

DFA INVESTMENT DIMENSIONS GROUP INC.
PORTFOLIO HOLDINGS REPORT
July 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 Short-Term 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

TABLE OF CONTENTS

CONTINUED

DFA Global Core Plus Real Return Portfolio
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
CPI	Consumer Price Index
REIT	Real Estate Investment Trust
ADR	American Depositary Receipt
BAM	Build America Mutual
P.L.C.	Public Limited Company
ST	Special Tax
GDR	Global Depositary Receipt
CP	Certificate Participation
SOFR	Secured Overnight Financing Rate
USTMMR	U.S. Treasury Money Market Rate
3M Swap	Three Month Swap
CDOR	Canadian Dollar Offered Rate
FEDL01	One Day Overnight Fed Funds Effective Rate
SONIO/N	Sterling Overnight Index Average
AGM	Assured Guaranty Municipal Corporation
BAN	Bond Anticipation Note
CNTY GTD	County Guarantee
GO	General Obligation
PSF-GTD	Public School Fund Guarantee
Q-SBLF	School Bond Qualification and Loan Program
RB	Revenue Bond
RN	Revenue Note
SCH BD GTY	School Bond Guaranty
SCSDE	South Carolina State Department of Education
SD CRED PROG	School District Credit Program
ST AID DIR DEP	State Aid Direct Deposit
ST AID WITHHLDG	State Aid Withholding
ST INTERCEPT	State Intercept
AMBAC	American Municipal Bond Assurance Corporation
ETM	Escrowed to Maturity
MUN GOVT GTD	General Obligation Guarantee of the Municipality
ST GTD	State Guaranteed
FGIC	Federal Guaranty Insurance Corporation
NPFGC	National Public Finance Guarantee Corp.
TBA	To be announced
AUD	Australian Dollars
CAD	Canadian Dollars
NZD	New Zealand Dollars
USD	United States Dollar
EUR	Euro
CHF	Swiss Franc
DKK	Danish Krone
GBP	British Pounds
HKD	Hong Kong Dollar

CONTINUED

ILS	Israeli New Shekel
JPY	Japanese Yen
NOK	Norwegian Krone
SEK	Swedish Krona
SGD	Singapore Dollars

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.
††	Security valued using significant unobservable inputs (Level 3).
»	Securities have generally been fair valued. See Security Valuation Note within the Notes to Schedules of Investments.
(r)	The adjustable rate shown is effective as of July 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**

July 31, 2022

(Unaudited)

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
BONDS — (78.4%)			GERMANY — (Continued)		
AUSTRALIA — (0.9%)			Mercedes-Benz Finance North America LLC		
Glencore Funding LLC			Ω 2.550%, 08/15/22.....	1,750	\$ 1,749,810
Ω 4.125%, 05/30/23.....	1,000	\$ 996,180	Ω 3.250%, 08/01/24.....	1,750	1,735,308
4.125%, 05/30/23.....	500	498,090			
Ω 4.625%, 04/29/24.....	1,150	<u>1,153,420</u>	TOTAL GERMANY.....		<u>15,712,165</u>
TOTAL AUSTRALIA.....		<u>2,647,690</u>			
CANADA — (7.4%)			IRELAND — (0.7%)		
Bank of Nova Scotia			AerCap Ireland Capital		
0.700%, 04/15/24.....	3,000	2,856,236	DAC/AerCap Global Aviation Trust		
Canadian Natural Resources Ltd.			2.875%, 08/14/24.....	2,300	<u>2,206,178</u>
3.900%, 02/01/25.....	2,450	2,438,891	ITALY — (1.4%)		
Royal Bank of Canada			Intesa Sanpaolo SpA		
2.333%, 12/05/23..... CAD	7,000	5,357,893	Ω 3.250%, 09/23/24.....	1,702	1,643,551
Toronto-Dominion Bank			Republic of Italy Government International Bond		
2.850%, 03/08/24..... CAD	14,500	<u>11,117,063</u>	2.375%, 10/17/24.....	2,500	<u>2,399,600</u>
TOTAL CANADA.....		<u>21,770,083</u>	TOTAL ITALY.....		<u>4,043,151</u>
FRANCE — (7.0%)			JAPAN — (4.8%)		
BNP Paribas SA			Aircastle Ltd.		
#Ω 3.375%, 01/09/25.....	1,900	1,860,470	# 4.125%, 05/01/24.....	2,400	2,349,240
BPCE SA			American Honda Finance Corp.		
Ω 2.375%, 01/14/25.....	2,265	2,161,663	0.550%, 07/12/24.....	1,000	948,462
Caisse d'Amortissement de la Dette Sociale			# 2.150%, 09/10/24.....	2,250	2,194,215
3.375%, 03/20/24.....	11,000	11,045,632	Nissan Motor Acceptance Co. LLC		
Credit Agricole SA			Ω 2.600%, 09/28/22.....	320	319,340
Ω 3.875%, 04/15/24.....	3,300	3,300,221	Nomura Holdings, Inc.		
Societe Generale SA			2.648%, 01/16/25.....	2,500	2,408,819
Ω 3.875%, 03/28/24.....	500	495,837	Sumitomo Mitsui Financial Group, Inc.		
#Ω 2.625%, 10/16/24.....	2,000	<u>1,924,421</u>	3.102%, 01/17/23.....	500	499,706
TOTAL FRANCE.....		<u>20,788,244</u>	3.748%, 07/19/23.....	2,000	2,002,670
GERMANY — (5.3%)			2.696%, 07/16/24.....	1,100	1,074,984
Bayer U.S. Finance LLC			Toyota Motor Credit Corp.		
Ω 3.375%, 10/08/24.....	2,500	2,455,431	0.625%, 09/13/24.....	1,000	947,001
BMW U.S. Capital LLC			1.450%, 01/13/25.....	1,500	<u>1,436,167</u>
Ω 0.750%, 08/12/24.....	458	434,537	TOTAL JAPAN.....		<u>14,180,604</u>
#Ω 3.900%, 04/09/25.....	2,022	2,039,750	NETHERLANDS — (3.6%)		
BMW US Capital LLC			BNG Bank NV		
3.900%, 04/09/25.....	253	255,221	5.250%, 05/20/24..... AUD	10,000	7,231,654
Daimler Trucks Finance North America LLC			Cooperatieve Rabobank UA		
Ω 3.500%, 04/07/25.....	1,871	1,838,785	Ω 2.625%, 07/22/24.....	3,500	<u>3,412,844</u>
Deutsche Bank AG			TOTAL NETHERLANDS.....		<u>10,644,498</u>
3.950%, 02/27/23.....	2,350	2,351,051			
EMD Finance LLC					
Ω 3.250%, 03/19/25.....	2,886	2,852,272			

ENHANCED U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
NORWAY — (1.3%)			UNITED STATES — (Continued)		
Kommunalbanken AS			American Water Capital Corp.		
5.250%, 07/15/24..... AUD	5,300	\$ 3,836,544	# 3.400%, 03/01/25.....	2,600	\$2,595,662
SPAIN — (1.2%)			Ameriprise Financial, Inc.		
Banco Santander SA			3.000%, 04/02/25.....	1,814	1,786,863
# 2.706%, 06/27/24.....	1,200	1,172,970	Amgen, Inc.		
Santander Holdings USA, Inc.			# 3.125%, 05/01/25.....	3,000	2,983,088
3.400%, 01/18/23.....	1,500	1,497,119	Ares Capital Corp.		
3.500%, 06/07/24.....	1,000	989,521	4.200%, 06/10/24.....	2,500	2,481,163
TOTAL SPAIN.....		<u>3,659,610</u>	Arrow Electronics, Inc.		
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (3.8%)			# 3.250%, 09/08/24.....	1,500	1,473,640
International Bank for			Boardwalk Pipelines LP		
Reconstruction &			4.950%, 12/15/24.....	1,500	1,515,831
Development			Booking Holdings, Inc.		
2.500%, 01/24/24..... NZD	16,000	9,867,742	2.750%, 03/15/23.....	2,000	2,000,570
International Finance Corp.			Bristol-Myers Squibb Co.		
1.450%, 07/22/24..... AUD	2,000	1,350,273	2.900%, 07/26/24.....	1,800	1,797,589
TOTAL SUPRANATIONAL			Brixmor Operating		
ORGANIZATION			Partnership LP		
OBLIGATIONS.....		<u>11,218,015</u>	3.850%, 02/01/25.....	1,800	1,776,015
SWITZERLAND — (1.7%)			Bunge Ltd. Finance Corp.		
Credit Suisse Group AG			3.000%, 09/25/22.....	200	199,944
3.750%, 03/26/25.....	1,500	1,453,503	Capital One Financial Corp.		
UBS AG			3.200%, 02/05/25.....	600	587,019
Ω 0.700%, 08/09/24.....	3,750	3,532,379	Cardinal Health, Inc.		
TOTAL SWITZERLAND.....		<u>4,985,882</u>	3.079%, 06/15/24.....	2,750	2,715,880
UNITED KINGDOM — (4.1%)			Caterpillar Financial Services		
BAT Capital Corp.			Corp.		
3.222%, 08/15/24.....	1,000	981,355	3.400%, 05/13/25.....	2,000	2,010,529
CNH Industrial Capital LLC			Chubb INA Holdings, Inc.		
1.950%, 07/02/23.....	1,094	1,072,143	# 3.150%, 03/15/25.....	1,500	1,493,130
HSBC Holdings PLC			Cigna Corp.		
# 3.600%, 05/25/23.....	2,450	2,453,940	3.750%, 07/15/23.....	1,082	1,083,891
HSBC USA, Inc.			3.250%, 04/15/25.....	1,900	1,881,820
3.500%, 06/23/24.....	1,100	1,093,978	Discover Financial Services		
NatWest Markets PLC			# 3.950%, 11/06/24.....	1,500	1,491,270
#Ω 2.375%, 05/21/23.....	2,000	1,973,667	Elevance Health, Inc.		
Ω 0.800%, 08/12/24.....	1,650	1,538,446	3.500%, 08/15/24.....	200	199,775
Reckitt Benckiser Treasury			2.375%, 01/15/25.....	2,800	2,726,024
Services PLC			EOG Resources, Inc.		
2.750%, 06/26/24.....	2,000	1,965,812	# 3.150%, 04/01/25.....	2,107	2,096,203
Ω 2.750%, 06/26/24.....	958	941,624	ERAC USA Finance LLC		
TOTAL UNITED KINGDOM...		<u>12,020,965</u>	Ω 3.850%, 11/15/24.....	3,000	2,977,906
UNITED STATES — (35.2%)			Fidelity National Information		
Air Lease Corp.			Services, Inc.		
2.250%, 01/15/23.....	1,610	1,596,558	# 0.600%, 03/01/24.....	2,500	2,379,220
Allstate Corp.			General Motors Financial		
# 3.150%, 06/15/23.....	852	852,385	Co., Inc.		
Ally Financial, Inc.			3.800%, 04/07/25.....	1,500	1,479,856
3.875%, 05/21/24.....	484	482,123	Gilead Sciences, Inc.		
			3.500%, 02/01/25.....	1,000	1,003,877
			Global Payments, Inc.		
			3.750%, 06/01/23.....	1,000	999,704
			4.000%, 06/01/23.....	1,500	1,499,780
			Goldman Sachs Group, Inc.		
			# 3.200%, 02/23/23.....	1,500	1,500,160

ENHANCED U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value†</u>		<u>Face Amount[^] (000)</u>	<u>Value†</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
International Business			Southwest Airlines Co.		
Machines Corp.			# 4.750%, 05/04/23.	3,000	\$ 3,021,348
3.000%, 05/15/24.	2,700	\$2,683,985	Stellantis NV		
JPMorgan Chase & Co.			5.250%, 04/15/23.	1,000	1,003,400
3.625%, 05/13/24.	474	477,641	Truist Bank		
Kilroy Realty L.P.			1.500%, 03/10/25.	1,000	950,654
3.450%, 12/15/24.	900	879,386	Ventas Realty LP		
Kinder Morgan Energy			3.500%, 02/01/25.	400	393,885
Partners L.P.			VF Corp.		
# 4.250%, 09/01/24.	1,500	1,510,585	2.400%, 04/23/25.	3,000	2,906,130
Lazard Group LLC			Vornado Realty LP		
3.750%, 02/13/25.	1,500	1,488,016	3.500%, 01/15/25.	2,565	2,482,395
MPLX LP			Walgreens Boots Alliance,		
4.875%, 12/01/24.	1,250	1,270,830	Inc.		
Mylan, Inc.			3.800%, 11/18/24.	2,500	2,501,255
Ω 3.125%, 01/15/23.	2,650	2,633,306	Waste Management, Inc.		
Nuveen Finance LLC			2.400%, 05/15/23.	900	894,236
Ω 4.125%, 11/01/24.	2,500	2,496,443	Wells Fargo & Co.		
Omnicom Group,			3.300%, 09/09/24.	3,000	2,994,977
Inc./Omnicom Capital, Inc.			Williams Cos., Inc.		
3.650%, 11/01/24.	1,004	1,000,719	3.700%, 01/15/23.	3,000	2,996,629
ONEOK, Inc.			TOTAL UNITED STATES.....		<u>103,895,292</u>
2.750%, 09/01/24.	360	351,076	TOTAL BONDS.....		<u>231,608,921</u>
Oracle Corp.			U.S. TREASURY OBLIGATIONS — (16.3%)		
# 3.400%, 07/08/24.	2,500	2,487,913	U.S. Treasury Notes		
Penske Truck Leasing Co. LP			0.125%, 07/15/23.	10,000	9,731,250
/ PTL Finance Corp.			0.875%, 01/31/24.	11,000	10,663,125
Ω 2.700%, 11/01/24.	1,183	1,140,759	0.375%, 04/15/24.	29,000	27,762,969
Penske Truck Leasing Co.			TOTAL U.S. TREASURY		
LP/PTL Finance Corp.			OBLIGATIONS.....		<u>48,157,344</u>
Ω 4.125%, 08/01/23.	578	578,079	TOTAL INVESTMENT		
Phillips 66			SECURITIES		
# 3.850%, 04/09/25.	2,500	2,524,925	(Cost \$289,388,073).....		<u>279,766,265</u>
PNC Financial Services					
Group, Inc.					
2.200%, 11/01/24.	248	241,249			
Realty Income Corp.					
3.875%, 07/15/24.	2,500	2,507,534			
Rockwell Automation, Inc.					
2.875%, 03/01/25.	3,000	2,964,129			
Schlumberger Holdings Corp.					
Ω 3.750%, 05/01/24.	400	400,532			
Simon Property Group LP					
2.000%, 09/13/24.	3,650	3,535,851			
Sky Ltd.					
#Ω 3.750%, 09/16/24.	2,900	2,909,950			

	<u>Shares</u>	
SECURITIES LENDING COLLATERAL — (5.3%)		
@§ The DFA Short Term		
Investment Fund.....	1,353,847	15,659,948
TOTAL INVESTMENTS — (100.0%)		
(Cost \$305,046,487) [^]		<u>\$295,426,213</u>

ENHANCED U.S. LARGE COMPANY PORTFOLIO

CONTINUED

As of July 31, 2022, Enhanced U.S. Large Company 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)
AUD	4,833,087	USD	3,270,879	Australia and New Zealand Bank	08/30/22	\$ 107,504
USD	224,595	EUR	211,576	Citibank, N.A.	09/27/22	7,504
EUR	211,576	USD	216,678	Citibank, N.A.	09/27/22	413
Total Appreciation						\$ 115,421
USD	9,550,506	NZD	15,687,556	UBS AG	08/15/22	\$(315,523)
USD	15,670,715	AUD	22,735,894	Bank of America Corp.	08/30/22	(221,931)
USD	16,376,991	CAD	21,320,703	Bank of America Corp.	09/07/22	(271,454)
Total (Depreciation)						\$(808,908)
Total Appreciation (Depreciation)						\$(693,487)

As of July 31, 2022, Enhanced U.S. Large Company 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.....	1,469	09/16/22	\$298,497,532	\$303,605,575	\$5,108,043
Total Futures Contracts.....			\$298,497,532	\$303,605,575	\$5,108,043

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Bonds				
Australia.....	—	\$ 2,647,690	—	\$ 2,647,690
Canada.....	—	21,770,083	—	21,770,083
France.....	—	20,788,244	—	20,788,244
Germany.....	—	15,712,165	—	15,712,165
Ireland.....	—	2,206,178	—	2,206,178
Italy.....	—	4,043,151	—	4,043,151
Japan.....	—	14,180,604	—	14,180,604
Netherlands.....	—	10,644,498	—	10,644,498
Norway.....	—	3,836,544	—	3,836,544
Spain.....	—	3,659,610	—	3,659,610
Supranational Organization Obligations.....	—	11,218,015	—	11,218,015
Switzerland.....	—	4,985,882	—	4,985,882
United Kingdom.....	—	12,020,965	—	12,020,965
United States.....	—	103,895,292	—	103,895,292
U.S. Treasury Obligations.....	—	48,157,344	—	48,157,344
Securities Lending Collateral.....	—	15,659,948	—	15,659,948

ENHANCED U.S. LARGE COMPANY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Forward Currency Contracts**.....	—	\$ (693,487)	—	\$ (693,487)
Futures Contracts**.....	\$5,108,043	—	—	5,108,043
TOTAL.....	\$5,108,043	\$294,732,726	—	\$299,840,769

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

U.S. LARGE CAP VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS

July 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>\$23,509,136,345</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$23,509,136,345</u>

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

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

	<u>Shares</u>	<u>Value†</u>	
COMMON STOCKS — (95.1%)			
COMMUNICATION SERVICES — (2.6%)			
#*	AMC Networks, Inc., Class A.....	304,239	\$ 9,285,374
	ATN International, Inc.....	167,065	7,691,673
#*	Audacy, Inc., Class A.....	651,934	415,282
*	Ballantyne Strong, Inc.....	165,230	470,906
*	Beasley Broadcast Group, Inc., Class A.....	19,773	25,112
#*	Boston Omaha Corp., Class A.....	80,558	1,965,615
*	Cars.com, Inc.....	618,575	7,274,442
#*	comScore, Inc.....	380,670	765,147
*	Consolidated Communications Holdings, Inc.....	874,073	5,768,882
#*††	Contra Costa Communications.....	17,714	0
#*	Cumulus Media, Inc., Class A.....	73,688	585,083
#*	Daily Journal Corp.....	1,490	402,747
#	DallasNews Corp.....	46,536	306,207
*	DHI Group, Inc.....	373,383	1,825,843
*	DISH Network Corp., Class A.....	136,312	2,367,739
*	EchoStar Corp., Class A.....	392,493	7,755,662
*	Emerald Holding, Inc.....	5,513	17,366
*	Entravision Communications Corp., Class A.....	661,253	3,544,316
*	EW Scripps Co., Class A.....	723,283	10,314,016
*	Fluent, Inc.....	93,105	104,278
*	Frontier Communications Parent, Inc.....	13,126	340,095
*	Gaia, Inc.....	19,520	77,494
#*	Gannett Co., Inc.....	542,293	1,632,302
	Gray Television, Inc.....	882,422	16,386,577
*	Hemisphere Media Group, Inc.....	112,531	875,491
#*	IMAX Corp.....	35,278	593,023
	John Wiley & Sons, Inc., Class A.....	288,528	15,066,932
	John Wiley & Sons, Inc., Class B.....	455	23,605
*	Lee Enterprises, Inc.....	10,596	198,145
*	Liberty Latin America Ltd., Class A.....	355,007	2,616,402
*	Liberty Latin America Ltd., Class C.....	1,339,976	9,835,424
*	Liberty Media Corp.-Liberty Formula One, Class A.....	16,150	1,001,138
#*	Liberty Media Corp.-Liberty Formula One, Class C.....	632	42,831
#*	Lions Gate Entertainment Corp., Class A.....	719,185	6,300,061
*	Lions Gate Entertainment Corp., Class B.....	1,022,760	8,499,136
*	Loyalty Ventures, Inc.....	12,222	36,055
#	Lumen Technologies, Inc.....	1,482,525	16,144,697
*	Madison Square Garden Entertainment Corp.....	137,918	8,030,965
*	Magnite, Inc.....	156,821	1,198,112
#*	Marcus Corp.....	258,278	4,243,508
	News Corp., Class A.....	929,822	15,937,149
	News Corp., Class B.....	515,127	8,901,395
*	Nexstar Media Group, Inc., Class A.....	313,260	59,008,786
*	QuinStreet, Inc.....	348,810	3,749,707
#*	Reading International, Inc., Class A.....	130,081	606,177
	Saga Communications, Inc., Class A.....	41,436	970,017
*	Salem Media Group, Inc.....	23,272	50,500
	Scholastic Corp.....	312,163	14,693,512
	Shenandoah Telecommunications Co.....	144,868	3,230,556
	Sinclair Broadcast Group, Inc., Class A.....	18,723	408,910
	Spok Holdings, Inc.....	183,009	1,209,689
	TEGNA, Inc.....	1,150,047	24,081,984
	Telephone & Data Systems, Inc.....	1,011,311	15,988,827

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* Thryv Holdings, Inc.....	37,817	\$ 920,466
* Townsquare Media, Inc., Class A.....	47,749	381,992
* TrueCar, Inc.....	856,969	2,202,410
* U.S. Cellular Corp.....	341,206	9,993,924
* Urban One, Inc.....	239,453	840,480
* Urban One, Inc.....	44,271	222,683
* Yelp, Inc.....	169,323	5,191,443
#* Ziff Davis, Inc.....	12,090	990,050
TOTAL COMMUNICATION SERVICES.....		<u>323,608,340</u>
CONSUMER DISCRETIONARY — (11.5%)		
Aaron's Co., Inc.....	160,885	2,094,723
* Abercrombie & Fitch Co., Class A.....	531,846	9,472,177
# Academy Sports & Outdoors, Inc.....	366,839	15,785,082
# Acushnet Holdings Corp.....	197,816	9,639,574
* Adient PLC.....	704,059	23,783,113
# ADT, Inc.....	923,357	6,740,506
* Adtalem Global Education, Inc.....	476,921	19,124,532
AMCON Distributing Co.....	1,867	350,118
#* American Axle & Manufacturing Holdings, Inc.....	1,038,732	9,255,102
# American Eagle Outfitters, Inc.....	1,271,053	15,303,478
* American Outdoor Brands, Inc.....	142,298	1,124,154
* American Public Education, Inc.....	192,943	3,031,135
* America's Car-Mart, Inc.....	69,438	7,191,694
# Ark Restaurants Corp.....	34,829	694,490
#* Asbury Automotive Group, Inc.....	78,182	13,419,158
* Aterian, Inc.....	116,153	264,829
Autoliv, Inc.....	36,348	3,125,928
* AutoNation, Inc.....	613,475	72,844,021
* Barnes & Noble Education, Inc.....	550,873	1,492,866
# Bassett Furniture Industries, Inc.....	98,057	2,250,408
* BBQ Holdings, Inc.....	17,460	209,520
* Beazer Homes USA, Inc.....	138,323	2,040,264
# Big 5 Sporting Goods Corp.....	30,819	396,332
# Big Lots, Inc.....	304,868	6,155,285
* Biglari Holdings, Inc., Class A.....	855	512,575
* Biglari Holdings, Inc., Class B.....	16,422	1,974,089
* BJ's Restaurants, Inc.....	186,301	4,372,484
BorgWarner, Inc.....	1,756,669	67,561,490
Build-A-Bear Workshop, Inc.....	147,644	2,357,875
Caleres, Inc.....	292,004	7,247,539
#* Callaway Golf Co.....	12,064	276,869
* Capri Holdings Ltd.....	409,478	19,933,389
Carriage Services, Inc.....	111,800	4,056,104
Carrols Restaurant Group, Inc.....	433,209	1,078,690
# Cato Corp., Class A.....	202,906	2,505,889
* Cavco Industries, Inc.....	66,272	17,084,259
* Century Casinos, Inc.....	15,497	130,640
Century Communities, Inc.....	301,347	15,419,926
* Charles & Colvard Ltd.....	45,459	61,370
#* Chegg, Inc.....	1,545	32,908
#* Chico's FAS, Inc.....	572,206	2,872,474
* Children's Place, Inc.....	68,878	2,985,173
* Chuy's Holdings, Inc.....	200,763	4,462,961
#* Citi Trends, Inc.....	16,295	400,531
#* Conn's, Inc.....	310,610	2,925,946
* Container Store Group, Inc.....	493,867	3,684,248
>> Contra Zagg, Inc.....	262,920	23,663
* Cooper-Standard Holdings, Inc.....	143,950	620,424

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
Culp, Inc.....	93,049	\$ 467,106
Dana, Inc.....	1,232,734	20,660,622
* Delta Apparel, Inc.....	64,081	1,498,855
# Designer Brands, Inc., Class A.....	281,855	4,067,168
# Dick's Sporting Goods, Inc.....	440,319	41,209,455
# Dillard's, Inc., Class A.....	181,615	41,290,170
* Dorman Products, Inc.....	803	81,175
* Duluth Holdings, Inc., Class B.....	50,838	490,078
* El Pollo Loco Holdings, Inc.....	387,470	3,766,208
Escalade, Inc.....	36,098	455,196
# Ethan Allen Interiors, Inc.....	266,960	6,137,410
* Fiesta Restaurant Group, Inc.....	253,047	2,077,516
Flanigan's Enterprises, Inc.....	2,672	74,816
Flexsteel Industries, Inc.....	68,906	1,258,224
# Foot Locker, Inc.....	733,965	20,822,587
#* Fossil Group, Inc.....	545,763	3,290,951
# Franchise Group, Inc.....	23,173	763,087
* Funko, Inc., Class A.....	27,523	721,378
# Gap, Inc.....	311,701	2,998,564
* Genesco, Inc.....	144,739	8,112,621
* Gentherm, Inc.....	10,516	678,913
* G-III Apparel Group Ltd.....	518,648	11,456,934
* Goodyear Tire & Rubber Co.....	2,193,844	26,940,404
* GoPro, Inc., Class A.....	373,453	2,375,161
Graham Holdings Co., Class B.....	35,650	21,193,568
#* Green Brick Partners, Inc.....	179,567	4,812,396
Group 1 Automotive, Inc.....	156,155	27,626,943
Guess?, Inc.....	565,487	10,693,359
Hamilton Beach Brands Holding Co., Class A.....	27,700	327,968
Harley-Davidson, Inc.....	84,786	3,205,759
# Haverty Furniture Cos., Inc.....	169,706	4,638,065
Haverty Furniture Cos., Inc., Class A.....	844	22,518
* Helen of Troy Ltd.....	6,556	877,127
Hibbett, Inc.....	136,370	6,398,480
Hooker Furnishings Corp.....	130,001	2,150,217
* Horizon Global Corp.....	87,095	123,675
* iRobot Corp.....	63,421	2,918,000
Johnson Outdoors, Inc., Class A.....	93,686	6,306,005
KB Home.....	221,451	7,228,161
# Kohl's Corp.....	1,109,248	32,323,487
* Lakeland Industries, Inc.....	76,857	1,232,786
#* Lands' End, Inc.....	184,766	2,355,766
#* Landsea Homes Corp.....	14,816	109,046
Laureate Education, Inc., Class A.....	770,007	9,116,883
La-Z-Boy, Inc.....	440,590	12,279,243
#* Lazydays Holdings, Inc.....	10,811	147,246
LCI Industries.....	14,493	1,957,859
Lear Corp.....	152,741	23,085,275
* Legacy Housing Corp.....	16,593	225,333
#* LGI Homes, Inc.....	167,678	18,914,078
Lifetime Brands, Inc.....	174,054	1,872,821
* Lincoln Educational Services Corp.....	80,330	581,589
* Lithia Motors, Inc.....	169,788	45,041,361
* Live Ventures, Inc.....	100	3,487
#* LL Flooring Holdings, Inc.....	275,054	2,761,542
* M/I Homes, Inc.....	132,543	6,098,303
Macy's, Inc.....	1,218,541	21,507,249
* Malibu Boats, Inc., Class A.....	13,333	832,646
#* MarineMax, Inc.....	230,165	9,399,939

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
Marriott Vacations Worldwide Corp.....	40,354	\$ 5,525,270
MDC Holdings, Inc.....	574,254	20,816,707
* Meritage Homes Corp.....	252,136	22,263,609
* Modine Manufacturing Co.....	559,459	7,340,102
* Mohawk Industries, Inc.....	320,004	41,114,114
* Monarch Casino & Resort, Inc.....	13,813	886,104
# Monro, Inc.....	157,744	7,910,862
* Motorcar Parts of America, Inc.....	201,562	3,037,539
Movado Group, Inc.....	171,058	5,812,551
#* National Vision Holdings, Inc.....	133,905	3,901,992
#* Nautilus, Inc.....	166,252	289,278
* ODP Corp.....	296,799	10,773,804
#* Ollie's Bargain Outlet Holdings, Inc.....	15,313	902,701
#* OneWater Marine, Inc., Class A.....	3,181	115,279
# Oxford Industries, Inc.....	76,580	7,305,732
Patrick Industries, Inc.....	127,411	7,736,396
Penske Automotive Group, Inc.....	522,178	59,784,159
* Perdoceo Education Corp.....	730,827	10,012,330
* Playa Hotels & Resorts NV.....	457,078	3,135,555
* Potbelly Corp.....	60,679	307,643
PulteGroup, Inc.....	237,814	10,373,447
PVH Corp.....	512,431	31,729,727
* Quotient Technology, Inc.....	16,702	46,265
Qurate Retail, Inc., Class A.....	2,531,390	6,910,695
# RCI Hospitality Holdings, Inc.....	72,575	4,133,872
#* Red Robin Gourmet Burgers, Inc.....	66,119	577,880
Rocky Brands, Inc.....	59,776	1,965,435
# Shoe Carnival, Inc.....	290,855	6,343,548
# Signet Jewelers Ltd.....	436,904	26,633,668
Smith & Wesson Brands, Inc.....	270,571	3,936,808
Sonic Automotive, Inc., Class A.....	281,769	11,792,033
* Sportsman's Warehouse Holdings, Inc.....	426,722	4,207,479
Standard Motor Products, Inc.....	230,151	10,527,107
* Stoneridge, Inc.....	295,704	5,565,149
# Strategic Education, Inc.....	37,265	2,676,745
#* Strattec Security Corp.....	36,347	1,079,506
* Stride, Inc.....	385,713	17,233,657
Superior Group of Cos., Inc.....	118,071	2,179,591
#* Superior Industries International, Inc.....	96,621	447,355
* Taylor Morrison Home Corp.....	1,038,248	29,797,718
* Tenneco, Inc., Class A.....	24,465	461,655
* Terminix Global Holdings, Inc.....	28,012	1,252,136
# Thor Industries, Inc.....	135,675	11,441,473
# Tile Shop Holdings, Inc.....	21,493	71,572
Tilly's, Inc., Class A.....	239,700	1,814,529
Toll Brothers, Inc.....	1,120,873	55,124,534
#* Toughbuilt Industries, Inc.....	7,200	51,048
* TravelCenters of America, Inc.....	87,013	3,630,182
* Tri Pointe Homes, Inc.....	1,138,041	21,076,519
* Unifi, Inc.....	195,044	2,658,450
* Universal Electronics, Inc.....	133,156	3,695,079
* Universal Technical Institute, Inc.....	250,169	2,011,359
#* Urban Outfitters, Inc.....	944,037	19,333,878
* Vera Bradley, Inc.....	323,080	1,353,705
#* Vince Holding Corp.....	2,071	14,393
* Vista Outdoor, Inc.....	548,652	16,514,425
* VOXX International Corp.....	230,215	2,177,834
Weyco Group, Inc.....	76,783	2,022,464
Whirlpool Corp.....	10,014	1,731,120

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
# Winnebago Industries, Inc.....	311,531	\$ 18,807,126
# Wolverine World Wide, Inc.....	1,151	25,863
* Zovio, Inc.....	100,499	103,514
#* Zumiez, Inc.....	205,156	5,334,056
TOTAL CONSUMER DISCRETIONARY.....		<u>1,446,269,110</u>
CONSUMER STAPLES — (4.3%)		
Alico, Inc.....	77,977	2,841,482
Andersons, Inc.....	354,517	12,822,880
* AppHarvest, Inc.....	17,525	67,296
B&G Foods, Inc.....	31,400	775,894
* BellRing Brands, Inc.....	556,996	13,445,883
* Bridgford Foods Corp.....	1,732	21,996
Bunge Ltd.....	430,418	39,740,494
Calavo Growers, Inc.....	18,497	745,429
Cal-Maine Foods, Inc.....	193,390	9,884,163
#* Central Garden & Pet Co.....	96,568	4,185,257
* Central Garden & Pet Co., Class A.....	287,645	11,735,916
#* Chefs' Warehouse, Inc.....	17,881	618,861
# Coffee Holding Co., Inc.....	13,332	35,063
* Darling Ingredients, Inc.....	126,971	8,796,551
* Duckhorn Portfolio, Inc.....	5,415	99,311
Edgewell Personal Care Co.....	494,357	19,665,522
* Farmer Bros Co.....	136,765	694,766
Fresh Del Monte Produce, Inc.....	424,965	12,625,710
#* Grocery Outlet Holding Corp.....	10,080	430,618
* Hain Celestial Group, Inc.....	43,202	982,846
* Hostess Brands, Inc.....	1,194,654	27,023,074
Ingles Markets, Inc., Class A.....	151,343	14,447,203
Ingredion, Inc.....	541,700	49,283,866
J&J Snack Foods Corp.....	4,955	671,452
* Landec Corp.....	304,644	3,192,669
# Lifevantage Corp.....	38,932	165,461
#* Lifeway Foods, Inc.....	164,398	881,173
Limoneira Co.....	142,781	1,809,035
# MGP Ingredients, Inc.....	67,569	7,106,907
Molson Coors Beverage Co., Class B.....	1,020,932	61,000,687
* Natural Alternatives International, Inc.....	42,878	429,209
Natural Grocers by Vitamin Cottage, Inc.....	230,199	3,816,699
Natural Health Trends Corp.....	3,000	16,170
* Nature's Sunshine Products, Inc.....	35,323	369,125
Nu Skin Enterprises, Inc., Class A.....	382,535	16,644,098
Ocean Bio-Chem, Inc.....	26,645	345,586
# Oil-Dri Corp. of America.....	56,775	1,711,199
* Performance Food Group Co.....	52,062	2,588,002
* Pilgrim's Pride Corp.....	317,191	9,950,282
* Post Holdings, Inc.....	473,580	41,173,045
PriceSmart, Inc.....	181,924	12,076,115
#* S&W Seed Co.....	5,300	5,116
Seaboard Corp.....	3,594	14,593,940
* Seneca Foods Corp., Class A.....	67,033	3,815,518
*» Seneca Foods Corp., Class B.....	189	11,232
* Simply Good Foods Co.....	244,744	7,983,549
SpartanNash Co.....	380,869	12,298,260
Spectrum Brands Holdings, Inc.....	118,181	8,218,307
* Sprouts Farmers Market, Inc.....	164,870	4,557,007
# Tootsie Roll Industries, Inc.....	8,790	308,705
* TreeHouse Foods, Inc.....	383,770	16,663,293
* U.S. Foods Holding Corp.....	558,051	17,578,607

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
* United Natural Foods, Inc.....	583,072	\$ 24,786,391
Universal Corp.....	249,455	13,947,029
Village Super Market, Inc., Class A.....	107,772	2,432,414
* Vital Farms, Inc.....	9,012	106,342
# Weis Markets, Inc.....	261,756	20,136,889
#* Whole Earth Brands, Inc.....	52,632	283,160
* Willamette Valley Vineyards, Inc.....	4,392	27,362
TOTAL CONSUMER STAPLES.....		<u>542,670,116</u>
ENERGY — (8.9%)		
Adams Resources & Energy, Inc.....	31,994	1,087,796
#* Alto Ingredients, Inc.....	299,389	1,287,373
Antero Midstream Corp.....	595,339	5,989,110
* Antero Resources Corp.....	1,007,888	39,952,680
Arch Resources, Inc.....	98,729	12,749,863
Archrock, Inc.....	1,552,288	13,101,311
* Ardmore Shipping Corp.....	300,228	2,446,858
Berry Corp.....	437,373	3,735,165
# Brigham Minerals, Inc., Class A.....	36,769	976,217
* Bristow Group, Inc.....	54,575	1,408,035
* Callon Petroleum Co.....	146,543	6,746,840
#* Centennial Resource Development, Inc., Class A.....	1,829,831	12,186,674
ChampionX Corp.....	244,146	5,100,210
# Chesapeake Energy Corp.....	147,099	13,852,313
Civitas Resources, Inc.....	205,421	12,111,622
#* Clean Energy Fuels Corp.....	1,534,308	9,942,316
* CNX Resources Corp.....	2,126,548	36,725,484
#* Comstock Resources, Inc.....	162,664	2,591,238
* CONSOL Energy, Inc.....	293,813	18,016,613
# Continental Resources, Inc.....	422,862	29,130,963
CVR Energy, Inc.....	92,249	3,094,031
Delek U.S. Holdings, Inc.....	745,971	19,887,587
DHT Holdings, Inc.....	1,790,502	11,763,598
* DMC Global, Inc.....	19,437	442,386
Dorian LPG Ltd.....	398,702	6,427,076
* Dril-Quip, Inc.....	281,814	7,228,529
* DTE Midstream LLC.....	66,712	3,671,161
#* Earthstone Energy, Inc., Class A.....	257,253	3,650,420
EnLink Midstream LLC.....	1,980,021	19,404,206
Epsilon Energy Ltd.....	15,423	98,553
# EQT Corp.....	1,036,269	45,626,924
Equitrans Midstream Corp.....	1,238,662	9,723,497
Evolution Petroleum Corp.....	188,715	1,273,826
#* Expro Group Holdings NV.....	105,543	1,285,514
* Exterran Corp.....	228,489	939,090
#* Forum Energy Technologies, Inc.....	32,963	652,667
* Geospace Technologies Corp.....	139,534	659,996
#* Green Plains, Inc.....	477,128	17,186,151
* Gulf Island Fabrication, Inc.....	170,872	575,839
#* Hallador Energy Co.....	75,586	505,670
* Helix Energy Solutions Group, Inc.....	1,350,704	5,456,844
Helmerich & Payne, Inc.....	724,385	33,539,026
HF Sinclair Corp.....	1,452,267	69,447,408
* Independence Contract Drilling, Inc.....	29,984	105,844
# International Seaways, Inc.....	322,628	7,630,152
* Kosmos Energy Ltd.....	1,265,901	8,025,812
* Liberty Energy, Inc., Class A.....	385,503	5,474,143
* Mammoth Energy Services, Inc.....	27,986	81,719
Marathon Oil Corp.....	2,350,177	58,284,390

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
	841,863	\$ 48,642,844
*	1,981	36,847
	1,416,700	49,782,838
*	52,399	7,466,334
	53,112	2,087,302
#*	90,500	638,025
*	133,128	1,337,936
*	723,469	2,546,611
*	1,268,826	12,650,195
*	14,999	449,970
#	5,874	14,098
	297,456	5,535,656
	82,835	10,622,760
*	640,526	6,802,386
#*	438,671	2,237,222
*	649,384	1,519,559
	1,809,383	29,945,289
*	1,060,563	35,369,776
	844,689	55,487,620
#*	656,743	13,785,036
#	140,350	460,348
*	1,465	120,613
*	859,203	9,038,816
*	2,278,521	75,350,689
*	5,055	46,455
#	118,749	4,519,587
*	61,926	5,911,456
	1,275	33,762
#*	967,604	7,895,649
*	242,772	4,547,120
#	435,303	16,807,049
#*	168,223	1,244,850
*	814,247	6,082,425
	1,114,095	11,107,527
#*	110,875	5,010,441
#	5,727	169,004
	933,660	38,541,485
#*	84,169	203,689
	227,138	2,518,960
*	478,694	9,071,251
*	3,133,882	25,353,105
*	38,757	121,697
*	262,870	5,486,097
*	287,020	6,323,051
#*	1,649,060	5,573,823
*	569,047	7,869,920
#	54,596	323,754
	684,857	18,984,236
TOTAL ENERGY.....		<u>1,126,955,903</u>
FINANCIALS — (25.9%)		
	215,114	10,372,797
*	109,718	552,979
#	17,403	572,385
	15,272	376,302
*	34,525	28,913,997
	163,887	7,217,583
	37,182	858,161
	39,646	1,201,274

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* Ambac Financial Group, Inc.....	234,406	\$ 2,758,959
# Amerant Bancorp, Inc.....	32,681	892,845
American Equity Investment Life Holding Co.....	963,499	36,189,022
American National Bankshares, Inc.....	80,668	2,927,442
Ameris Bancorp.....	566,126	26,772,099
AmeriServ Financial, Inc.....	143,536	565,532
Ames National Corp.....	22,061	489,754
Argo Group International Holdings Ltd.....	343,986	11,279,301
Arrow Financial Corp.....	102,317	3,432,735
* AssetMark Financial Holdings, Inc.....	1,134	21,535
Associated Banc-Corp.....	1,642,205	33,008,320
# Associated Capital Group, Inc., Class A.....	13,250	541,925
Assured Guaranty Ltd.....	676,109	39,478,004
Atlantic American Corp.....	864	2,428
Atlantic Union Bankshares Corp.....	686,577	23,748,698
* Atlanticus Holdings Corp.....	46,515	1,797,340
Auburn National BanCorp, Inc.....	692	18,684
Axis Capital Holdings Ltd.....	654,859	33,063,831
* Axos Financial, Inc.....	224,531	9,376,415
Banc of California, Inc.....	531,174	9,300,857
# BancFirst Corp.....	13,371	1,435,912
* Bancorp, Inc.....	329,920	8,116,032
Bank of Marin Bancorp.....	139,227	4,555,507
# Bank of Princeton.....	956	27,561
Bank OZK.....	1,162,675	46,623,267
Bank7 Corp.....	8,411	198,247
BankFinancial Corp.....	149,076	1,420,694
BankUnited, Inc.....	799,354	31,054,903
Bankwell Financial Group, Inc.....	38,471	1,261,079
Banner Corp.....	319,869	19,828,679
Bar Harbor Bankshares.....	73,136	2,118,750
# Baycom Corp.....	66,592	1,304,537
BCB Bancorp, Inc.....	142,278	2,740,274
Berkshire Hills Bancorp, Inc.....	461,669	13,005,216
* Blucora, Inc.....	295,335	5,906,700
Blue Ridge Bankshares, Inc.....	16,856	251,829
BOK Financial Corp.....	193,952	17,073,595
Bread Financial Holdings, Inc.....	182,240	7,218,526
#* Bridgewater Bancshares, Inc.....	74,227	1,297,488
* Brighthouse Financial, Inc.....	384,594	16,699,071
Brookline Bancorp, Inc.....	751,696	10,395,956
Business First Bancshares, Inc.....	31,374	736,662
Byline Bancorp, Inc.....	151,438	3,708,717
C&F Financial Corp.....	22,580	1,005,262
Cadence Bank.....	999,125	26,077,162
>> California First Leasing Corp.....	2,388	41,074
Cambridge Bancorp.....	8,745	728,371
Camden National Corp.....	158,125	7,226,312
* Cannae Holdings, Inc.....	390,767	8,249,091
Capital Bancorp, Inc.....	20,944	523,391
Capital City Bank Group, Inc.....	132,155	4,280,500
Capitol Federal Financial, Inc.....	1,393,471	13,363,387
Capstar Financial Holdings, Inc.....	80,885	1,699,394
* Carter Bankshares, Inc.....	58,006	809,184
* Carver Bancorp, Inc.....	6,158	37,379
Cathay General Bancorp.....	144,440	6,023,148
# CBTX, Inc.....	83,968	2,598,810
*>> CCUR Holdings, Inc.....	14	91,000
Central Pacific Financial Corp.....	154,620	3,661,402

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	78,440	\$ 1,312,301
	9,640	436,403
	77,744	1,899,286
	16,254	210,489
#	1,603	27,652
*	66,655	257,955
	19,883	1,725,646
	91,853	1,989,536
	104,112	4,416,431
	139,404	3,596,623
	800,147	15,002,756
	37,958	833,937
	800	7,320
#	7,779	112,951
#	761,545	22,975,813
	297,187	23,112,233
	9,381	343,345
	194,597	8,431,888
	5,040	70,056
	383,534	10,140,639
*	234,198	3,002,418
#	142,315	4,990,987
*	102,070	1,400,400
*	350,320	13,378,721
#	62,505	1,667,008
#	414,962	14,141,905
	272,993	3,865,581
	2,674	51,608
	205,055	10,053,847
	116,584	2,378,314
#*	167,495	385,238
	292,636	11,620,576
#*	255,760	18,524,697
*	315,320	10,881,693
*	96,224	19,044,654
	47,590	1,513,362
	146,351	6,882,888
	244,888	6,962,166
	169,514	5,415,972
#	35,707	630,586
	136,647	5,706,379
	24,693	897,104
	150,430	39,314,880
*	565,988	4,550,544
#	6,395	196,007
	196,821	2,794,858
	210,376	9,014,612
	300	31,746
	68,196	7,521,337
	1,845	75,091
	170,186	4,511,631
#	224,569	13,025,002
	1,829,231	27,603,096
	274,783	10,408,780
	88,108	2,661,302
	101,434	2,941,586
	92,314	1,390,249
	391,631	9,653,704
	71,685	2,397,863

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	53,240	\$40,285,643
	879,760	13,038,043
	184,958	5,933,453
	3,070	56,027
	858,770	19,184,922
	52,817	2,467,610
	91,175	1,405,918
	349,228	7,270,927
	360,191	9,181,269
	3,817,193	85,352,435
	107,956	3,827,040
	684,609	27,918,355
	464,827	19,304,265
	78,228	2,939,026
	14,462	241,515
	233,212	4,244,458
	24,102	434,318
#*	16,152	452,094
	524,051	21,590,901
	320,587	6,921,473
	2,612,677	31,247,617
	65,512	1,968,636
	1,617,471	26,995,591
#*	23,997	459,543
*	1,952,043	8,296,183
	114,744	4,341,913
	96,974	2,589,206
	169,805	17,104,458
	143,699	8,900,716
*	21,100	592,910
#*	307,282	2,209,358
	40,958	1,530,600
*	138,436	355,781
	692,130	33,782,865
	321,205	8,116,850
#	398,461	5,777,684
	760	19,350
	14,921	278,127
	275,244	12,358,456
	635,472	7,485,860
	378,528	9,849,299
	219,823	569,342
	498,481	14,381,177
	250	72,502
	4,634	105,238
	48,668	1,833,324
	197,415	7,361,605
	52,143	1,258,732
	1,247,997	18,769,875
	435,299	14,908,991
	421,594	8,039,798
	237,111	19,869,902
	164,212	3,445,168
#	410,161	29,006,586
	587,824	25,781,961
	3,566,791	63,274,872
	23,836	523,200
	12,573	1,873,377
#	57,080	1,570,271

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	82,624	\$ 1,963,146
#	740,846	19,091,601
	937,717	30,541,443
	748,627	8,766,422
	302,448	14,154,566
	315	2,425
	89,841	320,732
	406	5,664
	516,813	8,227,663
	1,573	39,058
	30,616	474,548
*	83,528	1,156,863
	783,930	40,246,966
	83,257	1,098,160
	374,898	66,525,650
	369,470	3,436,071
#*	924,599	1,904,674
	1,059	25,045
*	1,318	20,824
#	185,135	2,353,066
*	484,531	6,095,400
	175,622	6,224,044
	45,027	1,191,414
	73,411	3,078,123
	2,196	62,740
	252,381	8,510,287
	3,786	78,408
*	55,150	3,826,307
	1,049,487	14,839,746
	19,305	553,667
	206,448	5,408,938
	79,342	2,476,264
*	464,321	20,917,661
	21,872	710,840
	250,816	10,438,962
	16,128	510,451
	28,440	5,744,880
	1,574,200	25,927,074
	336,427	13,638,751
	274,381	26,090,889
#	3,696,866	39,260,717
*	27,630	410,029
*	44,982	442,623
*	54,519	4,360,430
*	651,835	12,345,755
#	74,499	2,965,060
	13,268	165,850
	515,519	7,588,440
	60,074	2,502,082
	1,237,178	17,790,620
	3,763	97,800
	469,959	9,662,357
*	43,409	1,488,929
	505,838	13,895,370
	10,660	301,891
	2,488,758	43,329,277
	1,855,977	43,188,585
	287,908	4,045,107
	39,896	450,825

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* Oportun Financial Corp.....	11,756	\$ 107,920
Oppenheimer Holdings, Inc., Class A.....	65,321	2,194,132
Origin Bancorp, Inc.....	15,983	688,388
Orrstown Financial Services, Inc.....	45,139	1,170,003
#* Oscar Health, Inc., Class A.....	11,448	61,819
* Oxbridge Re Holdings Ltd.....	4,468	15,281
Pacific Premier Bancorp, Inc.....	813,456	27,364,660
PacWest Bancorp.....	729,296	20,442,167
# Park National Corp.....	9,010	1,167,336
Parke Bancorp, Inc.....	37,284	818,384
# PCB Bancorp.....	14,012	270,011
PCSB Financial Corp.....	72,256	1,408,269
Peapack-Gladstone Financial Corp.....	194,295	6,345,675
Penns Woods Bancorp, Inc.....	35,298	783,969
PennyMac Financial Services, Inc.....	258,346	14,154,777
Peoples Bancorp of North Carolina, Inc.....	10,339	278,636
Peoples Bancorp, Inc.....	295,959	9,151,052
# Peoples Financial Services Corp.....	13,516	719,592
Pinnacle Financial Partners, Inc.....	272,680	21,568,988
Plumas Bancorp.....	3,026	94,109
#* Ponce Financial Group, Inc.....	1,336	12,492
Popular, Inc.....	811,524	63,031,069
* PRA Group, Inc.....	324,046	12,909,993
Preferred Bank.....	60,257	4,380,684
Premier Financial Corp.....	361,830	10,304,918
Primis Financial Corp.....	153,469	2,079,505
ProAssurance Corp.....	344,136	7,615,730
#* Professional Holding Corp., Class A.....	21,537	483,506
Prosperity Bancshares, Inc.....	303,047	22,452,752
Provident Bancorp, Inc.....	21,487	325,313
# Provident Financial Holdings, Inc.....	49,350	718,042
Provident Financial Services, Inc.....	747,410	18,206,908
QCR Holdings, Inc.....	148,049	8,777,825
Radian Group, Inc.....	758,065	16,957,914
Randolph Bancorp, Inc.....	551	14,624
RBB Bancorp.....	77,532	1,768,505
Red River Bancshares, Inc.....	498	27,315
Regional Management Corp.....	116,093	4,759,813
Reinsurance Group of America, Inc.....	358,439	41,500,067
RenaissanceRe Holdings Ltd.....	22,211	2,872,104
Renasant Corp.....	535,424	17,883,162
Republic Bancorp, Inc., Class A.....	76,814	3,444,340
#* Republic First Bancorp, Inc.....	390,748	1,414,508
Richmond Mutual BanCorp, Inc.....	3,315	46,078
Riverview Bancorp, Inc.....	227,550	1,674,768
S&T Bancorp, Inc.....	295,694	9,148,772
Safety Insurance Group, Inc.....	121,191	10,489,081
Sandy Spring Bancorp, Inc.....	369,033	15,241,063
Seacoast Banking Corp. of Florida.....	269,359	9,637,665
* Security National Financial Corp., Class A.....	48,941	380,272
Shore Bancshares, Inc.....	77,587	1,520,705
Sierra Bancorp.....	169,242	3,799,483
Simmons First National Corp., Class A.....	850,143	20,190,896
* SiriusPoint Ltd.....	637,623	2,792,789
SmartFinancial, Inc.....	58,963	1,547,779
South Plains Financial, Inc.....	16,264	429,695
South State Corp.....	426,434	36,148,810
* Southern First Bancshares, Inc.....	48,319	2,162,275
Southern Missouri Bancorp, Inc.....	44,285	2,388,733

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	180,221	\$ 7,198,027
#*	103,223	646,176
	262,664	14,354,588
	148,118	8,858,938
*	147,714	12,870,321
	55,661	1,698,217
	3,741	57,424
	51,006	2,059,622
	83,313	1,866,211
*	491,267	28,798,072
	83,966	2,153,728
	363,622	4,039,840
#	10,628	819,950
	553,573	16,535,225
*	7,655	39,500
	201,202	9,617,456
	213,223	7,155,764
	609,880	19,802,804
	2,525	228,512
	1,373,682	24,190,540
	7,312	169,638
	1,020,188	39,522,083
	598,879	20,379,852
	253,861	8,334,257
	343,046	380,781
	118,634	872,553
	64,378	1,803,872
	317,765	4,019,727
	318,847	7,952,044
	1,489,442	47,945,138
	3,404,855	39,802,755
	155,040	4,796,938
	461	95,114
#	911,052	54,808,888
	696,484	23,770,999
	93,564	5,134,792
	264,551	4,933,876
	600,933	27,913,338
	585,448	19,975,486
	92,711	2,411,413
	241,367	2,124,030
	37,567	487,244
	24,024	29,776,066
	429,081	36,918,129
	626,513	29,897,200
	111	1,621
	1,053,099	57,446,550
TOTAL FINANCIALS.....		3,270,455,141
HEALTH CARE — (5.2%)		
*	731,391	60,639,628
»††	1,609,952	2,334,430
*	95,258	8,840,895
*	12,541	211,818
*	3,212	1,334
#*	3,292	72,062
*	385,204	8,308,850
*	5,968	34,734
#*	1,882	6,079

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Aldeyra Therapeutics, Inc.....	73,493	\$ 370,405
* AlerisLife, Inc.....	111,915	128,702
#* Allogene Therapeutics, Inc.....	46,462	603,077
#* Allscripts Healthcare Solutions, Inc.....	1,293,786	20,467,695
* Altimmune, Inc.....	12,323	147,999
* American Shared Hospital Services.....	12,364	29,057
* American Well Corp., Class A.....	56,420	220,038
* Amneal Pharmaceuticals, Inc.....	32,537	115,181
* Amphastar Pharmaceuticals, Inc.....	186,777	6,983,592
#* AnaptysBio, Inc.....	182,566	3,822,932
#* AngioDynamics, Inc.....	419,473	9,517,842
#* ANI Pharmaceuticals, Inc.....	95,406	3,267,656
* Anika Therapeutics, Inc.....	153,775	3,592,184
#* AquaBounty Technologies, Inc.....	36,283	53,699
#* Arcus Biosciences, Inc.....	6,730	178,951
* Artivion, Inc.....	117,485	2,302,706
#* Athira Pharma, Inc.....	10,822	37,661
* aTyr Pharma, Inc.....	15,283	53,643
* Avanos Medical, Inc.....	438,944	12,452,841
#* Aveanna Healthcare Holdings, Inc.....	5,333	11,306
#* Avidity Biosciences, Inc.....	12,138	197,728
#* Avinger, Inc.....	3,714	5,311
#* Bioventus, Inc., Class A.....	1,734	14,722
#* Bioxel Therapeutics, Inc.....	9,695	149,691
#* Bluebird Bio, Inc.....	152,770	618,719
#* Bolt Biotherapeutics, Inc.....	4,113	8,925
* Brookdale Senior Living, Inc.....	2,028,473	9,777,240
#* Cara Therapeutics, Inc.....	140,356	1,226,711
* Castle Biosciences, Inc.....	1,739	48,622
* Catalyst Pharmaceuticals, Inc.....	121,886	1,248,113
#* Celsion Corp.....	1,281	2,780
* Chinook Therapeutics, Inc.....	9,895	183,156
#* Collegium Pharmaceutical, Inc.....	44,613	766,897
* Community Health Systems, Inc.....	159,009	473,847
* Computer Programs & Systems, Inc.....	83,069	2,804,409
* Concert Pharmaceuticals, Inc.....	95,474	534,654
* Corvus Pharmaceuticals, Inc.....	10,134	8,918
* Covetrus, Inc.....	546,757	11,356,143
* Cross Country Healthcare, Inc.....	361,515	9,529,535
* Cumberland Pharmaceuticals, Inc.....	161,297	362,918
* Cymbay Therapeutics, Inc.....	70,411	220,386
* DarioHealth Corp.....	11,619	70,992
* DENTSPLY SIRONA, Inc.....	173,993	6,291,587
* DiaMedica Therapeutics, Inc.....	3,300	5,445
* Diffusion Pharmaceuticals, Inc.....	1,400	8,988
* Dyne Therapeutics, Inc.....	8,707	91,336
#* Eagle Pharmaceuticals, Inc.....	26,883	1,067,255
* Elanco Animal Health, Inc.....	1,124,430	22,780,952
* Electromed, Inc.....	51,048	460,453
* Emergent BioSolutions, Inc.....	284,582	9,857,921
* Enovis Corp.....	350,178	20,912,630
#* Envista Holdings Corp.....	944,968	38,412,949
#* Enzo Biochem, Inc.....	230,739	546,851
* Evolent Health, Inc., Class A.....	47,510	1,614,865
* Exagen, Inc.....	151	1,116
#* EyePoint Pharmaceuticals, Inc.....	6,902	63,015
* FONAR Corp.....	63,223	916,734
#* Fulcrum Therapeutics, Inc.....	11,454	67,350
#* Fulgent Genetics, Inc.....	88,007	5,258,418

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Generation Bio Co.....	41,120	\$ 262,346
#* Gritstone bio, Inc.....	22,554	57,287
* Harvard Bioscience, Inc.....	378,308	1,422,438
* HealthStream, Inc.....	290,140	6,980,768
* Heat Biologics, Inc.....	3,325	7,714
#* Heska Corp.....	21,198	1,939,405
* Homology Medicines, Inc.....	43,136	92,742
#* Ideaya Biosciences, Inc.....	39,995	596,725
#* Immunic, Inc.....	2,843	10,064
#* Immunovant, Inc.....	140,311	578,081
#* Innoviva, Inc.....	80,411	1,153,094
* Inogen, Inc.....	166,148	4,622,237
* Integer Holdings Corp.....	245,530	17,160,092
* Invacare Corp.....	89,377	100,996
* Jazz Pharmaceuticals PLC.....	144,674	22,577,824
#* Jounce Therapeutics, Inc.....	171,762	527,309
#* KalVista Pharmaceuticals, Inc.....	50,536	624,120
#* KemPharm, Inc.....	5,596	31,338
* Kewaunee Scientific Corp.....	13,861	255,874
#* Kinnate Biopharma, Inc.....	5,659	60,551
#* Kura Oncology, Inc.....	82,870	1,268,740
#* LENSAR, Inc.....	116,724	734,194
* LHC Group, Inc.....	175	28,536
* LifeStance Health Group, Inc.....	26,581	158,423
* Ligand Pharmaceuticals, Inc.....	24,545	2,258,876
* LivaNova PLC.....	5,485	349,230
* LogicMark, Inc.....	4,749	5,651
#* Lumos Pharma, Inc.....	4,529	37,500
* Lyell Immunopharma, Inc.....	7,877	43,875
* MEDNAX, Inc.....	590,218	13,374,340
* Meridian Bioscience, Inc.....	257,413	8,149,696
* Merit Medical Systems, Inc.....	118,472	6,809,771
# Mesa Laboratories, Inc.....	4,859	1,036,182
* ModivCare, Inc.....	2,226	222,155
* Myriad Genetics, Inc.....	380,803	10,045,583
National HealthCare Corp.....	85,972	6,106,591
#* Neogen Corp.....	12,366	286,026
* Neuronetics, Inc.....	2,864	11,943
* NextCure, Inc.....	72,723	312,709
* NextGen Healthcare, Inc.....	223,610	3,828,203
* NuVasive, Inc.....	5,546	291,276
* Nuvation Bio, Inc.....	31,348	86,521
#* Olema Pharmaceuticals, Inc.....	4,258	21,375
* Opiant Pharmaceuticals, Inc.....	29,858	306,642
#* OPKO Health, Inc.....	653,305	1,541,800
#* OraSure Technologies, Inc.....	574,139	1,756,865
#* Organogenesis Holdings, Inc.....	100,891	579,114
#* Orthofix Medical, Inc.....	142,656	3,659,126
#* Otonomy, Inc.....	197,780	282,825
# Owens & Minor, Inc.....	523,242	18,527,999
# Patterson Cos., Inc.....	634,148	19,696,637
#*»†† PDL BioPharma, Inc.....	1,058,582	2,572,354
* Pennant Group, Inc.....	2,127	28,374
Perrigo Co. PLC.....	1,025,837	42,951,795
#* Personalis, Inc.....	29,742	109,748
#* PetIQ, Inc.....	179,803	2,948,769
Phibro Animal Health Corp., Class A.....	72,444	1,417,729
#* Poseida Therapeutics, Inc.....	2,940	7,321
Premier, Inc., Class A.....	406,075	15,617,645

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Prestige Consumer Healthcare, Inc.....	424,743	\$ 25,616,250
# ProPhase Labs, Inc.....	5,273	54,523
* Prothena Corp. PLC.....	202,618	6,293,315
* REGENXBIO, Inc.....	81,035	2,542,068
* Regulus Therapeutics, Inc.....	10,024	16,139
#* Replimune Group, Inc.....	14,534	280,216
* Retractable Technologies, Inc.....	5,818	27,577
#* Rhythm Pharmaceuticals, Inc.....	20,241	255,037
* Sage Therapeutics, Inc.....	201,833	6,945,074
* Satsuma Pharmaceuticals, Inc.....	1,387	6,283
* SeaSpine Holdings Corp.....	96,116	570,929
#* Seer, Inc.....	2,386	21,474
# Select Medical Holdings Corp.....	750,894	22,241,480
* Sharps Compliance Corp.....	63,567	548,583
* Silverback Therapeutics, Inc.....	22,133	114,206
* Supernus Pharmaceuticals, Inc.....	302,468	9,603,359
* Surface Oncology, Inc.....	64,906	110,989
#* Surgery Partners, Inc.....	95,888	3,776,069
* Sutro Biopharma, Inc.....	6,799	39,774
* Synlogic, Inc.....	201,426	196,612
* Tactile Systems Technology, Inc.....	400	3,100
* Taro Pharmaceutical Industries Ltd.....	40,717	1,453,190
* Tarsus Pharmaceuticals, Inc.....	1,884	28,298
* TCR2 Therapeutics, Inc.....	9,992	31,775
»†† Tetrphase Pharmaceuticals, Inc.....	1,600	192
* Turning Point Therapeutics, Inc.....	22,495	1,686,675
* UFP Technologies, Inc.....	36,422	2,932,699
* United Therapeutics Corp.....	3,963	915,730
* Universal Health Services, Inc., Class B.....	335,768	37,763,827
* Utah Medical Products, Inc.....	5,952	543,656
* Vanda Pharmaceuticals, Inc.....	595,724	6,421,905
#* Varex Imaging Corp.....	400,832	8,934,545
* Viking Therapeutics, Inc.....	193,035	581,035
* XBiotech, Inc.....	20,308	104,992
* Xencor, Inc.....	34,600	992,674
* XOMA Corp.....	285	6,698
#* Zimvie, Inc.....	1,161	22,547
TOTAL HEALTH CARE.....		<u>660,991,918</u>
INDUSTRIALS — (17.8%)		
* AAR Corp.....	393,122	17,505,723
* ABM Industries, Inc.....	590,493	26,477,706
* ACCO Brands Corp.....	1,072,553	7,690,205
* Acme United Corp.....	37,521	1,080,605
* AGCO Corp.....	400,470	43,619,192
* Air Lease Corp.....	991,120	36,780,463
* Air Transport Services Group, Inc.....	441,338	13,831,533
* Alamo Group, Inc.....	101,804	13,174,456
* Alaska Air Group, Inc.....	212,061	9,400,664
* Albany International Corp., Class A.....	82,231	7,505,223
* Allegiant Travel Co.....	6,835	788,144
* Allied Motion Technologies, Inc.....	40,108	1,080,510
* Alta Equipment Group, Inc.....	5,887	66,170
* Altra Industrial Motion Corp.....	194,117	8,100,502
* AMERCO.....	98,894	53,113,990
* American Superconductor Corp.....	38,041	233,572
* American Woodmark Corp.....	138,037	6,932,218
* API Group Corp.....	109,053	1,931,329
* Apogee Enterprises, Inc.....	225,026	9,363,332

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Applied Industrial Technologies, Inc.....	8,052	\$ 809,951
ARC Document Solutions, Inc.....	42,266	118,767
ArcBest Corp.....	237,321	21,026,641
Arcosa, Inc.....	435,203	22,439,067
Argan, Inc.....	149,735	5,564,153
* ASGN, Inc.....	45,337	4,704,167
Astec Industries, Inc.....	249,750	12,270,217
* Astronics Corp.....	249,308	2,797,236
* Astronics Corp., Class B.....	5,303	57,007
#* Atlas Air Worldwide Holdings, Inc.....	297,203	22,501,239
* Avalon Holdings Corp., Class A.....	11,325	28,766
* AZEK Co., Inc.....	27,710	573,043
AZZ, Inc.....	139,456	5,932,458
Barnes Group, Inc.....	440,985	14,914,113
Barrett Business Services, Inc.....	15,551	1,268,806
* Beacon Roofing Supply, Inc.....	562,607	33,767,672
BGSF, Inc.....	64,335	836,998
#* BlueLinx Holdings, Inc.....	45,899	3,671,920
Boise Cascade Co.....	359,406	25,413,598
Brady Corp., Class A.....	72,157	3,452,712
* BrightView Holdings, Inc.....	158,094	2,077,355
#* Broadwind, Inc.....	28,680	60,802
* Builders FirstSource, Inc.....	683,763	46,495,884
* CACI International, Inc., Class A.....	65,371	19,761,000
* CBIZ, Inc.....	438,456	20,002,363
* CECO Environmental Corp.....	386,983	2,999,118
Chicago Rivet & Machine Co.....	2,571	71,988
#* CIRCOR International, Inc.....	140,847	2,452,146
* Civeo Corp.....	69,616	2,065,507
#* Clarivate PLC.....	417,560	6,050,444
* Clean Harbors, Inc.....	286,005	27,911,228
Columbus McKinnon Corp.....	247,433	8,190,032
Comfort Systems USA, Inc.....	22,748	2,403,554
* Commercial Vehicle Group, Inc.....	206,876	1,592,945
CompX International, Inc.....	10,942	248,931
#* Concrete Pumping Holdings, Inc.....	92,074	601,243
* Construction Partners, Inc., Class A.....	8,579	204,009
#* Copa Holdings SA, Class A.....	43,011	2,891,199
Costamare, Inc.....	959,507	11,255,017
Covenant Logistics Group, Inc.....	139,753	4,677,533
* CPI Aerostructures, Inc.....	34,845	41,117
CRA International, Inc.....	65,096	6,445,155
Curtiss-Wright Corp.....	4,751	681,483
Deluxe Corp.....	96,756	2,432,446
* DLH Holdings Corp.....	2,730	48,458
* Ducommun, Inc.....	127,202	6,021,743
* DXP Enterprises, Inc.....	203,781	6,928,554
* Dycom Industries, Inc.....	242,227	24,988,137
# Eagle Bulk Shipping, Inc.....	116,797	6,182,065
Eastern Co.....	42,913	884,008
EMCOR Group, Inc.....	100,738	11,722,881
Encore Wire Corp.....	198,744	27,520,082
Enerpac Tool Group Corp.....	51,276	1,040,903
EnerSys.....	169,284	11,157,508
# Eneti, Inc.....	92,023	590,788
# Ennis, Inc.....	275,678	6,023,564
EnPro Industries, Inc.....	120,355	11,250,785
Esab Corp.....	350,178	14,434,337
ESCO Technologies, Inc.....	223,143	17,304,740

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Espey Manufacturing & Electronics Corp.....	8,752	\$ 117,802
Federal Signal Corp.....	495,967	20,592,550
#* Fluor Corp.....	568,636	14,449,041
* FTI Consulting, Inc.....	8,978	1,468,442
* Gates Industrial Corp. PLC.....	471,925	5,804,677
# GATX Corp.....	335,709	33,654,827
Genco Shipping & Trading Ltd.....	443,872	8,557,852
* Gencor Industries, Inc.....	88,546	877,491
* Gibraltar Industries, Inc.....	284,430	13,308,480
* GMS, Inc.....	344,875	18,302,516
# Gorman-Rupp Co.....	277,388	8,515,812
# Graham Corp.....	74,128	530,015
Granite Construction, Inc.....	493,946	14,768,985
* Great Lakes Dredge & Dock Corp.....	616,379	7,969,780
# Greenbrier Cos., Inc.....	343,892	10,942,643
Griffon Corp.....	390,762	11,726,768
* Harsco Corp.....	476,293	2,290,969
#* Hawaiian Holdings, Inc.....	600,708	8,986,592
#* Hayward Holdings, Inc.....	82,815	966,451
Healthcare Services Group, Inc.....	22,983	329,576
Heartland Express, Inc.....	620,594	9,855,033
Heidrick & Struggles International, Inc.....	190,749	5,939,924
Helios Technologies, Inc.....	74,808	5,148,287
# Herc Holdings, Inc.....	97,054	12,036,637
* Heritage-Crystal Clean, Inc.....	96,976	3,254,515
#* Hill International, Inc.....	180,460	314,000
Hillenbrand, Inc.....	153,679	7,099,970
HNI Corp.....	49,405	1,744,985
* Hub Group, Inc., Class A.....	305,591	23,347,152
* Hudson Global, Inc.....	12,048	339,633
* Hudson Technologies, Inc.....	114,327	1,018,654
Hurco Cos., Inc.....	60,170	1,524,106
* Huron Consulting Group, Inc.....	244,375	16,397,562
Hyster-Yale Materials Handling, Inc.....	144,875	5,011,226
ICF International, Inc.....	145,185	13,698,205
* IES Holdings, Inc.....	35,195	1,161,435
Insteel Industries, Inc.....	174,970	5,476,561
Interface, Inc.....	279,257	4,046,434
* JELD-WEN Holding, Inc.....	561,922	9,990,973
* JetBlue Airways Corp.....	2,140,374	18,021,949
Kadant, Inc.....	15,753	3,211,249
Kaman Corp.....	288,467	8,879,014
* KAR Auction Services, Inc.....	360,020	6,156,342
Kelly Services, Inc., Class A.....	377,656	8,187,582
Kennametal, Inc.....	741,802	19,917,384
Kimball International, Inc., Class B.....	329,679	2,700,071
* Kirby Corp.....	359,693	22,818,924
Knight-Swift Transportation Holdings, Inc.....	1,297,827	71,315,594
Korn Ferry.....	464,824	30,450,620
* Kratos Defense & Security Solutions, Inc.....	83,608	1,203,119
* Lawson Products, Inc.....	42,788	2,122,285
* LB Foster Co., Class A.....	108,096	1,580,364
* Limbach Holdings, Inc.....	97,960	524,086
* LS Starrett Co., Class A.....	3,180	22,228
LSI Industries, Inc.....	245,623	1,486,019
Luxfer Holdings PLC.....	7,953	129,952
* Manitex International, Inc.....	53,843	336,519
* Manitowoc Co., Inc.....	372,360	4,256,075
ManpowerGroup, Inc.....	80,048	6,276,564

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
ManTech International Corp., Class A.....	224,961	\$21,555,763
Marten Transport Ltd.....	556,139	11,990,357
* Masonite International Corp.....	98,346	8,952,436
* MasTec, Inc.....	486,113	38,368,899
* Mastech Digital, Inc.....	9,609	142,405
* Matrix Service Co.....	270,442	1,498,249
Matson, Inc.....	377,049	34,564,082
Matthews International Corp., Class A.....	315,875	8,828,706
# Maxar Technologies, Inc.....	406,810	11,179,139
* Mayville Engineering Co., Inc.....	38,515	274,997
McGrath RentCorp.....	201,289	16,980,740
MDU Resources Group, Inc.....	837,895	23,938,660
* Mercury Systems, Inc.....	31,226	1,842,646
* Mesa Air Group, Inc.....	152,805	345,339
Miller Industries, Inc.....	126,017	3,028,189
# MillerKnoll, Inc.....	110,207	3,318,333
* Mistras Group, Inc.....	238,148	1,469,373
Moog, Inc., Class A.....	227,022	19,442,164
* MRC Global, Inc.....	591,150	6,869,163
Mueller Industries, Inc.....	311,050	20,942,996
Mueller Water Products, Inc., Class A.....	350,711	4,566,257
* MYR Group, Inc.....	156,877	14,939,397
National Presto Industries, Inc.....	75,623	5,384,358
Nielsen Holdings PLC.....	1,092,240	26,159,148
# NL Industries, Inc.....	79,883	745,308
* NN, Inc.....	352,719	1,022,885
#* Northwest Pipe Co.....	109,793	3,442,011
* NOW, Inc.....	1,111,444	12,292,571
* NV5 Global, Inc.....	57,945	7,857,342
nVent Electric PLC.....	306,635	10,827,282
#* Orion Energy Systems, Inc.....	89,694	190,151
* Orion Group Holdings, Inc.....	320,000	857,600
Oshkosh Corp.....	157,881	13,593,554
Owens Corning.....	140,601	13,039,337
* P&F Industries, Inc., Class A.....	1,458	8,019
* PAM Transportation Services, Inc.....	114,964	4,113,412
Pangaea Logistics Solutions Ltd.....	96,374	489,580
# Park Aerospace Corp.....	198,178	2,417,772
Park-Ohio Holdings Corp.....	115,711	2,053,870
* Parsons Corp.....	83,851	3,624,879
Patriot Transportation Holding, Inc.....	5,926	44,564
Performant Financial Corp.....	5,582	14,457
* Perma-Fix Environmental Services, Inc.....	15,435	81,342
* Perma-Pipe International Holdings, Inc.....	30,152	279,208
* PGT Innovations, Inc.....	299,305	6,554,779
# Pineapple Energy, Inc.....	16,503	45,383
# Powell Industries, Inc.....	130,217	3,119,999
Preformed Line Products Co.....	44,609	2,667,618
Primoris Services Corp.....	582,216	13,600,566
* Proto Labs, Inc.....	116,218	5,681,898
* Quad/Graphics, Inc.....	376,608	1,197,613
Quanex Building Products Corp.....	366,537	9,020,476
* Quest Resource Holding Corp.....	3,236	13,591
* Radiant Logistics, Inc.....	466,066	3,378,979
* RCM Technologies, Inc.....	69,282	1,234,605
Regal Rexnord Corp.....	255,671	34,336,615
* Resideo Technologies, Inc.....	589,103	13,260,709
Resources Connection, Inc.....	360,063	7,726,952
# REV Group, Inc.....	388,030	4,516,669

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Rush Enterprises, Inc., Class A	317,851	\$ 15,317,240
Rush Enterprises, Inc., Class B	50,784	2,755,032
Ryder System, Inc.	391,993	30,700,892
Schneider National, Inc., Class B	384,574	9,741,259
Sensata Technologies Holding PLC	350,266	15,576,329
* SIFCO Industries, Inc.	17,808	56,987
* SkyWest, Inc.	538,884	13,014,049
Snap-on, Inc.	103,527	23,195,224
* SP Plus Corp.	50,532	1,731,226
* Spirit Airlines, Inc.	856,924	21,226,007
* SPX Corp.	2,378	140,611
Standex International Corp.	30,900	2,999,772
Steelcase, Inc., Class A	975,639	10,858,862
* Sterling Construction Co., Inc.	235,350	6,050,848
Tennant Co.	8,381	561,778
Terex Corp.	534,528	17,912,033
Textainer Group Holdings Ltd.	485,953	16,507,823
* Thermon Group Holdings, Inc.	369,738	5,756,821
Timken Co.	329,545	21,545,652
* Titan International, Inc.	913,866	15,316,394
* Titan Machinery, Inc.	242,417	6,819,190
Trinity Industries, Inc.	878,650	22,800,967
Triton International Ltd.	679,994	43,574,016
* TrueBlue, Inc.	374,599	8,106,322
* Tutor Perini Corp.	540,911	4,911,472
* Twin Disc, Inc.	81,408	719,647
#* U.S. Xpress Enterprises, Inc., Class A	91,628	321,614
UFP Industries, Inc.	438,505	40,434,546
* Ultralife Corp.	140,356	628,795
UniFirst Corp.	77,093	15,101,748
* Univar Solutions, Inc.	406,858	11,001,440
Universal Logistics Holdings, Inc.	71,024	2,134,271
* USA Truck, Inc.	103,694	3,233,179
* Vectrus, Inc.	134,233	4,461,905
* Veritiv Corp.	164,898	20,450,650
* Viad Corp.	48,326	1,631,969
* Virco Mfg. Corp.	19,199	80,636
VSE Corp.	114,844	4,817,706
Wabash National Corp.	516,936	9,335,864
# Werner Enterprises, Inc.	512,007	22,507,828
* WESCO International, Inc.	338,721	43,302,093
* Westwater Resources, Inc.	11,272	13,865
#* Willdan Group, Inc.	27,893	758,969
#* Willis Lease Finance Corp.	23,292	909,087
TOTAL INDUSTRIALS		<u>2,248,653,631</u>
INFORMATION TECHNOLOGY — (9.0%)		
#* 3D Systems Corp.	58,884	673,633
* ACI Worldwide, Inc.	36,742	1,048,249
*»†† Actua Corp.	92,463	0
# ADTRAN Holdings, Inc.	480,547	11,576,377
* Aeva Technologies, Inc.	9,303	32,840
* Airgain, Inc.	21,050	173,873
* Alithya Group, Inc., Class A	62,439	142,985
* Alpha & Omega Semiconductor Ltd.	285,375	11,988,604
* Amkor Technology, Inc.	2,230,717	44,993,562
* Amtech Systems, Inc.	146,424	1,145,036
#* Applied Optoelectronics, Inc.	84,800	145,856
* Arrow Electronics, Inc.	708,028	90,747,949

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* AstroNova, Inc.....	68,268	\$ 815,803
* Asure Software, Inc.....	99,428	566,740
#* Avaya Holdings Corp.....	42,872	38,525
* Aviat Networks, Inc.....	45,784	1,345,134
Avnet, Inc.....	871,520	41,719,662
* Aware, Inc.....	214,128	438,962
* Axcelis Technologies, Inc.....	281,357	19,787,838
* AXT, Inc.....	470,743	4,128,416
# Bel Fuse, Inc., Class A.....	3,065	89,805
Bel Fuse, Inc., Class B.....	110,320	2,728,214
Belden, Inc.....	166,016	10,744,556
Benchmark Electronics, Inc.....	383,601	9,812,514
BK Technologies Corp.....	8,250	22,688
#* BM Technologies, Inc.....	61,728	370,368
* Brightcove, Inc.....	63,364	377,016
* Cantaloupe, Inc.....	15,245	92,537
Cass Information Systems, Inc.....	64,021	2,334,206
#* Cerence, Inc.....	27,601	777,520
* CEVA, Inc.....	17,231	641,510
* ChannelAdvisor Corp.....	76,138	1,122,274
#* Cleanspark, Inc.....	3,386	13,510
* Cognyte Software Ltd.....	12,013	54,179
* Cohu, Inc.....	461,904	13,201,216
* Computer Task Group, Inc.....	164,662	1,434,206
Comtech Telecommunications Corp.....	258,921	3,008,662
Concentrix Corp.....	234,685	31,391,466
* Conduent, Inc.....	1,706,769	7,953,544
* Consensus Cloud Solutions, Inc.....	6,036	326,125
* CSP, Inc.....	5,024	40,192
CTS Corp.....	194,516	7,912,911
* CyberOptics Corp.....	46,695	1,899,086
* Daktronics, Inc.....	395,071	1,493,368
* Data I/O Corp.....	68,369	242,026
* Digi International, Inc.....	346,693	9,877,284
* Diodes, Inc.....	306,768	24,961,712
* Duck Creek Technologies, Inc.....	17,350	239,430
* DXC Technology Co.....	1,243,919	39,307,840
# Ebix, Inc.....	180,320	4,266,371
* EMCORE Corp.....	284,403	910,090
* ePlus, Inc.....	198,749	11,044,482
* Fabrinet.....	310,576	29,833,931
* FARO Technologies, Inc.....	23,744	772,155
* First Solar, Inc.....	383,688	38,050,339
* Flex Ltd.....	2,358,817	39,628,126
* FormFactor, Inc.....	106,587	3,790,234
* Frequency Electronics, Inc.....	133,783	882,968
* Genasys, Inc.....	13,137	44,009
#* GSI Technology, Inc.....	141,860	581,626
#* Harmonic, Inc.....	857,390	9,362,699
* Ichor Holdings Ltd.....	226,152	7,069,512
#* Immersion Corp.....	45,970	259,730
Information Services Group, Inc.....	27,956	208,552
#* Insight Enterprises, Inc.....	254,335	23,757,432
# InterDigital, Inc.....	84,811	5,206,547
* inTEST Corp.....	118,132	1,001,759
#* Intevac, Inc.....	185,332	893,300
* Issuer Direct Corp.....	8,056	201,319
* Iteris, Inc.....	128,968	339,186
* Itron, Inc.....	62,203	3,632,655

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
Jabil, Inc.....	640,096	\$37,983,297
Juniper Networks, Inc.....	502,613	14,088,242
* Key Tronic Corp.....	74,822	374,858
* Kimball Electronics, Inc.....	271,908	5,981,976
* Knowles Corp.....	967,932	19,116,657
# Kulicke & Soffa Industries, Inc.....	462,183	22,240,246
* KVH Industries, Inc.....	200,606	1,729,224
* Kyndryl Holdings, Inc.....	75,714	792,726
* Lantronix, Inc.....	30,326	218,650
#* LightPath Technologies, Inc., Class A.....	29,747	53,247
* LiveRamp Holdings, Inc.....	41,896	1,114,853
* Luna Innovations, Inc.....	117,935	763,039
* Magnachip Semiconductor Corp.....	119,250	1,819,755
* Mandiant, Inc.....	66,739	1,520,314
Maximus, Inc.....	18,743	1,252,970
# Methode Electronics, Inc.....	357,901	14,759,837
#* N-Able, Inc.....	1,913	18,786
* NeoPhotonics Corp.....	509,074	8,140,093
* NETGEAR, Inc.....	303,325	7,819,718
* NetScout Systems, Inc.....	749,464	26,665,929
#* NetSol Technologies, Inc.....	2,106	6,887
* Network-1 Technologies, Inc.....	110,240	256,859
* ON24, Inc.....	31,981	307,337
* OneSpan, Inc.....	119,101	1,318,448
* Onto Innovation, Inc.....	225,348	18,760,221
* Optical Cable Corp.....	55,866	205,028
* OSI Systems, Inc.....	144,793	13,997,139
#* Park City Group, Inc.....	3,700	18,833
* Paya Holdings, Inc.....	47,775	333,947
#* Paysafe Ltd.....	286,048	574,956
* PC Connection, Inc.....	161,429	7,656,577
* PC-Tel, Inc.....	141,571	652,642
* PFSweb, Inc.....	25,269	275,685
* Photronics, Inc.....	600,814	14,305,381
* Plexus Corp.....	226,602	21,289,258
#* Powerfleet, Inc.....	14,295	39,311
#* Rackspace Technology, Inc.....	203,911	1,374,360
* Rambus, Inc.....	337,421	8,530,003
#* Rekor Systems, Inc.....	12,305	22,272
* RF Industries Ltd.....	71,364	489,557
* Ribbon Communications, Inc.....	674,034	2,284,975
* Richardson Electronics Ltd.....	131,563	2,056,330
* Rogers Corp.....	140,207	37,750,735
* Rubicon Technology, Inc.....	262	4,202
* Sanmina Corp.....	648,340	29,856,057
* Sapiens International Corp. NV.....	3,849	101,267
* ScanSource, Inc.....	266,014	8,499,147
* SecureWorks Corp., Class A.....	41,310	410,208
* SigmaTron International, Inc.....	5,630	39,410
#*»†† Silicon Graphics, Inc.....	494	0
* Smith Micro Software, Inc.....	59,964	161,303
* SolarWinds Corp.....	365,005	3,909,204
* StarTek, Inc.....	88,339	282,685
* Stratasys Ltd.....	563,854	11,609,754
* Super Micro Computer, Inc.....	379,475	20,495,445
#* Synchronoss Technologies, Inc.....	158,649	212,590
* Taitron Components, Inc., Class A.....	12,497	46,364
* TD SYNnex Corp.....	415,062	41,680,526
* TESCO Technologies, Inc.....	98,276	552,311

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Trio-Tech International.....	3,288	\$ 16,078
* TSR, Inc.....	3,389	29,823
* TTM Technologies, Inc.....	1,079,258	14,602,361
#* Turtle Beach Corp.....	179,341	2,331,433
* Ultra Clean Holdings, Inc.....	427,023	14,347,973
* Upland Software, Inc.....	113,553	1,285,420
#* Veeco Instruments, Inc.....	413,741	9,019,554
* Verint Systems, Inc.....	25,554	1,167,051
#* Viasat, Inc.....	353,490	11,640,426
* Vishay Intertechnology, Inc.....	1,258,950	26,009,907
* Vishay Precision Group, Inc.....	139,861	4,360,866
* Wayside Technology Group, Inc.....	31,073	978,799
#* WidePoint Corp.....	8,081	23,758
* Wireless Telecom Group, Inc.....	23,991	34,067
* Xerox Holdings Corp.....	1,632,540	27,965,410
* Xperi Holding Corp.....	716,857	12,014,523
TOTAL INFORMATION TECHNOLOGY.....		1,128,366,111
MATERIALS — (8.5%)		
* Advanced Emissions Solutions, Inc.....	44,829	219,214
* AdvanSix, Inc.....	239,832	9,422,999
* AgroFresh Solutions, Inc.....	197,305	349,230
* Alcoa Corp.....	1,140,009	58,015,058
* Allegheny Technologies, Inc.....	133,799	3,330,257
* American Vanguard Corp.....	328,006	7,678,620
#* Ampco-Pittsburgh Corp.....	65,177	286,779
* Arconic Corp.....	94,680	2,860,283
* Ashland Global Holdings, Inc.....	336,945	33,852,864
* Avient Corp.....	2,543	109,730
* Berry Global Group, Inc.....	185,364	10,686,235
* Cabot Corp.....	268,364	19,928,711
* Caledonia Mining Corp. PLC.....	2,000	22,420
* Carpenter Technology Corp.....	495,607	15,928,809
* Century Aluminum Co.....	264,853	2,089,690
* Chase Corp.....	9,526	866,104
* Clearwater Paper Corp.....	177,887	6,350,566
#* Cleveland-Cliffs, Inc.....	497,358	8,808,210
#* Coeur Mining, Inc.....	1,692,860	5,434,081
* Commercial Metals Co.....	1,042,035	41,285,427
* Core Molding Technologies, Inc.....	39,694	431,077
* Ecovyst, Inc.....	236,955	2,424,050
* Element Solutions, Inc.....	1,485,063	29,344,845
* Flexible Solutions International, Inc.....	27,598	64,441
* Fortitude Gold Corp.....	108,769	658,052
* Friedman Industries, Inc.....	72,535	699,237
* FutureFuel Corp.....	480,913	3,457,764
* GCP Applied Technologies, Inc.....	89,700	2,825,550
* Glatfelter Corp.....	416,572	2,557,752
* Gold Resource Corp.....	252,140	443,766
* Graphic Packaging Holding Co.....	1,588,994	35,355,117
* Greif, Inc., Class A.....	202,581	14,306,270
* Greif, Inc., Class B.....	39,178	2,735,408
* Hawkins, Inc.....	197,347	7,844,543
# Haynes International, Inc.....	142,228	5,498,535
# HB Fuller Co.....	389,355	24,996,591
# Hecla Mining Co.....	5,386,894	24,402,630
# Huntsman Corp.....	2,013,249	58,303,691
* Innospec, Inc.....	214,823	21,911,946
* Intrepid Potash, Inc.....	145,422	6,631,243

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
	90,908	\$ 6,888,099
	80,935	1,905,210
#	343,827	6,041,040
	161,441	13,228,476
	698,501	11,148,076
	321,001	21,446,077
	631,580	33,259,003
	32,819	798,486
#	59,531	397,072
	28,308	315,634
*	13,714	201,733
	983,137	51,388,571
	121,013	3,597,717
	14,059	243,080
	51,087	522,109
#	2,937	476,411
	1,595	18,725
#*	16,317	83,380
*	595,834	2,109,252
	529,742	100,783,416
*	792,851	16,079,018
	88,039	2,412,269
	299,866	10,663,235
	407,624	8,906,584
	26,744	1,190,108
	273,808	17,384,070
	1,068,725	83,232,303
	179,507	20,142,481
*	814,279	22,400,815
	734,822	5,437,683
*	69,029	953,291
*	505,601	10,258,644
	316,442	3,316,312
	102,455	3,032,668
	272,147	9,734,698
	991,745	15,481,139
#	763,118	18,047,741
	34,268	3,525,149
*	70,018	595,153
*	312,847	538,097
	156,603	5,000,334
	536,112	52,185,142
	280,378	11,876,812
#	335,873	17,200,056
TOTAL MATERIALS		<u>1,066,863,164</u>
REAL ESTATE — (0.9%)		
#*	7,243	102,126
#*	292,005	4,905,684
	13,043	78,258
*	90,742	382,931
*	138,104	1,911,359
*	58,652	3,460,468
*	257,124	18,227,520
*	241,317	46,011,912
	110,753	2,288,157
	147,147	6,021,255
	355,464	4,052,290
*	43,651	88,175

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)		
RE/MAX Holdings, Inc., Class A.....	293,320	\$ 7,432,729
* Realogy Holdings Corp.....	1,091,235	10,835,964
* Stratus Properties, Inc.....	13,099	414,845
* Tejon Ranch Co.....	279,170	4,611,889
#* Trinity Place Holdings, Inc.....	27,774	29,163
TOTAL REAL ESTATE.....		<u>110,854,725</u>
UTILITIES — (0.5%)		
# Brookfield Renewable Corp., Class A.....	44,175	1,728,126
Genie Energy Ltd., Class B.....	167,221	1,610,338
New Jersey Resources Corp.....	167,082	7,717,518
NRG Energy, Inc.....	91,883	3,468,583
# Ormat Technologies, Inc.....	41,501	3,591,497
Vistra Corp.....	1,668,770	43,137,704
TOTAL UTILITIES.....		<u>61,253,766</u>
TOTAL COMMON STOCKS.....		<u>11,986,941,925</u>
PREFERRED STOCKS — (0.0%)		
COMMUNICATION SERVICES — (0.0%)		
Liberty Broadband Corp., 7.000%.....	17,874	466,512
CONSUMER DISCRETIONARY — (0.0%)		
Qurate Retail, Inc., 8.000%.....	7,226	382,255
INDUSTRIALS — (0.0%)		
(r) WESCO International, Inc., Floating Rate Note, 5-Yr. CMT + 10.325%, FRN, 10.625%.....	174,585	4,914,568
TOTAL PREFERRED STOCKS.....		<u>5,763,335</u>
RIGHTS/WARRANTS — (0.0%)		
HEALTH CARE — (0.0%)		
*» Biocept, Inc. Warrants 08/02/23.....	366,740	0
TOTAL INVESTMENT SECURITIES (Cost \$8,383,815,456).....		<u>11,992,705,260</u>
TEMPORARY CASH INVESTMENTS — (1.0%)		
State Street Institutional U.S. Government Money Market Fund 1.880%.....	129,191,462	129,191,462
SECURITIES LENDING COLLATERAL — (3.9%)		
@§ The DFA Short Term Investment Fund.....	42,247,286	488,674,359
TOTAL INVESTMENTS — (100.0%) (Cost \$9,001,665,546)^.....		<u>\$12,610,571,081</u>

As of July 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.....	699	09/16/22	\$134,703,084	\$144,465,825	\$9,762,741
Total Futures Contracts.....			<u>\$134,703,084</u>	<u>\$144,465,825</u>	<u>\$9,762,741</u>

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Communication Services.....	\$ 323,608,340	—	—	\$ 323,608,340
Consumer Discretionary.....	1,446,245,447	\$ 23,663	—	1,446,269,110
Consumer Staples.....	542,658,884	11,232	—	542,670,116
Energy.....	1,126,955,903	—	—	1,126,955,903
Financials.....	3,270,323,067	132,074	—	3,270,455,141
Health Care.....	656,084,942	—	\$ 4,906,976	660,991,918
Industrials.....	2,248,612,514	41,117	—	2,248,653,631
Information Technology.....	1,128,366,111	—	—	1,128,366,111
Materials.....	1,066,863,164	—	—	1,066,863,164
Real Estate.....	110,854,725	—	—	110,854,725
Utilities.....	61,253,766	—	—	61,253,766
Preferred Stocks				
Communication Services.....	466,512	—	—	466,512
Consumer Discretionary.....	382,255	—	—	382,255
Industrials.....	4,914,568	—	—	4,914,568
Temporary Cash Investments.....	129,191,462	—	—	129,191,462
Securities Lending Collateral.....	—	488,674,359	—	488,674,359
Futures Contracts**.....	9,762,741	—	—	9,762,741
TOTAL.....	\$12,126,544,401	\$488,882,445	\$4,906,976[^]	\$12,620,333,822

** 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
July 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (95.1%)		
COMMUNICATION SERVICES — (2.4%)		
* AMC Networks, Inc., Class A.....	153,926	\$ 4,697,822
ATN International, Inc.....	381,481	17,563,385
#* Audacy, Inc., Class A.....	10,244	6,525
* Ballantyne Strong, Inc.....	293,889	837,584
* Beasley Broadcast Group, Inc., Class A.....	53,843	68,381
#* Boston Omaha Corp., Class A.....	76,174	1,858,646
* Cars.com, Inc.....	686,274	8,070,582
#* comScore, Inc.....	252,024	506,568
* Consolidated Communications Holdings, Inc.....	786,886	5,193,448
#* Cumulus Media, Inc., Class A.....	121,575	965,305
#* Daily Journal Corp.....	858	231,917
# DallasNews Corp.....	10,310	67,840
* DHI Group, Inc.....	589,366	2,882,000
#* EchoStar Corp., Class A.....	644,671	12,738,699
Entravision Communications Corp., Class A.....	786,889	4,217,725
* EW Scripps Co., Class A.....	1,763,138	25,142,348
* Fluent, Inc.....	35,869	40,173
* Frontier Communications Parent, Inc.....	31,557	817,642
* Gaia, Inc.....	7,204	28,600
#* Gannett Co., Inc.....	1,218,727	3,668,368
Gray Television, Inc.....	2,010,667	37,338,086
Gray Television, Inc., Class A.....	13,469	226,279
* Hemisphere Media Group, Inc.....	38,247	297,562
* Liberty Latin America Ltd., Class A.....	959,743	7,073,306
* Liberty Latin America Ltd., Class C.....	2,497,529	18,331,863
#* Lions Gate Entertainment Corp., Class A.....	1,392,252	12,196,127
* Lions Gate Entertainment Corp., Class B.....	1,484,033	12,332,314
#* Loyalty Ventures, Inc.....	85,661	252,700
* Madison Square Garden Entertainment Corp.....	3,575	208,172
* Magnite, Inc.....	15,351	117,282
#* Marcus Corp.....	352,353	5,789,160
Nexstar Media Group, Inc., Class A.....	130,168	24,519,746
#* Reading International, Inc., Class A.....	32,692	152,345
# Saga Communications, Inc., Class A.....	157,074	3,677,102
* Salem Media Group, Inc.....	7,532	16,344
Scholastic Corp.....	963,323	45,343,614
# Shenandoah Telecommunications Co.....	57,254	1,276,764
Sinclair Broadcast Group, Inc., Class A.....	28,305	618,181
Spok Holdings, Inc.....	334,552	2,211,389
TEGNA, Inc.....	1,067,091	22,344,886
# Telephone & Data Systems, Inc.....	2,614,319	41,332,383
* Townsquare Media, Inc., Class A.....	8,250	66,000
* TrueCar, Inc.....	152,976	393,148
* U.S. Cellular Corp.....	740,085	21,677,090
* Urban One, Inc.....	78,605	275,904
* Urban One, Inc.....	52,974	266,459
* Ziff Davis, Inc.....	20,931	1,714,040
TOTAL COMMUNICATION SERVICES.....		<u>349,651,804</u>
CONSUMER DISCRETIONARY — (12.1%)		
Aaron's Co., Inc.....	287,425	3,742,274
#* Abercrombie & Fitch Co., Class A.....	1,244,287	22,160,751
# Academy Sports & Outdoors, Inc.....	373,470	16,070,414

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Adient PLC.....	424,149	\$14,327,753
# ADT, Inc.....	102,800	750,440
#* Adtalem Global Education, Inc.....	1,317,174	52,818,677
AMCON Distributing Co.....	4,224	792,127
* American Axle & Manufacturing Holdings, Inc.....	1,022,381	9,109,415
# American Eagle Outfitters, Inc.....	1,404,497	16,910,144
* American Outdoor Brands, Inc.....	308,965	2,440,824
* American Public Education, Inc.....	393,484	6,181,634
#* America's Car-Mart, Inc.....	27,075	2,804,158
* AutoNation, Inc.....	214,785	25,503,571
* Barnes & Noble Education, Inc.....	749,866	2,032,137
Bassett Furniture Industries, Inc.....	209,500	4,808,025
* Beazer Homes USA, Inc.....	64,475	951,006
# Big Lots, Inc.....	711,552	14,366,235
* Biglari Holdings, Inc., Class A.....	835	500,585
* Biglari Holdings, Inc., Class B.....	4,472	537,579
* BJ's Restaurants, Inc.....	62,709	1,471,780
Build-A-Bear Workshop, Inc.....	136,203	2,175,162
Caleres, Inc.....	8,829	219,136
#* Callaway Golf Co.....	795,691	18,261,108
# Canterbury Park Holding Corp.....	15,171	320,867
Carriage Services, Inc.....	131,530	4,771,908
Carrols Restaurant Group, Inc.....	242,841	604,674
# Cato Corp., Class A.....	472,457	5,834,844
Century Communities, Inc.....	815,183	41,712,914
* Charles & Colvard Ltd.....	18,002	24,303
* Chuy's Holdings, Inc.....	36,411	809,417
#* Conn's, Inc.....	569,913	5,368,580
* Container Store Group, Inc.....	617,821	4,608,945
>> Contra Zagg, Inc.....	226,626	20,396
* Cooper-Standard Holdings, Inc.....	55,233	238,054
Crown Crafts, Inc.....	143,916	941,211
Culp, Inc.....	122,820	616,556
Dana, Inc.....	1,947,779	32,644,776
* Delta Apparel, Inc.....	190,119	4,446,883
# Dillard's, Inc., Class A.....	277,873	63,174,427
* Duluth Holdings, Inc., Class B.....	34,202	329,707
* El Pollo Loco Holdings, Inc.....	226,078	2,197,478
# Escalade, Inc.....	48,774	615,040
# Ethan Allen Interiors, Inc.....	508,888	11,699,335
* Fiesta Restaurant Group, Inc.....	83,308	683,959
Flanigan's Enterprises, Inc.....	5,134	143,752
Flexsteel Industries, Inc.....	130,067	2,375,023
# Foot Locker, Inc.....	1,637,102	46,444,584
#* Fossil Group, Inc.....	878,911	5,299,833
#* Full House Resorts, Inc.....	102,470	636,339
# Gap, Inc.....	1,401,696	13,484,316
#* Genesco, Inc.....	176,044	9,867,266
* G-III Apparel Group Ltd.....	1,194,760	26,392,248
* Goodyear Tire & Rubber Co.....	5,280,295	64,842,023
* GoPro, Inc., Class A.....	82,964	527,651
Graham Holdings Co., Class B.....	96,352	57,280,300
#* Green Brick Partners, Inc.....	584,289	15,658,945
Group 1 Automotive, Inc.....	366,994	64,928,579
# Guess?, Inc.....	915,460	17,311,349
Hamilton Beach Brands Holding Co., Class A.....	3,359	39,771
# Harley-Davidson, Inc.....	257,656	9,741,973
# Haverly Furniture Cos., Inc.....	351,900	9,617,427
Haverly Furniture Cos., Inc., Class A.....	5,701	152,103

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
Hibbett, Inc.....	120,796	\$ 5,667,748
Hooker Furnishings Corp.....	296,549	4,904,920
* iRobot Corp.....	64,762	2,979,700
Johnson Outdoors, Inc., Class A.....	132,381	8,910,565
KB Home.....	487,270	15,904,493
Kohl's Corp.....	1,223,539	35,653,926
#* Lakeland Industries, Inc.....	154,623	2,480,153
#* Lands' End, Inc.....	291,030	3,710,633
#* Landsea Homes Corp.....	25,756	189,564
Laureate Education, Inc., Class A.....	1,093,553	12,947,668
# La-Z-Boy, Inc.....	380,940	10,616,798
#* Lazydays Holdings, Inc.....	9,389	127,878
* Legacy Housing Corp.....	10,159	137,959
#* LGI Homes, Inc.....	117,605	13,265,844
# Lifetime Brands, Inc.....	423,648	4,558,452
* Lincoln Educational Services Corp.....	13,122	95,003
* Live Ventures, Inc.....	6,793	236,872
#* LL Flooring Holdings, Inc.....	104,579	1,049,973
* M/I Homes, Inc.....	434,428	19,988,032
Macy's, Inc.....	1,671,454	29,501,163
#* MarineMax, Inc.....	473,202	19,325,570
Marriott Vacations Worldwide Corp.....	234,015	32,041,334
MDC Holdings, Inc.....	1,643,905	59,591,556
* Meritage Homes Corp.....	575,946	50,856,032
* Modine Manufacturing Co.....	1,196,171	15,693,764
# Monro, Inc.....	102,356	5,133,153
#* Motorcar Parts of America, Inc.....	465,096	7,008,997
# Movado Group, Inc.....	337,268	11,460,367
Nobility Homes, Inc.....	1,505	39,130
* ODP Corp.....	1,043,370	37,874,331
Patrick Industries, Inc.....	42,802	2,598,937
* Penn National Gaming, Inc.....	83,827	2,896,223
Penske Automotive Group, Inc.....	809,749	92,708,163
* Perdoceo Education Corp.....	370,080	5,070,096
* Playa Hotels & Resorts NV.....	131,642	903,064
* Potbelly Corp.....	73,858	374,460
PVH Corp.....	1,194,968	73,992,419
*» QEP Co., Inc.....	23,757	434,753
Qurate Retail, Inc., Class A.....	4,247,774	11,596,423
# RCI Hospitality Holdings, Inc.....	54,455	3,101,757
Rocky Brands, Inc.....	201,457	6,623,906
# Shoe Carnival, Inc.....	539,939	11,776,070
# Signet Jewelers Ltd.....	263,133	16,040,588
* Skechers USA, Inc., Class A.....	364,064	13,819,869
Smith & Wesson Brands, Inc.....	59,165	860,851
# Sonic Automotive, Inc., Class A.....	366,832	15,351,919
* Sportsman's Warehouse Holdings, Inc.....	124,100	1,223,626
Standard Motor Products, Inc.....	121,221	5,544,649
* Stoneridge, Inc.....	4,711	88,661
# Strategic Education, Inc.....	157,595	11,320,049
* Strattec Security Corp.....	87,036	2,584,969
#* Stride, Inc.....	891,446	39,829,807
Superior Group of Cos., Inc.....	241,853	4,464,606
#* Superior Industries International, Inc.....	129,165	598,034
* Taylor Morrison Home Corp.....	2,954,039	84,780,919
* Terminix Global Holdings, Inc.....	446,629	19,964,316
# Thor Industries, Inc.....	513,114	43,270,904
# Tile Shop Holdings, Inc.....	1,968	6,553
# Tilly's, Inc., Class A.....	521,088	3,944,636

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
Toll Brothers, Inc.....	432,374	\$ 21,264,153
* TravelCenters of America, Inc.....	158,479	6,611,744
* Tri Pointe Homes, Inc.....	2,669,544	49,439,955
* Unifi, Inc.....	439,481	5,990,126
* Universal Electronics, Inc.....	104,512	2,900,208
* Universal Technical Institute, Inc.....	67,950	546,318
#* Urban Outfitters, Inc.....	1,598,906	32,745,595
* Vera Bradley, Inc.....	744,022	3,117,452
* Vista Outdoor, Inc.....	425,681	12,812,998
* VOXX International Corp.....	156,731	1,482,675
# Weyco Group, Inc.....	97,765	2,575,130
# Winnebago Industries, Inc.....	205,450	12,403,017
* Zovio, Inc.....	119,678	123,268
#* Zumiez, Inc.....	519,328	13,502,528
TOTAL CONSUMER DISCRETIONARY.....		<u>1,798,580,663</u>
CONSUMER STAPLES — (4.1%)		
Alico, Inc.....	47,497	1,730,791
Andersons, Inc.....	749,448	27,107,534
* BellRing Brands, Inc.....	12,258	295,908
* Bridgford Foods Corp.....	13,817	175,476
# Cal-Maine Foods, Inc.....	150,131	7,673,195
#* Central Garden & Pet Co.....	162,738	7,053,065
* Central Garden & Pet Co., Class A.....	549,721	22,428,617
Coffee Holding Co., Inc.....	4,561	11,995
# Edgewell Personal Care Co.....	763,046	30,353,970
* Farmer Bros Co.....	8,501	43,185
Fresh Del Monte Produce, Inc.....	1,391,379	41,337,870
* Hain Celestial Group, Inc.....	2,206	50,187
#* HF Foods Group, Inc.....	36,646	192,758
* Hostess Brands, Inc.....	2,975,460	67,304,905
#*»†† Imperial Sugar Co.....	83,457	0
Ingles Markets, Inc., Class A.....	351,472	33,551,517
Ingredion, Inc.....	551,036	50,133,255
* Landec Corp.....	465,282	4,876,155
Lifevantage Corp.....	27,770	118,022
Limoneira Co.....	81,802	1,036,431
Mannatech, Inc.....	723	12,660
* Natural Alternatives International, Inc.....	172,284	1,724,563
Natural Grocers by Vitamin Cottage, Inc.....	296,192	4,910,863
* Nature's Sunshine Products, Inc.....	14,878	155,475
Nu Skin Enterprises, Inc., Class A.....	65,989	2,871,181
Ocean Bio-Chem, Inc.....	6,071	78,741
# Oil-Dri Corp. of America.....	95,098	2,866,254
* Pilgrim's Pride Corp.....	494,751	15,520,339
* Post Holdings, Inc.....	117,715	10,234,142
PriceSmart, Inc.....	2,000	132,760
Seaboard Corp.....	16,997	69,018,698
#* Seneca Foods Corp., Class A.....	193,515	11,014,874
*» Seneca Foods Corp., Class B.....	24,020	1,427,509
* Simply Good Foods Co.....	61,473	2,005,249
SpartanNash Co.....	826,965	26,702,700
* TreeHouse Foods, Inc.....	431,804	18,748,930
#* United Natural Foods, Inc.....	1,226,970	52,158,495
Universal Corp.....	596,625	33,357,304
Village Super Market, Inc., Class A.....	232,604	5,249,872
# Weis Markets, Inc.....	651,675	50,133,358
#* Whole Earth Brands, Inc.....	125,960	677,665

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
#* Willamette Valley Vineyards, Inc.....	11,230	\$ 69,963
TOTAL CONSUMER STAPLES.....		<u>604,546,431</u>
ENERGY — (10.0%)		
Adams Resources & Energy, Inc.....	109,663	3,728,542
#* Alto Ingredients, Inc.....	518,154	2,228,062
# Antero Midstream Corp.....	3,641,395	36,632,434
* Antero Resources Corp.....	2,885,292	114,372,975
Archrock, Inc.....	3,174,647	26,794,021
* Ardmore Shipping Corp.....	517,520	4,217,788
Berry Corp.....	256,029	2,186,488
Brigham Minerals, Inc., Class A.....	90,442	2,401,235
* Bristow Group, Inc.....	90,223	2,327,753
* Callon Petroleum Co.....	319,608	14,714,752
#* Centennial Resource Development, Inc., Class A.....	3,368,652	22,435,222
ChampionX Corp.....	353,599	7,386,683
# Chesapeake Energy Corp.....	344,679	32,458,421
# Civitas Resources, Inc.....	356,535	21,021,304
* CNX Resources Corp.....	4,881,877	84,310,016
#* Comstock Resources, Inc.....	1,382,580	22,024,499
* CONSOL Energy, Inc.....	628,873	38,562,492
Delek U.S. Holdings, Inc.....	466,312	12,431,878
# DHT Holdings, Inc.....	3,819,968	25,097,190
#* DMC Global, Inc.....	22,779	518,450
Dorian LPG Ltd.....	894,323	14,416,487
* Dril-Quip, Inc.....	420,937	10,797,034
* DTE Midstream LLC.....	234,903	12,926,712
#* Earthstone Energy, Inc., Class A.....	197,198	2,798,240
# EnLink Midstream LLC.....	1,511,243	14,810,181
Epsilon Energy Ltd.....	2,181	13,937
Equitrans Midstream Corp.....	2,556,308	20,067,018
* Exterran Corp.....	502,250	2,064,247
* Geospace Technologies Corp.....	103,156	487,928
#* Green Plains, Inc.....	694,343	25,010,235
#* Hallador Energy Co.....	75,769	506,895
#* Helix Energy Solutions Group, Inc.....	1,998,906	8,075,580
Helmerich & Payne, Inc.....	1,578,753	73,096,264
HF Sinclair Corp.....	1,754,256	83,888,522
# International Seaways, Inc.....	353,406	8,358,052
* Liberty Energy, Inc., Class A.....	419,272	5,953,662
Matador Resources Co.....	1,322,995	76,442,651
* Mexco Energy Corp.....	16,062	298,753
Murphy Oil Corp.....	3,029,749	106,465,380
#* Nabors Industries Ltd.....	16,310	2,324,012
NACCO Industries, Inc., Class A.....	145,129	5,703,570
#* National Energy Services Reunited Corp.....	136,397	961,599
* Natural Gas Services Group, Inc.....	284,683	2,861,064
* Newpark Resources, Inc.....	1,020,504	3,592,174
* NexTier Oilfield Solutions, Inc.....	30,279	301,882
* Noble Corp.....	119,419	3,582,570
NOV, Inc.....	2,703,184	50,306,254
Oasis Petroleum, Inc.....	115,507	14,812,618
* Oceaneering International, Inc.....	181,741	1,930,089
* Oil States International, Inc.....	609,032	3,106,063
* Overseas Shipholding Group, Inc., Class A.....	1,115,863	2,611,119
Patterson-UTI Energy, Inc.....	1,977,153	32,721,882
* PBF Energy, Inc., Class A.....	1,451,953	48,422,632
PDC Energy, Inc.....	1,569,453	103,097,368
#* Peabody Energy Corp.....	1,905,157	39,989,245

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
# PHX Minerals, Inc.....	43,130	\$ 141,466
* ProPetro Holding Corp.....	1,557,919	16,389,308
* Ranger Energy Services, Inc.....	8,451	77,665
# Ranger Oil Corp., Class A.....	2,149	81,791
* REX American Resources Corp.....	149,903	14,309,740
#* RPC, Inc.....	581,339	4,743,726
* SandRidge Energy, Inc.....	151,692	2,841,191
* Scorpio Tankers, Inc.....	723,319	27,927,347
* SEACOR Marine Holdings, Inc.....	16,429	121,575
* Select Energy Services, Inc., Class A.....	420,406	3,140,433
* SFL Corp. Ltd.....	1,497,669	14,931,760
* SM Energy Co.....	39,852	1,645,091
* Solaris Oilfield Infrastructure, Inc., Class A.....	193,995	2,151,404
* Talos Energy, Inc.....	524,588	9,940,943
* TechnipFMC PLC.....	5,463,434	44,199,181
* Teekay Corp.....	26,128	82,042
* Teekay Tankers Ltd., Class A.....	332,324	6,935,602
* Tidewater, Inc.....	82,090	1,808,443
#* Transocean Ltd.....	5,434,608	18,368,975
* U.S. Silica Holdings, Inc.....	728,742	10,078,502
# VAALCO Energy, Inc.....	50,348	298,564
* World Fuel Services Corp.....	1,389,642	38,520,876
TOTAL ENERGY.....		<u>1,477,387,749</u>
FINANCIALS — (27.6%)		
1st Source Corp.....	394,451	19,020,427
* Acacia Research Corp.....	211,579	1,066,358
# ACNB Corp.....	25,451	837,083
* Affinity Bancshares, Inc.....	711	10,558
* Alerus Financial Corp.....	453	11,162
# Allegiance Bancshares, Inc.....	204,335	8,998,913
* Amalgamated Financial Corp.....	25,026	577,600
* Ambac Financial Group, Inc.....	637,067	7,498,279
* Amerant Bancorp, Inc.....	53,911	1,472,849
* American Equity Investment Life Holding Co.....	2,377,506	89,299,125
* American National Bankshares, Inc.....	28,928	1,049,797
* Ameris Bancorp.....	556,085	26,297,260
* AmeriServ Financial, Inc.....	375,876	1,480,951
* Ames National Corp.....	27,927	619,979
* Argo Group International Holdings Ltd.....	748,968	24,558,661
* Associated Banc-Corp.....	3,636,307	73,089,771
# Associated Capital Group, Inc., Class A.....	12,784	522,866
* Assured Guaranty Ltd.....	1,292,758	75,484,140
# Atlantic American Corp.....	237,349	666,951
* Atlantic Union Bankshares Corp.....	1,651,287	57,118,017
#* Atlanticus Holdings Corp.....	54,403	2,102,132
* Axis Capital Holdings Ltd.....	1,019,277	51,463,296
* Banc of California, Inc.....	774,085	13,554,228
# Bank of Marin Bancorp.....	111,349	3,643,339
* Bank of Princeton.....	16,279	469,324
* Bank OZK.....	2,190,846	87,852,925
* BankFinancial Corp.....	342,390	3,262,977
* BankUnited, Inc.....	1,178,215	45,773,653
* Bankwell Financial Group, Inc.....	23,293	763,545
* Banner Corp.....	664,648	41,201,530
* Bar Harbor Bankshares.....	139,822	4,050,643
* Baycom Corp.....	77,404	1,516,344
* BCB Bancorp, Inc.....	215,706	4,154,498
* Berkshire Hills Bancorp, Inc.....	834,664	23,512,485

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* Blucora, Inc.....	539,651	\$10,793,020
Blue Ridge Bankshares, Inc.....	2,248	33,585
BOK Financial Corp.....	401,758	35,366,757
Bread Financial Holdings, Inc.....	252,690	10,009,051
* Brighthouse Financial, Inc.....	1,214,838	52,748,266
Brookline Bancorp, Inc.....	1,169,852	16,179,053
Business First Bancshares, Inc.....	27,704	650,490
Byline Bancorp, Inc.....	257,466	6,305,342
C&F Financial Corp.....	54,123	2,409,556
Cadence Bank.....	792,840	20,693,124
» California First Leasing Corp.....	44,313	762,184
Camden National Corp.....	23,655	1,081,033
Capital City Bank Group, Inc.....	132,653	4,296,631
# Capitol Federal Financial, Inc.....	156,603	1,501,823
Capstar Financial Holdings, Inc.....	42,964	902,674
* Carter Bankshares, Inc.....	52,435	731,468
Cathay General Bancorp.....	292,257	12,187,117
# CB Financial Services, Inc.....	1,113	26,345
*» CCUR Holdings, Inc.....	53	344,500
# Central Valley Community Bancorp.....	172,301	2,882,596
Chemung Financial Corp.....	5,777	261,525
# ChoiceOne Financial Services, Inc.....	701	14,739
Citizens Community Bancorp, Inc.....	46,826	606,397
Civista Bancshares, Inc.....	120,920	2,619,127
CNB Financial Corp.....	53,653	1,384,247
CNO Financial Group, Inc.....	1,773,204	33,247,575
# Codorus Valley Bancorp, Inc.....	89,106	1,957,659
Columbia Banking System, Inc.....	1,200,671	36,224,244
Community Financial Corp.....	12,264	448,862
Community Trust Bancorp, Inc.....	166,822	7,228,397
Community West Bancshares.....	30,330	421,587
ConnectOne Bancorp, Inc.....	598,500	15,824,340
* Consumer Portfolio Services, Inc.....	391,219	5,015,428
# Cowen, Inc., Class A.....	400,819	14,056,722
* CrossFirst Bankshares, Inc.....	81,232	1,114,503
* Customers Bancorp, Inc.....	814,731	31,114,577
# Dime Community Bancshares, Inc.....	449,640	15,323,731
Donegal Group, Inc., Class A.....	404,313	5,725,072
Donegal Group, Inc., Class B.....	54,141	804,535
Eagle Bancorp Montana, Inc.....	10,506	202,766
Eagle Bancorp, Inc.....	168,657	8,269,253
# Eastern Bankshares, Inc.....	61,935	1,263,474
#* Elevate Credit, Inc.....	151,196	347,751
Employers Holdings, Inc.....	639,055	25,376,874
#* Encore Capital Group, Inc.....	391,318	28,343,163
* Enova International, Inc.....	189,465	6,538,437
* Enstar Group Ltd.....	183,903	36,398,082
Enterprise Bancorp, Inc.....	2,403	76,415
Enterprise Financial Services Corp.....	16,913	795,418
Equity Bancshares, Inc., Class A.....	86,243	2,755,464
# ESSA Bancorp, Inc.....	182,988	3,231,568
Essent Group Ltd.....	227,273	9,490,920
Evans Bancorp, Inc.....	10,931	397,127
#* EZCORP, Inc., Class A.....	1,202,491	9,668,028
# Farmers & Merchants Bancorp, Inc.....	4,038	123,765
Farmers National Banc Corp.....	15,204	215,897
Financial Institutions, Inc.....	393,475	10,431,022
First American Financial Corp.....	29,844	1,730,952
First BanCorp.....	4,303,008	64,932,391

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
First BanCorp.	34,084	\$ 1,291,102
First Bancshares, Inc.	69,203	2,006,887
First Bank.	133,789	2,014,862
First Busey Corp.	497,681	12,267,837
First Business Financial Services, Inc.	137,285	4,592,183
First Commonwealth Financial Corp.	1,503,427	22,280,788
First Community Bankshares, Inc.	147,187	4,721,759
First Community Corp.	4,450	81,213
First Financial Bancorp.	1,775,900	39,673,606
First Financial Corp.	150,623	7,037,107
First Financial Northwest, Inc.	260,150	4,011,513
First Foundation, Inc.	106,735	2,222,223
First Hawaiian, Inc.	274,468	6,996,189
First Internet Bancorp.	202,799	7,189,225
First Interstate BancSystem, Inc., Class A.	287,847	11,738,401
First Merchants Corp.	260,765	10,829,570
First Mid Bancshares, Inc.	44,824	1,684,038
First Northwest Bancorp.	134,077	2,239,086
First of Long Island Corp.	74,710	1,359,722
First Savings Financial Group, Inc.	6,477	154,153
First United Corp.	106,423	1,917,742
Flagstar Bancorp, Inc.	1,349,801	55,611,801
Flushing Financial Corp.	734,667	15,861,461
FNB Corp.	7,744,614	92,625,583
Franklin Financial Services Corp.	6,905	224,136
FS Bancorp, Inc.	35,126	1,055,536
Fulton Financial Corp.	4,046,633	67,538,305
#* FVCBankcorp, Inc.	2,462	47,147
* Genworth Financial, Inc., Class A.	5,970,688	25,375,424
Global Indemnity Group LLC, Class A.	185,427	4,950,901
Great Southern Bancorp, Inc.	69,237	4,288,540
#* Greenlight Capital Re Ltd., Class A.	424,048	3,048,905
* Hallmark Financial Services, Inc.	187,463	481,780
Hancock Whitney Corp.	1,377,703	67,245,683
Hanmi Financial Corp.	531,593	13,433,355
# HarborOne Bancorp, Inc.	182,256	2,642,712
Hawthorn Bancshares, Inc.	47,889	1,219,254
HBT Financial, Inc.	9,237	172,178
Heartland Financial USA, Inc.	451,331	20,264,762
# Hennessy Advisors, Inc.	1,605	16,596
Heritage Commerce Corp.	403,194	4,749,625
Heritage Financial Corp.	186,105	4,842,452
Heritage Insurance Holdings, Inc.	232,929	603,286
# Hilltop Holdings, Inc.	1,127,969	32,541,906
HMN Financial, Inc.	98,539	2,237,821
Home Bancorp, Inc.	77,572	2,922,137
HomeStreet, Inc.	499,241	18,616,697
HomeTrust Bancshares, Inc.	219,793	5,305,803
Hope Bancorp, Inc.	2,963,995	44,578,485
Horace Mann Educators Corp.	1,001,113	34,288,120
Horizon Bancorp, Inc.	188,217	3,589,298
Independent Bank Corp.	61,528	1,290,857
# Independent Bank Group, Inc.	555,699	39,299,033
International Bancshares Corp.	1,341,095	58,820,427
Investar Holding Corp.	57,071	1,252,708
Investors Title Co.	432	64,368
# Jackson Financial, Inc., Class A.	262,310	7,216,148
# Janus Henderson Group PLC.	880,643	22,694,170
Kearny Financial Corp.	2,033,109	23,807,706

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	823,713	\$ 38,549,768
	882,114	14,043,255
	50,590	1,256,150
	135,072	2,093,616
	158,944	2,096,471
	19,013	176,821
	45,251	541,654
*	66,541	137,074
	13,872	328,073
#*	370,856	4,665,368
	359,627	12,745,181
	6,228	164,793
	13,304	380,095
	4,670,770	66,044,688
	34,336	984,756
	34,254	894,372
	292,735	7,669,657
#*»††	1,629	0
	163,607	5,106,174
*	442,457	19,932,688
	95,849	3,989,235
	7,469	236,394
	79,361	16,030,922
	3,759,388	61,917,120
	47,019	1,906,150
	731,282	69,537,605
#	10,733,445	113,989,186
*	180,077	1,771,958
#*	41,335	3,305,973
*	304,149	5,760,582
	95,562	3,803,368
	20,633	257,912
	1,177,706	17,335,832
	174,154	7,253,514
#	2,362,450	33,972,031
	6,436	167,272
	1,016,206	20,893,195
*	47,572	1,631,720
#	1,200,502	32,977,790
	4,755,433	82,792,089
#	15,973	224,421
	39,435	445,615
*	3,620	33,232
	156,747	5,265,132
#*	1,253	4,761
#	78,420	2,032,646
	1,456,108	48,983,473
	834,907	23,402,443
	21,327	468,128
*	3,935	45,489
	24,942	480,632
	51,511	1,003,949
	301,972	9,862,406
	37,151	825,124
#	725,779	39,765,431
	47,598	1,282,766
	688,793	21,297,480
#	20,236	1,077,365
	16,460	1,301,986

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
#*	Ponce Financial Group, Inc.....	20,685 \$ 193,405
#	Popular, Inc.....	1,239,570 96,277,402
*	PRA Group, Inc.....	168,143 6,698,817
	Premier Financial Corp.....	608,562 17,331,846
	Primis Financial Corp.....	306,288 4,150,202
	ProAssurance Corp.....	431,926 9,558,522
#*	Professional Holding Corp., Class A.....	1,915 42,992
	Prosperity Bancshares, Inc.....	438,088 32,457,940
	Provident Bancorp, Inc.....	2,148 32,521
	Provident Financial Holdings, Inc.....	177,314 2,579,919
	Provident Financial Services, Inc.....	1,863,396 45,392,327
	QCR Holdings, Inc.....	64,406 3,818,632
	Radian Group, Inc.....	1,889,742 42,273,529
	RBB Bancorp.....	161,714 3,688,696
	Red River Bancshares, Inc.....	449 24,628
#	Regional Management Corp.....	185,714 7,614,274
	Reinsurance Group of America, Inc.....	196,273 22,724,488
	RenaissanceRe Holdings Ltd.....	26,022 3,364,905
#	Renasant Corp.....	1,227,335 40,992,989
	Republic Bancorp, Inc., Class A.....	136,974 6,141,914
#*	Republic First Bancorp, Inc.....	339,411 1,228,668
	Richmond Mutual BanCorp, Inc.....	6,335 88,056
	Riverview Bancorp, Inc.....	562,685 4,141,362
	S&T Bancorp, Inc.....	421,374 13,037,312
#	Salisbury Bancorp, Inc.....	9,456 220,041
	Sandy Spring Bancorp, Inc.....	471,927 19,490,585
	SB Financial Group, Inc.....	57,739 987,914
*	Security National Financial Corp., Class A.....	47,005 365,229
	Shore Bancshares, Inc.....	188,714 3,698,794
	Sierra Bancorp.....	349,907 7,855,412
#	Simmons First National Corp., Class A.....	2,060,716 48,942,005
*	SiriusPoint Ltd.....	827,795 3,625,742
	SmartFinancial, Inc.....	104,534 2,744,017
	South Plains Financial, Inc.....	10,057 265,706
	South State Corp.....	399,358 33,853,578
	Southern Missouri Bancorp, Inc.....	3,372 181,886
*	Sterling Bancorp, Inc.....	34,468 215,770
	Stewart Information Services Corp.....	84,784 4,633,446
	Summit Financial Group, Inc.....	7,076 215,889
	Summit State Bank.....	10,197 156,524
#*	SWK Holdings Corp.....	2,921 52,782
	Synovus Financial Corp.....	175,076 7,069,569
	Territorial Bancorp, Inc.....	145,247 3,253,533
*	Texas Capital Bancshares, Inc.....	919,014 53,872,601
	Timberland Bancorp, Inc.....	137,931 3,537,930
	Tiptree, Inc.....	806,436 8,959,504
	Towne Bank.....	351,023 10,485,057
*	Trean Insurance Group, Inc.....	47,715 246,209
	TriCo Bancshares.....	37,086 1,772,711
	TrustCo Bank Corp. NY.....	89,848 3,015,299
	Trustmark Corp.....	821,032 26,658,909
	U.S. Global Investors, Inc., Class A.....	10,527 44,108
	Umpqua Holdings Corp.....	488,376 8,600,301
*	Unico American Corp.....	132,829 244,405
	United Bancshares, Inc.....	36,466 846,011
#	United Bankshares, Inc.....	1,937,855 75,072,503
	United Fire Group, Inc.....	468,452 15,379,279
	United Security Bancshares.....	300,146 2,207,574
	Unity Bancorp, Inc.....	21,800 610,836

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Universal Insurance Holdings, Inc.....	205,493	\$ 2,599,486
Univest Financial Corp.....	624,426	15,573,184
Unum Group.....	3,118,080	100,370,995
Valley National Bancorp.....	5,469,650	63,940,208
#* Velocity Financial, Inc.....	1,541	18,230
Veritex Holdings, Inc.....	46,457	1,437,380
# Voya Financial, Inc.....	326,921	19,667,567
Washington Federal, Inc.....	1,793,494	61,211,950
Waterstone Financial, Inc.....	492,081	9,177,311
Webster Financial Corp.....	700,334	32,530,514
WesBanco, Inc.....	1,482,630	50,587,336
Western New England Bancorp, Inc.....	589,304	5,185,875
Westwood Holdings Group, Inc.....	32,265	418,477
White Mountains Insurance Group Ltd.....	45,091	55,887,138
# William Penn Bancorp.....	23,209	265,047
Wintrust Financial Corp.....	545,260	46,914,170
# WSFS Financial Corp.....	548,307	26,165,210
WVS Financial Corp.....	1,740	25,413
TOTAL FINANCIALS.....		4,088,378,104
HEALTH CARE — (4.1%)		
* Acadia Healthcare Co., Inc.....	1,540,195	127,697,568
#* Addus HomeCare Corp.....	9,887	917,613
* AlerisLife, Inc.....	16,715	19,222
* Allscripts Healthcare Solutions, Inc.....	2,500,599	39,559,476
#* American Shared Hospital Services.....	103,010	242,084
* Amphastar Pharmaceuticals, Inc.....	75,057	2,806,381
#* AngioDynamics, Inc.....	636,694	14,446,587
#* ANI Pharmaceuticals, Inc.....	48,082	1,646,809
#* Anika Therapeutics, Inc.....	174,726	4,081,599
* Avanos Medical, Inc.....	508,873	14,436,727
* Brookdale Senior Living, Inc.....	1,848,457	8,909,563
#* Computer Programs & Systems, Inc.....	37,111	1,252,867
* Covetrus, Inc.....	459,914	9,552,414
* Cumberland Pharmaceuticals, Inc.....	38,585	86,816
#*»†† Curative Health Services, Inc.....	347,123	0
* Electromed, Inc.....	16,834	151,843
* Emergent BioSolutions, Inc.....	451,810	15,650,698
* Enovis Corp.....	615,648	36,766,499
#* Envista Holdings Corp.....	745,451	30,302,583
* FONAR Corp.....	120,731	1,750,600
#* Fulgent Genetics, Inc.....	47,436	2,834,301
* HealthStream, Inc.....	78,450	1,887,507
#* Innoviva, Inc.....	102,285	1,466,767
* Inogen, Inc.....	6,346	176,546
* Integer Holdings Corp.....	561,205	39,222,617
* Invacare Corp.....	228,254	257,927
#* Kewaunee Scientific Corp.....	65,931	1,217,086
* LENSAR, Inc.....	106,880	672,275
* Ligand Pharmaceuticals, Inc.....	12,248	1,127,183
* MEDNAX, Inc.....	551,740	12,502,428
#* Meridian Bioscience, Inc.....	91,289	2,890,210
National HealthCare Corp.....	204,886	14,553,053
* NextGen Healthcare, Inc.....	174,908	2,994,425
#* OPKO Health, Inc.....	1,549,206	3,656,126
#* OraSure Technologies, Inc.....	35,801	109,551
#*»†† Orthodontic Centers of Americas, Inc.....	492,841	0
#* Orthofix Medical, Inc.....	194,899	4,999,159
Patterson Cos., Inc.....	338,053	10,499,926

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#*»†† PDL BioPharma, Inc.....	1,226,353	\$ 2,980,038
Perrigo Co. PLC.....	1,647,823	68,994,349
Premier, Inc., Class A.....	703,629	27,061,571
* Prestige Consumer Healthcare, Inc.....	1,027,701	61,980,647
#* Protara Therapeutics, Inc.....	10,994	32,872
* REGENXBIO, Inc.....	37,899	1,188,892
* Sharps Compliance Corp.....	13,897	119,931
* SunLink Health Systems, Inc.....	18,426	19,856
* Supernus Pharmaceuticals, Inc.....	307,352	9,758,426
* Surface Oncology, Inc.....	28,010	47,897
* Taro Pharmaceutical Industries Ltd.....	135,119	4,822,397
#*»†† U.S. Diagnostic, Inc.....	20,800	0
#* UFP Technologies, Inc.....	52,910	4,260,313
* Vanda Pharmaceuticals, Inc.....	403,124	4,345,677
#* Varex Imaging Corp.....	262,769	5,857,121
* Xencor, Inc.....	1,974	56,634
#* Zimvie, Inc.....	1,726	33,519
TOTAL HEALTH CARE.....		<u>602,905,176</u>
INDUSTRIALS — (19.6%)		
* AAR Corp.....	818,326	36,440,057
ABM Industries, Inc.....	1,326,012	59,458,378
ACCO Brands Corp.....	2,379,056	17,057,832
Acme United Corp.....	16,249	467,971
Acuity Brands, Inc.....	53,178	9,699,667
Air Lease Corp.....	2,437,941	90,471,991
* Air Transport Services Group, Inc.....	320,967	10,059,106
Alamo Group, Inc.....	16,550	2,141,735
* Alaska Air Group, Inc.....	129,151	5,725,264
* Allegiant Travel Co.....	5,131	591,656
Allied Motion Technologies, Inc.....	424	11,423
Altra Industrial Motion Corp.....	310,244	12,946,482
#* American Woodmark Corp.....	167,005	8,386,991
* API Group Corp.....	40,493	717,131
Apogee Enterprises, Inc.....	207,911	8,651,177
ARC Document Solutions, Inc.....	90,586	254,547
ArcBest Corp.....	638,191	56,543,723
Arcosa, Inc.....	462,631	23,853,254
Argan, Inc.....	66,923	2,486,859
Astec Industries, Inc.....	259,729	12,760,486
* Astronics Corp.....	23,304	261,471
#* Atlas Air Worldwide Holdings, Inc.....	714,190	54,071,325
* Avalon Holdings Corp., Class A.....	15,718	39,924
AZZ, Inc.....	289,800	12,328,092
Barnes Group, Inc.....	1,027,602	34,753,500
Barrett Business Services, Inc.....	2,266	184,883
* Beacon Roofing Supply, Inc.....	1,180,044	70,826,241
BGSF, Inc.....	57,692	750,573
#* BlueLinx Holdings, Inc.....	12,508	1,000,640
Boise Cascade Co.....	606,176	42,862,705
BrightView Holdings, Inc.....	572,926	7,528,248
#* Broadwind, Inc.....	23,688	50,219
* CACI International, Inc., Class A.....	135,600	40,990,524
* CBIZ, Inc.....	950,175	43,346,983
* CECO Environmental Corp.....	606,652	4,701,553
Chicago Rivet & Machine Co.....	28,196	789,488
#* CIRCOR International, Inc.....	57,564	1,002,189
* Civeo Corp.....	44,260	1,313,194
Columbus McKinnon Corp.....	427,808	14,160,445

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Commercial Vehicle Group, Inc.....	36,235	\$ 279,009
CompX International, Inc.....	68,188	1,551,277
#* Concrete Pumping Holdings, Inc.....	59,174	386,406
Costamare, Inc.....	2,255,920	26,461,942
# Covenant Logistics Group, Inc.....	333,278	11,154,815
* CPI Aerostructures, Inc.....	39,198	46,254
CRA International, Inc.....	176,323	17,457,740
Curtiss-Wright Corp.....	41,195	5,909,011
Deluxe Corp.....	12,683	318,851
* DLH Holdings Corp.....	19,090	338,847
#* Ducommun, Inc.....	289,997	13,728,458
* DXP Enterprises, Inc.....	41,572	1,413,448
* Dycom Industries, Inc.....	140,120	14,454,779
# Eagle Bulk Shipping, Inc.....	134,836	7,136,869
Eastern Co.....	119,112	2,453,707
Encore Wire Corp.....	466,406	64,583,239
EnerSys.....	214,152	14,114,758
# Ennis, Inc.....	654,243	14,295,210
EnPro Industries, Inc.....	386,825	36,160,401
Esab Corp.....	636,930	26,254,255
ESCO Technologies, Inc.....	270,788	20,999,609
Flowserve Corp.....	2,151	72,790
#* FTI Consulting, Inc.....	42,122	6,889,474
* Gates Industrial Corp. PLC.....	1,379,611	16,969,215
# GATX Corp.....	785,940	78,790,485
# Genco Shipping & Trading Ltd.....	654,689	12,622,404
* Gencor Industries, Inc.....	161,500	1,600,465
* Gibraltar Industries, Inc.....	180,850	8,461,971
* GMS, Inc.....	736,749	39,099,269
# Graham Corp.....	26,950	192,692
# Granite Construction, Inc.....	500,270	14,958,073
* Great Lakes Dredge & Dock Corp.....	969,630	12,537,316
# Greenbrier Cos., Inc.....	803,646	25,572,016
Griffon Corp.....	932,371	27,980,454
* Harsco Corp.....	555,229	2,670,651
Heartland Express, Inc.....	204,256	3,243,585
Heidrick & Struggles International, Inc.....	220,720	6,873,221
* Heritage-Crystal Clean, Inc.....	211,673	7,103,746
* Hill International, Inc.....	130,927	227,813
Hillenbrand, Inc.....	48,228	2,228,134
HNI Corp.....	45,108	1,593,215
* Hub Group, Inc., Class A.....	724,990	55,389,236
Hurco Cos., Inc.....	165,826	4,200,373
* Huron Consulting Group, Inc.....	410,082	27,516,502
Hyster-Yale Materials Handling, Inc.....	150,639	5,210,603
ICF International, Inc.....	395,196	37,286,743
* IES Holdings, Inc.....	20,051	661,683
Insteel Industries, Inc.....	113,809	3,562,222
Interface, Inc.....	169,170	2,451,273
* JELD-WEN Holding, Inc.....	295,576	5,255,341
#* JetBlue Airways Corp.....	6,267,807	52,774,935
Kaman Corp.....	72,427	2,229,303
#* KAR Auction Services, Inc.....	1,091,803	18,669,831
Kelly Services, Inc., Class A.....	1,011,587	21,931,206
Kennametal, Inc.....	505,294	13,567,144
Kimball International, Inc., Class B.....	143,336	1,173,922
* Kirby Corp.....	689,353	43,732,554
Korn Ferry.....	621,933	40,742,831
* Kratos Defense & Security Solutions, Inc.....	19,093	274,748

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Lawson Products, Inc.....	50,326	\$ 2,496,170
* LB Foster Co., Class A.....	159,500	2,331,890
* Limbach Holdings, Inc.....	98,581	527,408
* LS Starrett Co., Class A.....	16,964	118,578
LSI Industries, Inc.....	180,040	1,089,242
* Manitowoc Co., Inc.....	899,624	10,282,702
ManpowerGroup, Inc.....	396,349	31,077,725
ManTech International Corp., Class A.....	501,700	48,072,894
Marten Transport Ltd.....	1,969,801	42,468,910
#* MasTec, Inc.....	163,775	12,926,761
* Matrix Service Co.....	278,807	1,544,591
Matson, Inc.....	178,848	16,394,996
Matthews International Corp., Class A.....	272,609	7,619,422
Maxar Technologies, Inc.....	538,091	14,786,741
* Mayville Engineering Co., Inc.....	34,216	244,302
McGrath RentCorp.....	261,284	22,041,918
MDU Resources Group, Inc.....	1,016,796	29,049,862
* Mercury Systems, Inc.....	102,023	6,020,377
* Mesa Air Group, Inc.....	183,202	414,037
Miller Industries, Inc.....	302,895	7,278,567
MillerKnoll, Inc.....	1,364	41,070
* Mistras Group, Inc.....	251,760	1,553,359
Moog, Inc., Class A.....	165,439	14,168,196
* MRC Global, Inc.....	524,135	6,090,449
Mueller Industries, Inc.....	73,105	4,922,160
* MYR Group, Inc.....	262,319	24,980,638
National Presto Industries, Inc.....	25,405	1,808,836
Nielsen Holdings PLC.....	335,082	8,025,214
NL Industries, Inc.....	819,537	7,646,280
* NN, Inc.....	678,994	1,969,083
#* Northwest Pipe Co.....	171,482	5,375,961
* NOW, Inc.....	576,086	6,371,511
* NV5 Global, Inc.....	5,545	751,902
nVent Electric PLC.....	1,186,763	41,904,602
#* Orion Energy Systems, Inc.....	39,245	83,199
* Orion Group Holdings, Inc.....	555,995	1,490,067
* P&F Industries, Inc., Class A.....	17,337	95,353
* PAM Transportation Services, Inc.....	385,940	13,808,933
Pangaea Logistics Solutions Ltd.....	167,597	851,393
# Park Aerospace Corp.....	145,535	1,775,527
Park-Ohio Holdings Corp.....	236,464	4,197,236
* Parsons Corp.....	172,464	7,455,619
Patriot Transportation Holding, Inc.....	2,456	18,469
#* Perma-Pipe International Holdings, Inc.....	181,198	1,677,893
* PGT Innovations, Inc.....	73,222	1,603,562
# Powell Industries, Inc.....	237,800	5,697,688
Preformed Line Products Co.....	92,901	5,555,480
Primoris Services Corp.....	407,902	9,528,591
* Proto Labs, Inc.....	72,779	3,558,165
* Quad/Graphics, Inc.....	775,560	2,466,281
# Quanex Building Products Corp.....	765,699	18,843,852
* Quest Resource Holding Corp.....	12,405	52,101
* Radiant Logistics, Inc.....	543,620	3,941,245
* RCM Technologies, Inc.....	15,076	268,654
Regal Rexnord Corp.....	269,713	36,222,456
* Resideo Technologies, Inc.....	1,387,173	31,225,264
Resources Connection, Inc.....	707,805	15,189,495
# REV Group, Inc.....	674,863	7,855,405
Rush Enterprises, Inc., Class A.....	931,794	44,903,153

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Rush Enterprises, Inc., Class B.....	422,582	\$ 22,925,073
Ryder System, Inc.....	125,855	9,856,964
Schneider National, Inc., Class B.....	582,358	14,751,128
* Servotronics, Inc.....	15,025	166,928
* SIFCO Industries, Inc.....	49,091	157,096
* SkyWest, Inc.....	1,284,356	31,017,197
#* Spirit Airlines, Inc.....	1,319,995	32,696,276
Standex International Corp.....	79,206	7,689,318
Steelcase, Inc., Class A.....	755,154	8,404,864
* Stericycle, Inc.....	64,123	3,005,445
* Sterling Construction Co., Inc.....	96,130	2,471,502
#* Sunrun, Inc.....	85,961	2,810,065
Terex Corp.....	322,397	10,803,523
Textainer Group Holdings Ltd.....	1,169,973	39,743,983
* Thermon Group Holdings, Inc.....	286,991	4,468,450
Timken Co.....	316,651	20,702,642
* Titan Machinery, Inc.....	564,449	15,877,950
Trinity Industries, Inc.....	1,727,741	44,834,879
Triton International Ltd.....	1,470,305	94,217,144
* TrueBlue, Inc.....	613,668	13,279,776
* Tutor Perini Corp.....	906,089	8,227,288
* Twin Disc, Inc.....	44,641	394,626
#* U.S. Xpress Enterprises, Inc., Class A.....	123,093	432,056
UFP Industries, Inc.....	332,538	30,663,329
* Ultralife Corp.....	342,769	1,535,605
UniFirst Corp.....	107,618	21,081,290
* Univar Solutions, Inc.....	1,812,760	49,017,030
Universal Logistics Holdings, Inc.....	14,018	421,241
* USA Truck, Inc.....	177,880	5,546,298
* Vectrus, Inc.....	90,920	3,022,181
* Veritiv Corp.....	290,985	36,087,960
* Viad Corp.....	77,610	2,620,890
* Virco Mfg. Corp.....	43,931	184,510
VSE Corp.....	180,202	7,559,474
# Wabash National Corp.....	642,257	11,599,161
Werner Enterprises, Inc.....	1,040,937	45,759,591
* WESCO International, Inc.....	828,443	105,908,153
* Willdan Group, Inc.....	905	24,625
* Willis Lease Finance Corp.....	240,551	9,388,706
TOTAL INDUSTRIALS.....		<u>2,895,619,903</u>
INFORMATION TECHNOLOGY — (7.3%)		
#* Alithya Group, Inc., Class A.....	306,754	702,467
#* Alpha & Omega Semiconductor Ltd.....	634,703	26,663,873
* Amkor Technology, Inc.....	5,369,322	108,299,225
* Amtech Systems, Inc.....	423,090	3,308,564
* Arrow Electronics, Inc.....	56,032	7,181,621
* AstroNova, Inc.....	174,943	2,090,569
* Asure Software, Inc.....	93,626	533,668
* Aviat Networks, Inc.....	10,148	298,148
* Avnet, Inc.....	1,777,164	85,072,841
* Aware, Inc.....	643,548	1,319,273
* AXT, Inc.....	816,195	7,158,030
# Bel Fuse, Inc., Class A.....	14,725	431,443
Bel Fuse, Inc., Class B.....	201,364	4,979,732
Belden, Inc.....	49,790	3,222,409
# Benchmark Electronics, Inc.....	894,739	22,887,424
BK Technologies Corp.....	6,153	16,921
#* BM Technologies, Inc.....	91,962	551,772

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
	36,545	\$ 1,332,431
* Cass Information Systems, Inc.....	458,811	13,112,818
* Cohu, Inc.....	34,821	303,291
* Computer Task Group, Inc.....	584,122	6,787,498
Comtech Telecommunications Corp.....	119,813	16,026,187
* Concentrix Corp.....	791,422	3,688,027
* Conduent, Inc.....	117,769	942,152
* CSP, Inc.....	173,661	7,064,529
CTS Corp.....	790,484	2,988,030
* Daktronics, Inc.....	790,447	22,519,835
* Digi International, Inc.....	155,104	12,620,812
* Diodes, Inc.....	165,919	3,925,644
# Ebix, Inc.....	81,981	262,339
* EMCORE Corp.....	172,055	9,561,096
* ePlus, Inc.....	250,978	1,656,455
* Frequency Electronics, Inc.....	11,142	348,299
* Ichor Holdings Ltd.....	259,952	13,683,873
#* II-VI, Inc.....	3,867	21,849
#* Immersion Corp.....	545,911	50,993,547
#* Insight Enterprises, Inc.....	38,381	325,471
* inTEST Corp.....	453,471	2,185,730
#* Intevac, Inc.....	55,133	5,876,075
* IPG Photonics Corp.....	359,687	1,802,032
* Key Tronic Corp.....	757,961	16,675,142
* Kimball Electronics, Inc.....	2,225,286	43,949,398
* Knowles Corp.....	251,032	12,079,660
# Kulicke & Soffa Industries, Inc.....	135,008	1,163,769
* KVH Industries, Inc.....	114,300	1,196,721
* Kyndryl Holdings, Inc.....	8,646	131,938
* Magnachip Semiconductor Corp.....	265,006	10,928,847
#* Methode Electronics, Inc.....	419,880	10,824,506
#* NETGEAR, Inc.....	1,713,786	60,976,506
#* NetScout Systems, Inc.....	44,828	146,588
#* NetSol Technologies, Inc.....	236,453	19,684,712
* Onto Innovation, Inc.....	128,552	471,786
* Optical Cable Corp.....	508,905	1,022,899
#* Paysafe Ltd.....	672,278	31,886,146
PC Connection, Inc.....	159,850	736,908
PC-Tel, Inc.....	5,802	63,300
#* PFSweb, Inc.....	1,178,861	28,068,680
* Photronics, Inc.....	439,436	41,285,012
* Plexus Corp.....	28,203	77,558
#* Powerfleet, Inc.....	69,114	465,828
#* Rackspace Technology, Inc.....	48,062	329,705
* RF Industries Ltd.....	91,005	308,507
* Ribbon Communications, Inc.....	287,888	4,499,689
Richardson Electronics Ltd.....	1,485,715	68,417,176
* Sanmina Corp.....	614,771	19,641,933
* ScanSource, Inc.....	10,452	103,788
* SecureWorks Corp., Class A.....	6,121	42,847
#* SigmaTron International, Inc.....	289,563	0
#*»†† Silicon Graphics, Inc.....	1,386,564	14,850,100
# SolarWinds Corp.....	97,262	311,238
* StarTek, Inc.....	553,263	11,391,685
* Stratasys Ltd.....	354,465	19,144,655
* Super Micro Computer, Inc.....	29,232	0
#*»†† Superior Telecom, Inc.....	30,462	40,819
#* Synchronoss Technologies, Inc.....	7,394	27,432
Taitron Components, Inc., Class A.....	68,406	384,442
* TESCO Technologies, Inc.....		

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
#* Trio-Tech International.....	51,061	\$ 249,688
#* TTM Technologies, Inc.....	2,492,820	33,727,855
#* Turtle Beach Corp.....	14,160	184,080
* Ultra Clean Holdings, Inc.....	138,083	4,639,589
* Upland Software, Inc.....	4,414	49,966
#* Viasat, Inc.....	852,434	28,070,652
Vishay Intertechnology, Inc.....	2,771,189	57,252,765
* Vishay Precision Group, Inc.....	285,728	8,908,999
Xerox Holdings Corp.....	3,281,493	56,211,975
Xperi Holding Corp.....	903,927	15,149,817
TOTAL INFORMATION TECHNOLOGY.....		<u>1,078,521,306</u>
MATERIALS — (6.8%)		
* Advanced Emissions Solutions, Inc.....	123,533	604,076
AdvanSix, Inc.....	251,176	9,868,705
#* AgroFresh Solutions, Inc.....	210,563	372,697
* American Biltrite, Inc.....	25	3,875
American Vanguard Corp.....	786,712	18,416,928
#* Ampco-Pittsburgh Corp.....	39,223	172,581
* Arconic Corp.....	320,116	9,670,704
Ashland Global Holdings, Inc.....	486,497	48,878,354
Avient Corp.....	200,960	8,671,424
# Carpenter Technology Corp.....	1,198,317	38,513,908
* Clearwater Paper Corp.....	104,896	3,744,787
#* Coeur Mining, Inc.....	1,479,657	4,749,699
Commercial Metals Co.....	2,548,479	100,970,738
* Core Molding Technologies, Inc.....	155,132	1,684,734
Ecovyst, Inc.....	559,256	5,721,189
Element Solutions, Inc.....	5,211,089	102,971,119
* Flexible Solutions International, Inc.....	4,237	9,893
Fortitude Gold Corp.....	45,330	274,247
Friedman Industries, Inc.....	171,881	1,656,933
FutureFuel Corp.....	623,752	4,484,777
Glatfelter Corp.....	1,083,631	6,653,494
# Gold Resource Corp.....	147,005	258,729
Greif, Inc., Class A.....	583,474	41,204,934
Greif, Inc., Class B.....	19,539	1,364,213
Hawkins, Inc.....	43,872	1,743,912
# Haynes International, Inc.....	309,598	11,969,059
HB Fuller Co.....	453,011	29,083,306
# Hecla Mining Co.....	10,748,485	48,690,637
Huntsman Corp.....	1,046,950	30,319,672
Innospec, Inc.....	78,666	8,023,932
#* Intrepid Potash, Inc.....	207,633	9,468,065
Kaiser Aluminum Corp.....	133,223	10,094,307
Koppers Holdings, Inc.....	66,771	1,571,789
Kronos Worldwide, Inc.....	272,697	4,791,286
Materion Corp.....	399,652	32,747,485
Mercer International, Inc.....	1,328,215	21,198,311
Minerals Technologies, Inc.....	518,638	34,650,205
# Nexa Resources SA.....	348,913	2,327,250
* O-I Glass, Inc.....	19,359	284,771
Olin Corp.....	423,568	22,139,899
# Olympic Steel, Inc.....	269,858	8,022,878
Pactiv Evergreen, Inc.....	3,628	37,078
* Rayonier Advanced Materials, Inc.....	1,298,084	4,595,217
* Resolute Forest Products, Inc.....	1,376,076	27,906,821
Ryerson Holding Corp.....	69,128	1,894,107
Schnitzer Steel Industries, Inc., Class A.....	671,026	23,861,685

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
Schweitzer-Mauduit International, Inc.....	286,705	\$ 6,264,504
Stepan Co.....	17,088	1,917,444
* Summit Materials, Inc., Class A.....	1,538,747	42,330,930
SunCoke Energy, Inc.....	1,785,340	13,211,516
* Synalloy Corp.....	56,321	777,793
* TimkenSteel Corp.....	626,750	12,716,758
# Tredegar Corp.....	627,213	6,573,192
# TriMas Corp.....	593,189	17,558,394
# Trinseo PLC.....	125,415	4,486,095
Tronox Holdings PLC, Class A.....	1,604,969	25,053,566
# U.S. Steel Corp.....	4,356,300	103,026,495
United States Lime & Minerals, Inc.....	3,711	381,751
* Universal Stainless & Alloy Products, Inc.....	143,469	1,219,487
Warrior Met Coal, Inc.....	380,293	12,142,755
*» Webco Industries, Inc.....	6,247	1,040,126
Worthington Industries, Inc.....	139,691	7,153,576
TOTAL MATERIALS.....		<u>1,002,198,792</u>
REAL ESTATE — (0.8%)		
Douglas Elliman, Inc.....	12,700	76,200
* Five Point Holdings LLC, Class A.....	137,506	580,275
#* Forestar Group, Inc.....	125,812	1,741,238
* FRP Holdings, Inc.....	44,086	2,601,074
* Howard Hughes Corp.....	621,701	44,072,384
Kennedy-Wilson Holdings, Inc.....	759,452	15,690,278
Marcus & Millichap, Inc.....	115,210	4,714,393
Newmark Group, Inc., Class A.....	61,386	699,801
RE/MAX Holdings, Inc., Class A.....	537,974	13,632,261
* Realogy Holdings Corp.....	2,573,146	25,551,340
* Stratus Properties, Inc.....	111,357	3,526,676
* Tejon Ranch Co.....	309,376	5,110,892
TOTAL REAL ESTATE.....		<u>117,996,812</u>
UTILITIES — (0.3%)		
# Brookfield Renewable Corp., Class A.....	296,821	11,611,638
Genie Energy Ltd., Class B.....	3,270	31,490
New Jersey Resources Corp.....	546,154	25,226,853
# Ormat Technologies, Inc.....	164,406	14,227,695
TOTAL UTILITIES.....		<u>51,097,676</u>
TOTAL COMMON STOCKS.....		<u>14,066,884,416</u>
PREFERRED STOCKS — (0.1%)		
COMMUNICATION SERVICES — (0.0%)		
Liberty Broadband Corp., 7.000%.....	13,584	354,542
CONSUMER DISCRETIONARY — (0.0%)		
# Qurate Retail, Inc., 8.000%.....	80,290	4,247,341
INDUSTRIALS — (0.1%)		
#(r) WESCO International, Inc., Floating Rate Note, 5-Yr. CMT + 10.325%, FRN, 10.625%.....	308,594	8,686,921
TOTAL PREFERRED STOCKS.....		<u>13,288,804</u>
TOTAL INVESTMENT SECURITIES (Cost \$9,672,178,428).....		<u>14,080,173,220</u>

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
TEMPORARY CASH INVESTMENTS — (1.1%)		
State Street Institutional U.S. Government Money Market Fund 1.880%.....	171,182,298	\$ 171,182,298
SECURITIES LENDING COLLATERAL — (3.7%)		
@§ The DFA Short Term Investment Fund	46,772,533	541,017,886
TOTAL INVESTMENTS — (100.0%)		
(Cost \$10,384,345,289)^.....		<u>\$14,792,373,404</u>

As of July 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.....	951	09/16/22	\$185,937,944	\$196,547,925	\$10,609,981
Total Futures Contracts.....			<u>\$185,937,944</u>	<u>\$196,547,925</u>	<u>\$10,609,981</u>

Summary of the Portfolio's investments as of July 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.....	\$ 349,651,804	—	—	\$ 349,651,804
Consumer Discretionary.....	1,798,125,514	\$ 455,149	—	1,798,580,663
Consumer Staples.....	603,118,922	1,427,509	—	604,546,431
Energy.....	1,477,387,749	—	—	1,477,387,749
Financials.....	4,087,271,420	1,106,684	—	4,088,378,104
Health Care.....	599,925,138	—	\$ 2,980,038	602,905,176
Industrials.....	2,895,573,649	46,254	—	2,895,619,903
Information Technology.....	1,078,521,306	—	—	1,078,521,306
Materials.....	1,001,158,666	1,040,126	—	1,002,198,792
Real Estate.....	117,996,812	—	—	117,996,812
Utilities.....	51,097,676	—	—	51,097,676
Preferred Stocks				
Communication Services.....	354,542	—	—	354,542
Consumer Discretionary.....	4,247,341	—	—	4,247,341
Industrials.....	8,686,921	—	—	8,686,921
Temporary Cash Investments.....	171,182,298	—	—	171,182,298
Securities Lending Collateral.....	—	541,017,886	—	541,017,886
Futures Contracts**.....	10,609,981	—	—	10,609,981
TOTAL.....	<u>\$14,254,909,739</u>	<u>\$545,093,608</u>	<u>\$2,980,038^</u>	<u>\$14,802,983,385</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 1 PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (96.9%)		
COMMUNICATION SERVICES — (6.9%)		
Activision Blizzard, Inc.....	346,005	\$ 27,663,100
#*†† Akazoo SA.....	1,631	0
* Alphabet, Inc., Class A.....	3,212,000	373,619,840
* Alphabet, Inc., Class C.....	2,978,380	347,398,243
* Altice USA, Inc., Class A.....	273,714	2,876,734
* AMC Networks, Inc., Class A.....	87,344	2,665,739
#* Angi, Inc.....	89,167	463,668
#* Anterix, Inc.....	27,414	1,219,649
AT&T, Inc.....	5,637,292	105,868,344
ATN International, Inc.....	39,019	1,796,435
#* Audacy, Inc., Class A.....	111,349	70,929
* Ballantyne Strong, Inc.....	13,352	38,053
#* Bandwidth, Inc., Class A.....	4,064	67,584
#* Boston Omaha Corp., Class A.....	1,118	27,279
#* Bumble, Inc., Class A.....	152,263	5,773,813
Cable One, Inc.....	10,002	13,769,553
#* Cargurus, Inc.....	51,420	1,248,992
* Cars.com, Inc.....	166,237	1,954,947
#* Charter Communications, Inc., Class A.....	107,733	46,551,429
#* Cinemark Holdings, Inc.....	122,500	2,245,425
Cogent Communications Holdings, Inc.....	77,709	4,958,611
Comcast Corp., Class A.....	3,386,644	127,066,883
#* comScore, Inc.....	3,480	6,995
#* Consolidated Communications Holdings, Inc.....	169,647	1,119,670
#*†† Contra Costa Communications.....	5,421	0
#* Cumulus Media, Inc., Class A.....	16,489	130,923
DallasNews Corp.....	7,816	51,429
* DHI Group, Inc.....	775,296	3,791,198
#* DISH Network Corp., Class A.....	286,519	4,976,835
#* EchoStar Corp., Class A.....	88,686	1,752,435
Electronic Arts, Inc.....	155,923	20,461,775
#* Emerald Holding, Inc.....	24,642	77,622
* Endeavor Group Holdings, Inc., Class A.....	73,042	1,664,627
Entravision Communications Corp., Class A.....	146,505	785,267
#* EverQuote, Inc., Class A.....	5,754	60,129
#* EW Scripps Co., Class A.....	154,031	2,196,482
* Facebook, Inc., Class A.....	1,494,058	237,704,628
Fox Corp., Class A.....	321,821	10,655,493
Fox Corp., Class B.....	232,418	7,181,716
* Frontier Communications Parent, Inc.....	31,780	823,420
#* Gaia, Inc.....	18,401	73,052
#* Gannett Co., Inc.....	185,349	557,901
* Gogo, Inc.....	32,397	562,412
Gray Television, Inc.....	239,867	4,454,330
Gray Television, Inc., Class A.....	600	10,080
* Hemisphere Media Group, Inc.....	38,900	302,642
* IDT Corp., Class B.....	190,707	4,964,103
* iHeartMedia, Inc., Class A.....	11,859	88,705
* IMAX Corp.....	97,078	1,631,881
Interpublic Group of Cos., Inc.....	678,493	20,266,586
* Iridium Communications, Inc.....	209,946	9,386,686
John Wiley & Sons, Inc., Class A.....	83,774	4,374,678
John Wiley & Sons, Inc., Class B.....	4,638	240,620

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* Liberty Broadband Corp., Class A.....	22,295	\$ 2,406,299
* Liberty Broadband Corp., Class C.....	132,267	14,407,844
* Liberty Latin America Ltd., Class A.....	7,870	58,002
* Liberty Latin America Ltd., Class C.....	244,638	1,795,643
#* Liberty Media Corp.-Liberty Braves, Class A.....	14,764	426,089
*» Liberty Media Corp.-Liberty Braves, Class B.....	239	6,741
* Liberty Media Corp.-Liberty Braves, Class C.....	49,759	1,376,832
* Liberty Media Corp.-Liberty Formula One, Class A.....	32,394	2,008,104
* Liberty Media Corp.-Liberty Formula One, Class C.....	220,182	14,921,734
* Liberty Media Corp.-Liberty SiriusXM, Class A.....	74,237	2,958,345
* Liberty Media Corp.-Liberty SiriusXM, Class B.....	2,392	94,245
* Liberty Media Corp.-Liberty SiriusXM, Class C.....	188,725	7,515,030
#* Lions Gate Entertainment Corp., Class A.....	140,712	1,232,637
#* Lions Gate Entertainment Corp., Class B.....	229,850	1,910,054
* Live Nation Entertainment, Inc.....	139,583	13,119,406
#* Loyalty Ventures, Inc.....	32,606	96,188
# Lumen Technologies, Inc.....	1,824,813	19,872,214
* Madison Square Garden Entertainment Corp.....	47,519	2,767,031
* Madison Square Garden Sports Corp.....	2,142	329,397
* Marchex, Inc., Class B.....	5,288	10,576
#* Marcus Corp.....	43,521	715,050
* Match Group, Inc.....	178,919	13,116,552
* Netflix, Inc.....	162,767	36,606,298
* New York Times Co., Class A.....	249,157	7,960,566
* News Corp., Class A.....	343,439	5,886,545
* News Corp., Class B.....	198,020	3,421,786
# Nexstar Media Group, Inc., Class A.....	105,343	19,843,461
* Omnicom Group, Inc.....	307,642	21,485,717
* Ooma, Inc.....	1,045	12,467
# Paramount Global, Class A.....	15,306	413,874
# Paramount Global, Class B.....	474,309	11,217,408
* Pinterest, Inc., Class A.....	88,608	1,726,084
* Playtika Holding Corp.....	76,268	935,808
* QuinStreet, Inc.....	75,323	809,722
#* Reading International, Inc., Class A.....	38,888	181,218
#* ROBLOX Corp., Class A.....	63,498	2,725,969
#* Roku, Inc.....	21,704	1,422,046
* Saga Communications, Inc., Class A.....	1,544	36,145
* Salem Media Group, Inc.....	7,597	16,486
# Scholastic Corp.....	58,235	2,741,122
* Scio Corp., Class A.....	17,146	233,871
# Shenandoah Telecommunications Co.....	130,070	2,900,561
# Shutterstock, Inc.....	61,200	3,457,800
# Sinclair Broadcast Group, Inc., Class A.....	48,399	1,057,034
# Sirius XM Holdings, Inc.....	1,087,790	7,266,437
* Snap, Inc., Class A.....	155,041	1,531,805
* Spok Holdings, Inc.....	52,509	347,085
* Spotify Technology SA.....	46,020	5,201,180
* Take-Two Interactive Software, Inc.....	148,492	19,709,343
#* TechTarget, Inc.....	39,812	2,595,344
* TEGNA, Inc.....	472,548	9,895,155
* Telephone & Data Systems, Inc.....	235,735	3,726,970
#* Telesat Corp.....	10,704	129,947
* Thryv Holdings, Inc.....	15,372	374,155
* T-Mobile U.S., Inc.....	470,607	67,325,037
* Townsquare Media, Inc., Class A.....	28,652	229,216
#* Travelzoo.....	58,147	295,968
#* TripAdvisor, Inc.....	159,476	3,031,639
* TrueCar, Inc.....	172,369	442,988

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* Twitter, Inc.....	257,723	\$ 10,723,854
* U.S. Cellular Corp.....	70,794	2,073,556
#* Urban One, Inc.....	144,888	508,557
* Urban One, Inc.....	8,360	42,051
Verizon Communications, Inc.....	3,928,608	181,462,404
* Walt Disney Co.....	760,413	80,679,819
* Warner Bros Discovery, Inc.....	1,867,610	28,014,150
# Warner Music Group Corp., Class A.....	10,591	317,730
* WideOpenWest, Inc.....	19,420	356,940
# World Wrestling Entertainment, Inc., Class A.....	73,691	5,107,523
* Yelp, Inc.....	122,949	3,769,616
* Zedge, Inc., Class B.....	7,377	20,361
#* Ziff Davis, Inc.....	100,702	8,246,487
TOTAL COMMUNICATION SERVICES.....		<u>2,077,360,888</u>
CONSUMER DISCRETIONARY — (11.2%)		
# Cheesecake Factory, Inc.....	63,434	1,854,176
* 1-800-Flowers.com, Inc., Class A.....	70,961	707,481
#* 2U, Inc.....	53,977	528,435
Aaron's Co., Inc.....	63,892	831,874
#* Abercrombie & Fitch Co., Class A.....	126,695	2,256,438
# Academy Sports & Outdoors, Inc.....	53,509	2,302,492
# Acushnet Holdings Corp.....	122,824	5,985,214
#* Adient PLC.....	176,612	5,965,953
# ADT, Inc.....	350,075	2,555,547
* Adtalem Global Education, Inc.....	101,505	4,070,350
Advance Auto Parts, Inc.....	103,912	20,119,441
* Amazon.com, Inc.....	4,822,875	650,846,981
AMCON Distributing Co.....	377	70,699
#* American Axle & Manufacturing Holdings, Inc.....	222,007	1,978,082
# American Eagle Outfitters, Inc.....	347,198	4,180,264
* American Outdoor Brands, Inc.....	41,033	324,161
* American Public Education, Inc.....	37,453	588,387
#* America's Car-Mart, Inc.....	16,795	1,739,458
* Aptiv PLC.....	153,600	16,111,104
Aramark.....	352,644	11,778,310
# Ark Restaurants Corp.....	3,088	61,575
Arko Corp.....	10,420	95,135
#* Asbury Automotive Group, Inc.....	41,573	7,135,590
Autoliv, Inc.....	158,853	13,661,358
* AutoNation, Inc.....	190,026	22,563,687
* AutoZone, Inc.....	14,590	31,184,520
* Barnes & Noble Education, Inc.....	86,236	233,700
# Bassett Furniture Industries, Inc.....	16,606	381,108
Bath & Body Works, Inc.....	155,937	5,542,001
#* BBQ Holdings, Inc.....	5,587	67,044
* Beazer Homes USA, Inc.....	68,898	1,016,245
#* Bed Bath & Beyond, Inc.....	125,907	633,312
Best Buy Co., Inc.....	351,343	27,049,898
# Big 5 Sporting Goods Corp.....	217,841	2,801,435
# Big Lots, Inc.....	80,654	1,628,404
* Biglari Holdings, Inc., Class A.....	309	185,246
* Biglari Holdings, Inc., Class B.....	3,890	467,617
* BJ's Restaurants, Inc.....	30,428	714,145
# Bloomin' Brands, Inc.....	125,935	2,567,815
Bluegreen Vacations Holding Corp.....	9,703	254,995
* Booking Holdings, Inc.....	17,120	33,139,013
#* Boot Barn Holdings, Inc.....	62,822	3,913,811
BorgWarner, Inc.....	457,862	17,609,372

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
	41,929	\$ 2,327,479
*	59,337	5,558,097
*	62,544	1,735,596
	163,884	13,130,386
	51,370	1,551,374
	34,148	545,344
#*	30,146	4,254,505
#*	46,259	2,113,574
#	77,055	1,912,505
#*	46,844	1,075,070
#	24,923	673,918
*	254,099	12,369,539
#*	226,360	22,531,874
#*	494,919	4,483,966
#*	22,016	175,688
	42,220	1,531,742
#	91,577	228,027
#	81,521	6,642,331
#*	12,126	353,473
#	41,230	509,190
*	15,131	3,900,620
	72,027	3,685,622
#*	116,369	2,478,660
#*	32,568	1,263,964
#*	185,709	932,259
*	23,576	1,021,784
*	16,734	26,175,657
	70,968	8,577,902
	35,650	7,479,370
#*	35,308	784,897
#*	36,097	887,264
#	111,496	8,251,819
#*	58,402	550,147
*	79,174	590,638
††	55,398	4,986
*	37,891	163,310
#	44,104	4,192,967
*	50,092	3,588,591
	10,832	70,841
	23,254	116,735
	268,545	4,500,814
	128,610	16,010,659
*	51,855	1,937,303
*	49,263	15,429,664
*	10,000	233,900
#*	102,137	991,750
#	128,487	1,854,067
#*	10,654	44,108
#	129,201	12,091,922
#	42,601	9,685,337
#	4,435	316,260
	181,369	45,057,501
*	302,490	50,019,746
	25,961	10,179,568
*	51,956	5,252,232
	430,128	33,562,888
*	5,670	54,659
	752,066	36,572,970
	5,764	19,482

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* El Pollo Loco Holdings, Inc.....	66,941	\$ 650,667
Escalade, Inc.....	25,241	318,289
# Ethan Allen Interiors, Inc.....	46,997	1,080,461
#* Etsy, Inc.....	81,324	8,434,925
* Expedia Group, Inc.....	44,251	4,692,819
* Fiesta Restaurant Group, Inc.....	56,297	462,198
#* Five Below, Inc.....	84,265	10,707,554
Flanigan's Enterprises, Inc.....	1,100	30,800
# Flexsteel Industries, Inc.....	14,862	271,380
#* Floor & Decor Holdings, Inc., Class A.....	129,586	10,440,744
# Foot Locker, Inc.....	222,538	6,313,403
Ford Motor Co.....	2,088,826	30,684,854
#* Fossil Group, Inc.....	94,331	568,816
* Fox Factory Holding Corp.....	62,549	5,920,888
# Franchise Group, Inc.....	16,398	539,986
#* frontdoor, Inc.....	103,384	2,767,590
* Full House Resorts, Inc.....	1,684	10,458
#* Funko, Inc., Class A.....	38,847	1,018,180
# Gap, Inc.....	487,964	4,694,214
Garmin Ltd.....	184,653	18,025,826
* General Motors Co.....	1,077,916	39,085,234
* Genesco, Inc.....	31,488	1,764,902
Gentex Corp.....	438,946	12,387,056
* Gentherm, Inc.....	66,801	4,312,673
Genuine Parts Co.....	141,647	21,653,577
* G-III Apparel Group Ltd.....	91,035	2,010,963
* Good Times Restaurants, Inc.....	689	2,191
* Goodyear Tire & Rubber Co.....	499,634	6,135,506
#* GoPro, Inc., Class A.....	44,031	280,037
Graham Holdings Co., Class B.....	8,782	5,220,811
* Grand Canyon Education, Inc.....	79,088	7,597,984
#* Green Brick Partners, Inc.....	14,320	383,776
# Group 1 Automotive, Inc.....	41,040	7,260,797
#* Groupon, Inc.....	9,500	100,700
Guess?, Inc.....	146,916	2,778,182
# H&R Block, Inc.....	203,394	8,127,624
# Hamilton Beach Brands Holding Co., Class A.....	21,074	249,516
# Hanesbrands, Inc.....	689,178	7,705,010
Harley-Davidson, Inc.....	252,407	9,543,509
Hasbro, Inc.....	129,306	10,178,968
# Haverly Furniture Cos., Inc.....	39,090	1,068,330
Haverly Furniture Cos., Inc., Class A.....	1,608	42,901
#* Helen of Troy Ltd.....	42,508	5,687,145
# Hibbett, Inc.....	35,730	1,676,452
* Hilton Grand Vacations, Inc.....	134,862	5,498,324
Hilton Worldwide Holdings, Inc.....	165,906	21,247,581
Home Depot, Inc.....	578,985	174,239,746
Hooker Furnishings Corp.....	28,755	475,608
* Horizon Global Corp.....	29,949	42,528
* Hyatt Hotels Corp., Class A.....	57,885	4,789,984
Installed Building Products, Inc.....	55,478	5,626,579
# International Game Technology PLC.....	41,102	778,883
* iRobot Corp.....	48,149	2,215,335
* J Jill, Inc.....	933	14,947
# Jack in the Box, Inc.....	33,995	2,350,414
Jerash Holdings US, Inc.....	1,800	10,476
# Johnson Outdoors, Inc., Class A.....	19,173	1,290,535
KB Home.....	105,351	3,438,657
# Kohl's Corp.....	300,033	8,742,962

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
# Kontoor Brands, Inc.....	59,663	\$ 2,177,699
* Koss Corp.....	884	6,851
#* Kura Sushi USA, Inc., Class A.....	1,729	145,997
#* Lakeland Industries, Inc.....	13,493	216,428
#* Lands' End, Inc.....	61,326	781,906
#* Las Vegas Sands Corp.....	113,038	4,260,402
Laureate Education, Inc., Class A.....	99,669	1,180,081
*†† Lazare Kaplan International.....	1,600	0
La-Z-Boy, Inc.....	93,977	2,619,139
#* Lazydays Holdings, Inc.....	2,974	40,506
# LCI Industries.....	54,831	7,407,120
Lear Corp.....	115,316	17,428,860
# Leggett & Platt, Inc.....	268,693	10,650,991
Lennar Corp., Class A.....	263,561	22,402,685
Lennar Corp., Class B.....	21,010	1,426,159
#* Leslie's, Inc.....	43,300	656,428
# Levi Strauss & Co., Class A.....	84,955	1,607,349
#* LGI Homes, Inc.....	48,714	5,494,939
# Lifetime Brands, Inc.....	37,101	399,207
* Lincoln Educational Services Corp.....	13,808	99,970
#* Liquidity Services, Inc.....	77,445	1,558,968
Lithia Motors, Inc.....	50,814	13,479,938
* Live Ventures, Inc.....	320	11,158
LKQ Corp.....	298,435	16,366,175
#* LL Flooring Holdings, Inc.....	46,392	465,776
* Lovesac Co.....	6,714	209,208
Lowe's Cos., Inc.....	344,048	65,895,513
* Lululemon Athletica, Inc.....	69,086	21,451,894
* M/I Homes, Inc.....	45,749	2,104,911
Macy's, Inc.....	609,715	10,761,470
#* Malibu Boats, Inc., Class A.....	51,158	3,194,817
# Marine Products Corp.....	11,488	124,760
#* MarineMax, Inc.....	63,014	2,573,492
Marriott International, Inc., Class A.....	191,220	30,369,560
Marriott Vacations Worldwide Corp.....	63,590	8,706,743
#* MasterCraft Boat Holdings, Inc.....	51,077	1,210,014
* Mattel, Inc.....	425,735	9,877,052
McDonald's Corp.....	392,232	103,302,142
MDC Holdings, Inc.....	148,758	5,392,477
* Meritage Homes Corp.....	85,142	7,518,039
MGM Resorts International.....	365,526	11,963,666
* Modine Manufacturing Co.....	102,280	1,341,914
* Mohawk Industries, Inc.....	69,893	8,979,853
* Monarch Casino & Resort, Inc.....	6,425	412,164
# Monro, Inc.....	58,577	2,937,637
* Motorcar Parts of America, Inc.....	54,774	825,444
# Movado Group, Inc.....	30,786	1,046,108
Murphy USA, Inc.....	72,103	20,503,209
Nathan's Famous, Inc.....	8,747	480,998
#* National Vision Holdings, Inc.....	131,567	3,833,862
#* Nautilus, Inc.....	69,651	121,193
Newell Brands, Inc.....	634,860	12,830,521
NIKE, Inc., Class B.....	800,025	91,938,873
Nobility Homes, Inc.....	1,105	28,730
* Noodles & Co.....	11,233	58,524
Nordstrom, Inc.....	164,623	3,870,287
#* Norwegian Cruise Line Holdings Ltd.....	314,847	3,825,391
* NVR, Inc.....	4,300	18,890,330
* ODP Corp.....	104,503	3,793,459

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
#*	Ollie's Bargain Outlet Holdings, Inc.....	115,869 \$ 6,830,478
*	ONE Group Hospitality, Inc.....	2,559 21,470
#*	OneSpaWorld Holdings Ltd.....	18,026 129,967
*	O'Reilly Automotive, Inc.....	35,048 24,659,422
	Oxford Industries, Inc.....	36,978 3,527,701
#	Papa John's International, Inc.....	52,642 5,047,841
	Patrick Industries, Inc.....	58,494 3,551,756
#*	Peloton Interactive, Inc., Class A.....	106,055 1,006,462
#*	Penn National Gaming, Inc.....	120,323 4,157,160
#	Penske Automotive Group, Inc.....	160,308 18,353,663
*	Perdoceo Education Corp.....	151,914 2,081,222
#	PetMed Express, Inc.....	26,614 580,717
*	Planet Fitness, Inc., Class A.....	118,732 9,357,269
*	Playa Hotels & Resorts NV.....	57,777 396,350
*	PlayAGS, Inc.....	13,971 66,223
#	Polaris, Inc.....	118,376 13,883,137
	Pool Corp.....	39,521 14,136,662
*	Potbelly Corp.....	44,397 225,093
	PulteGroup, Inc.....	469,726 20,489,448
#*	Purple Innovation, Inc.....	19,782 69,039
	PVH Corp.....	106,998 6,625,316
#*	Quotient Technology, Inc.....	127,255 352,496
	Qurate Retail, Inc., Class A.....	634,821 1,733,061
	Ralph Lauren Corp.....	78,745 7,766,619
	RCI Hospitality Holdings, Inc.....	8,400 478,464
#*	Red Robin Gourmet Burgers, Inc.....	24,292 212,312
#	Red Rock Resorts, Inc., Class A.....	108,474 4,266,282
	Rent-A-Center, Inc.....	133,011 3,129,749
#*	Revolve Group, Inc.....	37,490 1,061,717
#*	RH.....	25,398 7,096,963
#	Rocky Brands, Inc.....	7,436 244,496
	Ross Stores, Inc.....	395,702 32,154,744
#*	Royal Caribbean Cruises Ltd.....	181,804 7,037,633
#	Ruth's Hospitality Group, Inc.....	75,815 1,330,553
#*	Sally Beauty Holdings, Inc.....	197,310 2,521,622
*	Scientific Games Corp., Class A.....	132,363 6,742,571
*	SeaWorld Entertainment, Inc.....	100,649 4,803,977
	Service Corp. International.....	257,961 19,207,776
#*	Shake Shack, Inc., Class A.....	38,688 1,990,884
#	Shoe Carnival, Inc.....	61,692 1,345,503
#	Signet Jewelers Ltd.....	112,657 6,867,571
*	Six Flags Entertainment Corp.....	32,603 739,110
*	Skechers USA, Inc., Class A.....	211,628 8,033,399
*	Skyline Champion Corp.....	96,528 6,110,222
#*	Sleep Number Corp.....	40,053 1,804,788
#	Smith & Wesson Brands, Inc.....	149,336 2,172,839
#	Sonic Automotive, Inc., Class A.....	99,885 4,180,187
#*	Sonos, Inc.....	100,566 2,223,514
#*	Sportsman's Warehouse Holdings, Inc.....	119,009 1,173,429
	Standard Motor Products, Inc.....	50,632 2,315,908
	Starbucks Corp.....	610,387 51,748,610
	Steven Madden Ltd.....	145,902 4,625,093
#*	Stitch Fix, Inc., Class A.....	10,962 65,443
*	Stoneridge, Inc.....	73,619 1,385,510
#	Strategic Education, Inc.....	35,908 2,579,272
*	Strattec Security Corp.....	5,496 163,231
#*	Stride, Inc.....	90,178 4,029,153
	Superior Group of Cos., Inc.....	33,980 627,271
*	Superior Industries International, Inc.....	160,098 741,254

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Sypris Solutions, Inc.....	5,139	\$ 10,278
Tapestry, Inc.....	491,330	16,523,428
Target Corp.....	398,108	65,042,885
* Taylor Morrison Home Corp.....	276,183	7,926,452
Tempur Sealy International, Inc.....	253,569	6,968,076
#* Tenneco, Inc., Class A.....	80,858	1,525,790
* Terminix Global Holdings, Inc.....	191,779	8,572,521
* Tesla, Inc.....	320,604	285,802,436
# Texas Roadhouse, Inc.....	111,420	9,718,052
# Thor Industries, Inc.....	95,935	8,090,199
# Tilly's, Inc., Class A.....	42,253	319,855
TJX Cos., Inc.....	776,764	47,506,886
Toll Brothers, Inc.....	193,184	9,500,789
* TopBuild Corp.....	65,045	13,771,327
Tractor Supply Co.....	133,523	25,566,984
Travel & Leisure Co.....	123,903	5,341,458
TravelCenters of America, Inc.....	13,556	565,556
* Tri Pointe Homes, Inc.....	267,910	4,961,693
#* Tupperware Brands Corp.....	64,678	482,498
* Ulta Beauty, Inc.....	60,981	23,716,121
* Under Armour, Inc., Class A.....	171,265	1,585,914
* Under Armour, Inc., Class C.....	231,600	1,913,016
* Unifi, Inc.....	49,869	679,714
#* Unique Fabricating, Inc.....	4,774	4,965
* Universal Electronics, Inc.....	29,638	822,454
* Universal Technical Institute, Inc.....	55,794	448,584
#* Urban Outfitters, Inc.....	185,300	3,794,944
Vail Resorts, Inc.....	36,055	8,549,722
* Vera Bradley, Inc.....	83,961	351,797
VF Corp.....	301,846	13,486,479
#* Victoria's Secret & Co.....	74,892	2,768,008
* Vince Holding Corp.....	4,110	28,564
* Vista Outdoor, Inc.....	129,974	3,912,217
* Visteon Corp.....	45,101	5,753,986
#* VOXX International Corp.....	79,250	749,705
Wendy's Co.....	363,034	7,634,605
# Weyco Group, Inc.....	18,839	496,219
Whirlpool Corp.....	122,632	21,199,394
# Williams-Sonoma, Inc.....	135,931	19,631,155
# Wingstop, Inc.....	37,504	4,732,255
Winmark Corp.....	6,666	1,480,852
# Winnebago Industries, Inc.....	59,273	3,578,311
# Wolverine World Wide, Inc.....	125,179	2,812,772
#* WW International, Inc.....	96,800	642,752
Wyndham Hotels & Resorts, Inc.....	113,547	7,881,297
#* Wynn Resorts Ltd.....	69,330	4,401,068
#* XPEL, Inc.....	2,535	155,370
#* YETI Holdings, Inc.....	75,647	3,840,598
Yum! Brands, Inc.....	172,941	21,192,190
* Zovio, Inc.....	66,789	68,793
* Zumiez, Inc.....	48,597	1,263,522
TOTAL CONSUMER DISCRETIONARY.....		3,402,881,984
CONSUMER STAPLES — (6.4%)		
# Albertsons Cos., Inc., Class A.....	77,052	2,068,846
# Alico, Inc.....	15,742	573,638
Altria Group, Inc.....	955,591	41,912,221
Andersons, Inc.....	66,984	2,422,811
Archer-Daniels-Midland Co.....	431,789	35,739,176

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
	143,133	\$ 3,536,816
*	200,539	4,841,011
*	191,460	12,961,842
#*	12,086	4,597,877
*	5,919	75,171
	54,490	3,945,076
	225,181	16,712,934
	249,126	23,001,804
#	31,981	1,288,834
#	70,316	3,593,851
	461,883	22,793,926
	71,921	14,574,791
#*	12,612	1,121,964
#*	25,073	1,086,664
*	89,901	3,667,961
#*	65,464	2,265,709
	236,332	20,790,126
	109,115	15,476,872
	2,596,050	166,588,528
#	14,639	7,509,807
#	300	789
	471,504	37,126,225
	429,115	14,680,024
	70,197	17,290,223
	266,821	144,430,207
*	1,007,252	7,373,085
*	800	2,464
*	312,072	21,620,348
#	89,379	3,555,497
*	84,378	2,829,194
#	90,665	2,677,337
	128,727	35,155,344
*	49,522	251,572
	395,981	11,249,820
	105,829	3,144,180
#*	23,684	1,265,673
	519,639	38,863,801
#*	21,294	909,680
*	151,050	3,436,387
#*	206,259	5,034,782
	123,243	28,094,474
	395,113	19,494,875
*	293,717	6,643,879
#	36,506	3,484,863
	132,159	12,023,826
	48,245	4,027,010
	105,829	14,003,293
#	24,949	3,380,839
	23,822	1,784,268
	404,061	29,868,189
	326,838	12,661,704
	198,892	26,211,977
	354,517	13,056,861
	1,272,898	59,113,383
	125,502	9,997,489
	48,206	6,381,510
*	58,908	617,356
	11,327	48,140
#*	13,678	73,314

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
Limoneira Co.....	35,823	\$ 453,877
McCormick & Co., Inc.....	226,576	19,791,414
McCormick & Co., Inc.....	8,596	752,580
Medifast, Inc.....	20,616	3,467,405
# MGP Ingredients, Inc.....	32,587	3,427,501
Molson Coors Beverage Co., Class B.....	225,082	13,448,649
Mondelez International, Inc., Class A.....	577,565	36,987,263
* Monster Beverage Corp.....	173,281	17,262,253
# National Beverage Corp.....	93,322	5,056,186
* Natural Alternatives International, Inc.....	9,699	97,087
Natural Grocers by Vitamin Cottage, Inc.....	54,891	910,093
# Natural Health Trends Corp.....	13,193	71,110
* Nature's Sunshine Products, Inc.....	34,510	360,629
Nu Skin Enterprises, Inc., Class A.....	106,211	4,621,241
Ocean Bio-Chem, Inc.....	3,050	39,559
Oil-Dri Corp. of America.....	8,525	256,944
PepsiCo, Inc.....	1,155,131	202,101,720
* Performance Food Group Co.....	230,398	11,453,085
Philip Morris International, Inc.....	773,755	75,170,298
#* Pilgrim's Pride Corp.....	258,564	8,111,153
* Post Holdings, Inc.....	158,181	13,752,256
PriceSmart, Inc.....	55,390	3,676,788
Procter & Gamble Co.....	1,579,025	219,342,363
# Reynolds Consumer Products, Inc.....	11,216	325,937
#* Rite Aid Corp.....	52,805	434,585
Rocky Mountain Chocolate Factory, Inc.....	5,266	35,598
#* S&W Seed Co.....	43,698	42,182
Seaboard Corp.....	622	2,525,718
* Seneca Foods Corp., Class A.....	18,887	1,075,048
*» Seneca Foods Corp., Class B.....	1,493	88,729
* Simply Good Foods Co.....	139,741	4,558,351
SpartanNash Co.....	87,356	2,820,725
Spectrum Brands Holdings, Inc.....	95,318	6,628,414
* Sprouts Farmers Market, Inc.....	266,232	7,358,652
Sysco Corp.....	376,177	31,937,427
# Tootsie Roll Industries, Inc.....	37,856	1,329,503
* TreeHouse Foods, Inc.....	117,774	5,113,747
Turning Point Brands, Inc.....	40,051	961,224
Tyson Foods, Inc., Class A.....	351,865	30,967,639
* U.S. Foods Holding Corp.....	333,333	10,499,989
* United Natural Foods, Inc.....	129,013	5,484,343
United-Guardian, Inc.....	1,741	27,247
# Universal Corp.....	53,407	2,985,985
* USANA Health Sciences, Inc.....	46,387	3,229,463
Vector Group Ltd.....	225,683	2,514,109
# Village Super Market, Inc., Class A.....	24,867	561,248
* Vital Farms, Inc.....	6,185	72,983
Walgreens Boots Alliance, Inc.....	519,045	20,564,563
Walmart, Inc.....	963,071	127,173,526
# WD-40 Co.....	18,571	3,293,938
# Weis Markets, Inc.....	54,171	4,167,375
* Willamette Valley Vineyards, Inc.....	1,470	9,158
TOTAL CONSUMER STAPLES.....		<u>1,932,410,998</u>
ENERGY — (5.6%)		
Adams Resources & Energy, Inc.....	3,234	109,956
#* Alto Ingredients, Inc.....	52,100	224,030
# Antero Midstream Corp.....	413,931	4,164,146
* Antero Resources Corp.....	447,117	17,723,718

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
APA Corp.....	148,075	\$ 5,503,948
Arch Resources, Inc.....	33,151	4,281,120
Archrock, Inc.....	357,931	3,020,938
* Ardmore Shipping Corp.....	97,147	791,748
Baker Hughes Co.....	537,224	13,801,285
* Battalion Oil Corp.....	5,434	57,546
Berry Corp.....	86,019	734,602
# Brigham Minerals, Inc., Class A.....	13,952	370,426
#* Bristow Group, Inc.....	15,448	398,558
Cabot Oil & Gas Corp.....	1,424,119	43,563,800
# Cactus, Inc., Class A.....	57,555	2,393,712
# California Resources Corp.....	74,100	3,324,126
* Callon Petroleum Co.....	78,737	3,625,052
#* Centennial Resource Development, Inc., Class A.....	449,928	2,996,520
#* Centrus Energy Corp., Class A.....	319	10,575
# ChampionX Corp.....	378,058	7,897,632
Cheniere Energy, Inc.....	178,500	26,700,030
# Chesapeake Energy Corp.....	28,903	2,721,796
Chevron Corp.....	1,292,636	211,707,924
# Civitas Resources, Inc.....	42,832	2,525,375
#* Clean Energy Fuels Corp.....	381,633	2,472,982
* CNX Resources Corp.....	455,989	7,874,930
#* Comstock Resources, Inc.....	524,228	8,350,952
ConocoPhillips.....	1,164,407	113,448,174
#* CONSOL Energy, Inc.....	64,834	3,975,621
# Continental Resources, Inc.....	277,636	19,126,344
# Core Laboratories NV.....	55,784	1,056,549
# Crescent Energy, Inc., Class A.....	3,319	48,457
# CVR Energy, Inc.....	177,721	5,960,762
Delek U.S. Holdings, Inc.....	162,717	4,338,035
* Denbury, Inc.....	67,734	4,870,752
Devon Energy Corp.....	937,126	58,898,369
# DHT Holdings, Inc.....	372,797	2,449,276
Diamondback Energy, Inc.....	212,998	27,268,004
#* DMC Global, Inc.....	29,869	679,818
Dorian LPG Ltd.....	61,770	995,732
* Dril-Quip, Inc.....	71,096	1,823,612
* DTE Midstream LLC.....	78,932	4,343,628
#* Earthstone Energy, Inc., Class A.....	53,052	752,808
* Energy Services of America Corp.....	6,208	13,223
# EnLink Midstream LLC.....	667,588	6,542,362
EOG Resources, Inc.....	500,872	55,706,984
Epsilon Energy Ltd.....	60,463	386,359
# EQT Corp.....	397,989	17,523,456
Equitrans Midstream Corp.....	711,593	5,586,005
Evolution Petroleum Corp.....	88,922	600,224
#* Expro Group Holdings NV.....	60,540	737,377
* Exterran Corp.....	61,573	253,065
Exxon Mobil Corp.....	2,846,089	275,871,407
#* Forum Energy Technologies, Inc.....	11,503	227,759
* Geospace Technologies Corp.....	24,656	116,623
#* Green Plains, Inc.....	122,398	4,408,776
* Gulf Island Fabrication, Inc.....	63,013	212,354
#* Hallador Energy Co.....	3,100	20,739
Halliburton Co.....	954,513	27,967,231
* Helix Energy Solutions Group, Inc.....	370,680	1,497,547
# Helmerich & Payne, Inc.....	236,024	10,927,911
Hess Corp.....	328,877	36,988,796
HF Sinclair Corp.....	309,128	14,782,501

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
* Independence Contract Drilling, Inc.....	2,220	\$ 7,837
# International Seaways, Inc.....	56,633	1,339,370
Kinder Morgan, Inc.....	1,106,475	19,905,485
* Kosmos Energy Ltd.....	887,646	5,627,676
#* Laredo Petroleum, Inc.....	39,305	3,485,174
* Liberty Energy, Inc., Class A.....	240,517	3,415,341
# Magnolia Oil & Gas Corp., Class A.....	265,103	6,396,935
* Mammoth Energy Services, Inc.....	9,845	28,747
Marathon Oil Corp.....	1,171,032	29,041,594
Marathon Petroleum Corp.....	528,844	48,473,841
Matador Resources Co.....	308,984	17,853,096
# Murphy Oil Corp.....	319,973	11,243,851
* Nabors Industries Ltd.....	17,056	2,430,309
NACCO Industries, Inc., Class A.....	13,931	547,488
* Natural Gas Services Group, Inc.....	25,016	251,411
* NCS Multistage Holdings, Inc.....	343	10,702
# New Fortress Energy, Inc.....	23,954	1,173,027
* Newpark Resources, Inc.....	166,702	586,791
* NexTier Oilfield Solutions, Inc.....	416,239	4,149,903
* Noble Corp.....	4,582	137,460
Northern Oil & Gas, Inc.....	12,626	364,008
NOV, Inc.....	517,227	9,625,594
# Oasis Petroleum, Inc.....	39,902	5,117,033
Occidental Petroleum Corp.....	1,257,584	82,686,148
* Oceaneering International, Inc.....	188,125	1,997,888
#* Oil States International, Inc.....	113,375	578,213
ONEOK, Inc.....	561,390	33,537,439
* Overseas Shipholding Group, Inc., Class A.....	168,614	394,557
Ovintiv, Inc.....	221,886	11,336,156
* Par Pacific Holdings, Inc.....	138,110	2,278,815
# Patterson-UTI Energy, Inc.....	417,745	6,913,680
* PBF Energy, Inc., Class A.....	266,635	8,892,277
PDC Energy, Inc.....	220,416	14,479,127
#* Peabody Energy Corp.....	291,400	6,116,486
Phillips 66.....	302,239	26,899,271
# PHX Minerals, Inc.....	28,869	94,690
Pioneer Natural Resources Co.....	142,461	33,756,134
* PrimeEnergy Resources Corp.....	2,614	215,211
* ProPetro Holding Corp.....	182,468	1,919,563
* Range Resources Corp.....	589,071	19,480,578
#* Ranger Energy Services, Inc.....	10,562	97,065
# Ranger Oil Corp., Class A.....	28,158	1,071,693
#* REX American Resources Corp.....	11,500	1,097,790
#* RPC, Inc.....	351,902	2,871,520
#* SandRidge Energy, Inc.....	36,068	675,554
Schlumberger NV.....	850,708	31,501,717
* Scorpio Tankers, Inc.....	118,692	4,582,698
SEACOR Marine Holdings, Inc.....	63,811	472,201
* Select Energy Services, Inc., Class A.....	202,993	1,516,358
SFL Corp. Ltd.....	257,092	2,563,207
#* SilverBow Resources, Inc.....	20,603	931,050
SM Energy Co.....	226,892	9,366,102
#* Smart Sand, Inc.....	48,900	118,338
Solaris Oilfield Infrastructure, Inc., Class A.....	67,049	743,573
* Southwestern Energy Co.....	1,504,273	10,620,167
* Stabilis Solutions, Inc.....	2,642	11,413
#* Talos Energy, Inc.....	184,220	3,490,969
Targa Resources Corp.....	325,362	22,485,768
* TechnipFMC PLC.....	738,563	5,974,975

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
* Teekay Tankers Ltd., Class A.....	66,722	\$ 1,392,488
* TETRA Technologies, Inc.....	142,621	624,680
# Texas Pacific Land Corp.....	861	1,578,945
#* Tidewater, Inc.....	74,980	1,651,809
* U.S. Silica Holdings, Inc.....	137,265	1,898,375
* Valaris Ltd.....	13,996	702,319
Valero Energy Corp.....	343,771	38,079,514
#* W&T Offshore, Inc.....	120,148	597,136
#* Weatherford International PLC.....	34,551	799,165
Williams Cos., Inc.....	907,838	30,948,197
World Fuel Services Corp.....	136,776	3,791,431
TOTAL ENERGY.....		<u>1,692,799,190</u>
FINANCIALS — (13.1%)		
1st Source Corp.....	58,116	2,802,353
* Acacia Research Corp.....	4,664	23,507
# ACNB Corp.....	13,445	442,206
Affiliated Managers Group, Inc.....	70,504	8,910,295
* Affinity Bancshares, Inc.....	6,685	99,272
Aflac, Inc.....	483,741	27,718,359
Alerus Financial Corp.....	442	10,891
* Alleghany Corp.....	13,754	11,518,700
# Allegiance Bancshares, Inc.....	41,667	1,835,015
Allstate Corp.....	390,740	45,704,858
Ally Financial, Inc.....	528,777	17,486,655
A-Mark Precious Metals, Inc.....	29,192	884,518
* Ambac Financial Group, Inc.....	33,328	392,271
# Amerant Bancorp, Inc.....	2,391	65,322
# American Equity Investment Life Holding Co.....	166,321	6,247,017
American Express Co.....	432,393	66,597,170
American Financial Group, Inc.....	126,871	16,960,115
American International Group, Inc.....	462,656	23,951,701
American National Bankshares, Inc.....	22,485	815,981
Ameriprise Financial, Inc.....	135,409	36,549,597
Ameris Bancorp.....	126,400	5,977,456
AMERISAFE, Inc.....	36,226	1,650,457
AmeriServ Financial, Inc.....	8,436	33,238
Ames National Corp.....	17,858	396,448
Aon PLC, Class A.....	150,813	43,892,615
Apollo Global Management, Inc.....	302,588	17,277,775
* Arch Capital Group Ltd.....	372,851	16,554,584
Ares Management Corp., Class A.....	94,871	6,797,507
Argo Group International Holdings Ltd.....	71,702	2,351,109
Arrow Financial Corp.....	32,298	1,083,598
Arthur J Gallagher & Co.....	165,503	29,623,382
# Artisan Partners Asset Management, Inc., Class A.....	82,759	3,290,498
* Ashford, Inc.....	404	5,838
* AssetMark Financial Holdings, Inc.....	1,457	27,668
# Associated Banc-Corp.....	267,037	5,367,444
Associated Capital Group, Inc., Class A.....	5,637	230,553
Assurant, Inc.....	86,759	15,250,497
Assured Guaranty Ltd.....	175,467	10,245,518
Atlantic American Corp.....	2,737	7,691
Atlantic Union Bankshares Corp.....	143,174	4,952,389
#* Atlanticus Holdings Corp.....	16,795	648,959
Auburn National BanCorp, Inc.....	1,203	32,481
Axis Capital Holdings Ltd.....	137,209	6,927,682
* Axos Financial, Inc.....	117,359	4,900,912
# B. Riley Financial, Inc.....	4,403	226,931

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	126,233	\$ 2,210,340
#	Banc of California, Inc.....	6,489,578
*	BancFirst Corp.....	3,447,026
	Bancorp, Inc.....	3,912,477
	Bank of America Corp.....	132,280,847
	Bank of Hawaii Corp.....	5,582,946
	Bank of Marin Bancorp.....	943,252
	Bank of New York Mellon Corp.....	18,841,214
	Bank of NT Butterfield & Son Ltd.....	3,780,429
	Bank of Princeton.....	284,350
	Bank of South Carolina Corp.....	101,044
	Bank of the James Financial Group, Inc.....	43,046
	Bank OZK.....	9,036,776
	Bank7 Corp.....	17,512
	BankFinancial Corp.....	280,649
	BankUnited, Inc.....	6,529,714
	Bankwell Financial Group, Inc.....	278,663
	Banner Corp.....	3,964,384
	Bar Harbor Bankshares.....	647,277
	Baycom Corp.....	49,230
	BCB Bancorp, Inc.....	574,391
*	Berkshire Hathaway, Inc., Class B.....	286,909,474
#	Berkshire Hills Bancorp, Inc.....	2,636,233
	BGC Partners, Inc., Class A.....	2,066,287
	BlackRock, Inc.....	41,281,714
	Blackstone, Inc.....	31,922,597
*	Blucora, Inc.....	1,084,260
	BOK Financial Corp.....	8,598,682
	Bread Financial Holdings, Inc.....	3,228,809
#*	Bridgewater Bancshares, Inc.....	240,158
*	Brighthouse Financial, Inc.....	6,014,278
#	BrightSphere Investment Group, Inc.....	1,238,643
	Brookline Bancorp, Inc.....	2,212,095
	Brown & Brown, Inc.....	17,186,465
	Business First Bancshares, Inc.....	44,260
	Byline Bancorp, Inc.....	295,251
	C&F Financial Corp.....	285,462
	Cadence Bank.....	8,304,237
*	California BanCorp.....	2,262
	Cambridge Bancorp.....	188,652
	Camden National Corp.....	1,472,454
*	Cannae Holdings, Inc.....	3,381,062
	Capital City Bank Group, Inc.....	1,115,091
	Capital One Financial Corp.....	43,731,560
	Capitol Federal Financial, Inc.....	2,983,296
	Capstar Financial Holdings, Inc.....	747,914
	Cathay General Bancorp.....	5,609,776
	CB Financial Services, Inc.....	23,836
	Cboe Global Markets, Inc.....	11,685,320
#	CBTX, Inc.....	392,972
*»	CCUR Holdings, Inc.....	6,500
	Central Pacific Financial Corp.....	946,513
	Central Valley Community Bancorp.....	229,418
#	CF Bankshares, Inc.....	51,993
	Charles Schwab Corp.....	39,576,491
	Chemung Financial Corp.....	407,792
	Chubb Ltd.....	42,897,868
	Cincinnati Financial Corp.....	12,799,821
	Citigroup, Inc.....	55,030,297
	Citizens & Northern Corp.....	324,943

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	18,370	\$ 237,891
	510,993	19,402,404
#	1,272	21,942
*	39,312	152,137
	29,158	2,530,623
	27,140	587,852
	135,048	26,939,375
	46,149	1,957,641
	32,003	825,677
	184,317	3,455,944
*	3,622	149,335
	17,121	376,148
	765	7,000
#	88,782	6,542,346
#*	7,300	459,608
#	13,348	193,813
#	142,519	4,299,798
*	5,103	103,795
	198,601	15,445,200
	202,290	14,057,132
#	115,603	7,783,550
	9,835	359,961
	39,856	1,726,960
	9,137	127,004
	78,345	2,071,442
*	137,807	1,766,686
#	33,497	1,174,740
	73,029	529,460
	53,098	360,004
#*	30,131	17,352,744
	96,437	12,575,385
#*	59,614	2,276,659
#	243,472	6,493,398
	10,114	1,933,493
#	98,470	3,355,858
	394,640	39,858,640
	102,385	1,449,772
#	2,147	31,904
#*	79,822	2,713,150
	10,879	209,965
	67,893	3,328,794
	229,404	16,466,619
#*	34,428	254,767
#*	58,383	134,281
	66,819	2,653,382
#*	69,740	5,051,268
*	84,162	2,904,431
*	26,644	5,273,380
	8,490	269,982
	56,694	2,666,319
	774,454	22,017,727
	32,237	1,029,972
	51,686	10,510,865
	10,386	376,181
	9,594	169,430
	161,779	6,755,891
	8,786	319,198
	96,434	9,640,507
	42,252	11,042,560

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
FINANCIALS — (Continued)			
#*	EZCORP, Inc., Class A.....	178,592	\$ 1,435,880
	FactSet Research Systems, Inc.....	34,249	14,716,110
#	Farmers & Merchants Bancorp, Inc.....	1,121	34,359
	Farmers National Banc Corp.....	27,473	390,117
	FB Financial Corp.....	94,585	4,052,967
	Federal Agricultural Mortgage Corp., Class A.....	1,374	145,397
	Federal Agricultural Mortgage Corp., Class C.....	20,856	2,300,208
#	Federated Hermes, Inc.....	209,546	7,147,614
*	FFBW, Inc.....	7,231	87,206
	Fidelity D&D Bancorp, Inc.....	1,322	53,805
	Fidelity National Financial, Inc.....	522,757	20,889,370
	Fifth Third Bancorp.....	628,365	21,439,814
	Financial Institutions, Inc.....	37,773	1,001,362
	First American Financial Corp.....	203,664	11,812,512
#	First BanCorp.....	464,247	7,005,487
	First BanCorp.....	75,265	2,851,038
	First Bancorp, Inc.....	21,518	649,951
	First Bancshares, Inc.....	9,134	264,886
	First Bank.....	19,222	289,483
	First Busey Corp.....	109,363	2,695,798
#	First Business Financial Services, Inc.....	16,313	545,670
	First Capital, Inc.....	3,880	119,465
	First Citizens BancShares, Inc., Class A.....	27,537	20,836,697
	First Commonwealth Financial Corp.....	205,742	3,049,096
	First Community Bankshares, Inc.....	39,477	1,266,422
	First Community Corp.....	13,022	237,651
	First Financial Bancorp.....	205,339	4,587,273
#	First Financial Bankshares, Inc.....	206,746	9,134,038
	First Financial Corp.....	12,021	561,621
	First Financial Northwest, Inc.....	14,137	217,993
	First Foundation, Inc.....	97,966	2,039,652
#	First Hawaiian, Inc.....	177,102	4,514,330
	First Horizon Corp.....	921,728	20,609,838
	First Internet Bancorp.....	19,229	681,668
	First Interstate BancSystem, Inc., Class A.....	172,582	7,037,894
	First Merchants Corp.....	113,515	4,714,278
	First Mid Bancshares, Inc.....	19,699	740,091
	First Northwest Bancorp.....	19,278	321,943
	First of Long Island Corp.....	51,943	945,363
	First Republic Bank.....	134,287	21,849,838
#	First Savings Financial Group, Inc.....	2,715	64,617
*	First Seacoast Bancorp.....	28	293
	First U.S. Bancshares, Inc.....	5,297	52,281
	First United Corp.....	12,304	221,718
*	First Western Financial, Inc.....	526	14,723
	FirstCash Holdings, Inc.....	72,932	5,342,998
	Flagstar Bancorp, Inc.....	124,801	5,141,801
	Flushing Financial Corp.....	62,746	1,354,686
	FNB Corp.....	582,553	6,967,334
#	FNCB Bancorp, Inc.....	1,381	10,841
	Franklin Financial Services Corp.....	1,272	41,289
	Franklin Resources, Inc.....	414,381	11,374,758
	FS Bancorp, Inc.....	18,178	546,249
	Fulton Financial Corp.....	350,199	5,844,821
*	FVCBankcorp, Inc.....	1,234	23,631
	GAMCO Investors, Inc., Class A.....	16,874	349,967
*	Genworth Financial, Inc., Class A.....	148,223	629,948
	German American Bancorp, Inc.....	56,588	2,141,290
#	Glacier Bancorp, Inc.....	181,689	9,100,802

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	19,910	\$ 531,597
	120,236	12,111,372
	282,511	94,186,342
	26,148	1,619,607
*	103,702	2,914,026
#	21,781	189,495
#*	58,568	421,104
#	12,030	449,561
*	56,159	144,329
	33,121	2,502,954
	160,416	7,829,905
	64,947	1,641,211
	74,234	10,130,714
#	45,499	659,735
	403,508	26,014,161
	11,363	289,302
	930	17,335
#	21,758	1,489,770
	77,609	3,484,644
#	13,944	144,181
	121,422	1,430,351
	79,845	2,077,567
	59,531	154,185
#	173,804	5,014,245
#	3,464	1,004,595
	6,890	156,472
	14,364	541,092
#	305,401	7,207,464
	2,148	44,958
#	49,402	1,842,201
	761	18,371
	265,776	3,997,271
	75,310	2,579,367
	82,626	1,575,678
	85,808	7,255,924
	1,405,113	18,673,952
#*	1,000	16,550
	2,855	49,420
	85,583	7,171,855
	43,834	919,637
#	78,727	5,567,573
	49,433	2,901,223
	226,479	23,098,593
	131,276	5,757,765
	471,520	8,364,765
	18,897	414,789
	3,752	559,048
	82,209	1,953,286
#	263,590	6,792,714
	389,778	12,695,069
	2,201,688	253,986,728
#	198,330	2,322,444
#	127,219	5,953,849
	6,958	53,577
	824,897	15,095,615
	16,836	60,105
#	25,262	6,143,971
	271,344	15,048,738
	2,985	41,641

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	114,981	\$ 1,830,497
#	50,167	3,902,993
	6,885	170,955
	220,210	8,295,311
#	24,728	383,284
*	132,457	1,834,529
*	13,788	628,457
	8,255	169,227
	169,548	8,704,594
	81,213	3,056,857
	227,665	13,261,486
	150,779	31,651,528
	193,746	34,380,228
	68,654	638,482
	3,982	47,665
*	184,895	380,884
	901	21,309
*	13,382	211,436
#	13,893	176,580
*	10,873	14,103,803
	26,876	7,277,483
	310,585	50,923,517
#*	296,282	3,727,228
	34,968	1,239,266
	3,251	86,021
#	107,082	4,489,948
	76,339	2,574,151
	391,705	24,775,341
	651	13,482
*	3,159	219,171
	174,562	2,468,307
	997	28,594
	11,702	305,539
	27,625	723,775
*	1,003	12,016
	14,231	444,149
#	79,033	3,681,357
	112,571	34,925,153
	1,062,417	89,561,753
	66,725	17,038,229
*	20,870	940,193
	45,780	22,035,745
#	18,456	599,820
	139,661	25,264,675
	68,908	2,867,951
	2,559	80,992
	7,419	1,498,638
#	431,770	7,111,252
	95,328	3,864,597
	64,519	6,135,112
#	744,490	7,906,484
*	14,645	217,332
*	9,629	94,749
#*	20,074	1,605,518
*	135,194	2,560,574
#	16,291	648,382
#	2,484	31,050
	212,920	21,245,158
	114,330	1,682,938

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	8,802	\$ 366,603
#	242,912	3,493,075
#	4,680	121,633
#	8,602	155,610
	126,123	2,593,089
	365	7,574
*	810	27,783
	98,751	2,712,690
	5,333	151,031
	589,988	10,271,691
	2,092	51,024
	490,431	11,412,329
	4,388	61,651
	342,159	12,728,315
*	51,007	528,433
#	13,697	460,082
*	1,636	6,217
	3,001	129,253
	21,101	546,938
#	196,538	6,611,538
	172,640	4,839,099
*	14,434	900,249
#	30,887	4,001,720
	25,939	569,361
	4,141	80,542
*	1,773	20,496
	3,606	69,488
	28,016	546,032
	40,657	1,327,858
	12,528	278,247
	6,872	185,200
	57,712	1,784,455
	1,679	89,390
	115,311	9,121,100
#*	4,586	44,530
	33,328	4,205,994
	22,127	1,581,638
#	9,875	307,112
	220,907	36,657,308
#*	37,866	354,047
*	150,766	11,709,995
	93,314	3,717,630
#	32,744	2,380,489
	77,450	2,205,776
	94,923	12,215,641
#	40,303	546,106
	244,825	16,388,585
	100,109	2,215,412
#*	129,584	2,386,937
	311,052	35,789,643
	137,841	10,212,640
	24,763	374,912
	16,764	243,916
	170,216	4,146,462
	228,721	22,869,813
	8,560	80,721
	32,926	1,952,183
	139,181	3,113,479
#	7,527	199,767

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	225,121	\$22,167,665
#	3,020	68,886
	26,063	1,068,583
	862,555	18,268,915
	76,308	8,834,940
	65,692	8,494,632
	121,007	4,041,634
	30,924	1,386,632
#*	109,335	395,793
	1,569	21,809
	50,627	372,615
	70,993	7,807,810
#	63,887	608,204
	142,700	53,787,911
	86,264	2,669,008
#*	41,559	175,379
	36,412	3,151,459
#	8,628	200,774
	79,969	3,302,720
	9,865	168,790
	56,533	2,022,751
*	21,772	169,168
#	218,654	12,104,685
#	111,647	8,692,835
#	98,241	8,394,693
#	35,084	687,646
	39,565	888,234
	54,605	10,133,050
	14,147	251,817
	217,414	5,163,582
*	210,091	920,199
	944,116	14,728,210
	11,445	300,431
	3,278	126,891
	125,099	10,604,642
*	15,008	671,608
	8,071	435,350
	71,052	2,837,817
	274,944	19,532,022
*	6,151	38,505
	59,741	3,264,846
	184,922	11,060,185
#	53,081	3,670,551
*	34,586	3,013,478
	8,032	245,056
	7,605	116,737
*	53,597	21,629,069
	834,804	27,949,238
	258,458	10,436,534
	220,527	27,228,469
	19,133	428,579
*	92,017	5,394,037
	231,815	3,396,090
	15,487	397,242
	80,023	889,056
#	29,901	2,306,862
	146,572	4,378,106
	3,183	224,465
	325,323	51,628,760

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* Trean Insurance Group, Inc.....	3,216	\$ 16,595
TriCo Bancshares.....	64,648	3,090,174
* Triumph Bancorp, Inc.....	58,000	4,213,700
Truist Financial Corp.....	679,774	34,308,194
#* Trupanion, Inc.....	8,654	545,462
TrustCo Bank Corp. NY.....	45,497	1,526,879
Trustmark Corp.....	139,495	4,529,403
U.S. Bancorp.....	1,008,583	47,605,118
# U.S. Global Investors, Inc., Class A.....	2,359	9,884
UMB Financial Corp.....	80,523	7,287,331
Umpqua Holdings Corp.....	408,555	7,194,654
Union Bankshares, Inc.....	863	21,679
# United Bancorp, Inc.....	5,663	86,701
United Bancshares, Inc.....	3,436	79,715
# United Bankshares, Inc.....	238,391	9,235,267
United Community Banks, Inc.....	175,219	5,962,703
United Fire Group, Inc.....	55,466	1,820,949
United Insurance Holdings Corp.....	105,911	117,561
United Security Bancshares.....	37,670	277,063
Unity Bancorp, Inc.....	24,003	672,564
Universal Insurance Holdings, Inc.....	88,091	1,114,351
Univest Financial Corp.....	60,261	1,502,909
Unum Group.....	281,779	9,070,466
Valley National Bancorp.....	704,111	8,231,058
# Value Line, Inc.....	6,620	574,550
* Velocity Financial, Inc.....	3,018	35,703
Veritex Holdings, Inc.....	64,925	2,008,779
# Victory Capital Holdings, Inc., Class A.....	10,266	284,060
Virtu Financial, Inc., Class A.....	246,350	5,747,345
Virtus Investment Partners, Inc.....	18,144	3,743,470
# Voya Financial, Inc.....	217,554	13,088,049
Walker & Dunlop, Inc.....	78,369	8,827,484
Washington Federal, Inc.....	160,091	5,463,906
Washington Trust Bancorp, Inc.....	37,135	2,037,969
Waterstone Financial, Inc.....	56,696	1,057,380
Webster Financial Corp.....	341,215	15,849,437
Wells Fargo & Co.....	2,169,645	95,182,326
WesBanco, Inc.....	125,906	4,295,913
West BanCorp, Inc.....	35,687	928,219
# Westamerica BanCorp.....	48,164	2,890,322
Western Alliance Bancorp.....	177,448	13,553,478
Western New England Bancorp, Inc.....	58,206	512,213
Westwood Holdings Group, Inc.....	15,688	203,473
White Mountains Insurance Group Ltd.....	6,648	8,239,731
Willis Towers Watson PLC.....	87,059	18,015,989
Wintrust Financial Corp.....	100,877	8,679,457
# WisdomTree Investments, Inc.....	239,622	1,246,034
#* World Acceptance Corp.....	18,404	2,038,703
WR Berkley Corp.....	263,688	16,488,411
# WSFS Financial Corp.....	133,292	6,360,694
WVS Financial Corp.....	803	11,728
Zions Bancorp NA.....	248,921	13,578,641
TOTAL FINANCIALS.....		<u>3,969,606,428</u>
HEALTH CARE — (12.0%)		
#* 10X Genomics, Inc., Class A.....	10,200	409,530
Abbott Laboratories.....	771,140	83,930,878
AbbVie, Inc.....	1,217,399	174,708,930
* ABIOMED, Inc.....	26,621	7,800,219

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Acadia Healthcare Co., Inc.....	172,656	\$14,314,909
#* ACADIA Pharmaceuticals, Inc.....	64,377	945,698
#* Accuray, Inc.....	69,870	146,727
#† Achillion Pharmaceuticals, Inc.....	281,426	408,068
#* Adaptive Biotechnologies Corp.....	5,971	54,694
#* Addus HomeCare Corp.....	22,272	2,067,064
* Adverum Biotechnologies, Inc.....	75,135	109,697
* Aeglea BioTherapeutics, Inc.....	32,839	13,641
#* Affimed NV.....	34,122	96,565
Agilent Technologies, Inc.....	165,131	22,144,067
#* agilon health, Inc.....	63,729	1,595,137
#* Agios Pharmaceuticals, Inc.....	50,819	1,096,166
* Alkido Pharma, Inc.....	2,503	14,567
#* Akero Therapeutics, Inc.....	29,496	302,039
#* Albireo Pharma, Inc.....	32,321	671,954
#* Aldeyra Therapeutics, Inc.....	11,609	58,509
#* Alector, Inc.....	3,844	39,286
* Align Technology, Inc.....	26,591	7,471,273
* Alimera Sciences, Inc.....	1,160	6,624
* Alkermes PLC.....	93,819	2,401,766
#* Allakos, Inc.....	4,006	12,939
#* Allogene Therapeutics, Inc.....	10,436	135,459
#* Allscripts Healthcare Solutions, Inc.....	263,469	4,168,080
* Alnylam Pharmaceuticals, Inc.....	30,629	4,350,543
#* Alpine Immune Sciences, Inc.....	6,024	47,891
* Amedisys, Inc.....	48,850	5,854,672
* American Shared Hospital Services.....	797	1,873
* American Well Corp., Class A.....	114,410	446,199
AmerisourceBergen Corp.....	190,937	27,863,436
Amgen, Inc.....	395,045	97,761,786
* AMN Healthcare Services, Inc.....	98,799	11,108,960
* Amneal Pharmaceuticals, Inc.....	25,370	89,810
* Amphastar Pharmaceuticals, Inc.....	76,141	2,846,912
#* AnaptysBio, Inc.....	43,763	916,397
* AngioDynamics, Inc.....	70,529	1,600,303
#* ANI Pharmaceuticals, Inc.....	27,938	956,876
* Anika Therapeutics, Inc.....	32,173	751,561
#* Anixa Biosciences, Inc.....	3,561	13,389
Anthem, Inc.....	134,124	63,990,560
#* Apollo Medical Holdings, Inc.....	12,079	640,549
#* Apyx Medical Corp.....	42,178	399,004
#* Arcus Biosciences, Inc.....	3,482	92,586
* Arcutis Biotherapeutics, Inc.....	3,058	74,187
* Artivion, Inc.....	75,070	1,471,372
* Astria Therapeutics, Inc.....	4,505	18,470
* Atara Biotherapeutics, Inc.....	84,543	256,165
* AtriCure, Inc.....	29,558	1,460,461
Atrion Corp.....	2,868	1,938,481
* Avanos Medical, Inc.....	92,905	2,635,715
* Avantor, Inc.....	395,318	11,472,128
#* Avid Bioservices, Inc.....	28,330	556,684
#* Avidity Biosciences, Inc.....	3,473	56,575
* AxoGen, Inc.....	100	932
#* Axonics, Inc.....	12,121	786,289
Azenta, Inc.....	106,339	7,258,700
Baxter International, Inc.....	332,941	19,530,319
Becton Dickinson & Co.....	114,489	27,970,808
* Biogen, Inc.....	130,456	28,055,867
* Biohaven Pharmaceutical Holding Co. Ltd.....	8,101	1,182,908

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* BioMarin Pharmaceutical, Inc.....	94,931	\$ 8,168,813
* Bio-Path Holdings, Inc.....	495	1,762
* Bio-Rad Laboratories, Inc., Class A.....	22,033	12,410,308
# Bio-Techne Corp.....	20,603	7,937,924
#* Bioventus, Inc., Class A.....	1,448	12,294
* Black Diamond Therapeutics, Inc.....	3,466	12,131
#* Bluebird Bio, Inc.....	38,230	154,831
* Blueprint Medicines Corp.....	37,887	1,934,510
* Boston Scientific Corp.....	510,328	20,948,964
Bristol-Myers Squibb Co.....	1,399,024	103,219,991
* Brookdale Senior Living, Inc.....	767,534	3,699,514
Bruker Corp.....	241,126	16,529,187
#* Cara Therapeutics, Inc.....	7,214	63,050
Cardinal Health, Inc.....	333,195	19,845,094
* Cardiovascular Systems, Inc.....	44,475	685,360
#* CareCloud, Inc.....	7,095	30,650
* CareDx, Inc.....	36,055	857,748
#* Castle Biosciences, Inc.....	500	13,980
* Catalent, Inc.....	152,791	17,280,662
* Catalyst Pharmaceuticals, Inc.....	50,836	520,561
#* Celldex Therapeutics, Inc.....	65,454	2,010,747
* Centene Corp.....	359,764	33,447,259
#* Certara, Inc.....	10,250	235,647
* Champions Oncology, Inc.....	1,165	10,089
* Change Healthcare, Inc.....	311,690	7,564,716
* Charles River Laboratories International, Inc.....	36,391	9,117,401
Chemed Corp.....	21,936	10,553,190
#* Chimerix, Inc.....	188,129	412,003
* Chinook Therapeutics, Inc.....	54,163	1,002,557
Cigna Corp.....	265,948	73,231,441
* Codexis, Inc.....	8,329	57,137
#* Collegium Pharmaceutical, Inc.....	28,620	491,978
* Community Health Systems, Inc.....	155,550	463,539
#* Computer Programs & Systems, Inc.....	26,388	890,859
* Concert Pharmaceuticals, Inc.....	86,476	484,266
# CONMED Corp.....	44,505	4,345,023
†† Contra Aduro Biotech, Inc.....	7,016	11,444
#>†† Contra Zogenix, Inc.....	68,863	46,827
Cooper Cos., Inc.....	33,854	11,070,258
* Corcept Therapeutics, Inc.....	123,457	3,538,278
* CorVel Corp.....	37,631	6,204,976
* Covetrus, Inc.....	127,463	2,647,406
#* Crinetics Pharmaceuticals, Inc.....	5,726	109,996
#* CRISPR Therapeutics AG.....	42,598	3,194,850
#* Cross Country Healthcare, Inc.....	85,956	2,265,800
* Cue Biopharma, Inc.....	66,029	179,599
* Cumberland Pharmaceuticals, Inc.....	22,381	50,357
#* Cutera, Inc.....	11,803	547,895
CVS Health Corp.....	1,042,089	99,707,076
* Cyclo Therapeutics, Inc.....	4,829	9,465
* Cymabay Therapeutics, Inc.....	2,917	9,130
#* CytoSorbents Corp.....	4,900	11,172
Danaher Corp.....	249,608	72,753,244
* DaVita, Inc.....	185,878	15,643,492
* Decibel Therapeutics, Inc.....	5,175	23,857
* Deciphera Pharmaceuticals, Inc.....	93,942	1,192,124
#* Denali Therapeutics, Inc.....	68,349	2,325,233
DENTSPLY SIRONA, Inc.....	166,483	6,020,025
* Design Therapeutics, Inc.....	6,389	125,352

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* DexCom, Inc.....	100,740	\$ 8,268,739
#* Eagle Pharmaceuticals, Inc.....	18,847	748,226
#* Editas Medicine, Inc.....	126,500	2,012,615
* Edwards Lifesciences Corp.....	221,790	22,298,767
#* Eiger BioPharmaceuticals, Inc.....	10,178	88,447
* Elanco Animal Health, Inc.....	415,064	8,409,197
*†† Elanco Animal Health, Inc.....	82,237	0
* Electromed, Inc.....	5,226	47,139
* Eledon Pharmaceuticals, Inc.....	990	2,980
Eli Lilly & Co.....	520,601	171,636,944
#* Embecta Corp.....	22,897	673,859
* Emergent BioSolutions, Inc.....	97,613	3,381,314
#* Enanta Pharmaceuticals, Inc.....	35,347	1,949,387
Encompass Health Corp.....	169,770	8,593,757
Enhabit, Inc.....	84,885	1,486,336
#* Enochian Biosciences, Inc.....	1,776	4,085
* Enovis Corp.....	63,631	3,800,043
Ensign Group, Inc.....	94,348	7,518,592
#* Envista Holdings Corp.....	109,634	4,456,622
#* enVveno Medical Corp.....	4,348	23,001
#* Enzo Biochem, Inc.....	88,965	210,847
* Equillum, Inc.....	1,080	2,387
* Evolent Health, Inc., Class A.....	161,116	5,476,333
#* Exact Sciences Corp.....	87,451	3,944,040
* Exagen, Inc.....	1,700	12,563
#* Exelixis, Inc.....	485,528	10,157,246
#* Fate Therapeutics, Inc.....	20,994	640,947
* FONAR Corp.....	20,622	299,019
* Forma Therapeutics Holdings, Inc.....	4,915	40,696
* Fulgent Genetics, Inc.....	1,748	104,443
#* G1 Therapeutics, Inc.....	65,754	547,731
* Gain Therapeutics, Inc.....	3,313	13,186
* Generation Bio Co.....	18,308	116,805
* Gilead Sciences, Inc.....	1,123,050	67,102,237
* Glaukos Corp.....	15,694	845,122
#* Global Blood Therapeutics, Inc.....	6,309	206,430
#* Globus Medical, Inc., Class A.....	111,760	6,559,194
* Great Elm Group, Inc.....	33,083	69,143
* Haemonetics Corp.....	76,775	5,335,095
#* Halozyme Therapeutics, Inc.....	85,452	4,178,603
* Hanger, Inc.....	41,060	762,484
#* Harmony Biosciences Holdings, Inc.....	13,853	702,763
* Harvard Bioscience, Inc.....	100,799	379,004
HCA Healthcare, Inc.....	124,520	26,450,538
* HealthEquity, Inc.....	47,129	2,741,494
* HealthStream, Inc.....	51,968	1,250,350
* Heat Biologics, Inc.....	3,834	8,895
* Henry Schein, Inc.....	139,654	11,008,925
#* Heska Corp.....	13,012	1,190,468
* Hologic, Inc.....	310,667	22,175,410
* Horizon Therapeutics PLC.....	138,538	11,494,498
Humana, Inc.....	72,592	34,989,344
* Icad, Inc.....	3,900	14,547
#* ICU Medical, Inc.....	22,190	3,931,402
#* Ideaya Biosciences, Inc.....	27,702	413,314
#* IDEXX Laboratories, Inc.....	57,965	23,138,469
* Illumina, Inc.....	44,816	9,710,731
* Immucell Corp.....	1,149	10,088
* ImmunoGen, Inc.....	120,456	570,961

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* ImmunoPrecise Antibodies Ltd.....	3,814	\$ 16,133
* Immunovant, Inc.....	4,100	16,892
* Incyte Corp.....	81,536	6,333,716
* InfuSystem Holdings, Inc.....	25,741	251,490
#* Innoviva, Inc.....	213,696	3,064,401
* Inogen, Inc.....	36,834	1,024,722
* Insulet Corp.....	17,168	4,254,230
* Integer Holdings Corp.....	65,901	4,605,821
* Integra LifeSciences Holdings Corp.....	120,856	6,651,914
#* Intellia Therapeutics, Inc.....	81,574	5,282,732
* Intra-Cellular Therapies, Inc.....	102,888	5,568,299
* Intuitive Surgical, Inc.....	122,442	28,182,475
#* Invacare Corp.....	75,526	85,344
#* Ionis Pharmaceuticals, Inc.....	103,810	3,899,104
#* Iovance Biotherapeutics, Inc.....	141,521	1,648,720
* IQVIA Holdings, Inc.....	128,952	30,983,297
# iRadimed Corp.....	1,881	79,472
* IRIDEX Corp.....	6,830	20,558
#* Ironwood Pharmaceuticals, Inc.....	186,589	2,136,444
#* IVERIC bio, Inc.....	34,802	372,033
* Jazz Pharmaceuticals PLC.....	88,712	13,844,395
Johnson & Johnson.....	1,583,776	276,400,588
#* Joint Corp.....	5,100	87,210
#* Jounce Therapeutics, Inc.....	68,543	210,427
#* KalVista Pharmaceuticals, Inc.....	6,582	81,288
* Kewaunee Scientific Corp.....	3,487	64,370
* Kezar Life Sciences, Inc.....	33,779	330,021
#* Kiniksa Pharmaceuticals Ltd., Class A.....	6,941	68,785
#* Krystal Biotech, Inc.....	9,669	701,776
#* Kura Oncology, Inc.....	58,866	901,238
#* Kymera Therapeutics, Inc.....	6,921	152,470
Laboratory Corp. of America Holdings.....	137,406	36,026,479
#* Lantern Pharma, Inc.....	1,951	10,009
* Lantheus Holdings, Inc.....	115,540	8,864,229
# LeMaitre Vascular, Inc.....	37,067	1,866,323
#* LENSAR, Inc.....	23,475	147,658
#* Lexaria Bioscience Corp.....	6,609	17,844
* LHC Group, Inc.....	47,241	7,703,117
* Ligand Pharmaceuticals, Inc.....	32,219	2,965,115
* LivaNova PLC.....	79,123	5,037,761
* Lucira Health, Inc.....	3,487	10,914
#* Lumos Pharma, Inc.....	950	7,866
#* MacroGenics, Inc.....	72,299	226,296
#* Madrigal Pharmaceuticals, Inc.....	15,710	986,902
* Maravai LifeSciences Holdings, Inc., Class A.....	26,238	684,549
* Masimo Corp.....	44,429	6,423,545
* McKesson Corp.....	105,465	36,024,735
* MEDNAX, Inc.....	168,651	3,821,632
* Medpace Holdings, Inc.....	50,795	8,611,276
Medtronic PLC.....	487,115	45,067,880
Merck & Co., Inc.....	1,532,708	136,932,133
#* Meridian Bioscience, Inc.....	80,414	2,545,907
* Merit Medical Systems, Inc.....	83,744	4,813,605
#* Merrimack Pharmaceuticals, Inc.....	26,708	135,944
* Mersana Therapeutics, Inc.....	2,783	14,110
# Mesa Laboratories, Inc.....	1,002	213,676
* Mettler-Toledo International, Inc.....	20,731	27,981,253
* Microbot Medical, Inc.....	2,249	11,133
#* Mirati Therapeutics, Inc.....	25,751	1,658,364

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Moderna, Inc.....	244,925	\$ 40,189,743
* ModivCare, Inc.....	27,418	2,736,316
* Molina Healthcare, Inc.....	79,997	26,216,617
#* Morphic Holding, Inc.....	3,116	82,481
* Myriad Genetics, Inc.....	140,407	3,703,937
National HealthCare Corp.....	32,630	2,317,709
National Research Corp.....	21,103	799,804
#* Nektar Therapeutics.....	57,234	226,647
#* Neogen Corp.....	117,338	2,714,028
#* NeoGenomics, Inc.....	118,547	1,199,696
* Neurocrine Biosciences, Inc.....	68,974	6,492,523
* NextCure, Inc.....	1,865	8,019
* NextGen Healthcare, Inc.....	112,121	1,919,512
#* NGM Biopharmaceuticals, Inc.....	940	13,611
#* Novocure Ltd.....	32,204	2,189,550
#* Nurix Therapeutics, Inc.....	18,002	287,312
* NuVasive, Inc.....	87,967	4,620,027
#* Ocular Therapeutix, Inc.....	10,400	46,592
#* Omnicell, Inc.....	44,989	4,954,189
* Opiant Pharmaceuticals, Inc.....	3,087	31,703
#* OPKO Health, Inc.....	332,514	784,733
* Option Care Health, Inc.....	13,202	443,587
#* OraSure Technologies, Inc.....	132,784	406,319
#* Organogenesis Holdings, Inc.....	17,889	102,683
Organon & Co.....	221,782	7,034,925
#* Organovo Holdings, Inc.....	3,109	9,140
* Orgenesis, Inc.....	4,400	8,184
* Orthofix Medical, Inc.....	35,988	923,092
#* OrthoPediatrics Corp.....	13,079	617,983
#* Otonomy, Inc.....	48,825	69,820
# Owens & Minor, Inc.....	182,492	6,462,042
* Pacira BioSciences, Inc.....	42,539	2,406,006
# Patterson Cos., Inc.....	165,741	5,147,915
#*†† PDL BioPharma, Inc.....	309,383	751,801
#* Pennant Group, Inc.....	57,609	768,504
* Penumbra, Inc.....	20,139	2,806,974
PerkinElmer, Inc.....	102,415	15,686,906
Perrigo Co. PLC.....	205,849	8,618,898
#* PetIQ, Inc.....	40,149	658,444
Pfizer, Inc.....	3,119,201	157,550,842
Phibro Animal Health Corp., Class A.....	54,794	1,072,319
#* Phreesia, Inc.....	24,687	579,898
#* PMV Pharmaceuticals, Inc.....	12,147	181,598
* Portage Biotech, Inc.....	2,313	23,431
Premier, Inc., Class A.....	168,797	6,491,933
* Prestige Consumer Healthcare, Inc.....	115,113	6,942,465
* Processa Pharmaceuticals, Inc.....	1,898	5,751
* Pro-Dex, Inc.....	7,945	127,120
†† Progenic Pharmaceuticals, Inc.....	48,282	51,179
#* Progyny, Inc.....	1,751	53,458
#* Protagonist Therapeutics, Inc.....	53,154	528,882
#* Prothena Corp. PLC.....	98,078	3,046,303
Psychedics Corp.....	5,773	36,428
* Pulmatrix, Inc.....	302	1,329
Quest Diagnostics, Inc.....	173,102	23,640,540
* QuidelOrtho Corp.....	76,352	7,790,958
* R1 RCM, Inc.....	173,319	4,332,975
* RadNet, Inc.....	69,278	1,425,048
* RAPT Therapeutics, Inc.....	1,200	22,104

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Regeneron Pharmaceuticals, Inc.....	82,711	\$ 48,112,162
#* REGENXBIO, Inc.....	57,160	1,793,109
#* Relay Therapeutics, Inc.....	9,258	176,087
#* Repligen Corp.....	36,574	7,803,429
#* Replimune Group, Inc.....	3,300	63,624
* Repro-Med Systems, Inc.....	469	1,187
ResMed, Inc.....	98,784	23,759,528
* Retractable Technologies, Inc.....	2,216	10,504
* REVOLUTION Medicines, Inc.....	1,200	27,108
#* Rhythm Pharmaceuticals, Inc.....	10,598	133,535
#* Rocket Pharmaceuticals, Inc.....	25,622	371,519
Royalty Pharma PLC, Class A.....	19,302	839,444
#* Sage Therapeutics, Inc.....	28,444	978,758
* Sangamo Therapeutics, Inc.....	340,519	1,460,826
* Sarepta Therapeutics, Inc.....	33,514	3,115,126
* Satsuma Pharmaceuticals, Inc.....	6,071	27,502
* Schrodinger, Inc.....	13,460	421,298
* scPharmaceuticals, Inc.....	17,778	89,246
* SCYNEXIS, Inc.....	4,780	11,042
* Seagen, Inc.....	59,998	10,798,440
* SeaSpine Holdings Corp.....	42,767	254,036
# Select Medical Holdings Corp.....	276,790	8,198,520
#* Sensus Healthcare, Inc.....	9,865	111,080
* Sharps Compliance Corp.....	8,960	77,325
#* Shockwave Medical, Inc.....	9,356	1,973,461
#* SI-BONE, Inc.....	843	11,330
# SIGA Technologies, Inc.....	2,600	44,694
* Silverback Therapeutics, Inc.....	7,081	36,538
# Simulations Plus, Inc.....	8,299	532,381
#* Sotera Health Co.....	14,242	273,446
#* SpringWorks Therapeutics, Inc.....	14,674	438,459
* STAAR Surgical Co.....	39,979	3,226,305
STERIS PLC.....	86,275	19,467,954
* Stoke Therapeutics, Inc.....	6,378	94,331
Stryker Corp.....	134,011	28,778,862
* Supernus Pharmaceuticals, Inc.....	93,580	2,971,165
* Surface Oncology, Inc.....	900	1,539
#* Surgery Partners, Inc.....	101,550	3,999,039
#* Surmodics, Inc.....	24,348	847,310
* Syndax Pharmaceuticals, Inc.....	46,907	955,496
* Syneos Health, Inc.....	150,835	11,937,082
#* Synlogic, Inc.....	62,889	61,386
* Tactile Systems Technology, Inc.....	24,077	186,597
* Talaris Therapeutics, Inc.....	1,917	8,531
* Tandem Diabetes Care, Inc.....	20,684	1,369,488
#* Taro Pharmaceutical Industries Ltd.....	51,394	1,834,252
* Tarsus Pharmaceuticals, Inc.....	1,488	22,350
#* Teladoc Health, Inc.....	74,409	2,741,972
# Teleflex, Inc.....	34,639	8,329,294
* Tenet Healthcare Corp.....	164,161	10,854,325
Thermo Fisher Scientific, Inc.....	173,830	104,021,610
* TransMedics Group, Inc.....	5,300	214,014
#* Travers Therapeutics, Inc.....	72,219	1,700,035
* Turning Point Therapeutics, Inc.....	8,800	659,824
#* Twist Bioscience Corp.....	11,047	483,196
# U.S. Physical Therapy, Inc.....	23,715	3,077,733
* UFP Technologies, Inc.....	12,641	1,017,853
* Ultragenyx Pharmaceutical, Inc.....	33,365	1,777,687
* United Therapeutics Corp.....	68,414	15,808,423

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
UnitedHealth Group, Inc.....	491,132	\$ 266,360,529
Universal Health Services, Inc., Class B.....	130,442	14,670,812
Utah Medical Products, Inc.....	6,686	610,699
* Vanda Pharmaceuticals, Inc.....	89,127	960,789
#* Varex Imaging Corp.....	64,112	1,429,056
* Vaxcyte, Inc.....	2,247	51,861
* Veeva Systems, Inc., Class A.....	48,960	10,946,477
#* Verastem, Inc.....	73,481	78,625
#* Vericel Corp.....	34,242	1,114,235
* Vertex Pharmaceuticals, Inc.....	109,638	30,743,592
Viatis, Inc.....	977,307	9,470,105
* ViewRay, Inc.....	35,426	108,049
* Viking Therapeutics, Inc.....	8,285	24,938
* Waters Corp.....	51,456	18,731,528
West Pharmaceutical Services, Inc.....	51,177	17,582,370
* XBiotech, Inc.....	1,680	8,686
* Xencor, Inc.....	90,563	2,598,252
#* Xenon Pharmaceuticals, Inc.....	4,086	135,451
#* Y-mAbs Therapeutics, Inc.....	1,312	20,454
#* Zentalis Pharmaceuticals, Inc.....	1,309	38,223
Zimmer Biomet Holdings, Inc.....	161,548	17,833,284
#* Zimvie, Inc.....	16,154	313,711
Zoetis, Inc.....	321,262	58,646,378
TOTAL HEALTH CARE.....		<u>3,633,486,352</u>
INDUSTRIALS — (11.7%)		
3M Co.....	381,497	54,645,630
AAON, Inc.....	81,819	4,923,049
* AAR Corp.....	82,816	3,687,796
ABM Industries, Inc.....	129,983	5,828,438
ACCO Brands Corp.....	254,566	1,825,238
Acme United Corp.....	3,771	108,605
Acuity Brands, Inc.....	60,746	11,080,070
Advanced Drainage Systems, Inc.....	119,804	14,208,754
AECOM.....	236,623	17,036,856
#* Aerojet Rocketdyne Holdings, Inc.....	154,966	6,770,465
* AeroVironment, Inc.....	39,958	3,461,961
AGCO Corp.....	151,439	16,494,736
Air Lease Corp.....	233,162	8,652,642
#* Air T, Inc.....	3,463	52,153
#* Air Transport Services Group, Inc.....	157,441	4,934,201
# Alamo Group, Inc.....	22,524	2,914,831
* Alaska Air Group, Inc.....	188,155	8,340,911
Albany International Corp., Class A.....	55,813	5,094,053
#* Allegiant Travel Co.....	22,158	2,555,039
Allegion PLC.....	88,656	9,370,939
Allied Motion Technologies, Inc.....	31,080	837,295
Allison Transmission Holdings, Inc.....	214,026	8,961,269
#* Alpha Pro Tech Ltd.....	8,900	43,343
Altra Industrial Motion Corp.....	81,648	3,407,171
AMERCO.....	33,895	18,204,327
#* Ameresco, Inc., Class A.....	50,423	2,885,204
#* American Airlines Group, Inc.....	124,911	1,712,530
#* American Superconductor Corp.....	24,704	151,683
* American Woodmark Corp.....	37,408	1,878,630
AMETEK, Inc.....	208,510	25,750,985
AO Smith Corp.....	212,406	13,438,928
* API Group Corp.....	21,789	385,883
Apogee Enterprises, Inc.....	48,726	2,027,489

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	54,332	\$ 5,465,256
#	41,022	3,634,549
	99,103	5,109,751
	35,110	1,304,688
	87,624	7,829,204
*	2,230	4,817
*	89,068	9,241,696
	48,033	2,359,861
*	43,816	491,616
*	10,587	113,810
*	102,243	10,149,663
#*	62,101	4,701,667
*	6,700	17,018
*	88,201	16,055,228
*	59,856	6,595,533
#*	67,640	1,398,795
	49,847	2,120,491
#*	6,856	54,574
	94,127	3,183,375
	14,347	1,170,572
*	125,285	7,519,606
#	22,090	287,391
#*	9,063	101,143
#*	8,238	659,040
*	293,933	46,826,466
	96,903	6,852,011
	174,375	16,736,512
	82,315	3,938,773
	62,803	3,576,003
#*	37,600	79,712
*	341,227	23,203,436
	127,681	7,236,959
*	45,785	13,840,348
	74,637	22,100,016
	847,446	34,346,986
*	59,354	4,804,706
	362,978	71,960,388
#*	101,190	4,616,288
*	68,343	529,658
	179,472	19,867,550
*	3,000	14,730
#*	60,860	11,873,177
	474	13,272
#*	38,742	1,557,041
	68,657	29,212,867
*	42,763	744,504
*	8,328	247,092
#*	33,422	484,285
*	106,173	10,361,423
	45,169	1,495,094
#	74,989	7,923,338
#*	60,558	466,297
	5,126	116,617
#*	2,468	16,116
#*	67,152	1,596,875
#*	55,407	3,724,459
*	177,103	22,686,894
#	192,002	2,252,183
*	177,750	12,902,872

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
INDUSTRIALS — (Continued)			
#	Covenant Logistics Group, Inc.....	45,000	\$ 1,506,150
*	CPI Aerostructures, Inc.....	14,667	17,307
	CRA International, Inc.....	15,631	1,547,625
	Crane Holdings Co.....	96,286	9,525,574
	CSW Industrials, Inc.....	32,483	3,880,744
	CSX Corp.....	1,530,662	49,486,302
	Cummins, Inc.....	149,707	33,131,656
	Curtiss-Wright Corp.....	75,498	10,829,433
#*	Daseke, Inc.....	9,684	81,152
	Deere & Co.....	204,476	70,172,074
*	Delta Air Lines, Inc.....	671,761	21,362,000
	Deluxe Corp.....	65,997	1,659,165
*	DLH Holdings Corp.....	17,566	311,796
	Donaldson Co., Inc.....	236,772	12,882,765
	Douglas Dynamics, Inc.....	48,640	1,549,670
	Dover Corp.....	148,675	19,874,874
*	Ducommun, Inc.....	24,955	1,181,370
*	Dun & Bradstreet Holdings, Inc.....	46,585	734,180
*	DXP Enterprises, Inc.....	35,665	1,212,610
*	Dycom Industries, Inc.....	74,706	7,706,671
#	Eagle Bulk Shipping, Inc.....	15,618	826,661
#	Eastern Co.....	10,629	218,957
	Eaton Corp. PLC.....	220,266	32,685,272
	EMCOR Group, Inc.....	94,116	10,952,279
	Emerson Electric Co.....	408,229	36,769,186
	Encore Wire Corp.....	46,521	6,441,763
*	Energy Recovery, Inc.....	2,624	58,332
#	Enerpac Tool Group Corp.....	107,805	2,188,441
	EnerSys.....	76,542	5,044,883
#	Eneti, Inc.....	14,946	95,953
#	Ennis, Inc.....	54,680	1,194,758
	EnPro Industries, Inc.....	41,288	3,859,602
	Equifax, Inc.....	79,644	16,638,428
	Esab Corp.....	63,631	2,622,870
	ESCO Technologies, Inc.....	42,104	3,265,165
*	Espey Manufacturing & Electronics Corp.....	1,489	20,042
*	EVI Industries, Inc.....	100	816
*	Evoqua Water Technologies Corp.....	51,529	1,963,770
	Expeditors International of Washington, Inc.....	200,390	21,291,437
	Exponent, Inc.....	64,950	6,526,825
	Fastenal Co.....	538,325	27,648,372
	Federal Signal Corp.....	129,836	5,390,791
	FedEx Corp.....	206,208	48,065,023
	Flowserve Corp.....	217,411	7,357,188
#*	Fluor Corp.....	92,128	2,340,972
*	Forrester Research, Inc.....	33,301	1,548,163
	Fortive Corp.....	210,263	13,551,450
	Fortune Brands Home & Security, Inc.....	232,918	16,229,726
	Forward Air Corp.....	46,562	4,885,751
*	Franklin Covey Co.....	22,463	1,175,489
	Franklin Electric Co., Inc.....	82,295	7,474,032
#*	FTI Consulting, Inc.....	65,963	10,788,908
#*	FuelCell Energy, Inc.....	177,356	636,708
	GATX Corp.....	70,939	7,111,635
#	Genco Shipping & Trading Ltd.....	79,689	1,536,404
*	Gencor Industries, Inc.....	20,887	206,990
*	Generac Holdings, Inc.....	55,027	14,763,744
	General Dynamics Corp.....	131,153	29,728,451
	General Electric Co.....	385,532	28,494,670

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Gibraltar Industries, Inc.....	53,145	\$ 2,486,655
Global Industrial Co.....	75,437	2,696,873
* GMS, Inc.....	79,138	4,199,854
# Gorman-Rupp Co.....	57,516	1,765,741
Graco, Inc.....	255,112	17,133,322
GrafTech International Ltd.....	208,869	1,608,291
# Graham Corp.....	16,735	119,655
# Granite Construction, Inc.....	88,551	2,647,675
#* Great Lakes Dredge & Dock Corp.....	228,135	2,949,786
# Greenbrier Cos., Inc.....	69,018	2,196,153
Griffon Corp.....	122,556	3,677,906
* GXO Logistics, Inc.....	186,001	8,928,048
H&E Equipment Services, Inc.....	94,834	3,390,315
* Harsco Corp.....	146,327	703,833
#* Hawaiian Holdings, Inc.....	88,838	1,329,016
#* Hayward Holdings, Inc.....	20,400	238,068
# Healthcare Services Group, Inc.....	99,301	1,423,976
Heartland Express, Inc.....	174,654	2,773,506
HEICO Corp.....	32,477	5,121,948
HEICO Corp., Class A.....	51,596	6,587,777
Heidrick & Struggles International, Inc.....	43,173	1,344,407
Helios Technologies, Inc.....	64,285	4,424,094
Herc Holdings, Inc.....	72,161	8,949,407
* Heritage-Crystal Clean, Inc.....	40,929	1,373,577
#* Hertz Global Holdings, Inc.....	264,125	5,657,557
Hexcel Corp.....	142,430	8,618,439
* Hill International, Inc.....	110,429	192,146
Hillenbrand, Inc.....	159,607	7,373,843
HireQuest, Inc.....	1,513	22,619
# HNI Corp.....	92,850	3,279,462
Honeywell International, Inc.....	370,204	71,249,462
Howmet Aerospace, Inc.....	334,507	12,420,245
* Hub Group, Inc., Class A.....	71,789	5,484,680
Hubbell, Inc.....	91,537	20,048,434
* Hudson Global, Inc.....	15,507	437,142
* Hudson Technologies, Inc.....	2,558	22,792
Huntington Ingalls Industries, Inc.....	68,352	14,821,448
Hurco Cos., Inc.....	16,016	405,685
* Huron Consulting Group, Inc.....	60,255	4,043,110
Hyster-Yale Materials Handling, Inc.....	23,842	824,695
* IAA, Inc.....	174,769	6,594,034
ICF International, Inc.....	35,088	3,310,553
IDEX Corp.....	54,755	11,430,106
* IES Holdings, Inc.....	6,920	228,360
Illinois Tool Works, Inc.....	215,742	44,822,558
Ingersoll Rand, Inc.....	360,811	17,968,388
* Innovative Solutions & Support, Inc.....	12,502	87,889
Insperty, Inc.....	52,909	5,806,234
Insteel Industries, Inc.....	46,239	1,447,281
Interface, Inc.....	142,557	2,065,651
ITT, Inc.....	141,683	10,630,475
Jacobs Engineering Group, Inc.....	91,834	12,608,808
JB Hunt Transport Services, Inc.....	113,434	20,789,049
#* JELD-WEN Holding, Inc.....	195,893	3,482,978
* JetBlue Airways Corp.....	489,957	4,125,438
John Bean Technologies Corp.....	59,534	6,686,264
Johnson Controls International PLC.....	286,100	15,423,651
Kadant, Inc.....	23,674	4,825,945
Kaman Corp.....	50,031	1,539,954

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
#*	KAR Auction Services, Inc.....	232,415 \$ 3,974,296
#*	Karat Packaging, Inc.....	997 18,973
	KBR, Inc.....	267,728 14,251,161
#	Kelly Services, Inc., Class A.....	67,205 1,457,004
	Kennametal, Inc.....	171,147 4,595,297
#	Kforce, Inc.....	61,901 4,076,181
	Kimball International, Inc., Class B.....	91,756 751,482
*	Kirby Corp.....	103,353 6,556,714
	Knight-Swift Transportation Holdings, Inc.....	278,609 15,309,565
	Korn Ferry.....	119,716 7,842,595
*	Kratos Defense & Security Solutions, Inc.....	175,939 2,531,762
	L3Harris Technologies, Inc.....	91,400 21,933,258
#	Landstar System, Inc.....	72,887 11,412,646
#*	Lawson Products, Inc.....	15,719 779,662
*	LB Foster Co., Class A.....	19,948 291,640
	Leidos Holdings, Inc.....	147,262 15,757,034
	Lennox International, Inc.....	38,309 9,176,155
*	Limbach Holdings, Inc.....	8,154 43,624
	Lincoln Electric Holdings, Inc.....	110,830 15,675,795
	Lindsay Corp.....	18,041 2,777,592
	Lockheed Martin Corp.....	186,232 77,064,664
*	LS Starrett Co., Class A.....	90,794 634,650
	LSI Industries, Inc.....	73,480 444,554
*	Manitex International, Inc.....	31,987 199,919
*	Manitowoc Co., Inc.....	71,737 819,954
	ManpowerGroup, Inc.....	110,436 8,659,287
	ManTech International Corp., Class A.....	51,563 4,940,767
	Marten Transport Ltd.....	176,079 3,796,263
	Masco Corp.....	170,498 9,442,179
*	Masonite International Corp.....	51,520 4,689,866
#*	MasTec, Inc.....	155,321 12,259,487
*	Mastech Digital, Inc.....	14,713 218,047
#*	Matrix Service Co.....	52,921 293,182
#	Matson, Inc.....	104,665 9,594,641
	Matthews International Corp., Class A.....	59,295 1,657,295
#	Maxar Technologies, Inc.....	12,200 335,256
	McGrath RentCorp.....	52,725 4,447,881
	MDU Resources Group, Inc.....	343,412 9,811,281
*	Mercury Systems, Inc.....	79,052 4,664,859
*	Meritor, Inc.....	187,058 6,812,652
*	Mesa Air Group, Inc.....	55,281 124,935
*	Middleby Corp.....	87,826 12,707,544
	Miller Industries, Inc.....	14,667 352,448
	MillerKnoll, Inc.....	170,273 5,126,920
*	Mistras Group, Inc.....	54,077 333,655
*	Montrose Environmental Group, Inc.....	4,613 185,074
	Moog, Inc., Class A.....	60,150 5,151,246
*	MRC Global, Inc.....	152,455 1,771,527
	MSA Safety, Inc.....	52,009 6,674,835
	MSC Industrial Direct Co., Inc., Class A.....	90,348 7,468,166
	Mueller Industries, Inc.....	123,214 8,295,999
	Mueller Water Products, Inc., Class A.....	312,626 4,070,391
*	MYR Group, Inc.....	39,987 3,807,962
	National Presto Industries, Inc.....	14,955 1,064,796
	Nielsen Holdings PLC.....	633,041 15,161,332
#	NL Industries, Inc.....	260,217 2,427,825
*	NN, Inc.....	80,710 234,059
	Nordson Corp.....	50,827 11,740,529
	Norfolk Southern Corp.....	156,816 39,387,475

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	109,232	\$52,311,205
#*	9,070	284,344
*	217,437	2,404,853
*	22,888	3,103,613
	241,846	8,539,582
	117,057	35,527,970
#	6,888	792,051
#*	5,003	10,606
*	85,460	229,033
#	116,716	10,049,248
	270,834	21,171,094
	190,278	17,646,382
*	504	2,772
	349,145	31,953,750
*	62,384	2,232,100
	45,179	229,509
#	47,012	573,546
	153,041	44,242,623
#	24,296	431,254
*	3,028	130,900
	3,354	25,222
	274,046	13,398,109
	3,906	10,117
*	9,203	48,500
*	8,588	79,525
*	113,912	2,494,673
#	5,421	14,908
	217,515	711,274
#*	102,767	2,193,048
#	29,898	716,356
	9,850	589,030
	107,379	2,508,373
*	39,420	1,927,244
#*	93,200	296,376
	72,949	1,795,275
	189,894	26,343,995
*	1,406	5,905
*	103,930	753,492
	782,005	72,890,686
#*	29,592	6,983,712
*	15,692	279,631
#*	3,537	83,473
	120,784	16,221,291
	192,502	26,692,327
*	85,646	1,927,891
	62,602	1,343,439
#	120,030	1,397,149
	202,264	16,007,173
	108,143	27,606,745
	311,938	12,031,449
	103,642	4,994,508
#	11,071	600,602
	136,567	10,695,927
*	57,642	13,710,150
	162,889	4,125,978
	113,078	10,953,866
	260,401	11,580,032
*	389	4,322
	69,362	1,799,250

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* SIFCO Industries, Inc.....	3,251	\$ 10,404
Simpson Manufacturing Co., Inc.....	77,914	8,046,958
#* SiteOne Landscape Supply, Inc.....	61,370	8,550,682
* SkyWest, Inc.....	120,880	2,919,252
Snap-on, Inc.....	82,822	18,556,269
* Southwest Airlines Co.....	430,236	16,400,596
* SP Plus Corp.....	50,772	1,739,449
* Spirit Airlines, Inc.....	155,695	3,856,565
* SPX Corp.....	80,175	4,740,748
Standex International Corp.....	25,488	2,474,375
Stanley Black & Decker, Inc.....	144,791	14,092,508
Steelcase, Inc., Class A.....	190,439	2,119,586
* Stericycle, Inc.....	131,206	6,149,625
* Sterling Construction Co., Inc.....	62,906	1,617,313
#* Sunrun, Inc.....	264,505	8,646,668
* Taylor Devices, Inc.....	100	850
Tecnoglass, Inc.....	16,317	365,664
Tennant Co.....	40,156	2,691,657
# Terex Corp.....	139,460	4,673,305
Tetra Tech, Inc.....	78,447	12,023,572
# Textainer Group Holdings Ltd.....	114,026	3,873,463
Textron, Inc.....	214,131	14,055,559
* Thermon Group Holdings, Inc.....	63,420	987,449
Timken Co.....	149,714	9,788,301
* Titan International, Inc.....	216,752	3,632,764
* Titan Machinery, Inc.....	49,817	1,401,352
Toro Co.....	146,278	12,578,445
#* TPI Composites, Inc.....	58,918	970,379
Trane Technologies PLC.....	152,236	22,377,170
#* Transcat, Inc.....	14,702	916,229
* TransDigm Group, Inc.....	38,163	23,750,361
TransUnion.....	149,425	11,838,943
#* Trex Co., Inc.....	141,580	9,134,742
* TriNet Group, Inc.....	123,118	10,157,235
# Trinity Industries, Inc.....	228,697	5,934,687
Triton International Ltd.....	159,067	10,193,013
* Triumph Group, Inc.....	5,087	79,052
* TrueBlue, Inc.....	79,353	1,717,199
* Tutor Perini Corp.....	108,095	981,503
* Twin Disc, Inc.....	24,297	214,785
#* U.S. Xpress Enterprises, Inc., Class A.....	34,593	121,421
* Uber Technologies, Inc.....	215,455	5,052,420
UFP Industries, Inc.....	110,846	10,221,110
* Ultralife Corp.....	26,332	117,967
UniFirst Corp.....	26,576	5,205,973
Union Pacific Corp.....	458,821	104,290,013
* United Airlines Holdings, Inc.....	237,811	8,739,554
United Parcel Service, Inc., Class B.....	521,453	101,625,975
* United Rentals, Inc.....	133,757	43,159,371
* Univar Solutions, Inc.....	262,523	7,098,622
Universal Logistics Holdings, Inc.....	63,922	1,920,856
* Urban-Gro, Inc.....	4,437	29,195
* USA Truck, Inc.....	19,734	615,306
Valmont Industries, Inc.....	37,586	10,203,847
* Vectrus, Inc.....	21,780	723,967
Verisk Analytics, Inc.....	134,242	25,539,540
* Veritiv Corp.....	49,822	6,178,924
#* Viad Corp.....	37,433	1,264,112
* Vicor Corp.....	27,067	1,974,808

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Virco Mfg. Corp.....	14,468	\$ 60,766
# VSE Corp.....	23,879	1,001,724
# Wabash National Corp.....	118,253	2,135,649
Waste Management, Inc.....	314,321	51,724,664
# Watsco, Inc.....	47,367	12,976,190
#> Watsco, Inc., Class B.....	2,268	630,209
Watts Water Technologies, Inc., Class A.....	47,397	6,546,948
Werner Enterprises, Inc.....	154,083	6,773,489
* WESCO International, Inc.....	100,857	12,893,559
Westinghouse Air Brake Technologies Corp.....	165,917	15,508,262
#* Willdan Group, Inc.....	18,461	502,324
* Willis Lease Finance Corp.....	4,420	172,513
* WillScot Mobile Mini Holdings Corp.....	418,008	16,139,289
Woodward, Inc.....	100,229	10,493,976
WW Grainger, Inc.....	50,698	27,555,884
* XPO Logistics, Inc.....	217,562	12,997,154
Xylem, Inc.....	129,051	11,876,564
#* Yellow Corp.....	20,558	99,090
Zurn Water Solutions Corp.....	218,032	6,312,026
TOTAL INDUSTRIALS.....		<u>3,535,078,913</u>
INFORMATION TECHNOLOGY — (22.7%)		
#* 3D Systems Corp.....	190,732	2,181,974
A10 Networks, Inc.....	14,600	217,686
* Accenture PLC, Class A.....	421,535	129,099,309
* ACI Worldwide, Inc.....	202,243	5,769,993
* ADDvantage Technologies Group, Inc.....	3,642	5,099
* Adobe, Inc.....	257,391	105,561,197
# ADTRAN Holdings, Inc.....	158,563	3,819,783
# Advanced Energy Industries, Inc.....	60,751	5,436,607
* Advanced Micro Devices, Inc.....	707,884	66,873,801
* Agilysys, Inc.....	32,445	1,567,093
* Airgain, Inc.....	10,681	88,225
* Akamai Technologies, Inc.....	148,639	14,302,045
* Alarm.com Holdings, Inc.....	55,635	3,937,289
* Alithya Group, Inc., Class A.....	19,215	44,002
* Alpha & Omega Semiconductor Ltd.....	72,667	3,052,741
* Altair Engineering, Inc., Class A.....	13,164	775,491
* Ambarella, Inc.....	42,585	3,685,732
Amdocs Ltd.....	148,537	12,931,631
American Software, Inc., Class A.....	48,020	858,598
# Amkor Technology, Inc.....	540,454	10,900,957
Amphenol Corp., Class A.....	361,632	27,892,676
* Amtech Systems, Inc.....	28,269	221,064
Analog Devices, Inc.....	253,030	43,511,039
* ANSYS, Inc.....	49,330	13,762,577
* Appfolio, Inc., Class A.....	13,609	1,385,532
Apple, Inc.....	9,482,682	1,541,030,652
Applied Materials, Inc.....	636,108	67,414,726
* Arista Networks, Inc.....	155,474	18,132,933
* Arlo Technologies, Inc.....	150,424	1,057,481
* Arrow Electronics, Inc.....	148,869	19,080,540
* Aspen Technology, Inc.....	34,831	7,108,659
* AstroNova, Inc.....	10,455	124,937
* Asure Software, Inc.....	18,562	105,803
* Atlassian Corp. PLC, Class A.....	25,965	5,434,994
* Autodesk, Inc.....	118,624	25,660,744
Automatic Data Processing, Inc.....	320,760	77,341,651
Autoscope Technologies Corp.....	1,601	8,165

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
#* Avalara, Inc.....	34,754	\$ 3,038,195
#* Avaya Holdings Corp.....	161,848	145,437
* Aviat Networks, Inc.....	44,312	1,301,887
* Avid Technology, Inc.....	61,557	1,727,289
Avnet, Inc.....	173,801	8,319,854
#* Aware, Inc.....	26,185	53,679
* Axcelis Technologies, Inc.....	62,487	4,394,711
#* AXT, Inc.....	96,951	850,260
# Badger Meter, Inc.....	49,152	4,727,931
# Bel Fuse, Inc., Class A.....	1,700	49,810
Bel Fuse, Inc., Class B.....	19,194	474,668
# Belden, Inc.....	82,311	5,327,168
Benchmark Electronics, Inc.....	68,774	1,759,239
# Bentley Systems, Inc., Class B.....	40,553	1,605,899
#* Bill.Com Holdings, Inc.....	20,804	2,810,204
BK Technologies Corp.....	6,762	18,596
* Black Knight, Inc.....	116,435	7,647,451
#* Blackbaud, Inc.....	60,698	3,722,001
* Block, Inc., Class A.....	63,840	4,855,670
#* BM Technologies, Inc.....	9,173	55,038
* Box, Inc., Class A.....	125,681	3,574,368
#* Brightcove, Inc.....	5,600	33,320
Broadcom, Inc.....	323,073	172,999,130
Broadridge Financial Solutions, Inc.....	128,376	20,610,767
* Cadence Design Systems, Inc.....	137,513	25,588,419
* CalAmp Corp.....	55,859	263,096
* Calix, Inc.....	101,248	5,775,186
#* Cambium Networks Corp.....	18,700	352,495
* Cantaloupe, Inc.....	11,909	72,288
Cass Information Systems, Inc.....	28,092	1,024,234
CDW Corp.....	121,804	22,111,080
#* Cerence, Inc.....	57,043	1,606,901
#* Ceridian HCM Holding, Inc.....	57,326	3,139,745
* CEVA, Inc.....	32,743	1,219,022
* ChannelAdvisor Corp.....	41,318	609,027
* Ciena Corp.....	268,852	13,872,763
* Cirrus Logic, Inc.....	91,803	7,845,484
Cisco Systems, Inc.....	2,518,417	114,260,579
Citrix Systems, Inc.....	91,409	9,269,787
#* Clearfield, Inc.....	21,492	2,118,037
* Cloudflare, Inc., Class A.....	42,253	2,126,171
* Coda Octopus Group, Inc.....	10,231	50,746
Cognex Corp.....	119,150	6,074,267
Cognizant Technology Solutions Corp., Class A.....	360,809	24,520,580
#* Cognyte Software Ltd.....	103,080	464,891
* Cohu, Inc.....	80,407	2,298,032
* CommScope Holding Co., Inc.....	185,440	1,674,523
* CommVault Systems, Inc.....	30,682	1,720,953
* Computer Task Group, Inc.....	36,691	319,579
Comtech Telecommunications Corp.....	70,327	817,200
Concentrix Corp.....	101,285	13,547,882
* Conduent, Inc.....	433,302	2,019,187
#* Consensus Cloud Solutions, Inc.....	33,567	1,813,625
#* CoreCard Corp.....	605	14,411
Corning, Inc.....	623,539	22,921,294
* CPI Card Group, Inc.....	1,323	22,279
* CPS Technologies Corp.....	2,406	8,806
* CrowdStrike Holdings, Inc., Class A.....	30,883	5,670,119
# CSG Systems International, Inc.....	73,745	4,811,861

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
#* CSP, Inc.....	1,909	\$ 15,272
CTS Corp.....	62,834	2,556,087
* CVD Equipment Corp.....	2,900	14,355
* CyberOptics Corp.....	12,288	499,753
* Daktronics, Inc.....	101,797	384,793
* Data I/O Corp.....	13,075	46,286
* Datadog, Inc., Class A.....	75,759	7,728,176
Dell Technologies, Inc., Class C.....	192,939	8,693,831
* Digi International, Inc.....	53,587	1,526,694
* Diodes, Inc.....	95,808	7,795,897
* DocuSign, Inc.....	31,545	2,018,249
Dolby Laboratories, Inc., Class A.....	97,283	7,529,704
* Dropbox, Inc., Class A.....	169,039	3,843,947
* Duck Creek Technologies, Inc.....	13,002	179,428
* DXC Technology Co.....	371,237	11,731,089
* Dynatrace, Inc.....	138,129	5,197,794
#* DZS, Inc.....	39,128	733,259
# Ebix, Inc.....	57,425	1,358,675
* eGain Corp.....	35,687	316,187
* Elastic NV.....	32,766	2,617,676
* Electro-Sensors, Inc.....	2,348	14,182
#* EMCORE Corp.....	47,148	150,874
* Enphase Energy, Inc.....	63,767	18,121,306
Entegris, Inc.....	120,587	13,252,511
* Envestnet, Inc.....	47,975	2,795,503
* EPAM Systems, Inc.....	28,288	9,879,584
* ePlus, Inc.....	62,070	3,449,230
#* Euronet Worldwide, Inc.....	71,012	6,978,349
* Everbridge, Inc.....	7,700	193,578
EVERTEC, Inc.....	117,392	4,577,114
* Evo Payments, Inc., Class A.....	45,014	1,230,683
* ExlService Holdings, Inc.....	51,770	8,716,515
* Extreme Networks, Inc.....	58,724	768,110
* F5, Inc.....	69,270	11,593,027
* Fabrinet.....	62,413	5,995,393
Fair Isaac Corp.....	27,636	12,768,661
* FARO Technologies, Inc.....	31,005	1,008,283
Fidelity National Information Services, Inc.....	318,277	32,515,178
* First Solar, Inc.....	156,531	15,523,179
* Fiserv, Inc.....	278,547	29,436,847
* Five9, Inc.....	18,571	2,007,897
* FleetCor Technologies, Inc.....	91,416	20,119,747
* Flex Ltd.....	1,019,030	17,119,704
* FormFactor, Inc.....	125,085	4,448,023
* Fortinet, Inc.....	504,335	30,083,583
* Franklin Wireless Corp.....	400	1,216
* Frequency Electronics, Inc.....	25,787	170,194
* Gartner, Inc.....	73,940	19,629,591
#* Genasys, Inc.....	28,220	94,537
Genpact Ltd.....	324,927	15,622,490
Global Payments, Inc.....	149,441	18,279,623
#* Globant SA.....	42,446	8,456,941
* GoDaddy, Inc., Class A.....	109,951	8,156,165
* Grid Dynamics Holdings, Inc.....	20,244	382,004
* GSI Technology, Inc.....	38,386	157,383
* Guidewire Software, Inc.....	54,204	4,212,735
Hackett Group, Inc.....	60,823	1,275,458
#* Harmonic, Inc.....	189,187	2,065,922
Hewlett Packard Enterprise Co.....	1,228,466	17,493,356

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
	828,428	\$ 27,661,211
*	12,544	3,863,552
*	1,200	32,556
#*	825	14,900
#*	38,178	1,193,444
*	15,673	212,212
#*	48,862	2,572,096
#*	51,298	289,834
#*	255,658	1,674,560
#	73,262	546,535
*	35,954	205,297
#*	75,946	7,094,116
	3,674,436	133,418,771
	50,438	3,096,389
	798,816	104,477,145
*	4,934	118,613
*	11,556	97,995
#*	37,250	179,545
	102,795	46,891,995
*	69,066	7,361,054
*	1,400	34,986
*	49,178	129,338
#*	78,163	4,564,719
	399,040	23,679,034
	72,297	15,021,148
*	2,750	67,210
	345,665	9,688,990
*	11,279	56,508
*	197,729	32,150,735
#*	24,551	540,122
	134,100	51,432,714
#*	210,079	4,149,060
#	134,547	6,474,402
*	31,726	273,478
*	161,763	1,693,659
	123,729	61,927,602
#*	13,349	96,246
*	121,248	7,456,752
#*	1,687	22,994
#*	175,677	444,463
	40,097	11,181,850
*	104,885	2,790,990
#*	83,057	7,513,336
*	49,988	323,422
*	96,470	5,589,472
#*	35,188	536,969
*	109,475	2,493,840
*	66,633	9,373,264
	339,309	18,892,725
	587,619	207,893,726
	117,123	7,829,673
*	112,542	4,547,822
	73,464	3,029,655
	561,763	38,683,000
	1,086,109	67,186,703
	4,150,122	1,165,105,250
#*	53,036	577,032
	90,339	10,678,070
#*	2,462	61,845

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* MoneyGram International, Inc.....	161,600	\$ 1,641,856
#* MongoDB, Inc.....	19,934	6,228,777
Monolithic Power Systems, Inc.....	22,800	10,595,616
Motorola Solutions, Inc.....	103,220	24,627,260
#* N-Able, Inc.....	15,567	152,868
#* Napco Security Technologies, Inc.....	57,520	1,475,963
National Instruments Corp.....	168,151	6,389,738
* NCR Corp.....	240,074	7,790,401
* Neonode, Inc.....	2,126	9,780
* NeoPhotonics Corp.....	96,042	1,535,712
NetApp, Inc.....	197,406	14,080,970
#* NETGEAR, Inc.....	61,594	1,587,893
#* NetScout Systems, Inc.....	145,109	5,162,978
* NetSol Technologies, Inc.....	15,653	51,185
Network-1 Technologies, Inc.....	28,392	66,153
NortonLifeLock, Inc.....	415,838	10,200,506
#* Novanta, Inc.....	46,196	7,123,423
NVE Corp.....	5,648	310,188
NVIDIA Corp.....	1,138,596	206,803,191
NXP Semiconductors NV.....	111,198	20,447,088
* Okta, Inc.....	36,811	3,624,043
#* Olo, Inc., Class A.....	43,833	469,451
* ON Semiconductor Corp.....	448,097	29,923,918
* One Stop Systems, Inc.....	700	2,730
* OneSpan, Inc.....	64,351	712,366
* Onto Innovation, Inc.....	87,794	7,308,850
* Optical Cable Corp.....	3,696	13,564
Oracle Corp.....	840,214	65,402,258
* OSI Systems, Inc.....	39,760	3,843,599
#* Palantir Technologies, Inc., Class A.....	411,294	4,256,893
* Palo Alto Networks, Inc.....	17,627	8,797,636
* Paya Holdings, Inc.....	55,654	389,021
Paychex, Inc.....	270,958	34,758,492
* Paycom Software, Inc.....	36,043	11,911,851
* Paylocity Holding Corp.....	36,212	7,457,137
* PayPal Holdings, Inc.....	414,542	35,870,319
PC Connection, Inc.....	56,955	2,701,376
PC-Tel, Inc.....	205,594	947,788
* PDF Solutions, Inc.....	64,721	1,746,173
* Perficient, Inc.....	57,716	6,090,192
#* PFSweb, Inc.....	35,131	383,279
* Photronics, Inc.....	363,549	8,656,102
#* Ping Identity Holding Corp.....	32,182	551,921
#* Pixelworks, Inc.....	42,541	98,270
* Plexus Corp.....	51,721	4,859,188
Power Integrations, Inc.....	91,633	7,789,721
# Progress Software Corp.....	96,220	4,518,491
* PTC, Inc.....	83,954	10,358,245
* Pure Storage, Inc., Class A.....	224,117	6,353,717
* Q2 Holdings, Inc.....	8,000	351,200
* Qorvo, Inc.....	150,088	15,619,658
QUALCOMM, Inc.....	829,776	120,367,307
* Qualtrics International, Inc., Class A.....	18,434	235,033
* Qualys, Inc.....	51,401	6,287,370
#* QuickLogic Corp.....	2,500	20,450
* Rambus, Inc.....	211,363	5,343,257
* RF Industries Ltd.....	9,040	62,014
#* Ribbon Communications, Inc.....	234,020	793,328
Richardson Electronics Ltd.....	16,123	252,002

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
#*	Rimini Street, Inc.....	3,067 \$ 21,530
*	Rogers Corp.....	29,975 8,070,769
	Roper Technologies, Inc.....	41,731 18,222,676
*	Rubicon Technology, Inc.....	1,143 18,334
#*	Sailpoint Technologies Holdings, Inc.....	73,881 4,711,391
*	Salesforce, Inc.....	267,063 49,144,933
*	Sanmina Corp.....	143,556 6,610,754
	Sapiens International Corp. NV.....	13,138 345,661
*	ScanSource, Inc.....	54,764 1,749,710
	Seagate Technology Holdings PLC.....	213,303 17,059,974
*	SecureWorks Corp., Class A.....	2,083 20,684
*	Semtech Corp.....	71,175 4,436,338
*	ServiceNow, Inc.....	36,022 16,089,587
#*	ShotSpotter, Inc.....	1,436 48,235
*	SigmaTron International, Inc.....	3,900 27,300
*	Silicon Laboratories, Inc.....	50,223 7,406,888
	Skyworks Solutions, Inc.....	179,788 19,575,317
#*	SMART Global Holdings, Inc.....	102,226 2,005,674
*	Snowflake, Inc., Class A.....	35,519 5,324,653
*	Socket Mobile, Inc.....	2,194 6,187
*	SolarEdge Technologies, Inc.....	24,862 8,953,552
#	SolarWinds Corp.....	15,567 166,723
*	Sono-Tek Corp.....	1,447 7,524
*	Splunk, Inc.....	46,663 4,848,752
*	SPS Commerce, Inc.....	34,252 4,102,020
	SS&C Technologies Holdings, Inc.....	230,527 13,640,283
*	StarTek, Inc.....	56,562 180,998
#*	Stratasys Ltd.....	102,111 2,102,465
*	Sumo Logic, Inc.....	15,068 102,010
*	Super Micro Computer, Inc.....	33,323 1,799,775
#	Switch, Inc., Class A.....	51,401 1,737,868
*	Synaptics, Inc.....	56,263 8,155,322
*	Synopsys, Inc.....	55,277 20,314,297
	Taitron Components, Inc., Class A.....	500 1,855
	TD SYNEX Corp.....	106,389 10,683,583
	TE Connectivity Ltd.....	181,858 24,319,870
*	Teledyne Technologies, Inc.....	37,357 14,621,530
*	Telos Corp.....	6,055 48,077
*	Teradata Corp.....	184,108 7,049,495
	Teradyne, Inc.....	154,417 15,579,131
*	TESSCO Technologies, Inc.....	14,267 80,181
	Texas Instruments, Inc.....	750,861 134,321,524
#*	Trade Desk, Inc., Class A.....	129,403 5,823,135
#*	TransAct Technologies, Inc.....	8,492 38,214
*	Trimble, Inc.....	199,370 13,842,259
*	Trio-Tech International.....	1,525 7,457
*	TSR, Inc.....	210 1,848
	TTEC Holdings, Inc.....	96,834 7,085,344
*	TTM Technologies, Inc.....	208,790 2,824,929
#*	Turtle Beach Corp.....	18,059 234,767
*	Twilio, Inc., Class A.....	50,024 4,242,035
*	Tyler Technologies, Inc.....	22,321 8,906,079
#	Ubiquiti, Inc.....	8,411 2,537,010
*	Ultra Clean Holdings, Inc.....	80,531 2,705,842
#*	Unisys Corp.....	88,886 1,219,516
	Universal Display Corp.....	44,000 5,080,240
*	Upland Software, Inc.....	16,499 186,769
*	Usio, Inc.....	5,175 11,282
#*	Veeco Instruments, Inc.....	110,864 2,416,835

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* VerifyMe, Inc.....	3,897	\$ 6,625
* Verint Systems, Inc.....	97,926	4,472,280
* VeriSign, Inc.....	77,009	14,567,022
#* Verra Mobility Corp.....	67,934	1,120,232
#* Viasat, Inc.....	89,035	2,931,923
* Viavi Solutions, Inc.....	378,130	5,596,324
# Visa, Inc., Class A.....	933,069	197,913,266
Vishay Intertechnology, Inc.....	247,054	5,104,136
* Vishay Precision Group, Inc.....	25,485	794,622
VMware, Inc., Class A.....	76,529	8,892,670
Vontier Corp.....	156,918	4,048,484
Wayside Technology Group, Inc.....	4,700	148,050
* Western Digital Corp.....	273,423	13,425,069
Western Union Co.....	329,202	5,603,018
* WEX, Inc.....	41,975	6,976,665
* Wireless Telecom Group, Inc.....	37,817	53,700
#* Wolfspeed, Inc.....	131,980	10,993,934
* Workday, Inc., Class A.....	43,583	6,759,723
Xerox Holdings Corp.....	352,253	6,034,094
Xperi Holding Corp.....	214,925	3,602,143
* Yext, Inc.....	14,501	63,514
* Zebra Technologies Corp., Class A.....	48,859	17,476,376
* Zendesk, Inc.....	30,944	2,333,796
* Zoom Video Communications, Inc., Class A.....	42,034	4,365,651
* Zscaler, Inc.....	33,761	5,234,981
TOTAL INFORMATION TECHNOLOGY.....		<u>6,874,042,044</u>
MATERIALS — (4.3%)		
* Advanced Emissions Solutions, Inc.....	5,237	25,609
AdvanSix, Inc.....	53,013	2,082,881
* AgroFresh Solutions, Inc.....	5,000	8,850
Air Products & Chemicals, Inc.....	122,513	30,411,402
Albemarle Corp.....	71,400	17,443,734
Alcoa Corp.....	332,293	16,910,391
#* Allegheny Technologies, Inc.....	195,478	4,865,447
# Alpha Metallurgical Resources, Inc.....	16,072	2,198,007
Arcor PLC.....	1,256,699	16,274,252
* American Biltrite, Inc.....	17	2,635
American Vanguard Corp.....	52,596	1,231,272
#* Ampco-Pittsburgh Corp.....	199,817	879,195
AptarGroup, Inc.....	104,911	11,305,209
* Arconic Corp.....	125,586	3,793,953
Ardagh Metal Packaging SA.....	51,678	349,343
Ashland Global Holdings, Inc.....	104,374	10,486,456
#* Aspen Aerogels, Inc.....	34,067	445,596
Avery Dennison Corp.....	98,454	18,751,549
Avient Corp.....	150,801	6,507,063
* Axalta Coating Systems Ltd.....	515,366	12,997,531
Balchem Corp.....	49,896	6,773,881
Ball Corp.....	304,752	22,374,892
* Berry Global Group, Inc.....	303,278	17,483,977
# Cabot Corp.....	123,272	9,154,179
# Carpenter Technology Corp.....	87,213	2,803,026
Celanese Corp.....	123,887	14,557,961
#* Century Aluminum Co.....	171,987	1,356,977
CF Industries Holdings, Inc.....	305,398	29,162,455
Chase Corp.....	19,162	1,742,209
Chemours Co.....	298,747	10,632,406
* Clearwater Paper Corp.....	266,641	9,519,084

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
#*	Cleveland-Cliffs, Inc.....	1,037,892 \$18,381,067
#*	Coeur Mining, Inc.....	372,862 1,196,887
#	Commercial Metals Co.....	265,048 10,501,202
#	Compass Minerals International, Inc.....	63,025 2,346,421
*	Core Molding Technologies, Inc.....	12,521 135,978
	Corteva, Inc.....	583,755 33,595,100
	Crown Holdings, Inc.....	188,037 19,119,602
	Dow, Inc.....	989,555 52,654,222
	DuPont de Nemours, Inc.....	199,677 12,226,223
	Eagle Materials, Inc.....	68,709 8,688,253
	Eastman Chemical Co.....	118,892 11,405,310
	Ecolab, Inc.....	114,810 18,963,168
	Ecovyst, Inc.....	6,030 61,687
	Element Solutions, Inc.....	472,249 9,331,640
#*††	Ferroglobe PLC.....	151,743 933,219
#*	Flotek Industries, Inc.....	872,814 968,824
	FMC Corp.....	130,597 14,509,327
	Fortitude Gold Corp.....	38,385 232,229
	Freeport-McMoRan, Inc.....	1,066,679 33,653,722
	Friedman Industries, Inc.....	7,421 71,538
	FutureFuel Corp.....	149,608 1,075,682
#*	GCP Applied Technologies, Inc.....	140,194 4,416,111
	Glatfelter Corp.....	87,500 537,250
#	Gold Resource Corp.....	134,351 236,458
	Graphic Packaging Holding Co.....	694,617 15,455,228
#	Greif, Inc., Class A.....	69,652 4,918,824
	Greif, Inc., Class B.....	23,807 1,662,205
	Hawkins, Inc.....	47,316 1,880,811
	Haynes International, Inc.....	27,644 1,068,717
	HB Fuller Co.....	102,295 6,567,339
#	Hecla Mining Co.....	1,065,069 4,824,763
	Huntsman Corp.....	449,482 13,016,999
*	Ingevity Corp.....	54,126 3,631,855
	Innospec, Inc.....	44,386 4,527,372
	International Flavors & Fragrances, Inc.....	213,300 26,459,865
	International Paper Co.....	418,307 17,890,990
#*	Intrepid Potash, Inc.....	24,670 1,124,952
#	Kaiser Aluminum Corp.....	20,375 1,543,814
	Koppers Holdings, Inc.....	40,044 942,636
	Kronos Worldwide, Inc.....	145,361 2,553,993
	Linde PLC.....	225,284 68,035,768
#*	Livent Corp.....	248,043 6,173,790
#	Louisiana-Pacific Corp.....	172,921 11,002,963
*	LSB Industries, Inc.....	232,203 3,206,723
	LyondellBasell Industries NV, Class A.....	441,431 39,340,331
	Martin Marietta Materials, Inc.....	55,426 19,514,386
	Materion Corp.....	44,374 3,636,006
	Mercer International, Inc.....	163,115 2,603,315
	Minerals Technologies, Inc.....	71,470 4,774,911
	Mosaic Co.....	435,396 22,927,953
#*	MP Materials Corp.....	58,778 1,973,177
	Myers Industries, Inc.....	79,847 1,942,678
	NewMarket Corp.....	20,121 6,253,607
	Newmont Corp.....	592,176 26,813,729
#	Nexa Resources SA.....	7,300 48,691
#	Northern Technologies International Corp.....	11,400 127,110
	Nucor Corp.....	468,854 63,670,373
*	O-I Glass, Inc.....	349,557 5,141,983
	Olin Corp.....	399,466 20,880,088

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
# Olympic Steel, Inc.....	42,024	\$ 1,249,374
Orion Engineered Carbons SA.....	900	15,561
Packaging Corp. of America.....	150,152	21,112,873
PPG Industries, Inc.....	213,067	27,547,432
# Quaker Chemical Corp.....	6,145	996,780
# Ramaco Resources, Inc.....	2,300	27,002
#* Ranpak Holdings Corp.....	3,199	16,347
#* Rayonier Advanced Materials, Inc.....	186,275	659,414
Reliance Steel & Aluminum Co.....	121,609	23,136,112
#* Resolute Forest Products, Inc.....	163,412	3,313,995
Royal Gold, Inc.....	91,793	9,617,153
# RPM International, Inc.....	154,445	13,961,828
Ryerson Holding Corp.....	91,981	2,520,279
Schnitzer Steel Industries, Inc., Class A.....	57,115	2,031,009
Schweitzer-Mauduit International, Inc.....	120,579	2,634,651
# Scotts Miracle-Gro Co.....	94,284	8,386,562
Sealed Air Corp.....	196,434	12,006,046
Sensient Technologies Corp.....	66,018	5,676,228
Sherwin-Williams Co.....	169,862	41,096,412
Silgan Holdings, Inc.....	283,667	12,623,182
Sonoco Products Co.....	194,662	12,359,090
# Southern Copper Corp.....	86,188	4,292,162
Steel Dynamics, Inc.....	489,571	38,127,790
Stepan Co.....	37,766	4,237,723
* Summit Materials, Inc., Class A.....	236,923	6,517,752
SunCoke Energy, Inc.....	153,758	1,137,809
Sylvamo Corp.....	42,659	1,673,939
* Synalloy Corp.....	19,475	268,950
#* TimkenSteel Corp.....	139,370	2,827,817
# Tredegar Corp.....	100,294	1,051,081
# TriMas Corp.....	95,214	2,818,334
Trinseo PLC.....	79,655	2,849,259
Tronox Holdings PLC, Class A.....	332,041	5,183,160
* U.S. Gold Corp.....	2,698	11,143
# U.S. Steel Corp.....	506,319	11,974,444
United States Lime & Minerals, Inc.....	9,696	997,428
* Universal Stainless & Alloy Products, Inc.....	19,376	164,696
Valvoline, Inc.....	229,497	7,394,393
* Venator Materials PLC.....	62,639	107,739
Vulcan Materials Co.....	117,856	19,485,133
Warrior Met Coal, Inc.....	117,737	3,759,342
Westlake Corp.....	139,612	13,589,832
WestRock Co.....	255,189	10,809,806
# Worthington Industries, Inc.....	90,166	4,617,401
TOTAL MATERIALS.....		<u>1,298,794,950</u>
REAL ESTATE — (0.3%)		
#* AMREP Corp.....	6,773	95,499
* CBRE Group, Inc., Class A.....	302,427	25,893,800
* CKX Lands, Inc.....	743	8,210
#* Cushman & Wakefield PLC.....	119,216	2,002,829
# Douglas Elliman, Inc.....	112,841	677,046
# eXp World Holdings, Inc.....	26,351	391,576
* Five Point Holdings LLC, Class A.....	9,036	38,132
#* Forestar Group, Inc.....	7,963	110,208
* FRP Holdings, Inc.....	18,316	1,080,644
#* Howard Hughes Corp.....	66,665	4,725,882
* InterGroup Corp.....	200	9,025
* Jones Lang LaSalle, Inc.....	78,214	14,913,063

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)		
*» JW Mays, Inc.....	900	\$ 39,582
Kennedy-Wilson Holdings, Inc.....	246,549	5,093,702
Marcus & Millichap, Inc.....	65,326	2,673,140
#* Maui Land & Pineapple Co., Inc.....	20,394	193,947
Newmark Group, Inc., Class A.....	327,979	3,738,961
* Rafael Holdings, Inc., Class B.....	23,666	47,805
# RE/MAX Holdings, Inc., Class A.....	55,243	1,399,858
* Realogy Holdings Corp.....	214,101	2,126,023
#* Redfin Corp.....	16,500	143,550
RMR Group, Inc., Class A.....	24,138	697,830
St. Joe Co.....	97,660	4,103,673
#* Stratus Properties, Inc.....	14,910	472,200
* Tejon Ranch Co.....	65,816	1,087,280
* Trinity Place Holdings, Inc.....	53,127	55,783
* Zillow Group, Inc., Class A.....	46,959	1,643,565
#* Zillow Group, Inc., Class C.....	110,115	3,840,811
TOTAL REAL ESTATE.....		77,303,624
UTILITIES — (2.7%)		
AES Corp.....	445,524	9,899,543
ALLETE, Inc.....	67,880	4,213,312
Alliant Energy Corp.....	178,183	10,856,690
Ameren Corp.....	176,424	16,428,603
American Electric Power Co., Inc.....	250,817	24,720,524
American States Water Co.....	56,525	4,927,284
American Water Works Co., Inc.....	113,895	17,703,839
# Artesian Resources Corp., Class A.....	12,735	656,617
# Atlantica Sustainable Infrastructure PLC.....	153,959	5,490,178
Atmos Energy Corp.....	102,918	12,493,216
# Avangrid, Inc.....	64,111	3,124,129
Avista Corp.....	88,378	3,734,854
# Black Hills Corp.....	79,892	6,167,662
# Brookfield Renewable Corp., Class A.....	38,245	1,496,144
California Water Service Group.....	72,894	4,379,472
CenterPoint Energy, Inc.....	464,681	14,725,741
Chesapeake Utilities Corp.....	25,608	3,511,625
Clearway Energy, Inc., Class A.....	54,538	1,883,197
# Clearway Energy, Inc., Class C.....	120,901	4,538,624
CMS Energy Corp.....	200,108	13,753,423
Consolidated Edison, Inc.....	200,215	19,875,343
Consolidated Water Co. Ltd.....	26,390	410,365
Constellation Energy Corp.....	172,554	11,405,819
Dominion Energy, Inc.....	426,520	34,966,110
DTE Energy Co.....	122,301	15,935,820
Duke Energy Corp.....	383,805	42,191,684
Edison International.....	235,986	15,992,771
Entergy Corp.....	137,734	15,857,315
Essential Utilities, Inc.....	219,773	11,415,010
Evergy, Inc.....	160,004	10,921,873
Eversource Energy.....	198,030	17,470,207
Exelon Corp.....	517,662	24,066,106
FirstEnergy Corp.....	327,337	13,453,551
Genie Energy Ltd., Class B.....	42,689	411,095
# Global Water Resources, Inc.....	1,904	25,190
Hawaiian Electric Industries, Inc.....	158,012	6,683,908
IDACORP, Inc.....	72,282	8,075,345
MGE Energy, Inc.....	53,745	4,373,768
# Middlesex Water Co.....	26,334	2,504,627
National Fuel Gas Co.....	127,617	9,231,814

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)		
New Jersey Resources Corp.....	158,829	\$ 7,336,312
NextEra Energy, Inc.....	957,284	80,880,925
NiSource, Inc.....	453,468	13,785,427
# Northwest Natural Holding Co.....	46,612	2,501,666
# NorthWestern Corp.....	68,394	3,792,447
NRG Energy, Inc.....	488,682	18,447,746
OGE Energy Corp.....	276,940	11,376,695
ONE Gas, Inc.....	75,164	6,384,430
# Ormat Technologies, Inc.....	94,696	8,194,992
Otter Tail Corp.....	63,286	4,447,107
#* PG&E Corp.....	530,888	5,765,444
# Pinnacle West Capital Corp.....	125,704	9,235,473
PNM Resources, Inc.....	122,521	5,914,089
Portland General Electric Co.....	125,713	6,454,105
PPL Corp.....	527,612	15,342,957
Public Service Enterprise Group, Inc.....	300,038	19,703,495
* Pure Cycle Corp.....	35,231	372,039
# RGC Resources, Inc.....	10,999	222,290
Sempra Energy.....	153,873	25,512,143
SJW Group.....	41,008	2,692,585
# South Jersey Industries, Inc.....	143,684	4,925,488
Southern Co.....	540,332	41,546,127
Southwest Gas Holdings, Inc.....	82,487	7,173,070
# Spire, Inc.....	74,843	5,631,187
#* Sunnova Energy International, Inc.....	175,461	4,565,495
UGI Corp.....	236,810	10,220,720
# Unitil Corp.....	29,333	1,606,568
# Via Renewables, Inc.....	18,700	151,844
Vistra Corp.....	869,681	22,481,254
WEC Energy Group, Inc.....	187,363	19,450,153
Xcel Energy, Inc.....	308,463	22,573,322
York Water Co.....	20,352	874,932
TOTAL UTILITIES.....		<u>819,534,925</u>
TOTAL COMMON STOCKS.....		<u>29,313,300,296</u>
PREFERRED STOCKS — (0.0%)		
COMMUNICATION SERVICES — (0.0%)		
Liberty Broadband Corp., 7.000%.....	15,532	<u>405,385</u>
CONSUMER DISCRETIONARY — (0.0%)		
# Qurate Retail, Inc., 8.000%.....	9,858	<u>521,488</u>
INDUSTRIALS — (0.0%)		
(r) WESCO International, Inc., Floating Rate Note, 5-Yr. CMT + 10.325%, FRN, 10.625%.....	53,920	<u>1,517,848</u>
TOTAL PREFERRED STOCKS.....		<u>2,444,721</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$13,406,039,439).....		<u>29,315,745,017</u>
TEMPORARY CASH INVESTMENTS — (0.8%)		
State Street Institutional U.S. Government Money Market Fund 1.880%.....	242,639,794	<u>242,639,794</u>

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
SECURITIES LENDING COLLATERAL — (2.3%)		
@§ The DFA Short Term Investment Fund	60,049,775	\$ 694,595,748
TOTAL INVESTMENTS — (100.0%)		
(Cost \$14,343,177,885)^.....		<u>\$30,252,980,559</u>

As of July 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.....	1,230	09/16/22	\$246,554,528	\$254,210,250	\$7,655,722
Total Futures Contracts.....			<u>\$246,554,528</u>	<u>\$254,210,250</u>	<u>\$7,655,722</u>

Summary of the Portfolio's investments as of July 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.....	\$ 2,077,354,147	\$ 6,741	—	\$ 2,077,360,888
Consumer Discretionary.....	3,402,876,998	4,986	—	3,402,881,984
Consumer Staples.....	1,932,322,269	88,729	—	1,932,410,998
Energy.....	1,692,799,190	—	—	1,692,799,190
Financials.....	3,969,599,928	6,500	—	3,969,606,428
Health Care.....	3,632,217,033	—	\$ 1,269,319	3,633,486,352
Industrials.....	3,534,431,397	647,516	—	3,535,078,913
Information Technology.....	6,874,042,044	—	—	6,874,042,044
Materials.....	1,298,794,950	—	—	1,298,794,950
Real Estate.....	77,264,042	39,582	—	77,303,624
Utilities.....	819,534,925	—	—	819,534,925
Preferred Stocks				
Communication Services.....	405,385	—	—	405,385
Consumer Discretionary.....	521,488	—	—	521,488
Industrials.....	1,517,848	—	—	1,517,848
Temporary Cash Investments.....	242,639,794	—	—	242,639,794
Securities Lending Collateral.....	—	694,595,748	—	694,595,748
Futures Contracts**.....	7,655,722	—	—	7,655,722
TOTAL.....	<u>\$29,563,977,160</u>	<u>\$695,389,802</u>	<u>\$1,269,319[^]</u>	<u>\$30,260,636,281</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
July 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (96.1%)		
COMMUNICATION SERVICES — (6.2%)		
Activision Blizzard, Inc.....	310,270	\$ 24,806,087
* Alphabet, Inc., Class A.....	2,447,900	284,739,728
* Alphabet, Inc., Class C.....	2,361,300	275,422,032
#* Altice USA, Inc., Class A.....	298,013	3,132,117
#* AMC Networks, Inc., Class A.....	84,962	2,593,040
#* Angi, Inc.....	60,467	314,428
* Anterix, Inc.....	35,176	1,564,980
AT&T, Inc.....	4,477,834	84,093,723
ATN International, Inc.....	44,032	2,027,233
#* Audacy, Inc., Class A.....	192,693	122,745
* Ballantyne Strong, Inc.....	5,733	16,339
#* Bandwidth, Inc., Class A.....	11,588	192,708
#* Boston Omaha Corp., Class A.....	923	22,521
#* Bumble, Inc., Class A.....	36,235	1,374,031
Cable One, Inc.....	12,624	17,379,208
#* Cargurus, Inc.....	61,719	1,499,155
#* Cars.com, Inc.....	164,649	1,936,272
#* Charter Communications, Inc., Class A.....	120,783	52,190,334
#* Cinemark Holdings, Inc.....	153,849	2,820,052
Cogent Communications Holdings, Inc.....	93,426	5,961,513
Comcast Corp., Class A.....	3,103,081	116,427,599
#* comScore, Inc.....	59,331	119,255
* Consolidated Communications Holdings, Inc.....	190,075	1,254,495
#*†† Contra Costa Communications.....	5,301	0
#* Cumulus Media, Inc., Class A.....	22,762	180,730
#* Daily Journal Corp.....	426	115,148
# DallasNews Corp.....	6,262	41,204
#* DHI Group, Inc.....	750,413	3,669,520
#* DISH Network Corp., Class A.....	336,650	5,847,611
* EchoStar Corp., Class A.....	99,479	1,965,705
Electronic Arts, Inc.....	116,272	15,258,375
* Emerald Holding, Inc.....	27,806	87,589
* Endeavor Group Holdings, Inc., Class A.....	60,407	1,376,676
Entravision Communications Corp., Class A.....	179,258	960,823
#* EverQuote, Inc., Class A.....	5,394	56,367
#* EW Scripps Co., Class A.....	197,172	2,811,673
* Facebook, Inc., Class A.....	1,823,313	290,089,098
* Fluent, Inc.....	11,731	13,139
Fox Corp., Class A.....	426,052	14,106,582
Fox Corp., Class B.....	273,656	8,455,970
* Frontier Communications Parent, Inc.....	10,787	279,491
* Gaia, Inc.....	23,801	94,490
#* Gannett Co., Inc.....	258,245	777,317
* Gogo, Inc.....	10,827	187,957
Gray Television, Inc.....	211,353	3,924,825
Gray Television, Inc., Class A.....	3,160	53,088
* Hemisphere Media Group, Inc.....	50,118	389,918
* IDT Corp., Class B.....	253,897	6,608,939
* iHeartMedia, Inc., Class A.....	31,256	233,795
* IMAX Corp.....	124,166	2,087,230
Interpublic Group of Cos., Inc.....	754,483	22,536,407
* Iridium Communications, Inc.....	309,905	13,855,853
John Wiley & Sons, Inc., Class A.....	93,469	4,880,951

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
John Wiley & Sons, Inc., Class B.....	7,502	\$ 389,204
#* Liberty Broadband Corp., Class A.....	24,602	2,655,294
*» Liberty Broadband Corp., Class B.....	1,306	140,957
* Liberty Broadband Corp., Class C.....	149,382	16,272,181
* Liberty Latin America Ltd., Class A.....	7,360	54,243
* Liberty Latin America Ltd., Class C.....	324,799	2,384,025
#* Liberty Media Corp.-Liberty Braves, Class A.....	24,483	706,579
*» Liberty Media Corp.-Liberty Braves, Class B.....	522	14,723
* Liberty Media Corp.-Liberty Braves, Class C.....	73,292	2,027,990
* Liberty Media Corp.-Liberty Formula One, Class A.....	43,978	2,726,196
* Liberty Media Corp.-Liberty Formula One, Class C.....	323,601	21,930,440
* Liberty Media Corp.-Liberty SiriusXM, Class A.....	95,225	3,794,716
* Liberty Media Corp.-Liberty SiriusXM, Class B.....	3,666	144,440
* Liberty Media Corp.-Liberty SiriusXM, Class C.....	240,787	9,588,138
#* Lions Gate Entertainment Corp., Class A.....	199,290	1,745,780
* Lions Gate Entertainment Corp., Class B.....	289,543	2,406,102
* Live Nation Entertainment, Inc.....	149,029	14,007,236
#* Loyalty Ventures, Inc.....	36,789	108,528
# Lumen Technologies, Inc.....	1,978,233	21,542,957
* Madison Square Garden Entertainment Corp.....	59,864	3,485,881
* Madison Square Garden Sports Corp.....	817	125,638
#* Magnite, Inc.....	50,796	388,081
#* Marcus Corp.....	58,680	964,112
* Match Group, Inc.....	174,316	12,779,106
* Netflix, Inc.....	128,603	28,922,815
* New York Times Co., Class A.....	249,625	7,975,519
* News Corp., Class A.....	427,879	7,333,846
* News Corp., Class B.....	280,427	4,845,779
# Nexstar Media Group, Inc., Class A.....	114,781	21,621,297
* Omnicom Group, Inc.....	358,574	25,042,808
* Ooma, Inc.....	2,577	30,744
# Paramount Global, Class A.....	19,160	518,086
# Paramount Global, Class B.....	560,715	13,260,910
* Pinterest, Inc., Class A.....	68,016	1,324,952
* Playtika Holding Corp.....	70,444	864,348
* QuinStreet, Inc.....	113,207	1,216,975
#* Reading International, Inc., Class A.....	50,900	237,194
#» Reading International, Inc., Class B.....	300	6,180
#* ROBLOX Corp., Class A.....	59,489	2,553,863
* Roku, Inc.....	9,859	645,962
* Saga Communications, Inc., Class A.....	5,094	119,251
* Salem Media Group, Inc.....	4,104	8,906
# Scholastic Corp.....	83,005	3,907,045
* Sciply Corp., Class A.....	1,000	13,640
# Shenandoah Telecommunications Co.....	180,301	4,020,712
# Shutterstock, Inc.....	77,574	4,382,931
* Sinclair Broadcast Group, Inc., Class A.....	16,150	352,716
# Sirius XM Holdings, Inc.....	1,147,825	7,667,471
* Snap, Inc., Class A.....	77,553	766,224
* Spok Holdings, Inc.....	66,436	439,142
* Spotify Technology SA.....	29,127	3,291,934
* Take-Two Interactive Software, Inc.....	173,922	23,084,667
#* TechTarget, Inc.....	61,558	4,012,966
* TEGNA, Inc.....	555,794	11,638,326
# Telephone & Data Systems, Inc.....	264,497	4,181,698
#* Telesat Corp.....	26,642	323,434
* Thryv Holdings, Inc.....	2,510	61,093
* T-Mobile U.S., Inc.....	420,494	60,155,872
* Townsquare Media, Inc., Class A.....	44,674	357,392

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
COMMUNICATION SERVICES — (Continued)			
#*	Travelzoo.....	64,626	\$ 328,946
*	TripAdvisor, Inc.....	143,268	2,723,525
*	TrueCar, Inc.....	240,109	617,080
*	Twitter, Inc.....	155,648	6,476,513
*	U.S. Cellular Corp.....	66,343	1,943,187
*	Urban One, Inc.....	139,944	491,203
*	Urban One, Inc.....	6,513	32,760
*	Verizon Communications, Inc.....	3,894,696	179,896,008
*	Walt Disney Co.....	652,782	69,260,170
*	Warner Bros Discovery, Inc.....	1,688,577	25,328,655
#	Warner Music Group Corp., Class A.....	46,177	1,385,310
*	WideOpenWest, Inc.....	12,313	226,313
#	World Wrestling Entertainment, Inc., Class A.....	79,408	5,503,769
*	Yelp, Inc.....	123,864	3,797,670
*	Zedge, Inc., Class B.....	5,460	15,070
#*	Ziff Davis, Inc.....	135,280	11,078,079
	TOTAL COMMUNICATION SERVICES.....		1,955,629,569
CONSUMER DISCRETIONARY — (10.1%)			
#	Cheesecake Factory, Inc.....	106,182	3,103,700
#*	1-800-Flowers.com, Inc., Class A.....	98,553	982,573
#*	2U, Inc.....	77,678	760,468
	Aaron's Co., Inc.....	90,572	1,179,247
#*	Abercrombie & Fitch Co., Class A.....	173,759	3,094,648
#	Academy Sports & Outdoors, Inc.....	79,674	3,428,372
#	Acushnet Holdings Corp.....	167,733	8,173,629
*	Adient PLC.....	163,118	5,510,126
#	ADT, Inc.....	201,722	1,472,571
#*	Adtalem Global Education, Inc.....	130,670	5,239,867
	Advance Auto Parts, Inc.....	84,420	16,345,400
*	Amazon.com, Inc.....	3,216,921	434,123,489
	AMCON Distributing Co.....	1,168	219,035
#*	American Axle & Manufacturing Holdings, Inc.....	290,600	2,589,246
#	American Eagle Outfitters, Inc.....	452,251	5,445,102
*	American Outdoor Brands, Inc.....	47,550	375,645
*	American Public Education, Inc.....	40,872	642,099
#*	America's Car-Mart, Inc.....	20,880	2,162,542
*	Aptiv PLC.....	178,266	18,698,321
	Aramark.....	369,099	12,327,907
	Ark Restaurants Corp.....	7,366	146,878
	Arko Corp.....	5,617	51,283
#*	Asbury Automotive Group, Inc.....	67,885	11,651,781
	Autoliv, Inc.....	200,725	17,262,350
*	AutoNation, Inc.....	257,829	30,614,615
*	AutoZone, Inc.....	11,533	24,650,519
#*	Barnes & Noble Education, Inc.....	127,814	346,376
#	Bassett Furniture Industries, Inc.....	18,048	414,202
	Bath & Body Works, Inc.....	125,058	4,444,561
*	BBQ Holdings, Inc.....	12,707	152,484
*	Beazer Homes USA, Inc.....	75,578	1,114,776
#*	Bed Bath & Beyond, Inc.....	197,898	995,427
#	Best Buy Co., Inc.....	589,142	45,358,043
#	Big 5 Sporting Goods Corp.....	320,032	4,115,612
#	Big Lots, Inc.....	77,308	1,560,849
#*	Biglari Holdings, Inc., Class A.....	475	284,764
*	Biglari Holdings, Inc., Class B.....	5,247	630,742
*	BJ's Restaurants, Inc.....	50,941	1,195,585
#	Bloomin' Brands, Inc.....	197,620	4,029,472
#	Bluegreen Vacations Holding Corp.....	20,047	526,835

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Booking Holdings, Inc.....	8,401	\$16,261,732
* Boot Barn Holdings, Inc.....	94,067	5,860,374
BorgWarner, Inc.....	444,198	17,083,855
Boyd Gaming Corp.....	77,977	4,328,503
* Bright Horizons Family Solutions, Inc.....	68,676	6,432,881
#* Brinker International, Inc.....	82,894	2,300,309
Brunswick Corp.....	244,212	19,566,265
# Buckle, Inc.....	96,967	2,928,403
# Build-A-Bear Workshop, Inc.....	45,147	720,998
#* Burlington Stores, Inc.....	54,847	7,740,557
#* Caesars Entertainment, Inc.....	45,189	2,064,685
# Caleres, Inc.....	86,823	2,154,947
#* Callaway Golf Co.....	74,140	1,701,513
Camping World Holdings, Inc., Class A.....	41,769	1,129,434
* Capri Holdings Ltd.....	336,852	16,397,955
#* CarMax, Inc.....	269,258	26,801,941
#* Carnival Corp.....	471,076	4,267,949
#* CarParts.com, Inc.....	19,745	157,565
Carriage Services, Inc.....	55,751	2,022,646
Carrols Restaurant Group, Inc.....	96,184	239,498
# Carter's, Inc.....	107,557	8,763,744
#* Carvana Co.....	6,616	192,856
# Cato Corp., Class A.....	51,677	638,211
* Cavco Industries, Inc.....	18,713	4,824,024
Century Communities, Inc.....	84,771	4,337,732
* Chegg, Inc.....	87,834	1,870,864
#* Chewy, Inc., Class A.....	38,744	1,503,655
#* Chico's FAS, Inc.....	256,014	1,285,190
#* Children's Place, Inc.....	32,940	1,427,620
* Chipotle Mexican Grill, Inc.....	15,563	24,343,956
Choice Hotels International, Inc.....	78,280	9,461,704
Churchill Downs, Inc.....	42,090	8,830,482
#* Chuy's Holdings, Inc.....	47,295	1,051,368
#* Citi Trends, Inc.....	33,937	834,171
# Columbia Sportswear Co.....	148,332	10,978,051
#* Conn's, Inc.....	73,082	688,432
* Container Store Group, Inc.....	99,925	745,441
† Contra Zagg, Inc.....	75,640	6,808
* Cooper-Standard Holdings, Inc.....	49,035	211,341
# Cracker Barrel Old Country Store, Inc.....	60,179	5,721,218
* Crocs, Inc.....	55,400	3,968,856
# Crown Crafts, Inc.....	22,116	144,639
Culp, Inc.....	32,546	163,381
Dana, Inc.....	383,053	6,419,968
Darden Restaurants, Inc.....	171,756	21,381,904
* Dave & Buster's Entertainment, Inc.....	83,319	3,112,798
* Deckers Outdoor Corp.....	83,980	26,303,376
* Delta Apparel, Inc.....	15,491	362,334
#* Denny's Corp.....	113,530	1,102,376
# Designer Brands, Inc., Class A.....	137,389	1,982,523
#* Destination XL Group, Inc.....	9,135	37,819
# Dick's Sporting Goods, Inc.....	205,560	19,238,360
# Dillard's, Inc., Class A.....	58,162	13,223,131
# Dine Brands Global, Inc.....	2,140	152,603
Dollar General Corp.....	206,922	51,405,632
* Dollar Tree, Inc.....	305,601	50,534,181
Domino's Pizza, Inc.....	31,727	12,440,474
* Dorman Products, Inc.....	84,113	8,502,983
DR Horton, Inc.....	472,989	36,907,332

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Duluth Holdings, Inc., Class B.....	3,601	\$ 34,714
eBay, Inc.....	747,182	36,335,461
Educational Development Corp.....	13,726	46,394
* El Pollo Loco Holdings, Inc.....	106,505	1,035,229
* Envela Corp.....	829	5,513
Escalade, Inc.....	37,461	472,383
# Ethan Allen Interiors, Inc.....	63,310	1,455,497
#* Etsy, Inc.....	102,813	10,663,764
* Everi Holdings, Inc.....	13,173	253,053
* Expedia Group, Inc.....	23,139	2,453,891
* Fiesta Restaurant Group, Inc.....	80,799	663,360
#* Five Below, Inc.....	93,126	11,833,521
Flanigan's Enterprises, Inc.....	2,891	80,948
Flexsteel Industries, Inc.....	20,065	366,387
#* Floor & Decor Holdings, Inc., Class A.....	141,437	11,395,579
# Foot Locker, Inc.....	254,700	7,225,839
Ford Motor Co.....	2,081,479	30,576,927
#* Fossil Group, Inc.....	130,115	784,593
#* Fox Factory Holding Corp.....	98,149	9,290,784
# Franchise Group, Inc.....	4,330	142,587
#* frontdoor, Inc.....	140,415	3,758,910
#* Full House Resorts, Inc.....	23,954	148,754
* Funko, Inc., Class A.....	62,496	1,638,020
# Gap, Inc.....	556,311	5,351,712
Garmin Ltd.....	161,695	15,784,666
* General Motors Co.....	1,050,213	38,080,723
#* Genesco, Inc.....	49,175	2,756,259
Gentex Corp.....	597,830	16,870,763
#* Gentherm, Inc.....	104,316	6,734,641
Genuine Parts Co.....	171,216	26,173,790
* G-III Apparel Group Ltd.....	124,762	2,755,993
* Good Times Restaurants, Inc.....	1,690	5,374
* Goodyear Tire & Rubber Co.....	434,994	5,341,726
#* GoPro, Inc., Class A.....	106,952	680,215
Graham Holdings Co., Class B.....	10,480	6,230,255
* Grand Canyon Education, Inc.....	101,162	9,718,633
#* Green Brick Partners, Inc.....	15,871	425,343
Group 1 Automotive, Inc.....	47,152	8,342,132
#* Groupon, Inc.....	24,172	256,223
Guess?, Inc.....	162,949	3,081,366
# H&R Block, Inc.....	272,291	10,880,748
Hamilton Beach Brands Holding Co., Class A.....	31,592	374,049
# Hanesbrands, Inc.....	749,232	8,376,414
# Harley-Davidson, Inc.....	340,971	12,892,114
Hasbro, Inc.....	124,085	9,767,971
# Haverty Furniture Cos., Inc.....	59,491	1,625,889
Haverty Furniture Cos., Inc., Class A.....	2,523	67,314
#* Helen of Troy Ltd.....	61,809	8,269,426
# Hibbett, Inc.....	58,833	2,760,444
* Hilton Grand Vacations, Inc.....	143,710	5,859,057
Hilton Worldwide Holdings, Inc.....	127,794	16,366,578
Home Depot, Inc.....	417,086	125,517,861
Hooker Furnishings Corp.....	28,522	471,754
Horizon Global Corp.....	46,138	65,516
#* Hovnanian Enterprises, Inc., Class A.....	300	14,553
* Hyatt Hotels Corp., Class A.....	76,915	6,364,716
Installed Building Products, Inc.....	85,113	8,632,160
# International Game Technology PLC.....	98,836	1,872,942
* iRobot Corp.....	66,470	3,058,285

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* J Jill, Inc.....	1,647	\$ 26,385
# Jack in the Box, Inc.....	34,385	2,377,379
Jerash Holdings US, Inc.....	5,937	34,553
# Johnson Outdoors, Inc., Class A.....	23,933	1,610,930
# KB Home.....	157,600	5,144,064
# Kohl's Corp.....	343,267	10,002,800
# Kontoor Brands, Inc.....	53,530	1,953,845
#* Kura Sushi USA, Inc., Class A.....	741	62,570
#* Lakeland Industries, Inc.....	18,417	295,409
#* Lands' End, Inc.....	78,612	1,002,303
#* Las Vegas Sands Corp.....	39,122	1,474,508
Laureate Education, Inc., Class A.....	110,900	1,313,056
*†† Lazare Kaplan International.....	3,667	0
La-Z-Boy, Inc.....	110,915	3,091,201
#* Lazydays Holdings, Inc.....	11,759	160,158
# LCI Industries.....	77,616	10,485,145
Lear Corp.....	133,921	20,240,820
# Leggett & Platt, Inc.....	310,557	12,310,479
Lennar Corp., Class A.....	341,640	29,039,400
Lennar Corp., Class B.....	39,269	2,665,580
#* Leslie's, Inc.....	31,715	480,799
# Levi Strauss & Co., Class A.....	53,940	1,020,545
#* LGI Homes, Inc.....	69,991	7,894,985
Lifetime Brands, Inc.....	55,205	594,006
* Lincoln Educational Services Corp.....	56,293	407,561
#* Liquidity Services, Inc.....	113,568	2,286,124
Lithia Motors, Inc.....	75,478	20,022,804
* Live Ventures, Inc.....	246	8,578
LKQ Corp.....	404,335	22,173,731
#* LL Flooring Holdings, Inc.....	72,700	729,908
#* Lovesac Co.....	4,255	132,586
Lowe's Cos., Inc.....	213,740	40,937,622
* Lululemon Athletica, Inc.....	64,976	20,175,698
* M/I Homes, Inc.....	73,907	3,400,461
Macy's, Inc.....	720,029	12,708,512
* Malibu Boats, Inc., Class A.....	65,250	4,074,863
# Marine Products Corp.....	27,683	300,637
#* MarineMax, Inc.....	61,282	2,502,757
Marriott International, Inc., Class A.....	223,050	35,424,801
Marriott Vacations Worldwide Corp.....	98,481	13,484,019
* MasterCraft Boat Holdings, Inc.....	46,154	1,093,388
* Mattel, Inc.....	646,263	14,993,302
McDonald's Corp.....	168,336	44,334,652
# MDC Holdings, Inc.....	218,161	7,908,336
* Meritage Homes Corp.....	110,232	9,733,486
MGM Resorts International.....	467,004	15,285,041
* Modine Manufacturing Co.....	129,827	1,703,330
* Mohawk Industries, Inc.....	119,467	15,349,120
* Monarch Casino & Resort, Inc.....	6,743	432,563
# Monro, Inc.....	76,624	3,842,694
#* Motorcar Parts of America, Inc.....	53,386	804,527
# Movado Group, Inc.....	41,980	1,426,480
Murphy USA, Inc.....	109,241	31,063,771
Nathan's Famous, Inc.....	8,885	488,586
#* National Vision Holdings, Inc.....	172,545	5,027,961
#* Nautilus, Inc.....	75,979	132,203
Newell Brands, Inc.....	710,735	14,363,954
NIKE, Inc., Class B.....	783,135	89,997,874
Nobility Homes, Inc.....	2,557	66,482

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Noodles & Co.....	3,938	\$ 20,517
Nordstrom, Inc.....	138,782	3,262,765
#* Norwegian Cruise Line Holdings Ltd.....	353,541	4,295,523
* NVR, Inc.....	5,545	24,359,740
* ODP Corp.....	128,231	4,654,785
#* Ollie's Bargain Outlet Holdings, Inc.....	118,573	6,989,878
* ONE Group Hospitality, Inc.....	6,673	55,986
#* OneSpaWorld Holdings Ltd.....	4,539	32,726
* O'Reilly Automotive, Inc.....	25,893	18,218,056
# Oxford Industries, Inc.....	49,171	4,690,913
# Papa John's International, Inc.....	52,889	5,071,526
Patrick Industries, Inc.....	70,798	4,298,855
#* Peloton Interactive, Inc., Class A.....	69,775	662,165
#* Penn National Gaming, Inc.....	155,367	5,367,930
# Penske Automotive Group, Inc.....	241,111	27,604,798
* Perdoceo Education Corp.....	168,167	2,303,888
# PetMed Express, Inc.....	39,873	870,029
#* Planet Fitness, Inc., Class A.....	113,210	8,922,080
* Playa Hotels & Resorts NV.....	85,950	589,617
# Polaris, Inc.....	131,180	15,384,790
# Pool Corp.....	62,833	22,475,364
* Poshmark, Inc., Class A.....	31,267	337,371
* Potbelly Corp.....	63,716	323,040
PulteGroup, Inc.....	452,420	19,734,560
PVH Corp.....	129,967	8,047,557
#* QuantumScape Corp.....	137,152	1,483,985
#* Quotient Technology, Inc.....	213,866	592,409
# Qurate Retail, Inc., Class A.....	689,320	1,881,844
Ralph Lauren Corp.....	80,996	7,988,635
# RCI Hospitality Holdings, Inc.....	15,909	906,177
#* Red Robin Gourmet Burgers, Inc.....	29,845	260,845
# Red Rock Resorts, Inc., Class A.....	146,403	5,758,030
# Rent-A-Center, Inc.....	160,780	3,783,153
#* Revolve Group, Inc.....	22,726	643,600
#* RH.....	53,640	14,988,625
# Rocky Brands, Inc.....	11,845	389,464
Ross Stores, Inc.....	435,485	35,387,511
#* Royal Caribbean Cruises Ltd.....	190,799	7,385,829
# Ruth's Hospitality Group, Inc.....	93,539	1,641,609
* Sally Beauty Holdings, Inc.....	251,478	3,213,889
* Scientific Games Corp., Class A.....	120,879	6,157,576
* SeaWorld Entertainment, Inc.....	155,945	7,443,255
Service Corp. International.....	493,717	36,762,168
#* Shake Shack, Inc., Class A.....	44,856	2,308,290
# Shoe Carnival, Inc.....	72,122	1,572,981
# Signet Jewelers Ltd.....	158,701	9,674,413
* Six Flags Entertainment Corp.....	50,596	1,147,011
* Skechers USA, Inc., Class A.....	282,853	10,737,100
* Skyline Champion Corp.....	149,453	9,460,375
#* Sleep Number Corp.....	62,361	2,809,987
# Smith & Wesson Brands, Inc.....	127,572	1,856,173
# Sonic Automotive, Inc., Class A.....	84,938	3,554,655
#* Sonos, Inc.....	119,025	2,631,643
* Sportsman's Warehouse Holdings, Inc.....	117,829	1,161,794
Standard Motor Products, Inc.....	68,016	3,111,052
Starbucks Corp.....	261,927	22,206,171
# Steven Madden Ltd.....	203,023	6,435,829
#* Stitch Fix, Inc., Class A.....	14,052	83,890
* Stoneridge, Inc.....	95,048	1,788,803

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
# Strategic Education, Inc.....	64,691	\$ 4,646,755
* Strattec Security Corp.....	8,355	248,144
#* Stride, Inc.....	101,879	4,551,954
Superior Group of Cos., Inc.....	41,255	761,567
* Superior Industries International, Inc.....	142,929	661,761
* Sypris Solutions, Inc.....	5,324	10,648
Tapestry, Inc.....	533,084	17,927,615
Target Corp.....	489,359	79,951,473
* Taylor Morrison Home Corp.....	329,873	9,467,355
Tempur Sealy International, Inc.....	509,963	14,013,783
Tenneco, Inc., Class A.....	92,762	1,750,419
* Terminix Global Holdings, Inc.....	266,091	11,894,268
* Tesla, Inc.....	92,728	82,662,376
# Texas Roadhouse, Inc.....	125,353	10,933,289
# Thor Industries, Inc.....	92,300	7,783,659
# Tilly's, Inc., Class A.....	59,084	447,266
TJX Cos., Inc.....	681,383	41,673,384
Toll Brothers, Inc.....	283,295	13,932,448
* TopBuild Corp.....	118,784	25,148,948
Tractor Supply Co.....	200,653	38,421,036
Travel & Leisure Co.....	144,276	6,219,738
* TravelCenters of America, Inc.....	20,953	874,159
* Tri Pointe Homes, Inc.....	343,264	6,357,249
#* Tupperware Brands Corp.....	17,349	129,424
* Ulta Beauty, Inc.....	80,995	31,499,765
* Under Armour, Inc., Class A.....	239,786	2,220,418
#* Under Armour, Inc., Class C.....	273,802	2,261,605
* Unifi, Inc.....	49,423	673,636
#* Unique Fabricating, Inc.....	17,320	18,015
* Universal Electronics, Inc.....	35,567	986,984
* Universal Technical Institute, Inc.....	67,732	544,565
#* Urban Outfitters, Inc.....	247,647	5,071,811
Vail Resorts, Inc.....	48,344	11,463,813
* Vera Bradley, Inc.....	114,970	481,724
VF Corp.....	411,507	18,386,133
#* Victoria's Secret & Co.....	41,686	1,540,715
#* Vince Holding Corp.....	3,562	24,756
#* Vista Outdoor, Inc.....	153,804	4,629,500
* Visteon Corp.....	64,948	8,286,066
* Vivint Smart Home, Inc.....	7,895	37,738
#* VOXX International Corp.....	82,262	778,199
#* Vuzix Corp.....	1,337	10,923
Wendy's Co.....	622,228	13,085,455
# Weyco Group, Inc.....	26,365	694,454
Whirlpool Corp.....	138,144	23,880,953
# Williams-Sonoma, Inc.....	224,034	32,354,990
# Wingstop, Inc.....	41,509	5,237,606
Winmark Corp.....	7,748	1,721,218
# Winnebago Industries, Inc.....	85,156	5,140,868
# Wolverine World Wide, Inc.....	179,599	4,035,590
#* Workhorse Group, Inc.....	41,504	135,718
#* WW International, Inc.....	98,895	656,663
Wyndham Hotels & Resorts, Inc.....	109,334	7,588,873
#* Wynn Resorts Ltd.....	73,771	4,682,983
#* XPEL, Inc.....	2,323	142,377
* YETI Holdings, Inc.....	111,288	5,650,092
Yum! Brands, Inc.....	109,405	13,406,489
* Zovio, Inc.....	111,556	114,903

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Zumiez, Inc.....	55,600	\$ 1,445,600
TOTAL CONSUMER DISCRETIONARY.....		<u>3,208,416,880</u>
CONSUMER STAPLES — (6.2%)		
Albertsons Cos., Inc., Class A.....	133,429	3,582,569
# Alico, Inc.....	18,879	687,951
Altria Group, Inc.....	539,937	23,681,637
Andersons, Inc.....	74,214	2,684,320
Archer-Daniels-Midland Co.....	516,781	42,773,963
B&G Foods, Inc.....	155,718	3,847,792
* BellRing Brands, Inc.....	284,557	6,869,206
* BJ's Wholesale Club Holdings, Inc.....	210,987	14,283,820
#* Blue Apron Holdings, Inc., Class A.....	3,626	10,914
#* Boston Beer Co., Inc., Class A.....	19,989	7,604,415
#* Bridgford Foods Corp.....	11,491	145,936
Brown-Forman Corp., Class A.....	59,147	4,282,243
Brown-Forman Corp., Class B.....	310,975	23,080,564
Bunge Ltd.....	265,643	24,526,818
Calavo Growers, Inc.....	43,075	1,735,923
# Cal-Maine Foods, Inc.....	119,025	6,083,368
# Campbell Soup Co.....	510,074	25,172,152
Casey's General Stores, Inc.....	110,874	22,468,616
#* Central Garden & Pet Co.....	40,949	1,774,730
* Central Garden & Pet Co., Class A.....	134,388	5,483,030
#* Chefs' Warehouse, Inc.....	91,602	3,170,345
Church & Dwight Co., Inc.....	236,607	20,814,318
# Clorox Co.....	132,095	18,736,355
Coca-Cola Co.....	2,267,612	145,512,662
Coca-Cola Consolidated, Inc.....	26,301	13,492,413
# Coffee Holding Co., Inc.....	5,400	14,202
Colgate-Palmolive Co.....	256,442	20,192,243
Conagra Brands, Inc.....	476,275	16,293,368
Constellation Brands, Inc., Class A.....	68,555	16,885,782
Costco Wholesale Corp.....	257,234	139,240,764
* Coty, Inc., Class A.....	1,143,253	8,368,612
* Cyanotech Corp.....	2,301	7,087
* Darling Ingredients, Inc.....	394,494	27,330,544
# Edgewell Personal Care Co.....	137,344	5,463,544
#* elf Beauty, Inc.....	101,357	3,398,500
Energizer Holdings, Inc.....	127,611	3,768,353
Estee Lauder Cos., Inc., Class A.....	113,511	30,999,854
* Farmer Bros Co.....	45,135	229,286
Flowers Foods, Inc.....	629,426	17,881,993
# Fresh Del Monte Produce, Inc.....	120,866	3,590,929
#* Freshpet, Inc.....	23,935	1,279,086
General Mills, Inc.....	508,708	38,046,271
#* Grocery Outlet Holding Corp.....	18,022	769,900
* Hain Celestial Group, Inc.....	201,957	4,594,522
#* Herbalife Nutrition Ltd.....	217,988	5,321,087
Hershey Co.....	161,039	36,710,450
Hormel Foods Corp.....	474,828	23,428,014
* Hostess Brands, Inc.....	328,321	7,426,621
# Ingles Markets, Inc., Class A.....	36,349	3,469,876
Ingredion, Inc.....	167,740	15,260,985
Inter Parfums, Inc.....	73,873	6,166,179
J M Smucker Co.....	123,946	16,400,535
# J&J Snack Foods Corp.....	41,745	5,656,865
John B. Sanfilippo & Son, Inc.....	34,146	2,557,535
Kellogg Co.....	446,961	33,039,357

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
	203,351	\$ 7,877,818
	118,509	15,618,301
	292,880	10,786,770
	1,328,188	61,681,051
	206,504	16,450,109
	61,386	8,126,279
*	81,678	855,985
	21,105	89,696
#*	20,990	112,506
	41,918	531,101
	462	8,090
	253,668	22,157,900
	6,660	583,083
	40,157	6,754,006
#	67,874	7,138,987
	187,543	11,205,694
	545,190	34,913,968
*	140,407	13,987,345
	156,420	8,474,836
*	16,951	169,680
	59,159	980,856
	16,960	91,414
*	48,329	505,038
#	130,664	5,685,191
#	12,000	155,640
	13,370	402,972
	1,083,200	189,516,672
*	140,615	6,989,972
	329,158	31,977,700
#*	308,227	9,669,081
*	224,452	19,513,857
	68,815	4,567,940
	1,651,431	229,400,280
#	18,520	538,191
#*	78,651	647,298
	12,203	82,492
#*	21,841	21,083
#	1,271	5,161,073
*	23,166	1,318,609
*»	1,999	118,801
*	221,076	7,211,499
	86,901	2,806,033
	102,961	7,159,908
#*	287,252	7,939,645
	441,566	37,488,953
#	90,919	3,193,075
#*	134,179	5,826,052
#	30,879	741,096
	347,698	30,600,901
*	450,353	14,186,120
*	137,067	5,826,718
	4,655	72,851
	61,655	3,447,131
#*	79,031	5,502,138
#	248,808	2,771,721
#	29,418	663,964
#*	2,960	34,928
	536,001	21,236,360
	1,062,021	140,239,873

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
# WD-40 Co.....	30,320	\$ 5,377,858
# Weis Markets, Inc.....	64,746	4,980,910
* Whole Earth Brands, Inc.....	3,012	16,205
* Willamette Valley Vineyards, Inc.....	6,260	39,000
TOTAL CONSUMER STAPLES.....		<u>1,958,528,708</u>
ENERGY — (5.2%)		
Adams Resources & Energy, Inc.....	7,057	239,938
* Alto Ingredients, Inc.....	136,760	588,068
# Antero Midstream Corp.....	581,273	5,847,606
* Antero Resources Corp.....	525,341	20,824,517
APA Corp.....	137,496	5,110,726
Arch Resources, Inc.....	36,473	4,710,123
# Archrock, Inc.....	414,738	3,500,389
* Ardmore Shipping Corp.....	125,062	1,019,255
Baker Hughes Co.....	508,327	13,058,921
* Battalion Oil Corp.....	6,394	67,712
Berry Corp.....	123,270	1,052,726
Brigham Minerals, Inc., Class A.....	14,760	391,878
* Bristow Group, Inc.....	27,501	709,526
Cabot Oil & Gas Corp.....	1,379,626	42,202,759
Cactus, Inc., Class A.....	81,136	3,374,446
California Resources Corp.....	70,471	3,161,329
* Callon Petroleum Co.....	126,015	5,801,731
* Centennial Resource Development, Inc., Class A.....	521,351	3,472,198
#* Centrus Energy Corp., Class A.....	500	16,575
# ChampionX Corp.....	445,784	9,312,428
Cheniere Energy, Inc.....	176,992	26,474,463
# Chesapeake Energy Corp.....	12,965	1,220,914
Chevron Corp.....	1,093,198	179,043,968
# Civitas Resources, Inc.....	62,433	3,681,050
#* Clean Energy Fuels Corp.....	521,664	3,380,383
#* CNX Resources Corp.....	605,909	10,464,048
#* Comstock Resources, Inc.....	352,539	5,615,946
ConocoPhillips.....	1,162,116	113,224,962
* CONSOL Energy, Inc.....	66,033	4,049,144
# Continental Resources, Inc.....	239,717	16,514,104
# Core Laboratories NV.....	78,889	1,494,158
# Crescent Energy, Inc., Class A.....	2,099	30,645
CVR Energy, Inc.....	173,685	5,825,395
Delek U.S. Holdings, Inc.....	184,212	4,911,092
#* Denbury, Inc.....	64,722	4,654,159
Devon Energy Corp.....	829,322	52,122,888
# DHT Holdings, Inc.....	464,918	3,054,511
Diamondback Energy, Inc.....	178,329	22,829,679
* DMC Global, Inc.....	37,548	854,593
# Dorian LPG Ltd.....	90,644	1,461,181
#* Dril-Quip, Inc.....	85,013	2,180,583
* DTE Midstream LLC.....	83,724	4,607,332
#* Earthstone Energy, Inc., Class A.....	89,672	1,272,446
* Ecoark Holdings, Inc.....	1,177	2,778
* Energy Services of America Corp.....	4,950	10,544
# EnLink Midstream LLC.....	622,002	6,095,620
EOG Resources, Inc.....	415,229	46,181,769
Epsilon Energy Ltd.....	67,458	431,057
# EQT Corp.....	429,275	18,900,978
Equitrans Midstream Corp.....	1,169,007	9,176,705
Evolution Petroleum Corp.....	76,644	517,347
#* Expro Group Holdings NV.....	55,598	677,184

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
* Exterran Corp.....	80,319	\$ 330,111
Exxon Mobil Corp.....	2,347,826	227,574,774
#* Forum Energy Technologies, Inc.....	14,058	278,348
#* Geospace Technologies Corp.....	34,657	163,928
#* Green Plains, Inc.....	130,275	4,692,506
* Gulf Island Fabrication, Inc.....	72,244	243,462
#* Hallador Energy Co.....	9,905	66,264
Halliburton Co.....	1,019,970	29,885,121
#* Helix Energy Solutions Group, Inc.....	529,795	2,140,372
Helmerich & Payne, Inc.....	281,974	13,055,396
Hess Corp.....	417,722	46,981,193
HF Sinclair Corp.....	407,621	19,492,436
* Independence Contract Drilling, Inc.....	738	2,605
# International Seaways, Inc.....	67,341	1,592,615
Kinder Morgan, Inc.....	954,280	17,167,497
* Kosmos Energy Ltd.....	875,913	5,553,288
#* Laredo Petroleum, Inc.....	34,314	3,042,622
* Liberty Energy, Inc., Class A.....	168,782	2,396,704
* Lightbridge Corp.....	9,276	65,581
# Magnolia Oil & Gas Corp., Class A.....	236,010	5,694,921
* Mammoth Energy Services, Inc.....	4,771	13,931
Marathon Oil Corp.....	913,976	22,666,605
Marathon Petroleum Corp.....	577,227	52,908,627
# Matador Resources Co.....	305,453	17,649,074
# Murphy Oil Corp.....	384,123	13,498,082
* Nabors Industries Ltd.....	22,079	3,146,037
NACCO Industries, Inc., Class A.....	11,718	460,517
* Natural Gas Services Group, Inc.....	34,598	347,710
* NCS Multistage Holdings, Inc.....	1,297	40,466
# New Fortress Energy, Inc.....	26,688	1,306,911
#* Newpark Resources, Inc.....	252,070	887,286
* NexTier Oilfield Solutions, Inc.....	448,041	4,466,969
* Noble Corp.....	20,204	606,120
# Nordic American Tankers Ltd.....	10,301	24,722
# Northern Oil & Gas, Inc.....	16,930	488,092
NOV, Inc.....	657,730	12,240,355
# Oasis Petroleum, Inc.....	33,420	4,285,781
Occidental Petroleum Corp.....	939,046	61,742,275
* Oceaneering International, Inc.....	250,908	2,664,643
#* Oil States International, Inc.....	146,957	749,481
ONEOK, Inc.....	501,921	29,984,761
* Overseas Shipholding Group, Inc., Class A.....	234,750	549,315
Ovintiv, Inc.....	332,809	17,003,212
* Par Pacific Holdings, Inc.....	78,557	1,296,191
# Patterson-UTI Energy, Inc.....	453,011	7,497,332
* PBF Energy, Inc., Class A.....	298,441	9,953,007
PDC Energy, Inc.....	276,995	18,195,802
#* Peabody Energy Corp.....	314,619	6,603,853
Phillips 66.....	262,444	23,357,516
# PHX Minerals, Inc.....	2,371	7,777
Pioneer Natural Resources Co.....	148,679	35,229,489
* PrimeEnergy Resources Corp.....	3,139	258,434
* ProPetro Holding Corp.....	275,423	2,897,450
* Range Resources Corp.....	704,611	23,301,486
* Ranger Energy Services, Inc.....	17,872	164,244
* Ranger Oil Corp., Class A.....	7,870	299,532
#* REX American Resources Corp.....	14,981	1,430,086
#* RPC, Inc.....	346,578	2,828,077
#* SandRidge Energy, Inc.....	46,447	869,952

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
	730,852	\$ 27,063,450
#	139,897	5,401,423
*	85,466	632,448
*	233,195	1,741,967
#	348,685	3,476,389
*	21,037	950,662
	254,044	10,486,936
#*	3,900	9,438
	81,121	899,632
*	2,120,206	14,968,654
*	2,409	10,407
#*	139,440	2,642,388
	301,847	20,860,646
*	1,039,519	8,409,709
*	163,206	512,467
*	90,656	1,891,991
*	61,518	269,449
#	4,695	8,609,926
#*	102,784	2,264,332
#*	207,914	702,749
*	187,416	2,591,963
#	9,828	58,280
*	2,792	140,103
	367,416	40,698,670
#*	185,404	921,458
#*	44,922	1,039,046
	1,015,944	34,633,531
	168,418	4,668,547
TOTAL ENERGY.....		1,634,322,082
FINANCIALS — (13.7%)		
	73,157	3,527,631
#*	33,799	170,347
#	20,654	679,310
	75,159	9,498,594
*	7,887	117,122
	427,496	24,495,521
*	20,575	17,231,151
#	48,406	2,131,800
	380,303	44,484,042
	643,804	21,290,598
	40,866	1,238,240
*	64,306	756,882
#	6,360	173,755
	227,817	8,556,807
	617,346	95,083,631
	164,262	21,958,544
	481,742	24,939,783
#	26,536	962,991
	155,298	41,918,036
	201,627	9,534,941
	53,400	2,432,904
	18,864	74,324
#	21,956	487,423
	213,022	61,997,923
	244,690	13,971,799
*	457,069	20,293,864
	72,067	5,163,601
	89,352	2,929,852

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	43,095	\$ 1,445,837
	155,115	27,764,034
	152,003	6,043,639
*	703	10,158
*	4,273	81,144
	338,868	6,811,247
#	6,655	272,190
	119,482	21,002,546
	194,273	11,343,600
	17,563	49,352
	208,582	7,214,851
#*	36,049	1,392,933
	5,123	138,321
	186,997	9,441,479
*	164,349	6,863,214
#	15,134	780,006
	161,667	2,830,789
#	85,674	9,200,531
#*	193,948	4,771,121
	3,352,939	113,362,868
	108,068	8,657,327
	38,351	1,254,845
	389,555	16,930,060
	147,963	5,014,466
#	15,499	446,836
#	10,128	174,607
	8,408	107,622
#	282,555	11,330,455
	506	11,926
	41,987	400,136
#	253,844	9,861,839
	15,051	493,372
	83,217	5,158,622
	36,327	1,052,393
	12,706	248,911
#	42,624	820,938
*	840,748	252,728,849
	122,741	3,457,614
	757,773	2,765,871
	82,921	55,489,075
	108,362	11,060,509
*	75,507	1,510,140
	1,163	17,375
	121,206	10,669,764
	91,973	3,643,051
#*	38,692	676,336
*	52,344	2,272,776
#	115,744	2,188,719
	232,674	3,217,881
	346,735	22,572,448
	2,673	62,762
	9,550	233,880
	9,438	420,180
	468,029	12,215,557
*	601	12,357
»	4,858	83,558
	6,983	581,614
	46,551	2,127,381
*	219,986	4,643,904

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	40,730	\$ 1,319,245
	259,884	28,543,060
	371,105	3,558,897
	52,453	1,102,038
*	1,913	11,612
	191,815	7,998,685
	469	11,101
	76,244	9,406,985
#	34,416	1,065,175
#>	4	26,000
	56,777	1,344,479
	24,647	412,344
#	6,476	132,823
	460,262	31,781,091
	10,517	476,105
	224,710	42,389,294
	188,721	18,370,102
	998,090	51,800,871
	25,465	622,110
#	24,520	317,534
	582,265	22,108,602
#	5,685	98,066
*	80,221	310,455
	39,096	3,393,142
#	35,622	771,573
	130,742	26,080,414
	112,247	4,761,518
#	40,786	1,052,279
	170,411	3,195,206
#*	12,903	531,991
#	25,045	550,239
	985	9,013
#	131,992	9,726,490
#*	15,014	945,281
#	20,874	303,090
#	201,099	6,067,157
#*	83,138	1,691,027
	255,711	19,886,644
#	258,309	17,949,892
	149,412	10,059,910
	15,436	564,958
	45,101	1,954,226
	17,906	248,893
	104,657	2,767,131
*	175,197	2,246,026
#	61,407	2,153,543
	83,254	603,591
#	65,775	445,955
#*	55,438	31,927,299
	113,352	14,781,101
#*	95,711	3,655,203
	371,695	9,913,106
#	12,710	2,429,771
#	139,043	4,738,585
	389,048	39,293,848
	64,223	909,398
	5,678	84,375
#*	98,704	3,354,949
	17,152	331,034

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	93,270	\$ 4,573,028
	257,210	18,462,534
#*	61,247	453,228
#*	56,257	129,391
	2,399	75,569
	68,332	2,713,464
#*	75,381	5,459,846
*	130,591	4,506,695
*	32,385	6,409,639
	18,776	597,077
	97,648	4,592,385
	528,473	15,024,487
	40,149	1,282,761
	58,701	11,937,435
	17,523	634,683
	19,001	335,558
	178,380	7,449,149
	13,748	499,469
	111,649	11,161,551
	57,189	14,946,345
#*	169,051	1,359,170
	59,380	25,514,398
#	8,932	273,766
	51,416	730,107
	139,020	5,957,007
	2,460	260,317
	26,328	2,903,715
#	265,579	9,058,900
*	15,405	185,784
	5,497	223,728
	440,640	17,607,974
	780,570	26,633,048
	47,403	1,256,654
#	308,149	17,872,642
#	714,381	10,780,009
	109,334	4,141,572
	28,285	854,348
	29,331	850,599
	36,002	542,190
#	141,151	3,479,372
#	19,875	664,819
	6,938	213,621
	33,389	25,264,789
	289,300	4,287,426
#	47,059	1,509,653
	19,898	363,139
#	232,813	5,201,042
	268,216	11,849,783
	23,250	1,086,240
	22,460	346,333
#	135,512	2,821,360
#	6,919	171,730
	28,760	733,092
	1,308,440	29,256,718
	23,535	834,316
	238,948	9,744,299
	169,801	7,051,836
	33,744	1,267,762
	4,411	79,089

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
First Northwest Bancorp.	27,220	\$ 454,574
First of Long Island Corp.	57,058	1,038,456
First Republic Bank.	146,675	23,865,489
First Savings Financial Group, Inc.	10,533	250,685
* First Seacoast Bancorp.	1,301	13,621
First U.S. Bancshares, Inc.	11,301	111,541
First United Corp.	18,660	336,253
* First Western Financial, Inc.	5,714	159,935
FirstCash Holdings, Inc.	104,652	7,666,806
Flagstar Bancorp, Inc.	131,022	5,398,106
Flushing Financial Corp.	77,621	1,675,837
FNB Corp.	855,788	10,235,224
# FNCB Bancorp, Inc.	305	2,394
# Franklin Financial Services Corp.	2,735	88,778
# Franklin Resources, Inc.	285,638	7,840,763
FS Bancorp, Inc.	25,306	760,445
Fulton Financial Corp.	408,076	6,810,788
#* FVCBankcorp, Inc.	7,445	142,572
# GAMCO Investors, Inc., Class A.	30,491	632,383
* Genworth Financial, Inc., Class A.	715,120	3,039,260
German American Bancorp, Inc.	79,577	3,011,194
# Glacier Bancorp, Inc.	250,107	12,527,860
# Glen Burnie Bancorp.	793	8,267
Global Indemnity Group LLC, Class A.	35,994	961,040
Globe Life, Inc.	159,563	16,072,781
Goldman Sachs Group, Inc.	189,761	63,264,420
Great Southern Bancorp, Inc.	36,452	2,257,837
* Green Dot Corp., Class A.	132,386	3,720,047
Greene County Bancorp, Inc.	1,937	88,850
# Greenhill & Co., Inc.	39,752	345,842
#* Greenlight Capital Re Ltd., Class A.	68,485	492,407
# Guaranty Bancshares, Inc.	23,127	864,256
* Hallmark Financial Services, Inc.	79,845	205,202
Hamilton Lane, Inc., Class A.	46,666	3,526,550
Hancock Whitney Corp.	226,032	11,032,622
Hanmi Financial Corp.	106,232	2,684,483
Hanover Insurance Group, Inc.	95,739	13,065,501
# HarborOne Bancorp, Inc.	93,608	1,357,316
Hartford Financial Services Group, Inc.	503,807	32,480,437
Hawthorn Bancshares, Inc.	18,556	472,436
HBT Financial, Inc.	826	15,397
# HCI Group, Inc.	32,040	2,193,779
Heartland Financial USA, Inc.	105,977	4,758,367
# Hennessy Advisors, Inc.	19,696	203,657
Heritage Commerce Corp.	143,853	1,694,588
Heritage Financial Corp.	86,202	2,242,976
Heritage Insurance Holdings, Inc.	95,790	248,096
# Hilltop Holdings, Inc.	296,569	8,556,016
# Hingham Institution For Savings.	5,536	1,605,495
# HMN Financial, Inc.	11,368	258,167
Home Bancorp, Inc.	19,761	744,397
# Home BancShares, Inc.	415,260	9,800,136
Home Federal Bancorp Inc of Louisiana.	5,228	109,422
HomeStreet, Inc.	57,218	2,133,659
HomeTrust Bancshares, Inc.	14,545	351,116
# Hope Bancorp, Inc.	339,148	5,100,786
Horace Mann Educators Corp.	99,530	3,408,902
Horizon Bancorp, Inc.	112,389	2,143,258
Houlihan Lokey, Inc.	98,343	8,315,884

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	1,813,776	\$ 24,105,083
*	1,600	33,904
*	4,514	74,707
	6,461	111,840
	121,719	10,200,052
	57,752	1,211,637
#	116,438	8,234,495
	48,222	2,830,149
	244,598	24,946,550
#	202,040	8,861,474
	599,951	10,643,131
	26,149	573,971
	5,686	847,214
#	118,333	2,811,592
#	257,303	6,630,698
	486,320	15,839,442
	1,979,363	228,339,316
#	207,145	2,425,668
#	165,791	7,759,019
#	16,790	129,283
	1,039,211	19,017,561
	26,663	95,187
	24,672	6,000,477
	280,744	15,570,062
#	8,295	115,715
#	160,464	2,554,587
#	73,806	5,742,107
	12,461	309,407
	219,677	8,275,233
	30,267	469,139
*	181,392	2,512,279
*	7,865	358,487
#	14,697	301,289
	253,699	13,024,907
#	114,349	4,304,096
	302,222	17,604,431
	232,196	48,742,584
	6,429	84,799
	231,155	41,018,455
#	96,432	896,818
#	10,243	122,609
*	216,792	446,592
	3,548	83,910
*	21,444	338,815
#	37,193	472,723
*	14,157	18,363,611
	36,476	9,876,971
	278,297	45,629,576
#*	460,050	5,787,429
#	39,357	1,394,812
	5,262	139,233
#	145,686	6,108,614
	4,438	126,794
	128,221	4,323,612
	350,736	22,184,052
*	10,356	718,499
	310,234	4,386,709
	5,767	165,398
	15,418	402,564

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	50,496	\$ 1,322,995
	754	10,443
*	1,236	14,807
	27,498	858,213
#	96,382	4,489,474
	113,811	35,309,863
	939,887	79,232,474
	78,529	20,052,380
*	52,741	2,375,982
	25,759	12,398,837
	27,926	907,595
	196,407	35,530,026
	90,788	3,778,597
#	7,777	246,142
	11,487	2,320,374
#	510,368	8,405,761
	136,557	5,536,021
	93,672	8,907,270
#	689,481	7,322,288
*	24,329	361,042
*	18,462	181,666
#*	32,862	2,628,303
*	207,959	3,938,743
#	24,203	963,279
#	2,308	28,850
	238,095	23,757,119
	136,701	2,012,239
	16,807	700,012
#	323,458	4,651,326
	10,571	274,740
#	15,008	271,495
	151,741	3,119,795
#	2,225	46,169
*	1,835	62,941
	146,742	4,031,003
	8,757	247,998
	666,743	11,607,996
#	7,052	171,998
	628,536	14,626,033
	13,666	192,007
#	303,407	11,286,740
#*	1,209	12,525
#	16,285	547,013
#*	179	680
	23,289	1,003,057
	28,231	731,748
	266,404	8,961,831
	193,140	5,413,714
*	3,488	217,547
#	41,386	5,361,970
	27,897	612,339
	8,118	157,895
*	5,433	62,805
	22,984	442,902
	36,841	718,031
	49,071	1,602,659
#	18,588	412,839
#	12,220	329,329
#	69,426	2,146,652

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
# Peoples Financial Services Corp.....	8,101	\$ 431,297
Pinnacle Financial Partners, Inc.....	156,641	12,390,303
#* Pioneer Bancorp, Inc.....	1,746	16,954
Piper Sandler Cos.....	47,791	6,031,224
PJT Partners, Inc., Class A.....	29,985	2,143,328
# Plumas Bancorp.....	13,751	427,656
PNC Financial Services Group, Inc.....	200,864	33,331,372
#* Ponce Financial Group, Inc.....	60,279	563,609
Popular, Inc.....	209,318	16,257,729
#* PRA Group, Inc.....	109,231	4,351,763
# Preferred Bank.....	47,770	3,472,879
Premier Financial Corp.....	102,494	2,919,029
Primerica, Inc.....	149,337	19,218,179
# Primis Financial Corp.....	59,841	810,846
Principal Financial Group, Inc.....	289,869	19,403,831
ProAssurance Corp.....	128,826	2,850,919
* PROG Holdings, Inc.....	144,450	2,660,769
Progressive Corp.....	342,492	39,407,130
Prosperity Bancshares, Inc.....	189,642	14,050,576
Provident Bancorp, Inc.....	43,546	659,286
Provident Financial Holdings, Inc.....	18,377	267,385
# Provident Financial Services, Inc.....	196,552	4,788,007
Prudential Financial, Inc.....	255,959	25,593,340
# Pzena Investment Management, Inc., Class A.....	7,981	75,261
# QCR Holdings, Inc.....	45,773	2,713,881
Radian Group, Inc.....	195,407	4,371,255
# Randolph Bancorp, Inc.....	14,267	378,646
Raymond James Financial, Inc.....	272,319	26,815,252
RBB Bancorp.....	23,880	544,703
# Regional Management Corp.....	33,931	1,391,171
Regions Financial Corp.....	1,012,946	21,454,196
Reinsurance Group of America, Inc.....	94,766	10,972,007
RenaissanceRe Holdings Ltd.....	85,190	11,015,919
# Renasant Corp.....	139,847	4,670,890
Republic Bancorp, Inc., Class A.....	43,711	1,960,001
#* Republic First Bancorp, Inc.....	146,531	530,442
* Rhinebeck Bancorp, Inc.....	10	93
Richmond Mutual BanCorp, Inc.....	1,717	23,866
Riverview Bancorp, Inc.....	55,458	408,171
# RLI Corp.....	99,196	10,909,576
# Rocket Cos., Inc., Class A.....	124,623	1,186,411
S&P Global, Inc.....	129,414	48,780,019
S&T Bancorp, Inc.....	107,626	3,329,948
#* Safeguard Scientifics, Inc.....	52,212	220,335
Safety Insurance Group, Inc.....	44,485	3,850,177
# Salisbury Bancorp, Inc.....	14,158	329,457
Sandy Spring Bancorp, Inc.....	115,455	4,768,291
SB Financial Group, Inc.....	18,347	313,917
# Sculptor Capital Management, Inc.....	2,632	25,820
Seacoast Banking Corp. of Florida.....	71,438	2,556,052
* Security National Financial Corp., Class A.....	40,814	317,125
# SEI Investments Co.....	277,051	15,337,543
Selective Insurance Group, Inc.....	167,611	13,050,192
# ServisFirst Bancshares, Inc.....	135,057	11,540,621
Shore Bancshares, Inc.....	48,711	954,736
Sierra Bancorp.....	54,581	1,225,343
Signature Bank.....	75,773	14,061,196
# Silvercrest Asset Management Group, Inc., Class A.....	27,562	490,604
# Simmons First National Corp., Class A.....	288,676	6,856,055

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* SiriusPoint Ltd.....	315,513	\$ 1,381,947
SLM Corp.....	1,050,366	16,385,710
SmartFinancial, Inc.....	22,886	600,758
# Sound Financial Bancorp, Inc.....	5,599	216,737
South State Corp.....	154,053	13,059,073
* Southern First Bancshares, Inc.....	22,117	989,736
Southern Missouri Bancorp, Inc.....	15,829	853,816
Southside Bancshares, Inc.....	105,817	4,226,331
State Street Corp.....	310,280	22,042,291
#* Sterling Bancorp, Inc.....	22,217	139,078
Stewart Information Services Corp.....	78,705	4,301,228
Stifel Financial Corp.....	208,668	12,480,433
# Stock Yards Bancorp, Inc.....	59,637	4,123,899
* StoneX Group, Inc.....	46,863	4,083,173
Summit Financial Group, Inc.....	17,934	547,166
# Summit State Bank.....	14,814	227,395
* SVB Financial Group.....	64,740	26,125,827
Synchrony Financial.....	927,351	31,047,711
Synovus Financial Corp.....	379,709	15,332,649
T Rowe Price Group, Inc.....	209,783	25,901,907
Territorial Bancorp, Inc.....	24,002	537,645
* Texas Capital Bancshares, Inc.....	126,929	7,440,578
# TFS Financial Corp.....	316,921	4,642,893
Timberland Bancorp, Inc.....	20,578	527,826
Tiptree, Inc.....	128,893	1,432,001
# Tompkins Financial Corp.....	39,573	3,053,057
Towne Bank.....	194,164	5,799,679
Tradeweb Markets, Inc., Class A.....	6,193	436,730
Travelers Cos., Inc.....	304,649	48,347,796
#* Trean Insurance Group, Inc.....	3,205	16,538
TriCo Bancshares.....	97,972	4,683,062
Trinity Capital, Inc.....	716	10,547
#* Triumph Bancorp, Inc.....	89,285	6,486,555
Truist Financial Corp.....	625,854	31,586,851
#* Trupanion, Inc.....	1,537	96,877
TrustCo Bank Corp. NY.....	49,603	1,664,677
Trustmark Corp.....	178,638	5,800,376
U.S. Bancorp.....	909,248	42,916,506
U.S. Global Investors, Inc., Class A.....	9,655	40,454
UMB Financial Corp.....	116,592	10,551,576
Umpqua Holdings Corp.....	547,964	9,649,646
* Unico American Corp.....	5,450	10,028
# Union Bankshares, Inc.....	2,439	61,268
# United Bancorp, Inc.....	11,080	169,635
# United Bancshares, Inc.....	6,375	147,900
# United Bankshares, Inc.....	342,448	13,266,436
# United Community Banks, Inc.....	240,321	8,178,124
United Fire Group, Inc.....	67,075	2,202,072
United Insurance Holdings Corp.....	121,336	134,683
# United Security Bancshares.....	42,847	315,140
Unity Bancorp, Inc.....	24,920	698,258
# Universal Insurance Holdings, Inc.....	125,081	1,582,275
Univest Financial Corp.....	85,860	2,141,348
Unum Group.....	324,774	10,454,475
Valley National Bancorp.....	865,224	10,114,469
# Value Line, Inc.....	11,063	960,158
* Velocity Financial, Inc.....	1,032	12,209
Veritex Holdings, Inc.....	91,340	2,826,060
Victory Capital Holdings, Inc., Class A.....	8,635	238,930

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	218,126	\$ 5,088,880
	23,333	4,814,065
#	272,673	16,404,008
#	110,689	12,468,009
	175,486	5,989,337
#	45,156	2,478,161
#	88,635	1,653,043
	461,502	21,436,768
	1,802,956	79,095,680
	164,070	5,598,068
	53,638	1,395,124
	66,359	3,982,204
	239,629	18,302,863
	64,690	569,272
	21,421	277,830
	7,435	9,215,162
	101,246	20,951,847
	150,048	12,910,130
#	331,125	1,721,850
#*	29,908	3,313,059
	329,973	20,633,212
#	176,837	8,438,662
	2,157	31,503
	271,529	14,811,907
TOTAL FINANCIALS.....		<u>4,353,401,131</u>
HEALTH CARE — (12.1%)		
	620,994	67,588,987
	1,169,550	167,842,120
*	32,675	9,574,102
*	265,926	22,047,925
#*	79,188	166,295
#††	448,234	649,939
#*	16,344	149,711
#*	31,897	2,960,361
*	4,214	71,174
*	43,194	122,239
	127,478	17,094,800
#*	42,154	1,055,115
#*	39,300	847,701
*	2,213	12,880
#*	30,839	315,791
#*	29,788	619,292
#*	7,311	36,847
*	21,911	6,156,334
*	1,304	7,446
*	127,246	3,257,498
#*	336,013	5,315,726
*	21,324	3,028,861
#*	19,427	154,445
#*	67,149	8,047,808
*	3,958	9,302
#*	97,143	378,858
	188,916	27,568,512
	465,289	115,145,069
*	162,758	18,300,509
*	30,297	107,251
#*	120,491	4,505,158
#*	60,000	1,256,400

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* AngioDynamics, Inc.....	118,744	\$ 2,694,301
#* ANI Pharmaceuticals, Inc.....	39,922	1,367,328
#* Anika Therapeutics, Inc.....	36,396	850,211
#* Anixa Biosciences, Inc.....	7,188	27,027
Anthem, Inc.....	165,540	78,979,134
#* Apollo Endosurgery, Inc.....	3,882	21,778
#* Apollo Medical Holdings, Inc.....	1,300	68,939
* Apyx Medical Corp.....	71,717	678,443
#* Arcus Biosciences, Inc.....	5,850	155,551
* Artivion, Inc.....	84,102	1,648,399
#* Assembly Biosciences, Inc.....	14,390	29,787
#* Astria Therapeutics, Inc.....	2,821	11,566
* Atara Biotherapeutics, Inc.....	136,874	414,728
#* Atreca, Inc., Class A.....	25,314	49,869
#* AtriCure, Inc.....	39,228	1,938,255
Atrion Corp.....	4,902	3,313,262
* Avanos Medical, Inc.....	129,897	3,685,178
* Avantor, Inc.....	477,162	13,847,241
#* Avid Bioservices, Inc.....	27,714	544,580
* Avidity Biosciences, Inc.....	1,342	21,861
* Axcella Health, Inc.....	11,103	20,430
* AxoGen, Inc.....	30,965	288,594
* Axonics, Inc.....	11,400	739,518
Azenta, Inc.....	125,273	8,551,135
Baxter International, Inc.....	294,371	17,267,803
Becton Dickinson & Co.....	85,776	20,955,935
* Biogen, Inc.....	124,621	26,800,992
* Biohaven Pharmaceutical Holding Co. Ltd.....	2,517	367,532
* BioMarin Pharmaceutical, Inc.....	91,526	7,875,812
* Bio-Path Holdings, Inc.....	2,964	10,552
* Bio-Rad Laboratories, Inc., Class A.....	26,353	14,843,591
# Bio-Techne Corp.....	32,108	12,370,570
#* Bioventus, Inc., Class A.....	1,485	12,608
#* Black Diamond Therapeutics, Inc.....	500	1,750
#* Bluebird Bio, Inc.....	47,776	193,493
#* Blueprint Medicines Corp.....	43,379	2,214,932
* Boston Scientific Corp.....	348,414	14,302,395
Bristol-Myers Squibb Co.....	1,487,212	109,726,501
* Brookdale Senior Living, Inc.....	466,890	2,250,410
Bruker Corp.....	267,925	18,366,259
#* Cara Therapeutics, Inc.....	16,136	141,029
Cardinal Health, Inc.....	448,958	26,739,938
* Cardiovascular Systems, Inc.....	47,539	732,576
* CareCloud, Inc.....	3,375	14,580
#* CareDx, Inc.....	18,015	428,577
#* Castle Biosciences, Inc.....	41,169	1,151,085
* Catalent, Inc.....	191,872	21,700,723
* Catalyst Pharmaceuticals, Inc.....	81,892	838,574
#* Celldex Therapeutics, Inc.....	70,854	2,176,635
* Centene Corp.....	375,289	34,890,618
#* Certara, Inc.....	31,968	734,944
* Champions Oncology, Inc.....	259	2,243
* Change Healthcare, Inc.....	312,164	7,576,220
* Charles River Laboratories International, Inc.....	60,976	15,276,927
Chemed Corp.....	40,979	19,714,587
#* Chimerix, Inc.....	86,597	189,647
* Chinook Therapeutics, Inc.....	18,757	347,192
Cigna Corp.....	249,677	68,751,059
* Codexis, Inc.....	3,161	21,684

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Collegium Pharmaceutical, Inc.....	38,512	\$ 662,021
#* Community Health Systems, Inc.....	187,097	557,549
* Computer Programs & Systems, Inc.....	35,295	1,191,559
* Concert Pharmaceuticals, Inc.....	73,255	410,228
# CONMED Corp.....	62,534	6,105,194
#†† Contra Aduro Biotech, Inc.....	19,543	31,877
*>†† Contra Clementia Pharm, Inc.....	1,000	0
#†† Contra Zogenix, Inc.....	65,323	44,420
Cooper Cos., Inc.....	41,817	13,674,159
* Corcept Therapeutics, Inc.....	190,099	5,448,237
#* CorVel Corp.....	59,204	9,762,148
* Covetrus, Inc.....	136,605	2,837,286
#* CRISPR Therapeutics AG.....	71,021	5,326,575
#* Cross Country Healthcare, Inc.....	112,414	2,963,233
* Cue Biopharma, Inc.....	104,535	284,335
* Cumberland Pharmaceuticals, Inc.....	37,326	83,983
#* Cutera, Inc.....	12,065	560,057
CVS Health Corp.....	829,846	79,399,665
* Cyclo Therapeutics, Inc.....	5,124	10,043
* Cymabay Therapeutics, Inc.....	59,073	184,898
* CytoSorbents Corp.....	19,029	43,386
Danaher Corp.....	251,761	73,380,779
* DaVita, Inc.....	282,677	23,790,096
* Decibel Therapeutics, Inc.....	3,368	15,526
* Deciphera Pharmaceuticals, Inc.....	8,213	104,223
#* Denali Therapeutics, Inc.....	114,880	3,908,218
DENTSPLY SIRONA, Inc.....	218,160	7,888,666
* Design Therapeutics, Inc.....	3,511	68,886
* DexCom, Inc.....	44,108	3,620,385
* Eagle Pharmaceuticals, Inc.....	15,705	623,488
#* Editas Medicine, Inc.....	2,974	47,316
* Edwards Lifesciences Corp.....	102,426	10,297,910
#* Eiger BioPharmaceuticals, Inc.....	500	4,345
* Elanco Animal Health, Inc.....	337,955	6,846,968
*†† Elanco Animal Health, Inc.....	131,780	0
* Electromed, Inc.....	13,044	117,657
* Eledon Pharmaceuticals, Inc.....	5,084	15,303
Eli Lilly & Co.....	538,596	177,569,715
#* Embecta Corp.....	17,155	504,872
* Emergent BioSolutions, Inc.....	86,253	2,987,804
* Enanta Pharmaceuticals, Inc.....	46,358	2,556,644
Encompass Health Corp.....	293,851	14,874,738
Enhabit, Inc.....	146,925	2,572,657
#* Enochian Biosciences, Inc.....	4,349	10,003
* Enovis Corp.....	91,490	5,463,783
Ensign Group, Inc.....	168,474	13,425,693
#* Envista Holdings Corp.....	196,246	7,977,400
#* enVveno Medical Corp.....	3,133	16,574
#* Enzo Biochem, Inc.....	103,745	245,876
* Equillium, Inc.....	5,047	11,154
* Evolent Health, Inc., Class A.....	196,347	6,673,835
#* Exact Sciences Corp.....	63,961	2,884,641
* Exagen, Inc.....	4,152	30,683
* Exelixis, Inc.....	456,537	9,550,754
* Eyenovia, Inc.....	9,381	15,948
#* FibroGen, Inc.....	4,139	52,069
* FONAR Corp.....	17,120	248,240
* Forma Therapeutics Holdings, Inc.....	12,530	103,748
#* Fulgent Genetics, Inc.....	1,237	73,911

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* G1 Therapeutics, Inc.....	104,393	\$ 869,594
* Gain Therapeutics, Inc.....	3,557	14,157
#* Generation Bio Co.....	14,241	90,858
* Gilead Sciences, Inc.....	912,518	54,522,950
* Glaukos Corp.....	24,244	1,305,539
#* Global Blood Therapeutics, Inc.....	6,372	208,492
#* Globus Medical, Inc., Class A.....	148,608	8,721,803
* Great Elm Group, Inc.....	61,827	129,218
#* Haemonetics Corp.....	109,830	7,632,087
* Halozyme Therapeutics, Inc.....	119,014	5,819,785
* Hanger, Inc.....	73,585	1,366,473
#* Harmony Biosciences Holdings, Inc.....	2,603	132,050
* Harrow Health, Inc.....	15,553	104,516
* Harvard Bioscience, Inc.....	104,293	392,142
* HCA Healthcare, Inc.....	64,579	13,717,871
* Health Catalyst, Inc.....	926	15,501
* HealthEquity, Inc.....	43,739	2,544,298
* HealthStream, Inc.....	75,703	1,821,414
* Heat Biologics, Inc.....	2,783	6,457
* Henry Schein, Inc.....	175,487	13,833,640
#* Heska Corp.....	14,201	1,299,249
* Hologic, Inc.....	394,615	28,167,619
* Homology Medicines, Inc.....	6,377	13,711
* Horizon Therapeutics PLC.....	211,834	17,575,867
* Humana, Inc.....	80,713	38,903,666
* Icad, Inc.....	12,542	46,782
#* ICU Medical, Inc.....	41,541	7,359,819
#* Ideaya Biosciences, Inc.....	13,763	205,344
* IDEXX Laboratories, Inc.....	70,833	28,275,117
* Illumina, Inc.....	17,609	3,815,518
* ImmuCell Corp.....	6,242	54,805
#* ImmunoGen, Inc.....	1,800	8,532
#* ImmunoPrecise Antibodies Ltd.....	2,251	9,522
* Immunovant, Inc.....	5,958	24,547
* Incyte Corp.....	61,966	4,813,519
* InfuSystem Holdings, Inc.....	40,643	397,082
#* Innoviva, Inc.....	204,485	2,932,315
* Inogen, Inc.....	52,269	1,454,124
#* Insmed, Inc.....	2,434	53,840
* Insulet Corp.....	8,002	1,982,896
#* Integer Holdings Corp.....	84,556	5,909,619
* Integra LifeSciences Holdings Corp.....	158,887	8,745,140
#* Intellia Therapeutics, Inc.....	124,669	8,073,564
* Intra-Cellular Therapies, Inc.....	147,126	7,962,459
* Intuitive Surgical, Inc.....	62,310	14,341,893
#* Invacare Corp.....	81,904	92,552
* Iovance Biotherapeutics, Inc.....	72,752	847,561
* IQVIA Holdings, Inc.....	110,810	26,624,319
# iRadimed Corp.....	2,040	86,190
* IRIDEX Corp.....	15,940	47,979
#* Ironwood Pharmaceuticals, Inc.....	129,702	1,485,088
#* IVERIC bio, Inc.....	62,378	666,821
* Jazz Pharmaceuticals PLC.....	85,223	13,299,901
* Johnson & Johnson.....	1,721,351	300,410,176
#* Joint Corp.....	14,513	248,172
#* Jounce Therapeutics, Inc.....	95,220	292,325
* KalVista Pharmaceuticals, Inc.....	3,291	40,644
* Kewaunee Scientific Corp.....	6,314	116,556
* Kezar Life Sciences, Inc.....	84,233	822,956

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Kiniksa Pharmaceuticals Ltd., Class A.....	12,135	\$ 120,258
* Krystal Biotech, Inc.....	4,200	304,836
#* Kura Oncology, Inc.....	78,799	1,206,413
#* Kymera Therapeutics, Inc.....	5,689	125,329
Laboratory Corp. of America Holdings.....	114,141	29,926,629
#* Lantern Pharma, Inc.....	3,159	16,206
* Lantheus Holdings, Inc.....	147,478	11,314,512
# LeMaitre Vascular, Inc.....	45,634	2,297,672
* LENSAR, Inc.....	35,748	224,855
#* Lexaria Bioscience Corp.....	4,587	12,385
* LHC Group, Inc.....	70,958	11,570,411
* Ligand Pharmaceuticals, Inc.....	36,347	3,345,014
* LivaNova PLC.....	114,567	7,294,481
#* Lumos Pharma, Inc.....	2,606	21,578
#* MacroGenics, Inc.....	115,420	361,265
#* Madrigal Pharmaceuticals, Inc.....	30,682	1,927,443
* Maravai LifeSciences Holdings, Inc., Class A.....	84,404	2,202,100
* Masimo Corp.....	49,872	7,210,494
* McKesson Corp.....	127,517	43,557,257
* MEDNAX, Inc.....	195,257	4,424,524
* Medpace Holdings, Inc.....	64,490	10,932,990
Medtronic PLC.....	420,257	38,882,178
Merck & Co., Inc.....	1,668,562	149,069,329
* Meridian Bioscience, Inc.....	108,174	3,424,789
* Merit Medical Systems, Inc.....	122,431	7,037,334
#* Merrimack Pharmaceuticals, Inc.....	34,774	177,000
* Mersana Therapeutics, Inc.....	44,631	226,279
# Mesa Laboratories, Inc.....	332	70,799
* Mettler-Toledo International, Inc.....	25,652	34,623,274
* Microbot Medical, Inc.....	1,260	6,237
#* Mirati Therapeutics, Inc.....	32,564	2,097,122
* Moderna, Inc.....	181,343	29,756,573
* ModivCare, Inc.....	45,120	4,502,976
* Molecular Templates, Inc.....	17,556	14,782
* Molina Healthcare, Inc.....	123,603	40,507,175
#* Morphic Holding, Inc.....	1,750	46,322
#* Myriad Genetics, Inc.....	218,688	5,768,989
* NanoViricides, Inc.....	2,335	4,250
National HealthCare Corp.....	36,892	2,620,439
National Research Corp.....	41,021	1,554,696
#* Nektar Therapeutics.....	99,921	395,687
#* Neogen Corp.....	147,226	3,405,337
#* NeoGenomics, Inc.....	126,762	1,282,831
* Neurocrine Biosciences, Inc.....	42,269	3,978,781
#* Neuronetics, Inc.....	5,188	21,634
* NextCure, Inc.....	8,781	37,758
* NextGen Healthcare, Inc.....	150,838	2,582,347
* NGM Biopharmaceuticals, Inc.....	12,750	184,620
#* Novocure Ltd.....	16,434	1,117,348
#* Nurix Therapeutics, Inc.....	13,285	212,029
* NuVasive, Inc.....	115,160	6,048,203
#* Ocular Therapeutix, Inc.....	5,443	24,385
#* Omnicell, Inc.....	67,043	7,382,775
* Opiant Pharmaceuticals, Inc.....	5,178	53,178
#* OPKO Health, Inc.....	200,325	472,767
* OptimizeRx Corp.....	1,871	42,041
* Option Care Health, Inc.....	33,186	1,115,050
#* OraSure Technologies, Inc.....	180,640	552,758
#* Organogenesis Holdings, Inc.....	16,945	97,264

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
	203,829	\$ 6,465,456
#*	3,847	11,310
*	1,653	3,075
#*	46,834	1,201,292
#*	200	9,450
*	84,471	120,794
#*	10,160	20,828
#	195,119	6,909,164
*	53,983	3,053,278
#	213,595	6,634,261
#*††	458,319	1,113,715
#*	85,823	1,144,879
*	9,215	1,284,387
	140,161	21,468,460
	214,817	8,994,388
#*	56,757	930,815
	3,866,146	195,279,034
	50,585	989,948
#*	13,147	308,823
#*	3,414	59,301
#*	32,401	484,395
*	1,467	14,861
	241,931	9,304,666
*	131,063	7,904,410
*	1,604	4,860
#*	6,861	109,776
††	132,661	140,621
#*	78,791	783,970
#*	147,751	4,589,146
#	7,568	47,754
*	2,902	12,769
*	7,167	122,126
*	5,829	93,206
	173,654	23,715,927
*	87,150	8,892,786
*	219,379	5,484,475
*	107,045	2,201,916
#*	2,100	38,682
*	79,174	46,054,724
*	84,994	2,666,262
#*	54,903	1,044,255
#*	45,396	9,685,691
*	1,300	25,064
*	5,740	14,522
	104,132	25,045,829
*	2,661	12,613
*	3,911	88,349
#*	43,899	553,127
#*	61,848	896,796
	24,444	1,063,070
#*	14,256	490,549
*	432,842	1,856,892
*	30,270	2,813,596
*	5,548	25,132
*	7,679	240,353
#*	9,561	47,996
*	48,429	8,716,251
*	65,310	387,941
	486,830	14,419,905

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Sensei Biotherapeutics, Inc.....	5,932	\$ 11,330
#* Sensus Healthcare, Inc.....	26,485	298,221
* Sharps Compliance Corp.....	23,834	205,687
* Shattuck Labs, Inc.....	1,704	6,492
#* Shockwave Medical, Inc.....	1,007	212,406
#* SI-BONE, Inc.....	32,137	431,921
# SIGA Technologies, Inc.....	14,990	257,678
* Silverback Therapeutics, Inc.....	8,585	44,299
# Simulations Plus, Inc.....	9,442	605,704
#* Sotera Health Co.....	15,973	306,682
#* SpringWorks Therapeutics, Inc.....	14,624	436,965
#* STAAR Surgical Co.....	16,877	1,361,974
#*†† Steadymed Ltd.....	10,116	0
STERIS PLC.....	111,763	25,219,321
* Stoke Therapeutics, Inc.....	3,676	54,368
#* Strata Skin Sciences, Inc.....	15,712	16,655
Stryker Corp.....	83,305	17,889,749
* Supernus Pharmaceuticals, Inc.....	129,288	4,104,894
* Surface Oncology, Inc.....	18,978	32,452
#* Surgery Partners, Inc.....	121,163	4,771,399
#* Surmodics, Inc.....	43,052	1,498,210
#* Syndax Pharmaceuticals, Inc.....	58,949	1,200,791
* Syneos Health, Inc.....	210,296	16,642,825
#* Synlogic, Inc.....	59,553	58,130
* Tactile Systems Technology, Inc.....	30,971	240,025
* Talaris Therapeutics, Inc.....	5,346	23,790
#* Taro Pharmaceutical Industries Ltd.....	62,147	2,218,026
#* Tarsus Pharmaceuticals, Inc.....	211	3,169
#* Teladoc Health, Inc.....	18,231	671,812
# Teleflex, Inc.....	32,713	7,866,168
* Tenet Healthcare Corp.....	224,555	14,847,577
Thermo Fisher Scientific, Inc.....	191,801	114,775,636
#* Travele Therapeutics, Inc.....	85,964	2,023,593
#* Twist Bioscience Corp.....	4,304	188,257
# U.S. Physical Therapy, Inc.....	27,567	3,577,645
#* UFP Technologies, Inc.....	17,652	1,421,339
* Ultragenyx Pharmaceutical, Inc.....	38,389	2,045,366
* United Therapeutics Corp.....	101,684	23,496,122
UnitedHealth Group, Inc.....	470,835	255,352,654
Universal Health Services, Inc., Class B.....	131,414	14,780,133
# Utah Medical Products, Inc.....	8,679	792,740
* Vanda Pharmaceuticals, Inc.....	130,996	1,412,137
#* Varex Imaging Corp.....	94,062	2,096,642
* Vaxcyte, Inc.....	1,300	30,004
* Veeva Systems, Inc., Class A.....	22,665	5,067,441
* Verastem, Inc.....	33,906	36,279
#* Vericel Corp.....	35,671	1,160,734
* Vertex Pharmaceuticals, Inc.....	127,699	35,808,077
Viatis, Inc.....	1,114,599	10,800,464
#* ViewRay, Inc.....	55,142	168,183
* Viking Therapeutics, Inc.....	24,300	73,143
* Waters Corp.....	45,107	16,420,301
West Pharmaceutical Services, Inc.....	70,826	24,332,981
* XBiotech, Inc.....	9,859	50,971
* Xencor, Inc.....	119,455	3,427,164
Zimmer Biomet Holdings, Inc.....	131,131	14,475,551
#* Zimvie, Inc.....	13,113	254,654
Zoetis, Inc.....	347,296	63,398,885
TOTAL HEALTH CARE.....		<u>3,825,147,264</u>

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (13.2%)		
	456,159	\$65,340,215
#	144,188	8,675,792
*	88,993	3,962,858
	170,203	7,631,903
#	309,111	2,216,326
	7,309	210,499
#	77,941	14,216,438
	120,583	14,301,144
	285,487	20,555,064
#*	209,080	9,134,705
#*	50,092	4,339,971
	199,026	21,677,912
	323,318	11,998,331
#*	6,373	95,977
#*	161,970	5,076,140
	29,471	3,813,842
*	237,302	10,519,598
	84,031	7,669,509
*	43,367	5,000,649
	160,684	16,984,299
	57,514	1,549,427
	292,373	12,241,658
#*	28,782	140,168
	125,156	5,222,760
	36,617	19,666,258
#*	74,961	4,289,268
#*	242,596	3,325,991
*	51,248	314,663
*	44,314	2,225,449
	257,788	31,836,818
#	303,142	19,179,794
	63,554	2,644,482
	103,509	10,411,970
	5,045	14,176
#	44,062	3,903,893
	128,638	6,632,575
#	56,289	2,091,699
	109,506	9,784,361
*	3,357	7,251
*	161,839	16,792,415
	62,478	3,069,544
*	37,753	423,589
#*	38,887	418,035
*	163,382	16,218,931
#*	70,720	5,354,211
*	6,800	17,272
#*	137,672	25,060,434
*	54,191	5,971,306
*	29,142	602,657
	62,419	2,655,304
*	14,464	115,133
	138,748	4,692,457
	19,697	1,607,078
#*	200,218	12,017,084
#	25,832	336,074
#*	300	24,000
*	124,648	19,857,673
	108,436	7,667,510
	263,412	25,282,284

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
INDUSTRIALS — (Continued)			
#	Brady Corp., Class A.....	108,218	\$ 5,178,231
	Brink's Co.....	108,700	6,189,378
*	Builders FirstSource, Inc.....	455,474	30,972,232
	BWX Technologies, Inc.....	193,548	10,970,301
*	CACI International, Inc., Class A.....	60,078	18,160,979
	Carlisle Cos., Inc.....	95,452	28,263,337
	Carrier Global Corp.....	952,881	38,620,267
*	Casella Waste Systems, Inc., Class A.....	110,876	8,975,412
	Caterpillar, Inc.....	434,771	86,193,351
*	CBIZ, Inc.....	155,483	7,093,134
*	CECO Environmental Corp.....	96,273	746,116
#	CH Robinson Worldwide, Inc.....	196,178	21,716,905
#*	Charah Solutions, Inc.....	5,987	29,396
#*	Chart Industries, Inc.....	94,765	18,487,704
#	Chicago Rivet & Machine Co.....	653	18,284
#*	Cimpress PLC.....	41,514	1,668,448
	Cintas Corp.....	96,596	41,100,632
*	CIRCOR International, Inc.....	45,248	787,768
*	Civeo Corp.....	14,372	426,417
#*	Clarivate PLC.....	89,005	1,289,682
*	Clean Harbors, Inc.....	152,293	14,862,274
	Columbus McKinnon Corp.....	67,055	2,219,521
	Comfort Systems USA, Inc.....	119,929	12,671,698
*	Commercial Vehicle Group, Inc.....	85,531	658,589
#	CompX International, Inc.....	9,138	207,890
#*	Concrete Pumping Holdings, Inc.....	4,502	29,398
*	Construction Partners, Inc., Class A.....	86,689	2,061,464
#*	Copa Holdings SA, Class A.....	65,685	4,415,346
*	Copart, Inc.....	252,027	32,284,659
#	Costamare, Inc.....	285,271	3,346,229
*	CoStar Group, Inc.....	185,770	13,485,044
#	Covenant Logistics Group, Inc.....	38,654	1,293,749
*	CPI Aerostructures, Inc.....	27,297	32,210
	CRA International, Inc.....	23,082	2,285,349
	Crane Holdings Co.....	121,368	12,006,936
	CSW Industrials, Inc.....	50,720	6,059,518
	CSX Corp.....	2,147,111	69,416,099
	Cummins, Inc.....	208,830	46,216,167
#	Curtiss-Wright Corp.....	117,524	16,857,643
#*	Daseke, Inc.....	4,992	41,833
	Deere & Co.....	214,381	73,571,272
*	Delta Air Lines, Inc.....	562,339	17,882,380
	Deluxe Corp.....	100,862	2,535,671
*	DLH Holdings Corp.....	24,977	443,342
	Donaldson Co., Inc.....	254,309	13,836,953
	Douglas Dynamics, Inc.....	95,780	3,051,551
	Dover Corp.....	200,203	26,763,137
*	Ducommun, Inc.....	30,827	1,459,350
#*	Dun & Bradstreet Holdings, Inc.....	27,417	432,092
*	DXP Enterprises, Inc.....	47,518	1,615,612
*	Dycom Industries, Inc.....	89,317	9,213,942
#	Eagle Bulk Shipping, Inc.....	25,621	1,356,120
	Eastern Co.....	16,904	348,222
	Eaton Corp. PLC.....	255,540	37,919,581
	EMCOR Group, Inc.....	155,584	18,105,310
	Emerson Electric Co.....	428,662	38,609,586
	Encore Wire Corp.....	64,050	8,869,003
*	Energy Recovery, Inc.....	6,828	151,786
	Energpac Tool Group Corp.....	125,852	2,554,796

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	104,077	\$ 6,859,715
#	22,074	141,715
#	72,001	1,573,222
	52,274	4,886,574
#	64,068	13,384,446
	91,490	3,771,218
	65,644	5,090,692
*	4,614	62,104
*	100	816
#*	132,517	5,050,223
	209,244	22,232,175
#	101,735	10,223,350
	624,309	32,064,510
	166,270	6,903,530
	225,285	52,511,681
#	195,158	6,604,147
#*	97,973	2,489,494
*	39,296	1,826,871
	253,056	16,309,459
	287,782	20,052,650
	71,609	7,513,932
*	37,547	1,964,835
	118,930	10,801,223
*	92,760	15,171,826
#*	133,684	479,926
*	10,504	129,199
	100,773	10,102,493
#	100,655	1,940,628
*	30,874	305,961
*	61,984	16,630,307
	145,473	32,974,365
	318,522	23,541,961
*	82,181	3,845,249
	84,890	3,034,817
*	102,650	5,447,635
	81,089	2,489,432
	282,239	18,955,171
	296,362	2,281,987
	25,375	181,431
#	114,944	3,436,826
#*	230,767	2,983,817
#	78,641	2,502,357
*	5,005	15,766
	143,646	4,310,816
*	244,132	11,718,336
	131,617	4,705,308
*	207,511	998,128
#*	127,984	1,914,641
#*	17,854	208,356
#	114,005	1,634,832
	204,169	3,242,204
#	39,677	6,257,460
	67,091	8,566,179
	56,313	1,753,587
	87,494	6,021,337
	96,806	12,005,880
*	59,582	1,999,572
*	31,320	670,874
	217,628	13,168,670

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
INDUSTRIALS — (Continued)			
#*	Hill International, Inc.....	127,716	\$ 222,226
#	Hillenbrand, Inc.....	189,771	8,767,420
	HireQuest, Inc.....	871	13,021
#	HNI Corp.....	110,064	3,887,460
	Honeywell International, Inc.....	321,612	61,897,446
	Howmet Aerospace, Inc.....	435,312	16,163,135
*	Hub Group, Inc., Class A.....	85,433	6,527,081
	Hubbell, Inc.....	125,251	27,432,474
*	Hudson Global, Inc.....	21,842	615,726
*	Hudson Technologies, Inc.....	2,500	22,275
	Huntington Ingalls Industries, Inc.....	84,916	18,413,185
	Hurco Cos., Inc.....	17,410	440,995
*	Huron Consulting Group, Inc.....	85,109	5,710,814
	Hyster-Yale Materials Handling, Inc.....	37,715	1,304,562
*	IAA, Inc.....	212,048	8,000,571
	ICF International, Inc.....	46,467	4,384,161
*	Ideal Power, Inc.....	980	11,711
	IDEX Corp.....	68,726	14,346,552
*	IES Holdings, Inc.....	34,151	1,126,983
	Illinois Tool Works, Inc.....	211,517	43,944,772
#*	Infrastructure & Energy Alternatives, Inc.....	10,190	143,883
	Ingersoll Rand, Inc.....	440,780	21,950,844
*	Innovative Solutions & Support, Inc.....	32,517	228,595
#	Insperty, Inc.....	93,167	10,224,147
#	Insteel Industries, Inc.....	64,737	2,026,268
	Interface, Inc.....	148,144	2,146,607
	ITT, Inc.....	217,591	16,325,853
	Jacobs Engineering Group, Inc.....	125,906	17,286,894
	JB Hunt Transport Services, Inc.....	162,249	29,735,374
*	JELD-WEN Holding, Inc.....	238,444	4,239,534
#*	JetBlue Airways Corp.....	774,137	6,518,234
	John Bean Technologies Corp.....	76,875	8,633,831
	Johnson Controls International PLC.....	257,148	13,862,849
	Kadant, Inc.....	31,929	6,508,727
	Kaman Corp.....	66,437	2,044,931
#*	KAR Auction Services, Inc.....	365,829	6,255,676
#*	Karat Packaging, Inc.....	622	11,837
	KBR, Inc.....	394,366	20,992,102
#	Kelly Services, Inc., Class A.....	90,436	1,960,652
	Kennametal, Inc.....	207,651	5,575,429
#	Kforce, Inc.....	89,580	5,898,843
	Kimball International, Inc., Class B.....	110,299	903,349
*	Kirby Corp.....	145,361	9,221,702
#	Knight-Swift Transportation Holdings, Inc.....	359,120	19,733,644
	Korn Ferry.....	156,783	10,270,854
*	Kratos Defense & Security Solutions, Inc.....	255,088	3,670,716
	L3Harris Technologies, Inc.....	93,150	22,353,205
#	Landstar System, Inc.....	89,478	14,010,465
#*	Lawson Products, Inc.....	22,223	1,102,261
*	LB Foster Co., Class A.....	26,480	387,138
	Leidos Holdings, Inc.....	197,769	21,161,283
	Lennox International, Inc.....	42,358	10,146,012
*	Limbach Holdings, Inc.....	29,902	159,976
	Lincoln Electric Holdings, Inc.....	140,662	19,895,233
	Lindsay Corp.....	25,421	3,913,817
	Lockheed Martin Corp.....	161,715	66,919,284
*	LS Starrett Co., Class A.....	125,165	874,903
	LSI Industries, Inc.....	75,131	454,543
	Luxfer Holdings PLC.....	717	11,716

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Manitex International, Inc.....	52,595	\$ 328,719
* ManitoWoc Co., Inc.....	87,712	1,002,548
ManpowerGroup, Inc.....	126,144	9,890,951
ManTech International Corp., Class A.....	79,055	7,575,050
Marten Transport Ltd.....	242,734	5,233,345
Masco Corp.....	173,150	9,589,047
* Masonite International Corp.....	82,868	7,543,474
#* MasTec, Inc.....	237,820	18,771,133
* Mastech Digital, Inc.....	18,872	279,683
* Matrix Service Co.....	71,146	394,149
# Matson, Inc.....	134,791	12,356,291
Matthews International Corp., Class A.....	80,617	2,253,245
Maxar Technologies, Inc.....	20,374	559,878
McGrath RentCorp.....	83,386	7,034,443
MDU Resources Group, Inc.....	366,024	10,457,306
* Mercury Systems, Inc.....	106,468	6,282,677
* Meritor, Inc.....	187,099	6,814,146
#* Mesa Air Group, Inc.....	64,956	146,801
* Middleby Corp.....	118,953	17,211,310
Miller Industries, Inc.....	16,917	406,516
# MillerKnoll, Inc.....	113,550	3,418,990
* Mistras Group, Inc.....	73,836	455,568
#* Montrose Environmental Group, Inc.....	13,038	523,085
Moog, Inc., Class A.....	86,896	7,441,773
* MRC Global, Inc.....	185,901	2,160,170
MSA Safety, Inc.....	73,077	9,378,702
MSC Industrial Direct Co., Inc., Class A.....	126,728	10,475,336
# Mueller Industries, Inc.....	171,196	11,526,627
Mueller Water Products, Inc., Class A.....	385,013	5,012,869
* MYR Group, Inc.....	54,599	5,199,463
National Presto Industries, Inc.....	19,402	1,381,422
Nielsen Holdings PLC.....	556,539	13,329,109
# NL Industries, Inc.....	280,077	2,613,118
#* NN, Inc.....	108,311	314,102
Nordson Corp.....	86,320	19,939,057
Norfolk Southern Corp.....	177,703	44,633,663
Northrop Grumman Corp.....	107,206	51,340,953
* Northwest Pipe Co.....	17,456	547,246
* NOW, Inc.....	287,017	3,174,408
#* NV5 Global, Inc.....	31,191	4,229,500
nVent Electric PLC.....	200,418	7,076,760
# Old Dominion Freight Line, Inc.....	183,256	55,620,029
# Omega Flex, Inc.....	9,747	1,120,808
#* Orion Energy Systems, Inc.....	20,054	42,514
* Orion Group Holdings, Inc.....	108,141	289,818
Oshkosh Corp.....	169,946	14,632,351
Otis Worldwide Corp.....	276,063	21,579,845
Owens Corning.....	225,681	20,929,656
* P&F Industries, Inc., Class A.....	2,869	15,780
PACCAR, Inc.....	406,121	37,168,194
* PAM Transportation Services, Inc.....	67,432	2,412,717
Pangaea Logistics Solutions Ltd.....	74,703	379,491
# Park Aerospace Corp.....	55,747	680,113
Parker-Hannifin Corp.....	140,456	40,604,425
# Park-Ohio Holdings Corp.....	34,701	615,943
* Parsons Corp.....	11,940	516,166
Patriot Transportation Holding, Inc.....	7,392	55,588
Pentair PLC.....	372,610	18,216,903
* Performant Financial Corp.....	9,176	23,766

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
INDUSTRIALS — (Continued)			
#*	Perma-Fix Environmental Services, Inc.....	20,738	\$ 109,289
*	Perma-Pipe International Holdings, Inc.....	16,930	156,772
*	PGT Innovations, Inc.....	175,403	3,841,326
#	Pineapple Energy, Inc.....	5,301	14,578
	Pitney Bowes, Inc.....	290,270	949,183
#*	Plug Power, Inc.....	74,214	1,583,727
#	Powell Industries, Inc.....	31,452	753,590
	Preformed Line Products Co.....	15,008	897,478
	Primoris Services Corp.....	142,329	3,324,805
*	Proto Labs, Inc.....	45,078	2,203,863
#*	Quad/Graphics, Inc.....	101,801	323,727
#	Quanex Building Products Corp.....	89,451	2,201,389
	Quanta Services, Inc.....	275,398	38,205,965
*	Quest Resource Holding Corp.....	14,300	60,060
*	Radiant Logistics, Inc.....	131,550	953,738
	Raytheon Technologies Corp.....	701,753	65,410,397
#*	RBC Bearings, Inc.....	30,855	7,281,780
*	RCM Technologies, Inc.....	22,400	399,168
#*	Red Violet, Inc.....	3,910	92,276
	Regal Rexnord Corp.....	190,322	25,560,245
	Republic Services, Inc.....	184,296	25,554,483
*	Resideo Technologies, Inc.....	159,600	3,592,596
	Resources Connection, Inc.....	82,921	1,779,485
#	REV Group, Inc.....	162,424	1,890,615
	Robert Half International, Inc.....	240,774	19,054,854
	Rockwell Automation, Inc.....	126,860	32,384,821
	Rollins, Inc.....	360,518	13,905,179
	Rush Enterprises, Inc., Class A.....	150,127	7,234,620
#	Rush Enterprises, Inc., Class B.....	21,490	1,165,833
	Ryder System, Inc.....	146,730	11,491,894
*	Saia, Inc.....	88,327	21,008,577
	Schneider National, Inc., Class B.....	36,225	917,579
	Science Applications International Corp.....	126,544	12,258,317
	Sensata Technologies Holding PLC.....	285,619	12,701,477
*	Servotronics, Inc.....	1,473	16,365
*	Shyft Group, Inc.....	98,230	2,548,086
*	SIFCO Industries, Inc.....	7,118	22,778
#	Simpson Manufacturing Co., Inc.....	93,249	9,630,757
*	SiteOne Landscape Supply, Inc.....	69,119	9,630,350
*	SkyWest, Inc.....	123,340	2,978,661
	Snap-on, Inc.....	79,661	17,848,047
*	Southwest Airlines Co.....	540,293	20,595,969
*	SP Plus Corp.....	62,668	2,147,006
*	Spirit Airlines, Inc.....	200,426	4,964,552
*	SPX Corp.....	120,388	7,118,542
	Standex International Corp.....	33,399	3,242,375
	Stanley Black & Decker, Inc.....	145,594	14,170,664
	Steelcase, Inc., Class A.....	218,385	2,430,625
*	Stericycle, Inc.....	118,761	5,566,328
*	Sterling Construction Co., Inc.....	78,696	2,023,274
#*	Sunrun, Inc.....	350,039	11,442,775
*	Taylor Devices, Inc.....	4,452	37,842
	Tecnoglass, Inc.....	42,859	960,470
	Tennant Co.....	48,256	3,234,600
#	Terex Corp.....	193,637	6,488,776
	Tetra Tech, Inc.....	103,145	15,809,034
#	Textainer Group Holdings Ltd.....	126,833	4,308,517
	Textron, Inc.....	311,774	20,464,845
*	Thermon Group Holdings, Inc.....	85,660	1,333,726

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Timken Co.....	202,283	\$ 13,225,263
* Titan International, Inc.....	254,984	4,273,532
* Titan Machinery, Inc.....	56,512	1,589,683
Toro Co.....	194,335	16,710,867
#* TPI Composites, Inc.....	74,686	1,230,078
Trane Technologies PLC.....	129,482	19,032,559
#* Transcat, Inc.....	23,287	1,451,246
* TransDigm Group, Inc.....	32,030	19,933,550
TransUnion.....	197,097	15,615,995
#* Trex Co., Inc.....	225,690	14,561,519
* TriNet Group, Inc.....	173,616	14,323,320
Trinity Industries, Inc.....	287,379	7,457,485
# Triton International Ltd.....	180,495	11,566,120
* Triumph Group, Inc.....	7,808	121,336
* TrueBlue, Inc.....	119,063	2,576,523
* Tutor Perini Corp.....	184,158	1,672,155
* Twin Disc, Inc.....	34,347	303,627
#* U.S. Xpress Enterprises, Inc., Class A.....	38,971	136,788
* Uber Technologies, Inc.....	5,144	120,627
UFP Industries, Inc.....	200,248	18,464,868
* Ultralife Corp.....	41,830	187,398
UniFirst Corp.....	35,315	6,917,855
Union Pacific Corp.....	574,109	130,494,976
* United Airlines Holdings, Inc.....	264,180	9,708,615
United Parcel Service, Inc., Class B.....	446,131	86,946,471
* United Rentals, Inc.....	150,931	48,700,906
* Univar Solutions, Inc.....	218,195	5,899,993
Universal Logistics Holdings, Inc.....	72,087	2,166,214
#* Urban-Gro, Inc.....	1,949	12,824
* USA Truck, Inc.....	20,287	632,549
Valmont Industries, Inc.....	54,352	14,755,481
* Vectrus, Inc.....	30,979	1,029,742
Verisk Analytics, Inc.....	127,878	24,328,789
#* Veritiv Corp.....	73,121	9,068,466
#* Viad Corp.....	42,265	1,427,289
* Vicor Corp.....	37,966	2,769,999
* Virco Mfg. Corp.....	31,667	133,001
VSE Corp.....	32,029	1,343,617
# Wabash National Corp.....	192,420	3,475,105
Waste Management, Inc.....	331,754	54,593,438
# Watsco, Inc.....	55,494	15,202,581
>> Watsco, Inc., Class B.....	4,958	1,377,679
Watts Water Technologies, Inc., Class A.....	66,495	9,184,954
Werner Enterprises, Inc.....	193,671	8,513,777
* WESCO International, Inc.....	150,795	19,277,633
Westinghouse Air Brake Technologies Corp.....	190,221	17,779,957
* Willdan Group, Inc.....	26,504	721,174
#* Willis Lease Finance Corp.....	8,926	348,382
* WillScot Mobile Mini Holdings Corp.....	602,914	23,278,510
# Woodward, Inc.....	135,694	14,207,162
WW Grainger, Inc.....	61,672	33,520,582
* XPO Logistics, Inc.....	244,132	14,584,446
Xylem, Inc.....	141,223	12,996,753
#* Yellow Corp.....	21,138	101,885
Zurn Water Solutions Corp.....	346,718	10,037,486
TOTAL INDUSTRIALS.....		<u>4,193,664,037</u>
INFORMATION TECHNOLOGY — (22.5%)		
#* 3D Systems Corp.....	198,508	2,270,932

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
INFORMATION TECHNOLOGY — (Continued)			
#*	908 Devices, Inc.....	712	\$ 16,020
	A10 Networks, Inc.....	7,694	114,718
	Accenture PLC, Class A.....	449,831	137,765,242
*	ACI Worldwide, Inc.....	241,525	6,890,708
*††	Actua Corp.....	16,946	0
*	ADDvantage Technologies Group, Inc.....	7,817	10,944
*	Adobe, Inc.....	180,194	73,901,163
#	ADTRAN Holdings, Inc.....	205,332	4,946,448
	Advanced Energy Industries, Inc.....	101,003	9,038,758
*	Advanced Micro Devices, Inc.....	628,898	59,411,994
*	Agilysys, Inc.....	60,910	2,941,953
*	Airgain, Inc.....	21,069	174,030
*	Akamai Technologies, Inc.....	159,798	15,375,764
#*	Akoustis Technologies, Inc.....	15,149	64,838
*	Alarm.com Holdings, Inc.....	54,518	3,858,239
#*	Alithya Group, Inc., Class A.....	39,261	89,908
#*	Alkami Technology, Inc.....	18,975	264,132
#*	Alpha & Omega Semiconductor Ltd.....	73,230	3,076,392
*	Altair Engineering, Inc., Class A.....	24,387	1,436,638
*	Ambarella, Inc.....	67,066	5,804,562
	Amdocs Ltd.....	152,769	13,300,069
	American Software, Inc., Class A.....	72,741	1,300,609
#	Amkor Technology, Inc.....	775,818	15,648,249
	Amphenol Corp., Class A.....	394,431	30,422,463
*	Amtech Systems, Inc.....	33,942	265,426
	Analog Devices, Inc.....	284,801	48,974,380
*	ANSYS, Inc.....	58,464	16,310,871
*	Appfolio, Inc., Class A.....	15,492	1,577,241
	Apple, Inc.....	10,039,027	1,631,442,278
	Applied Materials, Inc.....	725,711	76,910,852
*	Arista Networks, Inc.....	249,422	29,090,088
*	Arlo Technologies, Inc.....	170,309	1,197,272
*	Arrow Electronics, Inc.....	177,901	22,801,571
*	Aspen Technology, Inc.....	51,382	10,486,552
*	AstroNova, Inc.....	16,656	199,039
*	Asure Software, Inc.....	20,330	115,881
*	Atlassian Corp. PLC, Class A.....	24,187	5,062,823
*	Autodesk, Inc.....	94,216	20,380,805
	Automatic Data Processing, Inc.....	302,104	72,843,317
	Autoscope Technologies Corp.....	1,872	9,547
#*	Avalara, Inc.....	23,946	2,093,359
#*	Avaya Holdings Corp.....	255,347	229,455
*	Aviat Networks, Inc.....	55,622	1,634,174
#*	Avid Technology, Inc.....	85,924	2,411,027
	Avnet, Inc.....	238,383	11,411,394
*	Aware, Inc.....	51,506	105,587
*	Axcelis Technologies, Inc.....	92,015	6,471,415
*	AXT, Inc.....	138,593	1,215,461
#	Badger Meter, Inc.....	94,268	9,067,639
#	Bel Fuse, Inc., Class A.....	4,354	127,572
#	Bel Fuse, Inc., Class B.....	25,954	641,842
#	Belden, Inc.....	107,318	6,945,621
	Benchmark Electronics, Inc.....	89,392	2,286,647
	BK Technologies Corp.....	24,446	67,227
*	Black Knight, Inc.....	139,839	9,184,626
#*	Blackbaud, Inc.....	86,651	5,313,439
*	Block, Inc., Class A.....	26,947	2,049,589
#*	BM Technologies, Inc.....	14,728	88,368
*	Box, Inc., Class A.....	124,508	3,541,008

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Brightcove, Inc.....	18,100	\$ 107,695
Broadcom, Inc.....	284,762	152,484,356
Broadridge Financial Solutions, Inc.....	148,071	23,772,799
* Cadence Design Systems, Inc.....	90,729	16,882,852
* CalAmp Corp.....	66,065	311,166
* Calix, Inc.....	167,509	9,554,713
#* Cambium Networks Corp.....	14,819	279,338
* Cantaloupe, Inc.....	4,641	28,171
Cass Information Systems, Inc.....	31,491	1,148,162
CDW Corp.....	190,175	34,522,468
#* Cerence, Inc.....	76,264	2,148,357
* Ceridian HCM Holding, Inc.....	53,959	2,955,334
* CEVA, Inc.....	48,328	1,799,251
* ChannelAdvisor Corp.....	60,234	887,849
* Ciena Corp.....	293,050	15,121,380
* Cirrus Logic, Inc.....	146,292	12,502,114
Cisco Systems, Inc.....	2,308,415	104,732,789
Citrix Systems, Inc.....	111,706	11,328,105
#* Clearfield, Inc.....	31,727	3,126,696
* Cloudflare, Inc., Class A.....	6,205	312,236
* Coda Octopus Group, Inc.....	22,446	111,332
Cognex Corp.....	86,749	4,422,464
Cognizant Technology Solutions Corp., Class A.....	469,067	31,877,793
#* Cognyte Software Ltd.....	144,448	651,460
#* Cohu, Inc.....	130,441	3,728,004
* CommScope Holding Co., Inc.....	318,454	2,875,640
* CommVault Systems, Inc.....	38,157	2,140,226
* Computer Task Group, Inc.....	47,645	414,988
Comtech Telecommunications Corp.....	87,569	1,017,552
Concentrix Corp.....	158,296	21,173,673
* Conduent, Inc.....	523,935	2,441,537
* Consensus Cloud Solutions, Inc.....	45,092	2,436,321
* CoreCard Corp.....	729	17,365
Corning, Inc.....	743,399	27,327,347
#* Coupa Software, Inc.....	1,027	67,186
* CPI Card Group, Inc.....	215	3,621
* CPS Technologies Corp.....	3,094	11,324
* CrowdStrike Holdings, Inc., Class A.....	12,102	2,221,927
# CSG Systems International, Inc.....	94,123	6,141,526
* CSP, Inc.....	5,597	44,776
CTS Corp.....	77,908	3,169,297
* CVD Equipment Corp.....	2,767	13,697
* CyberOptics Corp.....	16,840	684,883
* Daktronics, Inc.....	107,609	406,762
* Data I/O Corp.....	16,306	57,723
* Datadog, Inc., Class A.....	14,735	1,503,117
Dell Technologies, Inc., Class C.....	171,406	7,723,554
#* Digi International, Inc.....	76,996	2,193,616
#* Diodes, Inc.....	130,146	10,589,980
* DocuSign, Inc.....	13,840	885,483
Dolby Laboratories, Inc., Class A.....	117,937	9,128,324
* Dropbox, Inc., Class A.....	325,930	7,411,648
* Duck Creek Technologies, Inc.....	28,040	386,952
* DXC Technology Co.....	406,733	12,852,763
* Dynatrace, Inc.....	53,832	2,025,698
* DZS, Inc.....	55,452	1,039,170
# Ebix, Inc.....	77,624	1,836,584
* eGain Corp.....	32,408	287,135
* Elastic NV.....	3,521	281,293

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Electro-Sensors, Inc.....	1,588	\$ 9,592
* EMCORE Corp.....	72,739	232,765
* Enphase Energy, Inc.....	66,551	18,912,463
* Entegris, Inc.....	176,156	19,359,544
* Envestnet, Inc.....	46,814	2,727,852
* EPAM Systems, Inc.....	35,260	12,314,555
* ePlus, Inc.....	71,642	3,981,146
* Euronet Worldwide, Inc.....	86,083	8,459,376
* EVERTEC, Inc.....	158,139	6,165,840
* Evo Payments, Inc., Class A.....	54,495	1,489,893
#* ExlService Holdings, Inc.....	79,882	13,449,732
* Extreme Networks, Inc.....	22,772	297,858
* F5, Inc.....	72,060	12,059,962
* Fabrinet.....	88,036	8,456,738
* Fair Isaac Corp.....	39,402	18,204,906
* FARO Technologies, Inc.....	50,806	1,652,211
* Fidelity National Information Services, Inc.....	309,220	31,589,915
* First Solar, Inc.....	217,114	21,531,195
* Fiserv, Inc.....	218,222	23,061,701
#* Five9, Inc.....	14,903	1,611,312
* FleetCor Technologies, Inc.....	119,372	26,272,584
* Flex Ltd.....	1,008,494	16,942,699
* FormFactor, Inc.....	186,394	6,628,171
* Fortinet, Inc.....	649,125	38,720,306
* Franklin Wireless Corp.....	3,185	9,682
* Frequency Electronics, Inc.....	36,985	244,101
* Gartner, Inc.....	116,744	30,993,197
* Genasys, Inc.....	60,454	202,521
* Genpact Ltd.....	465,517	22,382,057
* Global Payments, Inc.....	155,375	19,005,470
#* Globant SA.....	41,877	8,343,574
* GoDaddy, Inc., Class A.....	135,980	10,086,996
* Grid Dynamics Holdings, Inc.....	2,762	52,119
* GSI Technology, Inc.....	60,553	248,267
* Guidewire Software, Inc.....	66,357	5,157,266
* Hackett Group, Inc.....	105,620	2,214,851
#* Harmonic, Inc.....	259,780	2,836,798
* Hewlett Packard Enterprise Co.....	1,521,640	21,668,154
* HP, Inc.....	536,451	17,912,099
* HubSpot, Inc.....	5,453	1,679,524
#* I3 Verticals, Inc., Class A.....	5,358	145,363
#* IBEX Holdings Ltd.....	1,622	29,293
#* Ichor Holdings Ltd.....	67,700	2,116,302
#* Identiv, Inc.....	30,918	418,630
#* II-VI, Inc.....	111,706	5,880,204
#* Immersion Corp.....	62,202	351,441
#* Infinera Corp.....	381,771	2,500,600
# Information Services Group, Inc.....	115,883	864,487
* Innodata, Inc.....	37,353	213,286
#* Insight Enterprises, Inc.....	86,519	8,081,740
* Intel Corp.....	3,268,769	118,689,002
* Intellicheck, Inc.....	12,293	29,503
# InterDigital, Inc.....	68,040	4,176,976
* International Business Machines Corp.....	704,432	92,132,661
* International Money Express, Inc.....	11,293	271,484
* inTEST Corp.....	24,960	211,661
* Intevac, Inc.....	59,949	288,954
* Intuit, Inc.....	64,822	29,569,852
* IPG Photonics Corp.....	85,508	9,113,443

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
#* Issuer Direct Corp.....	7,605	\$ 190,049
* Iteris, Inc.....	87,120	229,126
#* Itron, Inc.....	108,231	6,320,690
Jabil, Inc.....	545,108	32,346,709
Jack Henry & Associates, Inc.....	97,300	20,216,021
Juniper Networks, Inc.....	398,555	11,171,497
* Key Tronic Corp.....	22,454	112,495
* Keysight Technologies, Inc.....	278,182	45,232,393
* Kimball Electronics, Inc.....	43,092	948,024
KLA Corp.....	174,672	66,993,699
#* Knowles Corp.....	227,921	4,501,440
* Kulicke & Soffa Industries, Inc.....	186,880	8,992,666
* KVH Industries, Inc.....	53,670	462,635
* Kyndryl Holdings, Inc.....	142,486	1,491,828
Lam Research Corp.....	144,358	72,252,623
* Lantronix, Inc.....	35,760	257,830
* Lattice Semiconductor Corp.....	167,024	10,271,976
#* LGL Group, Inc.....	6,640	90,503
#* Limelight Networks, Inc.....	294,353	744,713
Littelfuse, Inc.....	58,078	16,196,212
* LiveRamp Holdings, Inc.....	136,013	3,619,306
#* Lumentum Holdings, Inc.....	94,336	8,533,635
* Luna Innovations, Inc.....	65,955	426,729
* MACOM Technology Solutions Holdings, Inc., Class H.....	102,186	5,920,657
#* Magnachip Semiconductor Corp.....	69,402	1,059,075
* Mandiant, Inc.....	140,653	3,204,075
* Manhattan Associates, Inc.....	145,652	20,488,867
Marvell Technology, Inc.....	412,775	22,983,312
Mastercard, Inc., Class A.....	587,552	207,870,022
Maximus, Inc.....	185,964	12,431,693
* MaxLinear, Inc.....	137,512	5,556,860
Methode Electronics, Inc.....	92,194	3,802,081
Microchip Technology, Inc.....	433,866	29,876,013
Micron Technology, Inc.....	750,261	46,411,145
Microsoft Corp.....	4,640,042	1,302,645,391
#* Mitek Systems, Inc.....	69,635	757,629
MKS Instruments, Inc.....	126,904	15,000,053
#* Model N, Inc.....	743	18,664
* MoneyGram International, Inc.....	114,828	1,166,652
#* MongoDB, Inc.....	7,294	2,279,156
Monolithic Power Systems, Inc.....	26,218	12,184,029
Motorola Solutions, Inc.....	61,213	14,604,810
#* N-Able, Inc.....	1,650	16,203
#* Napco Security Technologies, Inc.....	60,330	1,548,068
National Instruments Corp.....	212,091	8,059,458
* NCR Corp.....	315,734	10,245,568
* Neonode, Inc.....	2,413	11,100
* NeoPhotonics Corp.....	115,194	1,841,952
NetApp, Inc.....	285,126	20,338,038
#* NETGEAR, Inc.....	77,748	2,004,343
#* NetScout Systems, Inc.....	176,271	6,271,722
#* NetSol Technologies, Inc.....	27,104	88,630
Network-1 Technologies, Inc.....	57,475	133,917
* Nortech Systems, Inc.....	446	4,750
NortonLifeLock, Inc.....	447,226	10,970,454
#* Novanta, Inc.....	69,174	10,666,631
NVE Corp.....	7,415	407,232
NVIDIA Corp.....	503,535	91,457,062
NXP Semiconductors NV.....	45,473	8,361,575

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Okta, Inc.....	14,634	\$ 1,440,717
#* Olo, Inc., Class A.....	19,109	204,657
* ON Semiconductor Corp.....	569,078	38,003,029
* One Stop Systems, Inc.....	9,500	37,050
* OneSpan, Inc.....	91,218	1,009,783
* Onto Innovation, Inc.....	123,072	10,245,744
* Optical Cable Corp.....	8,150	29,911
* Oracle Corp.....	463,128	36,049,884
* OSI Systems, Inc.....	50,460	4,877,968
#* Palantir Technologies, Inc., Class A.....	91,842	950,565
#* Palo Alto Networks, Inc.....	11,595	5,787,065
* Paya Holdings, Inc.....	26,849	187,675
* Paychex, Inc.....	365,141	46,840,288
* Paycom Software, Inc.....	51,729	17,095,917
* Paylocity Holding Corp.....	43,873	9,034,767
* PayPal Holdings, Inc.....	198,032	17,135,709
* PC Connection, Inc.....	68,869	3,266,457
* PC-Tel, Inc.....	173,857	801,481
* PDF Solutions, Inc.....	89,834	2,423,721
#* Perficient, Inc.....	89,548	9,449,105
#* PFSweb, Inc.....	44,109	481,229
* Photronics, Inc.....	331,515	7,893,372
#* Ping Identity Holding Corp.....	23,997	411,549
#* Pixelworks, Inc.....	63,468	146,611
* Plexus Corp.....	86,602	8,136,258
* Power Integrations, Inc.....	124,140	10,553,141
# Progress Software Corp.....	134,361	6,309,593
* PTC, Inc.....	83,271	10,273,976
* Pure Storage, Inc., Class A.....	179,745	5,095,771
* Qorvo, Inc.....	128,541	13,377,262
* QUALCOMM, Inc.....	817,724	118,619,043
#* Qualtrics International, Inc., Class A.....	43,892	559,623
* Qualys, Inc.....	76,204	9,321,273
#* QuickLogic Corp.....	8,226	67,289
#* Rackspace Technology, Inc.....	5,163	34,799
#* Rambus, Inc.....	288,458	7,292,218
#* RF Industries Ltd.....	19,118	131,149
#* Ribbon Communications, Inc.....	335,261	1,136,535
* Richardson Electronics Ltd.....	28,182	440,485
#* Rimini Street, Inc.....	12,521	87,897
* Rogers Corp.....	40,264	10,841,082
* Roper Technologies, Inc.....	45,884	20,036,166
* Rubicon Technology, Inc.....	1,435	23,017
#* Sailpoint Technologies Holdings, Inc.....	64,866	4,136,505
* Salesforce, Inc.....	185,416	34,120,252
* Sanmina Corp.....	183,395	8,445,340
* Sapiens International Corp. NV.....	52,324	1,376,644
* ScanSource, Inc.....	60,976	1,948,183
* Schmitt Industries, Inc.....	2,147	9,339
* Seagate Technology Holdings PLC.....	363,623	29,082,568
#* SecureWorks Corp., Class A.....	12,468	123,807
* Semtech Corp.....	120,199	7,492,004
* ServiceNow, Inc.....	17,178	7,672,726
#* SigmaTron International, Inc.....	9,201	64,407
#* Silicon Laboratories, Inc.....	65,432	9,649,911
* Skyworks Solutions, Inc.....	258,666	28,163,554
#* SMART Global Holdings, Inc.....	148,014	2,904,035
* Snowflake, Inc., Class A.....	23,612	3,539,675
* Socket Mobile, Inc.....	3,691	10,409

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* SolarEdge Technologies, Inc.....	32,968	\$ 11,872,766
# SolarWinds Corp.....	1,650	17,672
* Sono-Tek Corp.....	696	3,619
* Splunk, Inc.....	30,493	3,168,528
* SPS Commerce, Inc.....	50,476	6,045,006
#* SRAX, Inc.....	3,513	9,064
†† SRAX, Inc.....	3,513	597
SS&C Technologies Holdings, Inc.....	238,881	14,134,589
* StarTek, Inc.....	85,247	272,790
* Stratasys Ltd.....	139,578	2,873,911
* Sumo Logic, Inc.....	10,919	73,922
* Super Micro Computer, Inc.....	37,469	2,023,701
# Switch, Inc., Class A.....	65,052	2,199,408
* Synaptics, Inc.....	91,544	13,269,303
* Synopsys, Inc.....	45,908	16,871,190
Taitron Components, Inc., Class A.....	1,484	5,506
TD SYNEX Corp.....	158,296	15,896,084
TE Connectivity Ltd.....	215,681	28,843,020
* Teledyne Technologies, Inc.....	51,586	20,190,760
#* Telos Corp.....	14,459	114,804
* Teradata Corp.....	302,853	11,596,241
# Teradyne, Inc.....	253,971	25,623,134
* TESSCO Technologies, Inc.....	22,794	128,102
Texas Instruments, Inc.....	676,325	120,987,779
#* Trade Desk, Inc., Class A.....	104,540	4,704,300
* TransAct Technologies, Inc.....	17,129	77,081
* Trimble, Inc.....	235,510	16,351,459
#* Trio-Tech International.....	3,963	19,379
# TTEC Holdings, Inc.....	145,440	10,641,845
* TTM Technologies, Inc.....	258,126	3,492,445
#* Turtle Beach Corp.....	12,241	159,133
* Twilio, Inc., Class A.....	18,985	1,609,928
* Tyler Technologies, Inc.....	18,698	7,460,502
# Ubiquiti, Inc.....	23,303	7,028,884
* Ultra Clean Holdings, Inc.....	114,885	3,860,136
#* Unisys Corp.....	102,449	1,405,600
#* Unity Software, Inc.....	27,080	1,012,521
Universal Display Corp.....	36,003	4,156,906
* Upland Software, Inc.....	21,159	239,520
* Usio, Inc.....	4,200	9,156
#* Veeco Instruments, Inc.....	107,588	2,345,418
* Verint Systems, Inc.....	131,587	6,009,578
* VeriSign, Inc.....	71,033	13,436,602
#* Verra Mobility Corp.....	36,272	598,125
#* Viasat, Inc.....	126,831	4,176,545
* Viavi Solutions, Inc.....	496,738	7,351,722
# Visa, Inc., Class A.....	921,563	195,472,728
Vishay Intertechnology, Inc.....	322,340	6,659,544
* Vishay Precision Group, Inc.....	29,997	935,306
VMware, Inc., Class A.....	54,196	6,297,575
Vontier Corp.....	133,970	3,456,426
Wayside Technology Group, Inc.....	9,192	289,548
* Western Digital Corp.....	338,999	16,644,851
Western Union Co.....	509,835	8,677,392
* WEX, Inc.....	50,025	8,314,655
* Wireless Telecom Group, Inc.....	55,860	79,321
#* Wolfspeed, Inc.....	100,664	8,385,311
* Workday, Inc., Class A.....	13,900	2,155,890
Xerox Holdings Corp.....	413,390	7,081,371

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
Xperi Holding Corp.....	290,487	\$ 4,868,562
* Zebra Technologies Corp., Class A.....	52,502	18,779,440
* Zendesk, Inc.....	14,161	1,068,023
* Zoom Video Communications, Inc., Class A.....	25,472	2,645,522
* Zscaler, Inc.....	14,108	2,187,587
TOTAL INFORMATION TECHNOLOGY.....		<u>7,122,078,821</u>
MATERIALS — (4.6%)		
* Advanced Emissions Solutions, Inc.....	5,208	25,467
AdvanSix, Inc.....	67,203	2,640,406
* AgroFresh Solutions, Inc.....	54,123	95,798
Air Products & Chemicals, Inc.....	125,994	31,275,491
Albemarle Corp.....	107,476	26,257,462
Alcoa Corp.....	352,172	17,922,033
#* Allegheny Technologies, Inc.....	199,016	4,953,508
Alpha Metallurgical Resources, Inc.....	9,054	1,238,225
Amcor PLC.....	1,615,087	20,915,377
* American Biltrite, Inc.....	36	5,580
American Vanguard Corp.....	76,378	1,788,009
#* Ampco-Pittsburgh Corp.....	162,224	713,786
AptarGroup, Inc.....	165,827	17,869,517
* Arconic Corp.....	169,291	5,114,281
Ardagh Metal Packaging SA.....	5,790	39,140
# Ashland Global Holdings, Inc.....	127,468	12,806,710
#* Aspen Aerogels, Inc.....	52,539	687,210
Avery Dennison Corp.....	146,530	27,908,104
Avient Corp.....	178,804	7,715,393
* Axalta Coating Systems Ltd.....	602,644	15,198,682
Balchem Corp.....	82,457	11,194,362
Ball Corp.....	338,707	24,867,868
* Berry Global Group, Inc.....	328,232	18,922,575
# Cabot Corp.....	137,563	10,215,428
# Carpenter Technology Corp.....	120,580	3,875,441
Celanese Corp.....	147,756	17,362,808
#* Century Aluminum Co.....	264,953	2,090,479
CF Industries Holdings, Inc.....	376,519	35,953,799
Chase Corp.....	25,373	2,306,913
Chemours Co.....	288,167	10,255,864
* Clearwater Paper Corp.....	111,620	3,984,834
#* Cleveland-Cliffs, Inc.....	891,858	15,794,805
#* Coeur Mining, Inc.....	580,125	1,862,201
Commercial Metals Co.....	311,174	12,328,714
Compass Minerals International, Inc.....	74,005	2,755,206
* Core Molding Technologies, Inc.....	18,851	204,722
Corteva, Inc.....	683,854	39,355,798
Crown Holdings, Inc.....	253,463	25,772,118
Dow, Inc.....	750,633	39,941,182
DuPont de Nemours, Inc.....	152,551	9,340,698
Eagle Materials, Inc.....	112,205	14,188,322
Eastman Chemical Co.....	156,668	15,029,161
Ecolab, Inc.....	91,823	15,166,405
Ecovyst, Inc.....	8,527	87,231
Element Solutions, Inc.....	621,046	12,271,869
#*†† Ferroglobe PLC.....	109,851	675,584
#* Flotek Industries, Inc.....	910,277	1,010,407
FMC Corp.....	158,204	17,576,464
Fortitude Gold Corp.....	54,214	327,995
Freeport-McMoRan, Inc.....	1,347,461	42,512,395
# Friedman Industries, Inc.....	15,398	148,437

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
	109,411	\$ 786,665
*	172,141	5,422,441
	111,695	685,807
#	189,752	333,963
	1,013,404	22,548,239
#	75,813	5,353,914
	32,148	2,244,573
	60,754	2,414,971
	29,613	1,144,839
	126,202	8,102,168
#	1,347,054	6,102,155
	573,156	16,598,598
*	340	2,360
*	104,185	6,990,813
	59,516	6,070,632
	203,680	25,266,504
	506,605	21,667,496
#*	33,722	1,537,723
	34,717	2,630,507
	52,218	1,229,212
#	166,735	2,929,534
	183,953	55,553,806
#*	378,191	9,413,174
#	308,405	19,623,810
*	204,429	2,823,164
	492,153	43,860,675
	58,468	20,585,413
	52,387	4,292,591
	226,459	3,614,286
#	90,475	6,044,635
	460,619	24,256,197
#*	57,799	1,940,312
	124,768	3,035,605
	21,784	6,770,467
	528,515	23,931,159
#	10,918	72,823
	17,402	194,032
	420,849	57,151,294
*	394,562	5,804,007
	431,988	22,580,013
#	54,092	1,608,155
	26,123	451,667
	177,765	24,995,537
	283,970	36,714,481
#	2,856	463,272
	18,463	216,756
#*	4,961	25,351
#*	266,862	944,691
	161,519	30,728,990
*	229,171	4,647,588
	98,520	10,321,940
	231,586	20,935,374
	111,001	3,041,427
	74,622	2,653,558
#	148,635	3,247,675
#	127,816	11,369,233
	185,813	11,356,891
	92,373	7,942,231
	190,491	46,087,393

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
	336,994	\$ 14,996,233
	282,079	17,909,196
#	99,431	4,951,664
	481,497	37,498,986
	67,327	7,554,763
*	297,031	8,171,323
	198,945	1,472,193
	46,427	1,821,795
*	24,899	343,855
*	177,100	3,593,359
#	104,052	1,090,465
#	128,452	3,802,179
#	104,361	3,732,993
	415,739	6,489,686
*	2,268	9,367
#	518,453	12,261,413
	14,087	1,449,130
*	32,024	272,204
	334,586	10,780,361
*	118,493	203,808
	124,001	20,501,085
	126,547	4,040,646
	140,920	13,717,153
	327,363	13,867,097
	126,194	6,462,395
TOTAL MATERIALS.....		<u>1,468,906,400</u>
REAL ESTATE — (0.3%)		
*	14,457	203,844
*	360,063	30,828,594
*	2,161	23,879
#*	68,624	1,152,883
#	124,404	746,424
#	12,064	179,271
*	3,804	16,053
#*	21,917	303,331
*	23,658	1,395,822
#*	87,682	6,215,777
*	677	30,550
*	107,683	20,531,918
*»	2,713	119,318
	336,154	6,944,942
	96,875	3,964,125
*	13,708	130,363
	449,418	5,123,365
*	38,641	78,055
	70,466	1,785,608
*	280,301	2,783,389
#*	26,300	228,810
	21,961	634,893
#	194,168	8,158,939
#*	22,438	710,611
*	73,433	1,213,113
#*	16,938	17,785
*	49,328	1,726,480
#*	150,468	5,248,324
TOTAL REAL ESTATE.....		<u>100,496,466</u>

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UTILITIES — (2.0%)		
	497,941	\$11,064,249
	78,390	4,865,667
	141,127	8,598,868
	144,378	13,444,479
#	128,710	12,685,658
	56,210	4,899,826
	105,607	16,415,552
#	17,059	879,562
#	234,494	8,362,056
	78,451	9,523,167
#	62,463	3,043,822
	102,191	4,318,592
#	111,989	8,645,551
	69,657	2,724,982
	92,876	5,579,990
	297,695	9,433,954
	33,768	4,630,606
	67,535	2,331,984
#	140,081	5,258,641
	165,770	11,393,372
	139,189	13,817,292
	40,703	632,932
	76,309	5,044,025
	170,652	13,990,051
	109,778	14,304,073
	151,638	16,669,565
	211,080	14,304,892
	116,917	13,460,654
	201,348	10,458,015
	171,898	11,733,757
	148,396	13,091,495
	228,927	10,642,816
#	314,908	12,942,719
	60,892	586,390
	1,921	25,415
	122,659	5,188,476
#	68,279	7,628,130
	65,025	5,291,734
#	35,564	3,382,492
	93,204	6,742,377
#	192,921	8,911,021
	427,752	36,140,766
	284,011	8,633,934
#	47,422	2,545,139
#	76,091	4,219,246
	655,006	24,726,476
	209,231	8,595,209
	84,597	7,185,669
#	137,949	11,938,106
	85,677	6,020,523
*	669,621	7,272,084
	101,396	7,449,564
	170,699	8,239,641
	146,521	7,522,388
	447,715	13,019,552
	241,400	15,852,738
*	41,462	437,839
#	16,102	325,421
	71,702	11,888,192

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)		
SJW Group.....	63,604	\$ 4,176,239
# South Jersey Industries, Inc.....	154,488	5,295,849
Southern Co.....	226,157	17,389,212
Southwest Gas Holdings, Inc.....	73,783	6,416,170
# Spire, Inc.....	73,774	5,550,756
#* Sunnova Energy International, Inc.....	75,786	1,971,952
UGI Corp.....	223,261	9,635,945
# Unitil Corp.....	32,521	1,781,175
# Via Renewables, Inc.....	15,216	123,554
Vistra Corp.....	778,849	20,133,247
WEC Energy Group, Inc.....	133,404	13,848,669
Xcel Energy, Inc.....	183,560	13,432,921
York Water Co.....	29,489	1,267,732
TOTAL UTILITIES.....		<u>619,984,807</u>
TOTAL COMMON STOCKS.....		<u>30,440,576,165</u>
PREFERRED STOCKS — (0.0%)		
COMMUNICATION SERVICES — (0.0%)		
Liberty Broadband Corp., 7.000%.....	24,077	<u>628,410</u>
CONSUMER DISCRETIONARY — (0.0%)		
# Qurate Retail, Inc., 8.000%.....	15,643	<u>827,515</u>
INDUSTRIALS — (0.0%)		
(r) WESCO International, Inc., Floating Rate Note, 5-Yr. CMT + 10.325%, FRN, 10.625%.....	73,575	<u>2,071,136</u>
TOTAL PREFERRED STOCKS.....		<u>3,527,061</u>
TOTAL INVESTMENT SECURITIES (Cost \$13,927,016,745).....		
		<u>30,444,103,226</u>
TEMPORARY CASH INVESTMENTS — (0.8%)		
State Street Institutional U.S. Government Money Market Fund 1.880%.....	238,003,411	<u>238,003,411</u>
SECURITIES LENDING COLLATERAL — (3.1%)		
@§ The DFA Short Term Investment Fund.....	85,407,263	<u>987,905,809</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$15,152,812,463)^.....		
		<u>\$31,670,012,446</u>

As of July 31, 2022, U.S. Core Equity 2 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.....	1,266	09/16/22	\$257,781,569	\$261,650,550	\$3,868,981
Total Futures Contracts.....			<u>\$257,781,569</u>	<u>\$261,650,550</u>	<u>\$3,868,981</u>

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Communication Services.....	\$ 1,955,467,709	\$ 161,860	—	\$ 1,955,629,569
Consumer Discretionary.....	3,208,410,072	6,808	—	3,208,416,880
Consumer Staples.....	1,958,409,907	118,801	—	1,958,528,708
Energy.....	1,634,322,082	—	—	1,634,322,082
Financials.....	4,353,291,573	109,558	—	4,353,401,131
Health Care.....	3,823,166,692	—	\$ 1,980,572	3,825,147,264
Industrials.....	4,192,254,148	1,409,889	—	4,193,664,037
Information Technology.....	7,122,078,224	597	—	7,122,078,821
Materials.....	1,468,906,400	—	—	1,468,906,400
Real Estate.....	100,377,148	119,318	—	100,496,466
Utilities.....	619,984,807	—	—	619,984,807
Preferred Stocks				
Communication Services.....	628,410	—	—	628,410
Consumer Discretionary.....	827,515	—	—	827,515
Industrials.....	2,071,136	—	—	2,071,136
Temporary Cash Investments.....	238,003,411	—	—	238,003,411
Securities Lending Collateral.....	—	987,905,809	—	987,905,809
Futures Contracts**.....	3,868,981	—	—	3,868,981
TOTAL.....	\$30,682,068,215	\$989,832,640	\$1,980,572[^]	\$31,673,881,427

** 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
July 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (96.3%)		
COMMUNICATION SERVICES — (5.7%)		
Activision Blizzard, Inc.....	35,792	\$ 2,861,570
* Alphabet, Inc., Class A.....	204,320	23,766,502
* Alphabet, Inc., Class C.....	212,580	24,795,331
* Altice USA, Inc., Class A.....	31,187	327,775
#* AMC Networks, Inc., Class A.....	29,850	911,022
* Angi, Inc.....	57,744	300,269
* Anterix, Inc.....	7,672	341,327
AT&T, Inc.....	728,166	13,674,958
ATN International, Inc.....	22,236	1,023,745
#* Audacy, Inc., Class A.....	57,724	36,770
* Ballantyne Strong, Inc.....	7,403	21,099
* Boston Omaha Corp., Class A.....	235	5,734
#* Bumble, Inc., Class A.....	3,063	116,149
Cable One, Inc.....	1,282	1,764,904
#* Cargurus, Inc.....	32,833	797,514
* Cars.com, Inc.....	58,406	686,855
* Charter Communications, Inc., Class A.....	7,223	3,121,058
#* Cinemark Holdings, Inc.....	48,992	898,023
Cogent Communications Holdings, Inc.....	12,352	788,181
Comcast Corp., Class A.....	414,662	15,558,118
* Consolidated Communications Holdings, Inc.....	63,509	419,159
#*»†† Contra Costa Communications.....	2,485	0
#* Cumulus Media, Inc., Class A.....	667	5,296
#* Daily Journal Corp.....	563	152,179
DallasNews Corp.....	1,667	10,969
* DHI Group, Inc.....	44,943	219,771
#* DISH Network Corp., Class A.....	117,268	2,036,945
* EchoStar Corp., Class A.....	47,851	945,536
Electronic Arts, Inc.....	9,605	1,260,464
* Emerald Holding, Inc.....	3,272	10,307
Entravision Communications Corp., Class A.....	62,511	335,059
#* EverQuote, Inc., Class A.....	11,338	118,482
* EW Scripps Co., Class A.....	76,118	1,085,443
* Facebook, Inc., Class A.....	187,933	29,900,140
Fox Corp., Class A.....	92,467	3,061,582
Fox Corp., Class B.....	102,451	3,165,736
* Frontier Communications Parent, Inc.....	49,921	1,293,453
* Gannett Co., Inc.....	139,204	419,004
Gray Television, Inc.....	82,293	1,528,181
Gray Television, Inc., Class A.....	2,300	38,640
* Hemisphere Media Group, Inc.....	17,432	135,621
* IDT Corp., Class B.....	62,410	1,624,532
* iHeartMedia, Inc., Class A.....	87,260	652,705
* IMAX Corp.....	43,682	734,294
Interpublic Group of Cos., Inc.....	80,376	2,400,831
* Iridium Communications, Inc.....	116,883	5,225,839
John Wiley & Sons, Inc., Class A.....	36,894	1,926,605
John Wiley & Sons, Inc., Class B.....	2,087	108,274
* Liberty Broadband Corp., Class A.....	3,632	392,002
*» Liberty Broadband Corp., Class B.....	234	25,256
* Liberty Broadband Corp., Class C.....	37,226	4,055,028
* Liberty Latin America Ltd., Class C.....	153,094	1,123,710
#* Liberty Media Corp.-Liberty Braves, Class A.....	7,775	224,387

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
*» Liberty Media Corp.-Liberty Braves, Class B.	93	\$ 2,623
* Liberty Media Corp.-Liberty Braves, Class C.	18,966	524,789
* Liberty Media Corp.-Liberty Formula One, Class A.	10,867	673,645
* Liberty Media Corp.-Liberty Formula One, Class C.	82,634	5,600,106
* Liberty Media Corp.-Liberty SiriusXM, Class A.	13,224	526,976
* Liberty Media Corp.-Liberty SiriusXM, Class B.	309	12,175
* Liberty Media Corp.-Liberty SiriusXM, Class C.	49,556	1,973,320
* Lions Gate Entertainment Corp., Class A.	27,097	237,370
* Lions Gate Entertainment Corp., Class B.	124,088	1,031,171
* Live Nation Entertainment, Inc.	11,490	1,079,945
* Loyalty Ventures, Inc.	8,776	25,889
# Lumen Technologies, Inc.	627,754	6,836,241
* Madison Square Garden Entertainment Corp.	25,459	1,482,478
#* Magnite, Inc.	31,862	243,426
* Marchex, Inc., Class B.	1,280	2,560
#* Marcus Corp.	19,647	322,800
* Match Group, Inc.	9,850	722,104
* New York Times Co., Class A.	37,573	1,200,457
* News Corp., Class A.	174,543	2,991,667
* News Corp., Class B.	90,843	1,569,767
* Nexstar Media Group, Inc., Class A.	33,800	6,366,906
* Omnicom Group, Inc.	38,949	2,720,198
* Ooma, Inc.	2,567	30,624
# Paramount Global, Class A.	3,778	102,157
# Paramount Global, Class B.	119,290	2,821,209
#* PubMatic, Inc., Class A.	6,279	104,169
* QuinStreet, Inc.	35,147	377,830
* Salem Media Group, Inc.	5,100	11,067
* Scholastic Corp.	31,899	1,501,486
* Sciply Corp., Class A.	6,482	88,415
* Shenandoah Telecommunications Co.	57,187	1,275,270
* Shutterstock, Inc.	16,849	951,969
* Sinclair Broadcast Group, Inc., Class A.	31,754	693,507
# Sirius XM Holdings, Inc.	120,878	807,465
* Spok Holdings, Inc.	35,362	233,743
* Take-Two Interactive Software, Inc.	32,115	4,262,624
#* TechTarget, Inc.	17,658	1,151,125
* TEGNA, Inc.	194,817	4,079,468
* Telephone & Data Systems, Inc.	108,068	1,708,555
* Telesat Corp.	1,933	23,467
#* Thryv Holdings, Inc.	12,482	303,812
* T-Mobile U.S., Inc.	66,434	9,504,048
* Townsquare Media, Inc., Class A.	16,264	130,112
#* Travelzoo.	12,456	63,401
* TripAdvisor, Inc.	47,885	910,294
* Twitter, Inc.	27,266	1,134,538
* U.S. Cellular Corp.	36,719	1,075,500
* Urban One, Inc.	25,200	88,452
* Verizon Communications, Inc.	403,352	18,630,829
* Walt Disney Co.	94,632	10,040,455
* Warner Bros Discovery, Inc.	380,271	5,704,065
* WideOpenWest, Inc.	45,003	827,155
# World Wrestling Entertainment, Inc., Class A.	14,789	1,025,026
* Yelp, Inc.	51,364	1,574,820
* Zedge, Inc., Class B.	5,669	15,646
#* Ziff Davis, Inc.	32,238	2,639,970
TOTAL COMMUNICATION SERVICES.		<u>266,471,220</u>

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (10.0%)		
#	Cheesecake Factory, Inc.....	26,709 \$ 780,704
#*	1-800-Flowers.com, Inc., Class A.....	37,182 370,705
#*	2U, Inc.....	20,577 201,449
	Aaron's Co., Inc.....	37,551 488,914
*	Abercrombie & Fitch Co., Class A.....	65,170 1,160,678
#	Academy Sports & Outdoors, Inc.....	49,768 2,141,517
	Acushnet Holdings Corp.....	65,531 3,193,326
*	Adient PLC.....	61,544 2,078,956
#	ADT, Inc.....	288,629 2,106,992
*	Adtalem Global Education, Inc.....	44,112 1,768,891
	Advance Auto Parts, Inc.....	16,744 3,241,973
	AMCON Distributing Co.....	438 82,138
*	American Axle & Manufacturing Holdings, Inc.....	96,191 857,062
#	American Eagle Outfitters, Inc.....	192,536 2,318,133
*	American Outdoor Brands, Inc.....	14,342 113,302
*	American Public Education, Inc.....	18,666 293,243
#*	America's Car-Mart, Inc.....	8,133 842,335
*	Aptiv PLC.....	17,650 1,851,309
	Aramark.....	111,373 3,719,858
#	Ark Restaurants Corp.....	2,975 59,322
	Arko Corp.....	8,342 76,162
*	Asbury Automotive Group, Inc.....	19,530 3,352,129
	Autoliv, Inc.....	26,841 2,308,326
*	AutoNation, Inc.....	44,678 5,305,066
#*	Barnes & Noble Education, Inc.....	6,335 17,168
	Bassett Furniture Industries, Inc.....	9,023 207,078
	Bath & Body Works, Inc.....	16,472 585,415
*	BBQ Holdings, Inc.....	4,609 55,308
*	Beazer Homes USA, Inc.....	28,393 418,797
	Best Buy Co., Inc.....	38,802 2,987,366
#	Big 5 Sporting Goods Corp.....	27,233 350,216
#	Big Lots, Inc.....	34,836 703,339
*	Biglari Holdings, Inc., Class A.....	142 85,129
*	Biglari Holdings, Inc., Class B.....	1,757 211,209
*	BJ's Restaurants, Inc.....	22,547 529,178
	Bloomin' Brands, Inc.....	69,883 1,424,914
	Bluegreen Vacations Holding Corp.....	9,724 255,547
*	Boot Barn Holdings, Inc.....	35,095 2,186,419
	BorgWarner, Inc.....	210,764 8,105,983
	Boyd Gaming Corp.....	57,508 3,192,269
*	Bright Horizons Family Solutions, Inc.....	15,179 1,421,817
*	Brinker International, Inc.....	13,204 366,411
	Brunswick Corp.....	50,302 4,030,196
#	Buckle, Inc.....	25,922 782,844
	Build-A-Bear Workshop, Inc.....	15,113 241,355
*	Burlington Stores, Inc.....	2,401 338,853
*	Caesars Entertainment, Inc.....	17,048 778,923
	Caleres, Inc.....	34,981 868,228
#*	Callaway Golf Co.....	76,689 1,760,013
	Camping World Holdings, Inc., Class A.....	10,608 286,840
*	Capri Holdings Ltd.....	44,674 2,174,730
*	CarMax, Inc.....	27,252 2,712,664
*	CarParts.com, Inc.....	2,107 16,814
	Carriage Services, Inc.....	24,853 901,667
	Carrols Restaurant Group, Inc.....	41,335 102,924
#	Carter's, Inc.....	22,510 1,834,115
	Cato Corp., Class A.....	18,848 232,773
*	Cavco Industries, Inc.....	7,684 1,980,858
	Century Communities, Inc.....	28,311 1,448,674

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Chegg, Inc.....	83,353	\$1,775,419
#* Chico's FAS, Inc.....	75,724	380,135
* Children's Place, Inc.....	8,738	378,705
Choice Hotels International, Inc.....	8,184	989,200
Churchill Downs, Inc.....	2,565	538,137
* Chuy's Holdings, Inc.....	14,866	330,471
#* Citi Trends, Inc.....	8,687	213,526
Columbia Sportswear Co.....	32,436	2,400,588
#* Conn's, Inc.....	31,161	293,537
* Container Store Group, Inc.....	9,288	69,288
#» Contra Zagg, Inc.....	25,325	2,279
* Cooper-Standard Holdings, Inc.....	19,388	83,562
# Cracker Barrel Old Country Store, Inc.....	16,117	1,532,243
* Crocs, Inc.....	8,615	617,179
Crown Crafts, Inc.....	2,196	14,362
Culp, Inc.....	13,186	66,194
Dana, Inc.....	125,434	2,102,274
Darden Restaurants, Inc.....	16,601	2,066,659
* Dave & Buster's Entertainment, Inc.....	30,313	1,132,494
* Deckers Outdoor Corp.....	10,419	3,263,335
* Delta Apparel, Inc.....	12,387	289,732
#* Denny's Corp.....	22,857	221,941
Designer Brands, Inc., Class A.....	60,716	876,132
#* Destination XL Group, Inc.....	5,843	24,190
# Dick's Sporting Goods, Inc.....	45,153	4,225,869
# Dillard's, Inc., Class A.....	27,202	6,184,375
# Dine Brands Global, Inc.....	1,652	117,804
Dollar General Corp.....	15,330	3,808,432
* Dollar Tree, Inc.....	31,716	5,244,558
Domino's Pizza, Inc.....	3,037	1,190,838
* Dorman Products, Inc.....	28,751	2,906,439
DR Horton, Inc.....	127,178	9,923,699
* Duluth Holdings, Inc., Class B.....	3,783	36,468
eBay, Inc.....	25,601	1,244,977
Educational Development Corp.....	6,574	22,220
* El Pollo Loco Holdings, Inc.....	35,651	346,528
Escalade, Inc.....	12,824	161,711
# Ethan Allen Interiors, Inc.....	26,692	613,649
* Etsy, Inc.....	4,577	474,726
* Expedia Group, Inc.....	4,495	476,695
* Fiesta Restaurant Group, Inc.....	16,154	132,624
* Five Below, Inc.....	10,014	1,272,479
Flanigan's Enterprises, Inc.....	300	8,400
Flexsteel Industries, Inc.....	8,594	156,926
#* Floor & Decor Holdings, Inc., Class A.....	15,459	1,245,532
# Foot Locker, Inc.....	77,357	2,194,618
Ford Motor Co.....	462,094	6,788,161
* Fox Factory Holding Corp.....	13,049	1,235,218
Franchise Group, Inc.....	2,692	88,648
* frontdoor, Inc.....	22,151	592,982
* Full House Resorts, Inc.....	19,188	119,157
* Funko, Inc., Class A.....	24,947	653,861
# Gap, Inc.....	71,715	689,898
Garmin Ltd.....	22,692	2,215,193
* General Motors Co.....	208,405	7,556,765
* Genesco, Inc.....	14,308	801,963
Gentex Corp.....	155,770	4,395,829
* Gentherm, Inc.....	32,515	2,099,168
Genuine Parts Co.....	16,918	2,586,255

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* G-III Apparel Group Ltd.....	45,437	\$1,003,703
* Good Times Restaurants, Inc.....	3,814	12,129
* Goodyear Tire & Rubber Co.....	158,834	1,950,482
#* GoPro, Inc., Class A.....	52,693	335,128
Graham Holdings Co., Class B.....	4,229	2,514,098
* Grand Canyon Education, Inc.....	25,569	2,456,414
#* Green Brick Partners, Inc.....	22,902	613,774
Group 1 Automotive, Inc.....	15,409	2,726,160
Guess?, Inc.....	59,084	1,117,278
H&R Block, Inc.....	69,238	2,766,751
Hamilton Beach Brands Holding Co., Class A.....	17,718	209,781
# Hanesbrands, Inc.....	144,709	1,617,847
Harley-Davidson, Inc.....	104,441	3,948,914
Hasbro, Inc.....	16,501	1,298,959
# Haverty Furniture Cos., Inc.....	19,633	536,570
Haverty Furniture Cos., Inc., Class A.....	1,796	47,917
* Helen of Troy Ltd.....	20,370	2,725,302
# Hibbett, Inc.....	15,878	744,996
* Hilton Grand Vacations, Inc.....	48,053	1,959,121
Hooker Furnishings Corp.....	11,517	190,491
* Horizon Global Corp.....	19,302	27,409
* Hovnanian Enterprises, Inc., Class A.....	788	38,226
* Hyatt Hotels Corp., Class A.....	26,200	2,168,050
Installed Building Products, Inc.....	19,856	2,013,796
# International Game Technology PLC.....	102,105	1,934,890
* iRobot Corp.....	21,145	972,881
* J Jill, Inc.....	915	14,658
# Jack in the Box, Inc.....	6,082	420,510
Jerash Holdings US, Inc.....	2,403	13,985
Johnson Outdoors, Inc., Class A.....	12,917	869,443
KB Home.....	80,690	2,633,722
Kohl's Corp.....	114,994	3,350,925
Kontoor Brands, Inc.....	24,669	900,419
Krispy Kreme, Inc.....	7,917	113,055
* Kura Sushi USA, Inc., Class A.....	604	51,002
* Lakeland Industries, Inc.....	7,500	120,300
#* Lands' End, Inc.....	11,629	148,270
#* Landsea Homes Corp.....	310	2,282
* Las Vegas Sands Corp.....	15,717	592,374
Laureate Education, Inc., Class A.....	123,057	1,456,995
La-Z-Boy, Inc.....	45,566	1,269,924
LCI Industries.....	25,955	3,506,261
Lear Corp.....	52,945	8,002,107
Leggett & Platt, Inc.....	56,008	2,220,157
Lennar Corp., Class A.....	86,062	7,315,270
Lennar Corp., Class B.....	9,841	668,007
# Levi Strauss & Co., Class A.....	9,166	173,421
#* LGI Homes, Inc.....	24,836	2,801,501
Lifetime Brands, Inc.....	22,906	246,469
* Lincoln Educational Services Corp.....	12,212	88,415
* Liquidity Services, Inc.....	37,467	754,211
Lithia Motors, Inc.....	18,484	4,903,436
* Live Ventures, Inc.....	363	12,658
LKQ Corp.....	49,636	2,722,038
#* Lovesac Co.....	6,458	201,231
* M/I Homes, Inc.....	33,882	1,558,911
Macy's, Inc.....	263,459	4,650,051
* Malibu Boats, Inc., Class A.....	20,283	1,266,673
# Marine Products Corp.....	15,913	172,815

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* MarineMax, Inc.....	26,965	\$ 1,101,251
Marriott Vacations Worldwide Corp.....	32,640	4,469,069
* MasterCraft Boat Holdings, Inc.....	18,751	444,211
* Mattel, Inc.....	85,940	1,993,808
McDonald's Corp.....	1,857	489,078
MDC Holdings, Inc.....	82,456	2,989,030
* Meritage Homes Corp.....	35,556	3,139,595
MGM Resorts International.....	55,466	1,815,402
* Modine Manufacturing Co.....	50,652	664,554
* Mohawk Industries, Inc.....	45,811	5,885,797
* Monarch Casino & Resort, Inc.....	5,624	360,780
# Monro, Inc.....	30,744	1,541,812
#* Motorcar Parts of America, Inc.....	22,004	331,600
Movado Group, Inc.....	14,193	482,278
Murphy USA, Inc.....	35,401	10,066,628
Nathan's Famous, Inc.....	4,206	231,288
#* National Vision Holdings, Inc.....	45,424	1,323,655
#* Nautilus, Inc.....	29,587	51,481
Newell Brands, Inc.....	295,559	5,973,247
Nobility Homes, Inc.....	1,284	33,384
* Noodles & Co.....	8,060	41,993
Nordstrom, Inc.....	34,419	809,191
NVR, Inc.....	623	2,736,901
* ODP Corp.....	36,903	1,339,579
#* Ollie's Bargain Outlet Holdings, Inc.....	42,835	2,525,123
* ONE Group Hospitality, Inc.....	1,700	14,263
#* OneSpaWorld Holdings Ltd.....	6,459	46,569
# Oxford Industries, Inc.....	16,622	1,585,739
Papa John's International, Inc.....	7,165	687,052
Patrick Industries, Inc.....	24,604	1,493,955
#* Penn National Gaming, Inc.....	38,186	1,319,326
Penske Automotive Group, Inc.....	101,131	11,578,488
* Perdoceo Education Corp.....	70,479	965,562
# PetMed Express, Inc.....	15,853	345,912
* Planet Fitness, Inc., Class A.....	9,900	780,219
* Playa Hotels & Resorts NV.....	71,600	491,176
# Polaris, Inc.....	20,839	2,443,998
Pool Corp.....	1,426	510,080
* Poshmark, Inc., Class A.....	48,962	528,300
* Potbelly Corp.....	8,889	45,067
PulteGroup, Inc.....	146,869	6,406,426
PVH Corp.....	40,828	2,528,070
*>> QEP Co., Inc.....	1,575	28,823
#* QuantumScape Corp.....	19,644	212,548
* Quotient Technology, Inc.....	6,625	18,351
Qurate Retail, Inc., Class A.....	232,336	634,277
Ralph Lauren Corp.....	24,732	2,439,317
RCI Hospitality Holdings, Inc.....	9,765	556,214
#* Red Robin Gourmet Burgers, Inc.....	11,417	99,785
Red Rock Resorts, Inc., Class A.....	21,324	838,673
Rent-A-Center, Inc.....	51,114	1,202,712
#* Revolve Group, Inc.....	9,318	263,886
#* RH.....	2,787	778,771
Rocky Brands, Inc.....	7,323	240,780
Ross Stores, Inc.....	14,432	1,172,744
#* Royal Caribbean Cruises Ltd.....	20,319	786,549
Ruth's Hospitality Group, Inc.....	27,514	482,871
* Sally Beauty Holdings, Inc.....	92,522	1,182,431
* Scientific Games Corp., Class A.....	19,895	1,013,451

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* SeaWorld Entertainment, Inc.....	28,528	\$1,361,641
Service Corp. International.....	89,573	6,669,606
#* Shake Shack, Inc., Class A.....	14,745	758,778
Shoe Carnival, Inc.....	30,438	663,853
# Signet Jewelers Ltd.....	48,178	2,936,931
* Skechers USA, Inc., Class A.....	89,150	3,384,134
* Skyline Champion Corp.....	43,338	2,743,295
#* Sleep Number Corp.....	12,790	576,317
# Smith & Wesson Brands, Inc.....	56,019	815,076
Sonic Automotive, Inc., Class A.....	40,894	1,711,414
#* Sonos, Inc.....	48,361	1,069,262
* Sportsman's Warehouse Holdings, Inc.....	30,710	302,801
Standard Motor Products, Inc.....	30,561	1,397,860
Steven Madden Ltd.....	64,835	2,055,270
* Stoneridge, Inc.....	31,731	597,177
Strategic Education, Inc.....	24,634	1,769,460
* Strattec Security Corp.....	3,345	99,347
#* Stride, Inc.....	46,169	2,062,831
Superior Group of Cos., Inc.....	15,854	292,665
Tapestry, Inc.....	168,413	5,663,729
Target Corp.....	27,480	4,489,682
* Taylor Morrison Home Corp.....	126,306	3,624,982
Tempur Sealy International, Inc.....	35,385	972,380
#* Tenneco, Inc., Class A.....	23,806	449,219
* Terminix Global Holdings, Inc.....	69,923	3,125,558
Texas Roadhouse, Inc.....	21,627	1,886,307
# Thor Industries, Inc.....	42,313	3,568,255
# Tilly's, Inc., Class A.....	23,107	174,920
Toll Brothers, Inc.....	94,747	4,659,657
* TopBuild Corp.....	28,635	6,062,602
Tractor Supply Co.....	17,500	3,350,900
Travel & Leisure Co.....	18,662	804,519
* TravelCenters of America, Inc.....	10,101	421,414
* Tri Pointe Homes, Inc.....	103,909	1,924,395
* Ulta Beauty, Inc.....	6,395	2,487,079
* Under Armour, Inc., Class A.....	16,694	154,586
* Under Armour, Inc., Class C.....	52,052	429,950
* Unifi, Inc.....	19,615	267,352
* Universal Electronics, Inc.....	16,636	461,649
* Universal Technical Institute, Inc.....	27,693	222,652
#* Urban Outfitters, Inc.....	90,547	1,854,403
Vail Resorts, Inc.....	5,219	1,237,581
* Vera Bradley, Inc.....	36,774	154,083
VF Corp.....	20,136	899,677
#* Victoria's Secret & Co.....	5,490	202,910
#* Vince Holding Corp.....	1,700	11,815
#* Vista Outdoor, Inc.....	58,723	1,767,562
* Visteon Corp.....	16,990	2,167,584
#* Vivint Smart Home, Inc.....	12,021	57,460
* VOXX International Corp.....	36,231	342,745
Wendy's Co.....	146,718	3,085,480
Weyco Group, Inc.....	10,880	286,579
Whirlpool Corp.....	38,025	6,573,382
# Williams-Sonoma, Inc.....	31,734	4,583,024
# Wingstop, Inc.....	6,181	779,919
Winmark Corp.....	2,807	623,575
# Winnebago Industries, Inc.....	39,542	2,387,151
Wolverine World Wide, Inc.....	65,467	1,471,044
Wyndham Hotels & Resorts, Inc.....	19,618	1,361,685

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
#* Wynn Resorts Ltd.....	7,029	\$ 446,201
#* XPEL, Inc.....	5,492	336,605
* YETI Holdings, Inc.....	14,854	754,138
* Zovio, Inc.....	39,501	40,686
* Zumiez, Inc.....	29,480	766,480
TOTAL CONSUMER DISCRETIONARY.....		<u>466,159,728</u>
CONSUMER STAPLES — (4.9%)		
Albertsons Cos., Inc., Class A.....	2,000	53,700
Alico, Inc.....	7,614	277,454
Andersons, Inc.....	33,609	1,215,638
Archer-Daniels-Midland Co.....	78,175	6,470,545
B&G Foods, Inc.....	62,724	1,549,910
* BellRing Brands, Inc.....	80,404	1,940,953
* BJ's Wholesale Club Holdings, Inc.....	19,268	1,304,444
#* Boston Beer Co., Inc., Class A.....	2,473	940,803
* Bridgford Foods Corp.....	4,114	52,248
Brown-Forman Corp., Class A.....	3,283	237,689
Brown-Forman Corp., Class B.....	800	59,376
Bunge Ltd.....	114,831	10,602,346
Calavo Growers, Inc.....	16,909	681,433
Cal-Maine Foods, Inc.....	37,112	1,896,794
Campbell Soup Co.....	66,808	3,296,975
Casey's General Stores, Inc.....	18,796	3,809,009
#* Celsius Holdings, Inc.....	3,888	345,876
* Central Garden & Pet Co.....	20,939	907,496
* Central Garden & Pet Co., Class A.....	49,488	2,019,110
* Chefs' Warehouse, Inc.....	36,090	1,249,075
Church & Dwight Co., Inc.....	20,030	1,762,039
Coca-Cola Co.....	42,381	2,719,589
Coca-Cola Consolidated, Inc.....	7,611	3,904,443
Coffee Holding Co., Inc.....	1,900	4,997
Conagra Brands, Inc.....	96,132	3,288,676
Constellation Brands, Inc., Class A.....	7,145	1,759,885
Costco Wholesale Corp.....	7,743	4,191,286
* Coty, Inc., Class A.....	383,859	2,809,848
* Darling Ingredients, Inc.....	65,425	4,532,644
* Duckhorn Portfolio, Inc.....	18,166	333,164
Edgewell Personal Care Co.....	53,406	2,124,491
#* elf Beauty, Inc.....	45,692	1,532,053
Energizer Holdings, Inc.....	58,620	1,731,049
Flowers Foods, Inc.....	126,752	3,601,024
Fresh Del Monte Produce, Inc.....	60,762	1,805,239
#* Freshpet, Inc.....	10,006	534,721
General Mills, Inc.....	39,083	2,923,018
#* Grocery Outlet Holding Corp.....	66,958	2,860,446
* Hain Celestial Group, Inc.....	80,482	1,830,965
* Herbalife Nutrition Ltd.....	22,190	541,658
Hershey Co.....	5,788	1,319,432
* HF Foods Group, Inc.....	572	3,009
Hormel Foods Corp.....	45,106	2,225,530
* Hostess Brands, Inc.....	117,508	2,658,031
Ingles Markets, Inc., Class A.....	13,131	1,253,485
Ingredion, Inc.....	48,266	4,391,241
Inter Parfums, Inc.....	25,661	2,141,924
J M Smucker Co.....	38,387	5,079,368
J&J Snack Foods Corp.....	12,350	1,673,548
John B. Sanfilippo & Son, Inc.....	13,938	1,043,956
Kellogg Co.....	32,803	2,424,798

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
Keurig Dr Pepper, Inc.....	56,539	\$ 2,190,321
Kraft Heinz Co.....	85,992	3,167,085
Kroger Co.....	148,256	6,885,009
Lamb Weston Holdings, Inc.....	5,072	404,036
Lancaster Colony Corp.....	14,655	1,940,029
* Landec Corp.....	45,500	476,840
Lifevantage Corp.....	2,000	8,500
#* Lifeway Foods, Inc.....	6,493	34,802
Limoneira Co.....	14,670	185,869
McCormick & Co., Inc.....	23,510	2,053,598
McCormick & Co., Inc.....	2,128	186,306
Medifast, Inc.....	10,658	1,792,569
# MGP Ingredients, Inc.....	22,542	2,370,968
Molson Coors Beverage Co., Class B.....	85,831	5,128,402
Mondelez International, Inc., Class A.....	66,070	4,231,123
* Monster Beverage Corp.....	15,666	1,560,647
National Beverage Corp.....	29,812	1,615,214
* Natural Alternatives International, Inc.....	8,015	80,230
Natural Grocers by Vitamin Cottage, Inc.....	19,128	317,142
* Nature's Sunshine Products, Inc.....	15,233	159,185
Nu Skin Enterprises, Inc., Class A.....	37,974	1,652,249
Ocean Bio-Chem, Inc.....	2,700	35,019
# Oil-Dri Corp. of America.....	4,973	149,886
* Performance Food Group Co.....	108,666	5,401,787
Philip Morris International, Inc.....	24,545	2,384,547
* Pilgrim's Pride Corp.....	101,631	3,188,164
* Post Holdings, Inc.....	62,190	5,406,799
PriceSmart, Inc.....	28,842	1,914,532
Procter & Gamble Co.....	90,151	12,522,875
# Reynolds Consumer Products, Inc.....	3,464	100,664
#* Rite Aid Corp.....	28,229	232,325
Rocky Mountain Chocolate Factory, Inc.....	5,160	34,882
Seaboard Corp.....	618	2,509,475
* Seneca Foods Corp., Class A.....	6,380	363,150
*» Seneca Foods Corp., Class B.....	1,251	74,347
* Simply Good Foods Co.....	75,394	2,459,352
SpartanNash Co.....	38,983	1,258,761
Spectrum Brands Holdings, Inc.....	29,180	2,029,177
* Sprouts Farmers Market, Inc.....	92,519	2,557,225
# Tootsie Roll Industries, Inc.....	29,710	1,043,415
* TreeHouse Foods, Inc.....	51,287	2,226,882
Turning Point Brands, Inc.....	17,054	409,296
Tyson Foods, Inc., Class A.....	113,483	9,987,639
* U.S. Foods Holding Corp.....	57,892	1,823,598
* United Natural Foods, Inc.....	67,432	2,866,534
United-Guardian, Inc.....	1,872	29,297
# Universal Corp.....	23,164	1,295,099
* USANA Health Sciences, Inc.....	18,814	1,309,831
Vector Group Ltd.....	42,078	468,749
Village Super Market, Inc., Class A.....	16,232	366,356
* Vital Farms, Inc.....	3,810	44,958
Walgreens Boots Alliance, Inc.....	133,350	5,283,327
Walmart, Inc.....	92,764	12,249,486
# WD-40 Co.....	6,701	1,188,556
# Weis Markets, Inc.....	23,728	1,825,395
* Whole Earth Brands, Inc.....	11,119	59,820
* Willamette Valley Vineyards, Inc.....	800	4,984
TOTAL CONSUMER STAPLES.....		<u>229,462,744</u>

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (9.1%)		
	4,112	\$ 139,808
#*	Adams Resources & Energy, Inc.....	229,947
	53,476	3,851,672
	Alto Ingredients, Inc.....	10,055,717
*	Antero Midstream Corp.....	784,176
	382,870	1,779,678
	Antero Resources Corp.....	1,616,057
	253,676	393,588
	APA Corp.....	4,224,721
	21,097	9,722
	Arch Resources, Inc.....	303,136
	13,781	333,096
*	Archrock, Inc.....	108,566
	191,476	13,517,874
	Ardmore Shipping Corp.....	1,085,499
	48,293	1,995,777
	Baker Hughes Co.....	1,144,140
	164,450	1,715,356
*	Battalion Oil Corp.....	59,670
	918	3,329,866
	Berry Corp.....	1,521,677
	35,496	4,802,293
	Brigham Minerals, Inc., Class A.....	29,176,752
	12,546	1,342,224
*	Bristow Group, Inc.....	1,170,839
	4,208	3,600,191
	Cabot Oil & Gas Corp.....	3,352,883
	441,905	18,778,074
	Cactus, Inc., Class A.....	2,207,643
	26,100	2,690,637
	California Resources Corp.....	39,026
	44,489	2,012,970
*	Callon Petroleum Co.....	2,054,286
	24,851	2,213,965
#*	Centennial Resource Development, Inc., Class A.....	20,985,992
#*	Centrus Energy Corp., Class A.....	1,121,341
	257,561	8,088,176
	1,800	269,774
	ChampionX Corp.....	616,912
	159,400	931,146
	Cheniere Energy, Inc.....	1,601,483
#	Chesapeake Energy Corp.....	208,593
	10,173	6,497
	Chevron Corp.....	3,639,985
	178,146	12,678,746
	Civitas Resources, Inc.....	28,972
	22,765	10,026,071
#*	Clean Energy Fuels Corp.....	2,636,116
	180,685	188,912
*	CNX Resources Corp.....	405,533
	208,465	115,684
#*	Comstock Resources, Inc.....	37,246,128
	210,476	2,079
	ConocoPhillips.....	23,754
*	CONSOL Energy, Inc.....	50,706
	192,734	1,826,430
	Continental Resources, Inc.....	647,317
	39,057	22,746
#	Crescent Energy, Inc., Class A.....	3,239,437
	2,673	580,750
	CVR Energy, Inc.....	
	60,017	
	Delek U.S. Holdings, Inc.....	
	77,055	
*	Denbury, Inc.....	
	30,788	
	Devon Energy Corp.....	
	333,906	
#	DHT Holdings, Inc.....	
	170,676	
	Diamondback Energy, Inc.....	
	63,179	
*	DMC Global, Inc.....	
	11,853	
	Dorian LPG Ltd.....	
	38,270	
*	Dril-Quip, Inc.....	
	36,302	
*	DTE Midstream LLC.....	
	29,102	
#*	Earthstone Energy, Inc., Class A.....	
	14,700	
#*	Ecoark Holdings, Inc.....	
	2,753	
	EnLink Midstream LLC.....	
	371,427	
	EOG Resources, Inc.....	
	113,997	
	Epsilon Energy Ltd.....	
	4,534	
	EQT Corp.....	
	227,710	
	Equitrans Midstream Corp.....	
	335,811	
	Evolution Petroleum Corp.....	
	27,987	
#*	Expro Group Holdings NV.....	
	33,295	
*	Exterran Corp.....	
	28,147	
	Exxon Mobil Corp.....	
	384,258	
*	Forum Energy Technologies, Inc.....	
	105	
#*	Geospace Technologies Corp.....	
	5,022	
#*	Green Plains, Inc.....	
	50,706	
*	Gulfport Energy Corp.....	
	7,033	
#*	Hallador Energy Co.....	
	3,400	
	Halliburton Co.....	
	110,561	
*	Helix Energy Solutions Group, Inc.....	
	143,750	

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
	83,671	\$ 3,873,967
	60,346	6,787,115
	169,076	8,085,214
#	30,115	712,220
	294,101	5,290,877
*	143,345	908,807
*	10,109	896,365
*	166,725	2,367,495
*	2,478	17,520
	101,530	2,449,919
*	4,793	13,996
	344,761	8,550,073
	137,887	12,638,722
	96,926	5,600,384
	130,435	4,583,486
#*	11,678	1,663,998
	6,859	269,559
*	22,223	223,341
*	5	156
#	18,395	900,803
*	96,167	338,508
*	157,329	1,568,570
*	34,665	1,039,950
#	18,996	45,590
	169,517	3,154,711
	22,221	2,849,621
	223,445	14,691,509
*	72,597	770,980
	71,124	4,248,948
*	13,668	31,983
	37,407	1,911,124
*	74,240	1,224,960
	162,481	2,689,061
*	108,386	3,614,673
	81,735	5,369,172
#*	96,780	2,031,412
	58,638	5,218,782
	34,541	8,184,490
#*	908	74,756
*	99,810	1,050,001
*	329,735	10,904,336
*	2,026	18,619
#	13,367	508,748
*	5,039	481,023
#*	145,473	1,187,060
#*	32,036	600,034
	154,127	5,707,323
	28,362	1,095,057
*	38,578	285,477
*	79,501	593,873
	145,938	1,455,002
#*	11,337	512,319
	116,907	4,825,921
	24,660	273,479
*	522,011	3,685,398
*	2,037	8,800
*	74,444	1,410,714
	117,021	8,087,321
*	351,609	2,844,517

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
* Teekay Tankers Ltd., Class A.....	23,512	\$ 490,695
#* Tellurian, Inc.....	158,791	590,703
* TETRA Technologies, Inc.....	23,409	102,531
Texas Pacific Land Corp.....	67	122,868
* Tidewater, Inc.....	19,226	423,549
#* Transocean Ltd.....	355,113	1,200,282
* U.S. Silica Holdings, Inc.....	62,748	867,805
* Valaris Ltd.....	4,962	248,993
Valero Energy Corp.....	96,071	10,641,785
#* W&T Offshore, Inc.....	12,251	60,888
#* Weatherford International PLC.....	25,310	585,420
Williams Cos., Inc.....	146,741	5,002,401
World Fuel Services Corp.....	63,994	1,773,914
TOTAL ENERGY.....		<u>421,319,773</u>
FINANCIALS — (21.0%)		
1st Source Corp.....	39,221	1,891,237
* Acacia Research Corp.....	23,539	118,637
# ACNB Corp.....	7,905	259,995
Affiliated Managers Group, Inc.....	28,914	3,654,151
* Affinity Bancshares, Inc.....	508	7,544
Aflac, Inc.....	145,959	8,363,451
* Alleghany Corp.....	5,549	4,647,177
Allegiance Bancshares, Inc.....	6,934	305,373
Allstate Corp.....	129,570	15,155,803
Ally Financial, Inc.....	188,760	6,242,293
Amalgamated Financial Corp.....	2,506	57,838
A-Mark Precious Metals, Inc.....	28,779	872,004
* Ambac Financial Group, Inc.....	14,089	165,828
# Amerant Bancorp, Inc.....	3,571	97,560
American Equity Investment Life Holding Co.....	79,259	2,976,968
American Express Co.....	33,003	5,083,122
American Financial Group, Inc.....	52,125	6,968,070
American International Group, Inc.....	73,903	3,825,958
American National Bankshares, Inc.....	9,565	347,114
Ameriprise Financial, Inc.....	14,077	3,799,664
Ameris Bancorp.....	58,199	2,752,231
AMERISAFE, Inc.....	21,486	978,902
AmeriServ Financial, Inc.....	15,921	62,729
Ames National Corp.....	7,690	170,718
Apollo Global Management, Inc.....	124,222	7,093,076
* Arch Capital Group Ltd.....	105,193	4,670,569
Ares Management Corp., Class A.....	4,739	339,549
Argo Group International Holdings Ltd.....	32,130	1,053,543
Arrow Financial Corp.....	15,351	515,026
Arthur J Gallagher & Co.....	14,066	2,517,673
# Artisan Partners Asset Management, Inc., Class A.....	28,427	1,130,258
* AssetMark Financial Holdings, Inc.....	8,849	168,043
# Associated Banc-Corp.....	125,354	2,519,615
Associated Capital Group, Inc., Class A.....	1,469	60,082
Assurant, Inc.....	40,745	7,162,156
Assured Guaranty Ltd.....	66,849	3,903,313
Atlantic American Corp.....	5,179	14,553
Atlantic Union Bankshares Corp.....	72,661	2,513,344
#* Atlanticus Holdings Corp.....	19,831	766,270
Auburn National BanCorp, Inc.....	2,722	73,494
Axis Capital Holdings Ltd.....	60,326	3,045,860
* Axos Financial, Inc.....	53,309	2,226,184
# B. Riley Financial, Inc.....	3,444	177,504

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	60,536	\$ 1,059,985
#	Banc of California, Inc.....	BancFirst Corp.....
*	39,183	4,207,862
	51,310	1,262,226
	491,054	16,602,536
	33,585	2,690,494
	10,558	345,458
	100,299	4,358,995
	55,230	1,871,745
	618	17,817
	3,898	67,202
	1,280	16,384
	80,917	3,244,772
	1,694	39,928
	21,510	204,990
	77,053	2,993,509
	3,662	120,040
	30,084	1,864,907
	11,642	337,269
	5,500	107,745
	10,545	203,097
*	110,049	33,080,729
	43,938	1,237,733
	228,214	832,981
	6,183	4,137,540
*	51,074	1,021,480
	729	10,891
	49,055	4,318,312
	26,726	1,058,617
*	1,700	29,716
*	71,314	3,096,454
	21,135	399,663
	93,270	1,289,924
	39,544	2,574,314
#*	1,933	53,293
	5,600	137,144
	4,203	187,118
	158,020	4,124,322
*	104	2,138
»	3,253	55,952
	3,750	312,337
	18,415	841,565
*	74,786	1,578,732
	1,520	37,985
	15,372	497,899
	51,004	5,601,769
	172,686	1,656,059
	2,201	46,243
*	1,237	17,256
*	1,815	11,017
	70,157	2,925,547
	448	10,604
	11,984	1,478,586
#	10,878	336,674
*»	2	13,000
	40,073	948,929
	4,680	78,296
	430	8,819
	59,213	4,088,658
	3,608	163,334

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Chubb Ltd.....	25,440	\$4,799,002
Cincinnati Financial Corp.....	61,758	6,011,524
Citigroup, Inc.....	117,753	6,111,381
Citizens & Northern Corp.....	5,780	141,205
Citizens Community Bancorp, Inc.....	4,408	57,084
Citizens Financial Group, Inc.....	159,204	6,044,976
Citizens Holding Co.....	2,806	48,404
* Citizens, Inc.....	46,149	178,597
City Holding Co.....	13,464	1,168,541
Civista Bancshares, Inc.....	12,586	272,613
CME Group, Inc.....	14,913	2,974,845
CNA Financial Corp.....	18,368	779,171
CNB Financial Corp.....	13,535	349,203
CNO Financial Group, Inc.....	16,341	306,394
* Coastal Financial Corp.....	800	32,984
Codorus Valley Bancorp, Inc.....	8,409	184,746
Cohen & Steers, Inc.....	29,832	2,198,320
Colony Bankcorp, Inc.....	5,499	79,845
Columbia Banking System, Inc.....	67,858	2,047,276
* Columbia Financial, Inc.....	44,039	895,753
Comerica, Inc.....	55,683	4,330,467
Commerce Bancshares, Inc.....	67,848	4,714,758
Community Bank System, Inc.....	54,753	3,686,519
Community Financial Corp.....	3,756	137,470
Community Trust Bancorp, Inc.....	18,488	801,085
Community West Bancshares.....	2,872	39,921
ConnectOne Bancorp, Inc.....	37,200	983,568
* Consumer Portfolio Services, Inc.....	54,459	698,164
Cowen, Inc., Class A.....	18,912	663,244
Crawford & Co., Class A.....	44,722	324,234
Crawford & Co., Class B.....	32,131	217,848
#* Credit Acceptance Corp.....	7,852	4,522,045
* CrossFirst Bankshares, Inc.....	2,152	29,525
Cullen/Frost Bankers, Inc.....	37,986	4,953,374
* Customers Bancorp, Inc.....	29,541	1,128,171
CVB Financial Corp.....	123,991	3,306,840
Diamond Hill Investment Group, Inc.....	4,348	831,207
# Dime Community Bancshares, Inc.....	40,119	1,367,256
Discover Financial Services.....	50,517	5,102,217
Donegal Group, Inc., Class A.....	30,139	426,768
# Donegal Group, Inc., Class B.....	3,821	56,780
* Donnelley Financial Solutions, Inc.....	33,283	1,131,289
Eagle Bancorp Montana, Inc.....	4,214	81,330
Eagle Bancorp, Inc.....	25,813	1,265,611
East West Bancorp, Inc.....	76,183	5,468,416
* eHealth, Inc.....	13,573	100,440
#* Elevate Credit, Inc.....	4,629	10,647
Emclaire Financial Corp.....	500	15,750
Employers Holdings, Inc.....	22,431	890,735
#* Encore Capital Group, Inc.....	25,358	1,836,680
* Enova International, Inc.....	37,642	1,299,025
* Enstar Group Ltd.....	15,614	3,090,323
Enterprise Bancorp, Inc.....	6,505	206,859
Enterprise Financial Services Corp.....	30,921	1,454,215
Equitable Holdings, Inc.....	241,020	6,852,199
# Equity Bancshares, Inc., Class A.....	10,114	323,142
Erie Indemnity Co., Class A.....	5,762	1,171,760
Esquire Financial Holdings, Inc.....	826	29,918
ESSA Bancorp, Inc.....	11,606	204,962

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	36,623	\$1,529,376
	4,676	169,880
	21,029	2,102,269
	17,492	4,571,534
*	91,227	733,465
	3,846	1,652,549
#	2,553	78,249
	15,024	213,341
	47,861	2,050,844
	987	104,444
	13,008	1,434,652
#	61,326	2,091,830
*	2,066	24,916
	50	2,035
	191,995	7,672,120
	219,351	7,484,256
	11,169	296,090
	303	11,356
	109,129	6,329,482
	224,091	3,381,533
	33,135	1,255,154
	10,347	312,531
	4,666	135,314
	10,678	160,811
	48,612	1,198,286
	8,680	290,346
	2,700	83,133
	11,143	8,431,685
	91,713	1,359,187
	17,730	568,778
	8,626	157,425
	76,850	1,716,829
	69,371	3,064,811
	13,801	644,783
	19,410	299,302
	45,820	953,972
#	425	10,549
	10,800	275,292
	432,866	9,678,884
	7,590	269,066
	74,699	3,046,225
	56,233	2,335,356
	3,878	145,696
	8,648	144,422
	21,178	385,440
	19,561	3,182,770
	6,504	154,795
*	984	10,302
	1,708	16,858
	7,908	142,502
*	622	17,410
	41,450	3,036,627
	43,958	1,811,070
	39,237	847,127
	287,757	3,441,574
#	587	4,608
	401	13,016
#	104,456	2,867,317
	6,378	191,659

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	140,591	\$ 2,346,464
*	4,482	85,830
#	4,141	85,884
*	135,563	576,143
	28,444	1,076,321
	82,727	4,143,795
	16,069	429,042
	46,681	4,702,177
	30,388	10,131,055
	12,597	780,258
*	36,636	1,029,472
	2,945	110,055
	6,988	528,083
	71,063	3,468,585
	28,183	712,184
	24,764	3,379,543
	14,730	213,585
	139,081	8,966,552
	7,024	178,831
	947	17,652
#	19,871	1,360,567
	43,020	1,931,598
#	6,499	67,200
	47,956	564,922
	29,911	778,284
	34,397	89,088
	87,768	2,532,107
	1,835	532,168
	2,450	55,640
	7,804	293,977
	137,523	3,245,543
	340	7,116
	23,834	888,770
	9,675	233,555
	105,697	1,589,683
	34,565	1,183,851
	35,726	681,295
	25,633	2,167,526
	468,169	6,221,966
*	1,247	26,424
#	779	13,484
	49,292	4,130,670
	20,166	423,083
#	35,445	2,506,670
	4,012	235,464
	30,481	3,108,757
	67,107	2,943,313
	171,277	3,038,454
	8,770	192,502
	2,106	313,794
	41,607	988,582
#	96,620	2,489,897
	147,940	4,818,406
	273,311	31,529,157
#	69,851	817,955
	69,177	3,237,484
	2,320	17,864
	240,599	4,402,962
	8,547	30,513

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Kinsale Capital Group, Inc.....	4,708	\$ 1,145,033
KKR & Co., Inc.....	55,029	3,051,908
Lake Shore Bancorp, Inc.....	802	11,188
Lakeland Bancorp, Inc.....	59,844	952,716
Lakeland Financial Corp.....	25,757	2,003,895
Landmark Bancorp, Inc.....	4,589	113,945
Lazard Ltd., Class A.....	61,762	2,326,575
LCNB Corp.....	11,830	183,365
* LendingClub Corp.....	57,279	793,314
* LendingTree, Inc.....	4,475	203,971
Limestone Bancorp, Inc.....	1,669	34,215
Lincoln National Corp.....	91,251	4,684,826
Live Oak Bancshares, Inc.....	36,024	1,355,943
Loews Corp.....	70,740	4,120,605
LPL Financial Holdings, Inc.....	21,192	4,448,625
Luther Burbank Corp.....	900	11,871
M&T Bank Corp.....	67,444	11,967,938
Macatawa Bank Corp.....	32,331	300,678
Magyar Bancorp, Inc.....	2,407	28,812
#* Maiden Holdings Ltd.....	72,795	149,958
MainStreet Bancshares, Inc.....	828	19,582
* Malvern Bancorp, Inc.....	7,168	113,254
* Markel Corp.....	4,430	5,746,330
MarketAxess Holdings, Inc.....	531	143,784
Marsh & McLennan Cos., Inc.....	7,935	1,301,023
#* MBIA, Inc.....	180,080	2,265,406
Mercantile Bank Corp.....	14,578	516,644
Merchants Bancorp.....	6,597	174,557
Mercury General Corp.....	45,463	1,906,264
Meta Financial Group, Inc.....	34,832	1,174,535
MetLife, Inc.....	54,614	3,454,335
Metrocity Bankshares, Inc.....	690	14,290
* Metropolitan Bank Holding Corp.....	3,116	216,188
MGIC Investment Corp.....	70,927	1,002,908
Mid Penn Bancorp, Inc.....	1,913	54,865
Middlefield Banc Corp.....	5,786	151,072
Midland States Bancorp, Inc.....	6,782	177,688
* Midwest Holding, Inc.....	919	11,010
MidWestOne Financial Group, Inc.....	9,912	309,354
Moelis & Co., Class A.....	38,797	1,807,164
Morgan Stanley.....	152,000	12,813,600
Morningstar, Inc.....	6,136	1,566,828
* Mr Cooper Group, Inc.....	74,750	3,367,487
MSCI, Inc.....	4,997	2,405,256
# MVB Financial Corp.....	8,380	272,350
Nasdaq, Inc.....	19,031	3,442,708
National Bank Holdings Corp., Class A.....	38,269	1,592,756
National Bankshares, Inc.....	4,963	157,079
National Western Life Group, Inc., Class A.....	3,710	749,420
Navient Corp.....	149,752	2,466,415
NBT Bancorp, Inc.....	49,907	2,023,230
Nelnet, Inc., Class A.....	29,960	2,848,896
# New York Community Bancorp, Inc.....	230,792	2,451,011
* NI Holdings, Inc.....	12,427	184,417
* Nicholas Financial, Inc.....	8,010	78,818
* Nicolet Bankshares, Inc.....	5,686	454,766
* NMI Holdings, Inc., Class A.....	70,691	1,338,888
# Northeast Bank.....	2,442	97,192
Northern Trust Corp.....	85,297	8,510,935

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	50,866	\$ 748,748
	7,507	312,667
	107,921	1,551,904
	2,461	63,961
#	4,505	81,495
	49,664	1,021,092
	1,780	36,935
*	2,750	94,325
	48,458	1,331,141
	2,002	56,697
	262,716	4,573,886
	4,109	100,219
	241,850	5,627,849
	14,324	201,252
	94,130	3,501,636
	1,093	12,351
	9,819	329,820
	8,427	362,951
	9,962	258,215
	79,983	2,690,628
	92,427	2,590,729
*	10,732	669,355
#	14,712	1,906,087
#	11,518	252,820
	1,218	23,690
	2,869	55,286
	7,544	147,033
	15,604	509,627
	7,925	176,014
	1,097	60,105
	3,626	97,721
	24,720	764,342
	557	29,655
	60,315	4,770,916
#*	1,483	14,400
	16,627	2,098,327
	9,227	659,546
	5,164	160,600
	31,663	5,254,158
#*	1,442	13,483
	80,189	6,228,280
*	36,491	1,453,801
#	14,520	1,055,604
	31,324	892,108
	32,455	4,176,634
#	13,019	176,407
	72,212	4,833,871
	44,363	981,753
*	2,977	66,834
*	72,727	1,339,631
	32,917	3,787,430
	79,051	5,856,889
	15,467	234,170
	7,891	114,814
	63,825	1,554,777
	45,810	4,580,542
	5,580	52,619
	17,892	1,060,817
	118,291	2,646,170

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	4,141	\$ 109,902
	39,549	3,894,390
	2,547	58,097
	255	13,987
	18,076	741,116
	256,883	5,440,782
	30,108	3,485,904
	33,797	4,370,290
	47,151	1,574,843
	15,725	705,109
#*	69,641	252,100
*	1,151	10,704
	1,001	13,914
	17,817	131,133
	28,361	3,119,143
	11,333	4,271,748
	34,330	1,062,170
#*	9,010	38,022
	13,745	1,189,630
	2,634	61,293
	42,419	1,751,905
	4,664	79,801
	41,918	1,499,826
*	8,928	69,371
	55,511	3,073,089
	61,846	4,815,330
#	43,676	3,732,114
	15,868	311,013
	20,052	450,167
	24,726	4,588,404
	7,061	125,686
	91,067	2,162,841
*	116,124	508,623
	282,090	4,400,604
	2,623	68,854
	1,602	62,013
	828	21,876
	74,428	6,309,262
*	8,205	367,174
	3,699	199,524
	36,678	1,464,919
	97,744	6,943,734
*	2,300	14,398
	21,871	1,195,250
	103,447	6,187,165
#	28,793	1,991,036
*	15,702	1,368,115
	4,130	126,006
	4,662	71,562
*	14,355	5,792,960
	207,888	6,960,090
	121,400	4,902,132
	26,566	3,280,104
	6,135	137,424
*	41,358	2,424,406
	46,620	682,983
	8,054	206,585
	69,777	775,222
	18,337	1,414,700

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Towne Bank.....	64,511	\$ 1,926,944
Tradeweb Markets, Inc., Class A.....	7,876	555,416
Travelers Cos., Inc.....	43,395	6,886,786
* Trean Insurance Group, Inc.....	5,100	26,316
TriCo Bancshares.....	34,001	1,625,248
* Triumph Bancorp, Inc.....	21,957	1,595,176
Truist Financial Corp.....	85,027	4,291,313
#* Trupanion, Inc.....	3,699	233,148
TrustCo Bank Corp. NY.....	22,901	768,558
Trustmark Corp.....	61,441	1,994,989
U.S. Bancorp.....	110,257	5,204,130
U.S. Global Investors, Inc., Class A.....	3,303	13,840
UMB Financial Corp.....	39,371	3,563,075
Umpqua Holdings Corp.....	180,544	3,179,380
Union Bankshares, Inc.....	2,000	50,240
# United Bancorp, Inc.....	1,000	15,310
United Bancshares, Inc.....	2,040	47,328
United Bankshares, Inc.....	145,029	5,618,423
United Community Banks, Inc.....	59,636	2,029,413
United Fire Group, Inc.....	26,736	877,743
United Insurance Holdings Corp.....	2,431	2,698
# United Security Bancshares.....	16,748	123,182
Unity Bancorp, Inc.....	6,471	181,317
Universal Insurance Holdings, Inc.....	58,636	741,745
Univest Financial Corp.....	27,246	679,515
Unum Group.....	128,011	4,120,674
Valley National Bancorp.....	290,252	3,393,046
# Value Line, Inc.....	3,433	297,950
* Velocity Financial, Inc.....	981	11,605
Veritex Holdings, Inc.....	40,314	1,247,315
# Victory Capital Holdings, Inc., Class A.....	2,999	82,982
Virtu Financial, Inc., Class A.....	53,831	1,255,877
Virtus Investment Partners, Inc.....	8,380	1,728,962
# Voya Financial, Inc.....	87,328	5,253,652
Walker & Dunlop, Inc.....	35,100	3,953,664
Washington Federal, Inc.....	73,039	2,492,821
Washington Trust Bancorp, Inc.....	13,407	735,776
Waterstone Financial, Inc.....	23,194	432,568
Webster Financial Corp.....	144,019	6,689,683
Wells Fargo & Co.....	282,921	12,411,744
WesBanco, Inc.....	56,508	1,928,053
West BanCorp, Inc.....	20,480	532,685
Westamerica BanCorp.....	25,665	1,540,157
Western Alliance Bancorp.....	65,872	5,031,303
Western New England Bancorp, Inc.....	33,957	298,822
White Mountains Insurance Group Ltd.....	2,746	3,403,475
Willis Towers Watson PLC.....	21,807	4,512,741
Wintrust Financial Corp.....	47,223	4,063,067
# WisdomTree Investments, Inc.....	110,462	574,402
#* World Acceptance Corp.....	9,717	1,076,401
WR Berkley Corp.....	87,784	5,489,134
WSFS Financial Corp.....	63,826	3,045,777
# WVS Financial Corp.....	1,627	23,762
Zions Bancorp NA.....	108,744	5,931,985
TOTAL FINANCIALS.....		<u>978,804,995</u>
HEALTH CARE — (10.3%)		
Abbott Laboratories.....	64,235	6,991,337
AbbVie, Inc.....	9,721	1,395,061

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* ABIOMED, Inc.....	2,059	\$ 603,308
* Acadia Healthcare Co., Inc.....	83,721	6,941,308
#* ACADIA Pharmaceuticals, Inc.....	37,168	545,998
#* Accuray, Inc.....	40,100	84,210
#† Achillion Pharmaceuticals, Inc.....	196,899	285,504
* Actinium Pharmaceuticals, Inc.....	4,846	23,891
#* Adaptive Biotechnologies Corp.....	18,762	171,860
* Addus HomeCare Corp.....	12,182	1,130,611
#* Affimed NV.....	106	300
Agilent Technologies, Inc.....	12,036	1,614,028
* Agios Pharmaceuticals, Inc.....	15,603	336,557
* Alkido Pharma, Inc.....	1,877	10,924
#* Albireo Pharma, Inc.....	13,520	281,081
* Aldeyra Therapeutics, Inc.....	59,230	298,519
* Align Technology, Inc.....	2,744	770,982
* Alkermes PLC.....	66,773	1,709,389
#* Allakos, Inc.....	3,259	10,527
#* Allogene Therapeutics, Inc.....	66,967	869,232
* Allscripts Healthcare Solutions, Inc.....	123,295	1,950,527
* Alnylam Pharmaceuticals, Inc.....	3,691	524,270
#* Alpine Immune Sciences, Inc.....	5,080	40,386
#* ALX Oncology Holdings, Inc.....	3,024	29,272
* Amedisys, Inc.....	7,815	936,628
* American Well Corp., Class A.....	72,527	282,855
* AmerisourceBergen Corp.....	8,850	1,291,480
* AMN Healthcare Services, Inc.....	42,883	4,821,764
* Amneal Pharmaceuticals, Inc.....	3,401	12,040
* Amphastar Pharmaceuticals, Inc.....	52,423	1,960,096
#* AnaptysBio, Inc.....	14,596	305,640
* AngioDynamics, Inc.....	45,956	1,042,742
#* ANI Pharmaceuticals, Inc.....	12,019	411,651
* Anika Therapeutics, Inc.....	11,206	261,772
#* Anixa Biosciences, Inc.....	3,476	13,070
#* Annexon, Inc.....	6,937	34,754
Anthem, Inc.....	15,836	7,555,356
#* Apollo Medical Holdings, Inc.....	14,102	747,829
* Apyx Medical Corp.....	12,837	121,438
#* Arcturus Therapeutics Holdings, Inc.....	5,991	105,142
#* Arcus Biosciences, Inc.....	36,061	958,862
* Arcutis Biotherapeutics, Inc.....	7,546	183,066
* Artivion, Inc.....	36,426	713,950
* Astria Therapeutics, Inc.....	5,811	23,825
#* Atara Biotherapeutics, Inc.....	2,999	9,087
#* Atreca, Inc., Class A.....	4,875	9,604
* AtriCure, Inc.....	16,790	829,594
Atrion Corp.....	1,718	1,161,196
* Avanos Medical, Inc.....	53,806	1,526,476
* Avantor, Inc.....	38,978	1,131,142
#* Avid Bioservices, Inc.....	4,100	80,565
* Avidity Biosciences, Inc.....	2,837	46,215
* Axcella Health, Inc.....	7,611	14,004
* AxoGen, Inc.....	24,022	223,885
#* Axonics, Inc.....	20,962	1,359,805
Azenta, Inc.....	24,735	1,688,411
Baxter International, Inc.....	32,257	1,892,196
Becton Dickinson & Co.....	9,587	2,342,200
* Biogen, Inc.....	8,875	1,908,657
* Biohaven Pharmaceutical Holding Co. Ltd.....	1,178	172,012
* BioMarin Pharmaceutical, Inc.....	6,298	541,943

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Bio-Path Holdings, Inc.....	705	\$ 2,510
* Bio-Rad Laboratories, Inc., Class A.....	4,295	2,419,202
Bio-Techne Corp.....	2,070	797,530
#* Bioventus, Inc., Class A.....	35	297
* Black Diamond Therapeutics, Inc.....	6,153	21,535
* Blueprint Medicines Corp.....	29,384	1,500,347
#* Bolt Biotherapeutics, Inc.....	6,005	13,031
* Boston Scientific Corp.....	41,667	1,710,430
Bristol-Myers Squibb Co.....	141,192	10,417,146
* Brookdale Senior Living, Inc.....	165,535	797,879
Bruker Corp.....	22,783	1,561,775
#* Cara Therapeutics, Inc.....	9,340	81,632
Cardinal Health, Inc.....	48,115	2,865,729
* CareCloud, Inc.....	2,414	10,428
* CareDx, Inc.....	5,218	124,136
#* Castle Biosciences, Inc.....	6,832	191,023
* Catalent, Inc.....	20,477	2,315,949
* Catalyst Pharmaceuticals, Inc.....	64,975	665,344
#* Celldex Therapeutics, Inc.....	10,192	313,098
* Centene Corp.....	65,402	6,080,424
* Champions Oncology, Inc.....	1,072	9,284
* Change Healthcare, Inc.....	27,608	670,046
* Charles River Laboratories International, Inc.....	5,075	1,271,490
Chemed Corp.....	4,093	1,969,101
#* Chimerix, Inc.....	99,671	218,279
* Chinook Therapeutics, Inc.....	19,190	355,207
Cigna Corp.....	32,953	9,073,938
* Codexis, Inc.....	12,849	88,144
#* Collegium Pharmaceutical, Inc.....	28,965	497,908
* Community Health Systems, Inc.....	38,093	113,517
* Computer Programs & Systems, Inc.....	9,900	334,224
#* Concert Pharmaceuticals, Inc.....	7,181	40,214
CONMED Corp.....	15,145	1,478,606
#† Contra Aduro Biotech, Inc.....	740	1,207
#»†† Contra Zogenix, Inc.....	30,421	20,686
Cooper Cos., Inc.....	3,932	1,285,764
* Corcept Therapeutics, Inc.....	67,943	1,947,246
* CorVel Corp.....	12,788	2,108,613
* Covetrus, Inc.....	98,210	2,039,822
#* Crinetics Pharmaceuticals, Inc.....	5,504	105,732
#* CRISPR Therapeutics AG.....	50,923	3,819,225
* Cross Country Healthcare, Inc.....	39,131	1,031,493
* Cue Biopharma, Inc.....	29,943	81,445
* Cumberland Pharmaceuticals, Inc.....	23,548	52,983
#* Cutera, Inc.....	8,986	417,130
CVS Health Corp.....	118,113	11,301,052
* Cymabay Therapeutics, Inc.....	3,502	10,961
* CytoSorbents Corp.....	4,088	9,321
Danaher Corp.....	31,151	9,079,582
* DarioHealth Corp.....	12,097	73,913
* DaVita, Inc.....	30,177	2,539,696
* Decibel Therapeutics, Inc.....	5,274	24,313
* Deciphera Pharmaceuticals, Inc.....	9,341	118,537
#* Denali Therapeutics, Inc.....	37,551	1,277,485
DENTSPLY SIRONA, Inc.....	59,357	2,146,349
* Design Therapeutics, Inc.....	200	3,924
* Dyne Therapeutics, Inc.....	2,513	26,361
* Eagle Pharmaceuticals, Inc.....	14,078	558,897
#* Editas Medicine, Inc.....	32,381	515,182

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Eiger BioPharmaceuticals, Inc.....	2,700	\$ 23,463
* Elanco Animal Health, Inc.....	151,430	3,067,972
*†† Elanco Animal Health, Inc.....	25,535	0
* Electromed, Inc.....	3,600	32,472
* Eledon Pharmaceuticals, Inc.....	4,111	12,374
#* Embecta Corp.....	1,917	56,417
* Emergent BioSolutions, Inc.....	49,185	1,703,768
* Enanta Pharmaceuticals, Inc.....	17,953	990,108
Encompass Health Corp.....	45,243	2,290,201
Enhabit, Inc.....	22,621	396,094
* Enovis Corp.....	37,506	2,239,858
Ensign Group, Inc.....	59,945	4,777,017
* Envista Holdings Corp.....	100,488	4,084,837
#* enVveno Medical Corp.....	343	1,814
* Enzo Biochem, Inc.....	40,669	96,386
* Equillium, Inc.....	4,661	10,301
#* Evolent Health, Inc., Class A.....	75,979	2,582,526
#* Exact Sciences Corp.....	9,431	425,338
* Exagen, Inc.....	7,187	53,112
* Exelixis, Inc.....	165,120	3,454,310
#* FibroGen, Inc.....	34,910	439,168
* FONAR Corp.....	7,435	107,807
* Forma Therapeutics Holdings, Inc.....	20,717	171,537
* Fulgent Genetics, Inc.....	15,463	923,914
#* G1 Therapeutics, Inc.....	21,397	178,237
* Gain Therapeutics, Inc.....	4,143	16,489
* Generation Bio Co.....	4,900	31,262
* Gilead Sciences, Inc.....	71,697	4,283,896
* Glaukos Corp.....	21,724	1,169,837
#* Global Blood Therapeutics, Inc.....	3,203	104,802
* Globus Medical, Inc., Class A.....	32,209	1,890,346
* Great Elm Group, Inc.....	14,407	30,111
* Haemonetics Corp.....	30,970	2,152,105
#* Halozyme Therapeutics, Inc.....	27,932	1,365,875
* Hanger, Inc.....	17,350	322,189
* Harvard Bioscience, Inc.....	43,252	162,628
* HealthEquity, Inc.....	58,397	3,396,953
* HealthStream, Inc.....	25,797	620,676
* Heat Biologics, Inc.....	4,145	9,616
* Henry Schein, Inc.....	33,422	2,634,656
#* Heska Corp.....	5,897	539,517
* Hologic, Inc.....	36,504	2,605,655
* Homology Medicines, Inc.....	5,222	11,227
* Horizon Therapeutics PLC.....	24,532	2,035,420
Humana, Inc.....	9,303	4,484,046
* Icad, Inc.....	3,000	11,190
* ICU Medical, Inc.....	8,599	1,523,485
#* Ideaya Biosciences, Inc.....	6,440	96,085
* Illumina, Inc.....	2,200	476,696
* ImmuCell Corp.....	474	4,162
* ImmunoGen, Inc.....	5,762	27,312
* ImmunoPrecise Antibodies Ltd.....	2,801	11,848
* Immunovant, Inc.....	7,012	28,889
* Incyte Corp.....	7,515	583,765
* InfuSystem Holdings, Inc.....	10,768	105,203
#* Innoviva, Inc.....	77,934	1,117,574
* Inogen, Inc.....	2,141	59,563
#* Insmed, Inc.....	15,151	335,140
* Insulet Corp.....	1,544	382,603

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Integer Holdings Corp.....	32,664	\$ 2,282,887
* Integra LifeSciences Holdings Corp.....	38,640	2,126,746
* Intellia Therapeutics, Inc.....	28,727	1,860,360
* Intra-Cellular Therapies, Inc.....	35,412	1,916,497
* Intuitive Surgical, Inc.....	2,106	484,738
* Ionis Pharmaceuticals, Inc.....	10,672	400,840
* Iovance Biotherapeutics, Inc.....	83,572	973,614
* IQVIA Holdings, Inc.....	7,513	1,805,148
# iRadimed Corp.....	3,451	145,805
* IRIDEX Corp.....	1,305	3,928
#* Ironwood Pharmaceuticals, Inc.....	125,097	1,432,361
* IVERIC bio, Inc.....	45,990	491,633
* Jazz Pharmaceuticals PLC.....	38,917	6,073,387
Johnson & Johnson.....	105,798	18,463,867
* KalVista Pharmaceuticals, Inc.....	7,800	96,330
* Kewaunee Scientific Corp.....	2,037	37,603
* Kezar Life Sciences, Inc.....	20,577	201,037
* Krystal Biotech, Inc.....	13,343	968,435
#* Kura Oncology, Inc.....	52,845	809,057
#* Kymera Therapeutics, Inc.....	5,728	126,188
Laboratory Corp. of America Holdings.....	22,412	5,876,202
#* Lantern Pharma, Inc.....	1,402	7,192
* Lantheus Holdings, Inc.....	41,656	3,195,848
# LeMaitre Vascular, Inc.....	23,483	1,182,369
* LENSAR, Inc.....	38,325	241,064
* LHC Group, Inc.....	21,394	3,488,506
* Ligand Pharmaceuticals, Inc.....	15,044	1,384,499
* LivaNova PLC.....	31,766	2,022,541
* Lucira Health, Inc.....	4,133	12,936
#* MacroGenics, Inc.....	34,760	108,799
* Madrigal Pharmaceuticals, Inc.....	5,336	335,208
* Masimo Corp.....	5,582	807,046
McKesson Corp.....	13,906	4,750,011
* MEDNAX, Inc.....	91,580	2,075,203
* Medpace Holdings, Inc.....	11,051	1,873,476
Medtronic PLC.....	57,439	5,314,256
Merck & Co., Inc.....	111,689	9,978,295
#* Meridian Bioscience, Inc.....	39,436	1,248,544
* Merit Medical Systems, Inc.....	36,353	2,089,570
* Merrimack Pharmaceuticals, Inc.....	9,794	49,851
* Mersana Therapeutics, Inc.....	13,525	68,572
# Mesa Laboratories, Inc.....	1,131	241,186
* Microbot Medical, Inc.....	2,205	10,915
#* Mirati Therapeutics, Inc.....	5,457	351,431
* Moderna, Inc.....	28,451	4,668,525
* ModivCare, Inc.....	22,606	2,256,079
* Molina Healthcare, Inc.....	9,555	3,131,365
#* Morphic Holding, Inc.....	1,549	41,002
* Myriad Genetics, Inc.....	78,179	2,062,362
* NanoViricides, Inc.....	1,100	2,002
National HealthCare Corp.....	14,187	1,007,703
National Research Corp.....	17,603	667,154
#* Nektar Therapeutics.....	95,063	376,449
#* Neogen Corp.....	41,419	958,021
* Neurocrine Biosciences, Inc.....	2,879	271,000
* NextCure, Inc.....	9,735	41,860
* NextGen Healthcare, Inc.....	49,485	847,183
#* NGM Biopharmaceuticals, Inc.....	16,918	244,973
* Novocure Ltd.....	1,600	108,784

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
HEALTH CARE — (Continued)			
#*	Nurix Therapeutics, Inc.....	9,953	\$ 158,850
*	NuVasive, Inc.....	37,518	1,970,445
*	Nuvation Bio, Inc.....	62,529	172,580
#*	Ocular Therapeutix, Inc.....	100	448
#*	Olema Pharmaceuticals, Inc.....	14,079	70,677
*	Omnicell, Inc.....	8,662	953,859
#*	OPKO Health, Inc.....	256,626	605,637
#*	OptimizeRx Corp.....	2,470	55,501
*	Option Care Health, Inc.....	68,345	2,296,392
*	OraSure Technologies, Inc.....	74,393	227,643
*	Organogenesis Holdings, Inc.....	36,498	209,499
*	Organon & Co.....	41,688	1,322,343
*	Organovo Holdings, Inc.....	1,111	3,266
*	Orgenesis, Inc.....	1,540	2,864
#*	OrthoPediatrics Corp.....	14,198	670,855
*	Otonomy, Inc.....	16,218	23,192
#*	Ovid therapeutics, Inc.....	6,016	12,333
*	Owens & Minor, Inc.....	58,527	2,072,441
*	Pacira BioSciences, Inc.....	21,070	1,191,719
*	Patterson Cos., Inc.....	73,369	2,278,841
#*††	PDL BioPharma, Inc.....	418,608	1,017,217
*	Pennant Group, Inc.....	27,637	368,678
*	Penumbra, Inc.....	1,533	213,670
*	PerkinElmer, Inc.....	22,583	3,459,038
*	Perrigo Co. PLC.....	100,225	4,196,421
#*	PetIQ, Inc.....	10,035	164,574
*	Pfizer, Inc.....	355,215	17,941,910
*	Phibro Animal Health Corp., Class A.....	17,177	336,154
*	Phreesia, Inc.....	23,133	543,394
#*	PMV Pharmaceuticals, Inc.....	37,483	560,371
*	Portage Biotech, Inc.....	5	51
*	Premier, Inc., Class A.....	89,034	3,424,248
*	Prestige Consumer Healthcare, Inc.....	44,176	2,664,255
*	Processa Pharmaceuticals, Inc.....	3,000	9,090
*	Pro-Dex, Inc.....	800	12,800
*	Protagonist Therapeutics, Inc.....	4,095	40,745
#*	Prothena Corp. PLC.....	45,310	1,407,329
*	Psychemedics Corp.....	1,189	7,503
#*	Pulmonx Corp.....	29,137	496,494
*	Quanterix Corp.....	2,733	43,701
*	Quest Diagnostics, Inc.....	24,047	3,284,099
*	QuidelOrtho Corp.....	32,071	3,272,525
*	R1 RCM, Inc.....	52,453	1,311,325
*	RadNet, Inc.....	36,336	747,431
#*	RAPT Therapeutics, Inc.....	8,756	161,286
*	Regeneron Pharmaceuticals, Inc.....	4,878	2,837,484
*	REGENXBIO, Inc.....	34,767	1,090,641
*	Regulus Therapeutics, Inc.....	5,500	8,855
#*	Relay Therapeutics, Inc.....	45,796	871,040
#*	Repligen Corp.....	5,096	1,087,283
#*	Replimune Group, Inc.....	26,067	502,572
*	ResMed, Inc.....	9,930	2,388,364
*	Retractable Technologies, Inc.....	4,686	22,212
#*	REVOLUTION Medicines, Inc.....	41,457	936,514
#*	Rhythm Pharmaceuticals, Inc.....	3,356	42,286
#*	Rigel Pharmaceuticals, Inc.....	44,600	53,074
*	Royalty Pharma PLC, Class A.....	17,638	767,077
#*	Sage Therapeutics, Inc.....	3,688	126,904
*	Sangamo Therapeutics, Inc.....	97,617	418,777

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Sarepta Therapeutics, Inc.....	1,206	\$ 112,098
* Satsuma Pharmaceuticals, Inc.....	1,823	8,258
* Schrodinger, Inc.....	21,993	688,381
* scPharmaceuticals, Inc.....	2,070	10,391
* SCYNEXIS, Inc.....	4,930	11,388
* Seagen, Inc.....	6,155	1,107,777
* SeaSpine Holdings Corp.....	20,136	119,608
#* Seer, Inc.....	22,335	201,015
Select Medical Holdings Corp.....	139,776	4,140,165
* Shattuck Labs, Inc.....	10,509	40,039
#* Shockwave Medical, Inc.....	2,657	560,441
# SIGA Technologies, Inc.....	6,123	105,254
* Silverback Therapeutics, Inc.....	2,866	14,789
# Simulations Plus, Inc.....	1,697	108,863
#* Sotera Health Co.....	7,459	143,213
#* SpringWorks Therapeutics, Inc.....	5,621	167,955
* STAAR Surgical Co.....	4,852	391,556
#* Standard BioTools, Inc.....	52,629	76,312
STERIS PLC.....	11,494	2,593,621
* Stoke Therapeutics, Inc.....	1,998	29,550
Stryker Corp.....	5,109	1,097,158
* Supernus Pharmaceuticals, Inc.....	50,130	1,591,627
* Surgery Partners, Inc.....	34,579	1,361,721
* Surmodics, Inc.....	16,171	562,751
#* Sutro Biopharma, Inc.....	5,700	33,345
#* Syndax Pharmaceuticals, Inc.....	50,133	1,021,209
* Syneos Health, Inc.....	68,802	5,444,990
* Talaris Therapeutics, Inc.....	1,935	8,611
* Tandem Diabetes Care, Inc.....	1,410	93,356
* Tarsus Pharmaceuticals, Inc.....	2,611	39,217
* TCR2 Therapeutics, Inc.....	11,658	37,072
Teleflex, Inc.....	4,431	1,065,478
* Tenet Healthcare Corp.....	35,047	2,317,308
Thermo Fisher Scientific, Inc.....	16,144	9,660,731
#* TransMedics Group, Inc.....	7,864	317,548
#* Travers Therapeutics, Inc.....	34,101	802,738
* Turning Point Therapeutics, Inc.....	8,489	636,505
U.S. Physical Therapy, Inc.....	10,127	1,314,282
#* UFP Technologies, Inc.....	6,922	557,359
* Ultragenyx Pharmaceutical, Inc.....	18,349	977,635
* United Therapeutics Corp.....	35,102	8,111,019
UnitedHealth Group, Inc.....	36,788	19,951,604
Universal Health Services, Inc., Class B.....	54,414	6,119,943
Utah Medical Products, Inc.....	3,795	346,635
* Vanda Pharmaceuticals, Inc.....	43,674	470,806
#* Varex Imaging Corp.....	48,002	1,069,965
* Vaxcyte, Inc.....	13,879	320,327
* Veeva Systems, Inc., Class A.....	2,094	468,177
#* Veracyte, Inc.....	23,449	617,647
* Verastem, Inc.....	9,291	9,941
* Vericel Corp.....	3,500	113,890
* Vertex Pharmaceuticals, Inc.....	11,459	3,213,218
Viatis, Inc.....	317,545	3,077,011
* Viking Therapeutics, Inc.....	8,393	25,263
* Viracta Therapeutics, Inc.....	2,315	7,686
* Waters Corp.....	4,673	1,701,112
* Werewolf Therapeutics, Inc.....	6,217	28,350
West Pharmaceutical Services, Inc.....	7,074	2,430,343
* XBiotech, Inc.....	1,910	9,875

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Xencor, Inc.....	38,376	\$ 1,101,007
* XOMA Corp.....	579	13,606
#* Y-mAbs Therapeutics, Inc.....	12,456	194,189
Zimmer Biomet Holdings, Inc.....	25,363	2,799,822
#* Zimvie, Inc.....	2,536	49,249
TOTAL HEALTH CARE.....		<u>479,753,428</u>
INDUSTRIALS — (16.1%)		
3M Co.....	18,089	2,591,068
AAON, Inc.....	29,333	1,764,967
* AAR Corp.....	37,673	1,677,579
ABM Industries, Inc.....	90,093	4,039,770
ACCO Brands Corp.....	119,212	854,750
Acme United Corp.....	1,921	55,325
Acuity Brands, Inc.....	25,213	4,598,851
Advanced Drainage Systems, Inc.....	19,953	2,366,426
AECOM.....	88,156	6,347,232
#* Aerojet Rocketdyne Holdings, Inc.....	33,883	1,480,348
* AeroVironment, Inc.....	16,292	1,411,539
AGCO Corp.....	39,893	4,345,146
Air Lease Corp.....	132,982	4,934,962
* Air Transport Services Group, Inc.....	52,744	1,652,997
Alamo Group, Inc.....	11,635	1,505,685
* Alaska Air Group, Inc.....	56,002	2,482,569
Albany International Corp., Class A.....	27,180	2,480,719
* Allegiant Travel Co.....	12,311	1,419,581
Allegion PLC.....	10,433	1,102,768
Allied Motion Technologies, Inc.....	23,454	631,851
Allison Transmission Holdings, Inc.....	58,512	2,449,897
#* Alpha Pro Tech Ltd.....	2,600	12,662
Altra Industrial Motion Corp.....	40,409	1,686,268
AMERCO.....	13,857	7,442,318
#* Ameresco, Inc., Class A.....	28,526	1,632,258
#* American Airlines Group, Inc.....	35,363	484,827
* American Woodmark Corp.....	14,852	745,867
AMETEK, Inc.....	27,671	3,417,369
AO Smith Corp.....	39,705	2,512,135
* API Group Corp.....	86,444	1,530,923
Apogee Enterprises, Inc.....	22,486	935,642
Applied Industrial Technologies, Inc.....	30,817	3,099,882
ARC Document Solutions, Inc.....	4,156	11,678
ArcBest Corp.....	27,286	2,417,540
Arcosa, Inc.....	40,664	2,096,636
Argan, Inc.....	18,178	675,494
Armstrong World Industries, Inc.....	27,329	2,441,846
* ASGN, Inc.....	47,186	4,896,019
Astec Industries, Inc.....	24,868	1,221,765
* Astronics Corp.....	13,897	155,924
#* Astronics Corp., Class B.....	13,763	147,952
* Atkore, Inc.....	44,248	4,392,499
* Atlas Air Worldwide Holdings, Inc.....	28,276	2,140,776
#* Avis Budget Group, Inc.....	12,298	2,238,605
* Axon Enterprise, Inc.....	7,691	847,471
* AZEK Co., Inc.....	58,487	1,209,511
AZZ, Inc.....	25,830	1,098,808
* Babcock & Wilcox Enterprises, Inc.....	16,318	129,891
Barnes Group, Inc.....	45,004	1,522,035
Barrett Business Services, Inc.....	5,321	434,140
* Beacon Roofing Supply, Inc.....	66,745	4,006,035

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	3,024	\$ 39,342
#*	590	6,584
*	5,116	409,280
	43,747	3,093,350
	25,522	2,449,602
	44,173	2,113,678
*	3,230	42,442
	18,815	1,071,326
*	197,853	13,454,004
	55,793	3,162,347
*	20,394	6,164,902
	11,532	3,414,625
	54,682	2,216,261
*	33,003	2,671,593
	27,146	5,381,695
*	56,917	2,596,554
*	33,179	257,137
	20,305	2,247,764
*	2,461	12,084
#*	18,219	3,554,345
	855	23,940
*	8,368	336,310
	3,517	1,496,448
*	13,738	239,179
*	744	22,074
#*	161,632	2,342,048
*	56,739	5,537,159
	21,255	703,541
	38,125	4,028,288
*	5,644	43,459
	2,522	57,376
#*	4,934	32,219
*	12,662	301,102
#*	23,297	1,566,024
*	25,142	3,220,690
	95,989	1,125,951
*	19,470	1,413,327
#	10,927	365,727
*	7,398	8,730
	12,547	1,242,278
	31,638	3,129,947
	16,758	2,002,078
	119,497	3,863,338
	19,861	4,395,438
	32,696	4,689,914
#*	12,863	107,792
	19,219	6,595,576
*	20,897	664,525
	19,976	502,197
*	3,701	65,693
	42,805	2,329,020
	38,123	1,214,599
	16,701	2,232,590
*	10,974	519,509
*	82,584	1,301,524
*	15,816	537,744
*	31,668	3,266,871
#	5,909	312,763
#	5,972	123,023

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Eaton Corp. PLC.....	26,007	\$3,859,179
EMCOR Group, Inc.....	39,828	4,634,784
Emerson Electric Co.....	28,913	2,604,194
Encore Wire Corp.....	18,399	2,547,710
* Energy Recovery, Inc.....	24,223	538,477
Enerpac Tool Group Corp.....	54,226	1,100,788
EnerSys.....	35,677	2,351,471
Ennis, Inc.....	24,744	540,656
EnPro Industries, Inc.....	24,193	2,261,562
Equifax, Inc.....	7,143	1,492,244
Esab Corp.....	37,506	1,545,997
ESCO Technologies, Inc.....	24,130	1,871,282
#* Espey Manufacturing & Electronics Corp.....	3,027	40,743
* EVI Industries, Inc.....	1,100	8,976
* Evoqua Water Technologies Corp.....	57,972	2,209,313
Expeditors International of Washington, Inc.....	13,129	1,394,956
Exponent, Inc.....	23,078	2,319,108
Fastenal Co.....	45,796	2,352,083
Federal Signal Corp.....	61,545	2,555,348
FedEx Corp.....	24,567	5,726,322
Flowserve Corp.....	61,562	2,083,258
#* Fluor Corp.....	62,332	1,583,856
* Forrester Research, Inc.....	15,901	739,237
Fortive Corp.....	51,486	3,318,273
Fortune Brands Home & Security, Inc.....	25,464	1,774,332
Forward Air Corp.....	28,548	2,995,542
* Franklin Covey Co.....	22,877	1,197,153
Franklin Electric Co., Inc.....	42,569	3,866,117
#* Frontier Group Holdings, Inc.....	47,686	690,493
* FTI Consulting, Inc.....	28,901	4,727,048
* Gates Industrial Corp. PLC.....	54,936	675,713
GATX Corp.....	33,088	3,317,072
# Genco Shipping & Trading Ltd.....	24,437	471,145
* Gencor Industries, Inc.....	12,690	125,758
* Generac Holdings, Inc.....	6,608	1,772,926
General Dynamics Corp.....	15,911	3,606,546
General Electric Co.....	1,790	132,299
* Gibraltar Industries, Inc.....	29,728	1,390,973
Global Industrial Co.....	34,554	1,235,306
* GMS, Inc.....	38,466	2,041,391
# Gorman-Rupp Co.....	32,981	1,012,517
Graco, Inc.....	32,541	2,185,454
GrafTech International Ltd.....	18,104	139,401
# Graham Corp.....	10,619	75,926
Granite Construction, Inc.....	39,159	1,170,854
* Great Lakes Dredge & Dock Corp.....	83,978	1,085,836
# Greenbrier Cos., Inc.....	27,955	889,528
Griffon Corp.....	49,908	1,497,739
* GXO Logistics, Inc.....	23,874	1,145,952
H&E Equipment Services, Inc.....	46,830	1,674,173
* Harsco Corp.....	35,838	172,381
#* Hawaiian Holdings, Inc.....	45,463	680,126
#* Hayward Holdings, Inc.....	29,090	339,480
Healthcare Services Group, Inc.....	28,610	410,267
Heartland Express, Inc.....	84,964	1,349,228
HEICO Corp.....	3,400	536,214
HEICO Corp., Class A.....	5,443	694,962
Heidrick & Struggles International, Inc.....	21,913	682,371
Helios Technologies, Inc.....	31,722	2,183,108

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	27,075	\$3,357,842
* Herc Holdings, Inc.....	21,338	716,103
* Heritage-Crystal Clean, Inc.....	82,342	1,763,766
#* Hertz Global Holdings, Inc.....	42,016	2,542,388
Hexcel Corp.....	54,863	95,462
#* Hill International, Inc.....	40,968	1,892,722
Hillenbrand, Inc.....	1,551	23,187
HireQuest, Inc.....	35,814	1,264,950
HNI Corp.....	22,922	4,411,568
Honeywell International, Inc.....	52,078	1,933,656
Howmet Aerospace, Inc.....	29,119	2,224,692
* Hub Group, Inc., Class A.....	17,431	3,817,738
Hubbell, Inc.....	5,895	166,180
* Hudson Global, Inc.....	27,496	244,989
* Hudson Technologies, Inc.....	17,118	3,711,867
Huntington Ingalls Industries, Inc.....	12,670	320,931
Hurco Cos., Inc.....	33,674	2,259,525
* Huron Consulting Group, Inc.....	15,011	519,230
Hyster-Yale Materials Handling, Inc.....	19,724	744,187
* IAA, Inc.....	19,317	1,822,559
ICF International, Inc.....	6,614	1,380,673
IDEX Corp.....	17,706	584,298
* IES Holdings, Inc.....	4,065	57,398
#* Infrastructure & Energy Alternatives, Inc.....	56,370	2,807,226
* Ingersoll Rand, Inc.....	14,202	99,840
Innovative Solutions & Support, Inc.....	11,619	1,275,069
Insperity, Inc.....	24,067	753,297
Insteel Industries, Inc.....	51,995	753,408
Interface, Inc.....	57,568	4,319,327
ITT, Inc.....	10,283	1,411,856
Jacobs Engineering Group, Inc.....	18,022	3,302,892
JB Hunt Transport Services, Inc.....	87,621	1,557,901
* JELD-WEN Holding, Inc.....	275,177	2,316,990
* JetBlue Airways Corp.....	14,925	1,676,227
John Bean Technologies Corp.....	115,116	6,205,904
Johnson Controls International PLC.....	11,594	2,363,437
Kadant, Inc.....	25,148	774,055
Kaman Corp.....	65,443	1,119,075
* KAR Auction Services, Inc.....	300	5,709
#* Karat Packaging, Inc.....	114,290	6,083,657
KBR, Inc.....	33,203	719,841
Kelly Services, Inc., Class A.....	73,646	1,977,395
Kennametal, Inc.....	35,869	2,361,974
Kforce, Inc.....	51,132	418,771
Kimball International, Inc., Class B.....	50,715	3,217,360
* Kirby Corp.....	138,261	7,597,442
Knight-Swift Transportation Holdings, Inc.....	47,339	3,101,178
Korn Ferry.....	94,618	1,361,553
* Kratos Defense & Security Solutions, Inc.....	14,341	3,441,410
L3Harris Technologies, Inc.....	13,883	2,173,800
Landstar System, Inc.....	12,319	611,022
* Lawson Products, Inc.....	9,119	133,320
* LB Foster Co., Class A.....	26,625	2,848,875
Leidos Holdings, Inc.....	4,245	1,016,805
Lennox International, Inc.....	3,003	16,066
* Limbach Holdings, Inc.....	20,015	2,830,922
Lincoln Electric Holdings, Inc.....	9,330	1,436,447
Lindsay Corp.....	2,444	1,011,352
Lockheed Martin Corp.....	5,375	37,571
* LS Starrett Co., Class A.....		

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
LSI Industries, Inc.....	25,235	\$ 152,672
Luxfer Holdings PLC.....	1,224	20,000
* Manitek International, Inc.....	17,056	106,600
* Manitowoc Co., Inc.....	29,316	335,082
ManpowerGroup, Inc.....	51,785	4,060,462
ManTech International Corp., Class A.....	27,777	2,661,592
Marten Transport Ltd.....	90,946	1,960,796
Masco Corp.....	25,301	1,401,169
* Masonite International Corp.....	25,598	2,330,186
#* MasTec, Inc.....	59,916	4,729,170
* Mastech Digital, Inc.....	1,982	29,373
* Matrix Service Co.....	16,482	91,310
Matson, Inc.....	44,826	4,109,199
Matthews International Corp., Class A.....	31,613	883,583
Maxar Technologies, Inc.....	46,586	1,280,183
McGrath RentCorp.....	30,219	2,549,275
MDU Resources Group, Inc.....	167,375	4,781,904
* Mercury Systems, Inc.....	32,705	1,929,922
* Meritor, Inc.....	62,978	2,293,659
* Middleby Corp.....	10,556	1,527,348
Miller Industries, Inc.....	11,666	280,334
MillerKnoll, Inc.....	63,500	1,911,985
#* Monitronics International, Inc.....	707	354
* Montrose Environmental Group, Inc.....	8,198	328,904
Moog, Inc., Class A.....	25,777	2,207,542
* MRC Global, Inc.....	73,670	856,045
MSA Safety, Inc.....	14,013	1,798,428
MSC Industrial Direct Co., Inc., Class A.....	24,221	2,002,108
Mueller Industries, Inc.....	57,072	3,842,658
Mueller Water Products, Inc., Class A.....	152,949	1,991,396
* MYR Group, Inc.....	19,225	1,830,797
National Presto Industries, Inc.....	6,460	459,952
Nielsen Holdings PLC.....	134,090	3,211,456
NL Industries, Inc.....	34,694	323,695
* NN, Inc.....	30,941	89,729
Nordson Corp.....	8,764	2,024,396
Norfolk Southern Corp.....	13,284	3,336,542
Northrop Grumman Corp.....	11,034	5,284,183
#* Northwest Pipe Co.....	9,135	286,382
* NOW, Inc.....	100,867	1,115,589
* NV5 Global, Inc.....	9,540	1,293,624
nVent Electric PLC.....	84,713	2,991,216
Old Dominion Freight Line, Inc.....	15,489	4,701,066
# Omega Flex, Inc.....	4,638	533,324
* Orion Energy Systems, Inc.....	2,002	4,244
* Orion Group Holdings, Inc.....	32,630	87,448
Oshkosh Corp.....	55,655	4,791,896
Otis Worldwide Corp.....	27,948	2,184,695
Owens Corning.....	95,238	8,832,372
* P&F Industries, Inc., Class A.....	2,014	11,077
PACCAR, Inc.....	58,647	5,367,373
* PAM Transportation Services, Inc.....	30,280	1,083,418
Pangaea Logistics Solutions Ltd.....	21,529	109,367
# Park Aerospace Corp.....	20,075	244,915
Parker-Hannifin Corp.....	17,069	4,934,477
Park-Ohio Holdings Corp.....	9,177	162,892
#* Parsons Corp.....	31,968	1,381,977
Patriot Transportation Holding, Inc.....	2,586	19,447
Pentair PLC.....	72,189	3,529,320

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Performant Financial Corp.....	4,578	\$ 11,857
* Perma-Fix Environmental Services, Inc.....	2,877	15,162
* Perma-Pipe International Holdings, Inc.....	5,730	53,060
* PGT Innovations, Inc.....	55,173	1,208,289
Pitney Bowes, Inc.....	60,327	197,269
#* Plug Power, Inc.....	22,272	475,284
# Powell Industries, Inc.....	19,632	470,383
Preformed Line Products Co.....	3,704	221,499
Primoris Services Corp.....	51,587	1,205,072
* Proto Labs, Inc.....	15,031	734,866
Quanex Building Products Corp.....	37,808	930,455
Quanta Services, Inc.....	30,297	4,203,103
* Radiant Logistics, Inc.....	42,567	308,611
Raytheon Technologies Corp.....	115,471	10,763,052
* RBC Bearings, Inc.....	15,134	3,571,624
* RCM Technologies, Inc.....	3,727	66,415
Regal Rexnord Corp.....	65,957	8,858,025
Republic Services, Inc.....	15,538	2,154,499
* Resideo Technologies, Inc.....	78,705	1,771,650
Resources Connection, Inc.....	28,110	603,241
# REV Group, Inc.....	6,724	78,267
Robert Half International, Inc.....	28,346	2,243,302
Rockwell Automation, Inc.....	1,280	326,758
Rollins, Inc.....	21,642	834,732
Rush Enterprises, Inc., Class A.....	45,034	2,170,188
# Rush Enterprises, Inc., Class B.....	11,409	618,938
Ryder System, Inc.....	45,181	3,538,576
* Saia, Inc.....	15,315	3,642,673
Schneider National, Inc., Class B.....	71,340	1,807,042
Science Applications International Corp.....	28,065	2,718,657
Sensata Technologies Holding PLC.....	61,847	2,750,336
* Servotronics, Inc.....	1,499	16,654
Shyft Group, Inc.....	38,885	1,008,677
* SIFCO Industries, Inc.....	4,888	15,642
Simpson Manufacturing Co., Inc.....	46,415	4,793,741
SiteOne Landscape Supply, Inc.....	14,317	1,994,788
* SkyWest, Inc.....	43,889	1,059,919
Snap-on, Inc.....	17,573	3,937,231
* Southwest Airlines Co.....	65,450	2,494,954
* SP Plus Corp.....	30,383	1,040,922
* Spirit Airlines, Inc.....	80,700	1,998,939
* SPX Corp.....	43,739	2,586,287
Standex International Corp.....	13,043	1,266,214
Stanley Black & Decker, Inc.....	24,168	2,352,271
Steelcase, Inc., Class A.....	81,207	903,834
* Stericycle, Inc.....	69,959	3,278,978
* Sterling Construction Co., Inc.....	24,499	629,869
#* Sunrun, Inc.....	150,841	4,930,992
Tecnoglass, Inc.....	10,263	229,994
Tennant Co.....	18,934	1,269,146
Terex Corp.....	58,736	1,968,243
Tetra Tech, Inc.....	18,531	2,840,246
# Textainer Group Holdings Ltd.....	41,930	1,424,362
Textron, Inc.....	48,981	3,215,113
* Thermon Group Holdings, Inc.....	29,002	451,561
Timken Co.....	79,996	5,230,138
* Titan International, Inc.....	80,234	1,344,722
* Titan Machinery, Inc.....	21,056	592,305
Toro Co.....	22,800	1,960,572

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
#* TPI Composites, Inc.....	6,726	\$ 110,777
Trane Technologies PLC.....	10,333	1,518,848
* Transcat, Inc.....	7,856	489,586
* TransDigm Group, Inc.....	3,542	2,204,328
TransUnion.....	12,705	1,006,617
* Trex Co., Inc.....	18,744	1,209,363
* TriNet Group, Inc.....	28,219	2,328,068
Trinity Industries, Inc.....	101,146	2,624,739
Triton International Ltd.....	59,424	3,807,890
* Triumph Group, Inc.....	4,063	63,139
* TrueBlue, Inc.....	48,960	1,059,494
* Tutor Perini Corp.....	72,568	658,917
* Twin Disc, Inc.....	11,509	101,740
* U.S. Xpress Enterprises, Inc., Class A.....	3,644	12,790
UFP Industries, Inc.....	65,346	6,025,555
* Ultralife Corp.....	19,266	86,312
UniFirst Corp.....	17,486	3,425,333
Union Pacific Corp.....	27,524	6,256,205
* United Airlines Holdings, Inc.....	42,396	1,558,053
* United Rentals, Inc.....	16,006	5,164,656
* Univar Solutions, Inc.....	79,577	2,151,762
Universal Logistics Holdings, Inc.....	26,011	781,631
* USA Truck, Inc.....	9,332	290,972
Valmont Industries, Inc.....	13,308	3,612,856
* Vectrus, Inc.....	12,884	428,264
Verisk Analytics, Inc.....	9,491	1,805,663
* Veritiv Corp.....	14,939	1,852,735
* Viad Corp.....	15,387	519,619
* Vicor Corp.....	10,138	739,668
* Virco Mfg. Corp.....	18,900	79,380
VSE Corp.....	8,785	368,531
Wabash National Corp.....	63,600	1,148,616
Waste Management, Inc.....	21,260	3,498,546
# Watsco, Inc.....	7,308	2,002,027
#» Watsco, Inc., Class B.....	1,205	334,833
Watts Water Technologies, Inc., Class A.....	25,609	3,537,371
Werner Enterprises, Inc.....	69,250	3,044,230
* WESCO International, Inc.....	50,302	6,430,608
Westinghouse Air Brake Technologies Corp.....	54,176	5,063,831
* Willdan Group, Inc.....	7,789	211,939
* Willis Lease Finance Corp.....	7,583	295,964
* WillScot Mobile Mini Holdings Corp.....	176,646	6,820,302
Woodward, Inc.....	29,442	3,082,577
WW Grainger, Inc.....	4,935	2,682,321
* XPO Logistics, Inc.....	23,874	1,426,233
Xylem, Inc.....	16,126	1,484,076
#* Yellow Corp.....	2,010	9,688
Zurn Water Solutions Corp.....	112,414	3,254,385
TOTAL INDUSTRIALS.....		<u>751,458,110</u>
INFORMATION TECHNOLOGY — (10.3%)		
#* 3D Systems Corp.....	90,644	1,036,967
A10 Networks, Inc.....	41,134	613,308
Accenture PLC, Class A.....	10,298	3,153,865
* ACI Worldwide, Inc.....	95,582	2,726,954
#* ACM Research, Inc., Class A.....	6,572	110,935
# ADTRAN Holdings, Inc.....	64,641	1,557,202
Advanced Energy Industries, Inc.....	34,564	3,093,132
* Advanced Micro Devices, Inc.....	39,436	3,725,519

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Agilysys, Inc.....	22,325	\$1,078,298
* Airgain, Inc.....	1,874	15,479
* Akamai Technologies, Inc.....	19,447	1,871,190
* Alarm.com Holdings, Inc.....	13,875	981,934
* Alithya Group, Inc., Class A.....	10,105	23,140
#* Alkami Technology, Inc.....	7,544	105,012
* Alpha & Omega Semiconductor Ltd.....	28,159	1,182,960
* Altair Engineering, Inc., Class A.....	4,241	249,837
* Ambarella, Inc.....	15,521	1,343,343
Amdocs Ltd.....	33,830	2,945,240
American Software, Inc., Class A.....	29,205	522,185
Amkor Technology, Inc.....	308,829	6,229,081
Amphenol Corp., Class A.....	24,798	1,912,670
* Amtech Systems, Inc.....	11,930	93,293
Analog Devices, Inc.....	30,360	5,220,706
* ANSYS, Inc.....	7,175	2,001,753
* Appfolio, Inc., Class A.....	3,102	315,815
Applied Materials, Inc.....	21,561	2,285,035
* Arista Networks, Inc.....	27,538	3,211,757
* Arlo Technologies, Inc.....	71,690	503,981
* Arrow Electronics, Inc.....	63,192	8,099,319
* Aspen Technology, Inc.....	5,221	1,065,554
* AstroNova, Inc.....	7,311	87,366
Autoscope Technologies Corp.....	136	694
#* Avalara, Inc.....	1,852	161,902
#* Avaya Holdings Corp.....	86,083	77,354
* Aviat Networks, Inc.....	11,588	340,455
* Avid Technology, Inc.....	14,234	399,406
Avnet, Inc.....	82,723	3,959,950
* Aware, Inc.....	18,258	37,429
* Axcelis Technologies, Inc.....	29,321	2,062,146
* AXT, Inc.....	56,792	498,066
# Badger Meter, Inc.....	19,606	1,885,901
# Bel Fuse, Inc., Class A.....	2,276	66,687
Bel Fuse, Inc., Class B.....	9,131	225,810
Belden, Inc.....	36,035	2,332,185
Benchmark Electronics, Inc.....	31,438	804,184
#* Bill.Com Holdings, Inc.....	1,158	156,423
BK Technologies Corp.....	7,687	21,139
* Black Knight, Inc.....	20,752	1,362,991
* Blackbaud, Inc.....	21,312	1,306,852
#* BM Technologies, Inc.....	3,884	23,304
* Box, Inc., Class A.....	31,556	897,453
Broadcom, Inc.....	2,409	1,289,971
Broadridge Financial Solutions, Inc.....	14,240	2,286,232
#* CalAmp Corp.....	24,744	116,544
* Calix, Inc.....	47,347	2,700,673
* Cantaloupe, Inc.....	7,057	42,836
Cass Information Systems, Inc.....	11,182	407,696
CDW Corp.....	10,144	1,841,440
* Cerence, Inc.....	26,039	733,519
* CEVA, Inc.....	15,224	566,790
* ChannelAdvisor Corp.....	3,913	57,678
* Ciena Corp.....	94,198	4,860,617
* Cirrus Logic, Inc.....	50,742	4,336,411
Cisco Systems, Inc.....	174,127	7,900,142
Citrix Systems, Inc.....	5,693	577,327
#* Clearfield, Inc.....	11,060	1,089,963
* Coda Octopus Group, Inc.....	423	2,098

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
Cognex Corp.....	10,076	\$ 513,674
Cognizant Technology Solutions Corp., Class A.....	32,673	2,220,457
* Cognyte Software Ltd.....	48,140	217,111
* Cohu, Inc.....	54,502	1,557,667
* CommScope Holding Co., Inc.....	80,827	729,868
* CommVault Systems, Inc.....	14,829	831,759
* Computer Task Group, Inc.....	17,123	149,141
Comtech Telecommunications Corp.....	35,263	409,756
Concentrix Corp.....	40,401	5,404,038
#* Consensus Cloud Solutions, Inc.....	10,746	580,606
* CoreCard Corp.....	1,025	24,416
Corning, Inc.....	147,666	5,428,202
* CPI Card Group, Inc.....	706	11,889
* CPS Technologies Corp.....	3,306	12,100
CSG Systems International, Inc.....	32,459	2,117,950
* CSP, Inc.....	2,269	18,152
CTS Corp.....	32,535	1,323,524
* CVD Equipment Corp.....	5,741	28,418
* CyberOptics Corp.....	7,973	324,262
Dell Technologies, Inc., Class C.....	11,947	538,332
* Digi International, Inc.....	29,420	838,176
* Diodes, Inc.....	42,123	3,427,549
Dolby Laboratories, Inc., Class A.....	28,306	2,190,884
* DoubleVerify Holdings, Inc.....	2,133	48,910
* Dropbox, Inc., Class A.....	36,053	819,845
* Duck Creek Technologies, Inc.....	39,010	538,338
* DXC Technology Co.....	160,142	5,060,487
* Dynatrace, Inc.....	5,949	223,861
* DZS, Inc.....	15,843	296,898
# Ebix, Inc.....	32,434	767,388
* eGain Corp.....	9,200	81,512
* Elastic NV.....	1,826	145,879
#* EMCORE Corp.....	28,502	91,206
* Enphase Energy, Inc.....	6,057	1,721,278
Entegris, Inc.....	21,376	2,349,222
* Envestnet, Inc.....	18,013	1,049,618
* EPAM Systems, Inc.....	4,374	1,527,620
* ePlus, Inc.....	23,210	1,289,780
* Euronet Worldwide, Inc.....	16,823	1,653,196
* EVERTEC, Inc.....	49,972	1,948,408
* Evo Payments, Inc., Class A.....	17,900	489,386
* ExlService Holdings, Inc.....	26,413	4,447,157
* Extreme Networks, Inc.....	51,584	674,719
* F5, Inc.....	12,726	2,129,823
* Fabrinet.....	34,607	3,324,348
* Fair Isaac Corp.....	3,221	1,488,199
* FARO Technologies, Inc.....	17,054	554,596
Fidelity National Information Services, Inc.....	40,739	4,161,896
* First Solar, Inc.....	83,806	8,311,041
* Fiserv, Inc.....	33,526	3,543,028
* Five9, Inc.....	1,032	111,580
* FleetCor Technologies, Inc.....	8,593	1,891,233
* Flex Ltd.....	343,364	5,768,515
* FormFactor, Inc.....	71,695	2,549,474
* Franklin Wireless Corp.....	2,642	8,032
* Frequency Electronics, Inc.....	8,185	54,021
* Gartner, Inc.....	6,468	1,717,125
* Genasys, Inc.....	5,386	18,043
Genpact Ltd.....	71,848	3,454,452

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
	42,138	\$ 5,154,320
*	5,573	1,110,365
*	7,988	150,734
*	26,474	108,543
#*	4,803	373,289
	40,314	845,385
*	97,724	1,067,146
	475,200	6,766,848
	82,578	2,757,279
*	884	272,272
*	4,584	124,364
#*	801	14,466
*	23,898	747,051
*	2,416	32,713
#*	27,690	1,457,602
*	8,488	47,957
#*	100,505	658,308
	22,614	168,700
*	20,391	116,433
*	29,949	2,797,536
	498,460	18,099,083
#	25,244	1,549,729
	53,465	6,992,687
*	6,409	154,072
*	8,305	70,426
#*	5,171	24,924
	2,073	945,640
*	26,655	2,840,890
*	427	10,671
*	13,000	34,190
*	42,172	2,462,845
	133,106	7,898,510
	15,914	3,306,452
#*	31,439	768,369
	151,640	4,250,469
*	10,062	50,411
*	20,470	3,328,422
*	21,065	463,430
	7,906	3,032,267
*	89,195	1,761,601
#	54,974	2,645,349
*	28,137	242,541
*	29,613	310,048
	785	392,900
*	2,452	17,679
*	13,421	825,392
*	2,275	31,008
#*	111,420	281,893
	11,638	3,245,489
*	65,003	1,729,730
#*	35,588	3,219,290
*	15,206	98,383
*	25,256	1,463,333
*	17,121	261,266
*	148,522	3,383,331
*	9,196	1,293,601
	50,922	2,835,337
	28,730	1,920,600
*	44,393	1,793,921

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
	34,926	\$1,440,348
	24,136	1,662,005
	133,994	8,288,869
	13,572	3,810,203
#*	11,273	122,650
	27,718	3,276,268
#*	9,982	250,748
*	33,326	338,592
	3,143	1,460,615
	7,759	1,851,220
#*	33,899	332,888
#*	36,440	935,050
	46,738	1,776,044
*	81,677	2,650,419
*	2,085	9,591
*	44,265	707,797
	7,400	527,842
#*	26,375	679,948
*	65,760	2,339,741
*	4,255	13,914
	6,962	16,221
*	1,040	11,076
	46,058	1,129,803
#*	17,573	2,709,757
	3,647	200,293
	3,694	679,253
*	1,162	114,399
*	77,943	5,205,034
*	9,973	95,841
*	2,647	10,323
*	27,502	304,447
*	49,456	4,117,212
*	6,626	24,317
*	17,473	1,689,115
*	15,291	158,262
*	7,183	50,209
	19,959	2,560,341
*	2,951	975,276
*	4,147	853,992
*	10,461	905,190
	30,727	1,457,382
	16,219	74,770
*	39,463	1,064,712
*	25,917	2,734,762
*	15,667	170,927
*	89,745	2,136,828
#*	77,300	1,325,695
#*	12,025	27,778
*	28,992	2,723,798
	44,136	3,752,001
*	2,020	5,555
	40,738	1,913,056
*	10,254	1,265,139
*	35,471	1,005,603
*	17,211	1,791,149
*	13,938	1,704,896
#*	4,857	32,736
*	105,706	2,672,248
*	7,730	53,028

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Ribbon Communications, Inc.....	126,074	\$ 427,391
Richardson Electronics Ltd.....	12,056	188,435
* Rimini Street, Inc.....	4,654	32,671
* Rogers Corp.....	15,355	4,134,334
Roper Technologies, Inc.....	4,888	2,134,443
* Sailpoint Technologies Holdings, Inc.....	13,995	892,461
* Salesforce, Inc.....	19,686	3,622,618
* Sanmina Corp.....	55,177	2,540,901
Sapiens International Corp. NV.....	17,236	453,479
* ScanSource, Inc.....	21,623	690,855
Seagate Technology Holdings PLC.....	19,339	1,546,733
* SecureWorks Corp., Class A.....	4,593	45,608
* Semtech Corp.....	35,522	2,214,086
* Silicon Laboratories, Inc.....	19,459	2,869,813
Skyworks Solutions, Inc.....	22,219	2,419,205
#* SMART Global Holdings, Inc.....	44,736	877,720
* Socket Mobile, Inc.....	3,342	9,424
* SolarEdge Technologies, Inc.....	2,609	939,579
SolarWinds Corp.....	64,789	693,890
* Sono-Tek Corp.....	1,661	8,637
* Splunk, Inc.....	2,848	295,936
* SPS Commerce, Inc.....	8,975	1,074,846
SS&C Technologies Holdings, Inc.....	30,416	1,799,715
* StarTek, Inc.....	22,597	72,310
* Stratasys Ltd.....	55,206	1,136,692
* Sumo Logic, Inc.....	25,862	175,086
* Super Micro Computer, Inc.....	40,553	2,190,268
# Switch, Inc., Class A.....	22,449	759,001
* Synaptics, Inc.....	17,623	2,554,454
* Synopsys, Inc.....	5,946	2,185,155
TD SYNnex Corp.....	51,134	5,134,876
TE Connectivity Ltd.....	21,510	2,876,532
* Teledyne Technologies, Inc.....	5,520	2,160,528
* Telos Corp.....	11,142	88,467
* Teradata Corp.....	58,701	2,247,661
Teradyne, Inc.....	19,994	2,017,195
* TESSCO Technologies, Inc.....	8,501	47,776
* Trade Desk, Inc., Class A.....	8,822	396,990
* TransAct Technologies, Inc.....	8,099	36,446
* Trimble, Inc.....	20,017	1,389,780
TTEC Holdings, Inc.....	42,582	3,115,725
TTM Technologies, Inc.....	92,807	1,255,679
#* Tucows, Inc., Class A.....	1,590	73,569
* Twilio, Inc., Class A.....	1,622	137,546
* Tyler Technologies, Inc.....	2,256	900,144
* Ultra Clean Holdings, Inc.....	38,967	1,309,291
* Unisys Corp.....	33,338	457,397
Universal Display Corp.....	5,611	647,846
* Usio, Inc.....	4,717	10,283
#* Veeco Instruments, Inc.....	45,597	994,015
* Verint Systems, Inc.....	46,840	2,139,183
* VeriSign, Inc.....	7,426	1,404,702
#* Verra Mobility Corp.....	98,841	1,629,888
#* Viasat, Inc.....	52,264	1,721,054
* Viavi Solutions, Inc.....	194,528	2,879,014
Vishay Intertechnology, Inc.....	131,816	2,723,319
* Vishay Precision Group, Inc.....	12,986	404,903
VMware, Inc., Class A.....	943	109,577
Vontier Corp.....	59,654	1,539,073

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
Wayside Technology Group, Inc.....	4,672	\$ 147,168
* Western Digital Corp.....	92,149	4,524,516
Western Union Co.....	14,373	244,628
* WEX, Inc.....	8,860	1,472,621
#* Wolfspeed, Inc.....	19,971	1,663,584
Xerox Holdings Corp.....	128,916	2,208,331
Xperi Holding Corp.....	90,559	1,517,769
* Yext, Inc.....	29,386	128,711
* Zebra Technologies Corp., Class A.....	5,373	1,921,868
* Zendesk, Inc.....	1,720	129,722
		<hr/>
TOTAL INFORMATION TECHNOLOGY.....		477,798,932
MATERIALS — (7.1%)		
* Advanced Emissions Solutions, Inc.....	2,300	11,247
AdvanSix, Inc.....	25,151	988,183
Air Products & Chemicals, Inc.....	8,130	2,018,110
Albemarle Corp.....	10,037	2,452,139
Alcoa Corp.....	97,772	4,975,617
* Allegheny Technologies, Inc.....	107,690	2,680,404
Alpha Metallurgical Resources, Inc.....	9,144	1,250,533
Amcor PLC.....	209,218	2,709,373
* American Biltrite, Inc.....	22	3,410
American Vanguard Corp.....	44,049	1,031,187
#* Ampco-Pittsburgh Corp.....	5,007	22,031
AptarGroup, Inc.....	33,783	3,640,456
* Arconic Corp.....	60,370	1,823,778
Ashland Global Holdings, Inc.....	46,949	4,716,966
* Aspen Aerogels, Inc.....	10,088	131,951
Avery Dennison Corp.....	13,122	2,499,216
Avient Corp.....	83,288	3,593,877
* Axalta Coating Systems Ltd.....	109,496	2,761,489
Balchem Corp.....	25,088	3,405,947
Ball Corp.....	25,400	1,864,868
* Berry Global Group, Inc.....	61,972	3,572,686
Cabot Corp.....	47,034	3,492,745
Carpenter Technology Corp.....	40,717	1,308,644
Celanese Corp.....	20,196	2,373,232
* Century Aluminum Co.....	85,701	676,181
CF Industries Holdings, Inc.....	57,803	5,519,608
Chase Corp.....	8,009	728,178
Chemours Co.....	116,970	4,162,962
* Clearwater Paper Corp.....	14,190	506,583
* Cleveland-Cliffs, Inc.....	289,487	5,126,815
Commercial Metals Co.....	98,249	3,892,625
Compass Minerals International, Inc.....	24,145	898,918
* Core Molding Technologies, Inc.....	11,901	129,245
Corteva, Inc.....	231,705	13,334,623
Crown Holdings, Inc.....	28,595	2,907,540
Dow, Inc.....	86,733	4,615,063
DuPont de Nemours, Inc.....	80,682	4,940,159
Eagle Materials, Inc.....	26,397	3,337,901
Eastman Chemical Co.....	22,670	2,174,733
Ecolab, Inc.....	9,334	1,541,697
Ecovyst, Inc.....	20,969	214,513
Element Solutions, Inc.....	246,475	4,870,346
*†† Ferroglobe PLC.....	30,997	190,632
FMC Corp.....	22,392	2,487,751
Fortitude Gold Corp.....	17,074	103,298
Freeport-McMoRan, Inc.....	127,751	4,030,544

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
	9,833	\$ 94,790
	FutureFuel Corp.....	528,321
*	GCP Applied Technologies, Inc.....	1,118,974
	Glatfelter Corp.....	211,112
#	Gold Resource Corp.....	57,858
	Graphic Packaging Holding Co.....	5,616,857
	Greif, Inc., Class A.....	2,138,515
	Greif, Inc., Class B.....	653,725
	Hawkins, Inc.....	771,627
#	Haynes International, Inc.....	412,270
	HB Fuller Co.....	2,842,327
	Hecla Mining Co.....	2,439,536
	Huntsman Corp.....	5,849,080
*	Ingevity Corp.....	1,291,742
	Innospec, Inc.....	2,367,216
	International Flavors & Fragrances, Inc.....	4,562,311
	International Paper Co.....	3,120,841
#*	Intrepid Potash, Inc.....	427,637
	Kaiser Aluminum Corp.....	1,518,431
	Koppers Holdings, Inc.....	444,765
	Kronos Worldwide, Inc.....	1,037,737
	Linde PLC.....	8,593,108
#*	Livent Corp.....	1,289,402
	Louisiana-Pacific Corp.....	4,196,080
*	LSB Industries, Inc.....	216,320
	LyondellBasell Industries NV, Class A.....	7,283,065
	Martin Marietta Materials, Inc.....	2,249,087
	Materion Corp.....	1,585,457
	Mercer International, Inc.....	884,455
	Minerals Technologies, Inc.....	1,928,671
	Mosaic Co.....	7,671,930
#*	MP Materials Corp.....	159,357
	Myers Industries, Inc.....	1,043,562
	NewMarket Corp.....	1,208,701
	Newmont Corp.....	11,369,446
	Northern Technologies International Corp.....	83,736
	Nucor Corp.....	25,658,324
*	O-I Glass, Inc.....	2,247,556
	Olin Corp.....	7,119,958
#	Olympic Steel, Inc.....	357,949
	Orion Engineered Carbons SA.....	287,982
	Packaging Corp. of America.....	3,023,537
	PPG Industries, Inc.....	2,298,518
#	Quaker Chemical Corp.....	877,556
	Ramaco Resources, Inc.....	290,342
*	Rayonier Advanced Materials, Inc.....	374,553
	Reliance Steel & Aluminum Co.....	11,838,687
*	Resolute Forest Products, Inc.....	1,345,395
	Royal Gold, Inc.....	1,023,289
	RPM International, Inc.....	2,514,838
	Ryerson Holding Corp.....	926,421
	Schnitzer Steel Industries, Inc., Class A.....	925,982
	Schweitzer-Mauduit International, Inc.....	1,169,019
#	Scotts Miracle-Gro Co.....	966,798
	Sealed Air Corp.....	1,277,102
	Sensient Technologies Corp.....	2,700,546
	Silgan Holdings, Inc.....	1,802,161
	Sonoco Products Co.....	3,568,392
#	Southern Copper Corp.....	226,988

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
Steel Dynamics, Inc.....	170,812	\$ 13,302,839
Stepan Co.....	21,974	2,465,703
* Summit Materials, Inc., Class A.....	99,144	2,727,451
SunCoke Energy, Inc.....	82,354	609,420
Sylvamo Corp.....	6,633	260,279
* Synalloy Corp.....	9,589	132,424
* TimkenSteel Corp.....	46,624	946,001
Tredegar Corp.....	58,826	616,496
TriMas Corp.....	44,003	1,302,489
Trinseo PLC.....	36,973	1,322,524
Tronox Holdings PLC, Class A.....	102,286	1,596,684
U.S. Steel Corp.....	164,257	3,884,678
United States Lime & Minerals, Inc.....	6,942	714,124
* Universal Stainless & Alloy Products, Inc.....	7,785	66,172
Valvoline, Inc.....	31,325	1,009,291
Vulcan Materials Co.....	15,682	2,592,705
Warrior Met Coal, Inc.....	42,685	1,362,932
Westlake Corp.....	72,184	7,026,391
WestRock Co.....	123,891	5,248,023
Worthington Industries, Inc.....	37,800	1,935,738
TOTAL MATERIALS.....		<u>328,930,310</u>
REAL ESTATE — (0.6%)		
#* AMREP Corp.....	6,528	92,045
* CBRE Group, Inc., Class A.....	40,033	3,427,626
* CKX Lands, Inc.....	465	5,138
#* Compass, Inc., Class A.....	12,071	46,111
* Cushman & Wakefield PLC.....	83,620	1,404,816
# Douglas Elliman, Inc.....	21,039	126,234
* Forestar Group, Inc.....	11,719	162,191
* FRP Holdings, Inc.....	9,320	549,880
#* Howard Hughes Corp.....	29,979	2,125,211
* InterGroup Corp.....	235	10,604
* Jones Lang LaSalle, Inc.....	36,319	6,924,944
Kennedy-Wilson Holdings, Inc.....	119,588	2,470,688
Marcus & Millichap, Inc.....	33,254	1,360,754
Newmark Group, Inc., Class A.....	126,541	1,442,568
#* Rafael Holdings, Inc., Class B.....	20,549	41,509
RE/MAX Holdings, Inc., Class A.....	31,336	794,054
RMR Group, Inc., Class A.....	9,755	282,017
St. Joe Co.....	54,167	2,276,097
* Stratus Properties, Inc.....	9,135	289,306
* Tejon Ranch Co.....	19,414	320,719
* Zillow Group, Inc., Class A.....	4,894	171,290
#* Zillow Group, Inc., Class C.....	40,401	1,409,187
TOTAL REAL ESTATE.....		<u>25,732,989</u>
UTILITIES — (1.2%)		
AES Corp.....	54,711	1,215,678
ALLETE, Inc.....	9,015	559,561
Alliant Energy Corp.....	106	6,459
American States Water Co.....	11,069	964,885
# Artesian Resources Corp., Class A.....	5,487	282,910
# Atlantica Sustainable Infrastructure PLC.....	31,600	1,126,856
Atmos Energy Corp.....	12,134	1,472,946
Avangrid, Inc.....	9,028	439,934
Avista Corp.....	20,799	878,966
Black Hills Corp.....	8,173	630,956

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)		
# Brookfield Renewable Corp., Class A.....	18,351	\$ 717,891
California Water Service Group.....	16,250	976,300
CenterPoint Energy, Inc.....	6,565	208,045
Chesapeake Utilities Corp.....	7,116	975,817
Clearway Energy, Inc., Class A.....	3,852	133,009
Clearway Energy, Inc., Class C.....	14,450	542,453
CMS Energy Corp.....	17,300	1,189,029
Consolidated Water Co. Ltd.....	12,933	201,108
Essential Utilities, Inc.....	18,470	959,332
Evergy, Inc.....	22,911	1,563,905
Eversource Energy.....	15,733	1,387,965
Genie Energy Ltd., Class B.....	22,891	220,440
Global Water Resources, Inc.....	1,359	17,980
Hawaiian Electric Industries, Inc.....	20,043	847,819
IDACORP, Inc.....	5,746	641,943
MGE Energy, Inc.....	14,329	1,166,094
Middlesex Water Co.....	7,465	709,996
National Fuel Gas Co.....	11,930	863,016
New Jersey Resources Corp.....	80,193	3,704,115
NiSource, Inc.....	31,603	960,731
Northwest Natural Holding Co.....	10,249	550,064
# NorthWestern Corp.....	16,697	925,849
NRG Energy, Inc.....	141,392	5,337,548
OGE Energy Corp.....	16,299	669,563
ONE Gas, Inc.....	7,311	620,996
# Ormat Technologies, Inc.....	56,661	4,903,443
Otter Tail Corp.....	18,309	1,286,573
Pinnacle West Capital Corp.....	7,400	543,678
PNM Resources, Inc.....	20,489	989,004
Portland General Electric Co.....	15,008	770,511
* Pure Cycle Corp.....	2,900	30,624
# RGC Resources, Inc.....	1,634	33,023
SJW Group.....	12,053	791,400
South Jersey Industries, Inc.....	31,150	1,067,822
Southwest Gas Holdings, Inc.....	7,654	665,592
Spire, Inc.....	7,217	543,007
#* Sunnova Energy International, Inc.....	69,718	1,814,062
UGI Corp.....	26,511	1,144,215
Unitil Corp.....	8,110	444,185
# Via Renewables, Inc.....	2,524	20,495
Vistra Corp.....	277,420	7,171,307
WEC Energy Group, Inc.....	6,451	669,678
York Water Co.....	7,798	335,236
TOTAL UTILITIES.....		<u>56,894,014</u>
TOTAL COMMON STOCKS.....		<u>4,482,786,243</u>
PREFERRED STOCKS — (0.0%)		
COMMUNICATION SERVICES — (0.0%)		
Liberty Broadband Corp., 7.000%.....	14,980	<u>390,978</u>
CONSUMER DISCRETIONARY — (0.0%)		
# Qurate Retail, Inc., 8.000%.....	4,810	<u>254,449</u>

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (0.0%)		
(r) WESCO International, Inc., Floating Rate Note, 5-Yr. CMT + 10.325%, FRN, 10.625%.....	29,437	\$ 828,652
TOTAL PREFERRED STOCKS.....		<u>1,474,079</u>
TOTAL INVESTMENT SECURITIES (Cost \$2,327,091,466).....		<u>4,484,260,322</u>
TEMPORARY CASH INVESTMENTS — (0.8%)		
State Street Institutional U.S. Government Money Market Fund 1.880%.....	35,027,889	<u>35,027,889</u>
SECURITIES LENDING COLLATERAL — (2.9%)		
@§ The DFA Short Term Investment Fund.....	11,837,953	<u>136,929,607</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$2,499,046,457)^.....		<u>\$4,656,217,818</u>

As of July 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.....	177	09/16/22	\$35,582,502	\$36,581,475	\$998,973
Total Futures Contracts.....			<u>\$35,582,502</u>	<u>\$36,581,475</u>	<u>\$998,973</u>

Summary of the Portfolio's investments as of July 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.....	\$ 266,443,341	\$ 27,879	—	\$ 266,471,220
Consumer Discretionary.....	466,128,626	31,102	—	466,159,728
Consumer Staples.....	229,388,397	74,347	—	229,462,744
Energy.....	421,319,773	—	—	421,319,773
Financials.....	978,736,043	68,952	—	978,804,995
Health Care.....	478,428,814	—	\$ 1,324,614	479,753,428
Industrials.....	751,114,193	343,917	—	751,458,110
Information Technology.....	477,798,932	—	—	477,798,932
Materials.....	328,930,310	—	—	328,930,310
Real Estate.....	25,732,989	—	—	25,732,989
Utilities.....	56,894,014	—	—	56,894,014
Preferred Stocks				
Communication Services.....	390,978	—	—	390,978
Consumer Discretionary.....	254,449	—	—	254,449
Industrials.....	828,652	—	—	828,652
Temporary Cash Investments.....	35,027,889	—	—	35,027,889
Securities Lending Collateral.....	—	136,929,607	—	136,929,607
Futures Contracts**.....	998,973	—	—	998,973
TOTAL.....	<u>\$4,518,416,373</u>	<u>\$137,475,804</u>	<u>\$1,324,614^</u>	<u>\$4,657,216,791</u>

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

U.S. VECTOR 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.

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

July 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (92.1%)		
COMMUNICATION SERVICES — (2.5%)		
#* Altice USA, Inc., Class A.....	328,907	\$ 3,456,813
* AMC Networks, Inc., Class A.....	151,626	4,627,626
* Anterix, Inc.....	94,279	4,194,473
ATN International, Inc.....	85,554	3,938,906
#* Audacy, Inc., Class A.....	541,432	344,892
* Ballantyne Strong, Inc.....	100,043	285,123
* Beasley Broadcast Group, Inc., Class A.....	68,349	86,803
#* Boston Omaha Corp., Class A.....	77,172	1,882,997
#* Bumble, Inc., Class A.....	23,477	890,248
#* Cargurus, Inc.....	477,293	11,593,447
#* Cars.com, Inc.....	449,200	5,282,592
#* Cinemark Holdings, Inc.....	275,007	5,040,878
Cogent Communications Holdings, Inc.....	340,475	21,725,710
#* comScore, Inc.....	231,921	466,161
* Consolidated Communications Holdings, Inc.....	480,283	3,169,868
#*»†† Contra Costa Communications.....	5,954	0
#* Cumulus Media, Inc., Class A.....	45,026	357,506
#* Daily Journal Corp.....	1,718	464,375
# DallasNews Corp.....	6,230	40,993
#* DHI Group, Inc.....	268,956	1,315,195
#* Dolphin Entertainment, Inc.....	33,421	153,068
#* EchoStar Corp., Class A.....	69,751	1,378,280
#* Emerald Holding, Inc.....	9,707	30,577
Entravision Communications Corp., Class A.....	474,245	2,541,953
#* EverQuote, Inc., Class A.....	127,247	1,329,731
#* EW Scripps Co., Class A.....	471,904	6,729,351
* Gaia, Inc.....	71,183	282,597
#* Gannett Co., Inc.....	693,285	2,086,788
* Gogo, Inc.....	110,483	1,917,985
Gray Television, Inc.....	677,605	12,583,125
# Gray Television, Inc., Class A.....	13,382	224,818
* Hemisphere Media Group, Inc.....	100,790	784,146
* IDT Corp., Class B.....	249,385	6,491,492
* iHeartMedia, Inc., Class A.....	157,021	1,174,517
* IMAX Corp.....	143,882	2,418,656
* Insignia Systems, Inc.....	7,998	70,142
* Iridium Communications, Inc.....	696,920	31,159,293
John Wiley & Sons, Inc., Class A.....	286,011	14,935,494
#* Lee Enterprises, Inc.....	17,702	331,027
* Liberty Latin America Ltd., Class A.....	136,266	1,004,280
* Liberty Latin America Ltd., Class C.....	493,504	3,622,319
#* Liberty Media Corp.-Liberty Braves, Class A.....	55,654	1,606,174
* Liberty Media Corp.-Liberty Braves, Class C.....	146,412	4,051,220
#* Lions Gate Entertainment Corp., Class A.....	394,134	3,452,614
* Lions Gate Entertainment Corp., Class B.....	506,756	4,211,142
* Madison Square Garden Entertainment Corp.....	38,120	2,219,728
* Madison Square Garden Sports Corp.....	14,278	2,195,671
#* Magnite, Inc.....	92,276	704,989
#* Marchex, Inc., Class B.....	81,442	162,884
#* Marcus Corp.....	123,776	2,033,640
New York Times Co., Class A.....	174,110	5,562,815
# Nexstar Media Group, Inc., Class A.....	289,770	54,583,975
* Ooma, Inc.....	104,210	1,243,225

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
*» Pegasus Cos., Inc.....	34	\$ 2,040
* Playtika Holding Corp.....	151,593	1,860,046
#* PubMatic, Inc., Class A.....	21,384	354,761
* QuinStreet, Inc.....	350,041	3,762,941
#* Reading International, Inc., Class A.....	101,234	471,750
#*» Reading International, Inc., Class B.....	2,710	55,826
Saga Communications, Inc., Class A.....	18,573	434,794
* Salem Media Group, Inc.....	22,720	49,302
# Scholastic Corp.....	169,844	7,994,557
* Sciplay Corp., Class A.....	71,104	969,859
# Shenandoah Telecommunications Co.....	360,509	8,039,351
# Shutterstock, Inc.....	225,059	12,715,834
Sinclair Broadcast Group, Inc., Class A.....	127,569	2,786,107
Spok Holdings, Inc.....	159,019	1,051,116
#* TechTarget, Inc.....	226,772	14,783,267
TEGNA, Inc.....	866,096	18,136,050
# Telephone & Data Systems, Inc.....	517,298	8,178,481
* Telesat Corp.....	24,826	301,388
#* Thryv Holdings, Inc.....	107,980	2,628,233
* Townsquare Media, Inc., Class A.....	120,143	961,144
#* Travelzoo.....	63,061	320,980
#* TripAdvisor, Inc.....	373,628	7,102,668
* TrueCar, Inc.....	455,978	1,171,863
* U.S. Cellular Corp.....	183,807	5,383,707
#* Urban One, Inc.....	22,104	77,585
* Urban One, Inc.....	21,285	107,064
* WideOpenWest, Inc.....	103,543	1,903,120
# World Wrestling Entertainment, Inc., Class A.....	98,671	6,838,887
* Yelp, Inc.....	290,787	8,915,529
* Zedge, Inc., Class B.....	25,739	71,040
#* Ziff Davis, Inc.....	261,156	21,386,065
TOTAL COMMUNICATION SERVICES.....		<u>381,257,677</u>
CONSUMER DISCRETIONARY — (11.2%)		
# Cheesecake Factory, Inc.....	270,461	7,905,575
* 1-800-Flowers.com, Inc., Class A.....	270,072	2,692,618
#* 2U, Inc.....	50,481	494,209
Aaron's Co., Inc.....	327,181	4,259,897
#* Abercrombie & Fitch Co., Class A.....	379,953	6,766,963
# Academy Sports & Outdoors, Inc.....	213,575	9,190,132
# Acushnet Holdings Corp.....	123,046	5,996,032
* Adient PLC.....	543,441	18,357,437
# ADT, Inc.....	194,397	1,419,098
#* Adtalem Global Education, Inc.....	310,006	12,431,241
AMCON Distributing Co.....	2,993	561,277
#* American Axle & Manufacturing Holdings, Inc.....	570,041	5,079,065
# American Eagle Outfitters, Inc.....	1,107,270	13,331,531
* American Outdoor Brands, Inc.....	140,067	1,106,529
* American Public Education, Inc.....	73,245	1,150,679
#* America's Car-Mart, Inc.....	64,209	6,650,126
# Ark Restaurants Corp.....	18,184	362,589
Arko Corp.....	59,196	540,459
#* Asbury Automotive Group, Inc.....	163,432	28,051,468
* Aterian, Inc.....	95,199	217,054
Autoliv, Inc.....	51,752	4,450,672
* AutoNation, Inc.....	209,066	24,824,497
#* Barnes & Noble Education, Inc.....	251,373	681,221
# Bassett Furniture Industries, Inc.....	113,835	2,612,513
#* BBQ Holdings, Inc.....	54,075	648,900

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Beazer Homes USA, Inc.....	161,594	\$ 2,383,512
# Big 5 Sporting Goods Corp.....	144,363	1,856,508
# Big Lots, Inc.....	148,382	2,995,833
* Biglari Holdings, Inc., Class A.....	235	140,883
* Biglari Holdings, Inc., Class B.....	10,984	1,320,387
* BJ's Restaurants, Inc.....	136,652	3,207,222
# Bloomin' Brands, Inc.....	637,396	12,996,504
# Bluegreen Vacations Holding Corp.....	83,716	2,200,056
* Boot Barn Holdings, Inc.....	226,612	14,117,928
* Bright Horizons Family Solutions, Inc.....	50,275	4,709,259
#* Brinker International, Inc.....	265,481	7,367,098
Brunswick Corp.....	126,165	10,108,340
# Buckle, Inc.....	237,280	7,165,856
Build-A-Bear Workshop, Inc.....	136,061	2,172,894
# Caleres, Inc.....	272,029	6,751,760
#* Callaway Golf Co.....	256,181	5,879,354
# Camping World Holdings, Inc., Class A.....	86,017	2,325,900
* Capri Holdings Ltd.....	15,400	749,672
#* CarParts.com, Inc.....	230,367	1,838,329
Carriage Services, Inc.....	154,515	5,605,804
Carrols Restaurant Group, Inc.....	164,034	408,445
# Carter's, Inc.....	189,684	15,455,452
# Cato Corp., Class A.....	97,275	1,201,346
* Cavco Industries, Inc.....	65,557	16,899,939
* Century Casinos, Inc.....	73,199	617,068
Century Communities, Inc.....	257,197	13,160,770
* Charles & Colvard Ltd.....	33,687	45,477
* Chegg, Inc.....	131,762	2,806,531
#* Chico's FAS, Inc.....	628,475	3,154,945
#* Children's Place, Inc.....	122,218	5,296,928
Choice Hotels International, Inc.....	161,930	19,572,479
#* Chuy's Holdings, Inc.....	130,150	2,893,235
#* Citi Trends, Inc.....	105,329	2,588,987
Columbia Sportswear Co.....	65,008	4,811,242
#* Conn's, Inc.....	124,012	1,168,193
* Container Store Group, Inc.....	252,160	1,881,114
>> Contra Zagg, Inc.....	343,229	30,891
* Cooper-Standard Holdings, Inc.....	12,702	54,746
# Cracker Barrel Old Country Store, Inc.....	112,032	10,650,882
* Crocs, Inc.....	25,780	1,846,879
Crown Crafts, Inc.....	4,141	27,082
Culp, Inc.....	61,998	311,230
# Dana, Inc.....	982,532	16,467,236
#* Dave & Buster's Entertainment, Inc.....	236,550	8,837,508
* Deckers Outdoor Corp.....	1,630	510,532
* Delta Apparel, Inc.....	41,501	970,708
#* Denny's Corp.....	329,386	3,198,338
# Designer Brands, Inc., Class A.....	312,330	4,506,922
#* Destination XL Group, Inc.....	158,084	654,468
# Dillard's, Inc., Class A.....	32,376	7,360,684
# Dine Brands Global, Inc.....	18,651	1,330,003
#* Dixie Group, Inc.....	27,325	38,802
#* Dorman Products, Inc.....	231,229	23,374,940
* Duluth Holdings, Inc., Class B.....	83,764	807,485
Educational Development Corp.....	43,671	147,608
* El Pollo Loco Holdings, Inc.....	261,110	2,537,989
# Escalade, Inc.....	68,489	863,646
# Ethan Allen Interiors, Inc.....	180,695	4,154,178
* Everi Holdings, Inc.....	160,881	3,090,524

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
CONSUMER DISCRETIONARY — (Continued)			
#*	Express, Inc.....	177,750	\$ 300,398
*	Fiesta Restaurant Group, Inc.....	130,039	1,067,620
	Flanigan's Enterprises, Inc.....	9,187	257,236
#	Flexsteel Industries, Inc.....	43,343	791,443
#	Foot Locker, Inc.....	211,884	6,011,149
#*	Fossil Group, Inc.....	264,050	1,592,222
#*	Fox Factory Holding Corp.....	272,732	25,816,811
#	Franchise Group, Inc.....	39,730	1,308,309
#*	frontdoor, Inc.....	284,329	7,611,487
*	Full House Resorts, Inc.....	12,837	79,718
*	Funko, Inc., Class A.....	179,986	4,717,433
#	Gap, Inc.....	658,756	6,337,233
*	Garrett Motion, Inc.....	72,948	482,186
#*	Genesco, Inc.....	133,262	7,469,335
#*	Gentherm, Inc.....	250,646	16,181,706
#*	G-III Apparel Group Ltd.....	318,935	7,045,274
*	Goodyear Tire & Rubber Co.....	1,065,236	13,081,098
#*	GoPro, Inc., Class A.....	364,060	2,315,422
	Graham Holdings Co., Class B.....	28,381	16,872,221
*	Grand Canyon Education, Inc.....	87,595	8,415,252
#*	Green Brick Partners, Inc.....	104,930	2,812,124
	Group 1 Automotive, Inc.....	131,156	23,204,120
#*	Groupon, Inc.....	114,766	1,216,520
	Guess?, Inc.....	442,599	8,369,547
#	H&R Block, Inc.....	473,691	18,928,692
	Hamilton Beach Brands Holding Co., Class A.....	72,674	860,460
#	Hanesbrands, Inc.....	511,681	5,720,594
#	Harley-Davidson, Inc.....	459,230	17,363,486
#	Haverty Furniture Cos., Inc.....	77,638	2,121,847
	Haverty Furniture Cos., Inc., Class A.....	3,785	100,984
#*	Helen of Troy Ltd.....	181,843	24,328,775
#	Hibbett, Inc.....	119,311	5,598,072
*	Hilton Grand Vacations, Inc.....	151,845	6,190,721
	Hooker Furnishings Corp.....	75,636	1,251,019
#*	Horizon Global Corp.....	116,263	165,093
#*	Hovnanian Enterprises, Inc., Class A.....	13,221	641,351
#*	Inspired Entertainment, Inc.....	99,196	1,025,687
	Installed Building Products, Inc.....	212,162	21,517,470
#	International Game Technology PLC.....	334,217	6,333,412
*	iRobot Corp.....	183,579	8,446,470
*	J Jill, Inc.....	20,546	329,147
#	Jack in the Box, Inc.....	159,867	11,053,204
#*	JAKKS Pacific, Inc.....	2,347	52,549
	JOANN, Inc.....	8,221	74,318
	Johnson Outdoors, Inc., Class A.....	64,341	4,330,793
#	KB Home.....	651,739	21,272,761
#*	Kirkland's, Inc.....	4,700	14,617
#	Kohl's Corp.....	210,563	6,135,806
#	Kontoor Brands, Inc.....	64,688	2,361,112
#*	Koss Corp.....	7,268	56,327
#*	Kura Sushi USA, Inc., Class A.....	21,501	1,815,544
#*	Lakeland Industries, Inc.....	65,730	1,054,309
#*	Lands' End, Inc.....	117,450	1,497,488
	Laureate Education, Inc., Class A.....	623,207	7,378,771
*††	Lazare Kaplan International.....	9,600	0
	La-Z-Boy, Inc.....	314,096	8,753,856
#*	Lazydays Holdings, Inc.....	19,435	264,705
#	LCI Industries.....	188,614	25,479,865
#*	Legacy Housing Corp.....	34,252	465,142

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
# Leggett & Platt, Inc.....	183,746	\$ 7,283,691
#* Leslie's, Inc.....	159,081	2,411,668
#* LGI Homes, Inc.....	51,847	5,848,342
# Lifetime Brands, Inc.....	116,933	1,258,199
* Lincoln Educational Services Corp.....	81,266	588,366
#* Liquidity Services, Inc.....	359,711	7,240,982
* Live Ventures, Inc.....	6,482	226,027
#* LL Flooring Holdings, Inc.....	148,492	1,490,860
#* Lovesac Co.....	22,218	692,313
* M/I Homes, Inc.....	158,879	7,310,023
Macy's, Inc.....	862,956	15,231,173
#* Malibu Boats, Inc., Class A.....	170,692	10,659,715
# Marine Products Corp.....	151,379	1,643,976
#* MarineMax, Inc.....	167,811	6,853,401
# Marriott Vacations Worldwide Corp.....	214,352	29,349,076
* MasterCraft Boat Holdings, Inc.....	133,246	3,156,598
* Mattel, Inc.....	281,138	6,522,402
MDC Holdings, Inc.....	520,773	18,878,021
* Meritage Homes Corp.....	227,167	20,058,846
* Modine Manufacturing Co.....	265,728	3,486,351
* Monarch Casino & Resort, Inc.....	25,809	1,655,647
# Monro, Inc.....	214,467	10,755,520
#* Motorcar Parts of America, Inc.....	96,694	1,457,179
# Movado Group, Inc.....	116,964	3,974,437
Murphy USA, Inc.....	187,244	53,244,704
Nathan's Famous, Inc.....	56,325	3,097,312
#* National Vision Holdings, Inc.....	231,799	6,754,623
#* Nautilus, Inc.....	147,910	257,363
* Noodles & Co.....	220,658	1,149,628
Nordstrom, Inc.....	112,335	2,640,996
* ODP Corp.....	328,979	11,941,938
#* Ollie's Bargain Outlet Holdings, Inc.....	152,374	8,982,447
* ONE Group Hospitality, Inc.....	105,741	887,167
#* OneSpaWorld Holdings Ltd.....	318,874	2,299,082
#* OneWater Marine, Inc., Class A.....	13,996	507,215
# Oxford Industries, Inc.....	121,670	11,607,318
Papa John's International, Inc.....	259,744	24,906,852
Patrick Industries, Inc.....	177,760	10,793,587
#* Penn National Gaming, Inc.....	104,879	3,623,569
# Penske Automotive Group, Inc.....	459,396	52,596,248
* Perdoceo Education Corp.....	495,209	6,784,363
# PetMed Express, Inc.....	157,076	3,427,398
* Planet Fitness, Inc., Class A.....	54,513	4,296,170
* Playa Hotels & Resorts NV.....	278,617	1,911,313
* PlayAGS, Inc.....	77,237	366,103
# Polaris, Inc.....	18,665	2,189,031
* Poshmark, Inc., Class A.....	32,998	356,048
#* Potbelly Corp.....	72,609	368,128
PVH Corp.....	61,602	3,814,396
* Quotient Technology, Inc.....	438,459	1,214,531
Qurate Retail, Inc., Class A.....	399,170	1,089,734
RCI Hospitality Holdings, Inc.....	70,051	3,990,105
#* Red Robin Gourmet Burgers, Inc.....	52,865	462,040
# Red Rock Resorts, Inc., Class A.....	66,913	2,631,688
# Rent-A-Center, Inc.....	170,058	4,001,465
# Rocky Brands, Inc.....	80,540	2,648,155
# Ruth's Hospitality Group, Inc.....	257,655	4,521,845
#* Sally Beauty Holdings, Inc.....	549,053	7,016,897
* Scientific Games Corp., Class A.....	284,894	14,512,500

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* SeaWorld Entertainment, Inc.....	263,628	\$12,582,964
#* Shake Shack, Inc., Class A.....	196,470	10,110,346
# Shoe Carnival, Inc.....	243,020	5,300,266
# Signet Jewelers Ltd.....	344,478	20,999,379
* Six Flags Entertainment Corp.....	80,271	1,819,744
#* Skechers USA, Inc., Class A.....	213,240	8,094,590
* Skyline Champion Corp.....	240,994	15,254,920
#* Sleep Number Corp.....	175,126	7,891,178
# Smith & Wesson Brands, Inc.....	372,104	5,414,113
# Sonic Automotive, Inc., Class A.....	217,412	9,098,692
#* Sonos, Inc.....	228,805	5,058,879
* Sportsman's Warehouse Holdings, Inc.....	309,974	3,056,344
Standard Motor Products, Inc.....	157,784	7,217,040
# Steven Madden Ltd.....	506,991	16,071,615
* Stoneridge, Inc.....	206,441	3,885,220
# Strategic Education, Inc.....	124,112	8,914,965
* Strattec Security Corp.....	20,416	606,355
#* Stride, Inc.....	315,805	14,110,167
# Superior Group of Cos., Inc.....	110,315	2,036,415
#* Superior Industries International, Inc.....	83,459	386,415
* Sypris Solutions, Inc.....	6,341	12,682
* Taylor Morrison Home Corp.....	898,345	25,782,502
Tempur Sealy International, Inc.....	298,307	8,197,476
* Tenneco, Inc., Class A.....	132,998	2,509,672
* Terminix Global Holdings, Inc.....	9,453	422,549
# Texas Roadhouse, Inc.....	336,612	29,359,299
# Thor Industries, Inc.....	143,011	12,060,118
#* ThredUp, Inc., Class A.....	1,900	4,275
# Tile Shop Holdings, Inc.....	114,770	382,184
# Tilly's, Inc., Class A.....	118,361	895,993
Toll Brothers, Inc.....	156,227	7,683,244
* TopBuild Corp.....	179,257	37,952,292
Travel & Leisure Co.....	429,837	18,530,273
* TravelCenters of America, Inc.....	50,699	2,115,162
* Tri Pointe Homes, Inc.....	864,225	16,005,447
#* Tupperware Brands Corp.....	67,306	502,103
* Under Armour, Inc., Class A.....	201,691	1,867,659
#* Under Armour, Inc., Class C.....	184,529	1,524,210
* Unifi, Inc.....	122,851	1,674,459
* Universal Electronics, Inc.....	100,003	2,775,083
* Universal Technical Institute, Inc.....	157,974	1,270,111
#* Urban Outfitters, Inc.....	348,088	7,128,842
* Vera Bradley, Inc.....	159,464	668,154
#* Victoria's Secret & Co.....	76,938	2,843,628
#* Vince Holding Corp.....	10,854	75,435
#* Vista Outdoor, Inc.....	416,280	12,530,028
* Visteon Corp.....	167,302	21,344,389
#* Vivint Smart Home, Inc.....	2,489	11,897
#* VOXX International Corp.....	278,969	2,639,047
Wendy's Co.....	1,052,992	22,144,422
# Weyco Group, Inc.....	61,001	1,606,766
Wingstop, Inc.....	21,391	2,699,116
Winmark Corp.....	38,275	8,502,791
# Winnebago Industries, Inc.....	246,194	14,862,732
# Wolverine World Wide, Inc.....	599,106	13,461,912
#* Workhorse Group, Inc.....	99,219	324,446
#* WW International, Inc.....	101,749	675,613
Wyndham Hotels & Resorts, Inc.....	79,091	5,489,706
* YETI Holdings, Inc.....	54,502	2,767,067

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Zovio, Inc.....	73,614	\$ 75,822
* Zumiez, Inc.....	161,935	4,210,310
TOTAL CONSUMER DISCRETIONARY.....		<u>1,698,173,919</u>
CONSUMER STAPLES — (3.6%)		
Alico, Inc.....	38,066	1,387,125
Andersons, Inc.....	237,722	8,598,405
#* AppHarvest, Inc.....	3,784	14,531
B&G Foods, Inc.....	334,730	8,271,178
#* BellRing Brands, Inc.....	171,332	4,135,954
* BJ's Wholesale Club Holdings, Inc.....	580,667	39,311,156
#* Boston Beer Co., Inc., Class A.....	17,581	6,688,340
* Bridgford Foods Corp.....	18,946	240,614
Calavo Growers, Inc.....	96,122	3,873,717
# Cal-Maine Foods, Inc.....	286,375	14,636,626
Casey's General Stores, Inc.....	9,880	2,002,182
#* Celsius Holdings, Inc.....	6,646	591,228
* Central Garden & Pet Co.....	83,855	3,634,276
* Central Garden & Pet Co., Class A.....	309,981	12,647,225
#* Chefs' Warehouse, Inc.....	279,139	9,661,001
# Coca-Cola Consolidated, Inc.....	54,568	27,993,384
Coffee Holding Co., Inc.....	21,395	56,269
* Coty, Inc., Class A.....	1,332,510	9,753,973
* Duckhorn Portfolio, Inc.....	11,735	215,220
# Edgewell Personal Care Co.....	119,448	4,751,641
#* elf Beauty, Inc.....	213,313	7,152,385
Energizer Holdings, Inc.....	77,130	2,277,649
#* Farmer Bros Co.....	94,649	480,817
Flowers Foods, Inc.....	460,971	13,096,186
# Fresh Del Monte Produce, Inc.....	352,221	10,464,486
#* Freshpet, Inc.....	20,774	1,110,163
#* Grocery Outlet Holding Corp.....	82,660	3,531,235
* Hain Celestial Group, Inc.....	249,532	5,676,853
* Herbalife Nutrition Ltd.....	21,508	525,010
#* HF Foods Group, Inc.....	8,972	47,193
#* Honest Co., Inc.....	31,570	105,444
* Hostess Brands, Inc.....	727,840	16,463,741
Ingles Markets, Inc., Class A.....	121,419	11,590,658
Ingredion, Inc.....	82,412	7,497,844
# Inter Parfums, Inc.....	234,744	19,594,082
# J&J Snack Foods Corp.....	107,465	14,562,582
John B. Sanfilippo & Son, Inc.....	69,422	5,199,708
Lancaster Colony Corp.....	161,749	21,412,333
* Landec Corp.....	204,198	2,139,995
Lifevantage Corp.....	81,713	347,280
#* Lifeway Foods, Inc.....	3,939	21,113
Limoneira Co.....	88,134	1,116,658
Mannatech, Inc.....	804	14,078
Medifast, Inc.....	93,124	15,662,525
# MGP Ingredients, Inc.....	136,280	14,333,930
# National Beverage Corp.....	224,080	12,140,654
* Natural Alternatives International, Inc.....	50,882	509,329
Natural Grocers by Vitamin Cottage, Inc.....	114,949	1,905,854
* Nature's Sunshine Products, Inc.....	98,310	1,027,339
# Nu Skin Enterprises, Inc., Class A.....	187,648	8,164,564
# Oil-Dri Corp. of America.....	28,972	873,216
* Performance Food Group Co.....	217,815	10,827,584
#* Pilgrim's Pride Corp.....	48,845	1,532,268
* Post Holdings, Inc.....	86,642	7,532,655

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
	220,412	\$ 14,630,949
#	19,988	580,851
#*	23,035	189,578
	16,642	112,500
	1,814	7,366,001
#*	64,855	3,691,547
*»	2,794	166,047
*	212,047	6,916,973
#	256,872	8,294,397
	200,895	13,970,238
#*	630,481	17,426,495
#	158,622	5,570,805
#*	232,440	10,092,545
	132,186	3,172,464
*	31,213	983,209
#*	418,397	17,786,056
#	19,601	306,756
#	169,014	9,449,573
#*	139,337	9,700,642
#	718,277	8,001,606
	73,253	1,653,320
#*	130,604	1,541,127
#	97,752	17,338,272
#	187,468	14,421,913
#*	63,689	342,647
TOTAL CONSUMER STAPLES.....		<u>551,107,967</u>
ENERGY — (5.0%)		
	22,186	754,324
#*	377,834	1,624,686
#	1,527,504	15,366,690
*	1,085,611	43,033,620
	109,384	14,125,850
#	694,330	5,860,145
*	175,407	1,429,567
*	49,095	125,192
*	12,819	135,753
#	223,501	1,908,699
	68,833	1,827,516
*	118,481	3,056,810
	306,533	12,748,707
#	204,313	9,165,481
#*	151,403	6,970,594
#*	807,739	5,379,542
#*	29,318	971,892
#	357,548	7,469,178
#	75,512	7,110,965
#	198,281	11,690,648
#*	1,593,523	10,326,029
#*	1,474,957	25,472,507
#*	472,750	7,530,907
#*	148,720	9,119,510
#	116,127	2,199,445
#	49,501	722,715
	67,448	2,262,206
#	284,848	7,594,048
*	124,452	8,949,343
#	1,158,520	7,611,476
#*	93,237	2,122,074

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
# Dorian LPG Ltd.....	251,978	\$ 4,061,885
#* Dril-Quip, Inc.....	81,460	2,089,449
* DTE Midstream LLC.....	97,107	5,343,798
#* Earthstone Energy, Inc., Class A.....	258,231	3,664,298
# EnLink Midstream LLC.....	790,016	7,742,157
* Enservco Corp.....	59,368	100,926
Epsilon Energy Ltd.....	72,350	462,317
Equitrans Midstream Corp.....	750,227	5,889,282
Evolution Petroleum Corp.....	171,948	1,160,649
#* Expro Group Holdings NV.....	44,916	547,077
* Exterran Corp.....	167,944	690,250
#* Forum Energy Technologies, Inc.....	28,922	572,656
* Geospace Technologies Corp.....	68,096	322,094
#* Gevo, Inc.....	217,575	639,671
#* Green Plains, Inc.....	284,362	10,242,719
* Gulf Island Fabrication, Inc.....	112,200	378,114
#* Hallador Energy Co.....	138,444	926,190
#* Helix Energy Solutions Group, Inc.....	768,443	3,104,510
# Helmerich & Payne, Inc.....	198,251	9,179,021
HF Sinclair Corp.....	395,615	18,918,309
#* Houston American Energy Corp.....	50,681	223,503
* Independence Contract Drilling, Inc.....	71,837	253,585
# International Seaways, Inc.....	258,792	6,120,431
# Kinetik Holdings, Inc., Class A.....	21,734	884,139
* Kosmos Energy Ltd.....	944,060	5,985,340
#* Laredo Petroleum, Inc.....	118,021	10,464,922
* Liberty Energy, Inc., Class A.....	408,651	5,802,844
* Lightbridge Corp.....	36,440	257,631
# Magnolia Oil & Gas Corp., Class A.....	488,803	11,794,816
* Mammoth Energy Services, Inc.....	41,478	121,116
# Matador Resources Co.....	837,983	48,418,658
* Mexco Energy Corp.....	11,942	222,121
# Murphy Oil Corp.....	770,492	27,075,089
#* Nabors Industries Ltd.....	27,726	3,950,678
# NACCO Industries, Inc., Class A.....	45,889	1,803,438
#* National Energy Services Reunited Corp.....	141,157	995,157
* Natural Gas Services Group, Inc.....	79,625	800,231
* NCS Multistage Holdings, Inc.....	6,080	189,696
* Newpark Resources, Inc.....	464,539	1,635,177
#* NextDecade Corp.....	24,256	171,490
* NexTier Oilfield Solutions, Inc.....	436,866	4,355,554
* Noble Corp.....	39,989	1,199,670
# Northern Oil & Gas, Inc.....	94,223	2,716,449
NOV, Inc.....	766,355	14,261,867
# Oasis Petroleum, Inc.....	80,586	10,334,349
#* Oceaneering International, Inc.....	246,707	2,620,028
#* Oil States International, Inc.....	320,048	1,632,245
#* Overseas Shipholding Group, Inc., Class A.....	414,571	970,096
* Par Pacific Holdings, Inc.....	281,771	4,649,221
Patterson-UTI Energy, Inc.....	552,790	9,148,674
* PBF Energy, Inc., Class A.....	236,115	7,874,435
PDC Energy, Inc.....	695,473	45,685,621
#* Peabody Energy Corp.....	448,567	9,415,421
# PHX Minerals, Inc.....	127,956	419,696
* PrimeEnergy Resources Corp.....	439	36,143
* ProPetro Holding Corp.....	367,969	3,871,034
* Range Resources Corp.....	1,855,392	61,357,813
* Ranger Energy Services, Inc.....	4,035	37,082
# Ranger Oil Corp., Class A.....	96,936	3,689,384

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
ENERGY — (Continued)			
#*	REX American Resources Corp.....	51,451	\$ 4,911,512
	Riley Exploration Permian, Inc.....	12,137	321,388
#*	Ring Energy, Inc.....	30,526	85,778
#*	RPC, Inc.....	244,606	1,995,985
#*	SandRidge Energy, Inc.....	224,526	4,205,372
	Scorpio Tankers, Inc.....	237,585	9,173,157
#*	SEACOR Marine Holdings, Inc.....	132,334	979,272
*	Select Energy Services, Inc., Class A.....	218,698	1,633,674
#	SFL Corp. Ltd.....	347,345	3,463,030
#*	SilverBow Resources, Inc.....	90,902	4,107,861
#	Sitio Royalties Corp.....	59,275	1,749,205
	SM Energy Co.....	732,318	30,230,087
#*	Smart Sand, Inc.....	22,027	53,305
	Solaris Oilfield Infrastructure, Inc., Class A.....	152,817	1,694,741
*	Southwestern Energy Co.....	4,248,727	29,996,013
#*	Talos Energy, Inc.....	235,504	4,462,801
*	TechnipFMC PLC.....	1,176,420	9,517,238
*	Teekay Corp.....	175,341	550,571
#*	Teekay Tankers Ltd., Class A.....	148,039	3,089,574
#*	Tellurian, Inc.....	358,180	1,332,430
#*	TETRA Technologies, Inc.....	645,789	2,828,556
#*	Tidewater, Inc.....	133,439	2,939,661
#*	Transocean Ltd.....	264,469	893,905
	U.S. Energy Corp.....	24,837	87,675
*	U.S. Silica Holdings, Inc.....	380,918	5,268,096
#	VAALCO Energy, Inc.....	241,579	1,432,563
*	Valaris Ltd.....	8,075	405,204
#*	W&T Offshore, Inc.....	718,476	3,570,826
#*	Weatherford International PLC.....	38,089	880,999
	World Fuel Services Corp.....	301,217	8,349,735
TOTAL ENERGY.....			762,356,549
FINANCIALS — (19.3%)			
	1st Source Corp.....	198,982	9,594,912
#*	Acacia Research Corp.....	103,010	519,170
#	ACNB Corp.....	14,065	462,598
	Affiliated Managers Group, Inc.....	196,300	24,808,394
	Alerus Financial Corp.....	24,435	602,078
#	Allegiance Bancshares, Inc.....	104,685	4,610,327
	Amalgamated Financial Corp.....	37,392	863,007
	A-Mark Precious Metals, Inc.....	169,022	5,121,367
#*	Ambac Financial Group, Inc.....	54,744	644,337
#	Amerant Bancorp, Inc.....	27,533	752,202
#	American Equity Investment Life Holding Co.....	709,542	26,650,398
#	American National Bankshares, Inc.....	64,844	2,353,189
	Ameris Bancorp.....	533,351	25,222,169
	AMERISAFE, Inc.....	152,846	6,963,664
	AmeriServ Financial, Inc.....	209,717	826,285
#	Ames National Corp.....	17,490	388,278
	Argo Group International Holdings Ltd.....	190,938	6,260,857
#	Arrow Financial Corp.....	144,462	4,846,700
#	Artisan Partners Asset Management, Inc., Class A.....	397,995	15,824,281
*	AssetMark Financial Holdings, Inc.....	25,270	479,877
#	Associated Banc-Corp.....	994,723	19,993,932
#	Associated Capital Group, Inc., Class A.....	10,892	445,483
	Assured Guaranty Ltd.....	292,823	17,097,935
	Atlantic American Corp.....	19,437	54,618
	Atlantic Union Bankshares Corp.....	540,372	18,691,467
#*	Atlanticus Holdings Corp.....	83,607	3,230,574

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	2,786	\$ 75,222
	172,482	8,708,616
*	436,790	18,240,350
#	35,173	1,812,816
	445,228	7,795,942
#	201,661	21,656,375
#*	580,924	14,290,730
#	549	42,229
	287,421	23,025,296
	104,822	3,429,776
	103,492	3,507,344
#	1,068	30,790
#	808	13,930
	626,805	25,134,880
	123,169	1,173,801
	354,062	13,755,309
	31,970	1,047,977
#	244,624	15,164,242
	98,945	2,866,437
	50,964	998,385
#	88,759	1,709,498
#	283,180	7,977,181
	619,853	2,262,463
*	290,457	5,809,140
	14,094	210,564
	111,336	9,800,908
	48,140	1,906,825
#*	88,409	1,545,389
*	364,365	15,820,728
#	257,859	4,876,114
	577,468	7,986,382
#*	117,701	3,245,017
	39,529	928,141
	116,187	2,845,420
	20,775	924,903
	1,274,510	33,264,711
#>	6,634	114,105
	21,479	1,788,986
	119,580	5,464,806
#*	195,008	4,116,619
	19,480	486,805
	100,195	3,245,316
	1,026,431	9,843,473
	110,701	2,325,828
*	45,005	627,820
*	16,478	100,021
	568,991	23,726,925
#	97,585	3,020,256
*>	16	104,000
	201,561	4,772,964
#	57,906	968,767
	14,485	655,736
#	84,044	2,053,195
	2,440	31,598
	1,503	25,927
*	141,611	548,035
#	121,528	10,547,415
	72,412	1,568,444
#	97,851	2,524,556

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	467,043	\$ 8,757,056
#*	46,686	1,924,864
	34,730	763,018
	2,174	19,892
#	338,875	24,971,699
#	41,109	596,903
#	542,856	16,377,966
#*	57,402	1,167,557
	311,979	21,005,546
	4,893	179,084
	145,461	6,302,825
	5,845	81,245
	282,586	7,471,574
#*	151,454	1,941,640
#	144,446	5,065,721
	243,678	1,766,665
	175,532	1,190,107
#*	94,201	1,292,438
	3,247	423,409
#	66,716	477,687
#*	251,321	9,597,949
	1,022,591	27,272,502
#	30,173	5,768,172
#	284,799	9,705,950
	197,867	2,801,797
#	5,267	78,268
#*	286,825	9,749,182
	5,657	109,180
	229,933	11,273,615
#	223,264	4,554,586
*	143,735	1,063,639
#*	94,731	217,881
	249,660	9,913,999
#*	221,538	16,045,997
*	344,388	11,884,830
*	89,151	17,644,766
	41,943	1,333,787
	249,123	11,716,255
	82,534	2,636,961
	25,674	929,912
#	49,020	865,693
#	416,246	17,382,433
	27,581	1,002,026
	267,875	26,779,464
#*	273,772	2,201,127
#	23,925	733,301
	174,893	2,483,481
#	235,998	10,112,514
	2,089	221,058
	74,977	8,269,213
#	632,095	21,560,760
	375	15,263
	155,453	4,121,059
#	98,983	5,741,014
#	1,564,931	23,614,809
	243,436	9,221,356
	81,851	2,472,309
	93,589	2,714,081
	75,150	1,131,759

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	370,309	\$ 9,128,117
#	54,908	1,836,673
	721,518	10,692,897
	175,614	5,633,697
	1,740	31,755
#	675,838	15,098,221
	581,247	25,679,492
	56,925	2,659,536
	87,822	1,354,215
	345,307	7,189,292
#	555,043	14,148,046
	70,263	2,490,823
	421,638	17,194,398
	386,527	16,052,466
	74,045	2,781,871
	53,332	890,644
	134,064	2,439,965
	1,053	25,061
	2,966	29,274
	33,507	603,796
*	12,040	337,000
	307,746	22,545,472
	2,071	54,612
	410,475	16,911,570
	219,884	4,747,296
	1,293,467	15,469,865
	45,412	1,364,631
	1,243,392	20,752,212
#*	12,727	243,722
#	87,161	1,807,719
*	747,697	3,177,712
	213,425	8,076,002
#	783,244	39,232,692
	79,077	2,111,356
	101,042	6,258,541
*	270,536	7,602,062
	7,339	336,640
#	85,123	740,570
#*	139,505	1,003,041
	50,049	1,870,331
#*	93,858	241,215
	129,461	9,783,368
	521,920	25,474,915
	236,394	5,973,676
	81,499	11,122,169
#	267,354	3,876,633
	4,747	120,859
	31,292	583,283
#	76,495	5,237,613
	220,710	9,909,879
	339,404	3,998,179
	250,717	6,523,656
	100,409	260,059
#	511,432	14,754,813
	10,472	3,036,985
	32,982	749,021
#	28,434	1,071,109
#	1,169,573	27,601,923
#	233,738	8,716,090

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	51,389	\$ 1,240,530
	857,751	12,900,575
	297,862	10,201,773
	354,471	6,759,762
	247,741	20,948,979
#	337,806	28,308,143
	104,029	2,182,528
#	268,395	18,980,894
	522,057	22,897,420
	30,247	663,922
	16,866	2,513,034
#	10,850	298,483
	178,282	4,235,980
#	331,289	8,537,318
	68,968	2,246,288
#	351,826	4,119,882
#	413,412	19,347,682
#	11,174	86,040
	62,674	223,746
#	94,599	23,007,423
#	537	7,491
	405,440	6,454,605
#	188,800	14,688,640
	11,416	283,459
	165,619	6,238,868
	29,891	463,310
*	38,217	529,305
*	63,739	2,905,224
	1,480	30,340
#	178,004	6,700,071
	76,735	1,012,135
#	235,689	2,191,908
	2,198	26,310
#*	924,589	1,904,653
	3,854	91,147
*	5,335	84,293
#	82,952	1,054,320
#*	278,964	3,509,367
	129,113	4,575,765
	54,909	1,452,892
#	396,220	16,613,505
	9,449	269,958
	252,232	8,505,263
#	45,156	935,181
*	47,947	3,326,563
	485,636	6,866,893
	19,525	559,977
	769	20,079
	111,060	2,909,772
	69,532	2,170,094
#	329,271	15,337,443
*	303,731	13,683,082
#	33,240	1,080,300
	239,469	9,966,700
	16,225	513,521
	16,718	3,377,036
	1,195,985	19,697,873
	320,039	12,974,381
	251,191	23,885,752

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
FINANCIALS — (Continued)			
#	New York Community Bancorp, Inc.....	1,104,399	\$11,728,717
*	NI Holdings, Inc.....	2,804	41,611
*	Nicholas Financial, Inc.....	51,646	508,197
#*	Nicolet Bankshares, Inc.....	60,714	4,855,906
*	NMI Holdings, Inc., Class A.....	450,786	8,537,887
#	Northeast Bank.....	61,310	2,440,138
#	Northeast Community Bancorp, Inc.....	18,354	229,425
	Northfield Bancorp, Inc.....	352,490	5,188,653
	Northrim BanCorp, Inc.....	58,250	2,426,112
#	Northwest Bancshares, Inc.....	905,437	13,020,184
#	Norwood Financial Corp.....	7,889	205,035
	OceanFirst Financial Corp.....	230,684	4,742,863
*	Ocwen Financial Corp.....	30,802	1,056,509
	OFG Bancorp.....	426,813	11,724,553
#	Ohio Valley Banc Corp.....	11,697	331,259
	Old National Bancorp.....	2,096,773	36,504,818
	Old Republic International Corp.....	241,110	5,610,630
#	Old Second Bancorp, Inc.....	193,377	2,716,947
#	OneMain Holdings, Inc.....	266,995	9,932,214
	OP Bancorp.....	26,886	303,812
*	Oportun Financial Corp.....	18,593	170,684
#	Oppenheimer Holdings, Inc., Class A.....	68,996	2,317,576
	Origin Bancorp, Inc.....	46,694	2,011,111
#*»††	Orleans Homebuilders, Inc.....	25,819	0
	Orrstown Financial Services, Inc.....	46,403	1,202,766
*	Oxbridge Re Holdings Ltd.....	33,640	115,049
#	Pacific Premier Bancorp, Inc.....	671,579	22,591,918
	PacWest Bancorp.....	286,247	8,023,503
*	Palomar Holdings, Inc.....	22,973	1,432,826
#	Park National Corp.....	81,502	10,559,399
	Parke Bancorp, Inc.....	36,940	810,833
#	PCB Bancorp.....	15,502	298,724
	PCSB Financial Corp.....	77,393	1,508,390
	Peapack-Gladstone Financial Corp.....	166,077	5,424,075
	Penns Woods Bancorp, Inc.....	40,502	899,549
#	PennyMac Financial Services, Inc.....	87,361	4,786,509
	Peoples Bancorp of North Carolina, Inc.....	12,561	338,519
	Peoples Bancorp, Inc.....	231,210	7,149,013
	Peoples Financial Services Corp.....	9,286	494,387
	Pinnacle Financial Partners, Inc.....	106,895	8,455,394
	Piper Sandler Cos.....	88,368	11,152,042
	PJT Partners, Inc., Class A.....	144,057	10,297,194
#	Plumas Bancorp.....	3,349	104,154
#*	Ponce Financial Group, Inc.....	3,472	32,463
	Popular, Inc.....	202,379	15,718,777
*	PRA Group, Inc.....	312,286	12,441,474
#	Preferred Bank.....	125,017	9,088,736
	Premier Financial Corp.....	268,696	7,652,462
	Primerica, Inc.....	126,008	16,215,970
	Primis Financial Corp.....	114,277	1,548,453
#	ProAssurance Corp.....	42,165	933,111
#*	Professional Holding Corp., Class A.....	25,203	565,807
*	PROG Holdings, Inc.....	479,472	8,831,874
	Prosperity Bancshares, Inc.....	29,197	2,163,206
	Provident Bancorp, Inc.....	21,443	324,647
	Provident Financial Holdings, Inc.....	55,925	813,709
#	Provident Financial Services, Inc.....	549,701	13,390,716
#	Pzena Investment Management, Inc., Class A.....	115,353	1,087,779
#	QCR Holdings, Inc.....	113,150	6,708,663

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	176,040	\$ 3,938,015
	3,526	93,580
	74,923	1,708,994
	6,753	370,402
#	115,107	4,719,387
	3,486	403,609
	5,805	750,645
	398,352	13,304,957
	109,988	4,931,862
#*	242,940	879,443
	4,531	62,981
	203,591	1,498,430
	312,890	34,411,642
#	241,777	7,480,580
#*	81,456	343,744
#	128,730	11,141,581
#	7,476	173,967
	304,370	12,570,481
	829	14,184
#	14,848	145,659
	380,161	13,602,161
*	5,827	45,276
#	438,122	34,112,179
#	379,168	32,399,906
#	99,882	1,957,687
	118,292	2,655,655
	49,532	881,670
	848,309	20,147,339
*	113,225	495,925
	763,479	11,910,272
	48,855	1,282,444
	100	3,871
#	11,603	306,551
	477,752	40,499,037
*	66,495	2,975,651
	46,793	2,524,014
	241,573	9,648,426
*	33,542	209,973
#	241,658	13,206,610
	425,766	25,465,064
#	196,366	13,578,709
*	182,227	15,877,439
	40,231	1,227,448
	817	12,541
	307,332	12,410,066
	80,422	1,801,453
*	343,562	20,139,604
	60,431	885,314
	84,412	2,165,168
	306,838	3,408,970
#	112,002	8,640,954
	519,310	15,511,790
#	212,328	10,149,278
	5,457	80,382
#*	146,154	10,618,088
	137,372	4,610,204
	471,862	15,321,359
	348,208	31,512,824
	804,076	14,159,778

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* Unico American Corp.....	11,600	\$ 21,344
# Union Bankshares, Inc.....	2,252	56,570
United Bancshares, Inc.....	900	20,880
# United Bankshares, Inc.....	874,747	33,887,699
United Community Banks, Inc.....	689,130	23,451,094
# United Fire Group, Inc.....	126,786	4,162,384
United Insurance Holdings Corp.....	74,301	82,474
United Security Bancshares.....	50,640	372,457
# Unity Bancorp, Inc.....	62,599	1,754,024
# Universal Insurance Holdings, Inc.....	222,815	2,818,610
Univest Financial Corp.....	213,139	5,315,687
Unum Group.....	575,838	18,536,225
Valley National Bancorp.....	2,890,815	33,793,639
# Value Line, Inc.....	21,281	1,846,978
Veritex Holdings, Inc.....	129,429	4,004,533
# Victory Capital Holdings, Inc., Class A.....	50,100	1,386,267
Virtu Financial, Inc., Class A.....	305,010	7,115,883
# Virtus Investment Partners, Inc.....	62,234	12,840,119
# Voya Financial, Inc.....	45,754	2,752,561
Walker & Dunlop, Inc.....	288,718	32,521,196
Washington Federal, Inc.....	562,944	19,213,279
# Washington Trust Bancorp, Inc.....	152,329	8,359,816
# Waterstone Financial, Inc.....	264,280	4,928,822
Webster Financial Corp.....	691,716	32,130,208
WesBanco, Inc.....	441,632	15,068,484
West BanCorp, Inc.....	154,061	4,007,127
# Westamerica BanCorp.....	182,566	10,955,786
Western New England Bancorp, Inc.....	258,089	2,271,183
Westwood Holdings Group, Inc.....	41,730	541,238
White Mountains Insurance Group Ltd.....	19,468	24,129,223
Wintrust Financial Corp.....	290,642	25,006,838
# WisdomTree Investments, Inc.....	743,364	3,865,493
#* World Acceptance Corp.....	59,463	6,587,014
WSFS Financial Corp.....	467,814	22,324,084
WVS Financial Corp.....	4,423	64,598
TOTAL FINANCIALS.....		<u>2,934,154,951</u>
HEALTH CARE — (10.4%)		
#* AC Immune SA.....	3,624	12,756
* Acadia Healthcare Co., Inc.....	646,311	53,585,645
#* ACADIA Pharmaceuticals, Inc.....	137,773	2,023,885
#* Accuray, Inc.....	473,917	995,226
#»†† Achillion Pharmaceuticals, Inc.....	2,084,145	3,022,010
* Actinium Pharmaceuticals, Inc.....	12,511	61,679
#* Addus HomeCare Corp.....	97,173	9,018,626
* Adicet Bio, Inc.....	35,935	606,942
* Aeglea BioTherapeutics, Inc.....	112,520	46,741
#» Aerpio Pharmaceuticals, Inc.....	15,393	462
* Affimed NV.....	103,092	291,750
#* Agiliti, Inc.....	529	11,580
#* Agios Pharmaceuticals, Inc.....	89,774	1,936,425
* Alkido Pharma, Inc.....	8,872	51,635
#* Akerio Therapeutics, Inc.....	67,910	695,398
#* Albireo Pharma, Inc.....	99,853	2,075,944
* AlerisLife, Inc.....	17,870	20,551
* Alkermes PLC.....	836,873	21,423,949
* Allied Healthcare Products, Inc.....	15,199	27,206
#* Allogene Therapeutics, Inc.....	42,190	547,626
#* Allscripts Healthcare Solutions, Inc.....	1,040,253	16,456,802

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Altimune, Inc.....	38,204	\$ 458,830
* Amedisys, Inc.....	73,581	8,818,683
* American Shared Hospital Services.....	3,446	8,098
#* AMN Healthcare Services, Inc.....	409,106	45,999,879
* Amneal Pharmaceuticals, Inc.....	342,930	1,213,972
#* Amphastar Pharmaceuticals, Inc.....	339,076	12,678,052
#* AnaptysBio, Inc.....	140,552	2,943,159
#* AngioDynamics, Inc.....	313,783	7,119,736
#* ANI Pharmaceuticals, Inc.....	85,229	2,919,093
* Anika Therapeutics, Inc.....	86,814	2,027,975
#* Apollo Endosurgery, Inc.....	17,112	95,998
#* Apollo Medical Holdings, Inc.....	86,263	4,574,527
* Applied DNA Sciences, Inc.....	10,988	7,797
#* Apyx Medical Corp.....	150,587	1,424,553
*»†† Aquamed Technologies, Inc.....	5,362	0
#* Arcturus Therapeutics Holdings, Inc.....	37,752	662,548
#* Arcus Biosciences, Inc.....	4,141	110,109
#* Arcutis Biotherapeutics, Inc.....	50,694	1,229,836
* Artivion, Inc.....	280,883	5,505,307
* Atara Biotherapeutics, Inc.....	240,009	727,227
* AtriCure, Inc.....	198,068	9,786,540
# Atrion Corp.....	13,728	9,278,755
* aTyr Pharma, Inc.....	66,074	231,920
* Avanos Medical, Inc.....	294,800	8,363,476
#* AVEO Pharmaceuticals, Inc.....	200	1,432
#* Avid Bioservices, Inc.....	214,518	4,215,279
#* Avidity Biosciences, Inc.....	124,498	2,028,072
#* AxoGen, Inc.....	130,183	1,213,306
#* Axonics, Inc.....	135,595	8,796,048
#* Azenta, Inc.....	77,526	5,291,925
#* BioCardia, Inc.....	16,962	24,256
#* Biomerica, Inc.....	10,361	28,700
#* Bioventus, Inc., Class A.....	5,699	48,385
#* Bioxel Therapeutics, Inc.....	28,797	444,626
#* Bluebird Bio, Inc.....	5,632	22,810
* Blueprint Medicines Corp.....	157,154	8,024,283
* Brookdale Senior Living, Inc.....	946,142	4,560,404
* Capricor Therapeutics, Inc.....	76,208	351,319
#* Cara Therapeutics, Inc.....	246,587	2,155,170
* Cardiovascular Systems, Inc.....	162,256	2,500,365
#* CareCloud, Inc.....	78,367	338,545
#* CareDx, Inc.....	25,478	606,122
#* Castle Biosciences, Inc.....	10,197	285,108
* Catalyst Pharmaceuticals, Inc.....	521,449	5,339,638
#* Celldex Therapeutics, Inc.....	88,353	2,714,204
#* CEL-SCI Corp.....	12,520	47,952
#* Certara, Inc.....	4,260	97,937
#* Champions Oncology, Inc.....	66,994	580,168
#* Chemed Corp.....	15,733	7,568,989
#* ChemoCentryx, Inc.....	10,215	241,278
#* Chimerix, Inc.....	223,849	490,229
* Chinook Therapeutics, Inc.....	242,523	4,489,101
#* Codexis, Inc.....	156,818	1,075,771
* Cogent Biosciences, Inc.....	18,555	205,775
#* Collegium Pharmaceutical, Inc.....	223,363	3,839,610
#* Community Health Systems, Inc.....	674,644	2,010,439
#* Computer Programs & Systems, Inc.....	102,186	3,449,799
#* Concert Pharmaceuticals, Inc.....	207,195	1,160,292
# CONMED Corp.....	204,022	19,918,668

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#»†† Contra Aduro Biotech, Inc.....	57,164	\$ 93,240
*»†† Contra Clementia Pharm, Inc.....	2,928	0
#»†† Contra Zogenix, Inc.....	122,278	83,149
#* Corcept Therapeutics, Inc.....	511,418	14,657,240
#* CorVel Corp.....	163,233	26,915,489
* Covetrus, Inc.....	175,160	3,638,073
#* Crinetics Pharmaceuticals, Inc.....	190,648	3,662,348
#* CRISPR Therapeutics AG.....	117,534	8,815,050
#* Cross Country Healthcare, Inc.....	363,614	9,584,865
* Cue Biopharma, Inc.....	122,011	331,870
* Cumberland Pharmaceuticals, Inc.....	72,056	162,126
#* Cutera, Inc.....	168,791	7,835,278
* Cymbabay Therapeutics, Inc.....	275,051	860,910
* CytomX Therapeutics, Inc.....	8,569	12,254
#* CytoSorbents Corp.....	35,357	80,614
#* Deciphera Pharmaceuticals, Inc.....	290,465	3,686,001
* Delcath Systems, Inc.....	3,758	15,746
* Denali Therapeutics, Inc.....	189,052	6,431,549
#* DiaMedica Therapeutics, Inc.....	29,832	49,223
* Dyne Therapeutics, Inc.....	4,151	43,544
#* Eagle Pharmaceuticals, Inc.....	81,457	3,233,843
#* Editas Medicine, Inc.....	68,705	1,093,097
#* Eiger BioPharmaceuticals, Inc.....	218,106	1,895,341
*»†† Elanco Animal Health, Inc.....	600,356	0
#* Electromed, Inc.....	61,656	556,137
* Emergent BioSolutions, Inc.....	318,273	11,024,977
#* Enanta Pharmaceuticals, Inc.....	148,657	8,198,434
* Encompass Health Corp.....	266,797	13,505,264
* Enhabit, Inc.....	133,398	2,335,799
* Enovis Corp.....	233,468	13,942,709
* Ensign Group, Inc.....	459,736	36,636,362
* Envista Holdings Corp.....	542,773	22,063,722
#* Enzo Biochem, Inc.....	246,312	583,759
* Evolent Health, Inc., Class A.....	718,674	24,427,729
* Exagen, Inc.....	37,136	274,435
* Exelixis, Inc.....	809,259	16,929,698
#* EyePoint Pharmaceuticals, Inc.....	34,431	314,355
#* FibroGen, Inc.....	2,212	27,827
* FONAR Corp.....	33,533	486,229
#* Fulcrum Therapeutics, Inc.....	47,183	277,436
#* Fulgent Genetics, Inc.....	7,840	468,440
#* G1 Therapeutics, Inc.....	27,110	225,826
* Glaukos Corp.....	29,047	1,564,181
* Global Blood Therapeutics, Inc.....	1,719	56,246
* Globus Medical, Inc., Class A.....	140,952	8,272,473
* Haemonetics Corp.....	108,774	7,558,705
#* Halozyme Therapeutics, Inc.....	391,516	19,145,132
#* Hanger, Inc.....	198,907	3,693,703
#* Harmony Biosciences Holdings, Inc.....	86,971	4,412,039
* Harrow Health, Inc.....	48,929	328,803
* Harvard Bioscience, Inc.....	352,188	1,324,227
#* Health Catalyst, Inc.....	1,107	18,531
* HealthEquity, Inc.....	166,116	9,662,968
* HealthStream, Inc.....	249,378	6,000,035
* Heat Biologics, Inc.....	87,341	202,631
#* Heska Corp.....	53,879	4,929,390
* Homology Medicines, Inc.....	415	892
* Icad, Inc.....	6,199	23,122
#* ICU Medical, Inc.....	26,581	4,709,356

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Ideaya Biosciences, Inc.....	108,468	\$ 1,618,343
#* IGM Biosciences, Inc.....	12,231	197,041
* Ikena Oncology, Inc.....	5,874	29,722
#* ImmuCell Corp.....	2,602	22,846
#* ImmunoGen, Inc.....	544,284	2,579,906
#* Immunovant, Inc.....	140,481	578,782
#* Inari Medical, Inc.....	105,649	8,196,249
* InfuSystem Holdings, Inc.....	89,144	870,937
#* Innoviva, Inc.....	754,021	10,812,661
* Inogen, Inc.....	114,776	3,193,068
#* Integer Holdings Corp.....	238,408	16,662,335
* Integra LifeSciences Holdings Corp.....	413,938	22,783,148
#* Intellia Therapeutics, Inc.....	365,886	23,694,777
* Intra-Cellular Therapies, Inc.....	146,280	7,916,674
#* Invacare Corp.....	4,403	4,975
#* Ionis Pharmaceuticals, Inc.....	158,069	5,937,072
* Iovance Biotherapeutics, Inc.....	44,284	515,909
# iRadimed Corp.....	55,470	2,343,608
* iRhythm Technologies, Inc.....	5,420	838,095
#* IRIDEX Corp.....	76,856	231,337
#* Ironwood Pharmaceuticals, Inc.....	835,238	9,563,475
#* IVERIC bio, Inc.....	353,450	3,778,381
#* Joint Corp.....	42,978	734,924
#* Jounce Therapeutics, Inc.....	228,987	702,990
#* KalVista Pharmaceuticals, Inc.....	40,825	504,189
#* Karuna Therapeutics, Inc.....	49,127	6,398,792
#* Kewaunee Scientific Corp.....	14,450	266,747
#* Kezar Life Sciences, Inc.....	164,686	1,608,982
#* Kiniksa Pharmaceuticals Ltd., Class A.....	172,820	1,712,646
#* Kinnate Biopharma, Inc.....	4,734	50,654
#* Krystal Biotech, Inc.....	40,121	2,911,982
#* Kura Oncology, Inc.....	317,216	4,856,577
#* Kymera Therapeutics, Inc.....	3,647	80,343
* Lantheus Holdings, Inc.....	494,601	37,945,789
# LeMaitre Vascular, Inc.....	190,297	9,581,454
#* LENSAR, Inc.....	102,775	646,455
#* Lexicon Pharmaceuticals, Inc.....	10,920	25,990
* LHC Group, Inc.....	162,251	26,456,648
#* Ligand Pharmaceuticals, Inc.....	82,239	7,568,455
#* LivaNova PLC.....	302,978	19,290,609
#* MacroGenics, Inc.....	109,759	343,546
#* Madrigal Pharmaceuticals, Inc.....	16,327	1,025,662
* MediciNova, Inc.....	9,742	22,504
* MEDNAX, Inc.....	440,284	9,976,835
#* Medpace Holdings, Inc.....	234,721	39,792,251
* MeiraGTx Holdings PLC.....	127,135	1,052,678
* Meridian Bioscience, Inc.....	388,225	12,291,203
* Merit Medical Systems, Inc.....	403,213	23,176,683
#* Merrimack Pharmaceuticals, Inc.....	115,240	586,572
* Mersana Therapeutics, Inc.....	19,906	100,923
# Mesa Laboratories, Inc.....	16,025	3,417,331
* Microbot Medical, Inc.....	36,940	182,853
* Milestone Pharmaceuticals, Inc.....	23,347	173,935
* Mirati Therapeutics, Inc.....	38,633	2,487,965
* ModivCare, Inc.....	127,229	12,697,454
#* Morphic Holding, Inc.....	47,547	1,258,569
* Myomo, Inc.....	12,637	21,357
* Myriad Genetics, Inc.....	486,378	12,830,652
* National HealthCare Corp.....	73,101	5,192,364

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
National Research Corp.....	143,450	\$ 5,436,755
#* Nektar Therapeutics.....	29,288	115,980
#* Neogen Corp.....	609,402	14,095,468
* NeoGenomics, Inc.....	192,441	1,947,503
* Neurocrine Biosciences, Inc.....	29,728	2,798,297
#* NextCure, Inc.....	104,408	448,954
#* NextGen Healthcare, Inc.....	396,108	6,781,369
#* NGM Biopharmaceuticals, Inc.....	86,241	1,248,770
* Nkarta, Inc.....	30,249	408,664
#* Nurix Therapeutics, Inc.....	19,387	309,417
* NuVasive, Inc.....	369,487	19,405,457
#* Ocular Therapeutix, Inc.....	28,786	128,961
#* Omnicell, Inc.....	358,795	39,510,505
* Opiant Pharmaceuticals, Inc.....	23,109	237,329
#* OPKO Health, Inc.....	343,945	811,710
#* OptimizeRx Corp.....	18,806	422,571
* Option Care Health, Inc.....	943,431	31,699,282
#* OraSure Technologies, Inc.....	369,125	1,129,523
#* Organogenesis Holdings, Inc.....	185,020	1,062,015
#* Orgenesis, Inc.....	5,985	11,132
#* Orthofix Medical, Inc.....	83,336	2,137,568
#* OrthoPediatrics Corp.....	100,089	4,729,205
#* Otonomy, Inc.....	186,577	266,805
# Owens & Minor, Inc.....	617,820	21,877,006
* Pacira BioSciences, Inc.....	200,458	11,337,904
# Patterson Cos., Inc.....	696,307	21,627,295
#*»†† PDL BioPharma, Inc.....	1,354,466	3,291,352
#* Pennant Group, Inc.....	240,037	3,202,094
* Penumbra, Inc.....	32,541	4,535,565
Perrigo Co. PLC.....	572,611	23,975,223
#* PetIQ, Inc.....	150,566	2,469,282
Phibro Animal Health Corp., Class A.....	103,001	2,015,730
#* Phreesia, Inc.....	11,646	273,565
#* Pieris Pharmaceuticals, Inc.....	14,907	26,236
#* PMV Pharmaceuticals, Inc.....	52,370	782,932
* PolarityTE, Inc.....	4,300	5,805
#* Poseida Therapeutics, Inc.....	19,179	47,756
Premier, Inc., Class A.....	449,921	17,303,962
* Prestige Consumer Healthcare, Inc.....	373,098	22,501,540
#* Pro-Dex, Inc.....	25,019	400,304
#»†† Progenic Pharmaceuticals, Inc.....	310,647	329,286
#* Progyny, Inc.....	192,247	5,869,301
# ProPhase Labs, Inc.....	3,340	34,536
#* Protagonist Therapeutics, Inc.....	237,385	2,361,981
#* Prothena Corp. PLC.....	380,436	11,816,342
#* Provention Bio, Inc.....	31,750	121,285
Psychemedics Corp.....	12,821	80,901
#* Pulmonx Corp.....	45,662	778,080
* Quanterix Corp.....	10,603	169,542
* QuidelOrtho Corp.....	171,976	17,548,431
* R1 RCM, Inc.....	441,009	11,025,225
#* RadNet, Inc.....	460,898	9,480,672
#* RAPT Therapeutics, Inc.....	82,940	1,527,755
* REGENXBIO, Inc.....	208,060	6,526,842
#* Relmada Therapeutics, Inc.....	68,181	1,745,434
#* Repare Therapeutics, Inc.....	16,094	203,428
#* Replimune Group, Inc.....	46,399	894,573
#* REVOLUTION Medicines, Inc.....	63,707	1,439,141
*»†† Rexahn Pharmaceuticals, Inc.....	246	0

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Rocket Pharmaceuticals, Inc.....	30,892	\$ 447,934
#* Sage Therapeutics, Inc.....	46,505	1,600,237
* Sangamo Therapeutics, Inc.....	569,634	2,443,730
* Satsuma Pharmaceuticals, Inc.....	93,455	423,351
#* Scholar Rock Holding Corp.....	12,223	83,850
#* Schrodinger, Inc.....	45,296	1,417,765
#* scPharmaceuticals, Inc.....	43,976	220,760
* SeaSpine Holdings Corp.....	173,748	1,032,063
# Select Medical Holdings Corp.....	1,116,926	33,083,348
* Semler Scientific, Inc.....	3,435	106,588
#* Sensus Healthcare, Inc.....	76,805	864,824
#* Seres Therapeutics, Inc.....	161,793	664,969
* Sharps Compliance Corp.....	63,296	546,244
#* Shockwave Medical, Inc.....	9,073	1,913,768
#* SI-BONE, Inc.....	166,961	2,243,956
# SIGA Technologies, Inc.....	364,083	6,258,587
# Simulations Plus, Inc.....	43,237	2,773,654
#* Sonida Senior Living, Inc.....	15,275	274,186
#* Sotera Health Co.....	105,202	2,019,878
* Spero Therapeutics, Inc.....	45,205	33,099
* SQZ Biotechnologies Co.....	5,803	16,190
#* STAAR Surgical Co.....	157,826	12,736,558
#* Standard BioTools, Inc.....	265,551	385,049
#* Stoke Therapeutics, Inc.....	57,862	855,779
#»†† Strongbridge LLC.....	207,363	62,209
* SunLink Health Systems, Inc.....	17,286	18,627
* Supernus Pharmaceuticals, Inc.....	424,993	13,493,528
* Surface Oncology, Inc.....	15,652	26,765
* Surgalign Holdings, Inc.....	14,985	49,900
#* Surgery Partners, Inc.....	362,570	14,278,007
#* Surmodics, Inc.....	129,508	4,506,878
#* Sutro Biopharma, Inc.....	59,861	350,187
* Syndax Pharmaceuticals, Inc.....	277,541	5,653,510
#* Synlogic, Inc.....	12,810	12,504
* Taro Pharmaceutical Industries Ltd.....	34,444	1,229,306
#* Tarsus Pharmaceuticals, Inc.....	41,297	620,281
* Tenet Healthcare Corp.....	623,478	41,224,365
»†† Tetrphase Pharmaceuticals, Inc.....	2,198	264
#* TransMedics Group, Inc.....	118,073	4,767,788
#* Travers Therapeutics, Inc.....	203,874	4,799,194
* Trevi Therapeutics, Inc.....	7,955	24,342
#* Tricida, Inc.....	14,938	136,832
* Turning Point Therapeutics, Inc.....	44,693	3,351,081
#* Twist Bioscience Corp.....	763	33,374
# U.S. Physical Therapy, Inc.....	105,688	13,716,189
#* UFP Technologies, Inc.....	46,898	3,776,227
* Ultragenyx Pharmaceutical, Inc.....	40,987	2,183,787
* United Therapeutics Corp.....	27,359	6,321,844
# Utah Medical Products, Inc.....	37,996	3,470,555
* Vanda Pharmaceuticals, Inc.....	285,784	3,080,752
* Vapotherm, Inc.....	2,460	5,609
#* Varex Imaging Corp.....	213,176	4,751,693
* Vaxcyte, Inc.....	9,585	221,222
* Verastem, Inc.....	236,980	253,569
#* Vericel Corp.....	70,167	2,283,234
#* ViewRay, Inc.....	573,693	1,749,764
* Viking Therapeutics, Inc.....	291,346	876,951
* Viracta Therapeutics, Inc.....	7,202	23,911
#* Viridian Therapeutics, Inc.....	5,217	69,073

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Voyager Therapeutics, Inc.....	45,867	\$ 307,309
* XBiotech, Inc.....	26,349	136,224
* Xencor, Inc.....	101,857	2,922,277
#* Xenon Pharmaceuticals, Inc.....	58,616	1,943,120
* XOMA Corp.....	1,632	38,352
#* Y-mAbs Therapeutics, Inc.....	36,257	565,247
TOTAL HEALTH CARE.....		<u>1,579,524,003</u>
INDUSTRIALS — (19.4%)		
# AAON, Inc.....	409,694	24,651,288
* AAR Corp.....	250,359	11,148,486
ABM Industries, Inc.....	462,928	20,757,692
ACCO Brands Corp.....	723,809	5,189,711
Acme United Corp.....	21,848	629,222
Acuity Brands, Inc.....	61,400	11,199,360
#* Aerojet Rocketdyne Holdings, Inc.....	707,916	30,928,850
#* AeroVironment, Inc.....	156,741	13,580,040
Air Lease Corp.....	351,232	13,034,220
* Air T, Inc.....	1,157	17,424
* Air Transport Services Group, Inc.....	428,720	13,436,085
Alamo Group, Inc.....	92,518	11,972,754
* Alaska Air Group, Inc.....	310,615	13,769,563
Albany International Corp., Class A.....	242,574	22,139,729
* Allegiant Travel Co.....	105,438	12,158,056
Allied Motion Technologies, Inc.....	159,674	4,301,618
Allison Transmission Holdings, Inc.....	154,422	6,465,649
#* Alpha Pro Tech Ltd.....	20,453	99,606
* Alta Equipment Group, Inc.....	71,908	808,246
Altra Industrial Motion Corp.....	154,962	6,466,564
#* Ameresco, Inc., Class A.....	210,179	12,026,442
* American Superconductor Corp.....	44,463	273,003
* American Woodmark Corp.....	118,336	5,942,834
* API Group Corp.....	46,854	829,784
# Apogee Enterprises, Inc.....	200,628	8,348,131
Applied Industrial Technologies, Inc.....	272,046	27,365,107
# ARC Document Solutions, Inc.....	108,633	305,259
# ArcBest Corp.....	198,327	17,571,772
Arcosa, Inc.....	87,211	4,496,599
Argan, Inc.....	112,231	4,170,504
Armstrong World Industries, Inc.....	332,559	29,714,147
* Art's-Way Manufacturing Co., Inc.....	3,300	7,128
#* ASGN, Inc.....	383,666	39,809,184
Astec Industries, Inc.....	130,754	6,423,944
* Astronics Corp.....	119,098	1,336,280
#* Astronics Corp., Class B.....	46,658	501,574
* Atkore, Inc.....	257,880	25,599,748
#* Atlas Air Worldwide Holdings, Inc.....	223,291	16,905,362
* Avalon Holdings Corp., Class A.....	19,443	49,385
* AZEK Co., Inc.....	241,806	5,000,548
AZZ, Inc.....	130,080	5,533,603
#* Babcock & Wilcox Enterprises, Inc.....	175,910	1,400,244
Barnes Group, Inc.....	361,656	12,231,206
Barrett Business Services, Inc.....	61,094	4,984,659
* Beacon Roofing Supply, Inc.....	499,850	30,000,997
#* Beam Global.....	3,356	52,958
# BGSF, Inc.....	41,100	534,711
#* Blue Bird Corp.....	135,864	1,516,242
#* BlueLinx Holdings, Inc.....	48,146	3,851,680
# Boise Cascade Co.....	305,755	21,619,936

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
# Brady Corp., Class A.....	359,993	\$17,225,665
* BrightView Holdings, Inc.....	55,392	727,851
Brink's Co.....	314,995	17,935,815
#* Broadwind, Inc.....	23,943	50,759
BWX Technologies, Inc.....	109,102	6,183,901
* CACI International, Inc., Class A.....	76,400	23,094,956
* Casella Waste Systems, Inc., Class A.....	415,573	33,640,634
* CBIZ, Inc.....	405,020	18,477,012
* CECO Environmental Corp.....	215,730	1,671,907
#* Chart Industries, Inc.....	257,176	50,172,466
Chicago Rivet & Machine Co.....	3,325	93,100
#* Cimpres PLC.....	169,297	6,804,046
#* CIRCOR International, Inc.....	115,619	2,012,927
* Civeo Corp.....	24,516	727,390
* Clean Harbors, Inc.....	368,946	36,005,440
Columbus McKinnon Corp.....	170,227	5,634,514
Comfort Systems USA, Inc.....	299,106	31,603,540
#* Commercial Vehicle Group, Inc.....	268,451	2,067,073
CompX International, Inc.....	21,268	483,847
#* Concrete Pumping Holdings, Inc.....	71,441	466,510
* Construction Partners, Inc., Class A.....	56,122	1,334,581
#* Copa Holdings SA, Class A.....	100,925	6,784,178
Costamare, Inc.....	501,755	5,885,586
# Covenant Logistics Group, Inc.....	141,536	4,737,210
* CPI Aerostructures, Inc.....	4,192	4,947
CRA International, Inc.....	57,098	5,653,273
Crane Holdings Co.....	35,552	3,517,159
CSW Industrials, Inc.....	111,864	13,364,392
Curtiss-Wright Corp.....	49,885	7,155,504
#* Daseke, Inc.....	280,440	2,350,087
Deluxe Corp.....	226,626	5,697,378
* DLH Holdings Corp.....	31,169	553,250
Donaldson Co., Inc.....	55,261	3,006,751
* Douglas Dynamics, Inc.....	193,737	6,172,461
* Ducommun, Inc.....	98,768	4,675,677
* DXP Enterprises, Inc.....	135,064	4,592,176
#* Dycom Industries, Inc.....	238,679	24,622,126
# Eagle Bulk Shipping, Inc.....	66,469	3,518,204
# Eastern Co.....	40,205	828,223
EMCOR Group, Inc.....	162,932	18,960,397
# Encore Wire Corp.....	157,337	21,786,454
* Energy Recovery, Inc.....	58,858	1,308,413
# Enerpac Tool Group Corp.....	367,635	7,462,990
# EnerSys.....	288,995	19,047,660
# Ennis, Inc.....	180,293	3,939,402
EnPro Industries, Inc.....	142,383	13,309,963
Esab Corp.....	233,468	9,623,551
ESCO Technologies, Inc.....	181,670	14,088,508
* Espey Manufacturing & Electronics Corp.....	10,912	146,876
#* EVI Industries, Inc.....	7,443	60,735
* Evoqua Water Technologies Corp.....	207,396	7,903,862
Exponent, Inc.....	422,177	42,424,567
Federal Signal Corp.....	498,625	20,702,910
# Flowserve Corp.....	198,304	6,710,607
#* Fluor Corp.....	187,290	4,759,039
* Forrester Research, Inc.....	171,522	7,974,058
Forward Air Corp.....	195,379	20,501,118
* Franklin Covey Co.....	123,970	6,487,350
Franklin Electric Co., Inc.....	338,750	30,765,275

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
#*	Frontier Group Holdings, Inc.....	69,924 \$ 1,012,500
#*	FTI Consulting, Inc.....	254,090 41,558,960
#*	FuelCell Energy, Inc.....	798,861 2,867,911
*	Gates Industrial Corp. PLC.....	201,099 2,473,518
#	GATX Corp.....	253,533 25,416,683
#	Genco Shipping & Trading Ltd.....	262,762 5,066,051
*	Gencor Industries, Inc.....	128,904 1,277,439
*	Gibraltar Industries, Inc.....	233,395 10,920,552
	Global Industrial Co.....	193,021 6,900,501
*	GMS, Inc.....	212,110 11,256,678
	Gorman-Rupp Co.....	261,535 8,029,124
	GrafTech International Ltd.....	447,306 3,444,256
#	Graham Corp.....	54,236 387,787
#	Granite Construction, Inc.....	320,278 9,576,312
*	Great Lakes Dredge & Dock Corp.....	525,365 6,792,969
#	Greenbrier Cos., Inc.....	262,051 8,338,463
	Griffon Corp.....	282,699 8,483,797
*	GXO Logistics, Inc.....	86,469 4,150,512
	H&E Equipment Services, Inc.....	293,663 10,498,452
#*	Harsco Corp.....	248,738 1,196,430
#*	Hawaiian Holdings, Inc.....	319,823 4,784,552
#*	Hayward Holdings, Inc.....	128,972 1,505,103
#	Healthcare Services Group, Inc.....	316,379 4,536,875
	Heartland Express, Inc.....	533,875 8,477,935
	Heidrick & Struggles International, Inc.....	165,783 5,162,483
	Helios Technologies, Inc.....	232,798 16,021,158
	Herc Holdings, Inc.....	196,597 24,381,960
*	Heritage-Crystal Clean, Inc.....	187,745 6,300,722
#	Hexcel Corp.....	100,707 6,093,781
	Hillenbrand, Inc.....	71,725 3,313,695
	HireQuest, Inc.....	703 10,510
#	HNI Corp.....	308,414 10,893,182
*	Hub Group, Inc., Class A.....	245,607 18,764,375
*	Hudson Global, Inc.....	10,669 300,759
*	Hudson Technologies, Inc.....	227,516 2,027,168
	Hurco Cos., Inc.....	43,507 1,102,032
*	Huron Consulting Group, Inc.....	163,819 10,992,255
	Hyster-Yale Materials Handling, Inc.....	66,288 2,292,902
*	IAA, Inc.....	133,432 5,034,389
	ICF International, Inc.....	139,635 13,174,562
*	IES Holdings, Inc.....	209,332 6,907,956
#*»††	IKONICS Corp.....	10,011 0
#*	Infrastructure & Energy Alternatives, Inc.....	79,735 1,125,858
*	Innovative Solutions & Support, Inc.....	86,484 607,983
	Insperty, Inc.....	167,944 18,430,175
	Insteel Industries, Inc.....	160,142 5,012,445
	Interface, Inc.....	428,549 6,209,675
	ITT, Inc.....	68,991 5,176,395
#*	JELD-WEN Holding, Inc.....	261,340 4,646,625
*	JetBlue Airways Corp.....	857,707 7,221,893
	John Bean Technologies Corp.....	231,283 25,975,394
	Kadant, Inc.....	63,412 12,926,536
	Kaman Corp.....	160,103 4,927,970
#*	KAR Auction Services, Inc.....	297,618 5,089,268
#	KBR, Inc.....	768,073 40,884,526
	Kelly Services, Inc., Class A.....	178,410 3,867,929
	Kennametal, Inc.....	400,855 10,762,957
	Kforce, Inc.....	191,517 12,611,394
	Kimball International, Inc., Class B.....	226,238 1,852,889

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
#*	Kirby Corp.....	118,943 \$ 7,545,744
	Korn Ferry.....	400,297 26,223,456
*	Kratos Defense & Security Solutions, Inc.....	781,856 11,250,908
	Landstar System, Inc.....	102,262 16,012,184
#*	Lawson Products, Inc.....	104,911 5,203,586
*	LB Foster Co., Class A.....	60,912 890,533
*	Limbach Holdings, Inc.....	52,808 282,523
#	Lindsay Corp.....	71,234 10,967,187
*	LS Starrett Co., Class A.....	7,582 52,998
	LSI Industries, Inc.....	333,954 2,020,422
	Luxfer Holdings PLC.....	56,163 917,703
*	Manitex International, Inc.....	112,645 704,031
*	Manitowoc Co., Inc.....	190,066 2,172,454
	ManpowerGroup, Inc.....	115,149 9,028,833
	ManTech International Corp., Class A.....	193,437 18,535,133
	Marten Transport Ltd.....	542,259 11,691,104
*	Masonite International Corp.....	101,018 9,195,669
#*	MasTec, Inc.....	422,654 33,360,080
*	Mastech Digital, Inc.....	78,783 1,167,564
*	Matrix Service Co.....	126,448 700,522
#	Matson, Inc.....	298,658 27,377,979
	Matthews International Corp., Class A.....	161,529 4,514,736
#	Maxar Technologies, Inc.....	106,471 2,925,823
*	Mayville Engineering Co., Inc.....	21,500 153,510
	McGrath RentCorp.....	177,417 14,966,898
	MDU Resources Group, Inc.....	355,501 10,156,664
*	Mercury Systems, Inc.....	237,752 14,029,746
*	Meritor, Inc.....	546,005 19,885,502
#*	Mesa Air Group, Inc.....	8,961 20,252
	Miller Industries, Inc.....	81,493 1,958,277
#	MillerKnoll, Inc.....	409,712 12,336,428
*	Mistras Group, Inc.....	122,372 755,035
#*	Montrose Environmental Group, Inc.....	19,531 783,584
	Moog, Inc., Class A.....	205,438 17,593,710
*	MRC Global, Inc.....	416,556 4,840,381
	MSA Safety, Inc.....	265,964 34,133,820
	MSC Industrial Direct Co., Inc., Class A.....	64,614 5,340,993
#	Mueller Industries, Inc.....	409,700 27,585,101
	Mueller Water Products, Inc., Class A.....	1,180,743 15,373,274
*	MYR Group, Inc.....	156,315 14,885,877
	National Presto Industries, Inc.....	36,117 2,571,530
	Nielsen Holdings PLC.....	76,283 1,826,978
#	NL Industries, Inc.....	209,206 1,951,892
*	NN, Inc.....	165,370 479,573
#*	Northwest Pipe Co.....	98,267 3,080,670
*	NOW, Inc.....	539,850 5,970,741
#*	NV5 Global, Inc.....	91,209 12,367,940
	nVent Electric PLC.....	337,083 11,902,401
#	Omega Flex, Inc.....	74,297 8,543,412
#*	Orion Energy Systems, Inc.....	130,159 275,937
*	Orion Group Holdings, Inc.....	159,468 427,374
#	Oshkosh Corp.....	138,240 11,902,464
*	P&F Industries, Inc., Class A.....	9,000 49,500
*	PAM Transportation Services, Inc.....	159,762 5,716,284
	Pangaea Logistics Solutions Ltd.....	61,682 313,345
#	Park Aerospace Corp.....	103,700 1,265,140
#	Park-Ohio Holdings Corp.....	71,784 1,274,166
*	Parsons Corp.....	117,824 5,093,532
	Patriot Transportation Holding, Inc.....	12,982 97,625

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
INDUSTRIALS — (Continued)			
#*	Performant Financial Corp.....	62,080	\$ 160,787
*	Perma-Pipe International Holdings, Inc.....	38,068	352,510
#*	PGT Innovations, Inc.....	453,888	9,940,147
#	Pineapple Energy, Inc.....	5,954	16,374
	Pioneer Power Solutions, Inc.....	27,931	87,424
	Pitney Bowes, Inc.....	856,144	2,799,591
#	Powell Industries, Inc.....	61,112	1,464,244
	Preformed Line Products Co.....	37,185	2,223,663
	Primoris Services Corp.....	358,306	8,370,028
*	Proto Labs, Inc.....	110,691	5,411,683
#*	Quad/Graphics, Inc.....	52,271	166,222
#	Quanex Building Products Corp.....	238,455	5,868,378
*	Radiant Logistics, Inc.....	386,870	2,804,807
#*	RBC Bearings, Inc.....	12,354	2,915,544
*	RCM Technologies, Inc.....	90,833	1,618,644
#*	Red Violet, Inc.....	21,203	500,391
	Regal Rexnord Corp.....	270,462	36,323,047
*	Resideo Technologies, Inc.....	291,113	6,552,954
	Resources Connection, Inc.....	270,919	5,813,922
#	REV Group, Inc.....	302,890	3,525,640
	Rush Enterprises, Inc., Class A.....	324,753	15,649,847
#	Rush Enterprises, Inc., Class B.....	75,714	4,107,484
	Ryder System, Inc.....	21,895	1,714,816
#*	Saia, Inc.....	198,107	47,119,750
	Schneider National, Inc., Class B.....	165,329	4,187,784
	Science Applications International Corp.....	117,417	11,374,185
*	Servotronics, Inc.....	1,500	16,665
#*	Shoals Technologies Group, Inc., Class A.....	36,379	859,636
	Shyft Group, Inc.....	354,884	9,205,691
*	SIFCO Industries, Inc.....	14,255	45,617
#	Simpson Manufacturing Co., Inc.....	344,633	35,593,696
*	SiteOne Landscape Supply, Inc.....	42,514	5,923,476
*	SkyWest, Inc.....	259,239	6,260,622
*	SP Plus Corp.....	186,339	6,383,974
*	Spirit Airlines, Inc.....	56,339	1,395,517
*	SPX Corp.....	251,708	14,883,494
	Standex International Corp.....	93,097	9,037,857
	Steelcase, Inc., Class A.....	529,875	5,897,509
*	Stericycle, Inc.....	136,408	6,393,443
*	Sterling Construction Co., Inc.....	226,857	5,832,493
#*	Sunrun, Inc.....	432,754	14,146,728
*	Sunworks, Inc.....	12,686	30,193
*	Taylor Devices, Inc.....	769	6,537
	Tecnoglass, Inc.....	27,965	626,696
	Tennant Co.....	141,670	9,496,140
#	Terex Corp.....	438,504	14,694,269
	Tetra Tech, Inc.....	289,234	44,330,895
#	Textainer Group Holdings Ltd.....	316,146	10,739,480
*	Thermon Group Holdings, Inc.....	166,848	2,597,823
	Timken Co.....	461,802	30,192,615
*	Titan International, Inc.....	445,500	7,466,580
*	Titan Machinery, Inc.....	185,837	5,227,595
#*	TPI Composites, Inc.....	179,815	2,961,553
#*	Transcat, Inc.....	46,873	2,921,125
*	TriNet Group, Inc.....	389,730	32,152,725
	Trinity Industries, Inc.....	426,788	11,075,149
#	Triton International Ltd.....	503,200	32,245,056
*	Triumph Group, Inc.....	100,374	1,559,812
*	TrueBlue, Inc.....	266,168	5,759,876

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Tutor Perini Corp.....	254,604	\$ 2,311,804
* Twin Disc, Inc.....	65,590	579,816
UFP Industries, Inc.....	457,323	42,169,754
* Ultralife Corp.....	83,138	372,458
UniFirst Corp.....	107,346	21,028,008
* Univar Solutions, Inc.....	408,417	11,043,596
# Universal Logistics Holdings, Inc.....	131,610	3,954,880
* USA Truck, Inc.....	66,052	2,059,501
Valmont Industries, Inc.....	151,578	41,150,395
* Vectrus, Inc.....	93,531	3,108,970
* Veritiv Corp.....	152,822	18,952,984
* Viad Corp.....	56,566	1,910,234
* Vicor Corp.....	117,439	8,568,349
#* Virco Mfg. Corp.....	20,526	86,209
VSE Corp.....	81,559	3,421,400
# Wabash National Corp.....	394,332	7,121,636
Watts Water Technologies, Inc., Class A.....	208,817	28,843,892
# Werner Enterprises, Inc.....	477,672	20,998,461
* WESCO International, Inc.....	400,411	51,188,542
#* Willdan Group, Inc.....	34,697	944,105
* Willis Lease Finance Corp.....	27,556	1,075,511
* WillScot Mobile Mini Holdings Corp.....	726,712	28,058,350
# Woodward, Inc.....	58,428	6,117,412
* XPO Logistics, Inc.....	176,828	10,563,705
#* Yellow Corp.....	64,056	308,750
Zurn Water Solutions Corp.....	813,686	23,556,210
TOTAL INDUSTRIALS.....		<u>2,946,886,609</u>
INFORMATION TECHNOLOGY — (11.4%)		
#* 3D Systems Corp.....	143,260	1,638,894
#* 908 Devices, Inc.....	10,293	231,593
A10 Networks, Inc.....	131,063	1,954,149
* ACI Worldwide, Inc.....	827,929	23,620,814
*»†† Actua Corp.....	41,860	0
# ADTRAN Holdings, Inc.....	372,658	8,977,331
# Advanced Energy Industries, Inc.....	272,581	24,393,274
* Agilysys, Inc.....	262,913	12,698,698
* Airgain, Inc.....	51,327	423,961
#* Akoustis Technologies, Inc.....	11,669	49,943
* Alarm.com Holdings, Inc.....	352,837	24,970,274
#* Alithya Group, Inc., Class A.....	70,703	161,910
#* ALJ Regional Holdings, Inc.....	143,756	296,137
#* Alkami Technology, Inc.....	1,713	23,845
#* Alpha & Omega Semiconductor Ltd.....	217,922	9,154,903
* Altair Engineering, Inc., Class A.....	121,732	7,171,232
* Ambarella, Inc.....	163,554	14,155,599
American Software, Inc., Class A.....	321,621	5,750,583
# Amkor Technology, Inc.....	1,892,325	38,168,195
#* Amtech Systems, Inc.....	135,906	1,062,785
* Appfolio, Inc., Class A.....	97,819	9,958,952
* Arlo Technologies, Inc.....	632,262	4,444,802
* AstroNova, Inc.....	52,300	624,985
* Asure Software, Inc.....	85,373	486,626
Autoscope Technologies Corp.....	43,218	220,412
#* Avaya Holdings Corp.....	172,253	154,787
* Aviat Networks, Inc.....	34,636	1,017,606
#* Avid Technology, Inc.....	476,664	13,375,192
* Avnet, Inc.....	301,982	14,455,878
* Aware, Inc.....	108,494	222,413

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Axcelis Technologies, Inc.....	271,595	\$19,101,276
* AXT, Inc.....	353,555	3,100,677
# Badger Meter, Inc.....	232,894	22,402,074
# Bel Fuse, Inc., Class A.....	8,354	244,772
Bel Fuse, Inc., Class B.....	50,879	1,258,238
Belden, Inc.....	323,921	20,964,167
Benchmark Electronics, Inc.....	251,564	6,435,007
#* Benefitfocus, Inc.....	54,844	464,529
BK Technologies Corp.....	60,659	166,812
#* Blackbaud, Inc.....	267,442	16,399,543
#* BM Technologies, Inc.....	47,621	285,726
* Box, Inc., Class A.....	365,302	10,389,189
* Brightcove, Inc.....	201,811	1,200,775
#* CalAmp Corp.....	323,571	1,524,019
* Calix, Inc.....	492,912	28,115,700
#* Cambium Networks Corp.....	76,278	1,437,840
* Cantaloupe, Inc.....	92,881	563,788
* Casa Systems, Inc.....	164,345	726,405
Cass Information Systems, Inc.....	109,427	3,989,708
* CEVA, Inc.....	140,876	5,244,813
* ChannelAdvisor Corp.....	154,980	2,284,405
* Cirrus Logic, Inc.....	398,636	34,067,433
#* Clearfield, Inc.....	121,073	11,931,744
* Coda Octopus Group, Inc.....	11,706	58,062
#* Cognyte Software Ltd.....	255,655	1,153,004
#* Cohu, Inc.....	333,850	9,541,433
* CommScope Holding Co., Inc.....	43,909	396,498
* CommVault Systems, Inc.....	262,977	14,750,380
* Computer Task Group, Inc.....	138,570	1,206,945
Comtech Telecommunications Corp.....	128,673	1,495,180
Concentrix Corp.....	122,398	16,371,956
* Conduent, Inc.....	292,961	1,365,198
#* Consensus Cloud Solutions, Inc.....	98,806	5,338,488
#* CoreCard Corp.....	36,368	866,286
#* Corsair Gaming, Inc.....	22,480	316,968
* CPI Card Group, Inc.....	500	8,420
* CPS Technologies Corp.....	4,114	15,057
CSG Systems International, Inc.....	260,660	17,008,065
* CSP, Inc.....	12,192	97,536
CTS Corp.....	247,725	10,077,453
* CVD Equipment Corp.....	8,212	40,649
* CyberOptics Corp.....	61,817	2,514,097
* Daktronics, Inc.....	203,942	770,901
#* Data I/O Corp.....	50,027	177,096
#* Digi International, Inc.....	248,250	7,072,642
#* Diodes, Inc.....	369,956	30,103,320
* DoubleVerify Holdings, Inc.....	73,998	1,696,774
#* Duck Creek Technologies, Inc.....	58,862	812,296
* DXC Technology Co.....	37,030	1,170,148
#* DZS, Inc.....	75,817	1,420,811
# Ebix, Inc.....	166,324	3,935,226
* eGain Corp.....	225,327	1,996,397
* EMCORE Corp.....	180,119	576,381
* Envestnet, Inc.....	234,310	13,653,244
* ePlus, Inc.....	178,288	9,907,464
* Euronet Worldwide, Inc.....	74,812	7,351,775
* Everspin Technologies, Inc.....	22,416	136,962
* EVERTEC, Inc.....	422,179	16,460,759
* Evo Payments, Inc., Class A.....	65,876	1,801,050

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
#*	ExiService Holdings, Inc.....	267,223 \$44,992,337
*	Extreme Networks, Inc.....	245,087 3,205,738
*	Fabrinet.....	282,178 27,106,019
*	FARO Technologies, Inc.....	112,677 3,664,256
*	FormFactor, Inc.....	601,595 21,392,718
*	Frequency Electronics, Inc.....	70,696 466,594
*	Genasys, Inc.....	4,009 13,430
*	Grid Dynamics Holdings, Inc.....	35,857 676,622
*	GSI Technology, Inc.....	125,098 512,902
	Hackett Group, Inc.....	298,280 6,254,932
#*	Harmonic, Inc.....	851,287 9,296,054
#*	I3 Verticals, Inc., Class A.....	111,560 3,026,623
*	Ichor Holdings Ltd.....	198,417 6,202,515
#*	Identiv, Inc.....	94,612 1,281,046
#*	II-VI, Inc.....	161,697 8,511,730
#*	Immersion Corp.....	29,726 167,952
#*	Infinera Corp.....	577,798 3,784,577
	Information Services Group, Inc.....	253,635 1,892,117
*	Innodata, Inc.....	69,963 399,489
#*	Insight Enterprises, Inc.....	265,837 24,831,834
#	InterDigital, Inc.....	219,665 13,485,234
#*	International Money Express, Inc.....	191,850 4,612,074
*	inTEST Corp.....	78,387 664,722
*	Intevac, Inc.....	175,623 846,503
*	IPG Photonics Corp.....	99,407 10,594,798
*	Issuer Direct Corp.....	19,640 490,804
*	Iteris, Inc.....	199,321 524,214
#*	Itron, Inc.....	323,324 18,882,122
	Jabil, Inc.....	4,481 265,903
#*	Jamf Holding Corp.....	64,076 1,566,017
*	Key Tronic Corp.....	57,331 287,228
#*	Kimball Electronics, Inc.....	179,265 3,943,830
#*	Knowles Corp.....	644,615 12,731,146
#	Kulicke & Soffa Industries, Inc.....	376,040 18,095,045
*	KVH Industries, Inc.....	115,316 994,024
*	Kyndryl Holdings, Inc.....	163,880 1,715,824
#*	Lantronix, Inc.....	208,862 1,505,895
*	Lattice Semiconductor Corp.....	718,184 44,168,316
#*	LGL Group, Inc.....	13,443 183,228
#*	Limelight Networks, Inc.....	855,906 2,165,442
	Littelfuse, Inc.....	24,310 6,779,330
*	LiveRamp Holdings, Inc.....	428,020 11,389,612
#*	Lumentum Holdings, Inc.....	195,208 17,658,516
#*	Luna Innovations, Inc.....	167,787 1,085,582
*	MACOM Technology Solutions Holdings, Inc., Class H.....	166,674 9,657,092
#*	Magnachip Semiconductor Corp.....	165,329 2,522,921
*	Mandiant, Inc.....	419,348 9,552,747
	Maximus, Inc.....	102,585 6,857,807
*	MaxLinear, Inc.....	427,804 17,287,560
	Methode Electronics, Inc.....	264,204 10,895,773
#*	Mitek Systems, Inc.....	207,179 2,254,108
	MKS Instruments, Inc.....	17,252 2,039,186
#*	Model N, Inc.....	69,834 1,754,230
#*	N-Able, Inc.....	22,447 220,430
#*	Napco Security Technologies, Inc.....	407,368 10,453,063
	National Instruments Corp.....	177,093 6,729,534
*	NCR Corp.....	741,211 24,052,297
*	Neonode, Inc.....	9,943 45,738
*	NeoPhotonics Corp.....	418,007 6,683,932

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
#* NETGEAR, Inc.....	175,902	\$ 4,534,754
#* NetScout Systems, Inc.....	517,914	18,427,380
#* NetSol Technologies, Inc.....	57,026	186,475
Network-1 Technologies, Inc.....	135,577	315,894
* nLight, Inc.....	70,609	865,666
#* Novanta, Inc.....	254,279	39,209,822
# NVE Corp.....	24,641	1,353,284
#* Olo, Inc., Class A.....	10,327	110,602
* ON24, Inc.....	29,993	288,233
* One Stop Systems, Inc.....	4,116	16,052
* OneSpan, Inc.....	233,934	2,589,649
* Onto Innovation, Inc.....	287,368	23,923,386
* Optical Cable Corp.....	9,320	34,204
* OSI Systems, Inc.....	137,135	13,256,840
* Paya Holdings, Inc.....	43,439	303,639
#* Paysafe Ltd.....	112,448	226,020
PC Connection, Inc.....	104,371	4,950,317
PC-Tel, Inc.....	136,822	630,749
* PDF Solutions, Inc.....	271,611	7,328,065
#* Perficient, Inc.....	254,423	26,846,715
#* PFSweb, Inc.....	210,116	2,292,366
* Photronics, Inc.....	475,289	11,316,631
#* Ping Identity Holding Corp.....	226,709	3,888,059
#* Pixelworks, Inc.....	254,366	587,585
* Plexus Corp.....	235,023	22,080,411
Power Integrations, Inc.....	433,937	36,888,984
#* Powerfleet, Inc.....	45,642	125,516
Progress Software Corp.....	321,160	15,081,674
* Q2 Holdings, Inc.....	625	27,438
#* Qualys, Inc.....	271,023	33,151,533
#* Rackspace Technology, Inc.....	60,604	408,471
#* Rambus, Inc.....	632,279	15,984,013
* RF Industries Ltd.....	81,913	561,923
#* Ribbon Communications, Inc.....	367,445	1,245,639
# Richardson Electronics Ltd.....	82,077	1,282,864
* Rimini Street, Inc.....	144,181	1,012,151
* Rogers Corp.....	125,982	33,920,653
#* Sailpoint Technologies Holdings, Inc.....	268,866	17,145,585
* Sanmina Corp.....	516,878	23,802,232
Sapiens International Corp. NV.....	67,862	1,785,449
* ScanSource, Inc.....	183,195	5,853,080
* SecureWorks Corp., Class A.....	14,977	148,722
#* SEMrush Holdings, Inc., Class A.....	2,112	25,682
* Semtech Corp.....	464,787	28,970,174
#* Shift4 Payments, Inc., Class A.....	34,711	1,264,522
#* ShotSpotter, Inc.....	36,599	1,229,360
# SigmaTron International, Inc.....	7,390	51,730
#*»†† Silicon Graphics, Inc.....	10,199	0
#* Silicon Laboratories, Inc.....	131,361	19,373,120
#* SMART Global Holdings, Inc.....	365,586	7,172,797
#* Smith Micro Software, Inc.....	115,421	310,482
* Socket Mobile, Inc.....	46,860	132,145
# SolarWinds Corp.....	66,824	715,685
* SPS Commerce, Inc.....	131,977	15,805,566
#* SRAX, Inc.....	73,861	190,561
» SRAX, Inc.....	70,653	12,011
* StarTek, Inc.....	201,538	644,922
* Stratasys Ltd.....	248,436	5,115,297
* Sumo Logic, Inc.....	17,985	121,758

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Super Micro Computer, Inc.....	159,782	\$ 8,629,826
Switch, Inc., Class A.....	212,237	7,175,733
* Synaptics, Inc.....	264,687	38,366,381
* Telos Corp.....	17,524	139,141
* Teradata Corp.....	309,886	11,865,535
#* Terawulf, Inc.....	10,011	14,416
* TESSCO Technologies, Inc.....	63,881	359,011
* TransAct Technologies, Inc.....	55,883	251,473
#* Trio-Tech International.....	12,740	62,299
# TTEC Holdings, Inc.....	370,224	27,089,290
* TTM Technologies, Inc.....	740,238	10,015,420
#* Tucows, Inc., Class A.....	5,038	233,108
#* Turtle Beach Corp.....	74,209	964,717
* Ultra Clean Holdings, Inc.....	343,883	11,554,469
* Unisys Corp.....	337,933	4,636,441
Universal Display Corp.....	45,612	5,266,362
* Upland Software, Inc.....	131,780	1,491,750
* Usio, Inc.....	44,719	97,487
#* Veeco Instruments, Inc.....	288,021	6,278,858
* Verint Systems, Inc.....	376,528	17,196,034
#* Verra Mobility Corp.....	235,331	3,880,608
* Vertex, Inc., Class A.....	22,122	248,873
#* Viasat, Inc.....	184,243	6,067,122
* Viavi Solutions, Inc.....	1,284,624	19,012,435
Vishay Intertechnology, Inc.....	929,976	19,213,304
* Vishay Precision Group, Inc.....	91,442	2,851,162
Vontier Corp.....	288,261	7,437,134
Wayside Technology Group, Inc.....	21,448	675,612
Western Union Co.....	338,664	5,764,061
* WEX, Inc.....	4,122	685,118
* Wireless Telecom Group, Inc.....	83,275	118,251
Xerox Holdings Corp.....	313,557	5,371,231
Xperi Holding Corp.....	683,624	11,457,538
* Yext, Inc.....	111,208	487,091
TOTAL INFORMATION TECHNOLOGY.....		1,737,232,474
MATERIALS — (5.7%)		
* Advanced Emissions Solutions, Inc.....	96,972	474,193
AdvanSix, Inc.....	161,777	6,356,218
* AgroFresh Solutions, Inc.....	13,446	23,799
#* Allegheny Technologies, Inc.....	546,885	13,611,968
Alpha Metallurgical Resources, Inc.....	40,358	5,519,360
American Vanguard Corp.....	220,920	5,171,737
#* Ampco-Pittsburgh Corp.....	13,671	60,152
* Arconic Corp.....	213,329	6,444,669
Ardagh Metal Packaging SA.....	28,475	192,491
Ashland Global Holdings, Inc.....	214,362	21,536,950
#* Aspen Aerogels, Inc.....	23,722	310,284
Avient Corp.....	522,210	22,533,362
* Axalta Coating Systems Ltd.....	136,142	3,433,501
Balchem Corp.....	231,262	31,396,129
# Cabot Corp.....	374,530	27,812,598
# Caledonia Mining Corp. PLC.....	6,428	72,058
Carpenter Technology Corp.....	315,672	10,145,698
#* Century Aluminum Co.....	612,770	4,834,755
Chase Corp.....	59,188	5,381,373
Chemours Co.....	437,661	15,576,355
* Clearwater Paper Corp.....	94,336	3,367,795
#* Coeur Mining, Inc.....	1,041,961	3,344,695

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
# Commercial Metals Co.....	840,801	\$33,312,536
Compass Minerals International, Inc.....	142,402	5,301,626
* Core Molding Technologies, Inc.....	56,365	612,124
Eagle Materials, Inc.....	138,372	17,497,139
Ecovyst, Inc.....	192,685	1,971,168
Element Solutions, Inc.....	1,771,575	35,006,322
#* Ferroglobe PLC.....	351,235	2,160,095
Fortitude Gold Corp.....	181,671	1,099,110
# Friedman Industries, Inc.....	81,854	789,073
FutureFuel Corp.....	240,707	1,730,683
#* GCP Applied Technologies, Inc.....	109,218	3,440,367
Glatfelter Corp.....	216,699	1,330,532
# Gold Resource Corp.....	42,922	75,543
Graphic Packaging Holding Co.....	1,309,040	29,126,140
Greif, Inc., Class A.....	196,402	13,869,909
# Greif, Inc., Class B.....	22,886	1,597,901
Hawkins, Inc.....	194,005	7,711,699
# Haynes International, Inc.....	116,636	4,509,148
# HB Fuller Co.....	338,244	21,715,265
# Hecla Mining Co.....	2,628,556	11,907,359
Huntsman Corp.....	133,581	3,868,506
* Ingevity Corp.....	138,538	9,295,900
Innospec, Inc.....	188,998	19,277,796
#* Intrepid Potash, Inc.....	74,208	3,383,885
# Kaiser Aluminum Corp.....	151,052	11,445,210
Koppers Holdings, Inc.....	152,165	3,581,964
# Kronos Worldwide, Inc.....	219,878	3,863,256
#* Livent Corp.....	487,226	12,127,055
# Louisiana-Pacific Corp.....	656,284	41,759,351
* LSB Industries, Inc.....	320,473	4,425,732
Materion Corp.....	107,876	8,839,359
Mercer International, Inc.....	471,625	7,527,135
# Minerals Technologies, Inc.....	246,439	16,464,590
* MP Materials Corp.....	25,942	870,873
Myers Industries, Inc.....	350,243	8,521,412
NewMarket Corp.....	5,993	1,862,624
# Nexa Resources SA.....	3,544	23,638
Northern Technologies International Corp.....	71,145	793,267
#* O-I Glass, Inc.....	258,683	3,805,227
Olin Corp.....	716,111	37,431,122
# Olympic Steel, Inc.....	80,597	2,396,149
# Orion Engineered Carbons SA.....	177,568	3,070,151
Pactiv Evergreen, Inc.....	63,927	653,334
# Quaker Chemical Corp.....	22,620	3,669,190
# Ramaco Resources, Inc.....	162,306	1,905,472
#* Ranpak Holdings Corp.....	8,424	43,047
#* Rayonier Advanced Materials, Inc.....	411,343	1,456,154
* Resolute Forest Products, Inc.....	595,780	12,082,418
Royal Gold, Inc.....	15,238	1,596,485
Ryerson Holding Corp.....	401,513	11,001,456
Schnitzer Steel Industries, Inc., Class A.....	201,209	7,154,992
# Schweitzer-Mauduit International, Inc.....	362,153	7,913,043
# Scotts Miracle-Gro Co.....	42,010	3,736,790
# Sensient Technologies Corp.....	293,903	25,269,780
Silgan Holdings, Inc.....	656,892	29,231,694
#* Smith-Midland Corp.....	5,401	106,400
Sonoco Products Co.....	119,595	7,593,087
Stepan Co.....	176,032	19,752,551
* Summit Materials, Inc., Class A.....	619,690	17,047,672

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
SunCoke Energy, Inc.....	423,033	\$ 3,130,444
Sylvamo Corp.....	47,330	1,857,229
* Synalloy Corp.....	65,246	901,047
#* TimkenSteel Corp.....	330,010	6,695,903
Tredegar Corp.....	170,732	1,789,271
# TriMas Corp.....	331,524	9,813,110
# Trinseo PLC.....	221,161	7,910,929
Tronox Holdings PLC, Class A.....	836,461	13,057,156
* U.S. Gold Corp.....	17,209	71,073
# U.S. Steel Corp.....	1,092,000	25,825,800
# United States Lime & Minerals, Inc.....	41,638	4,283,301
* Universal Stainless & Alloy Products, Inc.....	44,385	377,273
Valvoline, Inc.....	1,130,165	36,413,916
* Venator Materials PLC.....	138,709	238,580
Warrior Met Coal, Inc.....	159,462	5,091,622
# Worthington Industries, Inc.....	334,775	17,143,828
TOTAL MATERIALS.....		871,812,128
REAL ESTATE — (0.5%)		
#* Altisource Portfolio Solutions SA.....	7,090	82,102
#* AMREP Corp.....	8,253	116,367
* CKX Lands, Inc.....	5,107	56,432
#* Compass, Inc., Class A.....	30,173	115,261
#* Comstock Holding Cos., Inc.....	23,978	107,182
#* Cushman & Wakefield PLC.....	403,614	6,780,715
# Douglas Elliman, Inc.....	359,138	2,154,828
# eXp World Holdings, Inc.....	24,673	366,641
* Five Point Holdings LLC, Class A.....	90,771	383,054
#* Forestar Group, Inc.....	141,303	1,955,633
* FRP Holdings, Inc.....	94,631	5,583,229
#* Howard Hughes Corp.....	72,732	5,155,971
* InterGroup Corp.....	1,407	63,491
*» JW Mays, Inc.....	200	8,796
Kennedy-Wilson Holdings, Inc.....	925,465	19,120,107
# Marcus & Millichap, Inc.....	263,368	10,777,019
* Maui Land & Pineapple Co., Inc.....	93,162	885,971
Newmark Group, Inc., Class A.....	433,853	4,945,924
#* Rafael Holdings, Inc., Class B.....	95,406	192,720
# RE/MAX Holdings, Inc., Class A.....	97,640	2,474,198
* Realogy Holdings Corp.....	379,643	3,769,855
RMR Group, Inc., Class A.....	61,182	1,768,772
# St. Joe Co.....	286,318	12,031,082
* Stratus Properties, Inc.....	47,741	1,511,957
* Tejon Ranch Co.....	153,171	2,530,385
TOTAL REAL ESTATE.....		82,937,692
UTILITIES — (3.1%)		
ALLETE, Inc.....	235,378	14,609,912
American States Water Co.....	263,790	22,994,574
Artesian Resources Corp., Class A.....	89,685	4,624,159
# Atlantica Sustainable Infrastructure PLC.....	318,459	11,356,248
Avista Corp.....	465,167	19,657,957
# Black Hills Corp.....	240,367	18,556,332
#* Cadiz, Inc.....	6,609	25,048
# California Water Service Group.....	394,285	23,688,643
Chesapeake Utilities Corp.....	135,606	18,595,651
Clearway Energy, Inc., Class A.....	197,507	6,819,917
# Clearway Energy, Inc., Class C.....	346,807	13,019,135

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)		
# Consolidated Water Co. Ltd.....	109,567	\$ 1,703,767
Genie Energy Ltd., Class B.....	179,616	1,729,702
Hawaiian Electric Industries, Inc.....	373,334	15,792,028
IDACORP, Inc.....	47,836	5,344,238
MGE Energy, Inc.....	271,952	22,131,454
# Middlesex Water Co.....	132,725	12,623,475
National Fuel Gas Co.....	222,209	16,074,599
# New Jersey Resources Corp.....	557,242	25,739,008
# Northwest Natural Holding Co.....	215,501	11,565,939
# NorthWestern Corp.....	344,149	19,083,062
OGE Energy Corp.....	77,385	3,178,976
ONE Gas, Inc.....	157,558	13,382,976
# Ormat Technologies, Inc.....	275,641	23,853,972
Otter Tail Corp.....	317,590	22,317,049
PNM Resources, Inc.....	635,715	30,685,963
Portland General Electric Co.....	292,494	15,016,642
#* Pure Cycle Corp.....	110,147	1,163,152
# RGC Resources, Inc.....	23,431	473,540
SJW Group.....	171,818	11,281,570
South Jersey Industries, Inc.....	281,929	9,664,526
Southwest Gas Holdings, Inc.....	196,234	17,064,509
# Spire, Inc.....	316,622	23,822,639
#* Sunnova Energy International, Inc.....	30,735	799,725
Unitil Corp.....	121,608	6,660,470
# Via Renewables, Inc.....	78,939	640,985
York Water Co.....	137,539	5,912,802
TOTAL UTILITIES.....		<u>471,654,344</u>
TOTAL COMMON STOCKS.....		<u>14,017,098,313</u>
PREFERRED STOCKS — (0.0%)		
COMMUNICATION SERVICES — (0.0%)		
Liberty Broadband Corp., 7.000%.....	26,140	<u>682,254</u>
CONSUMER DISCRETIONARY — (0.0%)		
# Qurate Retail, Inc., 8.000%.....	8,794	<u>465,202</u>
INDUSTRIALS — (0.0%)		
(r) WESCO International, Inc., Floating Rate Note, 5-Yr. CMT + 10.325%, FRN, 10.625%.....	132,885	<u>3,740,713</u>
TOTAL PREFERRED STOCKS.....		<u>4,888,169</u>
RIGHTS/WARRANTS — (0.0%)		
HEALTH CARE — (0.0%)		
*» Biocept, Inc. Warrants 08/02/23.....	479,820	<u>0</u>
INFORMATION TECHNOLOGY — (0.0%)		
*»†† Social Reality, Inc. Rights Exp 12/31/19.....	11,370	<u>0</u>
TOTAL RIGHTS/WARRANTS.....		<u>0</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$7,982,323,666).....		<u>14,021,986,482</u>
TEMPORARY CASH INVESTMENTS — (0.8%)		
State Street Institutional U.S. Government Money Market Fund 1.880%.....	121,866,377	<u>121,866,377</u>

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
SECURITIES LENDING COLLATERAL — (7.1%)		
@§ The DFA Short Term Investment Fund	92,749,899	\$ 1,072,838,076
TOTAL INVESTMENTS — (100.0%)		
(Cost \$9,176,923,442)^.....		<u>\$15,216,690,935</u>

As of July 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.....	610	09/16/22	\$119,340,997	\$126,071,750	\$6,730,753
Total Futures Contracts.....			<u>\$119,340,997</u>	<u>\$126,071,750</u>	<u>\$6,730,753</u>

Summary of the Portfolio's investments as of July 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.....	\$ 381,199,811	\$ 57,866	—	\$ 381,257,677
Consumer Discretionary.....	1,698,143,028	30,891	—	1,698,173,919
Consumer Staples.....	550,941,920	166,047	—	551,107,967
Energy.....	762,356,549	—	—	762,356,549
Financials.....	2,933,936,846	218,105	—	2,934,154,951
Health Care.....	1,572,642,031	462	\$ 6,881,510	1,579,524,003
Industrials.....	2,946,881,662	4,947	—	2,946,886,609
Information Technology.....	1,737,220,463	12,011	—	1,737,232,474
Materials.....	871,812,128	—	—	871,812,128
Real Estate.....	82,928,896	8,796	—	82,937,692
Utilities.....	471,654,344	—	—	471,654,344
Preferred Stocks				
Communication Services.....	682,254	—	—	682,254
Consumer Discretionary.....	465,202	—	—	465,202
Industrials.....	3,740,713	—	—	3,740,713
Temporary Cash Investments.....	121,866,377	—	—	121,866,377
Securities Lending Collateral.....	—	1,072,838,076	—	1,072,838,076
Futures Contracts**.....	6,730,753	—	—	6,730,753
TOTAL.....	<u>\$14,143,202,977</u>	<u>\$1,073,337,201</u>	<u>\$6,881,510[^]</u>	<u>\$15,223,421,688</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**

July 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (93.7%)		
COMMUNICATION SERVICES — (3.0%)		
* AMC Networks, Inc., Class A.....	144,818	\$ 4,419,845
* Anterix, Inc.....	74,772	3,326,606
ATN International, Inc.....	96,166	4,427,483
* Audacy, Inc., Class A.....	338,394	215,557
* Ballantyne Strong, Inc.....	72,905	207,779
#* Boston Omaha Corp., Class A.....	86,318	2,106,159
#* Cargurus, Inc.....	138,089	3,354,182
* Cars.com, Inc.....	324,573	3,816,979
#* Cinemark Holdings, Inc.....	443,395	8,127,430
#* Clear Channel Outdoor Holdings, Inc.....	81,918	126,973
Cogent Communications Holdings, Inc.....	99,339	6,338,822
#* comScore, Inc.....	180,180	362,162
* Consolidated Communications Holdings, Inc.....	527,919	3,484,265
#*»†† Contra Costa Communications.....	22,311	0
#* Cumulus Media, Inc., Class A.....	47,821	379,699
#* Daily Journal Corp.....	2,091	565,197
# DallasNews Corp.....	60,028	394,984
* DHI Group, Inc.....	215,178	1,052,220
#* Dolphin Entertainment, Inc.....	11,240	51,479
#* EchoStar Corp., Class A.....	174,825	3,454,542
* Emerald Holding, Inc.....	34,424	108,436
Entravision Communications Corp., Class A.....	810,206	4,342,704
#* EverQuote, Inc., Class A.....	44,145	461,315
* EW Scripps Co., Class A.....	537,164	7,659,959
* Fluent, Inc.....	25,093	28,104
* Gaia, Inc.....	56,766	225,361
* Gannett Co., Inc.....	216,635	652,071
* Gogo, Inc.....	108,093	1,876,494
Gray Television, Inc.....	596,599	11,078,843
Gray Television, Inc., Class A.....	13,635	229,068
* Hemisphere Media Group, Inc.....	89,354	695,174
* IDT Corp., Class B.....	243,518	6,338,774
* iHeartMedia, Inc., Class A.....	323,894	2,422,727
* IMAX Corp.....	271,206	4,558,973
* Insignia Systems, Inc.....	4,206	36,887
* Integral Ad Science Holding Corp.....	4,466	42,293
John Wiley & Sons, Inc., Class A.....	121,777	6,359,195
#* Lee Enterprises, Inc.....	15,036	281,173
* Liberty Latin America Ltd., Class A.....	202,027	1,488,939
* Liberty Latin America Ltd., Class C.....	663,676	4,871,382
#* Liberty Media Corp.-Liberty Braves, Class A.....	47,039	1,357,546
#* Liberty Media Corp.-Liberty Braves, Class C.....	144,236	3,991,010
* LICT Corp.....	0	14,723
#* Lions Gate Entertainment Corp., Class A.....	345,369	3,025,432
* Lions Gate Entertainment Corp., Class B.....	431,629	3,586,837
#* Madison Square Garden Entertainment Corp.....	113,983	6,637,230
#* Magnite, Inc.....	192,258	1,468,851
#* Marcus Corp.....	152,797	2,510,455
* Ooma, Inc.....	75,610	902,027
*» Pegasus Cos., Inc.....	41	2,460
#* PubMatic, Inc., Class A.....	95,853	1,590,201
* QuinStreet, Inc.....	254,803	2,739,132
#* Reading International, Inc., Class A.....	128,253	597,659

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
#*» Reading International, Inc., Class B.....	11,620	\$ 239,372
Saga Communications, Inc., Class A.....	24,006	561,980
* Salem Media Group, Inc.....	9,952	21,596
Scholastic Corp.....	144,995	6,824,915
* Sciplay Corp., Class A.....	111,803	1,524,993
Shenandoah Telecommunications Co.....	380,425	8,483,478
# Shutterstock, Inc.....	146,902	8,299,963
Sinclair Broadcast Group, Inc., Class A.....	213,574	4,664,456
Spok Holdings, Inc.....	95,875	633,734
* TechTarget, Inc.....	192,094	12,522,608
Telephone & Data Systems, Inc.....	518,758	8,201,564
* Telesat Corp.....	31,444	381,730
#* Thryv Holdings, Inc.....	122,579	2,983,573
* Townsquare Media, Inc., Class A.....	107,262	858,096
#* Travelzoo.....	50,228	255,661
* TripAdvisor, Inc.....	237,752	4,519,666
* TrueCar, Inc.....	288,254	740,813
* U.S. Cellular Corp.....	95,396	2,794,149
* Urban One, Inc.....	56,025	196,648
* Urban One, Inc.....	20,747	104,357
* WideOpenWest, Inc.....	398,809	7,330,109
* Yelp, Inc.....	298,286	9,145,449
* Zedge, Inc., Class B.....	24,863	68,622
TOTAL COMMUNICATION SERVICES.....		<u>209,751,330</u>
CONSUMER DISCRETIONARY — (10.8%)		
# Cheesecake Factory, Inc.....	216,941	6,341,185
* 1-800-Flowers.com, Inc., Class A.....	284,991	2,841,360
#* 2U, Inc.....	40,521	396,701
Aaron's Co., Inc.....	68,031	885,764
#* Abercrombie & Fitch Co., Class A.....	371,354	6,613,815
Academy Sports & Outdoors, Inc.....	43,760	1,882,993
# Acushnet Holdings Corp.....	147,332	7,179,488
* Adient PLC.....	58,979	1,992,311
* Adtalem Global Education, Inc.....	226,123	9,067,532
AMCON Distributing Co.....	5,890	1,104,552
* American Axle & Manufacturing Holdings, Inc.....	535,583	4,772,045
# American Eagle Outfitters, Inc.....	84,317	1,015,177
* American Outdoor Brands, Inc.....	83,533	659,911
* American Public Education, Inc.....	81,219	1,275,950
#* America's Car-Mart, Inc.....	61,632	6,383,226
Ark Restaurants Corp.....	36,613	730,063
Arko Corp.....	194,701	1,777,620
#* Asbury Automotive Group, Inc.....	942	161,685
#* Barnes & Noble Education, Inc.....	188,267	510,204
Bassett Furniture Industries, Inc.....	83,006	1,904,988
* BBQ Holdings, Inc.....	60,547	726,564
* Beazer Homes USA, Inc.....	98,593	1,454,247
#* Bed Bath & Beyond, Inc.....	131,858	663,246
# Big Lots, Inc.....	132,731	2,679,839
* Biglari Holdings, Inc., Class A.....	794	476,005
* Biglari Holdings, Inc., Class B.....	9,088	1,092,468
* BJ's Restaurants, Inc.....	169,344	3,974,504
# Bloomin' Brands, Inc.....	372,597	7,597,253
Bluegreen Vacations Holding Corp.....	64,097	1,684,469
* Boot Barn Holdings, Inc.....	208,553	12,992,852
* Brinker International, Inc.....	201,720	5,597,730
# Buckle, Inc.....	217,229	6,560,316
Build-A-Bear Workshop, Inc.....	136,220	2,175,433

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
# Caleres, Inc.....	227,259	\$ 5,640,568
Camping World Holdings, Inc., Class A.....	2,784	75,279
# Canterbury Park Holding Corp.....	10,905	230,641
#* CarParts.com, Inc.....	171,911	1,371,850
Carriage Services, Inc.....	184,714	6,701,424
Carrols Restaurant Group, Inc.....	218,032	542,900
# Carter's, Inc.....	29,592	2,411,156
Cato Corp., Class A.....	166,546	2,056,843
* Cavco Industries, Inc.....	67,389	17,372,210
* Century Casinos, Inc.....	17,828	150,290
Century Communities, Inc.....	176,097	9,010,883
* Charles & Colvard Ltd.....	16,325	22,039
* Chegg, Inc.....	107,411	2,287,854
* Chico's FAS, Inc.....	461,662	2,317,543
#* Children's Place, Inc.....	58,764	2,546,832
* Chuy's Holdings, Inc.....	120,127	2,670,423
#* Citi Trends, Inc.....	82,951	2,038,936
#* Conn's, Inc.....	116,768	1,099,955
* Container Store Group, Inc.....	209,308	1,561,438
#* ContextLogic, Inc., Class A.....	17,511	26,266
>> Contra Zagg, Inc.....	155,163	13,965
* Cooper-Standard Holdings, Inc.....	37,895	163,327
# Cracker Barrel Old Country Store, Inc.....	60,956	5,795,087
Crown Crafts, Inc.....	12,250	80,115
Culp, Inc.....	149,674	751,363
Dana, Inc.....	447,945	7,507,558
* Dave & Buster's Entertainment, Inc.....	174,314	6,512,371
* Delta Apparel, Inc.....	77,427	1,811,018
#* Denny's Corp.....	285,478	2,771,991
Designer Brands, Inc., Class A.....	224,146	3,234,427
#* Destination XL Group, Inc.....	13,013	53,874
# Dillard's, Inc., Class A.....	10,433	2,371,943
# Dine Brands Global, Inc.....	73,321	5,228,521
* Dorman Products, Inc.....	58,180	5,881,416
* Duluth Holdings, Inc., Class B.....	57,081	550,261
Educational Development Corp.....	72,586	245,341
* El Pollo Loco Holdings, Inc.....	259,561	2,522,933
# Escalade, Inc.....	71,194	897,756
# Ethan Allen Interiors, Inc.....	227,675	5,234,248
* Everi Holdings, Inc.....	329,857	6,336,553
#* Express, Inc.....	17,877	30,212
* Fiesta Restaurant Group, Inc.....	229,976	1,888,103
Flanigan's Enterprises, Inc.....	21,606	604,968
Flexsteel Industries, Inc.....	69,807	1,274,676
Foot Locker, Inc.....	59,951	1,700,810
* Fossil Group, Inc.....	221,782	1,337,345
# Franchise Group, Inc.....	163,940	5,398,544
#* frontdoor, Inc.....	59,089	1,581,813
* Full House Resorts, Inc.....	683	4,241
* Funko, Inc., Class A.....	169,927	4,453,787
* Garrett Motion, Inc.....	87,412	577,793
* Genesco, Inc.....	114,985	6,444,909
* Gentherm, Inc.....	216,777	13,995,123
* G-III Apparel Group Ltd.....	303,230	6,698,351
#* GoPro, Inc., Class A.....	569,884	3,624,462
Graham Holdings Co., Class B.....	12,847	7,637,413
* Grand Canyon Education, Inc.....	36,892	3,544,214
#* Green Brick Partners, Inc.....	208,519	5,588,309
Group 1 Automotive, Inc.....	109,460	19,365,663

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
CONSUMER DISCRETIONARY — (Continued)			
#*	Groupon, Inc.....	98,683	\$ 1,046,040
	Guess?, Inc.....	473,394	8,951,881
	Hamilton Beach Brands Holding Co., Class A.....	90,877	1,075,984
#	Haverty Furniture Cos., Inc.....	120,317	3,288,264
	Haverty Furniture Cos., Inc., Class A.....	18,389	490,619
#	Hibbett, Inc.....	59,840	2,807,693
	Hooker Furnishings Corp.....	83,803	1,386,102
*	Horizon Global Corp.....	58,197	82,640
#*	Hovnanian Enterprises, Inc., Class A.....	13,652	662,259
#*	Inspired Entertainment, Inc.....	33,401	345,366
	Installed Building Products, Inc.....	107,651	10,917,964
*	iRobot Corp.....	118,580	5,455,866
*	J Jill, Inc.....	3,219	51,568
#	Jack in the Box, Inc.....	96,603	6,679,131
	JOANN, Inc.....	2,861	25,863
	Johnson Outdoors, Inc., Class A.....	72,568	4,884,552
	KB Home.....	82,438	2,690,776
#	Kontoor Brands, Inc.....	146,754	5,356,521
#*	Koss Corp.....	115,127	892,234
#*	Kura Sushi USA, Inc., Class A.....	3,460	292,162
#*	Lakeland Industries, Inc.....	49,911	800,572
#*	Lands' End, Inc.....	66,625	849,469
#*	Landsea Homes Corp.....	5,889	43,343
	Laureate Education, Inc., Class A.....	710,240	8,409,242
*††	Lazare Kaplan International.....	81,643	0
	La-Z-Boy, Inc.....	328,859	9,165,300
#*	Lazydays Holdings, Inc.....	23,036	313,750
	LCI Industries.....	43,083	5,820,082
#*††	Lear Corp.....	498,411	0
*	Legacy Housing Corp.....	21,472	291,590
#*	Leslie's, Inc.....	90,835	1,377,059
#*	LGI Homes, Inc.....	19,814	2,235,019
	Lifetime Brands, Inc.....	106,529	1,146,252
*	Lincoln Educational Services Corp.....	29,915	216,585
*	Liquidity Services, Inc.....	211,398	4,255,442
*	Live Ventures, Inc.....	1,917	66,846
#*	LL Flooring Holdings, Inc.....	140,561	1,411,232
*	Lovesac Co.....	33,079	1,030,742
*	M/I Homes, Inc.....	121,927	5,609,861
#*	Malibu Boats, Inc., Class A.....	141,382	8,829,306
#	Marine Products Corp.....	185,819	2,017,994
#*	MarineMax, Inc.....	144,058	5,883,329
*	MasterCraft Boat Holdings, Inc.....	85,023	2,014,195
	MDC Holdings, Inc.....	116,032	4,206,160
*	Modine Manufacturing Co.....	263,320	3,454,758
*	Monarch Casino & Resort, Inc.....	27,353	1,754,695
#	Monro, Inc.....	154,307	7,738,496
#*	Motorcar Parts of America, Inc.....	137,298	2,069,081
	Movado Group, Inc.....	126,566	4,300,713
	Nathan's Famous, Inc.....	53,185	2,924,643
#*	National Vision Holdings, Inc.....	72,163	2,102,830
	Nobility Homes, Inc.....	10,977	285,402
*	Noodles & Co.....	119,392	622,032
*	ODP Corp.....	348,419	12,647,610
#*	Ollie's Bargain Outlet Holdings, Inc.....	66,652	3,929,135
*	ONE Group Hospitality, Inc.....	30,607	256,793
#*	OneSpaWorld Holdings Ltd.....	205,700	1,483,097
#*	OneWater Marine, Inc., Class A.....	19,654	712,261
#	Oxford Industries, Inc.....	129,087	12,314,900

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
CONSUMER DISCRETIONARY — (Continued)			
#	Papa John's International, Inc.....	28,301	\$ 2,713,783
	Patrick Industries, Inc.....	153,355	9,311,716
*	Perdoceo Education Corp.....	538,380	7,375,806
#	PetMed Express, Inc.....	151,729	3,310,727
*	Playa Hotels & Resorts NV.....	764,620	5,245,293
*	PlayAGS, Inc.....	37,359	177,082
*	Poshmark, Inc., Class A.....	47,418	511,640
*	Potbelly Corp.....	33,654	170,626
*»	QEP Co., Inc.....	8,890	162,687
*	Quotient Technology, Inc.....	232,968	645,321
	Qurate Retail, Inc., Class A.....	218,847	597,452
	RCI Hospitality Holdings, Inc.....	32,826	1,869,769
#*	Red Robin Gourmet Burgers, Inc.....	65,004	568,135
	Rent-A-Center, Inc.....	175,969	4,140,551
#*	Revolve Group, Inc.....	15,845	448,730
	Rocky Brands, Inc.....	50,650	1,665,372
	Ruth's Hospitality Group, Inc.....	263,741	4,628,655
*	Sally Beauty Holdings, Inc.....	485,268	6,201,725
*	Shake Shack, Inc., Class A.....	145,110	7,467,361
#	Shoe Carnival, Inc.....	189,276	4,128,110
#	Signet Jewelers Ltd.....	218,048	13,292,206
*	Six Flags Entertainment Corp.....	157,821	3,577,802
*	Skyline Champion Corp.....	170,267	10,777,901
#*	Sleep Number Corp.....	188,376	8,488,223
	Smith & Wesson Brands, Inc.....	327,106	4,759,392
	Sonic Automotive, Inc., Class A.....	240,130	10,049,440
#*	Sonos, Inc.....	222,832	4,926,816
*	Sportsman's Warehouse Holdings, Inc.....	133,078	1,312,149
	Standard Motor Products, Inc.....	171,372	7,838,555
	Steven Madden Ltd.....	124,894	3,959,140
*	Stoneridge, Inc.....	235,367	4,429,607
	Strategic Education, Inc.....	94,031	6,754,247
*	Strattec Security Corp.....	33,460	993,762
*	Stride, Inc.....	307,962	13,759,742
	Superior Group of Cos., Inc.....	114,659	2,116,605
*	Superior Industries International, Inc.....	19,556	90,544
*	Sypris Solutions, Inc.....	3,453	6,906
*	Taylor Morrison Home Corp.....	226,822	6,509,791
#*	Tenneco, Inc., Class A.....	161,394	3,045,505
#	Tile Shop Holdings, Inc.....	25,585	85,198
#	Tilly's, Inc., Class A.....	120,877	915,039
#*	Toughbuilt Industries, Inc.....	8,001	56,727
*	TravelCenters of America, Inc.....	42,610	1,777,689
*	Tri Pointe Homes, Inc.....	501,149	9,281,279
#*	Tupperware Brands Corp.....	80,093	597,494
*	Unifi, Inc.....	151,477	2,064,632
*	Universal Electronics, Inc.....	123,302	3,421,630
*	Universal Technical Institute, Inc.....	101,820	818,633
#*	Urban Outfitters, Inc.....	392,277	8,033,833
*	Vera Bradley, Inc.....	115,049	482,055
*	Victoria's Secret & Co.....	5,920	218,803
*	Vista Outdoor, Inc.....	499,839	15,045,154
*	Visteon Corp.....	69,199	8,828,408
#*	Vivint Smart Home, Inc.....	19,460	93,019
*	VOXX International Corp.....	96,925	916,910
	Weyco Group, Inc.....	79,560	2,095,610
#	Wingstop, Inc.....	9,386	1,184,325
	Winmark Corp.....	42,095	9,351,404
#	Winnbago Industries, Inc.....	170,017	10,263,926

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
# Wolverine World Wide, Inc.....	294,889	\$ 6,626,156
#* Workhorse Group, Inc.....	9,999	32,697
* WW International, Inc.....	115,081	764,138
#* XPEL, Inc.....	51,764	3,172,616
* Zovio, Inc.....	89,371	92,052
#* Zumiez, Inc.....	202,338	5,260,788
TOTAL CONSUMER DISCRETIONARY.....		<u>748,504,020</u>
CONSUMER STAPLES — (4.7%)		
Alico, Inc.....	63,367	2,309,094
Andersons, Inc.....	238,147	8,613,777
#* AppHarvest, Inc.....	16,225	62,304
* BellRing Brands, Inc.....	16,053	387,519
* Bridgford Foods Corp.....	72,953	926,503
Calavo Growers, Inc.....	130,939	5,276,842
Cal-Maine Foods, Inc.....	201,985	10,323,453
* Central Garden & Pet Co.....	69,768	3,023,745
* Central Garden & Pet Co., Class A.....	280,783	11,455,946
* Chefs' Warehouse, Inc.....	249,894	8,648,831
Coca-Cola Consolidated, Inc.....	21,952	11,261,376
Coffee Holding Co., Inc.....	43,125	113,419
* Duckhorn Portfolio, Inc.....	12,856	235,779
# Edgewell Personal Care Co.....	360,314	14,333,291
* elf Beauty, Inc.....	261,680	8,774,130
Energizer Holdings, Inc.....	193,408	5,711,338
* Farmer Bros Co.....	70,157	356,398
Fresh Del Monte Produce, Inc.....	228,256	6,781,486
#* Freshpet, Inc.....	46,761	2,498,908
#* Grocery Outlet Holding Corp.....	95,045	4,060,322
* Hain Celestial Group, Inc.....	197,885	4,501,884
* Herbalife Nutrition Ltd.....	57,142	1,394,836
#* HF Foods Group, Inc.....	15,670	82,424
#* Honest Co., Inc.....	13,799	46,089
* Hostess Brands, Inc.....	659,960	14,928,295
Ingles Markets, Inc., Class A.....	123,817	11,819,571
Inter Parfums, Inc.....	227,178	18,962,548
# J&J Snack Foods Corp.....	39,865	5,402,106
John B. Sanfilippo & Son, Inc.....	72,313	5,416,244
* Landec Corp.....	242,858	2,545,152
Lifevantage Corp.....	3,177	13,502
#* Lifeway Foods, Inc.....	4,260	22,834
Limoneira Co.....	64,193	813,325
* Local Bounti Corp.....	9,588	37,106
Medifast, Inc.....	70,654	11,883,296
# MGP Ingredients, Inc.....	141,007	14,831,116
* Natural Alternatives International, Inc.....	73,124	731,971
Natural Grocers by Vitamin Cottage, Inc.....	103,623	1,718,069
* Nature's Sunshine Products, Inc.....	163,343	1,706,934
Nu Skin Enterprises, Inc., Class A.....	150,439	6,545,601
* Nuzee, Inc.....	23,045	28,115
Oil-Dri Corp. of America.....	56,726	1,709,722
PriceSmart, Inc.....	136,666	9,071,889
#* Rite Aid Corp.....	149,417	1,229,702
Rocky Mountain Chocolate Factory, Inc.....	70,528	476,769
* Seneca Foods Corp., Class A.....	54,757	3,116,768
*> Seneca Foods Corp., Class B.....	11,120	660,862
* Simply Good Foods Co.....	185,299	6,044,453
SpartanNash Co.....	290,851	9,391,579
Spectrum Brands Holdings, Inc.....	36,787	2,558,168

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
* Sprouts Farmers Market, Inc.....	352,479	\$ 9,742,520
#* Tattooed Chef, Inc.....	2,380	15,018
# Tootsie Roll Industries, Inc.....	146,387	5,141,112
* TreeHouse Foods, Inc.....	172,526	7,491,079
Turning Point Brands, Inc.....	81,103	1,946,472
* United Natural Foods, Inc.....	320,690	13,632,532
United-Guardian, Inc.....	39,576	619,364
Universal Corp.....	135,173	7,557,522
* USANA Health Sciences, Inc.....	88,490	6,160,674
Vector Group Ltd.....	744,815	8,297,239
Village Super Market, Inc., Class A.....	69,192	1,561,663
* Vital Farms, Inc.....	91,519	1,079,924
# WD-40 Co.....	23,757	4,213,779
# Weis Markets, Inc.....	196,657	15,128,823
#* Whole Earth Brands, Inc.....	50,194	270,044
#* Willamette Valley Vineyards, Inc.....	3,868	24,098
TOTAL CONSUMER STAPLES.....		<u>325,727,254</u>
ENERGY — (6.5%)		
Adams Resources & Energy, Inc.....	39,742	1,351,228
#* Alto Ingredients, Inc.....	268,466	1,154,404
Arch Resources, Inc.....	77,264	9,977,873
Archrock, Inc.....	725,870	6,126,343
* Ardmore Shipping Corp.....	99,052	807,274
Berry Corp.....	246,847	2,108,073
Brigham Minerals, Inc., Class A.....	173,402	4,603,823
* Bristow Group, Inc.....	82,394	2,125,765
Cactus, Inc., Class A.....	144,475	6,008,715
California Resources Corp.....	170,701	7,657,647
* Callon Petroleum Co.....	76,232	3,509,721
* Centennial Resource Development, Inc., Class A.....	1,355,128	9,025,152
#* Centrus Energy Corp., Class A.....	45,059	1,493,706
# Civitas Resources, Inc.....	117,238	6,912,352
#* Clean Energy Fuels Corp.....	947,595	6,140,416
* CNX Resources Corp.....	1,161,237	20,054,563
#* Comstock Resources, Inc.....	875,184	13,941,681
* CONSOL Energy, Inc.....	141,275	8,662,983
# Core Laboratories NV.....	139,630	2,644,592
# Crescent Energy, Inc., Class A.....	5,390	78,694
CVR Energy, Inc.....	236,183	7,921,578
Delek U.S. Holdings, Inc.....	336,926	8,982,447
* Denbury, Inc.....	80,225	5,768,980
DHT Holdings, Inc.....	926,891	6,089,674
* DMC Global, Inc.....	70,710	1,609,360
Dorian LPG Ltd.....	217,316	3,503,134
* Dril-Quip, Inc.....	135,484	3,475,165
#* Earthstone Energy, Inc., Class A.....	317,337	4,503,012
EnLink Midstream LLC.....	722,216	7,077,717
* Enservco Corp.....	44,788	76,140
Epsilon Energy Ltd.....	11,541	73,747
Equitrans Midstream Corp.....	253,932	1,993,366
Evolution Petroleum Corp.....	152,309	1,028,086
#* Expro Group Holdings NV.....	212,249	2,585,193
* Exterran Corp.....	82,423	338,759
#* Forum Energy Technologies, Inc.....	21,532	426,334
* Geospace Technologies Corp.....	58,405	276,256
#* Green Plains, Inc.....	249,731	8,995,311
* Gulf Island Fabrication, Inc.....	41,086	138,460
#* Gulfport Energy Corp.....	4,422	407,001

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
#*	Hallador Energy Co.....	49,681 \$ 332,366
*	Helix Energy Solutions Group, Inc.....	525,281 2,122,135
	Helmerich & Payne, Inc.....	247,461 11,457,444
*	Independence Contract Drilling, Inc.....	16,749 59,124
#	International Seaways, Inc.....	232,488 5,498,341
*	Kosmos Energy Ltd.....	1,057,213 6,702,730
*	Laredo Petroleum, Inc.....	75,657 6,708,506
*	Liberty Energy, Inc., Class A.....	480,080 6,817,136
*	Lightbridge Corp.....	2,204 15,582
	Magnolia Oil & Gas Corp., Class A.....	176,549 4,260,127
	Matador Resources Co.....	398,296 23,013,543
*	Mexco Energy Corp.....	1,906 35,452
	Murphy Oil Corp.....	115,328 4,052,626
*	Nabors Industries Ltd.....	44,040 6,275,260
	NACCO Industries, Inc., Class A.....	40,634 1,596,916
#*	National Energy Services Reunited Corp.....	143,233 1,009,793
*	Natural Gas Services Group, Inc.....	56,104 563,845
*	New Concept Energy, Inc.....	8,345 11,766
*	Newpark Resources, Inc.....	310,461 1,092,823
#*	NextDecade Corp.....	37,399 264,411
*	NexTier Oilfield Solutions, Inc.....	724,333 7,221,600
*	Noble Corp.....	7,234 217,020
#	Northern Oil & Gas, Inc.....	31,710 914,199
	Oasis Petroleum, Inc.....	130,701 16,761,096
*	Oceaneering International, Inc.....	460,048 4,885,710
*	Oil States International, Inc.....	215,614 1,099,631
*	Overseas Shipholding Group, Inc., Class A.....	133,586 312,591
*	Par Pacific Holdings, Inc.....	264,950 4,371,675
	Patterson-UTI Energy, Inc.....	866,738 14,344,514
*	PBF Energy, Inc., Class A.....	491,690 16,397,862
	PDC Energy, Inc.....	148,235 9,737,557
#*	Peabody Energy Corp.....	556,584 11,682,698
#	PHX Minerals, Inc.....	49,722 163,088
*	PrimeEnergy Resources Corp.....	692 56,972
*	ProPetro Holding Corp.....	425,009 4,471,095
*	Ranger Energy Services, Inc.....	2,525 23,205
#	Ranger Oil Corp., Class A.....	70,176 2,670,899
*	REX American Resources Corp.....	51,554 4,921,345
	Riley Exploration Permian, Inc.....	3,366 89,132
#*	Ring Energy, Inc.....	18,458 51,867
#*	RPC, Inc.....	650,773 5,310,308
*	SandRidge Energy, Inc.....	47,791 895,125
	Scorpio Tankers, Inc.....	258,688 9,987,944
*	SEACOR Marine Holdings, Inc.....	7,854 58,120
*	Select Energy Services, Inc., Class A.....	280,145 2,092,683
	SFL Corp. Ltd.....	549,019 5,473,719
#*	SilverBow Resources, Inc.....	55,976 2,529,555
#	Sitio Royalties Corp.....	19,702 581,406
	SM Energy Co.....	296,910 12,256,445
*	Smart Sand, Inc.....	6,860 16,601
	Solaris Oilfield Infrastructure, Inc., Class A.....	53,593 594,346
*	Talos Energy, Inc.....	345,424 6,545,785
*	TechnipFMC PLC.....	980,476 7,932,051
*	Teekay Corp.....	78,009 244,948
*	Teekay Tankers Ltd., Class A.....	114,602 2,391,744
#*	Tellurian, Inc.....	1,631,119 6,067,763
*	TETRA Technologies, Inc.....	404,363 1,771,110
*	Tidewater, Inc.....	112,647 2,481,613
#*	Transocean Ltd.....	1,426,067 4,820,106

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
* U.S. Silica Holdings, Inc.....	310,471	\$ 4,293,814
# VAALCO Energy, Inc.....	103,718	615,048
* Valaris Ltd.....	2,447	122,790
#* Vertex Energy, Inc.....	7,212	97,939
#* W&T Offshore, Inc.....	472,821	2,349,920
#* Weatherford International PLC.....	109,902	2,542,033
World Fuel Services Corp.....	295,560	8,192,923
TOTAL ENERGY.....		<u>452,204,246</u>
FINANCIALS — (20.9%)		
1st Source Corp.....	198,015	9,548,283
* Acacia Research Corp.....	56,698	285,758
# ACNB Corp.....	27,050	889,674
* Affinity Bancshares, Inc.....	847	12,578
Alerus Financial Corp.....	13,962	344,024
Allegiance Bancshares, Inc.....	136,307	6,002,960
Amalgamated Financial Corp.....	23,015	531,186
A-Mark Precious Metals, Inc.....	125,454	3,801,256
* Ambac Financial Group, Inc.....	54,266	638,711
# Amerant Bancorp, Inc.....	46,106	1,259,616
American Equity Investment Life Holding Co.....	330,753	12,423,083
American National Bankshares, Inc.....	62,281	2,260,177
Ameris Bancorp.....	282,593	13,363,823
AMERISAFE, Inc.....	147,059	6,700,008
AmeriServ Financial, Inc.....	129,505	510,250
Ames National Corp.....	5,476	121,567
Argo Group International Holdings Ltd.....	131,591	4,314,869
Arrow Financial Corp.....	151,621	5,086,885
* AssetMark Financial Holdings, Inc.....	92,204	1,750,954
Associated Banc-Corp.....	463,273	9,311,787
Associated Capital Group, Inc., Class A.....	13,343	545,729
Assured Guaranty Ltd.....	69,855	4,078,833
# Atlantic American Corp.....	7,131	20,038
Atlantic Union Bankshares Corp.....	161,421	5,583,552
#* Atlanticus Holdings Corp.....	115,004	4,443,755
Auburn National BanCorp, Inc.....	12,735	343,845
* Axos Financial, Inc.....	277,383	11,583,514
# B. Riley Financial, Inc.....	29,382	1,514,348
Banc of California, Inc.....	499,092	8,739,101
# BancFirst Corp.....	239,834	25,755,773
* Bancorp, Inc.....	494,971	12,176,287
# Bank First Corp.....	1,424	109,534
Bank of Hawaii Corp.....	58,306	4,670,894
Bank of Marin Bancorp.....	90,829	2,971,925
Bank of NT Butterfield & Son Ltd.....	218,239	7,396,120
Bank of Princeton.....	400	11,532
BankFinancial Corp.....	72,297	688,990
Bankwell Financial Group, Inc.....	35,557	1,165,558
Banner Corp.....	263,148	16,312,545
Bar Harbor Bankshares.....	93,972	2,722,369
Baycom Corp.....	30,995	607,192
BCB Bancorp, Inc.....	85,668	1,649,966
Berkshire Hills Bancorp, Inc.....	249,007	7,014,527
BGC Partners, Inc., Class A.....	982,773	3,587,121
* Blucora, Inc.....	277,010	5,540,200
Blue Ridge Bankshares, Inc.....	3,218	48,077
Bread Financial Holdings, Inc.....	2,745	108,729
* Bridgewater Bancshares, Inc.....	38,088	665,778
# BrightSphere Investment Group, Inc.....	291,671	5,515,499

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	638,828	\$ 8,834,991
#*	28,993	799,337
	18,047	423,744
	113,126	2,770,456
	18,341	816,541
»	33,262	572,106
	9,285	773,348
	127,571	5,829,995
*	160,026	3,378,149
	10,705	267,518
	80,458	2,606,035
	826,856	7,929,549
	84,021	1,765,281
*	10,679	148,972
*	15,533	94,285
	183,204	7,639,607
#	45,504	1,408,349
*»	11	71,500
	195,459	4,628,469
#	66,253	1,108,413
	9,058	410,056
	73,022	1,783,927
	6,800	88,060
#	7,830	135,068
*	337,249	1,305,154
	117,002	10,154,604
	77,746	1,683,978
	83,438	2,152,700
*	11,421	470,888
	41,470	911,096
	37,815	2,786,587
#	49,732	722,109
	183,558	5,537,945
*	222,680	4,529,311
	439	16,067
	161,814	7,011,401
	20,708	287,841
	274,939	7,269,387
*	124,706	1,598,731
#	93,086	3,264,526
	280,111	2,030,805
	150,585	1,020,966
*	65,265	895,436
#	19,917	142,606
*	162,931	6,222,335
	185,227	4,940,004
	13,514	2,583,471
#	373,533	12,730,005
	159,445	2,257,741
	34,951	519,372
#*	155,898	5,298,973
	578	11,155
	200,249	9,818,208
#*	105,916	783,778
#*	144,958	333,403
	226,428	8,991,456
#*	238,170	17,250,653
*	275,497	9,507,401
	56,131	1,784,966

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	214,385	\$10,082,527
	74,389	2,376,729
	7,920	286,862
	58,904	1,040,245
	27,164	986,876
#*	329,423	2,648,561
#	3,949	121,037
	155,135	2,202,917
	268,027	11,484,957
	4,200	444,444
	80,626	8,892,242
	238,686	8,141,579
	657	26,740
	129,897	3,443,569
	1,576,127	23,783,756
	253,916	9,618,338
	79,876	2,412,655
	80,550	2,335,950
	86,343	1,300,326
	341,729	8,423,620
	48,367	1,617,876
	350	10,777
	738,487	10,944,377
	125,517	4,026,585
#	23,267	424,623
	392,146	8,760,542
	94,219	4,401,912
	64,786	999,000
	298,195	6,208,420
	117,474	2,994,412
	44,763	1,586,848
	362,517	15,055,331
	75,452	2,834,732
	55,108	920,304
	105,257	1,915,677
	474	11,281
	36,939	665,641
#*	4,056	113,527
	63,141	4,625,710
	4,294	113,233
	380,335	15,669,802
	247,058	5,333,982
	42,376	1,273,399
	520,721	8,690,833
*	7,577	145,100
	69,988	1,451,551
*	2,085,115	8,861,739
	157,885	5,974,368
	1,500	15,638
	73,324	1,957,751
	122,598	7,593,720
*	237,123	6,663,156
	60,298	524,593
*	61,195	439,992
	26,384	985,970
*	39,579	101,718
	275,808	6,969,668
#	259,956	3,769,362
	16,524	420,701

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	13,382	\$ 249,440
#	100,407	6,874,867
	216,731	9,731,222
	271,686	3,200,461
	216,683	5,638,092
	55,073	142,639
	14,873	4,313,319
	34,787	790,013
	39,086	1,472,370
	184,133	6,866,320
	60,854	1,469,016
	838,666	12,613,537
	308,547	10,567,735
	292,787	5,583,448
	160,021	13,409,760
	34,022	713,782
	180,209	12,744,380
	182,347	7,997,739
	6,805	149,370
	20,940	3,120,060
	1,783	49,050
	140,910	3,348,022
	708,351	8,294,790
#	40,640	312,928
	46,008	164,249
	4,212	58,757
	441,948	7,035,812
#	183,511	14,277,156
	23,428	581,717
	35,724	553,722
*	11,114	506,576
	168,765	6,352,315
	76,864	1,013,836
#	228,743	2,127,310
	23,139	276,974
*	530,148	1,092,105
*	15,753	248,897
	21,420	272,248
#*	263,743	3,317,887
	122,081	4,326,551
	78,738	2,083,407
	118,498	4,968,621
	858	24,513
	287,658	9,699,828
#	22,693	469,972
*	35,376	2,454,387
	19,042	546,125
	1,832	47,834
	85,170	2,231,454
	70,913	2,213,195
*	330,062	14,869,293
	23,925	777,562
	248,513	10,343,111
	1,305	41,303
	19,685	3,976,370
	409,227	6,739,969
	322,073	13,056,839
	61,213	5,820,744
*	25,832	383,347

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* Nicholas Financial, Inc.....	57,620	\$ 566,981
* Nicolet Bankshares, Inc.....	58,763	4,699,865
* NMI Holdings, Inc., Class A.....	581,320	11,010,201
Northeast Bank.....	41,747	1,661,531
Northfield Bancorp, Inc.....	388,427	5,717,645
Northrim BanCorp, Inc.....	50,162	2,089,247
# Northwest Bancshares, Inc.....	925,551	13,309,423
Norwood Financial Corp.....	21,068	547,557
OceanFirst Financial Corp.....	301,073	6,190,061
* Ocwen Financial Corp.....	22,583	774,597
OFG Bancorp.....	404,726	11,117,823
Ohio Valley Banc Corp.....	17,238	488,180
Old Second Bancorp, Inc.....	91,321	1,283,060
OP Bancorp.....	3,518	39,753
#* Open Lending Corp., Class A.....	3,860	39,990
* Oportun Financial Corp.....	6,974	64,021
Oppenheimer Holdings, Inc., Class A.....	63,221	2,123,593
* OptimumBank Holdings, Inc.....	3,264	12,403
Origin Bancorp, Inc.....	59,857	2,578,041
# Orrstown Financial Services, Inc.....	40,386	1,046,805
#* Oscar Health, Inc., Class A.....	6,561	35,429
* Oxbridge Re Holdings Ltd.....	3,300	11,286
Pacific Premier Bancorp, Inc.....	436,115	14,670,909
* Palomar Holdings, Inc.....	66,248	4,131,888
# Park National Corp.....	66,640	8,633,878
Parke Bancorp, Inc.....	33,509	735,523
Pathfinder Bancorp, Inc.....	100	1,945
PCB Bancorp.....	6,569	126,585
PCSB Financial Corp.....	67,548	1,316,511
Peapack-Gladstone Financial Corp.....	152,335	4,975,261
Penns Woods Bancorp, Inc.....	54,091	1,201,361
PennyMac Financial Services, Inc.....	2,489	136,372
Peoples Bancorp of North Carolina, Inc.....	19,604	528,328
Peoples Bancorp, Inc.....	201,131	6,218,971
Peoples Financial Services Corp.....	2,470	131,503
Piper Sandler Cos.....	134,207	16,936,923
PJT Partners, Inc., Class A.....	57,749	4,127,899
Plumas Bancorp.....	602	18,722
#* Ponce Financial Group, Inc.....	3,443	32,192
* PRA Group, Inc.....	336,231	13,395,443
Preferred Bank.....	133,662	9,717,227
Premier Financial Corp.....	302,496	8,615,086
Primis Financial Corp.....	123,198	1,669,333
ProAssurance Corp.....	64,207	1,420,901
#* Professional Holding Corp., Class A.....	6,889	154,658
* PROG Holdings, Inc.....	146,444	2,697,498
Provident Bancorp, Inc.....	10,273	155,533
Provident Financial Holdings, Inc.....	70,956	1,032,410
# Provident Financial Services, Inc.....	426,081	10,379,333
Pzena Investment Management, Inc., Class A.....	101,727	959,286
QCR Holdings, Inc.....	106,004	6,284,977
Randolph Bancorp, Inc.....	3,714	98,570
RBB Bancorp.....	31,527	719,131
Regional Management Corp.....	88,592	3,632,272
Reasant Corp.....	345,294	11,532,820
Republic Bancorp, Inc., Class A.....	172,853	7,750,729
#* Republic First Bancorp, Inc.....	70,178	254,044
Riverview Bancorp, Inc.....	113,459	835,058
S&T Bancorp, Inc.....	243,419	7,531,384

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
FINANCIALS — (Continued)			
#*	Safeguard Scientifics, Inc.....	72,026	\$ 303,950
	Safety Insurance Group, Inc.....	116,851	10,113,454
	Salisbury Bancorp, Inc.....	18,230	424,212
	Sandy Spring Bancorp, Inc.....	292,273	12,070,875
	SB Financial Group, Inc.....	6,902	118,093
#	Sculptor Capital Management, Inc.....	6,472	63,490
	Seacoast Banking Corp. of Florida.....	343,757	12,299,625
*	Security National Financial Corp., Class A.....	54,111	420,442
	ServisFirst Bancshares, Inc.....	68,510	5,854,179
	Shore Bancshares, Inc.....	61,648	1,208,301
	Sierra Bancorp.....	58,283	1,308,453
	Silvercrest Asset Management Group, Inc., Class A.....	17,151	305,288
	Simmons First National Corp., Class A.....	248,983	5,913,346
*	SiriusPoint Ltd.....	322,267	1,411,529
	SmartFinancial, Inc.....	58,832	1,544,340
	Sound Financial Bancorp, Inc.....	300	11,613
	South Plains Financial, Inc.....	5,428	143,408
*	Southern First Bancshares, Inc.....	43,830	1,961,392
	Southern Missouri Bancorp, Inc.....	42,038	2,267,530
	Southside Bancshares, Inc.....	254,034	10,146,118
*	Sterling Bancorp, Inc.....	30,289	189,609
	Stewart Information Services Corp.....	204,051	11,151,387
#	Stock Yards Bancorp, Inc.....	194,594	13,456,175
*	StoneX Group, Inc.....	151,167	13,171,181
	Summit Financial Group, Inc.....	53,127	1,620,905
	Summit State Bank.....	2,285	35,075
	Territorial Bancorp, Inc.....	55,755	1,248,912
*	Texas Capital Bancshares, Inc.....	62,417	3,658,885
	Timberland Bancorp, Inc.....	71,416	1,831,820
	Tiptree, Inc.....	258,075	2,867,213
#	Tompkins Financial Corp.....	110,044	8,489,895
	Towne Bank.....	291,230	8,699,040
*	Trean Insurance Group, Inc.....	6,586	33,984
	TriCo Bancshares.....	226,614	10,832,149
	Trinity Capital, Inc.....	3,278	48,285
*	Triumph Bancorp, Inc.....	200,880	14,593,932
	TrustCo Bank Corp. NY.....	105,799	3,550,614
	Trustmark Corp.....	421,873	13,698,216
#	U.S. Global Investors, Inc., Class A.....	32,220	135,002
*	Unico American Corp.....	95,372	175,484
#	Union Bankshares, Inc.....	14,917	374,715
#	United Bancorp, Inc.....	2,991	45,792
	United Bancshares, Inc.....	8,372	194,230
	United Community Banks, Inc.....	241,683	8,224,472
	United Fire Group, Inc.....	180,861	5,937,667
	United Insurance Holdings Corp.....	22,569	25,052
	United Security Bancshares.....	51,517	378,908
	Unity Bancorp, Inc.....	56,000	1,569,120
	Universal Insurance Holdings, Inc.....	283,142	3,581,746
	Univest Financial Corp.....	228,970	5,710,512
#	Value Line, Inc.....	60,790	5,275,964
	Veritex Holdings, Inc.....	241,897	7,484,293
#	Victory Capital Holdings, Inc., Class A.....	52,308	1,447,362
	Virtus Investment Partners, Inc.....	58,936	12,159,676
	Walker & Dunlop, Inc.....	186,147	20,967,598
	Washington Federal, Inc.....	296,664	10,125,142
	Washington Trust Bancorp, Inc.....	148,405	8,144,466
	Waterstone Financial, Inc.....	215,200	4,013,480
	WesBanco, Inc.....	421,523	14,382,365

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	111,358	\$ 2,896,422
#	126,594	7,596,906
	192,033	1,689,890
	37,008	479,994
	4,364	5,408,873
#	426,828	2,219,506
#*	63,898	7,078,301
	473,204	22,581,295
	12,581	183,746
TOTAL FINANCIALS.....		1,449,294,572
HEALTH CARE — (10.6%)		
#*	438,879	921,646
#††	895,529	1,298,517
*	12,511	61,679
*	116,046	10,770,229
*	33,439	564,785
*	94,660	39,322
*	137,342	388,678
#*	8,870	194,164
*	256,134	5,524,810
#*	96,385	986,982
#*	7,956	25,698
#*	90,740	1,886,485
#*	73,898	372,446
#*	3,038	31,048
*	21,701	24,956
*	15,962	28,572
#*	376,928	4,892,525
#*	1,021	4,686
*	1,011,644	16,004,208
#*	3,775	30,011
*	19,131	229,763
#*	5,689	13,370
*	64,100	249,990
*	557,791	1,974,580
*	351,247	13,133,125
#*	131,680	2,757,379
*	287,767	6,529,433
#*	61,405	2,103,121
*	130,184	3,041,098
#*	5,485	30,771
#*	72,727	3,856,713
*	59,978	567,392
*»††	1,490	0
#*	32,400	79,380
#*	26,599	466,812
#*	63,392	1,685,593
#*	72,513	1,759,165
*	319,199	6,256,300
#*	151,567	459,248
*	204,840	10,121,144
#	13,689	9,252,395
*	31,313	109,909
*	220,611	6,258,734
#*	1,436	10,282
#*	172,189	3,383,514
#*	156,045	2,541,973
*	104,171	970,874

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Axonics, Inc.....	168,092	\$10,904,128
#* BioCardia, Inc.....	10,445	14,936
#* Bioventus, Inc., Class A.....	7,699	65,365
#* Bioxel Therapeutics, Inc.....	45,890	708,542
* Black Diamond Therapeutics, Inc.....	4,322	15,127
* Blueprint Medicines Corp.....	10,001	510,651
* Brookdale Senior Living, Inc.....	904,121	4,357,863
* Capricor Therapeutics, Inc.....	21,547	99,332
#* Cara Therapeutics, Inc.....	227,740	1,990,448
#* Cardiff Oncology, Inc.....	8,823	19,499
* Cardiovascular Systems, Inc.....	134,968	2,079,857
#* CareCloud, Inc.....	42,947	185,531
* CareDx, Inc.....	31,793	756,355
#* Castle Biosciences, Inc.....	30,073	840,841
* Catalyst Pharmaceuticals, Inc.....	475,377	4,867,860
#* Celldex Therapeutics, Inc.....	163,933	5,036,022
#* CEL-SCI Corp.....	7,628	29,215
#* Certara, Inc.....	14,729	338,620
* Champions Oncology, Inc.....	13,732	118,919
#* ChemoCentryx, Inc.....	35,540	839,455
#* Chimerix, Inc.....	65,933	144,393
* Chinook Therapeutics, Inc.....	249,757	4,623,002
* Codexis, Inc.....	196,991	1,351,358
* Cogent Biosciences, Inc.....	13,994	155,193
#* Collegium Pharmaceutical, Inc.....	154,252	2,651,592
* Community Health Systems, Inc.....	576,554	1,718,131
#* Computer Programs & Systems, Inc.....	70,559	2,382,072
#* Concert Pharmaceuticals, Inc.....	124,981	699,894
CONMED Corp.....	12,672	1,237,167
#†† Contra Aduro Biotech, Inc.....	3,260	5,317
#†† Contra Zogenix, Inc.....	70,039	47,627
* Corcept Therapeutics, Inc.....	481,310	13,794,345
* CorMedix, Inc.....	9,406	50,322
* CorVel Corp.....	184,423	30,409,508
* Corvus Pharmaceuticals, Inc.....	47,281	41,607
* Covetrus, Inc.....	137,627	2,858,513
#* Crinetics Pharmaceuticals, Inc.....	151,751	2,915,137
* Cross Country Healthcare, Inc.....	296,441	7,814,185
* Cue Biopharma, Inc.....	148,648	404,323
* Cumberland Pharmaceuticals, Inc.....	66,384	149,364
#*»†† Curative Health Services, Inc.....	113,000	0
#* Cutera, Inc.....	84,848	3,938,644
* Cymabay Therapeutics, Inc.....	152,107	476,095
* CytomX Therapeutics, Inc.....	15,937	22,790
* CytoSorbents Corp.....	32,266	73,566
* DarioHealth Corp.....	7,348	44,896
* Deciphera Pharmaceuticals, Inc.....	259,967	3,298,981
#* Denali Therapeutics, Inc.....	18,130	616,783
* Design Therapeutics, Inc.....	13,428	263,457
* DiaMedica Therapeutics, Inc.....	7,124	11,755
* Dyne Therapeutics, Inc.....	29,487	309,319
#* Eagle Pharmaceuticals, Inc.....	61,083	2,424,995
#* Editas Medicine, Inc.....	147,139	2,340,981
#* Eiger BioPharmaceuticals, Inc.....	113,862	989,461
*»†† Elanco Animal Health, Inc.....	210,656	0
* Electromed, Inc.....	29,930	269,969
* Emergent BioSolutions, Inc.....	167,149	5,790,041
#* Enanta Pharmaceuticals, Inc.....	95,785	5,282,543
* Enovis Corp.....	33,789	2,017,879

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Enzo Biochem, Inc.....	229,921	\$ 544,913
#* Evolent Health, Inc., Class A.....	500,353	17,006,998
#* Evolus, Inc.....	3,709	45,732
* Exagen, Inc.....	3,216	23,766
#* EyePoint Pharmaceuticals, Inc.....	17,868	163,135
#* FibroGen, Inc.....	108,243	1,361,697
* FONAR Corp.....	30,369	440,351
#* Fulcrum Therapeutics, Inc.....	56,735	333,602
#* Fulgent Genetics, Inc.....	46,633	2,786,322
#* G1 Therapeutics, Inc.....	45,699	380,673
#* Generation Bio Co.....	109	695
* Glaukos Corp.....	88,567	4,769,333
* Haemonetics Corp.....	57,650	4,006,098
* Hanger, Inc.....	134,106	2,490,348
#* Harmony Biosciences Holdings, Inc.....	84,043	4,263,501
#* Harrow Health, Inc.....	44,916	301,836
* Harvard Bioscience, Inc.....	241,609	908,450
#* Health Catalyst, Inc.....	159,869	2,676,207
* HealthStream, Inc.....	263,522	6,340,339
#* Heska Corp.....	54,664	5,001,209
* Homology Medicines, Inc.....	10,581	22,749
* Icad, Inc.....	13,191	49,202
#* Ideaya Biosciences, Inc.....	119,330	1,780,404
#* IGM Biosciences, Inc.....	19,334	311,471
* Ikena Oncology, Inc.....	1,421	7,190
* ImmunoGen, Inc.....	316,985	1,502,509
#* Immunovant, Inc.....	218,780	901,374
* InfuSystem Holdings, Inc.....	72,547	708,784
#* Inmune Bio, Inc.....	5,679	50,941
#* Innoviva, Inc.....	372,763	5,345,421
* Inogen, Inc.....	83,038	2,310,117
* Inozyme Pharma, Inc.....	4,073	15,029
* Integer Holdings Corp.....	154,466	10,795,629
* Invacare Corp.....	129,016	145,788
* Iovance Biotherapeutics, Inc.....	301,403	3,511,345
# iRadimed Corp.....	25,187	1,064,151
* IRIDEX Corp.....	62,850	189,179
#* Ironwood Pharmaceuticals, Inc.....	721,491	8,261,072
#* IVERIC bio, Inc.....	416,152	4,448,665
#* Joint Corp.....	40,835	698,279
#* Jounce Therapeutics, Inc.....	102,425	314,445
#* KalVista Pharmaceuticals, Inc.....	39,913	492,926
#* KemPharm, Inc.....	4,679	26,202
* Kewaunee Scientific Corp.....	26,379	486,956
* Kezar Life Sciences, Inc.....	48,848	477,245
#* Kiniksa Pharmaceuticals Ltd., Class A.....	91,420	905,972
#* Kinnate Biopharma, Inc.....	3,910	41,837
#* Krystal Biotech, Inc.....	112,334	8,153,202
* Kura Oncology, Inc.....	281,962	4,316,838
#* Kymera Therapeutics, Inc.....	72,821	1,604,247
* Lantheus Holdings, Inc.....	305,585	23,444,481
# LeMaitre Vascular, Inc.....	171,467	8,633,363
* LENSAR, Inc.....	81,309	511,434
#* Lexicon Pharmaceuticals, Inc.....	211,766	504,003
* LifeStance Health Group, Inc.....	36,959	220,276
* Ligand Pharmaceuticals, Inc.....	79,543	7,320,342
#* Liquidia Corp.....	20,267	99,410
* Lyell Immunopharma, Inc.....	12,285	68,427
#* MacroGenics, Inc.....	120,656	377,653

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#*	Madrigal Pharmaceuticals, Inc.....	29,888 \$ 1,877,564
*	MEDNAX, Inc.....	428,686 9,714,025
*	MeiraGTx Holdings PLC.....	78,109 646,743
*	Meridian Bioscience, Inc.....	251,752 7,970,468
*	Merit Medical Systems, Inc.....	28,082 1,614,153
#*	Merrimack Pharmaceuticals, Inc.....	148,849 757,641
*	Mersana Therapeutics, Inc.....	33,660 170,656
#	Mesa Laboratories, Inc.....	22,761 4,853,783
*	Microbot Medical, Inc.....	32,120 158,994
*	Milestone Pharmaceuticals, Inc.....	2,190 16,316
*	ModivCare, Inc.....	115,462 11,523,108
#*	Morphic Holding, Inc.....	121,248 3,209,435
*	Myriad Genetics, Inc.....	388,911 10,259,472
	National HealthCare Corp.....	108,099 7,678,272
	National Research Corp.....	222,620 8,437,298
#*	Nektar Therapeutics.....	198,991 788,004
#*	Neogen Corp.....	170,881 3,952,478
*	Neuronetics, Inc.....	800 3,336
*	NextCure, Inc.....	71,101 305,734
*	NextGen Healthcare, Inc.....	458,872 7,855,889
#*	NGM Biopharmaceuticals, Inc.....	292,983 4,242,394
*	Nkarta, Inc.....	28,038 378,793
#*	Nurix Therapeutics, Inc.....	87,349 1,394,090
*	NuVasive, Inc.....	239,520 12,579,590
*	Nuvation Bio, Inc.....	52,189 144,042
#*	Ocular Therapeutix, Inc.....	16,248 72,791
*	Opiant Pharmaceuticals, Inc.....	20,239 207,855
#*	OPKO Health, Inc.....	1,582,287 3,734,197
#*	OptimizeRx Corp.....	46,872 1,053,214
*	OraSure Technologies, Inc.....	348,622 1,066,783
#*	Organogenesis Holdings, Inc.....	187,126 1,074,103
*	Orthofix Medical, Inc.....	74,573 1,912,797
#*	OrthoPediatrics Corp.....	85,652 4,047,057
#*	Otonomy, Inc.....	50,369 72,028
#*	Outset Medical, Inc.....	6,390 98,726
*	Owens & Minor, Inc.....	523,124 18,523,821
*	Pacira BioSciences, Inc.....	177,926 10,063,495
	Patterson Cos., Inc.....	452,100 14,042,226
#*††	PDL BioPharma, Inc.....	616,320 1,497,658
#*	Pennant Group, Inc.....	236,375 3,153,242
#*	PetIQ, Inc.....	136,730 2,242,372
	Phibro Animal Health Corp., Class A.....	89,945 1,760,224
#*	Phreesia, Inc.....	23,595 554,247
*	Pieris Pharmaceuticals, Inc.....	11,962 21,053
#*	Pliant Therapeutics, Inc.....	1,926 33,455
#*	PMV Pharmaceuticals, Inc.....	16,882 252,386
#*	Poseida Therapeutics, Inc.....	8,934 22,246
#*	Prelude Therapeutics, Inc.....	2,935 14,675
*	Prestige Consumer Healthcare, Inc.....	310,082 18,701,045
††	Progenic Pharmaceuticals, Inc.....	86,844 92,055
*	Progyny, Inc.....	23,412 714,768
#	ProPhase Labs, Inc.....	2,990 30,917
*	Protagonist Therapeutics, Inc.....	100,505 1,000,025
*	Protara Therapeutics, Inc.....	11,490 34,355
*	Prothena Corp. PLC.....	214,103 6,650,039
	Psychemedics Corp.....	6,960 43,918
#*	Pulmonx Corp.....	30,655 522,361
*	Quanterix Corp.....	84,833 1,356,480
*	RadNet, Inc.....	368,398 7,577,947

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* RAPT Therapeutics, Inc.....	70,333	\$ 1,295,534
* REGENXBIO, Inc.....	182,841	5,735,722
#* Relay Therapeutics, Inc.....	92,932	1,767,567
#* Relmada Therapeutics, Inc.....	38,460	984,576
#* Repare Therapeutics, Inc.....	3,351	42,357
#* Replimune Group, Inc.....	114,143	2,200,677
* Repro-Med Systems, Inc.....	3,700	9,361
* Retractable Technologies, Inc.....	7,963	37,745
#* REVOLUTION Medicines, Inc.....	218,797	4,942,624
#* Rhythm Pharmaceuticals, Inc.....	9,548	120,305
#* Rocket Pharmaceuticals, Inc.....	81,543	1,182,374
* Sage Therapeutics, Inc.....	85,845	2,953,926
* Sangamo Therapeutics, Inc.....	666,551	2,859,504
* Satsuma Pharmaceuticals, Inc.....	1,566	7,094
#* Scholar Rock Holding Corp.....	4,287	29,409
#* Schrodinger, Inc.....	124,229	3,888,368
* SeaSpine Holdings Corp.....	159,596	948,000
#* Seer, Inc.....	2,800	25,200
* Select Medical Holdings Corp.....	105,874	3,135,988
* Semler Scientific, Inc.....	8,441	261,924
#* Sensus Healthcare, Inc.....	27,280	307,173
#* Seres Therapeutics, Inc.....	91,981	378,042
* Sharps Compliance Corp.....	31,813	274,546
#* SI-BONE, Inc.....	110,883	1,490,268
# SIGA Technologies, Inc.....	241,093	4,144,389
* Silverback Therapeutics, Inc.....	15,946	82,281
# Simulations Plus, Inc.....	65,947	4,230,500
#* Sonida Senior Living, Inc.....	8,773	157,475
* Sonoma Pharmaceuticals, Inc.....	8,275	24,246
* SpringWorks Therapeutics, Inc.....	9,800	292,824
#* Standard BioTools, Inc.....	151,727	220,004
* Stoke Therapeutics, Inc.....	56,634	837,617
#* Strata Skin Sciences, Inc.....	22,306	23,644
† Strongbridge LLC.....	9,014	2,704
* Supernus Pharmaceuticals, Inc.....	251,811	7,994,999
* Surface Oncology, Inc.....	7,527	12,871
#* Surgery Partners, Inc.....	60,706	2,390,602
* Surmodics, Inc.....	121,677	4,234,360
#* Sutro Biopharma, Inc.....	30,985	181,262
* Syndax Pharmaceuticals, Inc.....	243,574	4,961,602
* Synlogic, Inc.....	7,086	6,917
* Taro Pharmaceutical Industries Ltd.....	34,803	1,242,119
* Tarsus Pharmaceuticals, Inc.....	26,916	404,278
* TCR2 Therapeutics, Inc.....	9,996	31,787
#* TransMedics Group, Inc.....	57,360	2,316,197
#* Traverre Therapeutics, Inc.....	101,594	2,391,523
* Turning Point Therapeutics, Inc.....	12,539	940,174
#* Twist Bioscience Corp.....	4,389	191,975
#*»†† U.S. Diagnostic, Inc.....	25,100	0
# U.S. Physical Therapy, Inc.....	94,167	12,220,993
* UFP Technologies, Inc.....	34,390	2,769,083
* Utah Medical Products, Inc.....	46,317	4,230,595
* Vanda Pharmaceuticals, Inc.....	264,113	2,847,138
* Vapotherm, Inc.....	4,120	9,394
#* Varex Imaging Corp.....	185,096	4,125,790
#* Vaxart, Inc.....	19,587	72,080
* Vaxcyte, Inc.....	48,936	1,129,443
* Verastem, Inc.....	189,325	202,578
#* Vericel Corp.....	149,529	4,865,674

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* ViewRay, Inc.....	533,813	\$ 1,628,130
* Viking Therapeutics, Inc.....	269,347	810,734
* Viracta Therapeutics, Inc.....	16,912	56,148
#* Viridian Therapeutics, Inc.....	4,227	55,965
* Vor BioPharma, Inc.....	1,971	9,086
* Voyager Therapeutics, Inc.....	3,500	23,450
* Werewolf Therapeutics, Inc.....	4,240	19,334
* XBiotech, Inc.....	36,443	188,410
#* Xencor, Inc.....	269,336	7,727,250
* Xenon Pharmaceuticals, Inc.....	32,676	1,083,209
* XOMA Corp.....	3,982	93,577
#* Y-mAbs Therapeutics, Inc.....	20,737	323,290
#* Zentalis Pharmaceuticals, Inc.....	24,118	704,246
#* Zimvie, Inc.....	1,540	29,907
TOTAL HEALTH CARE.....		<u>731,458,016</u>
INDUSTRIALS — (17.1%)		
# AAON, Inc.....	236,103	14,206,318
* AAR Corp.....	264,917	11,796,754
ABM Industries, Inc.....	146,358	6,562,693
ACCO Brands Corp.....	571,277	4,096,056
Acme United Corp.....	32,984	949,939
#* Aerojet Rocketdyne Holdings, Inc.....	10,869	474,867
* AeroVironment, Inc.....	151,819	13,153,598
* Air Transport Services Group, Inc.....	436,117	13,667,907
Alamo Group, Inc.....	91,149	11,795,592
Albany International Corp., Class A.....	210,236	19,188,240
* Allegiant Travel Co.....	27,129	3,128,245
Allied Motion Technologies, Inc.....	105,295	2,836,647
* Alta Equipment Group, Inc.....	25,121	282,360
Altra Industrial Motion Corp.....	25,611	1,068,747
#* Ameresco, Inc., Class A.....	166,023	9,499,836
* American Superconductor Corp.....	9,768	59,976
* American Woodmark Corp.....	129,866	6,521,871
Apogee Enterprises, Inc.....	197,436	8,215,312
ARC Document Solutions, Inc.....	2,639	7,416
ArcBest Corp.....	191,857	16,998,530
Arcosa, Inc.....	66,751	3,441,682
Argan, Inc.....	120,680	4,484,469
* Art's-Way Manufacturing Co., Inc.....	200	432
Astec Industries, Inc.....	173,758	8,536,731
* Astronics Corp.....	115,204	1,292,589
#* Astronics Corp., Class B.....	36,903	396,707
* Atlas Air Worldwide Holdings, Inc.....	131,296	9,940,420
* AZEK Co., Inc.....	45,483	940,588
AZZ, Inc.....	191,090	8,128,969
* Babcock & Wilcox Enterprises, Inc.....	36,930	293,963
Barnes Group, Inc.....	91,703	3,101,395
Barrett Business Services, Inc.....	32,433	2,646,208
* Beacon Roofing Supply, Inc.....	191,194	11,475,464
BGSF, Inc.....	1,783	23,197
#* Blue Bird Corp.....	63,014	703,236
#* BlueLinx Holdings, Inc.....	23,347	1,867,760
Boise Cascade Co.....	282,825	19,998,556
Brady Corp., Class A.....	92,892	4,444,882
* BrightView Holdings, Inc.....	117,205	1,540,074
Brink's Co.....	9,161	521,627
* Casella Waste Systems, Inc., Class A.....	166,146	13,449,519
* CBIZ, Inc.....	406,188	18,530,297

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* CECO Environmental Corp.....	235,637	\$ 1,826,187
Chicago Rivet & Machine Co.....	17,700	495,600
* Cimpress PLC.....	40,954	1,645,941
#* CIRCOR International, Inc.....	89,711	1,561,869
* Civeo Corp.....	12,081	358,443
Columbus McKinnon Corp.....	173,180	5,732,258
Comfort Systems USA, Inc.....	251,515	26,575,075
* Commercial Vehicle Group, Inc.....	82,348	634,080
CompX International, Inc.....	18,270	415,642
#* Concrete Pumping Holdings, Inc.....	27,326	178,439
* Construction Partners, Inc., Class A.....	137,241	3,263,591
#* Copa Holdings SA, Class A.....	59,565	4,003,959
Costamare, Inc.....	585,541	6,868,396
Covenant Logistics Group, Inc.....	120,677	4,039,059
CRA International, Inc.....	82,906	8,208,523
CSW Industrials, Inc.....	59,014	7,050,403
#* Daseke, Inc.....	121,918	1,021,673
Deluxe Corp.....	118,824	2,987,235
* DLH Holdings Corp.....	4,621	82,023
Douglas Dynamics, Inc.....	198,169	6,313,664
* Ducommun, Inc.....	98,591	4,667,298
* DXP Enterprises, Inc.....	109,786	3,732,724
* Dycom Industries, Inc.....	62,409	6,438,112
# Eagle Bulk Shipping, Inc.....	61,654	3,263,346
Eastern Co.....	56,600	1,165,960
Encore Wire Corp.....	157,161	21,762,084
* Energy Recovery, Inc.....	200,763	4,462,961
Enerpac Tool Group Corp.....	211,900	4,301,570
EnerSys.....	23,695	1,561,737
# Ennis, Inc.....	219,027	4,785,740
EnPro Industries, Inc.....	125,144	11,698,461
ESCO Technologies, Inc.....	174,924	13,565,356
* Espy Manufacturing & Electronics Corp.....	35,187	473,617
* EVI Industries, Inc.....	33,694	274,943
Federal Signal Corp.....	439,096	18,231,266
* Forrester Research, Inc.....	192,371	8,943,328
Forward Air Corp.....	197,864	20,761,870
* Franklin Covey Co.....	148,131	7,751,695
Franklin Electric Co., Inc.....	37,494	3,405,205
#* FuelCell Energy, Inc.....	1,059,207	3,802,553
GATX Corp.....	47,413	4,753,153
# Genco Shipping & Trading Ltd.....	170,135	3,280,203
* Gencor Industries, Inc.....	41,983	416,052
* Gibraltar Industries, Inc.....	206,250	9,650,437
Global Industrial Co.....	297,670	10,641,702
* GMS, Inc.....	194,887	10,342,653
# Gorman-Rupp Co.....	234,749	7,206,794
GrafTech International Ltd.....	408,053	3,142,008
Graham Corp.....	62,837	449,285
Granite Construction, Inc.....	229,085	6,849,641
* Great Lakes Dredge & Dock Corp.....	482,545	6,239,307
# Greenbrier Cos., Inc.....	240,629	7,656,815
Griffon Corp.....	403,518	12,109,575
H&E Equipment Services, Inc.....	280,843	10,040,137
* Harsco Corp.....	271,391	1,305,391
#* Hawaiian Holdings, Inc.....	201,115	3,008,680
Healthcare Services Group, Inc.....	253,379	3,633,455
Heartland Express, Inc.....	296,971	4,715,899
Heidrick & Struggles International, Inc.....	149,469	4,654,465

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Helios Technologies, Inc.....	244,713	\$16,841,149
Herc Holdings, Inc.....	76,154	9,444,619
* Heritage-Crystal Clean, Inc.....	82,815	2,779,271
* Hill International, Inc.....	28,458	49,517
Hillenbrand, Inc.....	91,786	4,240,513
HireQuest, Inc.....	878	13,126
HNI Corp.....	100,813	3,560,715
* Hub Group, Inc., Class A.....	220,852	16,873,093
* Hudson Global, Inc.....	4,143	116,791
* Hudson Technologies, Inc.....	19,855	176,908
Hurco Cos., Inc.....	57,082	1,445,887
* Huron Consulting Group, Inc.....	170,273	11,425,318
Hyster-Yale Materials Handling, Inc.....	63,879	2,209,575
ICF International, Inc.....	129,423	12,211,060
* IES Holdings, Inc.....	156,480	5,163,840
#*»†† IKONICS Corp.....	1,808	0
#* Infrastructure & Energy Alternatives, Inc.....	5,303	74,878
* Innovative Solutions & Support, Inc.....	137,613	967,419
Insteel Industries, Inc.....	156,860	4,909,718
Interface, Inc.....	479,869	6,953,302
* JELD-WEN Holding, Inc.....	273,065	4,855,096
* JetBlue Airways Corp.....	98,835	832,191
Kadant, Inc.....	84,503	17,225,937
Kaman Corp.....	202,322	6,227,471
* KAR Auction Services, Inc.....	468,078	8,004,134
Kelly Services, Inc., Class A.....	268,866	5,829,015
Kennametal, Inc.....	178,511	4,793,020
Kforce, Inc.....	169,253	11,145,310
Kimball International, Inc., Class B.....	285,783	2,340,563
Korn Ferry.....	90,035	5,898,193
* Kratos Defense & Security Solutions, Inc.....	517,065	7,440,565
#* Lawson Products, Inc.....	79,895	3,962,792
* LB Foster Co., Class A.....	106,188	1,552,469
* Limbach Holdings, Inc.....	97,186	519,945
Lindsay Corp.....	81,445	12,539,272
* LS Starrett Co., Class A.....	1,982	13,854
LSI Industries, Inc.....	239,767	1,450,590
Luxfer Holdings PLC.....	22,543	368,353
* Manitex International, Inc.....	42,116	263,225
* Manitowoc Co., Inc.....	197,089	2,252,727
ManTech International Corp., Class A.....	41,049	3,933,315
Marten Transport Ltd.....	621,259	13,394,344
* Masonite International Corp.....	64,541	5,875,167
* Mastech Digital, Inc.....	59,786	886,029
* Matrix Service Co.....	202,384	1,121,207
Matson, Inc.....	225,848	20,703,486
Matthews International Corp., Class A.....	151,200	4,226,040
Maxar Technologies, Inc.....	159,780	4,390,754
* Mayville Engineering Co., Inc.....	4,513	32,223
McGrath RentCorp.....	184,266	15,544,680
* Mercury Systems, Inc.....	11,551	681,625
* Meritor, Inc.....	396,576	14,443,298
* Mesa Air Group, Inc.....	22,804	51,537
Miller Industries, Inc.....	87,308	2,098,011
# MillerKnoll, Inc.....	159,795	4,811,427
* Mistras Group, Inc.....	49,573	305,865
* Montrose Environmental Group, Inc.....	17,442	699,773
Moog, Inc., Class A.....	44,956	3,850,032
* MRC Global, Inc.....	177,909	2,067,303

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	90,139	\$ 6,069,059
	809,739	10,542,802
*	136,039	12,954,994
	39,808	2,834,330
	42,338	395,014
*	13,772	39,939
*	91,196	2,858,995
*	543,098	6,006,664
*	68,516	9,290,770
#	92,135	10,594,604
*	212,448	569,361
*	2,656	14,608
*	163,228	5,840,298
	1,613	8,194
	18,668	227,750
	98,022	1,739,890
	31,961	240,347
#*	6,197	16,050
*	1,994	10,508
*	55,119	510,402
*	440,554	9,648,133
#	22,311	61,355
	568,118	1,857,746
#	80,744	1,934,626
	51,179	3,060,504
	361,141	8,436,254
*	35,273	1,724,497
*	16,551	52,632
	278,645	6,857,453
*	158,084	1,146,109
*	29,866	532,212
#*††	15,044	0
#*	1,887	44,533
*	64,603	1,454,214
	227,515	4,882,472
	190,981	2,223,019
	282,726	13,624,566
	135,663	7,359,718
*	24,804	275,572
	272,634	7,072,126
*	45,608	145,950
*	144,388	3,486,970
*	178,296	6,108,421
*	103,083	2,553,366
*	221,779	13,113,792
	87,438	8,488,481
	294,798	3,281,102
*	136,037	3,497,511
*	534	442
	54,713	1,226,118
	138,250	9,266,897
	164,678	5,518,360
#	221,872	7,536,992
*	66,405	1,033,926
*	374,549	6,277,441
*	100,912	2,838,655
#*	118,436	1,950,641
#*	43,942	2,738,465
	171,071	4,439,292

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Triumph Group, Inc.....	92,597	\$ 1,438,957
* TrueBlue, Inc.....	317,053	6,861,027
* Tutor Perini Corp.....	226,895	2,060,207
* Twin Disc, Inc.....	88,449	781,889
#*»†† U.S. Airways Group, Inc.....	5,375	0
* U.S. Xpress Enterprises, Inc., Class A.....	35,675	125,219
* Ultralife Corp.....	107,375	481,040
UniFirst Corp.....	1,956	383,161
Universal Logistics Holdings, Inc.....	96,356	2,895,498
* USA Truck, Inc.....	64,005	1,995,676
* Vectrus, Inc.....	77,815	2,586,571
* Veritiv Corp.....	173,696	21,541,778
* Viad Corp.....	26,812	905,441
* Virco Mfg. Corp.....	133,476	560,599
VSE Corp.....	69,676	2,922,908
Wabash National Corp.....	457,466	8,261,836
Werner Enterprises, Inc.....	106,788	4,694,400
* Willdan Group, Inc.....	28,691	780,682
#* Willis Lease Finance Corp.....	74,923	2,924,245
#* Yellow Corp.....	4,977	23,989
TOTAL INDUSTRIALS.....		<u>1,183,505,009</u>
INFORMATION TECHNOLOGY — (11.7%)		
#* 3D Systems Corp.....	129,146	1,477,430
* 908 Devices, Inc.....	500	11,250
A10 Networks, Inc.....	351,959	5,247,709
* ACI Worldwide, Inc.....	102,271	2,917,792
#* ACM Research, Inc., Class A.....	99,938	1,686,953
*»†† Actua Corp.....	21,078	0
#* ADDvantage Technologies Group, Inc.....	79,262	110,967
# ADTRAN Holdings, Inc.....	247,135	5,953,482
# Advanced Energy Industries, Inc.....	53,815	4,815,904
#* Aeva Technologies, Inc.....	12,420	43,843
* Agilysys, Inc.....	187,965	9,078,710
* Airgain, Inc.....	32,664	269,805
#* Akoustis Technologies, Inc.....	13,923	59,590
* Alarm.com Holdings, Inc.....	39,874	2,821,883
* Alithya Group, Inc., Class A.....	105,048	240,560
#* ALJ Regional Holdings, Inc.....	3,465	7,138
#* Alkami Technology, Inc.....	6,091	84,787
* Alpha & Omega Semiconductor Ltd.....	192,304	8,078,691
* Ambarella, Inc.....	104,942	9,082,730
American Software, Inc., Class A.....	226,660	4,052,681
* Amtech Systems, Inc.....	61,964	484,558
* Arlo Technologies, Inc.....	369,684	2,598,879
* AstroNova, Inc.....	59,126	706,556
* Asure Software, Inc.....	2,139	12,192
Autoscope Technologies Corp.....	2,530	12,903
#* Avaya Holdings Corp.....	366,165	329,036
* Aviat Networks, Inc.....	25,022	735,146
* Avid Technology, Inc.....	263,944	7,406,269
* Aware, Inc.....	106,294	217,903
* Axcelis Technologies, Inc.....	241,047	16,952,836
* AXT, Inc.....	289,469	2,538,643
Badger Meter, Inc.....	199,391	19,179,420
# Bel Fuse, Inc., Class A.....	33,047	968,277
Bel Fuse, Inc., Class B.....	83,530	2,065,697
Belden, Inc.....	154,909	10,025,710
Benchmark Electronics, Inc.....	296,235	7,577,691

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
#*	Benefitfocus, Inc.....	27,171
	BK Technologies Corp.....	34,205
*	Blackbaud, Inc.....	49,915
#*	BM Technologies, Inc.....	21,612
*	Brightcove, Inc.....	99,269
#*	CalAmp Corp.....	175,408
*	Calix, Inc.....	341,891
#*	Cambium Networks Corp.....	46,554
*	Cantaloupe, Inc.....	127,910
*	Casa Systems, Inc.....	75,302
	Cass Information Systems, Inc.....	93,056
*	CEVA, Inc.....	152,522
*	ChannelAdvisor Corp.....	126,379
#*	Clearfield, Inc.....	101,696
*	Cohu, Inc.....	252,820
*	CommScope Holding Co., Inc.....	534,749
*	CommVault Systems, Inc.....	107,515
*	Computer Task Group, Inc.....	250,505
	Comtech Telecommunications Corp.....	99,997
*	Conduent, Inc.....	996,781
*	Consensus Cloud Solutions, Inc.....	31,577
*	CoreCard Corp.....	5,645
#*	Corsair Gaming, Inc.....	10,923
	CSG Systems International, Inc.....	226,031
*	CSP, Inc.....	49,891
	CTS Corp.....	254,031
*	CVD Equipment Corp.....	29,398
*	CyberOptics Corp.....	58,955
*	Daktronics, Inc.....	208,101
*	Data I/O Corp.....	59,681
*	Digi International, Inc.....	231,060
*	Diodes, Inc.....	166,397
*	Duck Creek Technologies, Inc.....	4,532
*	DZS, Inc.....	65,571
#	Ebix, Inc.....	104,739
*	eGain Corp.....	147,499
*	Electro-Sensors, Inc.....	4,550
#*	EMCORE Corp.....	167,642
*	Envestnet, Inc.....	27,880
*	ePlus, Inc.....	206,398
*	Everspin Technologies, Inc.....	7,804
	EVERTEC, Inc.....	255,668
*	Evo Payments, Inc., Class A.....	194,372
*	ExlService Holdings, Inc.....	72,578
*	Extreme Networks, Inc.....	395,657
*	Fabrinet.....	161,959
*	FARO Technologies, Inc.....	134,398
*	FormFactor, Inc.....	477,470
*	Frequency Electronics, Inc.....	65,332
*	Grid Dynamics Holdings, Inc.....	167,596
*	GSI Technology, Inc.....	114,270
	Hackett Group, Inc.....	317,440
#*	Harmonic, Inc.....	861,681
#*	I3 Verticals, Inc., Class A.....	79,573
#*	Ichor Holdings Ltd.....	129,343
#*	Identiv, Inc.....	48,796
*	Immersion Corp.....	19,182
#*	Infinera Corp.....	700,569
	Information Services Group, Inc.....	131,835
		\$ 230,138
		94,064
		3,060,788
		129,672
		590,651
		826,172
		19,501,463
		877,543
		776,414
		332,835
		3,392,822
		5,678,394
		1,862,826
		10,022,141
		7,225,596
		4,828,783
		6,030,516
		2,181,899
		1,161,965
		4,644,999
		1,706,105
		134,464
		154,014
		14,748,523
		399,128
		10,333,981
		145,520
		2,397,700
		786,622
		211,271
		6,582,899
		13,539,724
		62,542
		1,228,801
		2,478,125
		1,306,841
		27,482
		536,454
		1,624,568
		11,469,537
		47,682
		9,968,495
		5,314,130
		12,219,958
		5,175,194
		15,557,782
		4,370,623
		16,978,833
		431,191
		3,162,537
		468,507
		6,656,717
		9,409,557
		2,158,815
		4,043,262
		660,698
		108,378
		4,588,727
		983,489

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Innodata, Inc.....	60,417	\$ 344,981
* Insight Enterprises, Inc.....	195,134	18,227,467
# InterDigital, Inc.....	144,589	8,876,319
* International Money Express, Inc.....	154,014	3,702,497
* inTEST Corp.....	80,117	679,392
* Intevac, Inc.....	99,671	480,414
* Iteris, Inc.....	102,294	269,033
* Itron, Inc.....	108,547	6,339,145
#* Jamf Holding Corp.....	19,359	473,134
* Key Tronic Corp.....	10,667	53,442
#* Kimball Electronics, Inc.....	183,859	4,044,898
* Knowles Corp.....	664,206	13,118,069
# Kulicke & Soffa Industries, Inc.....	371,220	17,863,106
* KVH Industries, Inc.....	116,853	1,007,273
* Kyndryl Holdings, Inc.....	54,609	571,756
* Lantronix, Inc.....	42,083	303,418
#* LGL Group, Inc.....	51,187	697,679
#* Limelight Networks, Inc.....	459,066	1,161,437
* LiveRamp Holdings, Inc.....	266,771	7,098,776
* Luna Innovations, Inc.....	128,531	831,596
* Magnachip Semiconductor Corp.....	157,753	2,407,311
* MaxLinear, Inc.....	273,555	11,054,358
#* Meta Materials, Inc.....	9,038	8,134
* Methode Electronics, Inc.....	275,786	11,373,415
#* Mitek Systems, Inc.....	127,861	1,391,128
#* Model N, Inc.....	142,253	3,573,395
* Momentive Global, Inc.....	50,555	437,301
* MoneyGram International, Inc.....	438,183	4,451,939
#* N-Able, Inc.....	369,549	3,628,971
#* Napco Security Technologies, Inc.....	371,440	9,531,150
* Neonode, Inc.....	4,229	19,453
* NeoPhotonics Corp.....	248,582	3,974,826
#* NETGEAR, Inc.....	227,238	5,858,196
* NetScout Systems, Inc.....	424,006	15,086,133
* NetSol Technologies, Inc.....	35,343	115,572
* Network-1 Technologies, Inc.....	41,388	96,434
* nLight, Inc.....	109,761	1,345,670
* NVE Corp.....	22,234	1,221,091
#* Olo, Inc., Class A.....	92,640	992,174
* ON24, Inc.....	43,186	415,017
* OneSpan, Inc.....	186,835	2,068,263
* Onto Innovation, Inc.....	14,805	1,232,516
* Optical Cable Corp.....	27,967	102,639
* OSI Systems, Inc.....	130,061	12,572,997
* Paya Holdings, Inc.....	128,670	899,403
#* Paysafe Ltd.....	210,755	423,618
* PC Connection, Inc.....	146,008	6,925,159
* PC-Tel, Inc.....	87,115	401,600
* PDF Solutions, Inc.....	174,066	4,696,301
* Perficient, Inc.....	161,265	17,016,683
* PFSweb, Inc.....	78,359	854,897
* Photronics, Inc.....	358,487	8,535,575
#* Ping Identity Holding Corp.....	394,908	6,772,672
#* Pixelworks, Inc.....	156,752	362,097
* Plexus Corp.....	205,049	19,264,354
* Powerfleet, Inc.....	7,909	21,750
# Progress Software Corp.....	307,854	14,456,824
* Q2 Holdings, Inc.....	50,064	2,197,810
#* QuickLogic Corp.....	2,718	22,233

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
#* Rackspace Technology, Inc.....	148,594	\$ 1,001,524
* Rambus, Inc.....	741,179	18,737,005
* RF Industries Ltd.....	63,848	437,997
* Ribbon Communications, Inc.....	453,655	1,537,890
Richardson Electronics Ltd.....	103,699	1,620,815
#* Rimini Street, Inc.....	223,094	1,566,120
* Rogers Corp.....	77,667	20,911,840
* Rubicon Technology, Inc.....	2,007	32,192
* Sanmina Corp.....	249,809	11,503,704
Sapiens International Corp. NV.....	166,003	4,367,539
* ScanSource, Inc.....	214,371	6,849,153
* SecureWorks Corp., Class A.....	21,496	213,455
#* SEMrush Holdings, Inc., Class A.....	2,967	36,079
#* Shift4 Payments, Inc., Class A.....	78,634	2,864,637
#* ShotSpotter, Inc.....	23,370	784,998
* SigmaTron International, Inc.....	9,385	65,695
#* SMART Global Holdings, Inc.....	302,404	5,933,166
* Smith Micro Software, Inc.....	75,119	202,070
* Socket Mobile, Inc.....	14,185	40,002
SolarWinds Corp.....	315,887	3,383,150
* Sono-Tek Corp.....	700	3,640
#* SRAX, Inc.....	29,242	75,444
†† SRAX, Inc.....	29,242	4,971
* StarTek, Inc.....	16,505	52,816
* Stratasys Ltd.....	329,007	6,774,254
* Sumo Logic, Inc.....	114,949	778,205
* Super Micro Computer, Inc.....	200,230	10,814,422
#* TaskUS, Inc., Class A.....	10,240	215,347
* Telos Corp.....	45,022	357,475
#* Terawulf, Inc.....	1,808	2,604
* TESSCO Technologies, Inc.....	8,166	45,893
* TransAct Technologies, Inc.....	75,004	337,518
#* Trio-Tech International.....	2,853	13,951
* TSR, Inc.....	51,284	451,299
TTEC Holdings, Inc.....	74,716	5,466,970
* TTM Technologies, Inc.....	752,614	10,182,867
#* Tucows, Inc., Class A.....	10,692	494,719
#* Turtle Beach Corp.....	66,797	868,361
* Ultra Clean Holdings, Inc.....	231,627	7,782,667
* Unisys Corp.....	314,627	4,316,682
* Upland Software, Inc.....	83,272	942,639
* Usio, Inc.....	26,673	58,147
#* Veeco Instruments, Inc.....	256,425	5,590,065
* Verint Systems, Inc.....	183,312	8,371,859
#* Verra Mobility Corp.....	246,388	4,062,938
* Vertex, Inc., Class A.....	78,973	888,446
* Viasat, Inc.....	45,321	1,492,421
* Viavi Solutions, Inc.....	91,808	1,358,758
Vishay Intertechnology, Inc.....	223,191	4,611,126
* Vishay Precision Group, Inc.....	106,087	3,307,793
Wayside Technology Group, Inc.....	32,917	1,036,886
* Wireless Telecom Group, Inc.....	9,852	13,990
Xerox Holdings Corp.....	197,723	3,386,995
Xperi Holding Corp.....	247,901	4,154,821
#* Yext, Inc.....	381,558	1,671,224
TOTAL INFORMATION TECHNOLOGY.....		<u>807,512,313</u>
MATERIALS — (5.1%)		
* Advanced Emissions Solutions, Inc.....	40,047	195,830

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
	131,916	\$ 5,182,980
*	82,376	145,806
*	559,819	13,933,895
	65,382	8,941,642
*	304	47,120
	180,794	4,232,388
*	215,442	6,508,503
*	68,242	892,605
	130,625	9,700,212
	219,118	7,042,453
*	804,592	6,348,231
	73,821	6,711,805
*	104,989	3,748,107
*	1,105,433	3,548,440
	159,823	5,950,210
*	61,160	664,198
	427,250	4,370,767
#*	834,778	5,133,885
	56,138	339,635
	73,974	713,109
	135,851	976,769
*	50,273	1,583,599
	339,969	2,087,410
#	60,152	105,868
	95,064	6,713,420
	17,972	1,254,805
	197,821	7,863,385
#	64,079	2,477,294
	61,677	3,959,663
	1,491,070	6,754,547
*	93,705	6,287,605
	180,162	18,376,524
#*	65,543	2,988,761
	121,347	9,194,462
	119,812	2,820,374
	256,280	4,502,840
#*	4,219	24,681
#*	301,026	4,157,169
	151,333	12,400,226
	442,694	7,065,396
	168,429	11,252,741
	308,235	7,499,358
	5,009	1,556,797
#	67,077	447,404
	76,828	856,632
*	508,421	7,478,873
	91,634	2,724,279
	194,330	3,359,966
	205,021	2,095,315
#	19,891	3,226,519
	134,494	1,578,960
#*	126,129	644,519
*	361,159	1,278,503
*	332,327	6,739,592
	169,650	4,648,410
	235,509	8,374,700
	319,783	6,987,259
	38,411	3,302,578
#*	560	11,032

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
Stepan Co.....	166,116	\$ 18,639,876
* Summit Materials, Inc., Class A.....	220,250	6,059,077
SunCoke Energy, Inc.....	367,417	2,718,886
Sylvamo Corp.....	83,185	3,264,179
* Synalloy Corp.....	64,098	885,193
* TimkenSteel Corp.....	342,359	6,946,464
Tredegar Corp.....	154,308	1,617,148
TriMas Corp.....	329,648	9,757,581
Trinseo PLC.....	171,950	6,150,651
Tronox Holdings PLC, Class A.....	313,589	4,895,124
* U.S. Gold Corp.....	1,810	7,475
United States Lime & Minerals, Inc.....	58,620	6,030,239
* Universal Stainless & Alloy Products, Inc.....	45,031	382,764
* Venator Materials PLC.....	77,960	134,091
Warrior Met Coal, Inc.....	214,407	6,846,016
Worthington Industries, Inc.....	133,073	6,814,668
TOTAL MATERIALS.....		351,159,488
REAL ESTATE — (0.9%)		
#* Altisource Portfolio Solutions SA.....	2,709	31,370
* AMREP Corp.....	66,750	941,175
* CKX Lands, Inc.....	15,043	166,225
# Douglas Elliman, Inc.....	372,407	2,234,442
* Five Point Holdings LLC, Class A.....	124,796	526,639
* Forestar Group, Inc.....	152,207	2,106,545
* FRP Holdings, Inc.....	89,566	5,284,394
* InterGroup Corp.....	1,491	67,281
*» JW Mays, Inc.....	2,700	118,746
Kennedy-Wilson Holdings, Inc.....	281,052	5,806,534
Marcus & Millichap, Inc.....	284,742	11,651,643
* Maui Land & Pineapple Co., Inc.....	47,561	452,305
Newmark Group, Inc., Class A.....	382,195	4,357,023
* Rafael Holdings, Inc., Class B.....	115,738	233,791
RE/MAX Holdings, Inc., Class A.....	93,792	2,376,689
* Realogy Holdings Corp.....	548,994	5,451,511
RMR Group, Inc., Class A.....	59,499	1,720,116
St. Joe Co.....	421,390	17,706,808
* Stratus Properties, Inc.....	69,131	2,189,379
* Tejon Ranch Co.....	105,170	1,737,408
* Trinity Place Holdings, Inc.....	22,781	23,920
TOTAL REAL ESTATE.....		65,183,944
UTILITIES — (2.4%)		
ALLETE, Inc.....	46,320	2,875,082
American States Water Co.....	98,817	8,613,878
Artesian Resources Corp., Class A.....	45,930	2,368,151
Avista Corp.....	170,979	7,225,572
California Water Service Group.....	291,215	17,496,197
Chesapeake Utilities Corp.....	123,935	16,995,206
Consolidated Water Co. Ltd.....	69,563	1,081,705
Genie Energy Ltd., Class B.....	210,566	2,027,751
Global Water Resources, Inc.....	28,982	383,432
MGE Energy, Inc.....	126,619	10,304,254
# Middlesex Water Co.....	128,045	12,178,360
# Northwest Natural Holding Co.....	202,381	10,861,788
# NorthWestern Corp.....	117,346	6,506,836
Otter Tail Corp.....	297,207	20,884,736
* Pure Cycle Corp.....	63,404	669,546

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)		
RGC Resources, Inc.....	18,847	\$ 380,898
SJW Group.....	181,454	11,914,270
South Jersey Industries, Inc.....	313,121	10,733,788
Spire, Inc.....	57,070	4,293,947
#* Sunnova Energy International, Inc.....	285,140	7,419,343
Unitil Corp.....	115,409	6,320,951
# Via Renewables, Inc.....	70,103	569,236
York Water Co.....	87,307	3,753,328
TOTAL UTILITIES.....		<u>165,858,255</u>
TOTAL COMMON STOCKS.....		<u>6,490,158,447</u>
PREFERRED STOCKS — (0.0%)		
COMMUNICATION SERVICES — (0.0%)		
Liberty Broadband Corp., 7.000%.....	18,902	493,342
ENERGY — (0.0%)		
# Meta Materials, Inc.....	18,077	24,946
INDUSTRIALS — (0.0%)		
(r) WESCO International, Inc., Floating Rate Note, 5-Yr. CMT + 10.325%, FRN, 10.625%.....	55,524	1,563,001
TOTAL PREFERRED STOCKS.....		<u>2,081,289</u>
RIGHTS/WARRANTS — (0.0%)		
INFORMATION TECHNOLOGY — (0.0%)		
*»†† Social Reality, Inc. Rights Exp 12/31/19.....	16,919	0
TOTAL INVESTMENT SECURITIES (Cost \$3,980,187,480).....		<u>6,492,239,736</u>
TEMPORARY CASH INVESTMENTS — (1.0%)		
State Street Institutional U.S. Government Money Market Fund 1.880%.....	71,631,215	71,631,215
SECURITIES LENDING COLLATERAL — (5.3%)		
@§ The DFA Short Term Investment Fund.....	31,695,730	366,624,508
TOTAL INVESTMENTS — (100.0%) (Cost \$4,418,445,426)^.....		<u>\$6,930,495,459</u>

As of July 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.....	335	09/16/22	\$65,065,917	\$69,236,125	\$4,170,208
Total Futures Contracts.....			<u>\$65,065,917</u>	<u>\$69,236,125</u>	<u>\$4,170,208</u>

U.S. MICRO CAP PORTFOLIO

CONTINUED

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Communication Services.....	\$ 209,509,498	\$ 241,832	—	\$ 209,751,330
Consumer Discretionary.....	748,327,368	176,652	—	748,504,020
Consumer Staples.....	325,066,392	660,862	—	325,727,254
Energy.....	452,204,246	—	—	452,204,246
Financials.....	1,448,650,966	643,606	—	1,449,294,572
Health Care.....	728,514,138	—	\$ 2,943,878	731,458,016
Industrials.....	1,183,505,009	—	—	1,183,505,009
Information Technology.....	807,507,342	4,971	—	807,512,313
Materials.....	351,159,488	—	—	351,159,488
Real Estate.....	65,065,198	118,746	—	65,183,944
Utilities.....	165,858,255	—	—	165,858,255
Preferred Stocks				
Communication Services.....	493,342	—	—	493,342
Energy.....	24,946	—	—	24,946
Industrials.....	1,563,001	—	—	1,563,001
Temporary Cash Investments.....	71,631,215	—	—	71,631,215
Securities Lending Collateral.....	—	366,624,508	—	366,624,508
Futures Contracts**.....	4,170,208	—	—	4,170,208
TOTAL.....	\$6,563,250,612	\$368,471,177	\$2,943,878[^]	\$6,934,665,667

** 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

July 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (98.1%)		
REAL ESTATE — (98.1%)		
Acadia Realty Trust.....	653,867	\$ 11,200,742
# Agree Realty Corp.....	534,529	42,543,163
# Alexander's, Inc.....	16,629	4,049,328
Alexandria Real Estate Equities, Inc.....	1,094,282	181,410,070
Alpine Income Property Trust, Inc.....	3,808	71,095
American Assets Trust, Inc.....	365,312	11,043,382
American Campus Communities, Inc.....	999,383	65,279,698
American Homes 4 Rent, Class A.....	2,204,636	83,511,612
American Tower Corp.....	3,257,589	882,252,829
# Americold Realty Trust.....	1,225,519	40,135,747
Apartment Income REIT Corp.....	1,103,924	50,051,914
#* Apartment Investment & Management Co., Class A.....	1,087,457	9,047,642
Apple Hospitality REIT, Inc.....	1,538,802	25,667,217
#* Ashford Hospitality Trust, Inc.....	200,055	1,744,480
AvalonBay Communities, Inc.....	984,411	210,604,889
Bluerock Residential Growth REIT, Inc.....	181,510	4,768,268
Boston Properties, Inc.....	1,055,072	96,180,364
# Braemar Hotels & Resorts, Inc.....	281,102	1,458,919
Brandywine Realty Trust.....	1,212,844	11,340,091
Brixmor Property Group, Inc.....	2,123,100	49,213,458
Broadstone Net Lease, Inc.....	88,537	2,007,134
# BRT Apartments Corp.....	51,530	1,184,675
Camden Property Trust.....	713,730	100,707,303
CareTrust REIT, Inc.....	688,990	14,227,643
# Cedar Realty Trust, Inc.....	55,494	1,612,656
Centerspace.....	104,485	8,974,217
* Chatham Lodging Trust.....	333,719	4,058,023
City Office REIT, Inc.....	315,577	4,449,636
# Clipper Realty, Inc.....	84,924	765,165
Community Healthcare Trust, Inc.....	170,321	6,634,003
# Corporate Office Properties Trust.....	795,534	22,394,282
# Cousins Properties, Inc.....	1,053,841	32,510,995
# Creative Media & Community Trust Corp.....	24,221	170,758
Crown Castle International Corp.....	3,048,754	550,787,898
# CTO Realty Growth, Inc.....	119,268	2,528,482
CubeSmart.....	1,568,946	71,967,553
* DiamondRock Hospitality Co.....	1,492,353	13,849,036
Digital Realty Trust, Inc.....	2,003,091	265,309,403
Diversified Healthcare Trust.....	1,734,391	3,000,496
Douglas Emmett, Inc.....	1,243,984	29,407,782
Duke Realty Corp.....	2,711,442	169,627,811
# Easterly Government Properties, Inc.....	615,872	12,483,725
EastGroup Properties, Inc.....	294,227	50,177,473
# Empire State Realty Trust, Inc., Class A.....	1,009,560	8,611,547
# EPR Properties.....	530,543	28,548,519
Equinix, Inc.....	641,320	451,322,537
* Equity Commonwealth.....	797,571	22,371,867
Equity LifeStyle Properties, Inc.....	1,245,105	91,540,120
Equity Residential.....	2,518,409	197,418,081
#»†† Esc War Ind.....	433,542	0
Essential Properties Realty Trust, Inc.....	900,760	21,726,331
Essex Property Trust, Inc.....	460,954	132,077,150
Extra Space Storage, Inc.....	946,135	179,311,505

DFA REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)		
	531,621	\$ 56,144,494
	933,366	48,488,364
	568,127	16,606,352
#	795,598	3,015,316
	1,661,195	86,365,528
	283,400	8,314,956
#	273,389	5,727,500
	424,993	5,176,415
#	731,827	11,043,269
	43,975	243,182
#	2,688,780	70,580,475
	3,801,817	105,044,204
*	258,606	2,606,748
	743,140	26,433,490
	5,067,050	90,244,160
	1,021,356	15,361,194
	1,212,968	26,927,890
#	2,724	166,382
#	467,906	4,693,097
	54,845	1,572,406
	4,300,318	167,841,412
	2,048,306	99,322,358
#	787,473	20,033,313
	743,376	40,276,112
	4,301,066	95,096,569
	1,550,797	30,845,352
	613,439	61,994,145
	594,435	74,833,422
#	289,963	12,149,450
	2,036,202	22,337,136
	1,518,995	16,116,537
	4,228,408	72,897,754
	813,302	151,054,580
#	310,492	20,132,301
	1,239,466	59,010,976
	602,068	33,017,409
	768,520	5,986,771
	116,629	2,390,894
	160,459	10,676,942
	345,449	7,178,430
#	1,657,337	51,377,447
#	131,488	3,648,792
	414,485	4,534,466
	989,921	18,273,942
	1,286,523	10,099,206
	1,651,506	25,746,979
#	930,098	18,192,717
#	1,596,389	28,367,833
	872,054	11,999,463
	191,945	3,696,861
#	9,997	168,749
	5,200,099	689,325,123
	1,111,595	362,835,724
	4,247,234	314,252,844
	1,093,018	70,423,150
	875,364	15,283,855
	1,161,439	75,969,725
	1,186,696	14,821,833
#	604,583	6,571,817

DFA REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)		
* Ryman Hospitality Properties, Inc.....	369,974	\$ 32,757,498
Sabra Health Care REIT, Inc.....	1,634,414	25,153,631
# Saul Centers, Inc.....	110,613	5,782,848
SBA Communications Corp.....	759,763	255,120,818
#* Seritage Growth Properties, Class A.....	176,234	2,118,333
# Service Properties Trust.....	1,182,053	7,730,627
Simon Property Group, Inc.....	2,315,586	251,565,263
SITE Centers Corp.....	1,204,591	17,599,074
# SL Green Realty Corp.....	453,793	22,530,822
#* Sotherly Hotels, Inc.....	103,271	219,967
# Spirit Realty Capital, Inc.....	919,121	40,753,825
STAG Industrial, Inc.....	1,240,314	40,657,493
STORE Capital Corp.....	1,762,800	51,156,456
#* Summit Hotel Properties, Inc.....	764,585	6,001,992
Sun Communities, Inc.....	859,386	140,904,929
#* Sunstone Hotel Investors, Inc.....	1,516,371	17,180,483
Tanger Factory Outlet Centers, Inc.....	741,940	12,071,364
Terreno Realty Corp.....	536,066	33,584,535
UDR, Inc.....	2,248,587	108,831,611
# UMH Properties, Inc.....	333,677	7,110,657
# Uniti Group, Inc.....	1,678,532	16,734,964
Universal Health Realty Income Trust.....	96,577	5,205,500
# Urban Edge Properties.....	832,547	13,678,747
# Urstadt Biddle Properties, Inc.....	47,996	894,165
Urstadt Biddle Properties, Inc., Class A.....	226,110	4,160,424
Ventas, Inc.....	2,821,648	151,748,229
* Veris Residential, Inc.....	522,118	7,283,546
# VICI Properties, Inc.....	6,638,934	226,985,153
Vornado Realty Trust.....	1,148,370	34,898,964
# Washington Real Estate Investment Trust.....	616,752	13,673,392
Welltower, Inc.....	3,194,335	275,798,884
* Wheeler Real Estate Investment Trust, Inc.....	1,281	3,113
Whitestone REIT.....	335,036	3,762,454
# WP Carey, Inc.....	1,359,874	121,436,748
* Xenia Hotels & Resorts, Inc.....	809,798	13,296,883
TOTAL REAL ESTATE.....		9,565,269,917
TEMPORARY CASH INVESTMENTS — (1.0%)		
State Street Institutional U.S. Government Money Market Fund 1.880%.....	98,347,541	98,347,541
SECURITIES LENDING COLLATERAL — (0.9%)		
@§ The DFA Short Term Investment Fund.....	7,409,298	85,703,355
TOTAL INVESTMENTS — (100.0%)		\$9,749,320,813
(Cost \$5,619,290,487)^^.....		

As of July 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.....	443	09/16/22	\$87,434,175	\$91,557,025	\$4,122,850
Total Futures Contracts.....			\$87,434,175	\$91,557,025	\$4,122,850

DFA REAL ESTATE SECURITIES PORTFOLIO**CONTINUED**

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

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Common Stocks				
Real Estate.....	\$9,565,269,917	—	—	\$9,565,269,917
Temporary Cash Investments.....	98,347,541	—	—	98,347,541
Securities Lending Collateral.....	—	\$85,703,355	—	85,703,355
Futures Contracts**.....	4,122,850	—	—	4,122,850
TOTAL.....	\$9,667,740,308	\$85,703,355	—	\$9,753,443,663

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

LARGE CAP INTERNATIONAL PORTFOLIO

SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (95.2%)		
AUSTRALIA — (6.9%)		
AGL Energy Ltd.....	214,289	\$ 1,262,097
* Allkem Ltd.....	207,455	1,673,413
ALS Ltd.....	245,457	2,016,045
Altium Ltd.....	44,657	986,152
Alumina Ltd.....	930,254	1,010,472
* AMP Ltd.....	1,590,062	1,217,685
Ampol Ltd.....	132,081	3,129,197
Ansell Ltd.....	83,575	1,534,408
APA Group.....	287,796	2,359,740
Aristocrat Leisure Ltd.....	172,834	4,311,871
ASX Ltd.....	49,418	3,071,564
Atlas Arteria Ltd.....	352,211	1,916,500
Aurizon Holdings Ltd.....	1,367,604	3,870,723
Australia & New Zealand Banking Group Ltd.....	691,667	11,178,211
Australia & New Zealand Banking Group Ltd.....	46,111	737,787
# Bank of Queensland Ltd.....	321,618	1,703,352
Beach Energy Ltd.....	2,007,403	2,586,980
Bendigo & Adelaide Bank Ltd.....	285,791	2,073,880
BHP Group Ltd.....	939,771	25,786,616
# BHP Group Ltd., Sponsored ADR.....	298,208	16,413,368
BlueScope Steel Ltd.....	282,249	3,315,404
Brambles Ltd.....	480,946	3,870,991
# Breville Group Ltd.....	36,183	534,934
Carsales.com Ltd.....	125,459	1,828,968
Challenger Ltd.....	285,128	1,408,464
Champion Iron Ltd.....	169,588	578,615
Cleanaway Waste Management Ltd.....	949,737	1,829,659
Cochlear Ltd.....	14,527	2,189,609
Coles Group Ltd.....	337,836	4,449,414
Commonwealth Bank of Australia.....	355,286	25,231,488
Computershare Ltd.....	211,559	3,737,610
CSL Ltd.....	128,582	26,181,478
Domino's Pizza Enterprises Ltd.....	24,583	1,256,925
Downer EDI Ltd.....	522,545	2,034,349
Eagers Automotive Ltd.....	39,098	345,643
Endeavour Group Ltd.....	387,995	2,161,689
Evolution Mining Ltd.....	1,236,556	2,284,263
#* Flight Centre Travel Group Ltd.....	35,538	432,185
Fortescue Metals Group Ltd.....	650,204	8,367,188
Harvey Norman Holdings Ltd.....	479,253	1,398,526
IDP Education Ltd.....	59,144	1,189,970
IGO Ltd.....	289,825	2,271,021
Iluka Resources Ltd.....	273,276	1,854,730
Incitec Pivot Ltd.....	1,052,154	2,680,724
Insurance Australia Group Ltd.....	722,472	2,273,305
James Hardie Industries PLC.....	134,782	3,328,672
# JB Hi-Fi Ltd.....	74,704	2,212,016
Lendlease Corp. Ltd.....	239,312	1,733,729
* Lottery Corp. Ltd.....	752,249	2,386,208
* Lynas Rare Earths Ltd.....	214,923	1,321,635
Macquarie Group Ltd.....	83,391	10,672,715
Medibank Pvt Ltd.....	980,727	2,358,190
Metcash Ltd.....	613,711	1,788,930
Mineral Resources Ltd.....	80,695	3,074,809
National Australia Bank Ltd.....	811,247	17,520,102

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	38,249	\$ 347,489
#	27,082	83,902
	369,122	4,974,383
*	154,917	1,289,613
	113,937	582,681
	924,441	1,348,731
	473,628	2,602,884
	197,855	2,345,023
	629,025	2,640,876
	216,427	2,890,435
*	506,650	998,977
	57,290	852,112
#	19,112	669,472
*	112,113	361,267
	544,830	4,405,345
	798,076	1,552,363
	53,426	2,639,338
#	13,480	1,189,264
	78,480	847,609
	349,420	1,091,716
	126,517	8,765,672
	1,110,768	5,774,194
	67,391	1,091,541
	98,240	1,217,178
*	273,276	61,100
	72,622	755,196
	204,750	4,930,690
	6,560	89,150
	1,857,161	5,061,904
	438,696	1,644,689
	459,145	3,626,004
	752,250	524,753
	112,538	933,758
	1,375,629	3,759,607
	149,090	665,247
	557,318	5,696,731
	256,831	2,213,892
Ω	522,811	982,137
	328,349	10,758,523
	748,445	11,333,808
	812,681	3,578,137
	16,671	590,397
#	107,771	2,447,479
*	577,109	13,034,490
	381,918	10,047,912
	192,417	1,941,929
*	24,158	1,591,497
#	12,911	45,323
TOTAL AUSTRALIA		<u>375,820,637</u>
AUSTRIA — (0.1%)		
	109,214	2,768,867
	65,542	2,791,429
#	14,535	1,598,348
TOTAL AUSTRIA		<u>7,158,644</u>
BELGIUM — (0.8%)		
	84,010	3,666,624

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BELGIUM — (Continued)		
	265,831	\$14,239,980
* Anheuser-Busch InBev SA.....		
* Argenx SE, ADR.....	200	72,842
* Argenx SE.....	4,901	1,790,342
D'iereeren Group.....	5,987	982,623
# Elia Group SA.....	12,062	1,831,153
KBC Group NV.....	109,453	5,732,816
Proximus SADP.....	97,726	1,354,188
Solvay SA.....	71,004	6,236,489
UCB SA.....	44,726	3,494,833
# Umicore SA.....	97,227	3,521,792
TOTAL BELGIUM.....		42,923,682
CANADA — (11.1%)		
	222,287	9,556,600
#* Agnico Eagle Mines Ltd.....		
#* Air Canada.....	52,092	707,415
Algonquin Power & Utilities Corp.....	183,108	2,561,659
Alimentation Couche-Tard, Inc.....	284,832	12,725,187
# AltaGas Ltd.....	153,726	3,424,937
# ARC Resources Ltd.....	504,928	7,081,728
B2Gold Corp.....	741,204	2,601,626
Bank of Montreal.....	189,208	19,028,819
Bank of Nova Scotia.....	337,511	20,565,828
Barrick Gold Corp.....	451,238	7,188,964
* Bausch Health Cos., Inc.....	77,079	356,105
BCE, Inc.....	24,808	1,253,548
Brookfield Asset Management, Inc., Class A.....	238,930	11,860,071
Brookfield Infrastructure Corp., Class A.....	30,773	1,409,688
# BRP, Inc.....	13,800	1,049,749
#* CAE, Inc.....	79,230	2,098,010
# Cameco Corp.....	115,801	2,984,192
Canadian Imperial Bank of Commerce.....	290,932	14,717,815
Canadian National Railway Co.....	163,778	20,748,073
Canadian Natural Resources Ltd.....	377,931	20,862,259
Canadian Pacific Railway Ltd.....	177,427	13,991,272
Canadian Tire Corp. Ltd., Class A.....	40,417	5,192,301
# Canadian Utilities Ltd., Class A.....	41,372	1,339,166
Capital Power Corp.....	12,289	473,499
CCL Industries, Inc., Class B.....	67,415	3,386,675
# Cenovus Energy, Inc.....	433,726	8,272,559
* CGI, Inc.....	73,917	6,336,579
Colliers International Group, Inc.....	6,936	866,792
Constellation Software, Inc.....	6,143	10,449,936
* Descartes Systems Group, Inc.....	19,366	1,337,657
Dollarama, Inc.....	78,900	4,781,874
# Emera, Inc.....	67,612	3,205,439
# Empire Co. Ltd., Class A.....	100,974	3,064,191
# Enbridge, Inc.....	382,245	17,173,575
Endeavour Mining PLC.....	142,300	2,806,995
Fairfax Financial Holdings Ltd.....	16,236	8,745,924
First Quantum Minerals Ltd.....	297,651	5,439,091
FirstService Corp.....	25,222	3,374,404
# Fortis, Inc.....	108,387	5,119,998
# Franco-Nevada Corp.....	24,816	3,175,952
George Weston Ltd.....	32,848	3,920,572
GFL Environmental, Inc.....	37,208	1,028,801
Gildan Activewear, Inc.....	93,696	2,747,167
# Great-West Lifeco, Inc.....	86,983	2,113,866
#Ω Hydro One Ltd.....	67,923	1,896,253
iA Financial Corp., Inc.....	54,100	2,976,757

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
IGM Financial, Inc.....	39,448	\$ 1,145,349
Imperial Oil Ltd.....	103,357	4,959,069
Intact Financial Corp.....	48,571	7,229,419
* Ivanhoe Mines Ltd., Class A.....	123,150	765,510
# Keyera Corp.....	96,100	2,490,773
Kinross Gold Corp.....	967,708	3,317,511
Loblaw Cos. Ltd.....	71,364	6,496,371
Lundin Mining Corp.....	556,351	3,136,819
Magna International, Inc.....	180,360	11,517,790
Manulife Financial Corp.....	362,694	6,641,950
* MEG Energy Corp.....	235,402	3,240,902
Metro, Inc.....	104,673	5,796,243
National Bank of Canada.....	170,075	11,933,340
# Northland Power, Inc.....	109,974	3,605,254
Nutrien Ltd.....	182,823	15,660,585
* Nuvei Corp.....	4,922	171,679
Onex Corp.....	52,259	2,793,023
Open Text Corp.....	96,964	3,965,950
# Pan American Silver Corp.....	133,967	2,725,370
Parkland Corp.....	59,028	1,656,223
Pembina Pipeline Corp.....	184,391	7,040,048
Quebecor, Inc., Class B.....	73,007	1,621,998
# Restaurant Brands International, Inc.....	87,030	4,665,665
Ritchie Bros Auctioneers, Inc.....	60,734	4,377,327
# Rogers Communications, Inc., Class B.....	124,312	5,714,130
Royal Bank of Canada.....	484,571	47,249,120
# Saputo, Inc.....	98,129	2,423,818
Shaw Communications, Inc., Class B.....	261,349	7,066,178
* Shopify, Inc., Class A.....	129,490	4,510,198
# SSR Mining, Inc.....	79,500	1,308,570
Stantec, Inc.....	52,633	2,597,227
# Sun Life Financial, Inc.....	227,295	10,555,481
Suncor Energy, Inc.....	503,802	17,099,040
TC Energy Corp.....	190,968	10,182,399
Teck Resources Ltd., Class B.....	323,663	9,512,456
TELUS Corp.....	78,760	1,813,162
* TELUS International CDA, Inc.....	8,880	245,895
# TFI International, Inc.....	33,448	3,342,307
# Thomson Reuters Corp.....	31,623	3,550,630
TMX Group Ltd.....	21,681	2,224,565
Toromont Industries Ltd.....	53,949	4,543,672
Toronto-Dominion Bank.....	486,617	31,612,801
Tourmaline Oil Corp.....	204,997	12,843,629
* Turquoise Hill Resources Ltd.....	34,646	905,646
Waste Connections, Inc.....	51,713	6,894,942
West Fraser Timber Co. Ltd.....	72,167	6,756,551
# Wheaton Precious Metals Corp.....	69,871	2,396,575
# Whitecap Resources, Inc.....	486,709	3,720,965
WSP Global, Inc.....	36,783	4,437,916
Yamana Gold, Inc.....	281,219	1,344,227
TOTAL CANADA.....		607,805,836
DENMARK — (2.3%)		
AP Moller - Maersk AS, Class A.....	764	2,046,737
AP Moller - Maersk AS, Class B.....	953	2,602,008
Carlsberg AS, Class B.....	44,367	5,738,512
Chr Hansen Holding AS.....	46,208	3,024,444
Coloplast AS, Class B.....	35,137	4,112,396
Danske Bank AS.....	253,155	3,540,195

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
DENMARK — (Continued)		
#* Demant AS.....	52,005	\$ 1,981,168
DSV AS.....	47,095	7,935,550
* Genmab AS.....	19,844	7,060,890
H Lundbeck AS.....	97,556	482,181
* H Lundbeck AS, Class A.....	10,747	51,237
Novo Nordisk AS, Sponsored ADR.....	45,587	5,290,827
Novo Nordisk AS, Class B.....	461,515	53,754,384
Novozymes AS, Class B.....	72,770	4,648,567
#Ω Orsted AS.....	34,553	4,022,544
# Pandora AS.....	74,525	5,536,589
Rockwool International AS, Class A.....	43	10,596
Rockwool International AS, Class B.....	4,701	1,164,903
Topdanmark AS.....	11,446	558,043
Tryg AS.....	116,482	2,655,946
Vestas Wind Systems AS.....	303,966	7,989,359
TOTAL DENMARK.....		<u>124,207,076</u>
FINLAND — (1.2%)		
Elisa Oyj.....	79,278	4,384,476
Fortum Oyj.....	194,554	2,183,731
Kesko Oyj, Class A.....	57,974	1,313,491
Kesko Oyj, Class B.....	161,040	3,983,029
Kone Oyj, Class B.....	107,052	4,892,430
Metso Outotec Oyj.....	327,545	2,707,713
Neste Oyj.....	132,671	6,822,113
Nokia Oyj.....	2,076,236	10,814,506
Nokia Oyj, Sponsored ADR.....	13,928	72,147
Nordea Bank Abp.....	645,080	6,360,222
Orion Oyj, Class B.....	46,848	2,236,406
Sampo Oyj, Class A.....	154,722	6,684,413
Stora Enso Oyj, Class R.....	324,565	5,019,621
UPM-Kymmene Oyj.....	258,602	8,195,035
TOTAL FINLAND.....		<u>65,669,333</u>
FRANCE — (8.9%)		
* Accor SA.....	76,311	1,980,187
#* Aeroports de Paris.....	9,635	1,331,285
Air Liquide SA.....	142,088	19,534,595
Airbus SE.....	172,375	18,585,763
# Alstom SA.....	143,425	3,408,594
Ω Amundi SA.....	28,160	1,528,942
Arkema SA.....	63,365	6,002,918
AXA SA.....	360,553	8,308,046
BioMerieux.....	19,984	2,163,015
BNP Paribas SA.....	263,532	12,451,173
Bollere SE.....	332,511	1,678,801
Bouygues SA.....	188,441	5,696,521
# Bureau Veritas SA.....	106,579	2,939,513
Capgemini SE.....	48,063	9,167,384
# Carrefour SA.....	475,879	8,109,950
Cie de Saint-Gobain.....	273,090	12,734,137
# Cie Generale des Etablissements Michelin SCA.....	432,600	12,106,121
Credit Agricole SA.....	426,433	3,929,081
Danone SA.....	167,544	9,238,235
Dassault Aviation SA.....	9,740	1,393,040
Dassault Systemes SE.....	130,587	5,601,094
Edenred.....	82,721	4,246,110
Eiffage SA.....	77,712	7,292,415

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
	166,306	\$ 2,019,661
	769,997	9,526,663
	49,206	7,714,632
	6,421	458,636
*	9,271	156,401
	61,620	4,803,794
Ω	41,644	3,393,093
*	3,490	63,333
#	135,102	2,703,975
	9,337	12,809,839
	29,135	2,947,213
	22,325	12,780,861
Ω	46,107	1,646,851
	98,282	8,046,212
	51,173	19,346,327
	80,391	55,819,812
#	22,324	227,035
	1,002,480	10,243,773
	41,897	8,230,427
	131,917	7,020,008
#	8,085	1,597,250
*	109,123	3,226,153
	76,140	1,353,194
#	63,519	6,981,725
	213,213	21,187,726
	9,315	3,726,367
	117,476	16,247,437
	18,657	1,570,741
	356,806	7,994,735
	57,931	4,707,101
††	16,625	1,346,412
*	6,778	1,084,933
#	178,896	6,770,055
#	33,658	1,276,985
	20,262	6,775,631
	60,885	7,571,635
	18,895	964,779
#	824,237	42,099,845
*	6,342	270,007
	17,086	429,029
	103,111	2,578,893
	147,957	14,182,972
	293,518	2,786,460
*Ω	80,679	3,561,020
TOTAL FRANCE.....		<u>489,676,551</u>
GERMANY — (6.2%)		
	48,528	8,394,930
	69,406	12,604,552
	167,341	3,028,872
#	383,517	1,229,952
	306,747	13,670,234
	332,314	19,383,954
	110,315	9,014,206
	44,733	2,069,074
	20,019	2,064,454
	73,951	5,194,695
	12,552	1,831,837
*	843,779	5,780,838

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
# Continental AG.....	69,517	\$ 4,952,471
Ω Covestro AG.....	179,904	6,067,331
* CTS Eventim AG & Co. KGaA.....	18,041	993,757
* Daimler Truck Holding AG.....	233,437	6,378,656
#*Ω Delivery Hero SE.....	24,389	1,176,680
Deutsche Bank AG.....	740,798	6,453,040
Deutsche Boerse AG.....	54,979	9,597,426
#* Deutsche Lufthansa AG.....	247,349	1,522,644
Deutsche Post AG.....	337,563	13,482,220
Deutsche Telekom AG.....	1,271,712	24,161,224
Deutsche Wohnen SE.....	8,476	209,580
Ω DWS Group GmbH & Co. KGaA.....	11,300	329,845
E.ON SE.....	1,328,016	11,937,668
Evonik Industries AG.....	114,323	2,438,474
Fresenius Medical Care AG & Co. KGaA.....	114,475	4,243,986
Fresenius SE & Co. KGaA.....	205,170	5,250,086
GEA Group AG.....	68,177	2,544,883
Hannover Rueck SE.....	17,608	2,497,642
#Ω Hapag-Lloyd AG.....	12,305	4,239,159
# HeidelbergCement AG.....	84,157	4,286,705
#* HelloFresh SE.....	60,740	1,678,837
Henkel AG & Co. KGaA.....	30,637	1,931,810
Infineon Technologies AG.....	264,909	7,264,988
K+S AG.....	102,577	2,162,962
KION Group AG.....	61,560	2,807,912
Knorr-Bremse AG.....	23,830	1,419,685
LEG Immobilien SE.....	28,148	2,557,112
Mercedes-Benz Group AG.....	320,152	18,880,638
Merck KGaA.....	29,324	5,585,067
MTU Aero Engines AG.....	15,983	3,089,728
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen.....	29,532	6,695,081
Nemetschek SE.....	32,759	2,193,102
Puma SE.....	45,470	3,062,128
#*,* QIAGEN NV.....	89,672	4,475,643
# Rational AG.....	1,973	1,375,270
Rheinmetall AG.....	19,916	3,652,138
RTL Group SA.....	27,409	1,076,661
RWE AG.....	257,480	10,592,198
SAP SE.....	198,474	18,512,207
Siemens AG.....	159,085	17,744,971
* Siemens Energy AG.....	188,562	3,133,427
Ω Siemens Healthineers AG.....	48,068	2,463,179
Symrise AG.....	34,248	3,996,249
* Talanx AG.....	26,647	972,768
Telefonica Deutschland Holding AG.....	927,240	2,465,187
Uniper SE.....	47,883	319,925
United Internet AG.....	74,272	1,956,411
Volkswagen AG.....	13,157	2,605,975
Vonovia SE.....	176,675	5,886,774
Wacker Chemie AG.....	12,172	1,832,448
#*Ω Zalando SE.....	36,364	1,023,760
TOTAL GERMANY.....		<u>340,445,316</u>
HONG KONG — (2.3%)		
AIA Group Ltd.....	3,249,000	32,641,545
Bank of East Asia Ltd.....	424,989	540,145
Ω BOC Aviation Ltd.....	203,200	1,729,356
BOC Hong Kong Holdings Ltd.....	915,500	3,311,652
Ω Budweiser Brewing Co. APAC Ltd.....	404,800	1,120,865

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
HONG KONG — (Continued)			
#*	Cathay Pacific Airways Ltd.....	1,087,000	\$ 1,126,108
	Chow Tai Fook Jewellery Group Ltd.....	663,800	1,312,835
	CK Asset Holdings Ltd.....	706,986	5,005,268
	CK Hutchison Holdings Ltd.....	743,462	4,931,589
	CK Infrastructure Holdings Ltd.....	226,000	1,417,195
	CLP Holdings Ltd.....	317,400	2,691,415
*Ω	ESR Cayman Ltd.....	316,600	823,295
	Galaxy Entertainment Group Ltd.....	370,000	2,201,157
	Hang Lung Properties Ltd.....	1,061,000	1,935,788
	Hang Seng Bank Ltd.....	201,100	3,243,867
	Henderson Land Development Co. Ltd.....	572,571	1,993,203
	HK Electric Investments & HK Electric Investments Ltd.....	858,500	776,442
	HKT Trust & HKT Ltd.....	3,060,000	4,287,412
	Hong Kong & China Gas Co. Ltd.....	2,480,661	2,619,906
	Hong Kong Exchanges & Clearing Ltd.....	349,451	16,036,458
	L'Occitane International SA.....	213,500	728,327
	MTR Corp. Ltd.....	306,314	1,622,087
	New World Development Co. Ltd.....	752,215	2,515,329
	Orient Overseas International Ltd.....	58,500	2,038,767
	PCCW Ltd.....	272,000	145,577
	Power Assets Holdings Ltd.....	277,707	1,818,355
	Prada SpA.....	186,900	1,078,723
*	Sands China Ltd.....	261,200	612,655
	Sino Land Co. Ltd.....	1,696,191	2,520,263
	SITC International Holdings Co. Ltd.....	716,000	2,437,927
	Sun Hung Kai Properties Ltd.....	269,608	3,218,346
	Swire Pacific Ltd., Class A.....	235,500	1,341,201
	Swire Pacific Ltd., Class B.....	387,500	364,873
	Swire Properties Ltd.....	188,600	449,383
	Techtronic Industries Co. Ltd.....	442,000	4,904,706
Ω	WH Group Ltd.....	6,976,235	5,283,360
	Wharf Real Estate Investment Co. Ltd.....	290,609	1,293,561
	Xinyi Glass Holdings Ltd.....	1,075,000	2,120,258
TOTAL HONG KONG.....			<u>124,239,199</u>
IRELAND — (0.6%)			
	AIB Group PLC.....	335,667	763,524
	Bank of Ireland Group PLC.....	507,143	2,904,793
#	CRH PLC, Sponsored ADR.....	357,588	13,799,321
*	Flutter Entertainment PLC.....	42,204	4,239,015
	Kerry Group PLC, Class A.....	32,177	3,392,934
	Kingspan Group PLC.....	51,775	3,351,296
	Smurfit Kappa Group PLC.....	174,089	6,310,273
TOTAL IRELAND.....			<u>34,761,156</u>
ISRAEL — (0.8%)			
*	Airport City Ltd.....	22,079	426,844
#	Alony Hetz Properties & Investments Ltd.....	55,963	816,680
	Amot Investments Ltd.....	77,083	528,472
	Ashtröm Group Ltd.....	11,611	270,599
	Azrieli Group Ltd.....	6,597	528,795
	Bank Hapoalim BM.....	287,759	2,681,915
	Bank Leumi Le-Israel BM.....	461,913	4,491,461
	Bezeq The Israeli Telecommunication Corp. Ltd.....	758,064	1,297,915
	Big Shopping Centers Ltd.....	2,966	395,071
*	Delek Group Ltd.....	4,316	655,329
	Elbit Systems Ltd.....	9,532	2,202,544
	Electra Ltd.....	758	454,271

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
	57,459	\$ 232,893
*	264,628	602,857
#*	2,627	307,229
#	40,435	1,709,594
#	4,681	595,164
	14,388	138,503
	114,298	1,168,711
	191,591	1,745,857
	700,308	3,981,852
#	9,009	389,984
	6,543	86,219
#*	9,415	712,385
	215,471	731,814
	58,680	2,181,490
#*	10,717	2,293,652
*	10,158	1,078,814
#*	16,179	187,116
	136,655	1,460,243
	76,858	684,391
#*	130,833	616,692
#	51,698	337,805
	28,156	748,143
*	306,173	2,871,903
*	71,467	3,408,171
TOTAL ISRAEL		<u>43,021,378</u>
ITALY — (1.9%)		
	66,280	2,191,756
	394,662	5,900,056
	8,437	194,984
	96,969	642,167
	357,713	4,608,294
	119,977	1,331,968
	7,198	1,000,827
	2,271,536	11,451,414
	894,590	10,753,490
#	36,720	7,796,875
	255,614	3,176,762
Ω	150,616	1,582,729
	3,384,258	6,009,793
	293,203	2,514,717
	56,996	2,857,145
#*Ω	105,354	956,829
Ω	196,592	1,651,434
	86,897	2,763,055
	60,469	2,681,757
	661,149	3,317,336
	852,765	12,245,920
	26,989	388,102
*	6,106,646	1,354,817
*	4,281,711	896,243
	53,165	116,697
	101,644	1,422,410
	37,909	1,063,727
	354,252	2,712,084
	731,795	7,237,222
	317,629	719,187
TOTAL ITALY		<u>101,539,797</u>

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (20.4%)		
ABC-Mart, Inc.....	14,600	\$ 618,295
Acom Co. Ltd.....	211,300	528,606
Advantest Corp.....	61,900	3,681,625
Aeon Co. Ltd.....	219,700	4,430,671
AEON Financial Service Co. Ltd.....	73,500	804,677
Aeon Mall Co. Ltd.....	38,848	495,673
AGC, Inc.....	131,300	4,786,309
Air Water, Inc.....	175,500	2,362,737
Aisin Corp.....	91,000	2,702,571
Ajinomoto Co., Inc.....	153,400	4,036,871
Alfresa Holdings Corp.....	87,600	1,169,100
Alps Alpine Co. Ltd.....	113,700	1,183,330
Amada Co. Ltd.....	164,800	1,330,217
* ANA Holdings, Inc.....	25,500	476,051
Aozora Bank Ltd.....	50,200	1,049,403
As One Corp.....	9,800	464,981
Asahi Group Holdings Ltd.....	114,000	3,963,363
Asahi Intecc Co. Ltd.....	60,100	1,111,851
Asahi Kasei Corp.....	743,800	5,967,064
Asics Corp.....	70,600	1,345,176
Astellas Pharma, Inc.....	348,875	5,463,866
Azbil Corp.....	40,600	1,222,188
Bandai Namco Holdings, Inc.....	59,400	4,640,471
Bank of Kyoto Ltd.....	27,788	1,182,253
BayCurrent Consulting, Inc.....	3,300	1,032,453
Benefit One, Inc.....	30,200	490,520
Benesse Holdings, Inc.....	55,600	1,002,025
BIPROGY, Inc.....	49,200	1,049,898
Bridgestone Corp.....	176,213	6,873,339
Brother Industries Ltd.....	132,000	2,472,549
Calbee, Inc.....	57,600	1,236,091
Canon Marketing Japan, Inc.....	23,700	556,571
# Canon, Inc., Sponsored ADR.....	22,768	539,146
Canon, Inc.....	198,100	4,686,614
Capcom Co. Ltd.....	58,000	1,612,257
Casio Computer Co. Ltd.....	93,900	918,525
Central Japan Railway Co.....	26,345	3,084,917
Chiba Bank Ltd.....	198,137	1,099,037
Chubu Electric Power Co., Inc.....	146,800	1,565,976
Chugai Pharmaceutical Co. Ltd.....	183,900	5,166,263
Chugoku Electric Power Co., Inc.....	101,200	661,268
Coca-Cola Bottlers Japan Holdings, Inc.....	65,560	747,449
COMSYS Holdings Corp.....	60,800	1,221,487
Concordia Financial Group Ltd.....	419,764	1,428,036
Cosmo Energy Holdings Co. Ltd.....	71,900	2,180,752
Cosmos Pharmaceutical Corp.....	10,000	1,075,124
Credit Saison Co. Ltd.....	127,600	1,629,392
CyberAgent, Inc.....	104,400	1,041,745
Dai Nippon Printing Co. Ltd.....	80,600	1,778,627
Daicel Corp.....	107,400	683,205
Daifuku Co. Ltd.....	20,549	1,310,338
Dai-ichi Life Holdings, Inc.....	209,065	3,636,660
Daiichi Sankyo Co. Ltd.....	215,738	5,720,229
Daikin Industries Ltd.....	69,400	12,171,249
Daio Paper Corp.....	66,100	707,763
Daito Trust Construction Co. Ltd.....	31,700	3,005,241
Daiwa House Industry Co. Ltd.....	228,500	5,645,794
Daiwa Securities Group, Inc.....	513,300	2,369,508
DeNA Co. Ltd.....	41,400	611,525

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Denka Co. Ltd.....	80,900	\$ 2,097,623
Denso Corp.....	95,000	5,196,031
Dentsu Group, Inc.....	119,482	4,173,692
Dexerials Corp.....	16,900	456,185
DIC Corp.....	77,900	1,440,638
Disco Corp.....	9,400	2,296,699
Dowa Holdings Co. Ltd.....	36,840	1,336,065
East Japan Railway Co.....	56,200	2,934,031
Ebara Corp.....	68,500	2,683,425
Eisai Co. Ltd.....	42,800	1,960,019
Electric Power Development Co. Ltd.....	50,000	843,636
ENEOS Holdings, Inc.....	2,258,070	8,735,123
EXEO Group, Inc.....	45,800	767,420
Ezaki Glico Co. Ltd.....	21,300	622,339
Fancl Corp.....	34,000	648,060
FANUC Corp.....	32,400	5,587,719
Fast Retailing Co. Ltd.....	17,500	10,597,830
Food & Life Cos. Ltd.....	46,100	898,368
FP Corp.....	31,200	702,466
Fuji Electric Co. Ltd.....	61,400	2,773,185
Fuji Kyuko Co. Ltd.....	4,800	147,298
Fuji Media Holdings, Inc.....	21,500	187,143
Fuji Soft, Inc.....	3,300	200,818
FUJIFILM Holdings Corp.....	63,200	3,610,112
Fujitsu General Ltd.....	30,200	643,910
Fujitsu Ltd.....	68,544	9,189,169
Fukuoka Financial Group, Inc.....	88,700	1,572,182
Fuyo General Lease Co. Ltd.....	2,900	178,518
GMO internet, Inc.....	38,900	764,088
GMO Payment Gateway, Inc.....	9,000	747,926
Goldwin, Inc.....	11,000	686,301
Hakuhodo DY Holdings, Inc.....	161,400	1,660,104
Hamamatsu Photonics KK.....	28,700	1,304,153
Hankyu Hanshin Holdings, Inc.....	78,648	2,281,321
# Harmonic Drive Systems, Inc.....	16,000	610,029
Haseko Corp.....	275,600	3,355,268
Hikari Tsushin, Inc.....	10,300	1,134,938
Hino Motors Ltd.....	171,000	888,723
Hirose Electric Co. Ltd.....	9,900	1,422,288
Hisamitsu Pharmaceutical Co., Inc.....	19,380	505,440
Hitachi Construction Machinery Co. Ltd.....	57,000	1,257,526
Hitachi Ltd.....	297,615	15,067,666
* Hitachi Metals Ltd.....	66,300	1,019,485
Hitachi Transport System Ltd.....	22,715	1,479,500
Honda Motor Co. Ltd., Sponsored ADR.....	30,582	786,569
Honda Motor Co. Ltd.....	344,569	8,830,331
Horiba Ltd.....	23,100	1,138,624
Hoshizaki Corp.....	26,000	775,632
House Foods Group, Inc.....	27,900	599,891
Hoya Corp.....	112,100	11,231,482
Hulic Co. Ltd.....	203,600	1,632,890
Ibiden Co. Ltd.....	93,500	2,759,329
Idemitsu Kosan Co. Ltd.....	150,639	3,917,337
IHI Corp.....	95,300	2,512,842
Iida Group Holdings Co. Ltd.....	65,750	1,076,486
Information Services International-Dentsu Ltd.....	5,500	184,944
INFRONEER Holdings, Inc.....	33,400	245,174
Inpex Corp.....	406,417	4,658,259
Internet Initiative Japan, Inc.....	23,600	958,250

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Isetan Mitsukoshi Holdings Ltd.....	170,980	\$ 1,368,873
Isuzu Motors Ltd.....	342,893	3,761,057
Ito En Ltd.....	17,500	824,623
ITOCHU Corp.....	355,500	10,348,484
Itochu Techno-Solutions Corp.....	31,600	846,870
Iwatani Corp.....	32,900	1,379,060
J Front Retailing Co. Ltd.....	112,300	945,399
* Japan Airlines Co. Ltd.....	44,900	777,812
* Japan Airport Terminal Co. Ltd.....	15,700	615,416
Japan Exchange Group, Inc.....	174,400	2,773,087
Japan Post Holdings Co. Ltd.....	509,190	3,666,082
Japan Post Insurance Co. Ltd.....	62,700	1,013,724
Japan Steel Works Ltd.....	3,900	90,346
Japan Tobacco, Inc.....	388,900	6,982,937
JCR Pharmaceuticals Co. Ltd.....	30,400	564,802
Jeol Ltd.....	15,600	709,257
JFE Holdings, Inc.....	334,813	3,774,965
JGC Holdings Corp.....	105,200	1,293,792
JMDC, Inc.....	9,200	457,807
JSR Corp.....	37,700	1,044,213
JTEKT Corp.....	118,760	880,597
Justsystems Corp.....	15,000	463,099
Kadokawa Corp.....	30,600	743,098
Kagome Co. Ltd.....	23,200	548,742
Kajima Corp.....	237,100	2,706,663
Kakaku.com, Inc.....	57,400	1,124,273
Kamigumi Co. Ltd.....	48,000	976,052
Kaneka Corp.....	34,800	942,909
Kansai Electric Power Co., Inc.....	178,800	1,812,805
Kansai Paint Co. Ltd.....	67,500	970,659
Kao Corp.....	131,100	5,702,115
Kawasaki Heavy Industries Ltd.....	94,200	1,850,137
# Kawasaki Kisen Kaisha Ltd.....	19,000	1,401,052
KDDI Corp.....	598,000	19,173,266
Keihan Holdings Co. Ltd.....	38,400	958,082
Keikyu Corp.....	71,900	798,571
Keio Corp.....	31,500	1,206,138
Keisei Electric Railway Co. Ltd.....	24,000	658,004
Kewpie Corp.....	65,900	1,144,756
Keyence Corp.....	32,004	12,684,533
Kikkoman Corp.....	31,400	1,861,854
Kinden Corp.....	65,500	773,312
Kintetsu Group Holdings Co. Ltd.....	32,128	1,061,732
Kirin Holdings Co. Ltd.....	154,600	2,542,915
Kobayashi Pharmaceutical Co. Ltd.....	11,400	759,467
# Kobe Bussan Co. Ltd.....	34,800	991,979
Kobe Steel Ltd.....	186,100	865,151
Koei Tecmo Holdings Co. Ltd.....	8,762	305,884
Koito Manufacturing Co. Ltd.....	47,800	1,571,267
Komatsu Ltd.....	226,700	5,240,935
Konami Holdings Corp.....	26,300	1,554,473
Konica Minolta, Inc.....	236,800	839,904
Kose Corp.....	5,790	516,826
K's Holdings Corp.....	114,556	1,156,747
Kubota Corp.....	228,300	3,790,542
Kuraray Co. Ltd.....	243,000	1,955,918
Kurita Water Industries Ltd.....	43,400	1,760,285
Kyocera Corp.....	66,215	3,680,817
Kyowa Kirin Co. Ltd.....	44,200	1,042,025

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	128,400	\$ 839,292
	41,400	867,981
	24,400	3,493,349
	33,300	1,180,867
	114,700	1,320,590
	142,840	2,956,107
	132,200	4,605,836
	20,600	590,402
	84,900	2,074,825
	475,900	4,426,948
	75,200	1,372,707
	30,900	683,947
	37,780	1,426,411
	202,299	1,705,294
	24,600	923,372
	513,249	1,035,501
	81,450	1,228,869
	62,312	3,253,310
#*	20,000	344,858
	163,900	2,948,253
	84,300	2,097,241
	902,690	5,076,301
	259,100	7,700,265
	483,800	5,106,135
	290,353	4,312,209
	74,800	1,087,265
	613,970	2,975,238
	134,600	4,998,029
	28,700	770,084
	62,400	944,068
*	269,299	938,317
#	908,164	5,149,290
	1,563,572	8,809,934
	2,088	922,541
	284,455	6,275,721
	135,100	2,845,778
	188,200	4,206,160
#	8,400	564,243
	99,000	2,714,669
	32,700	788,351
	501,612	5,982,412
	62,000	1,107,031
	30,100	1,109,874
	92,695	3,006,223
	159,900	9,339,870
	56,000	1,342,104
	60,728	978,939
	38,100	752,679
	139,055	5,133,121
	28,800	397,535
	55,600	1,294,898
	98,500	2,236,157
	138,100	2,019,882
	119,400	2,338,144
	45,300	1,372,439
	82,300	1,468,511
	93,600	6,504,643
	69,900	1,696,352
	50,800	1,136,608

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	130,500	\$ 1,746,356
	142,100	1,636,501
	30,500	13,638,778
	37,400	744,629
	52,400	3,131,183
#	106,600	814,869
	99,100	1,671,091
	15,400	953,130
	15,200	594,945
	314,942	4,686,409
	296,900	8,481,043
	96,600	7,588,057
	43,300	2,214,064
	556,300	2,115,532
	89,270	1,098,864
	18,900	1,368,853
	24,700	2,613,225
	70,500	4,539,866
	33,800	1,337,365
	388,100	1,480,800
#	541,211	2,072,838
	72,800	1,766,082
	102,234	3,071,549
	22,700	667,949
	194,253	1,087,836
	232,100	3,512,834
	357,300	2,627,740
	9,700	330,913
	12,300	1,966,396
	55,400	794,570
	516,100	2,151,701
	340,700	7,291,714
	38,800	2,170,006
	91,900	2,584,127
	34,000	1,483,257
	12,300	767,129
	373,200	379,376
	22,400	3,400,963
	440,600	7,852,294
	85,500	1,537,127
	35,600	1,110,210
	65,100	2,325,564
	11,700	366,778
	133,300	2,075,544
	840,587	6,940,000
	102,791	850,082
*	75,700	1,063,714
	85,500	1,770,002
	54,700	796,865
	26,900	329,728
	39,000	551,735
#	191,913	951,416
	356,200	13,312,274
	63,800	1,059,398
*	304,100	2,896,506
	735,331	2,857,678
	245,300	1,972,963
	14,500	1,102,413
	26,362	1,956,340

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Rohto Pharmaceutical Co. Ltd.....	56,800	\$ 1,702,510
Ryohin Keikaku Co. Ltd.....	207,100	2,055,625
Sankyo Co. Ltd.....	9,400	295,635
Sankyu, Inc.....	50,500	1,674,620
Santen Pharmaceutical Co. Ltd.....	180,600	1,462,886
Sanwa Holdings Corp.....	177,500	1,917,467
SBI Holdings, Inc.....	149,950	3,042,100
SCREEN Holdings Co. Ltd.....	21,500	1,555,939
SCSK Corp.....	66,300	1,167,559
Secom Co. Ltd.....	46,000	3,072,343
Sega Sammy Holdings, Inc.....	49,848	856,056
Seibu Holdings, Inc.....	86,300	872,365
Seiko Epson Corp.....	199,100	2,991,014
Seino Holdings Co. Ltd.....	71,200	590,569
Sekisui Chemical Co. Ltd.....	177,100	2,491,702
# Sekisui House Ltd.....	269,660	4,776,055
Seven & I Holdings Co. Ltd.....	249,776	10,180,922
Seven Bank Ltd.....	441,500	876,124
SG Holdings Co. Ltd.....	109,000	2,080,214
Sharp Corp.....	155,000	1,247,595
* SHIFT, Inc.....	5,400	848,686
Shimadzu Corp.....	60,600	2,156,083
Shimamura Co. Ltd.....	11,854	1,136,721
Shimano, Inc.....	20,000	3,340,924
Shimizu Corp.....	312,700	1,772,584
Shin-Etsu Chemical Co. Ltd.....	89,800	11,502,862
Shinko Electric Industries Co. Ltd.....	36,500	940,008
Shinsei Bank Ltd.....	3,200	48,404
Shionogi & Co. Ltd.....	49,800	2,554,314
Shiseido Co. Ltd.....	72,700	2,990,385
Shizuoka Bank Ltd.....	184,870	1,118,725
SHO-BOND Holdings Co. Ltd.....	15,300	676,941
Showa Denko KK.....	141,300	2,369,678
#* Skylark Holdings Co. Ltd.....	139,100	1,659,675
SMC Corp.....	9,600	4,731,228
SMS Co. Ltd.....	32,900	790,904
Softbank Corp.....	656,300	7,588,306
SoftBank Group Corp.....	336,376	14,130,071
Sohgo Security Services Co. Ltd.....	52,900	1,482,465
Sojitz Corp.....	114,999	1,747,591
Sompo Holdings, Inc.....	104,794	4,677,083
Sony Group Corp.....	367,700	31,191,222
Square Enix Holdings Co. Ltd.....	27,500	1,275,994
Stanley Electric Co. Ltd.....	75,300	1,323,197
Subaru Corp.....	215,086	3,742,691
Sugi Holdings Co. Ltd.....	25,000	1,127,848
SUMCO Corp.....	177,900	2,489,305
Sumitomo Chemical Co. Ltd.....	908,548	3,570,530
Sumitomo Corp.....	237,300	3,336,427
Sumitomo Dainippon Pharma Co. Ltd.....	80,569	630,973
Sumitomo Electric Industries Ltd.....	353,200	3,937,752
Sumitomo Forestry Co. Ltd.....	113,600	1,763,812
Sumitomo Heavy Industries Ltd.....	88,500	2,024,866
Sumitomo Metal Mining Co. Ltd.....	150,536	4,733,424
Sumitomo Mitsui Financial Group, Inc.....	271,540	8,518,777
Sumitomo Mitsui Trust Holdings, Inc.....	123,340	4,051,636
Sumitomo Realty & Development Co. Ltd.....	119,000	3,285,954
Sumitomo Rubber Industries Ltd.....	148,400	1,338,031
Sundrug Co. Ltd.....	47,800	1,121,254

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Suntory Beverage & Food Ltd.....	55,800	\$ 2,201,725
Suzuken Co. Ltd.....	33,738	932,483
Suzuki Motor Corp.....	94,100	3,084,535
Systemex Corp.....	52,200	3,654,617
T&D Holdings, Inc.....	190,200	2,152,691
Taiheiyō Cement Corp.....	119,900	1,798,867
Taisei Corp.....	92,000	2,935,426
Taisho Pharmaceutical Holdings Co. Ltd.....	16,200	645,049
Taiyō Yuden Co. Ltd.....	60,600	2,153,726
Takara Bio, Inc.....	21,700	350,695
Takeda Pharmaceutical Co. Ltd.....	509,252	14,941,551
TBS Holdings, Inc.....	17,600	225,384
# TDK Corp.....	210,702	6,635,985
TechnoPro Holdings, Inc.....	62,400	1,450,098
Teijin Ltd.....	186,000	1,970,844
Terumo Corp.....	133,900	4,571,827
THK Co. Ltd.....	60,300	1,279,297
TIS, Inc.....	87,900	2,492,327
Tobu Railway Co. Ltd.....	35,200	835,820
Toda Corp.....	117,400	629,715
Toei Animation Co. Ltd.....	4,000	331,588
Toei Co. Ltd.....	2,800	401,632
Toho Co. Ltd.....	21,800	865,694
Toho Gas Co. Ltd.....	25,100	604,253
Tohoku Electric Power Co., Inc.....	147,800	818,305
Tokai Carbon Co. Ltd.....	86,000	695,281
Tokio Marine Holdings, Inc.....	127,081	7,439,312
Tokyo Century Corp.....	35,400	1,251,924
* Tokyo Electric Power Co. Holdings, Inc.....	350,600	1,379,739
Tokyo Electron Ltd.....	43,700	15,041,254
Tokyo Gas Co. Ltd.....	94,000	1,846,245
Tokyo Ohka Kogyo Co. Ltd.....	13,400	694,790
Tokyo Tatemono Co. Ltd.....	101,019	1,487,734
Tokyu Corp.....	91,317	1,119,697
Tokyu Fudosan Holdings Corp.....	367,300	1,990,380
Toppan, Inc.....	100,000	1,701,545
Toray Industries, Inc.....	571,293	3,129,164
Toshiba Corp.....	88,800	3,602,396
Toshiba TEC Corp.....	17,400	574,427
Tosoh Corp.....	171,100	2,230,322
TOTO Ltd.....	42,000	1,430,598
Toyo Seikan Group Holdings Ltd.....	72,000	829,123
Toyo Suisan Kaisha Ltd.....	32,100	1,363,861
Toyo Tire Corp.....	110,400	1,483,786
Toyoda Gosei Co. Ltd.....	47,500	749,607
Toyota Boshoku Corp.....	67,300	995,190
Toyota Industries Corp.....	30,100	1,832,773
# Toyota Motor Corp., Sponsored ADR.....	50,791	8,258,109
Toyota Motor Corp.....	2,420,615	39,289,060
Toyota Tsusho Corp.....	136,260	4,650,477
Trend Micro, Inc., Sponsored ADR.....	777	45,070
Trend Micro, Inc.....	42,500	2,469,854
Tsumura & Co.....	25,800	605,341
Tsuruha Holdings, Inc.....	28,400	1,618,046
UBE Corp.....	86,755	1,358,363
Ulvac, Inc.....	22,300	842,091
Unicharm Corp.....	84,500	3,060,779
USS Co. Ltd.....	70,400	1,381,425
Welcia Holdings Co. Ltd.....	50,200	1,121,212

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
West Japan Railway Co.....	34,200	\$ 1,256,190
Workman Co. Ltd.....	10,900	523,667
Yakult Honsha Co. Ltd.....	32,200	1,960,964
Yamada Holdings Co. Ltd.....	365,600	1,319,955
Yamaha Corp.....	30,000	1,279,621
Yamaha Motor Co. Ltd.....	189,300	3,656,733
Yamato Holdings Co. Ltd.....	140,200	2,453,360
Yamato Kogyo Co. Ltd.....	14,400	492,421
Yamazaki Baking Co. Ltd.....	65,800	794,439
Yaoko Co. Ltd.....	11,800	573,855
Yaskawa Electric Corp.....	48,300	1,691,654
Yokogawa Electric Corp.....	93,100	1,650,967
Yokohama Rubber Co. Ltd.	104,300	1,527,726
Z Holdings Corp.....	640,400	2,263,326
Zenkoku Hoshu Co. Ltd.....	44,100	1,500,326
Zensho Holdings Co. Ltd.....	53,100	1,405,824
Zeon Corp.....	86,800	881,384
ZOZO, Inc.....	38,500	831,665
TOTAL JAPAN.....		<u>1,119,530,580</u>
NETHERLANDS — (3.7%)		
Ω ABN AMRO Bank NV.....	201,391	2,053,764
*Ω Adyen NV.....	3,907	7,027,802
Aegon NV.....	342,835	1,505,801
Aegon NV.....	489,146	2,152,242
Akzo Nobel NV.....	83,222	5,600,873
ArcelorMittal SA.....	303,729	7,468,711
ASM International NV.....	19,439	5,971,109
ASML Holding NV.....	30,871	17,743,203
ASML Holding NV.....	74,552	42,825,651
ASR Nederland NV.....	76,832	3,211,380
Coca-Cola Europacific Partners PLC.....	102,269	5,552,577
Heineken NV.....	67,737	6,677,974
IMCD NV.....	27,111	4,341,796
ING Groep NV.....	811,477	7,882,545
JDE Peet's NV.....	37,519	1,088,141
Koninklijke Ahold Delhaize NV.....	684,677	18,855,131
Koninklijke DSM NV.....	56,008	8,969,628
# Koninklijke KPN NV.....	2,817,878	9,296,153
Koninklijke Philips NV.....	169,859	3,515,444
Koninklijke Philips NV.....	126,874	2,631,368
NN Group NV.....	106,676	5,005,493
OCI NV.....	70,253	2,438,948
# Prosus NV.....	151,357	9,873,772
Randstad NV.....	71,837	3,630,856
Ω Signify NV.....	72,935	2,368,785
Universal Music Group NV.....	176,140	3,987,193
Wolters Kluwer NV.....	123,619	13,425,303
TOTAL NETHERLANDS.....		<u>205,101,643</u>
NEW ZEALAND — (0.3%)		
#* a2 Milk Co. Ltd.....	256,165	804,922
* Auckland International Airport Ltd.....	250,964	1,178,450
Chorus Ltd.....	343,625	1,729,434
Contact Energy Ltd.....	207,764	1,002,284
EBOS Group Ltd.....	69,326	1,722,642
Fisher & Paykel Healthcare Corp. Ltd.....	154,697	2,068,705
Fletcher Building Ltd.....	358,572	1,166,631

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NEW ZEALAND — (Continued)		
	22,286	\$ 42,431
	162,964	295,526
	252,167	1,331,498
#	27,514	1,336,553
	137,667	526,565
	240,712	755,413
#	117,196	514,917
#	109,470	640,310
	690,945	2,221,785
	128,964	869,379
	65,942	193,000
TOTAL NEW ZEALAND.....		<u>18,400,445</u>
NORWAY — (0.9%)		
*	61,332	466,390
	5,148	91,707
	6,031	468,374
#	35,568	1,235,858
#	42,751	1,476,928
	1,782	57,166
	40,796	502,558
	11,509	802,358
	58,411	1,048,521
	205,466	4,052,975
Ω	305,194	1,250,491
Ω	6,847	96,423
	303,757	11,695,824
#*	54,697	521,005
	49,938	1,044,491
#*	6,906	154,487
	99,153	1,094,759
	32,275	1,189,293
	71,577	562,290
	92,851	2,142,547
#*	413,227	712,862
*	36,982	649,905
	405,924	2,750,229
	167,138	1,442,781
	12,345	884,256
	21,322	400,757
#	26,401	474,918
	79,319	937,895
	165,283	1,390,203
	106,330	958,307
*	91	163
	181,689	2,206,458
	76,745	1,139,133
	71,298	1,669,059
	60,983	408,811
	49,231	2,098,095
TOTAL NORWAY.....		<u>48,078,277</u>
PORTUGAL — (0.2%)		
*††	513,592	0
	497,099	2,514,776
#	106,163	2,761,223
	415,772	4,388,714

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
PORTUGAL — (Continued)		
Jeronimo Martins SGPS SA.....	99,949	\$ 2,313,514
TOTAL PORTUGAL.....		<u>11,978,227</u>
SINGAPORE — (1.0%)		
Capitaland Investment Ltd.....	690,450	1,964,557
City Developments Ltd.....	190,200	1,068,588
Dairy Farm International Holdings Ltd.....	160,100	448,971
DBS Group Holdings Ltd.....	470,826	10,743,471
Frasers Property Ltd.....	50,400	38,367
Genting Singapore Ltd.....	2,179,800	1,273,086
Golden Agri-Resources Ltd.....	55,200	10,393
Great Eastern Holdings Ltd.....	13,000	182,900
Hongkong Land Holdings Ltd.....	404,700	2,103,655
Jardine Cycle & Carriage Ltd.....	71,910	1,459,566
Keppel Corp. Ltd.....	524,200	2,618,999
NetLink NBN Trust.....	859,900	597,915
Olam Group Ltd.....	381,455	449,268
Oversea-Chinese Banking Corp. Ltd.....	839,157	7,111,602
* SATS Ltd.....	202,436	583,591
Sembcorp Industries Ltd.....	817,920	1,725,715
* Singapore Airlines Ltd.....	459,300	1,817,059
Singapore Exchange Ltd.....	211,400	1,515,440
Singapore Technologies Engineering Ltd.....	424,600	1,238,031
Singapore Telecommunications Ltd.....	1,312,550	2,482,128
United Overseas Bank Ltd.....	308,565	6,156,283
UOL Group Ltd.....	215,387	1,163,710
Venture Corp. Ltd.....	129,400	1,648,584
Wilmar International Ltd.....	1,143,800	3,332,926
Yangzijiang Shipbuilding Holdings Ltd.....	1,261,800	850,712
TOTAL SINGAPORE.....		<u>52,585,517</u>
SPAIN — (2.0%)		
# Acciona SA.....	19,324	3,976,309
# ACS Actividades de Construccion y Servicios SA.....	220,858	5,308,910
*Ω Aena SME SA.....	13,406	1,695,720
* Amadeus IT Group SA.....	92,837	5,413,344
# Banco Bilbao Vizcaya Argentaria SA.....	1,300,151	5,891,855
Banco Bilbao Vizcaya Argentaria SA, Sponsored ADR.....	729,514	3,311,994
Banco Santander SA.....	4,606,045	11,523,727
# CaixaBank SA.....	1,571,191	4,717,867
Ω Cellnex Telecom SA.....	63,539	2,842,041
# Endesa SA.....	123,942	2,271,785
Ferrovial SA.....	95,136	2,547,563
# Grifols SA.....	137,066	2,000,015
Iberdrola SA.....	1,914,061	20,439,249
Iberdrola SA.....	55,467	591,277
Industria de Diseno Textil SA.....	322,128	7,823,508
# Naturgy Energy Group SA.....	33,680	987,905
Red Electrica Corp. SA.....	169,736	3,337,075
# Repsol SA.....	890,789	11,097,679
# Telefonica SA, Sponsored ADR.....	76,125	342,563
Telefonica SA.....	2,334,144	10,418,897
TOTAL SPAIN.....		<u>106,539,283</u>
SWEDEN — (2.8%)		
AAK AB.....	52,151	911,596
# AddLife AB, Class B.....	49,444	851,870
AddTech AB, Class B.....	79,712	1,364,563

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	36,585	\$ 558,646
	67,234	2,010,418
	100,698	553,164
	185,901	4,392,101
	817,620	9,557,454
	495,880	5,151,047
	12,064	179,389
#	57,177	1,103,261
	38,731	1,229,650
	62,555	992,298
	86,203	1,111,894
	132,672	4,433,748
Ω	78,774	797,768
	3,050	81,194
#	41,599	666,916
	7,922	363,014
	69,339	93,245
#Ω	144,296	978,575
#	159,148	2,295,522
#	123,917	894,992
	184,232	3,257,532
	115,155	1,829,074
	8,605	219,378
	165,564	4,214,444
Ω	25,183	2,443,526
	51,586	529,521
*	108,312	691,905
	79,031	1,783,407
#	225,500	2,885,168
	297,352	3,501,184
	49,650	602,293
	160,381	1,672,784
#	11,934	568,882
	34,011	1,397,578
	36,870	508,928
	12,600	102,796
#	226,851	1,807,942
	83,588	1,964,615
#	41,142	878,792
#	160,899	1,417,047
	67,463	735,558
	63,235	1,230,932
	3,502	98,750
	44,955	55,499
#	20,764	312,943
*	157,285	2,473,160
	221,240	2,228,795
*	28,014	831,757
	41,279	554,481
*	72,200	1,058,825
	175,654	1,198,388
	41,142	1,488,254
	26,580	685,022
#	147,663	273,983
#	21,471	41,189
	320,773	5,910,621
#	58,090	1,066,468
#	221,019	2,235,014
#*Ω	116,959	296,536

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	320,811	\$ 3,475,483
	182,203	3,108,374
#	5,065	98,539
	239,836	4,036,305
	127,989	619,387
	401,799	1,843,530
	8,605	127,099
	176,151	2,575,253
	292,444	2,629,630
#	3,612	37,530
	72,597	809,695
	193,925	2,685,891
	322,720	3,378,401
*	88,054	1,933,752
	301,984	3,449,755
#	17,870	146,743
	956,077	7,272,154
	973,786	3,597,503
#Ω	41,115	1,193,642
	94,037	2,310,540
	13,777	449,477
	92,380	1,721,365
	486,943	8,742,586
	102,980	524,922
	89,786	765,619
TOTAL SWEDEN.....		<u>153,158,471</u>
SWITZERLAND — (7.9%)		
	562,377	17,096,036
	122,121	4,301,957
	168,118	13,138,386
	18,965	3,021,676
	5,024	467,786
	2,463	5,457,176
	32	3,690,307
	108,275	13,055,529
	389,107	2,263,266
#	534,955	3,102,739
	1,693	1,344,385
	8,326	4,385,110
	2,708	9,465,967
	193,813	9,086,312
	128,040	6,620,954
	18,390	4,952,819
#	125,262	7,097,372
	18,095	10,997,260
	671,534	82,281,229
	229,302	19,680,991
	422,743	36,326,150
	5,470	5,971,850
#	7,438	3,032,210
	205,381	68,187,420
	11,400	2,164,709
	1,689	4,121,950
	172,828	4,508,790
	39,540	9,769,838
	15,080	5,431,541
	18,640	2,521,069
	13,401	3,567,571

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
Swatch Group AG.....	22,765	\$ 1,136,854
Swiss Life Holding AG.....	11,467	6,074,486
Swiss Prime Site AG.....	32,506	2,960,113
Swiss Re AG.....	108,156	8,115,680
Swisscom AG.....	20,449	11,055,493
Temenos AG.....	29,867	2,370,619
* UBS Group AG.....	812,185	13,231,190
Ω VAT Group AG.....	9,968	2,902,396
* Vifor Pharma AG.....	22,564	3,950,887
Zurich Insurance Group AG.....	31,969	13,955,374
TOTAL SWITZERLAND.....		<u>432,863,447</u>
UNITED KINGDOM — (12.9%)		
3i Group PLC.....	404,601	6,286,588
Abrdn Plc.....	1,583,755	3,210,940
Admiral Group PLC.....	68,697	1,605,557
Ω Airtel Africa PLC.....	669,617	1,294,378
Anglo American PLC.....	403,510	14,584,808
Antofagasta PLC.....	192,143	2,733,941
Ashtead Group PLC.....	159,177	8,960,027
Associated British Foods PLC.....	146,766	2,997,749
AstraZeneca PLC, Sponsored ADR.....	326,058	21,594,821
AstraZeneca PLC.....	126,555	16,647,198
Ω Auto Trader Group PLC.....	404,782	3,120,672
Ω Avast PLC.....	194,163	1,100,688
AVEVA Group PLC.....	32,910	952,103
Aviva PLC.....	1,074,091	5,201,635
B&M European Value Retail SA.....	469,060	2,428,721
BAE Systems PLC.....	1,270,647	11,942,478
Barclays PLC, Sponsored ADR.....	734,429	5,721,202
Barclays PLC.....	1,266,104	2,425,302
Barratt Developments PLC.....	451,961	2,771,287
Bellway PLC.....	56,503	1,688,538
Berkeley Group Holdings PLC.....	53,150	2,754,408
BP PLC, Sponsored ADR.....	637,245	18,722,243
BP PLC.....	2,286,869	11,192,531
British American Tobacco PLC, Sponsored ADR.....	12,507	489,899
British American Tobacco PLC.....	433,292	16,977,954
BT Group PLC.....	4,933,854	9,741,020
Bunzl PLC.....	124,176	4,660,406
Burberry Group PLC.....	158,590	3,486,373
* Carnival PLC.....	39,739	320,435
#* Carnival PLC, ADR.....	3,555	29,080
* Centrica PLC.....	4,497,737	4,819,317
Coca-Cola HBC AG.....	60,881	1,498,379
Compass Group PLC.....	413,439	9,689,535
Computacenter PLC.....	38,371	1,216,233
Ω ConvaTec Group PLC.....	701,027	1,954,804
Croda International PLC.....	30,613	2,799,565
DCC PLC.....	46,977	3,067,096
Dechra Pharmaceuticals PLC.....	28,520	1,283,475
Diageo PLC, Sponsored ADR.....	105,239	20,142,745
Diageo PLC.....	169,923	8,049,568
Diploma PLC.....	42,857	1,439,245
Direct Line Insurance Group PLC.....	685,160	1,719,443
Drax Group PLC.....	159,113	1,526,326
DS Smith PLC.....	846,006	3,015,666
* easyJet PLC.....	112,034	547,198
Electrocomponents PLC.....	179,713	2,268,817

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* Entain PLC.....	210,939	\$ 3,103,978
*†† Evraz PLC.....	179,407	0
Experian PLC.....	292,203	10,230,685
Ferguson PLC.....	70,177	8,828,168
* Frasers Group PLC.....	91,690	1,003,246
# Fresnillo PLC.....	117,918	1,059,985
Glencore PLC.....	2,990,321	16,948,238
GSK PLC.....	389,335	8,180,011
# GSK PLC.....	281,778	11,882,561
* Haleon PLC.....	486,669	1,729,398
# Haleon PLC.....	352,222	2,476,121
Halma PLC.....	77,256	2,175,751
Harbour Energy PLC.....	129,359	578,452
Hargreaves Lansdown PLC.....	114,041	1,180,640
Hikma Pharmaceuticals PLC.....	111,963	2,366,562
Hiscox Ltd.....	125,837	1,370,204
HomeServe PLC.....	48,535	695,551
Howden Joinery Group PLC.....	387,823	3,201,306
HSBC Holdings PLC.....	1,377,459	8,628,344
# HSBC Holdings PLC, Sponsored ADR.....	551,216	17,308,182
IG Group Holdings PLC.....	249,093	2,416,761
IMI PLC.....	108,722	1,775,323
Imperial Brands PLC, Sponsored ADR.....	20,437	449,410
Imperial Brands PLC.....	490,857	10,777,418
Inchcape PLC.....	131,822	1,349,221
* Informa PLC.....	421,585	3,066,037
# InterContinental Hotels Group PLC, ADR.....	1,227	74,024
InterContinental Hotels Group PLC.....	39,805	2,359,445
Intermediate Capital Group PLC.....	126,832	2,364,334
#* International Consolidated Airlines Group SA.....	232,487	338,079
Intertek Group PLC.....	41,127	2,198,041
Investec PLC.....	290,606	1,572,079
ITV PLC.....	1,958,472	1,761,485
J Sainsbury PLC.....	1,003,207	2,706,221
JD Sports Fashion PLC.....	1,111,690	1,765,766
Johnson Matthey PLC.....	120,787	3,157,903
#*Ω Just Eat Takeaway.com NV.....	39,916	734,197
Kingfisher PLC.....	1,124,021	3,556,257
Legal & General Group PLC.....	2,060,446	6,580,069
* Liberty Global PLC, Class A.....	6,399	139,242
* Liberty Global PLC, Class C.....	15,388	352,231
Lloyds Banking Group PLC.....	11,430,511	6,328,595
Lloyds Banking Group PLC, ADR.....	1,256,966	2,777,895
London Stock Exchange Group PLC.....	57,148	5,577,209
M&G PLC.....	1,502,506	3,916,585
Man Group PLC.....	768,033	2,555,047
* Marks & Spencer Group PLC.....	1,055,606	1,830,081
* Mediclinic International PLC.....	173,666	1,027,576
* Meggitt PLC.....	135,885	1,308,937
Melrose Industries PLC.....	1,557,859	3,066,582
Mondi PLC.....	239,441	4,543,923
National Grid PLC.....	278,437	3,833,964
National Grid PLC, Sponsored ADR.....	94,014	6,544,315
Natwest Group PLC.....	1,106,470	3,360,633
# Natwest Group PLC, Sponsored ADR.....	306,967	1,909,335
Next PLC.....	32,817	2,732,074
* Ocado Group PLC.....	58,130	597,591
Pearson PLC.....	289,870	2,682,820
Pearson PLC, Sponsored ADR.....	127,668	1,182,206

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	87,044	\$ 1,065,458
	158,255	3,650,343
	286,676	2,258,611
#	25,039	624,222
	402,806	4,968,365
	172,565	13,997,564
	218,250	6,442,741
	387,363	11,484,716
	10,667	566,292
	566,438	3,740,167
	305,732	2,390,143
	154,229	9,310,724
#	267,962	16,353,721
*	1,513,143	1,653,773
	628,817	2,173,062
	310,458	2,675,562
	44,471	1,613,039
	17,881	549,993
	62,676	2,253,316
	36,838	982,689
	918,709	49,040,686
	44,400	1,147,740
	178,234	2,285,166
	125,832	2,374,726
	46,354	790,809
	43,528	1,655,615
	22,617	3,300,022
	467,841	10,104,614
	254,826	3,827,759
	980,153	6,755,890
	218,719	2,142,649
	2,004,682	3,120,244
	2,683,898	8,607,626
#	406,480	19,779,317
	337,393	16,436,528
	160,469	2,132,077
	7,747,116	11,416,593
	167,237	2,468,424
	127,397	2,605,114
	85,976	2,736,601
	437,276	4,719,250
TOTAL UNITED KINGDOM.....		705,098,639
TOTAL COMMON STOCKS.....		5,210,603,134
PREFERRED STOCKS — (0.4%)		
GERMANY — (0.4%)		
	19,522	1,482,210
	52,141	3,330,939
	53,588	3,878,791
#	8,498	3,801,149
	72,623	10,268,154
TOTAL GERMANY.....		22,761,243
TOTAL INVESTMENT SECURITIES		
(Cost \$4,097,339,513).....		5,233,364,377

LARGE CAP INTERNATIONAL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value†</u>
SECURITIES LENDING COLLATERAL — (4.4%)		
@§ The DFA Short Term Investment Fund.....	20,979,090	\$ 242,665,132
TOTAL INVESTMENTS — (100.0%)		
(Cost \$4,340,006,050)^.....		<u>\$5,476,029,509</u>

As of July 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.....	202	09/16/22	\$38,991,051	\$41,748,350	\$2,757,299
Total Futures Contracts.....			<u>\$38,991,051</u>	<u>\$41,748,350</u>	<u>\$2,757,299</u>

Summary of the Portfolio's investments as of July 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.....	\$ 22,389,445	\$ 353,431,192	—	\$ 375,820,637
Austria.....	—	7,158,644	—	7,158,644
Belgium.....	72,842	42,850,840	—	42,923,682
Canada.....	605,495,894	2,309,942	—	607,805,836
Denmark.....	5,824,245	118,382,831	—	124,207,076
Finland.....	72,147	65,597,186	—	65,669,333
France.....	3,054,229	485,275,910	\$ 1,346,412	489,676,551
Germany.....	12,437,903	328,007,413	—	340,445,316
Hong Kong.....	—	124,239,199	—	124,239,199
Ireland.....	13,799,321	20,961,835	—	34,761,156
Israel.....	6,278,550	36,742,828	—	43,021,378
Italy.....	1,783,347	99,756,450	—	101,539,797
Japan.....	18,623,645	1,100,906,935	—	1,119,530,580
Netherlands.....	55,077,972	150,023,671	—	205,101,643
New Zealand.....	—	18,400,445	—	18,400,445
Norway.....	154,487	47,923,790	—	48,078,277
Portugal.....	—	11,978,227	—	11,978,227
Singapore.....	—	52,585,517	—	52,585,517
Spain.....	3,654,557	102,884,726	—	106,539,283
Sweden.....	524,922	152,633,549	—	153,158,471
Switzerland.....	47,449,175	385,414,272	—	432,863,447
United Kingdom.....	209,381,761	495,716,878	—	705,098,639
Preferred Stocks				
Germany.....	—	22,761,243	—	22,761,243
Securities Lending Collateral.....	—	242,665,132	—	242,665,132
Futures Contracts**.....	2,757,299	—	—	2,757,299
TOTAL.....	<u>\$1,008,831,741</u>	<u>\$4,468,608,655</u>	<u>\$1,346,412^</u>	<u>\$5,478,786,808</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 CORE EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (94.3%)		
AUSTRALIA — (6.5%)		
* 3P Learning Ltd.....	182,513	\$ 159,113
* A2B Australia Ltd.....	950,290	772,233
Accent Group Ltd.....	1,632,618	1,505,742
# Adairs Ltd.....	452,969	767,788
Adbri Ltd.....	1,707,812	3,045,563
AGL Energy Ltd.....	1,039,947	6,124,969
* Ainsworth Game Technology Ltd.....	387,271	243,618
* Alkane Resources Ltd.....	2,028,893	1,125,019
* Alliance Aviation Services Ltd.....	42,210	95,123
* Allkem Ltd.....	898,074	7,244,217
ALS Ltd.....	1,162,784	9,550,450
* Altech Chemicals Ltd.....	165,453	6,675
Altium Ltd.....	255,250	5,636,639
Alumina Ltd.....	4,207,747	4,570,593
#* AMA Group Ltd.....	1,828,989	198,408
* AMP Ltd.....	12,100,776	9,266,891
Ampol Ltd.....	600,474	14,226,130
Ansell Ltd.....	412,472	7,572,843
APA Group.....	1,158,388	9,498,030
Appen Ltd.....	179,024	734,031
* Arafura Resources Ltd.....	2,345,857	583,963
ARB Corp. Ltd.....	230,089	5,402,950
* Ardea Resources Ltd.....	28,411	24,970
# Ardent Leisure Group Ltd.....	1,412,871	510,785
* Argosy Minerals Ltd.....	38,616	11,029
Aristocrat Leisure Ltd.....	775,551	19,348,485
ASX Ltd.....	43,079	2,677,565
Atlas Arteria Ltd.....	1,515,596	8,246,874
AUB Group Ltd.....	122,557	1,680,973
* Audinate Group Ltd.....	12,462	82,462
#* Aura Energy Ltd.....	120,034	17,747
#* Aurelia Metals Ltd.....	5,681,890	1,099,002
Aurizon Holdings Ltd.....	5,227,723	14,796,001
* Aussie Broadband Ltd.....	193,753	495,100
Austal Ltd.....	1,707,129	3,206,952
Australia & New Zealand Banking Group Ltd.....	2,322,978	37,542,253
Australia & New Zealand Banking Group Ltd.....	154,865	2,477,876
* Australian Agricultural Co. Ltd.....	1,582,128	2,051,890
Australian Ethical Investment Ltd.....	52,590	241,442
Australian Finance Group Ltd.....	643,435	857,184
#* Australian Strategic Materials Ltd.....	388,680	979,169
#* Australian Vanadium Ltd.....	1,298,655	40,580
Australian Vintage Ltd.....	101,209	46,848
Auswide Bank Ltd.....	44,497	208,522
AVJennings Ltd.....	297,081	98,729
Baby Bunting Group Ltd.....	382,353	1,294,385
# Bank of Queensland Ltd.....	3,178,106	16,831,872
* Bannerman Energy Ltd.....	81,394	128,964
Bapcor Ltd.....	1,489,373	6,983,158
Base Resources Ltd.....	50,433	10,760
Beach Energy Ltd.....	11,632,707	14,991,299
Beacon Lighting Group Ltd.....	6,598	11,041
Bega Cheese Ltd.....	1,283,626	3,140,458
Bell Financial Group Ltd.....	267,799	218,191
#* Bellevue Gold Ltd.....	991,473	589,691

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	1,855,742	\$ 13,466,436
	5,730,049	157,279,236
#	1,283,423	70,639,602
#*	200,510	110,023
*	99,755	12,349
	42,784	2,336,289
*††	32,768	0
	2,399,569	28,186,242
*	19,165	30,851
	1,840,841	14,816,380
	769,177	825,342
#	316,158	4,674,118
	382,335	5,652,941
#	252,368	120,727
*	54,178	27,117
*	42,232	188,103
	1,906,520	372,471
	2,587	15,473
*	448,450	1,230,658
#*	4,337,430	640,028
	1,056,185	15,397,289
	2,116,492	355,542
#*	192,104	134,083
	338,706	991,352
,††	44,010	0
	2,149,463	10,617,835
	404,161	1,378,952
#*	510,287	834,989
*	49,960	19,263
	8,574,683	16,519,039
	72,545	961,290
#	41,173	31,028
*	58,513	33,931
	74,643	11,250,707
#	587,540	3,599,929
#*	18,487	23,369
	1,513,056	19,927,457
*	371,475	17,649
	678,091	4,942,812
#	931,529	66,154,767
	710,970	12,560,698
#*	14,669,183	2,320,261
#*	181,669	2,422,647
	1,536,803	2,786,094
#	212,266	3,608,688
	293,605	59,782,963
	3,061,776	9,826,176
#*	226,568	18,114
#*	56,341	10,150
	543,610	2,367,674
#*	871,947	549,877
#*	214,284	114,870
	1,422,869	4,342,885
#	175,661	1,391,659
	664,339	1,663,293
	146,778	7,504,737
	3,334,914	12,983,341
#	499,626	4,416,914
#*	1,598,656	2,960,287

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
#*	Ecograp Ltd.....	178,153
	Elders Ltd.....	649,032
#*	Electro Optic Systems Holdings Ltd.....	24,374
*	Elixir Energy Ltd.....	311,800
#*	Elmo Software Ltd.....	45,069
#	Emeco Holdings Ltd.....	1,014,439
*	Emerald Resources NL.....	12,204
#*	EML Payments Ltd.....	650,871
	Endeavour Group Ltd.....	927,704
*	Energy World Corp. Ltd.....	9,786,818
	Enero Group Ltd.....	49,515
	EQT Holdings Ltd.....	24,907
	Estia Health Ltd.....	1,064,868
#*	European Lithium Ltd.....	596,468
	Euroz Hartleys Group Ltd.....	146,961
*	EVENT Hospitality & Entertainment Ltd.....	402,587
	Evolution Mining Ltd.....	4,659,545
	Finbar Group Ltd.....	5,532
	Fleetwood Ltd.....	413,728
#*	Flight Centre Travel Group Ltd.....	182,804
	Fortescue Metals Group Ltd.....	2,980,314
*	Frontier Digital Ventures Ltd.....	43,551
#	G8 Education Ltd.....	4,228,104
*	Galan Lithium Ltd.....	119,680
*	Gascoyne Resources Ltd.....	58,883
	Genworth Mortgage Insurance Australia Ltd.....	2,180,109
	Gold Road Resources Ltd.....	3,392,244
	GrainCorp Ltd., Class A.....	1,135,294
	Grange Resources Ltd.....	2,267,682
#*	Greenland Minerals Ltd.....	413,383
	GUD Holdings Ltd.....	564,849
	GWA Group Ltd.....	1,080,852
	Hansen Technologies Ltd.....	580,011
	Harvey Norman Holdings Ltd.....	2,202,888
	Healius Ltd.....	4,674,497
	Healthia Ltd.....	23,223
*	Highfield Resources Ltd.....	317,946
	Hot Chili Ltd.....	31,366
#	HT&E Ltd.....	1,243,739
	HUB24 Ltd.....	90,734
#	Humm Group Ltd.....	1,837,780
	IDP Education Ltd.....	322,567
	IGO Ltd.....	2,333,436
	Iluka Resources Ltd.....	1,354,820
	Image Resources NL.....	504,095
	Imdex Ltd.....	1,381,226
	Incitec Pivot Ltd.....	5,775,706
	Infomedia Ltd.....	1,490,914
#	Inghams Group Ltd.....	1,364,492
	Insignia Financial Ltd.....	2,917,832
	Insurance Australia Group Ltd.....	2,471,004
	Integral Diagnostics Ltd.....	656,679
#*	Integrated Research Ltd.....	399,026
#	InvoCare Ltd.....	430,506
#*	ioneer Ltd.....	974,026
	IPH Ltd.....	631,544
	IRESS Ltd.....	516,967
	IVE Group Ltd.....	353,791
	James Hardie Industries PLC.....	492,468
		\$ 38,625
		5,157,336
		15,594
		33,032
		87,766
		524,603
		9,143
		483,567
		5,168,642
		383,581
		108,869
		447,113
		1,490,544
		32,355
		170,958
		4,026,838
		8,607,475
		2,825
		498,074
		2,223,120
		38,352,343
		28,791
		3,156,503
		100,619
		10,186
		4,319,870
		3,315,806
		6,853,464
		1,793,064
		16,306
		3,494,597
		1,576,363
		2,324,518
		6,428,330
		12,736,316
		28,013
		212,114
		15,670
		1,138,171
		1,567,457
		645,923
		6,490,007
		18,284,417
		9,195,194
		54,598
		1,758,565
		14,715,597
		1,666,037
		2,829,020
		6,348,097
		7,775,172
		1,423,607
		142,801
		3,339,700
		386,459
		3,898,691
		4,145,576
		533,442
		12,162,338

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
# James Hardie Industries PLC, Sponsored ADR.....	39,415	\$ 979,069
* Janison Education Group Ltd.....	54,848	16,857
# JB Hi-Fi Ltd.....	565,964	16,758,429
Johns Lyng Group Ltd.....	521,353	2,771,646
Jupiter Mines Ltd.....	1,938,014	269,778
* Karoon Energy Ltd.....	2,135,676	2,821,935
# Kelsian Group Ltd.....	214,475	923,727
* Kingsgate Consolidated Ltd.....	387,656	449,270
* Koba Resources Ltd.....	5,573	555
#* Kogan.com Ltd.....	234,324	758,463
#* Lark Distilling Co. Ltd.....	15,656	30,926
*†† Lednium Technology Pty Ltd.....	21,998	0
Lendlease Corp. Ltd.....	1,066,602	7,727,145
Lifestyle Communities Ltd.....	124,401	1,481,999
Link Administration Holdings Ltd.....	1,651,146	5,090,668
* Lithium Power International Ltd.....	93,703	35,593
* Lottery Corp. Ltd.....	3,189,951	10,118,840
Lovisa Holdings Ltd.....	234,434	2,944,987
Lycopodium Ltd.....	36,281	157,404
#* Lynas Rare Earths Ltd.....	1,015,334	6,243,635
MA Financial Group Ltd.....	66,446	287,874
MACA Ltd.....	1,601,830	1,125,468
Macmahon Holdings Ltd.....	4,944,481	501,876
Macquarie Group Ltd.....	212,912	27,249,195
* Macquarie Telecom Group Ltd.....	645	30,487
Mader Group Ltd.....	5,780	11,675
# Magellan Financial Group Ltd.....	385,704	3,962,823
#* Mayne Pharma Group Ltd.....	7,537,063	1,798,516
McMillan Shakespeare Ltd.....	451,962	3,897,140
McPherson's Ltd.....	645,002	370,815
Medibank Pvt Ltd.....	4,221,485	10,150,696
#* Megaport Ltd.....	60,297	413,995
#* Mesoblast Ltd.....	325,946	213,896
* Mesoblast Ltd., Sponsored ADR.....	1,592	5,317
#* Metals X Ltd.....	2,115,759	470,433
Metcash Ltd.....	4,566,839	13,312,053
# Michael Hill International Ltd.....	142,460	104,155
* Mincor Resources NL.....	379,178	514,277
Mineral Resources Ltd.....	718,379	27,373,176
* MMA Offshore Ltd.....	1,151,011	484,640
# Monadelphous Group Ltd.....	440,307	3,196,503
Monash IVF Group Ltd.....	1,535,063	1,201,388
# Money3 Corp. Ltd.....	899,336	1,396,073
Mount Gibson Iron Ltd.....	3,636,464	1,340,927
# Myer Holdings Ltd.....	15,418,143	5,086,193
MyState Ltd.....	347,811	1,167,959
#* Nanosonics Ltd.....	175,842	585,019
National Australia Bank Ltd.....	2,773,071	59,888,651
* Navarre Minerals Ltd.....	225,588	9,130
Navigator Global Investments Ltd.....	736,845	792,579
#* Nearmap Ltd.....	234,433	229,579
#* Neometals Ltd.....	551,838	434,654
Netwealth Group Ltd.....	328,501	2,984,406
* Neurizer Ltd.....	38,788	4,245
#* New Century Resources Ltd.....	36,447	44,192
# New Hope Corp. Ltd.....	2,263,298	7,011,878
* New World Resources Ltd.....	445,048	10,628
Newcrest Mining Ltd.....	1,052,430	14,176,539
* NEXTDC Ltd.....	285,810	2,379,238

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
nib holdings Ltd.....	1,879,111	\$ 9,609,889
Nick Scali Ltd.....	369,427	2,508,233
Nickel Industries Ltd.....	3,341,959	2,566,522
Nine Entertainment Co. Holdings Ltd.....	7,524,955	10,978,678
Northern Star Resources Ltd.....	3,004,390	16,511,012
#* Nova Minerals Ltd.....	32,976	20,268
* Novonix Ltd.....	25,637	51,833
NRW Holdings Ltd.....	2,895,425	3,963,773
Nufarm Ltd.....	1,585,253	5,773,265
Objective Corp. Ltd.....	10,378	111,441
* OFX Group Ltd.....	1,027,937	1,959,270
# OM Holdings Ltd.....	418,603	189,465
#* Omni Bridgeway Ltd.....	882,083	2,559,361
oOh!media Ltd.....	2,576,034	2,266,511
* Opthea Ltd.....	24,427	21,988
Orica Ltd.....	737,943	8,746,269
Origin Energy Ltd.....	2,742,448	11,513,794
Orora Ltd.....	4,597,026	11,507,001
OZ Minerals Ltd.....	1,531,359	20,451,677
Pacific Current Group Ltd.....	236,569	1,257,498
* Pacific Smiles Group Ltd.....	108,709	133,019
Pact Group Holdings Ltd.....	868,271	1,235,108
#* Paladin Energy Ltd.....	2,543,237	1,330,163
* Panoramic Resources Ltd.....	4,222,324	584,307
* Pantoro Ltd.....	258,725	34,204
Paragon Care Ltd.....	154,646	34,222
Peet Ltd.....	1,092,350	797,077
# Pental Group Ltd.....	1,135,450	3,845,456
#* Peninsula Energy Ltd.....	168,481	22,246
PeopleIN Ltd.....	57,295	136,964
Pepper Money Ltd.....	30,518	35,035
Perenti Global Ltd.....	3,067,062	1,237,311
# Perpetual Ltd.....	215,132	4,591,792
Perseus Mining Ltd.....	5,745,142	6,818,457
* Pilbara Minerals Ltd.....	1,145,764	2,259,138
# Pinnacle Investment Management Group Ltd.....	43,011	305,410
# Platinum Asset Management Ltd.....	1,101,774	1,414,655
* Playside Studios Ltd.....	22,530	11,005
* Poseidon Nickel Ltd.....	465,711	17,779
* PPK Group Ltd.....	3,734	7,199
PPK Mining Equipment Group.....	3,734	0
# Praemium Ltd.....	1,027,677	456,701
Premier Investments Ltd.....	361,848	5,382,005
# Pro Medicus Ltd.....	159,511	5,587,490
Propel Funeral Partners Ltd.....	19,036	62,490
Prospect Resources Ltd.....	94,673	7,962
PSC Insurance Group Ltd.....	38,575	118,623
# PWR Holdings Ltd.....	209,639	1,231,991
* Qantas Airways Ltd.....	216,066	696,241
QBE Insurance Group Ltd.....	2,187,797	17,689,922
Qube Holdings Ltd.....	3,872,025	7,531,599
# Ramelius Resources Ltd.....	4,046,282	3,065,757
Ramsay Health Care Ltd.....	232,123	11,467,284
# REA Group Ltd.....	76,955	6,789,303
Reckon Ltd.....	132,862	113,435
* Red 5 Ltd.....	2,843,263	527,358
* Red River Resources Ltd.....	74,847	8,106
#* Redbubble Ltd.....	292,262	242,710
Reece Ltd.....	151,226	1,633,289

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
AUSTRALIA — (Continued)			
#	Regis Healthcare Ltd.....	591,209	\$ 897,331
#	Regis Resources Ltd.....	3,673,993	4,551,929
#*	Reject Shop Ltd.....	143,024	432,254
	Reliance Worldwide Corp. Ltd.....	2,507,591	7,834,633
#	Resimac Group Ltd.....	61,700	57,931
#*	Resolute Mining Ltd.....	4,396,079	863,751
*	Retail Food Group Ltd.....	873,488	29,395
	Ridley Corp. Ltd.....	1,245,370	1,476,322
	Rio Tinto Ltd.....	692,143	47,954,814
*	RPMGlobal Holdings Ltd.....	166,150	184,514
#*	Rumble Resources Ltd.....	192,583	33,736
*††	Salmat Ltd.....	68,805	0
	Sandfire Resources Ltd.....	3,226,898	10,413,687
	Santos Ltd.....	6,498,115	33,779,670
	SEEK Ltd.....	218,442	3,538,135
	Select Harvests Ltd.....	549,513	1,775,782
	Servcorp Ltd.....	216,214	477,250
*	Service Stream Ltd.....	2,650,634	1,957,005
	Seven Group Holdings Ltd.....	396,675	4,914,739
*	Seven West Media Ltd.....	4,756,155	1,589,574
	SG Fleet Group Ltd.....	296,227	544,193
	Shaver Shop Group Ltd.....	400,656	293,070
*	Sierra Rutile Holdings, Ltd.....	1,354,820	302,916
	Sigma Healthcare Ltd.....	11,841,547	5,143,282
*	Silex Systems Ltd.....	59,245	136,348
*	Silver Lake Resources Ltd.....	4,249,861	4,297,059
#*	Silver Mines Ltd.....	516,155	68,328
	Sims Ltd.....	824,444	8,573,392
*††	Sino Strategic International Ltd.....	9,056	0
	SmartGroup Corp. Ltd.....	336,112	1,628,441
	Sonic Healthcare Ltd.....	1,028,159	24,759,625
	South32 Ltd., ADR.....	442,761	6,017,122
	South32 Ltd.....	5,309,068	14,470,471
	Southern Cross Electrical Engineering Ltd.....	56,353	25,560
	Southern Cross Media Group Ltd.....	1,129,009	947,821
*††	Speedcast International Ltd.....	1,370,682	0
	SRG Global Ltd.....	103,260	50,557
#	St Barbara Ltd.....	4,057,519	3,199,195
*	Star Entertainment Grp Ltd.....	4,077,915	8,835,425
	Steadfast Group Ltd.....	1,938,363	7,267,002
*	Strike Energy Ltd.....	143,005	29,285
	Suncorp Group Ltd.....	1,903,911	15,035,731
#	Sunland Group Ltd.....	474,685	840,147
*	Sunstone Metals Ltd.....	1,483,507	52,301
	Super Retail Group Ltd.....	1,308,279	9,132,840
*	Superloop Ltd.....	1,140,059	676,610
	Symbio Holdings Ltd.....	98,233	276,121
#*	Syrah Resources Ltd.....	2,281,525	2,377,171
	Tabcorp Holdings Ltd.....	3,526,103	2,459,735
	Tassal Group Ltd.....	1,212,059	4,174,029
	Technology One Ltd.....	1,256,085	10,422,073
	Telstra Corp. Ltd.....	5,536,444	15,131,152
	Telstra Corp. Ltd., ADR.....	35,561	484,892
#*	Temple & Webster Group Ltd.....	54,749	203,520
	Ten Sixty Four Ltd.....	1,871,019	825,312
*	Terracom Ltd.....	231,969	132,640
	TPG Telecom Ltd.....	1,160,727	5,179,219
	Transurban Group.....	1,242,888	12,704,413
	Treasury Wine Estates Ltd.....	999,312	8,614,104

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
* Tuas Ltd.....	842,979	\$ 914,088
* Tyro Payments Ltd.....	226,747	132,679
United Malt Grp Ltd.....	1,299,693	3,356,494
*†† Virgin Australia Holdings Ltd.....	3,195,173	0
Vita Group Ltd.....	719,188	98,468
Ω Viva Energy Group Ltd.....	3,684,599	6,921,777
* Walkabout Resources Ltd.....	27,529	4,135
*# Warrego Energy Ltd.....	232,025	25,172
*# Webjet Ltd.....	618,822	2,254,741
Wesfarmers Ltd.....	877,160	28,740,585
* West African Resources Ltd.....	2,427,372	2,259,834
Westgold Resources Ltd.....	1,780,115	1,624,639
# Westpac Banking Corp.....	2,907,202	44,024,170
Whitehaven Coal Ltd.....	4,646,331	20,457,238
* Widgie Nickel Ltd.....	130,825	32,745
WiseTech Global Ltd.....	43,637	1,545,387
# Woodside Energy Group Ltd., ADR.....	463,829	10,533,558
* Woodside Energy Group Ltd.....	2,715,880	61,346,994
Woolworths Group Ltd.....	1,011,883	26,621,713
Worley Ltd.....	864,133	8,721,085
* Xero Ltd.....	40,361	2,658,930
# Yancoal Australia Ltd.....	107,484	377,314
*# Zip Co. Ltd.....	312,155	252,218
TOTAL AUSTRALIA.....		<u>2,002,301,337</u>
AUSTRIA — (0.5%)		
# Addiko Bank AG.....	9,380	98,819
Agrana Beteiligungs AG.....	84,603	1,402,955
ANDRITZ AG.....	293,662	13,740,387
# AT&S Austria Technologie & Systemtechnik AG.....	198,230	9,904,409
Ω BAWAG Group AG.....	251,870	11,628,776
*# DO & Co. AG.....	23,970	2,002,722
Erste Group Bank AG.....	533,057	13,514,421
EVN AG.....	168,166	3,966,250
*# FACC AG.....	30,403	230,998
* Flughafen Wien AG.....	14,020	471,255
Immofinanz AG.....	223,231	0
*# Kapsch TrafficCom AG.....	10,948	144,714
Lenzing AG.....	53,725	4,335,521
Mayr Meinhof Karton AG.....	22,086	3,528,843
Oberbank AG.....	2,814	290,459
# Oesterreichische Post AG.....	143,988	4,149,276
OMV AG.....	405,120	17,254,030
Palfinger AG.....	44,518	1,103,553
# POLYTEC Holding AG.....	63,673	380,942
Porr AG.....	65,497	813,675
Raiffeisen Bank International AG.....	701,884	8,503,152
# Rosenbauer International AG.....	4,139	141,900
S IMMO AG.....	151,701	3,538,424
Schoeller-Bleckmann Oilfield Equipment AG.....	21,068	1,204,651
# Semperit AG Holding.....	39,636	803,711
Strabag SE.....	72,227	2,989,982
Telekom Austria AG, ADR.....	4,200	52,080
Telekom Austria AG.....	563,641	3,492,495
UBM Development AG.....	4,439	152,942
UNIQA Insurance Group AG.....	669,500	4,586,808
# Verbund AG.....	34,475	3,791,060
Vienna Insurance Group AG Wiener Versicherung Gruppe.....	200,570	4,604,749
voestalpine AG.....	627,528	14,129,813

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRIA — (Continued)		
Wienerberger AG.....	297,486	\$ 6,847,383
Zumtobel Group AG.....	110,458	789,252
TOTAL AUSTRIA.....		<u>144,590,407</u>
BELGIUM — (1.1%)		
Ackermans & van Haaren NV.....	122,493	18,006,667
Ageas SA.....	588,860	25,700,967
* AGFA-Gevaert NV.....	1,175,105	4,251,685
Anheuser-Busch InBev SA.....	913,054	48,910,288
Anheuser-Busch InBev SA/NV, Sponsored ADR.....	118,114	6,323,824
* Argenx SE, ADR.....	5,187	1,889,157
* Argenx SE.....	8,301	3,032,367
Atenor.....	3,938	204,837
Banque Nationale de Belgique.....	92	150,871
Barco NV.....	145,282	3,806,584
Bekaert SA.....	234,617	8,309,537
#*Ω Biocartis Group NV.....	19,986	35,327
bpost SA.....	419,997	2,635,868
#* Cie d'Entreprises CFE.....	55,505	542,334
# Deceuninck NV.....	286,785	743,191
* Deme Group NV.....	55,505	6,417,170
D'iereeren Group.....	144,552	23,724,755
Econocom Group SA/NV.....	503,717	1,713,661
# Elia Group SA.....	87,961	13,353,511
Etablissements Franz Colruyt NV.....	303,267	8,385,059
#* Euronav NV.....	917,318	12,501,479
EVS Broadcast Equipment SA.....	54,770	1,239,579
# Exmar NV.....	139,830	770,186
Fagron.....	278,740	4,251,565
* Galapagos NV.....	160,408	8,138,145
Gimv NV.....	108,700	5,868,656
* Greenyard NV.....	26,742	239,406
Immobel SA.....	10,459	628,360
Ion Beam Applications.....	72,762	1,273,482
Jensen-Group NV.....	9,952	302,499
KBC Group NV.....	306,607	16,059,143
* Kinopolis Group NV.....	65,202	3,211,378
Lotus Bakeries NV.....	1,227	6,980,313
#* MDxHealth SA.....	25,853	18,277
Melexis NV.....	89,077	7,643,058
#* Ontex Group NV.....	332,133	2,171,519
* Orange Belgium SA.....	182,728	3,518,515
Picanol.....	3,351	243,279
# Proximus SADP.....	704,668	9,764,580
Recticel SA.....	258,558	3,969,169
Roularta Media Group NV.....	8,176	150,861
Shurgard Self Storage SA.....	68,754	3,546,404
Sipef NV.....	18,495	1,075,738
Solvay SA.....	312,855	27,478,969
# Telenet Group Holding NV.....	122,760	1,963,336
TER Beke SA.....	1,957	197,308
* Tessenderlo Group SA.....	215,609	6,757,339
UCB SA.....	132,842	10,380,107
# Umicore SA.....	393,705	14,260,926
Van de Velde NV.....	26,759	1,006,740
VGP NV.....	31,155	5,471,940
Viohalco SA.....	172,079	600,322
TOTAL BELGIUM.....		<u>339,820,238</u>

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (11.2%)		
#* 5N Plus, Inc.....	279,292	\$ 390,405
# Absolute Software Corp.....	81,296	749,760
# Acadian Timber Corp.....	47,364	628,783
* Aclara Resources, Inc.....	226,465	49,518
* Advantage Energy Ltd.....	3,854,712	33,142,305
Aecon Group, Inc.....	337,250	2,923,334
Africa Oil Corp.....	435,095	805,260
# AG Growth International, Inc.....	67,397	1,785,780
AGF Management Ltd., Class B.....	749,821	3,659,663
# Agnico Eagle Mines Ltd.....	1,302,463	55,999,692
#* Aimia, Inc.....	381,890	1,380,774
#* Air Canada.....	240,139	3,261,112
# AirBoss of America Corp.....	95,983	1,209,766
* AKITA Drilling Ltd., Class A.....	6,200	9,490
# Alamos Gold, Inc., Class A.....	2,560,125	20,228,236
* Alexco Resource Corp.....	12,200	6,193
Algoma Central Corp.....	16,660	205,559
# Algonquin Power & Utilities Corp.....	786,006	10,993,587
Alimentation Couche-Tard, Inc.....	792,230	35,393,759
# AltaGas Ltd.....	830,170	18,495,764
Altius Minerals Corp.....	150,795	2,153,794
* Altius Renewable Royalties Corp.....	10,704	75,147
# Altus Group Ltd.....	51,864	2,129,156
* Americas Gold & Silver Corp.....	51,477	29,748
Amerigo Resources Ltd.....	422,574	428,992
Andlauer Healthcare Group, Inc.....	28,764	1,106,489
# Andrew Peller Ltd., Class A.....	102,169	462,754
# ARC Resources Ltd.....	3,241,432	45,461,802
#* Argonaut Gold, Inc.....	1,405,841	521,475
* Aritzia, Inc.....	324,111	10,225,360
Atco Ltd., Class I.....	146,472	5,413,705
* Athabasca Oil Corp.....	1,945,456	3,676,548
* ATS Automation Tooling Systems, Inc.....	191,967	6,078,843
#* Aurora Cannabis, Inc.....	144,010	203,098
* AutoCanada, Inc.....	227,348	4,601,820
# B2Gold Corp.....	5,742,597	20,090,458
# Badger Infrastructure Solutions Ltd.....	160,010	3,839,840
* Ballard Power Systems, Inc.....	141,280	1,134,478
# Bank of Montreal.....	1,006,459	101,367,022
# Bank of Nova Scotia.....	1,296,960	79,039,616
Barrick Gold Corp.....	1,987,683	31,538,932
#* Bausch Health Cos., Inc.....	468,291	2,163,504
* Baytex Energy Corp.....	953,991	5,125,499
BCE, Inc.....	111,114	5,614,417
# Birchcliff Energy Ltd.....	1,364,140	10,482,322
Bird Construction, Inc.....	155,572	884,436
Black Diamond Group Ltd.....	283,698	833,005
* BlackBerry Ltd.....	424,307	2,601,002
BMTC Group, Inc.....	7,200	80,122
#* Bombardier, Inc., Class A.....	4,941	86,546
* Bombardier, Inc., Class B.....	134,980	2,256,782
* Bonterra Energy Corp.....	136,052	1,025,264
Boralex, Inc., Class A.....	172,816	6,269,987
Boyd Group Services, Inc.....	1,529	192,237
Bridgemarq Real Estate Services.....	32,200	335,189
Brookfield Asset Management Reinsurance Partners Ltd., Class A.....	1,312	65,246
Brookfield Asset Management, Inc., Class A.....	169,935	8,437,273
# Brookfield Infrastructure Corp., Class A.....	197,339	9,035,146
# BRP, Inc.....	101,623	7,729,554

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
#,* CAE, Inc.....	237,612	\$ 6,291,193
* Calfrac Well Services Ltd.....	44,963	165,028
# Calian Group Ltd.....	23,649	1,274,281
Cameco Corp.....	327,425	8,437,171
# Canaccord Genuity Group, Inc.....	521,257	4,050,216
# Canacol Energy Ltd.....	738,579	1,418,847
#,* Canada Goose Holdings, Inc.....	141,484	2,771,584
# Canadian Imperial Bank of Commerce.....	1,244,058	62,936,056
Canadian National Railway Co.....	574,806	72,818,185
Canadian Natural Resources Ltd.....	2,755,146	152,084,059
Canadian Pacific Railway Ltd.....	412,743	32,548,285
Canadian Tire Corp. Ltd., Class A.....	210,841	27,086,371
# Canadian Utilities Ltd., Class A.....	212,488	6,878,004
# Canadian Western Bank.....	567,869	11,472,235
#* Canfor Corp.....	496,067	10,556,265
#* Canfor Pulp Products, Inc.....	157,874	690,402
#* Canopy Growth Corp.....	200,794	529,628
# Capital Power Corp.....	338,869	13,056,731
#* Capstone Mining Corp.....	3,589,481	8,100,894
# Cardinal Energy Ltd.....	603,543	4,383,232
Cargojet, Inc.....	7,533	873,041
# Cascades, Inc.....	544,233	4,164,994
CCL Industries, Inc., Class B.....	292,456	14,691,886
* Celestica, Inc.....	613,467	6,464,954
Cenovus Energy, Inc.....	2,376,995	45,330,232
Centerra Gold, Inc.....	1,370,602	8,530,474
CES Energy Solutions Corp.....	1,087,618	2,259,235
* CGI, Inc.....	281,166	24,105,865
# Chesswood Group Ltd.....	31,923	289,178
# CI Financial Corp.....	721,293	8,313,838
Clairvest Group, Inc.....	516	27,258
# Cogeco Communications, Inc.....	128,057	8,289,129
Cogeco, Inc.....	49,890	2,658,618
Colliers International Group, Inc.....	34,830	4,352,705
Computer Modelling Group Ltd.....	387,353	1,506,398
Conifex Timber, Inc.....	32,928	47,571
Constellation Software, Inc.....	20,601	35,044,625
#* Copper Mountain Mining Corp.....	1,301,531	1,646,543
Corby Spirit & Wine Ltd.....	40,385	551,902
# Corus Entertainment, Inc., Class B.....	1,831,025	5,376,326
# Crescent Point Energy Corp.....	2,758,426	21,827,736
#* Crew Energy, Inc.....	3,896,175	17,038,444
#* Cronos Group, Inc.....	270,268	851,344
#* Denison Mines Corp.....	2,156,614	2,576,720
* Descartes Systems Group, Inc.....	40,006	2,763,379
Dexterra Group, Inc.....	149,186	732,793
#* DIRTT Environmental Solutions.....	124,732	125,652
Dollarama, Inc.....	342,577	20,762,486
# Doman Building Materials Group Ltd.....	328,420	1,726,029
# Dorel Industries, Inc., Class B.....	179,394	984,842
DREAM Unlimited Corp., Class A.....	139,429	3,593,110
Dundee Precious Metals, Inc.....	875,387	4,231,499
ECN Capital Corp.....	1,217,175	5,684,047
E-L Financial Corp. Ltd.....	538	338,206
* Eldorado Gold Corp.....	859,411	5,282,556
# Element Fleet Management Corp.....	1,753,120	20,124,840
# Emera, Inc.....	299,489	14,198,569
# Empire Co. Ltd., Class A.....	485,506	14,733,328
Enbridge, Inc.....	848,644	38,129,576

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CANADA — (Continued)			
#	Endeavour Mining PLC.....	726,540	\$14,331,658
#,*	Endeavour Silver Corp.....	420,218	1,531,906
#	Enerflex Ltd.....	488,084	2,248,796
#*	Energy Fuels, Inc.....	220,413	1,478,544
#	Enerplus Corp.....	1,127,385	15,737,285
	Enghouse Systems Ltd.....	166,592	4,267,086
*	Ensign Energy Services, Inc.....	828,118	2,231,078
#	EQB, Inc.....	169,156	7,343,237
#,*	Equinox Gold Corp.....	385,657	1,721,418
#*	ERO Copper Corp.....	67,234	665,226
	Evertz Technologies Ltd.....	115,129	1,308,131
#	Exchange Income Corp.....	102,091	3,737,477
#	Exco Technologies Ltd.....	152,652	1,041,879
#	Extencicare, Inc.....	487,066	2,867,891
	Fairfax Financial Holdings Ltd.....	74,397	40,075,788
#	Fiera Capital Corp.....	275,463	1,959,680
	Finning International, Inc.....	619,384	13,543,206
	Firm Capital Mortgage Investment Corp.....	141,218	1,354,228
#	First Majestic Silver Corp.....	548,167	4,199,023
#	First National Financial Corp.....	74,235	2,172,760
	First Quantum Minerals Ltd.....	1,294,628	23,657,255
	FirstService Corp.....	101,865	13,632,570
*	Fission Uranium Corp.....	1,807,387	1,058,561
	Fortis, Inc.....	301,842	14,260,610
#,*	Fortuna Silver Mines, Inc.....	1,682,347	4,817,134
#	Franco-Nevada Corp.....	23,160	2,964,017
#	Freehold Royalties Ltd.....	519,444	5,889,912
#*	Frontera Energy Corp.....	108,190	1,060,314
#*	Galiano Gold, Inc.....	738,913	311,595
	Gamehost, Inc.....	83,742	547,359
*	GDI Integrated Facility Services, Inc.....	18,321	715,500
	Gear Energy Ltd.....	537,509	570,858
	George Weston Ltd.....	191,596	22,867,934
	GFL Environmental, Inc.....	28,777	795,684
#	Gibson Energy, Inc.....	591,838	12,164,442
#	Gildan Activewear, Inc.....	438,616	12,858,609
	goeasy Ltd.....	82,351	7,200,045
#*	GoldMoney, Inc.....	48,197	59,091
#*	Gran Tierra Energy, Inc.....	1,921,398	2,550,761
	Great-West Lifeco, Inc.....	403,913	9,815,917
	Guardian Capital Group Ltd., Class A.....	18,706	430,638
#	Hardwoods Distribution, Inc.....	16,000	417,321
#*	Headwater Exploration, Inc.....	100,274	486,277
*	Heroux-Devtek, Inc.....	166,614	1,855,387
	High Liner Foods, Inc.....	114,391	1,067,489
#	HLS Therapeutics, Inc.....	1,000	10,074
#	Home Capital Group, Inc.....	421,329	8,600,633
	Hudbay Minerals, Inc.....	4,199,833	16,168,991
#Ω	Hydro One Ltd.....	246,144	6,871,772
#*	i-80 Gold Corp.....	413,213	784,122
	iA Financial Corp., Inc.....	471,017	25,916,878
#,*	IAMGOLD Corp.....	2,542,163	4,189,209
*	IBI Group, Inc.....	80,502	1,211,412
	IGM Financial, Inc.....	216,927	6,298,345
#*	Imperial Metals Corp.....	164,385	355,587
#	Imperial Oil Ltd.....	309,326	14,841,461
#	Information Services Corp.....	18,144	283,520
#	Innergex Renewable Energy, Inc.....	416,294	6,254,739
*	InPlay Oil Corp.....	10,143	26,535

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	126,572	\$18,839,267
#*	474,828	11,724,697
#*	89,083	111,354
#*	672,228	4,178,622
Ω	87,038	2,528,455
*	28,620	74,872
	31,864	811,934
#*	835,753	4,490,243
#	403,040	10,446,213
*	68,416	8,178,612
	14,675	89,224
#	7,786,411	26,693,487
*	659,645	2,982,581
*	11,300	16,678
#	37,940	308,723
#	230,597	5,096,166
*	26,500	10,761
#*	59,040	449,526
	4,685	442,689
#	306,459	10,001,110
	123,748	1,613,831
	217,422	5,361,904
#*	60,084	1,288,802
*††	696,278	0
#	319,294	14,556,545
	318,360	28,980,659
#*	1,820,013	923,828
#*	51,594	344,484
	4,251,300	23,969,690
#*	42,103	586,074
	79,701	452,482
#	1,291,261	82,456,786
*	18,373	1,844,115
*	516,619	3,868,944
*	42,348	91,604
#	1,500,954	27,495,763
	377,062	8,000,292
*	309,500	418,129
#	654,254	4,771,959
	71,610	304,343
*	24,537	63,616
#*	22,395	27,282
	168,105	1,293,065
*	1,414,917	19,479,901
	8,941	98,239
*††	131,933	0
#	299,729	11,150,260
	293,894	16,274,278
	9,067	782,826
*	32,000	12,495
#	54,186	2,443,668
#	495,275	5,646,804
	866,849	60,822,602
	6,756	76,764
#*	5,944,160	4,873,974
*	9,608	29,912
#	193,486	2,083,614
	119,112	1,329,491
#	216,659	5,833,745

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	533,092	\$ 17,476,242
	738,642	63,266,450
*	1,036,904	9,222,862
*	86,800	740,194
*	4,177,989	7,601,979
	239,869	12,819,987
	344,905	14,107,569
*††	174,500	0
#*	139,931	149,726
#	511,112	5,352,273
#*	924,589	2,050,551
#	1,041,404	21,178,866
	384,613	9,554,119
	886,377	16,501,681
	122,844	3,304,811
#	599,346	16,816,604
	276,912	3,325,842
*	184,683	67,063
	679,269	25,934,490
*	29,921	49,769
#	868,245	9,763,558
	163,882	752,510
*	200	184
	408,078	586,360
#	128,187	1,350,391
#	93,078	1,617,262
#	24,687	426,053
#	697,600	10,236,152
*	69,220	4,717,975
#	116,054	9,324,740
	647,731	8,561,571
#	719,660	1,197,045
#	464,603	10,322,092
#*	145,025	23,217
#*	15,805	72,573
#*	80,546	838,451
	382,743	20,518,809
#*	11,366	120,265
	177,191	5,361,877
	241,920	17,436,259
#	512,429	23,555,972
#	538,773	2,722,159
#	2,099,530	204,720,719
	319,501	6,866,321
*	1,171,097	1,088,287
#	490,849	2,920,830
#	321,626	7,944,266
#	43,704	463,814
#*	95,013	1,303,578
	925,483	4,639,882
	679,355	18,368,053
*	364,694	1,657,506
*	69,940	2,436,010
#	179,305	1,901,497
#*,*	132,682	3,302,865
*	63,199	429,753
Ω	142,863	3,195,187
#	437,190	8,173,307
	107,315	241,459

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
*†† Southern Pacific Resource Corp.....	665,787	\$ 0
*Ω Spin Master Corp.....	88,553	3,300,640
# Sprott, Inc.....	29,477	1,115,517
# SSR Mining, Inc.....	1,238,144	20,404,120
Stantec, Inc.....	356,306	17,586,097
# Stelco Holdings, Inc.....	78,048	2,202,690
Stella-Jones, Inc.....	242,967	7,211,882
*Ω STEP Energy Services Ltd.....	43,194	165,618
# Sun Life Financial, Inc.....	395,775	18,379,572
Suncor Energy, Inc.....	2,892,177	98,160,503
#* SunOpta, Inc.....	135,021	1,192,284
# Superior Plus Corp.....	799,931	7,227,521
Supremex, Inc.....	5,100	13,780
# Surge Energy, Inc.....	102,686	814,718
* Taiga Building Products Ltd.....	19,400	35,147
Tamarack Valley Energy Ltd.....	1,398,189	4,858,804
#*,* Taseko Mines Ltd.....	1,725,780	1,902,862
# TC Energy Corp.....	339,551	18,104,859
Teck Resources Ltd., Class A.....	5,400	167,412
Teck Resources Ltd., Class B.....	1,584,464	46,568,038
TECSYS, Inc.....	2,070	63,253
TELUS Corp.....	174,880	4,025,975
TerraVest Industries, Inc.....	2,500	46,367
# TFI International, Inc.....	308,940	30,856,605
# Thomson Reuters Corp.....	30,393	3,412,733
Tidewater Midstream & Infrastructure Ltd.....	582,130	563,696
Timbercreek Financial Corp.....	184,837	1,208,142
TMX Group Ltd.....	98,482	10,104,682
* Torex Gold Resources, Inc.....	426,256	3,245,477
# Toromont Industries Ltd.....	230,107	19,379,985
Toronto-Dominion Bank.....	1,110,180	72,119,775
Total Energy Services, Inc.....	227,898	1,372,138
Tourmaline Oil Corp.....	1,289,685	80,802,333
# TransAlta Corp.....	421,210	4,810,218
TransAlta Corp.....	1,032,557	11,820,925
# TransAlta Renewables, Inc.....	304,090	4,245,933
# Transcontinental, Inc., Class A.....	575,097	7,293,409
# TransGlobe Energy Corp.....	169,286	653,422
#* Trevali Mining Corp.....	258,153	88,702
#* Trican Well Service Ltd.....	1,775,523	5,254,953
# Tricon Residential, Inc.....	593,399	6,450,547
* Trisura Group Ltd.....	53,688	1,498,059
* Turquoise Hill Resources Ltd.....	313,794	8,204,484
* Uni-Select, Inc.....	181,718	5,249,111
Vermilion Energy, Inc.....	861,297	22,272,094
VersaBank.....	23,598	173,693
* Victoria Gold Corp.....	18,601	148,018
* Viemed Healthcare, Inc.....	6,346	49,816
Wajax Corp.....	120,993	1,972,851
Waste Connections, Inc.....	78,847	10,513,214
#* Wesdome Gold Mines Ltd.....	549,251	4,417,856
# West Fraser Timber Co. Ltd.....	343,432	32,154,021
Western Forest Products, Inc.....	2,306,543	2,683,807
# Westshore Terminals Investment Corp.....	261,041	6,916,654
# Wheaton Precious Metals Corp.....	133,324	4,573,014
# Whitecap Resources, Inc.....	2,613,366	19,979,584
#* WildBrain Ltd.....	392,989	718,124
Winpak Ltd.....	107,831	3,906,353
# WSP Global, Inc.....	130,459	15,740,046

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
Yamana Gold, Inc.....	3,620,422	\$ 17,302,876
* Yangarra Resources Ltd.....	278,894	646,843
# Yellow Pages Ltd.....	91,812	903,386
TOTAL CANADA.....		<u>3,462,641,907</u>
CHINA — (0.0%)		
BOE Varitronix Ltd.....	3,049,000	7,088,507
* China Display Optoelectronics Technology Holdings Ltd.....	784,000	39,022
China Gold International Resources Corp. Ltd.....	2,653,959	7,336,703
Fountain SET Holdings Ltd.....	8,828,000	1,213,112
GDH Guangnan Holdings Ltd.....	1,986,000	156,626
* Goodbaby International Holdings Ltd.....	3,886,000	455,646
*†† Hanfeng Evergreen, Inc.....	42,625	0
* Neo-Neon Holdings Ltd.....	4,469,000	260,316
TOTAL CHINA.....		<u>16,549,932</u>
DENMARK — (2.2%)		
* ALK-Abello AS.....	433,400	8,653,147
Alm Brand AS.....	4,857,214	7,309,618
# Ambu AS, Class B.....	64,919	738,079
AP Moller - Maersk AS, Class A.....	2,954	7,913,692
AP Moller - Maersk AS, Class B.....	3,757	10,257,861
#* Bang & Olufsen AS.....	533,253	1,119,860
BankNordik P/F.....	1,342	23,239
#* Bavarian Nordic AS.....	338,191	16,769,694
#* Brodrene Hartmann AS.....	12,158	454,631
* Broendbyernes IF Fodbold AS.....	121,106	10,118
Carlsberg AS, Class B.....	173,585	22,451,812
cBrain AS.....	7,006	200,899
Chemometec AS.....	38,798	4,634,512
# Chr Hansen Holding AS.....	312,437	20,449,880
Coloplast AS, Class B.....	96,551	11,300,224
Columbus AS.....	474,800	554,273
D/S Norden AS.....	168,448	7,350,670
# Danske Bank AS.....	1,157,341	16,184,601
* Demant AS.....	324,288	12,353,986
Dfds AS.....	174,840	6,266,015
Djurslands Bank AS.....	1,040	47,444
* Drilling Co. of 1972 AS.....	67,925	3,223,583
DSV AS.....	150,969	25,438,455
# FLSmidth & Co. AS.....	223,791	6,146,924
# Fluegger Group AS.....	350	23,265
* Genmab AS.....	70,499	25,084,947
# GN Store Nord AS.....	600,927	20,926,744
GronlandsBANKEN AS.....	33	2,762
H Lundbeck AS.....	1,727,575	8,538,731
* H+H International A/S, Class B.....	116,159	2,369,453
* Harboes Bryggeri AS, Class B.....	2,462	25,099
#* ISS AS.....	784,977	13,718,678
Jeudan AS.....	19,563	769,673
* Jyske Bank AS.....	298,193	15,606,385
Matas AS.....	213,459	2,290,220
#* MT Hoejgaard Holding AS.....	328	5,184
#*Ω Netcompany Group AS.....	62,073	3,480,885
* Nilfisk Holding AS.....	152,922	3,614,254
* NKT AS.....	216,606	11,097,843
#*Ω NNIT AS.....	69,046	684,250
# North Media AS.....	20,687	216,370

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
DENMARK — (Continued)		
	595,283	\$ 69,088,545
	891,477	103,833,672
	233,804	14,935,461
*	7,056	311,090
#Ω	74,096	8,626,007
#	399,412	29,672,999
*	10,398	122,862
	97,171	2,991,725
	151,626	17,026,519
	5,080	1,251,851
#	34,285	8,495,790
#	240,968	20,550,615
#*	28,702	665,449
Ω	309,540	5,928,393
	71,013	5,287,343
#	150,405	11,225,967
	25,629	2,410,283
	5,016	225,266
	486,759	5,577,297
	7,233	156,018
	381,764	11,723,614
	8,463	108,197
*	1,741	193,468
	252,365	12,303,905
*	59,523	972,743
	671,846	15,318,991
	4,377	1,266,161
#	1,023,522	26,901,971
*	28,370	511,666
TOTAL DENMARK.....		<u>675,991,828</u>
FINLAND — (1.5%)		
	204,365	1,959,689
	1,250	37,159
	65,615	686,557
#	36,670	311,604
	3,389	34,638
	28,806	221,793
#	77,416	736,586
#	79,121	423,384
	203,864	7,210,026
	204,836	1,021,561
	240,789	1,713,178
	27,598	209,551
	379,350	20,979,982
Ω	9,514	229,016
	5,909	136,036
*	1,367	25,061
	1,367	24,985
#*	4,129,040	1,697,504
	109,547	2,163,942
	873,699	9,806,652
*	327,087	1,014,598
	11,415	9,931
	2,067	50,675
#	47,384	1,011,089
#	213,312	254,179
	584,496	22,782,813
	29,672	127,448

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
FINLAND — (Continued)			
#*	Incap Oyj.	41,965	\$ 670,434
	Kamux Corp.	18,383	151,581
	Kemira Oyj.	711,617	9,035,546
	Kesko Oyj, Class A.	185,698	4,207,277
	Kesko Oyj, Class B.	1,314,895	32,521,514
	Kojamo Oyj.	352,767	6,293,137
	Kone Oyj, Class B.	434,907	19,875,873
#	Konecranes Oyj.	300,069	8,056,503
#	Lassila & Tikanoja Oyj.	176,757	2,074,037
*	Lehto Group Oyj.	147,970	57,694
	Marimekko Oyj.	76,440	1,062,649
	Metsa Board Oyj, Class B.	819,570	7,306,282
	Metso Outotec Oyj.	1,496,286	12,369,335
#	Musti Group Oyj.	32,084	664,985
	Neste Oyj.	436,221	22,431,043
	Nokia Oyj.	4,613,654	24,031,753
	Nokia Oyj, Sponsored ADR.	2,506,247	12,982,359
	Nokian Renkaat Oyj.	695,310	8,223,971
	Nordea Bank Abp.	2,440,427	24,062,525
	Olvi Oyj, Class A.	39,535	1,455,540
	Oma Saastopankki Oyj.	5,497	122,807
	Oriola Oyj, Class A.	1,000	2,038
	Oriola Oyj, Class B.	719,046	1,461,007
	Orion Oyj, Class A.	2,395	114,305
#	Orion Oyj, Class B.	512,857	24,482,506
	Outokumpu Oyj.	1,945,424	8,565,319
	Pihlajalinna Oyj.	36,123	392,469
#	Ponsse Oyj.	52,110	1,402,492
#*	QT Group Oyj.	29,337	2,372,209
	Raisio Oyj, Class V.	431,251	956,532
	Rapala VMC Oyj.	25,862	149,220
	Revenio Group Oyj.	63,845	3,288,621
Ω	Rovio Entertainment Oyj.	14,306	97,031
	Sampo Oyj, Class A.	601,525	25,987,523
	Sanoma Oyj.	504,321	7,123,849
*	Stockmann Oyj Abp, Class B.	18,522	47,563
	Stora Enso Oyj, Class R.	1,458,876	22,562,521
	Suominen Oyj.	10,369	33,756
	Taaleri Oyj.	3,685	39,439
#	Talenom Oyj.	4,065	46,578
	Teleste Oyj.	20,343	78,934
Ω	Terveystalo Oyj.	76,187	715,661
	TietoEVERY Oyj.	419,619	11,413,600
	Tokmanni Group Corp.	104,143	1,369,923
	UPM-Kymmene Oyj.	1,134,767	35,960,493
	Uponor Oyj.	295,787	4,453,140
	Vaisala Oyj, Class A.	53,078	2,448,971
	Valmet Oyj.	757,074	21,067,374
#	Verkkokauppa.com Oyj.	8,621	35,944
	Wartsila OYJ Abp.	969,896	8,522,018
#*	WithSecure Oyj.	327,087	593,951
	YIT Oyj.	745,629	2,536,352
TOTAL FINLAND.			<u>460,857,821</u>
FRANCE — (7.2%)			
*	ABC arbitrage.	159,751	1,142,463
#*	Accor SA.	440,860	11,439,834
#	Aeroports de Paris.	29,412	4,063,909
#	Air Liquide SA.	333,757	45,885,703

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
FRANCE — (Continued)			
#	Airbus SE.....	402,580	\$43,406,854
	AKWEL.....	63,353	1,140,880
	Albioma SA.....	153,455	7,826,582
Ω	ALD SA.....	117,115	1,387,347
#	Alstom SA.....	319,141	7,584,607
	Altamir.....	45,949	1,192,440
	Alten SA.....	122,006	16,524,496
Ω	Amundi SA.....	123,187	6,688,414
	Arkema SA.....	411,235	38,958,572
	Assystem SA.....	45,623	1,718,927
#*	Atos SE.....	259,113	3,194,476
	Aubay.....	32,832	1,745,771
	AXA SA.....	1,415,353	32,613,284
	Axway Software SA.....	25,730	499,052
#	Bastide le Confort Medical.....	13,234	498,085
	Beneteau SA.....	182,413	2,097,666
#	Bigben Interactive.....	87,794	1,323,344
	BioMerieux.....	77,353	8,372,483
	BNP Paribas SA.....	886,338	41,877,065
	Boiron SA.....	33,750	1,578,577
	Bollore SE.....	1,817,900	9,178,319
#	Bonduelle SCA.....	100,466	1,351,081
*††	Bourbon Corp.....	56,660	0
	Bouygues SA.....	1,000,077	30,232,059
#	Bureau Veritas SA.....	685,990	18,920,021
	Burelle SA.....	55	28,844
	Capgemini SE.....	212,139	40,462,720
#	Carrefour SA.....	2,751,041	46,883,359
#*	Casino Guichard Perrachon SA.....	174,507	2,058,182
	Catana Group.....	87,298	652,291
#	Catering International Services.....	6,197	58,695
	CBo Territoria.....	2,301	8,545
	Cegedim SA.....	28,903	619,137
*	CGG SA.....	4,141,761	3,699,260
	Chargeurs SA.....	94,241	1,615,642
	Cie de Saint-Gobain.....	1,220,836	56,927,361
*	Cie des Alpes.....	115,181	2,022,224
#	Cie Generale des Etablissements Michelin SCA.....	2,357,935	65,985,783
#	Cie Plastic Omnium SA.....	328,119	6,136,938
#*	Claranova SE.....	70,358	276,366
*	Coface SA.....	673,566	7,054,148
#	Credit Agricole SA.....	1,047,530	9,651,762
	Danone SA.....	490,965	27,071,395
	Dassault Aviation SA.....	28,206	4,034,096
	Dassault Systemes SE.....	182,291	7,818,765
#*	DBV Technologies SA.....	35,620	169,353
	Derichebourg SA.....	721,218	4,596,911
	Edenred.....	428,213	21,980,387
	Eiffage SA.....	481,145	45,150,156
*	Ekinops SAS.....	6,333	45,481
	Electricite de France SA.....	1,091,241	13,252,302
	Electricite de Strasbourg SA.....	1,138	121,675
#*Ω	Elior Group SA.....	555,988	1,806,789
	Elis SA.....	975,626	14,562,048
	Engie SA.....	3,017,491	37,333,418
	Equasens.....	5,590	486,977
	Eramet SA.....	46,687	4,942,118
	EssilorLuxottica SA.....	114,055	17,881,809
#*	Esso SA Francaise.....	10,411	614,337

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
	341,846	\$ 1,806,568
	102,960	7,354,176
*	18,789	316,970
	337,380	26,301,593
Ω	294,648	24,007,495
#	965,513	7,347,286
#	6,839	320,099
*	622,231	11,251,485
	106,285	4,265,858
*	768	81,083
	101,523	14,002,458
#	181	16,663
	406,899	8,143,808
#*	57,252	1,095,882
	22,390	1,398,040
*	11,686	229,564
	7,834	21,174
	33,265	686,323
#	18,369	243,413
#	54,664	193,176
	23,514	32,259,887
#	16,188	433,738
*	10,435	3,378,728
	188,757	6,396,299
	1,012	55,442
	2,119	106,307
	134,646	13,620,404
	211,393	10,835,094
	81,175	1,462,146
*	261,899	4,223,515
#	120,359	3,341,613
	62,464	35,760,076
	364,097	5,387,282
Ω	226,428	8,087,560
	6,220	633,619
	104,988	3,690,193
	258,400	21,154,851
#	18,590	695,319
	117,537	2,769,344
#	27,031	925,702
	85,339	32,263,034
#*	1,775	37,203
	248,440	172,505,306
Ω	181,169	1,936,417
	37,916	721,698
	3,269	223,804
	91,472	3,218,115
*	11,711	22,946
	200,359	2,639,224
#*	39,605	221,872
#	1,927	68,830
	261,412	25,107,209
	283,721	6,972,353
#*	71,997	134,358
	85,620	559,452
#	143,254	2,153,773
#*	12,362	4,350
#	134,076	1,363,553
	7,330,798	74,909,257

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
FRANCE — (Continued)			
#*	Orpea SA.....	139,636	\$ 3,476,824
*	OSE Immuno.....	3,297	21,947
#	Pernod Ricard SA.....	69,562	13,665,061
	Plastiques Du Val De Loire.....	45,034	186,992
#*	Prodways Group SA.....	14,691	44,499
#	Publicis Groupe SA, ADR.....	89,724	1,201,404
	Publicis Groupe SA.....	624,784	33,248,093
	Quadiant SA.....	186,532	3,631,708
#*	Rallye SA.....	482,414	1,495,674
#*††	Recylex SA.....	65,252	23,108
#	Remy Cointreau SA.....	15,809	3,123,182
*	Renault SA.....	704,771	20,836,114
	Rexel SA.....	1,446,851	25,714,076
	Robertet SA.....	1,585	1,483,866
	Rothschild & Co.....	46,954	1,729,167
	Rubis SCA.....	237,855	5,813,466
	Safran SA.....	82,381	9,054,951
	Samse SA.....	989	179,230
	Sanofi, ADR.....	246,722	12,262,083
	Sanofi.....	432,160	42,945,261
	Sartorius Stedim Biotech.....	33,935	13,575,336
	Savencia SA.....	20,296	1,194,812
	Schneider Electric SE.....	229,955	31,804,584
#	SCOR SE.....	826,692	14,547,725
	SEB SA.....	119,502	10,060,924
	Seche Environnement SA.....	12,581	1,057,878
	SES SA.....	1,900,136	14,339,851
*Ω	SMCP SA.....	201,866	1,099,129
	Societe BIC SA.....	134,748	7,613,690
*	Societe des Bains de Mer et du Cercle des Etrangers a Monaco.....	755	68,290
	Societe Generale SA.....	1,279,926	28,678,522
	Societe LDC SA.....	396	39,519
	Societe pour l'Informatique Industrielle.....	11,418	539,886
	Sodexo SA.....	206,179	16,752,783
	Sodexo SA, Sponsored ADR.....	3,640	59,259
††	Sodexo SA.....	8,908	721,434
*	SOITEC.....	44,949	7,194,890
#*	Solocal Group.....	354,103	359,623
	Somfy SA.....	28,629	3,620,086
	Sopra Steria Group SACA.....	84,150	14,021,918
	SPIE SA.....	576,903	13,854,283
	Stef SA.....	22,404	2,138,629
	STMicroelectronics NV.....	933,669	35,333,325
#	STMicroelectronics NV.....	34,139	1,295,234
	Sword Group.....	29,742	1,228,836
#	Synergie SE.....	44,846	1,342,966
*	Technicolor SA.....	32,191	103,144
	Technip Energies NV.....	610,865	7,214,477
	Teleperformance.....	130,754	43,724,258
#	Television Francaise 1.....	327,494	2,256,003
	Thales SA.....	241,435	30,024,762
	Thermador Groupe.....	14,469	1,217,642
#	Tikehau Capital SCA.....	22,932	567,364
	Totalenergies EP Gabon.....	1,958	334,264
	TotalEnergies SE, Sponsored ADR.....	217,523	11,106,724
#	TotalEnergies SE.....	3,808,188	194,512,166
	Trigano SA.....	45,634	4,465,089
*	Ubisoft Entertainment SA.....	413,668	17,611,670
	Union Financiere de France BQE SA.....	6,892	107,210

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
	1,033,122	\$ 22,191,485
*	571,299	5,293,668
#	596,136	14,909,863
Ω	129,589	3,317,046
	3,588	450,436
	84,188	2,194,930
	79,165	440,414
	44,198	1,828,047
	742,024	71,129,487
	15,161	5,599,800
	667,887	6,340,475
*	1,052	22,308
	8,008	145,425
	19,990	1,043,832
*Ω	385,575	17,018,558
*Ω	237,327	1,584,917
*	147	6,047
TOTAL FRANCE.....		<u>2,247,256,201</u>
GERMANY — (5.8%)		
	190,877	3,307,383
	169,757	906,805
*	317,361	10,322,456
#	10,851	1,879,993
	133,607	23,112,872
#*Ω	29,551	104,810
	4,257	224,489
	19,416	666,679
	276,267	50,171,769
	186,523	3,376,066
	21,955	2,453,024
	1,762,235	5,651,549
	15,049	2,374,629
#Ω	3,278	47,050
	197,548	14,262,388
	1,406,446	62,678,511
#	51,570	1,964,884
#*	79,806	709,350
	1,435,845	83,753,178
	660,671	53,985,624
	74,922	3,224,940
	232,725	10,764,430
Ω	73,885	3,422,394
	39,299	4,052,699
	26,407	986,254
#*	13,709	134,885
*	16,237	446,142
	157,431	4,757,180
#*	518,015	2,020,659
	415,503	29,187,045
	113,008	3,863,160
	35,471	5,176,631
	867,744	1,750,093
	41,872	694,317
#	48,896	4,199,065
*	3,491,701	23,922,090
	105,941	4,592,362
	338,996	24,150,465
Ω	954,475	32,190,031

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
CropEnergies AG.....	147,934	\$ 2,180,106
* CTS Eventim AG & Co. KGaA.....	139,667	7,693,316
* Daimler Truck Holding AG.....	921,870	25,190,057
Data Modul AG Produktion Und Vertrieb Von Elektronischen Systemen.....	2,656	152,279
#*Ω Delivery Hero SE.....	42,572	2,053,944
Dermapharm Holding SE.....	65,712	3,702,114
# Deutsche Bank AG.....	3,429,473	29,939,967
# Deutsche Beteiligungs AG.....	86,360	2,492,543
Deutsche Boerse AG.....	92,431	16,135,245
#* Deutsche Lufthansa AG.....	1,310,778	8,068,956
Ω Deutsche Pfandbriefbank AG.....	782,763	7,235,341
Deutsche Post AG.....	955,495	38,162,339
Deutsche Telekom AG, Sponsored ADR.....	10,326	196,916
Deutsche Telekom AG.....	6,078,458	115,484,471
Deutz AG.....	831,180	3,470,089
DIC Asset AG.....	190,390	2,165,588
DMG Mori AG.....	23,446	978,082
# Dr Hoenle AG.....	15,398	361,219
Draegerwerk AG & Co. KGaA.....	15,739	716,401
Duerr AG.....	203,087	5,049,289
Ω DWS Group GmbH & Co. KGaA.....	5,394	157,450
E.ON SE.....	7,146,122	64,237,204
Eckert & Ziegler Strahlen- und Medizintechnik AG.....	42,508	1,884,925
EDAG Engineering Group AG.....	17,807	207,472
Elmos Semiconductor SE.....	7,990	386,982
ElringKlinger AG.....	158,720	1,270,361
Encavis AG.....	199,644	4,368,764
Energiekontor AG.....	21,733	2,132,987
Evonik Industries AG.....	496,081	10,581,252
# Fabasoft AG.....	1,694	37,607
Fielmann AG.....	101,705	4,111,143
First Sensor AG.....	596	35,591
#* flatexDEGIRO AG.....	108,060	1,099,102
* Fraport AG Frankfurt Airport Services Worldwide.....	134,696	6,160,002
Freenet AG.....	884,555	20,828,299
Fresenius Medical Care AG & Co. KGaA, ADR.....	10,829	200,553
Fresenius Medical Care AG & Co. KGaA.....	448,372	16,622,707
Fresenius SE & Co. KGaA.....	844,164	21,601,276
Fuchs Petrolub SE.....	95,700	2,445,134
GEA Group AG.....	281,672	10,514,136
# Gerresheimer AG.....	196,104	11,779,068
* Gesco AG.....	29,514	794,131
GFT Technologies SE.....	128,860	5,823,807
* GK Software SE.....	1,830	243,642
* Global Fashion Group SA.....	6,038	8,959
# Grand City Properties SA.....	245,283	3,345,335
GRENKE AG.....	26,808	703,926
* H&R GmbH & Co. KGaA.....	71,325	468,541
Hamburger Hafen und Logistik AG.....	207,928	2,897,948
Hannover Rueck SE.....	57,210	8,115,068
#Ω Hapag-Lloyd AG.....	53,107	18,295,736
Hawesko Holding AG.....	1,974	84,506
HeidelbergCement AG.....	393,784	20,058,176
#* Heidelberger Druckmaschinen AG.....	1,930,070	2,962,243
#* HelloFresh SE.....	153,939	4,254,832
Henkel AG & Co. KGaA.....	97,170	6,127,034
Hensoldt AG.....	93,578	2,399,290
* Highlight Communications AG.....	42,880	162,693
Hornbach Holding AG & Co. KGaA.....	50,337	3,950,954

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	251,859	\$14,882,946
*	8,878	1,845,307
	90,174	2,162,285
	642,327	17,615,475
	186,129	5,090,628
Ω	76,990	843,506
	24,942	411,147
#	145,712	3,529,193
#Ω	6,126	254,677
	982,625	20,719,851
	393,720	17,958,596
	428,748	4,201,995
	255	7,696
	92,898	5,534,449
*	73,740	1,118,484
#	155,652	2,319,284
	46,701	4,069,064
	267	105,940
	33,931	2,073,145
	505,632	18,595,014
	178,297	16,197,436
#	29,884	536,190
#*	120,123	927,827
#*	12,574	460,457
*	12,692	43,150
*	32,630	83,698
	1,688,994	99,606,701
	82,230	15,661,577
*	991,408	8,057,271
	269,327	1,575,753
	62,570	12,095,618
	106,586	24,163,685
#	8,822	160,586
#*	33,764	3,959,759
	227,638	15,239,581
	11,809	1,580,647
	26,886	1,436,386
#*	485,787	4,720,248
	177,517	3,311,752
	34,731	1,192,021
#	183,508	2,368,721
	41,426	6,549,894
	358,793	5,711,327
	5,595	163,463
	698,671	5,975,536
	23,631	590,609
	218,191	14,720,038
*	44,493	971,895
*	684,149	774,305
#*,*	345,569	17,224,575
*	4,599	66,344
#	10,253	7,146,805
	268,907	49,311,377
	159,605	6,269,492
	895,487	36,838,495
	256,148	2,072,033
#	172,923	4,402,731
	22,433	2,090,980
	235,318	21,948,747

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
Ω Scout24 SE.....	127,221	\$ 7,273,031
Secunet Security Networks AG.....	5,375	1,554,785
* Serviceware SE.....	611	6,148
* SGL Carbon SE.....	79,222	600,048
Siemens AG, Sponsored ADR.....	63,609	3,545,566
Siemens AG.....	270,223	30,141,744
#* Siemens Energy AG.....	646,780	10,747,858
Ω Siemens Healthineers AG.....	92,552	4,742,700
Siltronic AG.....	92,377	7,499,938
Sixt SE.....	88,813	10,842,440
#* SMA Solar Technology AG.....	26,624	1,452,668
Softing AG.....	10,451	74,086
Software AG.....	124,078	3,352,152
Stabilus SE.....	77,376	4,360,755
Stemmer Imaging AG.....	528	18,393
STRATEC SE.....	26,196	2,416,412
Stroeer SE & Co. KGaA.....	135,812	5,940,114
Suedzucker AG.....	363,460	5,127,460
# SUESS MicroTec SE.....	71,689	1,133,482
Surteco Group SE.....	34,391	825,279
Symrise AG.....	101,317	11,822,235
Syzygy AG.....	4,986	28,595
TAG Immobilien AG.....	534,116	5,914,942
Takkt AG.....	172,706	2,355,040
* Talanx AG.....	163,192	5,957,443
*Ω TeamViewer AG.....	256,068	2,666,096
Technotrans SE.....	44,155	1,135,885
Telefonica Deutschland Holding AG.....	5,141,491	13,669,318
#* thyssenkrupp AG.....	1,679,076	10,370,102
# Traffic Systems SE.....	11,174	258,532
# Uniper SE.....	244,395	1,632,900
United Internet AG.....	458,612	12,080,376
#* va-Q-tec AG.....	1,952	26,251
# Varta AG.....	46,267	3,766,338
VERBIO Vereinigte BioEnergie AG.....	105,064	6,520,098
* Vitesco Technologies Group AG, Class A.....	97,559	5,306,146
Volkswagen AG.....	83,331	16,505,171
# Vonovia SE.....	665,481	22,173,696
# Vossloh AG.....	39,444	1,407,752
# Wacker Chemie AG.....	96,571	14,538,394
Wacker Neuson SE.....	170,725	3,284,894
Washtec AG.....	56,138	2,356,349
#* Westwing Group SE.....	26,574	195,977
Wuestenrot & Wuerttembergische AG.....	106,103	1,822,077
#*Ω Zalando SE.....	122,653	3,453,064
Zeal Network SE.....	45,999	1,473,634
TOTAL GERMANY.....		<u>1,786,198,205</u>
HONG KONG — (2.3%)		
* Aceso Life Science Group Ltd.....	10,902,900	166,283
Aeon Credit Service Asia Co. Ltd.....	28,000	17,467
AIA Group Ltd.....	11,640,800	116,950,968
#* Aidigong Maternal & Child Health Ltd.....	2,180,000	129,125
Allied Group Ltd.....	1,570,000	464,667
Analogue Holdings Ltd.....	34,000	5,410
APAC Resources Ltd.....	326,034	45,011
#* Apollo Future Mobility Group Ltd.....	2,640,000	105,997
* Applied Development Holdings Ltd.....	765,000	9,661
Asia Financial Holdings Ltd.....	400,000	168,574

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	2,185,561	\$ 186,626
	299,000	14,936
	1,334,100	10,629,620
	79,000	116,225
	3,168,374	4,026,884
Ω	1,116,100	9,498,694
	3,517,500	12,723,904
	415,000	31,690
	1,508,000	261,215
††	7,912,171	283,531
Ω	1,063,700	2,945,316
	860,000	85,973
††	9,641,600	16,336
	2,226,000	3,396,808
#*	8,765,180	9,080,536
*	3,792,000	142,339
	408,000	113,833
	124,488	38,132
	130,276	143,910
#*	1,047,000	90,559
*	33,840,000	731,565
	6,800	74,566
*††	1,462,000	1,434
*††	1,033,500	4,443
*	8,376,000	842,006
*	98,610,000	415,750
*	210,000	4,553
*	1,983,500	545,934
	1,805,000	1,865,909
	3,484,800	6,892,090
	6,774,219	349,716
	4,671,553	677,855
	10,902,000	3,635,702
	2,804,624	19,855,973
	2,096,908	13,909,371
	947,045	5,938,705
#	6,910,000	705,509
	1,360,500	11,536,454
*	280,000	142,678
	814,000	39,346
	122,000	13,987
*	51,000	89,586
Ω	670,500	211,739
	28,534,200	686,767
*††	1,730,500	0
	3,060,502	2,334,321
	1,166,444	3,063,141
	404,500	209,959
	42,000	49,779
#	1,394,000	741,019
	1,093,000	939,572
††	468,240	85,000
*	1,000,000	75,383
*	13,200,000	112,629
	2,565,000	153,873
	6,684,416	633,799
	18,200,000	324,201
*	4,992,000	350,146
*	11,570,969	1,696,954

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
*Ω ESR Cayman Ltd.....	311,800	\$ 810,813
* Eternity Investment Ltd.....	520,000	8,764
EuroEyes International Eye Clinic Ltd., Class C.....	73,000	54,014
Fairwood Holdings Ltd.....	292,500	498,891
Far East Consortium International Ltd.....	7,775,685	2,508,396
First Pacific Co. Ltd.....	11,921,756	4,757,259
*Ω FIT Hon Teng Ltd.....	1,649,000	265,368
#*Ω Fosun Tourism Group.....	107,000	152,886
Four Seas Mercantile Holdings Ltd.....	36,000	12,900
*Ω Frontage Holdings Corp.....	1,424,000	466,471
FSE Lifestyle Services Ltd.....	345,000	223,067
* Fullwealth International Group Holdings Ltd.....	424,000	118,414
Galaxy Entertainment Group Ltd.....	314,000	1,868,009
GBA Holdings, Ltd.....	156,800	1,658
*†† Genting Hong Kong Ltd.....	1,416,000	28,068
Get Nice Financial Group Ltd.....	798,824	74,242
Giordano International Ltd.....	8,502,000	2,004,252
Glorious Sun Enterprises Ltd.....	1,763,000	173,130
* Gold Fin Holdings.....	2,104,000	0
* Gold Peak Technology Group Ltd., Class L.....	605,000	47,702
Golden Resources Development International Ltd.....	924,000	55,344
Goodresources.....	3,150,000	6,380
* GR Properties Ltd.....	2,856,000	406,954
Great Eagle Holdings Ltd.....	1,022,652	2,224,130
G-Resources Group Ltd.....	6,497,820	1,890,261
Guoco Group Ltd.....	26,000	255,654
Guotai Junan International Holdings Ltd.....	15,117,000	1,523,012
# Haitong International Securities Group Ltd.....	16,401,452	1,963,371
Hang Lung Group Ltd.....	3,074,000	5,544,347
Hang Lung Properties Ltd.....	5,656,000	10,319,339
Hang Seng Bank Ltd.....	681,000	10,984,949
Hanison Construction Holdings Ltd.....	909,496	134,549
* Harbour Centre Development Ltd.....	158,000	135,628
Henderson Land Development Co. Ltd.....	2,398,284	8,348,776
HK Electric Investments & HK Electric Investments Ltd.....	3,628,500	3,281,676
HKBN Ltd.....	3,561,500	3,956,624
HKR International Ltd.....	4,565,238	1,563,800
HKT Trust & HKT Ltd.....	12,446,000	17,438,279
Hon Kwok Land Investment Co. Ltd.....	234,000	71,980
Hong Kong & China Gas Co. Ltd.....	4,903,586	5,178,835
* Hong Kong ChaoShang Group Ltd.....	104,000	11,257
Hong Kong Exchanges & Clearing Ltd.....	814,018	37,355,639
Hong Kong Ferry Holdings Co. Ltd.....	489,000	414,769
Hong Kong Technology Venture Co. Ltd.....	943,000	587,861
* Hongkong & Shanghai Hotels Ltd.....	2,354,226	2,056,924
Hongkong Chinese Ltd.....	3,741,143	291,677
Ω Honma Golf Ltd.....	558,000	239,101
*†† Hsin Chong Group Holdings Ltd.....	7,804,000	0
Hung Hing Printing Group Ltd.....	1,234,524	165,089
Hutchison Telecommunications Hong Kong Holdings Ltd.....	8,562,000	1,547,792
Hysan Development Co. Ltd.....	1,386,215	4,249,562
IGG, Inc.....	4,343,000	1,741,758
* Imagi International Holdings Ltd.....	1,098,799	52,082
International Housewares Retail Co. Ltd.....	1,712,000	632,596
* IPE Group Ltd.....	2,010,000	192,085
* IRC Ltd.....	34,070,000	699,750
ITC Properties Group Ltd.....	677,994	87,941
Johnson Electric Holdings Ltd.....	1,999,826	2,557,222
K Wah International Holdings Ltd.....	3,678,000	1,367,506

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
* Kader Holdings Co. Ltd.....	100,000	\$ 5,488
Kam Hing International Holdings Ltd.....	66,000	2,438
Karrie International Holdings Ltd.....	2,438,000	437,787
Kerry Logistics Network Ltd.....	2,720,291	5,460,521
Kerry Properties Ltd.....	2,871,083	6,905,344
Kingmaker Footwear Holdings Ltd.....	1,152,000	132,158
#* Kingston Financial Group Ltd.....	8,261,000	251,164
# Kowloon Development Co. Ltd.....	2,226,000	2,713,409
#* KuangChi Science Ltd.....	4,909,000	90,537
* Lai Sun Development Co. Ltd.....	1,819,480	1,000,920
Lam Soon Hong Kong Ltd.....	12,000	14,562
* Landing International Development Ltd.....	5,724,000	139,376
* Landsea Green Properties Co. Ltd.....	584,000	13,608
Langham Hospitality Investments & Langham Hospitality Investments Ltd....	363,750	43,579
* Lerado Financial Group Co. Ltd.....	74,000	2,540
*†† Lerthai Group Ltd.....	38,000	808
* Lifestyle International Holdings Ltd.....	2,113,500	725,540
Lippo China Resources Ltd.....	12,586,000	158,563
Lippo Ltd.....	236,000	85,985
Liu Chong Hing Investment Ltd.....	1,034,000	932,991
L'Occitane International SA.....	2,231,750	7,613,315
Luk Fook Holdings International Ltd.....	2,089,000	5,100,565
Lung Kee Bermuda Holdings.....	432,000	154,446
* Magnificent Hotel Investment Ltd.....	4,616,000	59,647
# Man Wah Holdings Ltd.....	9,908,400	7,756,310
* Mason Group Holdings Ltd.....	42,923,200	147,756
# MECOM Power & Construction Ltd.....	2,351,000	682,848
* Melco International Development Ltd.....	3,281,000	2,225,169
* Melco Resorts & Entertainment Ltd., ADR.....	47,606	245,171
* Midland Holdings Ltd.....	1,342,364	124,731
Miramar Hotel & Investment.....	572,000	964,634
Modern Dental Group Ltd.....	1,759,000	560,472
* Mongolian Mining Corp.....	1,107,000	256,117
MTR Corp. Ltd.....	946,632	5,012,894
* NagaCorp Ltd.....	6,590,000	6,146,052
Nameson Holdings Ltd.....	1,670,000	88,326
National Electronics Hldgs.....	61,600	8,238
*†† National United Resources Holdings Ltd.....	332,000	6,491
New World Development Co. Ltd.....	4,209,284	14,075,412
*†† NewOcean Energy Holdings Ltd.....	4,088,000	15,259
# Nissin Foods Co. Ltd.....	1,613,000	1,172,699
NWS Holdings Ltd.....	6,370,221	6,318,049
Orient Overseas International Ltd.....	348,000	12,128,050
Oriental Watch Holdings.....	2,471,793	1,347,385
#* Oshidori International Holdings Ltd.....	17,547,000	836,683
†† Pacific Andes International Holdings Ltd.....	11,918,411	41,601
Pacific Basin Shipping Ltd.....	29,105,000	13,919,052
Pacific Century Premium Developments Ltd.....	2,508,004	145,403
# Pacific Textiles Holdings Ltd.....	6,033,000	2,399,034
* Paliburg Holdings Ltd.....	928,790	227,921
* Paradise Entertainment Ltd.....	1,284,000	129,073
# PC Partner Group Ltd.....	1,266,000	1,137,448
PCCW Ltd.....	20,823,308	11,144,795
#*†† Peace Mark Holdings Ltd.....	232,000	0
* Pegasus International Holdings Ltd.....	82,000	6,938
# Perfect Medical Health Management Ltd.....	1,462,000	687,075
Pico Far East Holdings Ltd.....	3,380,000	478,047
Playmates Holdings Ltd.....	3,856,000	319,538
Plover Bay Technologies Ltd.....	1,016,000	371,007

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	1,709,000	\$11,190,096
	938,600	5,417,277
*	4,432,550	107,894
	2,038,000	614,884
#*	1,641,400	685,118
Ω	1,148,000	723,056
#*	645,951	106,942
	196,000	9,437
*Ω	261,000	547,476
#*	398,800	935,401
	1,326,000	573,700
	1,123,918	712,447
*	4,816,166	3,928,262
*	2,220,000	169,562
*	70,224	9,978
*	15,070,250	2,825,136
	7,412,000	898,880
	9,524,926	14,152,488
	5,089,000	17,327,665
#*	9,641,699	3,933,698
	2,726,430	1,423,352
	204,000	13,513
	466,500	383,589
*	2,720,000	21,153
*	75,000	34,901
	1,853,500	1,805,348
	3,702,787	1,707,298
	839,511	10,021,352
	1,088,000	711,569
	1,452,500	8,272,162
	2,557,500	2,408,162
	865,050	2,061,180
#	1,103,000	630,283
	1,034,000	133,240
	145,523	74,366
#	372,000	90,073
	795,000	83,979
	1,760,000	19,530,053
*	1,687,300	858,402
	788,000	733,358
	4,182,000	773,418
	1,462,000	94,916
	2,608,000	335,405
#	1,168,075	1,587,432
	6,093,500	3,214,563
††	23,823,171	94,990
	807,080	5,017
††	564,000	2,155
*††	2,252,000	0
*	1,880,000	52,892
	7,464,000	2,478,700
	123,000	35,813
	1,404,000	112,271
	2,308,000	3,477,916
#Ω	3,559,506	377,496
	4,897,200	3,740,327
	682,500	4,652,632
	384,000	131,274
	66,120,000	571,293

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
* Wealthking Investments Ltd.....	1,516,000	\$ 87,109
Ω WH Group Ltd.....	36,105,734	27,344,205
Wharf Real Estate Investment Co. Ltd.....	1,476,750	6,573,320
Wing On Co. International Ltd.....	123,137	265,241
# Wing Tai Properties Ltd.....	462,000	232,150
* Xingye Alloy Materials Group Ltd.....	279,000	40,747
Xinyi Glass Holdings Ltd.....	9,002,000	17,754,942
YTO Express Holdings Ltd.....	716,000	227,135
Yue Yuen Industrial Holdings Ltd.....	4,466,000	5,934,511
# Zensun Enterprises Ltd.....	1,420,001	434,268
* Zhaobangji Properties Holdings Ltd.....	2,856,000	158,397
TOTAL HONG KONG.....		<u>715,268,681</u>
IRELAND — (0.6%)		
AIB Group PLC.....	2,537,699	5,772,370
Bank of Ireland Group PLC.....	4,935,750	28,270,785
Cairn Homes PLC.....	2,774,403	3,086,243
CRH PLC.....	567,661	21,782,552
# CRH PLC, Sponsored ADR.....	1,031,944	39,822,719
* Dalata Hotel Group PLC.....	424,903	1,565,632
* Datalex PLC.....	15,269	9,562
FBD Holdings PLC.....	84,655	877,968
#,* Flutter Entertainment PLC.....	152,117	15,289,911
Glanbia PLC.....	552,063	6,487,594
*Ω Glenveagh Properties PLC.....	2,229,093	2,474,095
Irish Continental Group PLC.....	457,102	1,829,771
Kerry Group PLC, Class A.....	78,150	8,234,617
Kingspan Group PLC.....	366,845	23,729,832
* Permanent TSB Group Holdings PLC.....	16,626	23,768
Smurfit Kappa Group PLC.....	770,509	27,928,946
TOTAL IRELAND.....		<u>187,186,365</u>
ISRAEL — (1.0%)		
Adgar Investment & Development Ltd.....	184,659	388,755
Afcon Holdings Ltd.....	2,028	95,522
AFI Properties Ltd.....	50,056	2,618,370
# Africa Israel Residences Ltd.....	8,421	485,539
* Airport City Ltd.....	195,697	3,783,329
#* Allot Ltd.....	48,893	253,601
# Alony Hetz Properties & Investments Ltd.....	175,151	2,556,016
# Alrov Properties & Lodgings Ltd.....	27,535	1,528,377
# Amot Investments Ltd.....	347,422	2,381,882
Arad Ltd.....	5,667	78,364
# Ashtrom Group Ltd.....	83,306	1,941,489
Atreyu Capital Markets Ltd.....	2,204	40,372
AudioCodes Ltd.....	48,389	1,177,812
Aura Investments Ltd.....	322,668	622,269
Automatic Bank Services Ltd.....	19,980	116,763
#* Avgol Industries 1953 Ltd.....	305,415	209,361
Azorim-Investment Development & Construction Co. Ltd.....	278,133	1,061,492
# Azrieli Group Ltd.....	27,826	2,230,447
Bank Hapoalim BM.....	1,105,912	10,307,104
Bank Leumi Le-Israel BM.....	2,347,288	22,824,110
#* Bet Shemesh Engines Holdings 1997 Ltd.....	15,611	503,447
# Bezeq The Israeli Telecommunication Corp. Ltd.....	4,936,467	8,451,945
Big Shopping Centers Ltd.....	14,843	1,977,088
* BioLine RX Ltd.....	391,980	34,853
Blue Square Real Estate Ltd.....	21,770	1,698,280

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
* Brack Capital Properties NV.....	6,273	\$ 707,774
#* Camtek Ltd.....	19,118	564,211
Carasso Motors Ltd.....	82,131	424,215
Castro Model Ltd.....	337	8,998
* Cellcom Israel Ltd.....	433,182	2,361,962
* Ceragon Networks Ltd.....	99,230	257,998
* Clal Insurance Enterprises Holdings Ltd.....	207,418	4,057,452
* Compugen Ltd.....	18,025	31,075
Danel Adir Yeoshua Ltd.....	17,920	2,272,793
Delek Automotive Systems Ltd.....	182,984	2,302,741
#* Delek Group Ltd.....	35,775	5,431,978
Delta Galil Industries Ltd.....	50,883	2,486,351
Dor Alon Energy in Israel 1988 Ltd.....	2,513	93,997
Duniec Brothers Ltd.....	4,235	280,066
# Elbit Systems Ltd.....	29,937	6,909,491
Electra Consumer Products 1970 Ltd.....	60,059	2,828,090
# Electra Ltd.....	8,110	4,860,342
Electra Real Estate Ltd.....	44,657	737,890
* Ellomay Capital Ltd.....	1,262	33,469
#* Elron Ventures Ltd.....	2,434	7,143
# Energix-Renewable Energies Ltd.....	317,806	1,288,131
* Enlight Renewable Energy Ltd.....	1,066,210	2,428,964
#* Equital Ltd.....	122,705	4,351,039
#* Fattal Holdings 1998 Ltd.....	1,116	130,517
# First International Bank of Israel Ltd.....	274,205	11,593,404
FMS Enterprises Migun Ltd.....	15,149	483,914
Formula Systems 1985 Ltd.....	52,629	5,475,160
# Fox Wizel Ltd.....	51,079	6,494,422
Gav-Yam Lands Corp. Ltd.....	189,984	1,828,813
#* Gilat Satellite Networks Ltd.....	84,839	572,865
Globrands Ltd.....	82	8,324
Hagag Group Real Estate Development.....	2,792	18,895
Hamat Group Ltd.....	10,160	100,939
Harel Insurance Investments & Financial Services Ltd.....	796,272	8,141,978
Hilan Ltd.....	73,859	4,303,501
# ICL Group Ltd.....	832,868	7,589,440
IDI Insurance Co. Ltd.....	40,024	1,043,525
IES Holdings Ltd.....	2,265	204,179
# Ilex Medical Ltd.....	7,533	258,459
Infinya Ltd.....	18,125	1,627,855
Inrom Construction Industries Ltd.....	247,150	1,195,942
Isracard Ltd.....	443,167	1,385,385
# Israel Canada T.R Ltd.....	185,753	716,895
Israel Discount Bank Ltd., Class A.....	2,666,509	15,161,393
# Israel Land Development - Urban Renewal Ltd.....	55,409	885,502
Isras Investment Co. Ltd.....	4,493	889,197
Issta Lines Ltd.....	6,164	180,219
#*,* Kamada Ltd.....	57,043	282,589
Kardan Real Estate Enterprise & Development Ltd.....	125,191	146,555
# Kenon Holdings Ltd.....	56,089	2,427,997
Kerur Holdings Ltd.....	22,445	552,229
# Kilil Industries Ltd.....	5,157	448,926
# Levinstein Properties Ltd.....	11,100	352,968
M Yochananof & Sons Ltd.....	4,743	273,325
Magic Software Enterprises Ltd.....	48,375	957,651
# Malam - Team Ltd.....	6,524	146,134
Matrix IT Ltd.....	170,242	4,326,359
# Maytronics Ltd.....	178,211	2,348,337
# Mediterranean Towers Ltd.....	246,856	767,815

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
# Mega Or Holdings Ltd.....	65,865	\$ 2,207,026
* Mehadrin Ltd.....	2,358	109,392
Meitav Dash Investments Ltd.....	115,654	584,483
* Melisron Ltd.....	45,292	3,426,978
* Menora Mivtachim Holdings Ltd.....	146,516	2,932,591
Meshulam Levinstein Contracting & Engineering Ltd.....	1,554	139,911
Migdal Insurance & Financial Holdings Ltd.....	2,037,052	3,181,617
# Mivne Real Estate KD Ltd.....	712,214	2,418,923
# Mivtach Shamir Holdings Ltd.....	26,374	703,082
Mizrahi Tefahot Bank Ltd.....	406,063	15,095,814
#* Naphtha Israel Petroleum Corp. Ltd.....	242,108	1,513,827
Nawi Brothers Ltd.....	67,247	554,883
* Neto Malinda Trading Ltd.....	7,233	272,944
Neto ME Holdings Ltd.....	11,813	650,783
#* Nice Ltd., Sponsored ADR.....	6,538	1,399,263
#* Nova Ltd.....	75,004	7,965,678
Novolog Ltd.....	141,565	146,780
#* NR Spuntech Industries Ltd.....	42,322	61,258
Oil Refineries Ltd.....	10,434,273	3,932,138
# One Software Technologies Ltd.....	41,287	678,097
* OPC Energy Ltd.....	63,456	733,888
Palram Industries 1990 Ltd.....	7,278	93,235
* Partner Communications Co. Ltd.....	608,663	4,857,922
* Partner Communications Co. Ltd., ADR.....	11,519	89,848
* Paz Oil Co. Ltd.....	40,983	5,054,568
Peninsula Group Ltd.....	90,236	60,527
* Perion Network Ltd.....	44,651	861,327
Phoenix Holdings Ltd.....	729,360	7,793,659
# Plasson Industries Ltd.....	16,025	898,182
Pluristem Therapeutics, Inc.....	33,473	33,393
# Prashkovsky Investments & Construction Ltd.....	9,161	296,566
#* Priortech Ltd.....	15,948	410,670
Rami Levy Chain Stores Hashikma Marketing 2006 Ltd.....	37,873	2,963,062
Raval Ics Ltd.....	19,152	27,135
Sano-Brunos Enterprises Ltd.....	139	12,307
Scope Metals Group Ltd.....	43,299	2,061,902
# Shapir Engineering & Industry Ltd.....	313,928	2,795,410
#* Shikun & Binui Ltd.....	1,073,270	5,058,939
Shufersal Ltd.....	635,533	4,152,698
#* Solegreen Ltd.....	12,511	62,043
# Strauss Group Ltd.....	122,430	3,253,128
Summit Real Estate Holdings Ltd.....	122,294	2,228,390
# Suny Cellular Communication Ltd.....	515,689	271,227
Tadiran Group Ltd.....	13,411	2,074,916
Ω Tamar Petroleum Ltd.....	23,573	69,653
Tel Aviv Stock Exchange Ltd.....	31,761	153,309
# Telsys Ltd.....	1,721	79,977
* Tera Light Ltd.....	140,152	261,825
* Teva Pharmaceutical Industries Ltd., Sponsored ADR.....	1,404,967	13,178,590
Tiv Taam Holdings 1 Ltd.....	196,041	415,079
* Tower Semiconductor Ltd.....	352,019	16,843,268
Victory Supermarket Chain Ltd.....	1,131	16,971
# YD More Investments Ltd.....	53,576	188,359
YH Dimri Construction & Development Ltd.....	13,349	1,113,690
TOTAL ISRAEL.....		<u>321,855,496</u>
ITALY — (2.2%)		
A2A SpA.....	6,090,245	7,849,703
ACEA SpA.....	275,084	3,972,385

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
* Aeffe SpA.....	175,100	\$ 264,162
Amplifon SpA.....	472,490	15,624,361
Ω Anima Holding SpA.....	1,473,772	5,174,176
Aquafil SpA.....	8,500	55,110
Arnoldo Mondadori Editore SpA.....	884,019	1,533,029
Ascopiave SpA.....	302,866	860,687
Assicurazioni Generali SpA.....	1,127,008	16,848,369
Atlantia SpA.....	40,813	943,214
Avio SpA.....	35,879	421,222
Azimut Holding SpA.....	500,412	8,753,769
# Banca Generali SpA.....	254,379	7,400,798
Banca IFIS SpA.....	128,582	1,730,027
Banca Mediolanum SpA.....	606,852	4,018,817
#* Banca Monte dei Paschi di Siena SpA.....	20,323	8,619
Banca Popolare di Sondrio SPA.....	2,752,177	9,133,294
# Banca Profilo SpA.....	963,146	191,300
#Ω Banca Sistema SpA.....	254,658	405,208
Banco BPM SpA.....	7,714,604	19,981,389
Banco di Desio e della Brianza SpA.....	100,099	310,602
BasicNet SpA.....	4,285	24,471
Be Shaping The Future SpA.....	493,691	1,702,784
Ω BFF Bank SpA.....	122,794	862,742
# Biesse SpA.....	9,317	132,865
BPER Banca.....	5,363,723	7,445,476
Brembo SpA.....	512,575	5,414,555
Brunello Cucinelli SpA.....	145,183	8,437,864
Buzzi Unicem SpA.....	278,613	5,093,908
Cairo Communication SpA.....	458,991	875,203
Ω Carel Industries SpA.....	17,219	392,305
Cembre SpA.....	513	14,278
Cementir Holding NV.....	193,185	1,255,596
* CIR SpA-Compagnie Industriali.....	1,225,246	519,346
CNH Industrial NV.....	1,464,786	18,870,336
Credito Emiliano SpA.....	388,991	2,201,745
#* d'Amico International Shipping SA.....	2,074,588	415,004
Danieli & C Officine Meccaniche SpA.....	182,454	2,588,286
# Danieli & C Officine Meccaniche SpA.....	70,517	1,450,447
Davide Campari-Milano NV.....	185,012	2,053,977
De' Longhi SpA.....	131,898	2,508,648
DeA Capital SpA.....	586,848	685,220
# DiaSorin SpA.....	80,604	11,207,376
# Digital Bros SpA.....	15,743	427,099
Ω doValue SpA.....	43,608	266,284
* Elica SpA.....	105,462	306,110
Emak SpA.....	287,089	392,522
# Enel SpA.....	4,863,195	24,516,650
Eni SpA.....	3,870,520	46,525,891
Eni SpA, Sponsored ADR.....	141,714	3,403,970
ERG SpA.....	272,493	8,887,968
Esprinet SpA.....	144,644	1,046,932
#* Eurotech SpA.....	79,018	234,805
Exprivia SpA.....	19,952	37,288
# Ferrari NV.....	138,995	29,516,324
Fila SpA.....	43,066	350,452
#* Fincantieri SpA.....	1,482,879	779,588
FinecoBank Banca Fineco SpA.....	863,137	10,727,035
* FNM SpA.....	658,558	295,557
* Garofalo Health Care SpA.....	9,743	39,630
Gefran SpA.....	20,755	189,055

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
#*	Geox SpA.....	218,933
	GPI SpA.....	3,878
	Gruppo MutuiOnline SpA.....	110,159
	Hera SpA.....	3,922,971
	IMMSI SpA.....	1,354,153
Ω	Infrastrutture Wireless Italiane SpA.....	409,785
*	Intek Group SpA.....	1,101,521
	Interpump Group SpA.....	30,707
	Intesa Sanpaolo SpA.....	12,320,332
	Iren SpA.....	1,875,844
	Italgas SpA.....	1,456,635
	Italmobiliare SpA.....	35,301
*	Iveco Group NV.....	393,039
#*	Juventus Football Club SpA.....	4,179,974
	Leonardo SpA.....	1,435,712
	LU-VE SpA.....	5,379
#	Maire Tecnimont SpA.....	693,536
#*††	Mariella Burani Fashion Group SpA.....	2,868
	Mediobanca Banca di Credito Finanziario SpA.....	1,925,275
*	MFE-MediaForEurope NV, Class A.....	8,472,731
#*	MFE-MediaForEurope NV, Class B.....	2,960,015
	Moncler SpA.....	334,113
*	Newlat Food SpA.....	7,270
*Ω	Nexi SpA.....	21,641
	Openjobmetis SpA agenzia per il lavoro.....	34,444
	Orsero SpA.....	15,305
Ω	OVS SpA.....	1,677,213
	Pharmanutra SpA.....	14,040
	Piaggio & C SpA.....	1,657,648
Ω	Piovan SpA.....	2,034
Ω	Pirelli & C SpA.....	1,392,481
Ω	Poste Italiane SpA.....	840,682
#	Prima Industrie SpA.....	25,100
	Prysmian SpA.....	232,175
Ω	RAI Way SpA.....	397,583
	Recordati Industria Chimica e Farmaceutica SpA.....	225,816
	Reply SpA.....	63,940
	Rizzoli Corriere Della Sera Mediagroup SpA.....	731,602
	Sabaf SpA.....	38,638
#	SAES Getters SpA.....	7,969
	SAES Getters SpA.....	1,311
*	Safilo Group SpA.....	102,103
#	Salvatore Ferragamo SpA.....	97,480
	Sanlorenzo SpA/Ameglia.....	29,604
*	Saras SpA.....	2,565,569
*	Servizi Italia SpA.....	4,162
	Sesa SpA.....	33,959
	SIT SpA.....	10,602
	Snam SpA.....	2,316,681
#*	Sogefi SpA.....	310,054
	SOL SpA.....	108,709
*	Spaxs SpA.....	165,982
	Stellantis NV.....	6,834,669
	Stellantis NV.....	11,429
	Tamburi Investment Partners SpA.....	392,253
#Ω	Technogym SpA.....	462,492
*	Telecom Italia SpA.....	25,956,222
	Telecom Italia SpA, Sponsored ADR.....	180,144
	Tenaris SA.....	284,581
		\$ 178,196
		56,669
		2,951,803
		11,271,779
		531,195
		4,306,174
		659,627
		1,312,349
		21,878,548
		3,535,069
		8,333,105
		983,539
		2,406,417
		1,540,051
		13,447,736
		121,922
		1,926,006
		0
		16,512,525
		3,813,805
		1,904,921
		16,748,706
		42,826
		196,544
		301,181
		226,050
		2,697,589
		966,333
		4,367,114
		18,468
		6,028,915
		7,061,992
		578,718
		7,382,444
		1,978,771
		10,014,780
		8,417,472
		540,048
		953,747
		172,495
		18,891
		139,517
		1,729,082
		1,030,631
		3,254,478
		5,696
		4,820,037
		74,756
		11,624,022
		291,002
		2,016,230
		1,708,913
		98,147,570
		164,349
		3,259,036
		3,258,256
		5,758,632
		395,416
		3,982,436

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
# Tenaris SA, Sponsored ADR.....	197,034	\$ 5,528,774
# Terna - Rete Elettrica Nazionale.....	2,076,816	15,899,695
Tinexta SpA.....	60,794	1,513,891
#* Tod's SpA.....	50,233	1,784,156
* TXT e-solutions SpA.....	15,223	183,985
UniCredit SpA.....	3,294,330	32,579,890
#Ω Unieuro SpA.....	30,996	372,477
Unipol Gruppo SpA.....	2,108,967	8,846,491
UnipolSai Assicurazioni SpA.....	2,116,526	4,792,314
# Webuild SpA.....	734,563	1,133,660
WiiT SpA.....	21,134	433,084
Zignago Vetro SpA.....	114,751	1,455,657
TOTAL ITALY.....		690,144,486
JAPAN — (20.9%)		
* &Do Holdings Co. Ltd.....	22,100	140,107
77 Bank Ltd.....	294,674	3,938,413
A&D HOLON Holdings Co. Ltd.....	106,800	778,780
ABC-Mart, Inc.....	62,200	2,634,106
* Access Co. Ltd.....	174,200	1,048,200
Achilles Corp.....	64,500	678,593
Acom Co. Ltd.....	1,090,600	2,728,337
# AD Works Group Co. Ltd.....	62,020	72,681
Adastria Co. Ltd.....	177,100	2,659,663
ADEKA Corp.....	407,600	7,372,783
Ad-sol Nissin Corp.....	31,400	410,714
# Adtec Plasma Technology Co. Ltd.....	1,900	26,730
Advan Group Co. Ltd.....	82,200	501,511
* Advanced Media, Inc.....	83,100	475,927
Advantest Corp.....	264,700	15,743,557
# Adventure, Inc.....	9,200	572,308
Aeon Co. Ltd.....	938,368	18,923,996
Aeon Delight Co. Ltd.....	112,300	2,430,482
Aeon Fantasy Co. Ltd.....	45,100	1,010,145
AEON Financial Service Co. Ltd.....	459,500	5,030,599
Aeon Hokkaido Corp.....	113,600	902,704
Aeon Mall Co. Ltd.....	198,820	2,536,804
# Aeria, Inc.....	84,300	284,449
AFC-HD AMS Life Science Co. Ltd.....	14,100	86,468
AGC, Inc.....	710,900	25,914,598
Agro-Kanesho Co. Ltd.....	4,700	48,684
AGS Corp.....	4,100	23,125
# Ahresty Corp.....	112,100	320,331
Ai Holdings Corp.....	90,700	1,148,180
#* AI inside, Inc.....	6,300	198,112
Aica Kogyo Co. Ltd.....	137,100	3,176,729
Aichi Bank Ltd.....	44,700	1,836,615
Aichi Corp.....	171,000	1,101,370
Aichi Steel Corp.....	55,400	897,752
Aichi Tokei Denki Co. Ltd.....	34,800	378,800
Aida Engineering Ltd.....	259,200	1,784,068
Aiful Corp.....	1,088,100	3,190,634
Aiming, Inc.....	70,100	163,301
Ain Holdings, Inc.....	95,900	5,527,309
Aiphone Co. Ltd.....	47,500	670,584
Air Water, Inc.....	788,400	10,614,142
Airport Facilities Co. Ltd.....	109,900	450,805
Airtech Japan Ltd.....	28,300	224,314
# Airtrip Corp.....	54,800	1,017,465

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
JAPAN — (Continued)			
#	Aisan Industry Co. Ltd.....	227,900	\$ 1,180,561
	Aisin Corp.....	435,382	12,930,228
	AIT Corp.....	31,500	432,735
	Aizawa Securities Group Co. Ltd.....	168,900	877,337
	Ajinomoto Co., Inc.....	590,000	15,526,427
#	Ajis Co. Ltd.....	18,400	290,473
	Akatsuki Corp.....	96,900	237,428
	Akatsuki, Inc.....	36,800	729,748
#*	Akebono Brake Industry Co. Ltd.....	585,364	671,644
	Akita Bank Ltd.....	106,100	1,317,559
#	Albis Co. Ltd.....	27,700	470,871
	Alconix Corp.....	125,800	1,242,489
	Alfresa Holdings Corp.....	607,700	8,110,298
	Alinco, Inc.....	83,000	562,667
	Alleanza Holdings Co. Ltd.....	58,700	458,393
*	Allied Architects, Inc.....	33,300	177,155
*	Allied Telesis Holdings KK.....	66,200	46,898
#	Alpen Co. Ltd.....	97,100	1,516,869
#	Alpha Corp.....	33,700	259,917
	Alpha Systems, Inc.....	9,220	340,433
*	AlphaPolis Co. Ltd.....	11,300	203,181
	Alps Alpine Co. Ltd.....	894,204	9,306,407
	Alps Logistics Co. Ltd.....	36,400	314,243
	Altech Corp.....	94,510	1,379,060
	Amada Co. Ltd.....	1,044,400	8,430,089
	Amano Corp.....	173,500	3,338,170
	Amiyaki Tei Co. Ltd.....	21,800	481,483
	Amuse, Inc.....	23,900	365,242
	Amvis Holdings, Inc.....	9,800	345,580
*	ANA Holdings, Inc.....	130,900	2,443,729
	Anabuki Kosan, Inc.....	12,300	198,468
	Anest Iwata Corp.....	148,500	1,086,346
	Anicom Holdings, Inc.....	38,700	198,712
	Anritsu Corp.....	468,800	5,729,935
	AOI Electronics Co. Ltd.....	20,400	307,232
	AOKI Holdings, Inc.....	179,100	881,737
	Aoki Super Co. Ltd.....	1,100	22,906
	Aoyama Trading Co. Ltd.....	206,400	1,365,923
#	Aoyama Zaisan Networks Co. Ltd.....	94,800	763,156
	Aozora Bank Ltd.....	407,800	8,524,830
	Apaman Co. Ltd.....	44,700	161,257
	Arakawa Chemical Industries Ltd.....	86,900	656,445
	Arata Corp.....	70,700	2,185,536
	Araya Industrial Co. Ltd.....	17,700	192,675
	Arcland Sakamoto Co. Ltd.....	46,300	538,164
#	Arcland Service Holdings Co. Ltd.....	57,800	924,565
	Arcs Co. Ltd.....	181,873	2,898,379
#	Ardepro Co. Ltd.....	37,589	134,929
	Arealink Co. Ltd.....	34,400	411,219
	Argo Graphics, Inc.....	55,800	1,448,578
	Arisawa Manufacturing Co. Ltd.....	174,100	1,380,692
	ARTERIA Networks Corp.....	85,400	815,580
	Artiza Networks, Inc.....	15,100	130,329
	Artnature, Inc.....	114,900	663,454
#	ArtSpark Holdings, Inc.....	184,400	1,132,308
*	Aruhi Corp.....	200,500	1,608,216
	As One Corp.....	38,980	1,849,487
	Asahi Broadcasting Group Holdings Corp.....	44,000	217,339
	Asahi Co. Ltd.....	96,500	949,094

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	246,300	\$ 1,197,710
	371,500	12,915,695
	260,000	3,968,202
	113,600	2,101,603
	4,085,900	32,778,740
#	37,800	538,243
#	54,600	245,110
	70,900	1,119,349
	86,000	1,727,082
	6,600	30,491
#	9,800	45,691
	23,400	176,568
	138,100	508,878
	365,500	6,964,049
	125,900	1,011,024
	118,700	1,565,925
	402,700	6,306,840
	215,900	691,201
#	25,700	168,436
	19,899	290,232
#	4,600	66,589
*	41,700	601,631
*	78,000	270,631
	28,300	500,090
	302,800	3,191,974
	15,000	320,050
	79,300	825,310
	49,100	306,344
	152,400	1,747,072
	167,700	2,536,387
#	34,500	229,778
	95,400	2,447,942
	77,900	2,345,035
	168,200	13,140,188
	155,200	1,127,683
	74,300	1,107,698
#	16,800	87,370
	185,311	7,884,137
	73,899	1,682,222
	78,700	869,730
	214,800	1,301,510
#	1,200	16,329
#	69,800	429,204
	8,100	373,161
	27,500	8,603,773
	8,300	91,970
#	16,100	345,894
	54,538	2,255,334
	155,300	1,800,913
#	243,100	1,420,860
	225,200	3,657,788
	207,000	3,730,561
#*	30,400	876,765
#	300,000	2,608,420
	350,900	7,487,991
	137,400	4,063,745
#	42,000	316,879
	2,100	33,896
#	24,900	212,263

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
#	Br Holdings Corp.....	231,900
*	BrainPad, Inc.....	72,200
	Bridgestone Corp.....	652,200
#	Broadleaf Co. Ltd.....	457,600
	Broccoli Co. Ltd.....	2,900
	Brother Industries Ltd.....	646,700
	Bunka Shutter Co. Ltd.....	248,000
	Business Brain Showa-Ota, Inc.....	19,900
#	Business Engineering Corp.....	1,600
#	BuySell Technologies Co. Ltd.....	11,600
	C Uyemura & Co. Ltd.....	14,400
	CAC Holdings Corp.....	55,100
	Calbee, Inc.....	305,600
	Can Do Co. Ltd.....	2,800
	Canare Electric Co. Ltd.....	4,400
	Canon Electronics, Inc.....	95,700
	Canon Marketing Japan, Inc.....	150,000
#	Canon, Inc., Sponsored ADR.....	57,577
#	Canon, Inc.....	488,634
	Capcom Co. Ltd.....	416,200
	Careerlink Co. Ltd.....	12,600
#	Carenet, Inc.....	25,500
	Carlit Holdings Co. Ltd.....	83,400
	Carta Holdings, Inc.....	18,000
#	Casa, Inc.....	36,200
	Casio Computer Co. Ltd.....	622,300
#	Cawachi Ltd.....	94,800
	C'BON COSMETICS Co. Ltd.....	2,100
	CDS Co. Ltd.....	1,300
	CE Holdings Co. Ltd.....	2,700
#*	CellSource Co. Ltd.....	1,700
	Central Automotive Products Ltd.....	33,100
	Central Glass Co. Ltd.....	184,800
	Central Japan Railway Co.....	61,000
	Central Security Patrols Co. Ltd.....	46,600
#	Central Sports Co. Ltd.....	38,100
	Ceres, Inc.....	21,500
	Charm Care Corp. KK.....	55,400
	Chiba Bank Ltd.....	1,387,663
	Chiba Kogyo Bank Ltd.....	256,700
	Chilled & Frozen Logistics Holdings Co. Ltd.....	59,300
	Chino Corp.....	30,600
	Chiyoda Co. Ltd.....	94,400
#*	Chiyoda Corp.....	414,100
	Chiyoda Integre Co. Ltd.....	60,000
	Chofu Seisakusho Co. Ltd.....	102,300
	Chori Co. Ltd.....	48,100
	Chubu Electric Power Co., Inc.....	595,900
	Chubu Shiryo Co. Ltd.....	122,600
	Chudenko Corp.....	152,700
	Chuetsu Pulp & Paper Co. Ltd.....	106,611
	Chugai Pharmaceutical Co. Ltd.....	441,700
#	Chugai Ro Co. Ltd.....	28,300
	Chugoku Bank Ltd.....	490,700
	Chugoku Electric Power Co., Inc.....	515,400
	Chugoku Marine Paints Ltd.....	259,500
	Chukyo Bank Ltd.....	54,600
	Chuo Gyorui Co. Ltd.....	3,800
	Chuo Spring Co. Ltd.....	50,000
		\$ 607,117
		678,277
		25,439,618
		1,618,228
		25,026
		12,113,617
		1,925,046
		226,309
		32,531
		448,801
		671,244
		597,578
		6,558,151
		46,561
		51,089
		1,197,896
		3,522,599
		1,363,423
		11,560,015
		11,569,332
		215,885
		220,909
		414,826
		259,539
		231,172
		6,087,308
		1,532,340
		26,744
		18,309
		10,118
		59,381
		606,498
		4,550,954
		7,142,909
		892,936
		736,594
		192,465
		512,494
		7,697,166
		495,183
		513,424
		387,353
		572,535
		1,274,294
		954,282
		1,429,701
		718,016
		6,356,710
		1,009,241
		2,452,184
		725,406
		12,408,583
		368,572
		3,568,372
		3,367,763
		1,715,237
		704,245
		81,565
		269,339

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	185,700	\$ 779,047
	1,375,250	6,029,107
	131,200	1,863,262
#	14,700	460,315
#	11,200	78,900
	106,700	498,950
	86,200	992,518
	239,700	813,440
	441,752	5,036,416
	111,100	560,025
#	164,400	2,411,121
#	95,300	879,502
	57,240	334,668
	283,294	5,691,447
	96,700	2,183,673
	3,013,211	10,250,937
	107,000	1,062,141
#*	176,200	285,289
	14,700	168,184
	62,900	394,882
	122,400	798,542
	384,200	11,652,920
	55,900	185,419
	40,300	4,332,748
#	44,920	537,182
#	20,300	252,357
	13,200	96,592
	393,500	2,996,909
	85,100	1,971,261
	630,000	8,044,806
	52,200	930,738
#	70,600	1,111,979
*	4,000	23,928
#	9,600	71,143
#*	9,800	110,395
	65,600	1,341,695
	102,900	634,872
#	16,400	131,386
	174,000	947,013
	576,800	5,755,541
	4,900	42,167
#	81,200	587,762
	112,900	975,588
	370,900	8,184,772
	115,500	631,744
	1,128,600	7,179,380
	63,100	1,045,131
	33,200	198,051
	220,100	901,367
	133,800	3,993,451
#	78,100	4,980,166
	76,100	294,732
	91,800	2,891,807
#	89,700	2,882,529
	29,400	87,862
	42,400	1,066,253
#	107,400	951,050
	632,388	11,000,312
	172,800	4,581,741

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	67,800	\$ 993,592
# Daiken Corp.....	65,400	235,728
# Daiken Medical Co. Ltd.....	205,600	1,916,901
Daiki Aluminium Industry Co. Ltd.....	21,800	115,532
Daiki Axis Co. Ltd.....	176,300	30,919,182
Daikin Industries Ltd.....	17,000	65,787
Daiko Denshi Tsushin Ltd.....	43,900	420,711
# Daikoku Denki Co. Ltd.....	43,300	1,777,782
# Daikokutenbussan Co. Ltd.....	200,400	841,474
Daikyonishikawa Corp.....	47,800	238,524
Dainichi Co. Ltd.....	59,900	821,781
Dainichiseika Color & Chemicals Manufacturing Co. Ltd.....	402,000	4,304,401
Daio Paper Corp.....	2,100	17,012
Daiohs Corp.....	98,790	2,936,730
# Daiseki Co. Ltd.....	53,400	337,108
# Daiseki Eco. Solution Co. Ltd.....	187,000	3,608,608
# Daishi Hokuetsu Financial Group, Inc.....	168,000	1,197,131
# Daishinku Corp.....	44,600	521,940
Daisue Construction Co. Ltd.....	30,400	150,479
Daito Bank Ltd.....	81,500	1,618,682
Daito Pharmaceutical Co. Ltd.....	113,200	10,731,650
Daito Trust Construction Co. Ltd.....	44,900	637,892
Daitron Co. Ltd.....	1,080,300	26,692,127
Daiwa House Industry Co. Ltd.....	167,500	1,426,793
Daiwa Industries Ltd.....	2,405,800	11,105,713
Daiwa Securities Group, Inc.....	590,000	8,469,811
Daiwabo Holdings Co. Ltd.....	1,300	17,455
Dawn Corp.....	573,080	4,484,750
DCM Holdings Co. Ltd.....	168,600	796,118
Dear Life Co. Ltd.....	14,600	55,695
Delica Foods Holdings Co. Ltd.....	311,100	4,595,299
DeNA Co. Ltd.....	441,300	11,442,289
# Denka Co. Ltd.....	26,800	480,546
# Densan System Holdings Co. Ltd.....	237,400	12,984,608
Denso Corp.....	424,500	14,828,444
Dentsu Group, Inc.....	75,900	930,862
Denyo Co. Ltd.....	339,500	9,164,196
# Dexerials Corp.....	7,400	91,874
# Diamond Electric Holdings Co. Ltd.....	437,400	8,089,024
DIC Corp.....	50,800	2,514,692
Digital Arts, Inc.....	50,100	1,455,704
Digital Garage, Inc.....	56,200	826,524
# Digital Hearts Holdings Co. Ltd.....	90,600	921,778
# Digital Holdings, Inc.....	39,900	435,214
Digital Information Technologies Corp.....	127,800	3,432,975
Dip Corp.....	70,700	1,100,662
Direct Marketing MiX, Inc.....	37,300	9,113,498
Disco Corp.....	46,800	874,072
DKK Co. Ltd.....	50,300	889,513
DKS Co. Ltd.....	476,500	6,399,495
DMG Mori Co. Ltd.....	900	20,342
DMW Corp.....	102,100	1,213,218
Doshisha Co. Ltd.....	23,400	364,887
Double Standard, Inc.....	166,123	2,076,223
Doutor Nichires Holdings Co. Ltd.....	259,800	9,422,090
Dowa Holdings Co. Ltd.....	182,000	4,623,300
DTS Corp.....	186,500	4,207,725
Duskin Co. Ltd.....	31,200	242,984
Dvx, Inc.....	42,000	1,604,429
DyDo Group Holdings, Inc.....		

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	161,300	\$ 1,221,680
	39,200	1,573,348
	127,800	6,672,050
	16,500	298,469
	121,000	4,740,065
	10,100	235,009
	49,000	861,086
	67,300	292,195
#	46,300	695,662
	409,400	3,859,851
#	119,739	501,806
	90,100	1,581,265
#	40,300	960,979
	168,998	1,105,847
#	108,100	210,410
	108,300	1,601,990
	57,700	2,642,362
	77,800	2,176,071
	40,500	399,434
	142,500	1,262,733
	179,900	2,302,336
	262,500	4,429,089
	79,806	753,370
	125,800	1,977,083
	81,000	470,252
	12,898,120	49,895,115
	94,500	366,673
	24,600	290,279
	35,400	793,869
#	11,600	18,026
	18,200	85,521
#	47,200	281,000
#	118,600	2,145,628
#	122,300	774,834
	33,000	39,522
	40,700	525,105
	82,100	1,134,067
	150,300	1,957,133
	323,648	5,423,009
	118,300	3,456,465
	23,100	387,902
	33,180	144,801
#	45,000	648,557
	112,200	331,341
	122,800	2,340,639
	22,200	3,828,622
	41,300	25,010,879
	194,200	2,067,803
*	37,400	250,755
	156,148	829,604
	5,200	42,669
	3,500	36,764
#	223,700	4,191,884
#	33,600	221,696
	105,740	1,027,440
	64,800	504,688
	173,800	1,356,793
	64,500	338,397
	38,400	121,048

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
JAPAN — (Continued)			
#	First Brothers Co. Ltd.....	43,900	\$ 273,497
	First Juken Co. Ltd.....	38,200	324,640
	First-corp, Inc.....	27,500	151,220
	Fixstars Corp.....	86,000	767,817
	FJ Next Holdings Co. Ltd.....	92,500	754,623
#	Focus Systems Corp.....	27,600	193,453
#	Food & Life Cos. Ltd.....	288,800	5,627,954
	Forum Engineering, Inc.....	15,800	116,162
	Foster Electric Co. Ltd.....	122,500	653,526
	FP Corp.....	200,400	4,511,995
	France Bed Holdings Co. Ltd.....	125,500	868,046
*	FreakOut Holdings, Inc.....	10,600	128,049
	Freebit Co. Ltd.....	73,100	481,074
	Freund Corp.....	44,900	250,312
	Frontier Management, Inc.....	8,500	89,714
#	F-Tech, Inc.....	56,000	223,243
	FTGroup Co. Ltd.....	48,500	331,273
	Fudo Tetra Corp.....	91,620	1,129,981
	Fuji Co. Ltd.....	95,600	1,563,186
	Fuji Corp.....	282,700	4,381,037
	Fuji Corp.....	68,000	644,675
	Fuji Corp. Ltd.....	124,300	623,429
	Fuji Die Co. Ltd.....	33,800	166,381
	Fuji Electric Co. Ltd.....	318,300	14,376,300
	Fuji Furukawa Engineering & Construction Co. Ltd.....	2,000	49,874
	Fuji Kyuko Co. Ltd.....	78,500	2,408,938
	Fuji Media Holdings, Inc.....	219,000	1,906,244
	Fuji Oil Co. Ltd.....	289,200	718,089
	Fuji Oil Holdings, Inc.....	205,200	3,501,920
	Fuji Pharma Co. Ltd.....	67,500	507,803
	Fuji Seal International, Inc.....	228,200	2,644,253
	Fuji Soft, Inc.....	54,200	3,298,282
	Fujiibo Holdings, Inc.....	51,200	1,344,091
	Fujicco Co. Ltd.....	95,100	1,378,831
	FUJIFILM Holdings Corp.....	153,075	8,743,954
#	Fujikura Composites, Inc.....	108,700	728,459
	Fujikura Kasei Co. Ltd.....	117,600	433,342
	Fujikura Ltd.....	1,269,300	7,673,185
	Fujimi, Inc.....	32,100	1,429,872
	Fujimori Kogyo Co. Ltd.....	78,000	2,083,127
	Fujisash Co. Ltd.....	461,100	242,686
	Fujishoji Co. Ltd.....	33,700	224,357
	Fujitec Co. Ltd.....	28,600	613,924
#	Fujitsu General Ltd.....	140,500	2,995,676
	Fujitsu Ltd.....	290,429	38,935,620
	Fujiya Co. Ltd.....	50,100	900,553
#	FuKoKu Co. Ltd.....	43,300	316,230
	Fukuda Corp.....	30,900	1,157,257
	Fukuda Denshi Co. Ltd.....	16,200	901,515
	Fukui Bank Ltd.....	102,400	1,047,701
	Fukui Computer Holdings, Inc.....	34,500	911,998
	Fukuoka Financial Group, Inc.....	538,956	9,552,839
	Fukushima Bank Ltd.....	19,400	31,548
	Fukushima Galilei Co. Ltd.....	58,100	1,597,455
	Fukuyama Transporting Co. Ltd.....	129,600	3,026,793
	FULLCAST Holdings Co. Ltd.....	85,300	1,509,747
#	Fumakilla Ltd.....	16,801	145,454
	Funai Soken Holdings, Inc.....	133,420	2,352,039
	Furukawa Battery Co. Ltd.....	77,700	701,899

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	153,700	\$1,428,559
	356,990	6,240,049
	121,700	1,008,715
#	10,200	674,596
	110,900	917,957
	112,500	2,883,884
	36,399	586,603
	185,000	957,115
	341,700	954,432
	213,800	2,590,136
	113,100	6,962,207
	173,200	1,934,815
#	141,700	1,012,986
#	29,000	345,176
#	34,700	273,565
	69,200	427,511
	30,500	596,076
	40,800	994,315
	220,500	2,329,310
	74,200	162,947
	8,700	174,655
	5,600	139,067
	27,500	492,536
	110,398	1,892,460
	194,745	3,233,689
	69,000	219,394
#	1,400	149,516
#	100,400	592,573
#	18,200	817,570
	257,800	5,063,800
	63,200	5,252,104
#	4,500	66,756
#*	53,900	593,004
	79,030	1,074,905
	56,600	3,531,329
	69,500	903,084
	37,200	356,770
	68,500	290,817
	34,300	421,679
	374,499	6,837,638
	49,600	546,769
	127,900	1,288,403
	21,600	422,896
	177,118	3,455,966
	1,444,301	4,144,220
	76,400	2,226,412
	282,400	6,767,684
	435,060	3,271,842
	8,500	155,603
	1,832,931	6,823,711
	45,500	379,065
	36,100	548,335
	1,500	34,830
	35,800	667,818
	577,000	5,934,819
	71,100	1,376,488
	50,800	1,196,728
	93,200	2,237,089
	135,700	6,166,326

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Hamee Corp.....	21,400	\$ 169,907
Hankyu Hanshin Holdings, Inc.....	378,700	10,984,847
Hanwa Co. Ltd.....	166,600	3,643,672
Happinet Corp.....	75,400	911,027
Hard Off Corp. Co. Ltd.....	44,600	323,632
Harima Chemicals Group, Inc.....	61,900	354,125
# Harmonic Drive Systems, Inc.....	36,500	1,391,629
Haseko Corp.....	1,382,700	16,833,559
Hazama Ando Corp.....	1,103,380	7,427,685
Heiwa Corp.....	268,200	4,186,633
Heiwa Real Estate Co. Ltd.....	161,400	4,859,264
Heiwado Co. Ltd.....	160,900	2,420,177
Helios Techno Holding Co. Ltd.....	59,600	155,022
#* Hennge KK.....	42,400	343,817
Hibiya Engineering Ltd.....	92,400	1,342,335
Hikari Tsushin, Inc.....	35,800	3,944,738
HI-LEX Corp.....	92,700	780,646
Himacs Ltd.....	2,700	30,694
Himaraya Co. Ltd.....	21,000	154,535
Hino Motors Ltd.....	781,400	4,061,102
# Hioki EE Corp.....	23,400	1,176,203
Hirakawa Hewtech Corp.....	50,200	416,509
# Hirano Tecseed Co. Ltd.....	34,700	491,384
# Hirata Corp.....	35,700	1,279,969
Hirogin Holdings, Inc.....	1,020,700	4,715,852
Hirose Electric Co. Ltd.....	20,625	2,963,100
Hirose Tusyo, Inc.....	3,400	66,355
Hiroshima Gas Co. Ltd.....	109,500	267,412
Hisaka Works Ltd.....	94,600	605,086
Hisamitsu Pharmaceutical Co., Inc.....	103,800	2,707,157
Hitachi Construction Machinery Co. Ltd.....	288,700	6,369,260
Hitachi Ltd.....	1,314,685	66,559,931
Hitachi Ltd., ADR.....	78,423	7,677,612
* Hitachi Metals Ltd.....	292,130	4,492,040
Hitachi Transport System Ltd.....	115,600	7,529,394
Hitachi Zosen Corp.....	826,600	5,172,930
Hito Communications Holdings, Inc.....	28,300	349,179
Hochiki Corp.....	79,200	791,091
Hodogaya Chemical Co. Ltd.....	27,700	732,981
Hogy Medical Co. Ltd.....	99,700	2,628,458
# Hokkaido Electric Power Co., Inc.....	537,200	2,063,399
Hokkaido Gas Co. Ltd.....	41,200	506,766
Hokkan Holdings Ltd.....	39,100	369,657
Hokko Chemical Industry Co. Ltd.....	104,100	766,482
Hokkoku Financial Holdings, Inc.....	111,800	3,892,448
# Hokuetsu Corp.....	601,495	3,171,688
Hokuetsu Industries Co. Ltd.....	106,300	733,925
Hokuhoku Financial Group, Inc.....	597,710	3,862,301
Hokuriku Electric Industry Co. Ltd.....	33,000	277,678
Hokuriku Electric Power Co.....	513,600	2,092,992
Hokuriku Electrical Construction Co. Ltd.....	27,820	162,665
Hokuto Corp.....	101,500	1,472,847
# Honda Motor Co. Ltd., Sponsored ADR.....	465,628	11,975,952
Honda Motor Co. Ltd.....	1,159,423	29,712,739
# Honda Tsushin Kogyo Co. Ltd.....	60,400	255,920
H-One Co. Ltd.....	103,900	480,163
Honeys Holdings Co. Ltd.....	85,830	826,176
Hoosiers Holdings Co. Ltd.....	219,900	1,347,257
Horiba Ltd.....	107,200	5,284,005

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	40,400	\$ 1,205,213
	266,600	2,968,035
	66,400	1,364,630
	36,700	370,822
*	10,200	35,658
	122,500	2,633,932
	51,700	339,690
	324,300	32,492,147
	10,700	262,259
	80,300	724,395
	1,003,717	8,049,901
	6,600	27,237
	1,087,600	2,670,876
	115,800	1,482,266
	248,105	7,321,961
	99,500	578,984
	10,632	379,425
	1,140,700	2,576,365
	38,600	531,637
	238,700	659,807
#	1,700	10,169
	123,572	1,183,923
	176,300	830,817
	47,400	928,539
#	34,025	217,390
	2,900	38,781
	151,300	3,376,242
	934,091	24,290,851
	458,000	2,784,046
	32,500	535,801
	472,400	12,456,103
	270,396	4,427,035
	400,300	2,134,990
	96,460	381,872
	12,700	57,675
	25,300	314,281
#	74,900	483,568
#	50,700	239,215
#	5,600	55,664
#	6,900	189,216
	18,300	314,369
	170,300	3,550,797
#	49,800	493,490
	216,800	3,934,400
#	18,700	178,921
*	1,800	64,172
	82,300	1,002,211
	61,310	593,358
	138,000	2,217,821
	524,900	1,852,773
	105,600	3,550,918
	724,908	5,321,214
	65,600	666,188
	1,874,800	21,488,531
	76,998	1,629,285
	183,100	1,979,106
	20,400	118,835
	34,500	516,192
	221,900	9,009,984

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	40,500	\$ 566,878
	72,100	730,351
	35,500	597,669
	76,900	1,730,847
	20,200	297,475
	38,300	299,270
	7,800	241,148
	99,700	905,798
	1,014,840	8,124,852
	8,100	77,382
	185,300	1,464,732
	2,900	63,067
	11,699	147,288
	1,618,607	17,753,854
*	9,800	35,282
#	84,600	526,497
	37,200	463,301
	93,600	4,410,554
#	1,679,300	48,883,854
	290,300	2,336,872
	74,100	1,985,857
	24,300	911,673
	536,846	2,690,445
	211,500	628,094
	96,600	914,028
	20,400	153,400
	34,500	696,589
	229,400	9,615,698
	44,000	267,070
	500	15,250
	1,030,157	4,997,627
	145,900	3,419,903
	1,057,200	8,900,052
	280,700	1,027,301
	72,200	1,065,752
	125,000	3,575,130
	441,000	5,997,473
#	88,199	497,894
*	224,100	3,882,131
*	24,400	956,442
	347,300	5,932,405
#	71,200	417,770
	100,300	523,373
#*	746,000	1,117,897
	42,700	565,530
	226,400	2,709,464
	712,900	11,335,631
#	110,100	495,924
*	1,300	15,430
#	42,700	452,119
	263,100	1,963,020
	253,300	3,758,425
	128,600	1,598,617
	13,579	250,411
	102,400	2,701,960
	919,800	6,622,405
	231,300	3,739,624
	52,300	417,006
	48,100	1,504,702

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,200	\$ 38,657
	459,400	2,849,925
	37,500	868,712
	10,200	211,603
	1,807,900	32,461,950
	157,600	592,821
	253,500	1,976,917
	35,900	333,400
	54,100	700,429
	164,700	3,059,965
	145,000	3,887,565
	37,800	172,917
	30,500	1,386,689
	1,800,108	20,295,943
	9,800	169,486
	732,100	9,003,663
	100	4,812
#*	18,200	740,177
#	92,810	395,431
	55,100	1,577,753
	67,300	1,023,227
	69,700	521,814
#	27,600	440,212
#	78,400	948,102
	34,100	1,696,873
	107,740	473,722
#*	26,499	262,890
	106,900	1,300,798
#	79,200	1,193,494
#	87,100	1,030,516
	226,100	435,912
	14,700	354,139
	64,500	714,621
	138,300	3,830,626
	11,500	63,218
	710,400	5,267,566
#	160,999	913,235
	148,300	2,783,564
	81,400	2,513,083
#	898,370	1,158,356
	65,400	758,311
	142,805	3,467,905
	8,500	226,218
	86,100	2,097,951
	19,200	454,132
	1,195,200	13,644,047
	306,100	5,995,470
	104,700	3,056,985
	32,400	574,602
#	11,100	51,691
	47,100	1,671,545
	121,400	981,817
	331,900	6,748,991
	81,100	650,351
#	20,500	555,579
	71,200	329,077
	195,500	3,010,099
	474,600	2,946,400
	198,500	5,378,376

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	4,800	\$ 58,946
	433,200	4,515,800
	69,500	2,182,977
	2,200	45,884
	651,000	6,600,312
	8,700	83,522
	160,900	2,313,763
	324,800	2,227,625
	422,400	18,372,032
#*	124,700	241,550
	12,200	112,966
	113,000	1,734,421
	129,200	3,252,639
	83,300	2,063,961
#	50,926	309,591
	23,100	636,753
	9,000	190,271
	24,400	526,084
	670,600	13,170,933
#	90,822	6,697,176
	2,362,200	75,737,608
	61,300	1,646,681
	199,000	4,965,060
	143,800	1,414,858
	12,500	129,094
	359,400	3,991,744
	86,300	3,304,435
	104,500	2,865,059
	2,800	76,808
	521,400	1,859,898
	146,000	1,082,155
	14,100	171,233
	60,200	678,105
	323,500	5,619,555
	32,620	12,928,679
	14,400	87,940
	67,500	1,492,035
	600	7,658
	128,600	2,455,757
	128,150	7,598,617
#	171,800	328,602
#	87,600	488,394
	17,000	103,936
	367,500	4,338,813
#	9,300	63,230
	23,000	191,821
*	8,700	152,340
	145,000	4,791,806
	186,480	3,067,288
	148,200	3,142,021
	46,800	1,712,629
	47,800	505,548
	36,800	459,379
	21,100	351,185
#	307,200	509,324
	144,600	2,883,603
	390,200	2,060,752
	306,900	3,370,812
*	200,900	704,169

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	145,100	\$ 2,338,652
	29,400	163,832
	119,100	611,943
	19,500	1,299,088
#	193,900	5,527,149
*	15,400	388,193
	1,261,482	5,864,444
	28,400	991,454
	138,800	3,892,203
	39,800	449,665
	4,000	61,400
	142,300	4,677,642
	187,200	935,887
	20,200	75,505
	357,864	4,771,830
#	19,300	244,169
	832,200	19,239,109
	135,000	1,070,281
	32,800	475,678
	199,500	3,419,258
	35,800	740,098
	154,400	3,106,635
	274,100	1,672,020
#	268,780	693,771
	173,162	10,234,814
	69,800	545,931
	2,129,700	7,553,814
	110,500	1,350,876
	117,400	1,139,634
	39,300	366,765
*	76,600	619,640
	7,600	678,390
	9,500	180,554
	36,800	1,231,537
	76,600	674,534
	769,680	7,771,965
#	59,700	552,827
	39,134	3,244,600
	285,700	4,743,574
	224,100	4,768,089
	317,665	2,376,168
	83,300	1,277,720
	1,412,200	11,366,861
	86,300	6,563,452
	44,100	550,291
	182,400	7,398,062
	65,700	456,409
	2,400	32,396
#	51,700	2,151,112
	148,300	3,448,467
	217,230	12,075,569
#	156,200	694,153
	36,200	681,604
	103,500	1,147,699
#	29,559	592,136
	152,200	1,662,210
#	118,700	621,754
	45,200	1,230,398
	201,000	2,730,502

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	170,500	\$ 191,266
	189,500	629,671
	106,500	261,000
	76,500	1,803,505
	58,800	252,260
	196,000	4,266,232
	715,400	4,676,242
	1,542,948	4,560,043
	3,300	14,398
	217,300	4,555,852
	11,000	230,273
	59,000	347,451
	44,200	813,455
#*	62,199	110,303
	104,800	15,004,222
	182,200	6,461,079
	125,100	676,389
	94,500	1,831,770
	273,700	361,449
	34,600	616,296
	43,100	274,329
#	149,800	655,780
	174,200	3,062,537
	592,000	6,815,948
	63,500	1,203,901
	708,819	14,669,175
	4,700	67,378
#*	19,500	179,499
	5,700	55,089
	31,700	413,896
*	6,400	178,867
*	60,400	1,692,812
#	296,600	10,333,517
	138,100	3,957,986
#*	5,000	274,003
	242,550	4,950,687
	176,200	1,221,014
	116,200	2,715,097
#	54,300	252,661
	58,900	589,497
	83,300	576,635
	122,400	4,167,109
	1,200	29,244
	302,900	7,402,408
#*	29,000	675,719
	178,900	2,184,116
	103,000	1,219,683
	45,600	788,906
	59,700	734,394
	1,542,359	14,347,434
	92,400	544,826
	102,900	1,215,549
	2,700	39,285
	290,281	5,416,976
	280,900	5,127,570
	178,400	3,948,743
	72,976	1,588,225
#	26,900	408,755
	256,900	911,758

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	57,700	\$ 7,414,822
	184,000	2,111,905
	15,400	182,618
#	91,800	254,534
	26,400	371,877
	59,000	1,453,890
	115,300	600,031
#	26,400	174,012
	63,362	965,269
	92,100	438,924
	296,400	1,791,271
	84,385	3,186,015
	10,400	72,072
	15,700	478,522
	93,700	1,199,012
	257,400	2,692,327
	29,100	591,903
	1,324,200	11,162,437
	81,200	3,047,877
	466,400	3,308,535
	3,274,691	6,606,822
	55,200	998,089
	32,600	540,506
	70,900	700,317
	162,500	541,239
	1,200	21,009
	468,300	7,065,431
	11,900	90,569
#*	60,500	1,001,758
	94,900	2,377,470
	225,400	3,138,254
	232,000	3,590,774
	12,000	60,307
	24,300	200,827
	311,420	16,259,240
#	65,900	462,445
	157,100	3,787,176
#	2,400	11,212
	167,700	896,703
	337,200	6,356,739
	39,700	498,129
#	106,000	600,324
	67,400	320,880
	22,500	603,145
#	29,700	622,652
	261,900	6,604,093
*	19,900	343,134
	38,800	176,767
*	42,300	177,400
#*	12,000	106,943
	60,400	902,872
	97,900	940,279
#	9,100	201,836
	271,000	985,790
	142,900	377,765
	72,972	2,942,970
	87,300	399,073
	112,200	1,799,217
	879,726	15,824,620

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
JAPAN — (Continued)			
#	Ministop Co. Ltd.....	78,300	\$ 859,122
#	Minkabu The Infonoid, Inc.....	25,100	496,855
	Mipox Corp.....	5,700	27,460
	Mirai Industry Co. Ltd.....	900	10,549
#	Miraial Co. Ltd.....	35,800	492,725
#	Mirainovate Co. Ltd.....	217,779	283,713
	Mirait Holdings Corp.....	363,110	4,535,330
	Miroku Jyoho Service Co. Ltd.....	75,800	857,790
	MISUMI Group, Inc.....	356,300	8,864,138
	Mitachi Co. Ltd.....	7,700	44,844
	Mitani Corp.....	141,600	1,682,482
#	Mitani Sekisan Co. Ltd.....	7,000	207,707
#	Mito Securities Co. Ltd.....	317,800	634,701
	Mitsuba Corp.....	177,200	557,128
	Mitsubishi Chemical Holdings Corp.....	5,039,960	28,342,349
	Mitsubishi Corp.....	871,700	25,906,294
	Mitsubishi Electric Corp.....	1,165,300	12,298,840
	Mitsubishi Estate Co. Ltd.....	449,620	6,677,580
	Mitsubishi Gas Chemical Co., Inc.....	555,600	8,075,995
	Mitsubishi HC Capital, Inc.....	4,030,070	19,529,319
	Mitsubishi Heavy Industries Ltd.....	974,800	36,196,722
#	Mitsubishi Kakoki Kaisha Ltd.....	30,900	476,824
	Mitsubishi Logisnext Co. Ltd.....	208,800	1,389,642
	Mitsubishi Logistics Corp.....	195,399	5,242,982
	Mitsubishi Materials Corp.....	420,120	6,356,119
*	Mitsubishi Motors Corp.....	1,919,000	6,686,363
*	Mitsubishi Paper Mills Ltd.....	133,600	298,918
	Mitsubishi Pencil Co. Ltd.....	67,500	719,201
	Mitsubishi Research Institute, Inc.....	33,900	1,119,964
	Mitsubishi Shokuhin Co. Ltd.....	76,200	1,981,415
#	Mitsubishi Steel Manufacturing Co. Ltd.....	65,600	478,528
#	Mitsubishi UFJ Financial Group, Inc., Sponsored ADR.....	1,126,843	6,389,200
	Mitsubishi UFJ Financial Group, Inc.....	7,992,700	45,034,802
	Mitsuboshi Belting Ltd.....	94,600	2,295,701
	Mitsui & Co. Ltd., Sponsored ADR.....	14,077	6,219,641
	Mitsui & Co. Ltd.....	973,645	21,480,812
	Mitsui Chemicals, Inc.....	778,389	16,396,162
	Mitsui DM Sugar Holdings Co. Ltd.....	81,500	1,163,114
#*	Mitsui E&S Holdings Co. Ltd.....	185,619	500,724
	Mitsui Fudosan Co. Ltd.....	576,700	12,888,906
#	Mitsui High-Tec, Inc.....	77,400	5,199,092
#	Mitsui Matsushima Holdings Co. Ltd.....	60,900	1,473,991
	Mitsui Mining & Smelting Co. Ltd.....	372,800	8,927,952
#	Mitsui OSK Lines Ltd.....	599,700	16,444,315
	Mitsui-Soko Holdings Co. Ltd.....	155,700	3,631,261
	Mitsuuroko Group Holdings Co. Ltd.....	141,400	1,010,499
	Miura Co. Ltd.....	114,100	2,750,789
	Mixi, Inc.....	247,300	4,353,321
	Miyaji Engineering Group, Inc.....	31,100	780,976
	Miyazaki Bank Ltd.....	74,400	1,178,124
	Miyoshi Oil & Fat Co. Ltd.....	42,400	323,996
	Mizuho Financial Group, Inc.....	1,743,996	20,799,547
	Mizuho Leasing Co. Ltd.....	167,100	4,160,176
#	Mizuho Medy Co. Ltd.....	13,100	298,301
	Mizuno Corp.....	94,821	1,780,635
*	Mobile Factory, Inc.....	19,700	148,981
	Mochida Pharmaceutical Co. Ltd.....	39,398	967,218
	Modec, Inc.....	106,900	996,308
#	Mollitec Steel Co. Ltd.....	55,500	117,096

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Monex Group, Inc.....	956,200	\$ 3,373,829
Money Partners Group Co. Ltd.....	88,500	170,596
Monogatari Corp.....	38,400	1,691,159
# MonotaRO Co. Ltd.....	367,400	6,560,049
# MORESCO Corp.....	35,400	309,099
Mori-Gumi Co. Ltd.....	51,800	115,942
Morinaga & Co. Ltd.....	158,100	4,968,676
Morinaga Milk Industry Co. Ltd.....	234,200	8,635,628
Moriroku Holdings Co. Ltd.....	13,500	188,979
Morita Holdings Corp.....	150,000	1,520,227
Morito Co. Ltd.....	84,800	478,299
Morningstar Japan KK.....	70,500	265,686
Morozoff Ltd.....	22,198	609,039
# Mortgage Service Japan Ltd.....	30,200	224,437
# Mory Industries, Inc.....	25,200	499,474
# MrMax Holdings Ltd.....	131,300	618,374
MS&AD Insurance Group Holdings, Inc.....	321,874	10,438,804
MTG Co. Ltd.....	6,700	66,377
MTI Ltd.....	73,400	295,078
Mugen Estate Co. Ltd.....	70,100	255,625
m-up Holdings, Inc.....	56,700	659,363
Murata Manufacturing Co. Ltd.....	457,720	26,735,743
Musashi Seimitsu Industry Co. Ltd.....	296,600	3,190,370
Musashino Bank Ltd.....	140,600	1,871,916
Mutoh Holdings Co. Ltd.....	11,700	184,298
Nabtesco Corp.....	276,600	6,629,037
# NAC Co. Ltd.....	64,300	470,564
Nachi-Fujikoshi Corp.....	102,000	2,841,425
Nadex Co. Ltd.....	7,600	43,039
Nafco Co. Ltd.....	27,100	325,872
Nagahori Corp.....	3,400	23,377
Nagano Bank Ltd.....	39,700	382,569
Nagano Keiki Co. Ltd.....	61,000	541,037
Nagase & Co. Ltd.....	471,500	7,092,113
Nagatanien Holdings Co. Ltd.....	43,700	664,785
Nagawa Co. Ltd.....	7,700	476,322
Nagoya Railroad Co. Ltd.....	303,599	4,894,035
Naigai Tec Corp.....	5,100	100,584
Naigai Trans Line Ltd.....	26,700	408,522
Nakabayashi Co. Ltd.....	88,700	347,028
Nakamoto Packs Co. Ltd.....	18,300	223,213
* Nakamura Choukou Co. Ltd.....	3,600	15,786
Nakamura Co. Ltd.....	14,400	342,194
Nakanishi, Inc.....	118,900	2,237,708
# Nakano Corp.....	76,100	182,018
Nakayama Steel Works Ltd.....	116,700	396,822
Nakayo, Inc.....	6,200	53,203
* Namura Shipbuilding Co. Ltd.....	240,448	761,781
Nankai Electric Railway Co. Ltd.....	218,800	4,322,473
Nanto Bank Ltd.....	142,101	2,163,005
Narasaki Sangyo Co. Ltd.....	13,400	177,939
Nasu Denki Tekko Co. Ltd.....	1,000	61,332
Natori Co. Ltd.....	29,400	460,662
NEC Capital Solutions Ltd.....	62,200	1,002,252
NEC Corp.....	645,380	23,823,835
NEC Networks & System Integration Corp.....	138,800	1,915,897
# NEOJAPAN, Inc.....	8,800	76,440
NET One Systems Co. Ltd.....	323,200	7,527,178
Neturen Co. Ltd.....	160,700	817,251

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	15,400	\$ 160,509
	166,800	346,848
	90,300	2,050,000
	185,800	4,109,724
*	17,200	466,019
	13,500	121,038
	579,700	8,478,822
	678,800	13,292,563
	300,699	9,110,180
	1,013,237	6,904,942
	17,100	105,468
	33,700	426,072
	236,101	459,805
	335,600	5,988,722
	41,400	520,387
	249,100	2,389,834
	57,600	856,724
	136,900	2,828,192
#*	126,743	342,499
	4,800	86,712
	390,399	6,966,043
	127,300	1,335,443
	61,830	732,031
	170,655	11,859,492
	278,500	6,758,714
	97,720	1,044,963
#	51,400	446,552
	7,200	177,869
	30,300	333,807
	78,400	578,604
#	212,700	662,446
	54,300	425,809
	192,700	4,311,504
	666,000	8,912,436
	214,000	1,105,565
	296,200	2,134,109
#	100,700	348,722
	58,000	425,209
	11,900	220,711
#*	40,900	206,360
	10,200	176,981
	24,500	84,482
	214,300	1,330,488
	113,400	553,356
	260,400	4,788,838
	823,300	9,481,573
	98,000	43,822,959
	8,500	219,008
	268,400	3,236,639
	73,400	432,231
	33,100	155,289
*	1,400	34,230
	57,600	733,223
	39,800	411,679
	43,900	1,348,832
	2,800	44,055
	41,300	634,629
*	103,000	1,347,629
	10,000	139,728

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	892,500	\$ 812,922
	32,900	397,404
#	233,900	480,445
	632,550	1,713,517
	163,600	2,229,644
	6,200	78,327
	360,700	7,181,492
	222,676	13,306,105
	15,100	47,201
	48,800	180,151
	53,400	790,340
	567,300	8,517,717
	106,300	528,640
	1,900	38,647
	376,300	3,167,666
*	8,400	73,485
#	40,100	622,082
	69,800	1,822,893
#	390,630	4,671,681
#	130,000	993,743
	463,602	3,362,106
#	959,600	1,220,013
	97,200	1,973,330
	34,200	328,098
	13,800	98,886
	16,600	845,245
	329,800	5,561,311
	201,600	1,294,041
	8,300	283,845
	48,699	781,535
*	402,200	1,173,197
	53,900	3,335,956
	98,800	3,867,139
	210,200	1,551,833
	117,200	3,705,279
	1,353,479	20,140,071
	73,500	2,857,459
	1,961,500	8,830,736
	34,700	638,420
	591,000	16,882,103
	311,200	1,247,941
	4,900	78,018
#	66,209	1,116,069
#	273,831	21,509,777
	832,200	7,298,117
	800	7,504
	249,100	7,461,277
	144,900	1,788,805
	18,900	563,348
	648,014	3,615,446
	167,000	3,685,489
	116,100	2,510,401
	211,500	10,814,656
	2,404,500	9,143,979
	292,700	1,434,236
	123,500	248,214
	43,600	1,208,841
	71,100	497,198
	219,900	2,588,937

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Nisshin Group Holdings Co. Ltd.....	166,700	\$ 557,046
Nisshin Oillio Group Ltd.....	155,500	3,786,724
Nisshin Seifun Group, Inc.....	342,745	4,219,000
Nisshinbo Holdings, Inc.....	618,541	4,926,861
Nissin Corp.....	66,600	827,539
Nissin Electric Co. Ltd.....	248,900	2,859,991
Nissin Foods Holdings Co. Ltd.....	43,775	3,170,451
Nissin Sugar Co. Ltd.....	64,200	858,963
Nisso Corp.....	56,500	255,196
Nissui Pharmaceutical Co. Ltd.....	60,000	770,423
Nitori Holdings Co. Ltd.....	97,600	10,325,941
Nitta Corp.....	80,200	1,764,498
Nitta Gelatin, Inc.....	53,700	249,536
NITTAN Corp.....	112,600	232,106
Nittetsu Mining Co. Ltd.....	39,901	1,621,249
Nitto Boseki Co. Ltd.....	56,500	1,027,907
Nitto Denko Corp.....	327,600	21,095,888
Nitto Fuji Flour Milling Co. Ltd.....	3,600	123,648
Nitto Kogyo Corp.....	118,100	2,299,803
Nitto Kohki Co. Ltd.....	54,400	651,710
Nitto Seiko Co. Ltd.....	147,300	572,752
Nittoc Construction Co. Ltd.....	122,549	801,620
Nittoku Co. Ltd.....	8,100	161,377
NJS Co. Ltd.....	29,100	432,366
Noda Corp.....	53,100	516,683
Noevir Holdings Co. Ltd.....	40,800	1,812,202
NOF Corp.....	151,100	5,978,575
Nohmi Bosai Ltd.....	81,800	1,135,841
Nojima Corp.....	210,400	4,615,140
NOK Corp.....	400,300	3,594,515
Nomura Co. Ltd.....	47,300	313,942
Nomura Holdings, Inc.....	2,934,498	11,196,611
# Nomura Holdings, Inc., Sponsored ADR.....	308,897	1,183,076
# Nomura Micro Science Co. Ltd.....	9,400	256,787
Nomura Real Estate Holdings, Inc.....	436,500	10,589,211
Nomura Research Institute Ltd.....	239,085	7,183,141
Noritake Co. Ltd.....	49,200	1,574,645
Noritsu Koki Co. Ltd.....	111,800	2,002,545
# Noritz Corp.....	153,300	1,717,118
North Pacific Bank Ltd.....	1,308,100	2,250,639
Nozawa Corp.....	30,300	162,544
NS Solutions Corp.....	103,700	3,051,377
NS Tool Co. Ltd.....	68,100	652,920
NS United Kaiun Kaisha Ltd.....	66,600	2,005,045
NSD Co. Ltd.....	171,678	3,224,888
NSK Ltd.....	1,154,347	6,464,458
* NTN Corp.....	2,216,700	4,114,715
NTT Data Corp.....	563,200	8,524,032
#* OAK Capital Corp.....	213,300	120,425
Oat Agrio Co. Ltd.....	22,400	294,709
# Obara Group, Inc.....	51,800	1,169,162
Obayashi Corp.....	1,641,400	12,071,572
OBIC Business Consultants Co. Ltd.....	14,500	494,664
Obic Co. Ltd.....	21,600	3,453,184
Odakyu Electric Railway Co. Ltd.....	247,200	3,545,445
Odawara Engineering Co. Ltd.....	1,300	15,633
Oenon Holdings, Inc.....	215,700	496,630
Ogaki Kyoritsu Bank Ltd.....	179,200	2,347,830
Ohara, Inc.....	37,400	349,586

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
JAPAN — (Continued)			
#	Ohashi Technica, Inc.....	48,100	\$ 500,226
#	Ohba Co. Ltd.....	19,400	104,022
	Ohki Healthcare Holdings Co. Ltd.....	2,000	11,462
	Ohsho Food Service Corp.....	30,100	1,577,222
	OIE Sangyo Co. Ltd.....	1,200	7,353
	Oiles Corp.....	88,001	1,057,825
#*	Oisix ra daichi, Inc.....	102,200	1,373,753
	Oita Bank Ltd.....	128,600	1,892,457
	Oji Holdings Corp.....	3,008,400	12,542,484
	Okabe Co. Ltd.....	184,200	863,156
	Okada Aiyon Corp.....	19,400	213,925
	Okamoto Industries, Inc.....	42,300	1,255,252
	Okamoto Machine Tool Works Ltd.....	21,199	637,842
	Okamura Corp.....	261,600	2,610,764
	Okasan Securities Group, Inc.....	786,500	2,009,721
	Oki Electric Industry Co. Ltd.....	464,834	2,685,659
	Okinawa Cellular Telephone Co.....	37,200	1,514,572
	Okinawa Electric Power Co., Inc.....	141,858	1,438,688
	Okinawa Financial Group, Inc.....	107,840	1,810,132
	OKUMA Corp.....	115,600	4,542,100
	Okumura Corp.....	136,800	3,041,107
	Okura Industrial Co. Ltd.....	47,600	635,582
#	Okuwa Co. Ltd.....	171,800	1,138,022
	Olympic Group Corp.....	34,400	156,001
	Olympus Corp.....	1,027,900	21,999,275
	Omron Corp.....	89,900	5,027,927
	Ono Pharmaceutical Co. Ltd.....	191,300	5,379,145
	ONO Sokki Co. Ltd.....	36,500	114,101
	Onoken Co. Ltd.....	83,400	888,945
#	Onward Holdings Co. Ltd.....	550,900	1,047,347
	Open House Group Co. Ltd.....	237,200	10,347,899
	Optex Group Co. Ltd.....	97,860	1,522,734
*	Optim Corp.....	64,400	407,534
	Optorun Co. Ltd.....	23,500	333,461
	Oracle Corp.....	53,200	3,317,988
	Organo Corp.....	36,300	2,539,735
	Oricon, Inc.....	4,400	27,080
	Orient Corp.....	2,641,700	2,685,416
	Oriental Land Co. Ltd.....	15,500	2,353,345
	Oriental Shiraishi Corp.....	571,300	1,078,518
#	Origin Co. Ltd.....	25,500	236,172
	ORIX Corp.....	1,902,400	33,904,229
#	ORIX Corp., Sponsored ADR.....	8,803	781,354
	Oro Co. Ltd.....	27,100	320,956
	Osaka Gas Co. Ltd.....	345,100	6,204,241
	Osaka Organic Chemical Industry Ltd.....	70,000	1,315,375
	Osaka Soda Co. Ltd.....	49,799	1,272,751
	Osaka Steel Co. Ltd.....	62,700	643,601
	Osaki Electric Co. Ltd.....	218,700	849,584
	OSG Corp.....	290,600	3,988,372
	Otsuka Corp.....	115,100	3,589,472
	Otsuka Holdings Co. Ltd.....	169,800	6,065,757
	OUG Holdings, Inc.....	3,900	82,213
	Outsourcing, Inc.....	432,600	3,891,542
*	Oxide Corp.....	1,200	49,850
	Oyo Corp.....	106,400	1,417,932
#	Ozu Corp.....	5,000	69,705
	Pacific Industrial Co. Ltd.....	228,300	1,761,917
#	Pacific Metals Co. Ltd.....	97,700	1,825,300

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Pack Corp.....	57,100	\$ 1,044,006
PAL GROUP Holdings Co. Ltd.....	111,500	1,906,867
PALTAC Corp.....	69,958	2,193,080
Pan Pacific International Holdings Corp.....	581,000	9,046,443
Panasonic Corp.....	3,997,842	33,006,725
# PAPYLESS Co. Ltd.....	16,100	143,429
# Paraca, Inc.....	27,500	392,687
Paramount Bed Holdings Co. Ltd.....	143,600	2,662,023
# Paris Miki Holdings, Inc.....	114,600	229,920
* Park24 Co. Ltd.....	340,400	4,783,202
Parker Corp.....	6,000	24,676
# Pasco Corp.....	4,700	46,857
Pasona Group, Inc.....	107,000	1,645,402
PC Depot Corp.....	147,040	336,881
# PCA Corp.....	17,000	153,456
PCI Holdings, Inc.....	16,800	123,295
Pegasus Sewing Machine Manufacturing Co. Ltd.....	104,500	599,682
Penta-Ocean Construction Co. Ltd.....	1,924,100	10,575,745
People Dreams & Technologies Group Co. Ltd.....	17,800	358,762
#* PeptiDream, Inc.....	253,600	3,175,602
Persol Holdings Co. Ltd.....	245,500	5,082,286
Phil Co., Inc.....	3,500	33,115
# Pickles Corp.....	51,000	437,284
Pigeon Corp.....	338,200	4,926,869
Pilot Corp.....	85,700	3,275,438
Piolax, Inc.....	133,600	1,997,637
# Pipedo HD, Inc.....	9,200	193,921
Plenus Co. Ltd.....	30,100	450,199
Pola Orbis Holdings, Inc.....	72,900	893,575
Pole To Win Holdings, Inc.....	124,900	967,574
Poppins Corp.....	10,500	154,959
#* PR Times, Inc.....	9,600	161,635
Premium Group Co. Ltd.....	49,300	1,693,887
# Premium Water Holdings, Inc.....	4,000	83,563
Press Kogyo Co. Ltd.....	476,300	1,467,713
Pressance Corp.....	111,800	1,318,956
Prestige International, Inc.....	304,700	1,585,916
Prima Meat Packers Ltd.....	215,199	3,667,546
Procrea Holdings, Inc.....	135,573	2,084,613
Pronexus, Inc.....	38,100	324,703
Pro-Ship, Inc.....	17,500	213,453
Proto Corp.....	89,500	750,789
PS Mitsubishi Construction Co. Ltd.....	173,800	821,141
Punch Industry Co. Ltd.....	107,200	373,845
QB Net Holdings Co. Ltd.....	46,300	473,877
Qol Holdings Co. Ltd.....	182,000	2,047,309
Quick Co. Ltd.....	43,100	495,496
# Raccoon Holdings, Inc.....	41,100	474,095
Raito Kogyo Co. Ltd.....	231,700	3,418,181
Raiznext Corp.....	149,400	1,374,349
Rakus Co. Ltd.....	235,300	3,328,802
# Rakuten Group, Inc.....	757,800	3,756,822
Rasa Corp.....	34,900	255,012
Rasa Industries Ltd.....	54,399	780,556
Raysum Co. Ltd.....	102,800	1,018,949
Recruit Holdings Co. Ltd.....	1,002,100	37,451,515
Relia, Inc.....	124,200	1,035,953
Relo Group, Inc.....	297,800	4,944,963
* Renesas Electronics Corp.....	886,500	8,443,777

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,050,310	\$ 6,142,368
#*	36,200	684,445
	3,606,648	14,016,326
	334,900	5,505,921
	101,700	1,488,913
#	25,600	234,207
	64,200	627,532
	28,700	335,076
	34,000	194,390
#	1,093,319	8,793,630
	77,500	2,082,636
#	55,900	548,324
#*	73,600	410,977
	38,500	688,574
	46,500	1,450,056
	208,600	737,403
	65,400	849,303
	104,900	7,975,384
	33,300	603,277
	31,158	570,689
	519,650	1,217,444
	6,200	96,270
#	51,400	588,037
	95,300	7,072,271
	223,600	6,702,136
	63,900	696,033
	47,100	1,526,416
	73,000	1,851,912
	52,700	3,390,893
	71,400	804,700
	132,200	1,112,902
	75,000	922,701
	893,850	8,872,141
	96,900	1,632,209
	63,700	1,463,713
	10,600	67,735
	5,300	147,515
#	87,300	403,621
	28,000	166,341
	80,100	1,113,241
	63,800	933,204
	20,300	456,217
	55,900	2,077,260
	195,100	1,448,959
	79,400	352,025
#	266,500	1,453,620
	170,700	2,645,640
	41,500	582,246
	100,017	1,061,156
	72,800	2,287,245
	285,400	2,297,181
*	23,100	41,936
	57,700	722,256
	174,800	2,105,899
	740,700	3,763,807
#*	117,300	218,569
	139,400	5,373,900
	209,900	2,615,642
	119,800	342,011

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	11,300	\$ 228,512
	214,450	6,744,575
	13,600	411,412
	173,400	664,260
	128,400	624,449
	253,600	8,409,576
	149,800	785,671
	35,100	217,937
	44,700	277,372
	48,400	329,712
	80,200	929,940
	501,600	4,063,033
	829,300	8,958,620
	59,500	2,149,756
	49,000	2,035,098
	48,500	820,171
	32,400	165,473
	1,500	19,031
*	52,799	347,274
#	100,100	1,527,625
	114,400	869,120
	314,700	7,046,814
	46,000	155,832
	139,700	2,091,048
	46,100	389,198
#	61,500	512,052
	198,100	6,426,383
#	21,600	210,827
	55,400	1,078,328
	470,180	9,538,743
*	2,700	17,996
	113,200	2,376,529
#	58,200	327,208
#	92,000	6,657,970
	141,300	943,380
	191,277	3,368,435
	36,600	89,045
#	2,800	107,220
	97,000	6,478,636
#	37,500	148,489
	145,912	2,505,794
	442,400	4,472,007
	44,100	547,712
	182,300	1,182,082
	211,999	1,321,368
	23,300	209,722
	913,000	13,715,701
	145,600	3,213,964
	63,700	262,505
	468,100	3,882,661
#	209,300	3,196,959
	973,300	13,693,806
#	975,200	17,272,153
	94,200	1,231,080
	123,100	382,771
#	7,500	406,960
	625,100	4,326,931
	33,200	1,300,095
	1,055,160	1,643,505

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Senshukai Co. Ltd.....	142,300	\$ 420,447
Septeni Holdings Co. Ltd.....	28,900	117,952
SERAKU Co. Ltd.....	24,100	222,088
Seria Co. Ltd.....	186,700	3,718,854
Seven & I Holdings Co. Ltd.....	1,057,452	43,101,963
# Seven Bank Ltd.....	2,860,900	5,677,246
SG Holdings Co. Ltd.....	449,200	8,572,772
Sharp Corp.....	662,298	5,330,836
# Shibaura Electronics Co. Ltd.....	42,300	1,592,310
Shibaura Machine Co. Ltd.....	116,300	2,489,439
Shibaura Mechatronics Corp.....	24,500	1,855,983
Shibusawa Warehouse Co. Ltd.....	37,500	608,166
Shibuya Corp.....	78,200	1,464,224
Shidax Corp.....	93,800	380,125
* SHIFT, Inc.....	30,400	4,777,789
Shiga Bank Ltd.....	205,636	4,186,019
Shikibo Ltd.....	48,000	326,058
Shikoku Bank Ltd.....	174,900	1,114,444
Shikoku Chemicals Corp.....	129,700	1,228,173
Shikoku Electric Power Co., Inc.....	322,100	1,902,856
Shima Seiki Manufacturing Ltd.....	116,200	1,947,678
Shimadzu Corp.....	219,000	7,791,785
Shimamura Co. Ltd.....	71,446	6,851,206
Shimano, Inc.....	49,600	8,285,492
# Shimizu Bank Ltd.....	164,600	1,817,842
Shimizu Corp.....	1,363,500	7,729,193
# Shimojima Co. Ltd.....	13,800	104,437
Shin Maint Holdings Co. Ltd.....	1,300	11,491
Shin Nippon Air Technologies Co. Ltd.....	52,200	744,270
Shin Nippon Biomedical Laboratories Ltd.....	103,700	1,604,684
Shinagawa Refractories Co. Ltd.....	29,900	834,204
# Shindengen Electric Manufacturing Co. Ltd.....	38,600	1,016,794
Shin-Etsu Chemical Co. Ltd.....	212,500	27,220,024
Shin-Etsu Polymer Co. Ltd.....	197,700	2,049,190
Shin-Keisei Electric Railway Co. Ltd.....	11,400	254,758
Shinko Electric Industries Co. Ltd.....	163,700	4,215,873
Shinko Shoji Co. Ltd.....	181,600	1,238,867
Shinmaywa Industries Ltd.....	300,900	2,407,831
Shinnihon Corp.....	150,500	841,353
# Shinnihonseiyaku Co. Ltd.....	31,500	381,648
Shinoken Group Co. Ltd.....	207,700	1,720,281
Shinsho Corp.....	26,500	768,723
Shinwa Co. Ltd.....	33,700	578,822
Shinwa Co. Ltd.....	27,300	161,571
Shionogi & Co. Ltd.....	71,100	3,646,822
Ship Healthcare Holdings, Inc.....	432,000	8,255,952
Shiseido Co. Ltd.....	96,800	3,981,695
# Shizuki Electric Co., Inc.....	70,300	284,833
Shizuoka Bank Ltd.....	1,361,530	8,239,185
Shizuoka Gas Co. Ltd.....	285,100	2,022,952
SHO-BOND Holdings Co. Ltd.....	33,100	1,464,493
* Shobunsha Holdings, Inc.....	47,400	118,538
Shoei Co. Ltd.....	97,000	4,165,547
# Shoei Foods Corp.....	38,900	1,155,802
Shofu, Inc.....	45,300	613,883
Showa Denko KK.....	814,200	13,654,575
Showa Sangyo Co. Ltd.....	87,700	1,669,245
Showa Shinku Co. Ltd.....	17,400	188,060
Sigma Koki Co. Ltd.....	23,700	268,462

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	142,200	\$ 1,341,205
	155,184	1,131,777
#*	10,700	108,056
	38,300	1,055,214
	111,500	1,213,753
	86,700	1,099,007
	211,600	1,161,989
	53,700	385,504
	802,800	3,363,438
#*	712,800	8,504,791
#*	22,100	209,814
	11,300	5,569,050
	25,099	415,729
	271,100	6,517,147
#	112,700	2,263,575
#	72,000	119,182
	70,300	303,645
	270,100	1,689,749
	11,800	99,777
	944,300	10,918,234
	1,647,163	69,191,989
	31,500	977,815
	9,400	478,155
	228,500	6,403,465
	711,319	10,809,615
	30,200	427,803
	220,800	1,417,603
	44,900	456,423
	19,900	55,233
	486,200	21,699,692
	1,141,000	96,788,644
	344,389	29,407,377
	160,800	2,843,062
	11,700	73,858
	61,060	417,039
	586,900	1,331,295
	30,800	323,546
	191,300	1,583,761
	23,700	184,519
	78,700	3,651,663
	60,600	1,338,500
#*	22,300	462,202
	28,400	333,635
	89,700	1,099,127
	388,400	6,825,094
	55,300	661,064
	130,300	1,688,481
	239,500	5,198,576
	71,198	1,092,409
#	81,200	561,569
	55,300	1,048,492
	29,100	382,342
	33,000	969,137
#	58,100	1,011,407
	1,281,600	22,300,999
#	7,000	458,699
	122,200	5,512,922
	42,100	662,084
	916,960	12,830,765

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	175,200	\$ 1,099,883
#	27,000	351,057
#	277,800	451,674
	119,200	3,858,063
	5,298,452	20,822,545
	832,500	11,704,910
	534,800	4,188,268
	73,400	1,473,107
	1,523,600	16,986,292
	829,800	12,883,904
	453,896	10,385,069
	316,000	9,936,242
	1,150,080	3,908,844
	950,470	29,818,230
	513,073	16,854,061
	180,699	4,774,661
	17,700	363,171
	398,700	11,009,328
	221,700	1,032,001
	924,363	8,334,409
	55,900	1,257,131
	291,900	4,606,753
	227,400	1,906,326
	71,300	339,809
	259,300	6,082,453
	144,700	5,709,492
	58,100	623,090
#*	18,300	159,417
	627,300	1,758,191
	216,720	5,989,911
	62,300	376,228
	379,400	12,436,478
	385,000	5,136,301
	147,000	10,291,738
	19,600	145,778
	2,900	45,946
	16,000	156,971
	2,100	38,682
	1,209,200	4,146,683
	78,300	830,979
	127,292	2,918,679
	32,800	641,267
	897,610	10,159,185
#	77,700	513,115
	79,580	926,602
	51,900	431,552
	142,300	1,267,082
#	900	7,735
	513,221	3,729,695
	80,400	1,840,928
	520,736	7,812,638
#	33,499	155,133
	82,100	415,207
	92,400	2,287,110
	23,200	241,854
	370,080	11,808,063
	22,900	468,004
	117,500	4,678,598
	116,800	2,518,844

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Taiyo Yuden Co. Ltd.....	298,300	\$10,601,593
Takachiho Koheki Co. Ltd.....	17,200	261,522
Takamatsu Construction Group Co. Ltd.....	66,700	1,066,259
Takamatsu Machinery Co. Ltd.....	8,700	41,834
Takamiya Co. Ltd.....	126,700	361,574
Takano Co. Ltd.....	37,300	230,896
Takaoka Toko Co. Ltd.....	63,274	919,894
Takara & Co. Ltd.....	25,600	386,338
Takara Bio, Inc.....	127,100	2,054,069
Takara Holdings, Inc.....	539,000	4,360,503
Takara Leben Co. Ltd.....	617,900	1,716,091
Takara Standard Co. Ltd.....	162,648	1,628,609
# Takasago International Corp.....	63,300	1,227,824
Takasago Thermal Engineering Co. Ltd.....	182,300	2,318,706
Takashima & Co. Ltd.....	17,900	354,417
Takashimaya Co. Ltd.....	694,700	7,462,994
Takasho Co. Ltd.....	24,700	131,053
# TAKEBISHI Corp.....	34,600	390,460
Takeda Pharmaceutical Co. Ltd.....	2,843,163	83,418,948
Takemoto Yohki Co. Ltd.....	48,800	281,382
Takeuchi Manufacturing Co. Ltd.....	171,600	3,316,160
# Takihyo Co. Ltd.....	19,400	119,958
# Takisawa Machine Tool Co. Ltd.....	33,900	302,279
Takuma Co. Ltd.....	222,900	2,358,216
# Tama Home Co. Ltd.....	102,200	1,900,911
Tamagawa Holdings Co. Ltd.....	9,500	49,947
Tamron Co. Ltd.....	76,600	1,655,690
# Tamura Corp.....	302,900	1,409,478
Tanabe Consulting Co. Ltd.....	2,000	10,272
Tanabe Engineering Corp.....	22,500	152,482
#* Tanaka Chemical Corp.....	13,900	112,298
# Tanseisha Co. Ltd.....	116,249	702,606
# Taoka Chemical Co. Ltd.....	6,500	40,499
Tatsuta Electric Wire & Cable Co. Ltd.....	218,400	753,006
Tayca Corp.....	73,000	660,719
Tazmo Co. Ltd.....	10,800	102,932
# Tbk Co. Ltd.....	99,000	249,387
TBS Holdings, Inc.....	124,100	1,589,214
TDC Soft, Inc.....	48,700	427,871
TDK Corp., Sponsored ADR.....	140,193	4,393,649
TDK Corp.....	1,115,600	35,135,428
Tear Corp.....	41,400	135,302
TechMatrix Corp.....	128,000	1,782,016
TECHNO ASSOCIE Co. Ltd.....	4,200	37,226
Techno Horizon Co. Ltd.....	32,800	136,241
Techno Medica Co. Ltd.....	5,200	61,763
Techno Ryowa Ltd.....	23,570	158,247
Techno Smart Corp.....	32,100	313,220
TechnoPro Holdings, Inc.....	373,200	8,672,699
Tecnos Japan, Inc.....	13,500	50,074
Teijin Ltd.....	1,326,550	14,056,040
Teikoku Electric Manufacturing Co. Ltd.....	56,900	781,953
Teikoku Sen-I Co. Ltd.....	79,900	1,012,782
Teikoku Tsushin Kogyo Co. Ltd.....	40,400	450,274
Tekken Corp.....	60,299	825,121
Temairazu, Inc.....	2,700	105,220
Tenma Corp.....	77,100	1,348,451
Tenox Corp.....	3,300	21,810
Tenpo Innovation Co. Ltd.....	1,600	10,856

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Teraoka Seisakusho Co. Ltd.....	39,100	\$ 108,369
Terilogy Co. Ltd.....	2,600	6,532
Terumo Corp.....	188,500	6,436,067
T-Gaia Corp.....	92,300	1,133,158
THK Co. Ltd.....	205,700	4,364,036
Tigers Polymer Corp.....	46,700	149,827
TIS, Inc.....	589,300	16,709,084
Titan Kogyo Ltd.....	3,800	46,037
TKC Corp.....	88,800	2,333,292
Toa Corp.....	103,400	609,962
Toa Corp.....	82,200	1,604,567
Toa Oil Co. Ltd.....	43,200	804,791
TOA ROAD Corp.....	22,500	1,006,096
Toabo Corp.....	14,300	39,333
Toagosei Co. Ltd.....	510,050	3,960,044
Tobishima Corp.....	127,540	1,019,049
Tobu Railway Co. Ltd.....	157,300	3,735,070
TOC Co. Ltd.....	189,700	1,132,582
Tocalo Co. Ltd.....	386,300	3,714,582
Tochigi Bank Ltd.....	819,101	1,839,565
Toda Corp.....	881,500	4,728,230
* Toda Kogyo Corp.....	11,900	216,355
# Toei Animation Co. Ltd.....	26,700	2,213,352
Toei Co. Ltd.....	13,200	1,893,406
Toell Co. Ltd.....	28,000	193,235
Toenec Corp.....	36,500	1,024,316
Togami Electric Manufacturing Co. Ltd.....	11,600	153,864
Toho Bank Ltd.....	968,000	1,557,791
Toho Chemical Industry Co. Ltd.....	23,000	87,811
Toho Co. Ltd.....	36,200	1,437,529
Toho Co. Ltd.....	47,500	449,422
Toho Gas Co. Ltd.....	124,600	2,999,597
Toho Holdings Co. Ltd.....	264,500	4,050,500
# Toho Titanium Co. Ltd.....	188,100	3,170,009
Toho Zinc Co. Ltd.....	65,100	1,058,816
Tohoku Bank Ltd.....	42,900	312,492
Tohoku Electric Power Co., Inc.....	800,200	4,430,363
Tohoku Steel Co. Ltd.....	7,300	84,709
Tohokushinsha Film Corp.....	12,200	60,424
Tokai Carbon Co. Ltd.....	700,800	5,665,735
Tokai Corp.....	102,800	1,377,342
TOKAI Holdings Corp.....	522,900	3,487,448
Tokai Lease Co. Ltd.....	4,000	45,298
Tokai Rika Co. Ltd.....	304,800	3,354,438
Tokai Tokyo Financial Holdings, Inc.....	996,300	2,821,550
Token Corp.....	39,970	2,669,362
Tokio Marine Holdings, Inc.....	369,412	21,625,349
# Tokio Marine Holdings, Inc., ADR.....	61,104	3,568,779
Tokushu Tokai Paper Co. Ltd.....	42,138	1,003,561
Tokuyama Corp.....	425,300	5,749,788
* Tokyo Base Co. Ltd.....	18,200	43,235
Tokyo Century Corp.....	169,030	5,977,761
* Tokyo Electric Power Co. Holdings, Inc.....	2,475,412	9,741,648
Tokyo Electron Device Ltd.....	36,400	1,440,130
Tokyo Electron Ltd.....	132,700	45,674,470
Tokyo Energy & Systems, Inc.....	107,000	835,102
Tokyo Gas Co. Ltd.....	346,700	6,809,503
# Tokyo Individualized Educational Institute, Inc.....	21,800	96,696
Tokyo Keiki, Inc.....	66,299	670,771

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	142,074	\$ 2,340,736
	75,600	3,919,862
	3,200	55,609
	5,100	25,122
#	11,800	353,864
#	27,199	192,296
#	86,400	461,624
	156,100	5,423,225
	289,000	2,972,783
	715,900	10,543,252
	41,800	390,086
#	38,800	354,658
	62,300	1,929,785
	479,280	2,273,384
	437,400	5,363,213
	2,093,894	11,346,703
*	8,364	316,917
	201,200	309,932
	25,300	191,844
	12,600	512,459
	132,700	448,523
	34,500	626,014
	52,600	589,056
	819,800	1,940,148
	553,100	6,129,468
	26,500	719,981
	506,900	7,164,394
	437,220	7,439,495
	184,600	1,430,119
	78,000	777,719
	3,923,700	21,491,428
	24,000	493,984
	200,000	3,885,120
#	63,900	316,638
	81,700	2,023,000
	90,400	913,467
	190,200	1,826,626
	182,900	7,419,800
	153,700	5,074,102
	957,300	12,478,595
	29,200	757,571
	114,500	2,049,160
	133,800	4,557,476
#	16,300	281,958
	37,800	327,861
	7,100	344,677
#	149,900	354,903
	205,200	809,281
	101,400	1,381,647
#	151,800	2,888,075
	522,600	3,409,103
	103,200	951,155
#	33,200	226,924
#*	174,300	864,542
#	27,500	1,690,623
	177,000	2,579,754
	36,600	763,672
	68,300	289,379
#	337,500	606,246

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	438,400	\$ 5,048,437
	82,800	3,517,996
	76,100	1,732,014
	690,100	9,275,007
	27,600	266,103
	517,278	4,020,543
	276,500	4,363,500
	385,300	5,697,576
	98,600	6,003,700
#	247,904	40,306,711
	9,044,970	146,809,123
	450,446	15,373,469
	130,807	1,229,714
#	57,919	143,553
	44,000	2,431,775
#	15,000	42,918
#	49,900	424,630
	65,900	1,869,756
	143,104	1,675,710
	3,540	205,338
	192,500	11,186,984
	59,100	1,006,529
	7,900	39,400
	156,022	2,220,403
	429,000	4,891,847
	278,490	698,475
	229,900	1,637,379
	134,700	3,206,056
	17,400	494,348
	319,600	2,940,920
*	83,700	208,000
	2,800	22,787
	121,400	826,251
#	614,800	907,832
	133,700	3,136,980
	139,000	7,919,311
	76,800	1,179,708
	43,300	710,206
	21,500	219,589
	123,200	1,383,862
	59,300	874,105
	105,800	222,105
	213,814	3,627,582
	733,065	11,477,937
	18,200	381,453
	40,200	1,515,216
	5,500	168,926
	6,600	169,614
	112,000	4,229,333
#	205,400	7,440,048
	31,000	955,085
	22,900	582,392
#	189,941	1,194,509
	273,200	2,213,140
#	58,500	731,725
#*	325,500	562,750
*	109,300	1,189,432
	136,400	307,198
	62,100	972,513

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	7,700	\$ 95,009
	448,700	6,203,794
	303,500	5,955,434
#	112,000	2,181,134
#*	71,800	439,122
	47,700	1,071,135
	261,200	3,683,052
	78,700	1,621,849
#	66,800	708,799
	74,800	1,556,508
#	3,400	64,938
#	82,500	867,355
	115,700	1,056,038
	106,680	1,035,437
*	21,700	175,665
	22,300	245,756
*	1,900	104,059
	250,385	1,291,478
	612,200	2,231,196
	218,900	3,550,222
	363,200	2,382,908
	7,600	58,204
#	63,200	1,142,473
#*	9,000	17,284
	204,800	1,697,573
	94,700	1,577,074
#	13,000	113,406
	96,000	1,034,156
#	35,100	195,140
	19,300	91,572
	35,600	682,513
	7,200	139,846
	12,000	700,900
	38,700	228,587
	170,088	3,798,899
	35,100	119,777
#	151,806	4,675,928
	194,100	7,129,432
	94,200	861,633
	29,900	444,946
	41,000	313,722
	35,474	312,160
#	46,300	2,224,384
	86,100	867,889
	49,300	882,046
	32,900	361,176
	129,500	897,549
#	46,600	557,280
	45,400	232,428
	135,200	813,780
	14,700	99,787
	42,200	2,569,958
	42,500	671,205
	180,440	1,638,745
	29,800	261,938
	2,687,029	9,701,199
	12,700	131,302
	128,399	884,688
	808,900	4,579,080

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	67,700	\$ 2,887,679
	1,068,900	20,648,080
	130,600	1,755,400
#	135,700	1,584,654
	139,400	1,196,204
	175,300	90,774
	33,200	82,707
	54,500	648,886
	82,500	482,375
	751,100	13,143,499
	209,200	7,153,778
#	24,100	173,449
#	22,210	438,523
	407,400	4,918,761
	230,700	1,744,296
	97,600	4,746,458
	41,300	319,001
	250,500	8,773,485
	75,700	536,000
#	57,400	299,362
	15,500	53,205
	150,200	1,965,032
	107,200	1,923,077
	140,100	2,024,682
	259,500	4,601,784
	668,800	9,796,197
	257,500	1,756,341
	77,900	1,152,449
	21,100	288,023
	20,860	286,741
	78,600	1,069,618
	13,100	117,347
	89,800	598,429
*	12,000	41,405
	98,500	1,909,475
	104,900	1,200,214
	2,900	55,707
	74,100	2,012,191
	13,300	181,123
	62,600	448,530
	212,300	1,161,597
	48,100	255,683
	42,100	286,329
	4,000	57,700
	1,000	14,157
	1,057,700	3,738,164
	18,400	270,223
	11,800	290,873
	177,900	6,052,334
	151,250	1,051,884
	314,597	8,328,964
	632,300	6,420,499
#	6,700	110,224
	212,800	546,853
	286,200	6,182,402
	52,500	307,680
TOTAL JAPAN.....		<u>6,468,847,897</u>

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (3.1%)		
	550,095	\$ 23,574,830
Ω	1,311,604	13,375,598
*Ω	5,303	9,538,887
	4,734,581	20,795,248
	560,048	2,464,211
	378,209	25,453,634
*Ω	22,702	2,650,191
#	117,398	3,295,542
	97,369	2,242,882
	259,945	8,475,317
	386,190	14,279,618
#	1,611,441	39,625,340
	46,034	14,140,339
#	127,591	73,333,931
	182,526	104,850,235
	632,458	26,435,114
*	31,500	102,175
Ω	82,653	431,291
*Ω	137,563	5,579,236
	312,792	16,791,218
#	55,202	223,174
	414,803	13,610,734
	84,777	960,293
	269,708	14,643,485
	356,323	12,418,016
#Ω	226,794	4,928,533
#	183,946	567,809
*	348,655	4,149,799
	143,384	1,716,731
#	202,928	20,006,023
*	9,100	1,626,305
	148,638	23,804,209
#	446,135	4,340,893
	2,521,492	24,493,330
*Ω	85,471	1,688,047
	132,896	3,854,303
	98,411	1,549,959
	6,476	178,608
	3,638,733	100,206,065
*	1,574,015	3,837,948
	160,453	25,696,396
#	11,722,816	38,673,458
	43,102	892,050
	788,111	16,345,422
	342,700	7,953,736
*Ω	21,883	230,413
	23,823	1,409,301
	638,515	29,960,652
	349,823	12,144,678
	506,759	2,568,147
#	2,104,915	5,536,558
#	332,492	21,690,112
#	445,769	22,530,493
	797,147	11,125,549
Ω	697,082	22,639,846
*	165,617	3,279,815
#*††	262,485	0
	227,653	9,345,364
#*	402,503	3,638,508

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)		
Universal Music Group NV.....	325,543	\$ 7,369,153
Van Lanschot Kempen NV.....	105,539	2,416,769
Wolters Kluwer NV.....	586,422	63,686,755
TOTAL NETHERLANDS.....		<u>955,372,276</u>
NEW ZEALAND — (0.4%)		
#* a2 Milk Co. Ltd.	1,240,032	3,896,428
* Air New Zealand Ltd.....	10,833,587	4,171,564
Arvida Group Ltd.....	405,609	382,826
* Auckland International Airport Ltd.....	821,208	3,856,143
* Channel Infrastructure NZ Ltd.....	860,572	656,790
Chorus Ltd.....	2,105,850	10,598,554
Chorus Ltd., ADR.	10,487	256,407
# Comvita Ltd.....	26,297	52,733
Contact Energy Ltd.....	552,679	2,666,204
EBOS Group Ltd.....	292,572	7,269,952
#* Eroad Ltd.....	30,986	42,025
Fisher & Paykel Healthcare Corp. Ltd.....	463,005	6,191,592
Fletcher Building Ltd.....	1,695,412	5,517,059
# Fonterra Co-operative Group Ltd.....	174,954	333,103
Freightways Ltd.....	487,374	3,165,718
Genesis Energy Ltd.....	1,338,855	2,427,937
#* Gentrack Group Ltd.....	111,983	100,845
Hallenstein Glasson Holdings Ltd.....	105,182	344,250
Heartland Group Holdings Ltd.....	1,757,318	2,299,699
Infratil Ltd.....	1,246,621	6,582,434
# Investore Property Ltd.....	221,262	131,328
KMD Brands Ltd.....	1,540,951	1,059,648
Mainfreight Ltd.....	247,916	12,043,067
# Manawa Energy Ltd.....	141,110	536,069
Mercury NZ Ltd.....	471,115	1,801,975
Meridian Energy Ltd.....	607,011	1,904,949
# Napier Port Holdings Ltd.....	15,243	28,824
# NZME Ltd.....	1,016,313	739,694
NZX Ltd.....	568,084	429,874
Oceania Healthcare Ltd.....	826,256	490,164
* Pacific Edge Ltd.....	119,285	58,514
PGG Wrightson Ltd.....	15,190	42,976
Port of Tauranga Ltd.....	472,431	2,075,693
* Pushpay Holdings Ltd.....	455,556	371,277
* Rakon Ltd.....	215,243	199,290
Restaurant Brands New Zealand Ltd.....	111,871	677,680
# Ryman Healthcare Ltd.....	340,433	1,991,255
#* Sanford Ltd.....	89,406	233,490
Scales Corp. Ltd.....	341,939	930,077
* Serko Ltd.....	22,050	51,338
Skellerup Holdings Ltd.....	462,083	1,634,718
* SKY Network Television Ltd.....	1,252,412	1,818,122
SKYCITY Entertainment Group Ltd.....	3,105,983	5,425,281
Spark New Zealand Ltd.....	2,896,560	9,314,106
# Steel & Tube Holdings Ltd.....	731,601	610,549
Summerset Group Holdings Ltd.....	1,107,911	7,468,710
* Synlait Milk Ltd.....	212,601	428,960
* Tourism Holdings Ltd.....	721,857	1,116,381
TOWER Ltd.....	1,285,144	504,965
Turners Automotive Group Ltd.....	9,552	22,144
Vector Ltd.....	394,742	1,155,335
* Vista Group International Ltd.....	361,362	416,512

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NEW ZEALAND — (Continued)		
# Warehouse Group Ltd.....	451,457	\$ 924,175
TOTAL NEW ZEALAND.....		<u>117,549,403</u>
NORWAY — (1.0%)		
2020 Bulkera Ltd.....	50,133	588,805
ABG Sundal Collier Holding ASA.....	2,153,116	1,312,307
* Adevinta ASA.....	71,720	545,384
AF Gruppen ASA.....	67,237	1,197,764
#* Akastor ASA.....	766,187	698,191
Aker ASA, Class A.....	14,451	1,122,281
# Aker BP ASA.....	140,402	4,878,457
# Aker BP ASA.....	178,797	6,176,915
Aker Solutions ASA.....	1,124,084	3,484,234
American Shipping Co. ASA.....	255,471	1,050,408
* Archer Ltd.....	322,252	118,297
* ArcticZymes Technologies ASA.....	51,533	443,948
Arendals Fossekompagni AS.....	1,762	56,524
* Asetek AS.....	11,047	21,155
Atea ASA.....	414,318	5,058,928
#* Atlantic Sapphire ASA.....	3,477	8,040
Austevoll Seafood ASA.....	352,691	4,344,729
Ω Avance Gas Holding Ltd.....	35,093	210,734
#* Axactor ASA.....	778,225	576,223
B2Holding ASA.....	980,338	938,621
Bakkafrost P/F.....	33,741	2,352,278
Belships ASA.....	372,583	713,735
* Bergenbio ASA.....	44,586	60,864
* Bonheur ASA.....	95,883	3,839,517
* Borr Drilling Ltd.....	40,242	154,529
Borregaard ASA.....	482,831	8,667,180
Bouvet ASA.....	113,567	755,213
#* BW Energy Ltd.....	462,588	1,318,011
Ω BW LPG Ltd.....	588,577	4,841,420
BW Offshore Ltd.....	647,507	1,822,538
* Cadeler AS.....	16,140	61,362
* Carasent ASA.....	2,705	6,476
*Ω Crayon Group Holding ASA.....	114,342	1,833,039
DNB Bank ASA.....	888,106	17,518,573
DNO ASA.....	3,021,203	4,346,999
Ω Elkem ASA.....	288,290	1,181,230
Ω Elmera Group ASA.....	53,284	117,047
#* Ensurge Micropower ASA.....	14,937	4,875
Equinor ASA.....	1,582,273	60,923,655
# Equinor ASA, Sponsored ADR.....	475,252	18,254,429
Ω Europris ASA.....	662,801	3,919,068
* FLEX LNG Ltd.....	149,325	4,737,272
#* Frontline Ltd.....	498,353	4,746,954
* Gaming Innovation Group, Inc.....	112,692	191,495
Gjensidige Forsikring ASA.....	124,677	2,607,713
#* Golar LNG Ltd.....	19,800	442,926
Golden Ocean Group Ltd.....	376,357	4,155,400
Grieg Seafood ASA.....	255,450	3,922,500
Hafnia Ltd.....	122,099	434,400
#* Hexagon Composites ASA.....	321,784	1,080,645
Hunter Group ASA.....	1,240,618	451,881
#* IDEX Biometrics ASA.....	709,102	83,193
Itera ASA.....	52,344	66,172
Ω Kid ASA.....	77,338	767,139
# Kitron ASA.....	259,651	561,125

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
* Komplet Bank ASA.....	109,423	\$ 70,778
* Kongsberg Automotive ASA.....	4,347,422	1,253,313
Kongsberg Gruppen ASA.....	114,926	4,234,877
Leroy Seafood Group ASA.....	287,244	2,256,512
* Magnora ASA.....	32,075	67,934
* Magesis Fairfield ASA.....	83,783	70,664
Medistim ASA.....	5,095	156,110
Mowi ASA.....	320,775	7,401,904
MPC Container Ships ASA.....	1,262,536	3,079,073
#Ω Multiconsult ASA.....	18,411	253,284
* Nekkar ASA.....	137,243	112,212
#* NEL ASA.....	1,897,216	3,272,907
* Nordic Semiconductor ASA.....	114,609	2,014,086
Norsk Hydro ASA.....	1,622,940	10,995,793
*Ω Norske Skog ASA.....	196,602	1,441,677
* Northern Ocean Ltd.....	17,305	21,162
#* Norway Royal Salmon ASA.....	68,227	1,756,160
* Norwegian Air Shuttle ASA.....	71,766	70,020
* Norwegian Energy Co. ASA.....	12,643	618,039
* Odfjell Drilling Ltd.....	560,331	1,344,609
Odfjell SE, Class A.....	47,975	275,141
* Odfjell Technology Ltd.....	93,388	219,992
OKEA ASA.....	30,959	130,242
Ω Okeanis Eco Tankers Corp.....	41,553	530,111
Olav Thon Eiendomsselskap ASA.....	22,385	405,544
# Orkla ASA.....	370,905	3,201,753
#* Otello Corp. ASA.....	10,504	32,090
Pareto Bank ASA.....	49,448	270,781
#* PGS ASA.....	4,629,123	3,184,729
* PhotoCure ASA.....	17,182	181,221
*Ω poLight ASA.....	33,845	86,129
#* Prosafe SE.....	1,400	27,689
Protector Forsikring ASA.....	237,745	2,800,816
* Q-Free ASA.....	45,843	31,336
* REC Silicon ASA.....	734,468	1,386,474
Salmar ASA.....	15,170	1,086,608
* SATS ASA.....	179,235	258,084
#Ω Scatec ASA.....	141,277	1,686,981
Schibsted ASA, Class A.....	36,505	686,129
# Schibsted ASA, Class B.....	47,850	860,755
* SD Standard ETC PLC.....	70,856	12,949
* Self Storage Group ASA.....	2,994	8,958
Selvaag Bolig ASA.....	206,925	878,840
*Ω Shelf Drilling Ltd.....	406,607	532,151
* Solstad Offshore ASA.....	40,084	132,064
SpareBank 1 Helgeland.....	808	9,969
Sparebank 1 Oestlandet.....	11,051	136,535
SpareBank 1 Sorost-Norge.....	3,509	19,405
SpareBank 1 SR-Bank ASA.....	521,545	6,166,929
Sparebanken More.....	9,695	73,208
Stolt-Nielsen Ltd.....	126,582	2,697,228
Storebrand ASA.....	1,293,116	10,876,455
Subsea 7 SA.....	838,276	7,555,027
Telenor ASA.....	526,041	6,388,320
TGS ASA.....	513,326	7,619,338
TOMRA Systems ASA.....	403,682	9,450,039
Treasure ASA.....	264,434	450,919
#* Ultimovacs ASA.....	18,064	130,245
Veidekke ASA.....	392,705	4,060,290

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
* Volue ASA.....	5,911	\$ 15,043
#* Vow ASA.....	20,601	49,001
Wallenius Wilhelmsen ASA.....	287,819	1,929,450
Wilh Wilhelmsen Holding ASA, Class A.....	50,356	1,254,213
#Ω XXL ASA.....	512,463	350,672
Yara International ASA.....	251,094	10,700,960
TOTAL NORWAY.....		<u>319,104,725</u>
PORTUGAL — (0.3%)		
Altri SGPS SA.....	501,595	2,959,646
Banco Comercial Portugues SA, Class R.....	38,201,516	5,668,659
*†† Banco Espirito Santo SA.....	3,375,184	0
Corticeira Amorim SGPS SA.....	6,478	68,933
# CTT-Correios de Portugal SA.....	467,761	1,599,710
EDP - Energias de Portugal SA.....	1,768,729	8,947,828
EDP - Energias de Portugal SA, Sponsored ADR.....	7,202	362,909
# EDP Renovaveis SA.....	373,379	9,711,319
Galp Energia SGPS SA.....	1,735,853	18,322,933
* Greenvolt-Energias Renovaveis SA.....	120,896	1,091,908
Ibersol SGPS SA.....	10,010	60,446
Jeronimo Martins SGPS SA.....	505,180	11,693,374
Mota-Engil SGPS SA.....	644,243	809,290
Navigator Co. SA.....	1,158,557	4,781,281
# NOS SGPS SA.....	1,575,603	5,951,789
# Novabase SGPS SA.....	12,258	60,378
REN - Redes Energeticas Nacionais SGPS SA.....	1,172,575	3,315,086
Sonae SGPS SA.....	6,028,034	6,858,530
TOTAL PORTUGAL.....		<u>82,264,019</u>
SINGAPORE — (0.9%)		
*†† Abterra Ltd.....	189,000	999
AEM Holdings Ltd.....	1,169,500	3,703,917
Amara Holdings Ltd.....	248,000	61,183
Ascendas India Trust.....	2,006,900	1,688,575
#*†† AssetCo PLC.....	4,664,147	0
* Avarga Ltd.....	1,648,100	280,275
* Banyan Tree Holdings Ltd.....	733,700	151,740
#* Best World International Ltd.....	483,517	476,027
Bonvests Holdings Ltd.....	51,600	35,887
# Boustead Projects Ltd.....	147,404	96,112
Boustead Singapore Ltd.....	1,300,267	866,359
BRC Asia Ltd.....	9,300	11,279
# Bukit Sembawang Estates Ltd.....	678,300	2,454,917
# Bund Center Investment Ltd.....	316,000	116,801
Capitaland Investment Ltd.....	648,800	1,846,049
CDL Hospitality Trusts.....	114,305	109,428
Centurion Corp. Ltd.....	1,091,800	300,351
China Aviation Oil Singapore Corp. Ltd.....	1,190,400	741,193
China Sunshine Chemical Holdings Ltd.....	3,162,900	994,660
Chip Eng Seng Corp. Ltd.....	2,607,300	1,208,514
City Developments Ltd.....	718,900	4,038,948
Civmec Ltd.....	303,700	132,173
ComfortDelGro Corp. Ltd.....	5,494,669	5,653,189
* COSCO Shipping International Singapore Co. Ltd.....	2,817,000	402,657
* Creative Technology Ltd.....	27,000	40,604
# CSE Global Ltd.....	1,844,800	614,306
Dairy Farm International Holdings Ltd.....	756,100	2,120,342
DBS Group Holdings Ltd.....	1,206,734	27,535,674

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
# Del Monte Pacific Ltd.....	2,438,682	\$ 627,167
# Delfi Ltd.....	417,200	220,759
*†† DMX Technologies Group Ltd.....	256,000	0
* Dyna-Mac Holdings Ltd.....	544,800	95,027
#†† Ezion Holdings Ltd.....	4,315,348	25,304
#*†† Ezra Holdings Ltd.....	3,719,565	5,547
Far East Orchard Ltd.....	940,673	743,653
First Resources Ltd.....	2,627,600	2,630,716
# Food Empire Holdings Ltd.....	1,029,400	388,078
Frasers Property Ltd.....	1,107,100	842,772
Frencken Group Ltd.....	1,531,700	1,359,831
Fu Yu Corp. Ltd.....	2,511,800	482,602
* Gallant Venture Ltd.....	2,485,000	232,396
# Genting Singapore Ltd.....	7,927,400	4,629,902
# Geo Energy Resources Ltd.....	3,320,700	1,025,506
GK Goh Holdings Ltd.....	14,200	9,250
Golden Agri-Resources Ltd.....	32,088,769	6,041,976
#* Golden Energy & Resources Ltd.....	2,206,400	864,128
GP Industries Ltd.....	174,000	80,678
Grand Venture Technology Ltd.....	25,000	12,518
Great Eastern Holdings Ltd.....	79,700	1,121,315
GSH Corp. Ltd.....	52,560	6,487
# GuocoLand Ltd.....	1,179,321	1,367,893
#* Halcyon Agri Corp. Ltd.....	1,128,946	171,951
Haw Par Corp. Ltd.....	285,900	2,279,003
Hiap Hoe Ltd.....	128,000	72,069
# Ho Bee Land Ltd.....	1,013,100	2,047,872
# Hong Fok Corp. Ltd.....	2,196,988	1,513,301
# Hong Leong Asia Ltd.....	2,852,000	1,528,634
Hong Leong Finance Ltd.....	89,000	155,898
Hongkong Land Holdings Ltd.....	1,383,600	7,192,036
# Hotel Grand Central Ltd.....	183,373	131,175
# Hour Glass Ltd.....	656,500	1,057,002
Hutchison Port Holdings Trust.....	26,255,000	6,182,764
Hwa Hong Corp. Ltd.....	280,000	81,360
#*†† Hyflux Ltd.....	2,064,700	0
# iFAST Corp. Ltd.....	545,200	1,666,253
# Indofood Agri Resources Ltd.....	10,819,700	2,511,801
# InnoTek Ltd.....	433,700	133,508
# Japfa Ltd.....	3,243,580	1,373,177
Jardine Cycle & Carriage Ltd.....	325,697	6,610,712
*†† Keppel Corp. Ltd.....	213,200	0
Keppel Corp. Ltd.....	2,171,200	10,847,712
Keppel Infrastructure Trust.....	8,042,150	3,413,617
KSH Holdings Ltd.....	555,650	140,854
# Low Keng Huat Singapore Ltd.....	293,000	93,525
#* Mandarin Oriental International Ltd.....	194,700	386,151
Metro Holdings Ltd.....	1,879,500	986,697
Mewah International, Inc.....	47,900	12,182
#* mm2 Asia Ltd.....	2,636,000	99,538
Nanofilm Technologies International Ltd.....	335,800	489,959
NetLink NBN Trust.....	3,161,200	2,198,080
NSL Ltd.....	75,000	45,883
* Oceanus Group Ltd.....	1,015,400	11,745
Olam Group Ltd.....	2,178,675	2,565,987
OUE Ltd.....	1,701,700	1,614,549
Oversea-Chinese Banking Corp. Ltd.....	2,366,868	20,058,490
# Oxley Holdings Ltd.....	5,872,996	761,598
Pan-United Corp. Ltd.....	335,000	109,427

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
SINGAPORE — (Continued)			
#*	Place Holdings Ltd.	497,300	\$ 23,442
	Propnex Ltd.	247,500	295,737
	PSC Corp. Ltd.	215,900	57,072
#	Q&M Dental Group Singapore Ltd.	1,415,140	461,824
	QAF Ltd.	1,193,765	734,528
#*	Raffles Education Corp. Ltd.	13,571,227	639,834
	Raffles Medical Group Ltd.	2,864,263	2,385,804
	Riverstone Holdings Ltd.	551,600	311,973
*	SATS Ltd.	317,792	916,145
	SBS Transit Ltd.	77,700	159,125
	Sembcorp Industries Ltd.	5,807,100	12,252,296
#*	Sembcorp Marine Ltd.	58,431,100	4,615,397
	Sheng Siong Group Ltd.	2,695,300	3,122,127
#*	SHS Holdings Ltd.	948,600	105,286
*	SIA Engineering Co. Ltd.	312,400	548,262
#	SIIC Environment Holdings Ltd.	4,946,980	733,979
	Silverlake Axis Ltd.	207,300	60,260
#	Sinarmas Land Ltd.	4,896,900	688,079
	Sing Holdings Ltd.	392,300	108,292
*	Singapore Airlines Ltd.	1,834,700	7,258,348
	Singapore Exchange Ltd.	1,174,700	8,420,944
	Singapore Land Group Ltd.	560,723	1,006,048
	Singapore Post Ltd.	5,199,916	2,394,672
	Singapore Shipping Corp. Ltd.	137,000	27,831
	Singapore Technologies Engineering Ltd.	2,281,400	6,652,013
	Singapore Telecommunications Ltd.	758,750	1,434,851
	Stamford Land Corp. Ltd.	2,597,490	724,091
	StarHub Ltd.	2,431,810	2,201,904
#	Straits Trading Co. Ltd.	530,700	1,129,890
#*††	Swiber Holdings Ltd.	1,301,500	19,220
	Thomson Medical Group Ltd.	2,176,700	126,201
	Tiong Woon Corp. Holding Ltd.	160,750	62,587
#	Tuan Sing Holdings Ltd.	3,502,384	966,348
	UMS Holdings Ltd.	2,689,108	2,304,486
	United Overseas Bank Ltd.	993,289	19,817,440
	United Overseas Insurance Ltd.	1,900	9,421
	UOB-Kay Hian Holdings Ltd.	1,234,123	1,279,293
	UOL Group Ltd.	1,230,488	6,648,177
#	Valuetronics Holdings Ltd.	2,771,960	1,095,215
	Venture Corp. Ltd.	790,400	10,069,869
	Vicom Ltd.	9,600	14,326
	Wee Hur Holdings Ltd.	917,300	139,893
	Wilmar International Ltd.	4,580,700	13,347,730
	Wing Tai Holdings Ltd.	2,379,924	2,912,554
*	Yangzijiang Financial Holding Pte. Ltd.	8,497,100	2,429,676
	Yangzijiang Shipbuilding Holdings Ltd.	8,497,100	5,728,789
	Yeo Hiap Seng Ltd.	64,554	38,768
TOTAL SINGAPORE.			<u>283,520,221</u>
SPAIN — (2.0%)			
#	Acciona SA.	165,396	34,033,614
	Acerinox SA.	869,321	8,481,398
#	ACS Actividades de Construccion y Servicios SA.	699,933	16,824,750
#*††	Adveo Group International SA.	60,568	0
Ω	Aedas Homes SA.	26,001	445,495
*Ω	Aena SME SA.	27,255	3,447,475
	Alantra Partners SA.	1,298	17,370
	Almirall SA.	251,186	2,425,178
*	Amadeus IT Group SA.	227,948	13,291,694

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)		
#*	Amper SA.....	4,196,935
	Applus Services SA.....	637,660
#	Atresmedia Corp. de Medios de Comunicacion SA.....	439,512
	Azkoyen SA.....	55,415
#	Banco Bilbao Vizcaya Argentaria SA.....	4,992,632
	Banco Bilbao Vizcaya Argentaria SA, Sponsored ADR.....	717,424
	Banco de Sabadell SA.....	29,306,199
	Banco Santander SA.....	16,662,119
	Banco Santander SA, Sponsored ADR.....	435,562
	Bankinter SA.....	1,807,761
	CaixaBank SA.....	5,920,551
#*††	Caja de Ahorros del Mediterraneo.....	21,176
Ω	Cellnex Telecom SA.....	111,786
	Cia de Distribucion Integral Logista Holdings SA.....	283,597
	CIE Automotive SA.....	310,423
	Construcciones y Auxiliar de Ferrocarriles SA.....	86,096
#*	Deoleo SA.....	34,183
*	Distribuidora Internacional de Alimentacion SA.....	14,466,751
#*	Duro Felguera SA.....	57,344
#	Ebro Foods SA.....	220,621
#*	eDreams ODIGEO SA.....	203,040
	Elecnor SA.....	67,231
#	Enagas SA.....	1,153,916
	Ence Energia y Celulosa SA.....	799,512
#	Endesa SA.....	660,412
	Ercros SA.....	711,393
	Faes Farma SA.....	1,540,295
	Ferrovial SA.....	471,466
	Fluidra SA.....	188,942
	Fomento de Construcciones y Contratas SA.....	92,349
Ω	Gestamp Automocion SA.....	822,508
Ω	Global Dominion Access SA.....	496,169
#	Grifols SA.....	589,635
	Grupo Catalana Occidente SA.....	137,430
#	Grupo Empresarial San Jose SA.....	85,660
	Iberdrola SA.....	8,572,108
	Iberdrola SA.....	238,114
	Iberpapel Gestion SA.....	6,948
	Indra Sistemas SA.....	760,474
	Industria de Diseno Textil SA.....	743,481
	Laboratorios Farmaceuticos Rovi SA.....	117,255
	Linea Directa Aseguradora SA Cia de Seguros y Reaseguros.....	1,742,693
#	Mapfre SA.....	4,002,142
*	Melia Hotels International SA.....	370,677
	Miquel y Costas & Miquel SA.....	166,113
#	Naturgy Energy Group SA.....	17,558
Ω	Neinor Homes SA.....	55,831
*	Obrascon Huarte Lain SA.....	1,464,877
#*	Oryzon Genomics SA.....	8,551
#	Pharma Mar SA.....	9,722
	Prim SA.....	5,935
*	Promotora de Informaciones SA, Class A.....	739,421
Ω	Prosegur Cash SA.....	89,999
#	Prosegur Cia de Seguridad SA.....	1,072,429
#*	Realia Business SA.....	722,094
	Red Electrica Corp. SA.....	743,271
	Repsol SA, Sponsored ADR.....	104,827
	Repsol SA.....	4,909,248
#	Sacyr SA.....	2,555,134
		\$ 847,163
		4,640,825
		1,350,586
		359,889
		22,624,959
		3,257,105
		18,763,676
		41,686,462
		1,075,838
		8,900,577
		17,777,839
		0
		5,000,085
		5,845,826
		8,165,815
		2,549,228
		12,279
		194,551
		41,151
		3,671,350
		1,075,228
		794,563
		22,776,751
		2,648,473
		12,104,969
		2,668,458
		6,568,927
		12,624,969
		3,531,729
		915,048
		3,164,164
		1,995,454
		8,603,731
		4,098,244
		358,575
		91,537,027
		2,538,290
		99,375
		6,956,589
		18,056,889
		6,139,354
		1,934,046
		6,464,044
		2,337,941
		2,141,428
		515,013
		600,517
		876,133
		22,792
		598,891
		84,930
		332,167
		65,580
		1,912,551
		716,810
		14,612,993
		1,301,945
		61,160,660
		5,843,503

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)		
* Solaria Energia y Medio Ambiente SA	264,349	\$ 6,095,246
#Ω Talgo SA.....	283,050	841,674
#* Tecnicas Reunidas SA.....	32,054	212,803
# Telefonica SA, Sponsored ADR.....	71,006	319,527
# Telefonica SA.....	15,571,671	69,507,123
#* Tubacex SA.....	319,287	669,745
#* Tubos Reunidos SA.....	28,836	10,816
Ω Unicaja Banco SA.....	3,962,560	3,427,645
Vidrala SA.....	67,056	4,466,557
Viscofan SA.....	277,148	16,140,664
Vocento SA.....	126,195	84,004
TOTAL SPAIN.....		<u>638,286,733</u>
SWEDEN — (2.9%)		
AAK AB.....	163,803	2,863,264
Ω AcadeMedia AB.....	181,955	896,426
# AddLife AB, Class B.....	219,091	3,774,716
# AddNode Group AB, Class B.....	128,478	1,337,910
AddTech AB, Class B.....	515,301	8,821,264
AFRY AB.....	293,847	4,486,991
# Alfa Laval AB.....	146,335	4,375,681
Ω Alimak Group AB.....	110,336	982,964
Alligo AB, Class B.....	114,182	1,172,469
Ω Ambea AB.....	182,074	897,546
* Annehem Fastigheter AB, Class B.....	225,311	667,222
AQ Group AB.....	4,003	112,845
* Arise AB.....	103,484	556,059
Arjo AB, Class B.....	680,681	3,739,179
Assa Abloy AB, Class B.....	315,904	7,463,554
Atlas Copco AB, Class A.....	2,256,584	26,378,021
Atlas Copco AB, Class B.....	1,311,308	13,621,458
Atrium Ljungberg AB, Class B.....	118,150	1,756,867
*Ω Attendo AB.....	265,565	646,476
# Avanza Bank Holding AB.....	347,703	6,709,114
Axfood AB.....	271,797	8,629,141
Balco Group AB.....	10,680	74,382
Beijer Alma AB.....	159,047	3,194,024
Beijer Electronics Group AB.....	9,204	61,059
# Beijer Ref AB, Class B.....	482,397	7,652,173
Bergman & Beving AB.....	126,274	1,341,082
Betsson AB, Class B.....	729,014	5,039,367
#* Better Collective AS.....	72,160	1,146,180
* BHG Group AB.....	46,080	157,496
Bilia AB, Class A.....	682,489	9,643,207
BillerudKorsnas AB.....	577,185	7,444,852
BioGaia AB, Class B.....	446,104	4,205,904
Biotage AB.....	191,675	4,216,531
Bjorn Borg AB.....	96,207	371,172
Boliden AB.....	870,967	29,106,730
Bonava AB, Class B.....	411,273	1,540,742
#*Ω Boozt AB.....	49,339	347,563
Ω Bravida Holding AB.....	455,603	4,614,028
Bufab AB.....	126,094	3,804,272
# Bulten AB.....	90,673	638,724
Bure Equity AB.....	316,890	8,435,921
Byggmax Group AB.....	439,785	2,135,292
* Careium AB.....	108,577	129,496
# Castellum AB.....	240,884	3,861,858
Catella AB.....	103,593	348,769

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	81,878	\$ 3,751,934
#*	292,957	946,811
*	3,925	6,772
	6,677	240,527
	7,735	138,643
	270,417	3,067,382
	1,323,405	2,648,867
*	276,668	961,345
#	235,795	5,051,869
Ω	315,053	2,608,519
	2,051,271	2,758,482
	331,390	2,619,467
#Ω	837,677	5,680,888
*	126,552	198,433
*	161,535	1,544,751
#Ω	309,926	2,116,302
	116,308	1,170,346
	33,097	494,253
#	753,722	10,871,550
	662,776	4,052,742
#	516,661	3,731,589
*Ω	80,003	63,911
#*	70,527	637,280
#	3,148	32,969
	553,643	9,789,341
	315,585	5,012,620
	31,206	795,574
	439,098	11,177,273
Ω	40,895	3,968,074
	24,860	280,431
	198,564	2,038,222
	241,032	1,311,172
*	497,526	3,178,233
	27,136	82,144
	51,994	384,892
	16,504	114,802
#	7,270	651,826
#*	34,018	30,145
#	11,726	258,495
	44,597	779,244
#	213,273	4,812,701
	595,369	5,520,418
*Ω	3,228	21,745
#	902,620	11,548,606
*	254,816	1,591,027
	73,660	403,656
#	63,340	305,701
	375,731	4,424,061
	509,453	6,180,063
	930,572	9,705,923
	80,485	3,836,640
#*Ω	337,421	1,250,973
	174,219	7,158,995
	156,396	2,158,782
*	94,856	446,030
	104,942	856,162
#	1,103,828	8,797,213
	519,154	12,201,964
	563,784	2,790,771

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
* International Petroleum Corp.....	438,091	\$ 5,349,627
# Intrum AB.....	264,978	5,659,920
INVISIO AB.....	1,877	30,638
Inwido AB.....	294,078	3,568,382
* ITAB Shop Concept AB.....	23,230	23,557
JM AB.....	385,831	7,160,072
#* John Mattson Fastighetsforetagen AB.....	15,390	158,874
Kabe Group AB, Class B.....	500	9,876
* Karnov Group AB.....	75,060	483,867
#* Karo Pharma AB.....	10,317	51,627
* K-fast Holding AB.....	7,663	22,013
# Kindred Group PLC, SDR.....	841,467	7,410,849
KNOW IT AB.....	133,891	3,957,385
Lagercrantz Group AB, Class B.....	785,645	8,565,989
Ω LeoVegas AB.....	350,381	2,097,137
Lifco AB, Class B.....	203,734	3,965,885
Lime Technologies AB.....	6,475	185,884
Lindab International AB.....	467,073	8,175,357
Loomis AB.....	547,033	15,425,383
Lundin Energy AB.....	188,014	232,112
* Maha Energy AB.....	5,355	7,931
Medicover AB, Class B.....	64,789	976,463
Mekonomen AB.....	218,864	2,572,781
* Micro Systemation AB, Class B.....	45,756	215,828
# Midsona AB, Class B.....	6,397	14,497
#* Millicom International Cellular SA, SDR.....	784,584	12,336,853
# MIPS AB.....	89,032	4,763,186
Modern Times Group MTG AB, Class B.....	374,773	3,879,120
* Momentum Group AB.....	114,182	654,218
#Ω Munters Group AB.....	152,368	1,136,368
Mycronic AB.....	275,741	4,055,586
NCAB Group AB.....	119,639	732,667
NCC AB, Class B.....	350,224	3,637,145
Nederman Holding AB.....	14,984	274,133
* Nelly Group AB.....	1,878	3,175
* Net Insight AB, Class B.....	2,201,177	912,010
New Wave Group AB, Class B.....	290,905	4,458,724
Nibe Industrier AB, Class B.....	450,569	4,539,079
Nilorngruppen AB, Class B.....	13,985	153,523
Nobia AB.....	654,068	1,899,828
Nolato AB, Class B.....	1,230,356	7,403,933
* Nordic Entertainment Group AB, Class B.....	129,849	3,855,316
Nordic Waterproofing Holding AB.....	75,557	1,090,608
Nordnet AB publ.....	3,768	50,614
#* Note AB.....	64,425	1,322,841
NP3 Fastigheter AB.....	65,770	1,644,018
Nyfosa AB.....	483,621	4,515,327
OEM International AB, Class B.....	159,792	1,205,577
* Ovzon AB.....	33,979	143,834
* Padox AB.....	302,606	4,437,769
Peab AB, Class B.....	1,126,556	7,685,853
Platzer Fastigheter Holding AB, Class B.....	57,869	496,112
Prevas AB, Class B.....	21,235	238,435
Pricer AB, Class B.....	522,852	1,018,425
Proact IT Group AB.....	131,983	1,163,365
Profilgruppen AB, Class B.....	761	11,559
Ratos AB, Class B.....	1,321,499	6,620,287
* RaySearch Laboratories AB.....	99,750	714,108
Rejlers AB.....	2,119	29,168

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
Ω Resurs Holding AB.....	207,941	\$ 485,766
Rottneros AB.....	362,655	571,712
Saab AB, Class B.....	218,819	7,915,472
Sagax AB, Class A.....	758	19,447
Sagax AB, Class B.....	124,602	3,211,254
# Samhallsbyggnadsbolaget i Norden AB.....	2,283,946	4,237,776
# Samhallsbyggnadsbolaget i Norden AB, Class D.....	51,312	98,435
Sandvik AB.....	1,330,723	24,520,140
#* Scandi Standard AB.....	300,827	1,118,506
#*Ω Scandic Hotels Group AB.....	661,502	2,708,924
* Sdiptech AB, Class B.....	10,802	301,201
# Sectra AB, Class B.....	334,324	6,137,815
# Securitas AB, Class B.....	857,664	8,672,971
Semcon AB.....	57,090	633,097
* Sensys Gatso Group AB.....	2,387,189	246,229
* Serneke Group AB.....	9,232	37,290
#*Ω Sinch AB.....	48,872	123,909
Sintercast AB.....	725	8,696
Skandinaviska Enskilda Banken AB, Class A.....	1,234,100	13,369,532
# Skandinaviska Enskilda Banken AB, Class C.....	14,509	179,394
Skanska AB, Class B.....	927,813	15,828,445
# SKF AB, Class A.....	46,204	898,889
# SKF AB, Class B.....	1,266,174	21,308,996
SkiStar AB.....	200,668	3,115,133
Softronic AB, Class B.....	12,772	31,477
* Solid Forsakring AB.....	20,794	99,896
SSAB AB, Class A.....	829,380	4,021,744
SSAB AB, Class B.....	1,909,394	8,764,413
* Stendorren Fastigheter AB.....	19,863	353,201
* Stillfront Group AB.....	300,186	786,609
Svenska Cellulosa AB SCA, Class A.....	44,437	656,348
# Svenska Cellulosa AB SCA, Class B.....	739,858	10,816,411
Svenska Handelsbanken AB, Class A.....	1,127,638	10,139,620
# Svenska Handelsbanken AB, Class B.....	30,006	311,776
Sweco AB, Class B.....	405,579	4,523,539
# Swedbank AB, Class A.....	699,674	9,690,593
Swedish Match AB.....	1,336,116	13,987,157
* Swedish Orphan Biovitrum AB.....	296,979	6,521,951
Systemair AB.....	113,997	689,920
Tele2 AB, Class B.....	1,625,347	18,567,370
# Telefonaktiebolaget LM Ericsson, Class A.....	79,710	654,553
Telefonaktiebolaget LM Ericsson, Class B.....	3,968,196	30,183,065
# Telia Co. AB.....	5,513,402	20,368,419
Tethys Oil AB.....	179,240	1,204,467
TF Bank AB.....	12,704	216,109
#Ω Thule Group AB.....	282,490	8,201,192
* Transtema Group AB.....	27,114	74,975
Trelleborg AB, Class B.....	353,176	8,677,725
Troax Group AB.....	134,883	2,867,572
VBG Group AB, Class B.....	4,050	51,656
* Vicore Pharma Holding AB.....	23,332	66,466
Vitec Software Group AB, Class B.....	26,974	1,243,689
Vitrolife AB.....	68,071	2,220,830
Volati AB.....	30,730	434,700
Volvo AB, Class A.....	375,732	7,001,212
Volvo AB, Class B.....	2,990,796	53,696,819
Wallenstam AB, Class B.....	511,004	2,604,752
Wihlborgs Fastigheter AB.....	686,728	5,855,836

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
XANO Industri AB, Class B.	16,380	\$ 201,564
TOTAL SWEDEN.		<u>893,600,895</u>
SWITZERLAND — (7.5%)		
ABB Ltd.	3,085,634	93,802,038
# Adecco Group AG.	627,737	22,113,294
# Alcon, Inc.	750,285	58,844,220
Allreal Holding AG.	87,469	14,471,528
ALSO Holding AG.	32,347	5,997,340
* ams-OSRAM AG.	949,858	7,840,654
APG SGA SA.	6,133	1,172,142
Arbonia AG.	250,748	3,565,960
* Aryzta AG.	5,398,390	6,169,551
# Ascom Holding AG.	138,369	1,078,730
Autoneum Holding AG.	16,728	1,939,044
Bachem Holding AG, Class B.	20,233	1,364,382
Baloise Holding AG.	205,119	32,681,418
Banque Cantonale de Geneve.	4,792	863,729
Banque Cantonale Vaudoise.	157,370	14,652,774
Barry Callebaut AG.	13,327	29,528,130
Belimo Holding AG.	26,760	10,985,347
Bell Food Group AG.	10,429	2,791,348
# Bellevue Group AG.	48,533	1,623,879
Berner Kantonalbank AG.	13,673	3,090,526
BKW AG.	63,712	7,248,381
Bobst Group SA.	59,558	4,912,152
Bossard Holding AG, Class A.	38,059	8,482,722
Bucher Industries AG.	38,395	14,741,258
Burckhardt Compression Holding AG.	12,314	5,563,141
Burkhalter Holding AG.	19,972	1,572,026
Bystronic AG.	6,391	4,728,408
Calida Holding AG.	22,636	1,088,508
Carlo Gavazzi Holding AG.	1,409	425,667
Cembra Money Bank AG.	142,707	10,373,853
# Chocoladefabriken Lindt & Spruengli AG.	121	13,953,973
#* Cicor Technologies Ltd.	9,793	432,418
Cie Financiere Richemont SA, Class A.	370,188	44,636,343
Cie Financiere Tradition SA.	4,850	521,012
# Clariant AG.	1,086,690	20,359,725
Coltene Holding AG.	20,543	2,003,609
Comet Holding AG.	5,731	1,056,977
# COSMO Pharmaceuticals NV.	10,598	568,671
Credit Suisse Group AG.	1,930,668	11,229,857
# Credit Suisse Group AG, Sponsored ADR.	1,226,128	7,111,540
Daetwyler Holding AG.	22,355	5,449,150
DKSH Holding AG.	164,427	13,515,651
dormakaba Holding AG.	14,005	6,671,729
* Dufry AG.	317,276	11,946,016
EFG International AG.	566,354	4,410,827
Emmi AG.	10,232	10,180,389
EMS-Chemie Holding AG.	10,062	7,990,080
Energiedienst Holding AG.	13,779	619,502
#* Evolva Holding SA.	883,470	83,652
# Feintool International Holding AG.	33,732	727,093
* Flughafen Zurich AG.	106,450	17,702,227
Forbo Holding AG.	5,259	7,062,128
Fundamenta Real Estate AG.	2,030	36,278
Ω Galenica AG.	254,731	20,167,159
#* GAM Holding AG.	1,095,054	1,222,560

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	59,452	\$ 31,311,980
	483,280	29,537,551
	11,378	39,772,444
#	24,180	2,945,889
	217,480	24,864,193
	4,425	398,068
#*	4,528	172,930
	882,625	41,377,442
	89,969	8,101,067
*	74,894	1,980,733
#*	16,484	334,179
	8,680	7,243,988
	3,126	8,249,643
	5,202	3,497,690
	6,553	716,807
	803,809	41,564,999
*	10,539	1,401,770
	45,390	9,102,106
	23,251	6,307,426
#	184,312	564,127
	83,859	22,585,017
	104,395	6,890,536
	2,492	4,951,087
	46,137	2,545,930
#	526,412	29,744,773
	22,744	13,822,696
	9,456	4,076,137
Ω	14,708	1,456,099
*Ω	3,100	276,146
Ω	110,231	2,497,935
	21,817	606,823
	966	1,955,154
*	1	1
	55,845	539,919
	185,118	3,303,956
	44,723	11,515,350
	1,805,485	221,221,152
	2,257,856	193,791,780
	344,656	29,616,162
	711	32,803
	1,212,475	9,383,443
*	65,164	555,354
	613	53,277
	34,976	2,993,004
	29,533	32,242,533
	1,098	39,896
	1,836	660,117
	2,576	909,102
	153,405	18,346,034
	22,215	2,521,025
#	24,444	9,964,954
	634,350	210,607,065
	597	713,814
#	1,819	571,851
	33,750	6,408,677
	5,901	6,695,245
*Ω	35,100	4,073,534
	85,811	9,432,470
	9,768	23,838,486

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	23,897	\$ 17,685,038
	1,099,727	28,690,017
	163,059	40,289,833
	146,415	1,992,814
#	66,931	24,107,326
	12,178	5,801,133
	115,678	15,645,506
	110,231	7,389,256
	91,117	24,256,877
	142,995	7,140,983
	92,578	49,041,924
	361,124	32,885,246
	489,111	36,701,323
*	1,787,267	503,595
	101,477	54,862,254
	55,419	6,737,518
	11,929	4,236,422
	174,866	13,879,554
	1,440	180,070
#	25,100	145,102
	11,468	1,502,046
	41,674	4,878,383
#*	2,630,594	42,895,075
	98,526	8,875,705
	24,605	6,725,596
#	2,973	145,068
Ω	86,739	25,255,913
	5,541	2,373,397
	40,832	1,622,460
*	206,148	36,095,885
#*	106,896	85,204
	157,349	10,349,858
	18,246	1,588,716
	39,368	3,220,130
*	5,941	486,214
	3,138	377,437
	194	464,846
	12,744	1,808,781
	48,935	3,159,655
	466	1,024,265
	230	1,717,825
	116,013	50,642,961
TOTAL SWITZERLAND.....		<u>2,311,722,296</u>
UNITED KINGDOM — (13.2%)		
	1,892,884	29,411,154
	29,646	1,158,065
	1,292,347	2,325,487
	7,921,006	16,059,226
*	4,996	37,232
*	6,992	8,452
	355,896	8,317,851
	53,891	184,449
	399,004	2,630,313
Ω	2,588,329	5,003,272
	214,943	827,037
Ω	141,874	259,733
	659,418	781,232
#*	24,540	5,841

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Anglo American PLC.....	2,478,239	\$ 89,575,574
Anglo Pacific Group PLC.....	729,645	1,406,210
Anglo-Eastern Plantations PLC.....	29,335	321,763
Antofagasta PLC.....	1,134,965	16,149,055
* AO World PLC.....	17,363	9,188
Argentex Group PLC.....	49,693	46,726
* Ascential PLC.....	471,804	1,686,806
Ashmore Group PLC.....	1,328,332	3,500,695
Ashtead Group PLC.....	721,657	40,621,862
* ASOS PLC.....	109,086	1,388,343
Associated British Foods PLC.....	572,445	11,692,398
#*Ω Aston Martin Lagonda Global Holdings PLC.....	88,234	518,931
# AstraZeneca PLC, Sponsored ADR.....	605,219	40,083,654
AstraZeneca PLC.....	95,527	12,565,737
Ω Auto Trader Group PLC.....	2,655,102	20,469,544
Ω Avast PLC.....	397,641	2,254,181
AVEVA Group PLC.....	108,754	3,146,308
Aviva PLC.....	5,177,764	25,074,997
Avon Protection PLC.....	88,282	1,144,365
B&M European Value Retail SA.....	2,864,274	14,830,770
* Babcock International Group PLC.....	1,597,494	6,680,882
BAE Systems PLC.....	5,161,210	48,508,861
#Ω Bakkavor Group PLC.....	196,505	209,666
Balfour Beatty PLC.....	2,190,656	7,496,458
Bank of Georgia Group PLC.....	244,814	4,503,293
# Barclays PLC, Sponsored ADR.....	3,195,564	24,893,444
Barclays PLC.....	6,675,474	12,787,289
Barratt Developments PLC.....	2,151,703	13,193,587
Beazley PLC.....	2,482,151	16,439,618
Begbies Traynor Group PLC.....	101,992	175,511
Bellway PLC.....	530,954	15,867,052
Berkeley Group Holdings PLC.....	366,148	18,975,051
#Ω Biffa PLC.....	1,036,996	4,598,246
Bloomsbury Publishing PLC.....	214,583	1,081,161
* BlueJay Mining PLC.....	993,331	64,946
Bodycote PLC.....	1,149,723	8,410,908
* boohoo Group PLC.....	1,249,441	1,020,953
BP PLC, Sponsored ADR.....	3,594,991	105,620,836
BP PLC.....	11,071,577	54,187,173
Braemar Shipping Services PLC.....	71,897	228,447
Breedon Group PLC.....	483,063	418,520
Brewin Dolphin Holdings PLC.....	1,814,004	11,338,993
British American Tobacco PLC, Sponsored ADR.....	304,542	11,928,910
British American Tobacco PLC.....	1,270,371	49,777,750
Britvic PLC.....	1,592,483	16,732,086
Brooks Macdonald Group PLC.....	757	20,080
BT Group PLC.....	27,217,148	53,735,433
Bunzl PLC.....	422,477	15,855,836
Burberry Group PLC.....	862,728	18,965,831
Burford Capital Ltd.....	615,599	6,617,026
Bytes Technology Group PLC.....	657,439	3,628,626
* C&C Group PLC.....	1,794,815	4,337,931
* Capita PLC.....	1,965,858	690,287
Capital Ltd.....	40,058	45,205
* Capricorn Energy PLC.....	3,157,945	8,467,822
* Card Factory PLC.....	1,775,449	1,147,572
CareTech Holdings PLC.....	110,250	1,009,608
* Carnival PLC.....	55,429	446,952
#* Carnival PLC, ADR.....	122,081	998,623

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	71,804	\$ 114,993
	62,252	242,160
*	194,476	105,892
	7,873,097	7,960,270
	126,418	71,574
	303,551	924,498
*	24,706	37,273
*	27,172,638	29,115,434
	1,126,904	4,769,186
	392,924	1,415,600
#*	54,529	15,388
*	71,546	30,559
	6,773	34,255
	83,679	3,518,904
	822,883	11,123,441
	198,396	490,206
Ω	847,564	2,657,365
	500,407	6,382,344
	1,613,705	1,459,455
	415,356	10,222,579
	1,220,702	28,608,898
	512,339	16,239,449
Ω	270,972	848,945
Ω	2,333,571	6,507,131
#*	707,971	379,027
*Ω	1,305,654	4,627,883
	261,255	10,652,317
	1,356,051	4,559,355
	233,279	21,333,343
	5,457,674	4,462,542
	128,189	2,691,312
	257,495	16,811,670
#*	759,991	833,546
	95,627	4,303,468
	1,110,561	2,501,045
	320,429	564,156
	255,774	48,955,144
	319,548	15,137,582
#*	31,395	105,129
#*	170,277	918,813
	526,139	17,669,064
	7,445,473	18,684,772
	323,216	2,994,916
	39,656	59,737
	1,940,987	6,764,311
#	223,845	267,731
	1,964,850	18,848,244
	5,349,281	19,068,002
	576,215	5,991,184
Ω	187,172	213,446
††	3,999	133
*	856,228	4,182,006
	38,270	17,374
	1,796,259	22,677,176
*	3,041,689	4,050,449
	105,097	2,346,959
*	48,292	677,620
*	6,178,206	2,170,652
*	945,295	13,910,061

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	9,451	\$ 8,937
	31,356	460,631
*	828,934	73,694
#*	964,328	2,910,973
	400,997	7,099,784
*††	1,444,631	0
	1,042,823	36,511,583
*	717	17,125
	175,592	1,980,622
	275,281	34,640,539
	2,427,855	4,403,687
	152,536	1,998,552
	2,685,678	4,386,259
Ω	677,378	2,440,765
	447,487	240,466
*	1,197,231	13,099,759
#	642,980	5,779,857
*	6,136	116,549
	77,757	602,563
*Ω	65,068	29,522
	452,023	942,925
	124,180	11,752,739
#*	35,681	10,980
	80,591	1,093,128
	23,599	146,031
	1,834,426	982,759
	731,360	1,297,091
	974,611	5,047,296
	48,222	1,670,101
*	216,457	1,667,364
	17,279,135	97,932,938
*	275,317	4,974,315
	7,297	77,578
	1,013	29,772
	682,351	7,057,873
	2,238,733	8,091,179
*	2,169,823	2,661,829
	694,825	17,323,415
	2,378,924	49,981,676
#	824,186	34,755,940
	1,405,124	4,044,537
*Ω	271,086	588,993
	17,925	86,695
*	2,973,655	10,567,002
	1,030,233	7,242,538
	1,291,292	2,701,658
	401,272	11,300,974
	263,485	1,178,222
	786,688	8,144,395
	27,085	173,454
	63,915	124,250
	7,342,403	11,455,385
	220,902	821,787
	1,599,357	7,620,453
*	1,007,442	1,771,223
	150,711	525,435
	592,924	12,532,633
	402,566	6,470,828
	67,459	909,016

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	1,161,910	\$12,651,719
	1,648,218	1,627,285
	174,192	428,233
	1,463,100	20,967,576
*Ω	111,033	131,460
	2,722,386	22,472,080
#	3,036,261	95,338,595
*Ω	141,629	23,097
	780,981	2,054,730
*	965,108	828,574
Ω	1,741,423	4,364,930
	103,546	78,322
	1,667,551	16,178,989
	1,977,049	32,283,257
	74,236	651,824
	25,186	553,840
	2,613,500	57,382,868
	2,775,170	28,404,355
*	3,014,320	11,804,513
*	1,628,216	11,841,434
	453,037	1,511,676
#	77,860	4,695,743
	123,307	7,309,004
	406,285	7,573,739
#*	937,841	1,363,794
	911,980	1,070,819
	279,035	14,913,081
	2,530,177	13,687,387
	52,135	108,836
	1,318,137	1,388,545
*	559,211	298,351
	9,834,993	8,845,772
*	4,511,481	10,580,265
*	777,879	5,312,147
	6,984,652	18,841,590
*	206,033	757,493
	12,571	32,622
	7,305,329	11,603,505
*	154,919	1,736,387
*	398,734	2,949,716
*	2,989,642	5,730,564
	501,100	13,100,992
*	442,200	609,463
Ω	52,089	473,670
	2,460,244	3,777,536
#*Ω	115,881	2,131,047
	6,526,637	5,685,382
	267,983	4,467,244
	517,707	5,033,497
	12,666	389,402
#*	1,083,382	1,010,184
*	896,432	2,048,127
	7,572,708	23,959,070
*	1,557,059	164,968
	1,283,759	6,993,479
	65,734	106,970
	7,780,785	24,848,069
#*	115,018	2,502,792
*	281,606	6,445,961

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	75,860	\$ 963,763
	56,053,868	31,034,677
#	1,151,680	2,545,213
	156,253	15,249,184
	1,665,135	1,531,669
	52,453	206,013
Ω	139,873	185,897
	8,905,569	23,214,163
	218,218	308,033
	9,905,553	32,953,205
*	9,193,984	15,939,409
	1,284,337	7,754,262
*	6,716,121	3,908,545
*	984,768	193,636
	658,972	1,551,896
	13,288	25,780
*	1,532,971	9,070,537
*	2,460,127	23,697,622
	10,475,659	20,620,905
*	28,970	28,911
	914,738	3,186,596
*	1,477,653	3,121,289
	5,438,772	5,196,967
	46,676	301,670
	1,209,352	22,950,133
	2,676,163	6,662,078
	1,814,348	7,061,457
	269,302	6,676,657
	8,476	95,939
*	58,346	137,623
	6,876	68,697
#*	1,466,385	454,525
#*	16,192	29,493
*	2,653,576	5,945,081
	654,950	9,018,396
#	270,591	18,835,874
	5,878,488	17,854,474
#	1,375,181	8,553,626
	273,116	746,020
	71,648	897,105
	206,512	17,192,494
	1,834,007	4,567,271
	85,885	233,738
	105,678	333,046
*	185,888	1,910,976
*Ω	225,076	305,274
	1,102,507	7,082,230
*	8,253	48,456
	220,889	6,129,801
	2,106,718	11,725,922
	3,857,642	948,465
*	167,718	239,330
	1,653,559	10,796,240
*	21,517	17,637
	311,393	2,274,378
	1,779,443	16,469,193
#	573,734	5,312,777
*	6,682,287	1,791,423
	718,641	8,796,491

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	840,651	\$ 19,390,633
*	1,464,661	2,060,326
	2,234,879	8,967,034
*	1,937,216	544,152
	2,168,533	17,085,046
	7,617	31,394
	1,474,316	1,826,836
*	1,491,131	8,935,055
	300,077	6,090,202
	107,591	641,112
	8,577	58,589
*	9,271	161,615
	10,458,526	14,847,831
	662,418	1,565,397
#	450,688	11,235,652
*	70,905	169,305
	1,011,151	2,594,342
	3,056,914	14,237,003
Ω	4,178,312	5,353,685
*	864,547	949,732
	152,693	3,371,216
*††	96,453	0
	4,975,616	5,875,556
	569,846	46,222,907
#	117,617	100,692
	1,290,636	5,781,939
	1,282,803	9,070,226
	392,885	11,597,963
	1,040,481	30,838,482
	64,694	586,441
*	615,585	5,691,621
	78,133	4,147,939
#	4,032,481	26,626,304
#*	3,387,768	2,100,281
#	59,806	1,694,897
	86,189	2,376,002
	129,502	656,665
	1,936,248	15,137,148
	606,029	36,585,654
#	1,793,636	109,465,605
	39,681	48,333
	178,335	1,177,016
*	104,390	9,917
	13,048	126
*	8,511,246	9,302,271
	4,545,590	14,424,372
	3,890,957	13,446,348
	1,252,117	1,730,549
	229,796	1,073,545
	4,796	121,286
*	229,567	355,016
Ω	123,131	164,054
*	671,926	1,297,548
	1,406,935	12,125,124
*	547,478	226,530
	985,016	14,361,006
	187,556	6,802,975
	62,429	1,920,225
	16,720	29,943

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* Senior PLC.....	2,007,839	\$ 3,550,447
Serco Group PLC.....	3,002,518	6,907,872
Serica Energy PLC.....	328,134	1,518,764
Severfield PLC.....	697,941	500,143
Severn Trent PLC.....	401,453	14,432,967
Shell PLC.....	1,121,562	29,919,138
# Shell PLC, Sponsored ADR.....	3,185,978	170,067,506
* SIG PLC.....	2,819,675	1,254,800
Sirius Real Estate Ltd.....	2,118,034	2,465,373
Smart Metering Systems PLC.....	108,571	1,246,405
# Smith & Nephew PLC, Sponsored ADR.....	40,312	1,042,052
Smith & Nephew PLC.....	428,730	5,496,813
Smiths Group PLC.....	638,505	12,049,989
Smiths News PLC.....	236,049	95,803
Softcat PLC.....	560,322	9,559,206
* SolGold PLC.....	560,933	173,761
Spectris PLC.....	279,357	10,625,521
Speedy Hire PLC.....	2,258,545	1,291,146
Spirax-Sarco Engineering PLC.....	120,164	17,532,972
*Ω Spire Healthcare Group PLC.....	2,044,344	5,932,659
Spirent Communications PLC.....	2,116,238	7,279,180
Sportech PLC.....	87,274	23,813
SSE PLC.....	1,973,596	42,626,502
* SSP Group PLC.....	2,239,645	6,964,667
St. James's Place PLC.....	1,447,406	21,741,584
* Staffline Group PLC.....	61,657	34,062
Standard Chartered PLC.....	4,236,364	29,199,938
SThree PLC.....	448,843	2,061,543
Strix Group PLC.....	63,031	122,648
#†† Studio Retail Group PLC.....	86,255	90,598
STV Group PLC.....	65,403	223,271
#* Superdry PLC.....	257,299	443,397
Synthomer PLC.....	1,982,252	5,654,413
Tate & Lyle PLC.....	2,551,269	24,993,159
Taylor Wimpey PLC.....	12,104,444	18,840,307
TBC Bank Group PLC.....	34,024	572,762
TClarke PLC.....	71,798	141,777
* Ted Baker PLC.....	364,851	391,774
Telecom Plus PLC.....	313,630	8,621,066
Tesco PLC.....	9,171,078	29,412,891
* THG PLC.....	311,706	259,914
Ω TI Fluid Systems PLC.....	385,170	819,890
Topps Tiles PLC.....	1,020,971	485,912
TP ICAP Group PLC.....	6,329,685	9,187,919
Travis Perkins PLC.....	1,300,928	16,696,942
Treatt PLC.....	18,609	183,096
* Tremor International Ltd.....	4,362	22,916
* Tremor International Ltd., ADR.....	19,617	203,232
Trifast PLC.....	104,472	119,599
TT Electronics PLC.....	596,533	1,397,881
#* Tullow Oil PLC.....	3,958,777	2,484,742
Tyman PLC.....	307,737	994,839
Ultra Electronics Holdings PLC.....	485,828	20,747,099
# Unilever PLC, Sponsored ADR.....	999,797	48,650,122
Unilever PLC.....	1,049,964	51,150,766
United Utilities Group PLC.....	1,088,896	14,467,655
* Verici Dx PLC.....	765	212
* Versarien PLC.....	28,257	6,562
Vertu Motors PLC.....	720,052	516,218

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Vesuvius PLC.....	1,018,529	\$ 4,462,098
Victrex PLC.....	323,234	7,613,130
VIDENDUM PLC.....	80,402	1,266,310
Virgin Money UK PLC.....	4,820,096	8,407,011
Vistry Group PLC.....	1,260,213	14,206,291
Vodafone Group PLC.....	50,240,057	74,036,619
Vodafone Group PLC, Sponsored ADR.....	380,753	5,619,910
Volex PLC.....	127,826	491,103
Volution Group PLC.....	348,490	1,782,539
Vp PLC.....	17,118	182,704
*Ω Watches of Switzerland Group PLC.....	502,900	5,451,584
Watkin Jones PLC.....	426,891	1,143,506
Weir Group PLC.....	269,196	5,504,731
* WH Smith PLC.....	428,358	7,560,727
Whitbread PLC.....	436,198	13,884,104
Wickes Group PLC.....	1,978,862	3,285,822
Wilmington PLC.....	150,471	503,665
Wincanton PLC.....	503,299	2,310,848
* Wise P.L.C., Class A.....	22,664	130,431
#*Ω Wizz Air Holdings PLC.....	2,007	54,504
# WPP PLC, Sponsored ADR.....	115,370	6,225,365
WPP PLC.....	1,461,976	15,778,205
#* Xaar PLC.....	225,814	621,309
XP Power Ltd.....	24,179	897,317
XPS Pensions Group PLC.....	7,023	12,570
Young & Co's Brewery PLC, Class A.....	22,260	336,666
Zotefoams PLC.....	10,156	30,809
TOTAL UNITED KINGDOM.....		<u>4,077,152,644</u>
UNITED STATES — (0.0%)		
* 5E Advanced Materials, Inc.....	62,379	101,906
ADTRAN Holdings, Inc.....	173,129	4,052,072
# Arko Corp.....	38,402	350,616
* GXO Logistics, Inc.....	4,237	203,357
TOTAL UNITED STATES.....		<u>4,707,951</u>
TOTAL COMMON STOCKS.....		<u>29,202,791,964</u>
PREFERRED STOCKS — (0.5%)		
GERMANY — (0.5%)		
Bayerische Motoren Werke AG.....	117,249	8,902,142
Draegerwerk AG & Co. KGaA.....	53,945	2,830,478
Fuchs Petrolub SE.....	243,268	7,289,047
Henkel AG & Co. KGaA.....	176,479	11,274,060
Jungheinrich AG.....	343,204	9,341,837
Porsche Automobil Holding SE.....	252,720	18,292,306
Sartorius AG.....	40,319	18,034,657
Schaeffler AG.....	390,682	2,301,309
Sixt SE.....	90,052	6,353,038
STO SE & Co. KGaA.....	9,414	1,460,710
Villeroy & Boch AG Series A.....	61,622	1,183,613
Volkswagen AG.....	410,212	57,999,810
TOTAL GERMANY.....		<u>145,263,007</u>
RIGHTS/WARRANTS — (0.0%)		
AUSTRALIA — (0.0%)		
* Decmil Group Ltd.....	5,654	0

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
* Magellan Financial Group Ltd. Warrants 04/16/2027.....	32,724	\$ 19,206
TOTAL AUSTRALIA.....		<u>19,206</u>
AUSTRIA — (0.0%)		
*†† CA Immobilien Anlagen AG.....	202,486	<u>0</u>
HONG KONG — (0.0%)		
* MECOM Power & Construction Ltd.....	120,800	<u>4,001</u>
ITALY — (0.0%)		
* Saipem SpA.....	1	0
#* Webuild SpA.....	66,474	<u>0</u>
SINGAPORE — (0.0%)		
#* Ezion Holdings Ltd. Warrants 04/16/23.....	2,760,613	<u>0</u>
TOTAL RIGHTS/WARRANTS.....		<u>23,207</u>
TOTAL INVESTMENT SECURITIES (Cost \$26,110,114,022).....		<u>29,348,078,178</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (5.2%)		
@§ The DFA Short Term Investment Fund.....	139,057,604	<u>1,608,479,301</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$27,718,595,451)^^.....		<u>\$30,956,557,479</u>

As of July 31, 2022, International 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.....	1,298	09/16/22	\$252,689,847	\$268,264,150	\$15,574,303
Total Futures Contracts.....			<u>\$252,689,847</u>	<u>\$268,264,150</u>	<u>\$15,574,303</u>

Summary of the Portfolio's investments as of July 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.....	\$ 107,889,046	\$ 1,894,412,291	—	\$ 2,002,301,337
Austria.....	52,080	144,538,327	—	144,590,407
Belgium.....	17,682,438	322,137,800	—	339,820,238
Canada.....	3,455,839,691	6,802,216	—	3,462,641,907
China.....	7,336,703	9,213,229	—	16,549,932
Denmark.....	77,627,276	598,364,552	—	675,991,828
Finland.....	13,996,957	446,860,864	—	460,857,821
France.....	27,605,227	2,218,906,432	\$ 744,542	2,247,256,201
Germany.....	39,771,570	1,746,426,635	—	1,786,198,205
Hong Kong.....	246,829	714,441,736	580,116	715,268,681
Ireland.....	39,822,719	147,363,646	—	187,186,365
Israel.....	33,069,166	288,786,330	—	321,855,496
Italy.....	9,680,504	680,463,982	—	690,144,486

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Japan.....	\$ 116,745,956	\$ 6,352,101,941	—	\$ 6,468,847,897
Netherlands.....	167,804,709	787,567,567	—	955,372,276
New Zealand.....	256,407	117,292,996	—	117,549,403
Norway.....	19,222,894	299,881,831	—	319,104,725
Portugal.....	362,909	81,901,110	—	82,264,019
Singapore.....	2,436,163	281,032,988	\$ 51,070	283,520,221
Spain.....	5,954,415	632,332,318	—	638,286,733
Sweden.....	2,891,121	890,709,774	—	893,600,895
Switzerland.....	257,817,184	2,053,905,112	—	2,311,722,296
United Kingdom.....	798,668,188	3,278,393,725	90,731	4,077,152,644
United States.....	4,606,045	101,906	—	4,707,951
Preferred Stocks				
Germany.....	—	145,263,007	—	145,263,007
Rights/Warrants				
Australia.....	—	19,206	—	19,206
Hong Kong.....	—	4,001	—	4,001
Securities Lending Collateral.....	—	1,608,479,301	—	1,608,479,301
Futures Contracts**.....	15,574,303	—	—	15,574,303
TOTAL.....	\$5,222,960,500	\$25,747,704,823	\$1,466,459[^]	\$30,972,131,782

** 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

July 31, 2022

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (99.1%)	
Investment in The Continental Small Company Series of The DFA Investment Trust Company.....	\$ 4,210,740,397
Investment in The Japanese Small Company Series of The DFA Investment Trust Company.....	2,456,666,895
Investment in The United Kingdom Small Company Series of The DFA Investment Trust Company.....	1,427,282,657
Investment in The Canadian Small Company Series of The DFA Investment Trust Company.....	1,256,442,522
Investment in The Asia Pacific Small Company Series of The DFA Investment Trust Company.....	1,131,703,640
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES.....	<u>\$10,482,836,111</u>
	<u>Shares</u>
TEMPORARY CASH INVESTMENTS — (0.9%)	
State Street Institutional U.S. Government Money Market Fund, 1.880% (Cost \$98,212,934).....	98,212,934
TOTAL INVESTMENTS — (100.0%) (Cost \$10,108,805,403) [^]	<u>\$10,581,049,045</u>

As of July 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.....	458	09/16/22	\$90,064,834	\$94,657,150	\$4,592,316
Total Futures Contracts.....			<u>\$90,064,834</u>	<u>\$94,657,150</u>	<u>\$4,592,316</u>

Summary of the Portfolio's investments as of July 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.....	\$10,482,836,111	—	—	\$10,482,836,111
Temporary Cash Investments.....	98,212,934	—	—	98,212,934
Futures Contracts**.....	4,592,316	—	—	4,592,316
TOTAL.....	<u>\$10,585,641,361</u>	<u>—</u>	<u>—</u>	<u>\$10,585,641,361</u>

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

**GLOBAL SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS**

July 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.....	1,248,033	\$52,217,701
Investment in The Emerging Markets Small Cap Series of The DFA Investment Trust Company.....		10,281,044
Investment in The Continental Small Company Series of The DFA Investment Trust Company.....		9,846,133
Investment in The Japanese Small Company Series of The DFA Investment Trust Company.....		5,880,469
Investment in The United Kingdom Small Company Series of The DFA Investment Trust Company.....		3,376,112
Investment in The Canadian Small Company Series of The DFA Investment Trust Company.....		3,161,813
Investment in The Asia Pacific Small Company Series of The DFA Investment Trust Company.....		<u>2,610,037</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$81,822,072) ^{^^}		<u><u>\$87,373,309</u></u>

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies.....	\$87,373,309	—	—	\$87,373,309
TOTAL	\$87,373,309	—	—	\$87,373,309

JAPANESE SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Japanese Small Company Series of The DFA Investment Trust Company.....	<u>\$312,515,285</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$312,515,285</u>

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

ASIA PACIFIC SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS

July 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.	<u>\$314,160,236</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$314,160,236</u>

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

UNITED KINGDOM SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS

July 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>\$22,275,125</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$22,275,125</u>

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

CONTINENTAL SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Continental Small Company Series of The DFA Investment Trust Company.....	<u>\$713,271,545</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$713,271,545</u>

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

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (92.5%)		
AUSTRALIA — (19.4%)		
	140,572	\$ 84,562
	6,033,136	12,462,810
	4,426,036	15,024,875
	1,307,817	1,402,169
#	317,893	402,023
	5,345,815	16,108,823
	264,743	806,653
	2,590,070	3,810,057
	6,293,835	14,042,435
	6,181,850	8,100,228
	5,636,953	50,941,698
	6,903,470	22,141,939
	6,098,067	18,050,475
	4,870,987	12,939,556
#	16,237,583	9,598,994
	12,940,200	86,958,198
#	527,959	1,146,742
#	2,879,893	6,085,176
	280,209	305,497
	6,364,342	4,375,774
	19,616,583	287,089,882
	23,289,020	74,925,420
††	38,018,670	124,849
	3,440,990	9,144,739
	19,643	73,971
	9,340,368	9,067,237
	2,384,539	5,652,004
	6,174,759	20,247,044
	47,329,441	71,703,444
	14,004,329	24,488,194
	61,826,602	126,697,689
	12,865,133	26,849,201
	27,476,412	74,452,465
	43,993,909	64,371,664
	8,000,755	14,738,141
TOTAL AUSTRALIA.....		<u>1,094,414,628</u>
BELGIUM — (3.3%)		
	396,573	41,174,341
	26,978	1,466,958
#	237,829	5,887,891
#	345,470	38,878,835
#	30,153	752,438
	338,396	9,572,532
#	124,616	12,602,106
	32,227	2,068,733
	125,868	8,886,811
	1,636,065	55,616,714
	44,316	2,369,474
	158,702	6,942,109
TOTAL BELGIUM.....		<u>186,218,942</u>
CANADA — (5.4%)		
#	708,837	18,914,498

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
# Artis Real Estate Investment Trust.....	880,047	\$ 8,013,235
Automotive Properties Real Estate Investment Trust.....	258,206	2,631,360
# Boardwalk Real Estate Investment Trust.....	243,972	9,305,058
BSR Real Estate Investment Trust.....	155,539	2,600,612
# BTB Real Estate Investment Trust.....	489,914	1,423,201
# Canadian Apartment Properties REIT.....	961,848	36,436,880
# Choice Properties Real Estate Investment Trust.....	1,896,215	21,130,759
# Crombie Real Estate Investment Trust.....	546,512	7,080,266
# CT Real Estate Investment Trust.....	599,756	7,962,088
Dream Industrial Real Estate Investment Trust.....	1,436,210	14,154,051
# Dream Office Real Estate Investment Trust.....	354,615	5,657,557
European Residential Real Estate Investment Trust.....	175,025	518,016
# First Capital Real Estate Investment Trust.....	1,183,615	14,419,112
# Granite Real Estate Investment Trust.....	365,119	23,032,535
# H&R Real Estate Investment Trust.....	1,616,689	17,031,071
# Inovalis Real Estate Investment Trust.....	281,309	1,579,487
InterRent Real Estate Investment Trust.....	762,949	7,983,692
Killam Apartment Real Estate Investment Trust.....	625,385	8,785,816
#Ω Minto Apartment Real Estate Investment Trust.....	213,031	2,561,928
Morguard North American Residential Real Estate Investment Trust.....	283,165	3,745,902
# Morguard Real Estate Investment Trust.....	393,815	1,556,131
# Nexus Industrial REIT.....	104,151	833,664
# NorthWest Healthcare Properties Real Estate Investment Trust.....	1,367,989	14,047,913
# Plaza Retail REIT.....	571,354	1,873,949
# Primaris REIT.....	368,691	3,814,884
# PRO Real Estate Investment Trust.....	342,828	1,721,435
# RioCan Real Estate Investment Trust.....	1,733,727	27,822,490
# Slate Grocery REIT, Class U.....	287,574	3,328,138
# Slate Office REIT.....	437,430	1,602,083
# SmartCentres Real Estate Investment Trust.....	815,243	18,602,476
# Summit Industrial Income REIT.....	1,036,681	15,082,087
# True North Commercial Real Estate Investment Trust.....	564,580	2,984,816
TOTAL CANADA.....		<u>308,237,190</u>
CHINA — (0.2%)		
China Merchants Commercial Real Estate Investment Trust.....	237,000	78,255
Spring Real Estate Investment Trust.....	5,905,000	1,992,095
Yuexiu Real Estate Investment Trust.....	26,129,250	10,152,055
TOTAL CHINA.....		<u>12,222,405</u>
FRANCE — (3.4%)		
* Acanthe Developpement SA.....	216,361	97,904
Altarea SCA.....	45,485	6,745,508
ARGAN SA.....	63,896	6,516,263
Carmila SA.....	488,569	7,732,933
Covivio.....	568,122	35,930,094
Covivio Hotels SACA.....	1,523	26,484
# Gecina SA.....	510,347	52,326,182
# ICADE.....	380,048	19,027,725
Klepierre SA.....	2,381,075	52,907,586
Mercialys SA.....	868,696	7,700,342
Societe de la Tour Eiffel.....	51,211	1,167,540
Vitura SA.....	18,365	559,156
TOTAL FRANCE.....		<u>190,737,717</u>
GERMANY — (0.2%)		
# Hamborner REIT AG.....	1,196,845	10,530,320

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (4.2%)		
Champion REIT.....	23,849,012	\$ 10,518,487
Fortune Real Estate Investment Trust.....	17,112,000	14,612,635
Link REIT.....	24,123,627	202,019,191
Prosperity REIT.....	16,975,000	5,187,367
Regal Real Estate Investment Trust.....	9,781,000	1,593,623
Sunlight Real Estate Investment Trust.....	13,325,000	6,363,738
TOTAL HONG KONG.....		<u>240,295,041</u>
IRELAND — (0.1%)		
Irish Residential Properties REIT PLC.....	5,344,769	7,414,069
ITALY — (0.1%)		
#Ω COIMA RES SpA.....	11,056	112,859
# Immobiliare Grande Distribuzione SIIQ SpA.....	787,657	2,927,990
TOTAL ITALY.....		<u>3,040,849</u>
JAPAN — (23.2%)		
Activia Properties, Inc.....	7,763	24,340,681
# Advance Residence Investment Corp.....	14,773	40,705,454
# AEON REIT Investment Corp.....	17,374	20,377,809
# Comforia Residential REIT, Inc.....	7,475	18,880,178
CRE Logistics REIT, Inc.....	6,664	10,197,987
Daiwa House REIT Investment Corp.....	25,437	61,221,649
Daiwa Office Investment Corp.....	3,603	18,278,943
Daiwa Securities Living Investments Corp.....	21,840	20,627,262
ESCON Japan Reit Investment Corp.....	1,770	1,592,295
Frontier Real Estate Investment Corp.....	5,528	22,531,846
Fukuoka REIT Corp.....	7,242	9,397,897
Global One Real Estate Investment Corp.....	10,907	9,003,039
GLP J-Reit.....	52,724	69,340,178
Hankyu Hanshin REIT, Inc.....	7,125	8,213,950
# Health Care & Medical Investment Corp.....	4,070	5,298,782
Heiwa Real Estate REIT, Inc.....	10,250	11,473,788
Hoshino Resorts REIT, Inc.....	2,530	12,391,999
Hulic Reit, Inc.....	14,758	18,477,202
Ichigo Hotel REIT Investment Corp.....	2,996	2,115,235
Ichigo Office REIT Investment Corp.....	13,430	8,636,397
# Industrial & Infrastructure Fund Investment Corp.....	21,021	29,227,893
Invincible Investment Corp.....	69,310	21,803,705
# Itochu Advance Logistics Investment Corp.....	5,624	6,484,108
Japan Excellent, Inc.....	14,329	13,631,573
Japan Hotel REIT Investment Corp.....	50,904	26,416,887
# Japan Logistics Fund, Inc.....	9,294	22,334,148
Japan Metropolitan Fund Invest.....	85,139	69,378,988
Japan Prime Realty Investment Corp.....	9,608	29,339,838
Japan Real Estate Investment Corp.....	14,648	70,734,626
Kenedix Office Investment Corp.....	4,885	26,257,365
# Kenedix Residential Next Investment Corp.....	11,273	18,951,003
Kenedix Retail REIT Corp.....	6,714	14,393,259
LaSalle Logiport REIT.....	21,429	28,241,774
# Marimo Regional Revitalization REIT, Inc.....	2,179	2,210,645
Mirai Corp.....	20,436	7,772,041
# Mitsubishi Estate Logistics REIT Investment Corp.....	4,324	15,502,016
# Mitsui Fudosan Logistics Park, Inc.....	6,104	23,973,655
# Mori Hills REIT Investment Corp.....	17,271	19,848,256
Mori Trust Hotel Reit, Inc.....	4,065	3,910,642
Mori Trust Sogo Reit, Inc.....	11,520	12,736,519
Nippon Accommodations Fund, Inc.....	5,197	27,156,143

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Nippon Building Fund, Inc.....	18,587	\$ 98,599,330
Nippon Prologis REIT, Inc.....	25,004	65,023,050
NIPPON REIT Investment Corp.....	5,327	15,011,564
Nomura Real Estate Master Fund, Inc.....	49,165	61,593,430
NTT UD REIT Investment Corp.....	14,984	17,166,995
One REIT, Inc.....	2,672	5,554,382
Ooedo Onsen Reit Investment Corp.....	2,957	1,518,408
Orix JREIT, Inc.....	30,006	43,048,584
# Samty Residential Investment Corp.....	3,914	3,733,434
Sankei Real Estate, Inc.....	3,987	3,007,782
Sekisui House Reit, Inc.....	46,510	29,132,944
SOSiLA Logistics REIT, Inc.....	5,876	6,786,044
# Star Asia Investment Corp.....	17,761	7,935,039
Starts Proceed Investment Corp.....	3,551	6,875,108
Takara Leben Real Estate Investment Corp.....	6,534	5,688,024
# Tokyu REIT, Inc.....	9,670	14,137,256
Tosei Reit Investment Corp.....	4,099	4,267,795
United Urban Investment Corp.....	33,904	36,958,894
XYMAX REIT Investment Corp.....	2,810	2,714,242
TOTAL JAPAN.....		<u>1,312,159,960</u>
MALAYSIA — (0.4%)		
Al-'Aqar Healthcare REIT.....	191,600	52,138
AmanahRaya Real Estate Investment Trust.....	294,900	42,094
AmFIRST Real Estate Investment Trust.....	1,788,940	154,729
# Axis Real Estate Investment Trust.....	9,904,498	4,340,206
Capitaland Malaysia Mall Trust.....	13,083,103	1,676,472
# IGB Real Estate Investment Trust.....	15,768,100	5,741,884
# KLCCP Stapled Group.....	2,953,500	4,663,364
Pavilion Real Estate Investment Trust.....	2,760,800	844,271
Sentral REIT.....	3,104,400	687,432
Sunway Real Estate Investment Trust.....	17,338,300	5,884,764
# YTL Hospitality REIT.....	6,417,800	1,355,829
TOTAL MALAYSIA.....		<u>25,443,183</u>
MEXICO — (1.6%)		
* Asesor de Activos Prisma SAPI de CV.....	9,580,308	1,738,841
# Concentradora Fibra Danhos SA de CV.....	3,334,368	3,835,615
#*Ω Concentradora Fibra Hotelera Mexicana SA de CV.....	4,135,625	1,643,254
Fibra Shop Portafolios Inmobiliarios SAPI de CV.....	1,392,054	442,496
Fibra Uno Administracion SA de CV.....	33,757,624	34,609,617
Ω Macquarie Mexico Real Estate Management SA de CV.....	13,643,921	17,843,415
# PLA Administradora Industrial S de RL de CV.....	10,483,358	15,021,407
# Prologis Property Mexico SA de CV.....	4,751,419	13,306,444
TOTAL MEXICO.....		<u>88,441,089</u>
NETHERLANDS — (2.1%)		
# Eurocommercial Properties NV.....	645,479	14,615,191
NSI NV.....	261,086	8,471,231
#* Unibail-Rodamco-Westfield.....	6,567,036	18,456,918
* Unibail-Rodamco-Westfield.....	1,143,546	64,935,957
Vastned Retail NV.....	205,717	4,984,820
# Wereldhave NV.....	463,316	7,018,777
TOTAL NETHERLANDS.....		<u>118,482,894</u>
NEW ZEALAND — (1.2%)		
Argosy Property Ltd.....	10,336,061	8,506,323

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NEW ZEALAND — (Continued)		
Goodman Property Trust.....	12,751,861	\$ 17,513,854
Kiwi Property Group Ltd.....	18,552,494	11,911,552
Precinct Properties New Zealand Ltd.....	13,765,198	12,319,785
# Property for Industry Ltd.....	3,144,984	5,089,017
# Stride Property Group.....	4,212,803	4,724,133
Vital Healthcare Property Trust.....	5,325,753	9,511,328
TOTAL NEW ZEALAND.....		<u>69,575,992</u>
SINGAPORE — (9.8%)		
AIMS APAC REIT.....	7,428,054	7,480,654
ARA U.S. Hospitality Trust.....	143,100	68,047
Ascendas Real Estate Investment Trust.....	38,979,580	83,901,923
Ascott Residence Trust.....	21,877,521	18,578,646
# CapitaLand China Trust.....	13,227,100	11,315,337
CapitaLand Integrated Commercial Trust.....	57,356,711	90,607,535
CDL Hospitality Trusts.....	11,507,280	11,016,309
# EC World Real Estate Investment Trust.....	2,427,600	940,111
Elite Commercial.....	430	322
ESR-REIT.....	65,408,842	19,904,809
Far East Hospitality Trust.....	10,494,321	4,866,626
First Real Estate Investment Trust.....	17,182,303	3,490,530
Frasers Centrepoint Trust.....	11,329,558	19,145,657
Frasers Hospitality Trust.....	4,785,800	2,406,879
Frasers Logistics & Commercial Trust.....	30,797,433	32,149,340
# IREIT Global.....	2,100,481	912,323
# Keppel DC REIT.....	14,602,183	21,893,920
Keppel Pacific Oak U.S. REIT.....	7,773,500	5,445,376
Keppel REIT.....	19,835,126	15,946,787
Lendlease Global Commercial.....	10,276,699	6,221,011
# Lippo Malls Indonesia Retail Trust.....	58,613,579	2,039,340
# Manulife U.S. Real Estate Investment Trust.....	17,148,486	9,953,101
Mapletree Commercial Trust.....	23,612,606	32,525,707
Mapletree Industrial Trust.....	21,324,790	41,887,127
Mapletree Logistics Trust.....	36,612,847	46,728,716
OUE Commercial Real Estate Investment Trust.....	15,049,655	4,194,250
Parkway Life Real Estate Investment Trust.....	4,405,300	15,281,655
Prime U.S. REIT.....	2,609,400	1,827,694
Sabana Shari'ah Compliant Industrial Real Estate Investment Trust.....	10,586,684	3,374,803
Sasseur Real Estate Investment Trust.....	3,454,500	1,977,130
Starhill Global REIT.....	22,116,100	9,542,743
Suntec Real Estate Investment Trust.....	23,578,600	27,539,511
TOTAL SINGAPORE.....		<u>553,163,919</u>
SOUTH AFRICA — (1.8%)		
#* Attacq Ltd.....	4,606,712	1,743,305
Equites Property Fund Ltd.....	6,325,060	7,271,539
Fairvest Ltd. B REIT, Class B.....	5,404,111	1,075,454
Growthpoint Properties Ltd.....	39,855,264	32,484,829
# Hyprop Investments Ltd.....	4,358,912	9,691,274
Investec Property Fund Ltd.....	4,555,389	2,984,955
Lighthouse Properties PLC.....	1,869,071	834,802
Octodec Investments Ltd.....	456,880	226,095
Redefine Properties Ltd.....	74,950,409	18,412,127
# Resilient REIT Ltd.....	4,567,780	15,841,149
# SA Corporate Real Estate Ltd.....	29,755,762	3,874,007
# Vukile Property Fund Ltd.....	9,985,502	8,536,075
TOTAL SOUTH AFRICA.....		<u>102,975,611</u>

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (0.2%)		
E KOCREF CR-REIT Co. Ltd.....	331,987	\$ 1,433,432
IGIS Residence REIT Co. Ltd.....	9,848	35,434
IGIS Value Plus REIT Co. Ltd.....	221,967	876,824
JR Global Reit.....	1,106,953	4,006,604
Koramco Energy Plus Reit.....	572,338	2,488,428
Miraeasset Maps Reit1 Co. Ltd.....	9,562	32,468
Shinhan Alpha REIT Co. Ltd.....	495,488	2,980,577
TOTAL SOUTH KOREA.....		11,853,767
SPAIN — (1.3%)		
Inmobiliaria Colonial Socimi SA.....	3,343,487	22,152,176
Lar Espana Real Estate Socimi SA.....	959,918	4,698,514
Merlin Properties Socimi SA.....	4,103,768	44,016,209
TOTAL SPAIN.....		70,866,899
TAIWAN — (0.3%)		
Cathay No 1 REIT.....	10,846,000	6,521,200
Cathay No 2 REIT.....	4,142,000	2,561,462
Fubon No 1 REIT.....	1,308,000	731,197
Fubon No 2 REIT.....	4,032,000	2,138,988
Shin Kong No.1 REIT.....	4,876,000	3,235,734
TOTAL TAIWAN.....		15,188,581
TURKEY — (0.4%)		
* Akfen Gayrimenkul Yatirim Ortakligi AS.....	3,669,077	528,604
* AKIS Gayrimenkul Yatirimi AS.....	4,913,919	893,207
Alarko Gayrimenkul Yatirim Ortakligi AS.....	442,757	893,720
# Emlak Konut Gayrimenkul Yatirim Ortakligi AS.....	33,305,328	5,770,981
Halk Gayrimenkul Yatirim Ortakligi AS.....	1,908,518	244,581
* Is Gayrimenkul Yatirim Ortakligi AS.....	7,314,187	8,109,328
* Nurol Gayrimenkul Yatirim Ortakligi AS.....	339,953	88,476
* Ozak Gayrimenkul Yatirim Ortakligi.....	2,765,843	1,155,417
* Panora Gayrimenkul Yatirim Ortakligi.....	782,630	547,547
* Torunlar Gayrimenkul Yatirim Ortakligi AS.....	2,050,618	898,507
#* Vakif Gayrimenkul Yatirim Ortakligi AS.....	9,493,492	1,217,443
Yeni Gimat Gayrimenkul Ortakligi AS.....	497,770	609,481
TOTAL TURKEY.....		20,957,292
UNITED KINGDOM — (13.9%)		
Assura PLC.....	31,761,746	26,617,920
Balanced Commercial Property Trust Ltd.....	399,800	584,114
Big Yellow Group PLC.....	2,145,993	37,225,762
British Land Co. PLC.....	10,155,827	61,064,316
# Capital & Counties Properties PLC.....	7,847,204	14,216,331
* Capital & Regional PLC.....	5,467	3,812
# Civitas Social Housing PLC.....	5,692,633	5,742,138
CLS Holdings PLC.....	391,934	968,408
Custodian REIT PLC.....	2,505,808	3,320,126
Derwent London PLC.....	1,174,358	40,999,314
Ediston Property Investment Co. PLC.....	806,955	773,065
Empiric Student Property PLC.....	6,234,542	6,837,381
Great Portland Estates PLC.....	2,668,312	20,197,940
# Hammerson PLC.....	58,834,240	17,962,236
Impact Healthcare REIT PLC.....	1,359,387	1,944,901
*†† Intu Properties PLC.....	13,154,625	0
Land Securities Group PLC.....	8,265,310	73,859,048
LondonMetric Property PLC.....	11,867,362	36,264,338

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
# LXI REIT PLC.....	12,888,064	\$ 23,344,898
NewRiver REIT PLC.....	4,202,650	4,503,567
Picton Property Income Ltd. (The).....	242,111	272,664
Primary Health Properties PLC.....	15,647,335	28,151,780
PRS REIT PLC.....	935,937	1,254,450
Ω Regional REIT Ltd.....	4,503,600	4,051,487
Safestore Holdings PLC.....	2,678,509	37,297,189
Schroder Real Estate Investment Trust Ltd.....	5,094,733	3,362,195
Segro PLC.....	14,282,777	191,074,706
# Shaftesbury PLC.....	2,261,265	13,875,825
Standard Life Investment Property Income Trust Ltd.....	3,987,204	3,844,308
Target Healthcare REIT PLC.....	3,930,243	5,512,898
Tritax Big Box REIT PLC.....	22,387,279	53,861,935
UK Commercial Property REIT Ltd.....	769,337	722,236
UNITE Group PLC.....	3,909,116	55,733,427
Urban Logistics REIT PLC.....	279,137	603,143
Workspace Group PLC.....	1,789,048	12,858,821
TOTAL UNITED KINGDOM.....		<u>788,906,679</u>
TOTAL COMMON STOCKS		
Cost (\$5,232,902,933).....		<u>5,231,127,027</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (7.5%)		
@§ The DFA Short Term Investment Fund.....	36,608,482	<u>423,450,310</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$5,656,310,308)^^.....		<u>\$5,654,577,337</u>

As of July 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.....	277	09/16/22	\$54,065,783	\$57,248,975	\$3,183,192
Total Futures Contracts.....			<u>\$54,065,783</u>	<u>\$57,248,975</u>	<u>\$3,183,192</u>

Summary of the Portfolio's investments as of July 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.....	\$ 402,023	\$1,093,887,756	\$ 124,849	\$1,094,414,628
Belgium.....	—	186,218,942	—	186,218,942
Canada.....	308,237,190	—	—	308,237,190
China.....	—	12,222,405	—	12,222,405
France.....	—	190,737,717	—	190,737,717
Germany.....	—	10,530,320	—	10,530,320
Hong Kong.....	—	240,295,041	—	240,295,041
Ireland.....	—	7,414,069	—	7,414,069
Italy.....	—	3,040,849	—	3,040,849
Japan.....	—	1,312,159,960	—	1,312,159,960
Malaysia.....	—	25,443,183	—	25,443,183

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Mexico.....	\$ 88,441,089	—	—	\$ 88,441,089
Netherlands.....	—	\$ 118,482,894	—	118,482,894
New Zealand.....	—	69,575,992	—	69,575,992
Singapore.....	—	553,163,919	—	553,163,919
South Africa.....	—	102,975,611	—	102,975,611
South Korea.....	—	11,853,767	—	11,853,767
Spain.....	—	70,866,899	—	70,866,899
Taiwan.....	—	15,188,581	—	15,188,581
Turkey.....	—	20,957,292	—	20,957,292
United Kingdom.....	—	788,906,679	—	788,906,679
Securities Lending Collateral.....	—	423,450,310	—	423,450,310
Futures Contracts**.....	3,183,192	—	—	3,183,192
TOTAL.....	\$400,263,494	\$5,257,372,186	\$124,849[^]	\$5,657,760,529

** 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

July 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (59.7%)		
UNITED STATES — (59.7%)		
Acadia Realty Trust.....	400,826	\$ 6,866,149
Agree Realty Corp.....	291,337	23,187,512
# Alexander's, Inc.....	10,359	2,522,520
Alexandria Real Estate Equities, Inc.....	647,118	107,279,222
Alpine Income Property Trust, Inc.....	3,313	61,854
American Assets Trust, Inc.....	233,497	7,058,614
American Campus Communities, Inc.....	593,164	38,745,473
American Homes 4 Rent, Class A.....	1,300,054	49,246,061
American Tower Corp.....	1,932,640	523,416,891
Americold Realty Trust.....	446,255	14,614,851
Apartment Income REIT Corp.....	693,847	31,459,025
* Apartment Investment & Management Co., Class A.....	669,779	5,572,562
Apple Hospitality REIT, Inc.....	997,783	16,643,020
* Ashford Hospitality Trust, Inc.....	19,807	172,717
AvalonBay Communities, Inc.....	595,358	127,370,891
Bluerock Residential Growth REIT, Inc.....	117,283	3,081,024
Boston Properties, Inc.....	631,669	57,582,946
# Braemar Hotels & Resorts, Inc.....	185,602	963,274
# Brandywine Realty Trust.....	780,597	7,298,582
Brixmor Property Group, Inc.....	1,329,571	30,819,456
# Broadstone Net Lease, Inc.....	33,584	761,349
BRT Apartments Corp.....	22,262	511,803
Camden Property Trust.....	442,654	62,458,479
CareTrust REIT, Inc.....	440,507	9,096,470
# Cedar Realty Trust, Inc.....	44,088	1,281,196
Centerspace.....	61,170	5,253,891
* Chatham Lodging Trust.....	218,251	2,653,932
City Office REIT, Inc.....	196,886	2,776,093
Clipper Realty, Inc.....	12,303	110,850
Community Healthcare Trust, Inc.....	97,118	3,782,746
# Corporate Office Properties Trust.....	516,520	14,540,038
# Cousins Properties, Inc.....	660,333	20,371,274
Creative Media & Community Trust Corp.....	2,013	14,192
Crown Castle International Corp.....	1,842,366	332,841,842
# CTO Realty Growth, Inc.....	69,600	1,475,520
CubeSmart.....	915,834	42,009,306
* DiamondRock Hospitality Co.....	954,819	8,860,720
Digital Realty Trust, Inc.....	1,188,057	157,358,123
Diversified Healthcare Trust.....	1,078,686	1,866,127
Douglas Emmett, Inc.....	749,984	17,729,622
Duke Realty Corp.....	1,606,695	100,514,839
Easterly Government Properties, Inc.....	381,061	7,724,106
EastGroup Properties, Inc.....	172,932	29,491,823
# Empire State Realty Trust, Inc., Class A.....	662,688	5,652,729
# EPR Properties.....	344,165	18,519,519
Equinix, Inc.....	385,201	271,081,352
* Equity Commonwealth.....	347,295	9,741,625
# Equity LifeStyle Properties, Inc.....	734,982	54,035,877
Equity Residential.....	1,579,900	123,848,361
»†† Esc War Ind.....	183,367	0
Essential Properties Realty Trust, Inc.....	543,106	13,099,717
Essex Property Trust, Inc.....	277,372	79,475,399
Extra Space Storage, Inc.....	565,224	107,121,253
Federal Realty Investment Trust.....	317,280	33,507,941
First Industrial Realty Trust, Inc.....	583,397	30,307,474

DFA GLOBAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UNITED STATES — (Continued)		
	346,577	\$ 10,130,446
	470,776	1,784,241
	996,160	51,790,358
	170,794	5,011,096
	145,505	3,048,330
#	201,336	2,452,272
#	451,060	6,806,500
#	1,650,639	43,329,274
	2,298,884	63,518,165
*	167,441	1,687,805
	445,396	15,842,736
	2,986,477	53,189,155
	676,343	10,172,199
#	747,436	16,593,082
#	8,300	506,964
#	295,423	2,963,094
#	23,287	667,638
	2,560,205	99,924,796
#	1,208,818	58,615,585
#	508,844	12,945,004
	460,228	24,935,153
	2,554,266	56,474,828
	1,010,287	20,094,608
	383,771	38,783,897
	353,583	44,512,501
#	187,699	7,864,588
#	1,278,384	14,023,873
#	741,410	7,866,360
#	2,495,489	43,022,230
	488,169	90,667,539
	201,403	13,058,971
	748,456	35,633,990
	381,973	20,947,399
	240,314	1,872,046
#	36,012	738,246
	93,297	6,207,982
	223,214	4,638,387
#	1,017,510	31,542,815
#	72,690	2,017,148
	227,540	2,489,288
	670,210	12,372,077
	850,936	6,679,848
	1,015,979	15,839,115
#	602,688	11,788,569
	973,205	17,293,853
	576,916	7,938,364
	73,911	1,423,526
	3,846	64,920
#	3,147,758	417,266,745
	668,747	218,285,708
	2,481,932	183,638,128
	682,674	43,984,660
	554,821	9,687,175
#	679,579	44,451,262
	759,682	9,488,426
	364,153	3,958,343
*	231,470	20,494,354
	997,518	15,351,802
	57,643	3,013,576

DFA GLOBAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UNITED STATES — (Continued)		
	465,813	\$ 156,415,347
#*	111,957	1,345,723
	747,332	4,887,551
	1,437,329	156,151,423
	773,552	11,301,602
	299,429	14,866,638
#	553,969	24,562,994
	674,324	22,104,341
	1,120,845	32,526,922
#*	488,395	3,833,901
	501,141	82,167,078
*	1,001,010	11,341,443
#	469,705	7,642,100
	330,950	20,734,018
	1,330,028	64,373,355
#	171,316	3,650,744
	703,216	7,011,064
	59,560	3,210,284
#	553,459	9,093,331
	6,002	111,817
	129,339	2,379,838
	1,683,187	90,521,816
*	425,926	5,941,668
	2,901,770	99,211,500
	694,134	21,094,732
#	384,852	8,532,169
	1,890,545	163,229,655
#	191,976	2,155,890
#	794,905	70,985,017
*	518,515	8,514,016
		<u>5,705,127,249</u>
TOTAL UNITED STATES.....		
AFFILIATED INVESTMENT COMPANIES — (39.4%)		
UNITED STATES — (39.4%)		
	815,836,928	3,336,773,038
	9,500,913	430,486,362
		<u>3,767,259,400</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES.....		
TOTAL INVESTMENT SECURITIES		
		9,472,386,649
(Cost \$8,392,474,384).....		
SECURITIES LENDING COLLATERAL — (0.9%)		
@§	7,479,381	86,513,999
The DFA Short Term Investment Fund.....		
TOTAL INVESTMENTS — (100.0%)		
(Cost \$8,478,980,491)^^.....		
		<u>\$9,558,900,648</u>

DFA GLOBAL REAL ESTATE SECURITIES PORTFOLIO**CONTINUED**

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

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Common Stocks				
United States.....	\$5,705,127,249	—	—	\$5,705,127,249
Affiliated Investment Companies.....	3,767,259,400	—	—	3,767,259,400
Securities Lending Collateral.....	—	\$86,513,999	—	86,513,999
TOTAL.....	\$9,472,386,649	\$86,513,999	—	\$9,558,900,648

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (97.5%)		
AUSTRALIA — (6.8%)		
* A2B Australia Ltd.....	345,489	\$ 280,754
Accent Group Ltd.....	1,481,735	1,366,585
Acrow Formwork & Construction Services Ltd.....	3,368	1,129
Adbri Ltd.....	2,921,982	5,210,808
#* Aeris Resources Ltd.....	134,402	40,513
* Ainsworth Game Technology Ltd.....	814,002	512,058
* Alkane Resources Ltd.....	576,081	319,436
#* Alliance Aviation Services Ltd.....	257,340	579,934
* AMP Ltd.....	1,414,400	1,083,161
Ansell Ltd.....	585,724	10,753,690
# Appen Ltd.....	370,576	1,519,429
#* Aurelia Metals Ltd.....	12,870,412	2,489,419
Austal Ltd.....	3,620,116	6,800,621
Austin Engineering Ltd.....	656,808	110,772
* Australian Agricultural Co. Ltd.....	1,482,497	1,922,676
Australian Vintage Ltd.....	612,478	283,506
* Australis Oil & Gas Ltd.....	970,054	33,639
Auswide Bank Ltd.....	13,483	63,184
AVJennings Ltd.....	1,267,073	421,089
Bapcor Ltd.....	2,640,664	12,381,166
Base Resources Ltd.....	798,388	170,339
* BCI Minerals Ltd.....	1,725,745	305,079
Beach Energy Ltd.....	27,404,189	35,316,318
Bega Cheese Ltd.....	3,483,186	8,521,795
# Bell Financial Group Ltd.....	49,868	40,630
Bravura Solutions Ltd.....	999,528	1,072,513
Brickworks Ltd.....	758,107	11,208,847
# BWX Ltd.....	1,412,570	675,738
* Calima Energy Ltd.....	1,517,494	144,744
Capral Ltd.....	28,874	172,701
#* Carnarvon Energy Ltd.....	5,902,532	870,973
*†† CDS Technologies Ltd.....	15,209	0
Cedar Woods Properties Ltd.....	910,754	2,665,668
#* Cooper Energy Ltd.....	44,131,287	6,980,354
Costa Group Holdings Ltd.....	1,516,281	2,748,889
Credit Corp. Group Ltd.....	5,956	101,257
CSR Ltd.....	2,891,702	9,280,357
Domain Holdings Australia Ltd.....	266,899	668,230
Downer EDI Ltd.....	8,742,538	34,036,066
#* Eclix Group Ltd.....	5,223,212	9,672,005
Elanor Investor Group.....	95,184	109,976
Elders Ltd.....	403,746	3,208,247
# Emeco Holdings Ltd.....	3,422,576	1,769,937
#* EML Payments Ltd.....	823,093	611,520
Enero Group Ltd.....	24,327	53,488
EQT Holdings Ltd.....	27,132	487,055
Estia Health Ltd.....	3,725,543	5,214,811
* EVENT Hospitality & Entertainment Ltd.....	1,027,069	10,273,159
Fenix Resources Ltd.....	141,252	27,357
Finbar Group Ltd.....	11,796	6,023
Fleetwood Ltd.....	1,243,459	1,496,960
# G8 Education Ltd.....	14,624,033	10,917,613
Genworth Mortgage Insurance Australia Ltd.....	5,936,873	11,763,872
GrainCorp Ltd., Class A.....	4,737,378	28,598,275
Grange Resources Ltd.....	5,255,998	4,155,937

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
* GTN Ltd.....	74,832	\$ 23,655
GUD Holdings Ltd.....	73,371	453,930
GWA Group Ltd.....	1,370,634	1,998,995
Healius Ltd.....	9,360,398	25,503,703
Horizon Oil Ltd.....	118,216	11,654
# HT&E Ltd.....	4,122,797	3,772,856
# Humm Group Ltd.....	5,644,214	1,983,768
IGO Ltd.....	611,509	4,791,683
Insignia Financial Ltd.....	9,379,748	20,406,778
IVE Group Ltd.....	1,153,873	1,739,797
Jupiter Mines Ltd.....	1,747,299	243,230
* Karoon Energy Ltd.....	3,552,951	4,694,624
Kelsian Group Ltd.....	20,189	86,952
*†† Lednium Technology Pty Ltd.....	438,495	0
Link Administration Holdings Ltd.....	4,113,297	12,681,754
Lycopodium Ltd.....	75,993	329,692
MACA Ltd.....	6,409,465	4,503,377
Macmahon Holdings Ltd.....	8,442,434	856,926
* Mayne Pharma Group Ltd.....	2,820,991	673,153
# McPherson's Ltd.....	1,813,865	1,042,799
#* Metals X Ltd.....	255,210	56,745
Michael Hill International Ltd.....	416,865	310,046
* MMA Offshore Ltd.....	1,148,522	483,592
Monadelphous Group Ltd.....	298,203	2,164,868
Monash IVF Group Ltd.....	4,160,930	3,256,472
# Money3 Corp. Ltd.....	2,571,202	3,991,373
# Mount Gibson Iron Ltd.....	11,219,715	4,137,210
Myer Holdings Ltd.....	11,769,269	3,882,489
MyState Ltd.....	1,145,526	3,846,707
# Navigator Global Investments Ltd.....	2,481,986	2,669,720
# New Hope Corp. Ltd.....	6,276,886	19,446,295
Nickel Industries Ltd.....	427,499	328,306
Nine Entertainment Co. Holdings Ltd.....	725,404	1,058,342
NRW Holdings Ltd.....	5,271,039	7,215,936
Nufarm Ltd.....	4,629,470	16,859,870
# OM Holdings Ltd.....	97,211	43,999
oOh!media Ltd.....	4,396,058	3,867,851
Pacific Current Group Ltd.....	118,019	627,338
Pact Group Holdings Ltd.....	539,945	768,067
* Pantoro Ltd.....	85,397	11,290
Peet Ltd.....	3,049,199	2,224,969
# Pental Group Ltd.....	166,087	562,491
Perenti Global Ltd.....	13,003,527	5,245,870
# Perpetual Ltd.....	181,162	3,866,734
# Perseus Mining Ltd.....	17,778,158	21,099,496
Premier Investments Ltd.....	809,818	12,044,960
Propel Funeral Partners Ltd.....	129,988	426,715
# Ramelius Resources Ltd.....	13,236,933	10,029,262
# Regis Resources Ltd.....	8,576,277	10,625,661
* Reject Shop Ltd.....	261,497	790,310
Reliance Worldwide Corp. Ltd.....	1,762,124	5,505,521
#* Resolute Mining Ltd.....	15,597,927	3,064,715
* Retail Food Group Ltd.....	384,326	12,933
Ridley Corp. Ltd.....	6,764,916	8,019,458
Sandfire Resources Ltd.....	6,688,321	21,584,221
Select Harvests Ltd.....	2,522,589	8,151,888
Servcorp Ltd.....	409,955	904,896
* Service Stream Ltd.....	4,727,903	3,490,686
SG Fleet Group Ltd.....	49,174	90,337

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	1,100,901	\$ 805,281
	10,373,696	4,505,733
#*	12,066,471	12,200,479
	2,944,653	30,621,444
	209,262	94,916
	4,129,774	3,467,010
*††	59,723	0
	332,652	162,870
	3,914,124	3,086,133
*	14,138,749	30,633,757
#	3,530,410	6,248,489
	2,203,017	15,378,831
*	2,110,768	1,252,712
	7,056,848	4,922,708
	5,138,520	17,695,782
	500,279	220,674
*	203,879	17,291
	6,317,799	16,315,893
*††	39,419,376	0
	771,071	105,572
Ω	6,871,943	12,909,427
	5,822,573	5,314,028
	12,373,145	54,477,468
TOTAL AUSTRALIA		<u>748,523,765</u>
AUSTRIA — (0.7%)		
	373,823	6,199,033
Ω	126,073	5,820,759
	441,944	10,423,394
	19,091	1,970,555
#	44,989	269,160
	9,681	120,268
	393,402	4,765,968
#	21,582	437,625
	330,598	13,685,771
	1,170,356	8,018,220
	406,221	9,326,149
	688,182	15,495,537
	28,182	648,679
	160,757	1,148,652
TOTAL AUSTRIA		<u>78,329,770</u>
BELGIUM — (1.7%)		
	309,639	45,517,429
*	1,324,266	4,791,369
	692	1,134,810
	880,845	31,197,289
	113,540	712,568
#*	51,813	506,259
	1,458,862	3,780,580
*	51,813	5,990,322
	29,575	4,854,029
#*	3,565,368	48,664,574
*	112,580	5,711,637
	157,271	8,490,979
*	72,342	647,636
	26,029	1,563,782
#*	711,076	4,649,087

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BELGIUM — (Continued)		
Recticel SA.....	572,870	\$ 8,794,228
Roularta Media Group NV.....	10,995	202,876
Sipef NV.....	93,925	5,463,026
* Tessenderlo Group SA.....	139,671	4,377,388
Viohalco SA.....	35,319	123,215
TOTAL BELGIUM.....		<u>187,173,083</u>
CANADA — (12.5%)		
#* 5N Plus, Inc.....	76,540	106,990
# Acadian Timber Corp.....	112,877	1,498,504
* Aclara Resources, Inc.....	245,030	53,577
* Advantage Energy Ltd.....	2,804,673	24,114,209
Aecon Group, Inc.....	1,261,455	10,934,482
AGF Management Ltd., Class B.....	1,344,550	6,562,366
* Aimia, Inc.....	5,691	20,577
* AKITA Drilling Ltd., Class A.....	12,043	18,433
# Alamos Gold, Inc., Class A.....	7,871,778	62,203,401
# Alaris Equity Partners Income.....	403,703	5,639,957
# Algoma Central Corp.....	307,731	3,796,923
Amerigo Resources Ltd.....	84,315	85,596
# Andrew Peller Ltd., Class A.....	36,665	166,067
#* Argonaut Gold, Inc.....	3,137,386	1,163,764
B2Gold Corp.....	6,777,040	23,768,202
# Birchcliff Energy Ltd.....	5,486,552	42,159,753
Black Diamond Group Ltd.....	1,025,016	3,009,691
* Bonterra Energy Corp.....	453,284	3,415,869
* Calfrac Well Services Ltd.....	8,902	32,673
# Canaccord Genuity Group, Inc.....	1,299,476	10,097,057
# Canadian Western Bank.....	1,923,567	38,860,395
* Canfor Corp.....	794,129	16,899,001
* Canfor Pulp Products, Inc.....	79,216	346,421
* Capstone Mining Corp.....	2,048,287	4,622,662
# Cardinal Energy Ltd.....	863,888	6,273,990
# Cascades, Inc.....	2,538,905	19,430,142
* Celestica, Inc.....	2,365,989	24,924,795
# Centerra Gold, Inc.....	4,801,287	29,882,673
CES Energy Solutions Corp.....	1,310,977	2,723,204
Chesswood Group Ltd.....	56,300	510,000
Cogeco, Inc.....	23,676	1,261,685
Conifex Timber, Inc.....	21,950	31,711
# Corus Entertainment, Inc., Class B.....	3,010,407	8,839,272
# Crescent Point Energy Corp.....	10,012,433	79,236,571
* Crew Energy, Inc.....	1,934,649	8,460,454
Dexterra Group, Inc.....	311,448	1,529,819
# Doman Building Materials Group Ltd.....	497,588	2,615,101
# Dorel Industries, Inc., Class B.....	293,830	1,613,076
DREAM Unlimited Corp., Class A.....	275,824	7,108,020
# Dundee Precious Metals, Inc.....	2,818,832	13,625,841
ECN Capital Corp.....	942,959	4,403,494
E-L Financial Corp. Ltd.....	6,059	3,808,906
* Eldorado Gold Corp.....	2,489,487	15,328,728
Element Fleet Management Corp.....	139,427	1,600,544
Enerflex Ltd.....	1,746,134	8,045,129
* Ensign Energy Services, Inc.....	1,936,277	5,216,630
EQB, Inc.....	499,463	21,682,205
#* Equinox Gold Corp.....	1,585,002	7,069,450
* Essential Energy Services Trust.....	52,500	16,809
# Exco Technologies Ltd.....	345,482	2,357,981
# Firm Capital Mortgage Investment Corp.....	154,532	1,481,905

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
#*	Fortuna Silver Mines, Inc.....	3,820,074 \$10,914,902
#	Freehold Royalties Ltd.....	374,945 4,251,456
*	Frontera Energy Corp.....	432,703 4,240,696
#*	GoldMoney, Inc.....	8,200 10,053
*	Gran Tierra Energy, Inc.....	6,572,535 8,725,399
	Guardian Capital Group Ltd., Class A.....	78,876 1,815,833
*	Heroux-Devtek, Inc.....	222,905 2,482,234
	High Liner Foods, Inc.....	265,296 2,475,723
#	Home Capital Group, Inc.....	1,308,749 26,715,629
	Hudbay Minerals, Inc.....	4,523,178 17,413,820
#*	IAMGOLD Corp.....	8,828,533 14,547,877
*	Imperial Metals Corp.....	3,500 7,571
*	InPlay Oil Corp.....	27,400 71,680
*	Interfor Corp.....	925,299 22,847,959
*	Kelt Exploration Ltd.....	1,395,680 7,498,555
	Kinross Gold Corp.....	63,500 217,692
*	Knight Therapeutics, Inc.....	522,146 2,360,880
#	KP Tissue, Inc.....	7,820 63,632
#	Lassonde Industries, Inc., Class A.....	12,353 1,167,243
#	Laurentian Bank of Canada.....	1,153,788 37,653,196
	Leon's Furniture Ltd.....	19,394 252,922
#*††	Lightstream Resources Ltd.....	2,048,004 0
#	Linamar Corp.....	965,007 43,994,462
#*	Lucara Diamond Corp.....	42,000 21,319
	Magellan Aerospace Corp.....	87,883 498,934
*	Mandalay Resources Corp.....	8,398 18,166
#	Maple Leaf Foods, Inc.....	168,778 3,581,038
#	Martinrea International, Inc.....	2,408,407 17,566,297
*	MDA Ltd.....	21,178 139,417
	Medical Facilities Corp.....	112,356 864,243
#*	MEG Energy Corp.....	5,054,299 69,585,171
	Melcor Developments Ltd.....	144,609 1,588,887
*††	Mercator Minerals Ltd.....	861,957 0
#	Mullen Group Ltd.....	986,259 11,244,685
	Neo Performance Materials, Inc.....	33,157 376,740
#*	New Gold, Inc.....	1,150,075 942,074
#	NFI Group, Inc.....	51,600 555,671
*	NuVista Energy Ltd.....	2,965,020 26,372,713
*	Obsidian Energy Ltd.....	99,010 842,978
*	OceanaGold Corp.....	12,841,455 23,365,421
	Onex Corp.....	3,766 201,277
#	Osisko Gold Royalties Ltd.....	152,045 1,589,023
#	Paramount Resources Ltd., Class A.....	890,222 22,113,901
#	Parex Resources, Inc.....	1,134,293 21,117,133
*	Petrus Resources Ltd.....	63,260 105,223
#	Peyto Exploration & Development Corp.....	2,584,886 29,067,478
#	Pizza Pizza Royalty Corp.....	460,304 4,849,089
	Polaris Renewable Energy, Inc.....	337,209 5,859,123
#	PrairieSky Royalty Ltd.....	1,801,049 26,427,481
*	Precision Drilling Corp.....	270,980 18,470,091
#	Quarterhill, Inc.....	1,349,177 2,244,151
	Russel Metals, Inc.....	470,240 10,105,818
#*	Sabina Gold & Silver Corp.....	1,110,779 1,032,234
	Secure Energy Services, Inc.....	468,154 2,347,076
*	ShawCor Ltd.....	177,435 806,428
#	SNC-Lavalin Group, Inc.....	15,522 290,185
	SNDL, Inc.....	172,438 387,985
*††	Sonde Resources Corp.....	463,104 0
*††	Southern Pacific Resource Corp.....	156,000 0

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
# SSR Mining, Inc.....	2,270,631	\$ 37,404,653
# Stella-Jones, Inc.....	222,192	6,595,227
*Ω STEP Energy Services Ltd.....	86,521	331,747
Supremex, Inc.....	16,500	44,582
# Surge Energy, Inc.....	347,170	2,754,478
# Tamarack Valley Energy Ltd.....	1,636,788	5,687,952
Tidewater Midstream & Infrastructure Ltd.....	1,996,890	1,933,656
# Timbercreek Financial Corp.....	948,816	6,201,702
* Torex Gold Resources, Inc.....	864,855	6,584,933
Total Energy Services, Inc.....	545,990	3,287,325
TransAlta Corp.	2,972,694	34,032,013
# Transcontinental, Inc., Class A.	1,165,604	14,782,249
# TransGlobe Energy Corp.....	421,305	1,625,610
* Turquoise Hill Resources Ltd.....	1,074,621	28,090,678
* Uni-Select, Inc.....	298,607	8,625,569
Vermilion Energy, Inc.....	1,354,479	35,025,368
VersaBank.....	39,241	288,810
Wajax Corp.....	180,121	2,936,962
Western Forest Products, Inc.....	2,182,022	2,538,919
# Whitecap Resources, Inc.....	7,331,414	56,049,776
# Yamana Gold, Inc.....	12,783,678	61,096,143
#* Yangarra Resources Ltd.....	406,155	942,002
TOTAL CANADA.....		<u>1,369,821,923</u>
CHINA — (0.1%)		
BOE Varitronix Ltd.....	298,000	692,809
China Gold International Resources Corp. Ltd.....	3,341,437	9,237,193
Fountain SET Holdings Ltd.....	9,416,000	1,293,913
GDH Guangnan Holdings Ltd.....	4,066,000	320,665
* Goodbaby International Holdings Ltd.....	10,447,000	1,224,946
*†† Hanfeng Evergreen, Inc.....	707,267	0
TOTAL CHINA.....		<u>12,769,526</u>
DENMARK — (2.8%)		
Alm Brand AS.....	6,548,681	9,855,105
BankNordik P/F.....	1,339	23,187
D/S Norden AS.....	437,003	19,069,772
Dfds AS.....	476,712	17,084,675
* Drilling Co. of 1972 AS.....	62,097	2,946,998
FLSmidth & Co. AS.....	779,651	21,414,870
GronlandsBANKEN AS.....	1,526	127,724
H Lundbeck AS.....	1,091,224	5,393,496
* H Lundbeck AS, Class A.....	16,057	76,553
* H+H International A/S, Class B.....	91,457	1,865,573
* Harboes Bryggeri AS, Class B.....	24,521	249,979
* Jyske Bank AS.....	1,221,831	63,946,386
Matas AS.....	697,472	7,483,239
* Nilfisk Holding AS.....	5,922	139,964
* NKT AS.....	84,505	4,329,627
*Ω NNIT AS.....	12,704	125,897
North Media AS.....	31,476	329,214
Per Aarsleff Holding AS.....	505,838	15,573,868
Ringkjoebing Landbobank AS.....	74,096	8,320,453
Rockwool International AS, Class A.....	615	151,553
Rockwool International AS, Class B.....	4,221	1,045,960
Ω Scandinavian Tobacco Group AS, Class A.....	1,101,309	21,092,567
Schouw & Co. AS.....	355,669	26,481,685
Solar AS, Class B.....	43,675	4,107,421

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
DENMARK — (Continued)		
Spar Nord Bank AS.....	1,937,995	\$ 22,205,596
Sparekassen Sjaelland-Fyn AS.....	46,428	1,001,469
Sydbank AS.....	1,542,083	47,355,920
* TORM PLC, Class A.....	5,343	87,317
UIE PLC.....	12,222	3,535,530
TOTAL DENMARK.....		<u>305,421,598</u>
FINLAND — (2.1%)		
Aktia Bank Oyj.....	445,752	4,274,387
Anora Group Oyj.....	79,391	674,626
Aspo Oyj.....	54,437	419,139
Atria Oyj.....	285,875	2,720,000
Cargotec Oyj, Class B.....	859,551	30,399,604
#Ω Enento Group Oyj.....	3,047	73,346
Fiskars Oyj Abp.....	228,874	4,521,075
# HKScan Oyj, Class A.....	539,491	642,849
Kemira Oyj.....	2,697,441	34,249,957
Konecranes Oyj.....	1,147,668	30,813,547
Lassila & Tikanoja Oyj.....	49,155	576,777
# Metsa Board Oyj, Class B.....	3,719,167	33,155,538
Nokian Renkaat Oyj.....	620,540	7,339,608
Oma Saastopankki Oyj.....	6,564	146,644
Oriola Oyj, Class A.....	5,285	10,770
Oriola Oyj, Class B.....	555,592	1,128,890
# Outokumpu Oyj.....	6,860,378	30,204,893
Pihlajalinna Oyj.....	14,157	153,813
Raisio Oyj, Class V.....	1,022,426	2,267,783
Rapala VMC Oyj.....	65,979	380,689
Sanoma Oyj.....	88,019	1,243,323
Suominen Oyj.....	8,980	29,234
Taaleri Oyj.....	2,013	21,544
Teleste Oyj.....	52,756	204,701
Ω Terveystalo Oyj.....	383,752	3,604,767
TietoEVRY Oyj.....	1,632,896	44,414,629
YIT Oyj.....	503,390	1,712,345
TOTAL FINLAND.....		<u>235,384,478</u>
FRANCE — (3.8%)		
AKWEL.....	158,890	2,861,339
Ω ALD SA.....	257,716	3,052,910
Altamir.....	343,540	8,915,341
Assystem SA.....	40,398	1,522,066
Axway Software SA.....	3,827	74,227
Bigben Interactive.....	40,935	617,025
# Bonduelle SCA.....	268,954	3,616,932
Burelle SA.....	3,747	1,965,073
#* Casino Guichard Perrachon SA.....	436,645	5,149,906
* CGG SA.....	6,927,474	6,187,350
* Cie des Alpes.....	351,037	6,163,131
* Coface SA.....	1,524,074	15,961,382
Derichebourg SA.....	1,002,448	6,389,419
Elis SA.....	3,288,362	49,081,599
Etablissements Maurel et Prom SA.....	910,741	4,813,030
Eurazeo SE.....	126,668	9,047,580
# Eutelsat Communications SA.....	2,049,387	15,595,266
Exel Industries, Class A.....	525	24,573
* Faurecia SE.....	27,940	505,015
Fnac Darty SA.....	267,741	10,739,811

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
* Gaumont SA.....	11,854	\$ 1,251,505
* GL Events.....	174,724	3,344,458
Groupe Crit.....	8,575	535,426
Groupe SFPI.....	140,840	380,675
Guerbet.....	8,605	177,538
Haulotte Group SA.....	32,304	114,158
Imerys SA.....	331,466	11,232,196
IPSOS.....	535,753	27,460,390
Jacquet Metals SACA.....	300,925	5,420,341
Korian SA.....	906,306	13,409,962
LISI.....	43,613	1,027,586
#Ω Maisons du Monde SA.....	228,437	2,441,639
# Manutan International.....	34,490	2,361,271
Mersen SA.....	324,305	11,409,510
* Nacon SA.....	10,234	57,331
Nexans SA.....	375	36,017
# Nexity SA.....	558,638	13,728,350
#* OL Groupe SA.....	45,894	136,508
# Plastiques Du Val De Loire.....	120,265	499,368
Quadiant SA.....	613,432	11,943,293
#* Rallye SA.....	809	2,508
Rexel SA.....	1,796,284	31,924,354
Rothschild & Co.....	412,732	15,199,610
Samse SA.....	990	179,411
Savencia SA.....	120,824	7,112,831
# SCOR SE.....	1,854,107	32,627,675
Seche Environnement SA.....	44,864	3,772,405
SES SA.....	4,989,361	37,653,458
*Ω SMCP SA.....	217,760	1,185,670
Societe BIC SA.....	16,075	908,289
* Societe des Bains de Mer et du Cercle des Etrangers a Monaco.....	7,915	715,913
# Television Francaise 1.....	988,777	6,811,372
Totalenergies EP Gabon.....	9,639	1,645,541
Valeo.....	144,886	3,112,155
* Vallourec SA.....	516,866	4,789,291
Vicat SA.....	326,652	8,516,396
VIEL & Cie SA.....	25,721	143,092
Vilmorin & Cie SA.....	113,316	4,686,752
Vranken-Pommery Monopole SA.....	17,057	309,754
TOTAL FRANCE.....		<u>420,546,974</u>
GERMANY — (5.9%)		
1&1 AG.....	616,827	10,687,947
7C Solarparken AG.....	235,084	1,255,768
* Aareal Bank AG.....	1,191,446	38,752,869
Aurubis AG.....	1,012,874	73,126,539
#* Bauer AG.....	340,903	3,030,094
# BayWa AG.....	346,514	14,915,336
Bertrandt AG.....	20,748	774,900
* Bijou Brigitte AG.....	36,451	1,001,559
Bilfinger SE.....	265,832	8,032,793
#* Borussia Dortmund GmbH & Co. KGaA.....	1,073,010	4,185,569
# CEECONOMY AG.....	493,418	995,141
CropEnergies AG.....	465,223	6,856,001
# Deutsche Beteiligungs AG.....	257,476	7,431,334
Ω Deutsche Pfandbriefbank AG.....	1,878,092	17,359,835
Deutz AG.....	2,804,123	11,706,917
DMG Mori AG.....	11,626	484,994
Draegerwerk AG & Co. KGaA.....	59,133	2,691,589

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	52,383	\$ 1,302,382
Ω Duerr AG.....	59,987	1,751,009
Ω DWS Group GmbH & Co. KGaA.....	4,744	229,767
Elmos Semiconductor SE.....	410,164	3,282,864
ElringKlinger AG.....	2,413	144,094
First Sensor AG.....	1,354	32,680
* FORTEC Elektronik AG.....	2,072	6,292
* Francotyp-Postalia Holding AG, Class A.....	1,988,277	46,817,245
* Freenet AG.....	111,337	2,995,736
* Gesco AG.....	5,708	66,588
* Grammer AG.....	43,075	1,131,066
* GRENKE AG.....	231,597	1,521,375
H&R GmbH & Co. KGaA.....	28,826	401,756
* Hamburger Hafen und Logistik AG.....	11,679	44,312
* Highlight Communications AG.....	168,800	13,249,123
# Hornbach Holding AG & Co. KGaA.....	398,675	9,559,839
Ω Indus Holding AG.....	115,519	1,265,631
Jenoptik AG.....	55,583	1,346,239
Ω JOST Werke AG.....	15,695	652,490
K+S AG.....	3,675,240	77,496,935
Kloeckner & Co. SE.....	1,474,756	14,453,518
* Koenig & Bauer AG.....	102,388	1,553,016
Krones AG.....	117,045	10,198,145
KSB SE & Co. KGaA.....	5,653	2,243,000
KWS Saat SE & Co. KGaA.....	18,019	1,100,940
Lanxess AG.....	1,370,096	50,386,356
#* Leoni AG.....	73,364	566,662
* Mediclin AG.....	559,868	1,903,407
* Medios AG.....	550	15,990
* METRO AG.....	1,558,456	12,665,726
MLP SE.....	1,313,021	7,682,101
# Mutares SE & Co. KGaA.....	27,949	508,752
Norma Group SE.....	186,006	3,470,123
# Patrizia AG.....	232,615	3,002,604
PNE AG.....	930,718	14,815,326
Progress-Werk Oberkirch AG.....	5,898	172,315
ProSiebenSat.1 Media SE.....	835,801	7,148,370
#* q.beyond AG.....	2,038,620	2,307,267
Rheinmetall AG.....	229,419	42,070,183
SAF-Holland SE.....	694,075	5,614,514
# Salzgitter AG.....	624,600	15,902,719
Softing AG.....	12,954	91,830
# Software AG.....	382,014	10,320,676
Suedzucker AG.....	793,901	11,199,846
Surteco Group SE.....	100,701	2,416,516
Takkt AG.....	409,455	5,583,379
Technotrans SE.....	1,248	32,105
Telefonica Deutschland Holding AG.....	358,794	953,900
* thyssenkrupp AG.....	3,286,026	20,294,749
United Internet AG.....	447,641	11,791,387
* Vitesco Technologies Group AG, Class A.....	55,969	3,044,103
Vossloh AG.....	72,944	2,603,364
Wacker Neuson SE.....	685,995	13,199,126
Wuestenrot & Wuerttembergische AG.....	222,910	3,827,970
TOTAL GERMANY.....		<u>649,726,593</u>
GREECE — (0.0%)		
*†† Michaniki SA.....	986,718	0

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GREECE — (Continued)		
†† Tropea Holding SA	4,581	\$ 1,756
TOTAL GREECE		<u>1,756</u>
HONG KONG — (2.5%)		
Aeon Credit Service Asia Co. Ltd.....	1,068,000	666,247
Allied Group Ltd.....	36,294,000	10,741,797
Asia Financial Holdings Ltd.....	3,462,106	1,459,056
Asia Standard Hotel Group Ltd.....	5,504,077	93,721
Asia Standard International Group Ltd.....	11,459,503	978,530
Associated International Hotels Ltd.....	967,000	1,422,655
Automated Systems Holdings Ltd.....	464,000	53,253
Bank of East Asia Ltd.....	4,455,105	5,662,270
*†† Bel Global Resources Holdings Ltd.....	16,756,000	0
Ω BOC Aviation Ltd.....	93,100	792,338
BOCOM International Holdings Co. Ltd.....	3,235,000	247,029
* Century City International Holdings Ltd.....	26,919,300	1,010,457
Chen Hsong Holdings.....	3,274,000	913,455
Cheuk Nang Holdings Ltd.....	5,095,016	1,560,641
Chevalier International Holdings Ltd.....	2,518,858	2,782,469
* China Energy Development Holdings Ltd.....	4,910,000	106,146
* China Strategic Holdings Ltd.....	51,305,000	216,307
* China Tonghai International Financial Ltd.....	1,190,000	25,799
Chinney Investments Ltd.....	1,192,000	215,410
Chow Sang Sang Holdings International Ltd.....	3,656,000	3,779,371
Chuang's China Investments Ltd.....	22,344,415	1,153,519
Chuang's Consortium International Ltd.....	17,825,520	2,586,532
CITIC Telecom International Holdings Ltd.....	11,766,000	3,923,837
Ω Crystal International Group Ltd.....	515,500	162,791
CSI Properties Ltd.....	110,365,476	2,656,299
*†† CW Group Holdings Ltd.....	1,696,500	0
Dah Sing Banking Group Ltd.....	8,164,688	6,227,410
Dah Sing Financial Holdings Ltd.....	3,135,756	8,234,654
Dickson Concepts International Ltd.....	1,989,000	1,032,405
Eagle Nice International Holdings Ltd.....	1,134,000	602,809
†† EcoGreen International Group Ltd.....	3,623,840	657,839
Emperor Entertainment Hotel Ltd.....	10,410,000	624,489
Emperor International Holdings Ltd.....	21,990,333	2,085,066
Emperor Watch & Jewellery Ltd.....	54,840,000	976,877
* Esprit Holdings Ltd.....	267,500	39,230
Far East Consortium International Ltd.....	30,194,388	9,740,553
First Pacific Co. Ltd.....	28,070,000	11,201,056
*Ω FIT Hon Teng Ltd.....	5,722,000	920,823
Get Nice Financial Group Ltd.....	5,013,324	465,936
Giordano International Ltd.....	3,484,000	821,314
Glorious Sun Enterprises Ltd.....	3,412,000	335,065
* Gold Peak Technology Group Ltd., Class L.....	7,698,907	607,036
Golden Resources Development International Ltd.....	14,463,000	866,275
Goodresources.....	500,000	1,013
* GR Properties Ltd.....	726,000	103,448
Great Eagle Holdings Ltd.....	3,331,240	7,244,996
G-Resources Group Ltd.....	1,353,850	393,844
Guotai Junan International Holdings Ltd.....	18,904,000	1,904,546
# Haitong International Securities Group Ltd.....	41,623,367	4,982,614
Hang Lung Group Ltd.....	4,432,000	7,993,672
Hanison Construction Holdings Ltd.....	7,678,724	1,135,977
* Harbour Centre Development Ltd.....	2,204,000	1,891,925
HKR International Ltd.....	17,434,157	5,971,986
Hon Kwok Land Investment Co. Ltd.....	6,326,935	1,946,214
Hong Kong Economic Times Holdings Ltd.....	64,000	9,616

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	2,640,000	\$ 2,239,245
*	7,847,341	6,856,343
	20,343,100	1,586,041
*††	24,822,006	0
	6,999,275	935,992
	26,462,000	4,783,656
*	10,775,000	1,029,712
*	85,366,000	1,753,299
	650,000	62,062
*††	507,600	0
	3,310,226	4,232,859
	7,420,000	2,758,808
*	182,000	9,989
	2,546,000	795,623
	2,050,500	4,116,030
	4,691,000	11,282,492
	76,000	8,719
#	8,597,277	10,479,752
*	218,000	55,592
*	9,069,696	4,989,361
*	10,094,906	5,555,559
	3,929,000	470,708
*	65,840	2,260
	4,888,000	61,581
	4,619,500	1,683,087
	4,202,000	3,791,518
	779,000	1,902,030
	658,000	235,245
*	38,616,600	498,997
*	8,460,400	29,124
*	1,815,969	168,738
	2,337,000	3,941,171
#*	3,795,000	878,016
	98,350	454,765
	4,265,648	570,486
	8,643,000	8,572,213
	118,000	10,650
	6,178,587	3,367,975
††	88,958,890	310,510
*	9,425,041	2,312,861
	786,000	111,167
	26,123,000	2,164,752
	66,000	87,412
*	1,710,000	41,623
	5,050,444	1,523,767
*	8,324,623	3,474,685
	420,000	163,450
	36,000	15,576
#	2,387,368	1,513,342
*	1,752,000	1,429,003
*	815,000	62,249
*	271,173	38,532
*	27,288,546	5,115,632
	18,178,000	2,204,512
	2,141,000	1,117,724
	1,507,500	1,239,571
*	30,297,751	235,619
	76,000	74,026
	8,923,688	4,114,574

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
# TAI Cheung Holdings Ltd.....	4,492,000	\$ 2,566,847
Tan Chong International Ltd.....	3,879,000	939,225
Tao Heung Holdings Ltd.....	747,000	78,909
Tern Properties Co. Ltd.....	146,000	71,807
Texhong Textile Group Ltd.....	1,379,500	1,283,842
Texwinca Holdings Ltd.....	10,160,000	1,878,987
Tian Teck Land Ltd.....	432,000	228,668
Transport International Holdings Ltd.....	1,003,479	1,363,743
United Laboratories International Holdings Ltd.....	7,026,000	3,706,494
Upbest Group Ltd.....	4,476,000	394,651
* Value Convergence Holdings Ltd.....	892,000	25,096
Vedan International Holdings Ltd.....	6,156,000	492,264
#Ω VPower Group International Holdings Ltd., Class H.....	6,502,000	689,555
VSTECS Holdings Ltd.....	1,852,000	1,414,499
Wai Kee Holdings Ltd.....	974,000	332,970
Wang On Group Ltd.....	135,560,000	1,171,271
Wing On Co. International Ltd.....	2,394,500	5,157,823
Wing Tai Properties Ltd.....	2,564,749	1,288,758
Wong's International Holdings Ltd.....	70,000	18,720
* Xingye Alloy Materials Group Ltd.....	1,406,000	205,344
Yue Yuen Industrial Holdings Ltd.....	6,471,000	8,598,795
# Zensun Enterprises Ltd.....	2,052,000	627,548
TOTAL HONG KONG.....		<u>272,284,718</u>
IRELAND — (0.4%)		
AIB Group PLC.....	3,182,919	7,240,018
Bank of Ireland Group PLC.....	5,511,654	31,569,424
Cairn Homes PLC.....	337,938	375,922
* Dalata Hotel Group PLC.....	368,148	1,356,508
*Ω Glenveagh Properties PLC.....	270,293	300,001
* Permanent TSB Group Holdings PLC.....	101,139	144,583
TOTAL IRELAND.....		<u>40,986,456</u>
ISRAEL — (1.3%)		
# Afcon Holdings Ltd.....	2,131	100,373
* Albaad Massuot Yitzhak Ltd.....	1,630	9,173
# Alrov Properties & Lodgings Ltd.....	12,979	720,420
Ashtrom Group Ltd.....	327,880	7,641,360
* Avgol Industries 1953 Ltd.....	8,403	5,760
Azorim-Investment Development & Construction Co. Ltd.....	966,141	3,687,267
# Carasso Motors Ltd.....	230,112	1,188,552
#* Cellcom Israel Ltd.....	461,021	2,520,048
#* Clal Insurance Enterprises Holdings Ltd.....	387,104	7,572,418
#* Delek Group Ltd.....	76,531	11,620,245
Delta Galil Industries Ltd.....	14,073	687,664
# Dor Alon Energy in Israel 1988 Ltd.....	40,502	1,514,942
* Equital Ltd.....	417,362	14,799,413
Formula Systems 1985 Ltd.....	67,560	7,028,479
# Hagag Group Real Estate Development.....	2,520	17,055
Harel Insurance Investments & Financial Services Ltd.....	2,093,095	21,402,150
IDI Insurance Co. Ltd.....	35,911	936,289
# IES Holdings Ltd.....	4,903	441,982
# Infinya Ltd.....	19,248	1,728,714
Isracard Ltd.....	1,047,372	3,274,190
Israel Land Development - Urban Renewal Ltd.....	8,860	141,593
Isras Investment Co. Ltd.....	11,354	2,247,038
Kardan Real Estate Enterprise & Development Ltd.....	112,731	131,968
Kerur Holdings Ltd.....	11,372	279,793

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
	595	\$ 51,796
	240	13,830
	282,336	878,172
	300,081	1,516,525
*	526,340	10,534,958
	1,287	115,872
	1,819,436	2,841,728
	5,719	152,458
	1	43
#*	162,989	1,019,120
	72,095	594,888
#*	19,950	752,833
	3,423	188,575
	18,424,641	6,943,295
	52,424	671,579
*	267,368	2,133,944
*	71,481	8,815,963
	41,739	27,997
*	6,737	129,958
	14,234	797,799
	37,170	1,203,292
	14,781	20,942
	5,736	19,719
	411,764	2,690,547
#	557,527	10,159,024
#Ω	136,826	404,290
*	488,572	912,727
	4,633	386,525
TOTAL ISRAEL		143,675,285
ITALY — (3.7%)		
	25,771,293	33,216,560
*	62,435	94,192
Ω	4,343,042	15,247,721
	155,332	441,424
	9,880	377,809
	248,831	2,921,291
	298,094	4,010,752
	8,950,635	29,703,316
	2,698,377	535,952
#Ω	931,957	1,482,917
#	25,704,843	66,577,426
#	439,390	1,363,404
	15,997,523	22,206,437
	1,294,646	23,670,135
	1,574,663	3,002,563
	1,452,720	9,441,878
*	7,051,602	2,988,967
#	1,690,438	9,568,124
#*	6,203,187	1,240,896
	295,179	4,187,398
#	320,973	6,602,016
	2,176,483	2,541,323
#	1,420,767	1,942,544
	623,586	4,513,509
	113,556	212,221
#	163,785	1,332,811
#*	436,274	229,361
*	3,725,652	1,672,051

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
Hera SpA.....	503,270	\$ 1,446,034
IMMSI SpA.....	4,396,237	1,724,516
* Intek Group SpA.....	2,909,563	1,742,343
Italmobiliare SpA.....	248,144	6,913,663
* IVS Group SA.....	73,063	309,777
Leonardo SpA.....	4,461,365	41,787,808
* MFE-MediaForEurope NV, Class A.....	8,834,987	3,976,867
#* MFE-MediaForEurope NV, Class B.....	3,411,923	2,195,746
Openjobmetis SpA agenzia per il lavoro.....	10,763	94,113
Orsero SpA.....	77,952	1,151,327
Ω OVS SpA.....	6,334,938	10,188,963
#Ω Pirelli & C SpA.....	6,463,103	27,982,788
# Prima Industrie SpA.....	56,730	1,307,996
Rizzoli Corriere Della Sera Mediagroup SpA.....	1,235,922	912,322
* Saras SpA.....	9,091,914	11,533,284
* Servizi Italia SpA.....	4,817	6,593
#* Sogefi SpA.....	643,457	603,918
#* Tesmec SpA.....	607,903	75,045
* TXT e-solutions SpA.....	8,216	99,299
Unipol Gruppo SpA.....	9,118,154	38,247,952
# UnipolSai Assicurazioni SpA.....	2,877,275	6,514,829
TOTAL ITALY.....		<u>410,140,181</u>
JAPAN — (24.2%)		
77 Bank Ltd.....	922,200	12,325,484
Achilles Corp.....	276,700	2,911,111
# AD Works Group Co. Ltd.....	202,800	237,660
ADEKA Corp.....	683,400	12,361,531
AEON Financial Service Co. Ltd.....	715,600	7,834,377
Ahresty Corp.....	380,000	1,085,868
Aichi Bank Ltd.....	17,300	710,815
Aichi Corp.....	277,800	1,789,243
Aichi Steel Corp.....	265,335	4,299,730
Aichi Tokei Denki Co. Ltd.....	97,100	1,056,938
Aida Engineering Ltd.....	321,700	2,214,254
Ainavo Holdings Co. Ltd.....	29,900	204,868
Aiphone Co. Ltd.....	185,900	2,624,455
Airport Facilities Co. Ltd.....	583,600	2,393,901
Aisan Industry Co. Ltd.....	873,430	4,524,518
# Aizawa Securities Group Co. Ltd.....	66,500	345,429
Akatsuki Corp.....	34,100	83,553
Akita Bank Ltd.....	4,500	55,881
# Albis Co. Ltd.....	64,400	1,094,732
Alconix Corp.....	378,699	3,740,297
Alinco, Inc.....	188,300	1,276,509
# Alpen Co. Ltd.....	277,000	4,327,217
Alpha Corp.....	135,100	1,041,981
Alps Alpine Co. Ltd.....	1,450,988	15,101,123
Alps Logistics Co. Ltd.....	209,000	1,804,308
# Anabuki Kosan, Inc.....	36,100	582,496
AOI Electronics Co. Ltd.....	39,400	593,379
AOKI Holdings, Inc.....	234,100	1,152,511
Aozora Bank Ltd.....	189,800	3,967,662
Arakawa Chemical Industries Ltd.....	382,000	2,885,640
Arata Corp.....	83,900	2,593,586
Araya Industrial Co. Ltd.....	59,500	647,694
# Arcland Sakamoto Co. Ltd.....	128,400	1,492,446
Arcs Co. Ltd.....	447,600	7,133,078
Arealink Co. Ltd.....	106,300	1,270,714

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Arisawa Manufacturing Co. Ltd.....	656,382	\$ 5,205,406
Artnature, Inc.....	39,100	225,771
Asahi Broadcasting Group Holdings Corp.....	169,400	836,753
Asahi Diamond Industrial Co. Ltd.....	936,057	4,551,868
Asahi Kogyosha Co. Ltd.....	182,748	2,602,193
Asahi Printing Co. Ltd.....	11,900	75,549
ASAHI YUKIZAI Corp.....	347,100	5,479,916
Asanuma Corp.....	66,600	1,337,485
Asax Co. Ltd.....	45,300	209,276
# Ashimori Industry Co. Ltd.....	103,799	783,230
Asia Pile Holdings Corp.....	641,300	2,363,098
ASKA Pharmaceutical Holdings Co. Ltd.....	309,200	2,482,991
# Astena Holdings Co. Ltd.....	649,400	2,079,044
Asti Corp.....	53,600	781,769
# Avantia Co. Ltd.....	111,000	692,549
Awa Bank Ltd.....	732,523	11,079,079
Bando Chemical Industries Ltd.....	496,300	3,606,115
# Bank of Iwate Ltd.....	56,100	836,364
# Bank of Kochi Ltd.....	75,599	393,159
# Bank of Nagoya Ltd.....	84,069	1,913,730
Bank of Saga Ltd.....	93,109	1,028,967
Bank of the Ryukyus Ltd.....	791,400	4,795,227
# Bank of Toyama Ltd.....	1,700	23,132
Belluna Co. Ltd.....	894,324	5,227,105
Bunka Shutter Co. Ltd.....	574,300	4,457,878
Canon Electronics, Inc.....	211,700	2,649,891
Carlit Holdings Co. Ltd.....	431,600	2,146,750
# Cawachi Ltd.....	360,400	5,825,477
Central Glass Co. Ltd.....	823,500	20,279,820
Chiba Kogyo Bank Ltd.....	960,442	1,852,726
Chilled & Frozen Logistics Holdings Co. Ltd.....	74,600	645,893
Chino Corp.....	55,900	707,615
Chiyoda Integre Co. Ltd.....	149,400	2,376,163
Chori Co. Ltd.....	116,400	1,737,569
Chubu Shiryō Co. Ltd.....	492,179	4,051,609
Chudenko Corp.....	184,060	2,955,789
Chuetsu Pulp & Paper Co. Ltd.....	152,400	1,036,965
Chugoku Bank Ltd.....	835,300	6,074,305
# Chukyo Bank Ltd.....	202,200	2,608,029
Chuo Gyorui Co. Ltd.....	61,600	1,322,209
Chuo Spring Co. Ltd.....	295,900	1,593,948
# Chuo Warehouse Co. Ltd.....	21,900	160,574
CI Takiron Corp.....	1,065,400	4,469,559
Citizen Watch Co. Ltd.....	2,170,000	9,513,297
# CK-San-Etsu Co. Ltd.....	9,900	310,008
Cleanup Corp.....	462,000	2,160,403
CMK Corp.....	1,130,200	3,835,419
# Corona Corp.....	209,900	1,317,739
Cosel Co. Ltd.....	130,100	848,777
Cosmo Energy Holdings Co. Ltd.....	163,300	4,952,946
Cosmos Initia Co. Ltd.....	91,000	301,846
Create Medic Co. Ltd.....	20,800	152,206
Credit Saison Co. Ltd.....	1,522,100	19,436,507
CTI Engineering Co. Ltd.....	210,800	4,311,423
Dai Nippon Toryo Co. Ltd.....	235,400	1,287,555
Dai-Dan Co. Ltd.....	233,000	3,859,200
# Daido Kogyo Co. Ltd.....	166,089	990,788
Daido Metal Co. Ltd.....	711,700	2,914,598
Daido Steel Co. Ltd.....	477,000	14,236,742

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Daihatsu Diesel Manufacturing Co. Ltd.....	337,600	\$ 1,307,512
# Daiho Corp.....	202,800	6,517,022
Daiichi Jitsugyo Co. Ltd.....	136,800	3,440,176
Daiichi Kensetsu Corp.....	12,800	127,412
# Daiichi Kigenso Kagaku-Kogyo Co. Ltd.....	100,000	885,522
Daiken Corp.....	85,400	1,251,516
Daikoku Denki Co. Ltd.....	169,700	1,626,302
Daikyonishikawa Corp.....	363,000	1,524,228
Dainichi Co. Ltd.....	252,700	1,260,985
Dainichiseika Color & Chemicals Manufacturing Co. Ltd.....	232,600	3,191,090
Daishi Hokuetsu Financial Group, Inc.....	808,843	15,608,547
Daisue Construction Co. Ltd.....	148,400	1,736,679
Daito Bank Ltd.....	234,500	1,160,769
Daito Chemix Corp.....	11,600	53,430
Daito Pharmaceutical Co. Ltd.....	18,700	371,403
Daitron Co. Ltd.....	5,500	78,138
Daiwa Industries Ltd.....	210,200	1,790,518
DCM Holdings Co. Ltd.....	1,911,800	14,961,168
Denyo Co. Ltd.....	297,400	3,647,411
DIC Corp.....	432,435	7,997,204
DKK Co. Ltd.....	65,700	1,227,063
DKS Co. Ltd.....	39,047	690,513
DMW Corp.....	45,300	1,023,906
Doshisha Co. Ltd.....	135,600	1,611,286
DyDo Group Holdings, Inc.....	16,600	634,131
Dynic Corp.....	22,700	107,535
Eagle Industry Co. Ltd.....	339,500	2,571,360
# EDION Corp.....	2,091,800	19,721,632
EF-ON, Inc.....	151,139	633,399
Ehime Bank Ltd.....	674,399	4,412,966
Eizo Corp.....	130,500	3,650,093
EJ Holdings, Inc.....	73,700	726,871
Elematec Corp.....	207,100	1,955,028
Endo Lighting Corp.....	217,400	1,262,134
Enomoto Co. Ltd.....	55,300	652,537
Eslead Corp.....	190,300	2,455,222
Exedy Corp.....	557,700	7,262,098
EXEO Group, Inc.....	185,100	3,101,517
# FALCO HOLDINGS Co. Ltd.....	14,100	203,215
FCC Co. Ltd.....	359,100	3,823,625
Feed One Co. Ltd.....	236,880	1,258,527
Felissimo Corp.....	19,600	160,831
Fenwal Controls of Japan Ltd.....	11,200	117,646
FIDEA Holdings Co. Ltd.....	314,760	3,058,417
First Bank of Toyama Ltd.....	256,900	809,825
# First Brothers Co. Ltd.....	22,500	140,175
First Juken Co. Ltd.....	121,600	1,033,409
FJ Next Holdings Co. Ltd.....	424,000	3,459,028
Foster Electric Co. Ltd.....	126,200	673,266
# F-Tech, Inc.....	229,200	913,703
# Fuji Co. Ltd.....	110,300	1,803,550
Fuji Corp. Ltd.....	491,201	2,463,628
Fuji Die Co. Ltd.....	800	3,938
# Fuji Oil Co. Ltd.....	631,500	1,568,026
Fuji Pharma Co. Ltd.....	157,000	1,181,113
Fuji Seal International, Inc.....	54,900	636,150
Fujicco Co. Ltd.....	11,200	162,386
Fujikura Composites, Inc.....	453,100	3,036,475
Fujikura Kasei Co. Ltd.....	490,100	1,805,958

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	220,400	\$ 1,332,364
	10,500	280,421
	1,150,900	605,741
	3,100	20,638
#	243,100	1,775,414
	116,300	4,355,631
	237,700	5,551,456
	559,700	5,202,110
	1,342,300	23,462,910
	650,600	5,392,524
	88,900	1,432,706
	1,087,000	3,036,195
	308,200	18,972,168
	50,300	359,585
	325,800	2,012,763
	503,300	5,316,743
	374,152	6,212,694
*	141,000	1,551,272
	318,930	4,337,840
	340,800	1,446,865
	42,700	779,621
	196,114	2,161,874
	450,168	4,534,776
	105,000	2,055,744
	4,894,096	14,042,923
	287,700	8,384,016
	1,426,939	10,731,207
	1,177,700	4,384,390
	76,600	638,162
	145,300	2,207,009
#	237,600	4,599,909
	63,400	1,521,797
	653,300	14,288,183
	135,200	1,633,566
	93,800	680,642
	343,800	1,966,853
	8,200	131,332
	1,200	7,035
	217,700	3,398,322
	600,624	9,034,286
	155,400	2,257,564
	92,205	776,477
	2,000	14,718
	84,300	699,436
	28,500	403,586
	3,129,200	14,457,572
	129,500	828,315
	21,300	212,756
	31,700	838,826
	78,099	2,405,375
	218,500	2,065,730
	359,800	2,649,184
	557,716	19,417,534
#	3,025,474	15,953,348
	2,020,863	13,058,476
	97,761	822,608
	204,920	1,198,181
	394,900	1,824,989
	56,900	547,704

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	438,100	\$ 2,684,099
	1,172,100	13,048,891
	179,700	1,180,702
	217,400	1,961,188
	2,565,812	6,300,997
	366,022	4,685,165
#	23,400	244,671
#	71,000	977,881
	190,500	526,574
	131,600	1,260,838
	28,900	136,192
#	33,100	648,410
#	9,100	121,693
	911,600	4,861,995
	437,360	1,731,449
	24,800	112,625
#	159,799	753,971
	9,500	56,952
#	117,600	1,165,349
	1,078,700	19,575,817
	448,000	5,455,534
	675,800	4,960,735
	334,700	3,398,979
	241,500	2,446,321
	18,400	568,863
	404,992	3,679,447
	730,800	5,776,718
	55,199	694,946
	726,200	5,845,801
	82,100	3,080,180
	1,734,600	8,693,080
	749,382	2,225,448
	464,800	4,397,933
	164,800	3,327,474
	1,106,000	5,365,566
	71,700	1,680,651
	578,700	4,871,794
#	320,700	1,173,693
	462,100	13,216,540
	868,400	11,809,990
#	454,200	2,564,013
#	232,300	1,046,350
	50,921	939,036
	214,100	6,697,645
	661,500	4,103,669
	939,100	3,532,476
	825,900	6,440,772
#	191,600	876,478
	2,500	10,652
	263,800	1,974,956
#	407,003	1,789,552
	500,400	6,089,047
	211,000	3,179,636
	174,900	1,937,787
#	411,600	2,334,719
	400,000	7,507,926
#	2,862,399	3,690,771
#	304,300	3,528,349
	240,400	5,857,692

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	622,500	\$ 5,034,442
	411,600	3,300,671
	9,200	249,333
	272,269	4,192,106
	1,335,100	8,288,536
	4,100	22,561
	356,900	9,670,238
	993,800	10,359,653
	17,000	157,411
	245,800	3,772,750
	700	17,344
	116,700	3,216,843
	14,099	298,071
	10,700	230,701
	1,900	13,296
	42,300	436,854
	2,147,700	7,661,109
	35,900	435,976
	122,166	1,376,103
#	319,300	610,726
	85,800	524,573
	158,400	1,675,290
	124,300	1,551,651
	98,027	1,631,546
	319,300	1,686,310
	1,321,200	14,511,294
	97,489	1,571,281
	292,100	1,500,828
	4,318,600	20,076,535
	250,500	7,024,472
#	269,500	1,347,337
	305,800	1,143,040
	203,011	2,706,989
	22,500	284,653
	67,700	536,726
	154,700	2,243,519
	547,100	11,008,031
	7,446,900	26,413,343
	4,900	59,903
	355,200	3,448,022
*	228,000	1,844,359
	45,800	1,532,728
	226,800	1,997,186
	158,400	1,599,469
#	268,200	2,483,555
	291,600	6,204,260
	4,700	33,187
	394,100	6,045,009
	92,600	7,042,591
	211,900	2,644,140
	114,800	797,500
	2,500	37,854
#	174,000	4,046,077
	176,900	3,330,819
	547,900	6,075,597
	825,650	9,017,107
	91,300	478,232
	28,500	775,804
	415,600	466,217

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	885,000	\$ 2,940,680
#	430,800	1,055,763
	309,000	1,325,655
	32,500	707,411
	2,093,155	6,186,130
#	65,800	287,088
	35,400	191,400
	79,500	1,397,656
	9,900	95,681
	151,199	1,974,154
	245,250	5,005,797
#	115,600	537,894
	188,000	1,881,587
	330,200	2,285,772
	203,400	6,924,754
	242,000	1,426,926
	511,800	6,045,852
	525,700	9,810,148
	176,500	3,906,688
	178,614	3,887,295
#	200,600	711,945
	37,300	442,314
#	25,800	71,536
	289,300	7,128,987
	161,900	2,466,415
#	404,100	1,925,831
	13,200	91,475
	850,500	8,895,976
	285,700	576,411
	489,300	6,812,546
	45,200	373,554
	501,000	2,678,879
	27,000	338,778
	232,600	1,107,368
#	511,200	1,351,389
#	95,600	1,315,768
	409,650	5,116,625
	134,700	322,194
	414,500	827,828
#	517,299	1,626,422
#	71,800	1,107,960
	211,000	5,661,591
	818,100	12,377,275
*	326,969	731,563
	124,400	3,234,751
#	74,900	546,368
	33,200	805,679
	208,106	2,969,951
	798,384	19,119,995
	300,900	7,017,640
	467,200	3,338,791
	16,700	293,977
	119,700	3,005,878
	345,026	5,463,487
	123,400	942,950
	426,600	10,620,774
	289,979	5,445,490
#	40,700	355,376
#	58,800	823,109

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	94,300	\$ 955,716
	266,200	1,501,453
	121,200	2,402,233
	188,600	888,236
#	164,600	600,226
	60,100	1,037,275
	2,700	29,042
	377,200	5,021,955
	131,574	3,665,271
	34,800	197,073
	160,300	1,927,577
	106,199	1,023,388
	118,000	1,046,595
	1,405,100	21,134,949
#	506,200	1,980,445
	56,900	136,095
	614,900	2,090,880
	13,800	118,419
	418,146	6,364,853
	34,600	459,454
#	9,000	551,992
	233,700	3,765,697
	774,800	3,940,301
	95,200	197,961
	1,500	13,449
	2,266,200	15,443,554
	74,500	459,496
	26,500	335,042
#	470,699	916,683
	89,200	855,774
	58,600	871,598
	29,500	609,435
	62,000	1,120,035
	523,700	5,493,884
	118,660	1,404,865
	81,900	875,793
	78,750	867,568
	2,100	15,498
#	276,274	860,444
	88,300	692,430
	686,200	3,545,039
	86,400	622,509
	310,700	1,075,948
	200,500	1,469,904
#*	90,300	455,606
	347,300	2,156,223
#	455,300	2,221,719
	621,500	11,429,581
	13,400	345,260
	503,300	6,069,301
	232,700	2,962,171
	172,400	1,783,254
	158,300	2,432,489
*	228,077	2,984,109
	3,700	51,699
	3,364,300	3,064,330
	972,400	1,997,371
	708,900	1,920,342
	344,400	4,693,700

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,700	\$ 34,110
	735,800	14,649,687
#	140,200	438,253
#	168,300	621,300
	16,200	239,766
	494,400	2,458,700
	959,700	8,078,686
*	40,900	357,801
	287,000	7,495,275
#	1,229,489	14,703,891
	1,630,546	11,824,947
	160,900	1,543,595
	23,600	169,109
	80,900	4,119,297
	575,800	3,695,976
	40,000	1,367,929
	21,800	349,852
*	1,233,000	3,596,599
	246,600	9,652,191
	615,400	4,543,284
	462,900	14,634,589
	322,480	12,537,052
	232,100	1,044,922
	1,393,800	5,589,269
	3,500	55,727
#	305,150	5,143,840
	29,900	280,479
	535,415	16,037,241
	27,900	831,609
	1,945,300	10,853,359
	140,700	3,042,321
	474,400	2,324,570
	462,100	928,743
	338,400	2,366,410
	329,200	3,875,753
	775,400	2,591,082
	656,200	15,979,732
	2,656,988	21,163,689
	285,900	3,552,454
	319,800	4,278,760
	11,100	142,528
	93,400	2,054,914
#	159,600	741,637
	267,200	550,787
	136,799	5,558,388
	70,800	2,431,751
	95,600	1,861,652
	59,000	706,817
	524,400	2,039,044
	100	554
	26,100	387,792
	77,500	754,104
	798,220	7,167,658
	181,500	5,808,905
	270,500	4,845,156
	371,000	4,155,582
	5,789,700	9,961,415
	19,800	106,217
#	253,800	7,640,848

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* NTN Corp.....	7,563,179	\$14,039,035
Ogaki Kyoritsu Bank Ltd.....	517,495	6,780,081
Ohara, Inc.....	54,800	512,228
# Ohashi Technica, Inc.....	193,600	2,013,385
Oiles Corp.....	7,600	91,357
Oita Bank Ltd.....	143,700	2,114,666
Okabe Co. Ltd.....	516,900	2,422,180
Okamura Corp.....	143,800	1,435,122
Okasan Securities Group, Inc.....	1,067,800	2,728,519
Oki Electric Industry Co. Ltd.....	1,056,960	6,106,770
Okinawa Financial Group, Inc.....	363,540	6,102,147
Okumura Corp.....	315,200	7,006,996
Okura Industrial Co. Ltd.....	187,200	2,499,601
# Okuwa Co. Ltd.....	458,274	3,035,656
# Olympic Group Corp.....	124,800	565,956
Onoken Co. Ltd.....	406,000	4,327,480
Oriental Shiraishi Corp.....	816,800	1,541,980
# Origin Co. Ltd.....	54,300	502,906
Osaka Soda Co. Ltd.....	54,300	1,387,786
Osaka Steel Co. Ltd.....	426,700	4,379,974
Osaki Electric Co. Ltd.....	767,700	2,982,284
OUG Holdings, Inc.....	22,500	474,304
Oyo Corp.....	93,500	1,246,021
Pacific Industrial Co. Ltd.....	857,400	6,617,028
Pack Corp.....	27,100	495,491
Parker Corp.....	31,800	130,781
PC Depot Corp.....	299,500	686,180
Pegasus Sewing Machine Manufacturing Co. Ltd.....	329,600	1,891,437
Pickles Corp.....	4,595	39,398
Piolax, Inc.....	422,900	6,323,358
# Press Kogyo Co. Ltd.....	2,380,000	7,333,941
Pressance Corp.....	178,300	2,103,487
Procrea Holdings, Inc.....	370,500	5,696,924
PS Mitsubishi Construction Co. Ltd.....	379,300	1,792,053
Punch Industry Co. Ltd.....	217,200	757,454
Raiznext Corp.....	96,200	884,956
Rasa Corp.....	128,000	935,288
Rasa Industries Ltd.....	78,800	1,130,679
Raysum Co. Ltd.....	34,600	342,954
Rengo Co. Ltd.....	2,849,600	16,664,882
Restar Holdings Corp.....	93,900	1,374,719
# Retail Partners Co. Ltd.....	154,600	1,414,390
Rhythm Co. Ltd.....	216,700	2,529,996
Ricoh Leasing Co. Ltd.....	379,900	10,208,945
Riken Corp.....	194,200	3,473,275
Riken Technos Corp.....	954,800	3,375,226
Rix Corp.....	13,500	209,621
Ryobi Ltd.....	495,300	4,169,593
Ryoden Corp.....	366,400	4,507,702
Ryosan Co. Ltd.....	103,800	1,748,435
S LINE Co. Ltd.....	17,100	109,270
Sakai Chemical Industry Co. Ltd.....	355,400	5,198,442
Sakai Heavy Industries Ltd.....	87,200	1,959,709
Sakata INX Corp.....	184,100	1,367,265
# Sala Corp.....	645,900	3,523,052
San Holdings, Inc.....	190,500	2,672,718
San-Ai Obbli Co. Ltd.....	1,124,600	9,051,892
Sanei Architecture Planning Co. Ltd.....	14,700	184,006
San-In Godo Bank Ltd.....	3,348,500	17,015,132

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	603,800	\$ 7,524,177
	225,100	642,626
	47,700	964,603
	221,300	847,755
	509,539	2,478,047
#	335,100	1,757,532
	88,600	549,780
	221,500	1,508,910
	209,100	7,554,857
	40,000	1,661,304
	56,100	711,764
	503,400	7,682,383
	74,300	564,472
#	80,200	271,689
	243,300	2,054,055
#	66,000	549,520
	151,400	4,911,430
#	142,299	1,388,909
*	7,300	48,656
	5,500	59,513
	176,800	2,195,815
	116,200	753,472
#	481,870	3,003,447
	436,200	9,628,648
	51,000	210,169
	665,000	5,515,850
	198,600	2,595,463
	502,100	1,561,246
	49,600	1,942,311
	3,953,690	6,158,222
	144,500	2,343,468
	27,500	514,913
	306,500	6,239,252
	192,000	1,304,230
	706,799	4,503,648
	9,200	87,118
#	11,500	127,006
	54,620	778,774
	132,700	3,702,304
#	162,700	4,285,813
	212,500	2,202,594
	105,100	716,987
	156,300	1,250,728
	377,400	2,109,811
	1,900	8,701
	45,900	380,168
	116,099	3,367,846
	86,100	509,572
	729,400	5,175,522
	2,300	31,168
	78,700	1,497,942
	11,900	134,797
	124,716	909,570
	171,500	4,725,044
	150,000	1,632,852
	3,800	48,169
	767,162	4,212,823
	95,800	687,733
	2,966,800	12,429,807

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	87,899	\$ 1,455,920
#	524,000	867,382
	166,000	717,000
	987,400	6,177,187
#	88,100	744,946
	82,900	1,174,334
#	7,400	50,542
	99,536	1,045,599
	200,800	3,080,925
	55,800	1,057,972
#	24,500	1,605,446
	145,800	2,292,919
	158,800	996,926
#	115,200	1,497,843
	16,000	321,113
#	584,699	15,449,668
	17,016	349,137
#	965,400	4,493,881
	122,700	2,759,391
	1,122,100	17,708,935
	371,400	3,113,498
	317,100	1,511,267
#	280,000	3,002,844
	2,725,300	7,638,445
#	227,900	1,376,281
	143,000	2,795,766
	267,000	1,763,213
	367,820	4,282,771
	232,000	1,929,094
	64,000	465,103
	322,900	7,393,479
	639,221	9,590,272
#	198,700	920,176
#	357,800	1,809,512
	16,000	166,796
	12,100	247,286
	5,000	76,024
	84,300	1,347,611
	156,000	965,676
	224,044	3,257,211
	999,000	2,774,518
	616,853	6,176,618
	204,900	3,974,425
	54,600	1,081,072
#	2,239,617	24,059,665
#	56,400	636,472
	25,500	172,813
	633,000	2,182,477
	98,100	887,898
#	556,600	1,402,111
	167,000	1,480,182
	220,770	1,482,228
	155,600	1,648,728
	14,900	188,867
	169,700	1,891,375
	202,400	2,769,607
	353,300	6,179,087
	13,100	103,282
	289,000	927,197

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	247,800	\$ 1,461,784
	284,900	5,561,327
	92,100	1,715,769
	102,300	4,574,385
	5,200	14,303
	1,846,600	14,337,059
#	240,977	1,925,415
	266,500	1,591,108
	1,079,100	5,788,126
	215,500	6,047,673
	13,000	172,434
#	11,800	99,660
	1,263,200	2,032,853
	31,000	293,307
	567,400	8,689,050
	215,300	3,501,737
	168,399	1,226,652
	7,500	87,029
	43,465	582,356
	61,799	699,837
	882,600	9,713,342
	2,163,148	6,126,097
	151,022	3,596,748
	921,458	12,457,532
	566,400	4,420,576
	284,476	2,878,148
	157,000	2,586,648
	35,900	176,838
#	5,200	155,940
#	135,200	955,857
	484,900	2,590,757
	205,300	1,915,899
	1,062,200	1,636,233
#	158,800	1,204,146
#	647,200	2,187,520
	118,700	2,153,852
	270,600	3,030,389
	2,884,000	6,825,306
	150,700	4,094,384
	383,100	2,967,923
	360,900	3,598,444
#	141,000	698,685
	60,200	608,304
	404,400	3,883,741
	2,200	57,077
	15,000	268,449
	51,199	444,078
#	709,300	2,797,382
	1,361,200	8,879,584
	113,600	1,047,007
	113,050	772,703
*	5,600	27,776
	687,300	10,017,316
	90,600	1,890,402
	106,800	236,305
	301,700	1,278,266
	191,100	2,200,630
#	198,000	4,506,423
	189,600	2,548,241

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	101,599	\$ 979,559
	1,592,497	12,377,675
	136,400	2,152,555
	263,831	2,480,269
	12,100	60,347
	60,400	859,573
	981,500	11,191,952
	456,633	1,145,272
	312,371	2,224,749
	434,272	10,336,306
	22,700	644,926
	376,130	2,559,949
#	1,199,667	1,771,465
	250,100	3,841,731
	1,300	13,278
	325,500	3,656,226
	176,700	2,604,627
	561,500	1,178,754
	873,599	14,821,509
	1,257,200	19,684,560
#	37,400	384,814
#	36,899	1,136,829
	753,639	4,739,516
	167,500	1,356,885
*	125,199	216,454
	119,500	269,136
	380,349	5,363,113
	217,200	3,926,347
	873,000	7,236,238
	336,300	5,600,526
#	6,100	33,913
#	122,375	1,076,860
	132,600	1,336,610
	43,400	476,445
	590,747	4,094,397
#	143,900	736,704
	1,100	10,327
	249,900	1,504,169
	114,600	777,932
	284,696	2,585,592
	30,900	319,466
	6,000	41,341
	2,384,747	13,499,750
	215,499	2,565,765
#	337,900	1,975,690
	108,400	3,706,833
	57,600	1,137,278
#	16,000	170,555
	40,800	308,484
	281,000	1,989,644
	205,200	2,684,584
	455,200	8,165,901
	70,400	1,017,399
	52,600	770,455
	1,200,100	8,185,572
	175,900	2,417,919
#	367,400	2,448,363
	235,500	2,694,474
	42,099	808,690

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	79,500	\$ 2,158,828
# Yuasa Trading Co. Ltd.....		
# Yuken Kogyo Co. Ltd.....	42,700	581,501
Yurtec Corp.....	1,069,900	5,853,944
# Yushiro Chemical Industry Co. Ltd.....	171,500	1,166,398
Yutaka Giken Co. Ltd.....	12,800	181,207
Zaoh Co. Ltd.....	28,700	421,489
Zenitaka Corp.....	43,300	1,067,356
Zuiko Corp.....	100	586
TOTAL JAPAN.....		<u>2,657,740,152</u>
NETHERLANDS — (2.7%)		
# Amsterdam Commodities NV.....	3,029	69,773
APERAM SA.....	1,136,182	37,044,386
ASR Nederland NV.....	2,413,709	100,886,815
Boskalis Westminster.....	977,712	32,081,199
Brunel International NV.....	63,575	720,132
# ForFarmers NV.....	169,579	523,461
* Fugro NV.....	551,794	6,567,622
Heijmans NV.....	634,908	7,601,727
* Hunter Douglas NV.....	3,972	709,855
*Ω Intertrust NV.....	25,055	494,835
Kendrion NV.....	52,992	834,616
#* Koninklijke BAM Groep NV.....	3,935,877	9,596,917
Koninklijke Vopak NV.....	454,874	10,557,186
Ordina NV.....	2,503,368	12,686,537
# SBM Offshore NV.....	4,336,093	60,517,588
Ω Signify NV.....	561,832	18,247,193
* Sligro Food Group NV.....	29,282	579,889
#*†† SRH NV.....	4,044,025	0
TOTAL NETHERLANDS.....		<u>299,719,731</u>
NEW ZEALAND — (0.3%)		
* Air New Zealand Ltd.....	13,940,449	5,367,888
Arvida Group Ltd.....	2,353,248	2,221,064
* Channel Infrastructure NZ Ltd.....	1,205,307	919,893
Chorus Ltd.....	1,229,947	6,190,213
Colonial Motor Co. Ltd.....	247,107	1,488,239
Heartland Group Holdings Ltd.....	2,586,846	3,385,254
KMD Brands Ltd.....	4,814,065	3,310,434
# Millennium & Copthorne Hotels New Zealand Ltd.....	814,983	1,124,779
# NZME Ltd.....	1,169,418	851,127
Oceania Healthcare Ltd.....	1,315,034	780,124
PGG Wrightson Ltd.....	195,722	553,737
*†† RPNZ Ltd.....	832,183	0
#* Sanford Ltd.....	1,049,970	2,742,068
* SKY Network Television Ltd.....	1,137,586	1,651,430
SKYCITY Entertainment Group Ltd.....	1,029,595	1,798,413
* Tourism Holdings Ltd.....	306,827	474,520
TOWER Ltd.....	403,954	158,723
# Turners Automotive Group Ltd.....	60,435	140,102
TOTAL NEW ZEALAND.....		<u>33,158,008</u>
NORWAY — (1.2%)		
#* Akastor ASA.....	1,339,041	1,220,207
* Aker BioMarine ASA.....	6,974	37,016
Aker Solutions ASA.....	2,771,345	8,590,116
American Shipping Co. ASA.....	824,081	3,388,334
* Archer Ltd.....	448,448	164,623

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
NORWAY — (Continued)			
Ω	Avance Gas Holding Ltd.....	70,862	\$ 425,528
	B2Holding ASA.....	1,346,731	1,289,422
	Bonheur ASA.....	260,346	10,425,168
*	Borr Drilling Ltd.....	128,798	482,456
#*	BW Energy Ltd.....	860,958	2,453,051
Ω	BW LPG Ltd.....	1,709,198	14,059,240
	BW Offshore Ltd.....	2,514,124	7,076,505
	DNO ASA.....	6,295,565	9,058,252
*	FLEX LNG Ltd.....	167,994	5,335,304
#*	Frontline Ltd.....	1,353,028	12,887,990
	Golden Ocean Group Ltd.....	384,739	4,247,947
	Hafnia Ltd.....	347,734	1,237,156
	Hunter Group ASA.....	4,208,898	1,533,043
Ω	Klaveness Combination Carriers ASA.....	1,337	8,696
#*	Kongsberg Automotive ASA.....	3,533,946	1,018,797
*	LINK Mobility Group Holding ASA.....	68,213	89,472
*	Magseis Fairfield ASA.....	489,390	412,761
	MPC Container Ships ASA.....	900,723	2,196,684
*Ω	Norske Skog ASA.....	171,253	1,255,794
*	Northern Ocean Ltd.....	17,759	21,717
*	Norwegian Energy Co. ASA.....	3,030	148,118
*	NRC Group ASA.....	74,482	149,318
*	Odfjell Drilling Ltd.....	2,308,447	5,539,510
#	Odfjell SE, Class A.....	307,399	1,762,960
*	Odfjell Technology Ltd.....	380,792	897,020
Ω	Okeanis Eco Tankers Corp.....	105,440	1,345,147
*	Otello Corp. ASA.....	616	1,882
	Pareto Bank ASA.....	70,593	386,572
#*	PGS ASA.....	2,953,884	2,032,203
	Saga Pure ASA.....	159,801	40,141
	Selvaag Bolig ASA.....	14,297	60,721
*Ω	Shelf Drilling Ltd.....	935,387	1,224,198
#*	Solstad Offshore ASA.....	193,912	638,877
	Sparebank 1 Oestlandet.....	60,412	746,389
	SpareBank 1 Sorost-Norge.....	41,988	232,200
	Sparebanken More.....	22,735	171,674
	Stolt-Nielsen Ltd.....	586,868	12,505,072
	TGS ASA.....	480,308	7,129,252
	Treasure ASA.....	41,448	70,678
#	Wilh Wilhelmsen Holding ASA, Class A.....	227,350	5,662,591
#Ω	XXL ASA.....	1,616,635	1,106,243
TOTAL NORWAY.....			<u>130,766,045</u>
PORTUGAL — (0.3%)			
#	Banco Comercial Portugues SA, Class R.....	116,370,381	17,268,006
	NOS SGPS SA.....	1,392,743	5,261,041
	Sonae SGPS SA.....	10,546,539	11,999,560
TOTAL PORTUGAL.....			<u>34,528,607</u>
SINGAPORE — (0.9%)			
	Amara Holdings Ltd.....	96,100	23,708
#*††	AssetCo PLC.....	29,676,800	0
*	Avarga Ltd.....	61,600	10,476
*	Banyan Tree Holdings Ltd.....	2,791,500	577,324
	Bonvests Holdings Ltd.....	1,274,180	886,164
	Bukit Sembawang Estates Ltd.....	104,000	376,399
	China Aviation Oil Singapore Corp. Ltd.....	1,378,100	858,063
#	Chip Eng Seng Corp. Ltd.....	7,617,298	3,530,706

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
	6,184,800	\$ 983,219
*	1,417,000	202,544
#	943,400	242,618
*††	3,585,000	0
#*††	12,978,893	19,355
#	3,764,407	2,975,969
	1,045,655	913,094
#	595,400	183,873
	2,099,974	1,367,973
	49,050,500	9,235,690
	202,408	93,849
#	2,924,100	3,391,660
	239,200	1,906,742
	73,800	41,552
#	6,013,600	12,155,843
#	5,817,460	4,007,107
#	3,055,200	1,637,546
#	1,148,400	2,011,612
#	2,778,549	1,987,626
	27,640,800	6,509,104
#*††	6,643,700	0
	423,200	98,246
	62,100	19,117
#	3,694,259	1,563,973
*††	3,391,000	0
	275,800	88,035
#	7,977,860	4,188,203
#	3,908,600	3,708,425
	69,709	9,040
#	3,464,343	915,784
#	3,264,708	2,008,788
*	3,822,490	180,216
	44,800	36,440
*	38,829,700	3,067,108
#	6,954,600	1,031,847
	387,100	54,393
#	1,587,200	438,136
#	176,600	190,350
	1,862,021	3,340,833
	781,000	359,667
	210,000	125,539
#	7,527,258	2,098,342
#	723,200	1,539,733
#*††	10,173,200	150,234
#	2,080,150	809,888
#	14,883,803	4,106,611
	397,999	412,566
	254,200	100,436
	225,000	34,314
#	6,928,754	8,479,418
	323,363	194,196
TOTAL SINGAPORE.....		<u>95,479,694</u>
SPAIN — (2.3%)		
	1,459,751	14,241,832
*††	15,262	0
Ω	64,950	1,112,838
	366,148	1,125,144
	82,808,570	53,019,266

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)		
	11,495,360	\$ 56,597,823
#*††	298,813	0
#*	223,490	80,279
#	1,773,514	29,513,039
*	608,568	3,222,762
	66,287	783,406
	296,717	982,908
#	2,950,841	11,068,698
#	11,101	109,995
Ω	1,177,324	4,529,131
	669,868	19,975,858
	94,983	1,358,581
	6,569,755	7,291,133
#	19,321,582	31,207,179
#Ω	283,263	3,046,769
*	2,935,444	1,755,669
	174,475	311,156
#*	2,049,499	4,299,085
Ω	3,940,749	3,408,778
	836,736	556,988
TOTAL SPAIN.....		<u>249,598,317</u>
SWEDEN — (2.7%)		
Ω	1,061,831	5,231,257
	152,304	2,325,654
Ω	273,152	2,433,463
	289,288	2,970,532
Ω	393,009	1,937,364
*	25,858	76,574
#	19,714	555,742
	1,850,482	10,165,238
*Ω	653,154	1,590,001
	60,773	767,962
	16,339	108,392
	465,559	4,944,430
	4,602	21,545
	1,772,342	12,251,455
*	1,786	6,104
	58,822	831,124
	25,586	98,712
	1,106,024	4,143,469
#	330,800	2,330,239
	721,930	19,218,481
	1,321,286	6,415,252
*	185,245	220,936
#*	135,270	437,181
	4,876,922	9,761,424
*	346,286	1,203,248
*	420,913	659,989
*	586,766	5,611,214
#Ω	174,744	1,193,224
#	138,140	2,062,909
*Ω	29,797	23,804
#*	5,830	52,680
	200,394	1,090,108
	2,417,333	22,414,146
#*	507,188	3,166,795
	49,256	269,922
#*Ω	580,942	2,153,817

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
* Humana AB.....	317,109	\$ 1,491,104
#* International Petroleum Corp.....	961,640	11,742,820
Inwido AB.....	1,230,432	14,930,227
* ITAB Shop Concept AB.....	135,825	137,734
JM AB.....	831,138	15,423,872
Kabe Group AB, Class B.....	1,549	30,597
#* Karo Pharma AB.....	93,905	469,905
KNOW IT AB.....	3,082	91,094
Lindab International AB.....	1,225,814	21,455,890
Loomis AB.....	718,142	20,250,361
Mekonomen AB.....	725,513	8,528,519
Modern Times Group MTG AB, Class B.....	290,187	3,003,605
* Momentum Group AB.....	289,288	1,657,506
Ω Munters Group AB.....	121,966	909,629
NCC AB, Class B.....	262,950	2,730,787
* Net Insight AB, Class B.....	2,259,160	936,034
New Wave Group AB, Class B.....	1,405,731	21,545,752
Nobia AB.....	568,406	1,651,011
Nordic Waterproofing Holding AB.....	203,001	2,930,165
Peab AB, Class B.....	109,390	746,306
Prevas AB, Class B.....	10,196	114,485
Pricer AB, Class B.....	255,844	498,340
Proact IT Group AB.....	7,539	66,453
Ratos AB, Class B.....	3,118,911	15,624,746
Rejlers AB.....	18,138	249,666
Ω Resurs Holding AB.....	1,767,780	4,129,665
Rottneros AB.....	1,514,066	2,386,870
#* Scandi Standard AB.....	49,916	185,593
Semcon AB.....	315,288	3,496,372
* Sensys Gatso Group AB.....	1,274,874	131,498
* Serneke Group AB.....	4,644	18,758
* Solid Forsakring AB.....	176,778	849,255
* Stillfront Group AB.....	114,832	300,906
Tethys Oil AB.....	413,805	2,780,710
VBG Group AB, Class B.....	61,570	785,294
TOTAL SWEDEN.....		<u>291,025,916</u>
SWITZERLAND — (6.3%)		
Adecco Group AG.....	553,055	19,482,471
Allreal Holding AG.....	291,493	48,226,789
* ams-OSRAM AG.....	2,656,787	21,930,591
Arbonia AG.....	936,334	13,315,877
* Aryzta AG.....	1,857,475	2,122,816
# Autoneum Holding AG.....	48,221	5,589,590
Baloise Holding AG.....	263,681	42,012,047
Banque Cantonale de Geneve.....	34,944	6,298,443
Banque Cantonale du Jura SA.....	3,334	185,958
Banque Cantonale Vaudoise.....	141,748	13,198,204
Bell Food Group AG.....	39,654	10,613,493
Bellevue Group AG.....	75,401	2,522,863
Berner Kantonalbank AG.....	50,398	11,391,527
Bobst Group SA.....	109,168	9,003,825
Bystronic AG.....	6,446	4,769,100
Calida Holding AG.....	48,974	2,355,036
Carlo Gavazzi Holding AG.....	8,701	2,628,620
Cembra Money Bank AG.....	112,200	8,156,196
#* Cicor Technologies Ltd.....	21,958	969,573
Cie Financiere Tradition SA.....	20,847	2,239,490
EFG International AG.....	1,834,522	14,287,458

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	25,043	\$ 1,125,930
	87,702	1,890,416
*	38,033	6,324,742
#*	1,845,098	2,059,938
	55,920	6,812,826
	645,552	73,805,082
	56,482	5,085,801
#	4	17,571
#*	294,928	7,800,005
	21,314	2,331,456
*	24,183	3,216,529
#	185,492	567,739
#	310,346	20,484,220
	198,498	10,953,506
	26,722	11,518,881
Ω	27,422	621,408
	3,397	94,485
	1,324	2,679,735
	123,306	31,749,027
	939,751	7,272,810
	244	21,206
	7,645	2,748,688
	25,236	2,863,857
#	5,858	6,645,846
	64,599	47,806,660
	51,029	24,308,263
	75,447	5,057,535
	613,557	55,872,699
*	2,884,280	812,698
	11,153	1,394,670
	15,354	2,011,023
	2,349	274,975
	82,315	7,415,339
	85,100	23,261,461
	23,205	9,939,483
	150,567	5,982,782
*	53,229	9,320,235
	308,238	20,274,801
	70,411	6,130,827
*	17,162	1,404,545
	16,484	1,982,688
	157,498	10,169,395
	783	1,721,030
	369	2,755,988
TOTAL SWITZERLAND		<u>687,888,768</u>
UNITED KINGDOM — (12.1%)		
	1,224,690	1,450,926
	2,750,503	5,300,913
	312,474	3,427,394
*	34,311	122,670
	340,802	898,152
*	6,828,555	28,557,709
#Ω	329,076	351,116
	8,494,510	29,068,342
	774,410	14,245,082
	704,298	4,664,660
	1,813,024	54,180,488
#Ω	809,902	3,591,266

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	825,686	\$ 4,160,160
	1,767,854	12,932,904
	2,015,495	1,746,200
	363,811	3,910,576
*	177,719	429,533
	661	50,459
	166,611	188,017
#*	2,083,594	5,587,020
*	1,490,902	963,653
	290,708	2,662,143
	643,356	1,030,323
	470,165	1,828,941
*	476,291	259,341
	30,314,589	30,650,239
	1,069,293	3,256,651
	2,662,471	11,267,880
	1,712,171	6,168,495
	3,337,840	45,119,737
*	12,664	6,780
*Ω	92,945	329,443
	5,051,645	16,984,791
	16,664,667	13,626,094
*	140,743	154,365
	215,542	379,489
	512,657	1,286,537
	214,845	1,990,752
	1,525,418	2,297,857
	6,099,372	58,509,532
*	6,767,454	9,011,844
*	34,435,960	12,098,735
	241,779	228,641
	1,717,141	5,183,455
	2,059,831	3,736,158
#	8,493,926	13,872,310
#	90,707	138,521
	1,265,084	679,817
*	3,590,539	39,286,650
	21,478	166,440
	1,401,899	2,924,378
	326,142	174,724
	2,707,178	4,801,270
*	157,245	1,211,255
	5,475,243	56,632,976
	7,449,540	26,923,963
*	2,566,895	3,148,937
*	11,516	12,212
	3,855,357	11,097,336
	77,164	373,208
	4,325,031	9,048,886
	18,548	118,783
	313,097	608,658
	314,479	1,169,907
	1,527,049	7,275,927
	1,364,889	4,758,516
	28,601	311,428
	1,783,336	1,760,687
	1,942,408	5,110,399
*	70,487	60,515
Ω	1,193,750	2,992,171

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Inchcape PLC.....	1,363,979	\$13,960,566
International Personal Finance PLC.....	2,779,183	3,263,233
iomart Group PLC.....	55,118	115,063
IP Group PLC.....	1,373,007	1,446,346
#* IQE PLC.....	913,170	487,196
* James Fisher & Sons PLC.....	39,842	146,482
* John Wood Group PLC.....	7,638,926	14,642,340
* Johnson Service Group PLC.....	113,716	156,729
Jupiter Fund Management PLC.....	2,938,987	4,512,613
Just Group PLC.....	1,303,425	1,135,419
Keller Group PLC.....	1,737,683	16,894,928
* Kier Group PLC.....	577,829	538,788
Lancashire Holdings Ltd.....	957,942	5,218,540
Lookers PLC.....	4,344,566	3,996,335
LSL Property Services PLC.....	66,765	262,224
Man Group PLC.....	12,541,246	41,721,472
* Marks & Spencer Group PLC.....	13,889,651	24,080,184
* Marston's PLC.....	6,514,497	3,791,207
* McBride PLC.....	11,220	2,206
Mears Group PLC.....	2,232,222	5,256,939
* Mediclinic International PLC.....	6,245,108	36,952,089
Micro Focus International PLC.....	1,234,556	4,300,719
* Mitchells & Butlers PLC.....	6,818,260	14,402,406
Mitie Group PLC.....	1,529,909	1,461,890
MJ Gleeson PLC.....	502,979	3,250,786
Morgan Sindall Group PLC.....	176,456	4,374,777
MP Evans Group PLC.....	44,660	446,191
* N Brown Group PLC.....	687,100	212,976
* National Express Group PLC.....	10,112,146	22,655,287
Norcros PLC.....	227,779	619,907
Numis Corp. PLC.....	38,152	120,237
OSB Group PLC.....	4,073,239	26,165,471
Pan African Resources PLC.....	2,569,647	631,790
Paragon Banking Group PLC.....	6,577,529	42,945,296
* Pendragon PLC.....	18,158,307	4,867,974
Pets at Home Group PLC.....	5,134,585	20,601,563
* Pharos Energy PLC.....	2,176,507	611,368
* Playtech PLC.....	4,272,115	25,599,081
Premier Foods PLC.....	13,910,779	19,748,948
Provident Financial PLC.....	131,584	310,953
QinetiQ Group PLC.....	1,528,579	7,119,070
Ω Quilter PLC.....	13,883,393	17,788,837
* Rank Group PLC.....	159,465	175,177
Rathbones Group PLC.....	31,887	704,014
Reach PLC.....	4,791,808	5,658,503
Redde Northgate PLC.....	3,941,228	17,656,358
Redrow PLC.....	6,644,105	46,977,999
* Renewi PLC.....	414,211	3,829,746
* Restaurant Group PLC.....	145,180	90,006
RHI Magnesita NV.....	28,450	784,291
Ricardo PLC.....	106,627	540,673
Royal Mail PLC.....	910,082	3,145,056
RPS Group PLC.....	3,496,129	4,831,993
RWS Holdings PLC.....	46,935	219,268
S&U PLC.....	8,638	218,446
* Saga PLC.....	1,188,336	2,294,780
Secure Trust Bank PLC.....	597	9,094
* Senior PLC.....	2,213,970	3,914,947
Serco Group PLC.....	2,659,211	6,118,028

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
		\$
Severfield PLC.....	1,380,945	989,581
* SIG PLC.....	6,210,020	2,763,557
Speedy Hire PLC.....	7,322,211	4,185,901
*Ω Spire Healthcare Group PLC.....	3,698,860	10,734,042
* Staffline Group PLC.....	53,623	29,623
* Superdry PLC.....	560,377	965,684
Tate & Lyle PLC.....	645,832	6,326,798
TBC Bank Group PLC.....	208,662	3,512,628
* Ted Baker PLC.....	301,557	323,809
Ω TI Fluid Systems PLC.....	400,916	853,407
TP ICAP Group PLC.....	10,839,869	15,734,722
Travis Perkins PLC.....	4,627,750	59,395,503
* Tremor International Ltd., ADR.....	2,378	24,636
Trifast PLC.....	889,415	1,018,199
TT Electronics PLC.....	3,273,145	7,670,097
*# Tullow Oil PLC.....	7,583,119	4,759,575
Tyman PLC.....	1,700,169	5,496,233
Vertu Motors PLC.....	2,644,430	1,895,838
Vesuvius PLC.....	6,793,330	29,761,063
Virgin Money UK PLC.....	7,799,146	13,602,947
Vistry Group PLC.....	5,259,461	59,289,527
Vp PLC.....	275,589	2,941,415
Wickes Group PLC.....	2,210,082	3,669,754
Young & Co's Brewery PLC, Class A.....	43,831	662,911
Zotefoams PLC.....	3,087	9,365
TOTAL UNITED KINGDOM.....		<u>1,329,156,957</u>
UNITED STATES — (0.2%)		
# ADTRAN Holdings, Inc.....	997,771	<u>23,352,776</u>
TOTAL COMMON STOCKS.....		<u>10,707,201,077</u>
PREFERRED STOCKS — (0.2%)		
GERMANY — (0.2%)		
Draegerwerk AG & Co. KGaA.....	173,044	9,079,568
Jungheinrich AG.....	132,545	3,607,807
STO SE & Co. KGaA.....	25,357	<u>3,934,482</u>
TOTAL GERMANY.....		<u>16,621,857</u>
RIGHTS/WARRANTS — (0.0%)		
ITALY — (0.0%)		
*# Webuild SpA.....	347,241	<u>0</u>
SINGAPORE — (0.0%)		
*# Ezion Holdings Ltd. Warrants 04/16/23.....	10,557,095	<u>0</u>
TOTAL RIGHTS/WARRANTS.....		<u>0</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$10,749,581,847).....		<u>10,723,822,934</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (2.3%)		
@§ The DFA Short Term Investment Fund.....	21,871,468	<u>252,987,275</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$11,002,561,393)^^.....		<u>\$10,976,810,209</u>

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

As of July 31, 2022, DFA International Small Cap Value 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.....	486	09/16/22	\$93,044,547	\$100,444,050	\$7,399,503
Total Futures Contracts.....			\$93,044,547	\$100,444,050	\$7,399,503

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Australia.....	—	\$ 748,523,765	—	\$ 748,523,765
Austria.....	—	78,329,770	—	78,329,770
Belgium.....	\$ 8,101,317	179,071,766	—	187,173,083
Canada.....	1,369,768,346	53,577	—	1,369,821,923
China.....	9,237,193	3,532,333	—	12,769,526
Denmark.....	5,470,049	299,951,549	—	305,421,598
Finland.....	—	235,384,478	—	235,384,478
France.....	—	420,546,974	—	420,546,974
Germany.....	—	649,726,593	—	649,726,593
Greece.....	—	—	\$ 1,756	1,756
Hong Kong.....	—	271,316,369	968,349	272,284,718
Ireland.....	—	40,986,456	—	40,986,456
Israel.....	155,516	143,519,769	—	143,675,285
Italy.....	—	410,140,181	—	410,140,181
Japan.....	—	2,657,740,152	—	2,657,740,152
Netherlands.....	—	299,719,731	—	299,719,731
New Zealand.....	—	33,158,008	—	33,158,008
Norway.....	1,918,486	128,847,559	—	130,766,045
Portugal.....	—	34,528,607	—	34,528,607
Singapore.....	—	95,310,105	169,589	95,479,694
Spain.....	—	249,598,317	—	249,598,317
Sweden.....	646,657	290,379,259	—	291,025,916
Switzerland.....	—	687,888,768	—	687,888,768
United Kingdom.....	24,636	1,329,132,321	—	1,329,156,957
United States.....	23,352,776	—	—	23,352,776
Preferred Stocks				
Germany.....	—	16,621,857	—	16,621,857
Securities Lending Collateral.....	—	252,987,275	—	252,987,275
Futures Contracts**.....	7,399,503	—	—	7,399,503
TOTAL.....	\$1,426,074,479	\$9,556,995,539	\$1,139,694[^]	\$10,984,209,712

** 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
July 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (94.1%)		
AUSTRALIA — (6.2%)		
* A2B Australia Ltd.....	175,655	\$ 142,742
Accent Group Ltd.....	350,750	323,492
# Adairs Ltd.....	91,594	155,253
Adbri Ltd.....	327,958	584,852
AGL Energy Ltd.....	46,695	275,019
* Ainsworth Game Technology Ltd.....	31,523	19,830
* Alkane Resources Ltd.....	338,802	187,865
* Allegiance Coal Ltd.....	92,242	7,429
* Alliance Aviation Services Ltd.....	48,114	108,428
* Allkem Ltd.....	84,510	681,691
ALS Ltd.....	85,381	701,271
Altium Ltd.....	13,192	291,317
Alumina Ltd.....	723,499	785,888
#* AMA Group Ltd.....	431,520	46,811
* AMP Ltd.....	2,471,090	1,892,385
Ampol Ltd.....	60,371	1,430,280
#* Andromeda Metals Ltd.....	292,427	20,591
Ansell Ltd.....	64,607	1,186,162
* Antipa Minerals Ltd.....	1,091,431	25,855
# Appen Ltd.....	56,091	229,983
* Arafura Resources Ltd.....	799,022	198,903
ARB Corp. Ltd.....	25,350	595,269
# Ardent Leisure Group Ltd.....	183,308	66,270
Aristocrat Leisure Ltd.....	25,149	627,419
ASX Ltd.....	11,971	744,055
Atlas Arteria Ltd.....	65,612	357,017
AUB Group Ltd.....	26,432	362,537
#* Audinate Group Ltd.....	1,942	12,850
#* Aurelia Metals Ltd.....	1,353,634	261,822
Aurizon Holdings Ltd.....	1,072,390	3,035,181
* Ausgold Ltd.....	1,330,977	45,712
* Aussie Broadband Ltd.....	28,190	72,035
Austal Ltd.....	315,835	593,316
Austin Engineering Ltd.....	207,907	35,064
Australia & New Zealand Banking Group Ltd.....	268,932	4,346,280
Australia & New Zealand Banking Group Ltd.....	18,267	292,276
* Australian Agricultural Co. Ltd.....	366,526	475,354
Australian Ethical Investment Ltd.....	20,629	94,708
# Australian Finance Group Ltd.....	162,334	216,261
* Australian Strategic Materials Ltd.....	54,803	138,061
Auswide Bank Ltd.....	11,123	52,125
AVJennings Ltd.....	78,694	26,153
* AVZ Minerals Ltd.....	100,493	56,196
Baby Bunting Group Ltd.....	70,664	239,220
# Bank of Queensland Ltd.....	599,170	3,173,322
* Banner Energy Ltd.....	43,076	68,251
Bapcor Ltd.....	286,152	1,341,668
Base Resources Ltd.....	156,783	33,450
Beach Energy Ltd.....	1,801,011	2,320,998
Beacon Lighting Group Ltd.....	67,484	112,924
Bega Cheese Ltd.....	268,693	657,371
Bell Financial Group Ltd.....	111,621	90,944
#* Bellevue Gold Ltd.....	510,904	303,867
Bendigo & Adelaide Bank Ltd.....	329,048	2,387,780
BHP Group Ltd.....	178,389	4,881,678

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
#	BHP Group Ltd., Sponsored ADR.....	58,819 \$3,237,398
	Blackmores Ltd.....	4,470 244,092
	BlueScope Steel Ltd.....	230,932 2,712,609
	Brambles Ltd.....	178,347 1,435,462
	Bravura Solutions Ltd.....	206,005 221,047
#	Breville Group Ltd.....	23,017 340,286
	Brickworks Ltd.....	89,732 1,326,715
	BWX Ltd.....	108,764 52,030
*	Calima Energy Ltd.....	243,590 23,235
*	Calix Ltd.....	14,218 63,327
#	Capitol Health Ltd.....	499,605 97,606
	Capral Ltd.....	4,109 24,577
*	Capricorn Metals Ltd.....	52,724 144,688
#*	Carnarvon Energy Ltd.....	1,228,400 181,262
	Carsales.com Ltd.....	61,517 896,808
	Cash Converters International Ltd.....	136,158 22,873
	Cedar Woods Properties Ltd.....	57,706 168,899
*††	Centrebet International Ltd.....	13,296 0
	Challenger Ltd.....	597,162 2,949,838
	Champion Iron Ltd.....	204,782 698,693
*	City Chic Collective Ltd.....	81,434 133,251
*	Clean Seas Seafood Ltd.....	70,765 27,285
	Cleanaway Waste Management Ltd.....	700,092 1,348,720
	Clinuvel Pharmaceuticals Ltd.....	15,776 209,047
#	Clover Corp. Ltd.....	36,665 27,631
#*	Cobalt Blue Holdings Ltd.....	10,882 6,310
	Cochlear Ltd.....	5,047 760,719
#	Codan Ltd.....	72,346 443,273
*	Cogstate Ltd.....	42,738 54,024
	Coles Group Ltd.....	84,677 1,115,225
*	Collection House Ltd.....	117,176 5,567
	Collins Foods Ltd.....	98,017 714,476
	Commonwealth Bank of Australia.....	72,307 5,135,055
	Computershare Ltd.....	71,095 1,256,034
#*	Cooper Energy Ltd.....	2,283,009 361,109
#*	Corporate Travel Management Ltd.....	22,784 303,836
	Costa Group Holdings Ltd.....	264,458 479,440
#	Credit Corp. Group Ltd.....	40,836 694,244
	CSR Ltd.....	438,908 1,408,590
#*	Dacian Gold Ltd.....	388,514 31,061
	Data#3 Ltd.....	87,623 381,639
*	De Grey Mining Ltd.....	168,734 106,409
#*	Deep Yellow Ltd.....	40,616 21,773
	Deterra Royalties Ltd.....	158,529 483,863
	Dicker Data Ltd.....	22,850 181,027
	Domain Holdings Australia Ltd.....	103,820 259,932
	Domino's Pizza Enterprises Ltd.....	9,057 463,083
	Downer EDI Ltd.....	630,754 2,455,624
	Eagers Automotive Ltd.....	69,064 610,560
*	Eclipx Group Ltd.....	298,743 553,193
	Elanor Investor Group.....	45,594 52,680
	Elders Ltd.....	120,822 960,076
#*	Electro Optic Systems Holdings Ltd.....	17,371 11,114
*	Elmo Software Ltd.....	13,849 26,969
	Emeco Holdings Ltd.....	268,567 138,886
*	Emerald Resources NL.....	52,160 39,077
#*	EML Payments Ltd.....	90,389 67,155
	Endeavour Group Ltd.....	37,895 211,129
*	Energy World Corp. Ltd.....	1,371,925 53,771

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	40,866	\$ 89,852
#*	100,794	11,348
	11,263	202,186
#	250,455	350,573
	3,491	4,061
*	77,959	779,777
	448,458	828,427
	214,993	41,639
	18,455	9,423
	85,236	102,613
#*	17,184	208,978
	151,890	1,954,605
*	53,623	35,450
	655,439	489,320
*	9,485	7,974
*	137,071	23,713
	374,609	742,286
	553,413	540,943
	12,983	19,364
	206,682	1,247,684
	490,389	387,752
#*	712,099	28,088
	122,694	759,081
	199,820	291,427
	137,190	549,818
	480,610	1,402,486
	783,774	2,135,501
	3,249	3,919
#*	19,262	26,152
*	71,871	47,948
	64,306	32,125
	222,961	204,036
	8,825	152,455
#	349,557	122,859
	25,503	513,117
	235,716	1,847,031
	136,845	928,770
	294,540	375,006
*	15,000	33,900
	967,784	2,465,763
	336,009	375,477
	174,224	361,221
	549,221	1,194,897
	172,005	541,226
	158,298	343,173
	44,388	344,345
#*	343,732	136,381
	94,439	582,997
	91,339	732,451
	112,528	169,668
	35,000	864,385
#	1,506	37,409
#	44,783	1,326,043
*	84,421	23,805
	58,594	311,501
	1,025,925	142,812
*	457,579	604,613
#	87,271	375,869
#*	19,892	64,387

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
#*	Lark Distilling Co. Ltd.....	13,663 \$ 26,989
	Lendlease Corp. Ltd.....	174,954 1,267,478
	Lifestyle Communities Ltd.....	49,025 584,039
	Link Administration Holdings Ltd.....	298,237 919,498
*	Lottery Corp. Ltd.	401,039 1,272,135
	Lovisa Holdings Ltd.....	23,600 296,466
	Lycopodium Ltd.....	4,501 19,527
*	Lynas Rare Earths Ltd.....	64,679 397,733
	MA Financial Group Ltd.....	20,529 88,941
#	MACA Ltd.....	287,000 201,650
	Macmahon Holdings Ltd.....	971,526 98,612
	Macquarie Group Ltd.....	19,203 2,457,674
*	Macquarie Telecom Group Ltd.....	1,689 79,834
#	Magellan Financial Group Ltd.....	34,094 350,291
*	Mayne Pharma Group Ltd.....	1,361,330 324,844
	McMillan Shakespeare Ltd.....	49,924 430,480
	McPherson's Ltd.....	112,966 64,945
	Medibank Pvt Ltd.....	415,793 999,788
#*	Medical Developments International Ltd.....	14,471 25,550
#*	Mesoblast Ltd.....	176,885 116,078
#*	Metals X Ltd.....	558,329 124,143
	Metcash Ltd.....	349,021 1,017,375
	Michael Hill International Ltd.....	50,276 37,438
*	Mincor Resources NL.....	84,406 114,479
	Mineral Resources Ltd.....	30,552 1,164,156
*	MMA Offshore Ltd.....	275,076 115,822
#	Monadolphous Group Ltd.....	69,891 507,389
	Monash IVF Group Ltd.....	261,809 204,900
	Money3 Corp. Ltd.....	172,998 268,551
	Mount Gibson Iron Ltd.....	635,242 234,242
	Myer Holdings Ltd.....	960,406 316,822
	MyState Ltd.....	95,841 321,837
#*	Nanosonics Ltd.....	38,363 127,632
	National Australia Bank Ltd.....	308,973 6,672,738
	National Tyre & Wheel Ltd.....	12,177 7,901
#*	Navarre Minerals Ltd.....	593,361 24,015
#	Navigator Global Investments Ltd.....	155,633 167,405
#*	Nearmap Ltd.....	96,637 94,636
*	Neometals Ltd.....	48,923 38,534
	Netwealth Group Ltd.....	45,378 412,256
#*	New Century Resources Ltd.....	14,742 17,875
	New Energy Solar.....	4,982 2,871
#	New Hope Corp. Ltd.....	529,216 1,639,554
	Newcrest Mining Ltd.....	264,332 3,561,540
*	NEXTDC Ltd.....	46,970 391,004
	nib holdings Ltd.....	199,873 1,022,163
	Nick Scali Ltd.....	48,096 326,549
	Nickel Industries Ltd.....	553,735 425,252
	Nine Entertainment Co. Holdings Ltd.....	811,544 1,184,017
#	Northern Star Resources Ltd.....	401,624 2,207,176
	NRW Holdings Ltd.....	431,557 590,792
	Nufarm Ltd.....	297,196 1,082,345
	Objective Corp. Ltd.....	6,207 66,652
*	OFX Group Ltd.....	129,462 246,757
#*	Omni Bridgeway Ltd.....	196,829 571,099
	oOh!media Ltd.....	491,489 432,434
*	Opthea Ltd.....	19,597 17,641
	Orica Ltd.....	138,768 1,644,710
	Origin Energy Ltd.....	372,323 1,563,147

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	563,257	\$1,409,911
	77,903	1,040,414
	51,154	271,912
*	19,803	24,231
	127,434	181,274
#*	512,786	268,197
*	1,056,690	146,230
*	625,834	82,736
	285,445	208,286
	177,721	601,892
#*	395,924	52,278
	35,456	84,757
	47,459	54,483
	594,067	239,658
#	40,280	859,739
	1,083,530	1,285,956
*	173,979	343,040
#	10,188	72,342
	173,919	223,308
#*	57,893	66,903
*	563,943	21,530
#	59,810	26,580
	42,660	634,510
	10,174	356,384
	17,391	57,090
	8,798	27,055
#	36,095	212,120
*	77,152	248,611
	267,437	2,162,422
	443,350	862,374
	784,191	594,160
	18,919	934,632
	4,186	369,307
*	22,182	50,255
	24,980	21,327
*	940,136	174,373
*	65,097	7,050
*	56,201	46,672
	20,461	220,985
#	102,220	155,148
#	698,156	864,987
#*	19,979	60,382
	382,865	1,196,211
	22,675	21,290
#*	930,869	182,899
*	2,147,241	72,259
	195,892	232,220
	28,857	1,999,344
*	72,882	80,937
*††	16,043	0
	446,461	1,440,797
	439,518	2,284,782
	18,813	304,717
	130,005	420,118
	42,286	93,338
*	518,825	383,057
	33,168	410,946
*	822,457	274,877
	38,794	71,268

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	93,308	\$ 68,252
*	136,845	30,596
	1,302,866	565,890
*	844,813	854,195
#*	441,317	58,421
	146,845	1,527,041
	87,111	422,047
	76,269	1,836,673
	1,326,168	3,614,622
	130,917	59,381
	216,813	182,018
*††	198,889	0
	25,089	12,284
	742,299	585,274
*	786,582	1,704,250
	254,821	955,334
*	201,515	8,612
*	305,334	62,526
	282,414	2,230,301
#	67,813	120,023
*	15,847	30,477
*	215,581	7,600
	160,643	1,121,417
*	304,048	180,448
	30,212	84,922
#*	587,928	612,575
	1,019,447	711,144
	251,201	865,074
	134,332	1,114,589
	224,720	614,162
*	15,717	58,425
	189,882	83,757
	96,322	429,793
	46,748	402,969
*	41,766	45,289
*	22,922	13,413
	230,209	594,521
*††	272,729	0
	135,236	18,516
Ω	696,970	1,309,307
#*	116,260	423,605
	15,933	522,061
*	653,705	608,586
	369,906	337,598
	357,485	5,413,446
	881,890	3,882,855
*	11,598	2,903
	3,220	114,035
#	21,257	482,751
	153,353	3,462,784
	37,895	996,983
	180,284	1,819,479
*	3,462	228,072
#	55,281	194,060
#*	40,095	32,396
TOTAL AUSTRALIA.....		<u>208,178,607</u>
AUSTRIA — (0.6%)		
	6,257	65,918

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRIA — (Continued)		
	12,744	\$ 211,331
	37,161	1,738,756
	25,068	1,252,503
Ω	37,142	1,714,837
	3,204	104,578
#*	3,767	314,737
	43,162	1,094,272
	35,368	834,166
*	6,832	51,909
*	1,363	45,815
	7,951	0
#*	2,499	33,032
	6,069	489,758
	3,500	559,221
	847	87,427
#	9,086	261,830
	31,536	1,343,116
	8,726	216,308
#	14,925	89,293
	16,942	210,472
	124,108	1,503,538
	1,017	34,866
	19,003	443,245
	5,338	305,222
	9,321	189,005
	13,090	541,887
	98,498	610,324
	2,555	88,031
	138,366	947,959
	2,017	221,800
	36,333	834,144
	93,552	2,106,475
	45,306	1,042,831
	24,911	177,996
TOTAL AUSTRIA.....		19,766,602
BELGIUM — (1.2%)		
	20,761	3,051,900
	84,602	3,692,470
*	190,551	689,439
	20,958	1,122,674
	6,428	344,155
*	475	173,000
*	66	24,110
	3,815	198,439
	69	113,153
	20,354	533,302
	38,406	1,360,243
	56,845	356,755
#*	8,983	87,772
#	61,276	158,794
*	8,983	1,038,563
	9,824	1,612,375
	133,821	455,263
#	4,580	695,298
	27,915	771,825
#*	169,326	2,297,364
	9,185	207,879
#	32,166	177,171

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BELGIUM — (Continued)		
	35,143	\$ 536,029
* Fagron.....		
* Galapagos NV.....	28,594	1,450,689
* Galapagos NV, Sponsored ADR.....	659	33,550
Gimv NV.....	23,732	1,281,278
* Greenyard NV.....	12,710	113,785
Immobel SA.....	4,049	243,258
Ion Beam Applications.....	11,297	197,720
KBC Group NV.....	62,795	3,289,011
* Kinopolis Group NV.....	6,411	315,759
Lotus Bakeries NV.....	197	1,120,719
Melexis NV.....	10,065	863,605
* Ontex Group NV.....	64,503	421,727
* Orange Belgium SA.....	20,431	393,409
Picanol.....	1,032	74,922
Proximus SADP.....	127,985	1,773,487
Recticel SA.....	42,061	645,686
Roularta Media Group NV.....	1,845	34,043
Shurgard Self Storage SA.....	4,178	215,506
Sipef NV.....	5,476	318,504
Solvay SA.....	66,958	5,881,117
# Telenet Group Holding NV.....	11,802	188,753
TER Beke SA.....	553	55,754
* Tessenderlo Group SA.....	27,512	862,246
UCB SA.....	13,220	1,032,994
# Umicore SA.....	20,622	746,978
Van de Velde NV.....	4,118	154,929
VGP NV.....	4,120	723,620
Viohalco SA.....	25,814	90,056
TOTAL BELGIUM.....		42,221,078
CANADA — (11.3%)		
#* 5N Plus, Inc.....	58,215	81,375
# Absolute Software Corp.....	8,675	80,006
# Acadian Timber Corp.....	7,976	105,886
* Aclara Resources, Inc.....	36,691	8,023
* Advantage Energy Ltd.....	215,003	1,848,567
Aecon Group, Inc.....	72,335	627,011
Africa Oil Corp.....	329,400	609,643
# AG Growth International, Inc.....	12,160	322,197
AGF Management Ltd., Class B.....	90,237	440,421
# Agnico Eagle Mines Ltd.....	67,564	2,904,922
* Aimia, Inc.....	62,327	225,352
#* Air Canada.....	12,900	175,183
# AirBoss of America Corp.....	12,431	156,680
* AKITA Drilling Ltd., Class A.....	6,500	9,949
# Alamos Gold, Inc., Class A.....	375,313	2,965,244
Algoma Central Corp.....	4,796	59,175
# Algonquin Power & Utilities Corp.....	67	937
Alimentation Couche-Tard, Inc.....	29,171	1,303,247
AltaGas Ltd.....	158,211	3,524,860
Altius Minerals Corp.....	42,307	604,268
# Altus Group Ltd.....	12,866	528,184
#* Americas Gold & Silver Corp.....	57,200	33,055
Amerigo Resources Ltd.....	110,614	112,294
Andlauer Healthcare Group, Inc.....	5,340	205,418
# Andrew Peller Ltd., Class A.....	29,792	134,937
# ARC Resources Ltd.....	271,104	3,802,290
* Argonaut Gold, Inc.....	295,915	109,765
* Aris Gold Corp.....	7,764	11,823

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
* Aritzia, Inc.....	44,100	\$1,391,308
* Ascot Resources Ltd.....	12,500	3,709
Atco Ltd., Class I.....	13,800	510,057
* Athabasca Oil Corp.....	399,533	755,043
* ATS Automation Tooling Systems, Inc.....	31,845	1,008,406
#* Aurora Cannabis, Inc.....	87,883	123,923
* AutoCanada, Inc.....	30,619	619,768
B2Gold Corp.....	1,123,898	3,938,191
# Badger Infrastructure Solutions Ltd.....	26,370	632,814
# Bank of Montreal.....	83,950	8,443,045
Bank of Nova Scotia.....	138,643	8,449,183
# Barrick Gold Corp.....	145,783	2,323,271
* Bausch Health Cos., Inc.....	25,253	116,669
* Baytex Energy Corp.....	347,522	1,867,129
BCE, Inc.....	4,727	238,845
# Birchcliff Energy Ltd.....	262,868	2,019,930
Bird Construction, Inc.....	46,651	265,214
Black Diamond Group Ltd.....	21,857	64,177
#* BlackBerry Ltd.....	6,215	38,098
#* Bombardier, Inc., Class A.....	245	4,291
* Bombardier, Inc., Class B.....	12,533	209,539
* Bonterra Energy Corp.....	14,474	109,074
Boralex, Inc., Class A.....	53,538	1,942,427
# Boyd Group Services, Inc.....	5,105	641,838
Bridgemarq Real Estate Services.....	1,900	19,778
Brookfield Asset Management Reinsurance Partners Ltd., Class A.....	119	5,944
Brookfield Asset Management, Inc., Class A.....	16,432	815,849
Brookfield Infrastructure Corp., Class A.....	27,613	1,264,285
# BRP, Inc.....	4,900	372,699
#* CAE, Inc.....	18,400	487,135
* Calfrac Well Services Ltd.....	24,846	91,192
# Calian Group Ltd.....	5,688	306,487
* Calibre Mining Corp.....	65,939	54,582
# Cameco Corp.....	49,680	1,280,254
Canaccord Genuity Group, Inc.....	113,666	883,193
# Canacol Energy Ltd.....	123,419	237,093
#* Canada Goose Holdings, Inc.....	22,787	446,169
Canadian Imperial Bank of Commerce.....	89,314	4,518,312
Canadian National Railway Co.....	8,400	1,064,112
Canadian Natural Resources Ltd.....	99,485	5,491,572
Canadian Pacific Railway Ltd.....	4,400	347,028
Canadian Tire Corp. Ltd., Class A.....	25,483	3,273,756
# Canadian Utilities Ltd., Class A.....	10,100	326,926
# Canadian Western Bank.....	102,818	2,077,156
* Canfor Corp.....	55,024	1,170,906
* Canfor Pulp Products, Inc.....	27,749	121,350
Capital Power Corp.....	21,084	812,373
* Capstone Mining Corp.....	334,485	754,880
Cardinal Energy Ltd.....	116,611	846,885
* CareRx Corp.....	5,125	14,968
# Cargojet, Inc.....	1,500	173,843
# Cascades, Inc.....	87,572	670,185
CCL Industries, Inc., Class B.....	28,670	1,440,273
* Celestica, Inc.....	119,111	1,255,314
Cenovus Energy, Inc.....	250,078	4,770,716
Centerra Gold, Inc.....	199,804	1,243,556
CES Energy Solutions Corp.....	212,968	442,384
#* CGI, Inc.....	27,814	2,384,647
Chesswood Group Ltd.....	6,897	62,477

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
CI Financial Corp.....	108,188	\$1,247,007
Cogeco Communications, Inc.....	14,803	958,198
Cogeco, Inc.....	6,264	333,806
Colliers International Group, Inc.....	2,492	311,422
Computer Modelling Group Ltd.....	51,922	201,922
Conifex Timber, Inc.....	13,656	19,729
Constellation Software, Inc.....	1,092	1,857,615
* Copper Mountain Mining Corp.....	164,383	207,958
Corby Spirit & Wine Ltd.....	7,550	103,178
# Corus Entertainment, Inc., Class B.....	372,041	1,092,401
Crescent Point Energy Corp.....	504,125	3,991,548
* Crew Energy, Inc.....	221,085	966,831
#* Denison Mines Corp.....	414,890	495,710
* Descartes Systems Group, Inc.....	4,000	276,160
Dexterra Group, Inc.....	29,187	143,363
Dollarama, Inc.....	25,498	1,545,351
# Doman Building Materials Group Ltd.....	61,405	322,717
# Dorel Industries, Inc., Class B.....	25,818	141,736
DREAM Unlimited Corp., Class A.....	31,388	808,874
Dundee Precious Metals, Inc.....	163,867	792,110
ECN Capital Corp.....	187,324	874,778
E-L Financial Corp. Ltd.....	977	614,178
* Eldorado Gold Corp.....	162,101	996,810
# Element Fleet Management Corp.....	333,090	3,823,688
Emera, Inc.....	1,377	65,283
# Empire Co. Ltd., Class A.....	48,926	1,484,725
# Endeavour Mining PLC.....	146,220	2,884,326
#* Endeavour Silver Corp.....	81,725	297,479
Enerflex Ltd.....	72,744	335,160
#* Energy Fuels, Inc.....	52,949	355,192
# Enerplus Corp.....	204,893	2,860,164
Enghouse Systems Ltd.....	24,532	628,363
* Ensign Energy Services, Inc.....	137,467	370,357
* Enthusiast Gaming Holdings, Inc., Class I.....	16,282	26,377
EQB, Inc.....	26,670	1,157,772
#* Equinox Gold Corp.....	208,472	930,081
* ERO Copper Corp.....	23,172	229,268
Evertz Technologies Ltd.....	22,556	256,288
Exchange Income Corp.....	18,890	691,549
# Exco Technologies Ltd.....	20,517	140,033
# Extencare, Inc.....	52,304	307,971
Fairfax Financial Holdings Ltd.....	12,935	6,967,758
# Fiera Capital Corp.....	60,771	432,333
Finning International, Inc.....	107,909	2,359,496
Firm Capital Mortgage Investment Corp.....	34,100	327,006
# First Majestic Silver Corp.....	58,520	448,263
#* First Mining Gold Corp.....	344,000	67,159
# First National Financial Corp.....	9,600	280,979
First Quantum Minerals Ltd.....	137,360	2,510,034
FirstService Corp.....	8,601	1,150,898
#* Fission Uranium Corp.....	337,775	197,830
#* Fortuna Silver Mines, Inc.....	244,862	701,044
# Franco-Nevada Corp.....	2,824	361,465
# Freehold Royalties Ltd.....	69,242	785,127
#* Frontera Energy Corp.....	37,553	368,037
* Fury Gold Mines Ltd.....	16,500	7,860
#* Galiano Gold, Inc.....	123,493	52,076
Gamehost, Inc.....	6,382	41,714
* GDI Integrated Facility Services, Inc.....	10,440	407,719

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	163,204	\$ 173,330
	10,030	1,197,130
#	6,500	179,725
	93,400	1,919,713
	39,838	1,167,991
	9,293	812,498
*	44,852	74,955
#*	37,900	46,467
*	246,892	327,763
#	39,328	955,751
	10,833	249,390
	9,278	241,994
*	22,200	107,658
*	30,496	339,599
	21,831	203,725
#	1,200	12,089
#	59,891	1,222,561
	276,709	1,065,304
*	81,312	154,299
	83,023	4,568,194
*	417,856	690,003
*	12,400	186,598
	34,629	1,005,432
*	59,862	129,490
#	23,597	1,132,056
	7,500	117,196
#	32,589	489,651
*	8,100	21,190
	11,989	1,784,470
*	70,212	1,733,711
*	5,000	6,250
*	48,303	300,255
Ω	23,636	686,626
*	17,806	78,702
*	41,221	107,837
	5,946	151,511
#*	164,853	885,703
#	41,683	1,080,363
*	4,642	554,916
	1,059,739	3,624,775
*	104,099	470,683
#	7,100	57,774
#	43,351	958,052
*	5,058	38,441
	1,803	170,367
#	47,117	1,537,636
	26,280	342,725
	19,256	474,878
#*	8,100	173,745
*††	116,588	0
#	55,228	2,517,833
	16,693	1,519,549
#*	332,721	168,887
#*	35,883	239,584
	438,316	2,471,314
#*	5,040	70,157
	16,036	91,040
#	150,100	9,585,297
*	1,005	100,873

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
* Major Drilling Group International, Inc.....	76,787	\$ 575,056
* Mandalay Resources Corp.....	2,837	6,137
Manulife Financial Corp.....	186,321	3,413,401
Maple Leaf Foods, Inc.....	64,638	1,371,453
Martinrea International, Inc.....	92,113	671,848
Maverix Metals, Inc.....	36,869	156,693
* Maxim Power Corp.....	1,400	3,630
Medical Facilities Corp.....	30,182	232,160
* MEG Energy Corp.....	276,554	3,807,463
Melcor Developments Ltd.....	7,353	80,791
# Methanex Corp.....	48,401	1,800,597
Metro, Inc.....	27,751	1,536,721
Morguard Corp.....	900	77,704
# MTY Food Group, Inc.....	13,274	598,653
# Mullen Group Ltd.....	106,428	1,213,423
# National Bank of Canada.....	57,679	4,047,057
Neo Performance Materials, Inc.....	11,691	132,837
#* New Gold, Inc.....	1,126,007	923,281
* New Pacific Metals Corp.....	11,807	36,720
# NFI Group, Inc.....	36,478	392,825
North American Construction Group Ltd.....	30,957	345,204
# North West Co., Inc.....	48,708	1,311,508
Northland Power, Inc.....	60,198	1,973,458
* Novagold Resources, Inc.....	8,500	41,480
Nutrien Ltd.....	40,886	3,502,318
* NuVista Energy Ltd.....	168,014	1,494,420
* Obsidian Energy Ltd.....	15,000	127,914
* OceanaGold Corp.....	676,723	1,231,318
Onex Corp.....	57,448	3,070,353
Open Text Corp.....	31,099	1,272,002
*†† Orbite Technologies, Inc.....	121,500	0
# Organigram Holdings, Inc.....	96,900	103,924
# Osisko Gold Royalties Ltd.....	116,831	1,221,938
#* Osisko Mining, Inc.....	221,763	491,825
# Pan American Silver Corp.....	119,044	2,420,252
Paramount Resources Ltd., Class A.....	70,661	1,755,277
# Parex Resources, Inc.....	161,830	3,012,789
Park Lawn Corp.....	30,543	821,683
Parkland Corp.....	83,241	2,335,597
Pason Systems, Inc.....	49,920	599,562
* Patriot One Technologies, Inc.....	141,605	51,420
Pembina Pipeline Corp.....	52,519	2,005,173
* Perpetua Resources Corp.....	6,110	16,864
* Petrus Resources Ltd.....	6,400	10,645
# Peyto Exploration & Development Corp.....	167,519	1,883,780
PHX Energy Services Corp.....	44,291	203,374
* Pipestone Energy Corp.....	600	2,010
# Pizza Pizza Royalty Corp.....	23,135	243,717
Polaris Renewable Energy, Inc.....	19,845	344,814
# Pollard Banknote Ltd.....	2,900	50,049
# PrairieSky Royalty Ltd.....	178,306	2,616,352
* Precision Drilling Corp.....	13,219	901,009
# Premium Brands Holdings Corp.....	9,287	746,195
Primo Water Corp.....	124,309	1,642,586
# Quarterhill, Inc.....	121,224	201,638
Quebecor, Inc., Class B.....	32,000	710,945
#* Questerre Energy Corp., Class A.....	62,560	10,015
#* Real Matters, Inc.....	31,043	142,543
* Recipe Unlimited Corp.....	2,510	26,128

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	27,026	\$ 1,448,864
*	2,704	28,614
	27,580	834,583
	14,768	1,064,338
#	47,491	2,183,033
#	86,462	436,851
#	93,859	9,151,880
#	55,855	1,200,367
*	273,861	254,496
#	96,612	574,870
	87,660	2,165,230
#	24,400	258,948
*	33,065	453,656
	231,035	1,158,286
	90,624	2,449,672
*	67,474	306,664
#	63,111	669,281
#*	28,905	719,427
#*	18,132	123,298
Ω	42,771	956,590
#	136,659	2,554,853
	23,678	53,276
	765	14,314
*††	135,301	0
*Ω	18,447	687,576
	8,586	324,846
#	193,085	3,182,004
	29,733	1,467,550
#	32,544	918,465
	50,198	1,490,005
*Ω	11,760	45,091
	73,905	3,432,148
	284,850	9,667,735
#*	50,484	445,499
#	41,732	377,056
	13,900	37,557
#	27,356	217,042
#	233,188	810,344
*	292,229	322,182
	35,774	1,907,445
	1,000	31,002
#	307,292	9,031,437
	21,200	488,053
#	17,271	1,725,117
	3,524	395,702
	165,800	160,550
	73,896	483,003
	11,761	1,206,730
*	90,351	687,928
	19,641	1,654,197
#	96,398	6,262,228
	38,348	230,888
#*	34,400	24,983
	187,536	11,749,649
	136,091	1,554,159
	113,207	1,296,017
#	23,543	328,725
#	69,671	883,571
	53,754	207,490

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
#* Treasury Metals, Inc.....	11,477	\$ 3,675
Tree Island Steel Ltd.....	3,300	9,896
* Trevali Mining Corp.....	33,236	11,420
* Trican Well Service Ltd.....	188,619	558,250
# Tricon Residential, Inc.....	45,528	494,904
* Trisura Group Ltd.....	16,800	468,755
* Turquoise Hill Resources Ltd.....	88,230	2,306,829
* Uni-Select, Inc.....	27,800	803,032
Vermilion Energy, Inc.....	126,141	3,261,956
VersaBank.....	3,600	26,482
* Victoria Gold Corp.....	11,886	94,583
* Viemed Healthcare, Inc.....	23,412	183,784
* Village Farms International, Inc.....	1,355	4,065
Wajax Corp.....	19,907	324,593
Waste Connections, Inc.....	1,884	251,269
Waterloo Brewing Ltd.....	3,400	12,214
#* Wesdome Gold Mines Ltd.....	89,978	723,731
# West Fraser Timber Co. Ltd.....	75,159	7,036,826
# Western Forest Products, Inc.....	330,268	384,288
# Westshore Terminals Investment Corp.....	42,443	1,124,588
Wheaton Precious Metals Corp.....	15,600	535,080
# Whitecap Resources, Inc.....	523,634	4,003,262
* WildBrain Ltd.....	44,111	80,606
Winpak Ltd.....	15,056	545,428
WSP Global, Inc.....	11,085	1,337,420
Yamana Gold, Inc.....	843,203	4,029,878
#* Yangarra Resources Ltd.....	29,500	68,420
Yellow Pages Ltd.....	19,713	193,967
TOTAL CANADA.....		<u>381,320,017</u>
CHINA — (0.0%)		
BOE Varitronix Ltd.....	290,000	674,210
* China Display Optoelectronics Technology Holdings Ltd.....	352,000	17,520
China Gold International Resources Corp. Ltd.....	243,398	672,859
Fountain SET Holdings Ltd.....	1,240,000	170,396
GDH Guangnan Holdings Ltd.....	154,000	12,145
* Goodbaby International Holdings Ltd.....	1,077,000	126,282
*†† Hanfeng Evergreen, Inc.....	5,700	0
* Neo-Neon Holdings Ltd.....	613,000	35,707
TOTAL CHINA.....		<u>1,709,119</u>
DENMARK — (2.2%)		
* ALK-Abello AS.....	67,800	1,353,676
Alm Brand AS.....	707,360	1,064,506
AP Moller - Maersk AS, Class A.....	309	827,803
AP Moller - Maersk AS, Class B.....	401	1,094,864
#* Bang & Olufsen AS.....	69,915	146,825
BankNordik P/F.....	3,257	56,401
#* Bavarian Nordic AS.....	62,931	3,120,525
* Brodrene Hartmann AS.....	2,387	89,259
Carlsberg AS, Class B.....	31,338	4,053,316
cBrain AS.....	1,135	32,546
Chemometec AS.....	4,379	523,082
Chr Hansen Holding AS.....	33,321	2,180,953
Coloplast AS, Class B.....	2,777	325,017
Columbus AS.....	64,216	74,965
D/S Norden AS.....	35,416	1,545,470
# Danske Bank AS.....	194,811	2,724,295

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
DENMARK — (Continued)		
* Demant AS.....	39,749	\$ 1,514,267
Dfds AS.....	34,011	1,218,906
* Drilling Co. of 1972 AS.....	9,601	455,644
DSV AS.....	14,178	2,388,943
# FLSmidth & Co. AS.....	46,159	1,267,861
Fluegger Group AS.....	275	18,279
* Genmab AS.....	4,233	1,506,186
# GN Store Nord AS.....	58,432	2,034,842
H Lundbeck AS.....	342,505	1,692,869
* H+H International A/S, Class B.....	23,980	489,153
* Harboes Bryggeri AS, Class B.....	1,400	14,272
* ISS AS.....	145,073	2,535,373
Jeudan AS.....	1,369	53,861
* Jyske Bank AS.....	61,980	3,243,818
Matas AS.....	30,680	329,168
#* MT Hoejgaard Holding AS.....	904	14,287
*Ω Netcompany Group AS.....	13,785	773,025
* Nilfisk Holding AS.....	21,970	519,253
* NKT AS.....	41,329	2,117,498
*Ω NNIT AS.....	4,632	45,903
North Media AS.....	7,929	82,931
Novo Nordisk AS, Class B.....	47,591	5,543,102
Novozymes AS, Class B.....	17,618	1,125,442
* NTG Nordic Transport Group AS, Class A.....	9,713	428,234
Pandora AS.....	51,466	3,823,497
* Parken Sport & Entertainment AS.....	3,780	44,664
Per Aarsleff Holding AS.....	18,684	575,248
Ringkjoebing Landbobank AS.....	29,794	3,345,654
Rockwool International AS, Class A.....	2,523	621,736
Rockwool International AS, Class B.....	5,734	1,420,880
Royal Unibrew AS.....	36,734	3,132,807
#* RTX AS.....	10,840	251,323
Ω Scandinavian Tobacco Group AS, Class A.....	63,134	1,209,159
Schow & Co. AS.....	13,251	986,616
SimCorp AS.....	29,281	2,185,483
Solar AS, Class B.....	5,383	506,245
SP Group AS.....	3,777	169,623
Spar Nord Bank AS.....	91,682	1,050,495
Sparekassen Sjaelland-Fyn AS.....	7,694	165,962
Sydbank AS.....	42,354	1,300,652
TCM Group AS.....	3,262	41,704
* Tivoli AS.....	881	97,901
Topdanmark AS.....	35,575	1,734,438
* TORM PLC, Class A.....	30,726	502,134
Tryg AS.....	73,614	1,678,498
UIE PLC.....	1,328	384,158
Vestas Wind Systems AS.....	64,469	1,694,485
* Zealand Pharma AS.....	26,444	476,929
TOTAL DENMARK.....		<u>76,026,911</u>
FINLAND — (1.5%)		
Aktia Bank Oyj.....	47,921	459,522
Alandsbanken Abp, Class B.....	1,791	53,241
Alma Media Oyj.....	15,120	158,207
Anora Group Oyj.....	24,020	204,110
Apetit Oyj.....	2,895	29,589
Aspo Oyj.....	15,585	119,997
# Atria Oyj.....	12,295	116,983
# Bittium Oyj.....	11,330	60,628

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)		
	33,728	\$1,192,853
	47,656	237,671
	19,538	139,012
	6,411	48,678
	32,280	1,785,248
Ω	5,136	123,631
	4,537	26,342
	2,449	56,380
#*	1,283	23,521
	1,283	23,450
#*	490,921	201,824
	37,019	731,257
	73,810	828,465
*	41,859	129,843
	471	11,547
#	3,467	73,980
#	43,929	52,345
	53,093	2,069,489
	7,050	30,281
#	7,881	64,985
	107,243	1,361,686
	23,472	531,795
	82,366	2,037,172
	21,751	388,024
	31,808	1,453,671
	46,376	1,245,141
#	29,795	349,610
	9,280	129,008
	110,928	988,898
	166,958	1,380,190
#	8,871	183,864
	3,270	168,148
	718,736	3,743,735
	68,694	812,497
	312,611	3,081,815
	9,640	354,911
	109,357	222,199
	11,860	566,037
	53,749	2,565,842
	309,273	1,361,668
	13,078	142,090
#	7,483	201,398
#*	3,512	283,983
#	72,424	160,639
	2,750	15,867
	11,265	580,254
Ω	16,079	109,056
	56,935	2,459,748
	52,546	742,245
#	3,060	14,008
	244,192	3,776,597
	6,463	21,040
	7,765	83,105
#Ω	70,958	666,543
	62,691	1,705,190
	41,662	548,032
	80,963	2,565,698
	56,120	844,899
	9,648	445,150

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)		
Valmet Oyj.....	97,488	\$ 2,712,834
Wartsila OYJ Abp.....	102,807	903,317
#* WithSecure Oyj.....	41,859	76,011
YIT Oyj.....	155,620	529,361
TOTAL FINLAND.....		<u>51,566,055</u>
FRANCE — (6.8%)		
ABC arbitrage.....	34,142	244,167
* Accor SA.....	46,288	1,201,123
#* Aeroports de Paris.....	3,213	443,946
Air Liquide SA.....	19,537	2,685,993
AKWEL.....	9,391	169,116
Albioma SA.....	25,367	1,293,779
Ω ALD SA.....	19,476	230,713
# Alstom SA.....	100,418	2,386,503
Altamir.....	17,275	448,310
Alten SA.....	13,967	1,891,691
Ω Amundi SA.....	28,398	1,541,864
Arkema SA.....	51,529	4,881,628
Assystem SA.....	5,099	192,114
* Atos SE.....	67,753	835,293
Aubay.....	7,481	397,786
AXA SA, Sponsored ADR.....	12,088	279,112
AXA SA.....	180,809	4,166,293
Axway Software SA.....	5,568	107,995
# Bastide le Confort Medical.....	2,869	107,980
Beneteau SA.....	44,363	510,154
# Bigben Interactive.....	18,417	277,605
BioMerieux.....	7,736	837,324
BNP Paribas SA.....	106,510	5,032,308
Boiron SA.....	4,122	192,797
Bollore SE.....	187,618	947,255
# Bonduelle SCA.....	21,198	285,074
*†† Bourbon Corp.....	9,346	0
Bouygues SA.....	199,685	6,036,424
# Bureau Veritas SA.....	43,765	1,207,065
Burelle SA.....	25	13,111
Capgemini SE.....	8,067	1,538,674
# Carrefour SA.....	296,790	5,057,908
#* Casino Guichard Perrachon SA.....	34,093	402,102
Catana Group.....	21,782	162,755
Catering International Services.....	1,201	11,375
Cegedim SA.....	6,965	149,199
* CGG SA.....	619,117	552,971
Chargeurs SA.....	22,076	378,465
Cie de Saint-Gobain.....	139,932	6,525,004
* Cie des Alpes.....	21,904	384,567
Cie Generale des Etablissements Michelin SCA.....	337,352	9,440,649
Cie Plastic Omnium SA.....	33,403	624,749
* Coface SA.....	103,870	1,087,814
Credit Agricole SA.....	188,291	1,734,881
Danone SA.....	25,570	1,409,908
Dassault Aviation SA.....	4,868	696,234
Derichebourg SA.....	117,943	751,747
Edenred.....	21,567	1,107,045
Eiffage SA.....	52,095	4,888,542
* Ekinops SAS.....	2,213	15,893
Electricite de France SA.....	94,700	1,150,060
Electricite de Strasbourg SA.....	88	9,409

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
FRANCE — (Continued)			
*Ω	Elior Group SA.....	111,917	\$ 363,696
	Elis SA.....	178,978	2,671,399
	Engie SA.....	492,849	6,097,694
	Equasens.....	1,780	155,066
	Eramet SA.....	8,814	933,018
	EssilorLuxottica SA.....	9,172	1,438,008
#*	Esso SA Francaise.....	1,610	95,004
	Etablissements Maurel et Prom SA.....	71,160	376,062
	Eurazeo SE.....	34,164	2,440,249
*	Euroapi SA.....	2,044	34,482
	Eurofins Scientific SE.....	26,810	2,090,064
Ω	Euronext NV.....	32,196	2,623,284
	Eutelsat Communications SA.....	80,175	610,109
	Exel Industries, Class A.....	905	42,359
*	Faurecia SE.....	110,744	2,001,697
	Fnac Darty SA.....	17,375	697,506
	Gaztransport Et Technigaz SA.....	12,868	1,774,806
*	Genfit.....	18,891	79,955
	Getlink SE.....	36,927	739,069
*	GL Events.....	10,027	191,931
	Groupe Crit.....	2,385	148,920
*	Groupe Gorge SA.....	1,262	24,791
	Groupe SFPI.....	15,420	41,679
	Guerbet.....	6,035	124,514
#	Guillemot Corp.....	1,695	22,461
	Haulotte Group SA.....	3,503	12,379
#	HEXAOM.....	3,004	80,489
*	ID Logistics Group.....	1,594	516,118
	Imerys SA.....	31,718	1,074,809
	Infotel SA.....	2,281	124,965
#*	Innate Pharma SA.....	13,430	41,859
	Ipsen SA.....	16,479	1,666,969
	IPSOS.....	41,736	2,139,207
	Jacquet Metals SACA.....	11,536	207,789
*	JCDecaux SA.....	66,340	1,069,832
#	Kaufman & Broad SA.....	11,991	332,915
	Kering SA.....	2,485	1,422,640
	Korian SA.....	62,260	921,215
Ω	La Francaise des Jeux SAEM.....	10,584	378,040
	Laurent-Perrier.....	1,590	161,970
	Lectra.....	23,840	837,945
	Legrand SA.....	20,599	1,686,412
	Linedata Services.....	4,129	154,436
	LISI.....	19,356	456,056
#	LNA Sante SA.....	5,697	195,099
	L'Oreal SA.....	4,779	1,806,736
#*	Lumibird.....	654	13,708
	LVMH Moet Hennessy Louis Vuitton SE.....	2,596	1,802,543
Ω	Maisons du Monde SA.....	28,753	307,325
	Manitou BF SA.....	10,110	192,435
	Manutan International.....	1,396	95,574
	Mersen SA.....	17,903	629,853
	Metropole Television SA.....	28,928	381,053
#*	Nacon SA.....	10,234	57,334
	Nexans SA.....	34,084	3,273,584
#	Nexity SA.....	42,637	1,047,791
#*	Nicox.....	10,169	18,977
	NRJ Group.....	16,447	107,467
#	Oeneo SA.....	17,064	256,551

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
#*	Onxeo SA.....	5,700
	Orange SA.....	932,862
#*	Orpea SA.....	23,178
	Pernod Ricard SA.....	6,040
	Plastiques Du Val De Loire.....	4,998
#*	Prodways Group SA.....	1,893
	Publicis Groupe SA.....	47,185
	Quadiant SA.....	32,141
#*††	Recylex SA.....	4,720
#	Remy Cointreau SA.....	2,630
*	Renault SA.....	116,908
	Rexel SA.....	244,826
	Robertet SA.....	330
	Rothschild & Co.....	31,792
	Rubis SCA.....	20,778
	Safran SA.....	2,590
	Samse SA.....	244
	Sanofi.....	47,014
	Sartorius Stedim Biotech.....	1,805
	Savencia SA.....	5,773
	Schneider Electric SE.....	14,350
	SCOR SE.....	150,768
	SEB SA.....	14,102
	Seche Environnement SA.....	4,299
	SES SA.....	332,831
*Ω	SMCP SA.....	13,084
	Societe BIC SA.....	23,411
*	Societe des Bains de Mer et du Cercle des Etrangers a Monaco.....	536
	Societe Generale SA.....	207,119
	Societe LDC SA.....	540
	Societe pour l'Informatique Industrielle.....	7,168
#	Sodexo SA.....	31,282
*	SOITEC.....	5,050
#*	Solocal Group.....	32,742
	Somfy SA.....	3,975
	Sopra Steria Group SACA.....	16,108
	SPIE SA.....	90,996
	Stef SA.....	3,236
#	STMicroelectronics NV.....	33,324
	Sword Group.....	9,760
	Synergie SE.....	6,994
*	Technicolor SA.....	68,758
	Technip Energies NV.....	109,596
	Teleperformance.....	8,764
#	Television Francaise 1.....	50,799
	Thales SA.....	13,980
	Thermador Groupe.....	4,498
#	Tikehau Capital SCA.....	16,729
	Totalenergies EP Gabon.....	636
#	TotalEnergies SE.....	375,407
	Trigano SA.....	7,260
*	Ubisoft Entertainment SA.....	45,352
#	Union Financiere de France BQE SA.....	2,287
	Valeo.....	177,270
*	Vallourec SA.....	120,467
Ω	Verallia SA.....	32,488
	Vetoquinol SA.....	2,629
	Vicat SA.....	21,056
	VIEL & Cie SA.....	15,605

\$ 2,006

9,532,386

577,113

1,186,524

20,753

5,734

2,510,966

625,773

1,672

519,575

3,456,312

4,351,156

308,944

1,170,798

507,840

284,681

44,218

4,671,947

722,071

339,853

1,984,748

2,653,142

1,187,253

361,483

2,511,792

71,240

1,322,796

48,481

4,640,789

53,890

338,930

2,541,775

808,297

33,252

502,632

2,684,176

2,185,262

308,900

1,261,098

403,249

209,444

220,310

1,294,358

2,930,690

349,938

1,738,547

378,530

413,895

108,576

19,174,796

710,359

1,930,835

35,576

3,807,764

1,116,250

831,584

330,044

548,967

86,814

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
Vilmorin & Cie SA.....	8,732	\$ 361,156
Vinci SA.....	36,490	3,497,885
Virbac SA.....	1,812	669,272
Vivendi SE.....	138,870	1,318,343
Vranken-Pommery Monopole SA.....	1,795	32,597
Wavestone.....	8,634	450,848
*Ω Worldline SA.....	71,548	3,157,995
*Ω X-Fab Silicon Foundries SE.....	36,746	245,397
* Xilam Animation SA.....	361	14,849
TOTAL FRANCE.....		<u>228,923,498</u>
GERMANY — (5.6%)		
1&1 AG.....	41,453	718,269
7C Solarparken AG.....	35,842	191,460
* Aareal Bank AG.....	59,491	1,934,999
Adesso SE.....	1,516	262,655
AIXTRON SE.....	5,488	141,880
All for One Group SE.....	2,007	105,838
Allgeier SE.....	3,364	115,508
Allianz SE.....	36,861	6,694,182
Allianz SE, Sponsored ADR.....	8,379	151,660
Amadeus Fire AG.....	2,171	242,565
Aroundtown SA.....	57,819	185,429
Atoss Software AG.....	1,945	306,908
#Ω Aumann AG.....	4,058	58,245
Aurubis AG.....	38,286	2,764,137
BASF SE.....	137,484	6,126,998
# Basler AG.....	6,858	261,299
* Bauer AG.....	8,828	78,467
Bayer AG.....	60,627	3,536,387
Bayerische Motoren Werke AG.....	59,479	4,860,227
BayWa AG.....	15,030	646,951
Bechtle AG.....	15,430	713,697
Ω Befesa SA.....	13,346	618,194
Beiersdorf AG.....	5,965	615,139
Bertrandt AG.....	5,455	203,734
* Bijou Brigitte AG.....	2,483	68,225
# Bilfinger SE.....	31,306	945,991
#* Borussia Dortmund GmbH & Co. KGaA.....	73,370	286,200
Brenntag SE.....	39,371	2,765,619
CANCOM SE.....	15,325	523,883
Carl Zeiss Meditec AG.....	2,019	294,653
# CECONOMY AG.....	173,333	349,583
CENIT AG.....	3,984	66,062
Cewe Stiftung & Co. KGAA.....	5,534	475,246
* Commerzbank AG.....	883,755	6,054,717
CompuGroup Medical SE & Co. KgaA.....	13,210	572,631
Continental AG.....	52,374	3,731,184
Ω Covestro AG.....	185,314	6,249,785
CropEnergies AG.....	27,276	401,967
* CTS Eventim AG & Co. KGaA.....	16,102	886,951
* Daimler Truck Holding AG.....	81,955	2,239,417
#*Ω Delivery Hero SE.....	2,281	110,050
Dermapharm Holding SE.....	7,158	403,271
Deutsche Bank AG.....	408,778	3,561,154
Deutsche Beteiligungs AG.....	14,598	421,331
Deutsche Boerse AG.....	12,337	2,153,612
#* Deutsche Lufthansa AG.....	246,693	1,518,606
Ω Deutsche Pfandbriefbank AG.....	127,122	1,175,031

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	39,403	\$1,573,750
	6,767	129,046
	205,088	3,896,462
	1,876	46,386
	108,609	453,431
	18,473	210,121
	3,133	130,697
#	2,767	64,911
	2,816	128,177
	21,318	530,023
Ω	3,138	91,598
	452,463	4,067,235
	11,832	524,664
	6,901	80,405
	7,448	360,731
	23,241	186,016
	31,634	692,240
	3,035	297,870
	124,114	2,647,313
#	1,817	40,338
	9,854	398,321
	415	24,782
#*	16,612	168,964
*	22,452	1,026,789
	114,320	2,691,852
	56,859	2,107,961
	128,494	3,288,027
	18,292	467,360
	20,167	752,785
#	26,836	1,611,915
*	7,358	197,981
	23,807	1,075,954
*	742	98,788
*	11,779	17,478
	15,706	214,209
#	15,089	396,208
*	9,526	62,579
	23,992	334,383
	3,802	539,302
#Ω	2,785	959,452
	1,608	68,838
	96,193	4,899,783
#*	179,426	275,380
*	6,368	176,010
	6,468	407,838
	13,777	353,235
*	13,766	52,230
	3,977	213,464
	9,349	733,804
	28,027	1,656,182
*	1,475	306,581
	20,202	484,424
	25,149	687,825
Ω	36,036	394,812
	4,853	79,997
	35,706	864,811
#Ω	12,353	513,553
	192,423	4,057,475
	45,458	2,073,458

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	80,383	\$ 787,803
	714	21,550
	8,852	527,363
*	13,885	210,607
#	34,555	514,885
	9,106	793,407
	83	32,933
	6,567	401,236
	79,422	2,920,806
	4,955	450,138
	6,821	122,385
#*	22,566	174,299
#*	2,130	78,000
*	451	13,112
	163,910	9,666,425
	2,561	487,770
*	109,286	888,178
	62,100	363,329
	3,436	664,225
	9,671	2,192,474
#	2,597	47,273
#*	4,431	519,657
	12,569	841,451
	1,591	212,957
	7,174	383,271
#*	58,604	569,438
	29,691	553,914
	5,091	174,731
	25,462	328,664
	5,271	833,402
	60,101	956,698
	1,001	29,245
	91,375	781,505
	5,104	127,564
	14,585	983,925
*	8,646	188,861
*	80,281	90,860
*	33,395	1,658,864
*	1,041	15,017
#	640	446,109
	12,054	2,210,427
	18,510	727,097
	75,009	3,085,716
	37,119	300,263
#	24,908	634,174
	14,288	1,332,680
Ω	34,139	1,951,675
	753	217,815
*	33,817	256,139
	17,437	1,944,992
#*	213,799	3,552,802
Ω	3,067	157,164
	12,061	979,213
	8,143	994,111
#*	6,053	330,266
*	819	23,145
#	24,743	668,469
	18,893	1,064,771
	4,290	395,725

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	12,819	\$ 560,674
	69,173	975,848
#	12,660	200,169
	8,145	195,455
	8,044	938,619
	896	5,139
	32,103	355,517
	30,541	416,461
*	32,043	1,169,753
*Ω	42,151	438,862
	6,345	163,225
	1,008,993	2,682,538
*	362,577	2,239,303
	3,961	91,646
#	17,374	116,083
	63,159	1,663,682
	878	15,481
#*	1,984	26,682
#	5,344	435,025
	17,548	1,089,000
*	20,586	1,119,632
	6,107	1,209,599
	7,264	259,251
	6,672	1,004,444
	30,563	588,058
	6,761	283,788
#*	2,817	20,775
	23,143	397,428
#*Ω	4,528	127,477
	8,173	261,832
TOTAL GERMANY.....		<u>188,608,622</u>
HONG KONG — (2.3%)		
*	1,631,933	24,889
	38,000	23,705
	448,200	4,502,906
*	1,608,000	95,244
	236,000	69,848
	278,000	44,238
	208,425	28,774
*	1,236,000	49,626
	136,000	57,315
	482,000	41,158
	49,000	2,448
	247,100	1,968,802
	10,000	14,712
	758,281	963,746
Ω	152,100	1,294,464
	311,500	1,126,794
	519,000	39,632
	386,000	66,863
††	1,027,000	36,802
Ω	31,300	86,668
††	2,638,000	4,470
	292,000	445,583
#*	1,249,000	1,293,937
#*	31,000	57,997
*	1,272,000	47,746
	162,000	45,198

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	24,781	\$ 7,591
	30,055	33,200
*	32,500	812
*	291,000	25,170
*	4,676,000	101,087
*††	64,000	275
#*	1,612,000	162,048
*	17,355,000	73,171
*	403,500	111,058
	112,000	20,240
	385,000	397,992
	254,000	502,350
	1,080,000	55,754
	790,925	114,765
	1,924,000	641,634
	322,152	2,280,748
	343,960	2,281,582
	115,000	721,139
	672,000	68,611
	22,250	5,173
*	192,000	97,837
	518,000	25,038
*	241,000	423,336
Ω	378,500	119,527
	3,691,515	88,848
*††	443,000	0
	477,795	364,426
	197,466	518,556
	83,500	43,341
	2,000	2,370
	242,000	128,642
	313,000	269,063
††	234,000	42,478
*	400,000	30,153
*	3,231,000	27,568
	480,000	28,795
	1,207,750	114,516
	1,020,000	18,170
*	992,000	69,580
*	1,845,548	270,661
*Ω	81,600	212,195
*	1,730,000	29,158
	44,000	32,557
#	67,000	114,276
	1,892,575	610,535
	1,899,200	757,857
*Ω	916,000	147,409
#*Ω	55,800	79,729
*Ω	350,000	114,652
	75,000	48,493
*	48,000	13,405
	43,000	255,810
*††	436,000	8,642
	152,150	14,141
	1,262,000	297,503
	447,000	43,896
*	204,000	0
	90,000	5,391
	2,080,000	4,213

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
* GR Properties Ltd.....	668,000	\$ 95,184
Great Eagle Holdings Ltd.....	210,003	456,728
Greentech Technology International Ltd.....	564,000	64,628
G-Resources Group Ltd.....	498,930	145,142
Guoco Group Ltd.....	18,000	176,991
Guotai Junan International Holdings Ltd.....	2,444,000	246,229
# Haitong International Securities Group Ltd.....	2,397,565	287,006
Hang Lung Group Ltd.....	742,000	1,338,291
Hang Lung Properties Ltd.....	925,000	1,687,657
Hang Seng Bank Ltd.....	42,300	682,325
Hanison Construction Holdings Ltd.....	381,459	56,432
* Hans Energy Co. Ltd.....	688,000	14,206
* Harbour Centre Development Ltd.....	53,000	45,496
Henderson Land Development Co. Ltd.....	251,575	875,769
HK Electric Investments & HK Electric Investments Ltd.....	182,788	165,317
HKBN Ltd.....	669,500	743,776
HKR International Ltd.....	717,188	245,669
HKT Trust & HKT Ltd.....	1,293,000	1,811,642
Hon Kwok Land Investment Co. Ltd.....	110,000	33,837
Hong Kong & China Gas Co. Ltd.....	545,735	576,368
* Hong Kong ChaoShang Group Ltd.....	240,000	25,978
Hong Kong Exchanges & Clearing Ltd.....	1,200	55,069
Hong Kong Ferry Holdings Co. Ltd.....	96,000	81,427
Hong Kong Technology Venture Co. Ltd.....	369,000	230,032
* Hongkong & Shanghai Hotels Ltd.....	410,720	358,852
Hongkong Chinese Ltd.....	296,000	23,078
*†† Hsin Chong Group Holdings Ltd.....	1,532,000	0
Hung Hing Printing Group Ltd.....	280,000	37,444
Hutchison Telecommunications Hong Kong Holdings Ltd.....	1,254,000	226,691
Hysan Development Co. Ltd.....	117,000	358,674
IGG, Inc.....	658,000	263,891
* Imagi International Holdings Ltd.....	216,799	10,276
International Housewares Retail Co. Ltd.....	248,000	91,638
* IPE Group Ltd.....	365,000	34,881
#* IRC Ltd.....	6,868,000	141,059
ITC Properties Group Ltd.....	290,283	37,652
Jacobson Pharma Corp. Ltd.....	284,000	27,116
Johnson Electric Holdings Ltd.....	319,988	409,176
K Wah International Holdings Ltd.....	1,105,000	410,847
* Kader Holdings Co. Ltd.....	104,000	5,708
Karrie International Holdings Ltd.....	396,000	71,109
Kerry Logistics Network Ltd.....	527,250	1,058,365
Kerry Properties Ltd.....	406,000	976,485
Kingmaker Footwear Holdings Ltd.....	94,000	10,784
* Kingston Financial Group Ltd.....	634,000	19,276
Kowloon Development Co. Ltd.....	414,000	504,650
#* KuangChi Science Ltd.....	1,092,000	20,140
* Kwoon Chung Bus Holdings Ltd.....	22,000	5,610
* Lai Sun Development Co. Ltd.....	256,069	140,867
* Lai Sun Garment International Ltd.....	30,223	16,633
* Landing International Development Ltd.....	1,533,000	37,328
# Langham Hospitality Investments & Langham Hospitality Investments Ltd....	938,750	112,466
* Lifestyle International Holdings Ltd.....	409,000	140,405
Lippo China Resources Ltd.....	2,772,000	34,923
Lippo Ltd.....	9,000	3,279
Liu Chong Hing Investment Ltd.....	178,000	160,612
L'Occitane International SA.....	170,750	582,491
Luk Fook Holdings International Ltd.....	339,000	827,713
Lung Kee Bermuda Holdings.....	106,000	37,897

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	793,600	\$ 621,231
*	18,263,999	62,871
	280,498	81,471
*	570,000	386,573
*	10,831	55,780
	155,000	261,396
	363,000	115,663
*	459,000	106,195
	58,716	310,931
*	624,000	581,963
*††	35,000	684
	650,644	2,175,686
*††	788,000	2,941
	269,000	195,571
	1,341,830	1,330,840
	18,500	644,738
#	390,368	212,791
*	3,201,000	152,631
††	1,218,336	4,253
	4,310,000	2,061,196
*	190,081	11,020
	937,000	372,600
*	246,000	60,367
*	340,000	34,178
#	208,000	186,879
	1,719,415	920,244
	144,000	15,464
	244,000	114,669
	640,000	90,518
	898,000	74,415
	144,000	52,584
	81,300	469,236
*	1,088,000	26,483
	292,000	88,099
*	240,000	100,176
Ω	210,000	132,266
#*	426,000	70,528
	84,000	32,690
*Ω	421,800	884,771
*	65,600	153,867
	294,000	127,200
	162,968	103,305
*	1,027,666	838,206
*	137,500	10,502
*	13,497	1,918
*	1,541,249	288,929
	1,338,000	162,264
	1,662,876	2,470,763
	347,000	1,181,509
#*	1,443,000	588,727
	314,166	164,013
	996,000	65,974
	69,000	56,737
*	1,200,000	9,332
*	25,000	11,634
	436,000	424,673
	447,341	206,262
	92,282	1,101,582
	350,000	228,906

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	236,500	\$ 1,346,896
	407,500	383,705
#	214,000	122,285
	323,000	34,120
	78,000	865,536
*	274,500	139,650
	233,000	216,843
	596,000	110,224
	1,265,899	82,185
	220,000	28,293
	199,022	270,474
	919,000	484,809
††	5,166,000	20,598
*††	590,000	0
	723,000	240,099
	420,000	33,585
	236,000	355,627
Ω	826,699	87,674
	707,200	540,137
	91,200	621,714
	158,000	54,014
	9,480,000	81,909
Ω	6,453,068	4,887,147
	4,000	17,805
	30,000	64,621
	154,000	77,383
*	121,000	17,672
	586,000	1,155,787
	128,000	40,605
	669,000	888,981
#	446,999	136,702
*	1,520,000	84,301
TOTAL HONG KONG		<u>77,640,223</u>
IRELAND — (0.6%)		
	482,180	1,096,789
	648,419	3,713,986
	631,372	702,338
#	169,599	6,544,825
*	146,986	541,597
	15,411	160,593
*	9,565	961,351
	53,616	631,781
*Ω	473,677	525,739
	104,431	418,035
	3,556	375,340
	21,865	1,415,279
*	40,877	58,436
	62,185	2,254,044
TOTAL IRELAND		<u>19,400,133</u>
ISRAEL — (1.2%)		
	10,959	23,071
	1,140	53,696
	2,858	149,515
	1,245	71,784
*	5,279	102,057
*	9,849	51,085

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
Alony Hetz Properties & Investments Ltd.....	9,320	\$ 136,009
Alrov Properties & Lodgings Ltd.....	4,709	261,399
Amot Investments Ltd.....	8,270	56,698
Arad Ltd.....	1,380	19,083
Ashtrom Group Ltd.....	12,651	294,839
AudioCodes Ltd.....	12,514	304,090
Aura Investments Ltd.....	84,577	163,108
Automatic Bank Services Ltd.....	4,388	25,643
#* Avgol Industries 1953 Ltd.....	33,733	23,124
Azorim-Investment Development & Construction Co. Ltd.....	54,446	207,793
Azrieli Group Ltd.....	1,145	91,780
Bank Hapoalim BM.....	179,380	1,671,822
Bank Leumi Le-Israel BM.....	153,782	1,495,316
* Bet Shemesh Engines Holdings 1997 Ltd.....	4,541	146,445
Bezeq The Israeli Telecommunication Corp. Ltd.....	283,532	485,448
Big Shopping Centers Ltd.....	1,066	141,991
* BioLine RX Ltd.....	118,855	10,568
Blue Square Real Estate Ltd.....	1,129	88,073
* Brack Capital Properties NV.....	528	59,600
* Camtek Ltd.....	1,177	34,736
Carasso Motors Ltd.....	26,998	139,447
* Cellcom Israel Ltd.....	80,807	430,450
#* Ceragon Networks Ltd.....	21,364	55,546
* Clal Insurance Enterprises Holdings Ltd.....	54,667	1,069,380
* Compugen Ltd.....	7,817	13,476
Danel Adir Yeoshua Ltd.....	2,111	267,738
Delek Automotive Systems Ltd.....	23,058	290,171
* Delek Group Ltd.....	3,827	581,053
Delta Galil Industries Ltd.....	6,912	337,749
Dor Alon Energy in Israel 1988 Ltd.....	4,660	174,303
# Duniec Brothers Ltd.....	3,258	215,456
Elbit Systems Ltd.....	2,684	620,651
Electra Consumer Products 1970 Ltd.....	8,420	396,485
Electra Ltd.....	594	355,986
Electra Real Estate Ltd.....	12,365	204,313
* Ellomay Capital Ltd.....	2,696	71,499
Energix-Renewable Energies Ltd.....	24,922	101,012
* Enlight Renewable Energy Ltd.....	78,072	177,858
* Equital Ltd.....	22,132	784,785
* Fattal Holdings 1998 Ltd.....	1,772	207,237
# First International Bank of Israel Ltd.....	10,543	445,742
FMS Enterprises Migun Ltd.....	2,031	64,877
Formula Systems 1985 Ltd.....	7,015	729,792
Fox Wizel Ltd.....	2,788	354,479
Gav-Yam Lands Corp. Ltd.....	17,901	172,317
* Gilat Satellite Networks Ltd.....	18,284	123,456
Hagag Group Real Estate Development.....	1,448	9,800
Hamat Group Ltd.....	13,740	136,505
Harel Insurance Investments & Financial Services Ltd.....	102,513	1,048,208
Hilan Ltd.....	8,673	505,345
ICL Group Ltd.....	25,129	228,986
IDI Insurance Co. Ltd.....	6,684	174,268
IES Holdings Ltd.....	1,571	141,618
Ilex Medical Ltd.....	3,707	127,188
Infinya Ltd.....	2,531	227,316
Inrom Construction Industries Ltd.....	76,099	368,238
Isracard Ltd.....	153,720	480,543
Israel Canada T.R Ltd.....	43,856	169,258
Israel Discount Bank Ltd., Class A.....	501,282	2,850,219

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
ISRAEL — (Continued)			
#	Israel Land Development - Urban Renewal Ltd.....	12,597	\$ 201,315
	Isras Investment Co. Ltd.....	1,410	279,049
	Issta Lines Ltd.....	2,436	71,222
*	Kamada Ltd.....	19,848	98,869
	Kardan Real Estate Enterprise & Development Ltd.....	30,007	35,128
	Kenon Holdings Ltd.....	5,027	217,610
	Kerur Holdings Ltd.....	3,188	78,436
	Klii Industries Ltd.....	502	43,700
#	Lahav L.R. Real Estate Ltd.....	14,754	22,758
	Levinstein Properties Ltd.....	817	25,980
	M Yochananof & Sons Ltd.....	2,887	166,369
	Magic Software Enterprises Ltd.....	17,329	346,783
	Malam - Team Ltd.....	5,570	124,765
	Matrix IT Ltd.....	26,822	681,627
#	Maytronics Ltd.....	10,457	137,795
	Mediterranean Towers Ltd.....	60,937	189,537
	Mega Or Holdings Ltd.....	5,500	184,296
*	Mehadrin Ltd.....	500	23,203
	Meitav Dash Investments Ltd.....	26,669	134,778
*	Meliron Ltd.....	1,206	91,252
*	Menora Mivtachim Holdings Ltd.....	25,601	512,417
	Meshulam Levinstein Contracting & Engineering Ltd.....	766	68,965
	Migdal Insurance & Financial Holdings Ltd.....	398,917	623,058
	Mivne Real Estate KD Ltd.....	55,653	189,017
	Mivtach Shamir Holdings Ltd.....	5,699	151,925
	Mizrahi Tefahot Bank Ltd.....	13,805	513,219
*	Naphtha Israel Petroleum Corp. Ltd.....	30,324	189,608
#	Nawi Brothers Ltd.....	15,620	128,890
*	Neto Malinda Trading Ltd.....	8,290	312,831
	Neto ME Holdings Ltd.....	1,844	101,587
#*	Nice Ltd., Sponsored ADR.....	302	64,634
*	Nova Ltd.....	7,410	786,967
#	Novolog Ltd.....	270,594	280,562
	Oil Refineries Ltd.....	2,133,681	804,074
	One Software Technologies Ltd.....	13,213	217,010
*	OPC Energy Ltd.....	13,969	161,557
	Palram Industries 1990 Ltd.....	8,917	114,231
*	Partner Communications Co. Ltd.....	93,470	746,012
*	Partner Communications Co. Ltd., ADR.....	10,082	78,640
*	Paz Oil Co. Ltd.....	6,992	862,344
	Peninsula Group Ltd.....	12,472	8,366
*	Perion Network Ltd.....	9,458	182,447
	Phoenix Holdings Ltd.....	134,737	1,439,747
#	Plasson Industries Ltd.....	3,827	214,499
	Prashkovsky Investments & Construction Ltd.....	5,889	190,643
*	Priortech Ltd.....	6,274	161,559
	Rami Levy Chain Stores Hashikma Marketing 2006 Ltd.....	4,544	355,508
	Raval Ics Ltd.....	7,533	10,673
	Scope Metals Group Ltd.....	6,302	300,102
	Shapir Engineering & Industry Ltd.....	30,869	274,877
*	Shikun & Binui Ltd.....	73,639	347,105
	Shufersal Ltd.....	43,556	284,603
*	Solegreen Ltd.....	3,564	17,674
	Strauss Group Ltd.....	8,641	229,603
	Summit Real Estate Holdings Ltd.....	33,615	612,518
	Suny Cellular Communication Ltd.....	64,446	33,895
	Tadiran Group Ltd.....	1,603	248,012
Ω	Tamar Petroleum Ltd.....	3,985	11,775
	Tel Aviv Stock Exchange Ltd.....	13,896	67,075

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
Telsys Ltd.....	274	\$ 12,717
* Tera Light Ltd.....	25,601	47,827
* Teva Pharmaceutical Industries Ltd., Sponsored ADR.....	292,441	2,743,097
Tiv Taam Holdings 1 Ltd.....	51,620	109,295
* Tower Semiconductor Ltd.....	30,990	1,482,002
# Victory Supermarket Chain Ltd.....	3,836	57,562
YD More Investments Ltd.....	14,057	49,421
YH Dimri Construction & Development Ltd.....	3,211	267,890
TOTAL ISRAEL.....		<u>40,844,035</u>
ITALY — (2.2%)		
A2A SpA.....	1,045,905	1,348,065
ACEA SpA.....	30,658	442,721
* Aeffe SpA.....	14,032	21,169
Amplifon SpA.....	25,120	830,671
Ω Anima Holding SpA.....	172,846	606,834
Aquafil SpA.....	7,568	49,068
Arnoldo Mondadori Editore SpA.....	135,944	235,748
Ascopiave SpA.....	64,768	184,058
Assicurazioni Generali SpA.....	79,365	1,186,479
Atlantia SpA.....	4,114	95,080
Avio SpA.....	15,324	179,905
Azimut Holding SpA.....	65,849	1,151,905
Banca Generali SpA.....	20,991	610,703
Banca IFIS SpA.....	25,424	342,071
Banca Mediolanum SpA.....	82,304	545,050
#* Banca Monte dei Paschi di Siena SpA.....	194,767	82,599
Banca Popolare di Sondrio SPA.....	493,541	1,637,851
# Banca Profilo SpA.....	193,938	38,520
Ω Banca Sistema SpA.....	49,274	78,404
# Banco BPM SpA.....	1,560,523	4,041,869
Banco di Desio e della Brianza SpA.....	26,638	82,656
Be Shaping The Future SpA.....	54,666	188,548
Ω BFF Bank SpA.....	91,912	645,767
Biesse SpA.....	1,204	17,170
BPER Banca.....	1,039,057	1,442,333
Brembo SpA.....	63,727	673,176
Brunello Cucinelli SpA.....	17,481	1,015,975
Buzzi Unicem SpA.....	76,599	1,400,477
Cairo Communication SpA.....	68,871	131,323
Ω Carel Industries SpA.....	7,855	178,962
Cementir Holding NV.....	38,268	248,721
#* CIR SpA-Compagnie Industriali.....	434,696	184,255
CNH Industrial NV.....	149,479	1,925,687
Credito Emiliano SpA.....	87,133	493,185
* d'Amico International Shipping SA.....	298,210	59,654
Danieli & C Officine Meccaniche SpA.....	40,409	573,241
# Danieli & C Officine Meccaniche SpA.....	13,360	274,799
Davide Campari-Milano NV.....	10,449	116,003
De' Longhi SpA.....	24,785	471,401
DeA Capital SpA.....	108,649	126,862
DiaSorin SpA.....	4,701	653,638
# Digital Bros SpA.....	1,461	39,636
Ω doValue SpA.....	15,760	96,235
* Elica SpA.....	25,575	74,233
Emak SpA.....	71,008	97,086
*Ω Enav SpA.....	63,749	278,716
Enel SpA.....	240,535	1,212,599
Eni SpA.....	237,920	2,859,936

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
	33,272	\$1,085,241
	40,275	291,510
*	11,968	35,563
	16,491	30,820
	6,093	1,293,987
	9,571	77,885
#*	496,459	261,001
	49,860	619,658
*	128,567	57,700
*	7,542	30,677
	3,892	35,452
#*	47,794	38,901
	2,469	36,080
	14,143	378,974
	613,460	1,762,640
	202,649	79,493
Ω	57,681	606,134
*	237,868	142,443
	3,270	139,753
	2,048,178	3,637,171
	110,577	208,385
	126,896	725,945
	10,783	300,431
*	33,526	205,266
#*	416,501	153,454
	181,334	1,698,482
	2,828	64,100
#	148,190	411,536
	267,113	2,290,951
*	1,006,673	453,131
#*	270,865	174,315
	21,751	1,090,353
*	8,758	51,592
*Ω	18,696	169,798
	2,042	17,855
	5,442	80,377
Ω	259,224	416,930
	1,682	115,767
	254,990	671,777
Ω	251,397	1,088,454
Ω	67,337	565,652
	3,071	70,807
	30,381	966,021
Ω	55,432	275,885
	22,386	992,803
	8,013	1,054,883
#*	155,351	20,197
	67,269	49,656
	6,847	169,012
#	5,257	113,792
	1,929	27,796
*	70,674	96,571
#	19,541	346,615
*	545,503	691,982
*	1,964	2,688
	4,033	572,432
	166,061	833,216
*	31,094	29,183
	26,480	491,126

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
* Spaxs SpA.....	28,479	\$ 293,213
Stellantis NV.....	247,465	3,553,660
# Stellantis NV.....	32,700	470,226
Tamburi Investment Partners SpA.....	68,503	569,157
Ω Technogym SpA.....	42,645	300,434
* Telecom Italia SpA.....	5,975,301	1,325,677
* Telecom Italia SpA.....	3,907,957	818,009
Telecom Italia SpA, Sponsored ADR.....	15,814	34,712
Tenaris SA, Sponsored ADR.....	44,551	1,250,101
Terna - Rete Elettrica Nazionale.....	110,241	843,983
Tinexta SpA.....	9,290	231,339
* Tod's SpA.....	7,493	266,133
* TXT e-solutions SpA.....	5,832	70,486
UniCredit SpA.....	476,352	4,710,969
#Ω Unieuro SpA.....	9,160	110,075
Unipol Gruppo SpA.....	341,821	1,433,838
UnipolSai Assicurazioni SpA.....	240,343	544,192
# Webuild SpA.....	97,000	149,701
Zignago Vetro SpA.....	14,273	181,054
TOTAL ITALY.....		74,828,302
JAPAN — (22.2%)		
* &Do Holdings Co. Ltd.....	7,500	47,548
77 Bank Ltd.....	51,500	688,313
A&D HOLON Holdings Co. Ltd.....	22,300	162,610
ABC-Mart, Inc.....	5,300	224,450
#* Access Co. Ltd.....	43,400	261,147
Achilles Corp.....	12,300	129,406
Acom Co. Ltd.....	236,000	590,397
# AD Works Group Co. Ltd.....	33,460	39,212
Adastria Co. Ltd.....	10,960	164,596
ADEKA Corp.....	72,200	1,305,974
Ad-sol Nissin Corp.....	5,100	66,708
Adtec Plasma Technology Co. Ltd.....	3,600	50,647
Advan Group Co. Ltd.....	19,000	115,921
Advance Create Co. Ltd.....	5,700	43,241
* Advanced Media, Inc.....	13,700	78,462
Advantest Corp.....	9,600	570,979
# Adventure, Inc.....	1,000	62,207
Aeon Co. Ltd.....	37,119	748,576
Aeon Delight Co. Ltd.....	8,000	173,142
Aeon Fantasy Co. Ltd.....	5,700	127,668
AEON Financial Service Co. Ltd.....	89,300	977,655
Aeon Hokkaido Corp.....	12,300	97,740
Aeon Mall Co. Ltd.....	13,600	173,526
# Aeria, Inc.....	17,400	58,712
AFC-HD AMS Life Science Co. Ltd.....	8,000	49,060
AGC, Inc.....	121,300	4,421,776
Agro-Kanesho Co. Ltd.....	3,900	40,398
# Ahresty Corp.....	26,800	76,582
Ai Holdings Corp.....	11,400	144,314
* AI inside, Inc.....	600	18,868
Aica Kogyo Co. Ltd.....	21,400	495,857
Aichi Bank Ltd.....	8,300	341,027
Aichi Corp.....	36,000	231,867
Aichi Steel Corp.....	10,800	175,013
Aichi Tokei Denki Co. Ltd.....	7,400	80,549
Aida Engineering Ltd.....	43,000	295,968
Aiful Corp.....	205,100	601,414

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Aiming, Inc.....	27,400	\$ 63,830
Ain Holdings, Inc.....	10,000	576,362
Aiphone Co. Ltd.....	8,300	117,176
Air Water, Inc.....	137,800	1,855,186
Airport Facilities Co. Ltd.....	20,400	83,680
# Airtech Japan Ltd.....	7,800	61,825
# Airtrip Corp.....	6,700	124,398
Aisan Industry Co. Ltd.....	32,800	169,910
Aisin Corp.....	74,806	2,221,632
AIT Corp.....	4,900	67,314
Aizawa Securities Group Co. Ltd.....	26,400	137,133
Ajinomoto Co., Inc.....	35,300	928,954
Ajis Co. Ltd.....	2,000	31,573
Akatsuki Corp.....	17,800	43,614
Akatsuki, Inc.....	6,500	128,896
* Akebono Brake Industry Co. Ltd.....	92,900	106,593
Akita Bank Ltd.....	15,600	193,722
Albis Co. Ltd.....	5,800	98,594
Alconix Corp.....	21,900	216,300
Alfresa Holdings Corp.....	96,100	1,282,540
Alinco, Inc.....	12,100	82,027
Alleanza Holdings Co. Ltd.....	14,900	116,355
* Allied Architects, Inc.....	4,700	25,004
* Allied Telesis Holdings KK.....	80,300	56,887
# Alpen Co. Ltd.....	15,500	242,137
Alpha Corp.....	5,800	44,733
Alpha Systems, Inc.....	880	32,492
* AlphaPolis Co. Ltd.....	1,700	30,567
Alps Alpine Co. Ltd.....	177,948	1,851,990
Alps Logistics Co. Ltd.....	10,200	88,057
Altech Corp.....	11,920	173,933
Amada Co. Ltd.....	184,800	1,491,651
Amano Corp.....	19,000	365,563
Amiyaki Tei Co. Ltd.....	3,600	79,511
Amuse, Inc.....	7,900	120,728
Amvis Holdings, Inc.....	2,300	81,106
# Anabuki Kosan, Inc.....	5,300	85,519
Anest Iwata Corp.....	31,500	230,437
Anicom Holdings, Inc.....	16,200	83,182
Anritsu Corp.....	46,400	567,127
AOI Electronics Co. Ltd.....	3,700	55,723
AOKI Holdings, Inc.....	37,678	185,495
Aoki Super Co. Ltd.....	1,800	37,483
Aoyama Trading Co. Ltd.....	33,100	219,051
# Aoyama Zaisan Networks Co. Ltd.....	21,200	170,664
Aozora Bank Ltd.....	71,000	1,484,215
Arakawa Chemical Industries Ltd.....	14,800	111,800
Arata Corp.....	13,600	420,414
Araya Industrial Co. Ltd.....	3,200	34,834
Arcland Sakamoto Co. Ltd.....	4,600	53,468
# Arcland Service Holdings Co. Ltd.....	13,200	211,146
Arcs Co. Ltd.....	43,089	686,678
# Ardepro Co. Ltd.....	5,770	20,712
Arealink Co. Ltd.....	7,427	88,783
Argo Graphics, Inc.....	9,000	233,642
Arisawa Manufacturing Co. Ltd.....	32,700	259,326
ARTERIA Networks Corp.....	19,500	186,227
Artiza Networks, Inc.....	5,000	43,155
Artnature, Inc.....	16,800	97,006

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
#	ArtSpark Holdings, Inc.....	11,600 \$ 71,230
*	Aruhi Corp.....	25,100 201,328
	As One Corp.....	4,100 194,533
	Asahi Broadcasting Group Holdings Corp.....	8,100 40,010
	Asahi Co. Ltd.....	18,200 179,000
	Asahi Diamond Industrial Co. Ltd.....	36,743 178,674
	Asahi Group Holdings Ltd.....	22,200 771,813
	Asahi Holdings, Inc.....	46,000 702,066
	Asahi Intecc Co. Ltd.....	12,400 229,400
	Asahi Kasei Corp.....	617,800 4,956,241
	Asahi Kogyosha Co. Ltd.....	7,800 111,066
	Asahi Net, Inc.....	8,500 38,158
	ASAHI YUKIZAI Corp.....	12,400 195,768
	Asanuma Corp.....	16,000 321,318
	Asax Co. Ltd.....	1,800 8,316
	Asia Pile Holdings Corp.....	31,700 116,810
	Asics Corp.....	43,600 830,732
	ASKA Pharmaceutical Holdings Co. Ltd.....	24,000 192,729
	ASKUL Corp.....	20,600 271,761
	Astellas Pharma, Inc.....	45,300 709,461
	Astena Holdings Co. Ltd.....	32,700 104,689
	Asteria Corp.....	3,100 20,317
	Asti Corp.....	3,200 46,673
*	Atrae, Inc.....	8,300 119,749
*	Atsugi Co. Ltd.....	13,400 46,493
	Aucnet, Inc.....	10,800 190,847
	Autobacs Seven Co. Ltd.....	59,000 621,950
	Aval Data Corp.....	5,400 115,218
	Avant Corp.....	11,700 121,767
	Avantia Co. Ltd.....	8,800 54,905
	Avex, Inc.....	35,000 401,231
	Awa Bank Ltd.....	30,997 468,816
#	Axell Corp.....	9,300 61,940
	Axial Retailing, Inc.....	14,600 374,633
	Azbil Corp.....	8,100 243,835
	Bandai Namco Holdings, Inc.....	8,200 640,604
	Bando Chemical Industries Ltd.....	30,100 218,707
	Bank of Iwate Ltd.....	14,700 219,154
	Bank of Kyoto Ltd.....	32,200 1,369,963
#	Bank of Nagoya Ltd.....	9,301 211,726
	Bank of Saga Ltd.....	12,271 135,609
	Bank of the Ryukyus Ltd.....	46,500 281,751
	Bank of Toyama Ltd.....	1,200 16,329
	Baroque Japan Ltd.....	7,800 47,963
	Base Co. Ltd.....	1,100 50,676
	BayCurrent Consulting, Inc.....	1,800 563,156
	Beagle, Inc.....	900 9,973
#	Beauty Garage, Inc.....	2,300 49,413
	Beenos, Inc.....	9,400 182,729
	Belc Co. Ltd.....	6,900 285,339
	Bell System24 Holdings, Inc.....	23,900 277,153
	Belluna Co. Ltd.....	58,400 341,334
	Benefit One, Inc.....	14,400 233,891
	Benesse Holdings, Inc.....	40,600 731,695
#*	Bengo4.com, Inc.....	3,600 103,827
#	Bic Camera, Inc.....	50,300 437,345
	BIPROGY, Inc.....	17,600 375,573
	BML, Inc.....	18,700 553,071
	Bookoff Group Holdings Ltd.....	8,100 61,112

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	5,800	\$ 93,618
	5,300	45,180
#	34,100	89,274
*	9,600	90,186
	37,800	1,474,421
	34,100	49,576
	92,900	328,526
	11,900	102,977
	5,500	47,462
	32,600	610,645
	59,800	464,184
	2,100	23,882
	800	16,266
	500	19,345
	5,200	242,394
	13,400	145,327
	28,500	611,608
#	560	9,312
	20,300	254,099
	23,000	540,132
#	24,859	588,661
	17,700	418,743
	20,400	567,070
	1,800	30,841
	14,100	70,132
	7,200	103,815
#	7,200	45,979
	66,300	648,543
	13,500	218,213
#*	2,200	76,846
	9,600	175,903
	38,100	938,265
	8,800	168,623
	4,000	77,333
	7,300	65,348
	13,500	124,886
	180,800	1,002,871
	46,300	89,314
	13,400	116,018
	5,900	74,686
	12,582	76,310
#*	41,500	127,706
	10,500	166,999
	17,194	240,296
	10,800	161,218
	20,800	171,225
	31,800	510,671
	20,089	136,690
#	5,500	71,631
	110,700	805,011
	21,600	141,140
	39,000	257,781
#	9,100	117,374
	10,900	58,716
	1,100	8,065
	46,300	194,237
	262,300	1,149,925
	34,100	484,278
#	3,400	106,467

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	21,000	\$ 98,200
	10,300	118,595
	53,000	179,860
	70,004	798,115
	35,000	176,426
#	21,000	307,990
#	19,100	176,270
	10,440	61,040
	34,959	702,335
	9,700	219,045
	377,738	1,285,064
	12,800	127,060
*	7,000	11,334
	900	10,297
	16,800	105,469
	23,300	152,010
	82,200	2,493,155
	11,300	37,482
#	3,300	354,791
#	8,115	97,044
#	10,400	129,286
	6,400	46,833
	59,800	455,439
	13,500	312,715
	141,900	1,811,997
	5,400	96,283
#	9,900	155,929
*	6,600	39,482
	13,000	265,885
	11,600	71,570
#	5,200	41,659
	27,500	149,672
	41,300	412,108
	4,400	37,864
	12,900	93,376
	13,800	119,248
	54,000	1,191,636
	21,400	117,050
	189,900	1,208,014
	11,900	197,101
	8,100	48,320
	36,400	149,068
	24,000	716,314
	5,000	318,833
	15,500	60,031
	11,900	374,864
#	16,900	543,085
	5,900	59,775
	8,900	223,813
#	18,800	166,478
	64,600	1,123,709
	5,400	143,179
	13,100	191,977
	6,000	21,626
	34,000	316,997
	6,100	1,069,807
	7,900	75,709
#	6,400	262,767
	38,800	162,920

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	13,600	\$ 67,865
	11,300	155,027
	73,600	788,069
	11,400	338,888
#	4,600	29,039
	38,500	742,949
	32,000	228,025
	7,600	88,940
	5,000	24,750
	7,300	33,624
	13,960	277,261
	7,000	663,618
	10,400	147,752
	55,900	1,381,181
	30,600	260,656
	337,547	1,558,193
	95,000	1,363,783
	124,400	973,517
#	24,400	115,215
	4,800	18,311
	63,400	936,490
	54,600	1,415,701
#	6,000	107,585
	17,100	935,286
	28,300	988,563
	18,200	223,211
	14,200	383,304
#	2,300	28,556
	71,000	1,313,033
	6,600	326,712
	19,200	557,875
	7,100	104,418
	7,900	80,376
	6,700	73,081
	14,500	389,500
	9,500	147,897
	2,700	659,690
	9,700	181,165
	1,800	11,835
	7,153	126,495
	70,500	946,830
	22,000	261,418
	2,600	40,543
	31,200	389,941
	41,400	1,501,442
	9,700	54,308
	20,600	523,297
	31,500	710,688
	4,600	35,825
	8,400	320,886
	900	4,264
	24,100	182,532
	8,600	345,173
	2,000	36,178
	25,800	1,010,691
	5,100	118,668
	10,600	186,276
	16,000	69,467
	8,100	121,703

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	79,600	\$ 750,474
	12,361	51,803
	11,400	200,071
	4,100	97,767
	30,800	201,541
#	9,400	18,297
	26,500	391,992
	7,700	352,620
	15,200	425,145
#	9,400	92,708
	22,100	195,834
	29,700	380,097
	8,200	138,356
	17,148	161,877
	16,500	259,315
	16,000	92,889
	2,138,470	8,272,462
	20,800	80,707
	5,700	67,260
	9,700	217,529
	5,600	26,314
	10,600	63,106
	8,000	144,730
	3,400	27,161
	12,200	77,293
	8,300	107,085
	15,200	209,961
	28,800	375,020
	62,654	1,049,824
	18,000	525,920
	3,700	62,131
#	7,700	110,975
	9,300	177,263
	3,000	517,381
	34,200	364,155
#*	11,900	79,786
	25,168	133,716
	1,200	9,847
	3,400	35,714
#	36,900	691,464
#	5,700	37,609
	15,020	145,944
	10,400	80,999
	53,900	420,778
	6,400	33,577
	39,200	123,570
	7,900	67,138
	13,800	123,208
	21,800	177,846
	4,100	28,738
	15,500	302,054
	7,100	52,199
	23,800	126,971
	22,100	497,580
	28,200	195,051
*	2,300	27,784
	8,100	53,306
	5,300	29,547
#	13,600	54,216

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	6,300	\$ 43,031
	20,100	247,900
#	19,500	318,851
	62,000	960,822
	12,400	117,558
	19,399	97,296
	20,300	916,867
	1,400	34,912
	9,400	288,459
	30,200	262,870
#	51,200	127,131
	44,600	761,139
	12,500	94,038
	41,600	482,037
	7,900	480,746
	10,000	262,518
	19,900	288,525
	15,000	856,830
	18,600	124,649
	21,300	78,488
	285,900	1,728,326
	5,600	249,448
	15,100	403,272
	52,800	27,790
	3,300	70,837
	16,500	351,805
	7,500	1,005,468
	10,100	181,549
	9,000	65,729
	5,300	198,494
	7,300	406,238
	18,300	187,236
	6,100	161,252
	101,408	1,797,427
	7,300	200,713
	25,623	598,422
	10,900	192,922
	18,760	330,717
	10,900	98,465
	30,000	278,834
	67,600	1,181,623
	24,800	205,556
#	1,600	105,819
	18,000	148,992
	14,000	358,883
	6,500	104,754
	29,000	150,034
	48,000	134,073
	23,400	283,485
	23,500	1,446,612
	18,000	201,078
	25,200	180,150
	3,300	39,279
#	7,000	55,186
	13,700	84,637
	4,900	95,763
	8,400	204,712
	43,100	455,298
	2,500	50,188

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	9,100	\$ 29,050
	500	12,417
	7,000	125,373
	17,400	298,274
	45,673	758,388
	15,700	49,920
#	25,000	147,553
	3,300	148,241
	16,400	322,135
	5,600	465,376
*	10,300	113,320
	19,090	259,647
	3,400	212,129
	12,300	159,826
	7,400	70,970
	13,500	57,314
	2,100	25,817
	56,600	1,033,408
	9,200	101,417
	21,032	211,866
	4,600	90,061
	31,270	610,147
	330,200	947,463
	15,300	445,865
	40,400	968,181
	86,900	653,522
	400	7,323
	284,800	1,060,265
	14,500	120,801
	7,600	115,439
	5,700	106,329
	93,800	964,794
#	12,500	241,999
#	8,300	195,528
	16,400	393,651
	8,000	363,527
	4,200	28,344
	16,852	488,821
	34,400	752,355
	19,600	236,819
	8,200	59,502
	12,200	69,795
	2,800	106,755
	176,600	2,150,001
	1,900	30,431
	147,450	992,597
	1,300	7,621
	49,300	769,579
	15,500	466,658
	31,500	473,807
#*	5,200	42,166
	16,700	242,608
	2,100	231,395
	21,900	184,424
	166,600	865,856
#	6,100	306,617
	8,800	73,013
	11,200	158,602
	6,900	247,389

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Hirogin Holdings, Inc.....	241,100	\$1,113,933
Hirose Electric Co. Ltd.....	1,300	186,765
Hiroshima Gas Co. Ltd.....	16,700	40,783
Hisaka Works Ltd.....	21,000	134,321
Hisamitsu Pharmaceutical Co., Inc.....	12,800	333,831
Hitachi Construction Machinery Co. Ltd.....	15,300	337,547
Hitachi Ltd.....	43,100	2,182,069
Hitachi Ltd., ADR.....	303	29,664
* Hitachi Metals Ltd.....	5,310	81,651
Hitachi Transport System Ltd.....	12,100	788,111
Hitachi Zosen Corp.....	190,240	1,190,537
Hito Communications Holdings, Inc.....	3,700	45,652
Hochiki Corp.....	13,400	133,846
Hodogaya Chemical Co. Ltd.....	8,100	214,337
Hogy Medical Co. Ltd.....	17,700	466,637
Hokkaido Electric Power Co., Inc.....	13,300	51,086
Hokkaido Gas Co. Ltd.....	2,400	29,520
Hokkan Holdings Ltd.....	8,000	75,633
Hokko Chemical Industry Co. Ltd.....	17,500	128,851
Hokkoku Financial Holdings, Inc.....	20,900	727,658
Hokuetsu Corp.....	109,000	574,758
Hokuetsu Industries Co. Ltd.....	18,500	127,729
Hokuhoku Financial Group, Inc.....	111,237	718,795
Hokuriku Electric Industry Co. Ltd.....	6,200	52,170
Hokuriku Electric Power Co.....	21,400	87,208
# Hokuriku Electrical Construction Co. Ltd.....	13,199	77,175
Hokuto Corp.....	22,600	327,944
Honda Motor Co. Ltd., Sponsored ADR.....	29,040	746,909
Honda Motor Co. Ltd.....	128,435	3,291,427
Honda Tsushin Kogyo Co. Ltd.....	9,000	38,134
H-One Co. Ltd.....	19,000	87,807
Honeys Holdings Co. Ltd.....	18,370	176,825
Hoosiers Holdings Co. Ltd.....	29,600	181,350
Horiba Ltd.....	16,400	808,374
Hoshizaki Corp.....	2,600	77,563
Hosiden Corp.....	58,000	645,709
Hosokawa Micron Corp.....	13,300	273,337
Hotland Co. Ltd.....	4,600	46,479
House Foods Group, Inc.....	20,600	442,931
Howa Machinery Ltd.....	12,800	84,101
HPC Systems, Inc.....	1,000	24,510
HS Holdings Co. Ltd.....	21,400	193,052
Hulic Co. Ltd.....	57,067	457,682
Hurxley Corp.....	4,800	19,809
Hyakugo Bank Ltd.....	194,643	477,995
Hyakujushi Bank Ltd.....	21,578	276,203
Ibiden Co. Ltd.....	53,400	1,575,916
# IBJ, Inc.....	11,100	64,590
Ichigo, Inc.....	125,900	284,356
Ichiken Co. Ltd.....	6,100	84,015
Ichikoh Industries Ltd.....	36,800	101,721
Ichinen Holdings Co. Ltd.....	25,400	243,353
Ichiyoshi Securities Co. Ltd.....	29,300	138,077
Icom, Inc.....	11,100	217,443
ID Holdings Corp.....	3,000	19,167
# IDEA Consultants, Inc.....	4,600	61,515
Idec Corp.....	28,400	633,743
Idemitsu Kosan Co. Ltd.....	149,626	3,890,994
IDOM, Inc.....	67,000	407,273

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Ihara Science Corp.....	700	\$ 11,540
IHI Corp.....	46,700	1,231,372
Iida Group Holdings Co. Ltd.....	47,720	781,292
Iino Kaiun Kaisha Ltd.....	95,700	510,413
IJTT Co. Ltd.....	17,000	67,301
Ikegami Tsushinki Co. Ltd.....	5,800	26,340
I'll, Inc.....	3,700	45,962
Imagica Group, Inc.....	19,800	127,832
# Imasen Electric Industrial.....	14,000	66,055
# i-mobile Co. Ltd.....	3,300	32,802
Imuraya Group Co. Ltd.....	5,900	101,354
Inaba Denki Sangyo Co. Ltd.....	33,300	694,313
# Inaba Seisakusho Co. Ltd.....	7,400	73,330
Inabata & Co. Ltd.....	48,600	881,973
# Inageya Co. Ltd.....	16,200	155,001
* I-NE Co. Ltd.....	2,200	78,432
Ines Corp.....	20,800	253,293
I-Net Corp.....	10,100	97,748
Infocom Corp.....	14,700	236,246
Infomart Corp.....	56,200	198,373
Information Services International-Dentsu Ltd.....	6,200	208,482
INFRONEER Holdings, Inc.....	179,468	1,317,392
Innotech Corp.....	12,900	131,003
Impex Corp.....	363,700	4,168,647
Insource Co. Ltd.....	12,000	253,921
Intage Holdings, Inc.....	30,500	329,671
Intelligent Wave, Inc.....	2,400	13,981
Inter Action Corp.....	7,600	113,712
Internet Initiative Japan, Inc.....	13,700	556,272
I-PEX, Inc.....	11,900	120,543
IR Japan Holdings Ltd.....	4,400	74,077
Iriso Electronics Co. Ltd.....	11,800	265,592
I'rom Group Co. Ltd.....	2,900	42,707
ISB Corp.....	6,700	52,353
Ise Chemicals Corp.....	1,600	49,466
Iseki & Co. Ltd.....	14,208	129,083
Isetan Mitsukoshi Holdings Ltd.....	186,500	1,493,127
Ishihara Chemical Co. Ltd.....	10,500	100,311
Ishihara Sangyo Kaisha Ltd.....	34,900	275,872
Ishii Iron Works Co. Ltd.....	1,900	41,320
Ishizuka Glass Co. Ltd.....	2,700	33,993
Isuzu Motors Ltd.....	136,700	1,499,408
* ITbook Holdings Co. Ltd.....	6,500	23,401
Itfor, Inc.....	19,000	118,244
ITmedia, Inc.....	3,700	46,081
Ito En Ltd.....	6,600	311,001
ITOCHU Corp.....	72,400	2,107,539
Itochu Enex Co. Ltd.....	66,100	532,095
Itochu Techno-Solutions Corp.....	9,200	246,557
Itochu-Shokuhin Co. Ltd.....	5,200	195,091
Itoham Yonekyu Holdings, Inc.....	143,078	717,046
Itoki Corp.....	33,553	99,643
IwaiCosmo Holdings, Inc.....	23,100	218,572
Iwaki Co. Ltd.....	9,600	72,188
Iwasaki Electric Co. Ltd.....	6,400	129,222
Iwatani Corp.....	29,900	1,253,310
Iwatsu Electric Co. Ltd.....	6,100	37,026
Iwatsuka Confectionery Co. Ltd.....	1,100	33,549
Iyo Bank Ltd.....	200,682	973,574

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	28,100	\$ 658,665
	150,800	1,269,512
#	67,300	246,303
	13,700	202,227
	23,600	674,984
	86,100	1,170,935
	25,300	142,821
*	10,700	185,358
*	2,800	109,756
	47,200	806,247
#	10,600	62,196
	19,300	100,709
*	77,800	116,585
	9,900	131,118
	28,600	342,273
	48,600	772,776
#	16,100	72,519
*	900	10,682
	6,100	64,588
	51,700	385,740
	27,000	400,622
	11,600	144,199
	1,500	27,662
	6,900	182,066
	150,800	1,085,735
	26,800	433,298
	10,700	85,315
	13,500	422,318
	500	8,786
	94,200	584,377
	5,800	134,361
	1,700	35,267
	56,200	1,009,105
	33,400	125,636
	52,200	407,081
	6,100	56,650
	15,100	195,499
	14,400	267,538
	16,700	447,740
	25,100	114,820
	2,400	109,116
#	310,760	3,503,772
	1,500	25,942
	108,400	1,333,147
#*	2,700	109,806
#	20,190	86,023
	6,400	183,260
	11,300	171,805
	14,300	107,058
#	14,000	169,304
	2,100	104,500
	25,900	113,880
*	5,400	53,572
	18,600	226,331
	17,100	257,686
	22,700	268,573
	42,700	82,324
	2,200	53,000
	17,400	192,781

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,100	\$ 85,864
	7,300	40,129
	139,975	1,037,905
#	24,600	139,539
	31,100	583,741
	8,800	271,685
	157,301	202,824
	14,800	171,606
	11,353	275,694
	300	7,984
	18,700	455,652
	11,200	264,910
	176,021	2,009,409
	11,300	221,329
	11,800	344,531
	7,700	136,557
#	9,000	41,911
	7,300	259,072
	18,600	150,427
	66,400	1,350,205
	16,600	133,117
	5,000	135,507
	14,700	67,941
	27,775	427,650
	96,400	598,468
	50,000	1,354,755
	5,800	71,226
	80,300	837,070
	8,300	260,701
	1,400	29,199
	500	4,800
	43,800	629,850
	47,100	323,033
	9,100	395,799
	18,300	280,884
	18,100	455,672
	20,900	517,848
#	10,500	63,832
	3,800	104,747
	1,600	33,826
	5,600	120,741
#	119,400	2,345,078
	3,399	250,641
	96,900	3,106,839
	8,300	222,960
	24,200	603,791
	9,500	93,471
	3,500	36,146
	17,800	197,699
	95,900	342,087
	34,800	257,938
	4,100	49,791
	13,800	155,446
	34,600	601,041
	9,400	57,405
	13,300	293,986
	3,500	44,669
	31,200	595,798
	9,600	569,229

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	28,900	\$ 55,277
#	18,500	103,143
	5,600	34,238
	76,100	898,459
	1,500	10,198
	1,400	11,676
	26,280	432,263
	28,600	606,355
	9,100	333,011
	8,200	86,726
	8,000	99,865
	3,200	53,260
#	35,800	59,355
	24,400	486,583
	70,000	369,689
	61,300	673,284
*	12,700	44,514
	34,600	557,666
	2,600	14,489
	29,800	153,114
	2,200	146,564
	16,800	478,887
*	1,600	40,332
#	264,480	1,229,529
	1,100	38,401
	33,000	925,380
	9,200	103,943
	7,100	233,389
	29,000	144,982
	25,100	93,821
	65,100	868,056
	3,399	43,002
	49,600	1,146,671
	24,100	191,065
	6,800	98,616
	23,800	407,911
	5,700	117,837
	29,300	589,536
	37,200	226,921
	8,900	22,973
	14,800	874,760
	18,600	145,477
	397,100	1,408,470
	25,700	314,186
	25,500	247,535
	5,200	48,529
*	14,900	120,530
	1,300	116,040
	800	39,741
	3,200	60,818
	5,600	187,408
	12,200	107,432
	96,820	977,655
	11,700	108,343
	32,000	531,307
	37,100	789,362
	28,000	209,443
	6,300	44,485
	13,300	204,006

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	245,300	\$1,974,431
	13,100	996,306
	8,300	103,569
	11,600	470,491
	9,500	65,995
	1,000	13,498
#	8,300	345,343
	16,300	379,029
	19,585	1,088,708
#	13,100	58,216
	6,600	124,270
	17,400	192,946
	4,600	92,148
	32,400	353,848
	24,100	126,236
	7,500	204,159
	33,800	459,159
	23,500	26,362
	47,300	157,169
#	17,800	43,623
	11,700	275,830
	4,900	21,022
	38,700	842,363
	30,800	201,325
	291,780	862,329
	9,600	201,271
	13,800	81,268
	8,000	147,232
	5,400	773,118
	16,100	570,930
	21,200	114,624
	15,800	306,264
	49,400	65,238
	3,600	64,123
	6,700	42,645
	20,000	87,554
	34,900	613,562
	46,400	534,223
	9,600	182,007
	68,200	1,411,415
*	1,400	12,887
	1,600	15,464
	5,800	75,729
*	8,000	224,214
	18,100	518,751
*	800	43,840
	45,850	935,844
	36,803	255,034
	9,200	214,965
	16,300	75,845
#	11,300	113,095
	16,800	116,296
	22,000	748,990
	3,976	96,895
	15,300	373,908
#*	3,400	79,222
	26,700	325,969
	6,400	75,786
	5,700	98,613

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	10,500	\$ 129,165
	124,300	1,156,272
	13,800	81,370
	17,600	207,907
	1,100	16,005
	42,800	798,696
	25,200	460,003
	39,100	865,448
	9,069	197,375
#	1,900	28,871
	72,100	255,888
	6,400	822,441
	15,700	180,201
#	10,600	29,391
	7,900	111,281
	13,900	342,527
	26,500	137,908
	10,500	159,959
	17,600	83,877
	59,900	362,001
	11,060	417,578
	1,400	42,671
	17,300	221,376
	45,800	479,054
	6,100	124,076
	132,000	1,112,703
	5,700	213,952
	52,900	375,261
	540,023	1,089,519
	11,600	209,743
	8,400	139,272
	14,600	144,212
	20,600	68,612
	2,800	49,020
	80,100	1,208,501
	6,100	46,426
*	8,300	137,431
	8,900	222,966
	35,800	498,445
	33,900	524,686
	7,300	36,687
	6,100	50,413
	20,300	1,059,863
	6,100	42,806
	22,100	532,760
	33,800	180,731
	38,700	729,555
	8,200	102,888
#	24,900	141,020
#	10,900	51,893
	3,900	104,545
#	2,700	56,605
	24,400	615,272
#*	5,500	94,836
	4,800	21,868
*	7,500	31,454
#*	4,500	40,103
	11,000	164,430
	23,000	220,903

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
#	Midac Holdings Co. Ltd.....	2,900
	Mie Kotsu Group Holdings, Inc.....	47,700
	Mikuni Corp.....	22,800
	Milbon Co. Ltd.....	10,504
	MIMAKI ENGINEERING Co. Ltd.....	12,300
	Mimasu Semiconductor Industry Co. Ltd.....	14,900
	Minebea Mitsumi, Inc.....	54,639
#	Ministop Co. Ltd.....	18,200
	Mipox Corp.....	10,400
	Mirai Industry Co. Ltd.....	6,700
#	Miraial Co. Ltd.....	6,700
	Mirait Holdings Corp.....	81,810
	Miroku Jyoho Service Co. Ltd.....	12,800
	MISUMI Group, Inc.....	26,100
	Mitani Corp.....	32,000
	Mitani Sangyo Co. Ltd.....	14,200
	Mitani Sekisan Co. Ltd.....	3,500
	Mito Securities Co. Ltd.....	48,000
	Mitsuba Corp.....	33,401
	Mitsubishi Chemical Holdings Corp.....	835,680
	Mitsubishi Corp.....	114,900
	Mitsubishi Electric Corp.....	98,000
	Mitsubishi Estate Co. Ltd.....	51,100
	Mitsubishi Gas Chemical Co., Inc.....	89,294
	Mitsubishi HC Capital, Inc.....	561,770
	Mitsubishi Heavy Industries Ltd.....	19,500
	Mitsubishi Kakoki Kaisha Ltd.....	5,900
	Mitsubishi Logisnext Co. Ltd.....	29,000
	Mitsubishi Logistics Corp.....	32,399
	Mitsubishi Materials Corp.....	67,080
*	Mitsubishi Motors Corp.....	128,700
*	Mitsubishi Paper Mills Ltd.....	19,900
	Mitsubishi Pencil Co. Ltd.....	28,350
	Mitsubishi Research Institute, Inc.....	7,800
	Mitsubishi Shokuhin Co. Ltd.....	13,600
	Mitsubishi Steel Manufacturing Co. Ltd.....	6,500
	Mitsubishi UFJ Financial Group, Inc.....	1,117,000
	Mitsuboshi Belting Ltd.....	22,300
	Mitsui & Co. Ltd., Sponsored ADR.....	81
	Mitsui & Co. Ltd.....	73,700
	Mitsui Chemicals, Inc.....	120,700
	Mitsui DM Sugar Holdings Co. Ltd.....	15,599
*	Mitsui E&S Holdings Co. Ltd.....	35,900
	Mitsui Fudosan Co. Ltd.....	52,600
#	Mitsui High-Tec, Inc.....	4,700
#	Mitsui Matsushima Holdings Co. Ltd.....	13,300
	Mitsui Mining & Smelting Co. Ltd.....	69,200
	Mitsui OSK Lines Ltd.....	35,100
	Mitsui-Soko Holdings Co. Ltd.....	28,300
	Mitsuuroko Group Holdings Co. Ltd.....	33,400
	Miura Co. Ltd.....	12,300
	Mixi, Inc.....	41,200
	Miyaji Engineering Group, Inc.....	5,800
	Miyazaki Bank Ltd.....	14,400
	Miyoshi Oil & Fat Co. Ltd.....	5,500
	Mizuho Financial Group, Inc.....	219,305
	Mizuho Leasing Co. Ltd.....	25,800
	Mizuno Corp.....	18,200
	Mochida Pharmaceutical Co. Ltd.....	12,500
		\$ 64,321
		173,514
		60,273
		423,628
		56,227
		238,933
		982,853
		199,694
		50,102
		78,533
		92,214
		1,021,826
		144,851
		649,324
		380,222
		33,966
		103,853
		95,864
		105,015
		4,699,469
		3,414,745
		1,034,314
		758,917
		1,297,952
		2,722,282
		724,083
		91,044
		193,006
		869,336
		1,014,873
		448,429
		44,524
		302,064
		257,691
		353,638
		47,415
		6,293,727
		541,164
		35,788
		1,625,989
		2,542,453
		222,619
		96,844
		1,175,579
		315,707
		321,906
		1,657,227
		962,474
		660,017
		238,689
		296,535
		725,260
		145,648
		228,024
		42,028
		2,615,513
		642,325
		341,776
		306,874

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	11,100	\$ 103,452
	162,300	572,655
	13,100	25,252
	5,100	224,607
	32,400	578,513
#	4,200	36,673
	24,300	763,686
	29,400	1,084,063
	7,800	109,188
	27,900	282,762
	17,800	100,398
	15,700	59,167
	5,200	142,671
#	6,000	44,590
	4,800	95,138
	38,200	179,908
	41,282	1,338,830
	1,600	15,851
	17,200	69,146
	12,400	144,199
	4,500	77,666
	19,300	1,127,326
	52,600	565,791
	28,600	380,774
	1,900	29,929
	22,800	546,428
#	7,600	55,619
	13,126	365,652
	4,800	27,183
	9,700	116,641
	7,500	72,274
	13,900	123,285
	100,900	1,517,697
	10,200	155,167
	1,700	105,162
	13,900	224,069
	1,100	21,695
	3,000	45,901
	16,400	64,163
	3,100	37,812
*	1,900	8,331
	3,208	76,240
	29,800	560,839
	13,000	31,094
	300	13,746
	26,200	89,089
*	38,900	123,242
	16,500	325,963
	23,453	356,992
	1,500	20,358
	2,400	31,870
	1,200	73,599
	6,700	104,981
	11,100	178,859
	32,200	1,188,645
	16,400	226,374
#	3,900	33,877
	36,300	845,410
	29,000	147,482

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	6,700	\$ 69,832
	7,400	167,996
	29,500	652,513
*	1,800	48,769
	3,200	28,691
	89,200	1,304,659
	118,800	2,326,394
	44,700	1,354,261
	191,200	1,302,977
	6,100	37,623
	5,300	67,008
	27,100	52,777
	47,200	842,276
	8,100	101,815
	47,800	458,587
	10,600	157,661
	25,000	516,470
	1,300	23,485
	48,900	872,542
	25,300	265,410
	9,620	113,895
	37,300	905,207
	12,880	137,732
	20,100	174,624
	2,200	54,349
	6,600	72,710
	15,300	112,916
#	30,526	95,072
	10,600	83,123
	34,600	774,147
	35,400	473,724
	32,800	169,451
	65,100	469,043
	14,500	50,213
	11,600	85,042
	3,400	63,060
*	3,500	17,659
	2,400	41,643
	61,300	380,583
	28,400	138,583
	58,000	1,066,638
	32,300	371,984
	1,400	626,042
	1,599	41,199
	47,300	570,391
	16,100	94,808
	9,500	44,569
	11,800	150,209
	6,900	71,372
	7,200	221,221
	4,600	72,376
	6,500	99,881
*	17,523	229,267
	160,700	146,372
	4,800	57,980
#	38,600	79,287
	100,165	271,337
	30,100	410,222
	2,900	36,637

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	70,600	\$1,405,637
	16,700	997,915
#	6,700	24,734
#	12,300	182,045
	68,400	1,026,991
	18,900	93,992
	110,800	932,706
*	1,000	8,748
#	5,300	82,220
	11,800	308,168
	50,130	599,522
#	3,800	29,048
	96,200	697,656
#	143,500	182,443
	22,400	454,759
	7,000	67,155
	13,300	95,303
	3,100	157,847
	28,200	475,527
	28,100	180,370
	2,200	75,236
	7,300	117,152
*	82,400	240,357
	3,600	222,810
	14,900	583,202
	30,600	225,909
	24,800	784,052
	145,050	2,158,383
	15,100	587,043
	284,900	1,282,629
	8,700	160,065
	70,000	280,707
	17,900	301,736
	65,722	5,162,526
	127,200	1,115,502
	1,400	13,133
	48,400	1,449,722
	27,800	343,194
	3,700	110,285
	120,100	670,071
	11,200	247,171
	25,100	542,731
	12,300	628,937
	290,174	1,103,491
	58,100	284,691
	18,900	37,986
	7,600	210,715
	12,600	88,111
#	44,000	518,023
	25,100	83,874
	23,700	577,141
	73,000	898,589
	166,238	1,324,134
	12,300	152,834
	37,100	426,298
	2,600	188,308
	12,200	163,230
	24,300	109,757
	14,400	184,901

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	8,500	\$ 899,288
	19,700	433,424
	12,000	55,762
	15,400	31,744
	5,700	231,601
	22,100	402,066
	17,800	1,146,236
	2,600	89,302
	23,700	461,518
	11,300	135,374
	27,700	107,707
	27,600	180,538
	1,000	19,923
	5,300	78,747
	10,400	101,196
	6,800	302,034
	15,500	613,289
	12,700	176,347
	26,700	585,667
	80,700	724,650
	2,300	15,266
	425,600	1,623,882
#	29,168	111,713
#	2,700	73,758
	87,800	2,129,972
	10,700	342,453
	21,100	377,940
	28,700	321,470
	251,400	432,544
	5,300	28,432
	7,800	229,515
	5,800	55,608
#	9,900	298,047
	28,480	534,983
	202,200	1,132,340
*	376,500	698,872
	26,500	401,077
#	8,300	187,337
	242,300	1,781,980
	2,200	75,053
	45,000	103,609
	32,105	420,631
	6,500	60,757
	10,800	112,317
	700	33,578
	3,500	183,398
	25,016	300,707
#*	16,100	216,413
	13,700	201,607
	435,900	1,817,334
	33,600	157,449
	5,700	169,147
	3,700	111,327
	63,800	636,723
	125,100	319,665
	75,258	434,816
	8,100	329,786
	11,152	113,101
	21,300	357,528

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
OKUMA Corp.....	19,800	\$ 777,972
Okumura Corp.....	24,400	542,420
Okura Industrial Co. Ltd.....	8,700	116,167
Okuwa Co. Ltd.....	23,726	157,164
Omron Corp.....	12,300	687,914
Ono Pharmaceutical Co. Ltd.....	30,800	866,062
Onoken Co. Ltd.....	14,200	151,355
Onward Holdings Co. Ltd.....	56,600	107,606
Open House Group Co. Ltd.....	15,300	667,466
Optex Group Co. Ltd.....	20,800	323,655
* Optim Corp.....	7,600	48,094
Optorun Co. Ltd.....	12,400	175,954
Oracle Corp.....	4,200	261,946
Organo Corp.....	6,600	461,770
Oricon, Inc.....	5,500	33,850
Orient Corp.....	429,400	436,506
Oriental Shiraishi Corp.....	119,700	225,973
ORIX Corp.....	178,600	3,182,977
Oro Co. Ltd.....	3,600	42,636
Osaka Organic Chemical Industry Ltd.....	13,900	261,196
Osaka Soda Co. Ltd.....	9,700	247,910
Osaka Steel Co. Ltd.....	8,300	85,198
Osaki Electric Co. Ltd.....	37,200	144,511
OSG Corp.....	51,800	710,935
Otsuka Corp.....	13,500	421,007
Otsuka Holdings Co. Ltd.....	16,700	596,573
OUG Holdings, Inc.....	2,000	42,160
Outsourcing, Inc.....	95,700	860,889
Oyo Corp.....	18,100	241,208
Pacific Industrial Co. Ltd.....	47,000	362,725
Pacific Metals Co. Ltd.....	19,499	364,294
Pack Corp.....	13,500	246,832
PAL GROUP Holdings Co. Ltd.....	19,800	338,619
PALTAC Corp.....	7,250	227,277
Pan Pacific International Holdings Corp.....	48,600	756,725
Panasonic Corp.....	287,423	2,373,003
Panasonic Holdings Corp., ADR.....	26,580	219,817
PAPYLESS Co. Ltd.....	2,000	17,817
Paraca, Inc.....	3,600	51,406
Paramount Bed Holdings Co. Ltd.....	34,100	632,138
Paris Miki Holdings, Inc.....	17,900	35,912
* Park24 Co. Ltd.....	21,800	306,327
Parker Corp.....	8,500	34,957
# Pasco Corp.....	2,600	25,921
Pasona Group, Inc.....	20,400	313,703
PC Depot Corp.....	26,500	60,714
# PCA Corp.....	7,200	64,993
PCI Holdings, Inc.....	3,400	24,953
Pegasus Sewing Machine Manufacturing Co. Ltd.....	14,400	82,636
Penta-Ocean Construction Co. Ltd.....	230,000	1,264,187
People Dreams & Technologies Group Co. Ltd.....	5,600	112,869
* PeptiDream, Inc.....	12,900	161,535
Persol Holdings Co. Ltd.....	28,800	596,211
# Pharma Foods International Co. Ltd.....	8,200	90,732
Pickles Corp.....	8,605	73,781
Pigeon Corp.....	40,800	594,371
Pilot Corp.....	12,800	489,214
Piolax, Inc.....	32,600	487,447
# Pipedo HD, Inc.....	2,100	44,265

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	6,800	\$ 101,706
	6,500	79,674
	26,400	204,515
	2,800	41,322
*	2,500	42,092
	9,200	316,101
	2,200	45,959
#	83,400	256,996
	20,800	245,387
	46,400	241,505
	26,200	446,516
	24,834	381,853
	11,500	98,007
	900	10,978
	26,000	218,106
	40,900	193,237
	17,500	61,029
	6,800	69,597
	22,000	247,477
	5,300	60,931
	7,100	81,900
	26,400	389,469
	24,900	229,058
	12,600	178,253
#	19,200	95,185
	5,700	41,650
	7,800	111,920
	14,300	141,741
	36,900	307,783
	21,200	352,026
*	58,500	557,204
	196,300	1,147,991
*	13,400	253,358
	572,931	2,226,553
	37,500	616,519
	15,900	232,780
	22,000	201,272
	13,100	128,048
	5,400	63,046
	7,200	41,165
#	174,700	1,405,123
	18,800	505,207
	4,800	47,083
#*	6,100	34,062
	7,600	135,926
	6,700	208,933
	35,100	124,079
	12,000	155,835
	10,700	813,504
	7,900	143,120
	2,958	54,179
	76,100	178,288
	800	12,422
	11,300	129,277
	6,000	445,264
	19,100	572,499
	11,300	123,086
	7,600	246,301
	13,700	347,551

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Rorze Corp.....	7,600	\$ 489,009
Round One Corp.....	26,600	299,790
Ryobi Ltd.....	26,900	226,453
Ryoden Corp.....	16,900	207,915
Ryohin Keikaku Co. Ltd.....	108,600	1,077,938
Ryosan Co. Ltd.....	19,600	330,148
S Foods, Inc.....	18,200	418,204
S&B Foods, Inc.....	4,100	114,115
Sac's Bar Holdings, Inc.....	14,850	68,657
Saibu Gas Holdings Co. Ltd.....	7,100	98,677
Sakai Chemical Industry Co. Ltd.....	13,000	190,151
Sakai Heavy Industries Ltd.....	3,400	76,411
Sakai Moving Service Co. Ltd.....	5,700	211,814
Sakata INX Corp.....	46,600	346,087
Sakura Internet, Inc.....	14,000	62,070
Sala Corp.....	57,300	312,542
SAMTY Co. Ltd.....	26,700	413,817
San Holdings, Inc.....	8,400	117,852
San ju San Financial Group, Inc.....	15,760	167,210
San-A Co. Ltd.....	13,600	427,287
San-Ai Obbli Co. Ltd.....	62,600	503,867
* Sanden Corp.....	20,600	37,397
Sanei Architecture Planning Co. Ltd.....	7,900	98,888
Sangetsu Corp.....	32,600	392,748
San-In Godo Bank Ltd.....	135,700	689,549
#* Sanix, Inc.....	35,600	66,335
Sanken Electric Co. Ltd.....	16,800	647,644
Sanki Engineering Co. Ltd.....	39,400	490,978
Sanko Gosei Ltd.....	30,700	87,644
Sanko Metal Industrial Co. Ltd.....	3,300	66,734
Sankyo Co. Ltd.....	32,800	1,031,579
Sankyo Frontier Co. Ltd.....	3,200	96,803
Sankyo Seiko Co. Ltd.....	35,800	137,142
Sankyo Tateyama, Inc.....	22,900	111,370
Sankyu, Inc.....	37,600	1,246,846
# Sanoh Industrial Co. Ltd.....	35,200	184,617
Sansei Technologies, Inc.....	6,200	38,472
Sansha Electric Manufacturing Co. Ltd.....	10,000	68,122
Sanshin Electronics Co. Ltd.....	9,400	108,995
Santen Pharmaceutical Co. Ltd.....	104,600	847,275
Sanwa Holdings Corp.....	145,600	1,572,863
Sanyo Chemical Industries Ltd.....	11,500	415,499
Sanyo Denki Co. Ltd.....	9,200	382,100
Sanyo Electric Railway Co. Ltd.....	5,100	86,245
Sanyo Engineering & Construction, Inc.....	4,000	20,429
* Sanyo Shokai Ltd.....	11,237	73,910
# Sanyo Special Steel Co. Ltd.....	14,500	221,284
Sanyo Trading Co. Ltd.....	21,700	164,859
Sapporo Holdings Ltd.....	39,400	882,251
# Sata Construction Co. Ltd.....	11,300	38,280
Sato Foods Co. Ltd.....	800	30,297
Sato Holdings Corp.....	22,500	336,783
Sato Shoji Corp.....	13,300	112,285
Satori Electric Co. Ltd.....	8,800	73,269
Sawai Group Holdings Co. Ltd.....	35,900	1,164,599
Saxa Holdings, Inc.....	1,900	18,545
SB Technology Corp.....	7,700	149,876
SBI Holdings, Inc.....	33,850	686,729
* SBI Insurance Group Co. Ltd.....	3,000	19,996

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
SBS Holdings, Inc.....	17,900	\$ 375,794
Scala, Inc.....	10,500	59,032
SCREEN Holdings Co. Ltd.....	5,300	383,557
Scroll Corp.....	25,900	172,920
SCSK Corp.....	11,565	203,662
SEC Carbon Ltd.....	2,100	80,415
Secom Co. Ltd.....	5,900	394,061
Sega Sammy Holdings, Inc.....	8,100	139,104
Seibu Holdings, Inc.....	50,800	513,513
Seika Corp.....	7,000	86,938
Seikagaku Corp.....	37,300	241,863
Seikitokyu Kogyo Co. Ltd.....	28,400	177,014
Seiko Electric Co. Ltd.....	3,400	30,603
Seiko Epson Corp.....	86,900	1,305,470
Seiko Holdings Corp.....	23,800	525,360
Seiko PMC Corp.....	12,300	50,688
Seikoh Giken Co. Ltd.....	2,100	29,433
Seino Holdings Co. Ltd.....	98,200	814,521
Seiren Co. Ltd.....	22,200	339,095
Sekisui Chemical Co. Ltd.....	48,200	678,148
# Sekisui House Ltd.....	72,640	1,286,556
Sekisui Jushi Corp.....	19,400	253,535
Sekisui Kasei Co. Ltd.....	24,700	76,803
# SEMITEC Corp.....	1,000	54,261
Senko Group Holdings Co. Ltd.....	99,500	688,737
Senshu Electric Co. Ltd.....	6,700	262,369
Senshu Ikeda Holdings, Inc.....	197,440	307,530
# Senshukai Co. Ltd.....	23,300	68,843
SERAKU Co. Ltd.....	4,500	41,469
Seria Co. Ltd.....	28,500	567,688
Seven & I Holdings Co. Ltd.....	37,200	1,516,280
Seven Bank Ltd.....	321,100	637,199
SG Holdings Co. Ltd.....	28,700	547,726
Sharp Corp.....	37,533	302,103
# Shibaura Electronics Co. Ltd.....	6,000	225,860
Shibaura Machine Co. Ltd.....	15,300	327,501
Shibaura Mechatronics Corp.....	4,700	356,046
Shibusawa Warehouse Co. Ltd.....	9,500	154,069
Shibuya Corp.....	14,400	269,627
Shidax Corp.....	9,600	38,904
* SHIFT, Inc.....	1,600	251,463
Shiga Bank Ltd.....	41,222	839,125
Shikibo Ltd.....	11,600	78,797
Shikoku Bank Ltd.....	27,501	175,233
Shikoku Chemicals Corp.....	29,500	279,345
Shikoku Electric Power Co., Inc.....	31,300	184,910
Shima Seiki Manufacturing Ltd.....	24,600	412,331
Shimadzu Corp.....	13,500	480,316
Shimamura Co. Ltd.....	11,300	1,083,596
Shimizu Bank Ltd.....	10,300	113,753
Shimizu Corp.....	210,700	1,194,383
# Shimojima Co. Ltd.....	10,700	80,977
Shin Nippon Air Technologies Co. Ltd.....	9,800	139,729
Shin Nippon Biomedical Laboratories Ltd.....	17,300	267,705
Shinagawa Refractories Co. Ltd.....	4,300	119,969
Shindengen Electric Manufacturing Co. Ltd.....	6,200	163,319
Shin-Etsu Chemical Co. Ltd.....	9,000	1,152,848
Shin-Etsu Polymer Co. Ltd.....	47,100	488,199
Shin-Keisei Electric Railway Co. Ltd.....	1,900	42,460

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	400	\$ 9,876
	11,600	298,742
	30,300	206,705
	43,800	350,492
	20,800	116,280
	8,700	27,975
	6,800	82,387
	29,900	247,648
	4,800	139,240
	11,100	190,650
	7,500	44,388
	6,200	318,007
	38,200	730,040
#	12,600	51,051
	156,500	947,047
	51,900	368,261
	4,600	203,525
*	10,700	26,759
	13,000	558,269
	6,600	196,100
	9,900	134,160
	150,000	2,515,581
	17,200	327,378
	7,100	80,425
	21,800	205,614
	32,200	234,839
#*	1,600	16,158
	8,100	223,165
	26,300	286,293
	20,300	257,322
	31,500	172,980
	9,900	71,071
	128,700	539,206
#*	51,100	609,701
	900	443,553
	4,000	66,254
	16,000	384,634
#	10,200	204,867
	26,000	43,038
	14,300	61,766
	42,100	263,378
	7,600	64,263
	254,000	10,669,721
	1,700	52,771
	2,000	101,735
	30,100	843,520
	141,240	2,146,365
	7,400	104,826
	24,600	157,940
	6,200	63,025
	6,900	19,151
	58,150	2,595,305
	23,600	2,001,939
	40,092	3,423,456
	10,800	190,952
	4,900	30,932
	17,100	116,793
#	82,900	188,046
	6,364	66,852

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
S-Pool, Inc.....	36,200	\$ 299,698
Sprix Ltd.....	5,200	40,485
Square Enix Holdings Co. Ltd.....	6,100	283,039
SRA Holdings.....	8,200	181,117
ST Corp.....	7,700	90,457
St. Marc Holdings Co. Ltd.....	11,500	140,914
Stanley Electric Co. Ltd.....	72,700	1,277,509
Star Mica Holdings Co. Ltd.....	12,900	154,208
Star Micronics Co. Ltd.....	23,000	298,043
Starts Corp., Inc.....	25,700	557,843
Starzen Co. Ltd.....	13,700	210,203
St-Care Holding Corp.....	10,200	70,542
Stella Chemifa Corp.....	10,100	191,497
Step Co. Ltd.....	8,400	110,367
Strike Co. Ltd.....	3,900	114,534
# Studio Alice Co. Ltd.....	9,500	165,376
Subaru Corp.....	149,800	2,606,655
Subaru Enterprise Co. Ltd.....	2,000	131,057
Sugi Holdings Co. Ltd.....	11,000	496,253
Sugimoto & Co. Ltd.....	7,500	117,948
SUMCO Corp.....	56,900	796,186
Sumida Corp.....	26,800	168,247
# Sumiseki Holdings, Inc.....	38,800	63,085
Sumitomo Bakelite Co. Ltd.....	31,400	1,016,302
Sumitomo Chemical Co. Ltd.....	690,400	2,713,224
Sumitomo Corp.....	107,300	1,508,633
Sumitomo Dainippon Pharma Co. Ltd.....	95,500	747,905
Sumitomo Densetsu Co. Ltd.....	13,100	262,911
Sumitomo Electric Industries Ltd.....	243,700	2,716,959
Sumitomo Forestry Co. Ltd.....	118,100	1,833,682
Sumitomo Heavy Industries Ltd.....	80,100	1,832,675
Sumitomo Metal Mining Co. Ltd.....	88,300	2,776,488
Sumitomo Mitsui Construction Co. Ltd.....	148,560	504,920
# Sumitomo Mitsui Financial Group, Inc., Sponsored ADR.....	100,020	639,128
Sumitomo Mitsui Financial Group, Inc.....	104,441	3,276,532
Sumitomo Mitsui Trust Holdings, Inc.....	52,700	1,731,155
Sumitomo Osaka Cement Co. Ltd.....	34,000	898,392
Sumitomo Precision Products Co. Ltd.....	3,700	75,917
Sumitomo Realty & Development Co. Ltd.....	35,200	971,980
Sumitomo Riko Co. Ltd.....	11,900	55,394
Sumitomo Rubber Industries Ltd.....	161,353	1,454,818
Sumitomo Seika Chemicals Co. Ltd.....	8,300	186,658
Sumitomo Warehouse Co. Ltd.....	61,600	972,169
Sun Frontier Fudousan Co. Ltd.....	49,500	414,965
Suncall Corp.....	17,300	82,450
Sundrug Co. Ltd.....	21,200	497,293
Suntory Beverage & Food Ltd.....	16,100	635,265
Sun-Wa Technos Corp.....	8,900	95,448
Suruga Bank Ltd.....	150,400	421,540
Suzuken Co. Ltd.....	36,560	1,010,480
Suzuki Co. Ltd.....	12,200	73,675
Suzuki Motor Corp.....	22,000	721,145
SWCC Showa Holdings Co. Ltd.....	41,900	558,990
Systemex Corp.....	5,500	385,065
System Information Co. Ltd.....	5,700	42,395
System Research Co. Ltd.....	1,100	17,428
System Support, Inc.....	2,400	23,546
Systems Engineering Consultants Co. Ltd.....	900	16,578
Systema Corp.....	124,000	425,230

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Syuppin Co. Ltd.....	18,300	\$ 194,213
T Hasegawa Co. Ltd.....	21,900	502,145
T RAD Co. Ltd.....	5,900	115,350
T&D Holdings, Inc.....	126,600	1,432,864
T&K Toka Co. Ltd.....	17,100	112,925
Tachibana Eletech Co. Ltd.....	18,120	210,983
Tachikawa Corp.....	10,200	84,814
Tachi-S Co. Ltd.....	28,800	256,444
Tadano Ltd.....	98,000	712,189
Taihei Dengyo Kaisha Ltd.....	16,500	377,802
Taiheiyō Cement Corp.....	111,067	1,666,353
Taiheiyō Kouhatsu, Inc.....	3,900	18,061
Taiho Kogyo Co. Ltd.....	16,200	81,929
Taikisha Ltd.....	19,900	492,570
Taiko Bank Ltd.....	5,600	58,378
Taisei Corp.....	23,200	740,238
Taisei Lamick Co. Ltd.....	5,000	102,184
Taisei Oncho Co. Ltd.....	600	8,438
Taisho Pharmaceutical Holdings Co. Ltd.....	20,500	816,266
Taiyo Holdings Co. Ltd.....	25,200	543,449
Taiyo Yuden Co. Ltd.....	22,900	813,867
Takachiho Koheki Co. Ltd.....	5,500	83,626
Takamatsu Construction Group Co. Ltd.....	14,100	225,401
Takamiya Co. Ltd.....	15,500	44,234
Takano Co. Ltd.....	4,800	29,713
Takaoka Toko Co. Ltd.....	8,664	125,959
Takara & Co. Ltd.....	8,500	128,276
Takara Bio, Inc.....	26,400	426,652
Takara Holdings, Inc.....	108,800	880,191
Takara Leben Co. Ltd.....	75,700	210,241
Takara Standard Co. Ltd.....	33,000	330,433
# Takasago International Corp.....	14,800	287,074
Takasago Thermal Engineering Co. Ltd.....	40,400	513,855
Takashima & Co. Ltd.....	2,500	49,500
Takashimaya Co. Ltd.....	122,700	1,318,136
Takasho Co. Ltd.....	17,200	91,260
# TAKEBISHI Corp.....	5,800	65,453
Takeda Pharmaceutical Co. Ltd.....	146,552	4,299,864
Takemoto Yohki Co. Ltd.....	4,100	23,641
Takeuchi Manufacturing Co. Ltd.....	24,100	465,731
Takisawa Machine Tool Co. Ltd.....	4,100	36,559
Takuma Co. Ltd.....	28,400	300,464
Tama Home Co. Ltd.....	14,600	271,559
Tamron Co. Ltd.....	14,400	311,252
# Tamura Corp.....	77,200	359,233
Tanabe Engineering Corp.....	3,100	21,009
#* Tanaka Chemical Corp.....	1,200	9,695
# Tanseisha Co. Ltd.....	42,350	255,962
Tatsuta Electric Wire & Cable Co. Ltd.....	47,200	162,738
Tayca Corp.....	14,400	130,334
Tazmo Co. Ltd.....	5,900	56,231
Tbk Co. Ltd.....	7,500	18,893
TBS Holdings, Inc.....	22,000	281,730
TDC Soft, Inc.....	13,200	115,973
TDK Corp.....	63,600	2,003,060
TechMatrix Corp.....	20,800	289,578
Techno Horizon Co. Ltd.....	8,000	33,230
Techno Medica Co. Ltd.....	4,900	58,199
Techno Ryowa Ltd.....	7,000	46,997

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Techno Smart Corp.....	8,600	\$ 83,916
Technoflex Corp.....	4,500	34,122
TechnoPro Holdings, Inc.....	22,100	513,576
Tecnos Japan, Inc.....	8,600	31,899
Teijin Ltd.....	135,200	1,432,571
Teikoku Electric Manufacturing Co. Ltd.....	6,300	86,578
Teikoku Sen-I Co. Ltd.....	17,100	216,753
Teikoku Tsushin Kogyo Co. Ltd.....	5,200	57,956
Tekken Corp.....	11,400	155,996
Temairazu, Inc.....	1,200	46,765
Tenma Corp.....	16,800	293,826
Tenox Corp.....	2,700	17,845
Terumo Corp.....	7,900	269,734
T-Gaia Corp.....	14,200	174,332
THK Co. Ltd.....	37,400	793,461
TIS, Inc.....	33,000	935,686
TKC Corp.....	11,500	302,172
Toa Corp.....	20,800	122,700
Toa Corp.....	19,500	380,645
Toa Oil Co. Ltd.....	6,600	122,954
TOA ROAD Corp.....	4,400	196,748
Toabo Corp.....	3,800	10,452
Toagosei Co. Ltd.....	94,000	729,819
Tobishima Corp.....	16,673	133,218
TOC Co. Ltd.....	40,000	238,815
Tocalo Co. Ltd.....	54,400	523,099
Tochigi Bank Ltd.....	97,700	219,418
Toda Corp.....	155,000	831,396
* Toda Kogyo Corp.....	4,000	72,724
# Toei Animation Co. Ltd.....	1,200	99,477
Toei Co. Ltd.....	1,400	200,816
Toell Co. Ltd.....	1,700	11,732
Toenec Corp.....	6,900	193,638
Togami Electric Manufacturing Co. Ltd.....	2,000	26,528
Toho Bank Ltd.....	187,500	301,741
Toho Co. Ltd.....	4,400	174,727
Toho Co. Ltd.....	6,600	62,446
Toho Gas Co. Ltd.....	4,800	115,554
Toho Holdings Co. Ltd.....	54,300	831,539
# Toho Titanium Co. Ltd.....	29,600	498,843
Toho Zinc Co. Ltd.....	12,500	203,306
Tohoku Bank Ltd.....	7,400	53,903
Tohoku Electric Power Co., Inc.....	36,300	200,977
Tohoku Steel Co. Ltd.....	1,900	22,047
Tohokushinsha Film Corp.....	11,900	58,938
Tokai Carbon Co. Ltd.....	165,700	1,339,629
Tokai Corp.....	17,235	230,919
TOKAI Holdings Corp.....	69,000	460,191
Tokai Rika Co. Ltd.....	49,800	548,068
Tokai Tokyo Financial Holdings, Inc.....	187,152	530,020
Token Corp.....	4,320	288,507
Tokio Marine Holdings, Inc.....	36,716	2,149,352
Tokushu Tokai Paper Co. Ltd.....	7,300	173,857
Tokuyama Corp.....	56,606	765,277
* Tokyo Base Co. Ltd.....	4,700	11,165
Tokyo Century Corp.....	36,000	1,273,143
* Tokyo Electric Power Co. Holdings, Inc.....	99,600	391,962
# Tokyo Electron Device Ltd.....	5,300	209,689
Tokyo Energy & Systems, Inc.....	20,900	163,118

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	8,500	\$ 37,703
	8,400	84,986
	25,687	423,205
	5,400	279,990
#	3,200	95,963
#	13,300	94,030
	14,200	75,869
	25,500	885,921
	33,300	342,539
	131,900	1,942,527
	7,900	73,724
	7,000	63,985
	11,200	346,928
	64,330	305,138
	349,582	1,894,367
*	1,971	74,669
	35,000	53,915
	3,000	22,748
	2,800	113,880
	20,300	68,613
	6,200	112,501
	8,000	89,590
	159,100	376,528
	76,500	847,775
	5,600	152,147
	74,900	1,058,617
	56,900	968,179
	35,400	274,248
	12,700	126,629
	532,900	2,918,873
	7,100	146,137
	25,200	489,525
	13,900	68,877
	12,200	302,088
	14,500	146,518
	28,900	277,547
	12,700	515,208
	11,900	392,855
	174,100	2,269,428
	3,400	88,210
	20,470	366,343
	7,599	258,836
	6,400	55,511
	1,400	67,965
	23,400	55,402
	31,800	125,415
	19,500	265,701
	26,100	496,566
	94,700	617,761
	22,900	211,060
	4,800	32,808
#*	28,599	141,853
#	2,700	165,988
	30,400	443,076
	6,600	137,711
	12,000	50,843
#	47,300	84,964
	86,800	999,554
	21,600	917,738

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
#	Toyo Tanso Co. Ltd.....	13,800 \$ 314,084
	Toyo Tire Corp.....	95,700 1,286,217
	Toyo Wharf & Warehouse Co. Ltd.....	3,700 35,673
	Toyobo Co. Ltd.....	67,302 523,104
	Toyoda Gosei Co. Ltd.....	45,700 721,201
	Toyota Boshoku Corp.....	50,600 748,241
	Toyota Industries Corp.....	14,600 888,986
#	Toyota Motor Corp., Sponsored ADR.....	31,326 5,093,294
	Toyota Motor Corp.....	430,090 6,980,801
	Toyota Tsusho Corp.....	67,600 2,307,150
	TPR Co. Ltd.....	21,200 199,301
	Traders Holdings Co. Ltd.....	20,039 49,667
	Trancom Co. Ltd.....	6,900 381,347
	Transaction Co. Ltd.....	13,100 111,476
	Transcosmos, Inc.....	11,300 320,611
	TRE Holdings Corp.....	33,340 390,403
	Trend Micro, Inc.....	13,100 761,296
	Tri Chemical Laboratories, Inc.....	6,000 102,186
	Trinity Industrial Corp.....	1,800 8,977
	Trusco Nakayama Corp.....	39,700 564,984
	TS Tech Co. Ltd.....	79,400 905,391
	TSI Holdings Co. Ltd.....	40,672 102,009
	Tsubaki Nakashima Co. Ltd.....	42,600 303,403
	Tsubakimoto Chain Co.....	23,828 567,141
	Tsubakimoto Kogyo Co. Ltd.....	2,900 82,391
	Tsugami Corp.....	39,200 360,714
	Tsukishima Kikai Co. Ltd.....	23,970 163,140
	Tsukuba Bank Ltd.....	85,900 126,843
	Tsumura & Co.....	23,200 544,338
	Tsuruha Holdings, Inc.....	17,800 1,014,128
	Tsurumi Manufacturing Co. Ltd.....	13,600 208,907
	Tsutsumi Jewelry Co. Ltd.....	4,600 75,449
	Tsuzuki Denki Co. Ltd.....	3,200 32,683
	TV Asahi Holdings Corp.....	21,600 242,625
	Tv Tokyo Holdings Corp.....	11,900 175,411
	TYK Corp.....	14,700 30,860
	UACJ Corp.....	30,107 510,791
	UBE Corp.....	115,820 1,813,447
	Ubicom Holdings, Inc.....	3,200 67,069
	Uchida Yoko Co. Ltd.....	8,200 309,074
	Ueki Corp.....	3,600 37,041
	ULS Group, Inc.....	1,600 49,142
	Ultrafabrics Holdings Co. Ltd.....	2,500 64,248
	Ulvac, Inc.....	22,300 842,090
	Uniden Holdings Corp.....	5,400 166,370
	Union Tool Co.....	4,700 119,530
	Unipres Corp.....	24,800 155,963
	United Super Markets Holdings, Inc.....	52,300 423,672
#	UNITED, Inc.....	8,900 111,322
*	Unitika Ltd.....	32,401 56,017
*	Universal Entertainment Corp.....	24,000 261,174
	Urbanet Corp. Co. Ltd.....	16,300 36,711
	Usen-Next Holdings Co. Ltd.....	7,700 120,585
	User Local, Inc.....	1,700 20,976
	Ushio, Inc.....	76,600 1,059,083
	USS Co. Ltd.....	21,100 414,035
	UT Group Co. Ltd.....	11,700 227,851
*	UUUM Co. Ltd.....	5,300 46,038
#*	Uzabase, Inc.....	7,843 47,967

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	8,800	\$ 197,610
	38,200	538,639
	12,400	255,539
#	1,400	14,855
	8,500	176,876
#	2,500	47,749
	11,100	116,699
	21,300	194,413
	21,480	208,485
	4,200	46,286
*	4,900	268,364
	34,954	180,292
	88,400	322,179
	40,500	656,848
	107,100	702,669
	9,500	171,732
	37,200	308,348
	14,500	241,474
#	5,000	43,618
	15,200	163,741
#	8,400	46,700
	4,700	90,107
	1,900	36,904
	2,800	163,543
	4,000	23,627
	20,200	451,165
	11,500	39,243
	11,581	356,718
	6,600	60,369
	10,700	159,228
	6,800	52,032
	6,600	58,078
	2,800	134,520
	20,500	206,640
	9,600	171,757
	6,300	69,161
	22,957	159,112
#	6,500	77,732
#	13,800	70,650
	24,500	147,468
	5,200	35,299
	5,700	347,127
	10,400	164,248
	41,800	379,625
	1,200	10,548
	469,988	1,696,836
	6,100	63,066
	19,799	136,418
	189,801	1,074,439
	7,800	332,702
	112,700	2,177,041
	23,500	315,864
#	30,200	352,664
	23,900	205,088
	17,600	43,845
	9,400	111,918
	16,500	96,475
	46,000	804,954
	35,900	1,227,632

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Yamaya Corp.....	4,200	\$ 82,927
Yamazaki Baking Co. Ltd.....	62,600	755,804
Yamazen Corp.....	50,900	384,849
Yaoko Co. Ltd.....	8,900	432,822
Yashima Denki Co. Ltd.....	11,200	86,509
Yaskawa Electric Corp.....	11,700	409,780
Yasuda Logistics Corp.....	13,600	96,296
Yasunaga Corp.....	4,100	21,383
YE DIGITAL Corp.....	7,100	24,371
Yellow Hat Ltd.....	31,600	413,415
Yodogawa Steel Works Ltd.....	21,500	385,692
Yokogawa Bridge Holdings Corp.....	24,800	358,402
Yokogawa Electric Corp.....	18,800	333,385
Yokohama Rubber Co. Ltd.	110,399	1,617,061
Yokorei Co. Ltd.....	50,700	345,812
Yokowo Co. Ltd.....	17,900	264,812
Yomeishu Seizo Co. Ltd.....	7,600	103,743
Yondenko Corp.....	8,000	109,968
Yondoshi Holdings, Inc.....	12,900	175,548
Yonex Co. Ltd.....	8,400	75,245
Yorozu Corp.....	17,800	118,620
Yoshinoya Holdings Co. Ltd.....	16,900	327,616
Yotai Refractories Co. Ltd.....	12,200	139,586
Yuasa Funashoku Co. Ltd.....	1,500	28,814
Yuasa Trading Co. Ltd.....	17,800	483,360
Yuken Kogyo Co. Ltd.....	2,300	31,322
Yukiguni Maitake Co. Ltd.....	10,500	75,233
Yurtec Corp.....	32,100	175,635
Yushin Precision Equipment Co. Ltd.....	16,200	86,114
Yushiro Chemical Industry Co. Ltd.....	7,600	51,689
Yutaka Giken Co. Ltd.....	1,200	16,988
Z Holdings Corp.....	88,800	313,840
Zaoh Co. Ltd.....	3,100	45,527
Zenitaka Corp.....	2,200	54,231
Zenkoku Hosho Co. Ltd.....	16,400	557,944
Zenrin Co. Ltd.....	23,800	165,520
Zensho Holdings Co. Ltd.....	14,850	393,154
Zeon Corp.....	104,800	1,064,160
ZERIA Pharmaceutical Co. Ltd.....	6,700	110,224
ZIGExN Co. Ltd.....	40,700	104,591
ZOZO, Inc.....	14,100	304,584
Zuiko Corp.....	10,200	59,778
TOTAL JAPAN.....		751,674,987
NETHERLANDS — (3.2%)		
Ω Aalberts NV.....	80,327	3,442,488
ABN AMRO Bank NV.....	161,364	1,645,573
Aegon NV.....	1,309,089	5,749,786
Aegon NV.....	26,405	116,181
* AFC Ajax NV.....	70	894
Akzo Nobel NV.....	13,856	932,545
*Ω Alfen Beheer BV.....	8,585	1,002,198
# AMG Advanced Metallurgical Group NV.....	19,117	536,644
Amsterdam Commodities NV.....	16,646	383,438
APERAM SA.....	42,301	1,379,193
Arcadis NV.....	54,043	1,998,274
ArcelorMittal SA.....	239,874	5,898,516
ASM International NV.....	4,555	1,399,167
ASML Holding NV.....	261	150,012

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)		
	8,398	\$ 4,823,958
	149,446	6,246,458
*	8,231	26,699
Ω	27,789	145,006
*Ω	20,106	815,453
	21,848	1,172,839
	84,447	2,770,919
	24,707	279,863
	21,542	1,169,598
#	34,770	1,211,750
#Ω	35,152	763,899
#	35,387	109,233
*	87,934	1,046,617
	35,950	430,428
	16,440	1,620,767
*	1,250	223,394
	21,036	3,368,892
#	33,099	322,053
	334,691	3,251,129
*Ω	82,149	1,622,438
#	44,676	1,295,711
	13,648	214,954
	5,105	140,789
	545,232	15,014,994
*	251,177	612,449
	12,620	2,021,081
#	887,434	2,927,636
	14,190	293,680
	91,290	1,893,352
	61,770	1,433,622
*Ω	4,760	50,119
	3,579	211,724
	104,932	4,923,661
	38,290	1,329,300
	115,800	586,850
#	314,294	826,687
	38,135	2,487,736
	69,092	3,492,115
	162,450	2,267,267
Ω	115,126	3,739,065
*	22,166	438,967
#*††	28,066	0
	37,823	1,552,669
#*	62,187	562,153
	15,862	359,060
	23,095	528,859
	41,741	4,533,167
TOTAL NETHERLANDS.....		109,793,969
NEW ZEALAND — (0.4%)		
#*	130,785	410,953
*	1,293,317	498,003
	355,674	335,695
*	125,345	588,584
*	169,020	128,996
	315,032	1,585,528
	462	11,296
#	15,006	30,091
	22,386	556,257

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NEW ZEALAND — (Continued)		
	336,090	\$ 1,093,524
	18,144	34,545
	96,538	627,059
	56,893	103,172
#*	19,890	17,912
	26,425	86,486
	549,372	718,931
	68,866	363,628
#	51,879	54,239
	515,382	354,407
	10,927	530,803
	8,621	32,751
	31,850	60,228
#	54,625	39,757
#	187,684	142,022
	545,196	323,429
*	94,055	46,138
	5,415	15,320
	27,106	119,094
*	233,883	190,614
*	70,895	65,641
	16,705	101,194
	30,021	175,598
*	53,079	138,619
	97,896	266,278
*	6,303	14,675
	75,050	265,506
*	130,856	189,963
	493,465	861,945
	71,545	230,058
	101,052	84,332
	111,036	748,522
*	66,865	134,912
*	98,466	152,282
	130,375	51,227
	20,348	47,171
	33,846	99,061
*	119,972	138,282
#	89,569	183,356
TOTAL NEW ZEALAND.....		<u>13,048,084</u>
NORWAY — (1.0%)		
	6,837	80,300
	325,871	198,616
*	15,382	116,970
	6,299	112,211
*	111,833	101,908
#	710	55,139
#	9,134	317,373
#	7,446	257,243
	186,651	578,547
	46,537	191,344
*	112,942	41,461
*	9,571	82,453
	853	27,364
	41,500	506,726
#*	22,525	52,085
	29,436	362,616
Ω	9,467	56,850

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
* Axactor ASA.....	104,369	\$ 77,278
B2Holding ASA.....	181,255	173,542
Bakkafrost P/F.....	3,590	250,279
Belships ASA.....	68,728	131,658
* Bergenbio ASA.....	17,685	24,142
Bonheur ASA.....	19,973	799,785
* Borr Drilling Ltd.....	44,205	169,588
Borregaard ASA.....	19,310	346,629
Bouvet ASA.....	30,211	200,901
* BW Energy Ltd.....	72,323	206,063
Ω BW LPG Ltd.....	97,983	805,972
BW Offshore Ltd.....	105,723	297,579
* Carasent ASA.....	3,306	7,914
*Ω Crayon Group Holding ASA.....	14,613	234,264
DNB Bank ASA.....	108,244	2,135,196
DNO ASA.....	530,277	762,979
Ω Elkem ASA.....	187,646	768,854
Ω Elmera Group ASA.....	35,142	77,195
Equinor ASA.....	81,218	3,127,208
Ω Europris ASA.....	99,014	585,459
FLEX LNG Ltd.....	39,625	1,256,636
#* Frontline Ltd.....	86,710	825,934
* Gaming Innovation Group, Inc.....	31,975	54,334
Gjensidige Forsikring ASA.....	1,927	40,305
#* Golar LNG Ltd.....	3,400	76,058
Golden Ocean Group Ltd.....	105,212	1,161,658
Grieg Seafood ASA.....	29,186	448,159
Hafnia Ltd.....	49,473	176,013
#* Hexagon Composites ASA.....	78,205	262,635
Hunter Group ASA.....	210,534	76,685
* IDEX Biometrics ASA.....	68,923	8,086
Ω Kid ASA.....	18,511	183,616
# Kitron ASA.....	68,056	147,074
Ω Klaveness Combination Carriers ASA.....	3,342	21,737
* Komplet Bank ASA.....	101,556	65,689
* Kongsberg Automotive ASA.....	394,622	113,765
Kongsberg Gruppen ASA.....	7,712	284,177
Leroy Seafood Group ASA.....	32,795	257,629
Medistim ASA.....	2,484	76,109
* Meltwater NV.....	19,981	25,962
Mowi ASA.....	9,964	229,929
MPC Container Ships ASA.....	202,387	493,581
Ω Multiconsult ASA.....	2,733	37,599
* Nekkar ASA.....	25,072	20,499
#* NEL ASA.....	132,327	228,279
* Nordic Semiconductor ASA.....	9,421	165,560
Norsk Hydro ASA.....	105,351	713,777
*Ω Norske Skog ASA.....	33,988	249,233
#* Norway Royal Salmon ASA.....	5,466	140,695
* Norwegian Energy Co. ASA.....	10,423	509,517
* NRC Group ASA.....	5,207	10,439
#* Odfjell Drilling Ltd.....	113,637	272,691
Odfjell SE, Class A.....	11,269	64,629
* Odfjell Technology Ltd.....	18,940	44,615
OKEA ASA.....	23,973	100,852
Ω Okeanis Eco Tankers Corp.....	6,326	80,704
Olav Thon Eiendomsselskap ASA.....	498	9,022
Orkla ASA.....	38,360	331,134
* Otello Corp. ASA.....	7,924	24,208

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
	28,337	\$ 155,175
#*	563,605	387,747
*	5,259	55,468
	42,423	499,775
*	37,365	25,541
*	71,698	135,346
	1,547	110,810
*	20,346	29,297
Ω	18,645	222,639
	10,005	188,049
	12,860	231,334
	38,194	162,215
*Ω	82,752	108,303
#*	49,454	162,935
	1,689	20,838
	7,985	98,655
	19,867	109,867
	32,700	386,656
	9,915	74,869
	26,310	560,617
	159,246	1,339,425
	139,295	1,255,407
	10,793	131,072
	95,917	1,423,704
	15,468	362,100
	54,160	92,355
*	3,162	22,799
	49,555	512,363
*	9,430	23,998
	42,394	284,196
	10,229	254,773
Ω	79,028	54,078
	14,173	604,016
TOTAL NORWAY.....		<u>33,697,337</u>
PORTUGAL — (0.3%)		
	61,723	364,195
	7,742,386	1,148,880
*††	712,067	0
	8,782	93,450
#	93,324	319,161
#	45,686	1,188,260
	278,932	2,944,289
*	15,079	136,189
	12,755	77,022
	23,185	536,662
#	64,984	81,632
	253,850	1,047,620
#	235,724	890,441
	3,851	18,968
#*	245,241	18,855
	92,454	261,385
	907,317	1,032,320
TOTAL PORTUGAL.....		<u>10,159,329</u>
SINGAPORE — (1.0%)		
	135,900	430,408
	90,000	22,203

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
	234,200	\$ 197,052
#*†† Ascendas India Trust.....		
#*†† AssetCo PLC.....	1,120,000	0
* Avara Ltd.....	188,200	32,005
* Banyan Tree Holdings Ltd.....	176,900	36,586
Bonvests Holdings Ltd.....	30,000	20,864
Boustead Projects Ltd.....	26,174	17,066
Boustead Singapore Ltd.....	181,732	121,087
BRC Asia Ltd.....	17,400	21,102
Bukit Sembawang Estates Ltd.....	128,900	466,517
Bund Center Investment Ltd.....	22,000	8,132
Capitaland Investment Ltd.....	71,901	204,582
CDL Hospitality Trusts.....	21,878	20,945
Centurion Corp. Ltd.....	103,500	28,473
# China Aviation Oil Singapore Corp. Ltd.....	289,100	180,006
China Sunline Chemical Holdings Ltd.....	461,700	145,194
Chip Eng Seng Corp. Ltd.....	367,100	170,155
City Developments Ltd.....	137,600	773,069
Civmec Ltd.....	140,800	61,278
ComfortDelGro Corp. Ltd.....	385,100	396,210
* COSCO Shipping International Singapore Co. Ltd.....	951,900	136,063
CSE Global Ltd.....	298,700	99,465
Dairy Farm International Holdings Ltd.....	31,200	87,495
DBS Group Holdings Ltd.....	49,098	1,120,335
# Del Monte Pacific Ltd.....	590,559	151,877
Delfi Ltd.....	144,900	76,673
†† Ezion Holdings Ltd.....	70,344	412
#*†† Ezra Holdings Ltd.....	730,927	1,090
Far East Orchard Ltd.....	137,020	108,322
First Resources Ltd.....	422,100	422,601
Food Empire Holdings Ltd.....	115,500	43,543
Frasers Property Ltd.....	193,800	147,529
Frencken Group Ltd.....	276,400	245,386
Fu Yu Corp. Ltd.....	518,400	99,602
* Gallant Venture Ltd.....	254,500	23,801
# Genting Singapore Ltd.....	1,061,900	620,190
# Geo Energy Resources Ltd.....	373,800	115,438
Golden Agri-Resources Ltd.....	5,570,100	1,048,791
* Golden Energy & Resources Ltd.....	219,900	86,123
Great Eastern Holdings Ltd.....	11,000	154,761
# GuocoLand Ltd.....	173,633	201,397
* Halcyon Agri Corp. Ltd.....	145,408	22,147
Haw Par Corp. Ltd.....	81,900	652,852
Hiap Hoe Ltd.....	39,000	21,959
# Ho Bee Land Ltd.....	180,200	364,255
# Hong Fok Corp. Ltd.....	353,680	243,617
# Hong Leong Asia Ltd.....	280,900	150,559
Hong Leong Finance Ltd.....	101,500	177,794
Hongkong Land Holdings Ltd.....	169,600	881,591
Hotel Grand Central Ltd.....	68,447	48,963
Hour Glass Ltd.....	179,100	288,361
HRnetgroup Ltd.....	21,600	12,208
Hutchison Port Holdings Trust.....	4,067,200	957,781
Hwa Hong Corp. Ltd.....	21,000	6,102
*†† Hyflux Ltd.....	455,600	0
iFAST Corp. Ltd.....	70,800	216,381
Indofood Agri Resources Ltd.....	488,400	113,382
InnoTek Ltd.....	60,000	18,470
Japfa Ltd.....	601,540	254,663
Jardine Cycle & Carriage Ltd.....	29,744	603,718

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
Keppel Corp. Ltd.....	224,100	\$1,119,645
Keppel Infrastructure Trust.....	552,199	234,390
KSH Holdings Ltd.....	112,625	28,550
Low Keng Huat Singapore Ltd.....	98,100	31,313
* Mandarin Oriental International Ltd.....	79,000	156,682
Metro Holdings Ltd.....	401,100	210,569
Micro-Mechanics Holdings Ltd.....	5,500	11,873
* mm2 Asia Ltd.....	250,000	9,440
Nanofilm Technologies International Ltd.....	91,000	132,776
NetLink NBN Trust.....	1,304,000	906,711
NSL Ltd.....	11,500	7,035
* Oceanus Group Ltd.....	2,050,000	23,713
Olam Group Ltd.....	174,435	205,445
OUE Ltd.....	245,700	233,117
Oversea-Chinese Banking Corp. Ltd.....	219,746	1,862,281
Oxley Holdings Ltd.....	641,546	83,194
Pacific Century Regional Developments Ltd.....	79,400	23,309
Pan-United Corp. Ltd.....	58,750	19,191
Propnex Ltd.....	36,000	43,016
PSC Corp. Ltd.....	226,500	59,874
Q&M Dental Group Singapore Ltd.....	134,040	43,743
QAF Ltd.....	135,353	83,283
* Raffles Education Corp. Ltd.....	281,846	13,288
Raffles Medical Group Ltd.....	321,998	268,210
* RH PetroGas Ltd.....	271,500	44,682
Riverstone Holdings Ltd.....	241,200	136,417
Samudera Shipping Line Ltd.....	135,000	109,808
* SATS Ltd.....	37,580	108,337
Sembcorp Industries Ltd.....	578,400	1,220,356
#* Sembcorp Marine Ltd.....	13,321,500	1,052,248
Sheng Siong Group Ltd.....	408,200	472,842
* SIA Engineering Co. Ltd.....	46,300	81,256
SIIC Environment Holdings Ltd.....	934,260	138,615
Silverlake Axis Ltd.....	81,600	23,720
# Sinarmas Land Ltd.....	694,700	97,615
Sing Holdings Ltd.....	86,800	23,961
Sing Investments & Finance Ltd.....	13,500	14,551
* Singapore Airlines Ltd.....	195,050	771,647
Singapore Exchange Ltd.....	61,300	439,435
Singapore Land Group Ltd.....	91,984	165,037
Singapore Post Ltd.....	1,003,100	461,949
Singapore Technologies Engineering Ltd.....	82,600	240,842
Singapore Telecommunications Ltd.....	44,900	84,771
# Sinostar PEC Holdings Ltd.....	133,500	20,140
Stamford Land Corp. Ltd.....	523,830	146,026
StarHub Ltd.....	241,400	218,578
Straits Trading Co. Ltd.....	102,400	218,015
#*†† Swiber Holdings Ltd.....	189,500	2,799
Thomson Medical Group Ltd.....	677,500	39,280
Tiong Woon Corp. Holding Ltd.....	68,000	26,475
# Tuan Sing Holdings Ltd.....	561,123	154,820
UMS Holdings Ltd.....	278,327	238,518
United Overseas Bank Ltd.....	57,982	1,156,818
UOB-Kay Hian Holdings Ltd.....	249,300	258,425
UOL Group Ltd.....	149,487	807,660
# Valuetronics Holdings Ltd.....	310,500	122,680
Venture Corp. Ltd.....	29,200	372,014
Wee Hur Holdings Ltd.....	112,000	17,081
Wilmar International Ltd.....	760,200	2,215,152

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
Wing Tai Holdings Ltd.....	479,068	\$ 586,284
* Yangzijiang Financial Holding Pte. Ltd.....	982,200	280,852
Yangzijiang Shipbuilding Holdings Ltd.....	982,200	662,204
Yeo Hiap Seng Ltd.....	10,387	6,238
TOTAL SINGAPORE.....		32,427,427
SPAIN — (2.0%)		
# Acciona SA.....	12,971	2,669,049
Acerinox SA.....	119,948	1,170,254
# ACS Actividades de Construccion y Servicios SA.....	42,128	1,012,658
Ω Aedas Homes SA.....	9,287	159,121
*Ω Aena SME SA.....	2,293	290,041
* Artificial Intelligence Structures SA.....	253,298	19,782
Alantra Partners SA.....	1,451	19,417
Almirall SA.....	36,105	348,596
* Amadeus IT Group SA.....	15,594	909,289
* Amper SA.....	490,630	99,035
Applus Services SA.....	117,624	856,056
Atresmedia Corp. de Medios de Comunicacion SA.....	64,255	197,451
Banco Bilbao Vizcaya Argentaria SA.....	1,438,737	6,519,880
Banco Bilbao Vizcaya Argentaria SA, Sponsored ADR.....	282,240	1,281,370
Banco de Sabadell SA.....	4,141,513	2,651,658
Banco Santander SA.....	1,654,793	4,140,078
Banco Santander SA, Sponsored ADR.....	76,315	188,498
Bankinter SA.....	382,403	1,882,775
CaixaBank SA.....	1,245,584	3,740,157
#*†† Caja de Ahorros del Mediterraneo.....	8,736	0
Ω Cellnex Telecom SA.....	9,412	420,990
Cia de Distribucion Integral Logista Holdings SA.....	34,685	714,967
# CIE Automotive SA.....	37,064	974,985
Construcciones y Auxiliar de Ferrocarriles SA.....	17,533	519,137
#* Deoleo SA.....	100,407	36,067
* Distribuidora Internacional de Alimentacion SA.....	4,647,921	62,506
Ebro Foods SA.....	50,037	832,671
* eDreams ODIGEO SA.....	37,385	197,978
Elecnor SA.....	21,392	252,819
# Enagas SA.....	198,813	3,924,301
Ence Energia y Celulosa SA.....	107,249	355,273
Endesa SA.....	32,894	602,928
Ercros SA.....	80,582	302,266
Faes Farma SA.....	296,337	1,263,793
Ferrovial SA.....	36,861	987,068
Fluidra SA.....	17,907	334,720
Fomento de Construcciones y Contratas SA.....	43,449	430,518
Ω Gestamp Automocion SA.....	137,031	527,154
Ω Global Dominion Access SA.....	67,965	273,336
# Grifols SA.....	26,048	380,083
Grupo Catalana Occidente SA.....	24,328	725,475
# Grupo Empresarial San Jose SA.....	8,089	33,861
Iberdrola SA.....	360,239	3,846,803
Iberdrola SA.....	10,006	106,664
Iberpapel Gestion SA.....	3,316	47,434
Indra Sistemas SA.....	110,672	1,012,390
Industria de Diseno Textil SA.....	23,882	580,021
Laboratorio Reig Jofre SA.....	5,640	16,660
Laboratorios Farmaceuticos Rovi SA.....	9,465	495,578
Linea Directa Aseguradora SA Cia de Seguros y Reaseguros.....	351,523	390,121
# Mapfre SA.....	773,542	1,249,383
* Melia Hotels International SA.....	40,284	254,080

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
SPAIN — (Continued)			
Ω	Metrovacesa SA.....	17,000	\$ 118,286
	Miquel y Costas & Miquel SA.....	22,403	288,806
#	Naturgy Energy Group SA.....	6,915	202,831
Ω	Neinor Homes SA.....	27,259	293,197
#*	Obrascon Huarte Lain SA.....	301,945	180,591
	Pharma Mar SA.....	6,561	404,155
*	Promotora de Informaciones SA, Class A.....	93,235	41,884
#Ω	Prosegur Cash SA.....	150,442	109,624
#	Prosegur Cia de Seguridad SA.....	159,561	284,558
*	Realia Business SA.....	69,253	68,746
	Red Electrica Corp. SA.....	38,398	754,919
	Repsol SA, Sponsored ADR.....	2,816	34,975
	Repsol SA.....	415,110	5,171,546
	Sacyr SA.....	352,783	806,802
*	Solaria Energia y Medio Ambiente SA.....	36,340	837,912
Ω	Talgo SA.....	23,403	69,591
#*	Tecnicas Reunidas SA.....	13,937	92,526
#	Telefonica SA, Sponsored ADR.....	30,819	138,686
	Telefonica SA.....	877,380	3,916,355
*	Tubacex SA.....	81,389	170,724
Ω	Unicaja Banco SA.....	1,043,647	902,763
	Vidrala SA.....	10,212	680,194
	Viscofan SA.....	26,608	1,549,608
	Vocento SA.....	15,612	10,392
TOTAL SPAIN.....			<u>67,436,866</u>
SWEDEN — (2.8%)			
	AAK AB.....	12,309	215,160
Ω	AcadeMedia AB.....	99,418	489,796
	AddLife AB, Class B.....	18,992	327,213
	AddNode Group AB, Class B.....	39,776	414,209
	AddTech AB, Class B.....	31,649	541,789
	AFRY AB.....	52,823	806,598
	Alfa Laval AB.....	10,722	320,607
Ω	Alimak Group AB.....	31,764	282,980
	Alligo AB, Class B.....	21,198	217,670
Ω	Ambea AB.....	59,482	293,221
*	Annehem Fastigheter AB, Class B.....	23,093	68,386
	AQ Group AB.....	4,584	129,224
*	Arise AB.....	22,692	121,933
	Arjo AB, Class B.....	107,752	591,913
	Assa Abloy AB, Class B.....	26,509	626,302
	Atlas Copco AB, Class A.....	4,644	54,285
*Ω	Attendo AB.....	99,827	243,013
#	Avanza Bank Holding AB.....	36,533	704,924
	Axfood AB.....	15,489	491,752
	Balco Group AB.....	4,759	33,145
	Beijer Alma AB.....	23,618	474,303
	Beijer Electronics Group AB.....	17,085	113,341
#	Beijer Ref AB, Class B.....	30,297	480,596
	Bergman & Beving AB.....	20,380	216,444
	Bergs Timber AB, Class B.....	239	1,118
	Betsson AB, Class B.....	134,138	927,240
#*	Better Collective AS.....	22,062	350,430
	Bilia AB, Class A.....	81,311	1,148,881
	BillerudKorsnas AB.....	170,727	2,202,131
	BioGaia AB, Class B.....	43,050	405,879
	Biotage AB.....	19,899	437,745
	Bjorn Borg AB.....	20,155	77,759

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	42,073	\$1,406,032
	65,816	246,565
#*Ω	15,697	110,576
	9,947	25,579
Ω	82,604	836,555
	21,549	650,136
	14,852	104,621
	62,993	1,676,935
	74,783	363,095
#*	15,473	146,281
#*	41,204	22,564
*	18,675	22,273
	27,843	93,740
	5,215	238,969
#*	57,363	185,392
*	14,187	24,478
	4,277	154,072
	2,251	40,347
	44,562	505,474
	185,009	370,306
*	48,614	168,920
	30,097	644,823
Ω	84,159	696,804
	61,043	82,089
	9,684	76,547
#Ω	144,489	979,884
*	16,221	25,434
*	32,819	313,846
Ω	78,892	538,707
	14,309	143,984
	13,762	205,514
#	43,519	627,710
	62,018	379,228
	60,720	438,551
*Ω	39,179	31,299
#*	16,176	146,166
	4,255	44,563
	3,499	61,868
	1,404	35,794
	29,281	745,350
Ω	2,526	245,100
	37,705	205,109
	7,206	53,343
#	1,916	171,788
#*	137,190	121,569
	4,650	102,507
	15,546	271,636
	25,118	566,811
	108,665	1,007,570
*Ω	1,084	7,302
#	25,878	331,097
#*	44,109	275,409
	14,692	80,512
#	9,928	47,916
	13,627	160,452
	57,405	696,368
	74,843	780,617
	6,335	301,983
*Ω	58,596	217,242

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	19,258	\$ 791,348
	6,147	84,849
*	34,312	161,341
	5,896	48,102
	70,333	560,535
	33,097	777,897
#	71,074	351,821
*	95,809	1,169,935
	39,889	852,027
	4,276	69,798
	92,865	1,126,836
*	3,909	3,964
	43,406	805,508
	966	19,081
*	37,544	242,024
#*	8,596	43,015
*	11,965	34,371
#	106,544	938,339
	20,767	613,805
#	48,854	532,662
Ω	73,877	442,176
	18,065	351,653
	2,574	73,894
	70,649	1,236,596
	68,034	1,918,441
	7,830	9,667
*	1,778	38,234
	9,914	149,418
	47,993	564,165
*	8,848	41,735
	5,387	12,208
*	161,680	2,542,267
#	11,142	596,094
#	85,462	884,582
*	21,198	121,456
#Ω	64,871	483,811
	34,126	501,924
	34,512	211,351
	62,681	650,954
	3,769	68,954
*	344,039	142,545
	47,435	727,040
	9,620	96,913
	4,923	54,043
	107,020	310,854
	72,214	434,563
*	18,560	551,061
	19,003	274,294
	5,444	73,127
*	12,065	247,731
	4,103	102,561
	37,694	351,930
	35,332	266,568
*	3,314	7,900
*	20,670	87,497
*	59,206	868,266
	147,021	1,003,041
	16,219	139,046
	5,252	58,972

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	107,548	\$ 209,485
	21,402	188,648
	1,962	29,802
	216,995	1,087,076
*	17,548	125,626
	1,000	13,765
#Ω	94,734	221,306
	66,194	104,352
	15,861	573,750
	6,790	174,993
#	116,878	216,863
#	13,648	26,182
	66,939	1,233,430
#*	48,812	181,488
#*Ω	100,921	413,283
*	3,587	100,019
	29,579	543,037
#	158,834	1,606,180
	12,800	141,945
*	1,075,106	110,893
	1,949	23,377
	163,787	1,774,374
	106,169	1,811,238
#	11,777	229,119
	196,212	3,302,138
	15,425	239,455
	14,044	34,612
*	13,245	63,629
	127,083	616,788
	305,234	1,401,302
*	1,902	33,821
*	58,974	154,536
	4,829	71,326
	108,105	1,580,449
	156,981	1,411,559
#	4,398	45,697
	28,288	315,510
#	86,446	1,197,290
	69,552	728,107
*	25,396	557,721
	38,880	235,305
	119,630	1,366,611
	5,440	44,672
	153,950	1,170,981
	423,345	1,563,983
	31,470	211,474
	3,701	62,958
#Ω	22,184	644,041
*	10,172	28,128
	78,768	1,935,372
	16,507	350,934
	5,255	67,025
*	27,460	78,225
	7,380	340,269
	7,276	237,381
	12,826	181,434
	25,380	472,919
	151,957	2,728,239
	10,628	54,174

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
Wihlborgs Fastigheter AB.....	14,934	\$ 127,345
XANO Industri AB, Class B.....	12,728	156,625
TOTAL SWEDEN.....		<u>93,942,445</u>
SWITZERLAND — (7.6%)		
ABB Ltd.....	138,947	4,223,933
# Adecco Group AG.....	144,358	5,085,300
Alcon, Inc.....	94,531	7,402,332
Allreal Holding AG.....	16,566	2,740,803
ALSO Holding AG.....	7,288	1,351,242
* ams-OSRAM AG.....	230,000	1,898,547
APG SGA SA.....	1,146	219,024
Arbonia AG.....	42,331	602,001
* Aryzta AG.....	980,962	1,121,093
# Ascom Holding AG.....	22,571	175,964
Autoneum Holding AG.....	2,915	337,895
Bachem Holding AG, Class B.....	3,175	214,101
Baloise Holding AG.....	34,694	5,527,763
Banque Cantonale de Geneve.....	1,622	292,356
# Banque Cantonale Vaudoise.....	26,772	2,492,750
Barry Callebaut AG.....	1,557	3,449,786
Belimo Holding AG.....	3,885	1,594,846
Bell Food Group AG.....	2,481	664,046
Bellevue Group AG.....	10,612	355,070
Berner Kantonalbank AG.....	5,066	1,145,075
BKW AG.....	3,604	410,020
Bobst Group SA.....	9,691	799,282
Bossard Holding AG, Class A.....	6,265	1,396,365
Bucher Industries AG.....	7,145	2,743,229
Burckhardt Compression Holding AG.....	2,775	1,253,672
Burkhalter Holding AG.....	3,103	244,242
Bystronic AG.....	1,460	1,080,187
Calida Holding AG.....	4,273	205,478
Carlo Gavazzi Holding AG.....	465	140,479
Cembra Money Bank AG.....	27,958	2,032,361
# Chocoladefabriken Lindt & Spruengli AG.....	8	922,577
* Cicor Technologies Ltd.....	1,805	79,701
Cie Financiere Richemont SA, Class A.....	44,982	5,423,817
Cie Financiere Tradition SA.....	1,337	143,627
Clariant AG.....	214,149	4,012,197
Coltene Holding AG.....	4,044	394,421
Comet Holding AG.....	2,037	375,687
COSMO Pharmaceuticals NV.....	2,669	143,214
Credit Suisse Group AG.....	164,338	955,883
# Credit Suisse Group AG, Sponsored ADR.....	260,027	1,508,154
Daetwyler Holding AG.....	4,889	1,191,720
DKSH Holding AG.....	39,733	3,265,992
dormakaba Holding AG.....	1,607	765,546
* Dufry AG.....	60,832	2,290,435
EFG International AG.....	164,502	1,281,160
Emmi AG.....	2,226	2,214,772
EMS-Chemie Holding AG.....	695	551,889
Energiedienst Holding AG.....	3,293	148,053
#* Evolva Holding SA.....	335,938	31,809
# Feintool International Holding AG.....	5,901	127,196
* Flughafen Zurich AG.....	18,803	3,126,867
Forbo Holding AG.....	900	1,208,579
Fundamenta Real Estate AG.....	1,434	25,627
Ω Galenica AG.....	48,729	3,857,895

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
SWITZERLAND — (Continued)			
#*	GAM Holding AG.....	141,610	\$ 158,099
	Geberit AG.....	3,448	1,815,981
	Georg Fischer AG.....	81,420	4,976,302
	Givaudan SA.....	1,003	3,506,043
#	Gurit Holding AG, Class BR.....	3,920	477,580
	Helvetia Holding AG.....	29,697	3,395,218
	Hiag Immobilien Holding AG.....	1,074	96,616
*	HOCHDORF Holding AG.....	524	20,012
	Holcim Ltd.....	114,677	5,375,788
	Huber & Suhner AG.....	16,084	1,448,250
*	Implenia AG.....	10,676	282,350
*	Ina Invest Holding AG.....	3,231	65,502
	Inficon Holding AG.....	1,096	914,679
	Interroll Holding AG.....	448	1,182,290
	Intershop Holding AG.....	491	330,136
	Investis Holding SA.....	1,379	150,843
	Julius Baer Group Ltd.....	127,245	6,579,845
*	Jungfraubahn Holding AG.....	3,728	495,853
	Kardex Holding AG.....	5,933	1,189,751
	Komax Holding AG.....	3,885	1,053,905
#	Kudelski SA.....	29,355	89,847
	Kuehne + Nagel International AG.....	6,334	1,705,881
#	Landis+Gyr Group AG.....	23,146	1,527,739
	LEM Holding SA.....	284	564,249
	Liechtensteinische Landesbank AG.....	15,182	837,772
#	Logitech International SA.....	81,714	4,624,065
	Lonza Group AG.....	2,459	1,494,460
	Luzerner Kantonalbank AG.....	3,292	1,419,061
Ω	Medacta Group SA.....	2,925	289,576
Ω	Medmix AG.....	16,925	383,536
	Meier Tobler Group AG.....	5,366	149,251
	Metall Zug AG, Class B.....	208	420,986
	Mikron Holding AG.....	4,766	46,078
	Mobilezone Holding AG.....	27,329	487,764
	Mobimo Holding AG.....	9,533	2,454,572
#*	Molecular Partners AG.....	4,682	30,027
	Nestle SA.....	126,847	15,542,217
	Novartis AG, Sponsored ADR.....	112,884	9,688,834
	Novartis AG.....	26,754	2,298,961
	Novavest Real Estate AG.....	352	16,240
	OC Oerlikon Corp. AG.....	176,054	1,362,496
*	Orascom Development Holding AG.....	10,410	88,718
	Orell Fuessli AG.....	184	15,992
	Orior AG.....	6,068	519,258
	Partners Group Holding AG.....	1,784	1,947,675
	Phoenix Mecano AG.....	622	223,634
	Plazza AG, Class A.....	723	255,155
	PSP Swiss Property AG.....	7,620	911,292
	Rieter Holding AG.....	3,078	349,301
	Roche Holding AG.....	1,832	608,232
	Romande Energie Holding SA.....	89	106,414
	Schaffner Holding AG.....	381	119,778
	Schindler Holding AG.....	2,586	491,047
	Schweiter Technologies AG.....	1,082	1,228,080
*Ω	Sensirion Holding AG.....	9,087	1,054,593
	SFS Group AG.....	18,326	2,014,421
	SGS SA.....	505	1,232,436
	Siegfried Holding AG.....	3,536	2,616,826
	SIG Group AG.....	198,582	5,180,668

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	8,995	\$ 2,222,552
	38,379	522,366
	5,335	1,921,570
	2,827	1,346,675
	4,257	137,869
	4,098	554,257
	18,349	1,230,012
	15,194	4,044,898
	27,625	1,379,556
	11,301	5,986,549
	56,319	5,128,610
	57,831	4,339,453
*	392,344	110,550
	15,415	8,333,924
	10,916	1,327,103
	1,306	463,808
	16,499	1,309,567
	690	86,284
#	5,138	29,703
	2,598	340,279
	6,346	742,867
*	357,301	5,822,663
	14,037	1,264,522
	4,630	1,265,577
	756	36,889
Ω	5,791	1,686,173
	1,091	467,312
	10,541	418,847
*	38,547	6,749,462
#*	8,846	7,051
	44,883	2,952,244
	3,631	316,158
	9,768	798,980
*	1,900	155,497
	1,519	182,705
	44	105,429
	2,872	407,628
	10,509	678,549
	246	540,707
	85	634,848
*	456	32,559
	14,535	6,344,939
TOTAL SWITZERLAND		<u>255,585,426</u>
UNITED KINGDOM — (11.9%)		
	355,744	5,527,460
	9,886	386,178
	181,616	326,805
#*	8,913	133,160
	1,164,647	2,361,232
*	15,039	112,076
	25,512	596,256
	42,667	146,034
	74,995	494,382
Ω	442,997	856,319
	67,798	260,867
Ω	37,111	67,940
	303,543	359,616
*	308	73

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	83,978	\$3,035,372
	176,159	339,503
	14,536	159,439
	65,229	928,123
*	3,473	1,838
	1,137	5,563
	35,836	33,697
*	180,092	643,870
	299,635	789,660
	35,490	1,997,722
*	13,541	172,337
	120,378	2,458,765
#*Ω	7,400	43,521
	55,758	3,692,852
Ω	142,369	1,097,596
Ω	5,659	32,080
	14,278	413,070
	799,372	3,871,217
	21,764	282,118
	168,068	870,230
*	494,042	2,066,134
	224,869	2,113,485
Ω	95,040	101,405
	420,596	1,439,286
	39,753	731,247
	449,799	3,503,934
	765,491	1,466,346
	417,874	2,562,276
	336,782	2,230,552
	82,918	142,688
	105,356	3,148,463
	35,362	1,832,583
#Ω	227,928	1,010,678
	70,695	356,192
*	269,310	17,608
	148,548	1,086,717
*	207,345	169,427
	1,487,940	7,282,365
	15,684	49,835
	93,173	80,724
	264,784	1,655,114
	22,832	894,329
	154,373	6,048,895
	193,215	2,030,094
	1,676	44,458
	1,419,779	2,803,102
	35,361	1,327,121
	35,370	777,558
	137,813	1,481,341
	100,149	552,756
*	278,469	673,038
*	331,683	116,466
	49,925	56,339
*	483,434	1,296,295
*	160,383	103,664
	59,198	542,098
*	10,040	80,958
	10,633	17,029
	9,986	38,846

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* Cazoo Group Ltd.....	36,404	\$ 19,822
Centamin PLC.....	1,092,581	1,104,678
Centaur Media PLC.....	24,139	13,667
Central Asia Metals PLC.....	145,077	441,848
* Centrica PLC.....	4,038,376	4,327,113
Chemring Group PLC.....	212,059	897,458
Chesnara PLC.....	122,081	439,825
* Circassia Group PLC.....	36,010	15,381
City of London Investment Group PLC.....	13,255	67,038
Clarkson PLC.....	22,442	943,740
Close Brothers Group PLC.....	147,577	1,994,894
CLS Holdings PLC.....	16,132	39,860
Ω CMC Markets PLC.....	119,687	375,254
CNH Industrial NV.....	18,151	231,503
Coats Group PLC.....	1,186,850	1,073,402
Coca-Cola HBC AG.....	31,360	771,820
Compass Group PLC.....	36,310	850,977
Computacenter PLC.....	35,334	1,119,961
Ω ContourGlobal PLC.....	94,979	297,566
Ω ConvaTec Group PLC.....	304,670	849,568
* Costain Group PLC.....	143,300	76,719
*Ω Countryside Partnerships PLC.....	179,730	637,052
Cranswick PLC.....	32,152	1,310,954
Crest Nicholson Holdings PLC.....	260,510	875,894
Croda International PLC.....	14,849	1,357,896
Currys PLC.....	909,757	743,876
Curtis Banks Group PLC.....	3,108	10,357
CVS Group PLC.....	24,926	523,318
DCC PLC.....	22,857	1,492,318
* De La Rue PLC.....	48,430	53,117
Dechra Pharmaceuticals PLC.....	8,101	364,566
Devro PLC.....	164,604	370,697
DFS Furniture PLC.....	157,808	277,841
Diageo PLC, Sponsored ADR.....	2,322	444,431
#* Dialight PLC.....	11,223	37,581
#* Dignity PLC.....	18,727	101,051
Diploma PLC.....	22,083	741,602
Direct Line Insurance Group PLC.....	722,768	1,813,822
DiscoverIE Group PLC.....	57,635	534,045
Diversified Energy Co. PLC.....	322,312	485,524
Domino's Pizza Group PLC.....	167,337	583,167
dotdigital group PLC.....	73,697	88,146
Drax Group PLC.....	282,928	2,714,047
DS Smith PLC.....	917,419	3,270,224
Dunelm Group PLC.....	58,420	607,421
Ω DWF Group PLC.....	98,952	112,842
* easyJet PLC.....	83,048	405,625
EKF Diagnostics Holdings PLC.....	87,252	39,612
Electrocomponents PLC.....	157,356	1,986,567
* Elementis PLC.....	465,206	619,489
EMIS Group PLC.....	37,849	845,220
* Energiean PLC.....	27,905	391,556
* EnQuest PLC.....	1,411,324	495,855
* Entain PLC.....	62,799	924,090
Epwin Group PLC.....	20,620	19,500
* Ergomed PLC.....	4,603	67,620
* Esken Ltd.....	201,963	17,955
Essentra PLC.....	228,952	691,127
Euromoney Institutional Investor PLC.....	74,019	1,310,536

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
*†† Evraz PLC.....	67,028	\$ 0
Experian PLC.....	52,061	1,822,773
* FD Technologies PLC.....	1,607	38,381
FDM Group Holdings PLC.....	42,136	475,281
Ferguson PLC.....	22,136	2,787,100
Ferrexpo PLC.....	371,543	673,911
Fevertree Drinks PLC.....	9,401	123,173
Firstgroup PLC.....	656,588	1,072,342
Ω Forterra PLC.....	187,329	674,994
Foxtons Group PLC.....	253,365	136,150
* Frasers Group PLC.....	111,193	1,216,642
# Fresnillo PLC.....	79,981	718,963
* Frontier Developments PLC.....	2,615	49,670
Fuller Smith & Turner PLC, Class A.....	31,896	247,172
*Ω Funding Circle Holdings PLC.....	36,033	16,349
Galliford Try Holdings PLC.....	85,584	178,529
Games Workshop Group PLC.....	9,755	923,240
Gamma Communications PLC.....	27,792	376,968
GB Group PLC.....	7,526	46,571
Gem Diamonds Ltd.....	116,438	62,379
Genel Energy PLC.....	158,881	281,781
Genuit Group PLC.....	171,579	888,570
Genus PLC.....	5,368	185,913
* Georgia Capital PLC.....	35,042	269,928
Glencore PLC.....	873,439	4,950,391
* Go-Ahead Group PLC.....	42,390	765,885
Gooch & Housego PLC.....	9,022	95,917
Goodwin PLC.....	236	6,936
Grafton Group PLC.....	152,989	1,582,436
Grainger PLC.....	451,926	1,633,341
* Greencore Group PLC.....	451,187	553,493
Greggs PLC.....	68,837	1,716,248
* Griffin Mining Ltd.....	37,665	39,941
GSK PLC.....	13,574	285,201
GSK PLC.....	61,990	2,614,135
Gulf Keystone Petroleum Ltd.....	211,119	607,689
*Ω Gym Group PLC.....	64,979	141,181
H&T Group PLC.....	19,362	93,645
* Haleon PLC.....	16,968	60,296
# Haleon PLC.....	77,488	544,741
Halfords Group PLC.....	242,686	507,751
Halma PLC.....	17,896	504,003
Harbour Energy PLC.....	95,414	426,659
Hargreaves Lansdown PLC.....	25,426	263,229
Hargreaves Services PLC.....	4,319	27,659
Harworth Group PLC.....	99,677	193,771
Hays PLC.....	941,531	1,468,947
Headlam Group PLC.....	57,641	214,433
Helical PLC.....	131,806	628,016
* Helios Towers PLC.....	201,981	355,111
Henry Boot PLC.....	74,073	258,246
Hikma Pharmaceuticals PLC.....	74,484	1,574,368
Hill & Smith Holdings PLC.....	68,188	1,096,051
Hilton Food Group PLC.....	40,288	542,884
Hiscox Ltd.....	140,587	1,530,816
Hochschild Mining PLC.....	267,038	263,647
Hollywood Bowl Group PLC.....	130,462	320,727
HomeServe PLC.....	157,348	2,254,941
*Ω Hostelworld Group PLC.....	38,772	45,905

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	237,428	\$ 1,959,862
	160,618	1,006,104
	320,826	10,073,936
*Ω	43,916	7,162
	119,619	314,713
*	213,331	183,151
Ω	301,143	754,824
	95,089	71,925
	185,355	1,798,360
	100,848	1,646,750
	20,798	182,615
	127,262	2,794,206
	348,145	3,563,326
*	677,711	2,654,014
*	97,925	712,174
	89,292	297,946
#	4,801	289,532
	7,891	467,708
	65,678	1,224,332
	201,729	236,864
	21,290	1,137,848
	429,772	2,324,919
	63,484	132,528
	898,090	946,062
#*	452,310	241,317
	1,567,719	1,410,035
*	432,895	1,015,220
*	43,952	300,149
	1,180,078	3,183,343
*	26,263	96,558
	73,456	190,621
	532,910	846,454
*	52,100	583,955
*	41,277	305,355
*	566,575	1,086,015
	75,442	1,972,392
*	276,930	381,679
Ω	17,223	156,617
	344,583	529,084
#*Ω	20,580	378,448
	1,090,247	949,719
	43,100	718,472
	74,182	721,248
	4,688	144,127
*	296,132	276,124
*	109,862	251,008
	1,390,157	4,398,277
*	208,486	22,089
	229,799	1,251,866
	391,537	1,250,380
*	12,962	282,053
*	31,782	727,490
	14,791	187,912
	6,632,075	3,671,902
#	328,830	726,714
	11,595	1,131,605
	214,691	197,483
	36,412	143,011
Ω	7,552	10,037

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
M&G PLC.....	1,352,385	\$3,525,264
Macfarlane Group PLC.....	112,976	159,475
Man Group PLC.....	1,133,293	3,770,172
* Marks & Spencer Group PLC.....	1,158,837	2,009,051
Marshalls PLC.....	152,536	920,945
* Marston's PLC.....	694,415	404,125
* McBride PLC.....	110,588	21,745
Mears Group PLC.....	108,118	254,621
Medica Group PLC.....	16,238	31,503
* Mediclinic International PLC.....	437,436	2,588,294
* Meggitt PLC.....	232,174	2,236,458
Melrose Industries PLC.....	1,703,703	3,353,669
* Metro Bank PLC.....	89,895	89,712
# Micro Focus International PLC, Sponsored ADR.....	19,057	65,366
Micro Focus International PLC.....	206,695	720,046
Midwich Group PLC.....	1,516	9,650
* Mitchells & Butlers PLC.....	287,838	608,008
Mitie Group PLC.....	849,145	811,393
MJ Gleeson PLC.....	23,498	151,869
Mondi PLC.....	80,316	1,524,174
Moneysupermarket.com Group PLC.....	330,495	822,739
Morgan Advanced Materials PLC.....	234,614	913,120
Morgan Sindall Group PLC.....	37,370	926,494
Mortgage Advice Bureau Holdings Ltd.....	9,355	105,889
* Motorpoint group PLC.....	25,365	59,829
MP Evans Group PLC.....	5,451	54,460
* N Brown Group PLC.....	192,585	59,694
#* Naked Wines PLC.....	7,094	12,921
* National Express Group PLC.....	493,034	1,104,595
Natwest Group PLC.....	948,147	2,879,766
# Natwest Group PLC, Sponsored ADR.....	5,301	32,972
NCC Group PLC.....	181,161	494,844
*Ω Network International Holdings PLC.....	5,996	14,786
Next Fifteen Communications Group PLC.....	34,972	437,885
Next PLC.....	12,595	1,048,556
Ninety One PLC.....	221,440	551,457
Norcros PLC.....	52,269	142,252
Numis Corp. PLC.....	65,499	206,421
* Ocado Group PLC.....	6,185	63,583
*Ω On the Beach Group PLC.....	58,406	79,217
OSB Group PLC.....	309,755	1,989,789
* Oxford Biomedica PLC.....	9,452	55,496
Oxford Instruments PLC.....	24,746	686,716
Pagegroup PLC.....	203,479	1,132,557
Pan African Resources PLC.....	1,515,860	372,699
* Pantheon Resources PLC.....	245,353	350,114
Paragon Banking Group PLC.....	343,713	2,244,134
* Parkmead Group PLC.....	43,266	35,463
PayPoint PLC.....	42,372	309,480
Pearson PLC.....	101,583	940,176
Pearson PLC, Sponsored ADR.....	80,185	742,513
* Pendragon PLC.....	1,383,100	370,789
Pennon Group PLC.....	53,375	653,338
Persimmon PLC.....	52,306	1,206,501
* Petrofac Ltd.....	265,549	373,546
Pets at Home Group PLC.....	385,996	1,548,737
* Pharos Energy PLC.....	185,147	52,007
Phoenix Group Holdings PLC.....	325,856	2,567,295
Phoenix Spree Deutschland Ltd.....	1,965	8,099

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	267,503	\$ 331,465
*	228,110	1,366,865
	70,396	1,428,719
	40,485	241,242
	8,697	59,408
*	8,783	153,108
	912,815	1,295,912
	148,979	352,061
#	20,147	502,265
	25,712	317,142
*	61,903	147,810
	168,186	431,520
	357,160	1,663,406
Ω	899,632	1,152,701
*	148,414	163,037
	41,067	906,693
*††	76,713	0
	343,983	406,199
	8,364	678,444
	46,761	40,032
	231,835	1,038,601
	288,801	2,042,003
	35,523	1,048,639
	1,141	33,864
	27,034	245,059
*	85,721	792,563
	14,112	749,180
*	12,120	3,624
	237,994	1,571,464
*	476,511	295,418
	7,622	216,007
	17,095	471,264
	54,522	276,464
	134,417	1,050,842
	7,021	423,854
#	73,351	4,476,612
	21,947	26,732
	41,421	273,380
*	39,121	42,757
	357,823	1,135,468
	680,062	2,350,155
	248,157	342,977
	55,639	259,930
	911	23,038
Ω	182,418	243,045
*	88,627	171,146
	105,369	908,082
#*	548,390	226,908
	122,072	1,779,744
	12,500	453,396
	4,379	134,692
	3,189	5,711
	460	7,007
*	428,343	757,436
	802,418	1,846,118
	160,460	742,687
	241,984	173,405
	20,628	741,614
	74,667	1,991,840

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
UNITED KINGDOM — (Continued)			
#	Shell PLC, Sponsored ADR.....	333,674	\$17,811,518
*	SIG PLC.....	594,916	264,747
	Sirius Real Estate Ltd.....	113,143	131,698
	Smart Metering Systems PLC.....	56,635	650,175
	Smith & Nephew PLC, Sponsored ADR.....	18,712	483,705
	Smith & Nephew PLC.....	40,935	524,834
	Smiths Group PLC.....	82,618	1,559,183
	Softcat PLC.....	41,653	710,609
*	SolGold PLC.....	336,778	104,324
	Spectris PLC.....	28,041	1,066,557
	Speedy Hire PLC.....	517,975	296,112
	Spirax-Sarco Engineering PLC.....	8,561	1,249,126
*Ω	Spire Healthcare Group PLC.....	354,809	1,029,651
	Spirent Communications PLC.....	294,438	1,012,772
	SSE PLC.....	121,450	2,623,125
*	SSP Group PLC.....	188,234	585,355
	St. James's Place PLC.....	74,711	1,122,239
*	Staffline Group PLC.....	15,898	8,783
	Standard Chartered PLC.....	631,178	4,350,513
	SThree PLC.....	84,180	386,640
	Strix Group PLC.....	10,709	20,838
††	Studio Retail Group PLC.....	41,980	44,094
*	Superdry PLC.....	54,417	93,776
	Synthomer PLC.....	300,635	857,567
	Tate & Lyle PLC.....	238,642	2,337,826
	Tatton Asset Management PLC.....	1,745	8,691
	Taylor Wimpey PLC.....	2,459,127	3,827,578
	TBC Bank Group PLC.....	33,616	565,894
	TClarke PLC.....	5,747	11,348
*	Ted Baker PLC.....	77,577	83,302
	Telecom Plus PLC.....	55,123	1,515,222
	Tesco PLC.....	635,513	2,038,176
Ω	TI Fluid Systems PLC.....	106,474	226,645
	Topps Tiles PLC.....	105,193	50,065
	TP ICAP Group PLC.....	705,089	1,023,479
	Travis Perkins PLC.....	225,703	2,896,816
	Treatt PLC.....	16,560	162,936
*	Tremor International Ltd.....	12,238	64,293
*	Tremor International Ltd., ADR.....	14,804	153,369
	Trifast PLC.....	53,698	61,473
	TT Electronics PLC.....	159,866	374,621
*	Tullow Oil PLC.....	419,921	263,565
	Tyman PLC.....	101,704	328,784
	Ultra Electronics Holdings PLC.....	56,105	2,395,943
	Unilever PLC, Sponsored ADR.....	24,421	1,188,326
	United Utilities Group PLC.....	34,058	452,513
*	Verici Dx PLC.....	1,745	483
	Vertu Motors PLC.....	352,720	252,871
	Vesuvius PLC.....	228,609	1,001,519
	Victrex PLC.....	30,047	707,697
	VIDENDUM PLC.....	25,958	408,832
	Virgin Money UK PLC.....	1,160,010	2,023,241
	Vistry Group PLC.....	229,090	2,582,515
	Vodafone Group PLC.....	2,860,761	4,215,781
	Vodafone Group PLC, Sponsored ADR.....	137,989	2,036,720
	Volex PLC.....	35,196	135,222
	Volution Group PLC.....	138,507	708,468
	Vp PLC.....	2,603	27,782
*Ω	Watches of Switzerland Group PLC.....	103,717	1,124,323

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Watkin Jones PLC.....	95,777	\$ 256,556
Weir Group PLC.....	62,631	1,280,728
* WH Smith PLC.....	52,027	918,302
Whitbread PLC.....	81,535	2,595,244
Wickes Group PLC.....	242,688	402,974
Wincanton PLC.....	79,650	365,705
WPP PLC, Sponsored ADR.....	1,024	55,255
WPP PLC.....	104,858	1,131,668
#* Xaar PLC.....	64,800	178,292
XP Power Ltd.....	8,084	300,009
XPS Pensions Group PLC.....	36,448	65,234
Young & Co's Brewery PLC, Class A.....	22,216	336,000
TOTAL UNITED KINGDOM.....		<u>403,749,543</u>
UNITED STATES — (0.0%)		
# ADTRAN Holdings, Inc.....	61,428	1,437,712
Arko Corp.....	5,764	52,623
* GXO Logistics, Inc.....	883	42,392
TOTAL UNITED STATES.....		<u>1,532,727</u>
TOTAL COMMON STOCKS.....		<u>3,184,081,342</u>
PREFERRED STOCKS — (0.4%)		
GERMANY — (0.4%)		
Bayerische Motoren Werke AG.....	11,102	842,920
Draegerwerk AG & Co. KGaA.....	8,169	428,625
Fuchs Petrolub SE.....	27,123	812,687
Henkel AG & Co. KGaA.....	8,167	521,735
Jungheinrich AG.....	25,426	692,083
Porsche Automobil Holding SE.....	33,026	2,390,478
Sartorius AG.....	1,860	831,977
Sixt SE.....	10,201	719,666
STO SE & Co. KGaA.....	2,151	333,757
Villeroy & Boch AG Series A.....	8,449	162,285
Volkswagen AG.....	34,183	4,833,129
TOTAL GERMANY.....		<u>12,569,342</u>
RIGHTS/WARRANTS — (0.0%)		
AUSTRALIA — (0.0%)		
* Decmil Group Ltd.....	964	0
* Magellan Financial Group Ltd. Warrants 04/16/2027.....	2,759	1,619
TOTAL AUSTRALIA.....		<u>1,619</u>
AUSTRIA — (0.0%)		
*†† CA Immobilien Anlagen AG.....	14,098	0
CANADA — (0.0%)		
* Pan American Silver Corp. Rights 02/22/29.....	90,066	58,543
* Treasury Metals, Inc.....	5,738	403
TOTAL CANADA.....		<u>58,946</u>
HONG KONG — (0.0%)		
* MECOM Power & Construction Ltd.....	18,700	620
ITALY — (0.0%)		
* Saipem SpA.....	2	0

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
* Webuild SpA.....	10,222	\$ 0
PORTUGAL — (0.0%)		
* Greenvolt-Energias Renovaveis SA.....	1	1
SINGAPORE — (0.0%)		
#* Ezion Holdings Ltd. Warrants 04/16/23.....	926,726	0
SWEDEN — (0.0%)		
#* Cantargia AB RIGHTS.....	41,204	4,744
TOTAL RIGHTS/WARRANTS.....		65,930
TOTAL INVESTMENT SECURITIES		
(Cost \$2,872,150,740).....		3,196,716,614
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (5.5%)		
@§ The DFA Short Term Investment Fund.....	16,041,673	185,554,029
TOTAL INVESTMENTS — (100.0%)		
(Cost \$3,057,701,679)^^.....		<u>\$3,382,270,643</u>

As of July 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.....	127	09/16/22	\$24,942,304	\$26,247,725	\$1,305,421
Total Futures Contracts.....			<u>\$24,942,304</u>	<u>\$26,247,725</u>	<u>\$1,305,421</u>

Summary of the Portfolio's investments as of July 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.....	\$ 5,626,722	\$ 202,551,885	—	\$ 208,178,607
Austria.....	—	19,766,602	—	19,766,602
Belgium.....	3,492,352	38,728,726	—	42,221,078
Canada.....	380,563,489	756,528	—	381,320,017
China.....	672,859	1,036,260	—	1,709,119
Denmark.....	1,692,869	74,334,042	—	76,026,911
Finland.....	129,843	51,436,212	—	51,566,055
France.....	313,594	228,608,232	\$ 1,672	228,923,498
Germany.....	6,037,357	182,571,265	—	188,608,622
Hong Kong.....	55,780	77,463,300	121,143	77,640,223
Ireland.....	6,544,825	12,855,308	—	19,400,133
Israel.....	5,029,369	35,814,666	—	40,844,035
Italy.....	1,755,039	73,073,263	—	74,828,302
Japan.....	10,985,325	740,689,662	—	751,674,987
Netherlands.....	13,194,849	96,599,120	—	109,793,969
New Zealand.....	11,296	13,036,788	—	13,048,084
Norway.....	242,603	33,454,734	—	33,697,337
Portugal.....	—	10,159,329	—	10,159,329

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Singapore.....	\$ 280,852	\$ 32,142,274	\$ 4,301	\$ 32,427,427
Spain.....	1,643,529	65,793,337	—	67,436,866
Sweden.....	105,149	93,837,296	—	93,942,445
Switzerland.....	21,909,390	233,676,036	—	255,585,426
United Kingdom.....	53,690,206	350,015,243	44,094	403,749,543
United States.....	1,532,727	—	—	1,532,727
Preferred Stocks				
Germany.....	—	12,569,342	—	12,569,342
Rights/Warrants				
Australia.....	—	1,619	—	1,619
Canada.....	—	58,946	—	58,946
Hong Kong.....	—	620	—	620
Portugal.....	—	1	—	1
Sweden.....	—	4,744	—	4,744
Securities Lending Collateral.....	—	185,554,029	—	185,554,029
Futures Contracts**.....	1,305,421	—	—	1,305,421
TOTAL.....	\$516,815,445	\$2,866,589,409	\$171,210[^]	\$3,383,576,064

** 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

July 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.....		\$125,132,465
Investment in Dimensional Emerging Markets Value Fund.....		64,934,387
Investment in DFA International Small Cap Value Portfolio of DFA Investment Dimensions Group Inc.....	959,085	<u>17,906,114</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$193,174,284)^.....		<u>\$207,972,966</u>

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

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Affiliated Investment Companies.....	\$207,972,966	—	—	\$207,972,966
TOTAL.....	\$207,972,966	—	—	\$207,972,966

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

July 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (99.2%)		
AUSTRALIA — (5.0%)		
* A2B Australia Ltd.....	25,878	\$ 21,029
Accent Group Ltd.....	81,685	75,337
Acrow Formwork & Construction Services Ltd.....	27,614	9,259
Adairs Ltd.....	34,588	58,627
Adbri Ltd.....	54,164	96,591
* Aeris Resources Ltd.....	24,186	7,290
* Ainsworth Game Technology Ltd.....	37,289	23,457
* Alkane Resources Ltd.....	119,817	66,438
* Alliance Aviation Services Ltd.....	17,216	38,797
* Allkem Ltd.....	33,663	271,539
* AMP Ltd.....	499,722	382,692
Ampol Ltd.....	12,187	288,728
Ansell Ltd.....	22,608	415,075
Appen Ltd.....	5,538	22,707
* Aurelia Metals Ltd.....	140,551	27,186
Aurizon Holdings Ltd.....	422,485	1,195,757
* Aussie Broadband Ltd.....	379	968
Austal Ltd.....	102,095	191,792
Austin Engineering Ltd.....	125,433	21,155
* Australian Agricultural Co. Ltd.....	93,256	120,945
Australian Vintage Ltd.....	49,798	23,051
Auswide Bank Ltd.....	11,165	52,322
AVJennings Ltd.....	21,750	7,228
Bank of Queensland Ltd.....	170,564	903,340
Bapcor Ltd.....	77,306	362,461
Base Resources Ltd.....	198,144	42,275
* BCI Minerals Ltd.....	184,277	32,577
Beach Energy Ltd.....	423,772	546,123
Beacon Minerals Ltd.....	563,983	11,837
Bega Cheese Ltd.....	62,241	152,276
Bell Financial Group Ltd.....	35,130	28,622
Bendigo & Adelaide Bank Ltd.....	152,298	1,105,170
Brickworks Ltd.....	20,482	302,833
BWX Ltd.....	41,408	19,809
* Calima Energy Ltd.....	94,438	9,008
Cann Group, Ltd.....	57,790	12,586
Capitol Health Ltd.....	168,805	32,979
Capral Ltd.....	4,333	25,916
* Catapult Group International Ltd.....	16,195	11,304
Cedar Woods Properties Ltd.....	19,289	56,457
Challenger Ltd.....	151,229	747,035
Champion Iron Ltd.....	63,179	215,560
* Clean Seas Seafood Ltd.....	24,111	9,296
Cleanaway Waste Management Ltd.....	151,723	292,293
ClearView Wealth Ltd.....	27,271	13,035
* Cooper Energy Ltd.....	826,066	130,661
Costa Group Holdings Ltd.....	82,236	149,087
Countplus Ltd.....	14,821	7,180
CSR Ltd.....	129,917	416,943
Domain Holdings Australia Ltd.....	48,883	122,387
Downer EDI Ltd.....	189,747	738,715
Eagers Automotive Ltd.....	20,848	184,305
Earlypay Ltd.....	24,700	8,644
* Eclix Group Ltd.....	73,151	135,456
Elanor Investor Group.....	16,331	18,869

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
Elders Ltd.....	38,689	\$ 307,431
* Electro Optic Systems Holdings Ltd.....	34,320	21,957
Emeco Holdings Ltd.....	86,259	44,608
Enero Group Ltd.....	17,789	39,113
* EnviroSuite Ltd.....	119,836	13,492
EQT Holdings Ltd.....	4,943	88,733
Estia Health Ltd.....	60,522	84,715
Eureka Group Holdings Ltd.....	32,157	13,270
Euroz Hartleys Group Ltd.....	18,169	21,136
* EVENT Hospitality & Entertainment Ltd.....	20,678	206,830
Evolution Mining Ltd.....	365,980	676,067
* Experience Co. Ltd.....	51,659	9,978
Finbar Group Ltd.....	36,407	18,589
Fleetwood Ltd.....	26,550	31,963
G8 Education Ltd.....	173,233	129,328
* Gascoyne Resources Ltd.....	25,941	4,488
* Genex Power Ltd.....	204,048	30,703
Genworth Mortgage Insurance Australia Ltd.....	105,581	209,208
Gold Road Resources Ltd.....	214,077	209,253
* Good Drinks Australia Ltd.....	8,765	4,689
GrainCorp Ltd., Class A.....	61,034	368,446
Grange Resources Ltd.....	148,290	117,253
GUD Holdings Ltd.....	31,339	193,888
GWA Group Ltd.....	57,237	83,477
Harvey Norman Holdings Ltd.....	149,891	437,403
Healius Ltd.....	153,379	417,902
Healthia Ltd.....	7,132	8,603
* Helloworld Travel Ltd.....	5,910	8,024
Horizon Oil Ltd.....	246,669	24,317
HT&E Ltd.....	46,336	42,403
IGO Ltd.....	37,067	290,451
Iluka Resources Ltd.....	98,164	666,241
Image Resources NL.....	55,917	6,056
Incitec Pivot Ltd.....	495,739	1,263,066
Insignia Financial Ltd.....	180,831	393,420
Integral Diagnostics Ltd.....	39,443	85,508
InvoCare Ltd.....	31,005	240,525
IVE Group Ltd.....	19,904	30,011
Jupiter Mines Ltd.....	301,697	41,997
* Karoon Energy Ltd.....	132,359	174,890
Kelsian Group Ltd.....	16,427	70,750
Lindsay Australia Ltd.....	25,714	8,644
Link Administration Holdings Ltd.....	95,280	293,759
MA Financial Group Ltd.....	11,586	50,196
MACA Ltd.....	85,857	60,324
Macmahon Holdings Ltd.....	268,775	27,281
Magellan Financial Group Ltd.....	6,501	66,793
* Maggie Beer Holdings Ltd.....	39,479	9,690
MaxiPARTS Ltd.....	12,828	18,407
McPherson's Ltd.....	30,963	17,801
* Mesoblast Ltd.....	67,978	44,609
* Metals X Ltd.....	140,780	31,302
Metcash Ltd.....	102,927	300,026
Michael Hill International Ltd.....	60,880	44,995
* MMA Offshore Ltd.....	94,336	39,721
Monadelphous Group Ltd.....	22,809	165,587
Monash IVF Group Ltd.....	81,202	63,551
MotorCycle Holdings Ltd.....	10,754	18,072
Mount Gibson Iron Ltd.....	231,614	85,406

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
Myer Holdings Ltd.....	154,108	\$ 50,838
MyState Ltd.....	29,015	97,433
National Tyre & Wheel Ltd.....	15,658	10,160
* New Century Resources Ltd.....	18,218	22,089
New Hope Corp. Ltd.....	117,510	364,055
Newcrest Mining Ltd.....	11,804	158,463
Nickel Industries Ltd.....	237,911	182,708
Nine Entertainment Co. Holdings Ltd.....	217,620	317,501
NRW Holdings Ltd.....	115,605	158,261
Nufarm Ltd.....	88,812	323,441
OM Holdings Ltd.....	28,351	12,832
* Omni Bridgeway Ltd.....	60,416	175,297
oOh!media Ltd.....	158,702	139,633
Orica Ltd.....	81,725	968,623
Origin Energy Ltd.....	257,433	1,080,797
Orora Ltd.....	8,694	21,762
OZ Minerals Ltd.....	93,959	1,254,843
Pact Group Holdings Ltd.....	19,104	27,175
* Panoramic Resources Ltd.....	490,517	67,880
* Pantoro Ltd.....	322,454	42,629
Paragon Care Ltd.....	53,048	11,739
Peet Ltd.....	121,341	88,541
Pendal Group Ltd.....	68,759	232,868
* Peninsula Energy Ltd.....	89,991	11,882
PeopleIN Ltd.....	895	2,139
Perenti Global Ltd.....	155,205	62,613
Perpetual Ltd.....	12,204	260,483
Perseus Mining Ltd.....	346,093	410,751
* PointsBet Holdings Ltd.....	7,470	16,929
Premier Investments Ltd.....	22,446	333,854
Probiotec Ltd.....	6,809	11,106
Propel Funeral Partners Ltd.....	10,928	35,874
QANTM Intellectual Property Ltd.....	10,224	7,114
Qube Holdings Ltd.....	324,642	631,471
Ramelius Resources Ltd.....	48,998	37,124
* Red 5 Ltd.....	234,724	43,536
Regis Resources Ltd.....	190,085	235,508
* Reject Shop Ltd.....	9,918	29,975
Reliance Worldwide Corp. Ltd.....	121,822	380,617
* Resolute Mining Ltd.....	86,232	16,943
Ridley Corp. Ltd.....	73,183	86,755
Sandfire Resources Ltd.....	106,905	344,999
Select Harvests Ltd.....	39,651	128,134
Servcorp Ltd.....	4,163	9,189
* Service Stream Ltd.....	144,495	106,683
Seven Group Holdings Ltd.....	1,949	24,148
SG Fleet Group Ltd.....	17,725	32,562
Shaver Shop Group Ltd.....	17,609	12,881
Shriro Holdings Ltd.....	11,748	6,335
* Sierra Rutile Holdings, Ltd.....	98,164	21,948
Sigma Healthcare Ltd.....	117,042	50,836
* Silver Lake Resources Ltd.....	262,048	264,958
* Silver Mines Ltd.....	231,211	30,608
Sims Ltd.....	47,006	488,815
Southern Cross Electrical Engineering Ltd.....	64,303	29,166
Southern Cross Media Group Ltd.....	60,126	50,477
*†† Speedcast International Ltd.....	40,831	0
SRG Global Ltd.....	67,640	33,117
St Barbara Ltd.....	208,108	164,085

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
* Star Entertainment Grp Ltd.....	97,273	\$ 210,757
Sunland Group Ltd.....	37,093	65,651
Super Retail Group Ltd.....	37,548	262,115
* Superloop Ltd.....	108,931	64,649
Symbio Holdings Ltd.....	6,901	19,398
* Syrah Resources Ltd.....	170,622	177,775
Tabcorp Holdings Ltd.....	57,535	40,135
Tassal Group Ltd.....	58,211	200,464
Ten Sixty Four Ltd.....	76,973	33,953
Tribune Resources Ltd.....	2,830	7,320
* Tuas Ltd.....	29,329	31,803
United Malt Grp Ltd.....	78,780	203,452
Vita Group Ltd.....	38,057	5,211
Ω Viva Energy Group Ltd.....	208,931	392,492
* West African Resources Ltd.....	103,017	95,907
Westgold Resources Ltd.....	97,006	88,533
Whitehaven Coal Ltd.....	224,499	988,442
* Wiluna Mining Corp. Ltd.....	13,267	1,900
Worley Ltd.....	83,200	839,679
Yancoal Australia Ltd.....	15,750	55,289
TOTAL AUSTRALIA.....		<u>32,747,463</u>
AUSTRIA — (0.5%)		
Addiko Bank AG.....	2,488	26,211
Agrana Beteiligungs AG.....	3,056	50,677
Ω BAWAG Group AG.....	18,258	842,967
Erste Group Bank AG.....	7,044	178,584
Porr AG.....	2,823	35,071
Raiffeisen Bank International AG.....	36,666	444,200
Semperit AG Holding.....	819	16,607
Strabag SE.....	3,720	153,997
UBM Development AG.....	983	33,869
UNIQA Insurance Group AG.....	32,519	222,791
Vienna Insurance Group AG Wiener Versicherung Gruppe.....	9,137	209,770
voestalpine AG.....	35,233	793,328
Wienerberger AG.....	9,415	216,710
Zumtobel Group AG.....	5,267	37,634
TOTAL AUSTRIA.....		<u>3,262,416</u>
BELGIUM — (1.2%)		
Ackermans & van Haaren NV.....	6,770	995,201
Ageas SA.....	51,129	2,231,540
* AGFA-Gevaert NV.....	48,473	175,382
Atenor.....	1,218	63,355
Bekaert SA.....	10,693	378,719
bpost SA.....	21,749	136,495
* Cie d'Entreprises CFE.....	2,176	21,261
Deceuninck NV.....	19,884	51,529
* Deme Group NV.....	2,176	251,577
D'iereeren Group.....	1,161	190,550
Etablissements Franz Colruyt NV.....	788	21,788
* Euronav NV.....	60,537	823,688
Exmar NV.....	5,768	31,770
* Galapagos NV.....	729	36,985
* Greenyard NV.....	6,487	58,074
Immobel SA.....	1,012	60,799
Jensen-Group NV.....	1,292	39,271
* Ontex Group NV.....	8,180	53,482

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BELGIUM — (Continued)		
Picanol.....	355	\$ 25,773
Proximus SADP.....	41,068	569,079
Roularta Media Group NV.....	1,025	18,913
Sipef NV.....	1,661	96,610
Solvay SA.....	11,114	976,175
TER Beke SA.....	150	15,123
* Tessenderlo Group SA.....	5,186	162,533
Viohalco SA.....	1,948	6,796
TOTAL BELGIUM.....		<u>7,492,468</u>
BRAZIL — (1.0%)		
* Alliar Medicos A Frente SA.....	8,300	33,029
Allied Tecnologia SA.....	5,800	11,793
Alper Consultoria e Corretora de Seguros SA.....	2,000	10,050
Americanas SA.....	94,818	256,557
* Anima Holding SA.....	25,236	21,851
Atacadao SA.....	82,977	298,769
Banco Modal SA.....	24,500	42,521
* BK Brasil Operacao e Assessoria a Restaurantes SA.....	19,000	22,841
Boa Vista Servicos SA.....	39,800	41,384
BrasilAgro - Co. Brasileira de Propriedades Agricolas.....	9,721	45,072
* BRF SA.....	99,972	308,373
Camil Alimentos SA.....	30,200	53,406
CCR SA.....	52,624	132,117
Cia Brasileira de Distribuicao.....	36,914	116,362
Cia Siderurgica Nacional SA, Sponsored ADR.....	9,987	28,862
Cia Siderurgica Nacional SA.....	112,675	320,336
Cielo SA.....	85,886	73,535
* Cogna Educacao.....	403,735	176,348
* Construtora Tenda SA.....	16,600	12,544
Cruzeiro do Sul Educacional SA.....	21,800	15,168
CSU Cardsystem SA.....	11,000	30,104
Cyrela Brazil Realty SA Empreendimentos e Participacoes.....	61,218	149,433
Dexco SA.....	80,844	152,341
Diagnosticos da America SA.....	6,798	25,200
Direcional Engenharia SA.....	14,900	34,096
Enauta Participacoes SA.....	21,200	75,924
Even Construtora e Incorporadora SA.....	18,597	19,193
Ez Tec Empreendimentos e Participacoes SA.....	23,735	77,433
Fras-Le SA.....	14,200	32,577
* Gafisa SA.....	58,114	13,815
Getnet Adquirencia e Servicos para Meios de Pagamento SA.....	53,000	46,300
Grendene SA.....	57,000	78,547
* Grupo Mateus SA.....	63,884	52,968
Grupo SBF SA.....	16,500	66,362
Guararapes Confeccoos SA.....	20,300	29,268
* Hidrovias do Brasil SA.....	122,297	52,709
Hypera SA.....	26,070	214,592
lochpe-Maxion SA.....	33,526	101,535
* IRB Brasil Resseguros SA.....	73,956	27,301
JHSF Participacoes SA.....	65,076	71,690
JSL SA.....	17,000	16,724
Kepler Weber SA.....	12,000	47,405
Lavvi Empreendimentos Imobiliarios Ltda.....	19,500	18,316
Localiza Rent a Car SA.....	25,567	284,672
Lojas Quero Quero SA.....	31,046	36,482
M Dias Branco SA.....	8,978	54,051
Mahle-Metal Leve SA.....	7,100	33,071
Marcopolo SA.....	31,900	13,194

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
* Marisa Lojas SA.....	25,908	\$ 10,966
Mills Estruturas e Servicos de Engenharia SA.....	27,900	41,520
* Moura Dubeux Engenharia SA.....	11,800	12,087
Movida Participacoes SA.....	26,076	64,004
MRV Engenharia e Participacoes SA.....	70,151	124,192
Multiplan Empreendimentos Imobiliarios SA.....	56,491	259,849
Natura & Co. Holding SA.....	143,487	432,061
Porto Seguro SA.....	41,568	147,984
Positivo Tecnologia SA.....	18,900	25,058
Qualicorp Consultoria e Corretora de Seguros SA.....	17,300	32,934
Romi SA.....	7,783	20,096
Sao Carlos Empreendimentos e Participacoes SA.....	6,400	31,381
Sinqia SA.....	11,154	37,337
SLC Agricola SA.....	22,819	194,491
Sul America SA.....	75,261	341,970
TIM SA.....	157,083	382,226
Tupy SA.....	19,896	87,558
Ultrapar Participacoes SA.....	126,297	309,756
Usinas Siderurgicas de Minas Gerais SA Usiminas.....	18,600	29,945
Vibra Energia SA.....	102,499	329,837
Vulcabras Azaleia SA.....	17,600	39,016
TOTAL BRAZIL.....		<u>6,830,489</u>
CANADA — (8.4%)		
* 5N Plus, Inc.....	24,802	34,669
Acadian Timber Corp.....	3,300	43,809
* Advantage Energy Ltd.....	59,400	510,713
Aecon Group, Inc.....	18,709	162,172
AG Growth International, Inc.....	5,200	137,781
AGF Management Ltd., Class B.....	22,400	109,328
* Aimia, Inc.....	17,503	63,284
Alamos Gold, Inc., Class A.....	115,583	913,301
Alaris Equity Partners Income.....	11,300	157,867
Algoma Central Corp.....	3,700	45,652
AltaGas Ltd.....	79,473	1,770,618
Altius Minerals Corp.....	14,510	207,245
Amerigo Resources Ltd.....	35,600	36,141
Andrew Peller Ltd., Class A.....	8,402	38,055
ARC Resources Ltd.....	165,902	2,326,812
* Aurora Cannabis, Inc.....	16,393	23,114
B2Gold Corp.....	303,966	1,066,526
* Baytex Energy Corp.....	59,925	321,959
Birchcliff Energy Ltd.....	82,787	636,152
Bird Construction, Inc.....	14,359	81,632
Black Diamond Group Ltd.....	9,300	27,307
* Bonterra Energy Corp.....	1,808	13,625
* Cafrac Well Services Ltd.....	7,608	27,924
Calian Group Ltd.....	2,744	147,855
* Calibre Mining Corp.....	35,119	29,070
Canaccord Genuity Group, Inc.....	20,600	160,064
Canacol Energy Ltd.....	30,949	59,455
Canadian Western Bank.....	25,824	521,703
* Canfor Corp.....	18,200	387,295
* Canopy Growth Corp.....	9,900	26,037
* Capstone Mining Corp.....	22,271	50,262
Cardinal Energy Ltd.....	36,370	264,137
Cascades, Inc.....	27,037	206,913
* Celestica, Inc.....	31,199	328,749
Cenovus Energy, Inc.....	41,578	792,240

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
Centerra Gold, Inc.....	64,400	\$ 400,818
CES Energy Solutions Corp.....	68,511	142,313
CI Financial Corp.....	30,087	346,792
Cogeco Communications, Inc.....	3,921	253,806
Cogeco, Inc.....	1,600	85,263
* Colabor Group, Inc.....	12,300	7,876
Conifex Timber, Inc.....	8,294	11,982
* Converge Technology Solutions Corp.....	19,100	88,598
* Copper Mountain Mining Corp.....	45,910	58,080
Corus Entertainment, Inc., Class B.....	55,143	161,913
Crescent Point Energy Corp.....	171,589	1,358,094
* Crew Energy, Inc.....	37,100	162,243
Dexterra Group, Inc.....	11,120	54,621
Doman Building Materials Group Ltd.....	18,957	99,630
DREAM Unlimited Corp., Class A.....	10,700	275,741
Dundee Precious Metals, Inc.....	61,438	296,983
Dynacor Gold Mines, Inc.....	10,400	24,689
E-L Financial Corp. Ltd.....	500	314,318
* Eldorado Gold Corp.....	51,945	319,413
Empire Co. Ltd., Class A.....	26,682	809,701
Endeavour Mining PLC.....	42,516	838,672
Enerflex Ltd.....	11,333	52,216
* Ensign Energy Services, Inc.....	19,500	52,536
EQB, Inc.....	6,706	291,114
* Equinox Gold Corp.....	67,620	301,632
Exchange Income Corp.....	4,867	178,177
Exco Technologies Ltd.....	7,000	47,776
Finning International, Inc.....	37,889	828,466
First Majestic Silver Corp.....	43,983	336,910
* Fortuna Silver Mines, Inc.....	55,910	159,629
* Frontera Energy Corp.....	14,808	145,125
* Galiano Gold, Inc.....	46,170	19,470
Gamehost, Inc.....	1,600	10,458
Gear Energy Ltd.....	9,672	10,272
* GoldMoney, Inc.....	8,400	10,299
* H2O Innovation, Inc.....	7,000	10,660
Hammond Power Solutions, Inc.....	2,700	29,519
Hardwoods Distribution, Inc.....	1,900	49,557
* Heroux-Devtek, Inc.....	8,200	91,314
High Liner Foods, Inc.....	6,800	63,457
HLS Therapeutics, Inc.....	3,200	32,236
Home Capital Group, Inc.....	16,933	345,655
Hudbay Minerals, Inc.....	63,353	243,903
* i-80 Gold Corp.....	20,913	39,685
iA Financial Corp., Inc.....	30,144	1,658,620
* IAMGOLD Corp.....	80,304	132,533
IGM Financial, Inc.....	12,433	360,985
* Interfor Corp.....	15,644	386,290
* Journey Energy, Inc.....	9,502	41,999
* Karora Resources, Inc.....	45,210	118,272
K-Bro Linen, Inc.....	2,700	68,799
* Kelt Exploration Ltd.....	45,290	243,329
Kinross Gold Corp.....	332,028	1,135,274
KP Tissue, Inc.....	3,200	26,039
Lassonde Industries, Inc., Class A.....	900	85,042
Laurentian Bank of Canada.....	13,195	430,611
Leon's Furniture Ltd.....	8,521	111,125
LifeWorks, Inc.....	900	22,195
* Lightspeed Commerce, Inc.....	26,876	576,490

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
*†† Lightstream Resources Ltd.....	32,000	\$ 0
Linamar Corp.....	13,684	623,851
Logistec Corp., Class B.....	700	22,888
* Lucara Diamond Corp.....	96,116	48,788
* Lundin Gold, Inc.....	14,491	96,754
Lundin Mining Corp.....	164,550	927,766
Magellan Aerospace Corp.....	4,379	24,861
* Major Drilling Group International, Inc.....	5,791	43,369
* Mandalay Resources Corp.....	16,200	35,043
Maple Leaf Foods, Inc.....	20,749	440,241
Martinrea International, Inc.....	26,137	190,637
Medical Facilities Corp.....	7,992	61,475
* MEG Energy Corp.....	81,109	1,116,670
Melcor Developments Ltd.....	4,500	49,444
Methanex Corp.....	15,692	583,761
MTY Food Group, Inc.....	4,328	195,183
Mullen Group Ltd.....	27,386	312,237
Neo Performance Materials, Inc.....	1,628	18,498
* New Gold, Inc.....	163,375	133,961
# NFI Group, Inc.....	2,780	29,937
North American Construction Group Ltd.....	6,908	76,955
* NuVista Energy Ltd.....	53,200	473,194
* OceanaGold Corp.....	222,536	404,911
Osisko Gold Royalties Ltd.....	51,331	536,867
Pan American Silver Corp.....	50,246	1,021,501
Paramount Resources Ltd., Class A.....	19,972	496,114
Parex Resources, Inc.....	30,636	570,350
Park Lawn Corp.....	10,023	269,644
Pason Systems, Inc.....	3,400	40,836
* Petrus Resources Ltd.....	7,000	11,643
Peyto Exploration & Development Corp.....	55,112	619,744
PHX Energy Services Corp.....	11,400	52,346
Pizza Pizza Royalty Corp.....	7,500	79,009
Polaris Renewable Energy, Inc.....	6,400	111,202
* Precision Drilling Corp.....	4,080	278,102
Primo Water Corp.....	39,200	517,410
Quarterhill, Inc.....	34,899	58,049
* Real Matters, Inc.....	15,600	71,632
Rogers Sugar, Inc.....	27,030	136,570
* Roots Corp.....	9,200	23,062
Russel Metals, Inc.....	16,034	344,583
Sandstorm Gold Ltd.....	47,632	283,410
Savaria Corp.....	3,900	41,389
Secure Energy Services, Inc.....	63,695	319,333
Shaw Communications, Inc., Class B.....	49,246	1,331,119
* ShawCor Ltd.....	12,876	58,520
Sienna Senior Living, Inc.....	13,200	139,984
SNC-Lavalin Group, Inc.....	42,940	802,767
SSR Mining, Inc.....	62,368	1,027,718
Stelco Holdings, Inc.....	12,563	354,556
Stella-Jones, Inc.....	14,809	439,569
*Ω STEP Energy Services Ltd.....	5,100	19,555
* SunOpta, Inc.....	3,534	31,170
Supremex, Inc.....	4,400	11,889
Surge Energy, Inc.....	8,600	68,233
* Taiga Building Products Ltd.....	11,800	21,378
Tamarack Valley Energy Ltd.....	91,009	316,263
* Taseko Mines Ltd.....	74,112	81,604
Tidewater Midstream & Infrastructure Ltd.....	79,505	76,987

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	2,389	\$ 245,122
* TMX Group Ltd.....		
* Torex Gold Resources, Inc.....	22,164	168,755
Total Energy Services, Inc.....	9,732	58,595
Tourmaline Oil Corp.....	49,686	3,112,965
TransAlta Corp.	1,331	15,238
Transcontinental, Inc., Class A.....	22,623	286,906
TransGlobe Energy Corp.....	24,100	92,971
Tree Island Steel Ltd.....	2,700	8,097
* Trican Well Service Ltd.....	59,975	177,507
* Turquoise Hill Resources Ltd.....	28,479	744,553
* Uni-Select, Inc.....	12,550	362,520
Vermilion Energy, Inc.....	45,347	1,172,558
VersaBank.....	3,835	28,211
* Viamed Healthcare, Inc.....	8,153	64,001
Wajax Corp.....	6,900	112,508
West Fraser Timber Co. Ltd.....	20,594	1,928,089
Western Forest Products, Inc.....	106,255	123,634
Westshore Terminals Investment Corp.....	9,800	259,665
Whitecap Resources, Inc.....	143,960	1,100,593
Winpak Ltd.....	8,514	308,433
* Xebec Adsorption, Inc.....	18,924	11,084
Yamana Gold, Inc.....	287,677	1,374,875
TOTAL CANADA.....		<u>54,920,093</u>
CHILE — (0.1%)		
	1,356	12,410
CAP SA.....		
Cia Sud Americana de Vapores SA.....	1,155,093	124,982
Empresa Nacional de Telecomunicaciones SA.....	13,309	44,012
Empresas CMPC SA.....	147,659	250,878
Grupo Security SA.....	256,604	37,162
Inversiones Aguas Metropolitanas SA.....	75,503	33,097
Itau CorpBanca Chile SA.....	10,584,137	22,869
Ripley Corp. SA.....	163,691	24,431
Salfacorp SA.....	79,404	21,924
Sigdo Koppers SA.....	49,252	48,153
SMU SA.....	429,812	43,883
Sociedad Matriz SAAM SA.....	244,501	15,325
SONDA SA.....	126,380	41,514
TOTAL CHILE.....		<u>720,640</u>
CHINA — (7.1%)		
Ω 3SBio, Inc.....	254,000	169,069
AAC Technologies Holdings, Inc.....	121,000	234,598
Ω AAG Energy Holdings Ltd.....	149,000	27,818
Accelink Technologies Co. Ltd., Class A.....	5,700	15,074
ADAMA Ltd., Class A.....	16,500	26,559
Addsino Co. Ltd., Class A.....	17,200	29,185
Advanced Technology & Materials Co. Ltd., Class A.....	23,600	32,984
Aerospace Hi-Tech Holdings Grp Ltd., Class A.....	15,800	22,512
Agile Group Holdings Ltd.....	310,000	101,580
* Alibaba Pictures Group Ltd.....	1,860,000	158,708
Ω A-Living Smart City Services Co. Ltd.....	121,750	148,506
Aluminum Corp. of China Ltd., Class H.....	930,000	340,614
Angang Steel Co. Ltd., Class H.....	296,200	98,165
Anhui Construction Engineering Group Co. Ltd., Class A.....	36,100	32,599
Anhui Guangxin Agrochemical Co. Ltd., Class A.....	7,140	28,016
Anhui Hengyuan Coal Industry & Electricity Power Co. Ltd., Class A.....	19,500	21,163
Anhui Jiangnan Chemical Industry Co. Ltd., Class A.....	23,900	19,060

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Anhui Tatfook Technology Co. Ltd., Class A.....	13,500	\$ 16,573
Anhui Truchum Advanced Materials & Technology Co. Ltd., Class A.....	14,300	23,566
Anhui Zhongding Sealing Parts Co. Ltd., Class A.....	11,700	39,331
* Anton Oilfield Services Group.....	198,000	10,746
Aoshikang Technology Co. Ltd., Class A.....	4,000	17,036
APT Satellite Holdings Ltd.....	81,000	21,559
Ω Asialfo Technologies Ltd.....	26,000	41,468
Ω AviChina Industry & Technology Co. Ltd., Class H.....	532,000	283,846
Ω BAIC Motor Corp. Ltd., Class H.....	129,500	34,849
Bank of Changsha Co. Ltd., Class A.....	47,200	51,895
Bank of Chengdu Co. Ltd., Class A.....	13,600	31,140
Bank of Chongqing Co. Ltd., Class H.....	106,000	55,841
Bank of Guiyang Co. Ltd., Class A.....	46,500	38,679
Bank of Suzhou Co. Ltd., Class A.....	53,240	50,707
* Baoye Group Co. Ltd., Class H.....	46,000	23,295
* Baozun, Inc., Class A.....	28,500	84,181
Beibuwan Port Co. Ltd., Class A.....	16,200	18,886
Beijing Capital Development Co. Ltd., Class A.....	28,800	19,050
Beijing Capital Eco-Environment Protection Group Co. Ltd., Class A.....	98,890	43,223
* Beijing Capital International Airport Co. Ltd., Class H.....	318,000	186,938
* Beijing Energy International Holding Co. Ltd.....	946,000	27,843
* Beijing Enterprises Clean Energy Group Ltd.....	2,900,000	29,558
Beijing Enterprises Water Group Ltd.....	966,000	292,873
*†† Beijing Gas Blue Sky Holdings Ltd.....	824,000	6,508
Beijing Haixin Energy Technology Co. Ltd., Class A.....	32,500	24,166
* Beijing Jetsen Technology Co. Ltd., Class A.....	40,700	33,054
* Beijing Jingyuntong Technology Co. Ltd., Class A.....	20,200	27,260
* Beijing Orient Landscape & Environment Co. Ltd., Class A.....	56,582	20,753
* Beijing Orient National Communication Science & Technology Co. Ltd., Class A.....	10,800	14,509
Beijing Originwater Technology Co. Ltd., Class A.....	52,600	43,478
Beijing Shunxin Agriculture Co. Ltd., Class A.....	8,700	30,358
Beijing Sinnet Technology Co. Ltd., Class A.....	19,300	27,536
Beijing SL Pharmaceutical Co. Ltd., Class A.....	5,700	8,060
* Beijing Thunisoft Corp. Ltd., Class A.....	21,200	22,484
Beijing Ultrapower Software Co. Ltd., Class A.....	28,300	17,779
* Beijing Watertek Information Technology Co. Ltd., Class A.....	38,400	21,774
Beijing Yanjing Brewery Co. Ltd., Class A.....	43,789	53,959
Beijing Zhong Ke San Huan High-Tech Co. Ltd., Class A.....	2,280	7,195
* Berry Genomics Co. Ltd., Class A.....	6,600	12,913
Bestsun Energy Co. Ltd., Class A.....	22,800	16,154
Better Life Commercial Chain Share Co. Ltd., Class A.....	9,100	8,489
Binhai Investment Co. Ltd.....	52,000	10,731
Black Peony Group Co. Ltd., Class A.....	16,600	19,166
* Blue Sail Medical Co. Ltd., Class A.....	16,000	20,797
Bluefocus Intelligent Communications Group Co. Ltd., Class A.....	48,800	43,188
Bright Dairy & Food Co. Ltd., Class A.....	20,200	36,292
*†† Brilliance China Automotive Holdings Ltd.....	712,000	125,490
B-Soft Co. Ltd., Class A.....	17,500	18,088
BYD Electronic International Co. Ltd.....	124,000	318,580
C&D International Investment Group Ltd.....	37,796	91,948
Cabbeen Fashion Ltd.....	48,000	10,150
Caitong Securities Co. Ltd., Class A.....	61,620	66,723
Camel Group Co. Ltd., Class A.....	11,700	20,236
Cangzhou Mingzhu Plastic Co. Ltd., Class A.....	17,100	15,947
Canny Elevator Co. Ltd., Class A.....	12,300	14,799
* Capital Environment Holdings Ltd.....	1,066,000	24,584
Carrianna Group Holdings Co. Ltd.....	118,000	8,088
* CECEP Solar Energy Co. Ltd., Class A.....	38,300	50,791

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	52,500	\$ 42,535
	166,000	18,157
	41,000	17,375
	172,366	15,158
	169,000	25,627
#	216,000	86,580
	14,000	17,947
	9,900	14,671
	61,500	49,684
#*Ω	24,600	27,746
	10,900	18,969
	22,200	16,059
	9,800	20,530
	10,400	22,445
	29,600	34,672
*	18,300	27,488
*	104,000	9,281
	540,000	30,603
	31,500	19,212
Ω	451,500	80,436
*	52,000	20,951
	10,100	12,191
	1,650,000	227,290
	422,000	328,285
	444,000	180,515
*	165,000	130,652
	180,500	349,933
*	12,000	19,350
	12,100	16,405
*	516,800	91,000
Ω	81,000	32,888
*	186,000	67,771
	191,000	161,873
	240,000	22,663
	480,000	30,542
*	142,303	48,441
	192,000	25,458
Ω	99,000	22,445
	62,444	12,664
	162,000	51,585
	650,000	321,443
	303,200	466,062
#	190,000	30,512
	67,949	188,083
	42,300	56,563
*	1,150	5,391
	63,000	8,508
	162,000	54,717
	14,600	16,728
*	61,400	22,931
#*	73,000	47,209
	403,500	420,477
††	110,500	4,935
	185,520	179,542
	6,400	14,842
	924,000	214,429
	189,000	231,631
	89,000	41,886
*Ω	73,400	289,275

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* China Maple Leaf Educational Systems Ltd.....	208,000	\$ 9,406
China Medical System Holdings Ltd.....	139,000	220,969
China Merchants Energy Shipping Co. Ltd., Class A.....	62,880	64,623
China Merchants Land Ltd.....	142,000	11,770
China Merchants Port Holdings Co. Ltd.....	332,388	536,091
China Merchants Property Operation & Service Co. Ltd., Class A.....	13,200	32,091
China Modern Dairy Holdings Ltd.....	635,000	83,399
China National Accord Medicines Corp. Ltd., Class A.....	5,600	24,033
China National Building Material Co. Ltd., Class H.....	918,200	921,619
China National Medicines Corp. Ltd., Class A.....	13,000	50,575
Ω China New Higher Education Group Ltd.....	92,000	29,292
* China Nonferrous Metal Industry's Foreign Engineering & Construction Co. Ltd., Class A.....	25,200	18,150
* China Nuclear Energy Technology Corp. Ltd.....	112,000	9,697
* China Oil & Gas Group Ltd.....	920,000	36,910
China Oilfield Services Ltd., Class H.....	180,000	165,812
China Overseas Grand Oceans Group Ltd.....	395,500	190,579
China Publishing & Media Co. Ltd., Class A.....	20,600	14,147
China Railway Group Ltd., Class H.....	200,000	119,059
Ω China Railway Signal & Communication Corp. Ltd., Class H.....	250,000	79,923
China Railway Tielong Container Logistics Co. Ltd., Class A.....	29,200	22,639
China Reinsurance Group Corp., Class H.....	1,048,000	82,819
Ω China Renaissance Holdings Ltd.....	47,200	54,438
China Resources Cement Holdings Ltd.....	476,000	292,787
China Resources Medical Holdings Co. Ltd.....	184,000	111,997
Ω China Resources Pharmaceutical Group Ltd.....	315,000	188,917
China Resources Sanjiu Medical & Pharmaceutical Co. Ltd., Class A.....	10,900	58,677
China Risun Group Ltd.....	177,000	69,882
China Sanjiang Fine Chemicals Co. Ltd.....	169,000	31,263
China SCE Group Holdings Ltd.....	170,000	14,921
* China Shanshui Cement Group Ltd.....	270,000	65,788
#*Ω China Shengmu Organic Milk Ltd.....	623,000	29,401
China Shuifa Singyes Energy Holdings Ltd.....	151,000	22,289
China South City Holdings Ltd.....	748,000	50,575
China South Publishing & Media Group Co. Ltd., Class A.....	18,500	24,489
* China Southern Airlines Co. Ltd., Class H.....	412,000	223,128
China Starch Holdings Ltd.....	325,000	11,620
China State Construction Development Holdings Ltd.....	52,000	14,294
China State Construction International Holdings Ltd.....	342,000	354,624
China Sunshine Paper Holdings Co. Ltd.....	134,000	34,166
China Taiping Insurance Holdings Co. Ltd.....	250,800	264,463
* China Tianbao Group Development Co. Ltd.....	35,000	13,716
#* China Tianrui Group Cement Co. Ltd.....	50,000	39,995
China Tianying, Inc., Class A.....	27,400	27,295
China Traditional Chinese Medicine Holdings Co. Ltd.....	614,000	260,655
* China TransInfo Technology Co. Ltd., Class A.....	17,800	27,065
* China Tungsten & Hightech Materials Co. Ltd., Class A.....	10,100	26,586
Ω China Vast Industrial Urban Development Co. Ltd.....	95,000	28,303
China West Construction Group Co. Ltd., Class A.....	13,900	16,095
Ω China Xinhua Education Group Ltd.....	30,000	4,455
China XLX Fertiliser Ltd.....	112,000	72,405
China Yongda Automobiles Services Holdings Ltd.....	187,500	161,675
Ω China Yuhua Education Corp. Ltd.....	378,000	55,732
* China Zheshang Bank Co. Ltd., Class H.....	234,000	109,293
*†† China Zhongwang Holdings Ltd.....	319,600	12,825
Chinasoft International Ltd.....	480,000	410,934
* Chindata Group Holdings Ltd., ADR.....	12,972	92,620
Chongqing Department Store Co. Ltd., Class A.....	4,700	15,592
* Chongqing Dima Industry Co. Ltd., Class A.....	54,600	17,489

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	9,000	\$ 16,912
	216,000	16,180
	450,000	156,593
	18,200	19,107
#	795,729	216,114
	134,000	124,567
Ω	18,500	11,923
	18,201	16,066
	10,900	19,319
	648,000	40,560
	13,200	20,807
*	196,000	29,675
	24,300	20,079
	14,420	28,027
	77,500	29,395
	14,000	42,255
	24,800	32,014
	409,000	177,448
*	70,000	12,654
	1,310,000	123,350
	68,000	37,263
*	528,000	8,197
	845,000	137,090
*	34,000	23,378
#	1,443,000	558,036
	124,000	48,917
	29,600	22,806
*	304,000	11,214
	23,200	22,967
	14,800	20,151
	72,000	22,787
	30,200	35,965
	12,618	32,588
	128,000	20,504
	7,000	14,684
	11,100	18,336
*	6,000	11,899
	150,000	41,595
	27,900	25,650
	8,002	21,987
	10,300	17,208
	6,500	34,571
	20,400	24,745
	12,900	19,322
	33,400	12,424
	36,800	44,895
	246,000	267,559
*	30,580	34,861
	56,000	21,812
	216,000	49,361
	47,711	13,369
	32,500	52,205
	5,880	16,034
	43,000	19,458
	44,400	42,820
	164,000	44,020
Ω	13,400	8,528
	26,900	26,808
	9,200	48,438

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
FAWER Automotive Parts Co. Ltd., Class A.....	15,600	\$ 13,850
Fiberhome Telecommunication Technologies Co. Ltd., Class A.....	19,520	41,898
* FIH Mobile Ltd.....	758,000	101,469
Financial Street Holdings Co. Ltd., Class A.....	39,900	33,978
First Capital Securities Co. Ltd., Class A.....	22,500	20,424
Fosun International Ltd.....	522,000	411,265
Fountain SET Holdings Ltd.....	142,000	19,513
FriendTimes, Inc.....	88,000	13,098
Fufeng Group Ltd.....	298,000	172,799
Fujian Funeng Co. Ltd., Class A.....	19,100	33,522
Fujian Longking Co. Ltd., Class A.....	24,700	44,585
Fujian Star-net Communication Co. Ltd., Class A.....	5,600	18,765
Fujian Sunner Development Co. Ltd., Class A.....	13,100	38,506
Fulongma Group Co. Ltd., Class A.....	10,300	16,481
Gansu Qilianshan Cement Group Co. Ltd., Class A.....	7,600	12,794
Gansu Shangfeng Cement Co. Ltd., Class A.....	9,120	19,989
GCI Science & Technology Co. Ltd., Class A.....	10,000	37,197
* GDS Holdings Ltd., Class A.....	145,600	498,705
Gemdale Corp., Class A.....	50,904	88,572
Gemdale Properties & Investment Corp. Ltd.....	1,178,000	97,461
* Genimous Technology Co. Ltd., Class A.....	25,100	21,939
Giant Network Group Co. Ltd., Class A.....	20,000	24,924
* Glorious Property Holdings Ltd.....	64,000	1,094
* Glory Sun Financial Group Ltd.....	1,808,000	7,620
Golden Eagle Retail Group Ltd.....	46,000	32,379
Goldenmax International Technology Ltd., Class A.....	9,000	12,246
Goldlion Holdings Ltd.....	60,000	10,392
* Goodbaby International Holdings Ltd.....	272,000	31,893
* Grand Industrial Holding Group Co. Ltd.....	11,200	18,596
Grand Pharmaceutical Group Ltd., Class L.....	216,500	119,960
* Grandjoy Holdings Group Co. Ltd., Class A.....	70,500	37,593
* Greatown Holdings Ltd., Class A.....	24,300	11,835
Greatview Aseptic Packaging Co. Ltd.....	145,000	27,299
Greenland Hong Kong Holdings Ltd.....	219,000	25,396
Greentown China Holdings Ltd.....	160,500	317,254
Guangdong Advertising Group Co. Ltd., Class A.....	27,400	19,310
* Guangdong Dongfang Precision Science & Technology Co. Ltd., Class A....	22,500	17,077
Guangdong Dongpeng Holdings Co. Ltd.....	10,200	12,287
* Guangdong HEC Technology Holding Co. Ltd., Class A.....	37,400	64,248
Guangdong Huatie Tongda High-speed Railway Equipment Corp., Class A..	12,600	9,267
Guangdong Hybribio Biotech Co. Ltd., Class A.....	6,900	21,063
Guangdong Provincial Expressway Development Co. Ltd., Class A.....	9,900	11,227
Guangdong South New Media Co. Ltd., Class A.....	4,100	21,021
Guangdong Tapai Group Co. Ltd., Class A.....	11,600	14,216
Guangdong Topstar Technology Co. Ltd., Class A.....	7,800	18,155
Guangdong Xinbao Electrical Appliances Holdings Co. Ltd., Class A.....	6,700	22,667
* Guangshen Railway Co. Ltd., Class H.....	234,000	39,628
Guangxi Liugong Machinery Co. Ltd., Class A.....	17,000	16,242
Guangxi LiuYao Group Co. Ltd., Class A.....	5,700	14,150
Guangxi Wuzhou Zhongheng Group Co. Ltd., Class A.....	39,700	16,757
Guangzhou Baiyun International Airport Co. Ltd., Class A.....	23,000	44,201
Guangzhou Baiyunshan Pharmaceutical Holdings Co. Ltd., Class H.....	30,000	79,252
Guangzhou Haige Communications Group, Inc. Co., Class A.....	30,800	40,937
Guangzhou Hi-Target Navigation Tech Co. Ltd., Class A.....	16,200	20,944
Guangzhou Zhujiang Brewery Co. Ltd., Class A.....	14,900	17,259
* Guizhou Bailing Group Pharmaceutical Co. Ltd., Class A.....	17,900	20,486
Guizhou Panjiang Refined Coal Co. Ltd., Class A.....	18,503	23,273
Guizhou Xinbang Pharmaceutical Co. Ltd., Class A.....	30,400	24,541
Guomai Technologies, Inc., Class A.....	21,300	18,339

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	62,010	\$ 59,577
*	32,000	78,504
	96,000	229,740
	551,600	369,434
*	15,300	19,983
*	8,300	23,885
	8,200	18,167
	35,800	32,312
	30,400	43,033
	2,900	8,579
*Ω	258,000	20,052
*	200,000	57,867
*	112,200	48,141
††	118,000	5,750
*	168,000	9,416
	16,000	19,240
#*	58,000	7,396
	17,000	19,429
	20,100	25,650
	32,400	69,267
	7,840	15,576
	23,900	19,099
	43,100	19,760
	80,000	387,217
	23,600	54,906
	133,300	55,307
	5,492	13,293
	68,000	78,520
*	52,000	10,416
*	66,300	36,204
*††Ω	49,000	3,593
Ω	606,000	50,994
#	186,449	246,429
††	604,000	4,332
*Ω	104,000	311,500
	44,460	28,636
	22,100	25,506
	27,700	15,115
	21,800	42,189
	24,200	21,230
Ω	206,600	272,528
	40,400	44,660
	12,200	32,533
	76,000	37,873
	9,000	32,413
	173,800	55,912
	19,200	35,181
	49,400	33,392
*	23,700	18,699
*	23,200	25,945
*Ω	92,000	55,874
	4,900	14,275
Ω	13,500	12,062
	36,100	27,314
*Ω	66,000	18,319
	23,000	45,589
	4,060	11,006
*	19,300	21,752
	28,300	38,102

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	43,200	\$ 58,666
*	80,000	28,450
	9,720	33,214
	9,500	21,938
*	6,600	8,237
	81,000	23,741
*	40,000	19,207
	5,500	15,070
*	1,026,000	29,435
	1,277	21,793
	38,200	43,835
	33,300	24,161
*	29,000	60,653
*	21,900	18,571
*	5,300	33,842
	21,300	30,426
	13,900	28,134
	21,700	14,610
	10,400	42,856
	13,000	20,620
	25,920	20,825
	9,600	15,937
	9,600	14,668
	11,300	25,266
	16,700	15,748
*	35,652	10,378
#	245,000	26,250
*	113,000	8,493
*	8,667	574,795
*	15,891	8,171
	14,000	20,292
	14,600	19,358
	56,900	56,843
	27,000	44,236
	23,900	40,243
*	762,000	27,106
	22,800	22,377
	128,000	23,186
	50,000	9,196
*	9,000	4,596
*	9,700	22,083
*Ω	94,000	7,540
*	167,000	10,088
	12,400	19,663
	342,000	25,278
	148,000	433,005
	166,500	152,594
	165,800	553,599
*	668,000	21,707
	21,700	17,143
	16,600	28,552
	734,000	540,347
	42,200	19,815
*	11,400	13,275
	152,000	31,004
	5,000	28,300
*	62,500	23,672
	38,000	33,473
	278,000	105,836

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	45,000	\$ 11,061
Ω	71,100	81,473
*	102,800	29,683
	22,500	21,547
	10,100	28,150
	13,300	21,545
	284,000	26,784
	7,560	25,216
*	124,000	12,501
	34,800	19,696
	263,000	73,038
	38,300	29,384
	13,100	14,673
	14,500	20,973
	411,000	81,525
	23,600	26,100
	7,800	12,641
*	14,800	14,787
	11,700	12,766
	15,000	31,398
*Ω	360,500	108,135
	298,000	80,017
	7,900	22,422
*Ω	72,600	65,896
*	33,600	14,881
	6,100	19,537
*	432,000	16,482
#*Ω	365,500	38,788
	362,000	75,692
	34,800	20,631
Ω	67,200	79,863
	340,000	29,421
Ω	64,000	5,237
	134,000	358,214
*	384,000	113,588
	5,300	10,228
*	6,900	13,793
*††	1,800,000	6,031
	27,200	20,231
	75,000	34,006
	21,200	31,807
	42,000	83,911
	164,800	392,723
*	124,000	17,179
	9,700	21,966
#	186,000	149,449
	370,000	305,155
	8,500	21,625
*	14,900	34,991
	10,800	20,055
	20,100	17,499
	37,100	38,269
	15,200	22,924
	62,700	39,349
	6,900	17,049
	27,900	20,967
*	68,600	29,253
Ω	58,800	28,209
*	18,300	8,768

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Pacific Online Ltd.....	71,000	\$ 9,693
Pacific Shuanglin Bio-pharmacy Co. Ltd., Class A.....	8,000	22,857
PAX Global Technology Ltd.....	107,000	100,111
PCI Technology Group Co. Ltd., Class A.....	18,500	17,571
Pingdingshan Tianan Coal Mining Co. Ltd., Class A.....	33,100	58,811
* Polaris Bay Group Co. Ltd., Class A.....	6,800	8,119
Poly Property Group Co. Ltd.....	536,637	115,018
Pou Sheng International Holdings Ltd.....	447,000	48,955
Powerlong Real Estate Holdings Ltd.....	117,000	15,664
Prinx Chengshan Holding Ltd.....	20,000	18,162
Pujiang International Group Ltd.....	26,000	9,877
Qingdao East Steel Tower Stock Co. Ltd., Class A.....	12,900	20,112
Qingdao Eastsoft Communication Technology Co. Ltd., Class A.....	7,100	15,802
Qingdao Gon Technology Co. Ltd., Class A.....	4,200	16,022
Qingdao Hanhe Cable Co. Ltd., Class A.....	35,600	23,947
Qingdao Rural Commercial Bank Corp., Class A.....	88,900	40,960
Qingdao TGOOD Electric Co. Ltd., Class A.....	11,100	31,372
Radiance Holdings Group Co. Ltd.....	101,000	54,694
Rainbow Digital Commercial Co. Ltd., Class A.....	15,000	13,461
Realcan Pharmaceutical Group Co. Ltd., Class A.....	29,300	19,035
Ω Red Star Macalline Group Corp. Ltd., Class H.....	112,520	42,831
Ω Redco Properties Group Ltd.....	156,000	38,555
#* Redsun Properties Group Ltd.....	178,000	32,628
Renrui Human Resources Technology Holdings Ltd.....	10,400	7,357
Rongan Property Co. Ltd., Class A.....	54,000	24,613
Sai Micro Electronics, Inc., Class A.....	8,000	18,788
Sansteel Minguang Co. Ltd. Fujian, Class A.....	21,400	17,586
Sansure Biotech, Inc., Class A.....	9,559	41,434
Sealand Securities Co. Ltd., Class A.....	60,600	31,258
* Seazen Group Ltd.....	388,190	133,034
* Secoo Holding Ltd., ADR.....	6,799	1,756
SGIS Songshan Co. Ltd., Class A.....	27,100	13,759
Shaanxi Construction Machinery Co. Ltd., Class A.....	17,420	15,413
Shan Xi Hua Yang Group New Energy Co. Ltd., Class A.....	29,416	93,204
Shandong Bohui Paper Industrial Co. Ltd., Class A.....	17,000	19,074
Shandong Buchang Pharmaceuticals Co. Ltd., Class A.....	16,200	45,590
* Shandong Chenming Paper Holdings Ltd., Class H.....	93,000	32,767
Shandong Himile Mechanical Science & Technology Co. Ltd., Class A.....	10,800	35,519
Shandong Hi-Speed Road & Bridge Co. Ltd., Class A.....	15,600	22,485
Shandong Humon Smelting Co. Ltd., Class A.....	11,000	16,407
* Shandong Longda Meishi Co. Ltd., Class A.....	14,400	21,737
Shandong Publishing & Media Co. Ltd., Class A.....	25,200	22,317
Shandong Sun Paper Industry JSC Ltd., Class A.....	20,600	35,940
Shandong Weigao Group Medical Polymer Co. Ltd., Class H.....	414,000	517,856
Shandong Xiantan Co. Ltd., Class A.....	20,500	28,608
Shanghai 2345 Network Holding Group Co. Ltd., Class A.....	98,900	32,371
Shanghai AJ Group Co. Ltd., Class A.....	15,900	13,851
Shanghai Bailian Group Co. Ltd., Class A.....	17,600	30,161
Shanghai Construction Group Co. Ltd., Class A.....	83,100	36,152
Shanghai Daimay Automotive Interior Co. Ltd., Class A.....	9,620	22,857
Shanghai Environment Group Co. Ltd., Class A.....	11,300	16,857
Shanghai Industrial Development Co. Ltd., Class A.....	59,300	31,344
Shanghai Industrial Holdings Ltd.....	85,000	120,192
Shanghai Industrial Urban Development Group Ltd.....	426,800	34,210
Shanghai Kindly Medical Instruments Co. Ltd., Class H.....	14,800	47,082
Shanghai Kinetic Medical Co. Ltd., Class A.....	13,900	15,765
Shanghai Maling Aquarius Co. Ltd., Class A.....	15,300	16,886
Shanghai Mechanical & Electrical Industry Co. Ltd., Class A.....	17,300	39,699
Shanghai Pharmaceuticals Holding Co. Ltd., Class H.....	145,700	219,412

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Shanghai Runda Medical Technology Co. Ltd., Class A.....	15,800	\$ 23,817
Shanghai Shyndec Pharmaceutical Co. Ltd., Class A.....	12,100	16,792
Shanghai Sinyang Semiconductor Materials Co. Ltd., Class A.....	3,400	16,062
Shanghai Tunnel Engineering Co. Ltd., Class A.....	53,000	42,995
Shanghai Waigaoqiao Free Trade Zone Group Co. Ltd., Class A.....	9,000	17,047
Shanghai Yaoji Technology Co. Ltd., Class A.....	10,200	21,875
Shanghai Yongguan Adhesive Products Corp. Ltd., Class A.....	5,600	25,172
Shanghai Zhangjiang High-Tech Park Development Co. Ltd., Class A.....	21,800	37,663
Shanghai Zijiang Enterprise Group Co. Ltd., Class A.....	16,000	14,165
Shanxi Blue Flame Holding Co. Ltd., Class A.....	10,800	16,292
Shanxi Coking Co. Ltd., Class A.....	25,200	23,474
Shanxi Lanhua Sci-Tech Venture Co. Ltd., Class A.....	19,600	41,841
Shanxi Securities Co. Ltd., Class A.....	45,300	36,731
Shanxi Taigang Stainless Steel Co. Ltd., Class A.....	75,600	55,657
Shanying International Holding Co. Ltd., Class A.....	45,500	18,791
#*Ω Shengjing Bank Co. Ltd., Class H.....	95,000	72,656
Shengyuan Environmental Protection Co. Ltd., Class A.....	6,800	23,002
Shenzhen Agricultural Products Group Co. Ltd., Class A.....	17,700	15,824
* Shenzhen Airport Co. Ltd., Class A.....	18,000	18,322
Shenzhen Aisidi Co. Ltd., Class A.....	14,000	18,074
Shenzhen Cereals Holdings Co. Ltd., Class A.....	20,900	24,291
* Shenzhen Das Intellitech Co. Ltd., Class A.....	39,700	21,016
* Shenzhen Everwin Precision Technology Co. Ltd., Class A.....	11,400	19,533
Shenzhen Fortune Trend Technology Co. Ltd., Class A.....	1,506	19,704
Shenzhen Gas Corp. Ltd., Class A.....	31,800	33,810
Ω Shenzhen Hepalink Pharmaceutical Group Co. Ltd., Class H.....	19,500	16,250
Shenzhen Huaqiang Industry Co. Ltd., Class A.....	12,100	22,168
Shenzhen International Holdings Ltd.....	253,255	233,271
Shenzhen Investment Ltd.....	369,199	69,605
Shenzhen Jieshun Science & Technology Industry Co. Ltd., Class A.....	12,300	13,799
Shenzhen Jinjia Group Co. Ltd., Class A.....	16,700	22,963
Shenzhen Jufei Optoelectronics Co. Ltd., Class A.....	22,000	15,661
Shenzhen Kaifa Technology Co. Ltd., Class A.....	14,200	24,793
Shenzhen Kingdom Sci-Tech Co. Ltd., Class A.....	9,200	13,238
Shenzhen Laibao Hi-tech Co. Ltd., Class A.....	13,600	17,604
Shenzhen Leaguer Co. Ltd., Class A.....	15,600	21,281
Shenzhen Microgate Technology Co. Ltd., Class A.....	16,900	24,184
* Shenzhen MTC Co. Ltd., Class A.....	62,300	36,166
* Shenzhen Neptunus Bioengineering Co. Ltd., Class A.....	15,800	8,288
* Shenzhen New Nanshan Holding Group Co. Ltd., Class A.....	49,800	27,074
Shenzhen Properties & Resources Development Group Ltd., Class A.....	13,300	21,145
Shenzhen Suntak Circuit Technology Co. Ltd., Class A.....	6,000	11,275
Shenzhen Sunway Communication Co. Ltd., Class A.....	11,200	28,617
Shenzhen Tagen Group Co. Ltd., Class A.....	33,900	29,060
Shenzhen Topband Co. Ltd., Class A.....	16,700	35,417
Shenzhen Woer Heat-Shrinkable Material Co. Ltd., Class A.....	17,300	16,313
* Shenzhen World Union Group, Inc., Class A.....	22,800	10,461
Shenzhen Yan Tian Port Holding Co. Ltd., Class A.....	24,996	18,684
Shenzhen Yinghe Technology Co. Ltd., Class A.....	7,900	34,930
Shenzhen Zhenye Group Co. Ltd., Class A.....	14,700	9,221
Shenzhen Zhongjin Lingnan Nonfemet Co. Ltd., Class A.....	59,400	39,379
* Shijiazhuang Changshan BeiMing Technology Co. Ltd., Class A.....	14,100	13,454
Shijiazhuang Yiling Pharmaceutical Co. Ltd., Class A.....	18,660	61,426
†† Shimao Group Holdings Ltd.....	11,500	4,864
Shinva Medical Instrument Co. Ltd., Class A.....	7,100	20,231
Shoucheng Holdings Ltd.....	466,000	80,220
Shougang Fushan Resources Group Ltd.....	483,728	172,200
Shui On Land Ltd.....	846,500	112,207
* Sichuan Development Lomon Co. Ltd., Class A.....	22,100	47,169

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Sichuan Haite High-tech Co. Ltd., Class A.....	9,300	\$ 14,352
Sichuan Kelun Pharmaceutical Co. Ltd., Class A.....	13,600	44,485
* Sichuan Lutianhua Co. Ltd., Class A.....	20,500	15,231
Sieyuan Electric Co. Ltd., Class A.....	5,500	36,209
Sinochem International Corp., Class A.....	58,300	56,350
Sinofert Holdings Ltd.....	518,000	71,313
Sinolink Securities Co. Ltd., Class A.....	30,400	38,390
Sinoma International Engineering Co., Class A.....	49,000	71,735
Sino-Ocean Group Holding Ltd.....	634,000	102,606
Sinopec Engineering Group Co. Ltd., Class H.....	237,000	101,772
Sinopec Kantons Holdings Ltd.....	210,000	65,879
Sinopharm Group Co. Ltd., Class H.....	270,400	619,537
Sino-Platinum Metals Co. Ltd., Class A.....	8,300	21,497
Sinosteel Engineering & Technology Co. Ltd., Class A.....	25,100	22,620
Sinotrans Ltd., Class H.....	409,000	122,667
Skyworth Group Ltd.....	315,749	148,199
†† SMI Culture & Travel Group Holdings Ltd.....	265,598	3,174
Smooere International Holdings Ltd.....	1,212,000	3,412
Sobute New Materials Co. Ltd.....	6,800	21,033
* SOHO China Ltd.....	222,000	38,744
* South Manganese Investment Ltd.....	131,000	16,213
Southwest Securities Co. Ltd., Class A.....	72,100	40,944
SSY Group Ltd.....	224,000	127,122
*†† Starrise Media Holdings Ltd.....	82,000	1,191
* STO Express Co. Ltd., Class A.....	17,500	31,028
Sun Art Retail Group Ltd.....	456,000	134,438
* Sun King Technology Group Ltd.....	234,000	69,207
Sunflower Pharmaceutical Group Co. Ltd., Class A.....	9,300	23,951
Sunfly Intelligent Technology Co. Ltd., Class A.....	10,600	17,805
Suning Universal Co. Ltd., Class A.....	36,974	19,895
*††Ω Sunshine 100 China Holdings Ltd.....	231,000	8,166
* Sunward Intelligent Equipment Co. Ltd., Class A.....	16,400	17,428
Suzhou Anjie Technology Co. Ltd., Class A.....	11,300	29,331
Suzhou Dongshan Precision Manufacturing Co. Ltd., Class A.....	18,600	73,866
* Suzhou Gold Mantis Construction Decoration Co. Ltd., Class A.....	28,600	20,929
SY Holdings Group Ltd.....	66,500	46,967
Symphony Holdings Ltd.....	280,000	37,806
* Talkweb Information System Co. Ltd., Class A.....	23,300	23,647
* Tangrenshen Group Co. Ltd., Class A.....	21,700	32,422
Tangshan Jidong Cement Co. Ltd., Class A.....	22,800	32,704
TangShan Port Group Co. Ltd., Class A.....	58,200	22,571
Tangshan Sanyou Chemical Industries Co. Ltd., Class A.....	25,500	25,905
TCL Electronics Holdings Ltd.....	176,000	83,845
†† Tenwow International Holdings Ltd.....	120,000	1,090
Tian An China Investment Co. Ltd.....	115,000	59,219
Tian Di Science & Technology Co. Ltd., Class A.....	50,500	37,789
*†† Tian Shan Development Holding Ltd.....	62,000	11,670
Tiande Chemical Holdings Ltd.....	56,000	18,183
Tiangong International Co. Ltd.....	224,000	80,974
Tianjin Capital Environmental Protection Group Co. Ltd., Class H.....	88,000	35,203
Tianjin Pharmaceutical Da Re Tang Group Corp. Ltd., Class A.....	26,200	86,233
Tianjin Port Development Holdings Ltd.....	196,000	15,255
Tianjin Ringpu Bio-Technology Co. Ltd., Class A.....	8,900	22,459
Tianjin Teda Co. Ltd., Class A.....	32,100	19,979
Tianma Microelectronics Co. Ltd., Class A.....	34,900	50,448
Tianneng Power International Ltd.....	136,000	159,419
Tianshan Aluminum Group Co. Ltd., Class A.....	50,660	54,959
Tianshui Huatian Technology Co. Ltd., Class A.....	18,100	23,844
*†† Tianyun International Holdings Ltd.....	66,000	9,648

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	20,400	\$ 16,734
*	159,000	10,546
	94,160	21,934
	103,000	72,479
*	129,200	246,980
*	27,200	35,105
*	17,900	43,932
*	82,000	5,429
	18,500	39,673
	24,300	22,966
	39,700	18,010
	164,000	271,802
*	238,000	18,532
	14,500	29,973
	446,000	100,285
*	34,600	9,922
	16,800	16,234
	188,000	171,975
	1,302,000	149,607
	15,100	40,071
††	532,000	4,324
	9,200	8,610
	9,300	21,790
	37,000	98,441
*	74,105	678,802
	10,700	20,219
*	14,900	25,412
	8,300	29,908
	43,600	34,236
	38,000	9,477
	44,640	43,697
	84,000	30,002
	15,600	17,228
*	11,195	215,168
*	8,300	12,910
	528,000	61,867
	59,400	56,195
	270,000	987,361
	17,500	38,265
	60,523	43,175
	14,200	22,645
	36,000	38,440
	11,700	18,588
	17,400	18,734
Ω	67,500	28,812
	33,800	56,370
	172,000	47,780
	19,700	20,291
	33,700	41,647
	6,300	25,353
*	86,000	5,475
	19,600	29,092
	271,932	52,291
	46,000	50,339
	8,300	20,758
	12,300	26,889
*	138,000	21,899
	45,300	49,814
	53,600	142,493

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	42,300	\$ 21,999
	38,300	25,061
	12,500	31,116
	56,000	28,355
	32,400	21,638
	8,700	28,685
Ω	22,500	40,875
	4,900	20,001
	8,100	17,414
	102,000	40,053
	18,070	21,756
#*Ω	89,600	59,544
*	12,000	21,378
	58,000	22,054
	30,600	49,345
#	78,000	42,700
	5,000	18,562
	32,900	17,228
	55,000	53,259
*	9,300	12,512
*	264,000	17,105
	254,000	317,325
	13,500	23,098
	23,600	52,763
	23,600	27,625
#*	380,000	23,966
	7,100	22,559
*	213,500	203,927
	47,600	33,306
	58,100	45,691
	26,100	26,600
	27,600	17,550
	13,000	23,451
	17,900	32,000
	15,200	16,424
	22,700	15,628
	27,100	41,027
*	21,900	27,578
	15,400	19,821
	13,500	34,799
	19,100	40,379
	8,300	9,871
	39,800	31,533
	14,900	19,870
	5,400	20,892
*	22,300	22,489
*	16,100	24,420
	15,200	20,500
	11,600	15,222
	13,160	38,062
	25,500	18,585
	14,100	34,038
	3,500	20,659
	53,400	76,937
*	445,000	14,770
*Ω	120,600	306,229
	53,000	56,997
	25,200	24,344
*	82,600	21,368

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
*Ω Zhongyuan Bank Co. Ltd., Class H.....	145,000	\$ 13,288
Zhuguang Holdings Group Co. Ltd.....	224,000	30,793
* Zhuhai Orbita Aerospace Science & Technology Co. Ltd., Class A.....	13,000	15,515
Zhuzhou Kibing Group Co. Ltd., Class A.....	26,800	45,631
* Zibo Qixiang Tengda Chemical Co. Ltd., Class A.....	32,460	36,277
Zoomlion Heavy Industry Science & Technology Co. Ltd., Class H.....	225,200	117,082
TOTAL CHINA.....		<u>46,674,495</u>
COLOMBIA — (0.0%)		
Cementos Argos SA.....	41,933	38,148
* Corp. Financiera Colombiana SA.....	6,088	27,834
Grupo Argos SA.....	38,325	108,172
Mineros SA.....	34,702	17,808
TOTAL COLOMBIA.....		<u>191,962</u>
DENMARK — (1.9%)		
Alm Brand AS.....	319,736	481,170
BankNordik P/F.....	1,321	22,875
* Bavarian Nordic AS.....	24,486	1,214,174
* Brodrene Hartmann AS.....	569	21,277
Columbus AS.....	23,788	27,770
D/S Norden AS.....	9,351	408,055
Dfds AS.....	9,800	351,218
* Drilling Co. of 1972 AS.....	4,469	212,090
FLSmidth & Co. AS.....	16,728	459,472
Gabriel Holding AS.....	100	7,416
GN Store Nord AS.....	17,141	596,920
GronlandsBANKEN AS.....	210	17,577
H Lundbeck AS.....	111,885	553,004
* H+H International A/S, Class B.....	6,441	131,386
* ISS AS.....	40,713	711,522
* Jyske Bank AS.....	18,173	951,112
Matas AS.....	12,783	137,150
* Nilfisk Holding AS.....	7,146	168,893
* NKT AS.....	15,364	787,177
*Ω NNIT AS.....	2,803	27,778
North Media AS.....	2,598	27,173
Per Aarsleff Holding AS.....	6,871	211,546
Ringkjoebing Landbobank AS.....	9,223	1,035,621
Rockwool International AS, Class A.....	983	242,238
Rockwool International AS, Class B.....	1,419	351,627
* RTX AS.....	1,806	41,872
Ω Scandinavian Tobacco Group AS, Class A.....	23,318	446,593
Schouw & Co. AS.....	4,181	311,300
Solar AS, Class B.....	1,863	175,206
SP Group AS.....	1,806	81,107
Spar Nord Bank AS.....	31,566	361,684
Sparekassen Sjaelland-Fyn AS.....	4,505	97,174
Sydbank AS.....	21,878	671,853
Topdanmark AS.....	11,817	576,131
* TORM PLC, Class A.....	9,024	147,473
Vestjysk Bank A.S.....	26,597	12,065
TOTAL DENMARK.....		<u>12,078,699</u>
FINLAND — (1.2%)		
Aktia Bank Oyj.....	15,450	148,152
Alandsbanken Abp, Class B.....	2,284	67,897
Anora Group Oyj.....	4,247	36,089

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)		
	1,113	\$ 11,376
	4,867	37,474
	3,506	33,358
	5,009	26,804
	9,545	337,576
	4,078	30,964
Ω	5,399	129,962
*	70,986	29,183
	10,426	205,951
	6,229	69,916
	8,852	7,701
	16,407	19,550
	26,666	1,039,402
	1,769	14,587
	36,981	469,555
	2,991	67,766
	9,700	239,912
	13,022	349,625
	10,732	125,927
	2,149	21,837
	58,843	524,572
*	1,625	12,398
	16,294	192,722
	4,340	159,784
	2,068	46,201
	4,300	8,762
	34,083	69,252
	107,980	475,415
	5,019	54,530
	730	19,647
	26,943	59,761
	4,631	26,720
Ω	10,536	71,461
	19,907	281,199
	786	3,597
	3,123	48,299
	5,902	63,166
	3,463	13,437
Ω	26,652	250,355
	29,571	804,329
	6,365	83,727
	12,990	195,567
	6,334	176,258
	88,709	779,448
	49,150	167,190
TOTAL FINLAND.....		<u>8,108,361</u>
FRANCE — (4.0%)		
	2,712	48,839
Ω	24,172	286,342
#	39,031	927,599
Ω	11,758	638,398
	12,829	1,215,362
	1,526	57,495
*	14,402	177,555
	1,894	36,736
	9,933	114,225
	4,235	63,835
	1,406	65,762

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
Bonduelle SCA.....	4,405	\$ 59,239
Bouygues SA.....	67,598	2,043,469
Burelle SA.....	63	33,040
Caisse Regionale de Credit Agricole Mutuel du Languedoc SCCV.....	448	22,915
Carrefour SA.....	93,775	1,598,118
* Casino Guichard Perrachon SA.....	1,667	19,661
CBo Territoria.....	11,180	41,519
Cegedim SA.....	2,088	44,728
* CGG SA.....	125,092	111,727
Chargeurs SA.....	4,216	72,278
* Cie des Alpes.....	5,928	104,078
Cie Plastic Omnium SA.....	14,248	266,486
* Coface SA.....	34,135	357,490
Dassault Aviation SA.....	350	50,058
Derichebourg SA.....	23,770	151,506
Eiffage SA.....	20,030	1,879,595
* Ekinops SAS.....	1,214	8,718
Elis SA.....	57,245	854,430
Etablissements Maurel et Prom SA.....	22,578	119,319
Eurazeo SE.....	10,238	731,275
Eutelsat Communications SA.....	41,950	319,228
Exel Industries, Class A.....	396	18,535
* Faurecia SE.....	33,313	602,132
Fnac Darty SA.....	4,875	195,549
* Genfit.....	10,542	44,618
* GL Events.....	2,532	48,466
Groupe Crit.....	1,048	65,438
Groupe SFPI.....	8,334	22,526
HEXAOM.....	1,004	26,901
Imerys SA.....	10,388	352,012
IPSOS.....	11,856	607,688
Jacquet Metals SACA.....	4,886	88,008
* JCDecaux SA.....	5,741	92,582
Kaufman & Broad SA.....	1,355	37,620
Korian SA.....	11,396	168,619
Laurent-Perrier.....	749	76,299
Linedata Services.....	828	30,970
LISI.....	5,091	119,951
LNA Sante SA.....	1,202	41,164
Ω Maisons du Monde SA.....	1,707	18,245
Manitou BF SA.....	2,169	41,285
Manutan International.....	759	51,963
Mersen SA.....	5,929	208,591
Metropole Television SA.....	6,492	85,516
* Nacon SA.....	1,906	10,676
Nexity SA.....	11,461	281,650
NRJ Group.....	6,338	41,413
* OL Groupe SA.....	4,185	12,448
* Orpea SA.....	7,421	184,777
Quadient SA.....	11,111	216,327
* Renault SA.....	55,113	1,629,381
Rexel SA.....	82,278	1,462,281
Rothschild & Co.....	10,368	381,821
Samse SA.....	262	47,480
Savencia SA.....	1,379	81,181
SCOR SE.....	39,326	692,040
SEB SA.....	5,699	479,801
Seche Environnement SA.....	1,014	85,263
SES SA.....	107,419	810,664

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
*Ω SMCP SA.....	11,069	\$ 60,269
Societe BIC SA.....	4,041	228,329
Societe LDC SA.....	825	82,332
Sopra Steria Group SACA.....	3,471	578,376
SPIE SA.....	20,775	498,910
Stef SA.....	927	88,489
Synergie SE.....	2,390	71,571
Technip Energies NV.....	30,556	360,874
Television Francaise 1.....	7,602	52,368
Totalenergies EP Gabon.....	282	48,142
Trigano SA.....	685	67,024
Union Financiere de France BQE SA.....	1,688	26,258
Valeo.....	53,608	1,151,501
* Vallourec SA.....	34,479	319,489
Vicat SA.....	3,251	84,759
VIEL & Cie SA.....	3,477	19,343
Vilmorin & Cie SA.....	2,045	84,581
Vranken-Pommery Monopole SA.....	1,043	18,941
*Ω X-Fab Silicon Foundries SE.....	17,602	117,550
TOTAL FRANCE.....		<u>25,942,012</u>
GERMANY — (4.8%)		
1&1 AG.....	6,311	109,353
3U Holding AG.....	6,131	16,220
7C Solarparken AG.....	17,297	92,397
* Aareal Bank AG.....	15,492	503,891
Allgeier SE.....	1,469	50,440
AlzChem Group AG.....	1,011	19,764
Ω Aumann AG.....	2,278	32,697
Aurubis AG.....	10,163	733,739
* Bauer AG.....	3,014	26,790
BayWa AG.....	4,365	187,887
Bertrandt AG.....	898	33,539
* Bijou Brigitte AG.....	1,477	40,583
Bilfinger SE.....	9,612	290,451
#* Borussia Dortmund GmbH & Co. KGaA.....	25,902	101,038
CANCOM SE.....	5,638	192,734
# CECONOMY AG.....	22,808	46,000
CENIT AG.....	2,127	35,270
# Cewe Stiftung & Co. KGAA.....	1,803	154,837
* Commerzbank AG.....	337,220	2,310,337
Ω Covestro AG.....	47,796	1,611,938
CropEnergies AG.....	8,453	124,572
Deutz AG.....	30,106	125,689
DMG Mori AG.....	705	29,410
Draegerwerk AG & Co. KGaA.....	853	38,826
Duerr AG.....	9,698	241,118
Ω DWS Group GmbH & Co. KGaA.....	6,255	182,582
EDAG Engineering Group AG.....	1,985	23,128
Elmos Semiconductor SE.....	2,528	122,439
ElringKlinger AG.....	7,594	60,781
Encavis AG.....	20,113	440,128
Evonik Industries AG.....	66,461	1,417,592
* flatexDEGIRO AG.....	2,653	26,984
FORTEC Elektronik AG.....	585	14,119
* Fraport AG Frankfurt Airport Services Worldwide.....	11,857	542,252
Freenet AG.....	36,293	854,578
Fuchs Petrolub SE.....	8,880	226,884
* Gateway Real Estate AG.....	1,000	4,935

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
# Gerresheimer AG.....	6,824	\$ 409,886
* Gesco AG.....	2,252	60,594
* Grammer AG.....	689	8,038
* H&R GmbH & Co. KGaA.....	4,152	27,275
Hamburger Hafen und Logistik AG.....	5,465	76,167
HeidelbergCement AG.....	46,048	2,345,547
* Heidelberg Druckmaschinen AG.....	44,000	67,531
Hornbach Holding AG & Co. KGaA.....	2,788	218,830
Jenoptik AG.....	13,409	324,771
Ω JOST Werke AG.....	3,772	156,814
K+S AG.....	63,951	1,348,485
KION Group AG.....	10,485	478,248
Kloeckner & Co. SE.....	26,694	261,618
Knaus Tabbert AG.....	425	12,827
Kontron AG.....	8,109	120,828
KPS AG.....	5,091	21,312
Krones AG.....	4,274	372,394
KSB SE & Co. KGaA.....	62	24,600
KWS Saat SE & Co. KGaA.....	3,488	213,113
Lanxess AG.....	16,709	614,487
#* Leoni AG.....	6,435	49,704
* Mediclin AG.....	5,270	17,917
* Medios AG.....	3,771	109,631
* METRO AG.....	20,397	165,768
MLP SE.....	21,361	124,977
#* Nordex SE.....	23,718	230,461
Norma Group SE.....	9,462	176,523
OHB SE.....	1,667	57,214
Patrizia AG.....	11,479	148,166
PNE AG.....	14,192	225,911
ProSiebenSat.1 Media SE.....	38,690	330,905
* q.beyond AG.....	48,344	54,715
Rheinmetall AG.....	9,697	1,778,207
RTL Group SA.....	10,476	411,511
SAF-Holland SE.....	3,694	29,882
Salzgitter AG.....	11,990	305,273
Schloss Wachenheim AG.....	674	11,641
Ω Scout24 SE.....	22,643	1,294,466
* SGL Carbon SE.....	17,658	133,746
#* Siemens Energy AG.....	59,809	993,875
Siltronic AG.....	1,160	94,179
Sixt SE.....	3,696	451,214
Software AG.....	14,636	395,413
Stabilus SE.....	7,210	406,341
Suedzucker AG.....	22,772	321,253
SUESS MicroTec SE.....	4,556	72,035
Surteco Group SE.....	1,940	46,554
Takkt AG.....	10,647	145,184
* Talanx AG.....	16,074	586,793
Technotrans SE.....	2,069	53,225
Telefonica Deutschland Holding AG.....	306,861	815,830
* thyssenkrupp AG.....	117,165	723,620
Traffic Systems SE.....	890	20,592
United Internet AG.....	31,052	817,946
* Vitesco Technologies Group AG, Class A.....	6,137	333,786
Vossloh AG.....	1,983	70,773
Wacker Chemie AG.....	4,409	663,758
Wacker Neuson SE.....	10,556	203,106
Wuestenrot & Wuerttembergische AG.....	8,935	153,438

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
Zeal Network SE.....	4,081	\$ 130,740
TOTAL GERMANY.....		<u>31,385,560</u>
GREECE — (0.1%)		
* Alpha Services & Holdings SA.....	121,392	107,897
Autohellas Tourist & Trading SA.....	3,474	34,196
Bank of Greece.....	3,495	55,444
* Ellaktor SA.....	18,682	30,466
ElvalHalcor SA.....	7,892	11,360
Fourlis Holdings SA.....	10,074	31,540
Hellenic Petroleum Holdings SA.....	9,333	60,025
* Intracom Holdings SA.....	11,350	21,411
JUMBO SA.....	992	15,381
* LAMDA Development SA.....	7,984	47,440
Motor Oil Hellas Corinth Refineries SA.....	6,394	110,829
Mytilineos SA.....	757	11,708
* Piraeus Financial Holdings SA.....	30,166	27,490
Piraeus Port Authority SA.....	598	9,423
Titan Cement International SA.....	5,589	64,179
TOTAL GREECE.....		<u>638,789</u>
HONG KONG — (2.0%)		
Analogue Holdings Ltd.....	42,000	6,684
* Apollo Future Mobility Group Ltd.....	416,000	16,703
Asia Financial Holdings Ltd.....	32,000	13,486
Associated International Hotels Ltd.....	12,000	17,654
Atlas Corp.....	12,133	141,713
Automated Systems Holdings Ltd.....	110,400	12,671
Bank of East Asia Ltd.....	308,445	392,022
Ω BOC Aviation Ltd.....	44,800	381,275
BOCOM International Holdings Co. Ltd.....	275,000	20,999
Bright Smart Securities & Commodities Group Ltd.....	114,000	19,747
†† Brightoil Petroleum Holdings Ltd.....	238,000	8,529
Build King Holdings Ltd.....	120,000	11,996
†† Burwill Holdings Ltd.....	664,000	1,125
* Cathay Pacific Airways Ltd.....	117,909	122,151
* Century City International Holdings Ltd.....	360,000	13,513
Cheuk Nang Holdings Ltd.....	37,997	11,639
Chevalier International Holdings Ltd.....	20,000	22,093
* China Energy Development Holdings Ltd.....	2,198,000	47,517
Chow Sang Sang Holdings International Ltd.....	66,000	68,227
Chuang's China Investments Ltd.....	220,000	11,357
CITIC Telecom International Holdings Ltd.....	397,000	132,395
CK Life Sciences International Holdings, Inc.....	114,000	11,639
Ω Crystal International Group Ltd.....	121,500	38,369
CSI Properties Ltd.....	1,310,000	31,529
*†† CW Group Holdings Ltd.....	183,500	0
Dah Sing Banking Group Ltd.....	133,200	101,595
Dah Sing Financial Holdings Ltd.....	34,800	91,387
Eagle Nice International Holdings Ltd.....	44,000	23,389
†† EcoGreen International Group Ltd.....	84,000	15,249
Emperor International Holdings Ltd.....	270,000	25,601
Emperor Watch & Jewellery Ltd.....	790,000	14,072
#* Esprit Holdings Ltd.....	775,000	113,659
Far East Consortium International Ltd.....	306,439	98,856
First Pacific Co. Ltd.....	636,000	253,790
*Ω FIT Hon Teng Ltd.....	299,000	48,117
*†† Genting Hong Kong Ltd.....	331,000	6,561

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	296,000	\$ 69,779
	60,527	131,638
	393,000	39,594
	562,922	67,386
	179,000	322,849
	416,000	758,990
	105,877	15,663
*	310,000	6,401
*	17,000	14,593
	251,040	85,993
	54,000	16,611
*	121,716	106,345
Ω	28,000	11,998
*††	532,000	0
	208,000	83,418
Ω	75,000	22,047
*	1,822,000	37,421
	84,761	10,994
	48,290	61,750
	284,000	105,593
*	136,000	7,464
	131,500	263,964
	154,000	370,391
	105,000	127,991
*	88,200	48,520
*	90,973	50,065
*	385,200	9,379
*	264,000	6,152
*	118,500	40,680
	40,000	36,093
	97,000	236,838
*	187,517	17,424
	62,000	104,558
	47,000	14,976
*	162,000	37,481
*	36,000	33,575
	380,000	1,270,681
	66,000	47,984
	13,500	470,485
††	668,000	2,332
	1,212,000	579,622
*	301,000	17,451
	211,000	83,905
*	86,000	21,104
	44,000	39,532
	278,000	39,319
	116,000	34,998
*	68,000	28,383
Ω	52,000	32,752
	64,000	27,690
*	104,000	84,827
*	362,000	67,862
	648,323	963,302
	94,000	49,073
	23,500	19,323
	90,000	87,662
	126,000	717,585
	235,000	221,278
	54,000	6,958

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	133,000	\$ 14,049
*	82,600	42,022
	61,000	56,770
	126,000	23,302
*	1,285,000	22,093
	694,000	45,056
	40,336	54,817
	206,000	108,673
*††	79,000	0
*††	344,000	0
	264,000	87,671
	80,000	6,397
	158,000	120,675
	72,000	24,614
	1,400,000	12,096
Ω	1,749,160	1,324,703
	72,000	36,179
*	84,000	12,268
	28,000	8,882
	138,500	184,042
*	190,000	32,866
	79,999	24,466
TOTAL HONG KONG		<u>12,877,672</u>
HUNGARY — (0.0%)		
	7,511	153,639
INDIA — (5.0%)		
	8,695	46,846
	17,297	171,054
	9,156	257,945
	10,111	28,743
*	9,370	371,715
	1,892	16,739
	6,791	24,807
	27,965	91,301
	5,757	20,589
	2,464	24,314
*	6,104	36,629
	8,599	260,306
	7,070	113,896
	15,848	14,095
	11,228	99,738
	714	29,117
	14,247	55,253
	16,232	101,002
*	1,643	51,942
	54,133	256,804
	19,359	18,173
	14,285	24,596
	2,681	38,462
*	5,723	69,060
	76,270	212,009
*	6,635	24,817
*	42,016	49,075
	6,346	10,998
*	23,322	22,187
*Ω	27,926	80,815
	16,574	59,831

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	63,939	\$441,843
	1,036	25,545
	11,535	64,518
	16,880	34,723
*	245,227	30,772
	19,246	27,150
	29,626	147,702
	7,771	18,389
Ω	7,803	27,365
	227,479	335,744
	114,507	69,089
	144,375	30,742
	902	28,081
	378	12,843
	3,201	51,585
	12,989	18,122
	553	12,272
	6,265	64,094
	197,562	686,747
*	200,182	136,374
	6,464	79,553
	25,580	109,263
	9,138	10,734
	4,849	58,505
	2,401	10,463
	21,814	135,835
	41,645	26,188
*	19,146	28,491
	83,876	236,307
*	275	380
	3,997	39,619
	11,120	112,389
	4,579	26,305
	15,057	84,749
	6,015	96,008
*	119,974	27,195
	3,444	19,366
	10,821	114,770
	772	46,207
	36,837	150,148
†	33,314	177
	21,356	169,221
	3,813	24,169
	85,770	173,340
	3,519	19,244
Ω	8,018	33,728
	24,931	224,067
	22,912	296,900
	4,334	49,025
*	17,397	44,074
	18,002	279,386
	10,755	112,475
*	19,709	15,770
	16,285	329,838
	5,261	25,098
	5,522	5,942
	86,633	97,359
	7,541	95,224
*	37,568	18,436

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	14,127	\$127,468
	21,699	54,338
*	11,450	5,952
	11,450	32,626
	3,435	30,151
Ω	6,035	17,987
*	209,091	29,792
*	9,244	14,803
	4,294	24,644
	19,117	28,533
*	486	11,126
	3,384	93,071
	16,246	115,291
*	1,808	9,208
*	22,745	43,778
	104,310	47,728
Ω	4,686	86,079
	58,317	49,394
	23,252	50,878
*Ω	56,690	32,152
Ω	6,934	58,954
	8,711	190,194
*	7,407	29,736
	1,612	11,992
	6,320	13,578
	1,975	31,819
	88,153	176,780
*	12,195	38,907
	363,641	491,209
*	4,153	15,174
	693	14,163
	13,738	16,294
	15,463	82,967
	48,381	81,603
	58,361	82,435
	1,050	13,839
*	93,081	328,250
*	319,341	7,279
	17,080	28,219
	349,019	646,821
	6,204	20,204
	4,048	3,726
*	5,798	10,796
	5,522	9,475
*	10,963	15,931
Ω	17,947	26,377
	32,993	32,295
	10,612	6,789
	16,967	137,666
	33,446	160,874
	12,991	47,130
	2,468	35,665
Ω	3,977	25,555
*	9,179	51,654
	1,451	17,382
	27,578	103,710
	14,024	75,677
	27,406	163,939
	24,203	49,724

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Greenpanel Industries Ltd.....	9,316	\$ 52,079
Greenply Industries Ltd.....	10,082	23,363
Gujarat Alkalies & Chemicals Ltd.....	8,788	83,698
Gujarat Ambuja Exports Ltd.....	12,280	47,127
Gujarat Fluorochemicals Ltd.....	5,043	213,466
Gujarat Narmada Valley Fertilizers & Chemicals Ltd.....	18,866	172,274
Gujarat Pipavav Port Ltd.....	48,693	47,873
Gujarat State Petronet Ltd.....	64,224	188,284
Gulf Oil Lubricants India Ltd.....	1,725	9,153
* Hathway Cable & Datacom Ltd.....	80,618	17,220
HBL Power Systems Ltd.....	29,816	33,264
* HealthCare Global Enterprises Ltd.....	10,118	34,587
HEG Ltd.....	2,257	33,767
HeidelbergCement India Ltd.....	15,130	35,158
Heritage Foods Ltd.....	4,435	15,746
Hero MotoCorp Ltd.....	6,609	235,040
HFCL Ltd.....	147,411	124,117
HG Infra Engineering Ltd.....	2,873	21,607
Hikal Ltd.....	9,005	28,741
HIL Ltd.....	919	40,880
Himadri Speciality Chemical Ltd.....	64,558	66,503
Himatsingka Seide Ltd.....	8,775	12,920
Hinduja Global Solutions Ltd.....	4,054	67,202
Hindustan Aeronautics Ltd.....	11,557	296,077
Hindustan Copper Ltd.....	24,909	32,504
Hindware Home Innovation Ltd.....	3,544	15,470
Honda India Power Products Ltd.....	598	11,741
Huhtamaki India Ltd.....	2,798	6,879
I G Petrochemicals Ltd.....	4,882	38,846
ICRA Ltd.....	909	44,775
* IDFC First Bank Ltd.....	651,759	308,985
IDFC Ltd.....	285,896	197,414
* IFB Industries Ltd.....	1,789	22,657
Igarashi Motors India Ltd.....	1,465	6,283
IIFL Securities Ltd.....	26,423	22,843
India Cements Ltd.....	48,461	120,741
India Glycols Ltd.....	3,432	40,904
India Nippon Electricals Ltd.....	1,870	9,975
* Indiabulls Real Estate Ltd.....	43,813	40,289
Indian Bank.....	52,821	118,101
* Indian Overseas Bank.....	360,585	79,090
Indo Count Industries Ltd.....	17,315	30,300
Indoco Remedies Ltd.....	4,586	22,451
Indus Towers Ltd.....	134,677	379,299
IndusInd Bank Ltd.....	70,472	930,131
INEOS Styrolution India Ltd.....	1,405	15,071
Infibeam Avenues Ltd.....	129,114	23,985
* Inox Leisure Ltd.....	2,775	20,674
* Inox Wind Ltd.....	12,758	14,325
* Insecticides India Ltd.....	2,167	28,370
Intellect Design Arena Ltd.....	8,927	71,431
IOL Chemicals & Pharmaceuticals Ltd.....	5,999	27,145
Ipca Laboratories Ltd.....	29,641	376,682
Ω IRCON International Ltd.....	51,030	24,224
ITD Cementation India Ltd.....	8,815	9,112
J Kumar Infraprojects Ltd.....	5,857	24,838
* Jagran Prakashan Ltd.....	18,748	13,073
Jai Corp. Ltd.....	12,215	18,706
* Jaiprakash Associates Ltd.....	389,018	36,500

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* Jammu & Kashmir Bank Ltd.	63,698	\$ 23,386
Jamna Auto Industries Ltd.....	6,298	10,056
JB Chemicals & Pharmaceuticals Ltd.....	3,415	76,277
Jindal Poly Films Ltd.....	4,430	59,265
Jindal Saw Ltd.....	53,430	57,881
* Jindal Stainless Hisar Ltd.....	29,481	88,863
* Jindal Stainless Ltd.....	52,974	79,687
Jindal Steel & Power Ltd.....	92,697	455,193
JK Cement Ltd.....	3,938	124,542
JK Lakshmi Cement Ltd.....	14,023	78,521
JK Paper Ltd.....	21,843	95,717
JK Tyre & Industries Ltd.....	17,886	26,778
JSW Energy Ltd.....	89,642	271,193
JTEKT India Ltd.....	11,906	12,757
Jubilant Ingrevia Ltd.....	13,841	92,888
Jubilant Pharmova Ltd.....	11,620	53,026
Jyothy Labs Ltd.....	34,605	74,980
Kalpataru Power Transmission Ltd.....	14,989	70,283
Kalyani Steels Ltd.....	5,833	22,013
Kansai Nerolac Paints Ltd.....	16,503	83,671
Karnataka Bank Ltd.	80,186	71,595
Karur Vysya Bank Ltd.	100,489	74,813
Kaveri Seed Co. Ltd.....	4,744	29,101
KCP Ltd.	19,493	27,105
KEC International Ltd.....	25,269	146,459
KEI Industries Ltd.....	10,752	168,182
Kennametal India Ltd.....	1,571	45,634
* Kesoram Industries Ltd.....	20,087	12,022
Kewal Kiran Clothing Ltd.....	3,197	13,870
* Kiri Industries Ltd.....	5,614	33,860
Kirloskar Brothers Ltd.....	5,401	23,158
Kirloskar Ferrous Industries Ltd.....	7,162	18,133
Kirloskar Oil Engines Ltd.....	10,569	21,947
Kitex Garments Ltd.....	5,027	15,306
KNR Constructions Ltd.....	27,447	91,667
* Kolte-Patil Developers Ltd.....	5,519	18,589
Kovai Medical Center & Hospital.....	843	16,082
KPR Mill Ltd.....	11,903	88,222
KRBL Ltd.....	16,796	51,965
KSB Ltd.....	3,570	66,243
LA Opala RG Ltd.....	7,436	27,383
Lakshmi Machine Works Ltd.....	493	65,056
*Ω Lemon Tree Hotels Ltd.....	55,731	46,649
LG Balakrishnan & Bros Ltd.....	7,187	63,909
LT Foods Ltd.....	40,174	46,205
Lumax Auto Technologies Ltd.....	4,253	13,956
Lupin Ltd.....	33,394	271,042
Maharashtra Seamless Ltd.....	7,193	66,620
Mahindra CIE Automotive Ltd.....	26,628	90,232
Mahindra Lifespace Developers Ltd.....	15,138	76,378
Maithan Alloys Ltd.....	1,484	17,745
Man Infraconstruction Ltd.....	15,353	16,591
Mangalam Cement Ltd.....	3,267	12,479
Marksans Pharma Ltd.....	59,055	36,472
* Max Ventures & Industries Ltd.....	9,610	12,674
Mayur Uniquoters Ltd.....	2,063	10,755
Mazagon Dock Shipbuilders Ltd.....	7,521	26,440
* Meghmani Finechem Ltd.....	870	16,693
Meghmani Organics Ltd.....	29,423	47,781

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	16,296	\$ 45,965
*	11,137	35,080
Ω	8,726	18,571
	2,528	31,022
	1,211	11,496
*	49,098	22,488
	15,025	24,308
*	15,025	14,636
	8,767	84,702
	424	448,039
	6,374	8,820
	4,702	82,926
	2,181	9,075
	17,203	148,416
	201,774	199,320
*	13,589	7,905
	21,096	53,621
	18,503	25,308
	147,802	61,755
	97,963	72,801
	7,001	15,436
	3,968	29,705
	1,459	23,941
	2,591	12,188
	1,432	35,919
Ω	24,048	84,928
	153,931	209,999
	22,530	78,571
	1,209	11,061
	7,863	13,665
	20,871	240,713
*	3,169	25,598
*	8,674	11,824
	16,986	28,275
	4,290	170,870
	25,897	38,096
	25,398	8,826
	533	3,866
	1,832	20,629
	2,894	10,261
Ω	6,480	7,474
*	53,857	15,834
*	32,251	19,163
	36,684	56,497
	160,395	445,293
	13,875	217,996
	17,993	57,964
	4,412	130,958
*	1,284	14,966
*	25,349	16,967
Ω	1,310	12,011
	6,065	10,052
	31,211	163,149
*	16,687	31,795
*	29,365	45,115
	1,511	11,813
	434,872	172,887
Ω	12,739	95,073
	8,247	98,261

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	44,748	\$100,292
	12,943	97,163
	12,165	32,607
*	19,866	183,644
*	1,791	6,319
	17,745	40,184
	2,025	17,284
	39,338	43,628
	5,313	113,658
	9,936	120,505
*Ω	75,127	87,880
	131,696	207,480
*	540,005	87,415
	4,507	29,552
	16,938	9,898
	11,078	36,878
*	2,302	15,327
*	3,723	18,613
	3,572	16,914
*	23,722	4,535
	6,506	14,605
	2,664	8,292
	1,977	6,658
*	18,177	8,495
*	2,991	9,220
	2,761	33,228
	1,587	15,678
	1,136	17,443
*	1,322	14,245
*	124,638	12,245
	8,389	13,690
	4,276	11,558
Ω	11,863	20,879
	993	5,943
	990	8,860
	3,427	22,523
	1,048	9,897
	7,489	39,004
	32,265	42,465
*	6,676	37,761
	2,979	20,025
	10,497	93,010
	2,176	10,582
*	3,402	27,081
*	497,625	49,700
*	16,744	18,418
	207,419	202,661
	30,912	55,599
	13,475	56,563
	107,968	36,195
	2,637	11,365
	6,005	35,891
	19,125	114,325
	1,180	69,557
	12,856	84,277
	16,641	71,665
	6,127	65,758
	4,819	23,434
	19,044	15,428

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Tamil Nadu Newsprint & Papers Ltd.....	11,959	\$ 33,672
Tamilnadu Petroproducts Ltd.....	14,233	17,501
Tata Chemicals Ltd.....	38,512	443,935
Tata Coffee Ltd.....	16,634	46,613
Tata Metaliks Ltd.....	1,163	10,229
*Ω TCNS Clothing Co. Ltd.....	1,568	11,545
TD Power Systems Ltd.....	1,985	14,222
Techno Electric & Engineering Co. Ltd.....	13,654	50,875
*Ω Tejas Networks Ltd.....	8,361	50,202
Texmaco Rail & Engineering Ltd.....	63,696	35,067
Thermax Ltd.....	6,206	161,329
Thirumalai Chemicals Ltd.....	11,355	32,556
* Thomas Cook India Ltd.....	36,783	31,246
Tide Water Oil Co. India Ltd.....	1,174	15,029
Time Technoplast Ltd.....	29,889	40,582
Tinplate Co. of India Ltd.....	6,946	25,861
* Titagarh Wagons Ltd.....	8,195	13,140
Transport Corp. of India Ltd.....	6,289	55,369
Trident Ltd.....	241,317	121,280
Triveni Engineering & Industries Ltd.....	15,258	49,041
TV Today Network Ltd.....	8,802	31,073
* TV18 Broadcast Ltd.....	99,411	46,740
TVS Srichakra Ltd.....	1,006	24,903
Uflex Ltd.....	9,820	77,001
*Ω Ujjivan Small Finance Bank Ltd.....	48,339	11,755
Unichem Laboratories Ltd.....	9,845	36,902
Union Bank of India Ltd.....	182,028	88,291
UPL Ltd.....	108,222	1,013,645
Usha Martin Ltd.....	33,163	60,918
* VA Tech Wabag Ltd.....	7,294	22,201
Vakrangee Ltd.....	95,035	33,722
Vardhman Textiles Ltd.....	26,060	100,259
*Ω Varroc Engineering Ltd.....	8,500	37,792
Venky's India Ltd.....	1,292	33,027
Vesuvius India Ltd.....	2,035	29,712
Vimta Labs Ltd.....	1,870	9,239
Vindhya Telelinks Ltd.....	1,643	22,263
* Vodafone Idea Ltd.....	1,114,691	122,999
Voltamp Transformers Ltd.....	884	39,079
VRL Logistics Ltd.....	2,993	23,871
VST Industries Ltd.....	911	36,832
VST Tillers Tractors Ltd.....	936	31,303
Welspun Corp. Ltd.....	26,523	75,793
Welspun Enterprises Ltd.....	17,310	22,166
Welspun India Ltd.....	49,609	43,998
West Coast Paper Mills Ltd.....	9,230	49,546
Wheels India Ltd.....	1,811	16,559
* Wockhardt Ltd.....	8,013	22,436
* Wonderla Holidays Ltd.....	2,335	7,088
* Yes Bank Ltd.....	170,161	32,294
Zee Entertainment Enterprises Ltd.....	206,012	641,449
* Zee Media Corp. Ltd.....	125,644	24,293
Zensar Technologies Ltd.....	16,196	50,731
Zydus Lifesciences Ltd.....	33,849	148,390
Zydus Wellness Ltd.....	3,126	63,931
TOTAL INDIA.....		32,751,624
INDONESIA — (0.7%)		
* Adhi Karya Persero Tbk PT.....	585,200	29,210

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
AKR Corporindo Tbk PT.....	1,586,000	\$133,909
Astra Agro Lestari Tbk PT.....	80,600	52,485
Astra Otoparts Tbk PT.....	172,500	13,545
* Bank Bukopin Tbk PT.....	4,221,000	54,697
* Bank China Construction Bank Indonesia Tbk PT.....	2,929,400	17,967
* Bank Ganesha Tbk PT.....	1,421,600	12,183
* Bank Mayapada International Tbk PT.....	1,396,100	56,024
Bank Maybank Indonesia Tbk PT.....	2,873,800	53,102
* Bank MNC Internasional Tbk PT.....	1,754,200	15,982
* Bank Nationalnobu Tbk PT.....	80,900	2,947
Bank Pan Indonesia Tbk PT.....	863,600	104,262
Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT.....	380,853	34,422
Bank Pembangunan Daerah Jawa Timur Tbk PT.....	853,700	40,876
Bank Tabungan Negara Persero Tbk PT.....	912,100	90,566
BISI International Tbk PT.....	236,900	25,408
Blue Bird Tbk PT.....	151,800	17,556
* Buana Lintas Lautan Tbk PT.....	1,461,500	14,390
Bukit Asam Tbk PT.....	607,500	176,373
* Bumi Serpong Damai Tbk PT.....	929,000	57,699
Ciputra Development Tbk PT.....	1,736,586	108,356
* Delta Dunia Makmur Tbk PT.....	888,000	23,492
Dharma Satya Nusantara Tbk PT.....	494,300	17,692
Elnusa Tbk PT.....	1,110,000	22,623
Erajaya Swasembada Tbk PT.....	1,768,000	59,474
Gajah Tunggal Tbk PT.....	310,300	14,752
Gudang Garam Tbk PT.....	101,100	189,834
Hexindo Adiperkasa Tbk PT.....	60,300	25,023
Indah Kiat Pulp & Paper Tbk PT.....	507,600	260,298
* Indika Energy Tbk PT.....	467,500	84,276
Indo Tambangraya Megah Tbk PT.....	67,200	179,583
Indocement Tunggul Prakarsa Tbk PT.....	211,200	132,619
Indofood Sukses Makmur Tbk PT.....	539,900	247,625
Indomobil Sukses Internasional Tbk PT.....	319,500	17,456
Integra Indocabinet Tbk PT.....	423,800	17,300
* Intiland Development Tbk PT.....	1,209,000	12,069
Japfa Comfeed Indonesia Tbk PT.....	790,900	77,123
* Kawasan Industri Jababeka Tbk PT.....	3,135,500	34,463
* Krakatau Steel Persero Tbk PT.....	689,800	18,046
Link Net Tbk PT.....	85,400	26,770
* Lippo Karawaci Tbk PT.....	4,211,950	29,830
* Map Aktif Adiperkasa PT.....	106,300	23,249
* Medco Energi Internasional Tbk PT.....	1,754,872	72,520
Media Nusantara Citra Tbk PT.....	1,387,100	98,821
* Mitra Adiperkasa Tbk PT.....	449,800	27,017
* MNC Kapital Indonesia Tbk PT.....	3,117,400	26,746
* MNC Land Tbk PT.....	12,970,200	81,356
* MNC Vision Networks Tbk PT.....	1,717,200	12,512
Pabrik Kertas Tjiwi Kimia Tbk PT.....	249,600	107,456
Pakuwon Jati Tbk PT.....	2,451,800	75,426
Perusahaan Perkebunan London Sumatra Indonesia Tbk PT.....	637,600	54,203
* PP Persero Tbk PT.....	565,500	34,773
Puradelta Lestari Tbk PT.....	1,263,400	13,885
Ramayana Lestari Sentosa Tbk PT.....	603,300	23,609
Resource Alam Indonesia Tbk PT.....	280,500	11,733
*†† Rimo International Lestari Tbk PT.....	4,191,900	2,650
Salim Ivomas Pratama Tbk PT.....	511,500	16,221
Sampoerna Agro Tbk PT.....	68,700	10,110
Samudera Indonesia Tbk PT.....	300,600	52,378
* Sarana Meditama Metropolitan Tbk PT.....	413,200	11,934

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
	808,800	\$ 82,096
* Sawit Sumbermas Sarana Tbk PT.....		
* Semen Baturaja Persero Tbk PT.....	247,700	7,988
Semen Indonesia Persero Tbk PT.....	577,600	254,516
Siloam International Hospitals Tbk PT.....	401,600	27,229
*†† Sri Rejeki Isman Tbk PT.....	1,787,400	3,299
Steel Pipe Industry of Indonesia PT.....	497,300	9,529
Summarecon Agung Tbk PT.....	2,151,204	87,907
Surya Citra Media Tbk PT.....	1,667,100	24,754
Surya Esa Perkasa Tbk PT.....	1,269,000	88,585
Tempo Scan Pacific Tbk PT.....	117,300	10,913
Timah Tbk PT.....	610,700	60,209
*†† Tiphone Mobile Indonesia Tbk PT.....	247,700	835
*†† Trada Alam Minera Tbk PT.....	3,776,600	2,387
* Trimegah Sekuritas Indonesia Tbk PT.....	1,532,700	29,339
Tunas Baru Lampung Tbk PT.....	599,800	31,151
* Waskita Karya Persero Tbk PT.....	868,600	30,219
* Wijaya Karya Persero Tbk PT.....	617,100	38,968
XL Axiata Tbk PT.....	550,300	88,087
TOTAL INDONESIA.....		<u>4,236,917</u>
IRELAND — (0.5%)		
AIB Group PLC.....	219,335	498,910
Bank of Ireland Group PLC.....	271,517	1,555,182
Cairn Homes PLC.....	174,081	193,648
FBD Holdings PLC.....	7,962	82,969
Glanbia PLC.....	55,142	649,762
*Ω Glenveagh Properties PLC.....	132,660	147,241
* Permanent TSB Group Holdings PLC.....	30,009	42,899
Smurfit Kappa Group PLC.....	10,743	389,406
TOTAL IRELAND.....		<u>3,560,017</u>
ISRAEL — (1.3%)		
Afcon Holdings Ltd.....	760	35,797
Africa Israel Residences Ltd.....	1,677	96,693
Alrov Properties & Lodgings Ltd.....	1,983	110,069
Arad Ltd.....	3,363	46,504
Ashtrom Group Ltd.....	9,980	232,576
Aura Investments Ltd.....	17,501	33,751
* Avgol Industries 1953 Ltd.....	17,326	11,877
Azorim-Investment Development & Construction Co. Ltd.....	33,567	128,108
* Bet Shemesh Engines Holdings 1997 Ltd.....	1,775	57,243
* BioLine RX Ltd.....	116,032	10,317
Carasso Motors Ltd.....	6,480	33,470
Castro Model Ltd.....	387	10,333
* Cellcom Israel Ltd.....	28,735	154,358
* Clal Insurance Enterprises Holdings Ltd.....	16,682	326,329
Delek Automotive Systems Ltd.....	9,446	118,872
* Delek Group Ltd.....	2,600	394,776
Delta Galil Industries Ltd.....	2,465	120,450
Dor Alon Energy in Israel 1988 Ltd.....	1,112	41,593
Duniec Brothers Ltd.....	990	65,470
* Ellomay Capital Ltd.....	567	15,037
* Equital Ltd.....	6,299	223,368
* Fattal Holdings 1998 Ltd.....	487	56,955
First International Bank of Israel Ltd.....	14,688	621,010
FMS Enterprises Migun Ltd.....	889	28,398
Formula Systems 1985 Ltd.....	1,912	198,911
Formula Systems 1985 Ltd., Sponsored ADR.....	433	45,097

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
* Gilat Satellite Networks Ltd.....	8,133	\$ 54,917
Golf & Co. Group Ltd.....	3,040	5,354
Hagag Group Real Estate Development.....	1,963	13,285
Hamat Group Ltd.....	5,206	51,721
Harel Insurance Investments & Financial Services Ltd.....	33,143	338,891
IDI Insurance Co. Ltd.....	1,856	48,391
Ilex Medical Ltd.....	1,003	34,413
Infinya Ltd.....	867	77,868
Isracard Ltd.....	37,915	118,526
Israel Canada T.R Ltd.....	25,831	99,692
Israel Land Development - Urban Renewal Ltd.....	2,527	40,384
Isras Investment Co. Ltd.....	532	105,287
Issta Lines Ltd.....	1,709	49,967
* Kamada Ltd.....	7,363	37,772
Kardan Real Estate Enterprise & Development Ltd.....	24,557	28,748
Kenon Holdings Ltd.....	5,371	232,501
Kerur Holdings Ltd.....	1,355	33,338
Kiil Industries Ltd.....	356	30,990
M Yochananof & Sons Ltd.....	1,088	62,698
Mediterranean Towers Ltd.....	24,745	76,966
* Mehadrin Ltd.....	111	5,168
Meitav Dash Investments Ltd.....	8,070	40,784
* Menora Mivtachim Holdings Ltd.....	6,559	131,282
Meshulam Levinstein Contracting & Engineering Ltd.....	157	14,135
Migdal Insurance & Financial Holdings Ltd.....	102,324	159,817
* Naphtha Israel Petroleum Corp. Ltd.....	11,180	69,905
* Neto Malinda Trading Ltd.....	3,324	125,434
Neto ME Holdings Ltd.....	526	28,978
Oil Refineries Ltd.....	617,221	232,599
* OPC Energy Ltd.....	11,808	136,564
Palram Industries 1990 Ltd.....	1,933	24,763
* Partner Communications Co. Ltd.....	41,905	334,456
* Paz Oil Co. Ltd.....	2,643	325,969
* Perion Network Ltd.....	6,547	126,293
Phoenix Holdings Ltd.....	31,758	339,354
Plasson Industries Ltd.....	1,011	56,665
Prashkovsky Investments & Construction Ltd.....	1,882	60,925
Rapac Communication & Infrastructure Ltd.....	1,204	12,369
Raval Ics Ltd.....	12,763	18,083
Sano-Brunos Enterprises Ltd.....	536	47,459
Scope Metals Group Ltd.....	1,359	64,716
Shalag Industries Ltd.....	2,618	9,000
* Shikun & Binui Ltd.....	11,864	55,921
Shufersal Ltd.....	26,270	171,653
* Solegreen Ltd.....	2,924	14,500
Suny Cellular Communication Ltd.....	38,993	20,508
Ω Tamar Petroleum Ltd.....	16,144	47,702
Tel Aviv Stock Exchange Ltd.....	18,960	91,519
* Tower Semiconductor Ltd.....	14,423	687,515
Victory Supermarket Chain Ltd.....	1,071	16,071
YH Dimri Construction & Development Ltd.....	1,816	151,507
TOTAL ISRAEL.....		8,380,685
ITALY — (2.3%)		
A2A SpA.....	389,040	501,433
ACEA SpA.....	11,629	167,930
* Aeffe SpA.....	11,709	17,665
Ω Anima Holding SpA.....	45,380	159,322
Aquafil SpA.....	4,359	28,262

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
	32,747	\$ 56,789
	23,764	67,533
*	27,022	176,298
	597	22,829
	4,608	54,098
	23,671	414,080
	7,189	96,726
	53,760	356,020
	135,001	448,010
	114,968	22,835
Ω	15,855	25,228
	385,940	999,614
	12,049	37,387
	4,771	27,246
	11,931	43,344
Ω	3,503	24,612
	292,670	406,260
	36,468	385,227
	25,863	472,850
	17,223	32,841
	235	6,541
	12,612	81,971
*	239,509	101,521
	5,973	76,948
	23,395	132,419
*	281,092	56,230
	12,070	171,225
	3,835	78,881
	11,333	215,549
*	8,847	25,679
	17,371	23,751
*Ω	52,512	229,587
	10,285	335,468
	7,745	56,058
	9,687	18,104
	6,120	49,802
*	92,350	48,551
*	40,686	18,260
*	4,490	18,263
	2,084	18,983
	198,526	570,420
	62,616	24,562
	373	9,046
*	43,866	26,268
*	12,465	76,316
*	6,481	27,479
	101,543	951,112
	1,303	29,534
	35,493	98,567
	153,011	1,312,331
*	171,094	77,014
*	4,322	25,460
*Ω	2,757	25,039
	3,304	28,890
	2,608	38,519
Ω	73,087	117,551
	46,282	121,931
Ω	99,938	432,694
Ω	68,530	575,673

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
Prima Industrie SpA.....	1,511	\$ 34,838
Rizzoli Corriere Della Sera Mediagroup SpA.....	15,382	11,355
Sabaf SpA.....	2,439	60,205
SAES Getters SpA.....	2,203	47,686
SAES Getters SpA.....	2,331	33,588
* Safilo Group SpA.....	55,553	75,909
* Saras SpA.....	74,604	94,637
SIT SpA.....	989	6,974
SOL SpA.....	8,739	162,083
* Spaxs SpA.....	14,626	150,586
* Telecom Italia SpA.....	1,859,543	412,557
* Telecom Italia SpA.....	1,196,338	250,416
Tenaris SA.....	34,205	478,666
Tenaris SA, Sponsored ADR.....	35,416	993,773
* Tod's SpA.....	642	22,802
Unipol Gruppo SpA.....	108,936	456,954
UnipolSai Assicurazioni SpA.....	146,694	332,150
TOTAL ITALY.....		<u>15,001,815</u>
JAPAN — (16.2%)		
77 Bank Ltd.....	15,900	212,508
A&D HOLON Holdings Co. Ltd.....	8,100	59,065
Achilles Corp.....	4,600	48,396
AD Works Group Co. Ltd.....	8,300	9,727
ADEKA Corp.....	23,900	432,310
Advan Group Co. Ltd.....	7,500	45,758
Agro-Kanesho Co. Ltd.....	2,600	26,932
AGS Corp.....	1,900	10,716
Ahresty Corp.....	9,900	28,290
Aichi Bank Ltd.....	3,000	123,263
Aichi Steel Corp.....	2,400	38,892
Aichi Tokei Denki Co. Ltd.....	2,700	29,390
Air Water, Inc.....	54,200	729,689
Airport Facilities Co. Ltd.....	9,300	38,148
Aisan Industry Co. Ltd.....	9,100	47,140
Akatsuki, Inc.....	2,500	49,575
* Akebono Brake Industry Co. Ltd.....	42,500	48,764
Akita Bank Ltd.....	5,800	72,025
Albis Co. Ltd.....	2,000	33,998
Alconix Corp.....	9,400	92,841
Alfresa Holdings Corp.....	22,300	297,613
Alinco, Inc.....	4,500	30,506
Alleanza Holdings Co. Ltd.....	3,200	24,989
Alpen Co. Ltd.....	5,100	79,671
Alpha Corp.....	2,400	18,510
Alps Alpine Co. Ltd.....	68,081	708,551
Alps Logistics Co. Ltd.....	6,000	51,798
Amada Co. Ltd.....	12,008	96,925
Amiyaki Tei Co. Ltd.....	500	11,043
Anabuki Kosan, Inc.....	1,200	19,363
Anest Iwata Corp.....	11,300	82,665
AOKI Holdings, Inc.....	9,400	46,278
Aoyama Trading Co. Ltd.....	13,100	86,694
Aozora Bank Ltd.....	39,800	831,997
Arakawa Chemical Industries Ltd.....	5,500	41,547
Arata Corp.....	4,700	145,290
Arcland Sakamoto Co. Ltd.....	8,700	101,124
Arcs Co. Ltd.....	13,300	211,952
Arealink Co. Ltd.....	3,400	40,644

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Asahi Co. Ltd.....	5,200	\$ 51,143
Asahi Kogyosha Co. Ltd.....	2,600	37,022
ASAHI YUKIZAI Corp.....	4,500	71,045
Asanuma Corp.....	3,600	72,296
Asia Pile Holdings Corp.....	10,700	39,428
ASKA Pharmaceutical Holdings Co. Ltd.....	7,400	59,425
Astena Holdings Co. Ltd.....	8,100	25,932
Autobacs Seven Co. Ltd.....	20,300	213,993
Avantia Co. Ltd.....	4,700	29,324
Awa Bank Ltd.....	7,900	119,484
Axial Retailing, Inc.....	5,100	130,865
Axyz Co. Ltd.....	800	19,013
Bando Chemical Industries Ltd.....	13,600	98,818
Bank of Iwate Ltd.....	4,400	65,597
Bank of Kochi Ltd.....	2,700	14,042
Bank of Nagoya Ltd.....	4,500	102,437
Bank of Saga Ltd.....	4,600	50,836
Bank of the Ryukyus Ltd.....	9,100	55,138
Bank of Toyama Ltd.....	1,400	19,050
Belluna Co. Ltd.....	17,700	103,452
Bourbon Corp.....	3,000	48,423
Br Holdings Corp.....	4,400	11,519
Bunka Shutter Co. Ltd.....	17,100	132,735
Canon Electronics, Inc.....	6,900	86,369
Carlit Holdings Co. Ltd.....	5,500	27,357
Cawachi Ltd.....	4,800	77,587
Central Glass Co. Ltd.....	10,400	256,114
Central Security Patrols Co. Ltd.....	2,900	55,569
Central Sports Co. Ltd.....	2,100	40,600
Chiba Bank Ltd.....	104,900	581,865
Chiba Kogyo Bank Ltd.....	13,900	26,814
Chilled & Frozen Logistics Holdings Co. Ltd.....	5,400	46,754
Chino Corp.....	2,600	32,912
Chori Co. Ltd.....	4,500	67,174
Chubu Shiryō Co. Ltd.....	7,421	61,090
Chuetsu Pulp & Paper Co. Ltd.....	3,600	24,495
Chugai Ro Co. Ltd.....	2,700	35,164
Chugoku Bank Ltd.....	49,100	357,055
Chugoku Marine Paints Ltd.....	11,700	77,334
Chukyo Bank Ltd.....	3,300	42,564
Chuo Gyorui Co. Ltd.....	500	10,732
CI Takiron Corp.....	14,900	62,508
Citizen Watch Co. Ltd.....	93,000	407,713
CKD Corp.....	15,100	214,446
CK-San-Etsu Co. Ltd.....	1,300	40,708
CMIC Holdings Co. Ltd.....	4,200	48,359
CMK Corp.....	17,600	59,727
Coca-Cola Bottlers Japan Holdings, Inc.....	45,800	522,166
Computer Engineering & Consulting Ltd.....	7,900	72,907
Concordia Financial Group Ltd.....	366,700	1,247,513
CONEXIO Corp.....	3,700	36,728
Cosmo Energy Holdings Co. Ltd.....	25,600	776,457
Create Medic Co. Ltd.....	3,000	21,953
CTI Engineering Co. Ltd.....	3,300	67,494
Dai Nippon Toryo Co. Ltd.....	7,200	39,381
Daicel Corp.....	77,800	494,910
Dai-Dan Co. Ltd.....	5,100	84,472
Daido Metal Co. Ltd.....	9,100	37,267
Daido Steel Co. Ltd.....	7,200	214,894

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Daihatsu Diesel Manufacturing Co. Ltd.....	7,400	\$ 28,660
Daihen Corp.....	5,700	179,557
Daiho Corp.....	3,400	109,260
Dai-Ichi Cutter Kogyo KK.....	1,200	12,158
Daiichi Jitsugyo Co. Ltd.....	2,600	65,383
Daiichi Kigenso Kagaku-Kogyo Co. Ltd.....	6,600	58,444
Daiken Corp.....	4,800	70,343
Daiki Aluminium Industry Co. Ltd.....	7,600	70,858
Daikyonishikawa Corp.....	4,500	18,895
Dainichi Co. Ltd.....	3,100	15,469
Dainichiseika Color & Chemicals Manufacturing Co. Ltd.....	3,200	43,901
Daio Paper Corp.....	25,100	268,757
Daiseki Eco. Solution Co. Ltd.....	1,100	6,944
Daishi Hokuetsu Financial Group, Inc.....	11,050	213,236
Daishinku Corp.....	6,800	48,455
Daisue Construction Co. Ltd.....	3,500	40,959
Daito Chemix Corp.....	2,000	9,212
Daito Pharmaceutical Co. Ltd.....	4,000	79,444
Daitron Co. Ltd.....	3,400	48,304
Daiwabo Holdings Co. Ltd.....	5,600	80,391
DCM Holdings Co. Ltd.....	42,100	329,462
Denka Co. Ltd.....	22,100	573,022
Denyo Co. Ltd.....	5,900	72,360
Diamond Electric Holdings Co. Ltd.....	900	11,174
DIC Corp.....	25,400	469,733
Digital Holdings, Inc.....	4,600	46,801
DKK-Toa Corp.....	3,400	22,355
Doutor Nichires Holdings Co. Ltd.....	10,600	132,480
Dowa Holdings Co. Ltd.....	15,100	547,627
Duskin Co. Ltd.....	11,900	268,482
DyDo Group Holdings, Inc.....	3,200	122,242
Eagle Industry Co. Ltd.....	9,400	71,195
Ebara Foods Industry, Inc.....	1,400	32,576
Eco's Co. Ltd.....	1,400	21,035
EDION Corp.....	28,600	269,643
EF-ON, Inc.....	5,900	24,726
Ehime Bank Ltd.....	10,500	68,707
Elematec Corp.....	5,800	54,752
Endo Lighting Corp.....	4,100	23,803
ES-Con Japan Ltd.....	7,300	46,249
Eslead Corp.....	2,900	37,415
ESPEC Corp.....	4,800	66,304
Exedy Corp.....	9,200	119,798
EXEO Group, Inc.....	9,800	164,208
Ezaki Glico Co. Ltd.....	12,200	356,457
FALCO HOLDINGS Co. Ltd.....	2,300	33,148
FCC Co. Ltd.....	12,300	130,968
Feed One Co. Ltd.....	7,300	38,784
Ferrotec Holdings Corp.....	13,200	247,353
FIDEA Holdings Co. Ltd.....	5,910	57,425
First Bank of Toyama Ltd.....	19,100	60,209
First Brothers Co. Ltd.....	1,800	11,214
FJ Next Holdings Co. Ltd.....	5,000	40,790
Focus Systems Corp.....	4,700	32,943
France Bed Holdings Co. Ltd.....	7,200	49,800
Freund Corp.....	3,200	17,840
Fudo Tetra Corp.....	4,400	54,267
Fuji Co. Ltd.....	7,100	116,094
Fuji Corp.....	22,400	347,136

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Fuji Corp.....	3,200	\$ 30,338
Fuji Corp. Ltd.....	9,800	49,152
Fuji Die Co. Ltd.....	1,700	8,368
Fuji Furukawa Engineering & Construction Co. Ltd.....	1,200	29,925
Fuji Kosan Co. Ltd.....	1,300	11,085
Fuji Oil Co. Ltd.....	15,000	37,245
Fuji Oil Holdings, Inc.....	14,500	247,455
Fuji Pharma Co. Ltd.....	5,500	41,377
Fuji Seal International, Inc.....	4,200	48,667
Fujibo Holdings, Inc.....	3,600	94,506
Fujicco Co. Ltd.....	5,300	76,843
Fujikura Composites, Inc.....	6,200	41,550
Fujikura Kasei Co. Ltd.....	7,900	29,111
Fujikura Ltd.....	66,300	400,797
Fujimori Kogyo Co. Ltd.....	4,700	125,522
Fujiya Co. Ltd.....	3,200	57,520
FuKoKu Co. Ltd.....	3,700	27,022
Fukuda Corp.....	2,100	78,649
Fukuda Denshi Co. Ltd.....	3,300	183,642
Fukui Bank Ltd.....	7,700	78,782
Fukuoka Financial Group, Inc.....	58,260	1,032,642
Fukushima Bank Ltd.....	9,000	14,636
Fukushima Galilei Co. Ltd.....	3,300	90,733
Fukuyama Transporting Co. Ltd.....	8,200	191,510
Fumakilla Ltd.....	1,200	10,389
Furukawa Co. Ltd.....	10,300	95,733
Furukawa Electric Co. Ltd.....	19,500	340,853
Furuno Electric Co. Ltd.....	8,700	72,110
Fuso Pharmaceutical Industries Ltd.....	2,300	37,067
Futaba Industrial Co. Ltd.....	19,300	53,909
Future Innovation Group, Inc.....	4,200	10,256
Gakken Holdings Co. Ltd.....	4,400	31,455
Gecoss Corp.....	5,000	30,890
Geo Holdings Corp.....	10,700	113,032
GL Sciences, Inc.....	2,600	46,567
Glory Ltd.....	14,475	240,353
Glozel Co. Ltd.....	6,000	19,078
* Godo Steel Ltd.....	3,100	34,106
Grandy House Corp.....	4,100	17,407
GS Yuasa Corp.....	19,600	357,859
GSI Creos Corp.....	3,400	37,480
G-Tekt Corp.....	8,100	81,596
Gunma Bank Ltd.....	59,300	170,153
Gunze Ltd.....	5,300	154,450
H.U. Group Holdings, Inc.....	13,800	330,715
H2O Retailing Corp.....	20,900	157,177
Hachijuni Bank Ltd.....	120,600	448,975
Hagihara Industries, Inc.....	4,100	34,157
Hagiwara Electric Holdings Co. Ltd.....	3,300	50,125
Hagoromo Foods Corp.....	500	11,610
Hakuto Co. Ltd.....	3,200	61,952
Hamakyorex Co. Ltd.....	4,500	108,014
Handsman Co. Ltd.....	1,900	12,822
Hanwa Co. Ltd.....	11,900	260,262
Happinet Corp.....	4,400	53,163
Hard Off Corp. Co. Ltd.....	3,900	28,300
Harima Chemicals Group, Inc.....	4,400	25,172
Haseko Corp.....	69,000	840,034
Hashimoto Sogyo Holdings Co. Ltd.....	1,600	25,626

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Hazama Ando Corp.....	48,000	\$323,124
Heiwa Corp.....	17,200	268,494
Heiwa Real Estate Co. Ltd.....	8,100	243,866
Heiwado Co. Ltd.....	10,400	156,432
Himaraya Co. Ltd.....	2,700	19,869
Hino Motors Ltd.....	86,300	448,519
Hirakawa Hewtech Corp.....	4,100	34,018
Hirano Tecseed Co. Ltd.....	2,400	33,986
Hirata Corp.....	700	25,097
Hirogin Holdings, Inc.....	85,200	393,642
Hirose Tusyo, Inc.....	800	15,613
* Hiroshima Electric Railway Co. Ltd.....	5,100	32,088
Hitachi Zosen Corp.....	49,000	306,646
Hochiki Corp.....	3,900	38,955
Hodogaya Chemical Co. Ltd.....	2,100	55,569
Hogy Medical Co. Ltd.....	6,800	179,273
Hokkaido Coca-Cola Bottling Co. Ltd.....	900	27,719
Hokkan Holdings Ltd.....	3,400	32,144
Hokko Chemical Industry Co. Ltd.....	5,700	41,969
Hokkoku Financial Holdings, Inc.....	7,500	261,121
Hokuetsu Corp.....	41,600	219,357
Hokuetsu Industries Co. Ltd.....	7,500	51,782
Hokuhoku Financial Group, Inc.....	18,300	118,252
Hokuriku Electric Industry Co. Ltd.....	2,500	21,036
Hokuto Corp.....	6,300	91,418
Honda Tsushin Kogyo Co. Ltd.....	5,600	23,728
H-One Co. Ltd.....	7,100	32,812
Honeys Holdings Co. Ltd.....	4,700	45,241
Hoosiers Holdings Co. Ltd.....	10,600	64,943
Hosokawa Micron Corp.....	4,100	84,262
Howa Machinery Ltd.....	3,900	25,625
HS Holdings Co. Ltd.....	7,200	64,952
Hyakugo Bank Ltd.....	64,600	158,642
Hyakujushi Bank Ltd.....	3,900	49,921
Ichiken Co. Ltd.....	1,900	26,169
Ichikoh Industries Ltd.....	16,400	45,332
Ichimasa Kamaboko Co. Ltd.....	3,000	17,946
Ichinen Holdings Co. Ltd.....	6,400	61,317
Ichiyoshi Securities Co. Ltd.....	12,500	58,906
IDEA Consultants, Inc.....	1,600	21,397
Iino Kaiun Kaisha Ltd.....	25,600	136,537
IJTT Co. Ltd.....	6,900	27,316
Imagica Group, Inc.....	6,500	41,965
Imura Envelope Co., Inc.....	2,800	16,786
Inaba Denki Sangyo Co. Ltd.....	14,600	304,414
Inaba Seisakusho Co. Ltd.....	3,600	35,674
Inabata & Co. Ltd.....	14,900	270,399
Inageya Co. Ltd.....	3,300	31,574
INFRONEER Holdings, Inc.....	79,252	581,752
I-PEX, Inc.....	3,600	36,467
Ise Chemicals Corp.....	900	27,825
Iseki & Co. Ltd.....	7,400	67,231
Isetan Mitsukoshi Holdings Ltd.....	20,500	164,124
Ishihara Sangyo Kaisha Ltd.....	12,100	95,646
Ishizuka Glass Co. Ltd.....	1,000	12,590
Itochu Enex Co. Ltd.....	16,700	134,432
Itochu-Shokuhin Co. Ltd.....	1,900	71,283
Itoham Yonekyu Holdings, Inc.....	48,300	242,059
Itoki Corp.....	12,300	36,527

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
IwaiCosmo Holdings, Inc.....	6,600	\$ 62,449
Iwaki Co. Ltd.....	2,900	21,807
Iwasaki Electric Co. Ltd.....	2,500	50,477
Iwatani Corp.....	9,200	385,634
Iyo Bank Ltd.....	78,300	379,859
Izumi Co. Ltd.....	9,500	222,680
J Front Retailing Co. Ltd.....	49,200	414,191
J Trust Co. Ltd.....	29,200	106,866
JANOME Corp.....	6,900	38,951
Japan Aviation Electronics Industry Ltd.....	13,100	223,768
Japan Cash Machine Co. Ltd.....	4,800	25,047
Japan Electronic Materials Corp.....	4,400	58,275
Japan Investment Adviser Co. Ltd.....	3,100	32,824
Japan Oil Transportation Co. Ltd.....	700	12,909
Japan Pulp & Paper Co. Ltd.....	3,900	122,003
Japan Transcity Corp.....	10,000	37,616
Japan Wool Textile Co. Ltd.....	17,400	135,694
JDC Corp.....	12,400	56,724
Jichodo Co. Ltd.....	200	9,625
Jimoto Holdings, Inc.....	3,000	12,782
JINUSHI Co. Ltd.....	2,900	44,092
JK Holdings Co. Ltd.....	5,500	41,176
JMS Co. Ltd.....	7,000	30,778
J-Oil Mills, Inc.....	6,700	81,528
Joshin Denki Co. Ltd.....	6,700	100,965
Joyful Honda Co. Ltd.....	15,300	181,021
JSP Corp.....	3,300	36,562
JTEKT Corp.....	70,725	524,421
Juki Corp.....	6,600	37,437
Juroku Financial Group, Inc.....	10,900	204,591
JVCKenwood Corp.....	32,100	41,390
Kadoya Sesame Mills, Inc.....	1,100	29,275
Kaga Electronics Co. Ltd.....	4,900	119,396
Kamei Corp.....	9,700	78,448
Kamigumi Co. Ltd.....	14,000	284,682
Kanaden Corp.....	6,800	54,530
Kanagawa Chuo Kotsu Co. Ltd.....	2,100	56,913
Kaname Kogyo Co. Ltd.....	1,300	8,246
Kanamoto Co. Ltd.....	11,200	172,446
Kandenko Co. Ltd.....	34,400	213,561
Kaneka Corp.....	15,000	406,426
Kaneko Seeds Co. Ltd.....	2,800	34,385
Kanematsu Corp.....	26,400	275,201
Kanemi Co. Ltd.....	1,200	25,027
Kanto Denka Kogyo Co. Ltd.....	12,700	87,102
* Kasai Kogyo Co. Ltd.....	11,600	22,470
Katakura & Co-op Agri Corp.....	1,200	11,111
Kato Sangyo Co. Ltd.....	6,500	161,053
Kawada Technologies, Inc.....	1,700	46,861
Kawai Musical Instruments Manufacturing Co. Ltd.....	2,000	43,122
Kawasaki Heavy Industries Ltd.....	44,200	868,111
Kawata Manufacturing Co. Ltd.....	1,500	10,497
Keiyo Bank Ltd.....	22,600	80,617
Keiyo Co. Ltd.....	10,700	79,309
Kenko Mayonnaise Co. Ltd.....	3,934	44,313
KFC Ltd.....	1,400	17,868
Kimura Chemical Plants Co. Ltd.....	5,800	32,337
Kimura Unity Co. Ltd.....	4,900	29,958
King Jim Co. Ltd.....	4,900	33,315

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Kitagawa Corp.....	3,300	\$ 34,902
Kita-Nippon Bank Ltd.....	2,600	32,456
Kitano Construction Corp.....	1,200	19,973
Kito Corp.....	4,700	93,727
Kitz Corp.....	22,500	118,829
Kiyo Bank Ltd.....	21,200	232,848
Koa Corp.....	11,000	177,293
Koatsu Gas Kogyo Co. Ltd.....	9,700	49,839
Kobe Steel Ltd.....	80,200	372,838
Kohnan Shoji Co. Ltd.....	7,800	218,726
Kohsoku Corp.....	2,700	30,505
Kojima Co. Ltd.....	7,900	39,495
Kokusai Pulp & Paper Co. Ltd.....	9,800	36,631
Kokuyo Co. Ltd.....	14,500	193,346
KOMAIHALTEC, Inc.....	1,200	15,181
Komeri Co. Ltd.....	10,300	207,243
Konaka Co. Ltd.....	7,500	19,359
Kondotec, Inc.....	5,400	42,235
Konica Minolta, Inc.....	58,800	208,557
Konishi Co. Ltd.....	8,300	101,469
Konoike Transport Co. Ltd.....	9,000	87,365
* Kosaido Holdings Co. Ltd.....	3,900	31,548
Krosaki Harima Corp.....	1,800	60,238
KRS Corp.....	3,600	31,701
K's Holdings Corp.....	32,200	325,145
KU Holdings Co. Ltd.....	3,700	34,262
Kumagai Gumi Co. Ltd.....	11,200	238,298
Kumiai Chemical Industry Co. Ltd.....	23,600	176,531
Kurabo Industries Ltd.....	4,600	70,558
Kuraray Co. Ltd.....	106,500	857,223
Kureha Corp.....	4,900	372,664
Kurimoto Ltd.....	3,200	39,930
Kuriyama Holdings Corp.....	5,000	34,734
Kuroda Precision Industries Ltd.....	900	12,149
KYB Corp.....	6,200	144,171
Kyoden Co. Ltd.....	3,800	16,887
Kyodo Printing Co. Ltd.....	2,200	41,423
Kyoei Steel Ltd.....	4,900	54,336
Kyokuto Boeki Kaisha Ltd.....	2,400	48,077
Kyokuto Kaihatsu Kogyo Co. Ltd.....	10,400	113,581
Kyokuto Securities Co. Ltd.....	6,200	32,476
Kyokuyo Co. Ltd.....	2,800	76,219
KYORIN Holdings, Inc.....	11,100	150,789
Kyosan Electric Manufacturing Co. Ltd.....	12,300	40,870
Kyudenko Corp.....	10,500	228,548
Kyushu Financial Group, Inc.....	124,000	366,471
Lacto Japan Co. Ltd.....	2,600	47,850
Lintec Corp.....	12,900	226,789
Look Holdings, Inc.....	1,800	23,502
Mabuchi Motor Co. Ltd.....	14,100	404,110
Macnica Fuji Electronics Holdings, Inc.....	14,200	289,836
Macromill, Inc.....	6,100	42,271
Maezawa Industries, Inc.....	5,300	24,661
Makino Milling Machine Co. Ltd.....	8,000	272,360
Marubun Corp.....	5,500	32,430
Marudai Food Co. Ltd.....	5,800	68,515
Maruha Nichiro Corp.....	11,100	207,138
MARUKA FURUSATO Corp.....	5,038	109,645
Marusan Securities Co. Ltd.....	17,500	62,109

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Maruyama Manufacturing Co., Inc.....	1,100	\$ 13,044
Maruzen CHI Holdings Co. Ltd.....	3,000	8,318
Maruzen Showa Unyu Co. Ltd.....	4,700	115,818
Matsuda Sangyo Co. Ltd.....	4,300	65,507
Maxell Ltd.....	11,300	118,195
Maxvalu Tokai Co. Ltd.....	2,200	44,749
Mazda Motor Corp.....	46,000	387,760
Mebuki Financial Group, Inc.....	291,090	587,286
Medical System Network Co. Ltd.....	6,400	21,316
Medikit Co. Ltd.....	2,100	36,765
Medius Holdings Co. Ltd.....	2,600	19,788
Megachips Corp.....	4,900	122,757
Megmilk Snow Brand Co. Ltd.....	10,500	146,192
Meidensha Corp.....	11,500	177,991
Meiji Electric Industries Co. Ltd.....	2,000	16,529
Meisei Industrial Co. Ltd.....	12,400	66,304
Meiwa Estate Co. Ltd.....	4,900	23,328
Melco Holdings, Inc.....	2,000	53,613
* Metaps, Inc.....	2,500	10,485
Mie Kotsu Group Holdings, Inc.....	16,800	61,112
Mikuni Corp.....	9,900	26,171
MIMAKI ENGINEERING Co. Ltd.....	2,700	12,342
Mimasu Semiconductor Industry Co. Ltd.....	5,700	91,404
Mirait Holdings Corp.....	31,310	391,069
Mitani Sangyo Co. Ltd.....	11,800	28,225
Mito Securities Co. Ltd.....	18,500	36,948
Mitsuba Corp.....	8,100	25,467
Mitsubishi Kakoki Kaisha Ltd.....	2,300	35,492
Mitsubishi Logistics Corp.....	15,900	426,632
Mitsubishi Materials Corp.....	13,300	201,220
* Mitsubishi Paper Mills Ltd.....	15,464	34,599
Mitsubishi Research Institute, Inc.....	2,400	79,289
Mitsubishi Shokuhin Co. Ltd.....	5,500	143,016
Mitsubishi Steel Manufacturing Co. Ltd.....	5,000	36,473
Mitsui DM Sugar Holdings Co. Ltd.....	6,095	86,984
* Mitsui E&S Holdings Co. Ltd.....	35,600	96,034
Mitsui Mining & Smelting Co. Ltd.....	18,016	431,454
Mitsui-Soko Holdings Co. Ltd.....	5,900	137,601
Miyaji Engineering Group, Inc.....	2,300	57,757
Miyazaki Bank Ltd.....	3,200	50,672
Miyoshi Oil & Fat Co. Ltd.....	3,100	23,688
Mizuno Corp.....	6,300	118,307
Mochida Pharmaceutical Co. Ltd.....	7,000	171,850
Modex, Inc.....	2,600	24,232
Monex Group, Inc.....	50,300	177,477
MORESCO Corp.....	2,000	17,463
Morinaga Milk Industry Co. Ltd.....	9,900	365,041
Moriroku Holdings Co. Ltd.....	3,000	41,995
Morita Holdings Corp.....	10,700	108,443
Mory Industries, Inc.....	1,800	35,677
MRK Holdings, Inc.....	10,200	8,507
MrMax Holdings Ltd.....	8,500	40,032
Musashi Seimitsu Industry Co. Ltd.....	15,800	169,952
Musashino Bank Ltd.....	9,600	127,812
NAC Co. Ltd.....	3,000	21,955
Nachi-Fujikoshi Corp.....	4,800	133,714
Nafco Co. Ltd.....	5,500	66,136
Nagano Bank Ltd.....	2,800	26,982
Nagano Keiki Co. Ltd.....	4,200	37,252

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Nagase & Co. Ltd.....	32,400	\$487,348
Nagatanien Holdings Co. Ltd.....	3,800	57,807
Naigai Tec Corp.....	900	17,750
Nakabayashi Co. Ltd.....	5,900	23,083
Nakamoto Packs Co. Ltd.....	800	9,758
Nakamura Co. Ltd.....	600	14,258
Nakayama Steel Works Ltd.....	8,000	27,203
* Namura Shipbuilding Co. Ltd.....	20,100	63,680
Nanto Bank Ltd.....	8,300	126,339
Nanyo Corp.....	1,300	17,643
Nasu Denki Tekko Co. Ltd.....	400	24,533
Natori Co. Ltd.....	2,300	36,038
New Japan Chemical Co. Ltd.....	7,000	14,556
NF Holdings Corp.....	1,500	13,449
NGK Spark Plug Co. Ltd.....	45,600	892,959
NHK Spring Co. Ltd.....	66,144	450,754
Nice Corp.....	2,600	32,872
Nichias Corp.....	16,300	290,871
Nichiban Co. Ltd.....	3,400	42,737
Nichicon Corp.....	13,400	128,558
Nichiden Corp.....	4,700	69,906
Nichiha Corp.....	7,200	148,743
Nichimo Co. Ltd.....	800	14,452
Nichireki Co. Ltd.....	8,300	87,071
Nichirin Co. Ltd.....	3,750	44,398
Nihon Chouzai Co. Ltd.....	2,600	27,803
Nihon Dengi Co. Ltd.....	2,400	59,290
Nihon Denkei Co. Ltd.....	2,100	23,135
Nihon Flush Co. Ltd.....	5,300	39,115
Nihon House Holdings Co. Ltd.....	13,000	40,488
Nihon Nohyaku Co. Ltd.....	13,700	70,777
Nihon Plast Co. Ltd.....	6,400	22,163
Nihon Trim Co. Ltd.....	1,400	25,966
Niitaka Co. Ltd.....	1,100	19,086
Nikkiso Co. Ltd.....	14,700	91,265
Nikko Co. Ltd.....	8,200	40,013
Nikkon Holdings Co. Ltd.....	19,500	358,611
Nippi, Inc.....	900	23,189
Nippon Corp.....	15,900	191,738
Nippon Carbide Industries Co., Inc.....	2,300	23,791
Nippon Carbon Co. Ltd.....	3,000	92,175
Nippon Chemical Industrial Co. Ltd.....	3,800	58,392
* Nippon Chemi-Con Corp.....	3,700	48,410
Nippon Coke & Engineering Co. Ltd.....	67,700	61,664
Nippon Concrete Industries Co. Ltd.....	17,600	36,152
Nippon Denko Co. Ltd.....	35,700	96,708
Nippon Densetsu Kogyo Co. Ltd.....	12,200	166,269
Nippon Dry-Chemical Co. Ltd.....	1,400	17,687
Nippon Electric Glass Co. Ltd.....	27,600	549,513
Nippon Filcon Co. Ltd.....	3,100	11,444
Nippon Kayaku Co. Ltd.....	36,700	308,938
* Nippon Kinzoku Co. Ltd.....	900	7,873
Nippon Koei Co. Ltd.....	4,000	104,464
Nippon Light Metal Holdings Co. Ltd.....	14,100	168,627
Nippon Paper Industries Co. Ltd.....	9,700	70,346
Nippon Pillar Packing Co. Ltd.....	1,800	36,543
Nippon Piston Ring Co. Ltd.....	4,600	44,130
Nippon Road Co. Ltd.....	900	45,827
Nippon Seisen Co. Ltd.....	700	23,939

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Nippon Sharyo Ltd.....	2,800	\$ 44,935
* Nippon Sheet Glass Co. Ltd.....	9,400	27,419
Nippon Shokubai Co. Ltd.....	9,300	364,012
Nippon Signal Co. Ltd.....	14,400	106,310
Nippon Soda Co. Ltd.....	6,600	208,659
Nippon Steel Trading Corp.....	4,900	190,497
Nippon Suisan Kaisha Ltd.....	82,900	373,218
Nippon Systemware Co. Ltd.....	1,000	18,398
Nippon Thompson Co. Ltd.....	23,100	92,633
Nippon Yakin Kogyo Co. Ltd.....	5,500	92,712
Nipro Corp.....	41,300	362,187
Nishimatsu Construction Co. Ltd.....	2,600	77,878
Nishi-Nippon Financial Holdings, Inc.....	23,400	130,555
Nishio Rent All Co. Ltd.....	6,700	144,872
Nissan Tokyo Sales Holdings Co. Ltd.....	14,900	29,946
Nissei ASB Machine Co. Ltd.....	2,300	63,769
Nissei Plastic Industrial Co. Ltd.....	5,800	40,559
Nissha Co. Ltd.....	8,200	96,541
Nisshin Oilio Group Ltd.....	8,600	209,427
Nisshinbo Holdings, Inc.....	47,604	379,180
Nissin Corp.....	5,000	62,128
Nissin Electric Co. Ltd.....	10,600	121,800
Nitta Gelatin, Inc.....	3,800	17,658
Nitto Boseki Co. Ltd.....	8,200	149,183
Nitto Fuji Flour Milling Co. Ltd.....	800	27,477
Nitto Kogyo Corp.....	8,800	171,365
Nitto Seiko Co. Ltd.....	12,100	47,049
Nittoc Construction Co. Ltd.....	5,800	37,939
Nittoku Co. Ltd.....	1,700	33,869
Nohmi Bosai Ltd.....	7,000	97,199
Nojima Corp.....	8,400	184,255
Noritsu Koki Co. Ltd.....	6,400	114,636
Noritz Corp.....	11,100	124,331
North Pacific Bank Ltd.....	46,400	79,833
NS United Kaiun Kaisha Ltd.....	2,900	87,307
NSK Ltd.....	128,700	720,733
* NTN Corp.....	111,000	206,042
Oat Agrio Co. Ltd.....	2,600	34,207
Obara Group, Inc.....	2,900	65,455
Ochi Holdings Co. Ltd.....	900	8,307
Oenon Holdings, Inc.....	12,400	28,550
Ogaki Kyoritsu Bank Ltd.....	7,400	96,953
Ohara, Inc.....	2,300	21,499
Oiles Corp.....	6,500	78,134
Oita Bank Ltd.....	1,400	20,602
Okabe Co. Ltd.....	10,700	50,140
Okada Aiyon Corp.....	1,100	12,130
Okamoto Industries, Inc.....	3,400	100,895
Okamoto Machine Tool Works Ltd.....	1,300	39,115
Okamura Corp.....	16,400	163,672
Okasan Securities Group, Inc.....	53,000	135,429
Oki Electric Industry Co. Ltd.....	17,000	98,220
Okinawa Financial Group, Inc.....	4,280	71,841
OKUMA Corp.....	7,100	278,970
Okumura Corp.....	10,700	237,864
Okura Industrial Co. Ltd.....	2,800	37,387
Okuwa Co. Ltd.....	9,100	60,279
Olba Healthcare Holdings, Inc.....	1,600	19,512
Olympic Group Corp.....	2,600	11,791

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Onoken Co. Ltd.....	7,100	\$ 75,678
Onward Holdings Co. Ltd.....	37,900	72,054
Organo Corp.....	400	27,986
Oriental Consultants Holdings Co. Ltd.....	500	10,524
Oriental Shiraishi Corp.....	36,900	69,661
Origin Co. Ltd.....	900	8,335
Osaki Electric Co. Ltd.....	16,200	62,932
OSG Corp.....	24,600	337,625
OUG Holdings, Inc.....	1,100	23,188
Ozu Corp.....	1,500	20,911
Pacific Industrial Co. Ltd.....	13,600	104,959
Pack Corp.....	3,900	71,307
PALTAC Corp.....	800	25,079
Paraca, Inc.....	1,600	22,847
Paramount Bed Holdings Co. Ltd.....	10,800	200,208
Pegasus Sewing Machine Manufacturing Co. Ltd.....	6,000	34,432
Penta-Ocean Construction Co. Ltd.....	56,000	307,802
People Dreams & Technologies Group Co. Ltd.....	2,300	46,357
Pickles Corp.....	4,900	42,014
Press Kogyo Co. Ltd.....	28,800	88,747
Pressance Corp.....	7,500	88,481
Prima Meat Packers Ltd.....	7,200	122,707
Procrea Holdings, Inc.....	5,984	92,012
Pronexus, Inc.....	5,100	43,464
Proto Corp.....	8,500	71,304
PS Mitsubishi Construction Co. Ltd.....	11,200	52,916
Punch Industry Co. Ltd.....	4,100	14,298
Qol Holdings Co. Ltd.....	6,200	69,743
Raiznext Corp.....	8,600	79,112
Rasa Corp.....	1,900	13,883
Rasa Industries Ltd.....	2,800	40,176
Raysum Co. Ltd.....	4,400	43,613
Rengo Co. Ltd.....	63,700	372,527
Restar Holdings Corp.....	5,900	86,377
Retail Partners Co. Ltd.....	9,100	83,253
Rheon Automatic Machinery Co. Ltd.....	7,100	69,400
Riken Technos Corp.....	11,500	40,653
Riken Vitamin Co. Ltd.....	5,400	70,126
Rion Co. Ltd.....	2,600	47,103
Rix Corp.....	600	9,316
Rokko Butter Co. Ltd.....	3,900	42,481
Roland DG Corp.....	2,700	68,495
Ryobi Ltd.....	7,900	66,505
Ryoden Corp.....	4,800	59,053
Ryosan Co. Ltd.....	5,300	89,275
S Foods, Inc.....	5,100	117,189
S&B Foods, Inc.....	2,500	69,582
Sac's Bar Holdings, Inc.....	9,400	43,460
Sakai Chemical Industry Co. Ltd.....	5,400	78,986
Sakai Heavy Industries Ltd.....	1,600	35,958
Sakai Moving Service Co. Ltd.....	1,000	37,160
Sakata INX Corp.....	14,300	106,203
Sala Corp.....	18,200	99,272
SAMTY Co. Ltd.....	9,800	151,888
San Holdings, Inc.....	3,300	46,299
San ju San Financial Group, Inc.....	6,430	68,221
San-A Co. Ltd.....	5,800	182,226
San-Ai Obbli Co. Ltd.....	19,800	159,370
Sanei Architecture Planning Co. Ltd.....	3,100	38,804

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Sangetsu Corp.....	12,600	\$151,798
San-In Godo Bank Ltd.....	37,500	190,553
Sanki Engineering Co. Ltd.....	11,600	144,552
Sanko Gosei Ltd.....	6,600	18,842
Sanko Metal Industrial Co. Ltd.....	1,000	20,222
Sankyo Co. Ltd.....	10,500	330,231
Sankyo Frontier Co. Ltd.....	1,400	42,351
Sankyo Tateyama, Inc.....	7,100	34,530
Sankyu, Inc.....	15,200	504,044
Sanoh Industrial Co. Ltd.....	9,600	50,350
Sansei Technologies, Inc.....	4,600	28,544
Sansha Electric Manufacturing Co. Ltd.....	4,900	33,380
Sanshin Electronics Co. Ltd.....	2,200	25,510
Sanyo Chemical Industries Ltd.....	3,500	126,456
Sanyo Denki Co. Ltd.....	2,700	112,138
Sanyo Special Steel Co. Ltd.....	6,600	100,723
Sanyo Trading Co. Ltd.....	6,600	50,142
Sapporo Holdings Ltd.....	4,200	94,047
Sato Holdings Corp.....	6,800	101,783
Sato Shoji Corp.....	5,000	42,212
Satori Electric Co. Ltd.....	4,200	34,969
Satudora Holdings Co. Ltd.....	1,800	8,739
Sawai Group Holdings Co. Ltd.....	11,500	373,061
Scroll Corp.....	9,700	64,761
Seika Corp.....	2,600	32,291
Seikitokyu Kogyo Co. Ltd.....	8,500	52,980
Seiko Holdings Corp.....	8,200	181,006
Seikoh Giken Co. Ltd.....	1,600	22,425
Seino Holdings Co. Ltd.....	39,400	326,804
SEMITEC Corp.....	400	21,705
Senko Group Holdings Co. Ltd.....	32,800	227,041
Senshu Electric Co. Ltd.....	2,300	90,067
Senshu Ikeda Holdings, Inc.....	51,800	80,683
Shibaura Machine Co. Ltd.....	7,300	156,259
Shibusawa Warehouse Co. Ltd.....	3,100	50,275
Shibuya Corp.....	3,200	59,917
Shiga Bank Ltd.....	12,400	252,420
Shikibo Ltd.....	4,000	27,171
Shikoku Bank Ltd.....	12,000	76,463
Shima Seiki Manufacturing Ltd.....	8,700	145,824
Shimizu Bank Ltd.....	2,700	29,819
Shimizu Corp.....	54,600	309,508
Shimajima Co. Ltd.....	5,000	37,840
Shin Nippon Air Technologies Co. Ltd.....	3,200	45,626
Shinagawa Refractories Co. Ltd.....	1,700	47,430
Shindengen Electric Manufacturing Co. Ltd.....	2,500	65,855
Shin-Etsu Polymer Co. Ltd.....	11,300	117,126
Shinko Shoji Co. Ltd.....	8,100	55,258
Shinmaywa Industries Ltd.....	14,600	116,831
Shin-Nihon Tatemono Co. Ltd.....	3,600	11,576
Shinoken Group Co. Ltd.....	7,900	65,432
Shinsei Bank Ltd.....	21,400	323,703
Shinsho Corp.....	1,500	43,513
Shinwa Co. Ltd.....	3,600	61,833
Shinwa Co. Ltd.....	3,500	20,714
Shizuoki Electric Co., Inc.....	7,500	30,388
Shizuoka Bank Ltd.....	150,500	910,738
Shizuoka Gas Co. Ltd.....	16,700	118,496
Shofu, Inc.....	2,700	36,589

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Showa Denko KK.....	58,900	\$ 987,785
Showa Sangyo Co. Ltd.....	5,000	95,168
Showa Shinku Co. Ltd.....	700	7,566
Siix Corp.....	10,100	73,661
Sinanen Holdings Co. Ltd.....	2,300	63,368
Sinfonia Technology Co. Ltd.....	7,500	81,643
Sinko Industries Ltd.....	5,700	72,253
SK-Electronics Co. Ltd.....	2,400	17,229
SKY Perfect JSAT Holdings, Inc.....	56,500	236,714
SMK Corp.....	1,500	24,845
Soda Nikka Co. Ltd.....	6,400	27,643
Sodick Co. Ltd.....	16,800	105,101
Sojitz Corp.....	79,440	1,207,216
Soken Chemical & Engineering Co. Ltd.....	2,800	39,664
SPK Corp.....	2,100	22,060
ST Corp.....	3,700	43,467
Star Mica Holdings Co. Ltd.....	2,100	25,104
Star Micronics Co. Ltd.....	9,900	128,288
Starts Corp., Inc.....	8,800	191,012
Starzen Co. Ltd.....	4,900	75,182
Stella Chemifa Corp.....	2,900	54,984
Step Co. Ltd.....	1,700	22,336
Subaru Enterprise Co. Ltd.....	400	26,211
Sugimoto & Co. Ltd.....	2,800	44,034
Sumida Corp.....	5,400	33,901
Sumitomo Bakelite Co. Ltd.....	10,600	343,083
Sumitomo Dainippon Pharma Co. Ltd.....	60,400	473,020
Sumitomo Densetsu Co. Ltd.....	5,900	118,411
Sumitomo Forestry Co. Ltd.....	43,200	670,746
Sumitomo Heavy Industries Ltd.....	36,700	839,690
Sumitomo Mitsui Construction Co. Ltd.....	33,900	115,218
Sumitomo Osaka Cement Co. Ltd.....	11,500	303,868
Sumitomo Precision Products Co. Ltd.....	1,300	26,674
Sumitomo Riko Co. Ltd.....	8,700	40,498
Sumitomo Rubber Industries Ltd.....	57,954	522,539
Sumitomo Seika Chemicals Co. Ltd.....	1,100	24,738
Sumitomo Warehouse Co. Ltd.....	15,100	238,308
Sun Frontier Fudousan Co. Ltd.....	9,500	79,640
Suncall Corp.....	7,300	34,791
Sun-Wa Technos Corp.....	3,300	35,391
Suruga Bank Ltd.....	61,100	171,250
Suzuki Co. Ltd.....	4,300	25,968
SWCC Showa Holdings Co. Ltd.....	7,100	94,721
T Hasegawa Co. Ltd.....	9,200	210,947
T RAD Co. Ltd.....	2,300	44,967
T&K Toka Co. Ltd.....	6,700	44,245
Tachibana Eletech Co. Ltd.....	4,500	52,396
Tachi-S Co. Ltd.....	6,400	56,988
Tadano Ltd.....	25,600	186,041
Taihei Dengyo Kaisha Ltd.....	4,000	91,588
Taiheiyo Cement Corp.....	13,000	195,040
Taiheiyo Kouhatsu, Inc.....	1,500	6,946
Taiho Kogyo Co. Ltd.....	2,600	13,149
Taikisha Ltd.....	7,000	173,266
Taiko Bank Ltd.....	3,500	36,487
Taisei Lamick Co. Ltd.....	2,400	49,048
Takachiho Koheki Co. Ltd.....	2,000	30,410
Takamatsu Construction Group Co. Ltd.....	5,400	86,324
Takaoka Toko Co. Ltd.....	3,700	53,792

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Takara & Co. Ltd.....	3,300	\$ 49,801
Takara Holdings, Inc.....	27,800	224,902
Takara Leben Co. Ltd.....	29,200	81,097
Takara Standard Co. Ltd.....	9,700	97,127
Takasago International Corp.....	4,300	83,407
Takasago Thermal Engineering Co. Ltd.....	12,900	164,077
Takashima & Co. Ltd.....	1,500	29,700
Takashimaya Co. Ltd.....	49,600	532,841
Takasho Co. Ltd.....	4,200	22,284
TAKEBISHI Corp.....	2,800	31,598
Takemoto Yohki Co. Ltd.....	1,400	8,072
Takeuchi Manufacturing Co. Ltd.....	7,400	143,005
Takisawa Machine Tool Co. Ltd.....	1,800	16,050
Tamron Co. Ltd.....	4,200	90,782
Tamura Corp.....	24,500	114,005
Tanabe Engineering Corp.....	1,300	8,810
Tatsuta Electric Wire & Cable Co. Ltd.....	11,500	39,650
Tayca Corp.....	4,000	36,204
Tbk Co. Ltd.....	9,300	23,427
Technoflex Corp.....	1,200	9,099
Teijin Ltd.....	55,700	590,194
Tekken Corp.....	2,100	28,736
Terasaki Electric Co. Ltd.....	900	7,096
Toa Corp.....	7,300	43,063
Toa Corp.....	4,300	83,937
Toa Oil Co. Ltd.....	2,000	37,259
TOA ROAD Corp.....	1,700	76,016
Tobishima Corp.....	6,940	55,451
Tochigi Bank Ltd.....	34,500	77,481
Toda Corp.....	66,900	358,841
Toenec Corp.....	2,600	72,965
Togami Electric Manufacturing Co. Ltd.....	700	9,285
Toho Acetylene Co. Ltd.....	1,200	10,135
Toho Bank Ltd.....	47,700	76,763
Toho Holdings Co. Ltd.....	18,800	287,899
Toho Zinc Co. Ltd.....	4,600	74,816
Tokai Carbon Co. Ltd.....	58,600	473,761
Tokai Corp.....	4,400	58,952
Tokai Rika Co. Ltd.....	16,900	185,991
Tokai Tokyo Financial Holdings, Inc.....	53,500	151,514
Tokushu Tokai Paper Co. Ltd.....	3,100	73,830
Tokuyama Corp.....	16,800	227,125
Tokyo Keiki, Inc.....	3,800	38,446
Tokyo Kiraboshi Financial Group, Inc.....	9,600	158,164
Tokyo Rakutenchi Co. Ltd.....	900	26,990
Tokyo Rope Manufacturing Co. Ltd.....	3,800	26,866
Tokyo Sangyo Co. Ltd.....	4,000	21,371
Tokyo Tatemono Co. Ltd.....	36,400	536,073
Tokyo Theatres Co., Inc.....	3,000	27,422
Tokyu Construction Co. Ltd.....	29,700	140,877
Tokyu Fudosan Holdings Corp.....	146,900	796,043
Toli Corp.....	12,400	19,101
Tomato Bank Ltd.....	3,100	23,507
Tomen Devices Corp.....	800	32,537
Tomoe Engineering Co. Ltd.....	2,300	41,734
Tomoku Co. Ltd.....	3,200	35,836
TOMONY Holdings, Inc.....	58,000	137,263
Tonami Holdings Co. Ltd.....	1,600	43,471
Topre Corp.....	6,500	50,356

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Topy Industries Ltd.....	4,600	\$ 45,865
Torex Semiconductor Ltd.....	1,000	20,583
Torishima Pump Manufacturing Co. Ltd.....	5,200	52,545
Tosei Corp.....	9,200	88,354
Tosoh Corp.....	30,100	392,359
Totech Corp.....	1,900	49,294
Totetsu Kogyo Co. Ltd.....	6,100	109,169
Totoku Electric Co. Ltd.....	500	8,649
Tottori Bank Ltd.....	3,000	26,021
Towa Bank Ltd.....	8,800	34,706
Towa Corp.....	5,800	79,029
Towa Pharmaceutical Co. Ltd.....	6,900	131,276
Toyo Construction Co. Ltd.....	22,200	144,818
* Toyo Engineering Corp.....	8,900	44,145
Toyo Ink SC Holdings Co. Ltd.....	10,700	155,951
Toyo Kanetsu KK.....	2,400	50,077
Toyo Logistics Co. Ltd.....	6,200	13,718
Toyo Machinery & Metal Co. Ltd.....	5,300	22,455
Toyo Seikan Group Holdings Ltd.....	46,800	538,930
Toyo Tanso Co. Ltd.....	5,300	120,626
Toyo Tire Corp.....	32,200	432,771
Toyo Wharf & Warehouse Co. Ltd.....	1,800	17,355
Toyobo Co. Ltd.....	8,000	62,180
Toyoda Gosei Co. Ltd.....	21,500	339,296
Toyota Boshoku Corp.....	19,600	289,833
Trusco Nakayama Corp.....	5,300	75,426
Tsubaki Nakashima Co. Ltd.....	8,700	61,963
Tsubakimoto Chain Co.....	7,500	178,511
Tsubakimoto Kogyo Co. Ltd.....	1,000	28,411
Tsukuba Bank Ltd.....	31,700	46,809
Tsumura & Co.....	16,500	387,137
Tsurumi Manufacturing Co. Ltd.....	4,800	73,732
Tsuzuki Denki Co. Ltd.....	2,300	23,491
Tv Tokyo Holdings Corp.....	2,400	35,377
UACJ Corp.....	9,600	162,874
UBE Corp.....	33,800	529,222
Uchida Yoko Co. Ltd.....	2,000	75,384
Ueki Corp.....	1,000	10,289
Uniden Holdings Corp.....	2,100	64,699
Union Tool Co.....	3,300	83,925
Unipres Corp.....	11,000	69,177
United Super Markets Holdings, Inc.....	16,200	131,233
UNITED, Inc.....	2,700	33,772
Univance Corp.....	5,600	17,602
* Universal Entertainment Corp.....	9,400	102,293
Urbanet Corp. Co. Ltd.....	7,300	16,441
V Technology Co. Ltd.....	2,900	65,121
Valor Holdings Co. Ltd.....	12,000	169,206
Valqua Ltd.....	4,700	96,858
Vertex Corp.....	4,800	46,589
Vital KSK Holdings, Inc.....	12,200	62,927
VT Holdings Co. Ltd.....	24,900	90,749
Wacoal Holdings Corp.....	13,500	218,949
Wakachiku Construction Co. Ltd.....	3,700	66,885
Wakita & Co. Ltd.....	12,600	104,441
Warabeya Nichiyo Holdings Co. Ltd.....	4,700	78,271
Watts Co. Ltd.....	2,800	15,567
Wood One Co. Ltd.....	2,403	21,146
World Co. Ltd.....	7,600	76,608

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Wowow, Inc.....	1,900	\$ 20,858
Xebio Holdings Co. Ltd.....	8,802	61,006
YAC Holdings Co. Ltd.....	1,800	21,526
Yachiyo Industry Co. Ltd.....	3,600	18,430
Yagi & Co. Ltd.....	800	7,511
Yahagi Construction Co. Ltd.....	7,300	43,939
YAMABIKO Corp.....	11,300	102,626
Yamada Holdings Co. Ltd.....	243,700	879,850
Yamae Group Holdings Co. Ltd.....	3,500	36,186
Yamagata Bank Ltd.....	5,700	39,274
Yamaguchi Financial Group, Inc.....	41,628	235,651
Yamanashi Chuo Bank Ltd.....	9,000	77,230
Yamashina Corp.....	27,600	14,292
Yamashin-Filter Corp.....	7,500	18,684
Yamatane Corp.....	2,300	27,384
Yamaura Corp.....	2,600	18,712
Yamaya Corp.....	1,800	35,540
Yamazawa Co. Ltd.....	800	8,528
Yamazen Corp.....	14,700	111,145
Yashima Denki Co. Ltd.....	4,000	30,896
Yellow Hat Ltd.....	11,100	145,219
Yokogawa Bridge Holdings Corp.....	9,000	130,065
Yokohama Rubber Co. Ltd.....	40,300	590,291
Yokorei Co. Ltd.....	14,900	101,629
Yokowo Co. Ltd.....	5,200	76,929
Yondenko Corp.....	3,000	41,238
Yondoshi Holdings, Inc.....	4,400	59,877
Yotai Refractories Co. Ltd.....	5,200	59,496
Yuasa Funashoku Co. Ltd.....	500	9,605
Yuasa Trading Co. Ltd.....	6,300	171,077
Yurtec Corp.....	11,800	64,564
Yushin Precision Equipment Co. Ltd.....	4,900	26,047
Yutaka Giken Co. Ltd.....	1,300	18,404
Zenrin Co. Ltd.....	7,800	54,246
Zeon Corp.....	37,200	377,736
Zuiko Corp.....	5,200	30,475
TOTAL JAPAN.....		106,109,300
MALAYSIA — (0.5%)		
Able Global Bhd.....	27,200	7,828
Aeon Co. M Bhd.....	62,600	20,135
AFFIN Bank Bhd.....	61,094	29,280
Ajinomoto Malaysia Bhd.....	3,900	10,483
Alliance Bank Malaysia Bhd.....	156,100	122,171
Allianz Malaysia Bhd.....	10,200	29,344
AME Elite Consortium Bhd.....	23,900	8,921
AMMB Holdings Bhd.....	275,200	241,464
Batu Kawan Bhd.....	15,700	81,900
* Berjaya Corp. Bhd.....	528,042	29,082
Beshom Holdings Bhd.....	16,303	5,465
BIMB Holdings Bhd.....	85,200	51,526
# Boustead Plantations Bhd.....	64,100	11,755
# CB Industrial Product Holding Bhd.....	30,900	8,846
* Coastal Contracts Bhd.....	24,400	9,344
# Dayang Enterprise Holdings Bhd.....	73,040	16,397
# DRB-Hicom Bhd.....	231,400	65,532
Duopharma Biotech Bhd.....	73,300	25,053
Eco World Development Group Bhd.....	128,100	18,305
* Ecofirst Consolidated Bhd.....	81,300	6,948

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
#*	Ekovest BHD.....	342,300 \$ 30,051
#	FGV Holdings Bhd.....	88,200 29,721
	Formosa Prosonic Industries Bhd.....	22,200 14,808
	Gamuda Bhd.....	268,289 226,340
#	Guan Chong Bhd.....	46,700 25,424
	Hap Seng Plantations Holdings Bhd.....	17,000 8,983
	Hartalega Holdings Bhd.....	224,700 138,384
#*	Hengyuan Refining Co. Bhd.....	35,300 35,288
	Hibiscus Petroleum Bhd.....	231,700 46,984
	Hong Leong Industries Bhd.....	10,900 22,298
	IGB Bhd.....	51,983 26,344
	IJM Corp. Bhd.....	446,400 177,738
	IOI Properties Group Bhd.....	183,749 41,105
#*	Jaya Tiasa Holdings Bhd.....	64,000 9,508
	Kerjaya Prospek Group Bhd.....	39,895 10,410
*	KNM Group Bhd.....	444,200 11,517
	Kossan Rubber Industries.....	56,400 15,849
	KPJ Healthcare Bhd.....	289,500 56,635
	Kretam Holdings Bhd.....	95,800 11,622
	Leong Hup International Bhd.....	134,700 15,777
	Lii Hen Industries Bhd.....	46,200 9,302
	Luxchem Corp. Bhd.....	110,200 14,374
#	Magni-Tech Industries Bhd.....	28,266 12,078
	Magnum Bhd.....	144,430 53,922
	Malayan Flour Mills Bhd.....	156,450 21,302
#	Malaysia Building Society Bhd.....	394,884 51,552
#	Malaysia Smelting Corp. Bhd.....	40,000 19,633
#	Malaysian Resources Corp. Bhd.....	406,277 31,554
	Matrix Concepts Holdings Bhd.....	66,750 34,068
	Mega First Corp. Bhd.....	82,000 63,611
#	MKH Bhd.....	42,400 11,823
#	MNRB Holdings Bhd.....	102,843 23,096
*	MPHB Capital Bhd.....	107,000 35,302
	Muda Holdings Bhd.....	36,200 15,784
*	Muhibbah Engineering M Bhd.....	82,700 8,467
*	Mulpha International Bhd.....	20,120 9,818
	Nylex Malaysia Bhd.....	1,285 72
	Petron Malaysia Refining & Marketing Bhd.....	17,400 20,177
*	Sapura Energy Bhd.....	1,048,700 9,491
	Sarawak Oil Palms Bhd.....	68,077 42,221
	Scientex Bhd.....	74,200 57,219
	Sime Darby Property Bhd.....	448,900 47,460
	SP Setia Bhd Group.....	134,357 22,826
	Sunway Bhd.....	294,500 110,595
	Supermax Corp. Bhd.....	195,196 35,770
#	Syarikat Takaful Malaysia Keluarga Bhd.....	41,346 31,506
#	Ta Ann Holdings Bhd.....	39,440 34,026
#	Taliworks Corp. Bhd.....	69,900 14,766
#	Thong Guan Industries Bhd.....	44,900 24,644
	Top Glove Corp. Bhd.....	735,700 159,686
*	Tropicana Corp. Bhd.....	116,928 25,491
	UMW Holdings Bhd.....	59,700 39,097
	Unisem M Bhd.....	48,200 32,677
	United Malacca Bhd.....	15,200 18,123
#	United Plantations Bhd.....	6,800 21,862
	UOA Development Bhd.....	145,511 54,627
#*	Velesto Energy Bhd.....	594,639 11,414
	VS Industry Bhd.....	314,700 71,572
	WCT Holdings Bhd.....	178,248 17,462

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
Yinson Holdings Bhd.	212,520	\$ 100,426
* YNH Property Bhd.	52,616	39,927
YTL Corp. Bhd.	642,734	82,404
TOTAL MALAYSIA.		<u>3,295,792</u>
MEXICO — (0.7%)		
* ALEATICA SAB de CV.	32,376	26,189
Alfa SAB de CV, Class A.	346,918	238,421
Alpek SAB de CV.	72,844	96,516
Ω Banco del Bajío SA.	115,511	271,021
* Cemex SAB de CV, Sponsored ADR.	9,970	39,980
Cia Minera Autlan SAB de CV, Class B.	49,936	35,739
Corp Actinver SAB de CV.	15,000	9,124
El Puerto de Liverpool SAB de CV, Class C1.	26,678	119,835
GCC SAB de CV.	25,958	161,245
Genomma Lab Internacional SAB de CV, Class B.	112,180	104,721
Gentera SAB de CV.	107,629	86,904
Grupo Comercial Chedraui SA de CV.	114,000	346,382
* Grupo Financiero Inbursa SAB de CV, Class O.	179,550	331,787
Grupo Herdez SAB de CV.	18,613	27,702
Grupo Industrial Saltillo SAB de CV.	37,531	55,766
* Grupo Sanborns SAB de CV.	32,226	39,205
* Grupo Simec SAB de CV, Class B.	7,364	75,137
Grupo Televisa SAB, Sponsored ADR.	7,020	54,896
Grupo Televisa SAB.	240,420	377,162
*Ω Grupo Traxion SAB de CV.	21,848	27,329
Industrias Bachoco SAB de CV, Class B.	28,476	107,043
* Industrias CH SAB de CV, Class B.	36,248	396,522
Industrias Penoles SAB de CV.	17,093	172,586
La Comer SAB de CV.	82,402	146,327
Megacable Holdings SAB de CV.	95,361	219,954
* Minera Frisco SAB de CV, Class A1.	268,120	38,668
*Ω Nematik SAB de CV.	309,062	78,079
Operadora de Sites Mexicanos SA de CV, Class A.	119,605	139,638
Orbia Advance Corp. SAB de CV.	109,587	242,661
* Organizacion Cultiba SAB de CV.	58,298	27,482
Organizacion Soriana SAB de CV, Class B.	12,168	13,490
Promotora y Operadora de Infraestructura SAB de CV.	23,391	169,246
Promotora y Operadora de Infraestructura SAB de CV, Class L.	4,381	18,482
Qualitas Controladora SAB de CV.	14,241	59,980
Regional SAB de CV.	21,120	115,642
* Vista Energy SAB de CV, ADR.	5,814	51,047
* Vitro SAB de CV, Class A.	19,993	21,576
TOTAL MEXICO.		<u>4,543,484</u>
NETHERLANDS — (1.8%)		
Aalberts NV.	15,744	674,724
Ω ABN AMRO Bank NV.	120,723	1,231,120
Aegon NV.	371,740	1,632,758
Aegon NV.	118,538	521,567
* AFC Ajax NV.	763	9,742
Amsterdam Commodities NV.	4,269	98,336
APERAM SA.	13,660	445,374
ASR Nederland NV.	43,712	1,827,049
Boskalis Westminster.	21,208	695,888
Brunel International NV.	4,689	53,114
ForFarmers NV.	6,019	18,580
* Fugro NV.	27,327	325,254

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)		
Heijmans NV.....	7,868	\$ 94,203
* Hunter Douglas NV.....	113	20,195
*Ω Intertrust NV.....	24,537	484,604
JDE Peet's NV.....	5,085	147,477
Kendrion NV.....	1,732	27,279
* Koninklijke BAM Groep NV.....	91,357	222,757
Koninklijke Vopak NV.....	4,321	100,286
*Ω Lucas Bols NV.....	1,767	18,605
Ordina NV.....	26,153	132,538
Randstad NV.....	23,057	1,165,370
SBM Offshore NV.....	47,387	661,367
Ω Signify NV.....	32,607	1,059,011
* Sligro Food Group NV.....	7,628	151,062
Van Lanschot Kempen NV.....	10,130	231,970
TOTAL NETHERLANDS.....		<u>12,050,230</u>
NEW ZEALAND — (0.3%)		
* Air New Zealand Ltd.....	308,068	118,624
Arvida Group Ltd.....	106,459	100,479
* Channel Infrastructure NZ Ltd.....	55,731	42,534
Chorus Ltd.....	38,509	193,812
Comvita Ltd.....	6,699	13,433
EBOS Group Ltd.....	793	19,705
Heartland Group Holdings Ltd.....	82,898	108,484
KMD Brands Ltd.....	150,908	103,773
Napier Port Holdings Ltd.....	10,605	20,054
NZME Ltd.....	28,793	20,956
Oceania Healthcare Ltd.....	142,840	84,738
PGG Wrightson Ltd.....	6,317	17,872
* Rakon Ltd.....	15,425	14,282
* Sanford Ltd.....	13,691	35,755
Scales Corp. Ltd.....	20,283	55,170
* SKY Network Television Ltd.....	42,375	61,516
SKYCITY Entertainment Group Ltd.....	116,204	202,976
Steel & Tube Holdings Ltd.....	30,627	25,559
Summerset Group Holdings Ltd.....	43,339	292,159
* Synlait Milk Ltd.....	21,865	44,116
* Tourism Holdings Ltd.....	35,671	55,167
TOWER Ltd.....	60,691	23,847
* Vista Group International Ltd.....	20,010	23,064
Warehouse Group Ltd.....	20,758	42,494
TOTAL NEW ZEALAND.....		<u>1,720,569</u>
NORWAY — (0.9%)		
2020 Bulkera Ltd.....	1,235	14,505
* Akastor ASA.....	37,863	34,503
* Aker BioMarine ASA.....	2,232	11,847
Aker Solutions ASA.....	60,677	188,076
American Shipping Co. ASA.....	11,380	46,790
Ω Avance Gas Holding Ltd.....	5,803	34,847
Belships ASA.....	14,349	27,487
Bonheur ASA.....	2,845	113,924
* Borr Drilling Ltd.....	31,060	119,270
* BW Energy Ltd.....	18,622	53,058
Ω BW LPG Ltd.....	23,228	191,065
BW Offshore Ltd.....	27,830	78,333
DNO ASA.....	122,377	176,080
Ω Elkem ASA.....	83,126	340,598

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
Ω Elmera Group ASA.....	8,902	\$ 19,555
FLEX LNG Ltd.....	6,935	219,943
* Frontline Ltd.....	32,172	306,448
Golden Ocean Group Ltd.....	28,799	317,973
Grieg Seafood ASA.....	11,987	184,063
Hafnia Ltd.....	21,611	76,887
Hunter Group ASA.....	89,778	32,701
* Komplett Bank ASA.....	12,096	7,824
* Kongsberg Automotive ASA.....	246,596	71,091
* Magseis Fairfield ASA.....	36,617	30,883
MPC Container Ships ASA.....	58,495	142,658
*Ω Norske Skog ASA.....	11,554	84,725
* Northern Ocean Ltd.....	10,134	12,393
* Norway Royal Salmon ASA.....	1,085	27,928
* Norwegian Energy Co. ASA.....	7,139	348,982
* NRC Group ASA.....	11,663	23,381
* Odfjell Drilling Ltd.....	24,848	59,627
Odfjell SE, Class A.....	8,358	47,934
* Odfjell Technology Ltd.....	4,141	9,756
OKEA ASA.....	4,119	17,328
Ω Okeanis Eco Tankers Corp.....	2,333	29,763
* Otello Corp. ASA.....	17,013	51,975
Pareto Bank ASA.....	7,034	38,519
* PGS ASA.....	96,338	66,278
* Q-Free ASA.....	15,214	10,400
Sandnes Sparebank.....	3,712	34,222
Ω Scatec ASA.....	15,613	186,434
*Ω Shelf Drilling Ltd.....	45,698	59,808
Sparebank 1 Oestlandet.....	10,520	129,974
SpareBank 1 Sorost-Norge.....	16,843	93,144
Sparebanken More.....	9,555	72,151
Stolt-Nielsen Ltd.....	5,183	110,440
Subsea 7 SA.....	66,229	596,894
TGS ASA.....	26,597	394,776
Wallenius Wilhelmsen ASA.....	28,724	192,557
TOTAL NORWAY.....		<u>5,539,798</u>
PHILIPPINES — (0.2%)		
8990 Holdings, Inc.....	158,000	26,657
AllHome Corp.....	98,300	8,623
Alliance Global Group, Inc.....	364,100	65,359
* Atlas Consolidated Mining & Development Corp.....	95,100	7,838
* Belle Corp.....	514,000	11,189
China Banking Corp.....	134,000	65,757
Cosco Capital, Inc.....	295,700	23,062
DMCI Holdings, Inc.....	494,700	85,311
DoubleDragon Corp.....	56,800	7,946
First Philippine Holdings Corp.....	35,390	41,409
GT Capital Holdings, Inc.....	10,345	85,156
Holcim Philippines, Inc.....	9,900	809
* Integrated Micro-Electronics, Inc.....	65,800	8,239
LT Group, Inc.....	276,500	44,169
Megaworld Corp.....	819,000	33,613
Metropolitan Bank & Trust Co.....	93,500	82,474
Nickel Asia Corp.....	105,900	10,524
* Petron Corp.....	425,100	22,135
* Philcomsat Holdings Corp.....	10,942	63
Philex Mining Corp.....	281,400	16,605
* Philippine National Bank.....	19,943	6,478

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
PHILIPPINES — (Continued)		
* Phoenix Petroleum Philippines, Inc.....	68,700	\$ 12,149
* Pilipinas Shell Petroleum Corp.....	33,500	10,832
Puregold Price Club, Inc.....	96,600	52,934
RFM Corp.....	131,000	9,274
Rizal Commercial Banking Corp.....	59,520	21,473
Robinsons Land Corp.....	313,031	96,630
Robinsons Retail Holdings, Inc.....	60,780	61,141
San Miguel Corp.....	51,260	98,116
Security Bank Corp.....	77,160	126,841
* Top Frontier Investment Holdings, Inc.....	3,550	7,382
Union Bank of the Philippines.....	75,083	110,004
TOTAL PHILIPPINES.....		<u>1,260,192</u>
POLAND — (0.3%)		
AB SA.....	2,231	17,913
* Alior Bank SA.....	10,233	55,406
Alumetal SA.....	1,300	19,351
Amica SA.....	1,011	15,416
Asseco Poland SA.....	5,474	85,295
Bank Handlowy w Warszawie SA.....	5,520	70,072
* Bank Ochrony Srodowiska SA.....	9,806	16,236
Ciech SA.....	5,187	44,399
Cognor Holding SA.....	27,036	25,045
ComArch SA.....	726	28,382
Cyfrowy Polsat SA.....	6,000	25,862
Develia SA.....	100,947	52,579
Dom Development SA.....	609	11,122
Echo Investment SA.....	21,847	14,575
* Enea SA.....	51,599	105,361
Fabryki Mebli Forte SA.....	2,722	17,078
* Famur SA.....	55,757	38,408
* Grupa Azoty SA.....	8,145	75,826
Grupa Lotos SA.....	15,618	273,454
* Jastrzebska Spolka Weglowa SA.....	9,070	98,866
Kernel Holding SA.....	9,383	52,640
Lubelski Wegiel Bogdanka SA.....	1,672	19,490
* mBank SA.....	1,977	94,570
* PGE Polska Grupa Energetyczna SA.....	113,105	252,872
* Tauron Polska Energia SA.....	218,550	154,255
VRG SA.....	30,608	26,092
Warsaw Stock Exchange.....	2,325	17,734
* Wawel SA.....	24	2,442
* Zespol Elektrowni Patnow Adamow Konin SA.....	3,104	18,890
TOTAL POLAND.....		<u>1,729,631</u>
PORTUGAL — (0.4%)		
Altri SGPS SA.....	33,412	197,147
Banco Comercial Portugues SA, Class R.....	2,687,657	398,817
Corticeira Amorim SGPS SA.....	12,616	134,248
Galp Energia SGPS SA.....	39,518	417,135
* Greenvolt-Energias Renovaveis SA.....	7,784	70,304
Ibersol SGPS SA.....	4,207	25,404
Mota-Engil SGPS SA.....	22,523	28,293
Navigator Co. SA.....	91,338	376,946
NOS SGPS SA.....	93,252	352,256
Novabase SGPS SA.....	4,522	22,273
Sonae SGPS SA.....	376,748	428,654
TOTAL PORTUGAL.....		<u>2,451,477</u>

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
QATAR — (0.2%)		
Aamal Co.....	303,573	\$ 97,399
Baladna.....	116,412	55,740
Barwa Real Estate Co.....	223,562	221,617
Commercial Bank PSQC.....	22,167	44,661
Doha Bank QPSC.....	162,450	111,900
Doha Insurance Co. QSC.....	77,894	46,890
* Gulf International Services QSC.....	191,307	105,293
Gulf Warehousing Co.....	24,568	29,614
* Investment Holding Group.....	73,293	39,317
Mannai Corp. QSC.....	21,980	58,903
* Mazaya Real Estate Development QPSC.....	37,816	8,705
Ooredoo QPSC.....	6,290	16,136
Qatar Industrial Manufacturing Co. QSC.....	45,582	46,446
Qatar Insurance Co. SAQ.....	157,947	102,136
Qatar National Cement Co. QSC.....	53,035	71,033
* Salam International Investment Ltd. QSC.....	177,511	42,194
United Development Co. QSC.....	339,183	141,858
Vodafone Qatar QSC.....	193,886	88,980
TOTAL QATAR.....		<u>1,328,822</u>
RUSSIA — (0.0%)		
*†† Etalon Group PLC, GDR.....	30,431	0
* Global Ports Investments PLC, GDR.....	3,189	0
*†† Globaltrans Investment PLC, GDR.....	16,500	0
*†† Lenta International Co. PJSC, GDR.....	3,874	0
*†† Magnitogorsk Iron & Steel Works PJSC, GDR.....	22,423	0
* O'Key Group SA, GDR.....	7,059	0
*†† QIWI PLC, Sponsored ADR.....	4,400	0
*†† Ros Agro PLC, GDR.....	14,783	0
*†† RusHydro PJSC, ADR.....	154,685	0
*†† Tatneft PJSC, Sponsored ADR.....	10,602	0
*†† VK Co. Ltd., GDR.....	13,581	0
*†† VTB Bank PJSC, GDR.....	176,858	0
SAUDI ARABIA — (1.0%)		
* Abdul Mohsen Al-Hokair Tourism and Development Co.....	9,673	27,423
Al Babbain Power & Telecommunication Co.....	8,017	50,307
* Al Etihad Cooperative Insurance Co.....	5,479	20,499
* Al Hassan Ghazi Ibrahim Shaker Co.....	7,787	38,165
* Al Jouf Cement Co.....	25,103	70,120
* Al Khaleej Training & Education Co.....	10,596	43,966
* AlAbdullatif Industrial Investment Co.....	5,897	30,440
* AlJazira Takaful Ta'awuni Co.....	6,327	27,301
Arab National Bank.....	5,552	45,918
Arabian Cement Co.....	13,603	138,780
Arriyadh Development Co.....	9,283	57,173
Bank Al-Jazira.....	67,567	476,080
* Basic Chemical Industries Ltd.....	1,878	19,717
* Buruj Cooperative Insurance Co.....	4,896	25,107
* Chubb Arabia Cooperative Insurance Co.....	4,595	22,595
City Cement Co.....	11,703	72,214
* Dar Al Arkan Real Estate Development Co.....	166,461	562,206
* Dur Hospitality Co.....	14,360	89,995
Eastern Province Cement Co.....	3,868	45,282
Electrical Industries Co.....	6,406	42,092
* Emaar Economic City.....	37,963	102,907
Etihad Etisalat Co.....	66,835	674,841
Fitaihi Holding Group.....	4,088	35,705
* Gulf General Cooperative Insurance Co.....	9,428	22,311

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
Gulf Insurance Group.....	6,660	\$ 43,801
Hail Cement Co.....	16,024	57,289
* Jazan Energy & Development Co.....	8,139	35,126
L'Azurde Co. for Jewelry.....	8,557	34,465
* Methanol Chemicals Co.....	9,989	99,198
* Middle East Healthcare Co.....	4,236	39,486
* Middle East Specialized Cables Co.....	6,218	22,136
* Mobile Telecommunications Co. Saudi Arabia.....	82,390	258,948
Najran Cement Co.....	27,437	110,425
National Co. for Glass Industries.....	2,577	24,733
National Gypsum.....	4,691	33,448
* National Industrialization Co.....	56,645	251,287
Northern Region Cement Co.....	29,050	91,215
Sahara International Petrochemical Co.....	36,514	466,028
Saudi Chemical Co. Holding.....	13,699	108,489
Saudi Industrial Services Co.....	13,171	72,047
Saudi Investment Bank.....	47,808	267,989
* Saudi Kayan Petrochemical Co.....	133,648	543,233
* Saudi Marketing Co.....	2,115	12,028
Saudi Pharmaceutical Industries & Medical Appliances Corp.....	3,596	26,835
* Saudi Printing & Packaging Co.....	7,870	34,184
* Saudi Public Transport Co.....	13,586	59,564
* Saudi Reinsurance Co.....	14,082	61,213
* Saudi Steel Pipe Co.....	2,289	13,506
* Seera Group Holding.....	46,127	203,979
* Sinad Holding Co.....	15,976	64,031
Tabuk Cement Co.....	16,107	66,284
Umm Al-Qura Cement Co.....	8,146	49,440
United International Transportation Co.....	9,902	127,525
* Yamama Cement Co.....	25,111	197,214
Yanbu Cement Co.....	21,138	208,738
* Zamil Industrial Investment Co.....	10,609	54,497
TOTAL SAUDI ARABIA.....		6,479,525
SINGAPORE — (0.7%)		
*†† AssetCo PLC.....	343,400	0
* Avara Ltd.....	100,900	17,159
BRC Asia Ltd.....	9,200	11,157
Bukit Sembawang Estates Ltd.....	45,200	163,589
China Aviation Oil Singapore Corp. Ltd.....	74,600	46,449
China Sunshine Chemical Holdings Ltd.....	89,700	28,209
Chip Eng Seng Corp. Ltd.....	116,100	53,814
Civmec Ltd.....	27,600	12,012
* COSCO Shipping International Singapore Co. Ltd.....	395,800	56,575
CSE Global Ltd.....	90,200	30,036
Del Monte Pacific Ltd.....	197,000	50,663
Delfi Ltd.....	106,300	56,248
†† Ezion Holdings Ltd.....	1,083,800	6,355
#*†† Ezra Holdings Ltd.....	468,200	698
Far East Orchard Ltd.....	64,355	50,876
First Resources Ltd.....	142,000	142,168
Food Empire Holdings Ltd.....	59,800	22,544
Frasers Property Ltd.....	71,200	54,201
Frencken Group Ltd.....	94,300	83,719
Fu Yu Corp. Ltd.....	116,400	22,364
Geo Energy Resources Ltd.....	40,900	12,631
Golden Agri-Resources Ltd.....	1,767,100	332,726
Great Eastern Holdings Ltd.....	1,000	14,069
GuocoLand Ltd.....	77,700	90,124

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
Ho Bee Land Ltd.....	50,700	\$ 102,485
Hong Fok Corp. Ltd.....	106,790	73,558
Hong Leong Asia Ltd.....	61,800	33,124
Hotel Grand Central Ltd.....	35,281	25,238
Hutchison Port Holdings Trust.....	1,404,000	330,627
*†† Hyflux Ltd.....	124,600	0
Indofood Agri Resources Ltd.....	57,000	13,233
ISDN Holdings Ltd.....	63,300	23,678
Japfa Ltd.....	161,600	68,414
* Mandarin Oriental International Ltd.....	67,600	134,072
Marco Polo Marine, Ltd.....	601,700	13,913
Mewah International, Inc.....	86,100	21,898
NetLink NBN Trust.....	601,400	418,172
Olam Group Ltd.....	125,120	147,363
OUE Ltd.....	79,600	75,523
Oxley Holdings Ltd.....	261,197	33,871
Pan-United Corp. Ltd.....	35,100	11,465
QAF Ltd.....	53,800	33,103
Samudera Shipping Line Ltd.....	67,100	54,579
Sembcorp Industries Ltd.....	169,500	357,625
* Sembcorp Marine Ltd.....	4,754,800	375,576
* SIA Engineering Co. Ltd.....	13,700	24,044
SIIC Environment Holdings Ltd.....	349,300	51,825
Sinarmas Land Ltd.....	163,500	22,974
Singapore Land Group Ltd.....	50,200	90,069
Stamford Land Corp. Ltd.....	158,080	44,067
*†† Swiber Holdings Ltd.....	92,600	1,367
Tai Sin Electric Ltd.....	34,116	9,616
Tiong Woon Corp. Holding Ltd.....	30,600	11,914
Tuan Sing Holdings Ltd.....	206,377	56,942
UOB-Kay Hian Holdings Ltd.....	82,809	85,840
UOL Group Ltd.....	111,700	603,502
Wee Hur Holdings Ltd.....	60,800	9,272
Wing Tai Holdings Ltd.....	122,600	150,038
TOTAL SINGAPORE.....		4,867,373
SOUTH AFRICA — (1.1%)		
Absa Group Ltd.....	3,473	35,590
Adcock Ingram Holdings Ltd.....	11,334	34,888
Advtech Ltd.....	87,594	86,838
AECI Ltd.....	21,022	115,167
African Rainbow Minerals Ltd.....	19,025	268,149
Alexander Forbes Group Holdings Ltd.....	68,401	19,939
Altron Ltd., Class A.....	34,495	17,066
Alviva Holdings Ltd.....	32,995	45,435
AngloGold Ashanti Ltd., Sponsored ADR.....	37,359	549,551
Aspen Pharmacare Holdings Ltd.....	52,774	462,523
Astral Foods Ltd.....	6,825	82,219
* Aveng Ltd.....	13,124	14,605
Barloworld Ltd.....	34,363	189,615
Bidvest Group Ltd.....	22,509	289,813
* Blue Label Telecoms Ltd.....	62,033	26,481
Cashbuild Ltd.....	1,288	19,553
DataTec Ltd.....	61,977	163,961
* Distell Group Holdings Ltd.....	4,570	46,766
DRDGOLD Ltd.....	51,061	31,729
Grindrod Ltd.....	73,728	39,238
Grindrod Shipping Holdings Ltd.....	2,680	48,161
Harmony Gold Mining Co. Ltd.....	32,476	103,742

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
Harmony Gold Mining Co. Ltd., Sponsored ADR.....	75,442	\$ 246,695
Hudaco Industries Ltd.....	3,075	27,657
Investec Ltd.....	36,180	193,313
Invicta Holdings Ltd.....	8,097	13,288
KAP Industrial Holdings Ltd.....	377,243	98,159
Lewis Group Ltd.....	12,017	37,457
Libstar Holdings Ltd.....	33,738	10,913
Life Healthcare Group Holdings Ltd.....	203,975	241,664
Merafe Resources Ltd.....	340,993	29,383
Metair Investments Ltd.....	34,895	56,743
Momentum Metropolitan Holdings.....	190,267	168,025
Motus Holdings Ltd.....	23,913	161,438
Mpact Ltd.....	23,171	43,090
* Murray & Roberts Holdings Ltd.....	76,545	48,576
* Nampak Ltd.....	93,049	13,797
Nedbank Group Ltd.....	72,845	952,212
Netcare Ltd.....	154,040	141,185
Old Mutual Ltd.....	968,119	660,341
Omnia Holdings Ltd.....	31,449	120,871
Ω Pepkor Holdings Ltd.....	147,323	179,235
Raubex Group Ltd.....	28,364	62,874
RCL Foods Ltd.....	33,526	21,647
Reunert Ltd.....	14,279	35,254
RFG Holdings Ltd.....	7,355	5,124
Royal Bafokeng Platinum Ltd.....	20,360	183,039
* Sappi Ltd.....	115,181	381,434
Standard Bank Group Ltd.....	3,361	32,380
Super Group Ltd.....	57,024	96,269
* Telkom SA SOC Ltd.....	60,940	159,666
Tiger Brands Ltd.....	17,036	168,721
* Tsogo Sun Hotels Ltd.....	161,714	35,518
Wilson Bayly Holmes-Ovcon Ltd.....	12,274	66,739
TOTAL SOUTH AFRICA.....		7,383,736
SOUTH KOREA — (3.8%)		
ABOV Semiconductor Co. Ltd.....	2,056	16,642
Advanced Process Systems Corp.....	1,767	24,721
* Aekyung Industrial Co. Ltd.....	1,589	18,234
* Agabang&Company.....	4,211	10,084
* Ajin Industrial Co. Ltd.....	7,583	17,215
* ALUKO Co. Ltd.....	7,684	18,523
* Amotech Co. Ltd.....	1,746	36,163
* Ananti, Inc.....	14,678	80,180
APS Holdings Corp.....	2,621	19,599
Asia Cement Co. Ltd.....	3,780	34,177
ASIA Holdings Co. Ltd.....	317	30,346
Asia Paper Manufacturing Co. Ltd.....	1,034	28,937
Aurora World Corp.....	2,182	14,260
Autech Corp.....	2,921	17,767
Avaco Co. Ltd.....	1,836	15,533
Baiksang Co. Ltd.....	1,801	14,338
Binggrae Co. Ltd.....	887	32,722
BNK Financial Group, Inc.....	48,172	252,061
Bookook Securities Co. Ltd.....	475	8,163
Boryung.....	7,484	64,713
* Bumyang Construction Co. Ltd.....	5,265	18,159
BYC Co. Ltd.....	48	15,704
Byucksan Corp.....	12,763	27,174
* Capro Corp.....	3,528	8,053

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Carelabs Co. Ltd.....	1,410	\$ 7,325
Cell Biotech Co. Ltd.....	844	8,988
Changhae Ethanol Co. Ltd.....	1,848	18,027
* ChinHung International, Inc.....	13,013	17,357
* Choil Aluminum Co. Ltd.....	11,866	20,036
Chongkundang Holdings Corp.....	729	33,592
Choong Ang Vaccine Laboratory.....	1,867	18,358
CJ CheilJedang Corp.....	981	295,687
CJ Corp.....	3,226	198,233
CJ Freshway Corp.....	1,175	33,449
CJ Logistics Corp.....	1,739	156,070
* CJ Seafood Corp.....	3,352	8,517
CKD Bio Corp.....	630	14,627
CLIO Cosmetics Co. Ltd.....	737	8,111
* CoAsia Corp.....	2,721	14,774
* Com2uS Holdings Corp.....	671	28,182
* Coreana Cosmetics Co. Ltd.....	6,627	15,419
Cosmax, Inc.....	1,462	77,990
* Cosmecca Korea Co. Ltd.....	1,266	9,631
Cuckoo Holdings Co. Ltd.....	1,180	15,700
Cuckoo Homesys Co. Ltd.....	877	21,303
Cymechs, Inc.....	618	7,051
D.I Corp.....	4,636	23,206
Dae Hwa Pharmaceutical Co. Ltd.....	1,907	10,510
Dae Won Kang Up Co. Ltd.....	12,341	30,126
Daebongls Co. Ltd.....	2,395	15,899
Daechang Co. Ltd.....	17,888	20,705
Daedong Corp.....	2,582	25,721
Daeduck Electronics Co. Ltd.....	6,699	147,442
Daehan New Pharm Co. Ltd.....	2,847	23,449
* Dae-II Corp.....	4,051	14,268
Daesang Corp.....	4,306	72,324
Daesang Holdings Co. Ltd.....	3,226	20,588
Daesung Holdings Co. Ltd.....	420	26,514
* Daesung Industrial Co. Ltd.....	3,004	11,982
* Daewon Cable Co. Ltd.....	10,930	13,021
* Daewon Media Co. Ltd.....	2,666	29,408
Daewon Pharmaceutical Co. Ltd.....	3,345	45,804
* Daewoo Engineering & Construction Co. Ltd.....	42,035	170,292
Daihan Pharmaceutical Co. Ltd.....	1,150	24,289
Daishin Securities Co. Ltd.....	6,759	80,583
Daiyang Metal Co. Ltd.....	4,030	11,448
* Danal Co. Ltd.....	12,840	73,968
* Dasan Networks, Inc.....	5,252	23,501
* Dayou Plus Co. Ltd.....	20,660	15,122
DB Financial Investment Co. Ltd.....	6,876	27,475
DB HiTek Co. Ltd.....	7,004	243,850
DB Insurance Co. Ltd.....	10,029	466,752
Deutsch Motors, Inc.....	5,107	34,440
DGB Financial Group, Inc.....	36,673	218,383
DI Dong Il Corp.....	2,410	33,927
Digital Daesung Co. Ltd.....	2,887	15,894
DL Holdings Co. Ltd.....	2,847	142,675
DMS Co. Ltd.....	6,579	27,235
DNF Co. Ltd.....	2,385	28,675
Dong-A Hwasung Co. Ltd.....	1,979	13,764
Dong-A Socio Holdings Co. Ltd.....	815	62,752
Dong-A ST Co. Ltd.....	684	32,478
Dong-Ah Geological Engineering Co. Ltd.....	1,769	23,302

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Dongbang Transport Logistics Co. Ltd.....	11,205	\$ 24,866
Dongkuk Steel Mill Co. Ltd.....	14,483	148,540
Dongkuk Structures & Construction Co. Ltd.....	8,156	43,826
Dongwha Pharm Co. Ltd.....	3,460	28,179
Dongwon Development Co. Ltd.....	6,637	21,192
Dongwon F&B Co. Ltd.....	296	34,671
Dongwon Industries Co. Ltd.....	293	50,657
* Dongyang Steel Pipe Co. Ltd.....	22,749	18,959
Doosan Bobcat, Inc.....	10,089	242,335
Doosan Co. Ltd.....	794	42,914
DoubleUGames Co. Ltd.....	1,391	45,380
Dreamtech Co. Ltd.....	6,678	48,036
* DSC Investment, Inc.....	3,376	12,363
* Duksan Hi-Metal Co. Ltd.....	4,612	28,216
* Duksan Techopia Co. Ltd.....	1,320	16,381
Duksung Co. Ltd.....	1,718	8,498
DY Corp.....	2,973	16,696
Easy Holdings Co. Ltd.....	11,546	32,408
eBEST Investment & Securities Co. Ltd.....	3,852	19,870
Ecoplastic Corp.....	5,979	14,208
E-MART, Inc.....	4,315	376,052
* EMKOREA Co. Ltd.....	3,593	9,002
ENF Technology Co. Ltd.....	1,156	27,298
Estechpharma Co. Ltd.....	2,011	13,029
Eugene Investment & Securities Co. Ltd.....	15,514	34,736
* E-World.....	5,556	8,683
FarmStory Co. Ltd.....	10,797	21,053
Fila Holdings Corp.....	3,607	84,586
Fine Semitech Corp.....	3,380	40,790
Gabia, Inc.....	1,357	12,348
Gaon Cable Co. Ltd.....	784	14,357
Gemvaxlink Co. Ltd.....	14,448	14,565
* Genie Music Corp.....	7,762	27,069
GENOLUTION, Inc.....	1,063	10,555
Genoray Co. Ltd.....	1,571	10,820
Global Standard Technology Co. Ltd.....	1,206	21,282
Gradiant Corp.....	2,207	31,961
Green Cross Holdings Corp.....	2,584	41,057
GS Engineering & Construction Corp.....	13,519	310,793
* GS Global Corp.....	14,500	40,082
GS Holdings Corp.....	9,868	316,313
GS Retail Co. Ltd.....	8,027	151,974
Gwangju Shinsegae Co. Ltd.....	840	21,258
Hae In Corp.....	2,599	15,672
Haesung Industrial Co. Ltd.....	2,832	25,015
Halla Corp.....	2,965	9,480
Halla Holdings Corp.....	1,278	38,282
Han Kuk Carbon Co. Ltd.....	5,432	58,488
Hana Pharm Co. Ltd.....	872	12,202
HanChang Paper Co. Ltd.....	12,299	16,437
* Hancom, Inc.....	3,305	44,173
Handok, Inc.....	1,695	23,733
Handsome Co. Ltd.....	3,194	76,581
Hanil Cement Co. Ltd.....	3,538	38,927
Hanil Holdings Co. Ltd.....	2,225	18,618
Hanil Hyundai Cement Co. Ltd.....	610	12,179
Hanjin Transportation Co. Ltd.....	2,502	51,748
Hankook Tire & Technology Co. Ltd.....	15,566	417,256
* Hankuk Steel Wire Co. Ltd.....	3,752	13,212

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
HanmiGlobal Co. Ltd.....	2,096	\$ 19,099
Hannong Chemicals, Inc.....	1,730	18,048
Hansae Co. Ltd.....	3,681	47,593
Hanshin Construction Co. Ltd.....	1,594	14,908
Hanshin Machinery Co.....	8,814	61,833
Hansol Holdings Co. Ltd.....	6,864	18,528
Hansol HomeDeco Co. Ltd.....	24,580	26,888
Hansol Logistics Co. Ltd.....	6,962	18,256
Hansol Paper Co. Ltd.....	3,464	38,089
* Hansol Technics Co. Ltd.....	5,680	26,233
Hanwha Aerospace Co. Ltd.....	1,544	76,910
Hanwha Corp.....	9,798	208,317
Hanwha Investment & Securities Co. Ltd.....	30,496	78,577
* Hanwha Life Insurance Co. Ltd.....	23,234	41,291
Hanyang Eng Co. Ltd.....	2,781	33,420
Hanyang Securities Co. Ltd.....	2,469	21,124
Harim Co. Ltd.....	8,073	17,719
HB Technology Co. Ltd.....	10,732	16,166
HD Hyundai Co. Ltd.....	9,528	417,798
HDC Hyundai Engineering Plastics Co. Ltd.....	2,805	8,811
Hecto Financial Co. Ltd.....	711	11,540
Hitejinro Holdings Co. Ltd.....	1,659	14,898
* Home Center Holdings Co. Ltd.....	14,297	15,852
HS Industries Co. Ltd.....	7,260	28,394
* Hugel, Inc.....	678	70,208
* Humax Co. Ltd.....	6,520	18,819
Humedix Co. Ltd.....	632	11,670
* Huneed Technologies.....	1,951	11,989
Huons Co. Ltd.....	918	26,637
Huons Global Co. Ltd.....	1,661	29,800
Husteel Co. Ltd.....	9,105	28,173
Huvis Corp.....	2,628	13,087
Huvitz Co. Ltd.....	3,099	26,187
Hwa Shin Co. Ltd.....	3,952	29,212
* Hwail Pharm Co. Ltd.....	8,763	18,219
Hwaseung Enterprise Co. Ltd.....	2,016	18,735
* Hyosung Chemical Corp.....	222	31,657
Hyosung Corp.....	1,932	114,227
* Hyosung Heavy Industries Corp.....	1,146	53,087
Hyosung TNC Corp.....	427	113,638
Hyundai Bioland Co. Ltd.....	2,118	20,432
Hyundai BNG Steel Co. Ltd.....	2,003	20,903
Hyundai Construction Equipment Co. Ltd.....	1,282	37,511
Hyundai Department Store Co. Ltd.....	3,069	157,638
* Hyundai Doosan Infracore Co. Ltd.....	23,557	101,304
* Hyundai Electric & Energy System Co. Ltd.....	3,248	68,899
Hyundai Elevator Co. Ltd.....	3,681	79,868
* Hyundai Energy Solutions Co. Ltd.....	986	38,406
Hyundai Engineering & Construction Co. Ltd.....	16,090	523,189
* HYUNDAI EVERDIGM Corp.....	3,438	22,388
Hyundai Glovis Co. Ltd.....	3,049	427,935
Hyundai Home Shopping Network Corp.....	1,138	45,850
Hyundai Marine & Fire Insurance Co. Ltd.....	11,540	291,510
Hyundai Motor Securities Co. Ltd.....	4,374	35,940
Hyundai Steel Co.....	18,104	476,209
Hyundai Wia Corp.....	3,635	191,308
HyVision System, Inc.....	2,537	33,251
i3system, Inc.....	1,374	20,883
Il Sung Construction Co. Ltd.....	8,095	21,688

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Iljin Electric Co. Ltd.....	4,127	\$ 21,427
Iljin Holdings Co. Ltd.....	6,410	32,722
iMarketKorea, Inc.....	4,396	35,111
InBody Co. Ltd.....	2,711	52,040
* Infinit HealthCare Co. Ltd.....	1,548	7,014
InfoBank Corp.....	1,456	16,830
Innocean Worldwide, Inc.....	1,362	47,825
InnoWireless, Inc.....	715	16,542
* Insun ENT Co. Ltd.....	6,474	44,595
* Insung Information Co. Ltd.....	8,677	15,548
Intelligent Digital Integrated Security Co. Ltd.....	805	15,396
* Interflex Co. Ltd.....	2,428	24,866
* Iones Co. Ltd.....	1,526	9,196
IS Dongseo Co. Ltd.....	2,486	77,245
i-SENS, Inc.....	1,249	33,332
ISU Chemical Co. Ltd.....	3,235	37,140
* Jahwa Electronics Co. Ltd.....	1,841	36,964
JB Financial Group Co. Ltd.....	21,369	122,844
JC Chemical Co. Ltd.....	2,870	18,903
* Jeju Semiconductor Corp.....	9,500	36,724
Jinsung T.E.C.....	2,323	19,535
JLS Co. Ltd.....	1,761	10,214
* JNK Heaters Co. Ltd.....	3,078	13,529
JVM Co. Ltd.....	1,407	22,121
JW Life Science Corp.....	891	9,478
* Kanglim Co. Ltd.....	19,090	21,434
Kangnam Jevisco Co. Ltd.....	1,043	18,568
KAON Media Co. Ltd.....	2,265	14,483
KCC Glass Corp.....	2,300	84,970
KCTC.....	5,539	20,359
* KEC Corp.....	19,317	40,767
KEPCO Plant Service & Engineering Co. Ltd.....	2,359	69,658
Keyang Electric Machinery Co. Ltd.....	4,355	10,551
KG Chemical Corp.....	2,199	47,746
KG Dongbu Steel.....	4,319	41,000
KG Eco Technology Service Co. Ltd.....	2,093	24,708
Kginicis Co. Ltd.....	2,707	28,827
KGMobilians Co. Ltd.....	3,236	17,480
KISWIRE Ltd.....	2,132	34,575
KIWOOM Securities Co. Ltd.....	2,792	181,807
KM Corp.....	2,027	12,018
Kolmar Korea Co. Ltd.....	2,435	72,987
Kolon Corp.....	1,344	25,985
Kolon Global Corp.....	1,233	18,675
Kolon Industries, Inc.....	3,416	144,214
Korea Cast Iron Pipe Industries Co. Ltd.....	2,203	13,713
* Korea Circuit Co. Ltd.....	2,209	34,974
Korea Electric Terminal Co. Ltd.....	1,169	50,758
Korea Export Packaging Industrial Co. Ltd.....	645	11,427
* Korea Information & Communications Co. Ltd.....	2,187	12,859
Korea Investment Holdings Co. Ltd.....	7,983	388,442
* Korea Line Corp.....	35,444	65,302
Korea Petrochemical Ind Co. Ltd.....	752	73,734
Korea United Pharm, Inc.....	1,778	35,183
Korean Reinsurance Co.....	14,363	97,500
KSS LINE Ltd.....	4,280	33,833
* KT Alpha Co. Ltd.....	3,330	16,009
KT Skylife Co. Ltd.....	6,256	43,328
KT Submarine Co. Ltd.....	3,719	18,683

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
KTB Investment & Securities Co. Ltd.....	5,561	\$ 19,478
KTCS Corp.....	8,880	14,987
Kukdo Chemical Co. Ltd.....	1,033	40,445
* Kukdong Corp.....	7,456	10,038
* Kumho HT, Inc.....	30,535	30,220
Kumho Petrochemical Co. Ltd.....	3,162	315,865
* Kumho Tire Co., Inc.....	16,572	45,250
KUMHOE&C Co. Ltd.....	3,880	24,853
Kumkang Kind Co. Ltd.....	4,208	23,277
Kwang Dong Pharmaceutical Co. Ltd.....	5,855	29,311
Kyeryong Construction Industrial Co. Ltd.....	2,392	45,251
Kyobo Securities Co. Ltd.....	4,800	23,894
Kyung Dong Navien Co. Ltd.....	1,528	47,084
Kyungbang Co. Ltd.....	2,863	29,059
* Kyungchang Industrial Co. Ltd.....	3,820	7,711
Kyung-In Synthetic Corp.....	6,925	31,298
LB Semicon, Inc.....	5,733	41,965
LG Display Co. Ltd.....	29,438	348,025
LG HelloVision Co. Ltd.....	4,770	20,988
LG Uplus Corp.....	24,296	234,119
* Lock & Lock Co. Ltd.....	5,368	34,178
LOT Vacuum Co. Ltd.....	3,553	34,479
Lotte Chemical Corp.....	1,533	208,576
Lotte Chilsung Beverage Co. Ltd.....	618	84,488
Lotte Confectionery Co. Ltd.....	519	46,984
Lotte Corp.....	6,376	183,513
* Lotte Data Communication Co.....	593	12,507
LOTTE Fine Chemical Co. Ltd.....	2,949	149,595
Lotte Shopping Co. Ltd.....	1,382	101,672
LS Corp.....	3,658	166,006
LS Electric Co. Ltd.....	2,670	119,353
* LVMC Holdings.....	9,650	22,041
LX Hausys Ltd.....	873	29,336
LX International Corp.....	6,246	158,264
Macrogen, Inc.....	1,592	32,117
Maeil Dairies Co. Ltd.....	532	24,354
MAKUS, Inc.....	1,866	12,029
Mando Corp.....	5,656	250,032
* ME2ON Co. Ltd.....	2,323	8,284
* Medy-Tox, Inc.....	291	25,899
Meerecompany, Inc.....	947	15,517
Meritz Financial Group, Inc.....	6,259	126,428
Meritz Securities Co. Ltd.....	57,130	213,230
MiCo Ltd.....	6,011	42,568
Mirae Asset Securities Co. Ltd.....	57,700	293,224
Miwon Holdings Co. Ltd.....	98	9,956
* Monalisa Co. Ltd.....	3,601	9,616
Moorim P&P Co. Ltd.....	5,847	20,223
Moorim Paper Co. Ltd.....	5,143	10,712
* Motrex Co. Ltd.....	2,673	25,428
* MS Autotech Co. Ltd.....	1,436	5,124
Multicampus Co. Ltd.....	168	5,463
Nam Hwa Construction Co. Ltd.....	2,501	13,949
Namhae Chemical Corp.....	2,788	20,843
Nasmedia Co. Ltd.....	550	10,523
* NDFOS Co. Ltd.....	2,190	12,540
NeoPharm Co. Ltd.....	851	13,569
* Neowiz.....	2,553	54,433
* Nepes Ark Corp.....	1,026	23,923

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
New Power Plasma Co. Ltd.....	3,326	\$ 11,993
Nexen Tire Corp.....	7,708	36,775
NH Investment & Securities Co. Ltd.....	31,442	241,038
NI Steel Co. Ltd.....	2,431	9,354
NICE Holdings Co. Ltd.....	4,219	45,678
Nice Information & Telecommunication, Inc.....	884	17,233
NICE Total Cash Management Co. Ltd.....	2,560	9,998
Nong Woo Bio Co. Ltd.....	2,119	16,517
NongShim Co. Ltd.....	653	140,547
NOROO Paint & Coatings Co. Ltd.....	2,353	16,489
NPC.....	2,485	18,139
Oceanbridge Co. Ltd.....	1,031	10,105
OCI Co. Ltd.....	3,493	330,627
Okong Corp.....	2,812	8,317
Openbase, Inc.....	6,683	15,423
OptoElectronics Solutions Co. Ltd.....	619	11,123
* OPTRON-TEC, Inc.....	5,031	21,102
Orion Holdings Corp.....	1,643	19,052
Ottogi Corp.....	258	89,232
Paik Kwang Industrial Co. Ltd.....	5,088	17,313
* Pan Entertainment Co. Ltd.....	3,405	9,511
Pan Ocean Co. Ltd.....	47,515	206,830
* Pan-Pacific Co. Ltd.....	6,121	8,619
* Paradise Co. Ltd.....	3,934	41,191
Partron Co. Ltd.....	7,264	48,354
* PharmGen Science, Inc.....	2,381	13,930
Poongsan Corp.....	2,414	51,594
Posco International Corp.....	7,683	121,877
* Power Logics Co. Ltd.....	6,699	32,188
* PowerNet Technologies Corp.....	3,363	10,580
Protec Co. Ltd.....	1,431	27,136
Pulmuone Co. Ltd.....	2,268	23,636
Pungkuk Ethanol Co. Ltd.....	1,107	13,015
QSI Co. Ltd.....	2,107	20,554
Rayence Co. Ltd.....	1,788	14,568
*†† Redrover Co. Ltd.....	4,378	1,156
* RFTech Co. Ltd.....	6,444	26,855
* S.Y. Co. Ltd.....	3,263	8,935
S-1 Corp.....	2,360	115,819
Sajo Industries Co. Ltd.....	390	13,111
* Sajodaerim Corp.....	742	14,293
* Sajodongaone Co. Ltd.....	16,995	18,691
SAMHWA Paints Industrial Co. Ltd.....	1,739	9,429
Samick Musical Instruments Co. Ltd.....	9,536	11,725
Samick THK Co. Ltd.....	2,172	22,466
Samji Electronics Co. Ltd.....	2,577	20,887
Samjin LND Co. Ltd.....	6,197	16,379
Samjin Pharmaceutical Co. Ltd.....	2,378	45,170
Samkee Corp.....	5,231	13,773
SAMPYO Cement Co. Ltd.....	8,391	27,554
Samsung Publishing Co. Ltd.....	775	15,824
Samsung Securities Co. Ltd.....	12,654	341,316
SAMT Co. Ltd.....	8,621	25,053
Samyang Foods Co. Ltd.....	574	45,569
Samyang Packaging Corp.....	765	11,422
* Samyoung Chemical Co. Ltd.....	5,365	12,519
* Sangbo Corp.....	8,884	10,663
* SDN Co. Ltd.....	11,212	23,271
SeAH Holdings Corp.....	197	14,719

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
SeAH Steel Corp.....	395	\$ 48,054
SeAH Steel Holdings Corp.....	440	52,440
Segyung Hitech Co. Ltd.....	604	9,671
Sempio Foods Co.....	397	11,345
* S-Energy Co. Ltd.....	2,604	8,876
Seojin System Co. Ltd.....	3,888	48,033
Seoul Semiconductor Co. Ltd.....	7,302	63,752
Seoulin Bioscience Co. Ltd.....	1,071	12,166
Seoyon E-Hwa Co. Ltd.....	2,282	15,681
* Sewon E&C Co. Ltd.....	36,242	24,895
Sewoon Medical Co. Ltd.....	5,329	14,380
SFA Engineering Corp.....	3,428	111,823
SGC e Tec E&C Co. Ltd.....	330	11,503
SGC Energy Co. Ltd.....	1,491	40,146
SH Energy & Chemical Co. Ltd.....	23,098	18,471
Shin Heung Energy & Electronics Co. Ltd.....	563	23,776
Shindaeyang Paper Co. Ltd.....	370	25,249
Shinsegae Engineering & Construction Co. Ltd.....	481	9,677
Shinsegae Information & Communication Co. Ltd.....	1,860	20,255
Shinsegae International, Inc.....	2,615	61,956
Shinsegae, Inc.....	1,577	265,799
* Shinsung E&G Co. Ltd.....	27,781	44,357
* Shinsung Tongsang Co. Ltd.....	12,783	30,516
* Shinwha Intertek Corp.....	8,653	32,977
* Shinwon Construction Co. Ltd.....	1,544	8,833
Shinwon Corp.....	13,837	18,276
* Showbox Corp.....	7,076	28,792
* Signetics Corp.....	10,089	13,907
SIMMTECH HOLDINGS Co. Ltd.....	7,163	22,018
Sinil Pharm Co. Ltd.....	1,745	13,107
SK Chemicals Co. Ltd.....	1,639	132,874
SK D&D Co. Ltd.....	1,980	39,316
SK Discovery Co. Ltd.....	2,498	69,298
SK Gas Ltd.....	772	66,998
SK Networks Co. Ltd.....	14,722	49,294
SK Securities Co. Ltd.....	75,787	44,480
SL Corp.....	3,492	84,456
*† S-MAC Co. Ltd.....	6,400	12,507
SNT Motiv Co. Ltd.....	1,600	54,269
* SNU Precision Co. Ltd.....	4,032	9,500
S-Oil Corp.....	506	36,065
* Solid, Inc.....	5,762	23,455
Songwon Industrial Co. Ltd.....	2,765	40,378
Soosan Heavy Industries Co. Ltd.....	6,373	15,200
Soulbrain Holdings Co. Ltd.....	1,089	17,821
SPC Samlip Co. Ltd.....	171	10,421
SPG Co. Ltd.....	2,138	24,307
STIC Investments, Inc.....	7,634	47,826
Suheung Co. Ltd.....	1,127	31,509
Sun Kwang Co. Ltd.....	709	51,415
Sung Kwang Bend Co. Ltd.....	4,963	42,667
* Sungchang Enterprise Holdings Ltd.....	15,703	25,518
Sungshin Cement Co. Ltd.....	3,983	29,998
Sungwoo Hitech Co. Ltd.....	11,668	48,302
Sunjin Co. Ltd.....	1,884	15,692
* Sunny Electronics Corp.....	10,494	22,918
* Suprema, Inc.....	815	14,961
Systems Technology, Inc.....	1,944	25,283
Tae Kyung Industrial Co. Ltd.....	2,320	11,299

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
*†† Taewoong Co. Ltd.....	3,164	\$ 25,309
Taeyoung Engineering & Construction Co. Ltd.....	4,126	21,812
TCC Steel.....	3,926	42,487
TechWing, Inc.....	2,455	33,088
TES Co. Ltd.....	2,135	34,513
* Thinkware Systems Corp.....	1,121	13,165
TK Corp.....	2,713	27,323
TKG Huchems Co. Ltd.....	3,216	49,855
Tongyang Life Insurance Co. Ltd.....	7,364	30,673
* Top Engineering Co. Ltd.....	3,622	17,584
Tovis Co. Ltd.....	3,257	22,864
TS Corp.....	13,340	31,651
* Tuksu Construction Co. Ltd.....	2,389	16,476
* TY Holdings Co. Ltd.....	5,063	72,015
TYM Corp.....	14,537	30,970
Ubiquoss Holdings, Inc.....	1,157	14,405
Ubiquoss, Inc.....	645	8,366
Uju Electronics Co. Ltd.....	1,424	24,094
Uni-Chem Co. Ltd.....	17,518	16,027
* Unick Corp.....	2,616	13,729
Unid Co. Ltd.....	1,083	80,412
Union Semiconductor Equipment & Materials Co. Ltd.....	4,024	23,815
Uniquet Corp.....	2,969	21,450
Value Added Technology Co. Ltd.....	1,125	28,711
Vieworks Co. Ltd.....	1,268	40,118
* Webzen, Inc.....	4,288	64,641
Welcron Co. Ltd.....	4,623	12,984
Wins Co. Ltd.....	1,360	15,204
WONIK IPS Co. Ltd.....	1,960	47,778
Wonik Materials Co. Ltd.....	1,400	34,385
Woojin, Inc.....	2,607	26,177
* Wooree Bio Co. Ltd.....	5,593	16,560
Woori Investment Bank Co. Ltd.....	77,941	54,874
* Woosu AMS Co. Ltd.....	4,427	13,591
* Woowon Development Co. Ltd.....	4,466	14,646
* Y-entec Co. Ltd.....	3,150	25,294
* YIK Corp.....	4,000	13,417
YMC Co. Ltd.....	1,653	7,872
YMT Co. Ltd.....	1,177	13,904
Youlchon Chemical Co. Ltd.....	1,557	28,124
Youngone Corp.....	2,125	66,127
Youngone Holdings Co. Ltd.....	996	36,827
Yuanta Securities Korea Co. Ltd.....	21,566	48,001
Zeus Co. Ltd.....	1,279	25,616
Zinus, Inc.....	1,781	65,120
TOTAL SOUTH KOREA.....		24,869,118
SPAIN — (1.3%)		
Acerinox SA.....	47,140	459,914
ACS Actividades de Construccion y Servicios SA.....	39,816	957,083
Ω Aedas Homes SA.....	4,796	82,174
Alantra Partners SA.....	834	11,160
Almirall SA.....	16,847	162,656
Applus Services SA.....	38,580	280,781
Atresmedia Corp. de Medios de Comunicacion SA.....	32,384	99,514
Azkoyen SA.....	2,368	15,379
Banco de Sabadell SA.....	1,486,006	951,435
Bankinter SA.....	197,117	970,513
Construcciones y Auxiliar de Ferrocarriles SA.....	5,087	150,622

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)		
Ebro Foods SA.....	15,774	\$ 262,495
Elecnor SA.....	10,143	119,874
Enagas SA.....	63,498	1,253,365
Ence Energia y Celulosa SA.....	46,489	154,000
Ercros SA.....	34,553	129,609
Faes Farma SA.....	80,156	341,843
Fomento de Construcciones y Contratas SA.....	13,600	134,755
Ω Gestamp Automocion SA.....	49,355	189,867
Grupo Catalana Occidente SA.....	12,282	366,256
Iberpapel Gestion SA.....	2,972	42,513
Indra Sistemas SA.....	6,531	59,744
Linea Directa Aseguradora SA Cia de Seguros y Reaseguros.....	68,239	75,732
Mapfre SA.....	303,219	489,743
Ω Metrovacesa SA.....	13,548	94,267
Miquel y Costas & Miquel SA.....	3,504	45,172
Ω Neinor Homes SA.....	7,414	79,745
* Obrascon Huarte Lain SA.....	111,712	66,814
Prosegur Cia de Seguridad SA.....	25,682	45,801
Ω Talgo SA.....	6,593	19,605
* Tubacex SA.....	21,779	45,684
Ω Unicaja Banco SA.....	405,633	350,875
Vocento SA.....	1,852	1,233
TOTAL SPAIN.....		<u>8,510,223</u>
SWEDEN — (1.9%)		
Ω AcadeMedia AB.....	24,057	118,520
AFRY AB.....	18,515	282,721
Ω Alimak Group AB.....	1,775	15,813
Alligo AB, Class B.....	4,669	47,943
Ω Ambea AB.....	9,051	44,618
AQ Group AB.....	2,586	72,900
* Arise AB.....	7,896	42,428
Arjo AB, Class B.....	31,612	173,654
BE Group AB.....	1,190	15,038
Beijer Electronics Group AB.....	6,362	42,205
Bergman & Beving AB.....	6,955	73,865
Besqab AB.....	1,299	13,535
Betsson AB, Class B.....	31,487	217,656
* Better Collective AS.....	5,540	87,997
Bilia AB, Class A.....	17,015	240,413
BillerudKorsnas AB.....	48,041	619,659
Bjorn Borg AB.....	2,444	9,429
Boule Diagnostics AB.....	243	625
Ω Bravida Holding AB.....	24,046	243,521
Bulten AB.....	4,289	30,213
Byggmax Group AB.....	20,409	99,092
* Careium AB.....	6,752	8,053
Catella AB.....	9,935	33,448
* Catena Media PLC.....	10,621	34,326
* Cavotec SA.....	8,312	14,341
Clas Ohlson AB, Class B.....	9,456	107,261
Cloetta AB, Class B.....	62,283	124,663
Ω Coor Service Management Holding AB.....	20,012	165,692
Ω Dometic Group AB.....	61,530	417,279
* Dorco AB.....	6,752	10,587
* Duni AB.....	9,087	86,899
Ω Dustin Group AB.....	17,011	116,158
Eastnine AB.....	4,151	41,769
Elanders AB, Class B.....	4,978	74,339

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
* Enea AB.....	4,344	\$ 39,252
Fagerhult AB.....	15,468	84,143
Fenix Outdoor International AG.....	548	49,134
FormPipe Software AB.....	12,075	33,532
Granges AB.....	29,575	274,227
* Haldex AB.....	13,956	87,139
Hanza Holding AB.....	2,893	15,854
Hexpol AB.....	42,406	442,297
* Humana AB.....	9,709	45,653
* IAR Systems Group AB.....	1,899	24,302
* International Petroleum Corp.....	27,926	341,005
Intrum AB.....	18,819	401,973
Inwido AB.....	18,001	218,427
JM AB.....	13,502	250,564
Kabe Group AB, Class B.....	1,056	20,859
* Karnov Group AB.....	18,898	121,824
* Karo Pharma AB.....	7,560	37,831
Kindred Group PLC, SDR.....	41,497	365,466
KNOW IT AB.....	5,782	170,897
Lindab International AB.....	26,759	468,373
Loomis AB.....	19,819	558,861
* Medivir AB, Class B.....	12,524	10,098
Mekonomen AB.....	11,721	137,782
* Millicom International Cellular SA, SDR.....	45,564	716,451
Modern Times Group MTG AB, Class B.....	25,460	263,526
* Momentum Group AB.....	4,669	26,752
Ω Munters Group AB.....	25,448	189,792
NCC AB, Class B.....	18,270	189,738
Nederman Holding AB.....	1,482	27,113
* Net Insight AB, Class B.....	81,948	33,953
New Wave Group AB, Class B.....	15,102	231,470
Nolato AB, Class B.....	11,790	70,949
* Nordic Entertainment Group AB, Class B.....	1,678	49,821
Nordic Waterproofing Holding AB.....	5,586	80,630
* Ovzon AB.....	3,173	13,431
Peab AB, Class B.....	52,673	359,358
Prevas AB, Class B.....	2,336	26,230
Pricer AB, Class B.....	28,295	55,114
Proact IT Group AB.....	4,974	43,843
Probi AB.....	876	21,291
Ratos AB, Class B.....	54,687	273,964
Rejlers AB.....	3,883	53,449
Rottneros AB.....	28,710	45,260
Saab AB, Class B.....	12,583	455,172
* Scandi Standard AB.....	2,963	11,017
Securitas AB, Class B.....	880	8,899
Semcon AB.....	4,616	51,189
* Sensys Gatso Group AB.....	183,590	18,937
* Serneke Group AB.....	3,259	13,164
* Solid Forsakring AB.....	2,618	12,576
SSAB AB, Class A.....	54,444	263,475
SSAB AB, Class B.....	149,207	684,590
* Stillfront Group AB.....	71,717	187,928
Systemair AB.....	4,846	29,328
Tele2 AB, Class B.....	1	11
Tethys Oil AB.....	8,727	58,644
TF Bank AB.....	725	12,333
VBG Group AB, Class B.....	3,638	46,401
TOTAL SWEDEN.....		<u>12,551,952</u>

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (4.5%)		
Adecco Group AG.....	28,434	\$1,001,645
Allreal Holding AG.....	4,110	679,989
ALSO Holding AG.....	1,266	234,724
* ams-OSRAM AG.....	54,749	451,929
Arbonia AG.....	16,275	231,452
Autoneum Holding AG.....	248	28,747
Baloise Holding AG.....	13,916	2,217,223
Banque Cantonale de Geneve.....	566	102,018
Banque Cantonale Vaudoise.....	5,987	557,452
Bell Food Group AG.....	541	144,800
Berner Kantonalbank AG.....	1,189	268,751
Bobst Group SA.....	1,890	155,881
Bucher Industries AG.....	1,531	587,807
Bystronic AG.....	274	202,720
Calida Holding AG.....	1,393	66,986
Carlo Gavazzi Holding AG.....	128	38,670
Cembra Money Bank AG.....	5,723	416,024
* Cikor Technologies Ltd.....	570	25,169
Cie Financiere Tradition SA.....	443	47,589
Clariant AG.....	49,508	927,559
DKSH Holding AG.....	8,291	681,508
EFG International AG.....	18,149	141,346
Energiedienst Holding AG.....	4,333	194,811
Feintool International Holding AG.....	1,842	39,704
* Flughafen Zurich AG.....	4,019	668,344
Ω Galenica AG.....	11,811	935,082
* GAM Holding AG.....	17,943	20,032
Georg Fischer AG.....	8,840	540,291
Helvetia Holding AG.....	9,919	1,134,026
Huber & Suhner AG.....	4,114	370,436
Hypothekbank Lenzburg AG.....	21	92,246
* Implen AG.....	1,352	35,757
Investis Holding SA.....	877	95,932
IVF Hartmann Holding AG.....	80	8,777
Julius Baer Group Ltd.....	31,228	1,614,801
* Jungfraubahn Holding AG.....	1,314	174,772
Landis+Gyr Group AG.....	6,005	396,357
Liechtensteinische Landesbank AG.....	3,370	185,963
Luzerner Kantonalbank AG.....	830	357,783
Ω Medmix AG.....	4,514	102,291
Meier Tobler Group AG.....	1,437	39,969
Metall Zug AG, Class B.....	52	105,246
Mikron Holding AG.....	1,680	16,243
Mobimo Holding AG.....	2,163	556,933
OC Oerlikon Corp. AG.....	25,358	196,248
* Orascom Development Holding AG.....	3,061	26,087
Orell Fuessli AG.....	25	2,173
Phoenix Mecano AG.....	199	71,549
Rieter Holding AG.....	647	73,423
Schaffner Holding AG.....	95	29,866
Schweiter Technologies AG.....	281	318,793
SFS Group AG.....	241	26,491
Softwareone Holding AG.....	9,328	126,961
St Galler Kantonalbank AG.....	851	405,384
Sulzer AG.....	4,514	302,593
Swatch Group AG.....	6,832	1,818,793
Swatch Group AG.....	12,422	620,338
Swiss Life Holding AG.....	5,547	2,938,447
Swiss Prime Site AG.....	16,803	1,530,141

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
Swissquote Group Holding SA.....	1,521	\$ 184,914
TX Group AG.....	831	108,842
u-blox Holding AG.....	1,522	178,166
Valiant Holding AG.....	4,972	447,902
Valora Holding AG.....	935	255,575
Vaudoise Assurances Holding SA.....	279	119,505
Vetropack Holding AG.....	3,133	124,490
* Vifor Pharma AG.....	7,981	1,397,449
* Von Roll Holding AG.....	8,880	7,078
Vontobel Holding AG.....	6,793	446,819
VP Bank AG, Class A.....	719	62,605
* V-ZUG Holding AG.....	575	47,058
Walliser Kantonalbank.....	1,138	136,878
Zehnder Group AG.....	2,702	174,464
Zug Estates Holding AG, Class B.....	79	173,642
Zuger Kantonalbank AG.....	30	224,064
TOTAL SWITZERLAND.....		<u>29,472,523</u>
TAIWAN — (5.5%)		
Aaeon Technology, Inc.....	10,000	26,231
ABC Taiwan Electronics Corp.....	20,000	14,963
Ability Enterprise Co. Ltd.....	35,000	29,362
AcBel Polytech, Inc.....	69,000	74,222
# Acer, Inc.....	338,000	256,450
ACES Electronic Co. Ltd.....	19,323	25,351
* Acon Holding, Inc.....	49,000	19,356
Advanced International Multitech Co. Ltd.....	16,000	43,949
* Advanced Optoelectronic Technology, Inc.....	39,000	26,285
Advantec Enterprise Co. Ltd.....	69,987	52,997
Allis Electric Co. Ltd.....	47,727	54,650
Alpha Networks, Inc.....	37,000	38,784
Ampire Co. Ltd.....	19,000	16,710
AMPOC Far-East Co. Ltd.....	23,000	33,025
Anji Technology Co. Ltd.....	13,000	24,057
Apac Opto Electronics, Inc.....	8,000	9,068
Apacer Technology, Inc.....	19,000	25,257
APAQ Technology Co. Ltd.....	8,000	10,793
APCB, Inc.....	39,000	22,755
Apex Biotechnology Corp.....	14,000	13,070
Apex International Co. Ltd.....	28,000	57,469
Apex Science & Engineering.....	23,000	7,994
Ardentec Corp.....	68,430	94,423
Argosy Research, Inc.....	10,000	24,705
Asia Cement Corp.....	446,000	618,873
Asia Electronic Material Co. Ltd.....	19,000	10,909
Asia Optical Co., Inc.....	42,000	88,428
* Asia Pacific Telecom Co. Ltd.....	351,033	80,658
Asia Polymer Corp.....	14,000	12,169
Asia Tech Image, Inc.....	13,000	22,717
ASROCK, Inc.....	9,000	30,339
Aten International Co. Ltd.....	14,000	34,783
AU Optronics Corp.....	1,678,000	753,488
Avalue Technology, Inc.....	6,000	13,104
Aver Information, Inc.....	10,000	14,409
Axiomtek Co. Ltd.....	9,000	18,180
* Azurewave Technologies, Inc.....	18,000	11,481
Bank of Kaohsiung Co. Ltd.....	148,632	66,210
Basso Industry Corp.....	28,000	39,359
BenQ Materials Corp.....	23,000	24,071

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
BES Engineering Corp.....	293,000	\$ 86,586
Bin Chuan Enterprise Co. Ltd.....	17,000	14,621
Brave C&H Supply Co. Ltd.....	8,000	19,988
Brighton-Best International Taiwan, Inc.....	54,000	62,292
* Cameo Communications, Inc.....	38,531	11,381
Capital Futures Corp.....	19,043	22,537
Career Technology MFG. Co. Ltd.....	81,528	62,090
Cathay Real Estate Development Co. Ltd.....	113,600	62,658
Cayman Engley Industrial Co. Ltd.....	9,261	18,077
Celxpert Energy Corp.....	21,000	22,464
Central Reinsurance Co. Ltd.....	37,800	26,489
Chain Chon Industrial Co. Ltd.....	35,097	19,988
ChainQui Construction Development Co. Ltd.....	31,000	15,534
Champion Building Materials Co. Ltd.....	77,000	24,590
Chang Hwa Commercial Bank Ltd.....	859,810	511,962
Channel Well Technology Co. Ltd.....	29,000	32,033
CHC Healthcare Group.....	20,000	24,469
CHC Resources Corp.....	14,000	21,822
Chen Full International Co. Ltd.....	14,000	17,191
# Cheng Loong Corp.....	134,000	121,417
Cheng Mei Materials Technology Corp.....	110,000	34,373
Cheng Shin Rubber Industry Co. Ltd.....	135,000	160,211
Cheng Uei Precision Industry Co. Ltd.....	77,000	83,839
Chenming Electronic Technology Corp.....	22,000	10,476
Chien Shing Harbour Service Co. Ltd.....	8,000	9,180
China Airlines Ltd.....	434,000	331,627
China Bills Finance Corp.....	142,000	76,175
China Chemical & Pharmaceutical Co. Ltd.....	61,000	43,309
China Container Terminal Corp.....	16,000	14,567
China General Plastics Corp.....	64,516	54,406
China Metal Products.....	53,000	52,123
China Wire & Cable Co. Ltd.....	26,000	23,891
Chinese Maritime Transport Ltd.....	16,710	22,831
Ching Feng Home Fashions Co. Ltd.....	28,000	17,295
Chin-Poon Industrial Co. Ltd.....	76,000	72,550
Chipbond Technology Corp.....	130,000	238,257
ChipMOS Technologies, Inc.....	111,344	132,255
Chong Hong Construction Co. Ltd.....	40,000	96,948
Chun Yuan Steel Industry Co. Ltd.....	95,000	50,051
Chung Hsin Electric & Machinery Manufacturing Corp.....	37,000	72,234
Chung Hung Steel Corp.....	130,000	110,121
Chung Hwa Pulp Corp.....	70,015	39,752
Chunghwa Chemical Synthesis & Biotech Co. Ltd.....	10,000	20,004
Chunghwa Precision Test Tech Co. Ltd.....	4,000	61,109
Collins Co. Ltd.....	19,000	12,702
Compal Broadband Networks, Inc.....	11,000	9,761
# Compal Electronics, Inc.....	871,000	665,164
Compeq Manufacturing Co. Ltd.....	170,000	278,616
Compucase Enterprise.....	25,000	24,716
Concord International Securities Co. Ltd.....	31,800	11,119
Concord Securities Co. Ltd.....	106,142	34,631
Continental Holdings Corp.....	90,000	87,883
Contrel Technology Co. Ltd.....	15,000	7,781
Coremax Corp.....	3,848	15,781
Coretronic Corp.....	63,000	113,511
Crowell Development Corp.....	16,000	10,148
CviLux Corp.....	17,000	20,543
CyberPower Systems, Inc.....	9,000	21,613
DA CIN Construction Co. Ltd.....	55,000	55,182

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Dadi Early-Childhood Education Group Ltd.....	4,000	\$ 15,618
Dafeng TV Ltd.....	12,000	19,364
Da-Li Development Co. Ltd.....	62,622	57,556
Darfon Electronics Corp.....	37,000	49,729
* Darwin Precisions Corp.....	76,000	25,909
De Licacy Industrial Co. Ltd.....	71,000	33,551
Depo Auto Parts Ind Co. Ltd.....	20,000	48,642
D-Link Corp.....	100,400	58,013
Dynamic Electronics Co. Ltd.....	43,688	30,576
Dynapack International Technology Corp.....	22,000	54,204
Edimax Technology Co. Ltd.....	60,000	26,840
Edom Technology Co. Ltd.....	38,000	37,529
Egis Technology, Inc.....	14,000	37,895
Elite Advanced Laser Corp.....	19,000	26,729
Elite Semiconductor Microelectronics Technology, Inc.....	49,000	134,932
Elitegroup Computer Systems Co. Ltd.....	67,000	49,565
Emerging Display Technologies Corp.....	17,000	12,385
Ennoconn Corp.....	3,000	21,706
Ennostar, Inc.....	107,400	178,677
EnTie Commercial Bank Co. Ltd.....	110,000	52,582
Eson Precision Ind Co. Ltd.....	15,000	35,409
Eternal Materials Co. Ltd.....	141,000	151,637
* Eva Airways Corp.....	161,648	185,475
* Everest Textile Co. Ltd.....	129,547	31,399
Evergreen International Storage & Transport Corp.....	93,000	91,051
Evergreen Steel Corp.....	27,000	57,180
Everlight Chemical Industrial Corp.....	81,450	54,602
Everlight Electronics Co. Ltd.....	86,000	119,947
Everspring Industry Co. Ltd.....	29,000	14,238
Excel Cell Electronic Co. Ltd.....	28,000	23,694
Excelsior Medical Co. Ltd.....	23,673	50,925
Far Eastern Department Stores Ltd.....	193,000	122,265
Far Eastern International Bank.....	406,713	153,863
Far Eastern New Century Corp.....	587,000	597,238
Farglory F T Z Investment Holding Co. Ltd.....	28,000	44,537
Farglory Land Development Co. Ltd.....	52,000	109,546
Feedback Technology Corp.....	8,400	20,113
First Hi-Tec Enterprise Co. Ltd.....	10,000	13,512
First Insurance Co. Ltd.....	37,000	18,074
* First Steamship Co. Ltd.....	134,806	43,790
FIT Holding Co. Ltd.....	28,000	27,401
FLEXium Interconnect, Inc.....	62,000	188,451
FOCI Fiber Optic Communications, Inc.....	12,000	9,800
Forest Water Environment Engineering Co. Ltd.....	12,143	12,194
Formosa Advanced Technologies Co. Ltd.....	27,000	33,273
Formosa Laboratories, Inc.....	21,322	33,130
Formosa Optical Technology Co. Ltd.....	7,000	14,822
Formosan Union Chemical.....	58,179	47,273
Founding Construction & Development Co. Ltd.....	24,000	13,938
Froch Enterprise Co. Ltd.....	41,000	30,558
Fu Chun Shin Machinery Manufacture Co. Ltd.....	39,195	23,135
Fulgent Sun International Holding Co. Ltd.....	20,000	114,029
* Fulltech Fiber Glass Corp.....	72,720	31,123
Fwusow Industry Co. Ltd.....	37,000	25,451
Gamania Digital Entertainment Co. Ltd.....	15,000	29,750
* GCS Holdings, Inc.....	12,000	16,443
Gemtek Technology Corp.....	73,000	74,186
General Interface Solution Holding Ltd.....	46,000	120,474
General Plastic Industrial Co. Ltd.....	13,000	12,770

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	14,000	\$ 12,393
	64,000	100,857
*	73,000	26,729
	92,000	284,269
	4,000	19,906
	71,240	70,829
	8,000	14,875
	44,000	17,803
	88,880	92,712
	23,100	14,247
	194,520	161,100
	16,000	13,853
	46,000	36,227
	14,000	49,552
	34,831	17,454
	26,000	21,935
	48,000	99,465
	21,000	17,134
	125,713	39,483
	29,000	18,739
	5,000	17,732
	61,000	68,543
	72,400	109,847
	37,204	36,991
	5,000	15,465
	56,000	21,402
	22,000	67,302
	47,000	33,732
	39,000	22,467
	14,000	8,715
	63,000	74,574
	21,000	13,953
	75,000	36,785
	15,000	29,398
	42,000	125,848
	33,000	27,546
	88,352	72,559
	7,000	11,403
	72,117	34,526
*	18,000	9,016
	9,000	20,770
	430,672	203,235
	56,000	27,040
*	36,000	13,422
	1,917,000	663,917
	17,000	28,622
*	19,000	34,559
	4,000	8,442
	16,000	21,900
	5,500	21,767
	5,000	11,457
	37,000	88,129
††	14,000	28,310
	45,000	17,418
	17,250	20,811
	11,000	10,412
	21,000	39,370
	7,000	16,349
	43,000	28,256

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Kaulin Manufacturing Co. Ltd.....	16,000	\$ 7,638
Kedge Construction Co. Ltd.....	9,000	16,770
KEE TAI Properties Co. Ltd.....	81,000	35,824
Kenda Rubber Industrial Co. Ltd.....	109,200	140,807
Kerry TJ Logistics Co. Ltd.....	23,000	31,108
Key Ware Electronics Co. Ltd.....	19,893	6,711
Kindom Development Co. Ltd.....	64,300	64,607
King Chou Marine Technology Co. Ltd.....	10,200	11,242
King Yuan Electronics Co. Ltd.....	198,000	261,198
King's Town Bank Co. Ltd.....	148,000	172,603
* King's Town Construction Co. Ltd.....	27,000	33,059
* Kinko Optical Co. Ltd.....	36,769	38,200
Kinpo Electronics.....	263,000	113,725
Kung Sing Engineering Corp.....	74,426	17,219
Kuo Toong International Co. Ltd.....	40,551	25,960
Kuo Yang Construction Co. Ltd.....	38,183	24,784
Kwong Lung Enterprise Co. Ltd.....	21,000	31,554
L&K Engineering Co. Ltd.....	41,000	41,937
# Lanner Electronics, Inc.....	24,000	54,808
Laser Tek Taiwan Co. Ltd.....	9,000	8,166
Laster Tech Corp. Ltd.....	9,745	10,443
* Lealea Enterprise Co. Ltd.....	153,000	53,595
LEE CHI Enterprises Co. Ltd.....	37,000	28,532
Lelon Electronics Corp.....	18,508	35,324
Leo Systems, Inc.....	13,000	10,975
* Leofoo Development Co. Ltd.....	17,000	9,391
* Li Peng Enterprise Co. Ltd.....	113,000	30,920
* Lingsen Precision Industries Ltd.....	69,000	39,239
Liton Technology Corp.....	9,000	9,475
Long Da Construction & Development Corp.....	27,000	20,015
Longchen Paper & Packaging Co. Ltd.....	142,031	73,705
Longwell Co.....	18,000	32,587
Lucky Cement Corp.....	46,000	16,627
Lumax International Corp. Ltd.....	15,000	34,280
Lung Yen Life Service Corp.....	28,000	37,686
Luxe Electric Co. Ltd.....	21,000	11,759
Macauto Industrial Co. Ltd.....	8,000	16,978
Macronix International Co. Ltd.....	325,000	356,339
Mayer Steel Pipe Corp.....	27,000	20,032
Meiloon Industrial Co.....	17,000	12,090
Mercuries & Associates Holding Ltd.....	64,700	38,454
* Mercuries Life Insurance Co. Ltd.....	390,050	81,430
Merry Electronics Co. Ltd.....	33,704	91,185
Mildef Crete, Inc.....	10,000	14,103
MIN AIK Technology Co. Ltd.....	44,000	27,724
Mirle Automation Corp.....	31,000	39,951
MOSA Industrial Corp.....	29,000	26,593
MPI Corp.....	14,000	43,040
Namchow Holdings Co. Ltd.....	32,000	48,327
Nan Liu Enterprise Co. Ltd.....	4,000	10,864
Nan Pao Resins Chemical Co. Ltd.....	8,000	35,341
Nang Kuang Pharmaceutical Co. Ltd.....	9,000	10,652
Nantex Industry Co. Ltd.....	39,000	55,956
Nanya Technology Corp.....	256,000	449,751
* National Aerospace Fasteners Corp.....	9,000	18,708
Netronix, Inc.....	9,000	15,359
New Best Wire Industrial Co. Ltd.....	19,000	20,976
* Newmax Technology Co. Ltd.....	16,000	16,236
Nexcom International Co. Ltd.....	26,000	28,526

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Nichidenbo Corp.....	26,000	\$ 41,695
Nien Hsing Textile Co. Ltd.....	41,000	31,877
Niko Semiconductor Co. Ltd.....	14,000	29,890
Nishoku Technology, Inc.....	5,000	12,263
O-Bank Co. Ltd.....	224,375	61,339
Ocean Plastics Co. Ltd.....	35,000	38,358
OK Biotech Co. Ltd.....	17,000	12,937
Orient Semiconductor Electronics Ltd.....	47,000	25,904
Oriental Union Chemical Corp.....	75,000	43,657
Pacific Construction Co.....	25,000	7,836
Pacific Hospital Supply Co. Ltd.....	15,000	33,267
Paiho Shih Holdings Corp.....	18,000	19,053
PChome Online, Inc.....	22,000	47,097
Pegatron Corp.....	422,000	878,514
PharmaEngine, Inc.....	17,000	56,346
*† Pharmally International Holding Co. Ltd.....	5,000	0
Phison Electronics Corp.....	28,000	274,660
Pixart Imaging, Inc.....	14,000	42,223
Plotech Co. Ltd.....	23,400	18,160
# Powertech Technology, Inc.....	123,000	352,567
President Securities Corp.....	166,453	87,357
Primax Electronics Ltd.....	69,000	161,511
Prince Housing & Development Corp.....	185,000	71,477
Promate Electronic Co. Ltd.....	21,000	27,019
Prosperity Dielectrics Co. Ltd.....	17,000	22,507
Qisda Corp.....	116,000	111,169
QST International Corp.....	9,000	16,664
Qualipoly Chemical Corp.....	18,900	22,839
Quang Viet Enterprise Co. Ltd.....	10,000	36,609
Quanta Storage, Inc.....	41,000	56,440
Quintain Steel Co. Ltd.....	52,776	21,167
Radiant Opto-Electronics Corp.....	77,000	240,986
Radium Life Tech Co. Ltd.....	148,760	45,328
Rechi Precision Co. Ltd.....	59,000	33,408
Rexon Industrial Corp. Ltd.....	27,000	29,880
Rich Development Co. Ltd.....	133,000	39,066
* Ritek Corp.....	83,724	20,783
Rodex Fasteners Corp.....	8,000	11,935
* Roo Hsing Co. Ltd.....	187,000	18,183
Sampo Corp.....	58,800	51,558
San Far Property Ltd.....	44,171	19,260
Sanyang Motor Co. Ltd.....	85,000	108,680
Savior Lifetec Corp.....	43,181	23,321
Scan-D Corp.....	6,000	9,504
SCI Pharmtech, Inc.....	13,200	36,482
ScinoPharm Taiwan Ltd.....	44,000	37,585
Sea Sonic Electronics Co. Ltd.....	7,000	12,675
Senao International Co. Ltd.....	22,000	22,867
Senao Networks, Inc.....	4,000	29,217
Shanghai Commercial & Savings Bank Ltd.....	221,000	370,995
Shan-Loong Transportation Co. Ltd.....	28,000	31,789
Sharehope Medicine Co. Ltd.....	10,500	12,350
ShenMao Technology, Inc.....	10,000	18,192
Shih Her Technologies, Inc.....	10,000	18,692
Shih Wei Navigation Co. Ltd.....	39,000	41,402
Shihlin Electric & Engineering Corp.....	54,000	114,793
Shin Kong Financial Holding Co. Ltd.....	2,767,159	790,990
Shin Ruenn Development Co. Ltd.....	25,460	22,336
Shin Zu Shing Co. Ltd.....	12,000	32,495

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* Shining Building Business Co. Ltd.....	102,444	\$ 31,560
Shinkong Insurance Co. Ltd.....	36,000	62,120
Shinkong Textile Co. Ltd.....	23,000	31,105
* Shuttle, Inc.....	85,000	38,962
Sigurd Microelectronics Corp.....	76,046	127,311
Simplo Technology Co. Ltd.....	29,000	256,320
Sincere Navigation Corp.....	62,830	50,070
Singatron Enterprise Co. Ltd.....	18,000	12,974
Sinher Technology, Inc.....	6,000	6,965
Sinkang Industries Co. Ltd.....	20,000	12,285
Sinon Corp.....	72,000	84,292
SinoPac Financial Holdings Co. Ltd.....	1,917,000	1,085,752
Sinyi Realty, Inc.....	33,000	33,671
Siward Crystal Technology Co. Ltd.....	33,000	41,138
Solteam, Inc.....	18,000	33,575
Southeast Cement Co. Ltd.....	19,000	11,451
Sports Gear Co. Ltd.....	17,000	40,345
Standard Chemical & Pharmaceutical Co. Ltd.....	25,000	37,168
Sunrex Technology Corp.....	31,685	40,887
Sunspring Metal Corp.....	37,807	33,499
Supreme Electronics Co. Ltd.....	69,765	86,722
Swancor Holding Co. Ltd.....	10,000	36,830
Sweeten Real Estate Development Co. Ltd.....	42,768	33,636
Syncmold Enterprise Corp.....	22,000	45,623
* SYNergy ScienTech Corp.....	14,000	10,162
Synmosa Biopharma Corp.....	48,145	50,131
Sysage Technology Co. Ltd.....	15,000	16,854
Syscom Computer Engineering Co.....	20,000	17,435
Systex Corp.....	32,000	78,642
# TA Chen Stainless Pipe.....	278,597	326,619
Ta Ya Electric Wire & Cable.....	120,497	96,207
TA-I Technology Co. Ltd.....	19,000	27,838
* Tai Tung Communication Co. Ltd.....	17,000	8,336
Taichung Commercial Bank Co. Ltd.....	621,682	276,814
TaiDoc Technology Corp.....	8,000	52,185
Taiflex Scientific Co. Ltd.....	36,460	50,176
Taimide Tech, Inc.....	15,000	20,105
Tainan Spinning Co. Ltd.....	234,000	140,944
Tai-Saw Technology Co. Ltd.....	14,000	18,382
Taishin Financial Holding Co. Ltd.....	2,158,491	1,136,233
# Taita Chemical Co. Ltd.....	52,132	42,053
TAI-TECH Advanced Electronics Co. Ltd.....	10,000	29,560
Taitien Electronics Co. Ltd.....	12,000	13,664
Taiwan Business Bank.....	1,157,412	480,380
Taiwan Chinsan Electronic Industrial Co. Ltd.....	12,730	15,014
Taiwan Fire & Marine Insurance Co. Ltd.....	48,000	31,360
Taiwan FU Hsing Industrial Co. Ltd.....	39,000	52,401
# Taiwan Glass Industry Corp.....	227,000	135,124
Taiwan Hon Chuan Enterprise Co. Ltd.....	49,000	121,410
*†† Taiwan Land Development Corp.....	129,466	8,691
Taiwan Line Tek Electronic.....	10,000	9,089
Taiwan Navigation Co. Ltd.....	52,000	50,136
Taiwan Paiho Ltd.....	32,000	65,362
Taiwan PCB Techvest Co. Ltd.....	48,000	59,512
Taiwan Sanyo Electric Co. Ltd.....	27,000	31,904
Taiwan Shin Kong Security Co. Ltd.....	45,000	58,813
Taiwan Styrene Monomer.....	85,000	39,429
Taiwan Surface Mounting Technology Corp.....	44,000	127,890
* Taiwan TEA Corp.....	118,000	75,492

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	27,000	\$ 47,203
	30,000	41,527
	28,000	31,646
	12,000	17,242
	44,000	31,977
	25,000	10,063
	15,000	13,041
	20,000	27,409
#	17,000	10,061
	170,000	93,274
	28,000	184,051
	75,000	126,163
*	27,000	12,548
	18,799	15,299
	8,999	23,186
	6,000	29,528
	27,000	25,631
	38,000	81,151
	71,000	243,608
	20,000	21,755
	98,000	84,935
	4,800	18,000
	75,190	130,445
	29,000	15,870
	5,000	19,082
	42,000	44,557
	44,000	27,910
	10,000	12,745
	75,000	105,417
	29,000	14,729
#	393,299	175,867
	20,000	20,382
*	113,000	64,514
	10,000	9,992
	21,000	11,176
††	91,000	2,348
	11,000	11,082
	76,277	55,896
	64,000	66,766
	147,664	75,028
	161,091	123,429
*	8,000	7,139
	33,000	18,148
	16,000	17,803
	10,000	21,944
	19,000	26,165
	15,000	13,212
	34,680	101,946
	517,000	588,157
	65,000	222,200
	67,000	28,413
	49,000	14,818
	31,000	22,832
	51,000	34,623
	71,661	63,370
	18,000	27,017
	14,000	11,899
	612,363	476,738
	74,000	169,893

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Wistron Corp.....	554,841	\$ 492,157
Wistron NeWeb Corp.....	54,040	135,666
Wonderful Hi-Tech Co. Ltd.....	7,392	8,922
WPG Holdings Ltd.....	116,000	194,899
WT Microelectronics Co. Ltd.....	78,207	181,204
XAC Automation Corp.....	19,000	15,768
Xxentria Technology Materials Corp.....	26,000	57,306
Ya Horng Electronic Co. Ltd.....	9,000	12,581
Yageo Corp.....	75,000	865,954
YC INOX Co. Ltd.....	73,396	75,204
Yea Shin International Development Co. Ltd.....	29,632	22,645
# Yem Chio Co. Ltd.....	92,350	43,316
Yeong Guan Energy Technology Group Co. Ltd.....	18,766	35,955
YFC-Boneagle Electric Co. Ltd.....	15,000	15,287
# YFY, Inc.....	263,000	212,186
Yi Jinn Industrial Co. Ltd.....	34,200	19,597
* Yieh Phui Enterprise Co. Ltd.....	146,000	79,884
YONGGU Group, Inc.....	10,000	18,064
Yonyu Plastics Co. Ltd.....	9,000	9,985
Youngtek Electronics Corp.....	24,000	54,571
Yuanta Futures Co. Ltd.....	11,280	17,890
Yulon Motor Co. Ltd.....	105,000	161,087
Yung Chi Paint & Varnish Manufacturing Co. Ltd.....	13,000	31,523
YungShin Global Holding Corp.....	29,000	39,554
Zeng Hsing Industrial Co. Ltd.....	9,000	40,343
Zenitron Corp.....	27,000	27,101
Zero One Technology Co. Ltd.....	25,475	33,468
Zhen Ding Technology Holding Ltd.....	124,000	469,669
Zhong Yang Technology Co. Ltd.....	12,000	18,130
Zig Sheng Industrial Co. Ltd.....	111,000	41,738
* Zinwell Corp.....	64,000	36,822
Zippy Technology Corp.....	9,000	12,461
ZongTai Real Estate Development Co. Ltd.....	43,903	40,643
TOTAL TAIWAN.....		<u>35,867,558</u>
THAILAND — (0.7%)		
2S Metal PCL.....	68,860	6,809
AAPICO Hitech PCL.....	39,160	22,447
Advanced Information Technology PCL.....	112,000	18,104
AJ Plast PCL.....	46,500	18,696
Allianz Ayudhya Capital PCL.....	11,000	13,074
Amata Corp. PCL.....	180,300	88,166
AP Thailand PCL.....	427,100	113,128
Asia Plus Group Holdings PCL.....	364,300	31,472
Asian Insulators PCL.....	77,450	12,309
Bangchak Corp. PCL.....	194,900	156,195
Bangkok Insurance PCL.....	16,100	118,093
Bangkok Land PCL.....	2,507,300	69,477
Bangkok Life Assurance PCL, NVDR.....	47,400	48,932
* Bangkok Ranch PCL.....	119,400	10,380
Banpu PCL.....	462,966	168,534
* Better World Green PCL.....	1,033,000	22,731
BG Container Glass PCL.....	69,400	19,796
Cal-Comp Electronics Thailand PCL, Class F.....	688,656	47,145
CH Karnchang PCL.....	169,500	98,541
CIMB Thai Bank PCL.....	1,716,700	38,242
* Country Group Development PCL.....	992,900	12,138
Dhipaya Group Holdings PCL.....	79,000	125,550
Eastern Power Group PCL.....	115,900	14,106

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
	147,800	\$ 27,705
* Eastern Water Resources Development & Management PCL, Class F.....	136,300	39,250
* Esso Thailand PCL.....	48,300	19,682
Frasers Property Thailand PCL.....	144,700	61,717
GFPT PCL.....	86,200	34,658
Global Green Chemicals PCL, Class F.....	20,200	16,051
Haad Thip PCL.....	78,300	97,317
Hana Microelectronics PCL.....	73,700	15,917
Ichitan Group PCL.....	19,700	8,938
Index Livingmall PCL.....	48,000	10,041
Interlink Communication PCL.....	2,209,800	195,706
IRPC PCL.....	1,107,100	61,355
* Italian-Thai Development PCL.....	250,300	31,279
KGI Securities Thailand PCL.....	362,960	34,511
Khon Kaen Sugar Industry PCL.....	38,600	68,947
Kiatnakin Phatra Bank PCL.....	107,600	26,016
Lalin Property PCL.....	56,200	7,634
Lam Soon Thailand PCL.....	70,000	42,977
Lanna Resources PCL.....	450,900	14,577
LH Financial Group PCL.....	479,200	29,681
Loxley PCL.....	298,200	35,645
LPN Development PCL.....	212,697	90,718
* MBK PCL.....	100,600	25,826
MC Group PCL.....	67,100	20,963
MCS Steel PCL.....	248,183	5,731
Millcon Steel PCL.....	340,100	6,652
* Nawarat Patanakarn PCL.....	181,200	22,152
Noble Development PCL.....	149,500	40,411
Origin Property PCL, Class F.....	85,200	52,773
Polyplex Thailand PCL.....	307,700	15,464
* Power Solution Technologies PCL, Class F.....	69,800	32,425
Praram 9 Hospital PCL.....	182,500	89,242
Precious Shipping PCL.....	195,700	28,443
Prima Marine PCL.....	2,489,056	27,048
Property Perfect PCL.....	122,100	41,131
Pruksa Holding PCL.....	1,508,200	87,681
Quality Houses PCL.....	515,800	10,369
* Raimon Land PCL.....	66,100	67,339
Regional Container Lines PCL.....	220,300	37,106
Rojana Industrial Park PCL.....	201,800	21,490
* S Hotels & Resorts PCL.....	178,900	28,189
* Samart Corp. PCL.....	2,197,100	59,688
Sansiri PCL.....	339,100	31,137
SC Asset Corp. PCL.....	308,500	16,678
SCG Ceramics PCL.....	147,500	13,784
* SEAFCO PCL.....	92,800	8,420
* Seafresh Industry PCL.....	196,116	20,565
Sena Development PCL.....	755,800	22,586
* SENA J Property PCL.....	445,500	10,771
* Seven Utilities & Power PLC.....	18,700	77,218
Siam City Cement PCL.....	83,800	26,408
Siamgas & Petrochemicals PCL.....	546,200	27,896
* Singha Estate PCL.....	168,000	55,224
Sino-Thai Engineering & Construction PCL.....	53,600	26,938
SNC Former PCL.....	57,400	27,757
Somboon Advance Technology PCL.....	112,000	47,770
SPCG PCL.....	146,300	86,246
Sri Trang Agro-Industry PCL.....	235,400	8,058
Srithai Superware PCL.....	325,000	103,301
Star Petroleum Refining PCL.....		

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Supalai PCL.....	252,825	\$ 133,247
Super Energy Corp. PCL.....	1,924,700	37,124
Syntec Construction PCL.....	380,800	16,242
Tata Steel Thailand PCL.....	749,600	20,771
Thai Oil PCL.....	208,100	289,734
Thai Rubber Latex Group PCL.....	145,680	8,944
Thai Stanley Electric PCL, Class F.....	8,458	38,947
Thai Union Group PCL, Class F.....	277,400	122,837
Thaicom PCL.....	123,400	29,501
Thaifoods Group PCL, Class F.....	153,700	23,800
Thanachart Capital PCL.....	68,400	70,147
Thoresen Thai Agencies PCL.....	308,100	73,656
Tipco Asphalt PCL.....	92,300	40,120
TKS Technologies PCL.....	46,640	12,037
TPI Polene PCL.....	1,534,100	65,848
TPI Polene Power PCL.....	422,400	42,458
* U City PLC, Class F.....	545,400	17,039
Univanich Palm Oil PCL.....	46,900	9,620
Univentures PCL.....	165,100	11,392
Vanachai Group PCL.....	89,800	17,931
WHA Corp. PCL.....	963,300	78,509
Workpoint Entertainment PCL.....	20,800	10,736
TOTAL THAILAND.....		<u>4,745,907</u>
TURKEY — (0.2%)		
Aksa Enerji Uretim AS.....	48,242	81,353
Alarko Holding AS.....	33,735	73,625
* Albaraka Turk Katilim Bankasi AS.....	161,888	12,325
Anadolu Efes Biracilik Ve Malt Sanayii AS.....	44,587	91,618
Aygaz AS.....	20,460	42,483
Bera Holding AS.....	70,033	57,662
* Borusan Mannesmann Boru Sanayi ve Ticaret AS.....	9,716	23,501
* Bursa Cimento Fabrikasi AS.....	156,049	22,257
Cemtas Celik Makina Sanayi Ve Ticaret AS.....	13,959	22,516
Cimsa Cimento Sanayi VE Ticaret AS.....	16,339	35,501
Is Yatirim Menkul Degerler AS, Class A.....	9,771	11,474
Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class A.....	50,203	23,791
Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class D.....	170,857	102,339
Kordsa Teknik Tekstil AS.....	15,368	41,569
* Petkim Petrokimya Holding AS.....	173,171	86,266
* Reysas Tasimacilik ve Lojistik Ticaret AS.....	10,208	5,407
Selcuk Ecza Deposu Ticaret ve Sanayi AS.....	24,464	23,242
* TAV Havalimanlari Holding AS.....	31,148	97,871
Tekfen Holding AS.....	12,587	17,927
* Turkiye Halk Bankasi AS.....	119,934	32,669
* Turkiye Vakiflar Bankasi TAO, Class D.....	107,316	23,437
Vestel Elektronik Sanayi ve Ticaret AS.....	13,751	18,505
* Zorlu Enerji Elektrik Uretim AS.....	97,902	11,395
TOTAL TURKEY.....		<u>958,733</u>
UNITED ARAB EMIRATES — (0.3%)		
Abu Dhabi National Insurance Co. PSC.....	13,208	22,154
Agthia Group PJSC.....	29,329	42,658
Air Arabia PJSC.....	306,596	183,933
* Ajman Bank PJSC.....	230,388	47,613
Amanat Holdings PJSC.....	166,793	42,207
Dana Gas PJSC.....	259,299	70,676
* Deyaar Development PJSC.....	221,231	30,196

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED ARAB EMIRATES — (Continued)		
Dubai Financial Market PJSC.....	85,142	\$ 39,818
Dubai Investments PJSC.....	434,216	273,379
* Emaar Development PJSC.....	111,543	134,869
Emaar Properties PJSC.....	794,975	1,193,013
Islamic Arab Insurance Co.....	81,968	12,718
* Manazel PJSC.....	339,566	35,918
* RAK Properties PJSC.....	232,895	44,025
Ras Al Khaimah Ceramics.....	60,810	47,383
* Union Properties PJSC.....	502,430	33,891
TOTAL UNITED ARAB EMIRATES.....		<u>2,254,451</u>
UNITED KINGDOM — (9.6%)		
* accesso Technology Group PLC.....	12,899	96,128
* Accsys Technologies PLC.....	9,849	11,906
Advanced Medical Solutions Group PLC.....	27,578	94,390
AG Barr PLC.....	25,691	169,360
Ω Airtel Africa PLC.....	229,670	443,955
Alliance Pharma PLC.....	126,804	150,228
* Allied Minds PLC.....	19,783	4,709
Anglo-Eastern Plantations PLC.....	6,082	66,711
Appreciate Group PLC.....	61,766	21,782
* Ascential PLC.....	98,378	351,724
Ashmore Group PLC.....	20,494	54,010
* ASOS PLC.....	5,257	66,906
*Ω Aston Martin Lagonda Global Holdings PLC.....	991	5,828
* Babcock International Group PLC.....	115,955	484,936
Ω Bakkavor Group PLC.....	34,589	36,906
Balfour Beatty PLC.....	184,807	632,412
Bank of Georgia Group PLC.....	13,268	244,062
Barratt Developments PLC.....	276,220	1,693,697
Beazley PLC.....	157,957	1,046,170
Begbies Traynor Group PLC.....	30,790	52,984
Bellway PLC.....	36,010	1,076,124
Berkeley Group Holdings PLC.....	19,242	997,175
Ω Biffa PLC.....	80,822	358,381
Bloomsbury Publishing PLC.....	27,628	139,202
Bodycote PLC.....	50,502	369,452
* boohoo Group PLC.....	183,870	150,245
Braemar Shipping Services PLC.....	4,667	14,829
Breedon Group PLC.....	270,235	234,128
Brewin Dolphin Holdings PLC.....	64,640	404,052
Brooks Macdonald Group PLC.....	362	9,602
* C&C Group PLC.....	91,298	220,660
* Capita PLC.....	445,443	156,412
Capital Ltd.....	17,767	20,050
* Capricorn Energy PLC.....	107,167	287,363
* Card Factory PLC.....	91,534	59,164
CareTech Holdings PLC.....	24,960	228,570
Carr's Group PLC.....	21,628	34,637
Castings PLC.....	4,281	16,653
* Cazoo Group Ltd.....	23,178	12,620
Centamin PLC.....	375,026	379,178
Centaur Media PLC.....	16,082	9,105
Central Asia Metals PLC.....	47,394	144,344
* Centrica PLC.....	1,452,068	1,555,888
Chemring Group PLC.....	75,743	320,553
Chesnara PLC.....	49,224	177,341
City of London Investment Group PLC.....	9,126	46,156
Close Brothers Group PLC.....	33,020	446,353

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Ω CMC Markets PLC.....	28,646	\$ 89,814
CNH Industrial NV.....	130	1,658
Coats Group PLC.....	174,125	157,481
* Costain Group PLC.....	49,233	26,358
*Ω Countryside Partnerships PLC.....	99,392	352,294
Cranswick PLC.....	12,446	507,469
Crest Nicholson Holdings PLC.....	80,895	271,988
Currys PLC.....	10,265	8,393
Curtis Banks Group PLC.....	3,656	12,183
DFS Furniture PLC.....	30,423	53,564
* Dialight PLC.....	7,087	23,731
Direct Line Insurance Group PLC.....	326,417	819,159
DiscoverIE Group PLC.....	24,510	227,109
Diversified Energy Co. PLC.....	155,630	234,438
Drax Group PLC.....	112,465	1,078,845
DS Smith PLC.....	373,912	1,332,844
* easyJet PLC.....	72,083	352,069
* Elementis PLC.....	135,647	180,634
* Energean PLC.....	23,578	330,840
* EnQuest PLC.....	449,364	157,880
Epwin Group PLC.....	23,438	22,164
* Esken Ltd.....	21,817	1,940
Essentra PLC.....	37,638	113,616
Euromoney Institutional Investor PLC.....	28,427	503,309
* FD Technologies PLC.....	4,362	104,181
Ferrexpo PLC.....	92,224	167,278
Fintel PLC.....	1,018	2,526
Firstgroup PLC.....	219,616	358,678
Flowtech Fluidpower PLC.....	7,489	11,437
Ω Forterra PLC.....	62,473	225,106
Foxtons Group PLC.....	71,351	38,342
* Frasers Group PLC.....	42,129	460,963
Fresnillo PLC.....	46,692	419,722
Fuller Smith & Turner PLC, Class A.....	8,016	62,118
Galliford Try Holdings PLC.....	32,360	67,504
Genel Energy PLC.....	25,330	44,924
Genuit Group PLC.....	43,564	225,608
* Georgia Capital PLC.....	9,497	73,155
* Go-Ahead Group PLC.....	8,958	161,849
Gooch & Housego PLC.....	7,425	78,938
Goodwin PLC.....	579	17,017
Grafton Group PLC.....	68,236	705,797
Grainger PLC.....	212,312	767,333
* Greencore Group PLC.....	149,287	183,138
* Griffin Mining Ltd.....	5,698	6,042
Gulf Keystone Petroleum Ltd.....	67,566	194,483
*Ω Gym Group PLC.....	34,339	74,609
H&T Group PLC.....	10,598	51,258
Halfords Group PLC.....	39,440	82,517
Harbour Energy PLC.....	94,110	420,829
Hargreaves Services PLC.....	7,040	45,085
Harworth Group PLC.....	40,067	77,890
Hays PLC.....	369,533	576,534
Headlam Group PLC.....	15,646	58,205
Helical PLC.....	34,718	165,421
Henry Boot PLC.....	27,291	95,147
Hikma Pharmaceuticals PLC.....	41,250	871,901
Hiscox Ltd.....	79,668	867,483
Hochschild Mining PLC.....	65,061	64,235

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
*Ω Hostelworld Group PLC.....	20,713	\$ 24,524
*Ω HSS Hire Group PLC.....	77,600	12,655
Hunting PLC.....	21,524	56,629
* Hyve Group PLC.....	62,986	54,075
Ω Ibstock PLC.....	112,898	282,982
Inchcape PLC.....	80,233	821,199
Investec PLC.....	200,205	1,083,040
iomart Group PLC.....	28,258	58,991
* IQE PLC.....	158,574	84,603
ITV PLC.....	580,335	521,964
J Sainsbury PLC.....	508,137	1,370,735
* James Fisher & Sons PLC.....	6,867	25,247
* John Menzies PLC.....	6,811	50,386
* John Wood Group PLC.....	17,409	33,370
Johnson Matthey PLC.....	45,536	1,190,515
* Johnson Service Group PLC.....	29,371	40,481
Jupiter Fund Management PLC.....	49,037	75,293
*Ω Just Eat Takeaway.com NV.....	5,608	103,151
Just Group PLC.....	332,537	289,674
Keller Group PLC.....	22,579	219,528
* Kier Group PLC.....	62,711	58,474
Kingfisher PLC.....	569,865	1,802,979
* Lamprell PLC.....	63,868	6,767
Lancashire Holdings Ltd.....	42,007	228,840
Lookers PLC.....	90,787	83,510
LSL Property Services PLC.....	29,913	117,485
Macfarlane Group PLC.....	49,928	70,478
Man Group PLC.....	386,199	1,284,784
Marks & Spencer Group PLC.....	541,965	939,593
* Marston's PLC.....	191,746	111,589
Mears Group PLC.....	13,603	32,035
* Mediclinic International PLC.....	123,286	729,479
* Meggitt PLC.....	160,054	1,541,749
Melrose Industries PLC.....	1,143,324	2,250,586
Micro Focus International PLC.....	36,934	128,662
* Mitchells & Butlers PLC.....	59,563	125,817
Mitie Group PLC.....	370,740	354,257
MJ Gleeson PLC.....	11,285	72,936
Morgan Sindall Group PLC.....	11,434	283,477
MP Evans Group PLC.....	6,147	61,414
* Naked Wines PLC.....	6,738	12,273
* National Express Group PLC.....	102,494	229,628
NCC Group PLC.....	84,208	230,015
*Ω Network International Holdings PLC.....	27,205	67,085
Norcros PLC.....	25,348	68,985
Numis Corp. PLC.....	21,347	67,275
OSB Group PLC.....	60,976	391,695
Pan African Resources PLC.....	476,101	117,057
Pearson PLC.....	3,599	33,310
Pearson PLC, Sponsored ADR.....	2,636	24,409
* Pendragon PLC.....	335,309	89,891
Persimmon PLC.....	42,435	978,815
* Petrofac Ltd.....	79,776	112,220
* Pets at Home Group PLC.....	141,097	566,125
Pharos Energy PLC.....	72,098	20,252
Phoenix Group Holdings PLC.....	75,186	592,362
Photo-Me International PLC.....	71,977	89,187
* Playtech PLC.....	60,543	362,782
Plus500 Ltd.....	3,261	66,184

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	4,852	\$ 33,143
*	860	14,992
	208,258	295,661
	64,010	164,232
	155,098	722,340
*	12,065	17,973
	91,064	107,535
	20,006	29,256
	67,111	300,651
	82,398	582,609
*	22,085	204,192
*	66,926	41,491
	1,397	38,512
	21,801	110,546
	6,240	41,184
*	89,812	8,532
	11,226	108
	196,785	680,049
	48,379	66,865
*	23,473	29,788
	43,940	205,276
*	1,077	2,079
*	281,630	116,530
	40,108	584,753
*	86,456	152,880
	303,550	698,375
	24,292	112,435
	96,126	68,884
*	196,213	87,318
	33,355	382,918
	9,701	368,984
	156,008	89,185
*Ω	85,637	248,517
*	43,578	24,074
††	11,240	11,806
	59,024	168,367
	97,855	958,622
	1,019,923	1,587,488
	12,056	202,951
Ω	81,999	174,547
	239,262	347,303
	63,395	813,658
*	2,714	28,117
	26,022	29,790
	58,713	137,585
	22,699	73,380
	6,561	280,185
	110,788	79,426
	60,943	266,987
	363,074	633,258
	69,728	786,039
	3,924	41,882
*	20,729	57,034
	48,496	86,798
	3,177	28,129
	7,717	116,714
	12,016	36,452
TOTAL UNITED KINGDOM.....		<u>62,665,962</u>

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED STATES — (0.0%)		
# ADTRAN Holdings, Inc.....	11,534	\$ 269,957
TOTAL COMMON STOCKS.....		<u>648,882,129</u>
PREFERRED STOCKS — (0.4%)		
BRAZIL — (0.1%)		
Ω Banco ABC Brasil SA.....	18,556	61,792
Ω Banco BMG SASeries B.....	30,400	14,512
Banco do Estado do Rio Grande do Sul SA Class B.....	52,100	100,795
Banco Pan SA.....	51,165	65,661
Cia Ferro Ligas da Bahia - FERBASA.....	9,400	86,368
Eucatex SA Industria e Comercio.....	14,000	22,323
Grazziotin SA.....	1,600	8,782
Marcopolo SA.....	110,973	52,976
Randon SA Implementos e Participacoes.....	39,954	77,605
Schulz SA.....	28,200	23,709
Usinas Siderurgicas de Minas Gerais SA Usiminas Class A.....	76,200	126,801
TOTAL BRAZIL.....		<u>641,324</u>
COLOMBIA — (0.0%)		
Grupo de Inversiones Suramericana SA.....	16,078	57,756
GERMANY — (0.3%)		
Draegerwerk AG & Co. KGaA.....	2,246	117,847
Fuchs Petrolub SE.....	18,268	547,365
Jungheinrich AG.....	13,189	358,998
Schaeffler AG.....	14,146	83,327
Sixt SE.....	4,534	319,867
STO SE & Co. KGaA.....	693	107,528
Villeroy & Boch AGSeries A.....	889	17,075
TOTAL GERMANY.....		<u>1,552,007</u>
PHILIPPINES — (0.0%)		
Cebu Air, Inc., 6.000%.....	22,520	17,176
SOUTH KOREA — (0.0%)		
Haesung Industrial Co. Ltd.....	46	551
Hyundai Engineering & Construction Co. Ltd.....	243	13,068
TOTAL SOUTH KOREA.....		<u>13,619</u>
TAIWAN — (0.0%)		
China Development Financial Holding Corp.....	241,426	68,398
THAILAND — (0.0%)		
* U City PLC.....	1,636,200	37,338
TOTAL PREFERRED STOCKS.....		<u>2,387,618</u>
RIGHTS/WARRANTS — (0.0%)		
AUSTRALIA — (0.0%)		
* Decmil Group Ltd.....	326	0
* PointsBet Holdings Ltd.....	370	0
BRAZIL — (0.0%)		
* Marisa Lojas SA Warrants 11/15/22.....	6,031	129
CHINA — (0.0%)		
* Zhong An Group Ltd. Rights 12/31/22.....	2,367	0

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (0.0%)		
* Webuild SpA.....	2,670	\$ 0
MALAYSIA — (0.0%)		
* Eco World Development Group Bhd Warrants 04/12/2029.....	42,360	999
* Yinson Holdings Bhd.....	26,022	2,573
TOTAL MALAYSIA.....		<u>3,572</u>
SINGAPORE — (0.0%)		
* Ezion Holdings Ltd. Warrants 04/16/23.....	196,236	0
TAIWAN — (0.0%)		
* Acon Holding, Inc.....	8,415	211
* GMI Technology, Inc.....	3,147	147
* Unitech Printed Circuit Board Corp.....	7,297	731
* Waffer Technology Corp.....	1,518	469
* Walsin Lihwa Corp.....	36,161	1,087
* YFC-Boneagle Electric Co. Ltd.....	639	223
TOTAL TAIWAN.....		<u>2,868</u>
THAILAND — (0.0%)		
* Advanced Information Technology PCL Warrants 01/12/24.....	56,000	4,868
* Banpu PCL Warrants 10/01/22.....	202,466	38,777
* Banpu PCL Warrants 10/01/23.....	202,466	21,451
* EP W4 Warrants 04/27/2023.....	28,975	244
* MBK PCL.....	8,508	2,889
* Thai Rubber Latex Group PCL Warrants 09/29/24.....	24,280	172
TOTAL THAILAND.....		<u>68,401</u>
TOTAL RIGHTS/WARRANTS.....		<u>74,970</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$677,872,779).....		651,344,717
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (0.4%)		
@§ The DFA Short Term Investment Fund.....	252,123	2,916,308
TOTAL INVESTMENTS — (100.0%)		
(Cost \$680,788,490)^.....		<u>\$654,261,025</u>

As of July 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.....	30	09/16/22	\$5,936,094	\$6,200,250	\$264,156
Total Futures Contracts.....			<u>\$5,936,094</u>	<u>\$6,200,250</u>	<u>\$264,156</u>

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Australia.....	\$ 180,411	\$ 32,567,052	—	\$ 32,747,463
Austria.....	—	3,262,416	—	3,262,416
Belgium.....	626,370	6,866,098	—	7,492,468
Brazil.....	6,753,056	77,433	—	6,830,489
Canada.....	54,920,093	—	—	54,920,093
Chile.....	—	720,640	—	720,640
China.....	1,820,597	44,640,307	\$ 213,591	46,674,495
Colombia.....	191,962	—	—	191,962
Denmark.....	553,004	11,525,695	—	12,078,699
Finland.....	—	8,108,361	—	8,108,361
France.....	—	25,942,012	—	25,942,012
Germany.....	—	31,385,560	—	31,385,560
Greece.....	—	638,789	—	638,789
Hong Kong.....	141,713	12,702,163	33,796	12,877,672
Hungary.....	—	153,639	—	153,639
India.....	—	32,751,447	177	32,751,624
Indonesia.....	—	4,227,746	9,171	4,236,917
Ireland.....	—	3,560,017	—	3,560,017
Israel.....	142,128	8,238,557	—	8,380,685
Italy.....	993,773	14,008,042	—	15,001,815
Japan.....	—	106,109,300	—	106,109,300
Malaysia.....	—	3,295,792	—	3,295,792
Mexico.....	4,450,484	93,000	—	4,543,484
Netherlands.....	521,567	11,528,663	—	12,050,230
New Zealand.....	—	1,720,569	—	1,720,569
Norway.....	119,270	5,420,528	—	5,539,798
Philippines.....	—	1,260,192	—	1,260,192
Poland.....	—	1,729,631	—	1,729,631
Portugal.....	—	2,451,477	—	2,451,477
Qatar.....	—	1,328,822	—	1,328,822
Saudi Arabia.....	12,028	6,467,497	—	6,479,525
Singapore.....	—	4,858,953	8,420	4,867,373
South Africa.....	796,246	6,587,490	—	7,383,736
South Korea.....	—	24,830,146	38,972	24,869,118
Spain.....	—	8,510,223	—	8,510,223
Sweden.....	11,635	12,540,317	—	12,551,952
Switzerland.....	—	29,472,523	—	29,472,523
Taiwan.....	—	35,856,519	11,039	35,867,558
Thailand.....	4,694,446	51,461	—	4,745,907
Turkey.....	—	958,733	—	958,733
United Arab Emirates.....	—	2,254,451	—	2,254,451
United Kingdom.....	52,526	62,601,630	11,806	62,665,962
United States.....	269,957	—	—	269,957
Preferred Stocks				
Brazil.....	626,812	14,512	—	641,324
Colombia.....	57,756	—	—	57,756
Germany.....	—	1,552,007	—	1,552,007
Philippines.....	—	17,176	—	17,176
South Korea.....	—	13,619	—	13,619
Taiwan.....	—	68,398	—	68,398
Thailand.....	37,338	—	—	37,338
Rights/Warrants				
Brazil.....	—	129	—	129
Malaysia.....	—	3,572	—	3,572
Taiwan.....	—	2,868	—	2,868

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Thailand.....	—	\$ 68,401	—	\$ 68,401
Securities Lending Collateral.....	—	2,916,308	—	2,916,308
Futures Contracts**.....	\$ 264,156	—	—	264,156
TOTAL.....	\$78,237,328	\$575,960,881	\$326,972[^]	\$654,525,181

** 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
July 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (95.2%)		
AUSTRALIA — (4.5%)		
* A2B Australia Ltd.....	61,896	\$ 50,298
Accent Group Ltd.....	105,492	97,294
# Adairs Ltd.....	83,839	142,108
Adbri Ltd.....	147,407	262,873
* Aeris Resources Ltd.....	73,953	22,292
AGL Energy Ltd.....	61,163	360,231
* Ainsworth Game Technology Ltd.....	68,629	43,172
* Alkane Resources Ltd.....	109,258	60,583
* Alliance Aviation Services Ltd.....	11,891	26,797
* Allkem Ltd.....	36,324	293,004
ALS Ltd.....	118,226	971,041
Altium Ltd.....	19,621	433,287
Alumina Ltd.....	242,873	263,817
#* AMA Group Ltd.....	138,426	15,016
* AMP Ltd.....	989,583	757,832
Ampol Ltd.....	59,726	1,414,999
#* Andromeda Metals Ltd.....	302,692	21,313
Ansell Ltd.....	36,927	677,967
APA Group.....	108,035	885,817
# Appen Ltd.....	19,792	81,151
#* Arafura Resources Ltd.....	160,067	39,846
ARB Corp. Ltd.....	14,251	334,642
# Ardent Leisure Group Ltd.....	111,234	40,214
Aristocrat Leisure Ltd.....	66,921	1,669,548
ASX Ltd.....	4,901	304,620
Atlas Arteria Ltd.....	117,458	639,129
AUB Group Ltd.....	9,029	123,840
#* Aurelia Metals Ltd.....	371,492	71,855
Aurizon Holdings Ltd.....	530,339	1,501,016
Austal Ltd.....	104,574	196,449
Australia & New Zealand Banking Group Ltd.....	199,536	3,224,753
Australia & New Zealand Banking Group Ltd.....	13,302	212,835
* Australian Agricultural Co. Ltd.....	61,076	79,211
Australian Ethical Investment Ltd.....	11,755	53,968
# Australian Finance Group Ltd.....	60,542	80,654
#* Australian Strategic Materials Ltd.....	20,052	50,515
Auswide Bank Ltd.....	6,329	29,659
Baby Bunting Group Ltd.....	37,265	126,154
Bank of Queensland Ltd.....	237,530	1,258,005
Bapcor Ltd.....	102,141	478,904
Base Resources Ltd.....	56,903	12,140
Beach Energy Ltd.....	858,441	1,106,290
Beacon Lighting Group Ltd.....	18,860	31,559
Bega Cheese Ltd.....	93,777	229,430
Bell Financial Group Ltd.....	34,059	27,750
#* Bellevue Gold Ltd.....	27,089	16,112
Bendigo & Adelaide Bank Ltd.....	143,977	1,044,788
#* Betmakers Technology Group Ltd.....	38,074	13,522
BHP Group Ltd.....	459,448	12,603,564
# BHP Group Ltd., Sponsored ADR.....	100,755	5,545,555
Blackmores Ltd.....	2,482	135,534
*†† Blue Sky Alternative Investments Ltd.....	5,525	0
BlueScope Steel Ltd.....	156,292	1,835,865
Brambles Ltd.....	183,950	1,480,559
Bravura Solutions Ltd.....	50,218	53,885

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
# Breville Group Ltd.....	18,599	\$ 274,970
Brickworks Ltd.....	27,903	412,554
BWX Ltd.....	35,547	17,005
* Byron Energy Ltd.....	59,304	6,221
* Calix Ltd.....	5,120	22,805
Capitol Health Ltd.....	181,140	35,389
* Capricorn Metals Ltd.....	47,389	130,047
#* Carnarvon Energy Ltd.....	224,477	33,124
Carsales.com Ltd.....	70,214	1,023,595
Cash Converters International Ltd.....	184,747	31,035
#* Catapult Group International Ltd.....	9,894	6,906
Cedar Woods Properties Ltd.....	24,019	70,301
Challenger Ltd.....	184,675	912,250
Champion Iron Ltd.....	69,989	238,795
* City Chic Collective Ltd.....	26,152	42,793
Cleanaway Waste Management Ltd.....	611,584	1,178,210
Clinuvel Pharmaceuticals Ltd.....	5,525	73,211
# Clover Corp. Ltd.....	24,457	18,431
Cochlear Ltd.....	5,187	781,820
# Codan Ltd.....	54,165	331,876
#* Cogstate Ltd.....	6,912	8,737
Coles Group Ltd.....	103,807	1,367,173
* Collection House Ltd.....	64,782	3,078
Collins Foods Ltd.....	53,890	392,821
Commonwealth Bank of Australia.....	87,813	6,236,251
Computershare Ltd.....	56,192	992,743
#* Cooper Energy Ltd.....	972,655	153,847
#* Corporate Travel Management Ltd.....	14,669	195,618
Costa Group Holdings Ltd.....	162,998	295,502
Credit Corp. Group Ltd.....	13,617	231,500
CSL Ltd.....	25,409	5,173,704
CSR Ltd.....	273,453	877,594
Data#3 Ltd.....	39,872	173,661
* De Grey Mining Ltd.....	52,247	32,949
Deterra Royalties Ltd.....	123,994	378,455
Dicker Data Ltd.....	14,302	113,306
Domain Holdings Australia Ltd.....	43,007	107,676
Domino's Pizza Enterprises Ltd.....	11,026	563,758
Downer EDI Ltd.....	307,376	1,196,663
Eagers Automotive Ltd.....	48,592	429,572
Earlypay Ltd.....	35,850	12,547
#* Eclipx Group Ltd.....	141,679	262,352
Elanor Investor Group.....	19,470	22,496
Elders Ltd.....	45,390	360,678
# Emeco Holdings Ltd.....	84,755	43,830
#* EML Payments Ltd.....	52,687	39,144
* Empire Energy Group Ltd.....	51,547	8,513
Endeavour Group Ltd.....	85,461	476,140
Enero Group Ltd.....	5,876	12,920
EQT Holdings Ltd.....	3,294	59,132
# Estia Health Ltd.....	97,068	135,870
Euroz Hartleys Group Ltd.....	21,502	25,013
* EVENT Hospitality & Entertainment Ltd.....	30,857	308,644
Evolution Mining Ltd.....	375,766	694,144
* Firefinch Ltd.....	50,216	7,017
Fleetwood Ltd.....	28,254	34,014
#* Flight Centre Travel Group Ltd.....	7,950	96,682
Fortescue Metals Group Ltd.....	256,209	3,297,040
#* Frontier Digital Ventures Ltd.....	12,106	8,003

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
#	G8 Education Ltd.....	356,108 \$ 265,853
#*	Genex Power Ltd.....	40,897 6,154
	Genworth Mortgage Insurance Australia Ltd.....	140,658 278,712
	Gold Road Resources Ltd.....	209,588 204,865
#*	Goulamina Holdings Pty Ltd.....	35,869 10,902
	GR Engineering Services Ltd.....	7,383 11,011
	GrainCorp Ltd., Class A.....	73,533 443,899
	Grange Resources Ltd.....	238,429 188,527
#	GUD Holdings Ltd.....	49,499 306,239
	GWA Group Ltd.....	107,097 156,195
	Hansen Technologies Ltd.....	40,822 163,603
	Harvey Norman Holdings Ltd.....	180,374 526,356
	Healius Ltd.....	238,369 649,469
	Healthia Ltd.....	6,519 7,864
#*	Helloworld Travel Ltd.....	3,137 4,259
*	Highfield Resources Ltd.....	19,148 12,774
*	Hot Chili Ltd.....	25,993 13,011
	HT&E Ltd.....	85,589 78,324
	HUB24 Ltd.....	5,340 92,255
#	Humm Group Ltd.....	157,069 55,205
	IDP Education Ltd.....	33,270 669,388
	IGO Ltd.....	102,451 802,789
	Iluka Resources Ltd.....	95,128 645,636
	Image Resources NL.....	68,398 7,408
	Imdex Ltd.....	130,607 166,288
*	Immutep Ltd., Sponsored ADR.....	3,965 8,961
	Incitec Pivot Ltd.....	458,345 1,167,791
	Infomedia Ltd.....	124,521 139,147
#	Inghams Group Ltd.....	100,256 207,862
	Insignia Financial Ltd.....	256,240 557,481
	Insurance Australia Group Ltd.....	186,431 586,617
	Integral Diagnostics Ltd.....	47,171 102,262
	InvoCare Ltd.....	18,716 145,192
#*	ioneer Ltd.....	98,102 38,923
	IPH Ltd.....	45,859 283,100
	IRESS Ltd.....	55,985 448,946
	IVE Group Ltd.....	58,367 88,005
	James Hardie Industries PLC.....	40,756 1,006,539
	James Hardie Industries PLC, Sponsored ADR.....	1,045 25,958
#	JB Hi-Fi Ltd.....	43,035 1,274,284
	Johns Lyng Group Ltd.....	42,898 228,057
	Jumbo Interactive Ltd.....	12,500 126,678
	Jupiter Mines Ltd.....	520,847 72,504
*	Karoon Energy Ltd.....	180,295 238,229
	Kelly Partners Group Holdings Ltd.....	2,739 9,115
#	Kelsian Group Ltd.....	22,749 97,978
#*	Kogan.com Ltd.....	8,258 26,730
	Lendlease Corp. Ltd.....	78,586 569,327
	Lifestyle Communities Ltd.....	14,938 177,958
	Link Administration Holdings Ltd.....	232,345 716,346
*	Lottery Corp. Ltd.....	340,266 1,079,357
	Lovisa Holdings Ltd.....	13,605 170,908
*	Lynas Rare Earths Ltd.....	66,222 407,222
	MA Financial Group Ltd.....	1,563 6,772
#	MACA Ltd.....	126,373 88,791
	Macmahon Holdings Ltd.....	300,111 30,462
	Macquarie Group Ltd.....	13,354 1,709,090
*	Macquarie Telecom Group Ltd.....	811 38,333
	Mader Group Ltd.....	7,825 15,805

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
AUSTRALIA — (Continued)			
#	Magellan Financial Group Ltd.....	28,534	\$ 293,166
#*	Mayne Pharma Group Ltd.....	699,050	166,809
	McMillan Shakespeare Ltd.....	32,345	278,902
	McPherson's Ltd.....	24,606	14,146
	Medibank Pvt Ltd.....	510,412	1,227,302
#*	Medical Developments International Ltd.....	4,261	7,523
#*	Megaport Ltd.....	4,983	34,213
#*	Mesoblast Ltd.....	58,643	38,483
#*	Metals X Ltd.....	194,260	43,193
	Metcash Ltd.....	435,967	1,270,817
*	Mincor Resources NL.....	23,493	31,863
	Mineral Resources Ltd.....	53,365	2,033,425
*	MMA Offshore Ltd.....	76,024	32,010
#	Monadelphous Group Ltd.....	24,054	174,625
	Monash IVF Group Ltd.....	164,283	128,573
	Money3 Corp. Ltd.....	71,553	111,074
	MotorCycle Holdings Ltd.....	5,493	9,231
	Mount Gibson Iron Ltd.....	146,256	53,931
	Myer Holdings Ltd.....	341,996	112,819
	MyState Ltd.....	34,765	116,742
#*	Nanosonics Ltd.....	7,701	25,621
	National Australia Bank Ltd.....	231,851	5,007,172
	Navigator Global Investments Ltd.....	51,840	55,761
	Netwealth Group Ltd.....	32,908	298,967
	New Energy Solar.....	2,210	1,274
#	New Hope Corp. Ltd.....	195,956	607,087
	Newcrest Mining Ltd.....	111,114	1,496,599
*	NEXTDC Ltd.....	44,481	370,284
	nib holdings Ltd.....	157,246	804,166
	Nick Scali Ltd.....	21,590	146,586
	Nickel Industries Ltd.....	207,286	159,189
	Nine Entertainment Co. Holdings Ltd.....	489,616	714,334
	Northern Star Resources Ltd.....	246,130	1,352,639
	NRW Holdings Ltd.....	233,457	319,597
	Nufarm Ltd.....	108,559	395,356
	Objective Corp. Ltd.....	3,211	34,480
*	OFX Group Ltd.....	72,450	138,091
#	OM Holdings Ltd.....	46,008	20,824
*	Omni Bridgeway Ltd.....	56,330	163,441
#	oOh!media Ltd.....	261,366	229,962
#*	Opthea Ltd.....	11,933	10,742
	Orica Ltd.....	28,057	332,538
	Origin Energy Ltd.....	338,070	1,419,341
	Orora Ltd.....	426,136	1,066,678
	OZ Minerals Ltd.....	121,849	1,627,323
	Pacific Current Group Ltd.....	15,421	81,971
*	Pacific Smiles Group Ltd.....	7,482	9,155
	Pact Group Holdings Ltd.....	71,659	101,934
#*	Paladin Energy Ltd.....	239,593	125,312
*	Panoramic Resources Ltd.....	449,671	62,228
	Paragon Care Ltd.....	7,567	1,675
	Peet Ltd.....	131,518	95,967
#	Pendal Group Ltd.....	74,588	252,609
	PeopleIN Ltd.....	5,537	13,236
	Pepper Money Ltd.....	14,192	16,293
	Perenti Global Ltd.....	298,302	120,341
#	Perpetual Ltd.....	20,237	431,940
	Perseus Mining Ltd.....	459,094	544,863
*	Pilbara Minerals Ltd.....	23,287	45,916

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
AUSTRALIA — (Continued)			
#	Pinnacle Investment Management Group Ltd.....	1,376	\$ 9,771
	Platinum Asset Management Ltd.....	90,485	116,181
*	PolyNovo Ltd.....	14,989	17,322
#	Praemium Ltd.....	17,729	7,879
	Premier Investments Ltd.....	23,678	352,179
#	Pro Medicus Ltd.....	13,699	479,860
	Propel Funeral Partners Ltd.....	5,838	19,165
	PSC Insurance Group Ltd.....	7,415	22,802
#	PWR Holdings Ltd.....	20,749	121,936
*	Qantas Airways Ltd.....	42,032	135,441
	QBE Insurance Group Ltd.....	185,516	1,500,031
	Qube Holdings Ltd.....	310,211	603,401
	Ramelius Resources Ltd.....	272,182	206,225
	Ramsay Health Care Ltd.....	23,595	1,165,634
	REA Group Ltd.....	5,612	495,115
*	ReadyTech Holdings Ltd.....	4,593	10,406
	Reckon Ltd.....	16,235	13,861
*	Red 5 Ltd.....	269,896	50,059
	Reece Ltd.....	18,541	200,249
#	Regis Healthcare Ltd.....	48,428	73,504
#	Regis Resources Ltd.....	324,294	401,787
*	Reject Shop Ltd.....	13,887	41,970
	Reliance Worldwide Corp. Ltd.....	137,396	429,275
#*	Resolute Mining Ltd.....	380,087	74,680
*	Retail Food Group Ltd.....	690,216	23,227
	Ridley Corp. Ltd.....	99,459	117,904
	Rio Tinto Ltd.....	48,819	3,382,402
*	RPMGlobal Holdings Ltd.....	22,062	24,500
	Sandfire Resources Ltd.....	294,279	949,683
	Santos Ltd.....	396,621	2,061,787
	SEEK Ltd.....	11,970	193,880
	Select Harvests Ltd.....	36,814	118,967
	Servcorp Ltd.....	11,131	24,570
*	Service Stream Ltd.....	239,973	177,176
	Seven Group Holdings Ltd.....	32,256	399,647
*	Seven West Media Ltd.....	497,856	166,391
	SG Fleet Group Ltd.....	29,150	53,551
	Shaver Shop Group Ltd.....	23,611	17,271
*	Sierra Rutile Holdings, Ltd.....	95,128	21,269
	Sigma Healthcare Ltd.....	462,744	200,989
*	Silver Lake Resources Ltd.....	306,707	310,113
	Sims Ltd.....	69,596	723,729
	SmartGroup Corp. Ltd.....	28,813	139,597
	Sonic Healthcare Ltd.....	87,729	2,112,647
	South32 Ltd., ADR.....	6,889	93,622
	South32 Ltd.....	551,079	1,502,029
	Southern Cross Media Group Ltd.....	113,209	95,041
*††	Speedcast International Ltd.....	165,938	0
	SRG Global Ltd.....	103,215	50,535
	St Barbara Ltd.....	264,017	208,167
*	Star Entertainment Grp Ltd.....	310,025	671,716
	Steadfast Group Ltd.....	229,578	860,697
#*	Strike Energy Ltd.....	208,215	42,638
	Suncorp Group Ltd.....	140,768	1,111,687
#	Sunland Group Ltd.....	5,329	9,432
	Super Retail Group Ltd.....	116,008	809,829
*	Superloop Ltd.....	68,327	40,551
	Symbio Holdings Ltd.....	9,158	25,742
*	Syrah Resources Ltd.....	138,254	144,050

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	340,266	\$ 237,363
	105,184	362,227
	87,429	725,422
	531,364	1,452,223
	85,990	37,930
	68,642	306,284
	93,521	955,942
	98,265	847,048
*	91,124	98,811
	123,108	317,930
Ω	259,641	487,754
#*	45,166	164,567
	79,619	2,608,773
*	262,510	244,391
	118,366	108,028
	218,195	3,304,158
	328,931	1,448,244
	6,122	216,808
#	36,413	826,936
*	166,970	3,771,626
	85,461	2,248,400
	84,833	856,160
*	1,328	87,487
TOTAL AUSTRALIA		<u>159,689,723</u>
AUSTRIA — (0.3%)		
	2,554	26,907
	5,588	92,665
	23,896	1,118,089
	15,848	791,833
Ω	13,971	645,038
#*	430	35,927
	47,727	1,210,007
	13,290	313,449
*	1,947	14,793
*	1,332	44,773
	12,053	0
	3,921	316,418
	2,109	336,971
#	11,224	323,440
	30,893	1,315,731
	3,950	97,916
#	4,035	24,141
	2,886	35,853
	55,975	678,123
#	582	19,953
	7,826	182,541
	1,651	94,403
#	1,666	33,782
	7,579	313,748
	54,154	335,555
	1,357	46,754
	47,128	322,878
#	1,450	159,450
	18,637	427,874
	44,027	991,339
	31,530	725,742

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRIA — (Continued)		
Zumtobel Group AG.....	4,990	\$ 35,655
TOTAL AUSTRIA.....		<u>11,111,748</u>
BELGIUM — (0.8%)		
Ackermans & van Haaren NV.....	9,235	1,357,560
Ageas SA.....	46,157	2,014,536
* AGFA-Gevaert NV.....	67,716	245,005
Anheuser-Busch InBev SA.....	69,892	3,743,960
Anheuser-Busch InBev SA/NV, Sponsored ADR.....	1,081	57,877
* Argenx SE, ADR.....	202	73,570
* Argenx SE.....	353	128,951
Atenor.....	822	42,757
Banque Nationale de Belgique.....	10	16,399
Barco NV.....	4,025	105,460
Bekaert SA.....	16,807	595,261
bpost SA.....	33,088	207,658
#* Cie d'Entreprises CFE.....	5,331	52,089
Deceuninck NV.....	24,144	62,568
* Deme Group NV.....	5,331	616,340
D'ieteren Group.....	9,067	1,488,131
Econocom Group SA/NV.....	51,414	174,912
# Elia Group SA.....	8,698	1,320,458
Etablissements Franz Colruyt NV.....	23,970	662,749
#* Euronav NV.....	86,442	1,177,904
EVS Broadcast Equipment SA.....	5,263	119,115
Exmar NV.....	15,568	85,749
Fagron.....	22,568	344,225
* Galapagos NV.....	11,788	598,053
Gimv NV.....	7,415	400,332
* Greenyard NV.....	1,785	15,980
Immobel SA.....	2,633	158,186
Ion Beam Applications.....	5,024	87,930
Jensen-Group NV.....	1,808	54,956
KBC Group NV.....	29,676	1,554,339
* Kinopolis Group NV.....	2,739	134,903
Lotus Bakeries NV.....	112	637,160
Melexis NV.....	6,483	556,260
#* Ontex Group NV.....	27,188	177,758
* Orange Belgium SA.....	18,129	349,083
Picanol.....	846	61,419
Proximus SADP.....	49,493	685,824
Recticel SA.....	25,013	383,979
Shurgard Self Storage SA.....	4,868	251,097
Sipref NV.....	2,254	131,101
Solvay SA.....	25,489	2,238,773
# Telenet Group Holding NV.....	10,896	174,263
TER Beke SA.....	245	24,701
* Tessenderlo Group SA.....	13,271	415,923
UCB SA.....	13,111	1,024,477
# Umicore SA.....	37,139	1,345,262
Van de Velde NV.....	1,633	61,437
VGP NV.....	2,372	416,609
Viohalco SA.....	4,480	15,629
TOTAL BELGIUM.....		<u>26,648,668</u>
BRAZIL — (1.3%)		
* 3R Petroleum Oleo E Gas SA.....	25,000	164,376
AES Brasil Energia SA.....	101,694	211,284

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
	23,052	\$ 75,161
*	41,200	163,953
	5,200	10,573
	2,800	14,070
	39,538	208,231
	79,200	223,344
	25,303	73,012
	63,981	173,119
*	72,214	62,527
	3,635	55,606
	28,006	100,839
	69,485	190,563
	188,341	403,684
	98,197	274,620
	52,318	227,812
	89,350	621,155
	6,100	10,587
	32,700	178,791
	51,140	286,533
	9,714	24,238
*	75,208	90,411
	4,000	8,295
	13,600	14,141
	149,240	228,730
	34,800	56,631
	26,922	124,825
	3,700	52,688
*	219,955	678,472
	52,300	75,305
	54,757	96,834
	426,387	1,070,479
	52,323	463,253
	38,160	120,289
	47,924	413,746
#	6,900	59,133
	50,202	116,431
	85,475	305,286
	50,100	34,084
	13,278	29,478
	46,931	154,287
	39,200	49,018
	4,800	31,584
	7,400	49,299
#	28,200	81,498
	244,382	694,780
	342,915	293,600
*	558,156	243,797
*	25,988	19,639
	41,298	149,018
	19,900	54,460
	18,100	28,405
	114,587	279,707
	122,824	231,448
	2,735	10,138
	12,500	26,526
	30,000	68,650
*	66,200	19,704
*	99,303	109,204
	81,688	342,597

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
* Embraer SA.....	288,217	\$ 654,520
* Empreendimentos Pague Menos SA.....	23,600	20,480
Enauta Participacoes SA.....	50,328	180,240
Energisa SA.....	68,004	578,825
* Eneva SA.....	155,221	456,294
Engie Brasil Energia SA.....	20,282	173,730
Equatorial Energia SA.....	275,487	1,320,970
Eternit SA.....	11,000	24,045
Even Construtora e Incorporadora SA.....	38,973	40,223
Ez Tec Empreendimentos e Participacoes SA.....	40,156	131,005
Fleury SA.....	58,942	184,204
Fras-Le SA.....	16,258	37,298
* Gafisa SA.....	57,300	13,621
Gerdau SA, Sponsored ADR.....	122,036	576,010
Getnet Adquirencia e Servicos para Meios de Pagamento SA.....	8,175	7,142
Ω GPS Participacoes e Empreendimentos SA.....	4,408	10,573
Grendene SA.....	50,250	69,245
* Grupo Mateus SA.....	47,510	39,392
Grupo SBF SA.....	8,667	34,858
Guararapes Confeccoos SA.....	34,800	50,175
Ω Hapvida Participacoes e Investimentos SA.....	320,634	381,729
* Hidrovias do Brasil SA.....	60,327	26,000
Hypera SA.....	58,167	478,795
Instituto Hermes Pardini SA.....	29,071	114,450
Intelbras SA Industria de Telecomunicacao Electronica Brasileira.....	3,500	18,393
* International Meal Co. Alimentacao SA, Class A.....	110,406	35,208
lochpe-Maxion SA.....	43,774	132,572
Irani Papel e Embalagem SA.....	7,800	10,402
* IRB Brasil Resseguros SA.....	121,133	44,716
Itau Unibanco Holding SA.....	17,236	67,557
Jalles Machado SA.....	14,000	19,779
JBS SA.....	259,366	1,601,080
JHSF Participacoes SA.....	105,559	116,288
JSL SA.....	2,209	2,173
Kepler Weber SA.....	23,400	92,440
Klabin SA.....	158,286	609,698
Lavvi Empreendimentos Imobiliarios Ltda.....	10,500	9,863
Light SA.....	77,900	80,548
Localiza Rent a Car SA.....	80,593	897,352
*Ω Locaweb Servicos de Internet SA.....	35,700	46,711
LOG Commercial Properties e Participacoes SA.....	12,594	50,921
* Log-in Logistica Intermodal SA.....	12,494	78,478
Lojas Quero Quero SA.....	17,800	20,916
Lojas Renner SA.....	72,561	354,664
M Dias Branco SA.....	19,158	115,338
* Magazine Luiza SA.....	54,154	27,003
Mahle-Metal Leve SA.....	8,968	41,771
Marcopolo SA.....	64,000	26,470
Marfrig Global Foods SA.....	107,292	273,720
* Marisa Lojas SA.....	35,148	14,877
Melnick Even Desenvolvimento Imobiliario SA.....	15,200	11,633
Mills Estruturas e Servicos de Engenharia SA.....	64,273	95,650
Minerva SA.....	79,271	200,702
* Moura Dubeux Engenharia SA.....	17,100	17,516
Movida Participacoes SA.....	37,407	91,817
MRV Engenharia e Participacoes SA.....	116,035	205,423
Multiplan Empreendimentos Imobiliarios SA.....	50,700	233,212
Natura & Co. Holding SA.....	191,092	575,407
Odontoprev SA.....	121,301	232,329

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
* Omega Energia SA.....	23,537	\$ 55,997
* Orizon Valorizacao de Residuos SA.....	3,500	19,130
* Petro Rio SA.....	191,268	895,327
Petroleo Brasileiro SA, Sponsored ADR.....	42,200	554,086
Petroleo Brasileiro SA, Sponsored ADR.....	31,500	449,820
Petroleo Brasileiro SA.....	699,723	4,998,311
Porto Seguro SA.....	112,686	401,167
Portobello SA.....	21,637	35,922
Positivo Tecnologia SA.....	15,800	20,948
Profarma Distribuidora de Produtos Farmaceuticos SA.....	25,500	16,116
Qualicorp Consultoria e Corretora de Seguros SA.....	57,581	109,618
Raia Drogasil SA.....	157,866	640,117
Romi SA.....	21,116	54,523
Rumo SA.....	167,614	568,205
Santos Brasil Participacoes SA.....	34,681	43,702
Sao Carlos Empreendimentos e Participacoes SA.....	9,300	45,600
Sao Martinho SA.....	82,184	556,407
# Sendas Distribuidora SA, ADR.....	3,044	46,330
Sendas Distribuidora SA.....	162,515	497,838
Ω Ser Educacional SA.....	27,270	31,043
SIMPAR SA.....	44,700	89,243
Singia SA.....	12,443	41,652
SLC Agricola SA.....	41,462	353,386
* StoneCo Ltd., Class A.....	37	352
Sul America SA.....	144,569	656,891
Suzano SA.....	94,065	877,911
# Suzano SA, Sponsored ADR.....	1,917	17,925
Tegma Gestao Logistica SA.....	7,318	18,896
Telefonica Brasil SA.....	28,570	246,269
# Telefonica Brasil SA, ADR.....	3,300	28,644
Terra Santa Propriedades Agricolas SA.....	22,933	125,302
TIM SA.....	241,221	586,957
TOTVS SA.....	50,973	259,786
Transmissora Alianca de Energia Eletrica SA.....	65,432	511,660
Trisul SA.....	36,232	26,610
Tupy SA.....	38,083	167,594
Ultrapar Participacoes SA.....	137,606	337,493
Unipar Carbocloro SA.....	7,827	123,136
Usinas Siderurgicas de Minas Gerais SA Usiminas.....	37,569	60,484
Vale SA.....	558,139	7,524,051
Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA.....	32,332	65,863
Vamos Locacao de Caminhoes Maquinas e Equipamentos SA.....	17,832	46,871
* Via SA.....	84,583	39,234
Vibra Energia SA.....	305,681	983,666
Vivara Participacoes SA.....	2,600	11,151
Vulcabras Azaleia SA.....	46,000	101,973
WEG SA.....	40,068	217,141
Wiz Solucoes e Corretagem de Seguros SA.....	15,100	21,654
YDUQS Participacoes SA.....	61,154	156,605
TOTAL BRAZIL.....		46,525,006
CANADA — (7.8%)		
#* 5N Plus, Inc.....	22,100	30,892
# Absolute Software Corp.....	11,062	102,020
Acadian Timber Corp.....	4,133	54,868
* Aclara Resources, Inc.....	13,396	2,929
* Advantage Energy Ltd.....	83,829	720,751
Aecon Group, Inc.....	32,656	283,067

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
# Africa Oil Corp.....	64,590	\$ 119,541
AG Growth International, Inc.....	3,496	92,632
AGF Management Ltd., Class B.....	30,300	147,886
Agnico Eagle Mines Ltd.....	82,836	3,561,621
* Aimia, Inc.....	28,292	102,294
#* Air Canada.....	21,843	296,630
# AirBoss of America Corp.....	9,083	114,482
# Alamos Gold, Inc., Class A.....	160,333	1,266,576
* Alexco Resource Corp.....	15,300	7,766
Algoma Central Corp.....	1,200	14,806
# Algonquin Power & Utilities Corp.....	27,618	386,270
Alimentation Couche-Tard, Inc.....	71,248	3,183,084
AltaGas Ltd.....	83,860	1,868,358
Altius Minerals Corp.....	8,140	116,263
# Altus Group Ltd.....	4,925	202,184
* Americas Gold & Silver Corp.....	3,200	1,849
Amerigo Resources Ltd.....	65,100	66,089
Andlauer Healthcare Group, Inc.....	1,771	68,127
Andrew Peller Ltd., Class A.....	10,400	47,105
# ARC Resources Ltd.....	261,509	3,667,729
* Argonaut Gold, Inc.....	83,845	31,101
* Aritzia, Inc.....	29,744	938,392
Atco Ltd., Class I.....	13,642	504,218
* Athabasca Oil Corp.....	187,300	353,962
* ATS Automation Tooling Systems, Inc.....	16,991	538,038
#,* Aurora Cannabis, Inc.....	10,234	14,449
* AutoCanada, Inc.....	10,001	202,433
B2Gold Corp.....	547,268	1,914,615
# Badger Infrastructure Solutions Ltd.....	12,872	308,896
Bank of Montreal.....	69,809	7,031,162
Bank of Nova Scotia.....	94,722	5,773,306
# Barrick Gold Corp.....	133,312	2,120,850
* Bausch Health Cos., Inc.....	33,499	154,396
* Baytex Energy Corp.....	24,499	131,626
# BCE, Inc.....	6,744	340,753
Birchcliff Energy Ltd.....	116,115	892,251
Bird Construction, Inc.....	14,234	80,924
Black Diamond Group Ltd.....	21,800	64,010
* BlackBerry Ltd.....	50,409	309,064
BMTC Group, Inc.....	1,900	21,143
#* Bombardier, Inc., Class A.....	505	8,846
* Bombardier, Inc., Class B.....	13,012	217,552
* Bonterra Energy Corp.....	12,185	91,824
Boralex, Inc., Class A.....	19,162	695,222
# Boyd Group Services, Inc.....	3,474	436,776
Bridgemarq Real Estate Services.....	1,900	19,778
Brookfield Asset Management Reinsurance Partners Ltd., Class A.....	92	4,568
Brookfield Asset Management, Inc., Class A.....	13,319	661,313
# Brookfield Infrastructure Corp., Class A.....	21,253	973,092
# BRP, Inc.....	7,518	571,827
#* CAE, Inc.....	14,078	372,571
Calian Group Ltd.....	1,200	64,660
# Cameco Corp.....	23,019	593,151
Canaccord Genuity Group, Inc.....	23,651	183,771
# Canacol Energy Ltd.....	54,484	104,666
#,* Canada Goose Holdings, Inc.....	13,227	259,203
Canadian Imperial Bank of Commerce.....	106,440	5,384,784
Canadian National Railway Co.....	52,848	6,694,828
Canadian Natural Resources Ltd.....	153,872	8,493,757

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	16,832	\$1,327,540
	16,359	2,101,612
#	14,739	477,085
	900	29,185
	35,424	715,645
*	34,557	735,370
#*	14,588	63,795
#*	8,400	22,237
#	27,586	1,062,897
*	147,815	333,595
	41,298	299,927
#	1,100	127,485
#	50,702	388,020
	35,271	1,771,882
*	40,320	424,854
	255,870	4,877,268
	102,168	635,882
	82,567	171,511
*	35,586	3,050,983
	4,500	40,764
	62,496	720,347
#	8,612	557,455
	6,307	336,098
	3,329	416,025
	29,984	116,606
	1,541	2,621,415
*	4,200	19,482
*	54,534	68,990
	3,900	53,297
#	89,165	261,810
#	178,958	1,415,947
*	63,989	279,832
#*	90,674	108,337
*	2,799	193,243
	13,416	65,898
#*	6,900	6,951
	31,000	1,878,810
#	31,012	162,985
	11,212	61,552
	13,700	353,051
	70,644	341,483
	110,542	516,217
	400	251,454
*	74,926	460,527
	215,383	2,472,477
#	21,500	1,019,300
#	29,805	904,473
	91,757	4,122,001
#	64,658	1,275,436
*	14,200	51,896
#	41,584	191,594
*	30,000	201,242
#	100,929	1,408,458
	14,122	361,721
*	47,242	127,277
	10,680	463,630
*	43,970	196,324
*	15,478	153,142
	9,000	102,261

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	7,900	\$ 289,213
	11,598	79,159
	32,374	190,621
	5,855	3,153,941
#	20,500	145,840
	56,844	1,242,928
	12,344	118,374
#	44,202	338,596
#	5,700	166,831
	75,504	1,379,715
	10,637	1,423,607
*	126,692	74,202
#	28,329	1,338,270
*	83,472	239,227
#	2,794	357,576
#	38,798	439,926
*	5,281	51,756
#*	42,200	17,795
	14,487	94,691
*	2,443	95,408
	22,923	24,345
	14,524	1,733,512
#	9,400	259,910
	56,959	1,170,716
	45,363	1,330,039
	6,000	524,587
*	26,800	44,787
#*	5,600	6,866
*	171,137	227,194
	29,226	710,252
	8,800	202,588
*	6,400	9,746
#	800	20,866
#*	6,200	30,067
*	10,900	121,381
	9,675	90,286
#	2,000	20,148
	19,041	388,686
	106,008	408,121
#Ω	27,371	764,135
*	31,818	60,379
	36,578	2,012,640
#*	194,387	320,297
*	7,400	111,357
	17,103	496,575
*	21,384	46,256
#	35,180	1,686,824
	4,900	76,568
	25,029	376,061
#	14,886	2,215,666
*	29,764	734,948
#*	10,197	12,746
*	57,041	354,571
Ω	8,711	253,055
*	3,454	9,036
	1,900	48,414
*	71,264	382,879
	49,448	1,281,620
*	138	16,497

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	445,385	\$1,526,875
*	46,627	210,824
#	2,889	23,508
#	20,388	450,572
#*	4,970	37,841
#	700	66,143
#	19,430	634,087
	10,815	141,041
	16,211	399,784
#*	9,700	208,065
	30,132	1,373,711
	20,700	1,884,346
	400	13,079
*	157,133	79,760
#*	13,500	90,137
	241,406	1,361,096
	7,228	41,035
	92,780	5,924,862
*	1,200	120,445
*	36,771	275,377
	131,840	2,414,651
	28,600	606,819
*	25,300	34,180
#	58,998	430,316
	9,743	41,408
	18,722	144,010
*	119,337	1,642,975
	900	9,889
	23,553	876,181
	24,325	1,346,977
	1,200	103,605
#	1,360	61,325
#	46,713	532,591
	66,531	4,668,158
	2,000	22,725
*	258,942	212,322
#	9,211	99,192
	19,257	215,044
	18,436	496,406
	58,810	1,927,956
	63,563	5,444,404
*	62,611	556,901
*	290,546	528,657
	22,853	1,221,397
	36,910	1,509,719
#, *	21,802	23,413
#	35,263	369,276
#*	53,875	119,484
#	50,999	1,037,666
	29,332	728,626
	69,096	1,286,360
	5,530	148,771
#	54,850	1,538,995
	16,655	200,034
*	23,000	8,352
	35,546	1,357,104
*	5,688	15,699
#	70,023	787,420
	16,900	77,601

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	37,500	\$ 53,883
#	11,300	119,040
	7,100	123,365
	3,783	65,288
#	74,675	1,095,735
*	6,009	409,559
#	8,728	701,280
	48,843	645,266
#	54,482	90,623
	32,277	717,099
#*	10,018	46,000
#*	3,272	34,060
	31,229	1,674,182
#*	1,520	16,089
	15,300	462,985
	19,289	1,390,195
	43,223	1,986,748
#	38,387	193,951
#	206,384	20,123,958
	21,780	468,069
*	83,900	77,967
#	32,228	191,775
#	26,944	665,526
#	4,000	42,451
*	5,728	78,592
	66,658	334,188
	94,897	2,565,963
*	32,243	146,542
*	6,850	238,586
#	21,296	225,840
*	12,931	321,832
Ω	15,500	346,664
#	42,949	802,936
	5,618	12,640
*Ω	10,205	380,371
	1,989	75,270
#	93,055	1,534,021
	18,296	903,478
#	8,325	234,950
	15,785	468,539
*Ω	5,700	21,855
	49,847	2,314,895
	194,638	6,605,966
#*	11,062	97,701
#	37,448	338,349
	8,572	68,014
	101,513	352,765
#*	90,127	99,238
#	21,102	1,125,108
	300	9,301
	130,832	3,845,584
	7,002	161,196
*	1,400	4,614
#	23,652	2,362,495
	8,859	994,689
	119,343	115,564
	29,944	195,722
	7,575	777,228
*	36,072	274,649

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
Toromont Industries Ltd.....	21,373	\$ 1,800,069
Toronto-Dominion Bank.....	98,869	6,423,389
Total Energy Services, Inc.....	20,525	123,578
#* Touchstone Exploration, Inc.....	17,050	12,383
# Tourmaline Oil Corp.....	108,339	6,787,738
TransAlta Corp.....	157,357	1,801,455
TransAlta Renewables, Inc.....	24,408	340,803
# Transcontinental, Inc., Class A.....	48,608	616,449
# TransGlobe Energy Corp.....	14,300	55,186
* Trican Well Service Ltd.....	112,926	334,223
Tricon Residential, Inc.....	43,547	473,370
* Trisura Group Ltd.....	4,040	112,772
* Turquoise Hill Resources Ltd.....	33,991	888,766
* Uni-Select, Inc.....	11,713	338,342
Vermilion Energy, Inc.....	58,946	1,524,185
VersaBank.....	2,000	14,712
Viemed Healthcare, Inc.....	2,028	15,920
* Village Farms International, Inc.....	3,103	9,309
Wajax Corp.....	14,444	235,517
Waste Connections, Inc.....	5,901	786,732
#* Wesdome Gold Mines Ltd.....	50,400	405,388
West Fraser Timber Co. Ltd.....	27,678	2,591,440
Western Forest Products, Inc.....	171,285	199,301
# Westshore Terminals Investment Corp.....	19,732	522,828
# Wheaton Precious Metals Corp.....	14,399	493,886
Whitecap Resources, Inc.....	222,473	1,700,837
#* WildBrain Ltd.....	32,791	59,920
# Winpak Ltd.....	10,327	374,112
WSP Global, Inc.....	8,656	1,044,357
Yamana Gold, Inc.....	352,832	1,686,256
* Yangarra Resources Ltd.....	39,182	90,875
Yellow Pages Ltd.....	7,290	71,730
TOTAL CANADA.....		276,357,939
CHILE — (0.1%)		
Aguas Andinas SA, Class A.....	419,596	84,632
Banco de Chile.....	213,351	20,244
Banco de Chile, ADR.....	4,715	89,299
Banco de Credito e Inversiones SA.....	5,499	165,916
Banco Santander Chile, ADR.....	4,829	75,526
Banco Santander Chile.....	2,665,580	105,576
Besalco SA.....	160,822	46,078
CAP SA.....	23,985	219,498
Cencosud SA.....	305,318	417,097
Cencosud Shopping SA.....	53,838	58,251
Cia Cervecerias Unidas SA.....	16,451	94,934
Cia Sud Americana de Vapores SA.....	4,135,539	447,470
Colbun SA.....	1,402,643	119,141
Embotelladora Andina SA, ADR, Class B.....	2,841	32,501
Empresa Nacional de Telecomunicaciones SA.....	62,609	207,045
Empresas CMPC SA.....	238,688	405,539
Empresas COPEC SA.....	25,530	209,090
Enel Americas SA.....	1,224,078	123,888
Enel Chile SA.....	1,250,267	35,797
Engie Energia Chile SA.....	105,813	47,910
Falabella SA.....	43,739	97,564
Forus SA.....	8,525	10,378
Grupo Security SA.....	553,553	80,167
Hortifrut SA.....	23,722	21,337

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHILE — (Continued)		
Inversiones Aguas Metropolitanas SA.....	206,127	\$ 90,356
Inversiones La Construccion SA.....	13,361	40,049
Itau CorpBanca Chile SA.....	40,249,941	86,968
Itau CorpBanca Chile SA, ADR.....	1,709	5,512
Multiexport Foods SA.....	25,298	9,545
Parque Arauco SA.....	94,350	79,681
PAZ Corp. SA.....	29,524	8,375
Plaza SA.....	38,168	32,573
Ripley Corp. SA.....	328,431	49,019
Salfacorp SA.....	149,065	41,158
Sigdo Koppers SA.....	12,552	12,272
SMU SA.....	485,880	49,607
Sociedad Matriz SAAM SA.....	1,580,635	99,073
Sociedad Quimica y Minera de Chile SA, Sponsored ADR.....	7,175	705,805
SONDA SA.....	190,611	62,613
Vina Concha y Toro SA.....	73,365	98,686
TOTAL CHILE.....		4,686,170
CHINA — (8.6%)		
* 21Vianet Group, Inc., ADR.....	32,709	168,778
360 DigiTech, Inc., ADR.....	29,424	427,236
360 Security Technology, Inc., Class A.....	59,000	64,760
* 361 Degrees International Ltd.....	364,000	181,190
37 Interactive Entertainment Network Technology Group Co. Ltd., Class A...	37,100	107,849
Ω 3SBio, Inc.....	439,500	292,543
515J Holding Group Co. Ltd., Class A.....	67,400	26,446
# AAC Technologies Holdings, Inc.....	282,000	546,750
Ω AAG Energy Holdings Ltd.....	70,000	13,069
Accelink Technologies Co. Ltd., Class A.....	10,710	28,324
ADAMA Ltd., Class A.....	18,100	29,134
Addsino Co. Ltd., Class A.....	23,600	40,045
Advanced Technology & Materials Co. Ltd., Class A.....	24,500	34,242
AECC Aero-Engine Control Co. Ltd., Class A.....	13,600	55,161
AECC Aviation Power Co. Ltd., Class A.....	10,300	76,190
Aerospace Hi-Tech Holdings Grp Ltd., Class A.....	17,000	24,222
Agile Group Holdings Ltd.....	954,000	312,605
#* Agora, Inc., ADR.....	8,389	41,190
Agricultural Bank of China Ltd., Class H.....	3,201,000	1,055,760
Aier Eye Hospital Group Co. Ltd., Class A.....	16,659	75,292
* Air China Ltd., Class H.....	280,000	219,768
Aisino Corp., Class A.....	40,611	64,658
Ajisen China Holdings Ltd.....	255,000	27,942
Ω Ak Medical Holdings Ltd.....	90,000	70,094
* Alibaba Group Holding Ltd., Sponsored ADR.....	44,024	3,934,425
* Alibaba Group Holding Ltd.....	250,000	2,810,867
* Alibaba Health Information Technology Ltd.....	222,000	133,311
* Alibaba Pictures Group Ltd.....	4,510,000	384,825
Ω A-Living Smart City Services Co. Ltd.....	222,500	271,397
All Winner Technology Co. Ltd., Class A.....	7,600	28,349
Allmed Medical Products Co. Ltd., Class A.....	9,000	18,481
* Alpha Group, Class A.....	43,800	30,688
* Aluminum Corp. of China Ltd., Class H.....	1,254,000	459,280
* Amlogic Shanghai Co. Ltd., Class A.....	1,156	14,532
Amoy Diagnostics Co. Ltd., Class A.....	6,120	27,236
Angang Steel Co. Ltd., Class H.....	696,800	230,930
Angel Yeast Co. Ltd., Class A.....	8,672	57,189
Anhui Anke Biotechnology Group Co. Ltd., Class A.....	34,916	47,358
Anhui Conch Cement Co. Ltd., Class H.....	352,500	1,394,729
Anhui Construction Engineering Group Co. Ltd., Class A.....	62,100	56,078

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	114,000	\$ 86,723
	19,740	77,455
	29,900	32,450
	12,740	56,703
	53,200	42,426
	10,500	63,276
	2,300	4,748
	6,400	47,627
*	19,122	21,220
*	11,800	14,486
	10,000	15,828
	34,600	57,021
	19,800	14,149
	7,000	56,727
	24,000	80,679
††	42,000	502
	730	22,875
	2,600	56,757
	2,100	22,963
	169,000	1,860,834
*Ω	37,000	24,509
#*	980,000	53,186
	9,200	39,184
*††	114,000	2,887
*††	14,000	2,488
	16,800	48,116
	134,750	35,865
*Ω	139,000	59,498
	255,500	126,362
Ω	56,000	89,315
	1,120	27,433
	6,695	36,329
	10,420	70,864
	18,000	82,286
	37,700	66,226
	109,100	52,857
	779,000	415,632
	4,300	27,955
	2,000	52,020
Ω	710,500	191,201
*	20,569	2,809,108
*	23,850	412,233
Ω	416,000	26,417
	130,000	80,527
	60,500	66,518
	68,000	155,701
	6,545,000	2,327,305
	235,000	123,797
	1,439,000	856,512
	89,300	74,281
	60,000	127,492
	192,400	205,909
	130,100	199,789
	74,470	345,543
	89,793	79,507
	109,074	103,884
*	42,500	11,246
#*Ω	189,969	33,355
	187,800	158,419

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Baosheng Science & Technology Innovation Co. Ltd., Class A.....	38,000	\$ 31,521
* Baoye Group Co. Ltd., Class H.....	78,000	39,500
* Baozun, Inc., Sponsored ADR.....	10,967	95,413
* Baozun, Inc., Class A.....	21,700	64,096
BBMG Corp., Class H.....	767,000	106,584
Bear Electric Appliance Co. Ltd., Class A.....	2,000	16,630
Befar Group Co. Ltd., Class A.....	48,200	41,146
Beibuwan Port Co. Ltd., Class A.....	26,100	30,427
* BeiGene Ltd.....	24,200	311,294
Beijing Aosaikang Pharmaceutical Co. Ltd., Class A.....	10,600	14,190
Beijing Bei Mo Gao Ke Friction Material Co. Ltd., Class A.....	5,980	53,981
Beijing Capital Development Co. Ltd., Class A.....	50,627	33,488
Beijing Capital Eco-Environment Protection Group Co. Ltd., Class A.....	167,830	73,355
* Beijing Capital International Airport Co. Ltd., Class H.....	786,000	462,053
Beijing Career International Co. Ltd., Class A.....	1,700	10,853
Beijing Certificate Authority Co. Ltd., Class A.....	4,950	18,223
Beijing Chunlizhengda Medical Instruments Co. Ltd., Class H.....	22,500	35,091
Beijing Ctrowell Technology Corp. Ltd., Class A.....	13,800	18,581
* Beijing Dabeinong Technology Group Co. Ltd., Class A.....	40,600	43,776
Beijing Dahao Technology Corp. Ltd., Class A.....	9,200	29,341
Beijing Easpring Material Technology Co. Ltd., Class A.....	3,600	51,359
Beijing E-Hualu Information Technology Co. Ltd., Class A.....	6,300	16,364
#* Beijing Energy International Holding Co. Ltd.....	1,960,000	57,688
Beijing Enlight Media Co. Ltd., Class A.....	24,998	31,047
* Beijing Enterprises Clean Energy Group Ltd.....	9,445,714	96,274
Beijing Enterprises Holdings Ltd.....	196,000	628,176
Beijing Enterprises Water Group Ltd.....	1,844,000	559,065
*† Beijing Gas Blue Sky Holdings Ltd.....	2,136,000	16,871
Beijing GeoEnviron Engineering & Technology, Inc., Class A.....	16,068	31,169
Beijing Haixin Energy Technology Co. Ltd., Class A.....	58,600	43,572
* Beijing Health Holdings Ltd.....	1,836,000	18,779
Beijing Huafeng Test & Control Technology Co. Ltd., Class A.....	516	24,351
* Beijing Jetsen Technology Co. Ltd., Class A.....	70,230	57,036
Beijing Jingneng Clean Energy Co. Ltd., Class H.....	466,000	93,865
* Beijing Jingxi Culture & Tourism Co. Ltd., Class A.....	11,700	7,315
Beijing Kingsoft Office Software, Inc., Class A.....	641	16,682
Beijing Konruns Pharmaceutical Co. Ltd., Class A.....	2,500	9,661
Beijing New Building Materials PLC, Class A.....	31,575	135,002
Beijing North Star Co. Ltd., Class H.....	286,000	34,961
* Beijing Orient Landscape & Environment Co. Ltd., Class A.....	64,300	23,584
* Beijing Orient National Communication Science & Technology Co. Ltd., Class A.....	27,900	37,482
Beijing Oriental Yuhong Waterproof Technology Co. Ltd., Class A.....	16,200	97,313
Beijing Originwater Technology Co. Ltd., Class A.....	77,800	64,308
* Beijing Philisense Technology Co. Ltd., Class A.....	26,700	16,586
Beijing Roborock Technology Co. Ltd., Class A.....	802	38,829
Beijing Sanlian Hope Shin-Gosen Technical Service Co. Ltd., Class A.....	7,500	21,956
Beijing Science Sun Pharmaceutical Co. Ltd., Class A.....	10,800	19,833
Beijing Shiji Information Technology Co. Ltd., Class A.....	18,620	39,365
Beijing Shougang Co. Ltd., Class A.....	79,700	50,089
Beijing Shunxin Agriculture Co. Ltd., Class A.....	11,200	39,081
Beijing Sinnet Technology Co. Ltd., Class A.....	35,300	50,364
Beijing SL Pharmaceutical Co. Ltd., Class A.....	24,950	35,278
Beijing SPC Environment Protection Tech Co. Ltd., Class A.....	23,273	22,136
Beijing SuperMap Software Co. Ltd., Class A.....	6,600	18,352
* Beijing Thunisoft Corp. Ltd., Class A.....	19,159	20,320
Beijing Tiantan Biological Products Corp. Ltd., Class A.....	15,480	46,023
Beijing Tong Ren Tang Chinese Medicine Co. Ltd.....	69,000	88,983
Beijing Tongrentang Co. Ltd., Class A.....	12,346	86,389

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	22,000	\$ 13,821
	2,755	37,586
Ω		
	98,000	21,690
*	36,800	20,867
	70,400	86,750
	2,000	35,370
	18,975	59,877
	143,100	98,769
	4,600	21,893
*	6,400	12,522
	180,000	39,511
	42,700	30,253
	4,000	63,184
	22,300	20,802
	3,300	30,391
	11,700	37,189
	104,000	4,821
*	18,240	445,844
	23,500	66,203
	20,300	23,437
*	35,300	45,883
	57,800	51,153
	28,400	53,245
	354,900	205,093
	118,000	274,334
*	144,400	46,281
	930,000	542,793
	8,500	41,720
	22,800	40,964
	44,700	15,470
	3,634	11,851
*††	1,032,000	181,890
	20,455	21,143
	21,200	65,842
#*	6,849	21,848
	36,000	1,317,095
	347,000	891,511
	22,300	61,225
#	758,499	193,595
	48,595	118,219
	19,000	8,971
	29,600	49,251
	101,000	21,357
	46,670	50,535
	41,308	71,445
	30,400	28,350
	13,800	16,604
#Ω	23,200	194,190
	166,000	85,698
*	1,420,000	32,748
	214,000	14,668
	7,500	18,619
	10,500	11,211
	18,700	19,343
*	68,300	90,576
*	52,800	19,464
	92,400	74,861
	355,000	38,830

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	63,000	\$ 26,698
	368,615	32,416
	361,000	54,742
	13,780	39,198
*	475,000	51,005
	866,000	347,120
	22,700	29,100
Ω	841,000	193,921
	6,900	48,956
	14,500	21,487
	5,300	152,837
	53,700	43,383
*Ω	6,000	6,767
	11,300	15,638
	1,200	31,363
	302,000	77,087
	23,500	93,750
*	20,368	14,846
*	9,500	15,438
*	17,700	21,851
	9,000	31,725
	16,900	29,410
	7,100	20,755
	29,400	21,267
	3,300	4,281
	10,752	22,525
	2,550	36,227
	14,000	18,752
	23,000	49,638
	33,500	25,336
	61,400	71,921
	3,300	27,844
*	20,300	30,492
*	32,657	88,587
*	68,000	6,069
	690,000	39,104
	85,000	51,841
	924,000	249,992
Ω	126,000	22,447
#*	130,000	52,377
	30,400	36,694
	788,000	14,541
	3,007,000	414,218
	1,089,000	455,180
	804,000	625,453
††	190,000	22,691
	916,000	372,415
*	428,000	338,903
	428,000	829,758
	12,746,000	8,139,725
	14,000	48,558
*	8,700	14,029
	432,000	117,251
*	1,212,000	10,508
	19,400	26,303
Ω	326,000	41,545
*	715,599	126,006
*	400,000	19,909
	1,499,000	74,557

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CHINA — (Continued)			
Ω	China East Education Holdings Ltd.....	169,000	\$ 68,618
*	China Eastern Airlines Corp. Ltd., ADR.....	900	16,304
*	China Eastern Airlines Corp. Ltd., Class H.....	736,000	268,170
	China Education Group Holdings Ltd.....	303,000	256,793
	China Electronics Huada Technology Co. Ltd.....	276,000	26,062
	China Electronics Optics Valley Union Holding Co. Ltd.....	824,000	52,431
*	China Energy Engineering Corp Ltd.....	439,823	149,718
	China Energy Engineering Corp. Ltd., Class H.....	726,000	96,263
	China Enterprise Co. Ltd., Class A.....	69,300	29,757
	China Everbright Bank Co. Ltd., Class H.....	849,000	257,488
	China Everbright Environment Group Ltd.....	920,111	489,721
Ω	China Everbright Greentech Ltd.....	282,000	63,933
	China Everbright Ltd.....	398,000	302,419
	China Everbright Water Ltd.....	52,712	10,690
*	China Express Airlines Co. Ltd., Class A.....	27,300	41,720
Ω	China Feihe Ltd.....	847,000	743,729
*	China Film Co. Ltd., Class A.....	31,441	55,038
*††	China Financial Services Holdings Ltd.....	19,600	796
	China Foods Ltd.....	438,000	139,470
	China Galaxy Securities Co. Ltd., Class H.....	954,500	472,027
	China Gas Holdings Ltd.....	1,060,200	1,629,681
#	China Glass Holdings Ltd.....	312,000	50,104
#	China Gold International Resources Corp. Ltd.....	94,140	260,244
*	China Grand Automotive Services Group Co. Ltd., Class A.....	77,200	30,971
	China Great Wall Securities Co. Ltd., Class A.....	28,400	37,976
	China Greatwall Technology Group Co. Ltd., Class A.....	44,100	63,370
*	China Greenland Broad Greenstate Group Co. Ltd.....	160,000	2,875
	China Hanking Holdings Ltd.....	274,000	37,002
	China Harmony Auto Holding Ltd.....	382,500	129,194
	China Harzone Industry Corp. Ltd., Class A.....	14,500	16,613
*	China High Speed Railway Technology Co. Ltd., Class A.....	90,100	33,649
*	China High Speed Transmission Equipment Group Co. Ltd.....	167,000	107,998
	China Hongqiao Group Ltd.....	846,000	881,595
*††Ω	China Huarong Asset Management Co. Ltd., Class H.....	3,080,000	134,937
††	China Huiyuan Juice Group Ltd.....	324,500	14,493
Ω	China International Capital Corp. Ltd., Class H.....	302,400	556,031
	China International Marine Containers Group Co. Ltd., Class H.....	326,700	316,173
#	China Isotope & Radiation Corp.....	8,000	18,552
	China Jinmao Holdings Group Ltd.....	1,994,000	462,741
	China Jushi Co. Ltd., Class A.....	66,065	146,704
	China Kepei Education Group Ltd.....	110,000	25,814
	China Kings Resources Group Co. Ltd., Class A.....	11,733	65,228
	China Lesso Group Holdings Ltd.....	565,000	692,442
	China Life Insurance Co. Ltd., Class H.....	495,000	737,263
	China Lilang Ltd.....	281,000	132,247
*Ω	China Literature Ltd.....	90,200	355,486
	China Longyuan Power Group Corp. Ltd., Class H.....	363,000	583,181
*	China Maple Leaf Educational Systems Ltd.....	350,000	15,828
	China Medical System Holdings Ltd.....	746,000	1,185,921
	China Meheco Co. Ltd., Class A.....	20,340	43,873
	China Meidong Auto Holdings Ltd.....	226,000	549,235
	China Mengniu Dairy Co. Ltd.....	424,000	1,969,901
	China Merchants Bank Co. Ltd., Class H.....	620,500	3,352,746
	China Merchants Energy Shipping Co. Ltd., Class A.....	87,720	90,152
	China Merchants Land Ltd.....	654,000	54,208
	China Merchants Port Holdings Co. Ltd.....	576,305	929,492
	China Merchants Property Operation & Service Co. Ltd., Class A.....	23,100	56,160
Ω	China Merchants Securities Co. Ltd., Class H.....	51,220	47,459
	China Merchants Shekou Industrial Zone Holdings Co. Ltd., Class A.....	24,700	50,260

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* China Minmetals Rare Earth Co. Ltd., Class A.....	2,900	\$ 12,265
China Minsheng Banking Corp. Ltd., Class H.....	958,900	312,741
# China Modern Dairy Holdings Ltd.....	922,000	121,092
China Molybdenum Co. Ltd., Class H.....	738,000	362,312
China National Accord Medicines Corp. Ltd., Class A.....	10,100	43,346
China National Building Material Co. Ltd., Class H.....	1,810,350	1,817,092
China National Medicines Corp. Ltd., Class A.....	23,300	90,645
China National Nuclear Power Co. Ltd., Class A.....	285,772	262,046
Ω China New Higher Education Group Ltd.....	196,000	62,404
* China Nonferrous Metal Industry's Foreign Engineering & Construction Co. Ltd., Class A.....	57,900	41,702
China Northern Rare Earth Group High-Tech Co. Ltd., Class A.....	20,900	97,552
* China Oil & Gas Group Ltd.....	2,268,000	90,990
China Oilfield Services Ltd., Class H.....	684,000	630,084
China Oriental Group Co. Ltd.....	540,000	108,788
China Overseas Grand Oceans Group Ltd.....	774,000	372,965
China Overseas Land & Investment Ltd.....	1,374,000	3,796,938
China Overseas Property Holdings Ltd.....	560,000	585,279
China Pacific Insurance Group Co. Ltd., Class H.....	625,200	1,335,442
China Petroleum & Chemical Corp., ADR.....	510	23,934
China Petroleum & Chemical Corp., Class H.....	3,052,000	1,438,884
China Pioneer Pharma Holdings Ltd.....	237,000	76,761
China Power International Development Ltd.....	1,000,999	567,044
*†† China Properties Group Ltd.....	81,000	803
China Publishing & Media Co. Ltd., Class A.....	24,900	17,100
China Railway Group Ltd., Class H.....	995,000	592,318
China Railway Hi-tech Industry Co. Ltd., Class A.....	34,600	43,992
Ω China Railway Signal & Communication Corp. Ltd., Class H.....	549,000	175,510
China Railway Tielong Container Logistics Co. Ltd., Class A.....	36,500	28,299
* China Rare Earth Holdings Ltd.....	768,399	50,913
China Reinsurance Group Corp., Class H.....	2,090,000	165,164
Ω China Renaissance Holdings Ltd.....	28,000	32,294
China Resources Beer Holdings Co. Ltd.....	189,807	1,309,234
China Resources Cement Holdings Ltd.....	1,088,000	669,228
China Resources Double Crane Pharmaceutical Co. Ltd., Class A.....	24,200	75,008
China Resources Gas Group Ltd.....	400,000	1,678,572
China Resources Land Ltd.....	1,014,000	4,234,747
China Resources Medical Holdings Co. Ltd.....	337,000	205,125
China Resources Microelectronics Ltd., Class A.....	3,619	27,268
Ω China Resources Pharmaceutical Group Ltd.....	574,500	344,549
China Resources Power Holdings Co. Ltd.....	344,690	648,962
China Resources Sanjiu Medical & Pharmaceutical Co. Ltd., Class A.....	12,780	68,798
China Risun Group Ltd.....	280,000	110,548
China Sanjiang Fine Chemicals Co. Ltd.....	461,000	85,279
China SCE Group Holdings Ltd.....	809,000	71,008
China Science Publishing & Media Ltd., Class A.....	10,400	11,872
#* China Shanshui Cement Group Ltd.....	204,000	49,707
*Ω China Shengmu Organic Milk Ltd.....	1,189,000	56,112
China Shenhua Energy Co. Ltd., Class H.....	765,500	2,163,563
China Shineway Pharmaceutical Group Ltd.....	147,000	117,058
# China Shuifa Singyes Energy Holdings Ltd.....	342,000	50,482
* China Silver Group Ltd.....	554,000	27,459
China South City Holdings Ltd.....	1,410,000	95,336
China South Publishing & Media Group Co. Ltd., Class A.....	45,700	60,495
* China Southern Airlines Co. Ltd., Sponsored ADR.....	1,626	44,748
* China Southern Airlines Co. Ltd., Class H.....	850,000	460,336
China Starch Holdings Ltd.....	410,000	14,660
China State Construction Development Holdings Ltd.....	84,000	23,090
China State Construction Engineering Corp. Ltd., Class A.....	270,029	202,030

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	114,000	\$ 118,208
	260,000	66,293
	395,000	193,747
	613,000	646,394
	12,782	23,754
*	46,000	18,026
*	28,000	22,397
	79,700	79,394
	4,200	131,187
Ω	12,556,000	1,615,362
	1,066,000	452,537
*	42,800	65,077
*	966,000	182,231
*	10,500	27,639
	456,884	869,028
Ω	191,000	56,903
*††	2,070,000	11,286
	244,000	219,018
	32,100	37,170
*††	56,000	1,204
	11,800	25,270
Ω	71,000	10,545
	218,000	140,931
	66,200	234,896
	332,000	286,273
Ω	436,000	64,284
*	400,000	27,478
*	493,500	32,073
	7,200	126,698
*	40,900	16,830
*††	809,600	32,488
	14,800	18,941
	758,000	648,933
*	38,771	276,825
	38,900	53,812
	2,500	45,626
	21,694	59,273
	11,000	36,491
*	47,700	15,279
	19,521	36,682
	8,200	36,321
*	124,000	15,227
	482,000	36,106
	935,000	325,365
	15,540	14,905
	5,700	84,228
	39,000	40,944
	24,900	51,226
	160,000	18,976
#	240,000	173,045
	1,329,296	361,026
#	294,000	273,304
	61,100	53,932
	14,900	26,408
*	118,600	46,516
	771,000	833,901
	5,300	15,005
	1,542,000	96,517

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	260,475	\$ 535,585
	592,000	89,630
*	138,000	37,588
	63,900	52,799
*	6,181	14,402
	20,440	39,727
	65,975	97,302
	53,200	20,179
	60,100	77,582
	837,000	363,139
	34,300	37,564
*	652,000	117,867
	2,470,000	232,577
*	12,000	55,176
	207,000	113,433
	7,500	29,798
	5,200	395,107
*	1,270,866	15,986
*	858,900	13,334
	1,204,000	195,333
*	470,000	323,164
	1,145,300	1,718,273
	224,000	61,271
	805,617	601,410
*Ω	196,000	7,460
#	2,858,439	1,105,414
	459,712	1,025,178
	299,000	117,954
	54,100	41,683
#*	846,000	31,208
	518,000	192,658
	5,063	13,274
Ω	101,000	94,371
	62,295	61,669
	7,900	18,206
	2,588,800	2,834,618
#	372,000	68,671
	10,000	19,062
	45,970	62,591
*	1,480,000	12,623
*	316,000	4,981
	36,000	11,393
	19,800	55,235
Ω	752,500	358,291
	45,400	54,067
	52,000	17,657
	167,965	150,913
	17,700	22,969
	5,700	14,721
	20,480	98,015
	592,000	109,539
	141,000	22,586
	59,100	27,565
	12,500	26,221
	14,100	23,291
	15,800	22,351
	189,000	52,409
	76,700	70,513
	9,800	44,672

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CHINA — (Continued)			
#	Differ Group Holding Co. Ltd.....	990,000	\$ 239,514
	Digital China Group Co. Ltd., Class A.....	15,500	42,589
	Digital China Holdings Ltd.....	344,000	153,501
	Digital China Information Service Co. Ltd., Class A.....	29,600	49,453
	Do-Fluoride Chemicals Co. Ltd., Class A.....	9,200	66,585
	Dong-E-E-Jiao Co. Ltd., Class A.....	13,500	71,801
	Dongfang Electric Corp. Ltd., Class H.....	84,200	106,447
	Dongfang Electronics Co. Ltd., Class A.....	26,700	32,386
	Dongfeng Motor Group Co. Ltd., Class H.....	952,000	657,827
	Dongguan Development Holdings Co. Ltd., Class A.....	26,300	39,392
	Dongjiang Environmental Co. Ltd., Class H.....	104,400	38,833
	Dongxing Securities Co. Ltd., Class A.....	44,600	54,411
	Dongyue Group Ltd.....	803,000	873,372
*	DouYu International Holdings Ltd., ADR.....	47,088	53,680
*	Duiba Group Ltd.....	51,200	6,389
	Dynagreen Environmental Protection Group Co. Ltd., Class H.....	88,000	34,275
	East Group Co. Ltd., Class A.....	21,700	28,218
	East Money Information Co. Ltd., Class A.....	14,256	47,218
	E-Commodities Holdings Ltd.....	948,000	216,638
	Ecovacs Robotics Co. Ltd., Class A.....	2,500	34,418
	Edan Instruments, Inc., Class A.....	10,600	15,177
	Edifier Technology Co. Ltd., Class A.....	23,100	29,431
	Edvantage Group Holdings Ltd.....	105,794	29,644
	EEKA Fashion Holdings Ltd.....	27,000	43,370
	EIT Environmental Development Group Co. Ltd., Class A.....	5,640	15,379
	Electric Connector Technology Co. Ltd., Class A.....	7,200	51,163
	Elion Energy Co. Ltd., Class A.....	40,170	29,564
	ENN Energy Holdings Ltd.....	89,500	1,459,977
	ENN Natural Gas Co. Ltd., Class A.....	40,000	102,536
	Essex Bio-technology Ltd.....	122,000	55,205
	Eternal Asia Supply Chain Management Ltd., Class A.....	55,800	53,814
*	Ev Dynamics Holdings Ltd.....	1,140,000	6,247
	EVA Precision Industrial Holdings Ltd.....	414,000	111,124
	Everbright Jiabao Co. Ltd., Class A.....	35,500	17,681
#Ω	Everbright Securities Co. Ltd., Class H.....	80,600	51,296
*	EverChina International Holdings Co. Ltd.....	335,000	7,587
*Ω	Everest Medicines Ltd.....	40,000	82,819
*	Fang Holdings Ltd., ADR.....	930	930
*	Fangda Carbon New Material Co. Ltd., Class A.....	52,700	55,378
	Fangda Special Steel Technology Co. Ltd., Class A.....	69,640	69,401
	Fanhua, Inc., Sponsored ADR.....	14,536	76,532
	Far East Horizon Ltd.....	1,030,000	848,965
	FAWER Automotive Parts Co. Ltd., Class A.....	37,700	33,471
	Fiberhome Telecommunication Technologies Co. Ltd., Class A.....	33,900	72,764
	Fibocom Wireless, Inc., Class A.....	9,750	37,123
*	FIH Mobile Ltd.....	1,512,000	202,403
	Financial Street Holdings Co. Ltd., Class A.....	69,000	58,760
	FinVolution Group, ADR.....	40,595	170,093
	First Capital Securities Co. Ltd., Class A.....	45,400	41,212
	First Tractor Co. Ltd., Class H.....	102,000	43,375
#*	Flat Glass Group Co. Ltd., Class H.....	116,000	420,460
	Focus Media Information Technology Co. Ltd., Class A.....	130,500	114,666
	Foshan Haitian Flavouring & Food Co. Ltd., Class A.....	15,015	184,498
	Foshan Nationstar Optoelectronics Co. Ltd., Class A.....	16,500	20,326
	Fosun International Ltd.....	685,072	539,743
*	Founder Holdings Ltd.....	214,000	13,336
	Founder Securities Co. Ltd., Class A.....	80,100	78,220
	Fountain SET Holdings Ltd.....	350,000	48,096
	Foxconn Industrial Internet Co. Ltd., Class A.....	21,600	32,258

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	138,000	\$ 20,541
	421,000	286,802
*	23,900	13,687
	815,000	472,588
*††	37,999	0
	13,300	23,343
*	12,800	12,850
	33,901	61,193
	9,800	32,839
	23,000	67,607
*	2,525,000	37,068
	4,400	7,041
Ω	196,400	952,730
	7,500	45,453
#Ω	34,479	311,768
#*	72,000	38,498
	69,800	39,710
	23,800	40,066
	23,880	52,340
	2,800	20,414
	1,600	84,445
	23,400	60,451
*	1,916,000	34,936
*	3,085,000	1,350,096
*	38,900	22,032
#*	4,561	126,248
*	112,900	386,702
	1,035,000	2,052,295
	43,800	63,592
	55,500	96,569
	2,404,000	198,894
Ω	474,000	298,189
*	34,000	29,718
	2,136	21,590
	8,036	16,678
	284,400	376,484
	60,700	75,644
	980	17,276
	1,950	66,524
	11,900	28,436
*	1,282,000	21,914
#*	348,000	1,467
	24,800	117,270
	2,300	22,936
	9,300	13,909
	273,000	192,164
Ω	79,000	19,416
	3,640	13,827
	21,100	28,710
	120,000	24,780
*	2,956,000	109,204
*	422,000	49,481
*	16,800	9,699
	6,960	40,468
*	386,164	25,137
*	12,100	20,090
	344,000	190,607
	4,400	13,725
*	95,900	51,137

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	277,000	\$439,132
*	69,200	33,702
	481,000	90,557
*	30,779	152,128
	23,800	21,117
	116,970	61,666
	549,000	63,664
	317,500	627,590
Ω	114,000	94,830
#	454,000	406,355
	25,300	34,565
	30,400	21,424
	11,880	18,466
*	24,700	43,721
*	30,000	22,770
	11,500	11,907
	6,100	20,537
	4,000	39,030
*	54,900	94,311
	7,300	32,749
	25,000	18,386
	7,182	21,923
	396,000	385,754
	5,000	59,776
	136,000	15,202
	12,000	13,608
*	13,100	16,115
	15,300	16,233
	3,300	14,413
	6,200	31,788
	34,600	42,403
	9,000	20,948
	18,700	63,265
	9,900	22,873
*	184,000	266,464
	702,000	118,885
	43,100	41,179
	12,200	30,286
	95,300	40,226
	385,200	361,569
	44,100	84,750
	66,000	174,354
	2,300	25,563
	10,300	36,581
	58,800	78,152
	15,700	20,297
	13,860	32,565
	7,300	75,455
	13,220	45,054
	7,000	23,922
	14,134	110,081
	9,140	50,860
	24,968	23,756
	36,400	42,163
*	16,400	18,769
*	15,700	25,509
	21,400	26,205
	42,371	53,294

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	72,400	\$ 58,445
	9,900	27,895
#	130,000	71,287
	32,100	27,637
	9,100	12,455
*	32,300	39,997
Ω	65,400	77,743
	80,730	77,563
*Ω	628,000	640,781
	47,100	173,548
	518,599	1,659,780
*	3,061	40,344
	5,740	16,975
*	16,800	32,666
*	57,000	139,836
	7,100	30,250
	270,000	646,143
	488,400	327,106
Ω	230,000	23,708
*	15,900	20,766
*	33,100	95,251
	11,640	25,788
	11,100	52,040
	35,100	31,680
	86,100	121,879
*	31,200	23,787
	2,368	20,012
	21,100	120,923
	16,100	67,689
	10,900	67,529
Ω	10,900	113,214
	18,100	85,489
Ω	108,000	210,502
	3,400	22,100
*Ω	359,000	27,902
	13,300	25,096
*	312,000	90,272
*	28,000	10,522
††	99,000	4,824
	12,100	22,817
*Ω	63,000	26,354
*	226,000	12,667
	108,500	130,473
*	79,000	10,074
	10,500	40,511
	17,940	58,027
	19,600	22,401
	35,000	72,979
#	67,096	300,590
	22,000	9,492
	6,200	10,826
	37,500	47,855
*	28,300	13,892
	53,200	113,734
	37,500	149,476
	9,240	18,357
*	22,500	21,306
	20,400	16,302
	51,100	23,428

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	129,000	\$ 5,420
	270,000	1,306,858
*	1,112,000	36,244
	31,100	114,112
	60,700	182,131
	37,500	87,244
	74,250	103,219
	335,900	139,366
	15,400	37,275
*	819,000	96,726
	108,000	124,709
	4,800	61,455
*	95,400	41,685
*	116,000	23,236
*	56,700	30,962
	15,260	93,136
*	1,432,000	43,734
*	8,800	11,472
	18,450	24,196
*††Ω	72,000	5,279
Ω	714,000	60,082
	382,360	505,364
††	1,174,000	8,420
*Ω	165,000	494,207
	94,120	60,622
	402,000	139,161
	66,300	76,519
	77,100	87,115
*	44,600	26,392
	26,800	14,624
	11,400	37,428
	49,200	95,215
	15,869	47,215
*	646,000	308,860
#*	20,000	3,209
	52,000	45,619
Ω	221,600	292,315
*	59,000	21,399
	42,000	6,958
	66,300	73,290
	75,900	57,723
	33,600	89,598
	62,951	205,029
#	142,000	47,060
	10,128	388,409
	96,300	47,990
	31,500	23,327
	6,000	43,061
	16,900	60,864
	28,300	156,821
	36,000	1,143
	192,000	15,387
	268,400	86,345
	1,200	34,865
	28,900	75,391
	11,300	43,290
	30,900	56,620
	44,800	33,734
	202,040	136,568

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	8,300	\$ 35,570
	2,520	15,907
#*	28,276	93,311
Ω	44,600	256,473
*	62,600	49,390
*	21,900	24,491
*	9,000	20,544
*	24,000	7,393
*Ω	142,800	86,727
	4,800	30,009
	15,900	46,322
*	4,515	47,317
Ω	21,500	19,209
	202	17,604
	8,183,000	4,326,251
	147,900	390,708
	64,400	61,865
	49,800	37,680
#*Ω	206,000	57,177
	2,300	30,473
*	53,000	8,162
	26,000	30,237
	383,200	128,764
	62,200	123,289
	28,420	77,044
	174,700	118,069
	61,600	33,504
*	17,200	19,385
	39,700	211,206
	52,800	71,087
	78,600	106,739
	8,000	28,879
*	132,000	46,942
*	8,000	15,502
	19,526	66,723
*Ω	204,000	105,037
	23,000	21,126
#*	102,128	390,129
	7,700	17,781
*	8,500	10,608
	114,000	33,414
	6,100	70,454
	10,500	69,081
	27,900	104,676
*Ω	4,600	34,891
	46,807	1,396,372
	866	29,305
*	62,000	29,770
*	10,300	18,671
	9,800	26,853
*	756,000	21,689
	1,048	17,885
	3,600	26,083
	65,800	75,506
	5,700	60,216
	30,900	90,629
*	25,300	14,469
	216,000	188,495

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Jiangsu GoodWe Power Supply Technology Co. Ltd., Class A.....	603	\$ 30,784
Jiangsu Guomao Reducer Co. Ltd., Class A.....	4,620	15,000
Jiangsu Guotai International Group Co. Ltd., Class A.....	47,900	69,519
Jiangsu Hengli Hydraulic Co. Ltd., Class A.....	10,517	81,427
Jiangsu Hengrui Medicine Co. Ltd., Class A.....	11,833	62,068
Jiangsu Hengshun Vinegar Industry Co. Ltd., Class A.....	16,004	26,637
Jiangsu Huahong Technology Stock Co. Ltd., Class A.....	6,100	19,182
Jiangsu Huaxicun Co. Ltd., Class A.....	24,200	19,029
Jiangsu Jiangyin Rural Commercial Bank Co. Ltd., Class A.....	72,583	52,662
* Jiangsu Kanion Pharmaceutical Co. Ltd., Class A.....	14,200	29,699
Jiangsu King's Luck Brewery JSC Ltd., Class A.....	7,987	51,933
* Jiangsu Leike Defense Technology Co. Ltd., Class A.....	26,000	22,048
* Jiangsu Lihua Animal Husbandry Stock Co. Ltd., Class A.....	5,875	37,513
Jiangsu Linyang Energy Co. Ltd., Class A.....	45,100	64,422
Jiangsu Nhwa Pharmaceutical Co. Ltd., Class A.....	18,500	37,445
Jiangsu Provincial Agricultural Reclamation & Development Corp.....	23,100	45,273
Jiangsu Shagang Co. Ltd., Class A.....	51,900	34,944
Jiangsu Shuangxing Color Plastic New Materials Co. Ltd., Class A.....	23,500	96,838
Jiangsu Sidike New Material Science & Technology Co. Ltd., Class A.....	3,200	13,310
Jiangsu Yanghe Brewery Joint-Stock Co. Ltd., Class A.....	14,000	343,665
Jiangsu Yangnong Chemical Co. Ltd., Class A.....	4,700	80,289
Jiangsu Yuyue Medical Equipment & Supply Co. Ltd., Class A.....	15,600	62,435
Jiangsu Zhangjiagang Rural Commercial Bank Co. Ltd., Class A.....	48,720	39,143
Jiangsu Zijin Rural Commercial Bank Co. Ltd., Class A.....	78,200	32,755
Jiangxi Copper Co. Ltd., Class H.....	345,000	422,626
Jiangxi Huangshanghuang Group Food Co. Ltd., Class A.....	3,300	5,478
Jiangxi Wannianqing Cement Co. Ltd., Class A.....	16,700	25,517
Jiangzhong Pharmaceutical Co. Ltd., Class A.....	16,900	37,788
Jiaozuo Wanfang Aluminum Manufacturing Co. Ltd., Class A.....	36,500	34,420
* Jiayin Group, Inc., ADR.....	2,876	6,557
Jiayou International Logistics Co. Ltd., Class A.....	9,380	26,541
Jilin Aodong Pharmaceutical Group Co. Ltd., Class A.....	29,800	64,004
* Jilin Zixin Pharmaceutical Industrial Co. Ltd., Class A.....	38,300	15,147
Jinchuan Group International Resources Co. Ltd.....	653,000	69,963
Jinduicheng Molybdenum Co. Ltd., Class A.....	61,600	79,733
Jingjin Equipment, Inc., Class A.....	11,900	58,701
* Jingrui Holdings Ltd.....	262,000	19,692
Jingwei Textile Machinery Co. Ltd., Class A.....	17,144	23,509
Jinhui Liquor Co. Ltd., Class A.....	8,000	35,598
* JinkoSolar Holding Co. Ltd., ADR.....	12,736	844,652
* Jinmao Property Services Co. Ltd.....	30,120	15,487
Jinneng Holding Shanxi Coal Industry Co. Ltd., Class A.....	41,400	83,890
Jinneng Science&Technology Co. Ltd., Class A.....	32,000	46,381
Jinyu Bio-Technology Co. Ltd., Class A.....	9,900	12,340
Jinyuan EP Co. Ltd., Class A.....	18,500	47,056
JiuGui Liquor Co. Ltd., Class A.....	3,100	67,925
#Ω Jiumaojiu International Holdings Ltd.....	207,000	450,407
Jiuzhitang Co. Ltd., Class A.....	27,700	36,728
* Jiye Holdings Ltd.....	62,000	4,253
Jizhong Energy Resources Co. Ltd., Class A.....	110,900	110,788
JNBY Design Ltd.....	88,500	82,427
Joincare Pharmaceutical Group Industry Co. Ltd., Class A.....	39,300	64,388
Joinn Laboratories China Co. Ltd., Class A.....	2,380	39,151
Jointown Pharmaceutical Group Co. Ltd., Class A.....	49,600	83,518
Jonjee Hi-Tech Industrial & Commercial Holding Co. Ltd., Class A.....	13,100	67,554
* Joy City Property Ltd.....	1,858,000	66,094
Joyoung Co. Ltd., Class A.....	17,316	45,209
# JOYY, Inc., ADR.....	20,495	530,616
Ω JS Global Lifestyle Co. Ltd.....	193,500	232,651

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
JSTI Group, Class A.....	30,744	\$ 30,174
Ju Teng International Holdings Ltd.....	328,000	59,414
Juwei Food Co. Ltd., Class A.....	7,100	55,140
* Juneyao Airlines Co. Ltd., Class A.....	29,200	64,620
Jushri Technologies, Inc., Class A.....	7,040	14,401
Jutal Offshore Oil Services Ltd.....	8,000	531
JY Grandmark Holdings Ltd.....	98,000	18,023
* Kaisa Prosperity Holdings Ltd.....	12,750	6,511
* Kaiser China Cultural Co. Ltd., Class A.....	31,000	25,264
* Kaishan Group Co. Ltd., Class A.....	13,200	30,050
*Ω Kangda International Environmental Co. Ltd.....	244,000	19,572
#* Kasen International Holdings Ltd.....	310,000	18,727
KBC Corp. Ltd., Class A.....	721	38,374
Keboda Technology Co. Ltd., Class A.....	1,800	19,117
Keeson Technology Corp. Ltd., Class A.....	8,576	16,385
Kehua Data Co. Ltd., Class A.....	9,400	54,798
Keshun Waterproof Technologies Co. Ltd., Class A.....	19,100	30,288
Kinetic Development Group Ltd.....	130,000	9,608
Kingboard Holdings Ltd.....	273,500	800,181
Kingboard Laminates Holdings Ltd.....	427,500	391,796
KingClean Electric Co. Ltd., Class A.....	9,180	42,188
Kingfa Sci & Tech Co. Ltd., Class A.....	60,200	90,226
Kingsoft Corp. Ltd.....	342,200	1,142,592
* Ko Yo Chemical Group Ltd.....	976,000	31,716
Konfoong Materials International Co. Ltd., Class A.....	3,000	33,065
Konka Group Co. Ltd., Class A.....	49,000	38,710
KPC Pharmaceuticals, Inc., Class A.....	24,300	41,795
* Kuang-Chi Technologies Co. Ltd., Class A.....	6,500	17,380
* Kuke Music Holding Ltd., ADR.....	2,479	3,743
Kunlun Energy Co. Ltd.....	1,904,000	1,401,662
Kunlun Tech Co. Ltd., Class A.....	30,700	65,457
Kunming Yunnei Power Co. Ltd., Class A.....	42,400	19,909
* Kunshan Kersen Science & Technology Co. Ltd., Class A.....	12,100	14,091
* Kunwu Jiuding Investment Holdings Co. Ltd., Class A.....	4,100	10,367
Kweichow Moutai Co. Ltd., Class A.....	5,138	1,447,638
KWG Group Holdings Ltd.....	477,000	96,640
KWG Living Group Holdings Ltd.....	325,750	66,444
* Lakala Payment Co. Ltd., Class A.....	12,800	33,837
* Lanzhou Lishang Guochao Industrial Group Co. Ltd., Class A.....	25,500	23,718
Lao Feng Xiang Co. Ltd., Class A.....	6,800	38,488
Laobaixing Pharmacy Chain JSC, Class A.....	11,410	56,296
* Launch Tech Co. Ltd., Class H.....	1,500	568
LB Group Co. Ltd., Class A.....	37,300	112,824
Lee & Man Chemical Co. Ltd.....	62,000	54,613
Lee & Man Paper Manufacturing Ltd.....	696,000	264,971
Lee's Pharmaceutical Holdings Ltd.....	149,500	36,748
Ω Legend Holdings Corp., Class H.....	198,500	227,461
Lenovo Group Ltd.....	2,504,000	2,428,366
Lens Technology Co. Ltd., Class A.....	48,000	77,791
* Leo Group Co. Ltd., Class A.....	204,800	59,135
Lepu Medical Technology Beijing Co. Ltd., Class A.....	31,300	83,326
Levima Advanced Materials Corp., Class A.....	6,500	46,599
* LexinFintech Holdings Ltd., ADR.....	38,480	72,342
Leyard Optoelectronic Co. Ltd., Class A.....	75,300	72,110
* Li Auto, Inc., ADR.....	11,013	361,667
Li Ning Co. Ltd.....	349,000	2,830,959
Lianhe Chemical Technology Co. Ltd., Class A.....	10,500	29,264
Liao Ning Oxiranchem, Inc., Class A.....	9,800	15,853
Liaoning Cheng Da Co. Ltd., Class A.....	20,500	42,091

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	15,680	\$ 52,300
*	232,000	23,389
*	972,000	330,134
*	57,600	24,383
*	102,700	78,497
*††	31,632	0
	40,271	120,055
	12,100	69,606
	67,250	117,489
	634,000	176,068
	55,897	42,885
	40,000	44,802
Ω	475,000	1,587,149
	10,400	15,043
	60,844	557,471
	1,099,000	217,995
	19,608	21,685
	19,600	31,765
*	26,700	26,677
	15,000	16,367
#*	76,000	130,797
	22,600	31,874
	47,000	98,380
	24,909	125,635
#*Ω	724,000	217,171
	9,000	297,131
#*	376,000	47,948
	276,000	74,109
	16,300	46,262
*	40,600	14,544
	31,602	147,463
*Ω	130,600	118,540
*	446,000	13,068
*	50,200	22,234
	6,400	20,498
*	444,000	16,940
*	65,100	48,979
#*Ω	603,000	63,993
*Ω	22,600	506,994
	834,000	174,385
*	16,800	51,692
	52,200	426,644
Ω	63,400	75,347
	1,400	30,544
	48,000	20,760
	15,900	70,803
*	299,000	13,836
	846,000	73,207
Ω	92,000	7,528
	494,000	1,320,580
	42,600	61,541
*	1,556,000	460,268
	4,900	9,456
*	7,500	14,993
*Ω	28,500	15,247
	8,767	77,766
*	43,700	10,328
	47,900	25,052
*††	7,550,000	25,295

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
NanJi E-Commerce Co. Ltd., Class A.....	47,100	\$ 35,032
Nanjing Chervon Auto Precision Technology Co. Ltd., Class A.....	5,200	24,721
Nanjing Hanrui Cobalt Co. Ltd., Class A.....	4,100	32,789
Nanjing Iron & Steel Co. Ltd., Class A.....	119,200	54,047
Nanjing King-Friend Biochemical Pharmaceutical Co. Ltd., Class A.....	18,330	50,892
* Nanjing Sample Technology Co. Ltd., Class H.....	45,500	24,504
Nanjing Securities Co. Ltd., Class A.....	25,800	30,622
Nanjing Xinjiekou Department Store Co. Ltd., Class A.....	30,600	45,910
Nanjing Yunhai Special Metals Co. Ltd., Class A.....	9,400	37,751
Nantong Jianghai Capacitor Co. Ltd., Class A.....	11,800	47,651
NARI Technology Co. Ltd., Class A.....	16,344	70,919
Natural Food International Holding Ltd., Class H.....	98,000	7,120
NavInfo Co. Ltd., Class A.....	19,200	39,870
NetDragon Websoft Holdings Ltd.....	84,000	167,822
NetEase, Inc., ADR.....	34,144	3,174,709
New China Life Insurance Co. Ltd., Class H.....	290,300	691,793
New Hope Dairy Co. Ltd., Class A.....	9,600	15,967
* New Hope Liuhe Co. Ltd., Class A.....	31,400	74,263
* New World Department Store China Ltd.....	182,000	25,215
* Newborn Town, Inc.....	74,000	21,638
Newland Digital Technology Co. Ltd., Class A.....	17,900	40,534
# Nexteer Automotive Group Ltd.....	346,000	278,007
Nine Dragons Paper Holdings Ltd.....	946,000	780,207
Ninestar Corp., Class A.....	6,700	49,978
Ningbo BaoSi Energy Equipment Co. Ltd., Class A.....	13,900	15,025
Ningbo Construction Co. Ltd., Class A.....	28,900	22,029
Ningbo Haitian Precision Machinery Co. Ltd., Class A.....	6,200	21,439
Ningbo Huaxiang Electronic Co. Ltd., Class A.....	21,900	55,716
* Ningbo Jifeng Auto Parts Co. Ltd., Class A.....	13,500	31,703
* Ningbo Joyson Electronic Corp., Class A.....	25,200	80,880
Ningbo Orient Wires & Cables Co. Ltd., Class A.....	12,900	153,235
Ningbo Ronbay New Energy Technology Co. Ltd., Class A.....	2,483	51,362
Ningbo Sanxing Medical Electric Co. Ltd., Class A.....	30,922	57,419
Ningbo Xusheng Auto Technology Co. Ltd., Class A.....	3,920	25,246
Ningbo Yunsheng Co. Ltd., Class A.....	34,900	74,223
Ningbo Zhoushan Port Co. Ltd., Class A.....	111,900	65,011
Ningxia Baofeng Energy Group Co. Ltd., Class A.....	44,100	88,204
Ningxia Jiaze New Energy Co. Ltd., Class A.....	51,600	36,237
* NIO, Inc., ADR.....	18,358	362,203
* Niu Technologies, Sponsored ADR.....	9,365	60,685
* Noah Holdings Ltd., Sponsored ADR.....	3,563	61,996
Norinco International Cooperation Ltd., Class A.....	35,880	40,824
North Huajin Chemical Industries Co. Ltd., Class A.....	47,400	41,267
North Industries Group Red Arrow Co. Ltd., Class A.....	10,600	51,683
Northeast Pharmaceutical Group Co. Ltd., Class A.....	13,074	10,344
Northeast Securities Co. Ltd., Class A.....	59,500	61,375
Northking Information Technology Co. Ltd., Class A.....	5,880	17,509
NSFOCUS Technologies Group Co. Ltd., Class A.....	14,100	21,265
#* NVC International Holdings Ltd.....	1,091,000	17,252
Ocean's King Lighting Science & Technology Co. Ltd., Class A.....	8,200	17,356
* Oceanwide Holdings Co. Ltd., Class A.....	82,800	17,344
* Offcn Education Technology Co. Ltd., Class A.....	4,700	3,542
Offshore Oil Engineering Co. Ltd., Class A.....	83,400	52,339
* OFILM Group Co. Ltd., Class A.....	64,800	58,281
Olympic Circuit Technology Co. Ltd., Class C.....	6,400	16,713
Oppein Home Group, Inc., Class A.....	2,400	42,916
Opple Lighting Co. Ltd., Class A.....	10,400	25,697
ORG Technology Co. Ltd., Class A.....	67,184	50,488
* Orient Group, Inc., Class A.....	113,200	48,271

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CHINA — (Continued)			
Ω	Orient Securities Co. Ltd., Class H.	192,400	\$ 92,304
	Oriental Pearl Group Co. Ltd., Class A.	69,700	71,198
*	Ourpalm Co. Ltd., Class A.	51,000	24,435
	Ovctek China, Inc., Class A.	5,180	36,742
*	Overseas Chinese Town Asia Holdings Ltd.	120,000	14,899
	Pacific Online Ltd.	129,000	17,611
*	Pacific Securities Co. Ltd., Class A.	130,500	54,302
	Pacific Shuanglin Bio-pharmacy Co. Ltd., Class A.	7,000	20,000
*	Pangang Group Vanadium Titanium & Resources Co. Ltd., Class A.	210,400	231,593
	PAX Global Technology Ltd.	334,000	312,495
	PCI Technology Group Co. Ltd., Class A.	48,840	46,387
*Ω	Peijia Medical Ltd.	21,000	16,415
*	Pengdu Agriculture & Animal Husbandry Co. Ltd., Class A.	113,300	61,999
	People.cn Co. Ltd., Class A.	12,100	19,178
	People's Insurance Co. Group of China Ltd., Class H.	1,098,000	328,748
	Perennial Energy Holdings Ltd.	80,000	18,997
	Perfect World Co. Ltd., Class A.	17,000	37,613
	PetroChina Co. Ltd., Class H.	3,612,000	1,686,658
Ω	Pharmaron Beijing Co. Ltd., Class H.	21,750	176,948
	PhiChem Corp., Class A.	7,100	22,282
*	Phoenix Media Investment Holdings Ltd.	556,000	26,146
	PICC Property & Casualty Co. Ltd., Class H.	1,308,000	1,342,651
*	Pinduoduo, Inc., ADR.	2,795	136,983
	Ping An Bank Co. Ltd., Class A.	129,800	244,734
*Ω	Ping An Healthcare & Technology Co. Ltd.	98,800	258,045
	Ping An Insurance Group Co. of China Ltd., Class H.	942,500	5,539,109
	Pingdingshan Tianan Coal Mining Co. Ltd., Class A.	70,500	125,263
*	PNC Process Systems Co. Ltd., Class A.	3,200	18,132
*	Polaris Bay Group Co. Ltd., Class A.	35,100	41,908
	Poly Developments & Holdings Group Co. Ltd., Class A.	31,800	78,654
	Poly Property Group Co. Ltd.	1,058,189	226,803
	Poly Property Services Co. Ltd., Class H.	32,800	189,719
#Ω	Postal Savings Bank of China Co. Ltd., Class H.	1,149,000	760,206
	Pou Sheng International Holdings Ltd.	921,000	100,866
	Power Construction Corp. of China Ltd., Class A.	119,400	128,661
	Powerlong Real Estate Holdings Ltd.	770,000	103,089
	Prinx Chengshan Holding Ltd.	37,000	33,599
	Proya Cosmetics Co. Ltd., Class A.	1,680	43,975
	Pujiang International Group Ltd.	26,000	9,877
*	Q Technology Group Co. Ltd.	154,000	88,392
	Qianhe Condiment & Food Co. Ltd., Class A.	6,192	14,371
	Qingdao East Steel Tower Stock Co. Ltd., Class A.	17,100	26,660
	Qingdao Eastsoft Communication Technology Co. Ltd., Class A.	8,600	19,140
	Qingdao Gon Technology Co. Ltd., Class A.	4,700	17,930
	Qingdao Haier Biomedical Co. Ltd., Class A.	3,256	33,630
	Qingdao Hanhe Cable Co. Ltd., Class A.	53,333	35,876
	Qingdao Hiron Commercial Cold Chain Co. Ltd., Class A.	3,100	14,875
#Ω	Qingdao Port International Co. Ltd., Class H.	81,000	38,424
	Qingdao Rural Commercial Bank Corp., Class A.	141,300	65,103
	Qingdao Sentury Tire Co. Ltd., Class A.	4,700	25,733
	Qingdao TGOOD Electric Co. Ltd., Class A.	14,200	40,134
	Qingdao Topscomm Communication, Inc., Class A.	24,300	32,130
	Qingling Motors Co. Ltd., Class H.	330,000	51,664
	Qinhuangdao Port Co. Ltd., Class H.	125,500	18,195
#*	Qudian, Inc., Sponsored ADR.	72,373	81,782
	Radiance Holdings Group Co. Ltd.	65,000	35,199
	Rainbow Digital Commercial Co. Ltd., Class A.	31,800	28,537
*	Raisecom Technology Co. Ltd., Class A.	5,700	6,773
*	Rastar Group, Class A.	39,100	17,919

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	3,690	\$ 20,829
	39,500	25,661
Ω	166,668	63,442
Ω	656,000	162,128
*	316,000	57,925
	37,500	33,672
	4,800,000	2,385
	4,200	28,539
	11,600	22,099
*	14,500	76,037
*	117,500	48,888
	7,000	26,079
	83,000	48,302
	1,900	26,694
	57,100	26,026
	73,050	155,223
	9,100	22,803
	5,100	29,546
	11,900	27,947
	38,465	92,647
	35,700	62,996
	12,000	39,549
*	30,204	20,095
	900	12,896
	14,960	37,695
	71,500	58,758
	4,840	20,979
	370,000	402,633
	46,900	118,692
	57,591	193,903
*	42,600	24,906
	35,400	54,322
	152,319	78,568
*	1,160,761	397,796
*	52,300	162,536
	44,000	37,003
	13,600	100,746
	900	21,527
	57,100	28,990
	173,700	492,715
	24,440	21,624
	89,700	284,214
	31,342	88,203
*	114,250	40,253
	8,200	32,045
	18,200	44,975
Ω	41,250	71,828
	6,900	37,748
	15,300	50,318
	12,100	9,406
	33,930	143,948
	22,300	33,261
	15,495	66,166
*	6,300	15,358
*	24,400	9,106
	227,335	118,356
	15,500	18,158
	9,400	36,613
	46,300	41,002

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	3,100	\$ 63,612
	64,200	112,008
	705,600	882,607
	21,200	29,585
#	104,200	68,042
*	18,900	26,104
	167,900	54,955
	48,900	42,598
	8,800	34,169
	41,500	71,117
	15,120	60,702
	3,100	32,112
	10,309	61,619
	14,800	47,254
	1,232	23,465
	16,400	29,895
	167,228	72,751
	6,597	15,674
	1,000	185
*	694,000	173,685
*	16,600	23,869
	24,600	36,697
	15,854	28,594
	23,500	85,163
	77,000	274,915
	93,000	37,577
	4,760	14,755
	21,500	10,295
	10,700	38,724
#Ω	7,600	32,346
	38,400	20,297
	218,000	308,257
	1,013,600	81,245
*	5,000	38,320
	38,600	31,442
	6,400	33,657
	7,500	68,893
	10,600	18,724
*Ω	3,600	15,099
	17,215	25,231
	18,200	57,899
	14,800	16,786
*	16,600	39,377
	17,400	31,503
	21,300	31,301
	7,700	51,909
	27,800	30,682
	19,900	45,665
	1,000	21,939
	6,800	34,097
	285,300	429,637
	21,500	22,187
	192,834	207,957
	8,260	86,916
	96,000	82,295
	2,200	7,854
*	12,100	18,240
	26,200	14,855
	26,000	36,082

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Shanghai Sinyang Semiconductor Materials Co. Ltd., Class A.	6,500	\$ 30,707
Shanghai Tongji Science & Technology Industrial Co. Ltd., Class A.	17,300	21,927
Shanghai Tunnel Engineering Co. Ltd., Class A.	82,200	66,682
Shanghai Waigaoqiao Free Trade Zone Group Co. Ltd., Class A.	19,200	36,367
Shanghai Wanye Enterprises Co. Ltd., Class A.	14,160	50,635
Shanghai Weaver Network Co. Ltd., Class A.	2,160	11,390
Shanghai Yaoji Technology Co. Ltd., Class A.	9,800	21,017
Shanghai Yongguan Adhesive Products Corp. Ltd., Class A.	3,700	16,631
Shanghai Yuyuan Tourist Mart Group Co. Ltd., Class A.	60,570	75,100
Shanghai Zhangjiang High-Tech Park Development Co. Ltd., Class A.	41,300	71,353
Shanghai Zijiang Enterprise Group Co. Ltd., Class A.	28,700	25,409
Shanxi Blue Flame Holding Co. Ltd., Class A.	30,100	45,405
Shanxi Coking Co. Ltd., Class A.	56,160	52,313
Shanxi Coking Coal Energy Group Co. Ltd., Class A.	131,500	228,817
Shanxi Lanhua Sci-Tech Venture Co. Ltd., Class A.	32,700	69,806
Shanxi Lu'an Environmental Energy Development Co. Ltd., Class A.	70,500	144,142
Shanxi Meijin Energy Co. Ltd., Class A.	51,700	87,422
Shanxi Securities Co. Ltd., Class A.	61,360	49,754
Shanxi Taigang Stainless Steel Co. Ltd., Class A.	159,000	117,057
Shanxi Xinghuacun Fen Wine Factory Co. Ltd., Class A.	5,040	205,118
Shanying International Holding Co. Ltd., Class A.	140,300	57,943
Shede Spirits Co. Ltd., Class A.	6,500	157,647
Shenergy Co. Ltd., Class A.	31,800	27,760
* Shengda Resources Co. Ltd., Class A.	12,200	21,835
Shenghe Resources Holding Co. Ltd., Class A.	19,700	60,789
*Ω Shengjing Bank Co. Ltd., Class H.	152,500	116,632
Shengyi Technology Co. Ltd., Class A.	40,831	96,437
Shengyuan Environmental Protection Co. Ltd., Class A.	4,700	15,899
Shennan Circuits Co. Ltd., Class A.	4,085	52,633
Ω Shenwan Hongyuan Group Co. Ltd., Class H.	277,600	51,995
Shenyang Xingqi Pharmaceutical Co. Ltd., Class A.	2,300	31,936
Shenzhen Agricultural Products Group Co. Ltd., Class A.	41,200	36,832
* Shenzhen Airport Co. Ltd., Class A.	46,800	47,637
Shenzhen Aisidi Co. Ltd., Class A.	36,600	47,252
* Shenzhen Anche Technologies Co. Ltd., Class A.	2,200	5,104
* Shenzhen Bauing Construction Holding Group Co. Ltd., Class A.	29,100	17,899
Shenzhen Capchem Technology Co. Ltd., Class A.	5,760	38,023
* Shenzhen Center Power Tech Co. Ltd., Class A.	5,700	15,473
Shenzhen Cereals Holdings Co. Ltd., Class A.	21,100	24,524
Shenzhen Changhong Technology Co. Ltd., Class A.	4,600	14,434
* Shenzhen Comix Group Co. Ltd., Class A.	8,600	8,692
* Shenzhen Das Intellitech Co. Ltd., Class A.	35,900	19,004
Shenzhen Desay Battery Technology Co., Class A.	5,075	33,241
Shenzhen Dynanonic Co. Ltd., Class A.	540	28,783
Shenzhen Ellassay Fashion Co. Ltd., Class A.	7,000	9,693
Shenzhen Energy Group Co. Ltd., Class A.	33,500	31,839
Shenzhen Envicool Technology Co. Ltd., Class A.	3,900	18,141
* Shenzhen Everwin Precision Technology Co. Ltd., Class A.	34,280	58,736
Shenzhen Expressway Corp. Ltd., Class H.	178,000	164,112
Shenzhen Fastprint Circuit Tech Co. Ltd., Class A.	37,400	71,354
Shenzhen Fine Made Electronics Group Co. Ltd., Class A.	5,400	43,349
Shenzhen FRD Science & Technology Co. Ltd.	14,300	36,664
Shenzhen Gas Corp. Ltd., Class A.	35,600	37,850
Shenzhen Gongjin Electronics Co. Ltd., Class A.	24,700	27,475
Shenzhen Goodix Technology Co. Ltd., Class A.	1,800	15,587
Shenzhen H&T Intelligent Control Co. Ltd., Class A.	10,900	29,122
Shenzhen Hepalink Pharmaceutical Group Co. Ltd., Class A.	16,400	38,851
Ω Shenzhen Hepalink Pharmaceutical Group Co. Ltd., Class H.	43,000	35,832
Shenzhen Heungkong Holding Co. Ltd., Class A.	67,300	19,771

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Shenzhen Huaqiang Industry Co. Ltd., Class A.....	16,100	\$ 29,497
Shenzhen Inovance Technology Co. Ltd., Class A.....	6,600	64,825
Shenzhen International Holdings Ltd.....	727,555	670,145
Shenzhen Investment Ltd.....	1,293,262	243,820
Shenzhen Jinjia Group Co. Ltd., Class A.....	35,900	49,363
Shenzhen Jufei Optoelectronics Co. Ltd., Class A.....	26,500	18,865
Shenzhen Kaifa Technology Co. Ltd., Class A.....	44,800	78,221
Shenzhen Kangtai Biological Products Co. Ltd., Class A.....	2,720	13,486
Shenzhen Kedali Industry Co. Ltd., Class A.....	1,100	23,721
Shenzhen Kingdom Sci-Tech Co. Ltd., Class A.....	15,900	22,879
Shenzhen Kinwong Electronic Co. Ltd., Class A.....	14,300	47,382
Shenzhen Kstar Science & Technology Co. Ltd., Class A.....	6,400	33,809
Shenzhen Laibao Hi-tech Co. Ltd., Class A.....	24,400	31,583
Shenzhen Megmeet Electrical Co. Ltd., Class A.....	8,600	38,001
Shenzhen Microgate Technology Co. Ltd., Class A.....	11,900	17,029
Shenzhen Mindray Bio-Medical Electronics Co. Ltd., Class A.....	3,821	164,475
* Shenzhen MTC Co. Ltd., Class A.....	130,000	75,466
* Shenzhen Neptunus Bioengineering Co. Ltd., Class A.....	82,000	43,015
* Shenzhen New Nanshan Holding Group Co. Ltd., Class A.....	50,400	27,400
Shenzhen Overseas Chinese Town Co. Ltd., Class A.....	112,906	93,751
Shenzhen Properties & Resources Development Group Ltd., Class A.....	13,500	21,462
Shenzhen Salubris Pharmaceuticals Co. Ltd., Class A.....	9,700	34,611
Shenzhen SC New Energy Technology Corp., Class A.....	3,400	67,392
* Shenzhen SDG Information Co. Ltd., Class A.....	17,200	16,942
Shenzhen SEG Co. Ltd., Class A.....	23,000	21,631
Shenzhen Senior Technology Material Co. Ltd., Class A.....	5,543	23,534
Shenzhen Sunline Tech Co. Ltd., Class A.....	16,859	24,425
Shenzhen Sunlord Electronics Co. Ltd., Class A.....	14,100	51,649
Shenzhen Suntak Circuit Technology Co. Ltd., Class A.....	16,600	31,195
Shenzhen Sunway Communication Co. Ltd., Class A.....	17,700	45,225
Shenzhen Tagen Group Co. Ltd., Class A.....	50,500	43,290
Shenzhen Topband Co. Ltd., Class A.....	20,900	44,324
Shenzhen Transsion Holdings Co. Ltd., Class A.....	5,567	58,713
Shenzhen Weiguang Biological Products Co. Ltd., Class A.....	1,900	7,103
Shenzhen Woer Heat-Shrinkable Material Co. Ltd., Class A.....	34,383	32,421
* Shenzhen World Union Group, Inc., Class A.....	62,600	28,721
Shenzhen Yan Tian Port Holding Co. Ltd., Class A.....	36,700	27,433
Shenzhen Yinghe Technology Co. Ltd., Class A.....	12,800	56,596
Shenzhen Ysstech Info-tech Co. Ltd., Class A.....	11,600	15,316
Shenzhen YUTO Packaging Technology Co. Ltd., Class A.....	16,700	67,712
Shenzhen Zhenye Group Co. Ltd., Class A.....	50,900	31,929
Shenzhen Zhongjin Lingnan Nonfemet Co. Ltd., Class A.....	78,200	51,843
Shenzhou International Group Holdings Ltd.....	140,000	1,472,543
* Shijiazhuang Changshan BeiMing Technology Co. Ltd., Class A.....	48,550	46,327
Shijiazhuang Yiling Pharmaceutical Co. Ltd., Class A.....	21,340	70,248
#† Shimao Group Holdings Ltd.....	319,500	135,128
Shinva Medical Instrument Co. Ltd., Class A.....	10,200	29,064
Shoucheng Holdings Ltd.....	738,800	127,182
Shougang Fushan Resources Group Ltd.....	925,525	329,473
* Shouhang High-Tech Energy Co. Ltd., Class A.....	58,700	35,187
Shui On Land Ltd.....	1,562,500	207,117
Sichuan Chuantou Energy Co. Ltd., Class A.....	16,200	30,009
* Sichuan Development Lomon Co. Ltd., Class A.....	39,300	83,880
Sichuan Expressway Co. Ltd., Class H.....	138,000	34,639
* Sichuan Haite High-tech Co. Ltd., Class A.....	23,100	35,648
Sichuan Hebang Biotechnology Co. Ltd., Class A.....	207,700	119,776
Sichuan Jiuyuan Yinhai Software Co. Ltd., Class A.....	3,510	7,040
Sichuan Kelun Pharmaceutical Co. Ltd., Class A.....	26,919	88,050
* Sichuan Lutianhua Co. Ltd., Class A.....	30,400	22,586

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	79,500	\$ 119,410
	11,400	35,832
	4,400	46,674
	5,900	16,768
	15,200	65,948
	11,000	72,418
#	1,583,000	226,133
*	676,000	43,001
Ω	90,000	95,407
*	224,000	36,447
	1,790,250	1,037,885
	6,292	41,018
	5,900	28,045
	74,300	71,815
	910,000	125,280
	6,400	45,148
	39,100	49,376
*	1,173,600	32,638
	54,000	79,055
	39,550	169,866
	14,500	24,252
	754,500	122,107
	659,000	282,986
	530,000	166,267
*	954,000	68,167
	1,240,000	204,236
	524,400	1,201,498
	6,630	17,172
	2,800	16,162
	9,900	34,402
	858,000	257,330
	435,500	514,593
	21,087	57,684
	520,239	244,178
††	336,796	4,024
#Ω	312,000	720,540
	5,400	16,703
*	1,005,000	175,394
*	5,397	89,051
*	314,000	14,233
	6,400	12,174
	22,620	22,196
*	460,000	56,931
	65,000	36,912
*	6,800	52,573
*	558,000	19,344
	897,026	509,071
*††	122,000	1,772
	12,300	30,717
*	36,700	65,071
	15,900	13,440
	775,000	228,485
*	206,000	60,926
	1,170	5,499
	9,900	25,496
	10,400	17,469
	2,200	40,544
	97,900	52,678
*	152,307	47,072

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	130,700	\$ 1,768,188
*††Ω	272,000	9,615
*	35,600	37,831
	12,682	54,188
	11,900	31,457
	9,240	54,249
	14,500	37,638
	32,800	130,258
*	62,300	45,591
	12,600	27,730
	3,500	15,232
	3,500	40,593
	5,797	27,240
	49,500	34,961
	680,000	91,813
*	8,100	21,787
	5,319	15,517
*	14,800	15,021
*	20,000	29,882
	37,308	53,515
	160,437	62,221
	53,000	53,842
	10,940	21,276
	66,500	246,995
	327,666	156,097
	266,200	175,695
††	1,538,000	2,508
	9,300	14,669
	116,000	16,865
	442,200	17,090,504
*	188,545	793,774
††	224,000	2,035
	7,300	23,267
	1,013	14,726
	1,190	25,190
	148,000	76,212
	122,500	91,667
*Ω	239,000	27,336
	390,000	140,982
	5,700	26,145
	120,000	48,004
	78,900	73,820
	32,600	62,959
	15,500	51,016
	1,154,000	89,816
	6,700	16,908
	34,500	21,473
	8,100	61,243
	37,800	54,640
#	346,000	405,580
	17,300	18,768
	60,300	79,437
*††	138,000	20,173
	5,300	18,631
	3,300	18,669
*	15,300	65,365
	16,348	13,410
*	405,000	26,864
	158,000	31,414

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	598,000	\$ 984,420
	30,700	81,282
	96,000	21,890
	10,300	43,207
	24,276	50,580
	220,196	51,293
	231,000	162,551
*	275,600	526,840
*	16,000	20,650
*	13,900	10,468
*	38,200	93,755
	38,825	55,626
*	29,700	22,257
	47,200	101,220
	43,400	41,017
	247,850	111,769
	42,537	340,179
	80,400	36,473
	91,000	12,736
*	2,200	47,962
	32,900	44,910
Ω	483,000	402,875
	240,564	114,578
	55,900	47,580
	335,000	555,206
*	330,000	25,696
*	76,161	1,963,431
*	45,650	1,176,892
	13,700	28,319
	670,000	150,653
#Ω	108,500	20,987
	86,000	840,056
*	141,300	40,521
*	18,660	21,646
*	34,100	19,801
*	2,000	62,690
	33,796	32,657
	628,000	574,471
	21,300	58,800
	3,974,000	456,635
	23,800	63,158
††	1,228,000	9,981
	15,700	42,277
	8,000	44,499
	27,300	25,550
Ω	23,000	9,536
#*Ω	48,500	86,921
	19,700	46,158
	110,000	292,664
*	5,324	8,838
*	161,481	1,479,166
	8,500	16,062
*Ω	88,500	23,820
	3,000	19,366
*	11,400	19,443
*	7,300	13,485
	14,800	47,217
	12,800	46,123
	58,700	46,093

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	37,900	\$ 471,628
	1,438,000	1,170,302
	70,300	68,815
	254,000	90,719
	48,500	53,563
*	20,577	395,490
	787,000	1,125,165
	15,900	46,104
	5,600	58,358
	176,000	34,761
*	19,600	30,486
	1,502,000	175,992
	63,600	60,168
	3,120	46,383
	417,000	1,524,925
	2,025	31,708
*	5,515	10,148
	1,500	15,313
	19,200	22,616
	27,800	60,786
	121,200	86,460
	1,600	53,472
	12,800	20,412
	23,772	43,934
*	45,100	35,276
	11,570	51,234
	56,700	60,542
	22,600	599,318
	35,423	63,791
	15,200	24,148
Ω	24,639	298,481
*Ω	85,000	813,630
	6,600	16,979
	4,060	75,950
	5,194	126,209
	58,300	62,768
	3,000	20,384
*	134,800	112,065
Ω	212,000	90,492
	57,000	95,062
	12,045	14,346
	2,600	80,690
	5,200	11,641
	488,000	135,561
	21,020	62,808
	48,620	50,079
*	9,000	16,107
	12,523	40,005
	24,400	97,495
	52,100	64,386
*	14,100	22,436
	6,000	41,133
	58,000	38,919
	10,700	43,060
#*Ω	2,611,400	4,107,171
	8,700	38,390
*	170,000	10,822
	40,600	60,262
	462,938	89,020

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Xingfa Aluminium Holdings Ltd.....	55,000	\$ 60,188
Xinhu Zhongbao Co. Ltd., Class A.....	168,300	66,263
Xinhua Winshare Publishing & Media Co. Ltd., Class H.....	129,000	89,391
Xinhuanet Co. Ltd., Class A.....	8,300	20,758
Xinjiang Goldwind Science & Technology Co. Ltd., Class H.....	197,747	353,275
Xinjiang Tianshan Cement Co. Ltd., Class A.....	24,600	41,698
Xinjiang Xintai Natural Gas Co. Ltd., Class A.....	5,280	17,743
* Xinjiang Xinxin Mining Industry Co. Ltd., Class H.....	288,000	45,702
Xinjiang Zhongtai Chemical Co. Ltd., Class A.....	51,100	56,192
Xinte Energy Co. Ltd., Class H.....	97,600	259,465
Xinxiang Chemical Fiber Co. Ltd., Class A.....	39,900	20,751
Xinxing Ductile Iron Pipes Co. Ltd., Class A.....	103,000	67,396
Xinyangfeng Agricultural Technology Co. Ltd., Class A.....	33,700	83,890
Xinyi Energy Holdings Ltd.....	428,000	216,710
Xinyi Solar Holdings Ltd.....	1,162,273	1,974,481
Xinyu Iron & Steel Co. Ltd., Class A.....	95,802	63,980
* Xiwang Foodstuffs Co. Ltd., Class A.....	29,300	18,040
Xizi Clean Energy Equipment Manufacturing Co. Ltd., Class A.....	9,100	27,305
Xtep International Holdings Ltd.....	390,107	634,421
Xuji Electric Co. Ltd., Class A.....	15,700	51,764
* Xunlei Ltd., ADR.....	27,524	46,516
Ω Yadea Group Holdings Ltd.....	342,000	737,569
* YaGuang Technology Group Co. Ltd., Class A.....	23,100	22,111
* Yanchang Petroleum International Ltd.....	1,580,000	11,136
Yangling Metron New Material, Inc., Class A.....	3,120	35,477
Ω Yangtze Optical Fibre & Cable Joint Stock Ltd. Co., Class H.....	36,500	66,308
Yangzhou Yangjie Electronic Technology Co. Ltd., Class A.....	5,800	53,963
Yankershop Food Co. Ltd., Class A.....	3,600	48,347
Yankuang Energy Group Co. Ltd., Class H.....	598,000	1,868,637
Yantai Changyu Pioneer Wine Co. Ltd., Class A.....	6,900	28,165
Yantai China Pet Foods Co. Ltd., Class A.....	6,800	25,522
Yantai Dongcheng Pharmaceutical Co. Ltd., Class A.....	12,900	27,733
Yantai Eddie Precision Machinery Co. Ltd., Class A.....	13,900	39,444
Yantai Jereh Oilfield Services Group Co. Ltd., Class A.....	13,800	73,617
* YanTai Shuangta Food Co. Ltd., Class A.....	9,700	11,910
Yantai Tayho Advanced Materials Co. Ltd., Class A.....	20,300	47,666
Yantai Zhenghai Bio-tech Co. Ltd.....	3,600	26,545
* Yashili International Holdings Ltd.....	408,000	56,628
Yealink Network Technology Corp. Ltd., Class A.....	5,000	56,395
Yeebo International Holdings Ltd.....	76,000	29,843
YGSOFT, Inc., Class A.....	18,960	19,282
#*Ω YiChang HEC ChangJiang Pharmaceutical Co. Ltd., Class H.....	156,200	103,804
* Yida China Holdings Ltd.....	84,000	2,402
* Yifan Pharmaceutical Co. Ltd., Class A.....	27,300	48,636
Yihai International Holding Ltd.....	139,000	407,168
Yijiahe Technology Co. Ltd., Class A.....	2,884	30,521
# Yincheng International Holding Co. Ltd.....	70,000	26,617
Yintai Gold Co. Ltd., Class A.....	61,060	98,464
Yipinhong Pharmaceutical Co. Ltd., Class A.....	4,112	17,145
Yip's Chemical Holdings Ltd.....	84,000	45,985
* Yiren Digital Ltd., Sponsored ADR.....	18,856	24,324
*Ω Yixin Group Ltd.....	251,000	31,077
Yixintang Pharmaceutical Group Co. Ltd., Class A.....	12,900	47,889
YongXing Special Materials Technology Co. Ltd., Class A.....	2,900	61,727
Yonyou Network Technology Co. Ltd., Class A.....	4,300	13,342
Yotrio Group Co. Ltd., Class A.....	69,200	36,237
Youngor Group Co. Ltd., Class A.....	88,720	85,911
* Youzu Interactive Co. Ltd., Class A.....	23,100	31,078
YTO Express Group Co. Ltd., Class A.....	27,900	80,098

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Yuan Heng Gas Holdings Ltd.....	276,000	\$ 17,882
* Yuan Longping High-tech Agriculture Co. Ltd., Class A.....	12,000	26,590
Yuexiu Property Co. Ltd.....	670,800	838,039
Yuexiu Transport Infrastructure Ltd.....	238,000	133,239
# Yum China Holdings, Inc.....	59,601	2,900,330
Yunda Holding Co. Ltd., Class A.....	48,610	130,669
Yunnan Aluminium Co. Ltd., Class A.....	64,800	96,845
Yunnan Baiyao Group Co. Ltd., Class A.....	4,900	40,150
Yunnan Copper Co. Ltd., Class A.....	41,200	70,492
Yunnan Energy New Material Co. Ltd., Class A.....	3,100	98,546
Yunnan Tin Co. Ltd., Class A.....	46,900	104,855
Yusys Technologies Co. Ltd., Class A.....	6,900	15,621
Yutong Bus Co. Ltd., Class A.....	43,440	50,850
ZBOM Home Collection Co. Ltd., Class A.....	5,040	16,014
Zepp Health Corp., ADR.....	13,879	24,149
Zhangzhou Pientzhuang Pharmaceutical Co. Ltd., Class A.....	1,500	65,931
* Zhaojin Mining Industry Co. Ltd., Class H.....	321,000	306,607
Zhefu Holding Group Co. Ltd., Class A.....	68,000	47,580
* Zhejiang Century Huatong Group Co. Ltd., Class A.....	88,780	59,160
Zhejiang China Commodities City Group Co. Ltd., Class A.....	122,600	96,415
Zhejiang Chint Electrics Co. Ltd., Class A.....	11,102	60,593
Zhejiang Communications Technology Co. Ltd.....	23,300	23,746
Zhejiang Conba Pharmaceutical Co. Ltd., Class A.....	25,400	16,151
Zhejiang Crystal-Optech Co. Ltd., Class A.....	17,700	31,930
Zhejiang Dahua Technology Co. Ltd., Class A.....	36,344	80,014
ZheJiang Dali Technology Co. Ltd., Class A.....	6,600	14,513
Zhejiang Dingli Machinery Co. Ltd., Class A.....	8,880	56,440
Zhejiang Expressway Co. Ltd., Class H.....	400,000	321,949
Zhejiang Garden Bio-Chemical High-tech Co. Ltd., Class A.....	8,900	20,731
Zhejiang Hailiang Co. Ltd., Class A.....	63,100	112,805
Zhejiang Hangmin Co. Ltd., Class A.....	18,000	14,099
Zhejiang Hisoar Pharmaceutical Co. Ltd., Class A.....	35,400	38,251
Zhejiang Huace Film & Television Co. Ltd., Class A.....	40,800	28,089
Zhejiang Huahai Pharmaceutical Co. Ltd., Class A.....	12,800	38,824
Zhejiang Huayou Cobalt Co. Ltd., Class A.....	5,980	74,901
Zhejiang Jiahua Energy Chemical Industry Co. Ltd., Class A.....	38,900	58,891
Zhejiang Jianfeng Group Co. Ltd., Class A.....	9,500	17,922
Zhejiang Jiemei Electronic & Technology Co. Ltd., Class A.....	5,800	20,903
Zhejiang Jingsheng Mechanical & Electrical Co. Ltd., Class A.....	6,300	68,510
* Zhejiang Jingu Co. Ltd., Class A.....	27,500	34,629
Zhejiang Jingxin Pharmaceutical Co. Ltd., Class A.....	25,160	32,384
* Zhejiang Jinke Tom Culture Industry Co. Ltd., Class A.....	65,900	35,613
Zhejiang JIULI Hi-tech Metals Co. Ltd., Class A.....	18,400	47,429
Zhejiang Juhua Co. Ltd., Class A.....	44,800	115,201
Zhejiang Longsheng Group Co. Ltd., Class A.....	72,600	106,983
Zhejiang Medicine Co. Ltd., Class A.....	26,043	55,057
Zhejiang Meida Industrial Co. Ltd., Class A.....	14,800	29,891
Zhejiang Narada Power Source Co. Ltd., Class A.....	25,000	68,052
Zhejiang NHU Co. Ltd., Class A.....	38,676	118,406
Zhejiang Orient Financial Holdings Group Co. Ltd., Class A.....	62,690	37,083
* Zhejiang Qianjiang Motorcycle Co. Ltd., Class A.....	9,600	30,445
Zhejiang Runtu Co. Ltd., Class A.....	37,200	44,241
Zhejiang Semir Garment Co. Ltd., Class A.....	67,100	53,162
Zhejiang Southeast Space Frame Co. Ltd., Class A.....	20,100	26,805
Zhejiang Starry Pharmaceutical Co. Ltd., Class A.....	4,620	15,014
Zhejiang Supor Co. Ltd., Class A.....	8,250	57,512
Zhejiang Tiantie Industry Co. Ltd., Class A.....	17,410	37,124
Zhejiang Tianyu Pharmaceutical Co. Ltd., Class A.....	7,380	28,553
* Zhejiang Wanfeng Auto Wheel Co. Ltd., Class A.....	41,400	41,750

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Zhejiang Wanliyang Co. Ltd., Class A.....	40,300	\$ 61,126
Zhejiang Wanma Co. Ltd., Class A.....	18,100	24,412
Zhejiang Weiming Environment Protection Co. Ltd., Class A.....	17,277	75,406
Zhejiang Weixing New Building Materials Co. Ltd., Class A.....	23,500	68,657
Zhejiang Wolwo Bio-Pharmaceutical Co. Ltd., Class A.....	7,200	48,858
Zhejiang Xianju Pharmaceutical Co. Ltd., Class A.....	17,400	22,833
Zhejiang Xinan Chemical Industrial Group Co. Ltd., Class A.....	22,120	63,976
Zhejiang Yankon Group Co. Ltd., Class A.....	40,200	21,259
Zhejiang Yasha Decoration Co. Ltd., Class A.....	25,400	18,512
Zhejiang Yinlun Machinery Co. Ltd., Class A.....	23,500	56,730
Zhejiang Yongtai Technology Co. Ltd., Class A.....	11,200	51,202
Zhende Medical Co. Ltd., Class A.....	3,200	18,889
Zhengzhou Coal Mining Machinery Group Co. Ltd., Class H.....	99,800	143,788
* Zheshang Securities Co. Ltd., Class A.....	34,300	54,570
* Zhong An Group Ltd.....	1,185,000	39,333
#*Ω ZhongAn Online P&C Insurance Co. Ltd., Class H.....	128,800	327,051
Zhongji Innolight Co. Ltd., Class A.....	6,100	29,724
Zhongjin Gold Corp. Ltd., Class A.....	30,000	32,263
Zhongshan Broad Ocean Motor Co. Ltd., Class A.....	52,500	50,716
Zhongshan Public Utilities Group Co. Ltd., Class A.....	20,300	22,514
Zhongsheng Group Holdings Ltd.....	142,000	812,940
* Zhongtian Financial Group Co. Ltd., Class A.....	187,255	48,440
Zhongyu Energy Holdings Ltd.....	189,477	162,108
Zhongyuan Environment-Protection Co. Ltd., Class A.....	18,500	20,082
Ω Zhou Hei Ya International Holdings Co. Ltd.....	319,000	162,293
Zhuguang Holdings Group Co. Ltd.....	206,000	28,319
Zhuhai Bojay Electronics Co. Ltd., Class A.....	2,300	14,394
* Zhuhai Orbita Aerospace Science & Technology Co. Ltd., Class A.....	13,600	16,231
Zhuzhou CRRC Times Electric Co.....	121,500	521,764
Zhuzhou Hongda Electronics Corp. Ltd., Class A.....	5,600	43,520
Zhuzhou Kibing Group Co. Ltd., Class A.....	73,800	125,655
* Zibo Qixiang Tengda Chemical Co. Ltd., Class A.....	65,380	73,069
Zijin Mining Group Co. Ltd., Class H.....	918,000	1,075,723
Zoomlion Heavy Industry Science & Technology Co. Ltd., Class H.....	406,800	211,497
ZTE Corp., Class H.....	213,360	459,138
ZTO Express Cayman, Inc., ADR.....	37,288	954,200
TOTAL CHINA.....		<u>305,898,340</u>
COLOMBIA — (0.0%)		
* BAC Holding International Corp.....	549,788	34,626
Banco de Bogota SA.....	4,188	40,542
Bancolombia SA, Sponsored ADR.....	5,146	149,080
Bancolombia SA.....	11,677	98,030
Celsia SA ESP.....	133,798	110,484
Cementos Argos SA.....	60,870	55,375
* CEMEX Latam Holdings SA.....	45,944	30,426
* Corp. Financiera Colombiana SA.....	31,755	145,183
Ecopetrol SA.....	314,022	167,010
Grupo Argos SA.....	74,124	209,214
Grupo Aval Acciones y Valores SA, ADR.....	15,916	56,820
Grupo Energia Bogota SA ESP.....	61,864	27,432
Interconexion Electrica SA ESP.....	26,490	127,290
Mineros SA.....	60,974	31,291
Promigas SA ESP.....	11,599	15,828
TOTAL COLOMBIA.....		<u>1,298,631</u>
CZECH REPUBLIC — (0.0%)		
CEZ AS.....	19,780	898,866

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CZECH REPUBLIC — (Continued)		
	9,798	\$ 247,560
Ω Komerční Banka AS.....		
Ω Moneta Money Bank AS.....	68,535	228,318
Philip Morris CR AS.....	107	73,755
TOTAL CZECH REPUBLIC.....		<u>1,448,499</u>
DENMARK — (1.6%)		
* ALK-Abello AS.....	37,080	740,329
Alm Brand AS.....	295,280	444,367
Ambu AS, Class B.....	5,839	66,385
AP Moller - Maersk AS, Class A.....	218	584,016
AP Moller - Maersk AS, Class B.....	228	622,516
#* Bang & Olufsen AS.....	38,004	79,810
BankNordik P/F.....	1,133	19,620
#* Bavarian Nordic AS.....	21,834	1,082,671
#* Bioporto A/S.....	43,970	9,249
* Brodrene Hartmann AS.....	1,589	59,418
Carlsberg AS, Class B.....	13,795	1,784,271
Chemometec AS.....	3,355	400,763
Chr Hansen Holding AS.....	22,052	1,443,365
Coloplast AS, Class B.....	6,569	768,829
Columbus AS.....	29,642	34,604
D/S Norden AS.....	14,223	620,658
Danske Bank AS.....	82,240	1,150,069
* Demant AS.....	21,151	805,763
Dfds AS.....	14,528	520,663
* Drilling Co. of 1972 AS.....	4,096	194,388
DSV AS.....	9,916	1,670,876
# FLSmidth & Co. AS.....	16,862	463,153
* Genmab AS.....	6,427	2,286,854
# GN Store Nord AS.....	44,914	1,564,090
H Lundbeck AS.....	107,865	533,135
* H+H International A/S, Class B.....	9,383	191,398
* ISS AS.....	48,840	853,554
Jeudan AS.....	1,225	48,196
* Jyske Bank AS.....	23,137	1,210,910
Matas AS.....	11,391	122,215
*Ω Netcompany Group AS.....	4,599	257,899
* Nilfisk Holding AS.....	11,981	283,166
* NKT AS.....	13,785	706,277
*Ω NNIT AS.....	2,705	26,807
North Media AS.....	2,639	27,602
Novo Nordisk AS, Class B.....	142,160	16,557,909
Novozymes AS, Class B.....	15,493	989,697
* NTG Nordic Transport Group AS, Class A.....	2,754	121,420
Ω Orsted AS.....	6,113	711,655
Pandora AS.....	38,224	2,839,726
* Parken Sport & Entertainment AS.....	2,257	26,668
Per Aarsleff Holding AS.....	8,213	252,864
Ringkjoebing Landbobank AS.....	9,915	1,113,384
Rockwool International AS, Class A.....	1,772	436,669
Rockwool International AS, Class B.....	2,311	572,664
Royal Unibrew AS.....	19,787	1,687,506
* RTX AS.....	3,370	78,133
Ω Scandinavian Tobacco Group AS, Class A.....	23,976	459,195
Schouw & Co. AS.....	5,347	398,116
SimCorp AS.....	15,314	1,143,010
Solar AS, Class B.....	2,972	279,502
SP Group AS.....	1,241	55,733
Spar Nord Bank AS.....	38,522	441,386

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
DENMARK — (Continued)		
Sparekassen Sjaelland-Fyn AS.....	1,733	\$ 37,381
Sydbank AS.....	27,804	853,835
* Tivoli AS.....	652	72,453
Topdanmark AS.....	16,733	815,807
* TORM PLC, Class A.....	14,637	239,202
Tryg AS.....	47,378	1,080,282
UIE PLC.....	639	184,847
Vestas Wind Systems AS.....	70,352	1,849,113
* Zealand Pharma AS.....	7,652	138,007
TOTAL DENMARK.....		<u>55,114,050</u>
EGYPT — (0.0%)		
Commercial International Bank Egypt SAE,GDR.....	80,444	147,696
* Egyptian Financial Group-Hermes Holding Co., GDR.....	8,263	13,220
TOTAL EGYPT.....		<u>160,916</u>
FINLAND — (1.0%)		
Aktia Bank Oyj.....	18,893	181,168
Alma Media Oyj.....	7,872	82,368
Anora Group Oyj.....	1,614	13,715
Atria Oyj.....	5,381	51,198
# Bittium Oyj.....	6,855	36,682
Cargotec Oyj, Class B.....	11,454	405,092
Caverion Oyj.....	25,006	124,710
Citycon Oyj.....	15,706	111,746
Digia Oyj.....	4,257	32,323
Elisa Oyj.....	27,957	1,546,164
Ω Enento Group Oyj.....	1,242	29,897
eQ Oyj.....	496	11,419
#* Finnair Oyj.....	353,053	145,145
Fiskars Oyj Abp.....	10,162	200,736
Fortum Oyj.....	38,169	428,420
* F-Secure Oyj.....	16,659	51,675
Harvia Oyj.....	1,425	30,407
# HKScan Oyj, Class A.....	20,452	24,370
Huhtamaki Oyj.....	43,186	1,683,328
Kamux Corp.....	6,742	55,593
Kemira Oyj.....	76,521	971,603
Kesko Oyj, Class A.....	25,288	572,939
Kesko Oyj, Class B.....	85,416	2,112,608
Kojamo Oyj.....	28,584	509,920
Kone Oyj, Class B.....	37,069	1,694,106
Konecranes Oyj.....	23,775	638,331
# Lassila & Tikanoja Oyj.....	17,978	210,951
Marimekko Oyj.....	725	10,079
Metsa Board Oyj, Class A.....	945	9,602
Metsa Board Oyj, Class B.....	59,913	534,111
Metso Outotec Oyj.....	105,713	873,897
# Musti Group Oyj.....	2,484	51,484
Neste Oyj.....	25,732	1,323,172
Nokia Oyj.....	423,577	2,206,300
Nokia Oyj, Sponsored ADR.....	124,601	645,433
Nokian Renkaat Oyj.....	52,616	622,330
Nordea Bank Abp.....	204,982	2,021,099
Olvi Oyj, Class A.....	5,575	205,252
Oma Saastopankki Oyj.....	1,744	38,962
Oriola Oyj, Class A.....	5,192	10,580
Oriola Oyj, Class B.....	71,422	145,120

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)		
Orion Oyj, Class A.....	8,341	\$ 398,087
Orion Oyj, Class B.....	38,175	1,822,379
Outokumpu Oyj.....	140,430	618,286
Pihlajalinna Oyj.....	2,234	24,272
Ponsse Oyj.....	3,929	105,745
Raisio Oyj, Class V.....	26,865	59,588
Rapala VMC Oyj.....	4,345	25,070
Revenio Group Oyj.....	7,382	380,243
Sampo Oyj, Class A.....	56,002	2,419,439
Sanoma Oyj.....	46,595	658,184
Scanfil Oyj.....	2,546	18,790
Stora Enso Oyj, Class R.....	132,759	2,053,209
Taaleri Oyj.....	2,827	30,256
Teleste Oyj.....	754	2,926
Ω Terveystalo Oyj.....	13,460	126,436
TietoEVERY Oyj.....	27,130	737,934
Tokmanni Group Corp.....	24,258	319,096
UPM-Kymmene Oyj.....	78,731	2,494,966
Uponor Oyj.....	16,645	250,594
Vaisala Oyj, Class A.....	4,331	199,829
Valmet Oyj.....	88,004	2,448,919
Verkkokauppa.com Oyj.....	1,289	5,374
Wartsila OYJ Abp.....	94,983	834,571
* WithSecure Oyj.....	16,659	30,251
YIT Oyj.....	51,764	176,082
TOTAL FINLAND.....		36,894,561
FRANCE — (5.0%)		
ABC arbitrage.....	10,604	75,835
* Accor SA.....	32,700	848,529
#* Aeroports de Paris.....	1,514	209,192
Air Liquide SA.....	24,638	3,387,291
Airbus SE.....	43,814	4,724,099
AKWEL.....	4,438	79,921
Albioma SA.....	14,179	723,164
# Alstom SA.....	44,570	1,059,237
Altamir.....	4,354	112,992
Alten SA.....	9,932	1,345,190
Ω Amundi SA.....	9,370	508,742
Arkema SA.....	34,993	3,315,081
Assystem SA.....	2,373	89,407
#* Atari SA.....	4,386	598
#* Atos SE.....	33,872	417,591
Aubay.....	3,407	181,160
AXA SA.....	141,282	3,255,492
Axway Software SA.....	3,324	64,471
# Bastide le Confort Medical.....	1,878	70,682
Beneteau SA.....	17,013	195,642
# Bigben Interactive.....	6,565	98,956
BioMerieux.....	9,187	994,376
BNP Paribas SA.....	75,527	3,568,446
Boiron SA.....	3,519	164,593
Bollore SE.....	192,166	970,219
# Bonduelle SCA.....	9,646	129,721
*†† Bourbon Corp.....	4,401	0
Bouygues SA.....	76,559	2,314,358
# Bureau Veritas SA.....	44,389	1,224,276
Burelle SA.....	16	8,391
Capgemini SE.....	14,309	2,729,253

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

		<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)			
#	Carrefour SA.....	182,950	\$3,117,842
#*	Casino Guichard Perrachon SA.....	18,513	218,347
	Catana Group.....	7,299	54,538
	CBo Territoria.....	9,164	34,032
	Cegedim SA.....	2,736	58,608
*	CGG SA.....	315,177	281,504
	Chargeurs SA.....	6,064	103,959
	Cie de Saint-Gobain.....	91,785	4,279,918
*	Cie des Alpes.....	11,970	210,156
	Cie Generale des Etablissements Michelin SCA.....	177,652	4,971,514
	Cie Plastic Omnium SA.....	32,863	614,649
#*	Claranova SE.....	4,482	17,605
*	Coface SA.....	41,198	431,460
	Credit Agricole SA.....	65,620	604,611
	Danone SA.....	34,118	1,881,238
	Dassault Aviation SA.....	2,660	380,440
	Dassault Systemes SE.....	13,035	559,093
	Derichebourg SA.....	50,289	320,533
	Edenred.....	32,456	1,665,983
	Eiffage SA.....	35,461	3,327,624
	Electricite de France SA.....	67,749	822,761
	Electricite de Strasbourg SA.....	236	25,233
*Ω	Elior Group SA.....	42,103	136,822
	Elis SA.....	68,675	1,025,033
	Engie SA.....	248,772	3,077,891
	Equasens.....	734	63,943
	Eramet SA.....	4,210	445,655
*	ESI Group.....	594	42,171
	EssilorLuxottica SA.....	11,553	1,811,306
	Etablissements Maurel et Prom SA.....	23,457	123,964
	Eurazeo SE.....	12,738	909,844
*	Euroapi SA.....	1,821	30,720
	Eurofins Scientific SE.....	25,027	1,951,064
Ω	Euronext NV.....	26,067	2,123,902
	Eutelsat Communications SA.....	78,756	599,311
	Exel Industries, Class A.....	664	31,078
*	Faurecia SE.....	49,323	891,929
	Fnac Darty SA.....	9,670	387,890
	Gaztransport Et Technigaz SA.....	7,924	1,092,910
	Getlink SE.....	34,722	694,937
*	GL Events.....	2,338	44,753
#	Groupe Crit.....	1,957	122,196
*	Groupe Gorge SA.....	782	15,362
	Guerbet.....	2,805	57,873
	Haulotte Group SA.....	4,122	14,567
	Hermes International.....	2,489	3,414,768
	HEXAOM.....	1,748	46,835
*	ID Logistics Group.....	1,050	339,977
	Imerys SA.....	14,116	478,341
	Infotel SA.....	672	36,816
	Ipsen SA.....	9,995	1,011,066
	IPSOS.....	18,653	956,072
	Jacquet Metals SACA.....	7,037	126,752
*	JCDecaux SA.....	31,152	502,373
#	Kaufman & Broad SA.....	9,388	260,646
	Kering SA.....	5,623	3,219,117
	Korian SA.....	31,391	464,470
Ω	La Francaise des Jeux SAEM.....	20,101	717,968
	Laurent-Perrier.....	384	39,117

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
	12,530	\$ 440,413
	27,382	2,241,726
	2,487	93,021
	10,273	242,047
#	2,659	91,060
	6,353	2,401,798
	21,810	15,143,861
Ω	11,816	126,295
	3,915	74,519
	283	19,375
	7,475	262,981
	18,765	247,181
#*	2,954	16,550
	10,687	1,026,429
	19,250	473,063
#*	5,712	10,658
	7,862	51,371
#	10,332	155,338
*	7,499	22,305
	535,579	5,472,777
#*	11,147	277,551
	5,241	1,029,565
#	5,908	24,531
*	1,173	3,553
	52,648	2,801,681
	14,778	287,722
#*††	5,631	1,994
#	2,397	473,545
*	53,687	1,587,223
	90,924	1,615,942
	144	134,812
	11,162	411,061
	18,143	443,437
	4,941	543,093
	41,889	4,162,657
	2,227	890,888
	2,162	127,275
	20,536	2,840,231
#	63,064	1,109,770
	9,099	766,049
	808	67,941
	161,593	1,219,502
*Ω	5,952	32,408
	9,439	533,333
	96,106	2,153,389
	263	26,246
	3,659	173,011
	15,108	1,227,579
*	3,311	529,965
#*	29,165	29,620
	2,527	319,535
	7,112	1,185,080
	40,989	984,348
	2,121	202,465
#	49,318	1,866,367
#	9,590	363,845
	2,456	101,473
	3,392	101,577
*	19,026	60,962

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
	47,172	\$ 557,114
	9,074	3,034,354
	34,570	238,142
	17,041	2,119,212
	1,402	117,986
#	5,607	138,724
	398	67,945
#	298,533	15,248,276
	4,185	409,484
*	30,533	1,299,924
	1,562	24,298
	99,257	2,132,043
*	41,437	383,959
	1,217	30,559
	46,913	1,173,334
Ω	16,856	431,457
	997	125,163
	8,127	211,885
	2,607	107,826
	46,591	4,466,155
	1,167	431,038
	79,003	750,002
	1,450	26,332
	2,037	106,367
*Ω	38,533	1,700,763
*Ω	8,321	55,569
*	1,060	43,602
TOTAL FRANCE.....		<u>178,913,499</u>
GERMANY — (4.0%)		
	17,347	300,577
	12,717	67,931
*	24,766	805,537
#	806	139,644
	13,360	2,311,166
	816	43,031
	1,536	52,741
	22,732	4,128,269
	14,883	269,382
	1,040	116,199
	161,847	519,048
	1,346	212,389
	15,226	1,099,273
	108,518	4,836,124
#	4,284	163,226
*	7,011	62,317
	1,092	15,856
	103,319	6,026,622
	46,437	3,794,522
	6,370	274,190
	18,176	840,710
Ω	3,457	160,130
	2,357	243,065
	2,454	91,652
#*	1,209	11,896
*	671	18,437
	13,078	395,185
*	16,959	66,153
	45,305	3,182,454

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	5,007	\$ 171,163
	5,061	738,601
	68,480	138,113
	3,712	61,552
	4,089	351,153
*	371,066	2,542,221
	9,159	397,027
	26,766	1,906,841
Ω	72,681	2,451,194
	12,538	184,773
*	13,966	769,293
*	82,576	2,256,385
#*Ω	3,630	175,134
	5,161	290,763
#	255,428	2,233,378
	7,006	202,209
	11,526	2,012,040
#*	125,694	773,754
Ω	56,777	524,809
	93,242	3,724,073
	405,378	7,701,766
	57,564	240,324
	13,392	152,327
	3,732	155,685
	1,020	23,928
	1,349	61,403
	23,694	589,097
	513,766	4,618,294
	2,348	104,117
	4,778	55,669
	2,084	100,935
	12,064	96,558
	18,353	401,614
	4,020	394,543
	58,278	1,243,051
	8,958	362,102
	400	23,886
#*	7,288	74,128
	461	11,127
*	14,456	661,111
	53,644	1,263,136
	35,908	1,331,234
	62,678	1,603,865
	10,178	260,048
*	1,481	7,309
	19,576	730,725
#	14,689	882,301
*	3,358	90,353
	10,615	479,743
*	208	27,693
*	1,202	14,022
	22,662	309,080
	3,832	100,621
*	5,091	33,442
	12,923	180,111
	5,621	797,322
#Ω	2,871	989,080
	778	33,306
	37,857	1,928,322

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
#*	Heidelberger Druckmaschinen AG.....	124,613 \$ 191,254
#*	HelloFresh SE.....	8,231 227,503
	Henkel AG & Co. KGaA.....	8,415 530,606
	Hensoldt AG.....	6,642 170,297
*	Highlight Communications AG.....	2,448 9,288
	Hochtief AG.....	1,992 106,920
	Hornbach Holding AG & Co. KGaA.....	3,557 279,189
	Hugo Boss AG.....	21,212 1,253,467
*	Hypoport SE.....	949 197,251
#	Indus Holding AG.....	9,144 219,264
	Infineon Technologies AG.....	35,225 966,027
	Infineon Technologies AG, ADR.....	2,548 69,688
Ω	Instone Real Estate Group SE.....	7,603 83,299
	IVU Traffic Technologies AG.....	3,385 55,799
	Jenoptik AG.....	10,649 257,922
Ω	JOST Werke AG.....	3,836 159,475
	K+S AG.....	81,739 1,723,567
	KION Group AG.....	37,408 1,706,276
	Kloeckner & Co. SE.....	35,562 348,529
	Knaus Tabbert AG.....	731 22,063
	Knorr-Bremse AG.....	11,542 687,621
*	Koenig & Bauer AG.....	6,842 103,779
#	Kontron AG.....	11,418 170,130
	Krones AG.....	3,585 312,361
	KWS Saat SE & Co. KGaA.....	2,941 179,692
	Lanxess AG.....	30,625 1,126,258
	LEG Immobilien SE.....	13,349 1,212,693
	Leifheit AG.....	2,142 38,433
#*	Leoni AG.....	8,992 69,454
*	Manz AG.....	584 21,386
*	Medigene AG.....	4,850 12,441
	Mercedes-Benz Group AG.....	116,609 6,876,897
	Merck KGaA.....	3,937 749,843
*	METRO AG.....	84,932 690,251
	MLP SE.....	21,650 126,668
	MTU Aero Engines AG.....	4,373 845,359
	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen.....	7,135 1,617,547
#*	Nagarro SE.....	2,031 238,191
	Nemetschek SE.....	14,754 987,730
	New Work SE.....	996 133,316
	Nexus AG.....	2,162 115,505
#*	Nordex SE.....	26,640 258,853
	Norma Group SE.....	10,494 195,776
	OHB SE.....	2,856 98,022
	Patrizia AG.....	13,156 169,824
	Pfeiffer Vacuum Technology AG.....	1,648 260,566
	PNE AG.....	25,311 402,905
	Progress-Werk Oberkirch AG.....	638 18,640
	ProSiebenSat.1 Media SE.....	84,797 725,245
	PSI Software AG.....	1,986 49,636
	Puma SE.....	20,539 1,385,916
*	PVA TePla AG.....	854 18,655
*	q.beyond AG.....	47,394 53,639
*	QIAGEN NV.....	36,661 1,826,605
#	Rational AG.....	995 693,560
	Rheinmetall AG.....	20,377 3,736,674
	RTL Group SA.....	14,468 568,322
	RWE AG.....	80,928 3,329,212
	SAF-Holland SE.....	20,283 164,073

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	18,233	\$ 464,224
	24,702	2,304,022
	576	9,948
#Ω	13,185	753,766
	408	118,019
*	3,031	22,958
	29,506	3,291,216
#*	54,672	908,511
Ω	3,518	180,275
	9,824	797,594
	6,009	733,589
#*	1,185	64,656
*	340	9,609
	1,374	9,740
#	15,029	406,031
	7,794	439,254
	274	9,545
	2,427	223,875
	12,131	530,583
	26,780	377,795
#	6,740	106,567
	3,208	76,982
	6,552	764,524
	39,498	437,411
	13,964	190,415
*	14,201	518,418
*Ω	38,842	404,410
	2,550	65,599
	442,048	1,175,242
*	104,316	644,264
	1,036	23,970
#	15,435	103,127
	53,458	1,408,146
*	716	9,629
#	551	44,854
	10,179	631,692
*	6,824	371,173
	4,817	954,092
	52,212	1,739,686
	3,070	109,568
	6,689	1,007,003
	13,053	251,151
	4,170	175,032
#*	222	1,637
	11,256	193,296
#*Ω	8,078	227,421
	2,653	84,992
TOTAL GERMANY.....		142,510,453
GREECE — (0.1%)		
*	5,339	28,292
*	214,461	190,620
	2,738	22,481
	3,700	36,420
	4,789	75,971
*	34,683	56,560
*	271,450	250,052
*††	1,384	1,273
	10,018	31,364

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GREECE — (Continued)		
* GEK Terna Holding Real Estate Construction SA.....	12,094	\$ 119,729
Hellenic Exchanges - Athens Stock Exchange SA.....	7,508	25,320
Hellenic Petroleum Holdings SA.....	12,606	81,075
Hellenic Telecommunications Organization SA.....	19,115	329,121
Holding Co. ADMIE IPTO SA.....	19,838	37,416
* Intracom Holdings SA.....	7,237	13,652
JUMBO SA.....	17,815	276,218
* LAMDA Development SA.....	13,444	79,883
Motor Oil Hellas Corinth Refineries SA.....	15,893	275,478
Mytilineos SA.....	5,866	90,728
* National Bank of Greece SA.....	48,124	150,765
OPAP SA.....	7,623	105,611
* Piraeus Financial Holdings SA.....	7,219	6,579
* Public Power Corp. SA.....	10,634	63,082
Quest Holdings SA.....	2,956	13,322
Sarantis SA.....	2,316	16,299
Terna Energy SA.....	12,421	223,443
Titan Cement International SA.....	2,126	24,332
TOTAL GREECE.....		<u>2,625,086</u>
HONG KONG — (1.6%)		
Aeon Credit Service Asia Co. Ltd.....	96,000	59,887
AIA Group Ltd.....	833,400	8,372,873
* Aidigong Maternal & Child Health Ltd.....	366,000	21,679
Allied Group Ltd.....	26,000	7,695
Analogue Holdings Ltd.....	58,000	9,230
APAC Resources Ltd.....	175,200	24,187
Asia Financial Holdings Ltd.....	72,000	30,343
Asia Standard International Group Ltd.....	326,000	27,837
Asiasec Properties Ltd.....	63,900	3,192
ASM Pacific Technology Ltd.....	105,900	843,772
# Atlas Corp.....	30,443	355,574
Bank of East Asia Ltd.....	275,692	350,394
Best Mart 360 Holdings Ltd.....	40,000	8,386
Ω BOC Aviation Ltd.....	83,000	706,381
BOC Hong Kong Holdings Ltd.....	305,500	1,105,090
BOCOM International Holdings Co. Ltd.....	215,000	16,418
†† Brightoil Petroleum Holdings Ltd.....	789,000	28,274
Ω Budweiser Brewing Co. APAC Ltd.....	16,000	44,303
Buid King Holdings Ltd.....	90,000	8,997
†† Burwill Holdings Ltd.....	882,000	1,494
Cafe de Coral Holdings Ltd.....	164,000	250,259
#* Cathay Pacific Airways Ltd.....	439,454	455,265
#* Central Holding Group Co. Ltd.....	13,000	24,321
* Century City International Holdings Ltd.....	320,000	12,012
Chen Hsong Holdings.....	118,000	32,922
* China Best Group Holding Ltd.....	371,998	32,175
* China Energy Development Holdings Ltd.....	2,788,000	60,272
China Motor Bus Co. Ltd.....	2,400	26,318
#* China Star Entertainment Ltd.....	940,000	94,494
* China Strategic Holdings Ltd.....	5,605,000	23,631
* Chinese Estates Holdings Ltd.....	189,000	52,020
Chinney Investments Ltd.....	48,000	8,674
Chow Sang Sang Holdings International Ltd.....	134,000	138,522
Chow Tai Fook Jewellery Group Ltd.....	269,600	533,203
Chuang's China Investments Ltd.....	440,000	22,715
Chuang's Consortium International Ltd.....	444,000	64,426
CITIC Telecom International Holdings Ltd.....	1,036,000	345,495
CK Asset Holdings Ltd.....	210,677	1,491,536

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	183,200	\$1,215,216
	72,500	454,631
#	596,000	60,851
	81,000	686,845
*	60,000	30,574
	92,000	10,547
*	44,000	77,290
Ω	31,000	9,790
	2,250,000	54,153
*††	193,500	0
	130,000	99,154
	66,400	174,370
	75,000	38,929
	12,000	14,222
	128,000	68,042
	92,000	79,086
††	50,000	9,077
*	2,052,000	17,509
	220,000	13,198
	598,000	56,701
	1,680,000	29,926
*	360,000	25,251
#*	977,200	143,312
*Ω	194,800	506,563
	11,000	8,139
	31,500	53,727
	483,308	155,913
	962,000	383,877
*Ω	76,000	12,230
*Ω	112,000	36,689
	28,000	18,104
*	64,000	17,874
	27,000	160,625
*††	188,000	3,727
	596,000	140,500
*	184,000	0
	152,000	9,104
	630,000	1,276
*	186,000	26,503
	95,925	208,624
	132,950	38,676
	2,000	19,666
	1,273,000	128,253
#	1,148,147	137,441
	328,000	591,589
	416,000	758,990
	38,300	617,803
	60,757	8,988
	188,909	657,620
	260,000	235,148
	247,000	274,403
	302,560	103,640
	923,000	1,293,229
	22,000	6,767
	449,168	474,381
	68,746	3,154,784
	18,000	15,268
	150,000	93,509
*	161,683	141,265

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
Ω Honma Golf Ltd.....	53,500	\$ 22,925
*†† Hsin Chong Group Holdings Ltd.....	620,000	0
Hung Hing Printing Group Ltd.....	74,000	9,896
Hutchison Telecommunications Hong Kong Holdings Ltd.....	746,000	134,858
Hysan Development Co. Ltd.....	115,000	352,542
IGG, Inc.....	348,000	139,565
* Imagi International Holdings Ltd.....	90,300	4,280
International Housewares Retail Co. Ltd.....	113,000	41,754
* IPE Group Ltd.....	180,000	17,202
* IRC Ltd.....	1,928,000	39,598
ITC Properties Group Ltd.....	201,073	26,081
Jacobson Pharma Corp. Ltd.....	54,000	5,156
Johnson Electric Holdings Ltd.....	149,913	191,697
K Wah International Holdings Ltd.....	499,072	185,558
Karrie International Holdings Ltd.....	338,000	60,694
Kerry Logistics Network Ltd.....	283,500	569,078
Kerry Properties Ltd.....	209,000	502,673
Kingmaker Footwear Holdings Ltd.....	158,000	18,126
* Kingston Financial Group Ltd.....	962,000	29,248
Kowloon Development Co. Ltd.....	150,000	182,844
* Kwoon Chung Bus Holdings Ltd.....	22,000	5,610
* Lai Sun Development Co. Ltd.....	142,770	78,540
* Landing International Development Ltd.....	679,800	16,553
Langham Hospitality Investments & Langham Hospitality Investments Ltd....	505,500	60,561
* Lifestyle International Holdings Ltd.....	190,000	65,225
Lippo China Resources Ltd.....	810,000	10,205
Lippo Ltd.....	58,000	21,132
Liu Chong Hing Investment Ltd.....	84,000	75,794
L'Occitane International SA.....	176,500	602,106
Luk Fook Holdings International Ltd.....	144,000	351,595
Lung Kee Bermuda Holdings.....	74,000	26,456
Man Wah Holdings Ltd.....	668,000	522,911
#* Mason Group Holdings Ltd.....	9,010,798	31,018
MECOM Power & Construction Ltd.....	259,000	75,226
* Melco International Development Ltd.....	218,000	147,847
* Melco Resorts & Entertainment Ltd., ADR.....	3,081	15,867
* Midland Holdings Ltd.....	154,854	14,389
Miramar Hotel & Investment.....	79,000	133,227
Modern Dental Group Ltd.....	140,000	44,608
* Mongolian Mining Corp.....	147,000	34,010
MTR Corp. Ltd.....	84,333	446,586
* NagaCorp Ltd.....	242,000	225,697
Nameson Holdings Ltd.....	354,000	18,723
New World Development Co. Ltd.....	301,952	1,009,696
*†† NewOcean Energy Holdings Ltd.....	370,000	1,381
Nissin Foods Co. Ltd.....	65,000	47,257
NWS Holdings Ltd.....	547,116	542,635
Orient Overseas International Ltd.....	18,000	627,313
Oriental Watch Holdings.....	155,596	84,816
* Oshidori International Holdings Ltd.....	1,594,198	76,015
Pacific Basin Shipping Ltd.....	1,992,000	952,646
* Pacific Century Premium Developments Ltd.....	218,483	12,667
Pacific Textiles Holdings Ltd.....	431,000	171,388
* Palace Banquet Holdings Ltd.....	85,000	7,783
* Paliburg Holdings Ltd.....	128,000	31,411
* Paradise Entertainment Ltd.....	132,000	13,269
# PC Partner Group Ltd.....	122,000	109,612
PCCW Ltd.....	1,832,658	980,853
Pentamaster International Ltd.....	118,000	12,672

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	124,000	\$ 58,274
	324,000	45,825
	260,000	21,546
	80,000	29,213
	122,000	798,825
	80,100	462,310
*	454,000	11,051
	156,000	47,067
#*	54,000	67,761
#*	120,000	50,088
Ω	81,000	51,017
	24,000	9,340
*Ω	54,000	113,271
*	34,000	79,748
	88,000	38,074
	60,582	38,403
*	422,000	344,200
*	648,000	121,477
	444,000	53,846
	690,310	1,025,688
	372,000	1,266,632
#*	686,000	279,880
	218,000	113,808
#	524,000	34,709
	41,000	33,713
*	5,000	2,327
	163,000	158,765
	211,000	97,289
	70,500	841,568
	212,000	138,651
	110,500	629,311
	187,500	176,551
	90,000	214,446
#	164,000	93,714
	168,000	17,747
*	4,680,000	15,494
	146,000	1,620,107
*	138,200	70,308
	195,000	181,478
	332,000	61,400
*	24,000	2,148
*	2,489,999	42,811
	254,000	16,490
	290,000	37,296
	83,646	113,676
	452,000	238,448
††	1,758,000	7,010
	197,847	1,230
††	24,000	92
*††	239,000	0
*††	310,000	0
	272,000	90,328
	124,000	9,916
	180,000	271,241
Ω	315,742	33,485
	350,000	267,319
	58,600	399,479
	62,000	21,195
	4,680,000	40,436

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
* Wealthking Investments Ltd.....	148,000	\$ 8,504
Ω WH Group Ltd.....	2,744,632	2,078,611
Wharf Real Estate Investment Co. Ltd.....	97,000	431,767
# Wing Tai Properties Ltd.....	52,000	26,129
* Xingye Alloy Materials Group Ltd.....	86,000	12,560
Xinyi Glass Holdings Ltd.....	632,000	1,246,514
YTO Express Holdings Ltd.....	52,000	16,496
Yue Yuen Industrial Holdings Ltd.....	333,500	443,162
# Zensun Enterprises Ltd.....	179,000	54,742
* Zhaobangji Properties Holdings Ltd.....	344,000	19,079
TOTAL HONG KONG.....		55,241,996
HUNGARY — (0.1%)		
MASTERPLAST Nyrt.....	917	9,283
MOL Hungarian Oil & Gas PLC.....	176,173	1,297,061
* Opus Global Nyrt.....	71,590	27,404
OTP Bank Nyrt.....	16,618	343,068
# Richter Gedeon Nyrt.....	13,689	280,012
TOTAL HUNGARY.....		1,956,828
INDIA — (5.0%)		
63 Moons Technologies Ltd.....	9,800	22,612
Aarti Drugs Ltd.....	15,517	83,600
Aarti Industries Ltd.....	40,532	400,829
Abbott India Ltd.....	863	218,492
ACC Ltd.....	19,095	537,949
Action Construction Equipment Ltd.....	11,951	33,974
Adani Enterprises Ltd.....	3,774	122,636
* Adani Green Energy Ltd.....	15,456	423,519
Adani Ports & Special Economic Zone Ltd.....	82,442	797,172
* Adani Power Ltd.....	306,505	1,218,107
Adani Total Gas Ltd.....	30,210	1,201,868
* Adani Transmission Ltd.....	94,230	3,738,180
ADF Foods Ltd.....	2,266	20,048
* Aditya Birla Capital Ltd.....	190,334	256,258
Advanced Enzyme Technologies Ltd.....	14,719	53,767
Aegis Logistics Ltd.....	30,777	100,482
AGI Greenpac Ltd.....	11,207	40,081
Agro Tech Foods Ltd.....	1,165	11,496
* Ahluwalia Contracts India Ltd.....	7,648	45,894
AIA Engineering Ltd.....	11,115	336,470
Ajanta Pharma Ltd.....	17,812	286,966
Akzo Nobel India Ltd.....	2,300	56,412
Alembic Ltd.....	28,091	24,984
Alembic Pharmaceuticals Ltd.....	25,708	228,363
Alkem Laboratories Ltd.....	4,920	200,636
Alkyl Amines Chemicals.....	3,302	122,239
Allcargo Logistics Ltd.....	31,372	121,667
* Alok Industries Ltd.....	263,381	66,917
Amara Raja Batteries Ltd.....	20,590	128,119
Ambuja Cements Ltd.....	123,512	585,933
Amrutanjan Health Care Ltd.....	2,336	23,789
Anant Raj Ltd.....	34,045	31,959
Andhra Sugars Ltd.....	28,073	48,337
Apar Industries Ltd.....	4,455	63,911
Apcotex Industries Ltd.....	3,910	28,148
* APL Apollo Tubes Ltd.....	37,580	453,480
Apollo Hospitals Enterprise Ltd.....	11,573	615,527

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Apollo Tyres Ltd.....	127,582	\$ 354,643
* Arvind Fashions Ltd.....	12,904	48,266
* Arvind Ltd.....	61,309	71,609
Asahi India Glass Ltd.....	12,128	90,694
Ashiana Housing Ltd.....	8,770	15,199
Ashok Leyland Ltd.....	194,617	365,581
* Ashoka Buildcon Ltd.....	45,156	42,958
Asian Paints Ltd.....	22,199	937,287
Astec Lifesciences Ltd.....	1,813	42,822
*Ω Aster DM Healthcare Ltd.....	42,764	123,754
Astra Microwave Products Ltd.....	16,150	58,301
Astral Ltd.....	14,119	324,953
AstraZeneca Pharma India Ltd.....	1,165	45,066
Atul Ltd.....	3,649	411,049
Ω AU Small Finance Bank Ltd.....	27,468	205,756
Aurobindo Pharma Ltd.....	130,293	900,374
Automotive Axles Ltd.....	1,309	32,277
Avanti Feeds Ltd.....	16,178	90,488
*Ω Avenue Supermarts Ltd.....	1,757	94,438
Axis Bank Ltd.....	250,514	2,300,877
Axis Bank Ltd., GDR.....	1,036	47,552
Bajaj Auto Ltd.....	5,912	292,517
Bajaj Consumer Care Ltd.....	18,382	37,813
Bajaj Electricals Ltd.....	6,321	90,537
Bajaj Finance Ltd.....	6,711	613,963
Bajaj Finserv Ltd.....	1,234	235,007
* Bajaj Hindusthan Sugar Ltd.....	308,050	38,655
Bajaj Holdings & Investment Ltd.....	8,383	548,547
Balaji Amines Ltd.....	4,219	181,754
Balkrishna Industries Ltd.....	23,789	693,475
Balmer Lawrie & Co. Ltd.....	31,203	44,016
Balrampur Chini Mills Ltd.....	73,082	364,354
Banco Products India Ltd.....	4,272	10,109
Ω Bandhan Bank Ltd.....	81,388	285,425
Bank of Baroda.....	293,975	433,886
Bank of India.....	27,593	16,648
Bank of Maharashtra.....	340,405	72,483
Bannari Amman Sugars Ltd.....	790	24,595
BASF India Ltd.....	3,176	107,909
Bayer CropScience Ltd.....	723	48,041
BEML Ltd.....	5,370	86,540
Berger Paints India Ltd.....	34,794	274,685
* BF Utilities Ltd.....	4,868	20,116
Bhansali Engineering Polymers Ltd.....	4,216	5,882
Bharat Bijlee Ltd.....	1,368	30,359
Bharat Dynamics Ltd.....	8,414	86,080
Bharat Electronics Ltd.....	309,272	1,075,064
Bharat Forge Ltd.....	54,243	501,715
* Bharat Heavy Electricals Ltd.....	314,218	214,061
Bharat Petroleum Corp. Ltd.....	60,550	252,617
Bharat Rasayan Ltd.....	275	42,151
* Bharti Airtel Ltd.....	273,510	2,345,414
Biocon Ltd.....	68,733	267,432
Birla Corp. Ltd.....	9,881	121,607
Birlasoft Ltd.....	76,048	324,833
* Black Box Ltd.....	2,520	4,436
Bliss Gvs Pharma Ltd.....	16,236	15,874
BLS International Services Ltd.....	8,280	25,338
Blue Dart Express Ltd.....	1,564	169,127

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	9,183	\$ 114,130
	20,599	24,196
	2,359	28,462
*	21,521	26,883
*	12,607	98,778
	1,298	280,402
	23,168	144,260
	2,124	1,336
	9,357	460,627
	17,184	147,809
*	4,683	6,969
	23,250	175,664
	96,339	271,419
*	8,742	12,076
	5,976	59,235
	22,029	222,645
	4,806	27,609
	102,916	148,684
	36,778	207,006
	8,354	133,341
*	268,110	60,773
	14,699	210,962
	5,766	32,422
	21,503	159,206
	17,159	181,992
	1,982	118,630
	157,900	154,091
*	137,635	391,372
	67,533	275,265
*	10,216	35,600
†	52,326	279
	30,613	242,572
	100,903	903,193
	4,584	29,056
	97,860	1,211,701
	128,828	260,359
	3,474	18,998
	125,372	336,104
Ω	16,230	68,272
	4,910	246,043
	17,993	360,939
	4,154	129,428
	45,196	406,194
	43,719	566,524
	5,807	65,689
*	8,631	115,131
	5,681	224,880
	148,866	743,079
*	4,343	11,003
	16,804	260,794
	15,957	166,877
*	13,230	10,586
	53,464	394,225
	24,001	486,119
	7,147	34,096
	24,605	26,475
	94,665	106,385
	20,669	260,996
*	49,031	24,062

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	19,971	\$180,198
	10,448	253,619
	32,285	80,847
*	41,201	17,903
*	16,263	8,454
	16,263	46,340
*	83,065	43,537
	5,690	49,944
Ω	15,884	47,340
*	343,258	48,909
*	27,694	44,347
	17,454	845,662
	7,885	369,603
	94,388	459,439
	1,204	6,910
Ω	7,275	212,249
	12,526	645,089
	14,181	733,900
*	2,050	558
*	7,641	26,775
	22,777	33,996
*	681	15,590
	10,246	281,808
	141,455	104,298
	11,067	431,581
	27,575	195,688
*	3,502	17,836
*	48,193	92,758
	143,137	65,494
	24,875	116,692
	55,888	319,529
Ω	5,716	104,999
	88,087	74,609
	13,454	29,439
*Ω	80,509	45,661
Ω	5,873	49,933
	1,013	42,403
	7,522	164,233
*	13,043	52,362
	2,593	19,289
	10,547	22,659
	1,267	20,412
	132,617	265,947
	494	9,704
*	13,034	41,583
	595,372	804,233
	1,999	40,855
	19,392	23,000
	1,267	86,683
	22,825	122,468
	77,237	130,274
	78,315	110,620
	3,168	41,755
*	173,242	610,938
*	306,868	6,994
	27,470	45,385
	444,260	823,326
	2,102	81,967
	13,059	42,529

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	4,218	\$ 175,593
	96,744	89,043
*	17,181	31,990
*	23,648	34,364
Ω	16,865	24,787
	31,303	30,641
	10,947	7,003
	23,955	194,365
	18,109	31,020
	1,777	117,222
	8,551	152,120
	58,036	279,151
	11,773	42,712
	5,565	80,419
*	33,599	362,139
*	28,932	162,812
*	9,418	180,565
	2,222	26,618
	57,964	217,980
	18,159	97,991
	68,249	1,360,824
	12,806	10,203
	2,184	8,003
	37,226	222,681
	16,861	34,640
	6,449	29,059
	16,581	92,692
	16,548	38,346
	8,036	176,524
	13,663	130,127
	36,412	139,738
	9,976	422,276
	24,930	140,979
	5,497	5,746
	43,682	88,766
	30,533	278,810
	89,581	88,073
	65,661	131,110
	100,344	294,177
	3,029	16,071
*	45,980	9,821
	15,077	189,159
	37,085	586,547
	65,276	72,824
	135,785	1,632,259
Ω	8,015	197,215
	183,184	3,350,266
Ω	14,627	102,625
*	2,300	7,862
	3,340	49,970
	34,643	80,500
	7,562	26,848
	36,123	1,284,662
	1,115	31,201
	235,479	198,269
	5,215	39,221
	22,547	71,967
	1,370	60,941
	96,129	99,026

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	16,762	\$ 24,680
	436,620	2,303,291
	7,126	118,125
	12,704	325,462
*	161,631	27,264
	55,468	72,380
*	11,080	24,466
	107,239	325,728
	36,054	1,201,860
	229	9,378
	293	11,516
	1,245	24,444
	297	150,537
	73,197	2,219,330
	7,123	17,513
	4,751	37,804
	87,297	1,814,032
	115,986	1,206,490
Ω	20,047	310,516
Ω	17,268	121,382
Ω	18,452	112,121
	451	22,215
*	1,092,132	517,757
	434,035	299,706
*	1,075	13,615
	55,498	241,909
	35,706	30,868
	8,077	172,446
	86,812	216,292
	4,576	54,539
	1,400	7,468
*	107,599	150,407
*	108,361	99,646
	72,174	161,373
Ω	127,492	258,108
	64,599	215,107
	6,838	13,459
	1,877	7,013
	275,190	252,773
*	508,726	111,583
	2,825	22,893
	29,913	52,345
	3,978	19,475
	42,275	185,098
	213,107	600,186
	35,507	468,644
	338,796	62,937
	5,034	276,317
	301,896	5,907,920
	1,601	33,399
*	26,126	194,642
*	1,093	7,147
*	1,105	14,467
	16,141	129,155
*Ω	10,613	251,530
	8,855	40,069
	30,342	385,590
*	46,610	125,551
Ω	78,591	37,307

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
ITC Ltd.....	482,305	\$1,854,786
ITD Cementation India Ltd.....	22,260	23,011
* ITI Ltd.....	10,682	15,781
J Kumar Infraprojects Ltd.....	11,676	49,515
* Jagran Prakashan Ltd.....	34,724	24,214
Jai Corp. Ltd.....	15,986	24,481
* Jaiprakash Associates Ltd.....	598,862	56,188
* Jaiprakash Power Ventures Ltd.....	578,463	47,687
* Jammu & Kashmir Bank Ltd.....	95,744	35,151
Jamna Auto Industries Ltd.....	27,803	44,392
JB Chemicals & Pharmaceuticals Ltd.....	9,430	210,628
JBM Auto Ltd.....	1,810	9,918
Jindal Poly Films Ltd.....	7,687	102,837
Jindal Saw Ltd.....	68,205	73,886
* Jindal Stainless Hisar Ltd.....	46,805	141,082
* Jindal Stainless Ltd.....	80,513	121,113
Jindal Steel & Power Ltd.....	151,388	743,398
JK Cement Ltd.....	9,251	292,569
JK Lakshmi Cement Ltd.....	16,149	90,425
JK Paper Ltd.....	39,899	174,839
JK Tyre & Industries Ltd.....	33,904	50,760
JM Financial Ltd.....	126,883	102,375
JMC Projects India Ltd.....	5,575	5,812
* Johnson Controls-Hitachi Air Conditioning India Ltd.....	1,702	33,650
JSW Energy Ltd.....	153,003	462,878
JSW Steel Ltd.....	336,504	2,686,296
JTEKT India Ltd.....	27,645	29,620
Jubilant Foodworks Ltd.....	100,705	704,809
Jubilant Ingrevia Ltd.....	47,407	318,151
Jubilant Pharmova Ltd.....	47,407	216,336
Jyothy Labs Ltd.....	16,716	36,219
Kajaria Ceramics Ltd.....	35,331	526,555
Kalpataru Power Transmission Ltd.....	22,565	105,806
Kalyani Steels Ltd.....	8,932	33,708
Kansai Nerolac Paints Ltd.....	12,596	63,862
Karnataka Bank Ltd.....	111,612	99,655
Karur Vysya Bank Ltd.....	162,946	121,312
Kaveri Seed Co. Ltd.....	10,833	66,453
KCP Ltd.....	18,420	25,613
KEC International Ltd.....	39,834	230,877
KEI Industries Ltd.....	27,752	434,096
* Kennametal India Ltd.....	1,297	37,675
* Kiri Industries Ltd.....	7,436	44,849
Kirloskar Brothers Ltd.....	4,402	18,875
Kirloskar Ferrous Industries Ltd.....	3,203	8,109
Kirloskar Oil Engines Ltd.....	11,218	23,295
Kitex Garments Ltd.....	7,762	23,634
* KNR Constructions Ltd.....	42,416	141,660
Kolte-Patil Developers Ltd.....	5,570	18,761
Kotak Mahindra Bank Ltd.....	31,361	721,685
KPIT Technologies Ltd.....	58,305	405,323
KPR Mill Ltd.....	53,906	399,535
KRBL Ltd.....	25,487	78,854
KSB Ltd.....	4,122	76,486
L&T Finance Holdings Ltd.....	328,652	312,888
Ω L&T Technology Services Ltd.....	4,029	179,255
LA Opala RG Ltd.....	1,909	7,030
Lakshmi Machine Works Ltd.....	771	101,741
Ω Larsen & Toubro Infotech Ltd.....	7,341	439,816

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Larsen & Toubro Ltd.....	49,554	\$1,133,193
Ω Laurus Labs Ltd.....	69,964	461,764
*Ω Lemon Tree Hotels Ltd.....	39,151	32,771
LG Balakrishnan & Bros Ltd.....	7,963	70,809
LIC Housing Finance Ltd.....	121,954	593,953
Linde India Ltd.....	3,102	143,317
LT Foods Ltd.....	41,256	47,449
Lumax Auto Technologies Ltd.....	10,082	33,084
Lumax Industries Ltd.....	1,052	20,169
Lupin Ltd.....	62,163	504,546
LUX Industries Ltd.....	1,387	32,574
Mahanagar Gas Ltd.....	9,680	92,260
Maharashtra Seamless Ltd.....	9,479	87,792
Mahindra & Mahindra Financial Services Ltd.....	298,747	707,677
Mahindra & Mahindra Ltd.....	145,183	2,138,865
Mahindra CIE Automotive Ltd.....	39,842	135,010
* Mahindra Holidays & Resorts India Ltd.....	34,822	103,715
Mahindra Lifespace Developers Ltd.....	32,223	162,579
Ω Mahindra Logistics Ltd.....	3,838	22,620
Maithan Alloys Ltd.....	2,030	24,274
Man Infraconstruction Ltd.....	30,854	33,343
Manappuram Finance Ltd.....	235,523	293,624
* Mangalam Cement Ltd.....	5,061	19,331
* Mangalore Refinery & Petrochemicals Ltd.....	40,362	37,256
Marico Ltd.....	102,266	671,638
Marksans Pharma Ltd.....	74,161	45,802
Maruti Suzuki India Ltd.....	2,703	300,529
Ω MAS Financial Services Ltd.....	4,593	31,591
Mastek Ltd.....	4,519	120,430
* Max Financial Services Ltd.....	11,671	126,550
* Max Healthcare Institute Ltd.....	26,551	123,452
* Max Ventures & Industries Ltd.....	6,858	9,045
Mayur Uniquoters Ltd.....	8,402	43,804
Mazagon Dock Shipbuilders Ltd.....	12,362	43,459
* Meghmani Finechem Ltd.....	3,103	59,548
Meghmani Organics Ltd.....	33,015	53,614
Ω Metropolis Healthcare Ltd.....	6,923	139,457
Minda Corp. Ltd.....	11,926	33,639
Minda Industries Ltd.....	56,378	363,909
Mindtree Ltd.....	13,271	574,664
* Mirza International Ltd.....	5,220	16,442
Ω Mishra Dhatu Nigam Ltd.....	14,607	31,087
MM Forgings Ltd.....	3,625	44,484
MOIL Ltd.....	22,181	43,914
Monte Carlo Fashions Ltd.....	3,649	34,639
* Morepen Laboratories Ltd.....	75,587	34,621
Motherson Sumi Systems Ltd.....	309,322	500,434
* Motherson Sumi Wiring India Ltd.....	309,322	301,314
Motilal Oswal Financial Services Ltd.....	12,383	119,638
Mphasis Ltd.....	33,542	983,061
MRF Ltd.....	654	691,080
Mrs Bectors Food Specialities Ltd.....	1,275	5,082
MSTC Ltd.....	7,750	24,491
Multi Commodity Exchange of India Ltd.....	2,793	49,258
Muthoot Finance Ltd.....	66,141	896,350
Nahar Spinning Mills Ltd.....	2,592	10,786
* Narayana Hrudayalaya Ltd.....	15,939	131,872
Natco Pharma Ltd.....	28,761	248,131
National Aluminium Co. Ltd.....	319,195	315,313

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* National Fertilizers Ltd.....	35,078	\$ 20,406
Nava Ltd.....	42,413	107,803
Navin Fluorine International Ltd.....	1,958	108,678
Navneet Education Ltd.....	39,220	53,644
NBCC India Ltd.....	153,417	64,101
NCC Ltd.....	133,271	99,040
NCL Industries Ltd.....	8,249	18,188
NELCO Ltd.....	2,004	16,342
Neogen Chemicals Ltd.....	1,507	26,052
NESCO Ltd.....	8,606	64,427
Nestle India Ltd.....	2,994	732,873
* Network18 Media & Investments Ltd.....	10,960	9,010
Neuland Laboratories Ltd.....	461	7,565
NHPC Ltd.....	332,705	144,143
NIIT Ltd.....	25,172	116,887
Nilkamal Ltd.....	2,650	66,470
NLC India Ltd.....	66,590	57,368
NMDC Ltd.....	262,907	358,668
NOCIL Ltd.....	39,174	136,615
Novartis India Ltd.....	1,579	14,446
NRB Bearings Ltd.....	20,512	35,649
NTPC Ltd.....	299,031	577,941
Nucleus Software Exports Ltd.....	3,108	16,276
Oberoi Realty Ltd.....	36,793	424,347
Oil & Natural Gas Corp. Ltd.....	129,321	219,616
Oil India Ltd.....	56,889	136,866
* Olectra Greentech Ltd.....	3,467	28,006
* Omaxe Ltd.....	19,919	27,152
OnMobile Global Ltd.....	12,044	20,048
Oracle Financial Services Software Ltd.....	5,017	199,826
Orient Cement Ltd.....	38,546	56,704
Orient Electric Ltd.....	29,101	95,749
Orient Paper & Industries Ltd.....	48,586	16,884
Oriental Aromatics Ltd.....	1,033	7,494
Oriental Carbon & Chemicals Ltd.....	1,440	16,215
Page Industries Ltd.....	938	581,954
Paisalo Digital Ltd.....	58,490	53,759
Panama Petrochem Ltd.....	5,121	18,157
* Patel Engineering Ltd.....	70,329	20,676
* PC Jeweller Ltd.....	66,129	39,292
PCBL Ltd.....	61,168	94,205
Persistent Systems Ltd.....	16,947	778,112
Petronet LNG Ltd.....	293,933	816,024
Pfizer Ltd.....	2,126	112,261
Phoenix Mills Ltd.....	14,465	227,265
PI Industries Ltd.....	13,700	534,716
Pidilite Industries Ltd.....	13,377	414,977
Piramal Enterprises Ltd.....	31,460	706,789
*Ω PNB Housing Finance Ltd.....	5,256	23,321
PNC Infratech Ltd.....	30,500	98,255
Poly Medicure Ltd.....	4,687	43,488
Polyplex Corp. Ltd.....	6,105	181,211
Power Finance Corp. Ltd.....	337,298	495,245
Power Grid Corp. of India Ltd.....	224,395	608,242
* Power Mech Projects Ltd.....	1,652	19,255
Praj Industries Ltd.....	24,932	125,116
* Prakash Industries Ltd.....	57,269	38,332
Ω Prataap Snacks Ltd.....	2,707	24,820
Prestige Estates Projects Ltd.....	53,086	277,496

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* Pricol Ltd.....	26,229	\$ 49,976
* Prime Focus Ltd.....	9,031	7,881
Prince Pipes & Fittings Ltd.....	6,088	46,609
* Prism Johnson Ltd.....	43,150	66,294
Privi Speciality Chemicals Ltd.....	2,218	35,156
Procter & Gamble Health Ltd.....	2,107	117,725
Procter & Gamble Hygiene & Health Care Ltd.....	1,703	310,738
PSP Projects Ltd.....	3,112	24,330
PTC India Ltd.....	99,145	104,146
Punjab National Bank.....	439,236	174,622
* Puravankara Ltd.....	5,536	6,644
* PVR Ltd.....	11,746	319,958
Ω Quess Corp. Ltd.....	19,671	146,809
Radico Khaitan Ltd.....	19,581	233,302
Rain Industries Ltd.....	61,259	137,298
Rajesh Exports Ltd.....	33,725	253,174
Rallis India Ltd.....	18,917	50,705
* Ramco Cements Ltd.....	27,322	252,568
* Ramco Industries Ltd.....	13,704	33,372
Ramkrishna Forgings Ltd.....	13,260	30,027
Rane Holdings Ltd.....	1,110	9,474
Rashtriya Chemicals & Fertilizers Ltd.....	55,235	61,259
Ratnamani Metals & Tubes Ltd.....	5,918	126,589
* RattanIndia Power Ltd.....	333,459	16,461
Raymond Ltd.....	14,744	178,817
*Ω RBL Bank Ltd.....	157,218	183,907
REC Ltd.....	358,224	593,911
Redington India Ltd.....	209,436	329,956
Relaxo Footwears Ltd.....	12,843	159,913
Reliance Industrial Infrastructure Ltd.....	2,215	27,512
Reliance Industries Ltd.....	235,961	7,497,851
* Reliance Infrastructure Ltd.....	25,268	37,679
* Reliance Power Ltd.....	916,309	148,331
Repco Home Finance Ltd.....	10,088	19,194
Rhi Magnesita India Ltd.....	10,208	66,933
Rico Auto Industries Ltd.....	31,447	18,377
RITES Ltd.....	14,370	47,837
Route Mobile Ltd.....	2,466	44,263
* RPSG Ventures Ltd.....	2,272	15,128
* RSWM Ltd.....	3,784	18,918
Rupa & Co. Ltd.....	4,580	21,687
Sagar Cements Ltd.....	10,335	23,201
Sandhar Technologies Ltd.....	3,136	9,761
Sangam India Ltd.....	5,785	19,481
* Sanghvi Movers Ltd.....	3,370	10,388
Sanofi India Ltd.....	2,438	194,904
Sarda Energy & Minerals Ltd.....	2,755	33,156
Saregama India Ltd.....	11,980	63,477
Sasken Technologies Ltd.....	583	5,759
* Satin Creditcare Network Ltd.....	3,262	4,801
Savita Oil Technologies Ltd.....	298	4,576
SBI Cards & Payment Services Ltd.....	5,473	64,873
Ω SBI Life Insurance Co. Ltd.....	11,255	184,318
Schaeffler India Ltd.....	4,560	159,646
* Schneider Electric Infrastructure Ltd.....	14,706	20,559
* SEAMEC Ltd.....	910	9,805
* SEPC Ltd.....	160,737	15,792
Sequent Scientific Ltd.....	6,658	10,866
Ω SH Kelkar & Co. Ltd.....	18,152	31,947

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Shankara Building Products Ltd.....	1,193	\$ 10,677
Sharda Cropchem Ltd.....	10,452	68,694
Sharda Motor Industries Ltd.....	1,355	12,796
* Sheela Foam Ltd.....	2,572	91,508
Shilpa Medicare Ltd.....	7,390	38,488
Shipping Corp. of India Ltd.....	59,327	78,082
* Shoppers Stop Ltd.....	2,532	18,774
Shree Cement Ltd.....	1,080	279,318
* Shree Renuka Sugars Ltd.....	135,400	85,098
Shriram City Union Finance Ltd.....	7,575	185,403
Shriram Transport Finance Co. Ltd.....	56,073	983,111
Siemens Ltd.....	3,071	104,938
* Sintex Plastics Technology Ltd.....	131,299	6,208
* SIS Ltd.....	11,626	65,759
Siyaram Silk Mills Ltd.....	4,652	31,271
SKF India Ltd.....	5,640	300,181
Sobha Ltd.....	13,764	121,957
Solar Industries India Ltd.....	6,105	212,239
Solara Active Pharma Sciences Ltd.....	3,320	16,147
* Somany Ceramics Ltd.....	4,551	36,228
Sonata Software Ltd.....	20,977	187,383
* South Indian Bank Ltd.....	332,336	33,192
SRF Ltd.....	31,640	973,158
* Star Cement Ltd.....	15,877	17,464
State Bank of India.....	114,695	767,561
State Bank of India, GDR.....	1,026	68,332
Steel Authority of India Ltd.....	394,759	385,703
Sterlite Technologies Ltd.....	52,825	95,012
Strides Pharma Science Ltd.....	21,638	90,829
Stylam Industries Ltd.....	844	11,951
Subros Ltd.....	10,122	43,622
Sudarshan Chemical Industries Ltd.....	11,301	67,544
Sun Pharmaceutical Industries Ltd.....	76,883	917,389
Sun TV Network Ltd.....	29,483	176,243
Sundaram Finance Holdings Ltd.....	7,208	7,186
Sundaram Finance Ltd.....	9,849	255,955
Sundaram-Clayton Ltd.....	1,656	97,616
Sundram Fasteners Ltd.....	16,124	169,670
Sunteck Realty Ltd.....	21,380	140,155
Suprajit Engineering Ltd.....	20,254	87,224
Supreme Industries Ltd.....	13,018	310,138
Supreme Petrochem Ltd.....	11,031	118,389
Surya Roshni Ltd.....	4,754	23,118
Sutlej Textiles & Industries Ltd.....	44,889	36,366
Suven Pharmaceuticals Ltd.....	55,204	338,848
* Suzlon Energy Ltd.....	1,060,140	89,866
Swaraj Engines Ltd.....	1,242	25,107
Symphony Ltd.....	1,873	22,281
Ω Syngene International Ltd.....	23,694	170,443
Tamil Nadu Newsprint & Papers Ltd.....	15,403	43,368
Tamilnadu Petroproducts Ltd.....	21,605	26,566
Tanla Platforms Ltd.....	13,402	117,858
* TARC Ltd.....	44,042	20,996
Tasty Bite Eatables Ltd.....	86	12,750
Tata Chemicals Ltd.....	59,057	680,760
Tata Coffee Ltd.....	25,162	70,510
Tata Communications Ltd.....	22,946	303,616
Tata Consultancy Services Ltd.....	68,192	2,852,475
Tata Consumer Products Ltd.....	53,624	550,219

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Tata Elxsi Ltd.....	6,826	\$ 752,434
Tata Metaliks Ltd.....	5,683	49,986
* Tata Motors Ltd.....	667,548	3,805,860
Tata Power Co. Ltd.....	176,417	496,981
Tata Steel Long Products Ltd.....	7,583	56,621
Tata Steel Ltd.....	2,262,614	3,085,293
* Tata Teleservices Maharashtra Ltd.....	58,263	79,391
TCI Express Ltd.....	3,754	83,565
TD Power Systems Ltd.....	4,576	32,786
Tech Mahindra Ltd.....	111,525	1,484,903
Techno Electric & Engineering Co. Ltd.....	19,123	71,252
Texmaco Rail & Engineering Ltd.....	31,382	17,277
Thermax Ltd.....	5,791	150,541
Thirumalai Chemicals Ltd.....	17,134	49,125
* Thomas Cook India Ltd.....	36,462	30,974
Ω Thyrocare Technologies Ltd.....	4,402	35,432
Tide Water Oil Co. India Ltd.....	1,030	13,185
* Tilaknagar Industries Ltd.....	9,930	9,709
Time Technoplast Ltd.....	58,614	79,584
Timken India Ltd.....	4,495	169,217
Tinplate Co. of India Ltd.....	10,194	37,954
* Titagarh Wagons Ltd.....	16,029	25,701
Titan Co. Ltd.....	37,363	1,114,129
Torrent Pharmaceuticals Ltd.....	26,306	506,962
Torrent Power Ltd.....	39,877	264,993
Tourism Finance Corp. of India Ltd.....	12,629	8,798
Transport Corp. of India Ltd.....	10,050	88,482
Trent Ltd.....	3,322	53,305
Trident Ltd.....	564,080	283,493
Triveni Engineering & Industries Ltd.....	40,732	130,916
Triveni Turbine Ltd.....	9,284	20,118
TTK Prestige Ltd.....	10,200	115,214
Tube Investments of India Ltd.....	36,180	952,208
TV Today Network Ltd.....	13,324	47,037
* TV18 Broadcast Ltd.....	207,389	97,509
TVS Motor Co. Ltd.....	47,653	545,641
TVS Srichakra Ltd.....	1,447	35,820
Uflex Ltd.....	11,771	92,299
Ugar Sugar Works Ltd.....	25,068	18,539
* Ugro Capital Ltd.....	13,207	28,733
UltraTech Cement Ltd.....	15,643	1,293,677
Unichem Laboratories Ltd.....	12,905	48,372
Union Bank of India Ltd.....	277,818	134,753
United Breweries Ltd.....	6,349	130,656
* United Spirits Ltd.....	47,033	463,503
UPL Ltd.....	258,990	2,425,790
Usha Martin Ltd.....	48,729	89,511
* VA Tech Wabag Ltd.....	12,652	38,510
Vaibhav Global Ltd.....	17,605	66,650
Vakrangee Ltd.....	221,710	78,670
Vardhman Textiles Ltd.....	40,475	155,718
*Ω Varroc Engineering Ltd.....	13,072	58,120
Varun Beverages Ltd.....	49,542	552,678
Vedanta Ltd.....	342,056	1,101,712
Venky's India Ltd.....	1,041	26,610
Vesuvius India Ltd.....	3,868	56,475
V-Guard Industries Ltd.....	33,652	96,613
Vinati Organics Ltd.....	9,924	274,612
Vindhya Telelinks Ltd.....	2,575	34,892

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* V-Mart Retail Ltd.....	1,571	\$ 55,305
* Vodafone Idea Ltd.....	1,763,194	194,556
Voltamp Transformers Ltd.....	1,363	60,254
Voltas Ltd.....	11,414	144,713
VRL Logistics Ltd.....	13,256	105,723
VST Industries Ltd.....	1,677	67,801
VST Tillers Tractors Ltd.....	975	32,607
Welspun Corp. Ltd.....	50,380	143,968
Welspun Enterprises Ltd.....	21,331	27,315
Welspun India Ltd.....	149,156	132,286
West Coast Paper Mills Ltd.....	14,627	78,516
* Westlife Development Ltd.....	8,074	60,218
Wheels India Ltd.....	1,952	17,848
Whirlpool of India Ltd.....	4,402	98,783
Wipro Ltd.....	135,883	725,474
* Wockhardt Ltd.....	18,419	51,572
* Wonderla Holidays Ltd.....	6,827	20,723
* Yes Bank Ltd.....	644,005	122,223
Zee Entertainment Enterprises Ltd.....	302,810	942,844
* Zee Media Corp. Ltd.....	168,121	32,506
Zensar Technologies Ltd.....	37,855	118,574
Zydus Lifesciences Ltd.....	65,791	288,419
Zydus Wellness Ltd.....	2,061	42,150
TOTAL INDIA.....		<u>177,128,757</u>
INDONESIA — (0.6%)		
Ace Hardware Indonesia Tbk PT.....	2,319,400	111,065
Adaro Energy Tbk PT.....	4,921,100	1,080,566
* Adhi Karya Persero Tbk PT.....	754,695	37,671
* Adi Sarana Armada Tbk PT.....	314,400	35,458
* Agung Semesta Sejahtera Tbk PT.....	379,600	1,280
AKR Corporindo Tbk PT.....	2,688,500	226,996
* Alam Sutera Realty Tbk PT.....	5,422,500	60,763
Aneka Tambang Tbk.....	987,446	130,443
*† Armidian Karyatama Tbk PT.....	544,900	344
Arwana Citramulia Tbk PT.....	856,700	58,009
Ashmore Asset Management Indonesia Tbk PT.....	75,400	6,864
Astra Agro Lestari Tbk PT.....	160,800	104,710
Astra International Tbk PT.....	2,213,700	945,467
Astra Otoparts Tbk PT.....	396,000	31,096
Bank BTPN Syariah Tbk PT.....	569,300	108,017
* Bank Bukopin Tbk PT.....	6,036,756	78,226
* Bank Capital Indonesia Tbk PT.....	3,890,600	40,393
Bank Central Asia Tbk PT.....	2,258,500	1,123,061
Bank China Construction Bank Indonesia Tbk PT.....	2,812,000	17,247
* Bank Ganesha Tbk PT.....	1,272,900	10,909
* Bank Jago Tbk PT.....	50,400	36,016
Bank Mandiri Persero Tbk PT.....	1,155,600	646,857
* Bank Mayapada International Tbk PT.....	1,109,200	44,511
Bank Maybank Indonesia Tbk PT.....	1,445,900	26,717
* Bank MNC Internasional Tbk PT.....	3,083,600	28,094
* Bank Nationalnobu Tbk PT.....	303,200	11,044
Bank Negara Indonesia Persero Tbk PT.....	1,009,600	535,810
Bank Pan Indonesia Tbk PT.....	1,172,500	141,555
Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT.....	1,027,143	92,834
Bank Pembangunan Daerah Jawa Timur Tbk PT.....	1,628,900	77,993
Bank Rakyat Indonesia Persero Tbk PT.....	3,182,834	939,550
Bank Syariah Indonesia Tbk PT.....	2,341,600	258,448
Bank Tabungan Negara Persero Tbk PT.....	1,366,600	135,694

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
	2,147,800	\$130,470
*	2,015,100	18,755
	2,343,200	186,937
*	230,100	20,246
	103,200	11,069
	168,500	19,488
*	3,163,100	31,143
	1,380,500	400,795
*	2,972,300	46,919
*	2,395,200	148,762
*	2,403,200	8,101
*	1,425,900	77,383
	1,064,200	401,908
Ω	409,000	18,757
	4,754,247	296,645
*	166,518	22,775
*	2,924,600	77,371
	1,298,400	46,473
*	4,013,600	18,962
*	818,100	103,700
	1,799,200	36,670
	3,182,500	107,057
*	1,200,700	11,485
	847,000	40,268
*††	2,201,200	6,177
	1,787,600	64,490
	138,300	259,684
*††	36,338,700	0
	109,200	29,300
	830,400	425,830
*	744,800	134,265
	156,500	418,226
	274,100	172,115
	142,700	84,939
	1,595,300	731,685
	398,300	21,762
	265,100	119,460
	1,848,476	112,809
	388,200	15,846
*††	532,800	337
*	2,720,500	27,158
	324,700	21,555
	2,060,300	200,905
*	377,704	90,726
	1,298,300	42,349
	5,502,700	601,295
*	1,002,500	5,474
*	3,773,910	41,480
	513,700	11,294
*	1,204,811	31,520
*	1,585,300	5,345
	322,400	101,063
*	10,772,700	76,294
	172,100	10,214
*	521,400	21,467
*	180,400	39,456
	295,800	90,629
*	1,179,300	17,676
	981,400	116,476

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
* Medco Energi Internasional Tbk PT.....	5,409,600	\$ 223,552
Media Nusantara Citra Tbk PT.....	2,123,400	151,277
Medikaloka Hermina Tbk PT.....	1,614,000	156,313
* Mega Manunggal Property Tbk PT.....	586,100	20,160
* Merdeka Copper Gold Tbk PT.....	1,256,642	344,883
* Metro Healthcare Indonesia Tbk PT.....	883,300	29,781
Metrodatab Electronics Tbk PT.....	1,934,000	77,607
* Mitra Adiperkasa Tbk PT.....	3,535,200	212,341
Mitra Keluarga Karyasehat Tbk PT.....	713,100	119,763
* MNC Kapital Indonesia Tbk PT.....	1,485,800	12,748
* MNC Land Tbk PT.....	14,426,000	90,487
MNC Studios International Tbk PT.....	25,800	10,044
* MNC Vision Networks Tbk PT.....	4,883,100	35,578
* Multipolar Tbk PT.....	3,558,200	41,212
Nippon Indosari Corpindo Tbk PT.....	326,544	28,293
Pabrik Kertas Tjiwi Kimia Tbk PT.....	471,500	202,987
* Pacific Strategic Financial Tbk PT.....	445,200	32,267
Pakuwon Jati Tbk PT.....	6,004,200	184,710
Panin Financial Tbk PT.....	5,284,100	139,717
Perusahaan Gas Negara Tbk PT.....	1,577,700	179,123
Perusahaan Perkebunan London Sumatra Indonesia Tbk PT.....	1,391,200	118,267
* Pollux Properti Indonesia Tbk PT.....	288,500	7,857
*†† Pool Advista Indonesia Tbk PT.....	107,000	68
* PP Persero Tbk PT.....	1,316,763	80,968
Puradelta Lestari Tbk PT.....	3,333,600	36,637
Ramayana Lestari Sentosa Tbk PT.....	717,500	28,079
*†† Rimo International Lestari Tbk PT.....	17,222,700	10,886
Salim Ivomas Pratama Tbk PT.....	1,294,900	41,064
Samudera Indonesia Tbk PT.....	513,000	89,388
Sarana Menara Nusantara Tbk PT.....	5,039,300	399,311
Sariguna Primatirta Tbk PT.....	530,300	16,592
Sawit Sumbermas Sarana Tbk PT.....	1,734,600	176,068
*†† Sekawan Intipratama Tbk PT.....	253,200	0
Selamat Sempurna Tbk PT.....	538,800	47,267
* Semen Baturaja Persero Tbk PT.....	601,700	19,404
Semen Indonesia Persero Tbk PT.....	834,900	367,894
Siloam International Hospitals Tbk PT.....	921,168	62,456
* Smartfren Telecom Tbk PT.....	5,742,200	37,952
*†† Sri Rejeki Isman Tbk PT.....	5,584,400	10,307
Steel Pipe Industry of Indonesia PT.....	871,300	16,696
Sumber Alfaria Trijaya Tbk PT.....	3,229,000	408,780
Summarecon Agung Tbk PT.....	3,451,323	141,035
Surya Citra Media Tbk PT.....	4,966,600	73,748
Surya Esa Perkasa Tbk PT.....	1,460,200	101,931
* Surya Semesta Internusa Tbk PT.....	2,170,500	55,071
Telkom Indonesia Persero Tbk PT.....	1,328,300	379,389
# Telkom Indonesia Persero Tbk PT, ADR.....	6,000	171,000
Tempo Scan Pacific Tbk PT.....	231,900	21,575
Timah Tbk PT.....	691,000	68,125
*†† Tiphone Mobile Indonesia Tbk PT.....	985,400	3,322
Tower Bersama Infrastructure Tbk PT.....	2,037,500	422,425
*†† Trada Alam Minera Tbk PT.....	8,033,600	5,078
* Transcoal Pacific Tbk PT.....	99,800	70,985
Tunas Baru Lampung Tbk PT.....	1,230,000	63,881
Ultrajaya Milk Industry & Trading Co. Tbk PT.....	213,000	20,898
Unilever Indonesia Tbk PT.....	730,500	222,436
United Tractors Tbk PT.....	558,300	1,220,115
* Vale Indonesia Tbk PT.....	245,600	101,378
*†† Waskita Beton Precast Tbk PT.....	2,948,500	14,163

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
* Waskita Karya Persero Tbk PT.....	3,327,686	\$ 115,772
Wijaya Karya Beton Tbk PT.....	1,250,300	17,206
* Wijaya Karya Persero Tbk PT.....	1,387,034	87,588
XL Axiata Tbk PT.....	1,891,000	302,694
TOTAL INDONESIA.....		<u>21,563,747</u>
IRELAND — (0.5%)		
AIB Group PLC.....	259,471	590,205
Bank of Ireland Group PLC.....	337,989	1,935,922
Cairn Homes PLC.....	242,753	270,038
# CRH PLC, Sponsored ADR.....	191,724	7,398,629
* Dalata Hotel Group PLC.....	37,851	139,469
FBD Holdings PLC.....	12,798	133,363
* Flutter Entertainment PLC.....	10,298	1,035,095
Glanbia PLC.....	34,235	403,406
*Ω Glenveagh Properties PLC.....	176,241	195,612
Irish Continental Group PLC.....	44,851	179,538
Kerry Group PLC, Class A.....	5,661	597,525
Kingspan Group PLC.....	24,759	1,602,602
* Permanent TSB Group Holdings PLC.....	27,099	38,739
Smurfit Kappa Group PLC.....	85,945	3,115,283
TOTAL IRELAND.....		<u>17,635,426</u>
ISRAEL — (0.7%)		
# Adgar Investment & Development Ltd.....	12,310	25,916
Afcon Holdings Ltd.....	747	35,185
AFI Properties Ltd.....	3,808	199,198
Africa Israel Residences Ltd.....	1,148	66,191
* Airport City Ltd.....	15,073	291,404
* Allot Ltd.....	4,114	21,339
Alony Hetz Properties & Investments Ltd.....	18,277	266,720
Alrov Properties & Lodgings Ltd.....	2,536	140,765
Amot Investments Ltd.....	32,080	219,936
Arad Ltd.....	2,793	38,622
Ashtroum Group Ltd.....	5,097	118,784
AudioCodes Ltd.....	4,740	115,182
Aura Investments Ltd.....	27,978	53,956
Automatic Bank Services Ltd.....	3,034	17,731
* Avgol Industries 1953 Ltd.....	27,468	18,829
* Ayalon Holdings Ltd.....	1,235	7,694
Azorim-Investment Development & Construction Co. Ltd.....	19,115	72,952
Azrieli Group Ltd.....	2,640	211,614
Bank Hapoalim BM.....	56,267	524,409
Bank Leumi Le-Israel BM.....	142,963	1,390,116
* Bet Shemesh Engines Holdings 1997 Ltd.....	1,218	39,280
Bezeq The Israeli Telecommunication Corp. Ltd.....	378,776	648,519
Big Shopping Centers Ltd.....	1,233	164,236
* BioLine RX Ltd.....	86,003	7,647
Blue Square Real Estate Ltd.....	1,087	84,797
* Brack Capital Properties NV.....	732	82,626
* Camtek Ltd.....	5,804	171,288
Carasso Motors Ltd.....	12,524	64,688
Castro Model Ltd.....	651	17,382
* Cellcom Israel Ltd.....	34,646	190,023
* Ceragon Networks Ltd.....	10,169	26,439
* Clal Insurance Enterprises Holdings Ltd.....	21,159	413,906
* Compugen Ltd.....	2,509	4,325
Danel Adir Yeoshua Ltd.....	1,378	174,772

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
	18,863	\$ 237,379
*	2,989	453,870
	5,756	281,262
	2,155	80,606
	1,032	68,248
	1,464	4,465
	1,167	270,429
	5,498	258,893
	671	402,132
	4,747	78,437
*	413	10,953
	18,849	76,399
*	44,854	102,183
*	11,501	407,804
*	700	81,865
	14,894	629,719
	1,064	33,988
	5,016	521,830
	3,989	507,180
	17,476	168,228
*	6,757	45,626
	3,663	36,392
	50,644	517,841
	4,774	278,164
*	1,464	5,429
	77,014	701,784
	2,825	73,655
	386	34,796
	1,583	54,313
	1,607	144,329
	18,124	87,701
	45,780	143,111
	18,128	69,963
	177,467	1,009,052
	4,029	64,388
	439	86,881
	793	23,185
*	4,981	24,967
	14,765	17,285
#	4,298	186,053
	1,856	45,664
	492	42,829
#	7,178	11,072
	1,006	31,990
	1,555	89,610
	9,410	185,422
	2,662	59,627
	10,705	272,046
#	10,226	134,751
	17,620	54,805
	4,762	159,567
*	232	10,777
	8,052	40,693
*	3,680	278,447
*	12,951	259,221
	268	24,129
	160,246	250,284
	60,197	204,450
	2,452	65,366

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
	33,547	\$ 1,247,129
* Mizrahi Tefahot Bank Ltd.....		
* Naphtha Israel Petroleum Corp. Ltd.....	11,187	69,949
Nawi Brothers Ltd.....	5,014	41,373
* Neto Malinda Trading Ltd.....	2,810	106,038
Neto ME Holdings Ltd.....	796	43,852
* Nice Ltd.....	193	41,205
* Nice Ltd., Sponsored ADR.....	305	65,276
* Nova Ltd.....	7,149	759,248
Novolog Ltd.....	74,680	77,431
Oil Refineries Ltd.....	830,008	312,787
One Software Technologies Ltd.....	11,900	195,445
* OPC Energy Ltd.....	7,873	91,059
Palram Industries 1990 Ltd.....	857	10,979
* Partner Communications Co. Ltd.....	84,067	670,964
* Paz Oil Co. Ltd.....	3,147	388,129
Peninsula Group Ltd.....	23,901	16,032
* Perion Network Ltd.....	4,398	84,838
Phoenix Holdings Ltd.....	49,872	532,913
Plasson Industries Ltd.....	1,820	102,009
Prashkovsky Investments & Construction Ltd.....	2,121	68,662
* Priortech Ltd.....	2,380	61,286
Rami Levy Chain Stores Hashikma Marketing 2006 Ltd.....	3,824	299,177
Sano-Brunos Enterprises Ltd.....	288	25,500
Scope Metals Group Ltd.....	3,658	174,194
Shapir Engineering & Industry Ltd.....	22,053	196,374
#* Shikun & Binui Ltd.....	33,923	159,897
Shufersal Ltd.....	36,792	240,406
* Solegreen Ltd.....	1,545	7,662
# Strauss Group Ltd.....	10,592	281,444
Summit Real Estate Holdings Ltd.....	15,262	278,098
Suny Cellular Communication Ltd.....	31,041	16,326
Tadiran Group Ltd.....	1,079	166,940
Tel Aviv Stock Exchange Ltd.....	10,968	52,942
Telsys Ltd.....	428	19,889
* Tera Light Ltd.....	12,951	24,194
* Teva Pharmaceutical Industries Ltd., Sponsored ADR.....	156,285	1,465,953
Tiv Taam Holdings 1 Ltd.....	17,262	36,549
* Tower Semiconductor Ltd.....	29,264	1,400,575
Victory Supermarket Chain Ltd.....	1,508	22,629
YD More Investments Ltd.....	9,388	33,006
YH Dimri Construction & Development Ltd.....	757	63,156
TOTAL ISRAEL.....		<u>26,379,521</u>
ITALY — (1.6%)		
A2A SpA.....	601,238	774,934
ACEA SpA.....	30,050	433,941
Amplifon SpA.....	35,979	1,189,758
Ω Anima Holding SpA.....	103,681	364,007
Aquafil SpA.....	4,743	30,751
Arnoldo Mondadori Editore SpA.....	66,336	115,037
Ascopiave SpA.....	27,198	77,292
Assicurazioni Generali SpA.....	111,193	1,662,296
Atlantia SpA.....	3,941	91,079
* Autogrill SpA.....	30,538	199,237
Autostrade Meridionali SpA.....	137	5,239
Avio SpA.....	4,330	50,834
Azimut Holding SpA.....	45,235	791,302
Banca Generali SpA.....	15,849	461,104
Banca IFIS SpA.....	10,751	144,651

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
	42,158	\$ 279,187
#*	520	220
	183,166	607,849
	46,449	9,226
#Ω	18,647	29,671
#	643,041	1,665,523
	16,694	51,801
	5,690	32,495
	35,768	123,367
	2,936	10,666
Ω	47,549	334,076
#	1,288	18,367
	354,637	492,278
	38,719	409,006
	11,657	677,491
	24,375	445,655
	27,066	51,609
Ω	4,807	109,519
	15,517	100,852
*	185,367	78,572
	156,507	2,016,226
	35,737	202,277
	14,987	212,605
#	7,008	144,146
	499	5,540
	9,270	176,312
	39,122	45,680
	6,986	971,350
Ω	16,541	101,004
*	3,965	11,509
	23,116	31,605
	435,419	2,195,063
	342,169	4,113,069
	22,428	731,539
	9,068	65,634
#*	8,670	25,763
	9,208	1,955,474
#*	173,288	91,102
	57,230	711,252
*	63,935	28,694
*	4,150	16,880
	1,857	16,915
	722	10,551
	9,721	260,482
Ω	5,826	56,607
	303,423	871,818
	88,096	34,558
Ω	39,588	416,006
*	29,824	17,860
	3,612	154,369
	1,170,618	2,078,794
	159,197	300,010
	133,957	766,338
	5,062	141,035
*	31,301	191,646
#*	7,546	31,994
#*	314,600	115,910
	136,003	1,273,885
#	50,309	139,712

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
	168,269	\$ 1,443,194
*	566,137	254,834
#*	217,571	140,018
#	27,682	1,387,667
*	3,045	17,937
#*Ω	17,785	161,524
	2,438	36,009
Ω	69,768	112,213
	964	66,349
	94,601	249,229
Ω	122,285	529,448
Ω	85,475	718,017
#	1,946	44,868
	29,394	934,638
Ω	37,554	186,906
	21,696	962,202
	5,430	714,840
	58,201	42,962
	2,805	69,239
#	1,821	39,417
	2,046	29,482
*	32,565	44,498
#	14,385	255,159
	442	15,388
*	206,603	262,080
	2,079	295,087
#	1,852	13,059
	151,757	761,446
*	29,462	27,652
	12,728	236,067
*	14,149	145,675
	503,996	7,237,510
	29,116	241,910
Ω	34,456	242,742
*	1,752,440	388,795
*	1,355,110	283,650
	8,643	18,971
	46,891	656,194
	17,885	501,853
	137,860	1,055,429
	5,438	135,417
*	2,352	83,537
*	1,853	22,395
	271,509	2,685,139
#Ω	5,944	71,429
	170,742	716,212
	160,496	363,401
#	76,708	118,384
	1,003	20,554
	7,898	100,189
TOTAL ITALY.....		<u>57,790,921</u>
JAPAN — (14.3%)		
*	1,400	8,876
	20,800	277,998
	11,800	86,045
	2,100	88,933
*	12,100	72,808
	6,100	64,177

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	105,100	\$ 262,927
#	13,910	16,301
	11,700	175,709
	37,900	685,546
	1,600	20,928
	6,600	40,267
	3,600	27,310
*	4,300	24,627
	17,500	1,040,847
	600	37,324
	65,024	1,311,333
	9,500	205,606
	3,100	69,433
	40,600	444,488
	8,200	65,160
	17,800	227,116
	8,000	26,994
	4,100	25,143
	44,000	1,603,942
	1,800	18,645
	9,600	27,432
	6,600	83,550
#*	400	12,579
	9,300	215,489
	3,300	135,589
	12,600	81,154
	4,600	74,543
	3,600	39,186
	21,800	150,049
	103,400	303,200
	6,700	386,162
	800	5,481
	4,500	63,529
	64,700	871,049
	10,500	43,071
#	4,300	79,838
	22,700	117,590
	35,100	1,042,420
	1,900	26,101
	12,600	65,450
	32,900	865,796
	2,100	33,152
	4,600	11,271
	2,400	47,592
*	43,900	50,371
	5,900	73,267
	2,900	49,297
	11,500	113,582
	39,600	528,497
	8,800	59,656
	4,100	32,017
#	7,200	112,476
	3,000	23,138
	1,000	36,923
*	900	16,183
	71,844	747,715
	1,900	16,403
#	6,710	97,910
	80,000	645,736

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	16,400	\$ 315,539
	1,600	35,338
	800	12,226
	1,000	35,263
*	9,900	184,820
#	1,900	30,658
	8,600	62,913
	4,600	23,620
	39,400	481,569
	2,000	30,121
	19,000	93,540
	17,800	117,798
#	5,700	45,886
	29,600	618,771
	3,200	11,544
	6,700	50,612
	4,400	136,016
#	4,000	63,984
	19,100	304,383
#	4,620	16,584
	5,300	63,356
	3,400	88,265
	10,600	84,063
	7,500	71,626
	9,700	56,010
#	16,000	98,248
*	12,900	103,471
	2,500	118,618
	4,500	22,228
	6,500	63,929
	23,700	115,249
	31,200	1,084,710
	36,200	552,496
	8,800	162,800
	296,500	2,378,643
	3,000	42,718
#	3,700	16,610
	7,200	113,672
	6,000	120,494
	1,900	14,337
	14,000	51,588
	27,300	520,160
	5,100	40,955
	9,400	124,008
	32,900	515,260
#	17,100	54,745
	1,300	18,961
*	2,700	38,955
*	9,100	31,574
	4,000	70,684
	21,000	221,372
	2,400	51,208
	7,100	73,893
	4,700	29,324
	11,700	134,126
	12,800	193,594
#	2,300	15,319
	8,500	218,108
	6,400	192,660

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* Balmuda, Inc.....	800	\$ 18,487
Bandai Namco Holdings, Inc.....	13,300	1,039,028
Bando Chemical Industries Ltd.....	14,200	103,177
Bank of Iwate Ltd.....	6,900	102,868
Bank of Kochi Ltd.....	4,100	21,322
Bank of Kyoto Ltd.....	14,600	621,163
Bank of Nagoya Ltd.....	5,100	116,095
Bank of Saga Ltd.....	6,800	75,148
Bank of the Ryukyus Ltd.....	14,500	87,858
# Bank of Toyama Ltd.....	700	9,525
Baroque Japan Ltd.....	7,100	43,658
Base Co. Ltd.....	400	18,428
BayCurrent Consulting, Inc.....	2,100	657,015
Beagle, Inc.....	1,100	12,189
Beauty Garage, Inc.....	500	10,742
Beenos, Inc.....	2,100	40,822
Belc Co. Ltd.....	5,500	227,444
Bell System24 Holdings, Inc.....	17,200	199,457
Belluna Co. Ltd.....	24,700	144,365
Benefit One, Inc.....	15,300	248,509
Benesse Holdings, Inc.....	12,500	225,275
#* Bengo4.com, Inc.....	1,500	43,261
# Bic Camera, Inc.....	19,900	173,025
BIPROGY, Inc.....	25,300	539,887
# B-Lot Co. Ltd.....	2,200	8,757
BML, Inc.....	8,000	236,608
Bookoff Group Holdings Ltd.....	3,100	23,389
Bourbon Corp.....	700	11,299
BP Castrol KK.....	2,900	24,721
# Br Holdings Corp.....	10,200	26,704
* BrainPad, Inc.....	5,700	53,548
Bridgestone Corp.....	61,100	2,383,258
Broadleaf Co. Ltd.....	32,400	114,577
# Broadmedia Corp.....	2,119	18,337
Broccoli Co. Ltd.....	1,400	12,081
Brother Industries Ltd.....	52,800	989,020
Bull-Dog Sauce Co. Ltd.....	3,500	48,385
Bunka Shutter Co. Ltd.....	24,700	191,728
Business Brain Showa-Ota, Inc.....	2,400	27,294
BuySell Technologies Co. Ltd.....	900	34,821
# C Uyemura & Co. Ltd.....	1,400	65,260
CAC Holdings Corp.....	3,100	33,621
# Calbee, Inc.....	18,400	394,862
Can Do Co. Ltd.....	190	3,159
Canare Electric Co. Ltd.....	700	8,128
Canon Electronics, Inc.....	8,800	110,151
Canon Marketing Japan, Inc.....	14,100	331,124
# Canon, Inc., Sponsored ADR.....	1,500	35,520
Canon, Inc.....	45,900	1,085,894
Capcom Co. Ltd.....	24,100	669,920
Careerlink Co. Ltd.....	1,800	30,841
Carenet, Inc.....	3,500	30,321
Carlit Holdings Co. Ltd.....	8,400	41,781
# Casa, Inc.....	2,200	14,049
Casio Computer Co. Ltd.....	50,800	496,923
Cawachi Ltd.....	7,300	117,997
# CDS Co. Ltd.....	1,800	25,350
Central Automotive Products Ltd.....	3,900	71,461
Central Glass Co. Ltd.....	15,900	391,559

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	4,500	\$526,936
	2,100	40,240
#	2,600	50,266
	3,400	30,436
	3,200	29,603
	63,300	351,116
	17,300	33,372
	7,000	60,607
	3,100	39,242
	7,300	44,274
*	32,900	101,242
	5,600	89,066
	9,200	128,575
	5,000	74,638
	42,900	457,632
	10,900	89,729
	11,500	184,677
	3,200	21,774
	15,000	421,392
	2,300	29,955
	56,500	410,868
	37,300	243,728
	12,500	82,622
	5,000	64,491
	8,000	43,094
	19,100	80,128
	101,600	445,415
	14,800	210,185
#	1,500	46,971
	10,500	49,100
	4,000	46,057
	19,100	64,817
	37,525	427,822
	2,500	12,602
#	20,100	294,790
#	8,400	77,522
	18,805	377,797
	7,800	176,139
	247,117	840,691
	10,700	106,214
*	2,900	4,695
	1,800	20,594
	5,700	35,784
	8,100	52,845
	28,800	873,514
	5,600	18,575
	4,600	494,557
	4,373	52,295
#	3,000	37,294
	3,600	26,343
	32,900	250,567
	12,000	277,969
	66,600	850,451
	4,300	76,670
#	3,000	47,251
	4,900	100,218
	8,900	54,911
	1,400	11,216
	12,200	66,400

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	56,000	\$ 558,790
	2,300	19,793
	1,500	10,858
	7,100	61,352
	28,800	635,539
	9,200	50,321
	64,700	411,577
	5,800	96,066
	4,700	28,037
	19,800	81,086
	10,500	313,387
	5,500	350,716
	7,700	29,822
	6,800	214,208
#	7,800	250,655
	5,000	50,657
	3,600	90,531
	1,800	17,917
	5,300	46,933
	55,500	965,416
	10,900	289,010
	5,500	80,601
	4,500	16,220
	18,800	175,281
	3,000	15,899
	13,500	2,367,606
	4,300	41,209
#	3,200	131,383
	19,900	83,560
	4,700	23,453
	5,100	69,968
	32,500	347,993
	1,300	10,531
	7,920	235,438
	2,800	17,676
	14,450	278,847
	10,400	74,108
	3,800	44,470
	4,300	21,285
	7,350	145,979
	11,100	1,052,308
	3,300	46,883
	102,600	2,535,048
	11,800	100,514
	183,100	845,231
	43,000	617,291
	49,200	385,024
	11,300	53,358
	22,800	336,782
	36,500	946,394
#	3,700	66,344
	16,700	913,408
	33,400	1,166,714
	6,100	74,812
	28,700	774,705
	38,800	717,545
	3,900	193,057
	10,600	307,993
	4,100	60,298

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Digital Holdings, Inc.....	5,700	\$ 57,993
Digital Information Technologies Corp.....	3,100	33,814
Dip Corp.....	10,400	279,366
Direct Marketing MiX, Inc.....	4,800	74,727
Disco Corp.....	2,600	635,257
DKK Co. Ltd.....	3,400	63,501
DKK-Toa Corp.....	1,900	12,492
DKS Co. Ltd.....	4,500	79,579
DMG Mori Co. Ltd.....	43,000	577,499
Doshisha Co. Ltd.....	6,800	80,802
Double Standard, Inc.....	1,200	18,712
Doutor Nichires Holdings Co. Ltd.....	14,300	178,723
Dowa Holdings Co. Ltd.....	21,395	775,926
Drecom Co. Ltd.....	4,400	24,634
DTS Corp.....	11,000	279,430
Duskin Co. Ltd.....	9,800	221,103
Dvx, Inc.....	3,100	24,143
DyDo Group Holdings, Inc.....	3,200	122,242
Eagle Industry Co. Ltd.....	12,100	91,645
Earth Corp.....	4,400	176,600
East Japan Railway Co.....	9,000	469,863
Ebara Corp.....	12,300	481,841
Ebara Foods Industry, Inc.....	2,300	53,517
Ebara Jitsugyo Co. Ltd.....	3,800	66,778
Ebase Co. Ltd.....	6,400	27,787
Eco's Co. Ltd.....	4,900	73,623
EDION Corp.....	34,400	324,326
EF-ON, Inc.....	9,860	41,322
eGuarantee, Inc.....	8,600	150,931
E-Guardian, Inc.....	3,400	81,075
Ehime Bank Ltd.....	14,600	95,536
Eidai Co. Ltd.....	11,700	22,773
Eiken Chemical Co. Ltd.....	8,400	124,254
Eisai Co. Ltd.....	2,700	123,646
Eizo Corp.....	7,000	195,790
EJ Holdings, Inc.....	1,100	10,849
Elan Corp.....	9,500	84,182
Elecom Co. Ltd.....	13,000	166,372
Electric Power Development Co. Ltd.....	18,000	303,709
Elematec Corp.....	8,800	83,072
en Japan, Inc.....	10,600	166,590
Endo Lighting Corp.....	5,800	33,672
ENEOS Holdings, Inc.....	995,200	3,849,834
Enigmo, Inc.....	6,600	25,609
Enomoto Co. Ltd.....	2,000	23,600
Enplas Corp.....	2,500	56,064
# Ensui Sugar Refining Co. Ltd.....	9,000	13,986
Entrust, Inc.....	2,100	9,868
eRex Co. Ltd.....	9,500	171,867
# ES-Con Japan Ltd.....	10,700	67,790
Eslead Corp.....	3,700	47,737
ESPEC Corp.....	4,400	60,778
Exedy Corp.....	13,000	169,280
EXEO Group, Inc.....	22,145	371,059
Ezaki Glico Co. Ltd.....	9,100	265,882
F&M Co. Ltd.....	1,700	28,547
Faith, Inc.....	4,000	17,456
FALCO HOLDINGS Co. Ltd.....	2,100	30,266
Fancl Corp.....	13,800	263,036

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,800	\$ 310,429
	1,300	14,183
	4,000	2,422,361
	12,300	130,968
#*	3,899	26,142
	10,780	57,273
	700	7,353
	21,600	404,759
#	1,000	6,598
	9,420	91,531
	6,800	52,961
	18,000	140,519
	5,100	26,757
	19,500	61,470
	3,900	24,297
	4,100	34,844
	1,100	6,049
	4,500	40,176
	7,900	64,449
	22,100	430,671
	1,200	8,822
	1,400	9,541
	9,500	50,682
	19,200	432,287
	7,200	49,800
	6,000	39,486
	4,300	23,972
	10,000	39,865
	6,700	45,763
	8,250	101,750
	8,000	130,811
	19,300	299,095
	7,200	68,260
	11,800	59,183
	2,300	11,322
	16,900	763,303
	4,900	150,367
	17,500	152,325
	17,700	43,949
	16,600	283,294
	5,100	38,367
	18,400	213,209
	6,300	383,380
	4,500	118,133
	6,000	86,993
	7,300	416,991
	8,600	57,633
	10,400	38,323
	141,200	853,584
	1,400	7,484
	600	26,727
	7,400	197,630
	35,600	18,737
	3,200	21,304
	4,200	90,157
	9,400	200,422
	21,600	2,895,747
	2,700	48,533
	6,200	45,280

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,600	\$ 97,374
	2,000	111,298
	9,300	95,152
	2,700	71,374
	43,832	776,909
	5,100	140,224
	10,200	238,220
	6,400	113,275
	1,200	10,389
	11,170	196,914
	2,100	18,970
	13,300	123,616
	27,800	485,934
	10,200	84,543
#	800	52,910
	8,200	67,874
	8,900	228,147
	2,900	46,736
	16,300	84,330
	35,800	99,996
	12,500	151,435
	12,000	738,696
	13,300	148,574
	11,000	78,637
#	3,000	35,708
	1,300	10,249
	7,000	43,245
	2,000	39,087
	4,200	102,356
	9,800	103,525
	600	12,045
	200	4,967
	1,700	30,448
	12,000	205,706
	16,100	267,336
	7,000	22,257
#	300	32,039
#	13,300	78,498
	1,300	58,398
	17,000	333,920
	5,800	481,997
	500	7,417
*	4,200	46,208
	8,900	121,051
	5,200	324,433
	6,700	87,060
	2,800	26,854
	4,200	17,831
	1,900	23,358
	23,216	423,880
	3,600	39,685
	11,700	117,860
	1,900	37,199
	15,740	307,122
	120,400	345,471
	6,400	186,506
	29,400	704,568
	36,900	277,504
	900	16,476

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	129,200	\$ 480,991
	4,900	40,822
	2,500	37,973
	3,200	59,693
	40,100	412,454
	4,900	94,863
#	3,100	73,029
	9,700	232,830
	10,100	458,953
#	1,400	11,115
	800	5,399
	28,400	823,791
	15,800	345,558
	7,100	85,786
	4,500	32,653
	6,100	34,898
#	3,500	133,444
*	700	2,307
	133,700	1,627,719
	700	11,211
	86,900	584,990
	22,700	354,350
	9,800	295,048
	14,000	210,581
#*	1,400	11,352
	7,600	110,409
	2,400	264,452
	7,200	60,633
	55,100	286,366
	2,400	120,636
	4,000	33,188
	4,100	58,060
#	2,100	75,292
	82,300	380,244
	1,755	252,133
	1,900	37,080
	9,300	22,712
	6,800	43,495
	8,400	219,076
	21,200	467,711
	98,100	4,966,611
*	19,900	305,999
	7,800	508,039
	74,700	467,479
	2,200	27,145
	5,600	55,936
	3,100	82,030
	3,000	79,091
	700	21,559
	57,300	220,091
	4,700	57,811
	5,200	49,162
	8,500	62,585
	8,100	282,011
	50,400	265,760
	8,800	60,758
	45,100	291,429
	3,300	27,768
	42,000	171,156

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Hokuriku Electrical Construction Co. Ltd.....	6,000	\$ 35,082
Hokuto Corp.....	6,400	92,869
Honda Motor Co. Ltd., Sponsored ADR.....	4,900	126,028
Honda Motor Co. Ltd.....	109,700	2,811,301
Honda Tsushin Kogyo Co. Ltd.....	6,800	28,812
H-One Co. Ltd.....	10,500	48,525
Honeys Holdings Co. Ltd.....	6,900	66,418
Hoosiers Holdings Co. Ltd.....	18,200	111,506
Horiba Ltd.....	9,700	478,124
Hoshizaki Corp.....	4,400	131,261
Hosiden Corp.....	22,400	249,377
Hosokawa Micron Corp.....	6,800	139,751
Hotland Co. Ltd.....	2,600	26,271
House Foods Group, Inc.....	12,700	273,069
Howa Machinery Ltd.....	5,400	35,480
Hoya Corp.....	26,300	2,635,040
HPC Systems, Inc.....	700	17,157
HS Holdings Co. Ltd.....	9,600	86,603
Hulic Co. Ltd.....	77,995	625,527
Hyakugo Bank Ltd.....	81,100	199,161
Hyakujushi Bank Ltd.....	9,100	116,482
Ibiden Co. Ltd.....	23,600	696,472
# IBJ, Inc.....	7,100	41,314
Ichigo, Inc.....	137,900	311,459
Ichiken Co. Ltd.....	3,100	42,696
Ichikoh Industries Ltd.....	17,800	49,202
Ichimasa Kamaboko Co. Ltd.....	3,500	20,937
Ichinen Holdings Co. Ltd.....	12,700	121,677
Ichiyoshi Securities Co. Ltd.....	11,900	56,079
Icom, Inc.....	3,300	64,645
ID Holdings Corp.....	5,550	35,460
Idec Corp.....	13,400	299,019
Idemitsu Kosan Co. Ltd.....	67,083	1,744,480
IDOM, Inc.....	37,000	224,912
Ihara Science Corp.....	3,500	57,702
IHI Corp.....	48,600	1,281,470
Iida Group Holdings Co. Ltd.....	22,300	365,105
Iino Kaiun Kaisha Ltd.....	36,600	195,205
IJTT Co. Ltd.....	9,300	36,817
Ikegami Tsushinki Co. Ltd.....	2,500	11,353
I'll, Inc.....	2,100	26,087
# Imagica Group, Inc.....	7,200	46,484
# Imasen Electric Industrial.....	1,400	6,606
i-mobile Co. Ltd.....	2,400	23,856
Imuraya Group Co. Ltd.....	1,300	22,332
Inaba Denki Sangyo Co. Ltd.....	10,000	208,502
# Inaba Seisakusho Co. Ltd.....	4,800	47,565
Inabata & Co. Ltd.....	19,800	359,323
Inageya Co. Ltd.....	900	8,611
* I-NE Co. Ltd.....	1,400	49,911
Ines Corp.....	5,600	68,194
I-Net Corp.....	7,310	70,746
Infocom Corp.....	13,200	212,139
Infomart Corp.....	42,300	149,309
Information Services International-Dentsu Ltd.....	4,900	164,768
INFRONEER Holdings, Inc.....	55,220	405,344
Innotech Corp.....	6,300	63,978
Inpex Corp.....	166,200	1,904,947
Insource Co. Ltd.....	6,000	126,961

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Intage Holdings, Inc.....	15,600	\$ 168,619
Intelligent Wave, Inc.....	4,800	27,961
Inter Action Corp.....	2,800	41,894
Internet Initiative Japan, Inc.....	13,000	527,849
Inui Global Logistics Co. Ltd.....	1,800	25,195
I-PEX, Inc.....	4,900	49,636
IR Japan Holdings Ltd.....	2,900	48,824
Iriso Electronics Co. Ltd.....	5,200	117,040
I'rom Group Co. Ltd.....	900	13,254
Ise Chemicals Corp.....	600	18,550
Iseki & Co. Ltd.....	7,400	67,231
Isetan Mitsukoshi Holdings Ltd.....	86,800	694,924
Ishihara Chemical Co. Ltd.....	4,000	38,214
Ishihara Sangyo Kaisha Ltd.....	15,600	123,313
Ishizuka Glass Co. Ltd.....	600	7,554
Isuzu Motors Ltd.....	96,000	1,052,986
Itfor, Inc.....	5,500	34,229
ITmedia, Inc.....	2,600	32,381
Ito En Ltd.....	10,300	485,349
ITOCHU Corp.....	120,400	3,504,803
Itochu Enex Co. Ltd.....	26,700	214,931
Itochu Techno-Solutions Corp.....	13,200	353,756
Itochu-Shokuhin Co. Ltd.....	2,500	93,794
Itoham Yonekyu Holdings, Inc.....	61,800	309,715
Itoki Corp.....	20,600	61,176
IwaiCosmo Holdings, Inc.....	7,900	74,750
Iwasaki Electric Co. Ltd.....	3,500	70,668
Iwatani Corp.....	18,500	775,459
Iwatsu Electric Co. Ltd.....	4,300	26,100
Iwatsuka Confectionery Co. Ltd.....	1,600	48,799
Iyo Bank Ltd.....	90,300	438,075
Izumi Co. Ltd.....	13,300	311,753
J Front Retailing Co. Ltd.....	61,700	519,422
# J Trust Co. Ltd.....	25,100	91,861
JAC Recruitment Co. Ltd.....	4,600	67,901
Jaccs Co. Ltd.....	9,900	283,150
JAFCO Group Co. Ltd.....	40,200	546,708
JANOME Corp.....	7,000	39,516
* Japan Airlines Co. Ltd.....	22,000	381,111
* Japan Airport Terminal Co. Ltd.....	1,200	47,038
Japan Aviation Electronics Industry Ltd.....	30,900	527,818
# Japan Best Rescue System Co. Ltd.....	3,800	22,297
Japan Cash Machine Co. Ltd.....	8,500	44,354
* Japan Communications, Inc.....	26,300	39,411
Japan Electronic Materials Corp.....	2,800	37,084
Japan Elevator Service Holdings Co. Ltd.....	17,600	210,630
Japan Exchange Group, Inc.....	55,500	882,491
# Japan Foundation Engineering Co. Ltd.....	9,800	44,142
* Japan Hospice Holdings, Inc.....	700	8,308
Japan Investment Adviser Co. Ltd.....	3,000	31,765
Japan Lifeline Co. Ltd.....	16,500	123,108
Japan Material Co. Ltd.....	19,200	284,887
Japan Medical Dynamic Marketing, Inc.....	7,100	88,260
Japan Oil Transportation Co. Ltd.....	1,100	20,285
Japan Petroleum Exploration Co. Ltd.....	8,000	211,091
Japan Post Holdings Co. Ltd.....	89,600	645,105
Japan Post Insurance Co. Ltd.....	17,700	286,171
Japan Property Management Center Co. Ltd.....	4,600	36,677
Japan Pulp & Paper Co. Ltd.....	4,400	137,644

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	29,000	\$ 179,904
	4,174	96,693
	1,300	26,969
	104,700	1,879,953
	14,800	55,671
	18,700	145,832
	2,800	26,003
	6,700	86,744
	12,500	232,238
	10,500	281,513
	2,600	118,210
	124,300	1,401,464
	56,000	688,711
*	1,500	61,004
#	9,110	38,815
	4,400	125,991
	7,300	110,989
	6,500	48,663
#	5,400	65,303
	3,100	154,261
#	7,600	33,416
*	2,900	28,770
	7,400	90,046
	5,700	85,895
	3,600	42,593
	21,100	40,680
	700	16,864
	4,700	52,073
	11,900	329,606
	1,900	10,445
	63,100	467,882
#	8,500	48,215
	10,200	191,452
	5,800	179,065
#	99,600	128,424
	5,900	68,410
	8,300	201,559
	500	13,307
	5,600	136,452
	6,100	144,281
	105,000	1,198,649
	22,400	438,741
	9,400	274,457
	3,800	67,392
	1,900	67,430
	9,400	76,022
	23,700	481,926
	6,900	55,332
#	2,100	56,913
	5,700	26,345
	16,300	250,970
	40,400	250,810
	16,700	452,488
	3,900	47,894
	34,500	359,638
	6,100	191,599
	46,400	470,437
	14,100	202,760
	27,400	187,922

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Kao Corp.....	37,100	\$1,613,642
Katakura Industries Co. Ltd.....	8,000	122,791
Katitas Co. Ltd.....	14,700	370,076
Kato Sangyo Co. Ltd.....	5,700	141,231
Kato Works Co. Ltd.....	5,200	31,612
Kawada Technologies, Inc.....	1,900	52,374
Kawagishi Bridge Works Co. Ltd.....	600	12,685
Kawai Musical Instruments Manufacturing Co. Ltd.....	1,800	38,809
Kawasaki Heavy Industries Ltd.....	60,500	1,188,251
Kawasaki Kisen Kaisha Ltd.....	3,874	285,667
KDDI Corp.....	165,200	5,296,695
KeePer Technical Laboratory Co. Ltd.....	4,700	126,254
Keihan Holdings Co. Ltd.....	12,700	316,866
Keihanshin Building Co. Ltd.....	7,700	75,761
Keihin Co. Ltd.....	1,500	15,491
Keikyu Corp.....	28,500	316,541
Keio Corp.....	6,500	248,886
Keisei Electric Railway Co. Ltd.....	10,399	285,108
KEIWA, Inc.....	1,200	32,918
Keiyo Bank Ltd.....	41,000	146,252
Keiyo Co. Ltd.....	8,300	61,520
KEL Corp.....	1,800	21,860
Kenko Mayonnaise Co. Ltd.....	4,700	52,942
Kewpie Corp.....	33,900	588,881
Keyence Corp.....	6,100	2,417,687
KFC Holdings Japan Ltd.....	5,600	123,784
KFC Ltd.....	1,500	19,144
KH Neochem Co. Ltd.....	8,300	158,498
Kikkoman Corp.....	8,900	527,723
Kimoto Co. Ltd.....	17,300	33,090
# Kimura Chemical Plants Co. Ltd.....	5,900	32,894
Kinden Corp.....	34,500	407,317
King Co. Ltd.....	4,000	15,116
King Jim Co. Ltd.....	4,200	28,555
Kinki Sharyo Co. Ltd.....	1,800	15,012
* Kintetsu Department Store Co. Ltd.....	500	8,755
Kintetsu Group Holdings Co. Ltd.....	11,300	373,430
Kirin Holdings Co. Ltd.....	10,400	171,063
Kissei Pharmaceutical Co. Ltd.....	11,300	239,574
Ki-Star Real Estate Co. Ltd.....	4,300	157,357
Kitagawa Corp.....	4,300	45,478
Kita-Nippon Bank Ltd.....	3,600	44,939
Kitano Construction Corp.....	1,600	26,630
Kitanotatsujin Corp.....	16,200	26,859
Kito Corp.....	15,500	309,100
Kitz Corp.....	25,100	132,560
Kiyo Bank Ltd.....	22,500	247,127
* KLab, Inc.....	10,300	36,102
Koa Corp.....	12,400	199,857
Koatsu Gas Kogyo Co. Ltd.....	12,700	65,253
Kobayashi Pharmaceutical Co. Ltd.....	1,600	106,592
Kobe Bussan Co. Ltd.....	16,100	458,933
* Kobe Electric Railway Co. Ltd.....	1,600	40,332
Kobe Steel Ltd.....	121,300	563,906
Koei Tecmo Holdings Co. Ltd.....	910	31,768
Kohnan Shoji Co. Ltd.....	12,300	344,914
Kohsoku Corp.....	3,200	36,154
Koito Manufacturing Co. Ltd.....	9,700	318,855
Kojima Co. Ltd.....	14,600	72,991

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Kokusai Pulp & Paper Co. Ltd.....	6,000	\$ 22,427
Kokuyo Co. Ltd.....	34,100	454,696
KOMAIHALTEC, Inc.....	900	11,386
Komatsu Ltd.....	50,100	1,158,230
Komatsu Matere Co. Ltd.....	8,200	65,010
Komatsu Wall Industry Co. Ltd.....	3,000	43,507
KOMEDA Holdings Co. Ltd.....	14,000	239,948
Komehyo Holdings Co. Ltd.....	3,700	76,491
Komeri Co. Ltd.....	14,500	291,750
Komori Corp.....	17,600	107,361
Konaka Co. Ltd.....	13,400	34,588
Konami Holdings Corp.....	11,200	661,981
Kondotec, Inc.....	7,700	60,224
Konica Minolta, Inc.....	137,000	485,924
Konishi Co. Ltd.....	13,800	168,707
Konoike Transport Co. Ltd.....	10,300	99,985
Konoshima Chemical Co. Ltd.....	3,900	36,396
* Kosaido Holdings Co. Ltd.....	7,400	59,861
Kose Corp.....	600	53,557
Kotobukiya Co. Ltd.....	200	9,935
Kozo Keikaku Engineering, Inc.....	500	9,503
Krosaki Harima Corp.....	3,300	110,437
KRS Corp.....	5,400	47,552
K's Holdings Corp.....	57,600	581,625
KU Holdings Co. Ltd.....	2,700	25,002
Kubota Corp., Sponsored ADR.....	425	35,237
Kubota Corp.....	32,100	532,967
Kumagai Gumi Co. Ltd.....	15,300	325,532
Kumiai Chemical Industry Co. Ltd.....	29,763	222,630
Kunimine Industries Co. Ltd.....	2,500	17,653
Kurabo Industries Ltd.....	6,000	92,033
Kuraray Co. Ltd.....	130,500	1,050,400
Kureha Corp.....	7,000	532,377
Kurimoto Ltd.....	3,400	42,426
Kurita Water Industries Ltd.....	15,600	632,729
Kuriyama Holdings Corp.....	5,600	38,902
Kuroda Precision Industries Ltd.....	1,200	16,198
# Kusuri no Aoki Holdings Co. Ltd.....	4,700	195,556
KYB Corp.....	8,300	193,003
Kyocera Corp.....	16,851	936,728
Kyoden Co. Ltd.....	10,500	46,662
Kyodo Printing Co. Ltd.....	2,700	50,838
Kyoei Steel Ltd.....	9,300	103,127
# Kyokuto Boeki Kaisha Ltd.....	3,000	60,097
Kyokuto Kaihatsu Kogyo Co. Ltd.....	13,200	144,160
Kyokuto Securities Co. Ltd.....	9,100	47,666
Kyokuyo Co. Ltd.....	3,700	100,718
KYORIN Holdings, Inc.....	14,200	192,901
Kyoritsu Printing Co. Ltd.....	16,700	18,734
Kyosan Electric Manufacturing Co. Ltd.....	19,800	65,791
Kyowa Electronic Instruments Co. Ltd.....	9,800	24,017
Kyowa Kirin Co. Ltd.....	4,500	106,089
Kyowa Leather Cloth Co. Ltd.....	5,900	25,312
Kyudenko Corp.....	13,300	289,494
Kyushu Electric Power Co., Inc.....	50,900	332,710
Kyushu Financial Group, Inc.....	142,199	420,256
Kyushu Railway Co.....	16,800	352,224
LA Holdings Co. Ltd.....	1,300	27,214
LAC Co. Ltd.....	4,500	26,500

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,400	\$ 44,170
#*	9,000	15,960
	7,300	1,045,141
	11,100	393,622
	10,800	58,393
	3,900	75,597
	28,000	36,977
	1,200	21,374
	2,800	17,822
#	11,200	49,030
	17,400	305,902
	45,000	518,104
#	6,000	113,754
	53,900	1,115,473
	2,300	30,030
*	5,000	140,133
	27,200	947,646
	8,500	243,612
*	300	16,440
	20,299	414,323
	12,100	83,849
	10,800	252,350
	2,800	13,029
	5,600	56,047
	6,800	47,072
	10,500	357,473
	24,700	603,630
#*	2,600	60,582
	10,100	123,307
	5,800	68,681
	2,600	44,981
	5,800	71,348
	135,600	1,261,387
	6,700	39,506
	9,000	106,316
	400	5,820
	21,700	404,946
	16,800	306,669
	8,000	177,074
	7,553	164,381
	17,700	62,819
	2,900	372,669
#	17,600	202,008
	900	10,672
#	8,400	23,291
	4,800	118,283
	5,900	30,704
#	2,600	17,138
	6,500	99,022
#	6,600	31,454
	32,400	195,807
	10,580	399,455
	800	24,383
	8,500	108,768
	21,900	229,067
	2,400	48,817
	66,600	561,409
	6,200	232,720
	34,200	242,607

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	242,290	\$ 488,830
	3,000	54,244
	2,600	43,108
	6,400	63,216
	15,500	51,626
	600	10,504
	37,100	559,743
	1,200	9,133
#*	4,200	69,544
	6,600	165,346
	18,300	254,792
	20,800	321,931
	3,300	16,585
	1,000	8,264
	20,300	1,059,863
	6,900	48,420
	8,000	192,854
	17,000	90,900
	24,900	469,403
	3,300	41,406
#	11,400	64,563
	3,900	18,567
	1,800	48,252
#	2,000	41,929
	15,100	380,763
*	2,400	41,383
	4,100	18,679
	3,400	50,824
	7,800	74,915
#	1,600	35,488
	23,400	85,120
	11,100	29,344
	5,900	237,948
	4,800	21,942
	9,500	152,340
	65,461	1,177,521
	5,900	64,736
#	300	5,939
	800	9,377
	2,200	30,279
	35,000	437,158
	5,900	66,767
	38,900	967,766
	7,600	90,303
	9,700	23,202
	1,400	41,541
	24,400	48,731
	13,600	42,759
	412,800	2,321,392
	68,600	2,038,742
	95,900	1,012,150
	53,900	800,502
	42,200	613,404
	299,200	1,449,893
	21,600	802,061
	3,200	49,380
	16,000	106,486
	13,600	364,918
	29,000	438,750

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* Mitsubishi Motors Corp.....	121,100	\$ 421,948
* Mitsubishi Paper Mills Ltd.....	11,200	25,059
Mitsubishi Pencil Co. Ltd.....	3,700	39,423
Mitsubishi Research Institute, Inc.....	3,500	115,631
Mitsubishi Shokuhin Co. Ltd.....	7,500	195,021
# Mitsubishi Steel Manufacturing Co. Ltd.....	5,400	39,391
Mitsubishi UFJ Financial Group, Inc., Sponsored ADR.....	44,064	249,843
Mitsubishi UFJ Financial Group, Inc.....	682,400	3,844,977
Mitsuboshi Belting Ltd.....	9,800	237,821
Mitsui & Co. Ltd., Sponsored ADR.....	336	148,455
Mitsui & Co. Ltd.....	83,400	1,839,993
Mitsui Chemicals, Inc.....	56,810	1,196,659
Mitsui DM Sugar Holdings Co. Ltd.....	6,200	88,482
#* Mitsui E&S Holdings Co. Ltd.....	10,700	28,864
Mitsui Fudosan Co. Ltd.....	46,400	1,037,013
# Mitsui High-Tec, Inc.....	5,900	396,313
Mitsui Matsushima Holdings Co. Ltd.....	5,300	128,278
Mitsui Mining & Smelting Co. Ltd.....	34,500	826,219
# Mitsui OSK Lines Ltd.....	47,300	1,297,009
Mitsui-Soko Holdings Co. Ltd.....	13,400	312,517
Mitsuuroko Group Holdings Co. Ltd.....	14,700	105,052
Miura Co. Ltd.....	9,300	224,210
Mixi, Inc.....	16,200	285,175
Miyaji Engineering Group, Inc.....	2,100	52,735
Miyazaki Bank Ltd.....	7,100	112,429
Miyoshi Oil & Fat Co. Ltd.....	3,800	29,037
Mizuho Financial Group, Inc.....	134,500	1,604,097
Mizuho Leasing Co. Ltd.....	16,800	418,258
Mizuho Medy Co. Ltd.....	800	18,217
Mizuno Corp.....	7,100	133,330
* Mobile Factory, Inc.....	900	6,806
Mochida Pharmaceutical Co. Ltd.....	3,700	90,835
Modec, Inc.....	8,900	82,948
Molitec Steel Co. Ltd.....	5,800	12,237
Monex Group, Inc.....	77,300	272,743
Money Partners Group Co. Ltd.....	8,500	16,385
Monogatari Corp.....	1,500	66,061
# MonotaRO Co. Ltd.....	40,800	728,498
# MORESCO Corp.....	3,400	29,687
Morinaga & Co. Ltd.....	9,000	282,847
Morinaga Milk Industry Co. Ltd.....	22,200	818,578
Morita Holdings Corp.....	11,900	120,605
Morito Co. Ltd.....	9,000	50,763
Morningstar Japan KK.....	8,800	33,164
Morozoff Ltd.....	1,800	49,386
# Mortgage Service Japan Ltd.....	2,400	17,836
Mory Industries, Inc.....	1,600	31,713
MrMax Holdings Ltd.....	10,500	49,451
MS&AD Insurance Group Holdings, Inc.....	25,700	833,485
MTI Ltd.....	4,400	17,689
Mugen Estate Co. Ltd.....	6,100	22,244
m-up Holdings, Inc.....	6,400	74,425
Murakami Corp.....	400	6,904
Murata Manufacturing Co. Ltd.....	35,672	2,083,626
Musashi Seimitsu Industry Co. Ltd.....	32,000	344,207
Musashino Bank Ltd.....	11,800	157,103
Mutoh Holdings Co. Ltd.....	900	14,177
Nabtesco Corp.....	20,300	486,513
# NAC Co. Ltd.....	3,600	26,346

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Nachi-Fujikoshi Corp.....	10,000	\$ 278,571
Nafco Co. Ltd.....	5,700	68,541
Nagano Bank Ltd.....	4,300	41,437
Nagano Keiki Co. Ltd.....	7,000	62,086
Nagase & Co. Ltd.....	40,800	613,697
Nagatanien Holdings Co. Ltd.....	6,000	91,275
Nagawa Co. Ltd.....	1,400	86,604
Nagoya Railroad Co. Ltd.....	23,500	378,822
Naigai Trans Line Ltd.....	2,200	33,661
Nakabayashi Co. Ltd.....	9,300	36,385
Nakamoto Packs Co. Ltd.....	1,400	17,076
* Nakamura Choukou Co. Ltd.....	2,100	9,208
Nakamura Co. Ltd.....	1,900	45,151
Nakanishi, Inc.....	13,100	246,543
Nakano Corp.....	6,400	15,308
# Nakayama Steel Works Ltd.....	10,100	34,344
Nakayamafuku Co. Ltd.....	6,200	14,501
Nakayo, Inc.....	1,200	10,297
* Namura Shipbuilding Co. Ltd.....	18,000	57,027
Nankai Electric Railway Co. Ltd.....	17,600	347,694
Nanto Bank Ltd.....	9,900	150,694
Narasaki Sangyo Co. Ltd.....	1,400	18,591
Natori Co. Ltd.....	2,500	39,172
NEC Capital Solutions Ltd.....	5,300	85,401
NEC Corp.....	50,400	1,860,487
NEC Networks & System Integration Corp.....	9,900	136,653
NET One Systems Co. Ltd.....	22,000	512,370
Neturen Co. Ltd.....	15,200	77,301
New Art Holdings Co. Ltd.....	1,500	15,634
New Japan Chemical Co. Ltd.....	16,100	33,479
Nexon Co. Ltd.....	4,900	111,240
Nextage Co. Ltd.....	12,100	267,641
* NexTone, Inc.....	1,400	37,932
NGK Insulators Ltd.....	37,200	544,096
NGK Spark Plug Co. Ltd.....	54,100	1,059,410
NH Foods Ltd.....	21,700	657,438
NHK Spring Co. Ltd.....	70,863	482,913
Nicca Chemical Co. Ltd.....	2,100	12,952
Nice Corp.....	2,400	30,343
Nichia Steel Works Ltd.....	12,900	25,123
Nichias Corp.....	23,800	424,707
Nichiban Co. Ltd.....	4,000	50,279
Nichicon Corp.....	14,600	140,071
Nichiden Corp.....	6,000	89,242
Nichiha Corp.....	9,600	198,325
#* Nichi-iko Pharmaceutical Co. Ltd.....	23,100	62,423
Nichirei Corp.....	32,500	579,910
Nichireki Co. Ltd.....	10,800	113,298
Nichirin Co. Ltd.....	4,500	53,277
Nidec Corp.....	7,400	514,256
Nifco, Inc.....	30,200	732,902
Nihon Chouzai Co. Ltd.....	4,700	50,259
# Nihon Dempa Kogyo Co. Ltd.....	5,500	47,783
Nihon Dengi Co. Ltd.....	1,400	34,586
Nihon Denkei Co. Ltd.....	3,900	42,965
Nihon Flush Co. Ltd.....	3,800	28,045
# Nihon House Holdings Co. Ltd.....	24,600	76,616
Nihon Kagaku Sangyo Co. Ltd.....	5,600	43,914
Nihon Kohden Corp.....	18,400	411,685

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	58,900	\$ 788,202
	16,300	84,209
	31,200	224,795
	7,600	26,319
	5,000	36,656
	600	11,128
*	3,600	18,164
	2,700	9,310
#	21,900	135,967
	10,500	51,237
	23,000	422,977
	50,300	579,282
	5,600	2,504,169
	1,000	25,766
	17,300	208,621
	6,100	35,921
	2,800	13,136
	4,800	61,102
	3,800	39,306
	2,900	89,103
	3,000	46,099
*	8,100	105,979
	900	12,575
	76,400	69,588
	1,800	9,112
	3,900	47,109
	16,800	34,508
	55,800	151,157
	13,300	181,261
	2,800	35,373
	31,400	625,170
	26,100	1,559,616
	6,000	22,150
	4,300	63,642
	57,900	869,339
	9,000	44,758
	40,900	344,293
#	3,100	48,091
	5,000	130,580
#	35,540	425,035
	8,500	64,975
	45,700	331,423
#	60,600	77,045
	7,600	154,293
	2,400	23,024
	900	6,449
	1,400	71,286
	24,400	411,449
	18,900	121,316
	700	23,939
	4,800	77,032
#*	23,800	69,423
	3,900	241,377
	9,000	352,270
	14,900	110,002
	9,000	284,535
	85,799	1,276,709
	6,400	248,813
	161,400	726,628

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Nippon Systemware Co. Ltd.....	3,100	\$ 57,035
Nippon Telegraph & Telephone Corp.....	56,600	1,616,797
Nippon Thompson Co. Ltd.....	24,600	98,648
Nippon Tungsten Co. Ltd.....	800	12,738
Nippon Yakin Kogyo Co. Ltd.....	7,790	131,314
Nippon Yusen KK.....	21,100	1,657,433
Nipro Corp.....	67,100	588,445
Nishikawa Rubber Co. Ltd.....	1,700	15,947
Nishimatsu Construction Co. Ltd.....	20,900	626,016
Nishimatsuya Chain Co. Ltd.....	9,500	117,278
Nishimoto Co. Ltd.....	2,300	68,556
Nishi-Nippon Financial Holdings, Inc.....	38,600	215,360
Nishi-Nippon Railroad Co. Ltd.....	11,700	258,205
Nishio Rent All Co. Ltd.....	12,200	263,798
Nissan Chemical Corp.....	17,300	884,603
Nissan Motor Co. Ltd.....	188,900	718,360
Nissan Shatai Co. Ltd.....	23,200	113,680
Nissan Tokyo Sales Holdings Co. Ltd.....	10,900	21,907
Nissei ASB Machine Co. Ltd.....	2,900	80,405
Nissei Plastic Industrial Co. Ltd.....	5,600	39,160
# Nissha Co. Ltd.....	15,200	178,953
Nisshin Group Holdings Co. Ltd.....	14,000	46,783
Nisshin Oillio Group Ltd.....	11,500	280,047
Nisshin Seifun Group, Inc.....	34,600	425,907
Nisshinbo Holdings, Inc.....	46,448	369,972
Nissin Corp.....	5,200	64,613
Nissin Electric Co. Ltd.....	17,100	196,488
Nissin Foods Holdings Co. Ltd.....	2,800	202,793
Nissin Sugar Co. Ltd.....	5,700	76,263
Nisso Corp.....	3,700	16,712
Nissui Pharmaceutical Co. Ltd.....	5,100	65,486
Nitori Holdings Co. Ltd.....	8,900	941,607
Nitta Corp.....	6,400	140,808
Nitta Gelatin, Inc.....	5,000	23,234
NITTAN Corp.....	12,900	26,591
Nittetsu Mining Co. Ltd.....	2,600	105,643
Nitto Boseki Co. Ltd.....	5,100	92,785
Nitto Denko Corp.....	20,000	1,287,905
Nitto Fuji Flour Milling Co. Ltd.....	1,000	34,347
Nitto Kogyo Corp.....	8,000	155,787
Nitto Kohki Co. Ltd.....	4,300	51,514
Nitto Seiko Co. Ltd.....	9,400	36,550
Nittoc Construction Co. Ltd.....	10,600	69,337
Nittoku Co. Ltd.....	1,400	27,892
NJS Co. Ltd.....	2,700	40,116
Noda Corp.....	5,100	49,625
Noevir Holdings Co. Ltd.....	5,300	235,409
NOF Corp.....	14,200	561,852
Nohmi Bosai Ltd.....	5,500	76,371
Nojima Corp.....	16,500	361,929
NOK Corp.....	28,500	255,917
Nomura Co. Ltd.....	3,500	23,230
Nomura Holdings, Inc.....	262,500	1,001,572
# Nomura Holdings, Inc., Sponsored ADR.....	17,229	65,987
Nomura Real Estate Holdings, Inc.....	30,300	735,059
Nomura Research Institute Ltd.....	12,309	369,815
Noritake Co. Ltd.....	4,200	134,421
Noritsu Koki Co. Ltd.....	9,100	162,998
Noritz Corp.....	12,400	138,893

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	109,900	\$ 189,087
	2,600	13,948
	4,400	129,470
	5,600	53,691
	5,100	153,539
	14,340	269,370
	85,300	477,688
*	151,100	280,477
	36,000	544,860
	4,000	52,627
#	4,800	108,339
	111,100	817,078
	1,900	64,818
	800	127,896
	19,799	283,965
	16,000	36,839
	12,600	165,082
	2,000	18,694
#	4,000	41,599
#	4,600	24,665
	1,300	7,450
	3,200	167,678
	8,600	103,377
#*	7,200	96,781
	5,900	86,823
	171,500	715,010
	14,700	68,884
	800	8,822
	3,600	106,830
	1,900	57,168
	24,200	241,516
	66,400	169,670
	39,700	229,374
	4,700	191,357
	11,007	111,630
	8,300	139,318
	8,099	318,222
	10,100	224,526
	3,400	45,399
	12,000	79,489
	87,500	1,872,689
	8,200	458,610
	11,700	328,991
	3,300	10,316
	6,700	71,414
	44,600	84,792
	16,900	737,266
	6,800	105,810
*	4,400	27,844
	3,600	51,083
	3,500	218,289
	1,300	26,447
	2,200	153,923
	204,400	207,783
	1,300	197,377
	55,500	104,775
	3,100	28,711
	136,700	2,436,243
	1,500	17,765

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	29,500	\$ 530,354
	3,800	71,406
	4,400	112,454
	6,000	61,589
	17,000	66,040
	29,800	408,993
	13,200	411,651
	17,500	625,152
	1,200	25,296
	40,600	365,226
#	3,700	15,455
*	800	33,233
	7,500	99,948
#	2,400	33,458
	20,900	161,297
#	7,000	130,779
#	3,200	58,508
	7,300	124,844
	5,200	163,012
	49,700	773,852
	388,700	3,209,160
	2,700	38,555
	9,400	174,255
#	10,400	20,865
*	26,700	375,181
	1,600	15,951
	12,400	190,682
	9,900	22,682
#	3,100	27,983
	2,000	14,678
	6,000	34,432
	127,900	702,998
	3,400	68,528
*	23,900	299,278
	24,500	507,194
#	5,100	56,431
	600	5,677
	4,300	36,869
	23,300	339,432
	10,200	389,842
	11,800	176,438
	1,200	25,294
	3,200	47,862
	6,800	83,351
	12,000	92,962
	3,400	116,820
#	37,100	114,323
	9,200	108,537
	29,600	154,063
	17,900	305,062
	12,202	187,615
	4,200	35,794
	1,600	19,516
	6,400	53,688
	16,400	77,484
	8,700	30,340
	2,300	23,540
	14,200	159,735
	4,000	45,986

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Raccoon Holdings, Inc.....	3,100	\$ 35,759
Raito Kogyo Co. Ltd.....	17,700	261,121
Raiznext Corp.....	13,300	122,348
Rakus Co. Ltd.....	19,000	268,794
Rakuten Group, Inc.....	65,800	326,206
Rasa Corp.....	4,400	32,151
Rasa Industries Ltd.....	4,400	63,134
Raysum Co. Ltd.....	7,100	70,375
Recruit Holdings Co. Ltd.....	88,300	3,300,039
Relia, Inc.....	11,000	91,751
Relo Group, Inc.....	27,800	461,618
* Renesas Electronics Corp.....	152,200	1,449,682
Rengo Co. Ltd.....	78,900	461,419
* RENOVA, Inc.....	8,800	166,384
Resona Holdings, Inc.....	296,750	1,153,243
Resorttrust, Inc.....	19,400	318,946
Restar Holdings Corp.....	7,300	106,874
Retail Partners Co. Ltd.....	8,300	75,934
Rheon Automatic Machinery Co. Ltd.....	6,000	58,648
Rhythm Co. Ltd.....	2,400	28,020
Riberesute Corp.....	4,400	25,156
Ricoh Co. Ltd.....	84,800	682,051
Ricoh Leasing Co. Ltd.....	6,700	180,047
Ride On Express Holdings Co. Ltd.....	2,800	27,465
#* Right On Co. Ltd.....	6,500	36,296
Riken Corp.....	3,700	66,175
Riken Keiki Co. Ltd.....	2,900	90,434
Riken Technos Corp.....	18,200	64,337
Riken Vitamin Co. Ltd.....	4,400	57,140
Rinnai Corp.....	8,900	676,653
Rion Co. Ltd.....	1,800	32,610
Riso Kagaku Corp.....	2,800	51,285
Riso Kyoiku Co. Ltd.....	38,100	89,261
Rock Field Co. Ltd.....	5,600	64,066
Rohm Co. Ltd.....	9,000	667,895
Rohto Pharmaceutical Co. Ltd.....	20,900	626,452
Rokko Butter Co. Ltd.....	5,300	57,730
Roland Corp.....	3,900	126,391
Roland DG Corp.....	3,900	98,938
Rorze Corp.....	4,300	276,676
Round One Corp.....	6,300	71,003
Ryobi Ltd.....	11,900	100,178
Ryoden Corp.....	6,400	78,737
Ryohin Keikaku Co. Ltd.....	81,700	810,935
Ryosan Co. Ltd.....	7,600	128,016
S Foods, Inc.....	6,900	158,550
S&B Foods, Inc.....	2,700	75,149
Sac's Bar Holdings, Inc.....	8,500	39,299
Sagami Rubber Industries Co. Ltd.....	3,000	17,822
Saibu Gas Holdings Co. Ltd.....	5,400	75,050
Sakai Chemical Industry Co. Ltd.....	5,400	78,986
Sakai Heavy Industries Ltd.....	1,400	31,463
Sakai Moving Service Co. Ltd.....	4,200	156,073
Sakata INX Corp.....	18,500	137,395
Sakura Internet, Inc.....	5,400	23,941
Sala Corp.....	25,600	139,635
SAMTY Co. Ltd.....	7,300	113,141
San Holdings, Inc.....	4,000	56,120
San ju San Financial Group, Inc.....	7,790	82,650

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	4,900	\$ 153,949
	26,600	214,103
	4,100	51,321
	12,000	144,570
	53,800	273,380
#*	10,400	19,379
	10,600	408,632
	18,200	226,797
	6,000	17,129
	1,400	28,311
	8,900	279,910
	1,000	30,251
	14,100	54,014
	9,400	45,715
	20,300	673,164
	12,800	67,133
	4,200	26,078
	2,300	14,272
	4,500	30,655
	2,900	33,626
	59,900	485,199
	54,300	586,583
	5,400	195,104
	4,000	166,130
	4,200	71,025
	2,400	12,257
*	4,800	31,571
	8,500	129,718
	12,000	91,166
	29,400	658,330
	4,100	13,889
	13,300	199,076
	5,200	43,901
#	4,900	40,798
	12,200	395,769
	2,800	27,329
	4,400	85,643
	32,300	655,284
	5,900	123,865
#	6,600	37,106
	5,700	412,505
	13,800	92,135
	17,700	311,701
	7,400	494,246
#	8,100	32,074
	7,500	128,800
	42,100	425,568
	3,700	45,953
	14,400	93,373
	17,800	110,946
	76,400	1,147,732
	11,400	251,643
	5,800	23,902
	800	11,212
	35,500	294,455
	8,000	122,196
	57,500	808,994
#	67,300	1,191,977
	9,000	117,619

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	9,100	\$ 28,296
	400	21,705
	58,000	401,475
	3,500	137,058
	89,900	140,027
	11,500	33,979
	4,000	16,326
	2,200	20,274
	15,500	308,743
	83,600	3,407,553
	202,100	401,053
	37,500	715,670
	38,100	306,667
#	3,500	131,751
	8,700	186,226
	1,300	98,481
	4,200	68,115
	6,000	112,345
	6,000	24,315
*	1,700	267,179
	14,500	295,169
	4,500	30,568
	12,700	80,923
	15,500	146,775
	36,200	213,857
	10,000	167,614
	15,800	562,147
	4,300	412,342
	3,500	584,662
	4,300	47,489
	96,200	545,323
	4,300	32,542
	2,900	41,348
	7,100	109,867
	2,700	75,329
	3,400	89,562
	20,200	2,587,503
	18,100	187,609
	1,000	22,347
	500	12,345
	10,200	262,687
	11,400	77,770
	20,300	162,443
	13,500	75,470
	2,000	24,232
	16,400	135,833
	2,200	63,818
	2,500	42,939
	3,500	179,520
	31,900	609,641
	8,200	337,292
	5,100	20,664
	99,700	603,326
	22,300	158,232
	2,600	115,036
*	2,300	5,752
	8,800	377,905
	2,200	65,367
	4,000	54,206

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	63,900	\$1,071,638
	6,200	118,008
	2,000	21,616
	2,500	28,319
	12,000	113,182
	10,500	76,578
#*	1,200	12,118
	3,200	88,164
	9,600	104,503
	5,800	73,521
	16,300	89,510
	4,400	31,587
	61,300	256,825
#*	60,800	725,437
#*	1,400	13,291
	800	394,269
	1,799	29,798
	20,600	495,217
#	5,400	108,459
	13,900	23,009
	8,400	36,282
	16,900	105,727
	144,800	1,674,214
	179,644	7,546,265
	3,200	99,334
	700	35,607
	21,200	594,107
	5,800	14,261
	63,440	964,071
	3,000	42,497
	17,500	112,355
	3,100	31,512
	46,600	2,079,814
	104,000	8,822,103
	9,300	794,127
	13,300	235,154
	1,600	10,100
#	2,550	17,416
	61,900	140,411
	3,600	37,817
	14,400	119,217
	1,800	14,014
	4,200	194,879
	5,500	121,481
#*	1,500	31,090
	1,800	21,146
	7,200	88,224
	29,200	513,112
	4,000	47,817
	13,000	168,459
	18,000	390,707
	6,800	104,334
	8,200	56,710
	4,300	81,528
	1,700	22,336
	2,500	73,420
#	5,900	102,707
	88,416	1,538,518
	600	39,317

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	9,800	\$ 442,116
	4,500	70,769
	71,300	997,681
	13,500	84,751
	1,600	20,803
#	15,700	25,527
	14,200	459,601
	352,100	1,383,728
	68,100	957,483
	52,700	412,718
	7,100	142,494
	116,500	1,298,834
	47,300	734,404
	34,600	791,643
	28,300	889,860
	73,020	248,177
	70,100	2,199,184
	40,600	1,333,679
	12,200	322,364
	1,100	22,570
	30,600	844,960
	10,600	49,342
	63,395	571,595
	4,700	105,698
	24,700	389,814
	18,200	152,573
	7,100	33,838
	20,300	476,181
	8,400	331,442
	4,300	46,115
	48,000	134,534
	16,870	466,269
	6,500	39,253
	19,700	645,753
	14,200	189,443
#*	3,900	19,927
	15,100	1,057,179
	2,800	20,825
	1,600	25,349
	90,400	310,007
	8,000	84,902
	9,500	217,826
	3,500	68,428
	63,400	717,564
	7,400	48,868
	6,280	73,122
	4,700	39,081
	12,300	109,523
	36,700	266,707
	6,700	153,411
	53,900	808,665
#	4,300	19,913
#	7,500	37,930
	5,600	138,613
	3,600	37,529
	36,800	1,174,170
	2,700	55,180
	1,400	19,689
	8,350	332,479

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Taiyo Holdings Co. Ltd.....	6,600	\$ 142,332
Taiyo Yuden Co. Ltd.....	22,200	788,989
Takachiho Koheki Co. Ltd.....	1,500	22,807
Takamatsu Construction Group Co. Ltd.....	4,400	70,338
Takamatsu Machinery Co. Ltd.....	1,100	5,289
Takamiya Co. Ltd.....	13,500	38,526
Takano Co. Ltd.....	5,000	30,951
Takaoka Toko Co. Ltd.....	4,200	61,061
Takara & Co. Ltd.....	2,400	36,219
Takara Bio, Inc.....	16,100	260,193
Takara Holdings, Inc.....	45,400	367,285
Takara Leben Co. Ltd.....	56,100	155,806
Takara Standard Co. Ltd.....	15,300	153,201
Takasago International Corp.....	5,100	98,924
Takasago Thermal Engineering Co. Ltd.....	8,200	104,297
Takashima & Co. Ltd.....	1,700	33,660
Takashimaya Co. Ltd.....	46,400	498,464
Takasho Co. Ltd.....	1,900	10,081
TAKEBISHI Corp.....	3,200	36,112
Takeda Pharmaceutical Co. Ltd.....	175,553	5,150,759
Takeda Pharmaceutical Co. Ltd., Sponsored ADR.....	3,700	54,057
Takemoto Yohki Co. Ltd.....	3,800	21,911
Takeuchi Manufacturing Co. Ltd.....	13,000	251,224
# Takihyo Co. Ltd.....	1,900	11,748
# Takisawa Machine Tool Co. Ltd.....	2,200	19,617
Takuma Co. Ltd.....	19,100	202,072
Tama Home Co. Ltd.....	8,900	165,539
Tamron Co. Ltd.....	4,200	90,782
# Tamura Corp.....	18,000	83,759
Tanabe Engineering Corp.....	1,500	10,165
# Tanseisha Co. Ltd.....	10,850	65,577
Tatsuta Electric Wire & Cable Co. Ltd.....	16,300	56,200
Tayca Corp.....	6,000	54,306
Tbk Co. Ltd.....	7,400	18,641
TBS Holdings, Inc.....	10,300	131,901
TDC Soft, Inc.....	4,200	36,901
TDK Corp.....	80,200	2,525,871
Tear Corp.....	3,400	11,112
TechMatrix Corp.....	14,000	194,908
Techno Ryowa Ltd.....	1,900	12,756
Techno Smart Corp.....	800	7,806
TechnoPro Holdings, Inc.....	31,500	732,020
Teijin Ltd.....	102,200	1,082,905
Teikoku Electric Manufacturing Co. Ltd.....	4,300	59,093
Teikoku Sen-I Co. Ltd.....	4,500	57,040
Teikoku Tsushin Kogyo Co. Ltd.....	3,200	35,665
Tekken Corp.....	5,200	71,156
Temairazu, Inc.....	700	27,279
Tenma Corp.....	6,100	106,687
Tenox Corp.....	1,200	7,931
Teraoka Seisakusho Co. Ltd.....	1,600	4,435
Terasaki Electric Co. Ltd.....	1,100	8,673
Terumo Corp.....	16,300	556,541
T-Gaia Corp.....	5,800	71,206
THK Co. Ltd.....	19,900	422,189
Tigers Polymer Corp.....	4,400	14,116
TIS, Inc.....	44,500	1,261,758
TKC Corp.....	5,000	131,379
Toa Corp.....	6,700	39,524

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Toa Corp.....	6,900	\$ 134,690
Toa Oil Co. Ltd.....	2,900	54,025
TOA ROAD Corp.....	2,300	102,845
Toagosei Co. Ltd.....	40,900	317,549
Toba, Inc.....	400	8,666
Tobishima Corp.....	12,310	98,357
Tobu Railway Co. Ltd.....	14,900	353,799
TOC Co. Ltd.....	17,900	106,870
Tocalo Co. Ltd.....	36,300	349,053
Tochigi Bank Ltd.....	50,000	112,292
Toda Corp.....	66,300	355,623
* Toda Kogyo Corp.....	1,600	29,090
Toei Animation Co. Ltd.....	700	58,028
Toei Co. Ltd.....	900	129,096
Toell Co. Ltd.....	1,900	13,112
Toenec Corp.....	3,700	103,835
Togami Electric Manufacturing Co. Ltd.....	999	13,251
Toho Bank Ltd.....	68,100	109,593
Toho Co. Ltd.....	3,000	119,132
Toho Co. Ltd.....	2,400	22,708
Toho Gas Co. Ltd.....	9,600	231,109
Toho Holdings Co. Ltd.....	20,200	309,339
# Toho Titanium Co. Ltd.....	11,900	200,548
Toho Zinc Co. Ltd.....	6,400	104,093
Tohoku Bank Ltd.....	4,300	31,322
Tohoku Electric Power Co., Inc.....	57,700	319,460
Tohoku Steel Co. Ltd.....	1,200	13,925
Tohokushinsha Film Corp.....	4,700	23,278
Tokai Carbon Co. Ltd.....	57,100	461,635
Tokai Corp.....	7,500	100,487
TOKAI Holdings Corp.....	56,900	379,491
Tokai Rika Co. Ltd.....	23,300	256,425
Tokai Tokyo Financial Holdings, Inc.....	87,600	248,086
Token Corp.....	2,200	146,925
Tokio Marine Holdings, Inc.....	28,400	1,662,534
Tokushu Tokai Paper Co. Ltd.....	3,700	88,119
Tokuyama Corp.....	27,977	378,231
Tokyo Century Corp.....	14,200	502,184
* Tokyo Electric Power Co. Holdings, Inc.....	154,700	608,801
Tokyo Electron Device Ltd.....	3,000	118,692
Tokyo Electron Ltd.....	10,000	3,441,934
Tokyo Energy & Systems, Inc.....	10,400	81,169
Tokyo Gas Co. Ltd.....	25,100	492,987
Tokyo Individualized Educational Institute, Inc.....	2,200	9,758
Tokyo Keiki, Inc.....	4,900	49,575
Tokyo Kiraboshi Financial Group, Inc.....	10,800	177,935
Tokyo Ohka Kogyo Co. Ltd.....	4,700	243,695
Tokyo Printing Ink Manufacturing Co. Ltd.....	500	8,689
# Tokyo Rakutenchi Co. Ltd.....	1,300	38,985
# Tokyo Rope Manufacturing Co. Ltd.....	1,300	9,191
Tokyo Sangyo Co. Ltd.....	7,700	41,140
Tokyo Seimitsu Co. Ltd.....	13,500	469,017
Tokyo Steel Manufacturing Co. Ltd.....	13,900	142,982
Tokyo Tatemono Co. Ltd.....	59,500	876,273
Tokyo Tekko Co. Ltd.....	4,000	37,329
Tokyo Theatres Co., Inc.....	3,400	31,078
Tokyotokeiba Co. Ltd.....	5,200	161,074
Tokyu Construction Co. Ltd.....	30,600	145,146
Tokyu Corp.....	32,800	402,180

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	190,000	\$ 1,029,600
* Tokyu Fudosan Holdings Corp.....	1,000	37,892
* Tokyu Recreation Co. Ltd.....	17,400	26,803
Toli Corp.....	3,000	22,748
Tomato Bank Ltd.....	1,300	52,873
Tomen Devices Corp.....	9,200	31,096
Tomoe Corp.....	3,200	58,065
Tomoe Engineering Co. Ltd.....	4,500	50,394
Tomoku Co. Ltd.....	66,600	157,616
TOMONY Holdings, Inc.....	38,521	426,891
Tomy Co. Ltd.....	2,400	65,206
Tonami Holdings Co. Ltd.....	33,800	477,721
Topcon Corp.....	34,520	587,373
Toppan, Inc.....	14,500	112,333
Topre Corp.....	6,000	59,825
Topy Industries Ltd.....	298,900	1,637,176
Toray Industries, Inc.....	1,400	28,816
Torex Semiconductor Ltd.....	23,600	458,444
Toridoll Holdings Corp.....	6,600	32,704
Torigoe Co. Ltd.....	5,200	128,759
Torii Pharmaceutical Co. Ltd.....	8,500	85,890
Torishima Pump Manufacturing Co. Ltd.....	11,100	106,601
Tosei Corp.....	16,600	673,421
Toshiba Corp.....	10,800	356,541
Toshiba TEC Corp.....	57,200	745,613
Tosoh Corp.....	1,300	33,727
Totech Corp.....	8,800	157,490
Totetsu Kogyo Co. Ltd.....	10,099	343,991
TOTO Ltd.....	1,400	24,217
# Totoku Electric Co. Ltd.....	4,100	35,562
Tottori Bank Ltd.....	500	24,273
Toukei Computer Co. Ltd.....	17,200	40,723
Tow Co. Ltd.....	14,000	55,214
# Towa Bank Ltd.....	7,000	95,380
# Towa Corp.....	16,200	308,214
Towa Pharmaceutical Co. Ltd.....	45,200	294,855
Toyo Construction Co. Ltd.....	9,100	83,871
Toyo Corp.....	3,000	20,505
Toyo Denki Seizo KK.....	12,100	60,017
* Toyo Engineering Corp.....	1,700	104,511
# Toyo Gosei Co. Ltd.....	14,300	208,421
Toyo Ink SC Holdings Co. Ltd.....	3,400	70,942
Toyo Kanetsu KK.....	10,200	22,568
# Toyo Logistics Co. Ltd.....	6,400	27,116
Toyo Machinery & Metal Co. Ltd.....	30,100	54,068
# Toyo Securities Co. Ltd.....	32,100	369,651
Toyo Seikan Group Holdings Ltd.....	15,400	654,313
Toyo Suisan Kaisha Ltd.....	4,900	111,523
Toyo Tanso Co. Ltd.....	49,400	663,941
Toyo Tire Corp.....	2,300	22,175
Toyo Wharf & Warehouse Co. Ltd.....	54,300	422,046
Toyobo Co. Ltd.....	16,700	263,546
Toyoda Gosei Co. Ltd.....	32,500	480,590
Toyota Boshoku Corp.....	7,400	450,582
Toyota Industries Corp.....	4,196	682,228
Toyota Motor Corp., Sponsored ADR.....	909,115	14,755,867
Toyota Motor Corp.....	42,000	1,433,436
Toyota Tsusho Corp.....	10,600	99,650
TPR Co. Ltd.....	4,960	12,293
Traders Holdings Co. Ltd.....		

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	5,200	\$ 287,392
	2,000	17,019
	12,152	142,297
	17,500	1,016,999
	3,400	57,905
	2,000	9,975
	12,400	176,469
	26,614	303,477
	27,900	69,975
	18,800	133,896
	12,200	290,378
	1,700	48,298
	12,200	112,263
*	9,500	23,608
	11,200	76,227
#	37,600	55,521
	11,000	258,091
	10,800	615,313
	7,600	116,742
	2,700	44,285
	1,500	15,320
	11,400	128,052
	2,700	39,799
	8,500	17,844
	16,100	273,153
	44,500	696,757
	1,500	31,438
	2,500	94,230
	700	21,500
	400	10,280
	8,900	336,081
	9,800	354,978
#	2,500	77,023
	2,700	68,666
	15,023	94,477
	22,700	183,888
#	5,100	63,791
#*	25,100	43,395
*	7,400	80,529
	8,600	19,369
	3,600	56,378
	38,400	530,924
	21,500	421,884
	8,400	163,585
*	2,200	19,110
#*	7,100	43,423
	3,500	78,595
	20,000	282,010
	5,600	115,405
	3,200	33,954
	5,400	112,368
	500	9,550
	6,000	63,080
	10,300	94,012
	11,820	114,725
*	1,700	13,762
	19,000	98,001
	47,400	172,752
	15,100	244,899

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	55,500	\$ 364,128
	5,600	101,232
	15,800	130,965
	5,700	94,924
#	1,400	12,213
	7,600	81,871
	4,800	26,686
	2,200	10,438
	2,700	51,764
	1,500	87,613
	17,200	384,160
	4,000	13,650
#	9,350	287,999
	14,500	532,595
	6,900	63,113
	4,700	69,941
	4,000	30,607
	3,200	28,159
	3,600	172,954
	3,600	36,288
	2,400	42,939
	2,600	28,543
	10,100	70,002
	2,400	28,701
	2,600	13,311
	1,400	13,144
	10,400	62,598
	2,800	19,007
	5,700	347,127
	3,300	52,117
	14,000	127,147
	4,000	35,160
	209,128	755,032
	1,100	11,373
	9,700	66,834
	77,100	436,453
	6,200	264,455
	72,000	1,390,833
	10,400	139,787
#	8,700	101,595
	11,800	101,257
	25,000	12,945
	9,600	23,915
	3,800	45,243
#	7,100	41,513
	49,700	869,700
#	5,400	11,404
	15,800	540,295
#	2,400	17,273
#	1,800	35,540
	35,300	426,196
	1,300	13,858
	14,200	107,365
	6,800	330,696
	5,500	42,482
	12,600	441,301
	6,700	47,440
#	3,400	17,732
	14,400	188,392

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Yodogawa Steel Works Ltd.....	8,700	\$ 156,071
Yokogawa Bridge Holdings Corp.....	11,600	167,640
Yokogawa Electric Corp.....	11,600	205,706
Yokohama Rubber Co. Ltd.	61,400	899,352
Yokorei Co. Ltd.....	18,200	124,138
Yokowo Co. Ltd.....	8,200	121,310
Yomeishu Seizo Co. Ltd.....	1,700	23,206
Yondenko Corp.....	3,400	46,736
Yondoshi Holdings, Inc.....	4,600	62,599
Yonex Co. Ltd.....	2,900	25,978
Yorozu Corp.....	5,700	37,985
Yoshinoya Holdings Co. Ltd.....	12,900	250,073
Yotai Refractories Co. Ltd.....	6,300	72,081
Yuasa Trading Co. Ltd.....	7,100	192,801
Yuken Kogyo Co. Ltd.....	1,100	14,980
Yukiguni Maitake Co. Ltd.....	6,100	43,707
Yurtec Corp.....	15,000	82,072
Yushiro Chemical Industry Co. Ltd.....	3,700	25,164
Z Holdings Corp.....	75,400	266,482
Zaoh Co. Ltd.....	2,500	36,715
Zenitaka Corp.....	1,000	24,650
Zenkoku Hoshu Co. Ltd.....	15,900	540,934
Zenrin Co. Ltd.....	12,400	86,237
Zensho Holdings Co. Ltd.....	21,377	565,957
Zeon Corp.....	37,000	375,705
# ZERIA Pharmaceutical Co. Ltd.....	2,900	47,709
ZIGExN Co. Ltd.....	14,100	36,234
ZOZO, Inc.....	23,100	498,999
Zuiko Corp.....	4,400	25,786
TOTAL JAPAN.....		507,307,886
MALAYSIA — (0.5%)		
# 7-Eleven Malaysia Holdings Bhd, Class B.....	134,004	46,618
Aeon Co. M Bhd.	145,400	46,768
# AEON Credit Service M Bhd.	49,149	158,703
AFFIN Bank Bhd.....	143,606	68,825
# Alliance Bank Malaysia Bhd.....	373,600	292,395
Allianz Malaysia Bhd.	20,500	58,975
AME Elite Consortium Bhd.....	24,500	9,145
AMMB Holdings Bhd.	421,600	369,917
* Ancom Nylex Bhd.	140,100	31,213
# Ann Joo Resources Bhd.....	54,500	13,866
# Astro Malaysia Holdings Bhd.....	149,400	30,061
Axiata Group Bhd.	277,490	178,948
Batu Kawan Bhd.....	10,900	56,861
#* Berjaya Assets Bhd.....	176,800	11,321
#* Berjaya Corp. Bhd.....	1,184,701	65,248
Berjaya Food Bhd.....	11,500	10,189
* Berjaya Land Bhd.....	333,000	15,729
#* Bermaz Auto Bhd.....	252,400	100,459
Beshom Holdings Bhd.....	74,042	24,819
BIMB Holdings Bhd.....	151,200	91,440
#* Boustead Holdings Bhd.....	233,200	40,707
# Boustead Plantations Bhd.....	196,420	36,021
British American Tobacco Malaysia Bhd.....	38,700	95,017
#* Bumi Armada Bhd.....	871,200	74,749
Bursa Malaysia Bhd.....	196,350	288,176
# Cahya Mata Sarawak Bhd.....	221,400	46,593
Carlsberg Brewery Malaysia Bhd, Class B.....	40,300	204,042

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
	88,300	\$ 25,279
	385,046	451,106
*	61,100	23,399
	111,300	12,891
#	48,500	12,982
	112,900	104,028
	125,400	28,151
	72,900	36,243
	267,300	218,286
	381,000	107,899
	73,700	51,681
#	163,312	55,817
	4,500	33,364
	443,900	63,431
#*	84,700	6,386
*	110,800	9,469
#*	528,900	46,432
	203,400	21,530
	173,400	58,432
#	55,700	37,154
	24,500	119,536
#	307,150	200,460
	266,950	21,329
	478,766	403,907
	64,000	47,056
	329,300	350,534
	356,100	234,126
	66,600	96,739
	206,750	24,904
#	172,866	48,346
*	48,900	43,201
	91,800	49,976
	38,800	65,908
	48,500	25,627
	218,400	134,504
#	36,100	184,287
*	64,400	64,379
	130,500	13,215
	32,900	12,660
	410,500	26,867
	455,000	92,265
	22,580	106,544
	40,078	175,624
	19,300	39,482
#*	339,200	46,610
	13,200	2,210
	36,800	52,914
	910,500	362,522
	324,025	209,356
	187,000	33,459
	236,300	213,994
	379,625	84,923
*	500,000	14,071
*	224,600	15,188
#*	570,179	35,954
#*	210,000	31,197
#*	26,200	7,406
	47,000	13,069
	38,300	7,713

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
	105,989	\$ 27,656
#	56,200	21,100
#*	1,052,620	27,291
#	20,200	13,023
	237,700	66,796
	463,600	90,695
	69,600	8,443
*	135,319	24,808
	40,511	199,534
	38,700	10,447
	399,300	9,446
	262,835	25,423
#	180,500	21,141
	222,900	44,881
#	42,500	46,103
#Ω	126,663	54,374
#	40,440	123,123
#	146,900	62,771
#	228,815	85,427
#	553,875	74,120
	364,600	54,525
	224,919	447,975
#	308,600	42,018
*	267,200	375,399
#	768,932	100,383
	35,400	17,375
	14,500	105,941
	666,920	51,798
	227,266	115,992
#	156,200	128,926
	57,700	41,500
	132,900	13,453
#	161,400	125,205
	147,200	238,718
#	100,700	28,081
#	182,774	41,047
	76,500	33,356
*	185,600	19,002
*	39,460	19,255
#	793,356	138,483
	4,900	148,375
	2,335	132
#	171,300	14,266
#	106,800	159,489
#	472,550	96,132
#*	104,500	6,234
	116,700	85,042
	2,400	14,231
	131,400	19,483
	146,300	22,037
	67,100	12,753
	94,200	8,376
#	39,200	45,455
	115,700	231,128
	29,500	148,606
	43,200	166,494
#	20,300	15,575
#*	91,600	12,438
	69,820	255,455

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
	291,100	\$ 318,573
	737,300	769,229
	168,925	201,125
*	92,569	8,220
#	33,000	12,310
*	71,400	17,066
	201,569	266,581
	40,400	34,663
*	2,931,800	26,533
	75,750	46,980
	303,600	234,121
*	17,500	13,216
	681,970	359,312
	174,336	170,836
	495,870	52,426
#	364,749	133,172
	440,579	74,851
	349,668	146,194
*	29,200	6,254
††	822,800	166
	412,654	154,966
#	116,690	39,664
#	307,665	56,380
#	145,111	110,577
#	86,480	74,609
#	68,666	14,505
#	73,400	16,275
	139,000	177,656
	135,900	252,259
#	59,400	32,602
	229,800	237,290
	1,367,200	296,756
*	206,616	45,044
	142,000	33,535
#	83,700	57,230
#	74,800	21,865
#*	574,400	40,114
#	112,400	73,610
#	81,100	54,982
#	17,100	54,976
#	292,082	109,651
	68,300	61,510
#*	1,107,073	21,249
	86,000	149,044
	566,100	128,749
#	364,227	35,681
#	53,700	14,619
	170,000	133,810
#	384,999	181,931
*	124,837	94,731
	1,268,650	162,651
#	249,587	40,987
TOTAL MALAYSIA		<u>18,090,898</u>
MEXICO — (0.7%)		
#*	5,854	4,735
	1,784,541	1,226,432
	245,078	324,719
*	251,622	490,889

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MEXICO — (Continued)		
	1,780,639	\$1,691,937
	28,021	530,438
	65,332	451,656
*	499,613	35,292
#Ω	206,877	485,390
	13,868	31,436
	113,747	213,372
*	2,131,083	856,176
	800	48,184
	52,300	315,870
	330,697	53,371
*	4,146	40,216
*	132,904	129,739
#	94,392	184,936
	35,062	157,496
#*††	42,400	200
	71,227	442,061
	267	16,549
	43,340	269,218
#	352,628	329,181
	298,389	240,930
	72,377	899,533
#	63,140	384,468
	133	17,960
	16,235	219,766
	477	89,585
	11,168	209,960
	245,459	868,748
	83,461	325,484
	125,047	379,947
#	8,985	527,570
	233,150	1,328,755
#*	382,687	707,160
	66,342	98,738
*	60,872	11,496
	7,630	11,337
	520,207	2,061,638
#	55,686	84,026
*	66,549	80,960
*	33,392	340,710
	37,996	297,129
	421,281	660,890
#*Ω	22,758	28,468
#*	142,020	27,170
	77,004	289,461
*	75,560	826,562
	45,293	457,318
#	320,289	472,919
#	254,370	451,703
	250,576	577,964
#*	307,440	44,339
*Ω	842,606	212,868
	298,134	348,070
	411,643	911,509
*	15,310	7,217
	50,685	56,191
	65,533	474,166
	5,373	22,667
#	54,504	229,561

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
MEXICO — (Continued)			
#	Regional SAB de CV.....	114,430	\$ 626,557
#*	Unifin Financiera SAB de CV.....	129,553	101,619
*	Vista Energy SAB de CV, ADR.....	3,177	27,894
*	Vitro SAB de CV, Class A.....	28,118	30,345
	Wal-Mart de Mexico SAB de CV.....	194,783	708,119
TOTAL MEXICO.....			<u>25,108,970</u>
NETHERLANDS — (2.1%)			
	Aalberts NV.....	40,115	1,719,165
Ω	ABN AMRO Bank NV.....	83,970	856,317
*Ω	Adyen NV.....	336	604,387
	Aegon NV.....	507,988	2,231,187
	Aegon NV.....	32,148	141,451
	Akzo Nobel NV.....	15,127	1,018,032
*Ω	Alfen Beheer BV.....	1,425	166,352
#	AMG Advanced Metallurgical Group NV.....	4,066	114,139
	Amsterdam Commodities NV.....	6,867	158,180
	APERAM SA.....	19,469	634,773
	Arcadis NV.....	30,386	1,123,541
	ArcelorMittal SA.....	71,851	1,772,847
	ArcelorMittal SA.....	44,628	1,097,403
	ASM International NV.....	3,034	931,959
	ASML Holding NV.....	4,870	2,799,071
	ASML Holding NV.....	20,610	11,839,208
	ASR Nederland NV.....	49,610	2,073,570
Ω	B&S Group Sarl.....	3,754	19,589
*Ω	Basic-Fit NV.....	9,472	384,162
	BE Semiconductor Industries NV.....	34,016	1,826,038
#	Beter Bed Holding NV.....	7,231	29,234
	Boskalis Westminster.....	32,105	1,053,446
	Brunel International NV.....	5,294	59,967
	Coca-Cola Europacific Partners PLC.....	33,278	1,806,791
	Corbion NV.....	16,974	591,552
Ω	Flow Traders.....	12,372	268,860
#	ForFarmers NV.....	13,915	42,953
*	Fugro NV.....	25,149	299,331
	Heijmans NV.....	13,606	162,904
#	Heineken NV.....	15,108	1,489,449
*	Hunter Douglas NV.....	1,351	241,444
	IMCD NV.....	10,097	1,617,023
#	ING Groep NV, Sponsored ADR.....	6,500	63,245
	ING Groep NV.....	196,229	1,906,134
*Ω	Intertrust NV.....	28,250	557,936
	JDE Peet's NV.....	11,413	331,004
	Kendrion NV.....	7,605	119,778
	Koninklijke Ahold Delhaize NV, Sponsored ADR.....	476	13,145
	Koninklijke Ahold Delhaize NV.....	281,251	7,745,286
*	Koninklijke BAM Groep NV.....	128,215	312,629
	Koninklijke DSM NV.....	14,609	2,339,618
#	Koninklijke KPN NV.....	859,153	2,834,337
	Koninklijke Philips NV.....	49,636	1,027,279
	Koninklijke Philips NV.....	26,905	558,010
	Koninklijke Vopak NV.....	28,028	650,503
*Ω	Lucas Bols NV.....	3,091	32,546
	Nedap NV.....	2,486	147,065
	NN Group NV.....	44,713	2,098,041
	OCI NV.....	24,350	845,350
	Ordina NV.....	39,907	202,240
#	PostNL NV.....	153,121	402,754

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)		
	22,390	\$ 1,462,377
	31,796	1,607,065
	58,977	823,125
#	4,117	51,979
Ω	62,789	2,039,263
*	9,932	196,689
	18,479	758,580
#*	29,599	267,564
	32,461	734,803
	7,042	161,257
	48,818	5,301,745
TOTAL NETHERLANDS.....		<u>74,765,672</u>
NEW ZEALAND — (0.3%)		
#*	68,654	215,725
*	755,865	291,052
	112,660	106,332
*	50,073	235,127
*	73,105	55,794
	208,812	1,050,932
	21,680	104,587
	19,494	484,395
	26,380	352,770
	154,741	503,483
	17,724	33,746
	48,255	313,438
	104,553	189,601
#*	12,157	10,948
	20,188	66,073
	244,123	319,469
	82,059	433,290
#	56,506	59,077
	197,467	135,790
	20,651	1,003,168
	10,678	40,565
	34,314	131,248
	57,234	179,614
	14,348	27,132
*	10,005	1,293
	54,459	39,636
	106,346	80,473
	117,256	69,560
#*	26,446	12,973
	9,986	28,252
	49,735	218,518
*	122,745	100,037
*	27,401	25,370
	8,398	50,872
	30,588	178,915
*	20,591	53,775
	41,528	112,956
*	3,631	8,454
	53,156	188,051
*	50,905	73,899
	287,887	502,858
	169,434	544,828
	32,029	26,729
	101,569	684,702
*	25,571	51,594

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NEW ZEALAND — (Continued)		
* Tourism Holdings Ltd.....	45,253	\$ 69,986
TOWER Ltd.....	80,898	31,787
Turners Automotive Group Ltd.....	21,827	50,600
Vector Ltd.....	21,306	62,359
* Vista Group International Ltd.....	32,932	37,958
Warehouse Group Ltd.....	33,171	67,904
TOTAL NEW ZEALAND.....		<u>9,717,695</u>
NORWAY — (0.7%)		
2020 Bulkers Ltd.....	1,776	20,859
ABG Sundal Collier Holding ASA.....	238,000	145,059
* Adevinta ASA.....	13,817	105,069
AF Gruppen ASA.....	7,537	134,265
* Akastor ASA.....	63,364	57,741
# Aker ASA, Class A.....	492	38,209
# Aker BP ASA.....	9,909	344,302
# Aker BP ASA.....	11,541	398,710
Aker Solutions ASA.....	91,324	283,069
American Shipping Co. ASA.....	18,446	75,844
* ArcticZymes Technologies ASA.....	2,851	24,561
* Asetek AS.....	4,587	8,784
Atea ASA.....	33,779	412,450
Austevoll Seafood ASA.....	32,829	404,414
#* Axactor ASA.....	73,469	54,399
B2Holding ASA.....	75,199	71,999
Bakkafrost P/F.....	2,710	188,930
Belships ASA.....	25,453	48,759
Bonheur ASA.....	7,118	285,030
* Borr Drilling Ltd.....	6,454	24,783
Borregaard ASA.....	33,760	606,017
Bouvet ASA.....	13,340	88,710
* BW Energy Ltd.....	29,040	82,741
Ω BW LPG Ltd.....	35,590	292,750
BW Offshore Ltd.....	55,857	157,221
* Carasent ASA.....	3,685	8,822
*Ω Crayon Group Holding ASA.....	9,769	156,609
DNB Bank ASA.....	62,118	1,225,325
DNO ASA.....	251,133	361,338
Ω Elkem ASA.....	67,231	275,470
Ω Elmera Group ASA.....	15,980	35,103
Ω Entra ASA.....	1,329	18,716
Equinor ASA.....	141,818	5,460,544
Ω Europris ASA.....	64,160	379,371
FLEX LNG Ltd.....	14,271	452,578
#* Frontline Ltd.....	34,372	327,403
* Gaming Innovation Group, Inc.....	18,285	31,071
Gjensidige Forsikring ASA.....	5,341	111,711
Golden Ocean Group Ltd.....	27,203	300,351
Grieg Seafood ASA.....	12,391	190,267
Hafnia Ltd.....	11,002	39,143
* Hexagon Composites ASA.....	25,918	87,040
Hunter Group ASA.....	70,446	25,659
Ω Kid ASA.....	7,283	72,242
Kitron ASA.....	5,600	12,102
Ω Klaveness Combination Carriers ASA.....	3,146	20,463
* Komplet Bank ASA.....	9,331	6,036
* Kongsberg Automotive ASA.....	129,804	37,421
Kongsberg Gruppen ASA.....	4,844	178,495
Leroy Seafood Group ASA.....	30,593	240,330

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
* LINK Mobility Group Holding ASA.....	11,829	\$ 15,516
Medistim ASA.....	868	26,595
* Meltwater NV.....	13,744	17,858
Mowi ASA.....	24,033	554,564
MPC Container Ships ASA.....	85,975	209,676
Ω Multiconsult ASA.....	1,407	19,356
* Nekkar ASA.....	11,188	9,147
#* NEL ASA.....	84,582	145,913
* Nordic Semiconductor ASA.....	7,069	124,227
Norsk Hydro ASA.....	179,350	1,215,138
*Ω Norske Skog ASA.....	10,497	76,974
#* Norway Royal Salmon ASA.....	3,074	79,125
* Norwegian Energy Co. ASA.....	5,114	249,992
* NRC Group ASA.....	6,688	13,408
* Odfjell Drilling Ltd.....	40,392	96,927
* Odfjell Technology Ltd.....	6,732	15,858
OKEA ASA.....	4,498	18,923
Ω Okeanis Eco Tankers Corp.....	2,428	30,975
Olav Thon Eiendomsselskap ASA.....	4,209	76,253
Orkla ASA.....	54,760	472,703
* Otello Corp. ASA.....	179	547
Pareto Bank ASA.....	9,659	52,893
* Pexip Holding ASA.....	8,642	13,397
#* PGS ASA.....	184,624	127,017
* PhotoCure ASA.....	1,570	16,559
Protector Forsikring ASA.....	18,993	223,752
* REC Silicon ASA.....	15,060	28,429
Salmar ASA.....	1,103	79,006
Sandnes Sparebank.....	1,120	10,326
* SATS ASA.....	9,729	14,009
Ω Scatec ASA.....	24,416	291,550
Schibsted ASA, Class A.....	5,474	102,886
Schibsted ASA, Class B.....	7,693	138,386
* Self Storage Group ASA.....	9,805	29,335
Selvaag Bolig ASA.....	14,564	61,855
*Ω Shelf Drilling Ltd.....	20,931	27,394
SpareBank 1 Helgeland.....	832	10,265
Sparebank 1 Oestlandet.....	6,883	85,039
SpareBank 1 Sorost-Norge.....	5,889	32,567
SpareBank 1 SR-Bank ASA.....	38,094	450,437
Sparebanken More.....	4,750	35,868
Stolt-Nielsen Ltd.....	13,146	280,117
Storebrand ASA.....	104,284	877,137
Subsea 7 SA.....	61,075	550,443
Telenor ASA.....	44,916	545,467
TGS ASA.....	40,861	606,511
TOMRA Systems ASA.....	33,378	781,366
Treasure ASA.....	17,251	29,417
Veidekke ASA.....	38,542	398,497
* Volue ASA.....	2,696	6,861
Wallenius Wilhelmsen ASA.....	55,587	372,638
Wilh Wilhelmsen Holding ASA, Class A.....	5,538	137,935
Ω XXL ASA.....	48,138	32,940
Yara International ASA.....	20,382	868,627
TOTAL NORWAY.....		<u>25,196,886</u>
PERU — (0.0%)		
* Aenza SAA, Sponsored ADR.....	5,120	5,530
Cementos Pacasmayo SAA, ADR.....	3,792	19,111

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
PERU — (Continued)		
# Cia de Minas Buenaventura SAA, ADR.....	1,300	\$ 7,072
Credicorp Ltd.....	2,101	271,869
†† Fossal SAA, ADR.....	18	28
TOTAL PERU.....		<u>303,610</u>
PHILIPPINES — (0.2%)		
8990 Holdings, Inc.....	177,800	29,998
Aboitiz Equity Ventures, Inc.....	177,420	183,598
Aboitiz Power Corp.....	87,300	51,740
AC Energy Corp.....	285,293	43,384
AllHome Corp.....	214,100	18,781
Alliance Global Group, Inc.....	1,505,100	270,177
* Apex Mining Co., Inc.....	1,093,000	29,368
* Atlas Consolidated Mining & Development Corp.....	152,800	12,594
Ayala Corp.....	12,195	137,345
Ayala Land, Inc.....	403,700	185,272
* AyalaLand Logistics Holdings Corp.....	457,000	25,740
Bank of the Philippine Islands.....	239,806	404,768
BDO Unibank, Inc.....	304,233	660,400
* Belle Corp.....	1,052,000	22,901
* Bloomberry Resorts Corp.....	1,384,500	152,074
* Cebu Air, Inc.....	73,210	57,032
*Ω CEMEX Holdings Philippines, Inc.....	1,515,195	19,550
Century Pacific Food, Inc.....	312,700	133,279
China Banking Corp.....	339,992	166,841
* Converge Information & Communications Technology Solutions, Inc.....	187,300	64,713
Cosco Capital, Inc.....	809,000	63,095
D&L Industries, Inc.....	665,000	86,058
DMCI Holdings, Inc.....	1,428,200	246,293
DoubleDragon Corp.....	406,000	56,796
Eagle Cement Corp.....	82,700	19,517
East West Banking Corp.....	277,950	34,280
* EEI Corp.....	156,000	9,623
Emperador, Inc.....	330,100	113,021
Filinvest Development Corp.....	18,400	2,354
Filinvest Land, Inc.....	3,204,000	51,166
First Gen Corp.....	74,600	23,324
First Philippine Holdings Corp.....	115,830	135,530
Ginebra San Miguel, Inc.....	18,440	32,464
Global Ferronickel Holdings, Inc.....	452,574	18,722
* Global-Estate Resorts, Inc.....	897,000	13,826
Globe Telecom, Inc.....	4,565	170,803
GT Capital Holdings, Inc.....	26,928	221,661
Holcim Philippines, Inc.....	73,200	5,982
* Integrated Micro-Electronics, Inc.....	251,445	31,484
International Container Terminal Services, Inc.....	42,990	151,452
JG Summit Holdings, Inc.....	182,166	170,164
Jollibee Foods Corp.....	55,440	202,426
LT Group, Inc.....	545,100	87,076
Manila Electric Co.....	16,880	104,188
Manila Water Co., Inc.....	335,200	93,187
* Max's Group, Inc.....	48,700	4,101
* Megawide Construction Corp.....	298,100	23,787
Megaworld Corp.....	1,742,600	71,519
Metro Pacific Investments Corp.....	2,183,500	146,207
Metropolitan Bank & Trust Co.....	283,216	249,817
Nickel Asia Corp.....	1,306,480	129,837
* Petron Corp.....	1,056,700	55,021
* Philcomsat Holdings Corp.....	23,890	138

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
PHILIPPINES — (Continued)		
Philex Mining Corp.....	319,400	\$ 18,848
* Philippine National Bank.....	152,272	49,462
* Phoenix Petroleum Philippines, Inc.....	107,200	18,958
* Pilipinas Shell Petroleum Corp.....	124,530	40,265
PLDT, Inc., Sponsored ADR.....	839	25,699
PLDT, Inc.....	8,350	251,965
Premium Leisure Corp.....	2,062,000	15,355
Puregold Price Club, Inc.....	328,200	179,845
Rizal Commercial Banking Corp.....	104,115	37,561
Robinsons Land Corp.....	802,338	247,675
Robinsons Retail Holdings, Inc.....	94,480	95,041
San Miguel Corp.....	134,310	257,080
San Miguel Food & Beverage, Inc.....	60,520	48,271
Security Bank Corp.....	105,320	173,132
Semirara Mining & Power Corp.....	230,380	173,596
Shakey's Pizza Asia Ventures, Inc.....	84,300	10,928
SM Investments Corp.....	3,865	54,424
SM Prime Holdings, Inc.....	203,700	135,374
Union Bank of the Philippines.....	55,714	81,626
Universal Robina Corp.....	157,810	317,796
Vista Land & Lifescapes, Inc.....	1,914,900	68,522
Vistamalls, Inc.....	88,000	5,311
Wilcon Depot, Inc.....	300,200	150,698
TOTAL PHILIPPINES.....		<u>7,951,906</u>
POLAND — (0.2%)		
* 11 bit studios SA.....	90	9,351
* Alior Bank SA.....	34,611	187,398
*Ω Allegro.eu SA.....	3,384	18,405
Alumetal SA.....	1,574	23,430
Amica SA.....	3,151	48,048
* AmRest Holdings SE.....	11,544	46,670
Asseco Poland SA.....	11,611	180,921
Auto Partner SA.....	12,524	32,850
Bank Handlowy w Warszawie SA.....	6,622	84,061
* Bank Millennium SA.....	166,877	133,292
* Bank Ochrony Srodowiska SA.....	20,762	34,375
Bank Polska Kasa Opieki SA.....	17,345	274,712
Boryszew SA.....	29,053	31,100
Budimex SA.....	3,676	200,796
* CCC SA.....	3,718	35,045
CD Projekt SA.....	3,031	59,605
Ciech SA.....	16,074	137,588
Cognor Holding SA.....	31,623	29,295
ComArch SA.....	224	8,757
Creepy Jar SA.....	71	9,434
Cyfrowy Polsat SA.....	71,291	307,283
Develia SA.....	98,398	51,252
*Ω Dino Polska SA.....	2,811	219,791
Dom Development SA.....	2,243	40,965
* Enea SA.....	84,077	171,679
Eurocash SA.....	34,593	85,632
Fabryki Mebli Forte SA.....	3,906	24,507
* Famur SA.....	76,765	52,879
* Globe Trade Centre SA.....	30,781	42,899
* Grupa Azoty SA.....	16,685	155,329
Grupa Kety SA.....	2,789	331,353
Grupa Lotos SA.....	31,026	543,231
ING Bank Slaski SA.....	1,981	74,244

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)		
	2,411	\$ 213,701
* Inter Cars SA.....	16,946	184,717
* Jastrzebska Spolka Weglowa SA.....	23,478	131,714
Kernel Holding SA.....	14,530	364,234
KGHM Polska Miedz SA.....	5,712	327,103
KRUK SA.....	3,677	78,787
LiveChat Software SA.....	106	227,100
LPP SA.....	4,699	54,775
Lubelski Wegiel Bogdanka SA.....	3,441	164,600
* mBank SA.....	9,481	6,675
Mirbud SA.....	592	35,494
Mo-BRUK SA.....	492	81,792
Neuca SA.....	102,086	132,473
Orange Polska SA.....	226,577	506,564
* PGE Polska Grupa Energetyczna SA.....	10,554	30,033
* PKP Cargo SA.....	126	8,544
PlayWay SA.....	38,961	26,166
* Polimex-Mostostal SA.....	75,904	1,239,886
* Polski Koncern Naftowy Orlen SA.....	95,924	143,339
* Polskie Gornictwo Naftowe i Gazownictwo SA.....	18,853	106,698
* Powszechna Kasa Oszczednosci Bank Polski SA.....	23,877	156,414
Powszechny Zaklad Ubezpieczen SA.....	1,795	91,146
Santander Bank Polska SA.....	30,531	18,739
Stalexport Autostrady SA.....	443,270	312,866
* Tauron Polska Energia SA.....	2,794	15,831
Tim SA.....	37,269	31,770
VRG SA.....	7,044	53,728
Warsaw Stock Exchange.....	12	1,221
* Wawel SA.....	783	16,705
Wirtualna Polska Holding SA.....	9,256	42,662
* X-Trade Brokers Dom Maklerski SA.....		
Ω TOTAL POLAND.....		<u>8,491,654</u>
PORTUGAL — (0.2%)		
	29,560	174,418
Altri SGPS SA.....	1,495,316	221,888
Banco Comercial Portugues SA, Class R.....	1,372	14,600
Corticeira Amorim SGPS SA.....	40,367	138,052
CTT-Correios de Portugal SA.....	135,196	683,943
EDP - Energias de Portugal SA.....	28,320	736,583
# EDP Renovaveis SA.....	145,734	1,538,307
* Galp Energia SGPS SA.....	7,124	64,340
Greenvolt-Energias Renovaveis SA.....	5,904	35,652
Ibersol SGPS SA.....	35,737	827,202
Jeronimo Martins SGPS SA.....	35,247	44,277
# Mota-Engil SGPS SA.....	82,228	339,349
Navigator Co. SA.....	121,646	459,514
# NOS SGPS SA.....	119,544	9,191
#* Pharol SGPS SA.....	100,326	283,640
REN - Redes Energeticas Nacionais SGPS SA.....	401,337	456,630
Sonae SGPS SA.....		
TOTAL PORTUGAL.....		<u>6,027,586</u>
QATAR — (0.3%)		
	664,922	213,334
Aamal Co.....	44,416	40,029
Al Khaleej Takaful Group QSC.....	27,177	133,404
Al Meera Consumer Goods Co. QSC.....	86,003	21,004
* Aljjarah Holding Co. QPSC.....	337,030	161,376
Baladna.....	664,281	658,501
Barwa Real Estate Co.....		

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
QATAR — (Continued)		
	111,234	\$ 224,110
* Commercial Bank PSQC		
* Dlala Brokerage & Investments Holding Co. QSC.....	28,919	12,292
Doha Bank QPSC.....	521,103	358,949
Doha Insurance Co. QSC.....	92,281	55,550
* Gulf International Services QSC.....	317,292	174,634
Gulf Warehousing Co.....	106,906	128,864
Industries Qatar QSC.....	72,411	340,926
* Investment Holding Group.....	122,263	65,586
Mannai Corp. QSC.....	76,812	205,845
Masraf Al Rayan QSC.....	238,445	288,657
* Mazaya Real Estate Development QPSC.....	193,314	44,501
Medicare Group.....	37,835	71,457
Mesaieed Petrochemical Holding Co.....	382,998	287,988
Ooredoo QPSC.....	238,943	612,970
Qatar Aluminum Manufacturing Co.....	519,316	244,645
Qatar Electricity & Water Co. QSC.....	54,422	277,119
* Qatar First Bank.....	215,824	68,842
Qatar Fuel QSC.....	96,366	472,695
Qatar Gas Transport Co. Ltd.....	782,032	880,704
Qatar Industrial Manufacturing Co. QSC.....	43,068	43,885
Qatar Insurance Co. SAQ.....	190,828	123,398
Qatar International Islamic Bank QSC.....	96,423	314,520
Qatar Islamic Bank SAQ.....	64,932	459,369
Qatar Islamic Insurance Group.....	22,820	52,642
Qatar National Bank QPSC.....	230,641	1,277,508
Qatar National Cement Co. QSC.....	99,220	132,891
Qatar Navigation QSC.....	186,066	545,268
* Salam International Investment Ltd. QSC.....	389,044	92,476
United Development Co. QSC.....	728,383	304,634
Vodafone Qatar QSC.....	732,352	336,099
* Widam Food Co.....	34,820	27,005
TOTAL QATAR.....		<u>9,753,677</u>
RUSSIA — (0.0%)		
*†† Etalon Group PLC,GDR.....	52,815	0
*†† Gazprom PJSC,Sponsored ADR.....	161,061	0
*†† Globaltrans Investment PLC,GDR.....	20,741	0
*†† Lukoil PJSC,Sponsored ADR.....	14,179	0
*†† Magnitogorsk Iron & Steel Works PJSC,GDR.....	28,061	0
*†† Mechel PJSC, Sponsored ADR.....	6,898	0
*†† MMC Norilsk Nickel PJSC,ADR.....	24,954	0
*†† Mobile TeleSystems PJSC, ADR.....	50,988	0
*†† Novatek PJSC, GDR.....	272	0
*†† Novolipetsk Steel PJSC,GDR.....	8,401	0
*†† PhosAgro PJSC.....	135	0
*†† PhosAgro PJSC,GDR.....	21,074	0
*†† Polyus PJSC,GDR.....	2,588	0
*†† QIWI PLC, Sponsored ADR.....	2,506	0
*†† Ros Agro PLC,GDR.....	4,872	0
*†† Rosneft Oil Co. PJSC, GDR.....	19,260	0
*†† Rostelecom PJSC,Sponsored ADR.....	13,665	0
*†† RusHydro PJSC,ADR.....	194,709	0
*†† Sberbank of Russia PJSC,Sponsored ADR.....	65,441	0
*†† Severstal PAO,GDR.....	20,792	0
*†† Tatneft PJSC,Sponsored ADR.....	18,789	0
*†† VK Co. Ltd.,GDR.....	9,538	0
*†† VTB Bank PJSC,GDR.....	330,257	0
*†† X5 Retail Group NV,GDR.....	17,245	0

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (1.0%)		
* Abdul Mohsen Al-Hokair Tourism and Development Co.....	2,301	\$ 6,523
Abdullah Al Othaim Markets Co.....	10,556	328,324
Abdullah Saad Mohammed Abo Moati Stationaries Co.....	1,037	8,213
Advanced Petrochemical Co.....	27,486	360,462
* Al Alamiya for Cooperative Insurance Co.....	3,174	16,173
Al Babtain Power & Telecommunication Co.....	9,527	59,782
* Al Etihad Cooperative Insurance Co.....	6,971	26,081
* Al Gassim Investment Holding Co.....	1,726	9,438
Al Hammadi Co. for Development & Investment.....	11,852	135,312
* Al Hassan Ghazi Ibrahim Shaker Co.....	3,154	15,458
* Al Jouf Agricultural Development Co.....	1,033	13,281
* Al Jouf Cement Co.....	38,846	108,508
* Al Kathiri Holding Co.....	590	7,364
* Al Khaleej Training & Education Co.....	12,560	52,115
Al Moammar Information Systems Co.....	2,731	68,081
Al Rajhi Bank.....	109,472	2,637,741
Al Rajhi Co. for Co-operative Insurance.....	4,887	99,759
* Al Sagr Cooperative Insurance Co.....	4,930	12,850
Al Yamamah Steel Industries Co.....	5,821	56,274
* AlAbdullatif Industrial Investment Co.....	16,986	87,682
Alandalus Property Co.....	7,628	33,089
Alaseel Co.....	3,451	32,522
Aldrees Petroleum & Transport Services Co.....	10,265	198,031
Alinma Bank.....	145,602	1,485,471
* AlJazira Takaful Ta'awuni Co.....	10,697	46,158
* Allianz Saudi Fransi Cooperative Insurance Co.....	12,968	47,210
Almarai Co. JSC.....	24,478	341,437
Alujain Corp.....	7,147	120,174
Arab National Bank.....	56,365	466,166
Arabian Cement Co.....	20,253	206,624
* Arabian Shield Cooperative Insurance Co.....	15,425	70,525
Arriyadh Development Co.....	14,533	89,507
Astra Industrial Group.....	19,390	227,486
Ataa Educational Co.....	2,899	44,505
Baazeem Trading Co.....	749	13,341
* Bank AlBilad.....	105,078	1,391,722
Bank Al-Jazira.....	114,358	805,771
Banque Saudi Fransi.....	41,339	566,673
* Basic Chemical Industries Ltd.....	3,936	41,323
Bawan Co.....	13,739	129,047
Bupa Arabia for Cooperative Insurance Co.....	9,927	426,280
Buruj Cooperative Insurance Co.....	4,569	23,431
* Chubb Arabia Cooperative Insurance Co.....	2,880	14,162
City Cement Co.....	27,332	168,654
* Co. for Cooperative Insurance.....	11,806	197,956
Dallah Healthcare Co.....	5,864	193,000
* Dar Al Arkan Real Estate Development Co.....	272,987	921,987
Dr Sulaiman Al Habib Medical Services Group Co.....	2,776	152,311
* Dur Hospitality Co.....	12,904	80,870
Eastern Province Cement Co.....	17,399	203,686
Electrical Industries Co.....	8,872	58,295
* Emaar Economic City.....	140,611	381,157
Etihad Etisalat Co.....	121,849	1,230,324
* Fawaz Abdulaziz Al Hokair & Co.....	9,280	44,908
Fitaihi Holding Group.....	5,315	46,412
* Gulf General Cooperative Insurance Co.....	8,457	20,013
Gulf Insurance Group.....	5,510	36,238
Hail Cement Co.....	19,115	68,340
Halwani Brothers Co.....	3,363	62,292

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
* Herfy Food Services Co.....	8,064	\$ 96,007
Jarir Marketing Co.....	9,484	413,235
* Jazan Energy & Development Co.....	15,465	66,744
L'Azurde Co. for Jewelry.....	8,596	34,623
Leejam Sports Co. JSC.....	6,450	193,844
Maharah Human Resources Co.....	3,770	64,961
* Malath Cooperative Insurance Co.....	3,784	15,498
* Mediterranean & Gulf Insurance & Reinsurance Co.....	12,640	38,293
* Methanol Chemicals Co.....	14,860	147,571
* Middle East Healthcare Co.....	5,516	51,418
Middle East Paper Co.....	12,182	205,104
* Middle East Specialized Cables Co.....	5,082	18,092
* Mobile Telecommunications Co. Saudi Arabia.....	190,232	597,891
Mouwasat Medical Services Co.....	5,746	378,340
Najran Cement Co.....	45,836	184,475
* Nama Chemicals Co.....	4,594	52,722
* National Agriculture Development Co.....	17,828	144,432
National Co. for Glass Industries.....	7,092	68,067
National Co. for Learning & Education.....	1,295	19,956
National Gas & Industrialization Co.....	7,898	92,171
National Gypsum.....	1,778	12,677
* National Industrialization Co.....	116,236	515,642
National Medical Care Co.....	6,637	103,906
Northern Region Cement Co.....	48,534	152,393
Qassim Cement Co.....	12,442	260,712
* Rabigh Refining & Petrochemical Co.....	61,900	307,512
Riyad Bank.....	115,000	1,119,806
SABIC Agri-Nutrients Co.....	11,848	422,806
Sahara International Petrochemical Co.....	109,370	1,395,888
* Salama Cooperative Insurance Co.....	3,107	10,287
* Saudi Arabian Cooperative Insurance Co.....	4,670	20,029
* Saudi Arabian Mining Co.....	57,690	877,230
Saudi Automotive Services Co.....	10,217	97,036
Saudi Basic Industries Corp.....	38,584	1,028,006
Saudi British Bank.....	77,212	869,230
Saudi Cement Co.....	23,641	338,660
Saudi Ceramic Co.....	11,576	112,507
Saudi Chemical Co. Holding.....	23,865	188,998
* Saudi Co. For Hardware CJSC.....	6,054	56,958
Saudi Electricity Co.....	37,749	249,817
* Saudi Ground Services Co.....	3,512	26,341
Saudi Industrial Investment Group.....	88,366	659,682
Saudi Industrial Services Co.....	14,458	79,087
Saudi Investment Bank.....	92,062	516,056
* Saudi Kayan Petrochemical Co.....	240,200	976,331
* Saudi Marketing Co.....	6,069	34,514
Saudi National Bank.....	155,577	2,920,451
* Saudi Paper Manufacturing Co.....	892	10,852
Saudi Pharmaceutical Industries & Medical Appliances Corp.....	6,903	51,514
* Saudi Printing & Packaging Co.....	11,187	48,591
* Saudi Public Transport Co.....	13,524	59,292
* Saudi Real Estate Co.....	27,748	100,719
* Saudi Reinsurance Co.....	16,594	72,133
* Saudi Research & Media Group.....	9,079	469,594
Saudi Telecom Co.....	33,382	897,595
Saudia Dairy & Foodstuff Co.....	4,192	174,341
Savola Group.....	69,033	614,091
* Seera Group Holding.....	71,283	315,222
* Sinad Holding Co.....	35,189	141,035

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
Southern Province Cement Co.....	18,767	\$ 293,418
Tabuk Cement Co.....	25,254	103,926
* Takween Advanced Industries Co.....	13,528	43,264
Umm Al-Qura Cement Co.....	12,979	78,773
United Electronics Co.....	9,049	287,019
United International Transportation Co.....	14,529	187,116
* Walaah Cooperative Insurance Co.....	11,939	44,130
* Yamama Cement Co.....	34,971	274,651
Yanbu Cement Co.....	27,200	268,600
Yanbu National Petrochemical Co.....	58,446	777,111
* Zamil Industrial Investment Co.....	13,779	70,781
TOTAL SAUDI ARABIA.....		<u>36,416,293</u>
SINGAPORE — (0.6%)		
AEM Holdings Ltd.....	74,800	236,899
Ascendas India Trust.....	157,100	132,182
#*†† AssetCo PLC.....	408,200	0
* Avarga Ltd.....	120,400	20,475
* Banyan Tree Holdings Ltd.....	83,400	17,248
* Best World International Ltd.....	19,800	19,493
Boustead Singapore Ltd.....	164,600	109,672
BRC Asia Ltd.....	18,700	22,678
Bukit Sembawang Estates Ltd.....	36,100	130,654
Capitaland Investment Ltd.....	16,000	45,525
CDL Hospitality Trusts.....	8,363	8,006
Centurion Corp. Ltd.....	89,000	24,484
China Aviation Oil Singapore Corp. Ltd.....	87,000	54,170
China Sunshine Chemical Holdings Ltd.....	380,200	119,564
Chip Eng Seng Corp. Ltd.....	150,600	69,805
City Developments Ltd.....	52,600	295,519
Civmec Ltd.....	80,600	35,078
ComfortDelGro Corp. Ltd.....	481,300	495,185
* COSCO Shipping International Singapore Co. Ltd.....	341,500	48,813
CSE Global Ltd.....	110,200	36,696
# Dairy Farm International Holdings Ltd.....	64,500	180,878
DBS Group Holdings Ltd.....	126,277	2,881,432
Del Monte Pacific Ltd.....	160,100	41,174
Delfi Ltd.....	102,000	53,973
#†† Ezion Holdings Ltd.....	794,350	4,658
#*†† Ezra Holdings Ltd.....	513,230	765
Far East Orchard Ltd.....	66,719	52,745
First Resources Ltd.....	199,600	199,837
Food Empire Holdings Ltd.....	122,200	46,069
Fraser & Neave Ltd.....	72,400	68,153
Frasers Property Ltd.....	112,900	85,944
Frencken Group Ltd.....	105,200	93,396
Fu Yu Corp. Ltd.....	241,400	46,381
* Gallant Venture Ltd.....	211,200	19,751
Genting Singapore Ltd.....	600,000	350,423
Geo Energy Resources Ltd.....	295,000	91,103
Golden Agri-Resources Ltd.....	2,347,900	442,085
* Golden Energy & Resources Ltd.....	140,700	55,105
Great Eastern Holdings Ltd.....	7,500	105,519
GuocoLand Ltd.....	109,100	126,545
* Halcyon Agri Corp. Ltd.....	103,800	15,810
Haw Par Corp. Ltd.....	39,400	314,070
Ho Bee Land Ltd.....	90,300	182,532
# Hong Fok Corp. Ltd.....	181,500	125,018
Hong Leong Asia Ltd.....	126,800	67,963

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
	61,400	\$ 107,552
	113,500	589,980
	61,300	98,696
	17,900	10,117
	2,014,100	474,298
*††	178,500	0
	43,200	132,029
	263,400	61,149
	36,400	11,205
	315,700	133,652
	29,333	595,376
	174,500	871,834
	822,451	349,102
	61,200	15,514
*	12,600	24,990
	220,500	115,758
	67,900	99,072
	303,400	210,963
	15,200	9,299
	193,545	227,952
	126,500	120,021
	180,011	1,525,539
	401,837	52,109
	64,700	18,994
	70,025	22,874
	18,400	21,986
	81,500	21,544
	52,200	17,035
	107,100	65,899
*	210,860	9,941
	250,510	208,664
*	84,200	13,857
*	27,500	79,278
	21,100	43,211
	257,896	544,130
*	4,961,200	391,879
	243,300	281,829
*	19,600	34,398
	402,300	59,689
	90,200	26,220
	396,100	55,657
	63,900	17,639
*	163,150	645,446
	97,900	701,805
	40,200	72,127
	371,300	170,992
	145,600	424,535
	84,500	159,422
	113,900	31,751
	194,500	176,112
	43,800	93,253
*††	29,250	432
	50,690	14,288
	518,900	30,085
	264,473	72,971
	148,100	126,917
	82,616	1,648,299
	53,774	55,742
	107,100	578,648

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
Valuetronics Holdings Ltd.....	195,980	\$ 77,433
Venture Corp. Ltd.....	58,600	746,577
Vicom Ltd.....	51,600	77,004
Wilmar International Ltd.....	265,500	773,642
Wing Tai Holdings Ltd.....	158,700	194,217
* Yangzijiang Financial Holding Pte. Ltd.....	633,000	181,001
Yangzijiang Shipbuilding Holdings Ltd.....	633,000	426,772
TOTAL SINGAPORE.....		<u>22,823,877</u>
SOUTH AFRICA — (1.4%)		
Absa Group Ltd.....	184,731	1,893,029
Adcock Ingram Holdings Ltd.....	30,156	92,827
Advtech Ltd.....	244,725	242,614
AECI Ltd.....	71,115	389,595
African Rainbow Minerals Ltd.....	49,083	691,804
Afrimat Ltd.....	25,483	79,064
Alexander Forbes Group Holdings Ltd.....	263,087	76,689
Altron Ltd., Class A.....	58,468	28,926
Alviva Holdings Ltd.....	68,147	93,841
Anglo American Platinum Ltd.....	4,000	306,842
# AngloGold Ashanti Ltd., Sponsored ADR.....	89,813	1,321,149
* ArcelorMittal South Africa Ltd.....	63,896	25,154
Aspen Pharmacare Holdings Ltd.....	108,021	946,721
Astral Foods Ltd.....	17,948	216,216
AVI Ltd.....	115,961	483,830
Barloworld Ltd.....	115,762	638,774
Bid Corp. Ltd.....	14,220	262,314
Bidvest Group Ltd.....	112,897	1,453,598
* Blue Label Telecoms Ltd.....	219,486	93,697
* Brait PLC.....	301,387	76,200
Capitec Bank Holdings Ltd.....	3,941	473,613
Cashbuild Ltd.....	11,572	175,671
Clicks Group Ltd.....	58,060	980,463
Coronation Fund Managers Ltd.....	70,488	144,269
Curro Holdings Ltd.....	52,980	34,238
DataTec Ltd.....	128,289	339,391
Ω Dis-Chem Pharmacies Ltd.....	70,599	140,547
* Discovery Ltd.....	96,065	742,346
* Distell Group Holdings Ltd.....	20,079	205,473
DRDGOLD Ltd.....	67,337	41,843
Exxaro Resources Ltd.....	78,422	953,237
Famous Brands Ltd.....	9,277	35,510
FirstRand Ltd.....	374,173	1,480,143
Foschini Group Ltd.....	39,375	288,428
# Gold Fields Ltd., Sponsored ADR.....	243,638	2,241,470
Grindrod Ltd.....	176,161	93,752
Grindrod Shipping Holdings Ltd.....	4,404	79,148
Harmony Gold Mining Co. Ltd.....	107,803	344,368
Harmony Gold Mining Co. Ltd., Sponsored ADR.....	104,321	341,130
Hudaco Industries Ltd.....	13,071	117,563
Impala Platinum Holdings Ltd.....	194,402	2,155,435
Investec Ltd.....	85,923	459,095
Italtile Ltd.....	83,239	70,343
JSE Ltd.....	25,308	166,510
KAP Industrial Holdings Ltd.....	730,619	190,107
Kumba Iron Ore Ltd.....	4,895	145,874
Lewis Group Ltd.....	34,490	107,506
Libstar Holdings Ltd.....	58,909	19,055
Life Healthcare Group Holdings Ltd.....	595,628	705,683

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
* Massmart Holdings Ltd.....	40,053	\$ 89,569
Merafe Resources Ltd.....	42,465	3,659
Metair Investments Ltd.....	86,596	140,815
MiX Telematics Ltd.....	4,997	1,466
MiX Telematics Ltd., Sponsored ADR.....	5,899	46,189
Momentum Metropolitan Holdings.....	459,285	405,596
Motus Holdings Ltd.....	73,334	495,082
Mpact Ltd.....	66,696	124,030
Mr Price Group Ltd.....	56,056	610,340
MTN Group Ltd.....	382,671	3,211,675
MultiChoice Group.....	102,597	735,293
* Murray & Roberts Holdings Ltd.....	143,603	91,132
Naspers Ltd., Class N.....	1,877	265,195
Nedbank Group Ltd.....	113,783	1,487,343
NEPI Rockcastle PLC.....	73,357	404,654
Netcare Ltd.....	437,786	401,252
Ninety One Ltd.....	34,621	84,545
* Northam Platinum Holdings Ltd.....	103,329	1,096,417
Oceana Group Ltd.....	34,784	102,388
Old Mutual Ltd.....	1,379,541	943,873
Omnia Holdings Ltd.....	56,465	217,017
Ω Pepkor Holdings Ltd.....	333,472	405,706
Pick n Pay Stores Ltd.....	160,555	532,910
* PPC Ltd.....	589,412	101,285
# PSG Konsult Ltd.....	120,226	86,012
Raubex Group Ltd.....	66,994	148,505
Reunert Ltd.....	115,130	284,246
RFG Holdings Ltd.....	59,205	41,248
Royal Bafokeng Platinum Ltd.....	42,113	378,604
Sanlam Ltd.....	243,800	800,679
Santam Ltd.....	10,678	157,221
* Sappi Ltd.....	230,248	762,491
* Sasol Ltd.....	65,150	1,368,591
#* Sasol Ltd., Sponsored ADR.....	42,458	893,316
Shoprite Holdings Ltd.....	113,737	1,538,861
Sibanye Stillwater Ltd.....	948,295	2,329,523
# Sibanye Stillwater Ltd., ADR.....	14,926	148,369
SPAR Group Ltd.....	38,607	312,746
Spur Corp. Ltd.....	22,560	29,583
Standard Bank Group Ltd.....	186,425	1,796,047
* Steinhoff International Holdings NV.....	237,520	36,790
* Sun International Ltd.....	112,230	187,782
Super Group Ltd.....	234,624	396,097
* Telkom SA SOC Ltd.....	129,841	340,189
Thungela Resources Ltd.....	7,559	132,971
Tiger Brands Ltd.....	47,507	470,498
Transaction Capital Ltd.....	40,546	93,040
* Trencor Ltd.....	86,382	27,930
Truworths International Ltd.....	94,666	292,196
* Tsogo Sun Gaming Ltd.....	191,790	124,968
Vodacom Group Ltd.....	66,455	552,148
Wilson Bayly Holmes-Ovcon Ltd.....	29,110	158,283
Woolworths Holdings Ltd.....	270,001	861,163
TOTAL SOUTH AFRICA.....		49,432,623
SOUTH KOREA — (4.0%)		
ABco Electronics Co. Ltd.....	2,040	17,914
ABOV Semiconductor Co. Ltd.....	2,891	23,401
* Abpro Bio Co. Ltd.....	15,343	9,901

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Actoz Soft Co. Ltd.....	2,277	\$ 16,561
ADTechnology Co. Ltd.....	1,392	15,666
Advanced Nano Products Co. Ltd.....	425	27,375
Advanced Process Systems Corp.....	2,951	41,286
Aekyung Chemical Co. Ltd.....	6,607	42,644
Aekyung Industrial Co. Ltd.....	1,084	12,439
* AeroSpace Technology of Korea, Inc.....	2,140	9,314
AfreecaTV Co. Ltd.....	2,466	166,047
* Agabang&Company.....	14,748	35,316
Ahn-Gook Pharmaceutical Co. Ltd.....	1,612	10,646
Ahnlab, Inc.....	390	26,743
AJ Networks Co. Ltd.....	6,852	42,379
* Ajin Industrial Co. Ltd.....	8,820	20,023
AK Holdings, Inc.....	1,125	14,188
* Alteogen, Inc.....	439	22,137
* ALUKO Co. Ltd.....	14,094	33,976
* Amicogen, Inc.....	966	17,917
Amorepacific Corp.....	1,028	102,306
Amorepacific Group.....	7,868	223,895
* Amotech Co. Ltd.....	1,253	25,952
* Anam Electronics Co. Ltd.....	20,095	40,681
* Ananti, Inc.....	8,916	48,705
* Anterogen Co. Ltd.....	1,096	17,873
* Apact Co. Ltd.....	3,082	12,946
* Aprogen Medicines, Inc.....	16,191	19,028
* Aprogen pharmaceuticals, Inc.....	89,910	46,607
APS Holdings Corp.....	3,835	28,677
APTC Co. Ltd.....	3,171	40,612
* Aroot Co. Ltd.....	38,995	16,480
Asia Cement Co. Ltd.....	6,180	55,877
ASIA Holdings Co. Ltd.....	484	46,333
Asia Paper Manufacturing Co. Ltd.....	2,509	70,215
Atec Co. Ltd.....	945	9,059
Atinum Investment Co. Ltd.....	14,759	39,310
AUK Corp.....	11,347	21,212
Aurora World Corp.....	2,350	15,358
Austem Co. Ltd.....	10,996	17,030
Autech Corp.....	2,978	18,114
Avaco Co. Ltd.....	3,317	28,062
Baiksan Co. Ltd.....	2,131	16,965
* Barunson Entertainment & Arts Corp.....	16,881	14,812
BGF Co. Ltd.....	10,500	34,123
BGF retail Co. Ltd.....	1,819	253,410
BH Co. Ltd.....	7,554	172,313
* Binex Co. Ltd.....	1,677	18,591
Binggrae Co. Ltd.....	1,628	60,057
* Bioneer Corp.....	4,506	112,230
* BioSmart Co. Ltd.....	1,337	4,559
BIT Computer Co. Ltd.....	2,975	16,756
Bixolon Co. Ltd.....	3,329	16,094
* BL Pharmtech Corp.....	20,797	15,049
Bluecom Co. Ltd.....	5,249	39,778
BNK Financial Group, Inc.....	78,969	413,207
Boditech Med, Inc.....	4,479	43,884
* Bohae Brewery Co. Ltd.....	20,645	12,175
BoKwang Industry Co. Ltd.....	3,439	17,135
Boryung.....	8,087	69,927
* Bosung Power Technology Co. Ltd.....	7,124	30,267
Bukwang Pharmaceutical Co. Ltd.....	1,997	14,466

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Bumyang Construction Co. Ltd.....	4,584	\$ 15,810
BYC Co. Ltd.....	49	16,031
Byucksan Corp.....	18,048	38,426
C&G Hi Tech Co. Ltd.....	1,149	10,625
Cafe24 Corp.....	1,137	11,421
* Capro Corp.....	8,690	19,837
Caregen Co. Ltd.....	131	14,331
* Carelabs Co. Ltd.....	1,836	9,538
Cell Biotech Co. Ltd.....	1,257	13,386
Celltrion Healthcare Co. Ltd.....	1,466	81,865
* Celltrion Pharm, Inc.....	823	53,744
Celltrion, Inc.....	7,927	1,160,556
* Central Motek Co. Ltd.....	1,495	23,617
* Chabiotech Co. Ltd.....	2,751	34,620
Changhae Ethanol Co. Ltd.....	1,942	18,944
* Charm Engineering Co. Ltd.....	3,643	2,356
Cheil Worldwide, Inc.....	16,146	283,522
Chemtronics Co. Ltd.....	3,086	51,305
* Chemtros Co. Ltd.....	2,557	15,701
* ChinHung International, Inc.....	9,970	13,298
Chinyang Holdings Corp.....	4,663	12,898
* Choil Aluminum Co. Ltd.....	12,350	20,854
Chong Kun Dang Pharmaceutical Corp.....	1,082	75,098
Chongkundang Holdings Corp.....	933	42,992
Choong Ang Vaccine Laboratory.....	1,593	15,664
* Chorokbaem Healthcare Co. Ltd.....	9,586	6,776
* Chorokbaem Media Co. Ltd.....	1,211	15,198
Chosun Refractories Co. Ltd.....	607	36,259
Chunbo Co. Ltd.....	147	26,823
CJ CheilJedang Corp.....	2,900	874,101
CJ Corp.....	7,712	473,891
CJ ENM Co. Ltd.....	3,540	277,677
CJ Freshway Corp.....	1,953	55,597
* CJ Logistics Corp.....	2,627	235,766
* CJ Seafood Corp.....	3,844	9,767
CKD Bio Corp.....	1,097	25,469
Classys, Inc.....	4,375	54,119
CLIO Cosmetics Co. Ltd.....	1,113	12,249
* CMG Pharmaceutical Co. Ltd.....	5,872	12,359
* CoAsia Corp.....	2,042	11,088
* Com2uS Holdings Corp.....	572	24,024
Com2uSCorp.....	2,362	140,239
* Comtec Systems Co. Ltd.....	43,650	27,282
* ContentreeJoongAng Corp.....	611	16,623
* Coreana Cosmetics Co. Ltd.....	5,061	11,775
Cosmax BTI, Inc.....	1,192	8,681
* COSMAX NBT, Inc.....	2,021	7,848
Cosmax, Inc.....	2,904	154,913
* Cosmecca Korea Co. Ltd.....	1,559	11,861
* CosmoAM&T Co. Ltd.....	1,595	66,098
* Cosmochemical Co. Ltd.....	2,264	29,585
Coway Co. Ltd.....	11,250	554,978
Coweaver Co. Ltd.....	2,448	13,732
Creas F&C Co. Ltd.....	345	9,466
Creverse, Inc.....	1,783	33,774
Crown Confectionery Co. Ltd.....	2,751	18,456
CROWNHAITAI Holdings Co. Ltd.....	3,919	21,763
* CrystalGenomics, Inc.....	5,410	17,506
CS Wind Corp.....	906	38,897

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* CTC BIO, Inc.....	2,718	\$ 17,222
CTK Co. Ltd.....	2,527	14,837
Cuckoo Holdings Co. Ltd.....	1,645	21,887
Cuckoo Homesys Co. Ltd.....	2,558	62,137
* Curo Co. Ltd.....	9,884	3,088
Cymechs, Inc.....	1,110	12,664
* D&C Media Co. Ltd.....	822	14,459
D.I Corp.....	8,697	43,534
* DA Technology Co. Ltd.....	4,408	13,650
Dae Han Flour Mills Co. Ltd.....	427	46,939
Dae Hwa Pharmaceutical Co. Ltd.....	1,666	9,182
Dae Hyun Co. Ltd.....	8,440	14,208
* Dae Won Chemical Co. Ltd.....	8,405	20,032
Dae Won Kang Up Co. Ltd.....	14,591	35,618
* Dae Young Packaging Co. Ltd.....	10,476	14,151
* Daea TI Co. Ltd.....	7,559	21,094
Daebongls Co. Ltd.....	2,132	14,153
Daechang Co. Ltd.....	20,114	23,281
Daedong Corp.....	8,532	84,993
Daeduck Electronics Co. Ltd.....	7,017	154,440
Daehan New Pharm Co. Ltd.....	3,512	28,926
Daehan Steel Co. Ltd.....	6,129	74,530
* Dae-II Corp.....	7,233	25,476
Daejoo Electronic Materials Co. Ltd.....	743	42,914
Daejung Chemicals & Metals Co. Ltd.....	699	9,916
Daekyo Co. Ltd.....	7,575	18,006
Daelim B&Co Co. Ltd.....	2,743	10,816
* Daemyung Sonoseason Co. Ltd.....	12,905	8,952
Daesang Corp.....	7,766	130,438
Daesang Holdings Co. Ltd.....	8,332	53,174
Daesung Holdings Co. Ltd.....	467	29,481
* Daesung Industrial Co. Ltd.....	7,052	28,128
* Daewon Media Co. Ltd.....	1,500	16,546
Daewon Pharmaceutical Co. Ltd.....	3,710	50,803
Daewon San Up Co. Ltd.....	5,358	22,025
* Daewoo Engineering & Construction Co. Ltd.....	60,935	246,860
* Daewoo Shipbuilding & Marine Engineering Co. Ltd.....	4,675	71,759
Daewoong Co. Ltd.....	2,635	57,352
Daewoong Pharmaceutical Co. Ltd.....	320	45,280
Daihan Pharmaceutical Co. Ltd.....	2,113	44,628
Daishin Securities Co. Ltd.....	13,391	159,651
* Daiyang Metal Co. Ltd.....	5,644	16,033
* Danal Co. Ltd.....	5,161	29,731
* Danawa Co. Ltd.....	1,195	16,966
Daou Data Corp.....	5,188	46,077
Daou Technology, Inc.....	9,243	134,128
* Dasan Networks, Inc.....	8,158	36,505
Dawonsys Co. Ltd.....	2,220	40,270
* Dayou Automotive Seat Technology Co. Ltd.....	22,456	14,903
* Dayou Plus Co. Ltd.....	39,586	28,975
DB Financial Investment Co. Ltd.....	14,665	58,597
# DB HiTek Co. Ltd.....	10,837	377,299
DB Insurance Co. Ltd.....	24,548	1,142,469
* DB, Inc.....	62,309	39,886
DCM Corp.....	786	12,340
Dentium Co. Ltd.....	1,517	100,108
Deutsch Motors, Inc.....	7,502	50,591
* Development Advance Solution Co. Ltd.....	4,645	19,316
Device ENG Co. Ltd.....	1,487	21,561

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	536	\$ 20,364
	68,258	406,468
	6,760	95,164
	7,564	13,405
	6,676	36,754
*	1,153	24,335
	3,673	17,677
	1,716	28,071
	11,126	348,263
	4,437	222,356
*††	21,844	2,762
	5,594	23,157
	1,827	80,727
	1,532	18,419
	2,214	15,211
	3,336	18,763
	1,575	14,503
	4,330	30,116
	821	63,214
	1,625	77,158
	4,456	58,697
*	18,539	41,141
	2,681	22,334
	605	83,909
	11,185	307,330
	5,555	82,424
	8,871	20,523
	27,545	282,505
	3,477	18,684
	3,025	58,988
	10,932	36,987
	4,233	37,611
*	623	31,734
	5,010	40,802
	24,409	77,939
	498	58,332
#	849	146,785
	676	28,371
	2,542	28,767
*	20,607	17,174
	13,506	324,410
	3,050	164,846
*	7,707	111,813
*	1,451	36,947
	2,417	57,831
	3,082	100,547
	1,761	43,720
*	7,102	18,111
	7,552	54,322
*	4,765	17,449
*	1,748	7,587
*	1,910	47,453
*	3,698	22,624
	1,268	6,272
	6,599	37,059
	2,787	26,303
*	17,090	18,659
*	3,908	10,217
*	21,301	8,795

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
E1 Corp.....	816	\$ 28,100
Eagon Industrial Ltd.....	1,886	13,166
Easy Bio, Inc.....	3,339	11,800
Easy Holdings Co. Ltd.....	13,163	36,948
eBEST Investment & Securities Co. Ltd.....	9,868	50,903
Echo Marketing, Inc.....	3,042	42,797
Ecoplastic Corp.....	9,423	22,393
# Ecopro BM Co. Ltd.....	3,412	315,517
Ecopro Co. Ltd.....	1,709	118,067
Ecopro HN Co. Ltd.....	1,060	36,978
e-Credible Co. Ltd.....	909	12,015
* Ehwa Technologies Information Co. Ltd.....	49,569	36,231
Elentec Co. Ltd.....	4,988	82,694
E-MART, Inc.....	4,956	431,915
EM-Tech Co. Ltd.....	2,384	53,122
ENF Technology Co. Ltd.....	3,528	83,311
* Enplus Co. Ltd.....	6,875	16,591
Eo Technics Co. Ltd.....	711	44,218
Estechpharma Co. Ltd.....	3,921	25,403
* E-TRON Co. Ltd.....	77,989	11,614
* Eubiologics Co. Ltd.....	1,566	19,012
Eugene Corp.....	21,899	67,560
Eugene Investment & Securities Co. Ltd.....	37,902	84,862
Eugene Technology Co. Ltd.....	2,667	63,915
Eusu Holdings Co. Ltd.....	5,910	27,298
* EV Advanced Material Co. Ltd.....	5,865	8,583
* E-World.....	11,509	17,986
Exicon Co. Ltd.....	1,097	8,634
F&F Co. Ltd.....	4,785	552,341
Farmsco.....	7,465	29,775
FarmStory Co. Ltd.....	18,064	35,222
Fila Holdings Corp.....	16,447	385,691
Fine Semitech Corp.....	1,728	20,854
Fine Technix Co. Ltd.....	3,261	30,528
Foosung Co. Ltd.....	11,859	169,712
Gabia, Inc.....	1,782	16,215
Gaon Cable Co. Ltd.....	1,018	18,642
* GemVax & Kael Co. Ltd.....	1,656	17,650
Gemvaxlink Co. Ltd.....	21,178	21,349
* Genexine, Inc.....	2,129	52,712
* Genie Music Corp.....	6,187	21,576
* GenNBio, Inc.....	6,014	11,340
GENOLUTION, Inc.....	1,441	14,309
Global Standard Technology Co. Ltd.....	1,378	24,317
GMB Korea Corp.....	3,121	13,623
Golfzon Co. Ltd.....	1,242	140,983
Golfzon Newdin Holdings Co. Ltd.....	8,068	43,531
Gradient Corp.....	3,293	47,680
Green Cross Corp.....	468	62,400
Green Cross Holdings Corp.....	7,392	117,450
GS Engineering & Construction Corp.....	19,090	438,866
* GS Global Corp.....	25,862	71,490
GS Holdings Corp.....	20,440	655,193
GS Retail Co. Ltd.....	13,922	263,592
Gwangju Shinsegae Co. Ltd.....	1,845	46,691
HAESUNG DS Co. Ltd.....	3,675	163,585
Haitai Confectionery & Foods Co. Ltd.....	1,576	8,567
Halla Corp.....	15,710	50,228
Halla Holdings Corp.....	3,614	108,256

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	4,424	\$ 47,635
	48,169	1,380,354
	2,188	68,528
#*	14,856	155,827
	1,378	19,282
*	1,578	19,927
	12,050	16,104
*	1,135	14,427
*	2,231	9,298
	2,498	34,977
	4,070	97,584
	2,373	26,109
	2,428	20,316
	369	7,367
*	186	8,589
	3,824	79,091
	239	45,649
	25,389	680,568
	379	90,326
	510	16,092
	10,954	114,452
	1,679	15,299
	36,693	301,182
*	730	6,021
	3,987	51,549
	4,792	21,948
	4,822	45,098
	2,668	451,755
	13,497	36,433
	16,336	17,870
	4,521	11,855
	11,693	128,573
*	10,714	49,482
	913	40,437
	9,918	494,036
	10,651	226,453
*	35,527	137,379
	57,776	148,868
*	87,898	156,210
*	20,956	708,006
	4,895	58,825
	4,400	37,645
	15,284	33,546
	6,750	10,168
	12,163	533,341
	10,850	58,310
	14,687	140,005
	4,188	13,156
	2,213	14,962
	2,233	26,794
*	1,239	17,403
*	27,089	69,199
*	1,257	30,989
	1,730	10,762
	4,467	104,136
	5,594	50,235
*	11,122	35,085
*	4,884	25,945
*	3,620	26,365

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* HLB, Inc.....	3,522	\$ 114,197
HLscience Co. Ltd.....	680	15,933
HMM Co. Ltd.....	52,821	1,014,182
* Home Center Holdings Co. Ltd.....	20,700	22,951
* Homecast Co. Ltd.....	5,319	15,923
Hotel Shilla Co. Ltd.....	6,246	345,959
HS Industries Co. Ltd.....	24,131	94,378
* HSD Engine Co. Ltd.....	4,327	29,647
* Hugel, Inc.....	662	68,551
* Humax Co. Ltd.....	5,092	14,698
Humedix Co. Ltd.....	763	14,089
* Huneed Technologies.....	3,729	22,915
Huons Co. Ltd.....	1,856	53,854
Huons Global Co. Ltd.....	2,411	43,255
Huvis Corp.....	5,615	27,962
Huvitz Co. Ltd.....	2,773	23,432
Hwa Shin Co. Ltd.....	11,774	87,029
Hwacheon Machine Tool Co. Ltd.....	773	20,273
* Hwail Pharm Co. Ltd.....	20,664	42,962
Hwangkum Steel & Technology Co. Ltd.....	4,501	26,133
Hwaseung Corp. Co. Ltd.....	14,250	15,975
Hwaseung Enterprise Co. Ltd.....	4,866	45,220
Hwaseung R&A Co. Ltd.....	5,408	14,233
HwaSung Industrial Co. Ltd.....	3,868	51,858
* HYBE Co. Ltd.....	232	31,504
Hy-Lok Corp.....	2,141	30,388
Hyosung Advanced Materials Corp.....	905	274,875
* Hyosung Chemical Corp.....	872	124,358
Hyosung Corp.....	3,021	178,582
* Hyosung Heavy Industries Corp.....	1,480	68,559
Hyosung TNC Corp.....	1,183	314,847
Hyundai Bioland Co. Ltd.....	1,295	12,493
Hyundai BNG Steel Co. Ltd.....	4,399	45,906
Hyundai Construction Equipment Co. Ltd.....	5,034	147,290
Hyundai Corp.....	3,245	39,803
Hyundai Corp. Holdings, Inc.....	2,677	22,911
Hyundai Department Store Co. Ltd.....	4,872	250,249
* Hyundai Doosan Infracore Co. Ltd.....	49,004	210,735
* Hyundai Electric & Energy System Co. Ltd.....	2,835	60,138
Hyundai Elevator Co. Ltd.....	6,841	148,431
* Hyundai Energy Solutions Co. Ltd.....	1,549	60,336
Hyundai Engineering & Construction Co. Ltd.....	18,496	601,423
Hyundai Ezwel Co. Ltd.....	2,550	14,744
Hyundai Futurenet Co. Ltd.....	19,724	42,340
Hyundai Glovis Co. Ltd.....	6,371	894,186
Hyundai Greenfood Co. Ltd.....	14,906	88,831
Hyundai Home Shopping Network Corp.....	2,773	111,725
Hyundai HT Co. Ltd.....	3,896	25,861
Hyundai Livart Furniture Co. Ltd.....	5,250	47,261
Hyundai Marine & Fire Insurance Co. Ltd.....	34,740	877,563
* Hyundai Mipo Dockyard Co. Ltd.....	1,829	126,925
Hyundai Mobis Co. Ltd.....	5,217	918,229
Hyundai Motor Co.....	8,649	1,307,843
Hyundai Motor Securities Co. Ltd.....	8,272	67,968
Hyundai Pharmaceutical Co. Ltd.....	2,593	10,943
* Hyundai Rotem Co. Ltd.....	4,998	102,401
Hyundai Steel Co.....	22,549	593,143
# Hyundai Wia Corp.....	6,863	361,195
HyVision System, Inc.....	1,431	18,755

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* iA, Inc.....	27,516	\$ 17,359
ICD Co. Ltd.....	3,937	28,855
IDIS Holdings Co. Ltd.....	2,459	25,473
* IHQ, Inc.....	24,183	14,054
* Il Dong Pharmaceutical Co. Ltd.....	1	31
Iljin Electric Co. Ltd.....	4,435	23,026
Iljin Holdings Co. Ltd.....	11,581	59,119
Iljin Materials Co. Ltd.....	927	52,688
Ilshin Spinning Co. Ltd.....	489	38,842
Ilsung Pharmaceuticals Co. Ltd.....	145	8,689
Ilyang Pharmaceutical Co. Ltd.....	2,108	38,669
iMarketKorea, Inc.....	6,839	54,624
InBody Co. Ltd.....	2,830	54,325
* INCON Co. Ltd.....	7,359	8,426
Incross Co. Ltd.....	575	6,942
Industrial Bank of Korea.....	67,328	487,274
INITECH Co. Ltd.....	3,505	11,386
Innocean Worldwide, Inc.....	2,205	77,426
InnoWireless, Inc.....	675	15,616
Innox Advanced Materials Co. Ltd.....	2,956	84,803
* Inscobee, Inc.....	9,978	15,667
* Insun ENT Co. Ltd.....	3,661	25,218
* Insung Information Co. Ltd.....	10,727	19,221
Intekplus Co. Ltd.....	514	7,924
Intellian Technologies, Inc.....	306	16,178
Intelligent Digital Integrated Security Co. Ltd.....	1,023	19,566
* Interflex Co. Ltd.....	2,858	29,270
Interojo Co. Ltd.....	2,368	50,683
INTOPS Co. Ltd.....	5,178	136,481
* iNtRON Biotechnology, Inc.....	1,380	11,821
Inzi Controls Co. Ltd.....	1,735	11,136
INZI Display Co. Ltd.....	5,664	8,629
* Iones Co. Ltd.....	3,514	21,176
IS Dongseo Co. Ltd.....	1,652	51,331
ISC Co. Ltd.....	943	25,232
i-SENS, Inc.....	1,688	45,047
ISU Chemical Co. Ltd.....	4,981	57,186
* IsuPetasys Co. Ltd.....	12,001	67,726
ITM Semiconductor Co. Ltd.....	769	20,432
It's Hanbul Co. Ltd.....	1,087	13,665
* Jahwa Electronics Co. Ltd.....	1,837	36,884
* Jayjun Cosmetic Co. Ltd.....	12,864	9,552
JB Financial Group Co. Ltd.....	68,101	391,495
JC Chemical Co. Ltd.....	3,231	21,280
JC Hyun System, Inc.....	1,892	7,574
Jeil Pharmaceutical Co. Ltd.....	506	9,068
* Jeju Semiconductor Corp.....	6,082	23,511
Jinro Distillers Co. Ltd.....	496	8,984
Jinsung T.E.C.....	4,387	36,891
JLS Co. Ltd.....	2,834	16,437
* JNK Heaters Co. Ltd.....	4,478	19,682
* JNTC Co. Ltd.....	3,710	15,316
JS Corp.....	1,046	13,826
Jusung Engineering Co. Ltd.....	7,511	98,577
JVM Co. Ltd.....	732	11,508
JW Holdings Corp.....	6,216	16,663
JW Life Science Corp.....	3,481	37,029
JW Pharmaceutical Corp.....	1,952	35,959
JYP Entertainment Corp.....	10,173	436,310

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Kakao Corp.....	2,411	\$ 139,226
* Kakao Games Corp.....	757	29,674
* Kanglim Co. Ltd.....	6,120	6,871
Kangnam Jevisco Co. Ltd.....	1,448	25,777
* Kangwon Land, Inc.....	6,039	120,712
KAON Media Co. Ltd.....	4,033	25,789
KB Financial Group, Inc.....	49,768	1,850,968
* KB Financial Group, Inc., ADR.....	1,286	47,685
KC Co. Ltd.....	3,354	50,411
KC Green Holdings Co. Ltd.....	5,906	22,597
KC Tech Co. Ltd.....	2,444	33,634
KCC Corp.....	1,374	308,902
KCC Engineering & Construction Co. Ltd.....	3,099	16,615
KCC Glass Corp.....	3,384	125,023
KCTC.....	3,390	12,460
* KEC Corp.....	14,505	30,612
KEPCO Engineering & Construction Co., Inc.....	1,021	51,718
KEPCO Plant Service & Engineering Co. Ltd.....	2,586	76,361
* KEYEAST Co. Ltd.....	1,642	10,433
KG Chemical Corp.....	1,669	36,239
KG Dongbu Steel.....	6,855	65,074
KG Eco Technology Service Co. Ltd.....	4,964	58,601
Kginicis Co. Ltd.....	4,395	46,803
KGMobilians Co. Ltd.....	4,597	24,832
* KH Electron Co. Ltd.....	15,024	8,791
* KH FEELUX Co. Ltd.....	32,355	36,253
KH Vatec Co. Ltd.....	1,405	23,141
Kia Corp.....	30,482	1,908,398
KINX, Inc.....	620	24,865
KISCO Corp.....	6,754	35,546
KISCO Holdings Co. Ltd.....	3,626	39,500
KISWIRE Ltd.....	2,991	48,505
KIWOOM Securities Co. Ltd.....	5,396	351,372
* KleanNara Co. Ltd.....	8,659	24,209
* KMW Co. Ltd.....	2,169	53,171
Kocom Co. Ltd.....	2,542	10,043
Koentec Co. Ltd.....	5,183	33,609
Koh Young Technology, Inc.....	5,440	59,225
Kolmar BNH Co. Ltd.....	3,110	65,177
Kolmar Korea Co. Ltd.....	1,821	54,583
Kolmar Korea Holdings Co. Ltd.....	3,265	45,011
Kolon Corp.....	2,068	39,983
Kolon Global Corp.....	2,247	34,034
Kolon Industries, Inc.....	8,158	344,408
Kolon Plastic, Inc.....	1,808	16,723
KoMiCo Ltd.....	1,570	62,322
* KONA I Co. Ltd.....	2,045	27,133
Kook Soon Dang Brewery Co. Ltd.....	2,348	16,743
Korea Aerospace Industries Ltd.....	4,237	186,341
Korea Alcohol Industrial Co. Ltd.....	4,299	35,487
Korea Arlico Pharm Co. Ltd.....	3,290	16,398
Korea Asset In Trust Co. Ltd.....	32,495	86,697
Korea Cast Iron Pipe Industries Co. Ltd.....	2,701	16,813
* Korea Circuit Co. Ltd.....	2,706	42,842
Korea District Heating Corp.....	936	23,153
* Korea Electric Power Corp., Sponsored ADR.....	1,200	10,344
* Korea Electric Power Corp.....	12,674	218,283
Korea Electric Terminal Co. Ltd.....	1,644	71,382
Korea Electronic Power Industrial Development Co. Ltd.....	4,210	34,649

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	855	\$ 15,148
	5,196	148,954
	13,385	651,295
*	66,690	122,870
	1,452	142,370
	1,408	12,130
	343	19,051
	38,971	50,352
*	9,254	604,727
	846	16,741
	634	233,080
*	34,260	669,412
	30,368	206,145
*	4,073	29,081
*	2,548	20,027
*	26,882	10,611
	807	30,648
	6,720	53,120
*	4,017	19,312
	2,500	36,000
	2,588	75,222
	13,595	94,156
	9,474	597,137
	22,459	78,667
	8,939	15,086
	7,637	15,722
	1,117	14,744
	1,746	68,361
*	7,096	9,553
	3,251	9,318
*	8,527	17,639
*	44,811	44,349
	8,905	889,557
*	29,900	81,643
	5,409	34,646
	6,650	36,785
	11,146	55,799
	8,801	21,202
	3,546	67,082
	7,247	36,075
	1,522	14,460
	2,380	13,186
	1,868	57,561
	4,750	48,212
	710	11,947
	4,514	31,311
	5,514	24,921
	706	16,349
	6,822	41,293
*	10,907	42,649
	13,039	95,445
	7,183	45,852
	2,474	251,424
	8,861	119,240
	1,730	805,755
	10,721	669,159
#	7,000	41,510
#	87,074	1,029,416
	46,957	3,425,153

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
LG HelloVision Co. Ltd.....	18,251	\$ 80,304
LG Household & Health Care Ltd.....	1,213	729,049
LG Innotek Co. Ltd.....	2,305	646,275
LG Uplus Corp.....	102,528	987,969
LIG Nex1 Co. Ltd.....	2,263	153,959
LMS Co. Ltd.....	1,405	8,758
* Lock & Lock Co. Ltd.....	4,679	29,791
LOT Vacuum Co. Ltd.....	2,233	21,669
Lotte Chemical Corp.....	3,715	505,453
# Lotte Chilsung Beverage Co. Ltd.....	1,425	194,815
Lotte Confectionery Co. Ltd.....	981	88,756
Lotte Corp.....	6,229	179,282
* Lotte Data Communication Co.....	1,292	27,249
LOTTE Fine Chemical Co. Ltd.....	7,901	400,797
LOTTE Himart Co. Ltd.....	4,537	60,189
* Lotte Non-Life Insurance Co. Ltd.....	18,622	24,092
Lotte Shopping Co. Ltd.....	3,430	252,341
LS Cable & System Asia Ltd.....	2,218	12,504
LS Corp.....	5,733	260,173
LS Electric Co. Ltd.....	5,639	252,072
* Lumens Co. Ltd.....	13,126	11,616
Lutronic Corp.....	2,412	37,701
* LVMC Holdings.....	22,015	50,284
LX Hausys Ltd.....	2,888	97,049
* LX Holdings Corp.....	5,199	35,005
LX International Corp.....	14,844	376,124
LX Semicon Co. Ltd.....	1,734	133,423
Macquarie Korea Infrastructure Fund.....	52,657	527,305
Macrogen, Inc.....	2,795	56,387
Maeil Dairies Co. Ltd.....	1,216	55,667
Maeil Holdings Co. Ltd.....	3,729	25,862
MAKUS, Inc.....	2,994	19,300
Mando Corp.....	9,881	436,804
* Maniker Co. Ltd.....	11,358	12,123
Mcnex Co. Ltd.....	3,884	99,800
* ME2ON Co. Ltd.....	7,916	28,228
Mediana Co. Ltd.....	2,091	8,019
* MEDICOX Co. Ltd.....	1,596	10,830
* Medipost Co. Ltd.....	780	12,734
* Medy-Tox, Inc.....	819	72,890
MegaStudy Co. Ltd.....	3,852	33,406
MegaStudyEdu Co. Ltd.....	2,801	190,466
MEKICS Co. Ltd.....	2,358	11,995
Meritz Financial Group, Inc.....	13,458	271,843
Meritz Fire & Marine Insurance Co. Ltd.....	11,958	317,881
Meritz Securities Co. Ltd.....	107,207	400,136
* Mgame Corp.....	2,362	14,211
Mi Chang Oil Industrial Co. Ltd.....	191	11,799
MiCo Ltd.....	14,070	99,639
Mirae Asset Life Insurance Co. Ltd.....	34,925	82,236
Mirae Asset Securities Co. Ltd.....	80,684	410,027
Mirae Asset Venture Investment Co. Ltd.....	5,505	26,442
Miwon Commercial Co. Ltd.....	265	36,824
Miwon Specialty Chemical Co. Ltd.....	470	70,437
MK Electron Co. Ltd.....	6,706	62,952
MNTech Co. Ltd.....	7,262	48,309
Moorim P&P Co. Ltd.....	9,257	32,016
Moorim Paper Co. Ltd.....	10,458	21,781
Motonic Corp.....	2,447	16,252

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Motrex Co. Ltd.....	2,880	\$ 27,393
Mr Blue Corp.....	3,539	15,975
* MS Autotech Co. Ltd.....	5,769	20,586
Muhak Co. Ltd.....	6,177	33,298
Multicampus Co. Ltd.....	681	22,147
* MyungMoon Pharm Co. Ltd.....	6,415	16,310
Nam Hwa Construction Co. Ltd.....	881	4,913
* Namsun Aluminum Co. Ltd.....	32,959	58,888
* Namuga Co. Ltd.....	2,016	15,461
Namyang Dairy Products Co. Ltd.....	154	43,762
* NanoenTek, Inc.....	2,240	9,596
Nasmedia Co. Ltd.....	1,202	22,998
NAVER Corp.....	1,571	314,265
NCSOFT Corp.....	1,024	294,184
* NDFOS Co. Ltd.....	2,707	15,502
NeoPharm Co. Ltd.....	1,610	25,670
* Neowiz.....	2,740	58,420
Neowiz Holdings Corp.....	1,384	34,114
* Nepes Ark Corp.....	1,176	27,420
* NEPES Corp.....	5,209	81,675
Ω Netmarble Corp.....	1,512	84,089
Newtree Co. Ltd.....	766	7,388
Nexen Corp.....	11,324	31,578
Nexen Tire Corp.....	18,390	87,738
* Next Entertainment World Co. Ltd.....	2,752	15,885
* NextEye Co. Ltd.....	9,772	5,716
NEXTIN, Inc.....	1,162	56,989
NH Investment & Securities Co. Ltd.....	42,056	322,406
* NHN Corp.....	6,972	146,950
* NHN KCP Corp.....	6,924	71,392
NICE Holdings Co. Ltd.....	9,644	104,413
Nice Information & Telecommunication, Inc.....	3,138	61,173
NICE Information Service Co. Ltd.....	13,197	160,488
NICE Total Cash Management Co. Ltd.....	8,267	32,287
* NK Co. Ltd.....	23,922	17,797
Nong Shim Holdings Co. Ltd.....	1,008	52,642
Nong Woo Bio Co. Ltd.....	2,704	21,077
NongShim Co. Ltd.....	1,064	229,008
Noroo Holdings Co. Ltd.....	946	8,134
NOROO Paint & Coatings Co. Ltd.....	2,394	16,777
NOVAREX Co. Ltd.....	755	18,618
NPC.....	3,679	26,854
OCI Co. Ltd.....	6,354	601,433
Opto Device Technology Co. Ltd.....	4,785	20,658
OptoElectronics Solutions Co. Ltd.....	1,454	26,128
* OPTRON-TEC, Inc.....	3,754	15,746
OPTUS Pharmaceutical Co. Ltd.....	2,807	13,558
Orion Corp.....	4,635	358,810
Orion Holdings Corp.....	10,473	121,447
# Osstem Implant Co. Ltd.....	3,792	324,293
*†† Osung Advanced Materials Co. Ltd.....	18,972	23,549
Ottogi Corp.....	395	136,615
Paik Kwang Industrial Co. Ltd.....	8,901	30,288
Pan Ocean Co. Ltd.....	91,797	399,586
* PANAGENE, Inc.....	3,308	7,966
* Pan-Pacific Co. Ltd.....	10,094	14,214
* Paradise Co. Ltd.....	10,649	111,501
Park Systems Corp.....	234	17,956
Partron Co. Ltd.....	14,316	95,298

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	1,669	\$ 19,270
*	1,369	56,400
	4,257	150,637
	4,745	28,805
	626	35,078
*	3,486	20,395
*	5,841	51,888
	4,953	142,346
#	9,909	211,783
	3,033	64,195
	433	43,946
	8,667	406,049
	7,327	1,368,375
	4,372	19,642
	26,084	413,775
	2,526	11,915
	587	16,816
*	10,381	49,880
*	3,732	11,741
	1,550	29,392
	2,521	77,137
	7,670	79,931
	731	8,595
*††	7,782	2,055
	809	16,387
	1,003	17,703
*	7,456	31,073
	3,025	13,554
	978	15,855
*	4,807	13,163
	4,169	204,597
	1,127	37,888
	2,063	39,740
*	23,031	25,330
*	485	13,098
	5,658	47,210
	3,582	37,676
	727	5,597
	5,206	17,847
*	31,496	49,011
	644	91,689
	2,503	14,821
	8,173	25,431
	2,439	13,225
	18,322	22,529
	3,286	26,634
	8,627	22,802
	3,579	67,983
	9,415	24,790
	1,379	21,042
	17,261	56,680
*Ω	93	61,944
	8,152	756,780
	7,651	188,802
	973	7,771
	8,574	944,163
	661,530	31,313,616
*	42,242	639,394
	7,890	1,198,664

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Samsung Heavy Industries Co. Ltd.....	67,423	\$292,293
Samsung Life Insurance Co. Ltd.....	8,967	419,179
* Samsung Pharmaceutical Co. Ltd.....	9,862	26,337
Samsung Publishing Co. Ltd.....	1,330	27,157
Samsung SDI Co. Ltd.....	623	273,839
Samsung SDS Co. Ltd.....	1,528	160,268
Samsung Securities Co. Ltd.....	18,684	503,964
SAMT Co. Ltd.....	23,178	67,356
Samwha Capacitor Co. Ltd.....	3,391	112,233
Samyang Corp.....	1,345	43,783
Samyang Foods Co. Ltd.....	667	52,952
Samyang Holdings Corp.....	1,645	95,272
Samyang Packaging Corp.....	540	8,063
Samyang Tongsang Co. Ltd.....	608	25,141
Sang-A Frontec Co. Ltd.....	647	15,853
Sangsangin Co. Ltd.....	15,541	108,784
Sangsin Energy Display Precision Co. Ltd.....	2,886	39,882
SaraminHR Co. Ltd.....	2,179	57,261
Satrec Initiative Co. Ltd.....	226	6,172
SAVEZONE I&C Corp.....	7,852	17,951
* SBI Investment Korea Co. Ltd.....	15,114	17,117
* SBW.....	106,312	45,705
* S-Connect Co. Ltd.....	9,219	8,537
* SDN Co. Ltd.....	12,868	26,708
Seah Besteel Holdings Corp.....	6,421	76,983
SeAH Steel Corp.....	668	81,279
SeAH Steel Holdings Corp.....	745	88,791
Sebang Co. Ltd.....	5,642	51,109
Sebang Global Battery Co. Ltd.....	3,462	144,124
Seegene, Inc.....	8,410	257,947
Segyung Hitech Co. Ltd.....	1,051	16,828
Sejong Industrial Co. Ltd.....	7,042	32,971
Sejong Telecom, Inc.....	63,023	39,859
* Sekonix Co. Ltd.....	4,279	26,361
Sempio Foods Co.....	344	9,830
* S-Energy Co. Ltd.....	4,248	14,479
Seobu T&D.....	13,938	85,848
Seohan Co. Ltd.....	37,879	40,630
Seohee Construction Co. Ltd.....	20,991	23,671
Seojin System Co. Ltd.....	4,216	52,085
Seoul Auction Co. Ltd.....	956	14,703
Seoul City Gas Co. Ltd.....	144	26,639
Seoul Semiconductor Co. Ltd.....	12,989	113,403
# Seoul Viosys Co. Ltd.....	4,100	24,461
Seowon Co. Ltd.....	6,530	7,562
SEOWONINTECH Co. Ltd.....	3,132	13,967
Seoyon Co. Ltd.....	5,803	31,415
Seoyon E-Hwa Co. Ltd.....	6,608	45,408
* Sewon E&C Co. Ltd.....	38,948	26,754
Sewoon Medical Co. Ltd.....	3,757	10,138
SFA Engineering Corp.....	3,110	101,449
* SFA Semicon Co. Ltd.....	20,791	87,972
* SG Corp.....	32,481	14,768
SGC e Tec E&C Co. Ltd.....	858	29,908
SGC Energy Co. Ltd.....	857	23,075
SH Energy & Chemical Co. Ltd.....	26,194	20,947
Shin Heung Energy & Electronics Co. Ltd.....	831	35,094
* Shin Poong Pharmaceutical Co. Ltd.....	491	10,753
Shindaeyang Paper Co. Ltd.....	852	58,141

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	56,542	\$1,557,114
	2,400	66,024
	11,482	18,196
	1,276	25,670
	604	27,942
	2,700	29,402
	3,315	78,541
	2,377	400,637
	3,734	33,252
*	27,321	43,623
*	23,223	55,438
*	10,450	39,826
*	3,138	17,951
	22,158	29,267
#	2,250	96,901
*	6,200	25,227
*	17,051	23,504
	2,357	10,013
	3,447	28,403
	8,513	266,714
	9,400	28,894
	9,536	47,687
	2,160	52,719
	3,144	23,615
	1,635	27,565
*	1,054	63,367
	3,343	271,018
	2,050	40,706
	4,198	116,448
	1,006	87,306
	81,601	6,168,774
*	5,619	814,043
	72,535	242,870
*	1,325	8,682
	72,246	42,402
	2,687	110,907
	6,494	1,101,471
	3,097	325,520
#	5,505	133,141
*	6,494	17,910
	1,954	104,376
*††	13,654	26,684
*	5,759	11,129
	5,786	37,372
	2,300	27,829
	4,395	149,071
*	3,896	9,179
	8,485	604,771
*	8,354	27,084
*	4,207	17,125
	589	19,027
	7,973	116,432
*	1,547	4,253
	11,049	26,353
	1,008	181,329
	2,987	48,864
	717	43,696
	885	25,980
#	22,980	118,130

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
ST Pharm Co. Ltd.....	325	\$ 22,663
STIC Investments, Inc.....	11,734	73,512
* Straffice Co. Ltd.....	3,426	10,962
* Studio Dragon Corp.....	582	34,292
* STX Heavy Industries Co. Ltd.....	3,673	12,026
Suheung Co. Ltd.....	1,837	51,359
Sun Kwang Co. Ltd.....	1,942	140,830
Sung Kwang Bend Co. Ltd.....	9,320	80,125
* Sungchang Enterprise Holdings Ltd.....	23,155	37,628
Sungdo Engineering & Construction Co. Ltd.....	5,057	21,778
Sungshin Cement Co. Ltd.....	6,391	48,134
Sungwoo Hitech Co. Ltd.....	18,816	77,893
Sunjin Co. Ltd.....	4,911	40,904
* Suprema, Inc.....	1,173	21,529
SV Investment Corp.....	4,032	9,172
* Synopex, Inc.....	12,318	32,081
Systems Technology, Inc.....	3,189	41,474
T&L Co. Ltd.....	556	15,287
Tae Kyung Industrial Co. Ltd.....	6,193	30,160
# Taekwang Industrial Co. Ltd.....	130	90,145
Taekyung BK Co. Ltd.....	5,855	19,560
*† Taewoong Co. Ltd.....	5,246	41,963
Taeyoung Engineering & Construction Co. Ltd.....	10,872	57,474
* Taihan Electric Wire Co. Ltd.....	17,126	23,281
* Taihan Fiberoptics Co. Ltd.....	23,552	46,360
* Taihan Textile Co. Ltd.....	1,039	39,190
Tailim Packaging Co. Ltd.....	6,595	17,277
TechWing, Inc.....	4,186	56,418
* Telcon RF Pharmaceutical, Inc.....	6,530	7,404
Telechips, Inc.....	1,469	17,425
TES Co. Ltd.....	2,411	38,975
* Theragen Etex Co. Ltd.....	10,277	35,943
* Thinkware Systems Corp.....	2,160	25,367
* TK Chemical Corp.....	5,610	18,397
TK Corp.....	8,187	82,454
TKG Huchems Co. Ltd.....	3,651	56,598
Tokai Carbon Korea Co. Ltd.....	1,461	144,443
Tongyang Life Insurance Co. Ltd.....	18,908	78,758
Tongyang, Inc.....	65,030	60,028
* Top Engineering Co. Ltd.....	3,089	14,996
* Toptec Co. Ltd.....	7,951	45,287
Tovis Co. Ltd.....	5,714	40,111
TS Corp.....	24,800	58,842
TSE Co. Ltd.....	722	36,817
* Tuksu Construction Co. Ltd.....	2,985	20,586
* TY Holdings Co. Ltd.....	11,155	158,671
TYM Corp.....	31,457	67,017
UBCare Co. Ltd.....	3,040	14,369
Ubiquoss Holdings, Inc.....	1,495	18,613
Ubiquoss, Inc.....	1,332	17,282
Uju Electronics Co. Ltd.....	1,734	29,340
Uni-Chem Co. Ltd.....	14,391	13,166
* Unick Corp.....	2,721	14,280
Unid Co. Ltd.....	2,127	157,929
Union Semiconductor Equipment & Materials Co. Ltd.....	6,126	36,255
Uniquost Corp.....	3,608	26,067
* Unison Co. Ltd.....	8,341	16,220
Value Added Technology Co. Ltd.....	2,552	65,129
Viatron Technologies, Inc.....	3,044	21,633

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
VICTEK Co. Ltd.....	3,660	\$ 16,469
* Vidente Co. Ltd.....	10,155	92,786
Vieworks Co. Ltd.....	1,617	51,160
Visang Education, Inc.....	2,929	14,744
Vitzro Tech Co. Ltd.....	1,388	7,702
Vitzrocell Co. Ltd.....	1,842	16,745
* Vivoson Healthcare, Inc.....	38,499	29,251
* VT GMP Co. Ltd.....	3,490	14,597
Webcash Corp.....	1,201	15,387
* Webzen, Inc.....	3,574	53,878
Welcron Co. Ltd.....	4,930	13,846
* Wellbiotec Co. Ltd.....	1,524	2,143
Wemade Co. Ltd.....	1,058	48,493
* Wemade Play Co. Ltd.....	801	13,886
Whanin Pharmaceutical Co. Ltd.....	3,091	40,835
Wiable Corp.....	7,492	15,671
* WillBes & Co.....	21,261	16,162
Winix, Inc.....	1,651	15,719
* Winpac, Inc.....	11,956	13,334
Wins Co. Ltd.....	1,377	15,394
WiSoL Co. Ltd.....	11,563	79,598
* WIZIT Co. Ltd.....	16,810	13,891
* WONIK CUBE Corp.....	5,786	11,958
* Wonik Holdings Co. Ltd.....	19,365	60,379
WONIK IPS Co. Ltd.....	6,523	159,009
Wonik Materials Co. Ltd.....	2,336	57,374
* Wonik Pnc Co. Ltd.....	1,805	29,459
Wonik QnC Corp.....	3,431	67,883
Woojin, Inc.....	3,421	34,350
* Woongjin Co. Ltd.....	15,237	17,807
Woongjin Thinkbig Co. Ltd.....	14,121	27,723
* Wooree Bio Co. Ltd.....	11,586	34,304
Woori Financial Group, Inc.....	130,931	1,201,513
Woori Investment Bank Co. Ltd.....	103,902	73,152
* Woori Technology, Inc.....	10,028	16,272
Woorison F&G Co. Ltd.....	11,019	16,262
Woory Industrial Co. Ltd.....	1,139	13,649
* Woosu AMS Co. Ltd.....	6,858	21,054
WooSung Co. Ltd.....	632	12,018
* Woowon Development Co. Ltd.....	4,128	13,538
Worldex Industry & Trading Co. Ltd.....	2,175	33,866
Y G-1 Co. Ltd.....	3,966	21,791
* Y2 Solution Co. Ltd.....	5,964	2,979
YAS Co. Ltd.....	821	6,101
* Y-entec Co. Ltd.....	1,858	14,920
YG Entertainment, Inc.....	1,090	46,392
* YIK Corp.....	4,798	16,094
YMC Co. Ltd.....	1,408	6,705
Yonwoo Co. Ltd.....	1,289	17,388
Yosung Enterprise Co. Ltd.....	3,387	7,693
Young Poong Corp.....	186	78,621
Young Poong Precision Corp.....	5,214	34,931
Youngone Corp.....	8,569	266,655
Youngone Holdings Co. Ltd.....	1,902	70,325
* YoungWoo DSP Co. Ltd.....	6,728	7,938
Yuanta Securities Korea Co. Ltd.....	48,366	107,651
Yuhan Corp.....	3,342	148,786
* Yungjin Pharmaceutical Co. Ltd.....	4,287	11,801
Yuyu Pharma, Inc.....	3,478	18,295

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Zeus Co. Ltd.....	1,979	\$ 39,636
Zinus, Inc.....	1,496	54,699
TOTAL SOUTH KOREA.....		<u>140,253,638</u>
SPAIN — (1.3%)		
# Acciona SA.....	12,552	2,582,831
Acerinox SA.....	54,419	530,929
# ACS Actividades de Construccion y Servicios SA.....	53,127	1,277,049
Ω Aedas Homes SA.....	969	16,603
*Ω Aena SME SA.....	2,047	258,924
Alantra Partners SA.....	733	9,809
Almirall SA.....	8,802	84,985
* Amadeus IT Group SA.....	32,608	1,901,379
* Amper SA.....	289,548	58,446
Applus Services SA.....	37,477	272,754
Atresmedia Corp. de Medios de Comunicacion SA.....	37,315	114,666
Azkoyen SA.....	6,948	45,123
# Banco Bilbao Vizcaya Argentaria SA.....	572,227	2,593,142
Banco Bilbao Vizcaya Argentaria SA, Sponsored ADR.....	26,576	120,655
Banco de Sabadell SA.....	2,392,489	1,531,822
* Banco Santander SA.....	1,260,985	3,149,057
Bankinter SA.....	184,374	907,772
CaixaBank SA.....	558,975	1,678,453
Ω Cellnex Telecom SA.....	9,267	414,504
Cia de Distribucion Integral Logista Holdings SA.....	24,479	504,589
CIE Automotive SA.....	19,308	507,906
Construcciones y Auxiliar de Ferrocarriles SA.....	6,226	184,346
* Distribuidora Internacional de Alimentacion SA.....	1,842,663	24,780
Ebro Foods SA.....	24,428	406,506
* eDreams ODIGEO SA.....	14,866	78,725
Elecnor SA.....	10,479	123,845
Enagas SA.....	77,214	1,524,101
Ence Energia y Celulosa SA.....	51,136	169,394
Endesa SA.....	42,254	774,491
Ercros SA.....	55,534	208,310
Faes Farma SA.....	132,219	563,876
Ferrovial SA.....	40,314	1,079,527
Fluidra SA.....	13,851	258,905
Fomento de Construcciones y Contratas SA.....	17,916	177,527
Ω Gestamp Automocion SA.....	53,074	204,174
Ω Global Dominion Access SA.....	61,555	247,557
Grifols SA.....	30,127	439,602
Grupo Catalana Occidente SA.....	12,112	361,187
# Grupo Empresarial San Jose SA.....	5,388	22,554
# Iberdrola SA.....	388,202	4,145,405
Iberdrola SA.....	10,783	114,947
Indra Sistemas SA.....	57,644	527,307
Industria de Diseno Textil SA.....	74,806	1,816,810
Laboratorio Reig Jofre SA.....	2,505	7,400
Laboratorios Farmaceuticos Rovi SA.....	5,482	287,032
Linea Directa Aseguradora SA Cia de Seguros y Reaseguros.....	184,374	204,619
Mapfre SA.....	282,497	456,274
* Melia Hotels International SA.....	25,464	160,607
Miquel y Costas & Miquel SA.....	17,620	227,147
# Naturgy Energy Group SA.....	14,831	435,024
Ω Neinor Homes SA.....	7,810	84,004
* Obrascon Huarte Lain SA.....	63,045	37,707
Pharma Mar SA.....	3,466	213,504
* Promotora de Informaciones SA, Class A.....	69,984	31,439

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
SPAIN — (Continued)			
Ω	Prosegur Cash SA.....	58,546	\$ 42,661
#	Prosegur Cia de Seguridad SA.....	85,405	152,310
*	Realia Business SA.....	44,100	43,777
#	Red Electrica Corp. SA.....	58,838	1,156,778
	Repsol SA.....	395,910	4,932,348
	Sacyr SA.....	159,160	363,993
*	Solaria Energia y Medio Ambiente SA.....	23,200	534,936
Ω	Talgo SA.....	16,917	50,304
*	Tecnicas Reunidas SA.....	5,120	33,991
	Telefonica SA.....	732,917	3,271,516
	Tubacex SA.....	32,678	68,546
Ω	Unicaja Banco SA.....	704,564	609,453
	Vidrala SA.....	7,018	467,503
	Viscofan SA.....	17,616	1,025,928
	Vocento SA.....	5,805	3,864
TOTAL SPAIN.....			<u>46,917,939</u>
SWEDEN — (2.0%)			
	AAK AB.....	9,365	163,699
Ω	AcadeMedia AB.....	40,463	199,347
	AddLife AB, Class B.....	21,172	364,772
	AddNode Group AB, Class B.....	20,152	209,854
	AddTech AB, Class B.....	46,609	797,884
	AFRY AB.....	25,821	394,282
	Alfa Laval AB.....	8,084	241,726
Ω	Alimak Group AB.....	11,144	99,280
	Alligo AB, Class B.....	11,880	121,989
Ω	Ambea AB.....	22,180	109,338
*	Annehem Fastigheter AB, Class B.....	21,357	63,245
*	Arise AB.....	9,630	51,746
	Arjo AB, Class B.....	66,722	366,523
	Assa Abloy AB, Class B.....	23,784	561,921
	Atlas Copco AB, Class A.....	172,912	2,021,230
	Atlas Copco AB, Class B.....	100,484	1,043,796
	Atrium Ljungberg AB, Class B.....	10,829	161,025
*Ω	Attendo AB.....	43,919	106,914
#	Avanza Bank Holding AB.....	26,791	516,947
	Axfood AB.....	17,325	550,042
	Beijer Alma AB.....	17,589	353,227
	Beijer Electronics Group AB.....	9,101	60,376
	Beijer Ref AB, Class B.....	35,202	558,403
	Bergman & Beving AB.....	10,482	111,323
	Besqab AB.....	1,464	15,255
	Betsson AB, Class B.....	52,606	363,643
#*	Better Collective AS.....	6,605	104,913
#*	BHG Group AB.....	2,661	9,095
	Bilia AB, Class A.....	42,435	599,584
	BillerudKorsnas AB.....	55,833	720,165
	BioGaia AB, Class B.....	24,595	231,884
	Biotage AB.....	11,611	255,423
	Bjorn Borg AB.....	5,162	19,915
	Boliden AB.....	58,873	1,967,469
	Bonava AB, Class B.....	38,700	144,981
#*Ω	Boozt AB.....	4,216	29,699
	Boule Diagnostics AB.....	2,524	6,490
Ω	Bravida Holding AB.....	33,348	337,725
	Bufab AB.....	14,774	445,733
	Bulten AB.....	5,345	37,652
	Bure Equity AB.....	25,410	676,439

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	33,815	\$ 164,182
	3,037	28,712
*	6,889	8,216
*	14,438	231,470
#	7,387	24,870
	5,475	250,883
#*	18,692	60,411
*	12,443	21,469
	2,380	85,735
	3,337	59,813
	12,761	144,750
	103,165	206,490
*	16,670	57,924
	12,248	262,411
Ω	23,555	195,026
	129,733	174,461
	22,212	175,574
#Ω	78,050	529,313
*	6,889	10,802
*	13,942	133,327
#Ω	32,778	223,822
	6,403	64,430
	2,784	41,575
#	71,713	1,034,375
	54,838	335,323
	69,144	499,393
*Ω	29,981	23,951
#*	5,780	52,228
	3,040	31,838
	32,097	567,529
	20,634	327,742
	1,798	45,839
	37,630	957,874
Ω	1,499	145,449
	2,020	22,786
	20,891	214,442
	18,220	99,114
*	25,764	164,582
	1,952	5,909
	7,965	58,962
#	1,057	94,770
	3,073	8,534
	4,702	82,158
	13,831	312,109
	37,038	343,426
#	73,463	939,925
*	18,099	113,007
	3,128	17,141
	8,334	40,223
	26,392	310,754
	27,295	331,110
	76,759	800,601
	6,669	317,905
#*Ω	27,317	101,277
	13,019	534,976
	16,447	227,023
*	10,834	50,943
	4,692	38,279
	83,303	663,903

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	39,449	\$ 927,192
#	33,188	164,283
*	37,760	461,091
#	17,623	376,427
	29,409	356,853
*	6,100	6,186
	21,144	392,380
#*	1,316	13,585
*	9,211	59,378
*	3,272	9,399
#	70,894	624,368
	6,875	203,203
	58,890	642,085
Ω	21,542	128,935
	22,000	428,252
	2,352	67,521
	26,860	470,141
	47,522	1,340,038
	12,136	14,982
	10,712	161,445
*	9,920	7,998
	18,686	219,657
*	5,052	23,830
*	63,254	994,610
#	8,086	432,599
	39,114	404,853
*	11,880	68,068
Ω	30,037	224,017
	12,054	177,290
	36,999	226,581
	24,778	257,324
	1,436	26,272
*	237	401
*	127,831	52,964
	25,425	389,691
	32,148	323,862
	1,320	14,491
	57,952	168,329
	69,620	418,953
*	9,889	293,612
	11,053	159,542
	8,743	117,441
*	7,145	146,709
	8,033	200,797
	30,997	289,403
	16,124	121,650
*	2,049	8,673
*	28,379	416,183
	106,789	728,561
	7,438	63,766
	1,265	14,204
	36,633	71,355
	15,437	136,069
	103,114	516,568
*	6,442	46,118
	685	9,429
Ω	53,508	124,999
	37,562	59,215
	10,698	386,985

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	9,262	\$ 238,701
#	89,654	166,349
#	8,288	15,899
	77,388	1,425,965
#*	26,009	96,704
#*Ω	48,606	199,047
#	32,550	597,582
#	68,998	697,730
	7,306	81,020
*	331,827	34,227
#*Ω	35,304	89,509
	96,927	1,050,052
	1,726	21,341
	81,113	1,383,784
#	5,921	115,192
#	102,023	1,716,990
	11,548	179,269
	9,555	23,549
*	5,351	25,706
	78,581	380,488
	172,713	792,535
*	979	17,408
*	23,352	61,192
	4,431	65,447
#	75,617	1,105,489
	92,886	835,223
#	1,473	15,305
	22,845	254,797
#	52,408	725,859
	95,159	996,174
*	19,173	421,058
	14,792	89,522
	87,747	1,002,394
	5,031	41,313
	286,150	2,176,527
	373,004	1,378,006
	7,499	50,392
	1,297	22,063
#Ω	16,794	487,560
*	9,361	25,885
	28,963	711,636
	14,558	309,499
	736	9,387
	3,102	143,024
	5,310	173,240
	4,814	68,098
	37,610	700,807
	272,897	4,899,599
	27,204	138,667
	43,452	370,522
*	901	4,979
TOTAL SWEDEN.....		<u>70,089,544</u>
SWITZERLAND — (5.0%)		
	222,198	6,754,730
#	48,100	1,694,419
	54,632	4,266,166
	5,690	941,396
	2,341	434,036

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
* ams-OSRAM AG.....	100,738	\$ 831,547
APG SGA SA.....	491	93,840
Arbonia AG.....	23,817	338,708
* Aryzta AG.....	440,450	503,368
Ascom Holding AG.....	11,031	85,998
Autoneum Holding AG.....	1,342	155,559
Bachem Holding AG, Class B.....	2,659	179,306
Baloise Holding AG.....	12,833	2,044,670
Banque Cantonale de Geneve.....	767	138,247
# Banque Cantonale Vaudoise.....	10,666	993,115
Barry Callebaut AG.....	969	2,146,977
Belimo Holding AG.....	2,108	865,363
Bell Food Group AG.....	922	246,776
Bellevue Group AG.....	3,363	112,524
Berner Kantonalbank AG.....	1,899	429,234
BKW AG.....	4,217	479,759
Bobst Group SA.....	2,840	234,234
Bossard Holding AG, Class A.....	3,940	878,161
Bucher Industries AG.....	2,792	1,071,952
Burckhardt Compression Holding AG.....	883	398,916
Burkhalter Holding AG.....	1,875	147,584
Bystronic AG.....	651	481,645
Calida Holding AG.....	2,268	109,062
Carlo Gavazzi Holding AG.....	249	75,224
Cembra Money Bank AG.....	9,320	677,502
Chocoladefabriken Lindt & Spruengli AG.....	11	1,268,543
#* Cicor Technologies Ltd.....	1,175	51,883
Cie Financiere Richemont SA, Class A.....	33,209	4,004,258
Cie Financiere Tradition SA.....	942	101,194
Clariant AG.....	80,561	1,509,354
Coltene Holding AG.....	2,077	202,575
Comet Holding AG.....	983	181,296
COSMO Pharmaceuticals NV.....	646	34,663
Credit Suisse Group AG.....	172,760	1,004,870
# Credit Suisse Group AG, Sponsored ADR.....	96,272	558,379
Daetwyler Holding AG.....	2,318	565,025
DKSH Holding AG.....	15,090	1,240,375
dormakaba Holding AG.....	982	467,807
* Dufry AG.....	27,506	1,035,651
EFG International AG.....	44,266	344,748
Emmi AG.....	776	772,086
EMS-Chemie Holding AG.....	639	507,420
Energiedienst Holding AG.....	1,198	53,862
Feintool International Holding AG.....	3,543	76,369
* Flughafen Zurich AG.....	7,710	1,282,144
Forbo Holding AG.....	407	546,546
Fundamenta Real Estate AG.....	2,244	40,102
Ω Galenica AG.....	19,111	1,513,026
#* GAM Holding AG.....	81,462	90,947
Geberit AG.....	5,062	2,666,037
Georg Fischer AG.....	35,020	2,140,385
Givaudan SA.....	1,051	3,673,830
# Gurit Holding AG, Class BR.....	2,190	266,811
Helvetia Holding AG.....	15,359	1,755,974
Hiag Immobilien Holding AG.....	1,172	105,432
#* HOCHDORF Holding AG.....	378	14,436
Holcim Ltd.....	68,164	3,195,815
Huber & Suhner AG.....	6,475	583,028
# Hypothekbank Lenzburg AG.....	3	13,178

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
#*	Implenia AG.....	5,861 \$ 155,007
#*	Ina Invest Holding AG.....	1,673 33,916
	Inficon Holding AG.....	699 583,358
	Interroll Holding AG.....	231 609,619
	Intershop Holding AG.....	287 192,971
	Investis Holding SA.....	981 107,308
	Julius Baer Group Ltd.....	58,912 3,046,342
*	Jungfraubahn Holding AG.....	807 107,337
	Kardex Holding AG.....	3,616 725,120
	Komax Holding AG.....	1,351 366,493
#	Kudelski SA.....	13,192 40,377
	Kuehne + Nagel International AG.....	7,711 2,076,737
	Landis+Gyr Group AG.....	6,800 448,830
	LEM Holding SA.....	144 286,098
	Liechtensteinische Landesbank AG.....	5,570 307,363
#	Logitech International SA.....	58,076 3,292,976
	Lonza Group AG.....	3,941 2,395,148
	Luzerner Kantonalbank AG.....	1,342 578,487
Ω	Medacta Group SA.....	1,575 155,926
Ω	Medmix AG.....	7,639 173,107
	Meier Tobler Group AG.....	2,640 73,430
	Metall Zug AG, Class B.....	79 159,894
	Mikron Holding AG.....	2,756 26,645
	Mobilezone Holding AG.....	16,695 297,970
	Mobimo Holding AG.....	2,735 704,212
#*	Molecular Partners AG.....	1,869 11,987
	Nestle SA.....	120,001 14,703,395
	Novartis AG, Sponsored ADR.....	59,917 5,142,676
	Novartis AG.....	100,236 8,613,242
	Novavest Real Estate AG.....	770 35,525
	OC Oerlikon Corp. AG.....	82,861 641,268
*	Orascom Development Holding AG.....	4,127 35,172
	Orior AG.....	2,610 223,346
	Partners Group Holding AG.....	2,148 2,345,070
	Phoenix Mecano AG.....	286 102,829
	Plazza AG, Class A.....	322 113,638
	PSP Swiss Property AG.....	8,952 1,070,589
	Rieter Holding AG.....	1,440 163,416
#	Roche Holding AG.....	1,815 739,911
	Roche Holding AG.....	58,789 19,518,214
	Romande Energie Holding SA.....	61 72,936
	Schaffner Holding AG.....	112 35,210
	Schindler Holding AG.....	3,362 638,399
	Schweiter Technologies AG.....	520 589,936
*Ω	Sensirion Holding AG.....	2,869 332,962
	SFS Group AG.....	5,982 657,550
	SGS SA.....	757 1,847,434
	Siegfried Holding AG.....	1,662 1,229,967
	SIG Group AG.....	95,238 2,484,598
	Sika AG.....	12,218 3,018,915
	Softwareone Holding AG.....	11,327 154,169
	Sonova Holding AG.....	6,021 2,168,654
	St Galler Kantonalbank AG.....	1,226 584,020
	Straumann Holding AG.....	5,630 761,460
	Sulzer AG.....	7,639 512,075
	Swatch Group AG.....	6,546 1,742,655
	Swatch Group AG.....	11,351 566,854
	Swiss Life Holding AG.....	6,424 3,403,026
	Swiss Prime Site AG.....	26,900 2,449,610

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	35,528	\$ 2,665,907
*	196,120	55,260
	7,450	4,027,748
	3,796	461,496
	1,396	495,770
	15,969	1,267,500
	389	48,644
#	3,541	20,470
	1,055	138,181
	3,181	372,370
	204,461	3,340,959
	5,592	503,755
	1,777	485,730
	573	27,960
Ω	3,851	1,121,301
	417	178,615
	4,850	192,715
*	12,826	2,245,793
	11,746	772,610
	1,705	148,458
	5,041	412,332
*	790	64,654
	123	14,794
	29	69,487
	1,038	147,325
	4,844	312,769
	454	11,649
	43	94,514
	25	186,720
#*	859	61,334
	8,820	3,850,180
TOTAL SWITZERLAND.....		<u>177,130,446</u>
TAIWAN — (5.4%)		
	35,544	26,592
	46,062	32,228
	123,988	104,017
*	29,083	77,074
	15,000	18,593
	76,000	81,752
	109,000	909,700
#	797,000	604,706
	39,719	52,110
*	41,000	16,196
	29,735	189,837
	63,000	27,128
#	89,000	174,194
	4,732	31,480
	14,000	87,467
#	60,000	164,809
*	31,000	20,893
	7,000	26,141
	23,000	55,548
	96,571	73,127
#	27,055	311,248
	12,000	18,236
	150,000	179,865
	191,875	70,113
	21,000	12,612

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	22,122	\$ 606,402
	8,000	190,119
*	44,901	37,158
#	13,000	47,221
	37,875	43,369
	24,040	28,090
	12,000	60,848
	102,072	106,993
	121,000	152,851
	21,114	82,993
*	109,000	119,933
	11,000	13,391
	28,000	24,625
	307,996	125,639
	19,799	83,409
	10,000	11,334
	35,750	47,523
	17,267	23,294
	64,000	37,342
	32,000	29,874
	53,550	109,909
	70,000	24,331
	43,540	181,489
	268,990	371,167
	23,714	58,586
	8,500	50,065
	688,931	2,007,573
	425,000	589,733
	26,000	14,929
	63,000	132,643
*	685,581	157,528
*	96,159	19,679
	171,319	148,908
	12,000	20,969
#	107,000	424,418
	2,260	74,107
	4,000	11,347
#	5,500	354,990
	11,000	37,081
#	97,000	915,062
	33,000	81,989
#	2,625,000	1,178,729
	34,000	53,972
	28,000	165,996
	14,100	40,293
	20,000	43,681
	12,000	17,290
	10,000	20,200
	14,000	69,398
	244,866	109,079
	21,000	12,596
	40,000	56,227
	46,000	48,141
	618,000	182,630
*	24,000	14,632
	22,000	18,921
	8,000	11,023
	38,000	19,146
	15,000	52,859

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
#	Bizlink Holding, Inc.....	48,488 \$ 522,982
	Bora Pharmaceuticals Co. Ltd.....	5,000 39,421
	Brave C&H Supply Co. Ltd.....	7,000 17,490
	Bright Led Electronics Corp.....	41,000 22,104
#	Brighton-Best International Taiwan, Inc.....	98,423 113,537
	C Sun Manufacturing Ltd.....	60,939 90,120
*	Cameo Communications, Inc.....	90,763 26,808
	Capital Futures Corp.....	46,628 55,183
	Capital Securities Corp.....	787,680 301,064
	Career Technology MFG. Co. Ltd.....	132,250 100,719
	Carnival Industrial Corp.....	90,999 30,768
	Caswell, Inc.....	10,000 30,174
	Catcher Technology Co. Ltd.....	161,000 919,540
	Cathay Financial Holding Co. Ltd.....	828,653 1,264,157
	Cathay Real Estate Development Co. Ltd.....	296,000 163,264
	Cayman Engley Industrial Co. Ltd.....	10,654 20,796
	Celxpert Energy Corp.....	32,000 34,231
	Center Laboratories, Inc.....	112,171 219,696
	Central Reinsurance Co. Ltd.....	59,850 41,941
#	Century Iron & Steel Industrial Co. Ltd.....	32,000 109,441
	Chailease Holding Co. Ltd.....	202,161 1,437,721
	Chain Chon Industrial Co. Ltd.....	51,548 29,358
	ChainQui Construction Development Co. Ltd.....	29,594 14,830
	Champion Building Materials Co. Ltd.....	118,000 37,684
	Champion Microelectronic Corp.....	3,000 4,950
	Chang Hwa Commercial Bank Ltd.....	935,107 556,796
	Chang Wah Electromaterials, Inc.....	116,000 128,950
#	Chang Wah Technology Co. Ltd.....	30,000 77,877
	Channel Well Technology Co. Ltd.....	48,000 53,021
	Charoen Pokphand Enterprise.....	70,000 183,768
	CHC Healthcare Group.....	34,000 41,598
	CHC Resources Corp.....	33,000 51,439
	Chen Full International Co. Ltd.....	38,000 46,661
	Chenbro Micom Co. Ltd.....	23,000 53,379
*	Cheng Fwa Industrial Co. Ltd.....	36,000 15,897
#	Cheng Loong Corp.....	271,000 245,551
	Cheng Mei Materials Technology Corp.....	197,000 61,559
	Cheng Shin Rubber Industry Co. Ltd.....	490,000 581,506
	Cheng Uei Precision Industry Co. Ltd.....	175,000 190,543
	Chenming Electronic Technology Corp.....	32,000 15,237
	Chi Hua Fitness Co. Ltd.....	6,000 9,967
	Chia Chang Co. Ltd.....	40,000 52,052
#	Chia Hsin Cement Corp.....	215,000 131,378
	Chian Hsing Forging Industrial Co. Ltd.....	16,000 18,222
	Chicony Electronics Co. Ltd.....	257,773 683,588
	Chicony Power Technology Co. Ltd.....	54,481 133,111
	Chief Telecom, Inc.....	6,000 60,214
	Chieftek Precision Co. Ltd.....	15,500 38,501
	Chien Kuo Construction Co. Ltd.....	87,200 39,846
	Chien Shing Harbour Service Co. Ltd.....	6,000 6,885
	China Airlines Ltd.....	1,491,000 1,139,300
	China Bills Finance Corp.....	341,000 182,927
	China Chemical & Pharmaceutical Co. Ltd.....	95,000 67,448
	China Development Financial Holding Corp.....	3,098,354 1,341,249
#	China Electric Manufacturing Corp.....	91,530 58,691
	China Fineblanking Technology Co. Ltd.....	17,018 21,620
	China General Plastics Corp.....	83,626 70,521
	China Glaze Co. Ltd.....	48,000 19,182
	China Man-Made Fiber Corp.....	633,861 164,806

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	121,000	\$ 118,997
	105,200	178,347
#	1,498,069	512,854
	35,000	136,770
	1,656,000	1,541,846
	45,000	79,061
	31,000	28,485
	33,000	45,087
	58,000	35,825
#	184,000	175,646
	205,000	375,712
	281,133	333,932
	20,000	123,512
	64,100	155,359
#	43,000	248,264
#	185,000	97,468
	111,000	216,702
	205,000	173,653
	1,000	3,412
	171,228	97,218
	4,000	61,109
	3,400	136,578
	133,000	539,663
	54,000	25,273
	16,000	93,218
	215,000	227,567
	479,712	120,706
	23,000	15,376
	1,172,000	895,031
	524,000	858,791
	24,000	23,727
	227,424	74,201
	179,000	174,790
	49,000	25,417
	18,699	76,676
	199,000	358,552
	90,552	128,446
	18,480	15,937
	32,000	22,374
	16,000	10,148
*	123,094	74,097
	2,310,563	1,775,136
	206,000	306,146
	28,360	34,270
	10,000	9,892
	23,000	69,154
	17,000	40,824
#	74,000	75,608
	20,062	41,207
	111,000	111,368
	8,352	32,610
	12,000	19,364
	97,538	89,648
	95,000	127,683
*	169,000	57,613
	26,900	64,139
	80,011	37,809
	69,365	603,276
	49,000	119,173

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	12,099	\$ 27,940
	31,440	78,545
	169,096	97,707
	6,000	7,715
	89,086	62,349
	48,000	118,263
	10,000	22,545
	19,000	124,997
#	1,612,014	1,485,935
	97,850	86,891
	28,583	390,802
	6,000	48,781
	97,000	43,391
	22,000	12,161
	72,013	71,120
	19,695	40,812
#	37,000	100,151
	94,900	345,628
*	17,000	43,621
	429	231
	23,000	62,459
	28,768	40,470
	131,000	733,469
	71,000	195,514
	128,000	94,692
	18,000	715,546
	31,000	22,585
	21,840	158,020
	228,450	380,063
	251,000	119,982
	14,000	39,643
	30,000	70,818
	250,029	268,891
	13,000	66,813
*	1,294,922	1,485,797
*	164,535	39,880
	215,000	210,493
	764,681	2,457,209
	171,405	114,905
#	180,000	251,051
#	41,000	20,130
	7,000	34,745
	54,347	116,910
	374,000	236,928
	1,154,036	436,583
	544,100	553,590
	185,000	466,435
	11,000	58,025
	5,000	9,555
	22,000	34,993
	97,000	204,345
*	118,926	77,146
	7,700	18,437
	165,000	365,389
	67,958	380,709
	17,000	16,016
	1,423,001	1,285,373
	27,554	37,231
	48,000	22,480

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	96,000	\$ 46,895
*	280,468	91,107
	9,000	8,808
	14,000	53,176
#	128,112	389,400
	31,297	94,358
#	39,000	97,340
	18,190	18,266
	50,000	61,617
#	315,000	738,460
	8,672	49,850
#	40,544	62,997
	14,000	23,557
	36,000	101,804
	235,000	724,818
	7,000	40,461
	278,000	240,967
	107,110	74,377
	127,945	103,961
	72,000	41,815
	221,535	365,542
	36,357	240,228
#	89,000	66,332
	45,000	54,577
	719,292	1,351,127
	43,432	247,626
	51,000	29,856
*	128,270	54,897
	14,000	86,295
	57,000	39,209
	49,000	78,135
	11,000	9,264
	54,000	107,102
*	9,000	12,333
	25,210	63,852
	153,000	155,487
	88,000	230,471
	20,480	20,118
#	19,000	38,957
	8,000	21,298
	20,000	80,505
#	35,616	473,102
	22,977	22,731
	163,000	256,871
	15,000	35,532
	85,000	695,452
*	117,000	42,840
	156,000	482,022
	5,000	24,883
	111,320	110,677
	23,000	42,767
	10,000	49,465
	9,000	52,194
	19,000	323,317
	33,000	499,895
	99,000	40,056
#	165,680	172,822
*	38,000	15,621
	90,000	246,116

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	284,338	\$ 235,487
	25,000	21,645
	40,237	142,415
	63,397	31,769
	31,000	15,545
#	385,000	255,836
	5,000	38,433
	25,200	44,659
	32,000	141,676
	77,000	64,961
	75,000	82,956
	8,891	94,586
	210,068	343,726
	148,000	306,685
*††	133,000	0
*	5,000	8,525
	52,000	42,427
	21,000	14,364
#	127,602	138,485
#	754,000	247,352
	188,079	59,071
	14,000	13,228
	62,000	40,062
	3,000	10,639
	106,000	119,107
	23,871	38,963
	176,330	267,533
	11,900	28,741
	26,000	48,979
	38,559	38,339
	67,878	490,672
	399,125	124,921
	129,000	49,300
	18,000	32,970
#	48,000	129,648
	38,500	117,779
	715,624	2,615,424
	97,000	69,618
	66,000	38,020
	56,000	34,862
#	119,780	44,960
	65,263	178,452
	39,000	134,619
	15,000	303,794
	46,000	54,451
	16,390	56,510
	70,000	46,510
#*	145,000	318,279
#	29,725	150,682
	132,000	64,742
	1,097,733	849,224
	21,000	41,157
	83,000	248,699
	35,000	50,584
	54,000	45,075
	205,664	168,902
	67,242	32,192
	6,000	16,797
	1,076,561	508,031

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	119,000	\$ 57,460
	38,851	35,121
*	34,000	12,676
	47,340	86,663
	88,000	44,275
#	27,573	155,792
	3,022,000	1,046,613
	22,800	38,387
	11,000	27,382
	8,400	24,288
*	27,109	49,308
	8,000	18,689
	291,562	199,670
	38,000	450,389
	670,000	532,142
	14,000	29,547
	25,000	34,218
	4,000	15,830
	43,000	98,527
	104,029	247,782
	21,000	42,465
	23,868	9,239
	10,000	131,310
	30,250	36,495
	9,442	21,787
	28,000	78,073
	15,000	14,198
	5,750	20,499
*	57,008	18,209
	6,000	8,043
	28,000	52,494
	21,000	49,046
	44,000	28,914
	38,900	72,386
	13,000	34,285
	45,000	21,482
	6,000	11,180
	185,000	81,821
	185,015	238,566
	44,000	44,622
	53,000	71,684
	61,129	20,624
	2,000	13,904
	68,200	68,526
	36,340	40,054
#	9,000	137,099
	511,000	674,101
	388,000	452,499
*	34,000	41,630
	29,000	153,413
*	28,365	29,469
	566,000	244,746
#	95,000	435,731
	17,300	91,421
	5,000	7,297
	32,000	90,150
	33,000	153,869
	190,573	44,089
	80,315	51,415

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	84,360	\$ 54,757
	20,000	30,052
	99,000	32,770
	71,000	72,623
	11,000	37,050
	93,000	28,468
	24,000	124,626
#	33,048	75,471
#	14,000	981,998
	14,000	12,702
	14,000	12,615
	31,000	11,840
	4,280	9,908
*	339,000	118,750
	17,850	13,755
	56,000	43,183
	9,656	34,546
*	25,785	26,970
*	236,600	64,741
	23,782	62,282
	28,240	27,654
	151,554	304,140
*	174,000	98,951
	646,417	1,418,363
*	97,100	54,663
	61,000	45,218
#	270,169	140,201
	24,000	43,449
	14,303	335,528
#	22,000	104,630
	16,005	16,594
	21,600	49,363
	59,000	79,410
	17,000	36,078
	12,358	58,895
	8,000	32,163
#	628,798	689,432
#	59,865	283,688
	9,000	34,323
#	27,257	109,233
	64,000	47,484
#	5,000	20,713
	61,000	1,405,445
*	12,000	16,541
#*	12,000	82,544
	1,129,975	1,338,583
	33,750	24,001
	201,930	120,017
#*	578,761	120,828
	20,000	154,428
	40,854	110,529
	6,018	11,706
#	184,000	728,437
	18,000	25,386
	58,600	36,924
	61,000	78,613
	403,560	381,125
#	12,480	342,091
	28,000	25,676

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	30,000	\$ 92,228
	19,000	54,591
	87,000	131,389
	7,000	19,013
	298,000	671,577
#	16,000	129,628
	14,000	16,570
	52,780	75,728
#	341,432	599,841
*	8,000	16,629
	7,000	11,277
	31,000	52,904
	14,400	15,897
	29,000	16,499
*	26,000	26,383
	13,000	14,263
	72,030	115,512
	3,000	10,477
	51,245	39,842
	46,000	441,872
	12,000	25,620
	16,000	39,241
	5,000	25,248
	142,000	1,265,048
#	20,000	80,684
	4,000	10,632
	458,620	125,377
	52,000	56,989
	16,000	12,176
*	14,000	88,265
	8,000	9,161
	203,107	111,943
	263,000	153,090
	21,422	82,503
	29,000	9,089
	16,496	36,584
	47,472	50,248
	51,700	113,489
	165,000	195,742
	9,000	338,925
	26,000	16,766
	19,000	15,253
	32,000	68,504
	6,610	17,697
	23,968	59,850
	533,000	1,109,592
	8,000	122,839
*	5,000	95,044
*††	10,983	0
	40,000	392,371
	34,000	102,543
	14,000	35,492
	28,126	12,039
	21,600	16,763
	12,564	27,818
	17,284	77,758
	666,000	597,992
	11,968	50,339
#	447,000	529,851

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	394,000	\$1,129,360
	19,953	250,416
	79,000	746,976
	455,652	239,134
	181,000	423,673
	421,000	162,658
	6,000	33,778
	39,000	50,178
	35,086	46,453
#	303,000	290,380
	23,000	42,587
	21,000	25,377
	17,000	62,236
	350,000	993,628
	62,000	85,348
	57,567	23,088
	159,000	497,621
	287,089	87,478
	10,821	45,632
*	12,000	141,289
	116,000	1,333,970
	170,000	96,261
	49,000	54,226
	251,000	73,727
*	354,084	87,896
	13,000	19,394
*	204,000	19,836
	335,399	616,229
	7,000	19,473
	180,960	374,751
#	104,400	91,541
	75,679	49,446
	128,925	56,214
	44,000	80,170
	13,000	14,477
	219,000	280,011
	72,074	38,926
	9,000	14,257
	15,600	43,115
	20,000	48,692
	13,000	11,105
	28,000	113,942
	19,000	34,403
	28,000	29,104
#	10,000	73,043
	7,000	64,959
	85,000	258,264
	79,104	126,913
	367,000	616,087
	44,000	49,954
	15,421	18,137
	40,000	30,726
	21,000	38,202
	19,000	35,515
	144,722	153,635
#	127,000	269,976
	7,000	19,612
	6,000	15,941
	3,171,243	906,497

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	52,980	\$ 143,466
*	191,632	59,035
	78,000	134,593
	548,000	333,350
	14,000	18,934
	22,360	112,630
	7,000	16,439
*	154,000	70,590
#	233,226	390,450
	12,000	224,572
	34,600	305,816
	35,064	325,646
	133,900	106,707
	20,700	16,191
	28,000	32,502
	17,420	53,391
	228,000	1,087,760
	180,000	210,730
	2,199,445	1,245,723
	30,340	28,690
	80,544	82,182
	42,800	32,329
#	51,000	286,953
#	64,000	79,783
	21,000	51,997
	98,398	122,035
	56,000	55,626
	11,110	20,723
#	29,000	56,307
	28,000	51,334
#	29,000	25,507
#	20,315	139,174
	17,000	149,140
	32,000	47,575
	114,402	163,669
	19,200	55,795
	13,000	18,548
*	46,000	23,442
	2,000	17,428
	5,000	44,670
	55,250	30,045
	11,000	55,143
	22,000	135,623
	70,000	90,873
	183,000	178,738
	34,561	44,599
	41,351	36,639
	150,935	187,621
	12,000	44,196
	22,000	17,302
	15,486	48,698
	45,000	93,320
*	12,000	8,710
	66,014	68,737
	356,250	660,904
	51,000	125,335
	35,039	100,902
	499,850	586,010
	22,000	40,603

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	99,212	\$ 79,212
	17,000	19,900
	16,011	36,603
	34,750	50,914
*	25,934	12,717
	1,249,041	556,155
	14,471	94,397
#	70,060	96,415
#	34,450	46,173
	37,000	27,297
	518,240	312,150
	27,000	35,450
	2,090,460	1,100,422
	62,000	71,694
#	126,197	101,798
	13,000	38,428
	1,757,618	729,494
#	923,102	1,197,881
	41,288	48,696
	87,000	108,352
	1,255,495	1,151,083
	11,000	68,762
	231,000	495,421
	96,000	62,720
	36,000	48,370
	455,046	270,872
	250,000	244,325
	137,927	341,748
	44,000	60,656
*	24,000	10,880
*††	269,666	18,103
	170,000	576,893
	88,000	84,845
	152,000	310,471
	101,000	125,223
	51,200	108,234
	10,000	11,816
	59,000	202,481
	45,000	121,701
	129,369	11,446,569
	1,170,000	20,064,991
	56,560	73,921
	5,000	14,363
	119,000	55,201
	64,800	188,347
	7,292	18,994
#*	281,000	179,774
	65,000	113,636
#	117,889	163,185
	42,000	47,469
*	441,000	514,624
	30,256	145,899
	29,000	28,243
	14,000	13,282
	548,000	539,305
	10,560	90,802
	3,000	11,121
	29,187	18,015
	42,000	86,484

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	62,000	\$ 45,058
	50,000	20,126
	19,000	16,519
	24,000	112,312
	44,800	61,396
	294,000	161,308
	47,208	310,310
	199,000	334,753
*	85,060	39,532
	48,876	252,592
	26,000	127,953
	65,200	62,341
	42,000	39,871
	155,000	178,227
	11,000	22,302
	24,000	51,253
	8,000	34,817
	149,000	511,234
	20,000	19,747
	16,000	17,404
	13,530	78,436
	216,000	187,205
	12,000	62,215
	3,000	23,065
	60,000	141,889
#	248,570	431,238
	19,000	95,786
	10,410	39,728
	99,000	290,474
	116,000	123,063
*	143,700	38,720
	110,000	69,776
	34,000	43,332
	189,000	265,652
	28,000	14,221
#	117,000	624,160
	891,994	398,863
#	747,560	1,759,856
	35,000	35,669
*	186,540	106,499
#	64,000	328,129
#	5,400	36,828
#	1,562,000	2,101,295
	18,422	18,407
	34,000	18,094
*	5,000	13,844
*	369,206	272,681
††	186,000	4,799
	203,120	148,846
	12,000	131,780
	89,000	92,847
#	321,221	163,213
	8,884	20,353
#	392,204	300,509
	15,000	40,931
#	229,000	551,555
	18,000	20,029
	21,000	46,083
	23,000	56,752

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
TAIWAN — (Continued)			
#	Visual Photonics Epitaxy Co. Ltd.....	47,500	\$ 117,365
	Vivotek, Inc.....	13,863	37,095
	Voltronic Power Technology Corp.....	15,442	758,468
	Wafer Works Corp.....	137,048	218,914
	Waffer Technology Corp.....	31,000	42,690
	Wah Hong Industrial Corp.....	27,000	23,782
	Wah Lee Industrial Corp.....	76,500	224,881
	Walsin Lihwa Corp.....	744,000	846,401
	Walsin Technology Corp.....	88,398	302,185
	Walton Advanced Engineering, Inc.....	127,000	53,857
	Wan Hai Lines Ltd.....	195,500	702,475
	We & Win Development Co. Ltd.....	115,000	34,777
	WEI Chih Steel Industrial Co. Ltd.....	15,000	11,048
	Wei Chuan Foods Corp.....	104,000	70,603
#	Weikeng Industrial Co. Ltd.....	134,734	119,146
	Well Shin Technology Co. Ltd.....	34,000	51,032
	WELLELL, Inc.....	24,000	20,398
	Wholtech System Hitech Ltd.....	19,000	30,265
	Win Semiconductors Corp.....	84,840	450,678
	Winbond Electronics Corp.....	961,804	748,785
	Winstek Semiconductor Co. Ltd.....	41,000	65,333
	WinWay Technology Co. Ltd.....	5,000	65,117
	Wisdom Marine Lines Co. Ltd.....	158,236	363,286
	Wistron Corp.....	890,288	789,707
	Wistron Information Technology & Services Corp.....	5,000	13,101
	Wistron NeWeb Corp.....	105,267	264,270
#	Wiwynn Corp.....	17,000	420,521
	Wonderful Hi-Tech Co. Ltd.....	44,357	53,539
	Wowprime Corp.....	41,000	169,142
	WPG Holdings Ltd.....	425,520	714,945
	WT Microelectronics Co. Ltd.....	140,567	325,690
	WUS Printed Circuit Co. Ltd.....	70,735	65,576
	XAC Automation Corp.....	27,000	22,408
	XinTec, Inc.....	54,000	233,983
*†	XPEC Entertainment, Inc.....	17,960	0
	Xxentria Technology Materials Corp.....	27,000	59,510
	Yageo Corp.....	86,578	999,634
	Yang Ming Marine Transport Corp.....	598,215	1,804,089
	YC INOX Co. Ltd.....	80,094	82,067
	Yea Shin International Development Co. Ltd.....	79,988	61,129
#	Yem Chio Co. Ltd.....	185,936	87,212
	Yeong Guan Energy Technology Group Co. Ltd.....	43,164	82,700
	YFC-Boneagle Electric Co. Ltd.....	31,000	31,594
#	YFY, Inc.....	554,000	446,963
	Yi Jinn Industrial Co. Ltd.....	92,800	53,176
*	Yieh Hsing Enterprise Co. Ltd.....	35,000	13,091
*	Yieh Phui Enterprise Co. Ltd.....	348,774	190,832
	YONGGU Group, Inc.....	4,000	7,225
	Yonyu Plastics Co. Ltd.....	38,000	42,157
	Young Fast Optoelectronics Co. Ltd.....	30,000	31,830
	Youngtek Electronics Corp.....	30,160	68,578
#	Yuan High-Tech Development Co. Ltd.....	3,600	9,375
	Yuanta Financial Holding Co. Ltd.....	1,549,514	1,038,636
	Yuanta Futures Co. Ltd.....	15,792	25,046
	Yuen Chang Stainless Steel Co. Ltd.....	31,547	21,954
	Yuen Foong Yu Consumer Products Co. Ltd.....	35,000	45,430
	Yulon Finance Corp.....	77,439	463,742
	Yulon Motor Co. Ltd.....	226,834	347,999
	Yung Chi Paint & Varnish Manufacturing Co. Ltd.....	14,000	33,948

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Yungshin Construction & Development Co. Ltd.....	24,000	\$ 48,541
YungShin Global Holding Corp.....	42,800	58,377
Yusin Holding Corp.....	6,000	16,715
Zeng Hsing Industrial Co. Ltd.....	22,000	98,617
Zenitron Corp.....	78,000	78,291
Zero One Technology Co. Ltd.....	40,528	53,245
# Zhen Ding Technology Holding Ltd.....	181,400	687,080
Zig Sheng Industrial Co. Ltd.....	168,000	63,171
ZillTek Technology Corp.....	2,000	15,742
#* Zinwell Corp.....	137,000	78,821
Zippy Technology Corp.....	45,000	62,305
ZongTai Real Estate Development Co. Ltd.....	47,701	44,159
TOTAL TAIWAN.....		<u>190,250,065</u>
THAILAND — (0.7%)		
AAPICO Hitech PCL.....	71,300	40,870
Absolute Clean Energy PCL.....	496,900	36,177
Advanced Info Service PCL.....	83,800	457,588
Advanced Information Technology PCL.....	284,000	45,906
AEON Thana Sinsap Thailand PCL.....	29,800	134,387
* After You PCL.....	82,900	21,170
AgriPure Holdings PLC.....	101,200	15,121
* Airports of Thailand PCL.....	162,100	309,360
AJ Plast PCL.....	58,400	23,481
* Alpha Divisions PCL, Class F.....	344,600	11,796
Amanah Leasing PCL.....	61,400	6,772
Amata Corp. PCL.....	196,400	96,039
* Ananda Development PCL.....	1,207,400	44,281
AP Thailand PCL.....	1,278,500	338,641
Asia Plus Group Holdings PCL.....	679,600	58,710
Asia Sermkij Leasing PCL, NVDR.....	24,600	24,059
Asian Insulators PCL.....	71,750	11,403
Asian Sea Corp. PCL, Class F.....	96,500	41,945
Asiasoft Corp. PCL.....	30,600	12,386
Asset World Corp. PCL.....	392,000	53,246
B Grimm Power PCL.....	103,600	106,949
Bangchak Corp. PCL.....	461,800	370,092
* Bangkok Airways PCL.....	246,600	63,308
Bangkok Bank PCL.....	15,100	54,353
Bangkok Bank PCL, NVDR.....	35,500	127,785
Bangkok Chain Hospital PCL.....	392,400	216,401
Bangkok Commercial Asset Management PCL.....	278,000	127,634
Bangkok Dusit Medical Services PCL, Class F.....	305,300	221,863
Bangkok Expressway & Metro PCL.....	353,440	83,535
Bangkok Insurance PCL.....	6,400	46,944
Bangkok Land PCL.....	4,528,100	125,473
Bangkok Life Assurance PCL, NVDR.....	137,800	142,255
* Bangkok Ranch PCL.....	236,200	20,534
Banpu PCL.....	1,653,333	601,865
Banpu Power PCL.....	99,800	40,939
BCPG PCL.....	127,000	35,191
BEC World PCL.....	309,452	105,084
Berli Jucker PCL.....	197,050	173,978
* Better World Green PCL.....	1,758,200	38,689
BG Container Glass PCL.....	32,000	9,128
* Bound & Beyond PCL.....	65,700	21,954
BTS Group Holdings PCL.....	679,500	158,753
Bumrungrad Hospital PCL.....	12,900	63,782
Business Online PCL.....	88,600	25,273

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Cal-Comp Electronics Thailand PCL, Class F.....	1,166,440	\$ 79,854
Carabao Group PCL, Class F.....	45,100	137,836
Central Pattana PCL.....	114,800	198,039
Central Retail Corp. PCL.....	149,775	148,514
CH Karnchang PCL.....	434,200	252,428
Charoen Pokphand Foods PCL.....	878,800	602,817
Chularat Hospital PCL, Class F.....	1,709,500	173,690
CIMB Thai Bank PCL.....	778,200	17,336
CK Power PCL.....	271,900	39,518
Com7 PCL, Class F.....	126,700	104,981
* Country Group Development PCL.....	907,200	11,090
* Country Group Holdings PCL, Class F.....	420,300	9,134
CP ALL PCL.....	156,500	260,408
Delta Electronics Thailand PCL.....	5,300	68,248
Demco PCL.....	239,200	20,794
Dhipaya Group Holdings PCL.....	133,200	211,687
Diamond Building Products PCL.....	85,800	17,132
Do Day Dream PCL.....	11,500	4,343
Dohome PCL.....	127,080	55,582
Dynasty Ceramic PCL.....	1,370,220	104,972
* E for L Aim PCL.....	525,000	6,989
Eastern Polymer Group PCL, Class F.....	259,000	68,250
Eastern Power Group PCL.....	179,764	21,878
Eastern Water Resources Development & Management PCL, Class F.....	233,400	43,751
Ekachai Medical Care PCL.....	92,976	19,323
Electricity Generating PCL.....	27,900	140,220
Energy Absolute PCL.....	97,000	218,059
* Esso Thailand PCL.....	203,700	58,658
Exotic Food PCL, Class F.....	42,200	17,082
Forth Corp. PCL.....	71,200	86,074
Forth Smart Service PCL.....	86,500	46,058
Frasers Property Thailand PCL.....	25,000	10,187
* General Engineering PCL.....	1,863,500	10,631
GFPT PCL.....	236,800	100,999
Global Green Chemicals PCL, Class F.....	117,000	47,042
Global Power Synergy PCL, Class F.....	68,831	126,686
Gulf Energy Development PCL.....	61,600	79,071
Gunkul Engineering PCL.....	913,700	134,039
Haad Thip PCL.....	13,900	11,045
Hana Microelectronics PCL.....	141,600	175,990
Home Product Center PCL.....	636,320	229,912
Hwa Fong Rubber Thailand PCL.....	88,400	15,610
Ichitan Group PCL.....	155,600	33,606
Index Livingmall PCL.....	63,600	28,854
Indorama Ventures PCL.....	287,500	341,704
Infrasat PCL.....	106,000	12,152
Interlink Communication PCL.....	140,900	29,474
* Interlink Telecom PCL.....	202,400	22,544
Internet Thailand PCL.....	90,500	14,014
* Interpharma PCL.....	37,000	17,791
IRPC PCL.....	3,303,400	292,559
IT City PCL.....	21,800	4,146
* Italian-Thai Development PCL.....	1,448,300	80,264
* Jasmine International PCL.....	1,957,700	139,342
* Jasmine Technology Solution PCL.....	12,900	193,447
Jay Mart PCL.....	13,500	17,512
* JKN Global Media PCL.....	88,200	9,345
JMT Network Services PCL, Class F.....	29,480	59,865
JWD Infologistics PCL.....	158,700	57,341

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Kang Yong Electric PCL.....	100	\$ 951
Karmarts PCL.....	338,400	44,311
Kasikornbank PCL.....	48,100	190,780
Kasikornbank PCL, NVDR.....	96,900	384,336
KCE Electronics PCL.....	186,800	318,438
KGI Securities Thailand PCL.....	290,700	36,328
Khon Kaen Sugar Industry PCL.....	625,296	59,455
Kiatnakin Phatra Bank PCL.....	90,400	161,472
Krung Thai Bank PCL.....	771,800	333,377
Krungthai Card PCL.....	128,800	200,321
Ladprao General Hospital PCL, Class F.....	56,700	8,934
Lalin Property PCL.....	23,700	5,730
Land & Houses PCL.....	1,333,400	307,903
Land & Houses PCL, NVDR.....	108,300	25,008
Lanna Resources PCL.....	121,200	74,412
LH Financial Group PCL.....	1,555,400	50,283
Loxley PCL.....	909,200	56,316
LPN Development PCL.....	565,100	67,548
* Master Ad PCL.....	280,600	3,964
* MBK PCL.....	349,819	149,203
MC Group PCL.....	39,700	10,192
MCS Steel PCL.....	101,800	31,804
* MDX PCL.....	63,100	8,537
Mega Lifesciences PCL.....	117,700	155,878
Millcon Steel PCL.....	707,300	16,333
* Minor International PCL.....	80,146	72,939
MK Restaurants Group PCL.....	60,200	83,407
* Mono Next PCL.....	707,900	29,231
Muangthai Capital PCL.....	148,100	194,127
Namyong Terminal PCL.....	161,200	16,641
* Nawarat Patanakarn PCL.....	960,400	18,785
Netbay PCL.....	22,700	15,571
Noble Development PCL.....	162,000	19,804
Nonthavej Hospital PCL.....	10,100	10,907
Northeast Rubber PCL.....	278,200	45,724
Origin Property PCL, Class F.....	285,200	77,092
Osotspa PCL.....	243,200	206,466
Pacific Pipe PCL.....	149,600	15,118
* Plan B Media PCL, Class F.....	667,764	109,752
* Platinum Group PCL, Class F.....	367,600	31,957
Polyplex Thailand PCL.....	171,000	105,917
* Power Solution Technologies PCL, Class F.....	351,000	17,641
Praram 9 Hospital PCL.....	51,200	23,785
Precious Shipping PCL.....	252,100	123,276
Premier Marketing PCL.....	152,100	36,775
Prima Marine PCL.....	355,600	51,683
* Principal Capital PCL.....	74,100	13,991
Property Perfect PCL.....	3,542,385	38,494
Pruksa Holding PCL.....	319,400	107,595
PTG Energy PCL.....	448,900	174,389
PTT Exploration & Production PCL.....	296,000	1,306,710
PTT Global Chemical PCL.....	202,600	243,549
PTT PCL.....	1,112,800	1,050,524
Pylon PCL.....	123,600	14,841
Quality Houses PCL.....	3,273,183	190,291
R&B Food Supply PCL.....	50,900	17,700
* Raimon Land PCL.....	1,256,400	25,258
Rajthanee Hospital PCL.....	75,000	77,425
Ratch Group PCL.....	89,900	93,417

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Ratchaphruek Hospital PCL, Class F.....	70,600	\$ 11,987
Ratchthani Leasing PCL.....	1,019,437	112,994
Regional Container Lines PCL.....	140,400	143,032
Rojana Industrial Park PCL.....	322,357	54,295
RS PCL.....	122,100	51,414
* S Hotels & Resorts PCL.....	202,000	21,512
S Kijchai Enterprise PCL, Class F.....	51,600	8,761
Sabina PCL.....	82,500	55,583
Saha Pathana Inter-Holding PCL.....	18,900	35,941
Sahakol Equipment PCL.....	130,700	6,640
Sahamitr Pressure Container PCL.....	69,300	29,557
Saha-Union PCL.....	22,400	16,126
* Samart Corp. PCL.....	126,000	19,853
Samart Telcoms PCL.....	70,100	12,093
Sansiri PCL.....	5,327,000	144,716
Sappe PCL.....	67,600	67,490
SC Asset Corp. PCL.....	708,025	65,013
SCB X PCL.....	77,300	213,147
SCG Ceramics PCL.....	312,000	16,867
SCG Packaging PCL.....	73,600	101,972
* SEAFCO PCL.....	144,243	13,480
* Seafresh Industry PCL.....	103,900	9,427
Sena Development PCL.....	241,700	25,345
* SENA J Property PCL.....	140,700	4,205
Sermasang Power Corp. Co. Ltd.....	74,052	19,011
* Seven Utilities & Power PLC.....	661,500	15,994
Siam Cement PCL, NVDR.....	5,100	51,679
Siam Cement PCL.....	22,500	227,995
Siam City Cement PCL.....	25,368	104,752
Siam Global House PCL.....	403,781	206,223
Siamgas & Petrochemicals PCL.....	221,200	69,707
Siamrajathanee PCL.....	26,640	8,540
Sikarin PCL, Class F.....	215,200	70,739
* Singha Estate PCL.....	1,148,100	58,637
Sino-Thai Engineering & Construction PCL.....	203,400	66,861
SiS Distribution Thailand PCL.....	20,600	15,810
* SKY ICT PCL, Class F.....	94,400	26,671
SNC Former PCL.....	49,100	24,677
Somboon Advance Technology PCL.....	148,200	71,664
SPCG PCL.....	242,800	103,558
Sri Trang Agro-Industry PCL.....	366,340	215,962
Sri Trang Gloves Thailand PCL.....	340,700	150,867
Sriracha Construction PCL.....	21,000	5,819
Srisawad Corp. PCL.....	222,267	300,402
Srisawad Finance PCL.....	32,200	24,712
Srivichai Vejvivat PCL.....	95,700	28,858
Star Petroleum Refining PCL.....	774,000	246,015
Starflex PCL.....	106,500	9,837
* STARK Corp. PCL.....	888,200	104,239
Stars Microelectronics Thailand PCL.....	165,500	20,592
* STP & I PCL.....	412,920	41,729
Supalai PCL.....	498,100	262,514
Super Energy Corp. PCL.....	8,056,000	155,386
SVI PCL.....	101,500	21,646
Synnex Thailand PCL.....	61,700	31,512
Syntec Construction PCL.....	531,900	22,686
TAC Consumer PCL, Class F.....	100,400	18,002
Taokaenoi Food & Marketing PCL, Class F.....	94,900	18,433
Tata Steel Thailand PCL.....	988,400	27,388

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Thai Nakarin Hospital PCL.....	12,500	\$ 12,310
Thai Oil PCL.....	295,200	411,002
* Thai Reinsurance PCL.....	297,000	8,553
Thai Rubber Latex Group PCL.....	406,440	24,954
Thai Solar Energy PCL, Class F.....	312,228	17,982
Thai Stanley Electric PCL, Class F.....	8,800	40,522
Thai Union Group PCL, Class F.....	859,400	380,555
Thai Vegetable Oil PCL.....	201,500	166,959
Thai Wah PCL, Class F.....	134,500	20,462
Thaicom PCL.....	290,200	69,377
Thaifoods Group PCL, Class F.....	701,000	108,549
Thaire Life Assurance PCL, Class F.....	197,200	23,679
Thanachart Capital PCL.....	97,700	100,195
Thitikorn PCL.....	33,700	9,109
Thonburi Healthcare Group PCL.....	87,600	154,091
Thoresen Thai Agencies PCL.....	544,900	130,267
Tipco Asphalt PCL.....	208,200	90,497
TIPCO Foods PCL.....	132,600	31,340
Tisco Financial Group PCL, NVDR.....	31,000	74,531
Tisco Financial Group PCL.....	37,100	89,197
TKS Technologies PCL.....	33,000	8,517
TMBThanachart Bank PCL.....	5,366,849	174,958
TMT Steel PCL.....	109,200	24,029
TOA Paint Thailand PCL.....	124,800	93,235
Total Access Communication PCL.....	145,300	181,576
TPC Power Holding PCL, Class F.....	54,800	11,835
TPI Polene PCL.....	2,384,500	102,350
TPI Polene Power PCL.....	1,084,900	109,050
TQM Corp. PCL.....	72,200	88,264
True Corp. PCL.....	4,318,465	556,086
* TTCL PCL.....	75,100	9,793
TTW PCL.....	458,500	129,541
* U City PLC, Class F.....	2,479,634	77,467
Union Auction PCL.....	164,600	35,996
* Unique Engineering & Construction PCL.....	383,500	49,800
United Paper PCL.....	151,300	69,464
* United Power of Asia PCL, Class F.....	500	4
Univanich Palm Oil PCL.....	127,800	26,213
Univentures PCL.....	490,400	33,839
Vanachai Group PCL.....	243,000	48,521
VGI PCL.....	146,250	17,323
WHA Corp. PCL.....	1,375,600	112,111
WHA Utilities & Power PCL.....	205,600	20,778
WICE Logistics PCL.....	72,700	22,515
Workpoint Entertainment PCL.....	81,820	42,233
Ziga Innovation PCL.....	87,600	12,494
TOTAL THAILAND.....		25,780,303
TURKEY — (0.2%)		
Akbank TAS.....	274,538	132,906
Aksa Akriklik Kimya Sanayii AS.....	84,735	278,702
Aksa Enerji Uretim AS.....	135,820	229,039
Alarko Holding AS.....	38,338	83,670
* Albaraka Turk Katilim Bankasi AS.....	608,712	46,342
Alkim Alkali Kimya AS.....	26,857	32,146
* Anadolu Anonim Turk Sigorta Sirketi.....	59,865	20,572
Anadolu Efes Biracilik Ve Malt Sanayii AS.....	43,440	89,262
Anadolu Hayat Emeklilik AS.....	37,705	26,094
# Arcelik AS.....	46,477	168,734

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
Aselsan Elektronik Sanayi Ve Ticaret AS.....	10,418	\$ 12,923
Bera Holding AS.....	118,593	97,645
BIM Birlesik Magazalar AS.....	40,857	210,585
* Borusan Mannesmann Boru Sanayi ve Ticaret AS.....	10,522	25,451
Borusan Yatirim ve Pazarlama AS.....	421	9,379
Brisa Bridgestone Sabanci Sanayi ve Ticaret AS.....	3,447	7,212
Cimsa Cimento Sanayi VE Ticaret AS.....	14,544	31,601
Coca-Cola Icecek AS.....	33,693	273,377
#* Dogan Sirketler Grubu Holding AS.....	492,406	107,044
EGE Endustri VE Ticaret AS.....	351	41,895
EIS Eczacibasi Ilac ve Sinai ve Finansal Yatirimlar Sanayi ve Ticaret AS.....	41,357	32,798
#Ω Enerjisa Enerji AS.....	61,562	52,125
Enka Insaat ve Sanayi AS.....	92,855	96,874
Eregli Demir ve Celik Fabrikalari TAS.....	35,118	54,398
* Fenerbahce Futbol AS.....	11,914	33,512
Ford Otomotiv Sanayi AS.....	11,312	192,438
* Global Yatirim Holding AS.....	120,279	21,009
* Goodyear Lastikleri TAS.....	39,372	23,129
* Gozde Girişim Sermayesi Yatirim Ortakligi AS.....	53,484	26,566
* GSD Holding AS.....	29,592	6,654
* Gubre Fabrikalari TAS.....	6,467	32,243
#* Hektas Ticaret TAS.....	82,212	151,240
* Ipek Dogal Enerji Kaynaklari Arastirma Ve Uretim AS.....	24,192	23,777
* Is Finansal Kiralama AS.....	35,715	7,524
Is Yatirim Menkul Degerler AS, Class A.....	97,764	114,802
Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class A.....	38,641	18,312
Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class D.....	198,891	119,130
KOC Holding AS.....	38,439	79,453
Kordsa Teknik Tekstil AS.....	17,841	48,258
# Koza Altin Isletmeleri AS.....	10,534	95,231
* Koza Anadolu Metal Madencilik Isletmeleri AS.....	38,753	61,544
Logo Yazilim Sanayi Ve Ticaret AS.....	41,360	105,763
Ω Mavi Giyim Sanayi Ve Ticaret AS, Class B.....	17,264	60,772
* Migros Ticaret AS.....	38,967	122,088
*Ω MLP Saglik Hizmetleri AS.....	5,480	12,565
* NET Holding AS.....	46,404	29,008
* Netas Telekomunikasyon AS.....	5,037	5,168
Nuh Cimento Sanayi AS.....	13,762	44,964
#* ODAS Elektrik Uretim ve Sanayi Ticaret AS.....	119,899	25,021
Otokar Otomotiv Ve Savunma Sanayi AS.....	1,999	53,515
* Oyak Cimento Fabrikalari AS.....	17,621	12,437
* Pegasus Hava Tasimaciligi AS.....	8,731	81,706
#* Petkim Petrokimya Holding AS.....	190,463	94,880
Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret AS.....	99,401	77,251
#* Sekerbank Turk AS.....	221,351	21,198
Selcuk Ecza Deposu Ticaret ve Sanayi AS.....	62,356	59,242
# Sok Marketler Ticaret AS.....	14,028	10,992
Tat Gida Sanayi AS.....	14,814	15,212
#* TAV Havalimanlari Holding AS.....	79,416	249,536
Tekfen Holding AS.....	69,811	99,427
* Teknosa Ic Ve Dis Ticaret AS.....	29,428	13,593
# Tofas Turk Otomobil Fabrikasi AS.....	33,556	138,549
* Turk Hava Yollari AO.....	151,960	427,451
Turk Telekomunikasyon AS.....	64,091	32,483
# Turkcell Iletisim Hizmetleri AS.....	237,210	225,385
#* Turkiye Halk Bankasi AS.....	95,158	25,921
* Turkiye Petrol Rafinerileri AS.....	5,350	80,139
#* Turkiye Sinai Kalkinma Bankasi AS.....	135,650	20,038
Turkiye Sise ve Cam Fabrikalari AS.....	216,994	265,160

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
* Turkiye Vakiflar Bankasi TAO, Class D.....	140,334	\$ 30,648
* Ulker Biskuvi Sanayi AS.....	49,077	40,434
Vestel Elektronik Sanayi ve Ticaret AS.....	32,970	44,368
# Yapi ve Kredi Bankasi AS.....	548,219	145,921
Yatas Yatak ve Yorgan Sanayi ve Ticaret AS.....	61,645	50,783
* Zorlu Enerji Elektrik Uretim AS.....	148,845	17,325
TOTAL TURKEY.....		<u>5,954,539</u>
UNITED ARAB EMIRATES — (0.3%)		
Abu Dhabi Commercial Bank PJSC.....	330,931	822,549
Abu Dhabi Islamic Bank PJSC.....	444,765	1,102,228
Abu Dhabi National Hotels.....	44,339	46,477
Abu Dhabi National Insurance Co. PSC.....	21,800	36,565
Abu Dhabi National Oil Co. for Distribution PJSC.....	456,764	532,627
Agthia Group PJSC.....	99,521	144,751
Air Arabia PJSC.....	622,481	373,439
* Ajman Bank PJSC.....	412,836	85,319
Aldar Properties PJSC.....	859,859	1,148,699
Amanat Holdings PJSC.....	396,191	100,256
* Amlak Finance PJSC.....	316,009	41,983
* Apex Investment Co. PSC.....	68,205	92,177
*†† Arabtec Holding PJSC.....	67,000	0
Aramex PJSC.....	218,715	225,482
* Arkan Building Materials Co.....	193,809	62,907
Dana Gas PJSC.....	1,108,984	302,270
* Deyaar Development PJSC.....	419,068	57,199
Dubai Financial Market PJSC.....	272,896	127,624
Dubai Investments PJSC.....	769,897	484,722
Dubai Islamic Bank PJSC.....	331,900	531,872
* Emaar Development PJSC.....	348,162	420,971
Emaar Properties PJSC.....	925,309	1,388,604
Emirates Driving Co.....	1,837	9,992
Emirates Integrated Telecommunications Co. PJSC.....	98,315	164,005
Emirates NBD Bank PJSC.....	61,389	231,044
Emirates Telecommunications Group Co. PJSC.....	170,567	1,294,506
* Eshraq Investments PJSC.....	440,475	39,976
First Abu Dhabi Bank PJSC.....	98,543	521,538
* Gulf Navigation Holding PJSC.....	82,484	6,703
* Gulf Pharmaceutical Industries PSC.....	102,715	38,358
Islamic Arab Insurance Co.....	142,920	22,175
* Manazel PJSC.....	560,892	59,328
National Central Cooling Co. PJSC.....	56,757	43,176
* RAK Properties PJSC.....	431,444	81,557
Ras Al Khaimah Ceramics.....	133,439	103,976
* SHUAA Capital PSC.....	397,101	54,084
* Union Properties PJSC.....	961,862	64,881
TOTAL UNITED ARAB EMIRATES.....		<u>10,864,020</u>
UNITED KINGDOM — (8.6%)		
3i Group PLC.....	119,071	1,850,095
4imprint Group PLC.....	7,131	278,559
888 Holdings PLC.....	99,747	179,488
Abrdn Plc.....	592,347	1,200,938
* accesso Technology Group PLC.....	2,873	21,411
Admiral Group PLC.....	29,846	697,548
Advanced Medical Solutions Group PLC.....	11,683	39,987
AG Barr PLC.....	39,926	263,200
Ω Airtel Africa PLC.....	135,398	261,726

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	51,572	\$ 198,434
Ω	22,609	41,391
	92,044	109,047
#*	20,492	4,878
	150,675	5,446,125
	55,621	107,196
	5,576	61,161
	79,037	1,124,592
*	57,874	206,913
	87,647	230,985
	42,084	2,368,896
*	1,336	17,003
	38,424	784,824
*Ω	398	2,341
	17,885	1,184,524
	19,840	2,609,778
Ω	186,625	1,438,788
	10,181	294,541
	421,420	2,040,864
	7,418	96,157
	149,641	774,818
*	168,280	703,764
	355,195	3,338,385
	252,287	863,330
	16,230	298,547
	136,374	1,062,353
	800,685	1,533,762
	134,902	827,178
	132,395	876,870
	13,528	23,279
	41,745	1,247,509
	26,674	1,382,340
Ω	66,956	296,896
	27,878	140,461
	95,757	700,519
*	127,019	103,791
	308,559	9,065,463
	266,095	1,302,338
	11,607	36,880
	101,712	88,122
	119,341	745,978
	141,356	5,538,842
	102,140	1,073,176
	2,422,466	4,782,730
	33,940	1,273,790
	63,689	1,400,111
	53,593	576,067
	58,480	322,323
*	78,532	189,806
*	396,458	139,211
*	221,725	594,542
*	142,710	92,241
	12,896	118,097
*	4,905	39,551
#*	7,086	57,963
	1,541	5,994
*	23,024	12,537
	503,005	508,574
	31,600	96,241

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* Centrica PLC.....	2,008,981	\$2,152,620
Chemring Group PLC.....	77,510	328,031
Chesnara PLC.....	45,093	162,458
* Circassia Group PLC.....	6,887	2,942
Clarkson PLC.....	4,322	181,751
Close Brothers Group PLC.....	53,449	722,505
CLS Holdings PLC.....	23,784	58,767
Ω CMC Markets PLC.....	55,056	172,617
Coats Group PLC.....	354,285	320,420
Coca-Cola HBC AG.....	35,700	878,634
Cohort PLC.....	4,887	32,817
Compass Group PLC.....	46,199	1,082,732
Computacenter PLC.....	27,087	858,558
Ω ContourGlobal PLC.....	59,706	187,057
Ω ConvaTec Group PLC.....	173,166	482,871
* Costain Group PLC.....	61,092	32,707
*Ω Countryside Partnerships PLC.....	43,399	153,828
Cranswick PLC.....	16,432	669,992
Crest Nicholson Holdings PLC.....	93,820	315,444
Croda International PLC.....	14,294	1,307,206
Currys PLC.....	446,828	365,355
CVS Group PLC.....	11,049	231,972
DCC PLC.....	22,686	1,481,153
* De La Rue PLC.....	50,837	55,757
Dechra Pharmaceuticals PLC.....	6,700	301,518
Devro PLC.....	103,536	233,169
DFS Furniture PLC.....	48,576	85,524
Diageo PLC, Sponsored ADR.....	19,256	3,685,598
Diageo PLC.....	19,191	909,113
#* Dignity PLC.....	12,198	65,820
Diploma PLC.....	26,252	881,608
Direct Line Insurance Group PLC.....	320,098	803,301
DiscoverIE Group PLC.....	13,612	126,129
Diversified Energy Co. PLC.....	30,477	45,910
Domino's Pizza Group PLC.....	110,666	385,669
Drax Group PLC.....	158,338	1,518,891
DS Smith PLC.....	368,767	1,314,504
Dunelm Group PLC.....	37,503	389,937
Ω DWF Group PLC.....	12,252	13,972
* easyJet PLC.....	54,634	266,844
EKF Diagnostics Holdings PLC.....	10,269	4,662
Electrocomponents PLC.....	134,947	1,703,661
* Elementis PLC.....	225,641	300,474
EMIS Group PLC.....	15,511	346,382
* Energiean PLC.....	19,059	267,431
* EnQuest PLC.....	583,328	204,947
* Entain PLC.....	89,662	1,319,387
Epwin Group PLC.....	22,733	21,498
* Esken Ltd.....	88,439	7,862
Essentra PLC.....	79,859	241,067
Euromoney Institutional Investor PLC.....	23,218	411,082
*†† Evraz PLC.....	100,308	0
Experian PLC.....	71,346	2,497,984
* FD Technologies PLC.....	914	21,830
FDM Group Holdings PLC.....	26,848	302,837
Ferguson PLC.....	25,706	3,234,209
Ferrexpo PLC.....	197,807	358,786
Fevertree Drinks PLC.....	14,628	191,658
Firstgroup PLC.....	194,980	318,442

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	12,279	\$ 18,752
Ω	64,879	233,776
	87,948	47,261
*	77,520	848,202
#	52,324	470,349
	5,042	39,072
	22,850	47,665
	11,194	1,059,431
*	6,673	2,053
	12,889	174,825
	49,479	26,507
	50,158	88,957
	49,406	255,863
	5,843	202,364
*	13,863	106,786
	1,038,552	5,886,200
*	19,998	361,316
	2,235	23,761
	62,669	648,215
	196,311	709,503
*	149,646	183,578
	41,462	1,033,733
	116,962	2,457,404
#	75,194	3,170,948
	80,045	230,403
*Ω	27,739	60,269
	4,726	22,858
*	146,203	519,538
#	93,993	660,771
	63,559	132,979
	25,422	715,957
	88,243	394,593
	45,360	469,601
	3,349	21,447
	30,478	59,249
	465,650	726,492
	18,512	68,867
	54,416	259,276
*	161,668	284,235
	4,400	15,340
	48,374	1,022,481
	26,470	425,478
	16,024	215,925
	70,714	769,985
	97,500	96,262
	43,997	108,162
*Ω	128,476	1,841,175
	8,283	9,807
	194,268	1,603,596
	230,666	7,242,912
*Ω	131,944	21,517
	65,656	172,738
*	76,525	65,699
Ω	139,290	349,135
	32,237	24,384
	148,799	1,443,684
	145,600	2,377,504
	12,226	107,350
	658	14,469

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	175,169	\$3,846,068
	211,063	2,160,267
*	305,969	1,198,219
*	156,879	1,140,924
	39,926	133,224
#	13,252	799,253
	2,901	171,944
	61,889	1,153,693
	109,260	128,290
	24,557	1,312,454
	235,726	1,275,197
	8,930	18,642
	199,925	210,604
*	114,053	60,850
	1,056,150	949,921
*	307,958	722,219
*	51,068	348,744
	505,272	1,363,007
*	21,265	78,182
	15,254	39,585
	463,177	735,693
*	20,824	233,403
*	41,165	304,526
*	248,057	475,477
	45,560	1,191,143
*	50,373	69,427
Ω	3,347	30,436
	183,626	281,945
#*Ω	9,907	182,226
	395,939	344,904
	21,280	354,735
	37,930	368,781
	952	29,268
*	108,107	100,803
*	52,841	120,729
	600,593	1,900,199
*	55,247	5,853
	82,477	449,306
	4,309	7,012
	592,585	1,892,430
*	4,558	99,172
*	11,158	255,400
	5,657	71,869
	4,305,890	2,383,991
#	463,755	1,024,899
	6,630	647,039
	153,034	140,768
	15,939	62,601
Ω	17,334	23,038
*	1,840	3,426
	618,070	1,611,124
	47,125	66,521
	521,841	1,736,030
*	671,165	1,163,583
	77,169	465,913
*	195,987	114,058
*	64,495	12,682
	52,545	123,745
*	146,328	865,818

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* Meggitt PLC.....	180,391	\$1,737,649
Melrose Industries PLC.....	773,603	1,522,805
* Metro Bank PLC.....	34,840	34,769
# Micro Focus International PLC, Sponsored ADR.....	17,726	60,800
Micro Focus International PLC.....	75,139	261,754
Midwich Group PLC.....	10,528	67,018
* Mitchells & Butlers PLC.....	124,936	263,906
Mitie Group PLC.....	487,996	466,300
MJ Gleeson PLC.....	2,020	13,055
Mondi PLC.....	103,298	1,960,053
Moneysupermarket.com Group PLC.....	203,294	506,083
* Moonpig Group PLC.....	14,512	36,974
Morgan Advanced Materials PLC.....	212,454	826,873
Morgan Sindall Group PLC.....	15,768	390,927
Mortgage Advice Bureau Holdings Ltd.....	2,481	28,082
* Motorpoint group PLC.....	16,165	38,129
MP Evans Group PLC.....	2,235	22,330
* N Brown Group PLC.....	69,772	21,627
#* Naked Wines PLC.....	9,105	16,584
* National Express Group PLC.....	213,026	477,264
National Grid PLC.....	36,403	501,255
National Grid PLC, Sponsored ADR.....	26,218	1,825,035
Natwest Group PLC.....	216,862	658,665
# Natwest Group PLC, Sponsored ADR.....	181,642	1,129,813
NCC Group PLC.....	54,568	149,053
Next Fifteen Communications Group PLC.....	20,940	262,190
Next PLC.....	16,529	1,376,069
Ninety One PLC.....	150,277	374,238
Norcros PLC.....	10,981	29,885
Numis Corp. PLC.....	20,170	63,566
* Ocado Group PLC.....	9,227	94,856
*Ω On the Beach Group PLC.....	22,633	30,698
OSB Group PLC.....	102,072	655,685
Oxford Instruments PLC.....	14,863	412,457
Pagegroup PLC.....	131,499	731,919
Pan African Resources PLC.....	493,111	121,239
* Pantheon Resources PLC.....	18,177	25,938
Paragon Banking Group PLC.....	92,529	604,130
PayPoint PLC.....	31,673	231,336
Pearson PLC.....	65,725	608,301
# Pearson PLC, Sponsored ADR.....	103,768	960,892
* Pendragon PLC.....	508,536	136,331
Pennon Group PLC.....	50,587	619,204
Persimmon PLC.....	60,310	1,391,123
* Petrofac Ltd.....	114,585	161,186
Pets at Home Group PLC.....	189,585	760,674
* Pharos Energy PLC.....	110,586	31,063
Phoenix Group Holdings PLC.....	168,333	1,326,232
Phoenix Spree Deutschland Ltd.....	2,099	8,651
Photo-Me International PLC.....	131,516	162,962
* Playtech PLC.....	103,861	622,349
Plus500 Ltd.....	31,773	644,848
Polar Capital Holdings PLC.....	15,450	92,063
Porvair PLC.....	2,540	17,350
* PPHE Hotel Group Ltd.....	1,313	22,889
Premier Foods PLC.....	346,159	491,437
Provident Financial PLC.....	72,619	171,610
# Prudential PLC, ADR.....	53,089	1,323,509
* PureTech Health PLC.....	22,488	53,696

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* Purplebricks Group PLC.....	44,829	\$ 8,257
PZ Cussons PLC.....	82,243	211,013
QinetiQ Group PLC.....	192,804	897,948
Ω Quilter PLC.....	422,027	540,745
* Rank Group PLC.....	70,508	77,455
Rathbones Group PLC.....	14,720	324,994
*†† Raven Property Group Ltd.....	39,205	0
Reach PLC.....	150,161	177,321
Reckitt Benckiser Group PLC.....	24,744	2,007,103
Redde Northgate PLC.....	85,930	384,959
Redrow PLC.....	89,242	631,000
RELX PLC, Sponsored ADR.....	52,014	1,535,441
RELX PLC.....	86,730	2,571,406
Renew Holdings PLC.....	2,854	25,871
* Renewi PLC.....	29,278	270,705
Renishaw PLC.....	7,941	421,573
* Renold PLC.....	76,389	22,842
Rentokil Initial PLC.....	243,890	1,610,396
* Restaurant Group PLC.....	260,091	161,246
Rhi Magnesita NV.....	7,801	221,080
RHI Magnesita NV.....	7,826	215,742
Ricardo PLC.....	11,713	59,393
Rightmove PLC.....	137,661	1,076,202
Rio Tinto PLC.....	2,919	176,219
# Rio Tinto PLC, Sponsored ADR.....	172,914	10,552,941
RM PLC.....	3,746	4,563
Robert Walters PLC.....	9,509	62,760
* Rockhopper Exploration PLC.....	3,933	374
Rockhopper Exploration PLC.....	491	5
* Rolls-Royce Holdings PLC.....	757,172	827,543
Rotork PLC.....	242,247	768,714
Royal Mail PLC.....	271,132	936,976
RPS Group PLC.....	130,319	180,114
RWS Holdings PLC.....	18,179	84,928
S&U PLC.....	1,185	29,967
* S4 Capital PLC.....	8,648	13,374
Ω Sabre Insurance Group PLC.....	54,083	72,058
* Saga PLC.....	40,900	78,982
Sage Group PLC.....	79,787	687,613
* Savannah Energy PLC.....	205,545	85,048
Savills PLC.....	56,587	825,008
Schroders PLC.....	13,564	491,989
Schroders PLC.....	6,449	198,362
ScS Group PLC.....	4,075	7,298
* Senior PLC.....	151,581	268,040
Serco Group PLC.....	264,399	608,301
Serica Energy PLC.....	55,957	258,996
Severfield PLC.....	42,189	30,233
Severn Trent PLC.....	24,285	873,090
Shell PLC.....	69,241	1,847,096
# Shell PLC, Sponsored ADR.....	341,272	18,217,099
* SIG PLC.....	245,058	109,055
Sirius Real Estate Ltd.....	208,335	242,500
Smart Metering Systems PLC.....	15,634	179,480
Smith & Nephew PLC, Sponsored ADR.....	13,800	356,730
Smith & Nephew PLC.....	38,422	492,614
Smiths Group PLC.....	48,036	906,545
Softcat PLC.....	42,687	728,249
* SolGold PLC.....	96,990	30,045

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	22,012	\$ 837,240
	170,632	97,546
	11,069	1,615,092
*Ω	127,946	371,298
	160,726	552,846
	128,575	2,777,013
*	148,335	461,279
	73,800	1,108,555
*	15,961	8,817
	310,696	2,141,531
	35,092	161,178
	7,808	15,193
††	7,838	8,233
	6,164	21,042
*	28,193	48,584
	188,771	538,473
	138,045	1,352,335
	4,491	22,368
	728,850	1,134,439
	7,062	118,882
*	25,716	27,614
	21,520	591,542
*	3,365	9,358
	836,794	2,683,712
*	31,021	25,867
Ω	9,170	19,520
	88,422	42,083
	266,241	386,465
	73,527	943,695
	4,751	46,746
*	968	10,028
	9,048	9,588
	21,242	24,318
	58,298	136,612
*	313,425	196,722
	30,045	97,128
	23,988	1,024,398
#	116,930	5,689,814
	61,804	3,010,623
	82,436	1,095,289
*	205	57
	184,858	132,528
	70,882	310,529
	14,920	351,411
	10,933	172,192
	398,447	694,954
	96,870	1,092,009
	3,655,899	5,387,542
	7,082	104,530
	23,381	119,595
	1,242	13,256
*Ω	46,649	505,689
	48,524	129,981
	43,953	898,785
*	39,333	694,247
	37,969	1,208,546
	91,550	152,015
	5,594	18,725
	59,068	271,205

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
*Ω Wizz Air Holdings PLC.....	1,105	\$ 30,008
WPP PLC, Sponsored ADR.....	2,500	134,900
WPP PLC.....	115,659	1,248,236
* Xaar PLC.....	20,563	56,577
XP Power Ltd.....	236	8,758
XPS Pensions Group PLC.....	15,239	27,275
Young & Co's Brewery PLC.....	1,192	10,554
Young & Co's Brewery PLC, Class A.....	6,543	98,958
TOTAL UNITED KINGDOM.....		<u>303,786,696</u>
UNITED STATES — (0.0%)		
# ADTRAN Holdings, Inc.....	21,109	494,068
# Arko Corp.....	7,077	64,611
* GXO Logistics, Inc.....	254	12,195
Sempra Energy.....	1,186	194,259
TOTAL UNITED STATES.....		<u>765,133</u>
TOTAL COMMON STOCKS.....		<u>3,380,762,041</u>
PREFERRED STOCKS — (0.6%)		
BRAZIL — (0.3%)		
Alpargatas SASeries D.....	3,724	15,827
Banco ABC Brasil SA.....	31,360	104,430
Ω Banco BMG SASeries B.....	43,000	20,527
Banco Bradesco SA.....	330,400	1,113,019
Banco do Estado do Rio Grande do Sul SA Class B.....	75,825	146,694
Banco Pan SA.....	24,444	31,369
Braskem SA Class A.....	31,067	220,299
Centrais Eletricas Brasileiras SA Class B.....	21,600	197,586
Centrais Eletricas Santa CatarinaSeries A.....	1,700	17,578
Cia de Saneamento do ParanaSeries A.....	282,323	204,618
Cia de Transmissao de Energia Eletrica Paulista.....	36,768	161,950
Cia Energetica de Minas Gerais.....	224,832	488,416
Cia Energetica do Ceara Class A.....	3,900	35,261
Cia Ferro Ligas da Bahia - FERBASA.....	21,468	197,250
Cia Paranaense de Energia.....	212,900	287,619
Eucatex SA Industria e Comercio.....	21,500	34,281
Gerdau SA.....	179,088	846,619
Graziotin SA.....	6,900	37,873
Itau Unibanco Holding SA.....	192,465	878,611
Marcopolo SA.....	219,947	104,998
Petroleo Brasileiro SA.....	813,284	5,367,822
Randon SA Implementos e Participacoes.....	58,263	113,168
Schulz SA.....	58,000	48,762
Taurus Armas SA.....	17,500	63,180
Unipar Carbocloro SA Class B.....	24,817	399,539
Usinas Siderurgicas de Minas Gerais SA Usiminas Class A.....	224,018	372,779
TOTAL BRAZIL.....		<u>11,510,075</u>
CHILE — (0.0%)		
Coca-Cola Embonor SA Class B.....	15,035	16,368
Embotelladora Andina SA Class B.....	87,181	158,185
TOTAL CHILE.....		<u>174,553</u>
COLOMBIA — (0.0%)		
Banco Davivienda SA.....	18,307	130,758
Grupo Argos SA.....	7,594	13,640

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
COLOMBIA — (Continued)		
Grupo Aval Acciones y Valores SA.....	150,202	\$ 25,927
Grupo de Inversiones Suramericana SA.....	20,364	73,153
TOTAL COLOMBIA.....		<u>243,478</u>
GERMANY — (0.3%)		
Bayerische Motoren Werke AG.....	10,487	796,227
Draegerwerk AG & Co. KGaA.....	3,939	206,678
Fuchs Petrolub SE.....	18,141	543,559
Henkel AG & Co. KGaA.....	13,720	876,479
Jungheinrich AG.....	22,454	611,186
Porsche Automobil Holding SE.....	18,681	1,352,163
Sartorius AG.....	2,189	979,138
Schaeffler AG.....	52,285	307,984
Sixt SE.....	7,889	556,558
STO SE & Co. KGaA.....	1,089	168,973
Villeroy & Boch AGSeries A.....	5,018	96,384
Volkswagen AG.....	27,539	3,893,735
TOTAL GERMANY.....		<u>10,389,064</u>
PHILIPPINES — (0.0%)		
Cebu Air, Inc., 6.000%.....	55,128	42,046
SOUTH KOREA — (0.0%)		
Hyundai Engineering & Construction Co. Ltd.....	285	15,326
TAIWAN — (0.0%)		
China Development Financial Holding Corp.....	274,986	77,906
THAILAND — (0.0%)		
* U City PLC.....	4,215,000	96,186
TOTAL PREFERRED STOCKS.....		<u>22,548,634</u>
RIGHTS/WARRANTS — (0.0%)		
AUSTRALIA — (0.0%)		
* Decmil Group Ltd.....	584	0
* Magellan Financial Group Ltd. Warrants 04/16/2027.....	2,548	1,496
TOTAL AUSTRALIA.....		<u>1,496</u>
AUSTRIA — (0.0%)		
*†† CA Immobilien Anlagen AG.....	12,809	0
CHINA — (0.0%)		
* Zhong An Group Ltd. Rights 12/31/22.....	6,303	0
HONG KONG — (0.0%)		
* MECOM Power & Construction Ltd.....	10,400	344
ITALY — (0.0%)		
* Webuild SpA.....	6,942	0
MALAYSIA — (0.0%)		
* Yinson Holdings Bhd.....	47,142	4,661
SAUDI ARABIA — (0.0%)		
* Petro Rabigh Rights.....	56,176	124,137

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (0.0%)		
* Ezion Holdings Ltd. Warrants 04/16/23.....	328,770	\$ 0
SOUTH KOREA — (0.0%)		
* HSD Engine Co. Ltd.....	955	1,316
* NOVAREX Co. Ltd.....	85	347
TOTAL SOUTH KOREA.....		<u>1,663</u>
TAIWAN — (0.0%)		
* Acon Holding, Inc.....	7,041	177
* Hiwin Technologies Corp.....	2,072	3,840
* Jinan Acetate Chemical Co. Ltd.....	239	52
* Unitech Printed Circuit Board Corp.....	12,046	1,207
* Waffer Technology Corp.....	2,476	765
* Walsin Lihwa Corp.....	52,038	1,564
* YFC-Boneagle Electric Co. Ltd.....	1,321	461
* Yulon Finance Corp.....	6,425	6,115
TOTAL TAIWAN.....		<u>14,181</u>
THAILAND — (0.0%)		
* Advanced Information Technology PCL Warrants 01/12/24.....	142,000	12,344
* Alpha Divisions PCL Right.....	34,460	243
* EP W4 Warrants 04/27/2023.....	44,941	379
* Interlink Telecom PCL.....	40,480	121
* MBK PCL.....	13,993	4,752
TOTAL THAILAND.....		<u>17,839</u>
TOTAL RIGHTS/WARRANTS.....		<u>164,321</u>
TOTAL INVESTMENT SECURITIES (Cost \$3,116,236,615).....		<u>3,403,474,996</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (4.2%)		
@§ The DFA Short Term Investment Fund.....	12,890,737	149,107,156
TOTAL INVESTMENTS — (100.0%) (Cost \$3,265,338,635)^.....		<u>\$3,552,582,152</u>

As of July 31, 2022, World ex U.S. 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.....	136	09/16/22	\$26,928,921	\$28,107,800	\$1,178,879
Total Futures Contracts.....			<u>\$26,928,921</u>	<u>\$28,107,800</u>	<u>\$1,178,879</u>

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Australia.....	\$ 8,256,661	\$ 151,433,062	—	\$ 159,689,723
Austria.....	—	11,111,748	—	11,111,748
Belgium.....	1,055,331	25,593,337	—	26,648,668
Brazil.....	46,382,368	142,638	—	46,525,006
Canada.....	275,756,684	601,255	—	276,357,939
Chile.....	1,023,764	3,662,406	—	4,686,170
China.....	24,174,722	281,071,228	\$ 652,390	305,898,340
Colombia.....	1,268,205	30,426	—	1,298,631
Czech Republic.....	—	1,448,499	—	1,448,499
Denmark.....	533,135	54,580,915	—	55,114,050
Egypt.....	78,501	82,415	—	160,916
Finland.....	697,108	36,197,453	—	36,894,561
France.....	425,124	178,486,381	1,994	178,913,499
Germany.....	1,809,953	140,700,500	—	142,510,453
Greece.....	—	2,623,813	1,273	2,625,086
Hong Kong.....	371,441	54,819,500	51,055	55,241,996
Hungary.....	—	1,956,828	—	1,956,828
India.....	2,628,764	174,499,714	279	177,128,757
Indonesia.....	179,101	21,333,964	50,682	21,563,747
Ireland.....	7,398,629	10,236,797	—	17,635,426
Israel.....	3,514,923	22,864,598	—	26,379,521
Italy.....	520,824	57,270,097	—	57,790,921
Japan.....	2,191,482	505,116,404	—	507,307,886
Malaysia.....	—	18,090,732	166	18,090,898
Mexico.....	24,988,912	119,858	200	25,108,970
Netherlands.....	13,712,462	61,053,210	—	74,765,672
New Zealand.....	—	9,717,695	—	9,717,695
Norway.....	24,783	25,172,103	—	25,196,886
Peru.....	303,582	—	28	303,610
Philippines.....	25,699	7,926,207	—	7,951,906
Poland.....	—	8,491,654	—	8,491,654
Portugal.....	—	6,027,586	—	6,027,586
Qatar.....	—	9,753,677	—	9,753,677
Saudi Arabia.....	34,514	36,381,779	—	36,416,293
Singapore.....	181,001	22,637,021	5,855	22,823,877
South Africa.....	4,991,623	44,441,000	—	49,432,623
South Korea.....	607,612	139,549,013	97,013	140,253,638
Spain.....	408,280	46,509,659	—	46,917,939
Sweden.....	157,622	69,931,922	—	70,089,544
Switzerland.....	13,195,495	163,934,951	—	177,130,446
Taiwan.....	11,670,040	178,557,123	22,902	190,250,065
Thailand.....	25,117,702	662,601	—	25,780,303
Turkey.....	—	5,954,539	—	5,954,539
United Arab Emirates.....	—	10,864,020	—	10,864,020
United Kingdom.....	70,930,385	232,848,078	8,233	303,786,696
United States.....	570,874	194,259	—	765,133
Preferred Stocks				
Brazil.....	11,489,548	20,527	—	11,510,075
Chile.....	—	174,553	—	174,553
Colombia.....	243,478	—	—	243,478
Germany.....	—	10,389,064	—	10,389,064
Philippines.....	—	42,046	—	42,046
South Korea.....	—	15,326	—	15,326
Taiwan.....	—	77,906	—	77,906
Thailand.....	96,186	—	—	96,186

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Rights/Warrants				
Australia.....	—	\$ 1,496	—	\$ 1,496
Hong Kong.....	—	344	—	344
Malaysia.....	—	4,661	—	4,661
Saudi Arabia.....	—	124,137	—	124,137
South Korea.....	—	1,663	—	1,663
Taiwan.....	—	14,181	—	14,181
Thailand.....	—	17,839	—	17,839
Securities Lending Collateral.....	—	149,107,156	—	149,107,156
Futures Contracts**.....	\$ 1,178,879	—	—	1,178,879
TOTAL.....	\$558,195,397	\$2,994,673,564	\$892,070[^]	\$3,553,761,031

** 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

July 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.....	5,420,260	\$157,946,374
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	5,553,575	75,972,896
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	2,373,659	<u>50,155,421</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$180,990,802) [^]		<u><u>\$284,074,691</u></u>

As of July 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 11,317,271	HKD 88,735,977	Societe Generale	08/22/22	\$ 5,192
CAD 6,382,498	USD 4,931,456	JP Morgan	08/23/22	52,570
USD 81,499	DKK 589,086	Citibank, N.A.	10/06/22	244
USD 17,286,181	EUR 16,791,503	Bank of New York Mellon	10/21/22	<u>26,707</u>
Total Appreciation				\$ 84,713
USD 670,134	NOK 6,681,657	Bank of America Corp.	08/22/22	\$ (21,547)
USD 1,984,401	SEK 20,226,833	Barclays Capital	08/23/22	(7,946)
USD 4,911,716	CAD 6,382,498	Citibank, N.A.	08/23/22	(72,310)
USD 4,268,094	AUD 6,149,398	Bank of New York Mellon	08/25/22	(30,044)
USD 9,109,079	GBP 7,574,891	Bank of America Corp.	08/30/22	(121,480)
USD 598,288	SGD 832,391	State Street Bank and Trust	09/15/22	(4,329)
USD 5,091,985	CHF 4,846,704	UBS AG	09/27/22	(21,262)
USD 1,452,829	DKK 10,543,904	Bank of America Corp.	10/06/22	(1,543)
USD 14,140,244	JPY 1,953,160,409	Bank of America Corp.	10/13/22	(590,839)
USD 664,400	ILS 2,309,047	HSBC Bank	10/13/22	<u>(18,067)</u>
Total (Depreciation)				<u>\$(889,367)</u>
Total Appreciation (Depreciation)				<u>\$(804,654)</u>

As of July 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.....	17	09/16/22	\$3,452,011	\$3,513,475	\$61,464
Total Futures Contracts.....			<u><u>\$3,452,011</u></u>	<u><u>\$3,513,475</u></u>	<u><u>\$61,464</u></u>

SELECTIVELY HEDGED GLOBAL EQUITY PORTFOLIO**CONTINUED**

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies.....	\$284,074,691	—	—	\$284,074,691
Forward Currency Contracts**.....	—	\$(804,654)	—	(804,654)
Futures Contracts**.....	61,464	—	—	61,464
TOTAL.....	\$284,136,155	\$(804,654)	—	\$283,331,501

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

EMERGING MARKETS PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Emerging Markets Series of The DFA Investment Trust Company	<u>\$4,544,263,000</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$4,544,263,000</u>

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

EMERGING MARKETS SMALL CAP PORTFOLIO
SCHEDULE OF INVESTMENTS

July 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>\$4,079,060,665</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$4,079,060,665</u>

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

**EMERGING MARKETS VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS**

July 31, 2022

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in Dimensional Emerging Markets Value Fund.....	\$10,992,126,750
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$10,992,126,750</u>

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

EMERGING MARKETS CORE EQUITY PORTFOLIO

SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (97.6%)		
BRAZIL — (4.0%)		
* 3R Petroleum Oleo E Gas SA.....	498,509	\$ 3,277,725
AES Brasil Energia SA.....	1,511,869	3,141,143
Aliansce Sonae Shopping Centers SA.....	612,086	1,995,690
* Alliar Medicos A Frente SA.....	276,319	1,099,594
Allied Tecnologia SA.....	51,700	105,117
Alper Consultoria e Corretora de Seguros SA.....	25,700	129,143
Alupar Investimento SA.....	891,299	4,694,130
Ambev SA, ADR.....	3,988,577	11,247,787
Americanas SA.....	1,137,025	3,076,546
* Anima Holding SA.....	1,130,384	978,744
Arezzo Industria e Comercio SA.....	179,136	2,740,305
Atacadao SA.....	1,405,820	5,061,832
Auren Energia SA.....	1,725,991	4,733,540
#* Azul SA, ADR.....	340,173	2,309,775
B3 SA - Brasil Bolsa Balcao.....	8,381,916	17,965,530
Banco Bradesco SA.....	1,831,212	5,121,207
Banco BTG Pactual SA.....	853,292	3,715,558
Banco do Brasil SA.....	1,576,992	10,963,144
Banco Modal SA.....	42,100	73,067
Banco Santander Brasil SA.....	880,207	4,812,635
BB Seguridade Participacoes SA.....	1,637,588	9,175,253
Bemobi Mobile Tech SA.....	34,400	85,832
* BK Brasil Operacao e Assessoria a Restaurantes SA.....	1,142,075	1,372,936
* Blau Farmaceutica SA.....	54,200	294,040
Boa Vista Servicos SA.....	52,900	55,005
BR Malls Participacoes SA.....	3,685,040	5,647,816
BR Properties SA.....	805,394	1,310,647
BrasilAgro - Co. Brasileira de Propriedades Agricolas.....	443,418	2,055,932
# Braskem SA, Sponsored ADR.....	454,922	6,478,089
* BRF SA.....	4,694,844	14,481,690
* C&A MODAS SA.....	83,380	45,283
Caixa Seguridade Participacoes S/A.....	29,331	42,233
Camil Alimentos SA.....	709,766	1,255,167
CCR SA.....	5,515,506	13,847,128
Centrais Eletricas Brasileiras SA.....	1,354,359	11,991,107
# Cia Brasileira de Distribuicao, ADR.....	89,028	274,206
Cia Brasileira de Distribuicao.....	1,093,871	3,448,143
Cia de Saneamento Basico do Estado de Sao Paulo.....	1,115,204	9,627,986
# Cia de Saneamento Basico do Estado de Sao Paulo, ADR.....	27,235	233,404
Cia de Saneamento de Minas Gerais-COPASA.....	1,109,411	2,572,995
Cia de Saneamento do Parana.....	1,425,458	5,091,217
Cia de Saneamento do Parana.....	884,000	601,395
# Cia Energetica de Minas Gerais, Sponsored ADR.....	635,831	1,411,545
Cia Energetica de Minas Gerais.....	979,070	3,218,719
Cia Paranaense de Energia.....	710,016	887,846
Cia Paranaense de Energia.....	209,372	1,394,842
# Cia Siderurgica Nacional SA, Sponsored ADR.....	2,818,413	8,145,214
Cia Siderurgica Nacional SA.....	976,470	2,776,111
Cielo SA.....	7,945,904	6,803,184
* Cogna Educacao.....	13,141,694	5,740,173
* Construtora Tenda SA.....	455,027	343,858
Cosan SA.....	1,340,610	4,837,400
CPFL Energia SA.....	180,282	1,144,249
Cruzeiro do Sul Educacional SA.....	108,200	75,283
CSU Cardsystem SA.....	227,133	621,597

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
	497,020	\$ 780,001
	2,186,383	5,336,970
	2,522,586	4,753,525
	37,100	137,527
	493,874	1,048,054
	591,396	1,353,304
*	1,184,322	352,497
*	1,460,769	1,606,420
	1,586,028	6,651,748
*	24,100	51,236
*	82,500	187,351
*	1,090,681	9,947,011
*	683,305	592,961
	1,138,932	4,078,856
	982,500	8,362,672
*	2,249,555	6,612,886
	646,961	5,541,700
	3,745,016	17,957,490
	353,600	772,930
	735,319	758,896
	779,401	2,542,720
	1,334,319	4,169,989
	146,309	335,650
*	1,106,719	263,092
	103,158	31,979
	2,090,779	9,868,477
	220,052	192,233
#	228,853	755,217
Ω	141,974	340,522
	1,455,759	2,006,061
*	1,668,992	1,383,811
	491,467	1,976,658
	686,928	990,410
Ω	5,241,017	6,239,668
*	1,363,922	587,841
	1,217,924	10,025,199
	254,860	1,003,363
	30,700	161,329
	80,813	244,121
*	1,291,861	411,969
	1,560,804	4,726,967
	260,800	347,794
*	4,644,627	1,714,547
	890,811	3,491,554
	574,944	812,284
	3,477,833	21,468,852
	2,998,167	3,302,903
	168,265	165,530
	427,938	1,690,546
	3,323,361	12,801,180
	79,700	74,862
	1,467,901	1,517,804
	1,230,508	13,700,855
*Ω	607,779	795,242
	220,977	893,457
*	251,200	1,577,859
	726,644	853,867
	1,977,389	9,665,095
	476,900	276,512

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
	489,820	\$ 2,948,898
*	3,808,254	1,898,938
	335,127	1,560,960
	717,500	296,757
	2,161,401	5,514,098
*	949,563	401,914
	106,300	81,357
	1,253,513	1,865,455
	1,575,373	3,988,594
Ω	91,900	87,209
*	207,800	212,856
	1,313,346	3,223,651
	2,290,645	4,055,258
	1,019,484	4,689,457
	2,075,336	6,249,152
	217,203	621,707
	1,650,968	3,162,114
*	83,718	199,177
*	134,000	732,402
	12,400	54,498
*	2,998,419	14,035,621
	776,944	10,201,275
	1,228,197	17,538,653
	16,003,488	114,317,256
	1,550,820	5,520,980
	518,834	861,364
	601,500	797,489
	44,075	27,855
	1,146,044	2,181,739
	2,597,801	10,533,593
Ω	5,100	31,926
	378,957	978,502
	3,697,896	12,535,725
	1,583,511	1,995,418
	22,300	109,343
	1,489,749	10,085,987
#	80,781	1,229,487
	3,331,365	10,205,086
Ω	327,185	372,455
	1,749,244	3,492,335
	162,000	542,286
	1,022,976	8,719,047
	1,785,297	8,112,006
	1,867,008	17,424,831
#	140,729	1,315,817
	224,734	179,384
*	261,692	119,868
	242,060	625,021
	980,993	8,456,019
	294,101	2,552,796
	30,245	165,253
	3,916,037	9,528,789
	864,930	4,408,149
	1,722,371	13,468,455
	337,799	248,089
	657,319	2,892,707
	3,433,293	8,420,496
#	74,790	186,227
	62,270	979,644

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
Usinas Siderurgicas de Minas Gerais SA Usiminas.....	863,774	\$ 1,390,626
Vale SA.....	15,469,805	208,542,339
Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA.....	412,130	839,537
Vamos Locacao de Caminhos Maquinas e Equipamentos SA.....	667,165	1,753,627
* Via SA.....	1,190,300	552,119
Vibra Energia SA.....	3,826,967	12,314,992
Vivara Participacoes SA.....	276,200	1,184,530
Vulcabras Azaleia SA.....	609,486	1,351,115
WEG SA.....	1,373,149	7,441,506
Wilson Sons Holdings Brasil SA.....	35,200	56,534
Wiz Solucoes e Corretagem de Seguros SA.....	79,590	114,137
* XP, Inc., BDR.....	90,479	1,905,200
YDUQS Participacoes SA.....	2,017,769	5,167,167
TOTAL BRAZIL.....		<u>1,004,776,645</u>
CHILE — (0.5%)		
Aguas Andinas SA, Class A.....	13,260,729	2,674,661
Banco de Chile.....	8,969,120	851,026
# Banco de Chile, ADR.....	290,190	5,496,201
Banco de Credito e Inversiones SA.....	120,400	3,632,710
Banco Santander Chile, ADR.....	306,008	4,785,965
Besalco SA.....	2,724,062	780,489
* Camanchaca SA.....	49,415	2,861
CAP SA.....	800,836	7,328,836
Cementos BIO BIO SA.....	179,409	122,048
Cencosud SA.....	6,273,701	8,570,554
Cencosud Shopping SA.....	240,681	260,409
Cia Cervecerias Unidas SA.....	72,473	418,222
Cia Cervecerias Unidas SA, Sponsored ADR.....	5,040	58,162
Cia Sud Americana de Vapores SA.....	132,455,501	14,331,829
Colbun SA.....	31,252,990	2,654,649
Cristalerias de Chile SA.....	59,157	201,925
Embotelladora Andina SA, ADR, Class B.....	86,774	992,695
Empresa Nacional de Telecomunicaciones SA.....	1,105,181	3,654,787
Empresas CMPC SA.....	3,144,309	5,342,289
Empresas COPEC SA.....	846,192	6,930,304
Empresas Hites SA.....	1,398,342	141,215
Enel Americas SA.....	57,377,028	5,807,108
Enel Chile SA.....	8,951,758	256,304
Engie Energia Chile SA.....	2,227,054	1,008,365
Falabella SA.....	965,959	2,154,675
Forus SA.....	450,262	548,149
Grupo Security SA.....	3,764,297	545,157
Hortifrut SA.....	164,407	147,877
Instituto de Diagnostico SA.....	4,394	6,769
Inversiones Aguas Metropolitanas SA.....	3,182,386	1,395,009
Inversiones La Construccion SA.....	234,904	704,112
Itau CorpBanca Chile SA.....	652,017,678	1,408,810
Itau CorpBanca Chile SA, ADR.....	23,704	76,445
Masisa SA.....	2,987,376	65,642
Molibdenos y Metales SA.....	84,693	385,353
Multiexport Foods SA.....	3,567,240	1,345,979
Parque Arauco SA.....	3,494,793	2,951,434
PAZ Corp. SA.....	1,378,694	391,071
Plaza SA.....	187,500	160,013
Ripley Corp. SA.....	6,901,172	1,030,006
Salfacorp SA.....	2,385,669	658,700
Sigdo Koppers SA.....	1,861,026	1,819,514

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHILE — (Continued)		
SMU SA.....	4,896,174	\$ 499,887
Sociedad Matriz SAAM SA.....	25,998,213	1,629,541
Sociedad Quimica y Minera de Chile SA, Sponsored ADR.....	215,518	21,200,506
Socovesa SA.....	1,574,885	154,675
SONDA SA.....	3,920,156	1,287,722
Vina Concha y Toro SA.....	2,797,519	3,763,037
TOTAL CHILE.....		<u>120,633,697</u>
CHINA — (28.0%)		
* 21Vianet Group, Inc., ADR.....	460,815	2,377,805
* 263 Network Communications Co. Ltd., Class A.....	715,770	450,237
360 DigiTech, Inc., ADR.....	695,772	10,102,609
360 Security Technology, Inc., Class A.....	1,080,100	1,185,539
* 361 Degrees International Ltd.....	7,448,000	3,707,429
37 Interactive Entertainment Network Technology Group Co. Ltd., Class A...	658,134	1,913,184
Ω 3SBio, Inc.....	11,826,000	7,871,695
515J Holding Group Co. Ltd., Class A.....	1,791,700	703,006
# AAC Technologies Holdings, Inc.....	7,942,000	15,398,185
#Ω AAG Energy Holdings Ltd.....	1,401,000	261,560
Accelink Technologies Co. Ltd., Class A.....	399,537	1,056,610
ADAMA Ltd., Class A.....	103,700	166,918
Addsino Co. Ltd., Class A.....	354,700	601,857
Advanced Technology & Materials Co. Ltd., Class A.....	421,700	589,375
AECC Aero-Engine Control Co. Ltd., Class A.....	146,387	593,742
AECC Aviation Power Co. Ltd., Class A.....	207,272	1,533,207
Aerospace Hi-Tech Holdings Grp Ltd., Class A.....	212,100	302,207
* Aesthetic Medical International Holdings Group Ltd., ADR.....	1,914	4,402
# Agile Group Holdings Ltd.....	14,656,465	4,802,604
* Agora, Inc., ADR.....	19,317	94,846
# Agricultural Bank of China Ltd., Class H.....	92,415,460	30,480,655
Aier Eye Hospital Group Co. Ltd., Class A.....	1,026,262	4,638,311
* Air China Ltd., Class H.....	4,704,000	3,692,099
Aisino Corp., Class A.....	541,000	861,337
Ajisen China Holdings Ltd.....	4,092,000	448,384
Ω Ak Medical Holdings Ltd.....	3,336,000	2,598,138
* Alibaba Group Holding Ltd., Sponsored ADR.....	2,469,905	220,735,410
* Alibaba Group Holding Ltd.....	9,442,600	106,167,575
#* Alibaba Health Information Technology Ltd.....	5,424,000	3,257,101
* Alibaba Pictures Group Ltd.....	56,320,000	4,805,621
Ω A-Living Smart City Services Co. Ltd.....	6,459,750	7,879,366
All Winner Technology Co. Ltd., Class A.....	233,510	871,014
Allmed Medical Products Co. Ltd., Class A.....	263,100	540,254
* Alpha Group, Class A.....	807,000	565,415
# Aluminum Corp. of China Ltd., ADR.....	158,734	1,474,639
Aluminum Corp. of China Ltd., Class H.....	20,622,000	7,552,845
* Amlogic Shanghai Co. Ltd., Class A.....	43,981	552,863
Amoy Diagnostics Co. Ltd., Class A.....	143,046	636,607
* An Hui Wenergy Co. Ltd., Class A.....	643,539	444,428
Angang Steel Co. Ltd., Class H.....	16,733,908	5,545,867
Angel Yeast Co. Ltd., Class A.....	221,000	1,457,426
Anhui Anke Biotechnology Group Co. Ltd., Class A.....	437,600	593,536
Anhui Conch Cement Co. Ltd., Class H.....	6,971,000	27,582,007
Anhui Construction Engineering Group Co. Ltd., Class A.....	766,116	691,818
Anhui Expressway Co. Ltd., Class H.....	3,056,000	2,324,776
Anhui Guangxin Agrochemical Co. Ltd., Class A.....	202,580	794,878
Anhui Gujing Distillery Co. Ltd., Class A.....	52,895	1,677,694
Anhui Hengyuan Coal Industry & Electricity Power Co. Ltd., Class A.....	1,008,857	1,094,880
Anhui Honglu Steel Construction Group Co. Ltd., Class A.....	98,130	436,757
Anhui Huilong Agricultural Means of Production Co., Ltd., Class A.....	294,200	478,390

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	100,800	\$ 288,553
	1,880,140	1,499,361
	169,582	1,021,947
	83,762	172,908
	176,028	1,309,950
*	165,200	183,324
*	353,900	434,450
	213,060	337,231
	757,100	1,247,695
	739,600	528,503
	200,000	1,620,766
	320,000	1,075,723
††	1,485,000	17,745
	22,874	716,786
	49,120	1,072,274
	42,800	467,999
	3,557,800	39,174,417
#*	22,254,000	1,207,764
	169,200	720,637
*	998,900	481,131
*††	187,000	4,736
*††	70,000	12,440
	468,300	1,341,233
	1,804,000	480,146
	455,000	13,408
*Ω	1,726,000	738,803
	5,289,000	2,615,767
Ω	866,800	1,382,470
*	1,733,000	23,487
	40,160	983,659
	138,550	751,810
	128,955	876,992
	455,931	2,084,257
	458,000	804,551
	851,100	412,344
	20,051,212	10,698,242
	72,100	468,739
	27,208	707,683
#Ω	20,144,500	5,421,028
#*	471,064	64,333,210
Ω	7,632,000	484,643
	3,303,908	2,046,557
	924,447	1,016,397
	1,314,600	3,010,063
	204,333,702	72,658,033
#	3,151,500	1,660,202
	25,189,618	14,993,190
	1,309,900	1,089,596
	803,259	1,706,814
	2,308,060	2,470,113
	2,233,996	3,430,658
	1,044,301	4,845,583
	2,128,012	1,884,252
	832,459	792,851
	4,939,837	4,166,999
*	340,200	282,191
*	1,616,440	818,573
#*	302,114	2,628,392
#*	13,700	40,466

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	20,773,404	\$ 2,886,728
	81,896	680,980
	472,000	402,927
	821,645	957,869
#*	777	130,598
#*	330,000	4,244,921
	327,416	438,301
	65,451	590,822
	1,921,600	1,271,078
	4,570,230	1,997,563
*	14,526,000	8,539,165
	65,700	419,419
	75,874	279,319
#	552,500	861,673
*	43,400	338,374
	230,068	309,780
*	515,200	555,507
	82,400	262,796
	112,500	1,604,959
	48,300	125,458
#*	19,120,000	562,756
	595,800	739,966
*	67,080,000	683,703
	3,662,028	11,736,729
	33,804,469	10,248,862
	240,700	295,232
	7,500	48,988
*††	8,656,000	68,367
	622,264	1,207,092
	1,488,456	1,106,750
*	13,284,000	135,871
	10,250	483,715
*	1,759,232	1,428,737
	9,008,000	1,814,452
*	93,700	58,585
*	303,970	410,204
	57,000	220,268
	425,879	1,820,889
	6,526,000	797,745
*	1,517,005	556,407
*		
	491,946	660,906
	501,160	3,010,467
	1,189,600	983,301
*	611,600	379,921
	14,526	703,277
	10,400	30,445
	31,600	58,031
	233,230	493,073
	1,391,400	874,455
	160,400	559,701
	555,410	792,425
	513,465	726,021
	573,245	545,235
	105,800	286,924
	207,300	576,433
*	434,506	460,827
	241,248	717,244
	1,368,000	1,764,190

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	171,372	\$ 1,199,140
	978,200	614,551
	59,720	814,760
Ω		
	1,882,000	416,528
*	230,700	130,815
	930,600	1,146,723
	62,407	1,103,683
	13,316	50,691
	509,105	1,606,529
	969,822	506,212
*	10,600	20,739
	1,354,000	297,214
*	21,733	28,035
	38,606	136,355
	924,440	654,970
	46,956	349,135
	392,100	365,769
	138,500	1,275,518
	343,600	1,092,142
	1,592,000	73,798
*	250,740	6,128,888
	331,000	932,473
	268,100	309,535
Ω	68,500	54,604
*	565,028	734,428
	1,123,502	994,298
	334,200	626,567
	8,687,979	5,020,696
#	830,000	1,929,636
*	3,523,885	1,129,415
	23,702,157	13,833,733
*	1,246,000	63,885
	815,469	1,465,117
	563,094	194,873
	90,491	295,105
*††	20,104,000	3,543,330
	598,715	618,841
	377,071	1,171,087
	1,042,800	38,151,851
	7,378,222	18,956,100
	266,700	732,227
	13,761,530	3,512,411
	290,744	707,303
	490,000	231,344
	738,871	1,229,405
	1,868,000	394,991
	1,105,390	1,196,937
	664,800	1,149,813
	577,068	538,145
	366,600	441,079
#Ω	692,400	5,795,568
	2,812,000	1,451,695
	60,000	2,409
*	11,298,000	260,552
	1,788,877	122,612
	144,570	358,899
	288,300	307,828
	171,400	177,298

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* CECEP Solar Energy Co. Ltd., Class A.....	1,872,200	\$ 2,482,808
* CECEP Techand Ecology & Environment Co. Ltd., Class A.....	410,500	151,322
CECEP Wind-Power Corp., Class A.....	2,274,700	1,842,922
# Central China Management Co. Ltd.....	6,510,074	712,074
# Central China New Life Ltd.....	1,668,000	706,863
# Central China Real Estate Ltd.....	9,590,328	843,370
Central China Securities Co. Ltd., Class H.....	5,359,000	812,645
Centre Testing International Group Co. Ltd., Class A.....	105,393	321,918
CETC Digital Technology Co. Ltd., Class A.....	236,088	671,573
# CGN New Energy Holdings Co. Ltd.....	13,606,000	5,453,718
CGN Nuclear Technology Development Co. Ltd., Class A.....	322,400	413,304
Ω CGN Power Co. Ltd., Class H.....	28,094,000	6,478,011
Chacha Food Co. Ltd., Class A.....	162,391	1,152,178
Changchun Faway Automobile Components Co. Ltd., Class A.....	459,510	680,945
Changchun High & New Technology Industry Group, Inc., Class A.....	68,918	1,987,394
Changjiang Securities Co. Ltd., Class A.....	1,305,899	1,055,003
Changying Xinzhi Technology Co. Ltd., Class A.....	186,800	502,595
Changzhou Tronly New Electronic Materials Co. Ltd., Class A.....	143,700	198,859
Changzhou Xingyu Automotive Lighting Systems Co. Ltd., Class A.....	51,220	1,338,698
* Chanjet Information Technology Co. Ltd., Class H.....	50,100	44,598
# Chaowei Power Holdings Ltd.....	5,161,000	1,317,374
Chaozhou Three-Circle Group Co. Ltd., Class A.....	326,373	1,302,020
* Cheetah Mobile, Inc., ADR.....	214,256	156,171
Chen Lin Education Group Holdings Ltd.....	310,000	85,266
* Cheng De Lolo Co. Ltd., Class A.....	639,500	789,492
Chengdu ALD Aviation Manufacturing Corp., Class A.....	51,920	259,108
Chengdu CORPRO Technology Co. Ltd., Class A.....	174,500	615,122
Chengdu Fusen Noble-House Industrial Co. Ltd., Class A.....	242,830	422,585
Chengdu Galaxy Magnets Co. Ltd., Class A.....	117,172	342,521
Chengdu Hongqi Chain Co. Ltd., Class A.....	827,300	598,455
Chengdu Jiafaantai Education Technology Co. Ltd., Class A.....	151,000	195,905
Chengdu Kanghong Pharmaceutical Group Co. Ltd., Class A.....	316,971	664,036
Chengdu Kanghua Biological Products Co. Ltd., Class A.....	43,425	616,924
Chengdu Wintrue Holding Co. Ltd., Class A.....	710,200	1,532,727
Chengdu Xingrong Environment Co. Ltd., Class A.....	600,992	454,523
Chengtun Mining Group Co. Ltd., Class A.....	1,177,400	1,379,140
Chengxin Lithium Group Co. Ltd., Class A.....	39,200	330,750
* Chengzhi Co. Ltd., Class A.....	24,600	36,951
* Chifeng Jilong Gold Mining Co. Ltd., Class A.....	530,200	1,438,249
* Chiho Environmental Group Ltd.....	312,000	27,844
China Aerospace International Holdings Ltd.....	12,742,600	722,148
# China Aircraft Leasing Group Holdings Ltd.....	1,881,500	1,147,526
China Automotive Engineering Research Institute Co. Ltd., Class A.....	396,200	977,429
China Baoan Group Co. Ltd., Class A.....	312,592	661,750
China Bester Group Telecom Co. Ltd., Class A.....	31,300	55,885
China BlueChemical Ltd., Class H.....	15,653,122	4,235,015
Ω China Bohai Bank Co. Ltd., Class H.....	5,114,500	911,167
#* China Boton Group Co. Ltd.....	450,000	181,305
China CAMC Engineering Co. Ltd., Class A.....	510,993	616,791
China Chengtong Development Group Ltd.....	546,000	10,075
China Cinda Asset Management Co. Ltd., Class H.....	64,022,000	8,819,114
China CITIC Bank Corp. Ltd., Class H.....	26,588,607	11,113,509
China Coal Energy Co. Ltd., Class H.....	12,479,168	9,707,881
†† China Common Rich Renewable Energy Investments Ltd.....	37,310,000	4,455,869
China Communications Services Corp. Ltd., Class H.....	21,811,327	8,867,748
* China Conch Environment Protection Holdings Ltd.....	7,025,500	5,562,992
China Conch Venture Holdings Ltd.....	6,982,000	13,535,910
China Construction Bank Corp., Class H.....	370,130,302	236,368,976
China CSSC Holdings Ltd., Class A.....	181,178	628,400

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* China CYTS Tours Holding Co. Ltd., Class A.....	302,500	\$ 487,791
China Datang Corp. Renewable Power Co. Ltd., Class H.....	15,606,000	4,235,707
China Design Group Co. Ltd., Class A.....	341,045	462,389
Ω China Development Bank Financial Leasing Co. Ltd., Class H.....	2,278,000	290,306
#* China Dili Group.....	10,867,661	1,913,621
China Dongxiang Group Co. Ltd.....	24,484,888	1,217,831
Ω China East Education Holdings Ltd.....	3,742,500	1,519,533
* China Eastern Airlines Corp. Ltd., ADR.....	2,460	44,565
#* China Eastern Airlines Corp. Ltd., Class H.....	11,200,000	4,080,851
China Education Group Holdings Ltd.....	7,253,000	6,146,938
China Electronics Huada Technology Co. Ltd.....	3,450,000	325,777
# China Electronics Optics Valley Union Holding Co. Ltd.....	6,460,000	411,047
* China Energy Engineering Corp Ltd.....	7,215,075	2,456,046
# China Energy Engineering Corp. Ltd., Class H.....	5,668,000	751,539
China Enterprise Co. Ltd., Class A.....	2,240,978	962,268
China Everbright Bank Co. Ltd., Class H.....	10,099,000	3,062,869
China Everbright Environment Group Ltd.....	21,749,777	11,576,135
#Ω China Everbright Greentech Ltd.....	5,292,000	1,199,773
China Everbright Ltd.....	9,396,896	7,140,200
* China Express Airlines Co. Ltd., Class A.....	372,404	569,116
Ω China Feihe Ltd.....	17,026,000	14,950,094
* China Film Co. Ltd., Class A.....	764,300	1,337,931
#* China Finance Investment Holdings Ltd.....	82,000	71,607
*†† China Financial Services Holdings Ltd.....	71,200	2,892
China Foods Ltd.....	8,172,000	2,602,170
* China Fordoo Holdings Ltd.....	259,000	19,141
China Galaxy Securities Co. Ltd., Class H.....	15,222,000	7,527,703
China Gas Holdings Ltd.....	17,427,400	26,788,440
# China Glass Holdings Ltd.....	3,264,000	524,164
China Gold International Resources Corp. Ltd.....	474,300	1,327,807
* China Grand Automotive Services Group Co. Ltd., Class A.....	196,100	78,672
China Great Wall Securities Co. Ltd., Class A.....	583,600	780,386
China Greatwall Technology Group Co. Ltd., Class A.....	610,000	876,549
* China Green Agriculture, Inc.....	2,302	10,791
* China Greenland Broad Greenstate Group Co. Ltd.....	4,480,000	80,494
China Hanking Holdings Ltd.....	5,305,000	716,405
# China Harmony Auto Holding Ltd.....	7,180,000	2,425,129
China Harzone Industry Corp. Ltd., Class A.....	88,700	101,628
*†† China High Precision Automation Group Ltd.....	1,360,000	39,631
* China High Speed Railway Technology Co. Ltd., Class A.....	1,276,592	476,765
#* China High Speed Transmission Equipment Group Co. Ltd.....	4,134,000	2,673,439
China Hongqiao Group Ltd.....	12,537,000	13,064,485
#*Ω China Huarong Asset Management Co. Ltd., Class H.....	35,979,000	1,576,267
†† China Huiyuan Juice Group Ltd.....	3,039,500	135,753
* China Index Holdings Ltd., ADR.....	1,397	903
Ω China International Capital Corp. Ltd., Class H.....	6,324,400	11,628,838
China International Marine Containers Group Co. Ltd., Class H.....	4,703,340	4,551,789
# China Isotope & Radiation Corp.....	135,600	314,459
China Jinmao Holdings Group Ltd.....	40,580,976	9,417,486
China Jushi Co. Ltd., Class A.....	1,251,507	2,779,089
China Kepei Education Group Ltd.....	3,272,000	767,838
China Kings Resources Group Co. Ltd., Class A.....	205,296	1,141,314
China Lesso Group Holdings Ltd.....	12,311,000	15,087,884
# China Life Insurance Co. Ltd., ADR.....	621,032	4,639,109
China Life Insurance Co. Ltd., Class H.....	15,007,000	22,351,722
China Lilang Ltd.....	4,006,000	1,885,349
*Ω China Literature Ltd.....	2,802,800	11,046,062
* China Longevity Group Co. Ltd.....	893,399	29,249
China Longyuan Power Group Corp. Ltd., Class H.....	11,534,000	18,530,058

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			
*	China Maple Leaf Educational Systems Ltd.....	12,398,000	\$ 560,681
	China Medical System Holdings Ltd.....	13,982,800	22,228,548
	China Meheco Co. Ltd., Class A.....	679,238	1,465,118
	China Meidong Auto Holdings Ltd.....	3,378,000	8,209,365
	China Mengniu Dairy Co. Ltd.....	7,344,000	34,120,171
	China Merchants Bank Co. Ltd., Class H.....	14,244,146	76,965,364
	China Merchants Energy Shipping Co. Ltd., Class A.....	2,772,696	2,849,559
	China Merchants Land Ltd.....	12,962,000	1,074,377
	China Merchants Port Holdings Co. Ltd.....	9,444,917	15,233,216
	China Merchants Property Operation & Service Co. Ltd., Class A.....	37,500	91,169
Ω	China Merchants Securities Co. Ltd., Class H.....	1,467,460	1,359,718
	China Merchants Shekou Industrial Zone Holdings Co. Ltd., Class A.....	768,751	1,564,257
*††	China Metal Recycling Holdings Ltd.....	1,955,133	0
*	China Minmetals Rare Earth Co. Ltd., Class A.....	136,901	578,997
#	China Minsheng Banking Corp. Ltd., Class H.....	18,229,460	5,945,455
#	China Modern Dairy Holdings Ltd.....	27,075,000	3,555,941
	China Molybdenum Co. Ltd., Class H.....	16,632,000	8,165,274
	China National Accord Medicines Corp. Ltd., Class A.....	215,915	926,639
	China National Building Material Co. Ltd., Class H.....	35,788,150	35,921,425
	China National Chemical Engineering Co. Ltd., Class A.....	1,358,100	2,174,335
	China National Medicines Corp. Ltd., Class A.....	384,382	1,495,385
	China National Nuclear Power Co. Ltd., Class A.....	4,488,021	4,115,406
	China National Software & Service Co. Ltd., Class A.....	19,630	107,388
#Ω	China New Higher Education Group Ltd.....	5,644,000	1,796,980
*	China New Town Development Co. Ltd.....	6,821,177	63,022
*	China Nonferrous Metal Industry's Foreign Engineering & Construction Co. Ltd., Class A.....	766,400	551,998
	China Northern Rare Earth Group High-Tech Co. Ltd., Class A.....	436,118	2,035,612
*	China Nuclear Energy Technology Corp. Ltd.....	2,806,000	242,934
*	China Oil & Gas Group Ltd.....	33,760,000	1,354,421
	China Oilfield Services Ltd., Class H.....	11,176,000	10,295,064
	China Oriental Group Co. Ltd.....	13,026,000	2,624,198
	China Overseas Grand Oceans Group Ltd.....	19,408,500	9,352,324
	China Overseas Land & Investment Ltd.....	21,631,533	59,776,990
	China Overseas Property Holdings Ltd.....	10,766,344	11,252,340
	China Pacific Insurance Group Co. Ltd., Class H.....	12,665,065	27,052,883
	China Petroleum & Chemical Corp., ADR.....	91,559	4,296,854
	China Petroleum & Chemical Corp., Class H.....	144,228,400	67,997,373
	China Pioneer Pharma Holdings Ltd.....	3,009,000	974,567
	China Power International Development Ltd.....	22,822,600	12,928,505
*††	China Properties Group Ltd.....	397,000	3,935
	China Publishing & Media Co. Ltd., Class A.....	541,393	371,796
*	China Qinfu Group Ltd.....	1,054,000	59,514
	China Railway Group Ltd., Class H.....	17,289,000	10,292,048
	China Railway Hi-tech Industry Co. Ltd., Class A.....	170,500	216,781
Ω	China Railway Signal & Communication Corp. Ltd., Class H.....	8,611,000	2,752,851
	China Railway Tielong Container Logistics Co. Ltd., Class A.....	561,500	435,344
*	China Rare Earth Holdings Ltd.....	9,802,399	649,498
	China Reinsurance Group Corp., Class H.....	28,964,000	2,288,901
Ω	China Renaissance Holdings Ltd.....	717,400	827,413
	China Resources Beer Holdings Co. Ltd.....	4,741,661	32,706,607
	China Resources Cement Holdings Ltd.....	28,276,946	17,393,130
	China Resources Double Crane Pharmaceutical Co. Ltd., Class A.....	470,154	1,457,240
	China Resources Gas Group Ltd.....	5,329,500	22,364,879
	China Resources Land Ltd.....	15,028,610	62,763,667
	China Resources Medical Holdings Co. Ltd.....	5,596,000	3,406,165
Ω	China Resources Pharmaceutical Group Ltd.....	11,701,000	7,017,525
	China Resources Power Holdings Co. Ltd.....	7,392,820	13,918,771
	China Resources Sanjiu Medical & Pharmaceutical Co. Ltd., Class A.....	165,785	892,460

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
China Risun Group Ltd.....	4,380,000	\$ 1,729,285
* China Ruifeng Renewable Energy Holdings Ltd.....	932,000	21,162
China Sanjiang Fine Chemicals Co. Ltd.....	6,955,000	1,286,587
China SCE Group Holdings Ltd.....	16,275,400	1,428,530
China Science Publishing & Media Ltd., Class A.....	215,000	245,431
#* China Shanshui Cement Group Ltd.....	80,000	19,493
#*Ω China Shengmu Organic Milk Ltd.....	5,757,000	271,687
China Shenhua Energy Co. Ltd., Class H.....	12,285,500	34,722,992
China Shineway Pharmaceutical Group Ltd.....	2,580,000	2,054,493
# China Shuifa Singyes Energy Holdings Ltd.....	1,598,000	235,878
* China Silver Group Ltd.....	10,000,000	495,653
China South City Holdings Ltd.....	34,058,711	2,302,845
China South Publishing & Media Group Co. Ltd., Class A.....	785,334	1,039,576
* China Southern Airlines Co. Ltd., Sponsored ADR.....	28,426	782,284
* China Southern Airlines Co. Ltd., Class H.....	15,362,000	8,319,631
China Southern Power Grid Energy Efficiency & Clean Energy Co. Ltd., Class A.....	240,219	247,528
China Starch Holdings Ltd.....	21,115,000	754,974
# China State Construction Development Holdings Ltd.....	3,096,000	851,029
China State Construction Engineering Corp. Ltd., Class A.....	7,859,092	5,879,993
China State Construction International Holdings Ltd.....	9,306,000	9,649,514
China Sunshine Paper Holdings Co. Ltd.....	5,201,500	1,326,244
China Suntien Green Energy Corp. Ltd., Class H.....	10,487,000	5,143,864
China Taiping Insurance Holdings Co. Ltd.....	14,974,730	15,790,497
China Testing & Certification International Group Co. Ltd., Class A.....	250,407	465,357
* China Tianbao Group Development Co. Ltd.....	430,000	168,506
#* China Tianrui Group Cement Co. Ltd.....	22,000	17,598
China Tianying, Inc., Class A.....	1,716,946	1,710,350
China Tobacco International HK Co. Ltd.....	64,000	92,467
China Tourism Group Duty Free Corp. Ltd., Class A.....	283,217	8,846,286
Ω China Tower Corp. Ltd., Class H.....	73,164,000	9,412,738
China Traditional Chinese Medicine Holdings Co. Ltd.....	24,262,000	10,299,675
* China TransInfo Technology Co. Ltd., Class A.....	823,442	1,252,029
#* China Travel International Investment Hong Kong Ltd.....	21,135,892	3,987,174
* China Tungsten & Hightech Materials Co. Ltd., Class A.....	518,900	1,365,905
China Union Holdings Ltd., Class A.....	1,049,234	612,198
China Vanke Co. Ltd., Class H.....	9,548,576	18,162,122
Ω China Vast Industrial Urban Development Co. Ltd.....	1,506,000	448,671
*†† China Vered Financial Holding Corp. Ltd.....	1,620,000	8,833
China Water Affairs Group Ltd.....	6,172,000	5,540,089
China West Construction Group Co. Ltd., Class A.....	715,900	828,968
*†† China Wood Optimization Holding Ltd.....	2,848,000	61,242
China World Trade Center Co. Ltd., Class A.....	272,900	584,415
Ω China Xinhua Education Group Ltd.....	245,000	36,386
China XLX Fertiliser Ltd.....	4,846,000	3,132,805
China Yangtze Power Co. Ltd., Class A.....	2,583,803	9,168,050
China Yongda Automobiles Services Holdings Ltd.....	11,279,500	9,725,955
Ω China Yuhua Education Corp. Ltd.....	15,358,000	2,264,391
* China Yurun Food Group Ltd.....	2,163,000	148,587
#* China ZhengTong Auto Services Holdings Ltd.....	9,844,500	639,807
China Zhenhua Group Science & Technology Co. Ltd., Class A.....	58,000	1,020,623
* China Zheshang Bank Co. Ltd., Class H.....	162,000	75,664
* China Zhonghua Geotechnical Engineering Group Co. Ltd., Class A.....	292,074	120,187
#*†† China Zhongwang Holdings Ltd.....	14,337,979	575,353
China-Singapore Suzhou Industrial Park Development Group Co. Ltd., Class A.....	230,100	294,478
Chinasoft International Ltd.....	21,046,000	18,017,732
* Chindata Group Holdings Ltd., ADR.....	336,664	2,403,781
Chinese Universe Publishing & Media Group Co. Ltd., Class A.....	591,800	818,658

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	85,900	\$ 1,567,699
	674,036	1,841,614
	226,021	749,802
*	1,935,401	619,933
	649,301	1,220,113
*	3,572,000	438,647
	1,843,962	138,127
#	22,856,000	7,953,518
	561,100	602,678
	332,540	318,951
	260,112	3,843,641
	705,800	740,979
	417,900	522,778
	618,089	1,271,567
	166,000	19,687
#	4,894,000	3,528,684
	36,648,575	9,953,460
#	6,108,000	5,678,037
Ω	146,000	94,092
	1,972,000	1,740,639
	226,600	401,619
*	1,988,450	779,889
	20,213,567	21,862,652
	59,194	167,583
	23,768,000	1,487,690
	6,733,650	13,845,627
	405,540	639,237
#*	11,226,000	1,699,645
*	778,000	211,909
	856,000	707,298
*	48,387	112,742
	789,873	1,535,198
	784,957	1,157,682
	2,500,000	948,240
	564,000	1,702,271
	824,400	1,064,209
	19,000,000	8,243,302
	576,153	630,973
*††	3,381,545	200,311
*	9,354,000	1,690,989
	58,255,909	5,485,409
*	20,000	91,960
	3,930,000	2,153,588
	96,800	384,590
*	221,878	16,858,767
*	16,594,207	208,739
*	20,930,000	324,920
	28,072,300	4,554,351
*	10,396,000	7,148,104
	19,375,849	29,069,236
	4,532,000	1,239,638
	13,264,517	9,902,244
*Ω	3,495,000	133,029
#	49,707,191	19,222,731
	7,487,673	16,697,843
	4,230,000	1,668,711
*	148,700	46,161
	365,400	281,535
#*	16,280,600	600,569

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	2,763,000	\$ 1,027,634
	116,980	306,689
#Ω	3,073,500	2,871,770
	1,401,142	1,387,071
	188,595	434,639
	44,424,400	48,642,689
#	6,198,000	1,144,150
	251,106	478,656
	731,000	995,298
*	23,990,000	204,611
*	492,000	7,755
	65,593	80,400
	112,000	35,446
	599,980	1,673,730
Ω	10,004,000	4,763,252
*	43,200	95,644
	802,500	955,700
	948,000	321,894
	2,784,238	2,501,576
	277,309	359,856
	171,732	443,531
	278,880	1,334,685
	14,306,000	2,647,079
	5,718,982	916,111
	576,400	268,837
	227,340	476,886
	501,756	828,825
	477,483	675,451
*	576,217	1,142,738
	734,000	203,536
	790,212	726,473
	255,700	1,165,587
#	17,510,000	4,236,256
	367,761	1,010,484
	6,480,000	2,891,537
	416,157	695,280
	254,394	1,841,169
	205,643	1,093,737
	1,784,800	2,256,366
	596,753	723,841
	16,784,000	11,597,652
	17,000	120,378
	341,000	510,748
	1,479,595	550,358
	645,055	786,957
	14,988,000	16,301,498
*	348,527	397,321
*	803,200	100,234
#	2,657,000	1,034,886
	649,900	845,107
	1,279,641	4,238,392
	15,438,000	3,527,909
	79,392	1,093,003
	130,388	186,685
	450,700	574,217
	2,434,221	682,088
	666,500	1,070,596
	136,913	373,334
	94,650	672,581

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	1,045,465	\$ 769,442
	332,700	383,079
	2,411,500	39,337,811
	809,895	2,076,093
	271,660	1,015,593
	438,900	355,283
#	1,599,000	723,549
	472,400	455,590
*	9,810,000	53,759
#	11,860,516	3,183,544
	56,882	799,183
	1,132,030	563,813
Ω	1,016,200	646,740
*	18,107,500	410,091
*Ω	7,000	14,493
*	8,556	8,556
*	784,129	823,968
	1,682,131	1,676,351
#	161,175	848,586
#	15,177,000	12,509,451
	722,200	934,033
	538,778	478,338
	534,300	1,146,834
	283,995	1,081,318
*	8,957,000	1,199,022
	1,113,355	948,120
#	293,011	1,227,716
	970,200	880,704
	1,384,000	588,533
#*	1,561,000	5,658,085
	2,490,800	2,188,589
	2,600	22,255
	627,672	7,712,581
	307,884	379,271
	10,718,620	8,444,811
*	948,000	59,076
	1,286,500	1,256,301
	526,000	72,281
	951,800	1,421,447
#	856,000	127,411
	10,819,000	7,370,337
*	594,700	340,575
	17,673,800	10,248,368
*††	782,600	0
*	91,420	311,735
	658,603	1,155,898
	462,211	834,312
	283,508	950,024
	411,508	1,209,594
*	41,277,517	605,977
	209,100	334,585
	48,000	5,879
Ω	3,270,000	15,862,665
	114,200	692,091
#Ω	852,239	7,706,169
#*	203,000	108,544
	424,200	714,120
	700,910	1,536,261
	103,100	751,685

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	29,200	\$ 1,541,123
	305,995	790,498
#*	24,848,000	453,078
*	93,070,320	40,730,593
*	1,913,278	1,083,628
#*	145,833	4,036,657
*	371,500	1,272,451
	17,986,000	35,664,328
	554,200	804,633
	897,400	1,561,452
	62,684,000	5,186,125
Ω	7,314,500	4,601,480
*	597,110	521,903
*Ω	48,000	20,120
	19,863	200,768
	53,700	47,624
	234,298	486,262
	3,859,200	5,108,748
	873,348	1,088,362
	59,403	1,047,216
	56,495	1,927,318
	282,300	674,568
*	17,149,712	293,152
*	5,367,000	134,437
	662,144	3,131,027
	79,782	795,595
	195,200	291,948
	3,171,000	2,232,055
Ω	1,082,500	266,046
	48,860	185,595
	350,771	477,279
	1,458,866	252,682
	2,076,000	428,695
#*	73,215,660	2,704,817
*	1,236,000	144,925
*	688,950	397,765
	102,700	597,131
*	7,576,864	493,219
*	58,900	97,795
	9,737,500	5,395,441
	198,427	618,971
*	1,580,701	842,886
	5,984,250	9,486,919
*	1,709,152	832,396
	7,606,000	1,431,964
	697,053	3,445,247
*	908,157	805,764
	1,901,583	1,002,503
#	9,371,275	1,086,721
	8,478,000	16,758,125
Ω	2,787,000	2,318,338
	9,754,000	8,730,377
	950,796	1,298,966
	470,100	331,304
	252,720	392,828
	785,111	588,266
*	624,330	1,105,104
*	645,300	489,775

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	271,700	\$ 327,305
	280,832	926,405
	506,516	524,432
	215,364	725,063
	135,218	1,319,384
*	1,480,445	2,543,211
	308,200	1,382,618
	813,473	598,265
	43,700	85,100
	295,650	902,489
	9,984,000	9,725,668
	66,100	790,241
	2,543,361	284,302
	278,400	315,703
*	425,882	523,888
	50,515	53,595
	23,550	102,855
	112,979	579,254
	841,995	1,031,878
	7,400	17,224
	571,900	1,934,815
	366,504	846,761
*	3,166,314	4,585,381
	11,070,700	1,874,841
	32,500	30,241
	707,563	676,032
	150,400	373,361
	1,736,914	733,147
	5,983,690	5,616,602
	766,426	1,472,900
	1,408,000	3,719,560
	2,500	27,786
	258,400	917,717
	946,900	1,258,538
	25,100	32,450
	1,657	10,487
	109,480	257,230
	86,800	897,189
	313,087	1,066,996
	37,579	128,426
	119,924	1,211,752
	361,260	2,813,630
	156,031	868,236
	756,337	719,615
	225,000	260,622
	89,382	174,913
*	432,200	494,641
*	394,700	641,309
	454,600	556,678
	954,829	1,200,984
	718,500	580,014
	44,700	125,949
#	758,000	415,657
	527,954	454,557
	873,697	1,195,768
*	613,276	759,424
#Ω	1,011,800	1,202,752
	1,022,145	982,048
#*Ω	4,757,000	4,853,816

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	914,762	\$ 3,370,606
	10,805,199	34,582,128
*	18,179	239,599
	117,824	348,451
*	314,600	611,703
	577,165	1,309,414
*	1,661,000	4,074,871
	196,196	835,904
*	510,800	245,052
	276,150	212,845
	5,949,000	14,236,676
	7,793,600	5,219,769
#Ω	1,906,000	196,470
*	407,609	532,358
*	308,200	886,900
	422,229	935,427
	222,600	1,043,615
	1,062,320	958,808
	1,832,599	2,594,145
*	391,600	298,562
	37,400	280,301
	141,800	419,473
	173,728	1,804,428
	22,000	134,047
	51,320	433,712
	32,700	143,591
	409,357	2,345,994
	173,645	730,055
	231,900	1,436,689
	32,500	492,889
Ω	241,300	2,506,279
	141,500	175,092
	383,061	1,809,251
Ω	1,368,000	2,666,359
	66,300	430,953
*Ω	663,000	51,530
	403,156	760,711
*	4,808,587	1,391,288
*	878,309	330,064
††	898,000	43,757
	454,300	856,670
*	2,795,000	156,650
	2,388,000	2,871,610
	73,300	133,754
	229,400	214,120
*	215,500	27,481
	250,200	965,322
	242,710	785,043
	324,209	370,538
	514,500	1,072,787
#	1,497,770	6,710,010
	6,200	28,078
	496,000	213,995
	313,700	547,739
	557,900	711,961
*	82,000	40,252
	774,392	1,655,545
	826,843	3,295,828
	228,900	454,755

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Henan Yicheng New Energy Co. Ltd., Class A.....	567,800	\$ 537,663
Henan Yuguang Gold & Lead Co. Ltd., Class A.....	499,900	399,481
* Henan Yuneng Holdings Co., Ltd., Class A.....	134,699	126,263
Henan Zhongyuan Expressway Co. Ltd., Class A.....	1,011,125	463,567
Henderson Investment Ltd.....	811,000	34,073
Hengan International Group Co. Ltd.....	6,354,122	30,755,312
* Hengdeli Holdings Ltd.....	14,196,800	462,726
Hengdian Group DMEGC Magnetics Co. Ltd., Class A.....	349,330	1,281,762
Hengli Petrochemical Co. Ltd., Class A.....	1,791,883	5,376,556
Hengtong Optic-electric Co. Ltd., Class A.....	980,049	2,280,091
Hengyi Petrochemical Co. Ltd., Class A.....	1,494,644	2,077,796
Hesteel Co. Ltd., Class A.....	4,520,900	1,875,738
Hexing Electrical Co. Ltd., Class A.....	238,650	577,648
* Hi Sun Technology China Ltd.....	9,516,000	1,123,866
* Hilong Holding Ltd.....	12,037,000	1,179,561
Hisense Home Appliances Group Co. Ltd., Class H.....	3,291,000	3,800,158
Hithink RoyalFlush Information Network Co. Ltd., Class A.....	147,908	1,893,672
* Holitech Technology Co. Ltd., Class A.....	1,403,500	613,259
* Homeland Interactive Technology Ltd.....	418,000	83,731
* Hongda Xingye Co. Ltd., Class A.....	1,752,121	956,773
Hongfa Technology Co. Ltd., Class A.....	288,836	1,762,846
* Honghua Group Ltd.....	18,594,000	567,866
* Hongli Zhihui Group Co. Ltd., Class A.....	264,500	344,809
Hongta Securities Co. Ltd., Class A.....	210,080	275,505
*††Ω Honworld Group Ltd.....	750,000	54,994
Ω Hope Education Group Co. Ltd.....	35,486,000	2,986,088
# Hopefluent Group Holdings Ltd.....	204,000	29,310
# Hopson Development Holdings Ltd.....	7,934,299	10,486,744
†† Hua Han Health Industry Holdings Ltd.....	17,460,041	125,225
#*Ω Hua Hong Semiconductor Ltd.....	4,578,000	13,712,005
Huaan Securities Co. Ltd., Class A.....	2,070,640	1,333,674
Huadian Power International Corp. Ltd., Class H.....	11,088,000	3,838,359
Huadong Medicine Co. Ltd., Class A.....	235,132	1,573,469
Huafa Industrial Co. Ltd. Zhuhai, Class A.....	1,577,205	1,820,304
Huafon Chemical Co. Ltd., Class A.....	1,759,491	1,988,044
* Huafon Microfibre Shanghai Technology Co. Ltd.....	808,365	478,341
Huafu Fashion Co. Ltd., Class A.....	1,130,850	617,055
Huagong Tech Co. Ltd., Class A.....	83,100	272,831
Huaibei Mining Holdings Co. Ltd., Class A.....	803,000	1,554,009
Hualan Biological Engineering, Inc., Class A.....	320,060	952,273
* Huaneng Power International, Inc., Class H.....	16,922,000	8,090,602
#* Huanxi Media Group Ltd.....	2,260,000	362,600
Huapont Life Sciences Co. Ltd., Class A.....	770,523	675,969
Ω Huatai Securities Co. Ltd., Class H.....	3,859,400	5,090,977
* Huawen Media Group, Class A.....	875,755	317,637
Huaxi Holdings Co. Ltd.....	610,000	101,062
Huaxi Securities Co. Ltd., Class A.....	593,500	656,077
Huaxia Bank Co. Ltd., Class A.....	2,003,788	1,523,896
Huaxin Cement Co. Ltd., Class A.....	667,224	1,779,233
Huayu Automotive Systems Co. Ltd., Class A.....	829,231	2,700,777
# Huazhong In-Vehicle Holdings Co. Ltd.....	3,934,000	1,303,774
# Huazhu Group Ltd., ADR.....	533,165	20,446,878
Hubei Biocause Pharmaceutical Co. Ltd., Class A.....	1,468,237	731,675
Hubei Energy Group Co. Ltd., Class A.....	904,500	669,815
Hubei Feilihua Quartz Glass Co. Ltd., Class A.....	124,800	895,671
Hubei Jumpcan Pharmaceutical Co. Ltd., Class A.....	436,005	1,570,238
Hubei Xingfa Chemicals Group Co. Ltd., Class A.....	440,078	2,438,639
# Huijing Holdings Co. Ltd.....	248,000	7,872
Huisen Household International Group Ltd.....	478,000	38,308

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	2,676,400	\$ 861,004
	50,016	1,453,183
	42,800	111,651
	204,622	783,897
*	437,300	223,772
*	617,000	423,082
	467,804	857,185
	317,500	239,071
	2,175,000	1,470,177
	34,100	146,138
	210,558	1,329,117
#*	337,962	1,115,275
#Ω	1,145,600	6,587,797
*	964,002	760,571
*	724,900	810,667
*	90,900	207,493
*	400,000	123,223
*Ω	2,497,600	1,516,868
	308,603	1,929,343
	372,733	1,085,905
Ω	950,700	849,409
	219,567,725	116,082,739
	2,917,880	7,708,182
	1,776,025	1,706,122
	952,101	720,380
#*Ω	3,976,000	1,103,578
	33,900	449,145
#*	1,065,000	164,004
	530,800	617,297
	6,794,100	2,282,982
	937,012	1,857,294
	430,040	1,165,798
	2,678,576	1,810,284
	854,400	464,699
*	517,900	583,701
	1,149,400	6,114,874
	736,500	991,588
	1,457,300	1,979,020
	189,000	682,257
*	1,748,000	621,623
*	72,500	140,491
	472,780	1,615,546
#*Ω	1,947,000	1,002,482
#*	1,872,104	7,151,437
	216,355	499,620
*	51,800	64,646
	584,000	171,172
	295,372	3,411,477
	36,300	115,386
	51,200	231,333
	149,867	985,991
	130,657	896,758
	716,506	2,688,200
#	54,206	3,225,257
	952,692	28,421,227
	10,950	370,544
*	542,000	260,249
*	400,101	725,285

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	188,125	\$ 515,474
#*	16,139,000	463,020
	21,400	129,857
	40,082	684,038
	59,500	431,092
	36,900	81,898
	1,020,800	1,171,376
	11,900	125,713
	988,616	2,899,599
*	42,500	24,305
	6,080,000	5,305,789
	3,300	168,551
	231,420	751,383
	803,205	1,165,719
	356,998	2,764,019
	176,434	925,460
	286,976	477,636
	265,700	835,523
	1,652,200	1,198,741
	44,500	149,854
*	243,580	509,444
	270,001	1,755,601
*	575,000	487,590
*	93,367	596,174
	886,900	1,266,878
	486,600	984,899
	682,900	1,338,398
	1,531,232	1,030,964
	780,900	3,217,895
	65,560	272,714
	483,716	767,247
	2,500	17,236
	292,758	7,186,476
	90,300	1,542,582
	32,100	242,261
	377,274	1,509,936
	1,650,271	1,325,880
*	429,888	1,471,498
	1,341,800	562,022
	6,298,000	7,715,060
	196,600	326,382
	549,948	840,288
	322,200	720,429
	603,800	569,395
*	13,813	31,494
	132,365	374,529
	261,006	560,584
*	439,900	477,916
*	244,700	96,778
#	22,388,000	2,398,684
	1,186,700	1,536,032
	84,740	418,012
*	2,527,000	189,930
	144,100	641,204
#*	349,940	23,208,021
*	91,000	663,365
*	345,664	177,737
	350,600	710,433
*	438,600	258,847

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	522,659	\$ 757,548
	229,420	285,956
	356,500	906,780
	53,900	1,181,024
#Ω	4,354,000	9,473,783
	434,300	575,846
	1,534,400	1,532,852
	211,767	1,458,066
	1,918,500	1,786,841
	712,349	1,167,101
	23,823	391,885
*	335,100	250,997
	728,750	1,227,085
	248,278	1,280,320
*	20,088,000	714,581
*	2,878,000	923,460
	358,234	935,284
#	361,463	9,358,277
Ω	4,181,500	5,027,556
	602,700	591,525
	6,558,090	1,187,937
	136,999	1,063,970
*	616,800	1,364,990
	592,000	39,301
*	376,560	306,878
*	299,000	680,689
*Ω	3,087,000	247,617
	266,000	223,366
#*	4,450,000	268,821
	17,091	909,643
	3,200	33,987
	127,232	243,086
	243,560	1,419,840
	673,200	1,067,526
#	5,496,000	406,217
	7,406,166	21,668,266
	9,958,484	9,126,780
	180,175	828,013
*	547,600	1,182,335
	914,590	1,370,754
*	44,220	145,042
	5,596,000	18,684,814
*	1,440,000	46,794
	70,659	778,780
*	575,000	2,991
	662,400	523,295
	418,896	720,491
*	386,400	1,033,144
*	13,122	19,814
	27,992,000	20,606,789
	308,593	657,969
	614,500	288,538
*	257,306	299,635
*	213,782	540,577
	204,274	57,554,442
	10,951,644	2,218,790
	8,727,072	1,780,085
*	548,390	1,449,689
*	306,300	284,897

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	120,380	\$ 681,342
	260,201	1,283,813
*	82,000	31,058
	739,585	2,237,084
#	1,805,339	1,590,248
	12,937,200	4,925,260
	2,443,000	600,506
Ω	4,002,200	4,586,118
	56,748,000	55,033,914
	956,928	1,550,840
*	5,426,400	1,566,848
	555,910	1,479,929
	88,800	636,614
*	957,229	1,799,591
	1,072,550	1,027,106
*	301,851	9,912,787
	7,614,083	61,762,632
	54,500	143,159
	404,740	1,128,045
	282,800	457,600
	399,572	820,403
	1,274,000	120,152
	463,300	1,545,329
*	2,141,500	215,894
*	19,538,000	6,635,968
*	102,000	11,813
*	968,403	409,941
*	2,097,500	1,603,188
#*††	206,737	0
	127,500	72,161
	1,257,417	3,748,592
	293,340	1,687,448
	977,500	1,707,739
#	11,933,000	3,313,920
	1,113,988	854,667
	969,002	1,085,334
Ω	8,551,500	28,573,699
	370,831	536,374
	850,570	7,793,175
	316,951	1,448,609
	22,934,000	4,549,126
	657,100	726,701
	462,089	748,883
*	533,400	532,938
	89,217	97,348
#*	1,222,000	2,103,071
	47,090	675,027
	344,700	486,154
	943,200	1,974,294
	1,335,449	6,735,665
*Ω	15,097,000	4,528,490
	249,176	8,226,438
#*	1,752,000	223,418
*	310,000	19,491
	12,088,177	3,245,818
	345,673	981,083
*	970,300	347,584
	385,097	1,796,962
*Ω	1,637,000	1,485,836

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Maoye International Holdings Ltd.....	2,174,000	\$ 63,699
* Markor International Home Furnishings Co. Ltd., Class A.....	787,921	348,971
Mayinglong Pharmaceutical Group Co. Ltd., Class A.....	196,000	627,745
* Meilleure Health International Industry Group Ltd.....	420,000	16,024
* Meinian Onehealth Healthcare Holdings Co. Ltd., Class A.....	938,500	706,100
#*Ω Meitu, Inc.....	10,808,500	1,147,039
*Ω Meituan, Class B.....	1,029,700	23,099,619
Metallurgical Corp. of China Ltd., Class H.....	10,765,000	2,250,907
M-Grass Ecology & Environment Group Co. Ltd., Class A.....	280,886	166,519
* Mianyang Fulin Precision Co. Ltd., Class A.....	189,900	584,300
Midea Group Co. Ltd., Class A.....	1,915,651	15,657,099
Ω Midea Real Estate Holding Ltd.....	1,638,200	1,946,906
Milkyway Chemical Supply Chain Service Co. Ltd., Class A.....	10,600	231,261
Min Xin Holdings Ltd.....	742,000	320,918
Ming Yang Smart Energy Group Ltd., Class A.....	467,916	2,083,624
* Mingfa Group International Co. Ltd.....	4,101,000	189,771
Minmetals Land Ltd.....	9,937,644	859,932
Ω Minsheng Education Group Co. Ltd.....	1,854,000	151,708
Minth Group Ltd.....	6,783,000	18,132,573
MLS Co. Ltd., Class A.....	921,000	1,330,497
* MMG Ltd.....	33,085,999	9,786,904
Monalisa Group Co. Ltd., Class A.....	137,400	265,155
Montage Technology Co. Ltd., Class A.....	98,057	834,546
* Montnets Cloud Technology Group Co. Ltd., Class A.....	160,000	319,848
Muyuan Foods Co. Ltd., Class A.....	234,451	2,079,663
* Myhome Real Estate Development Group Co. Ltd., Class A.....	1,862,000	440,073
MYS Group Co. Ltd., Class A.....	681,600	356,478
*†† Nan Hai Corp. Ltd.....	35,000,000	117,263
NanJi E-Commerce Co. Ltd., Class A.....	874,050	650,100
Nanjing Hanrui Cobalt Co. Ltd., Class A.....	110,700	885,311
Nanjing Iron & Steel Co. Ltd., Class A.....	2,527,900	1,146,183
Nanjing King-Friend Biochemical Pharmaceutical Co. Ltd., Class A.....	360,928	1,002,101
* Nanjing Sample Technology Co. Ltd., Class H.....	89,000	47,931
Nanjing Securities Co. Ltd., Class A.....	1,266,860	1,503,630
Nanjing Xinjiekou Department Store Co. Ltd., Class A.....	681,048	1,021,787
Nanjing Yunhai Special Metals Co. Ltd., Class A.....	308,417	1,238,630
Nantong Jianghai Capacitor Co. Ltd., Class A.....	48,300	195,048
NARI Technology Co. Ltd., Class A.....	773,955	3,358,320
Natural Food International Holding Ltd., Class H.....	96,000	6,974
NAURA Technology Group Co. Ltd., Class A.....	25,500	963,429
NavInfo Co. Ltd., Class A.....	399,600	829,784
NetDragon Websoft Holdings Ltd.....	2,242,000	4,479,249
# NetEase, Inc., ADR.....	596,434	55,456,433
NetEase, Inc.....	330,000	6,173,231
*Ω New Century Healthcare Holding Co. Ltd.....	58,000	6,752
New China Life Insurance Co. Ltd., Class H.....	4,184,400	9,971,537
New Hope Dairy Co. Ltd., Class A.....	59,400	98,799
* New Hope Liuhe Co. Ltd., Class A.....	491,632	1,162,744
* New Sparkle Roll International Group Ltd.....	2,384,000	33,725
* New World Department Store China Ltd.....	3,072,538	425,678
* Newborn Town, Inc.....	884,000	258,487
Newland Digital Technology Co. Ltd., Class A.....	521,789	1,181,589
# Nexteer Automotive Group Ltd.....	9,398,000	7,551,189
Nine Dragons Paper Holdings Ltd.....	18,794,000	15,500,232
Ninestar Corp., Class A.....	117,128	873,705
Ningbo Construction Co. Ltd., Class A.....	191,900	146,276
Ningbo Haitian Precision Machinery Co. Ltd., Class A.....	65,300	225,798
Ningbo Huaxiang Electronic Co. Ltd., Class A.....	481,400	1,224,738
* Ningbo Jifeng Auto Parts Co. Ltd., Class A.....	288,050	676,456

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Ningbo Joyson Electronic Corp., Class A.....	876,231	\$ 2,812,282
Ningbo Orient Wires & Cables Co. Ltd., Class A.....	145,657	1,730,208
Ningbo Ronbay New Energy Technology Co. Ltd., Class A.....	20,276	419,418
Ningbo Sanxing Medical Electric Co. Ltd., Class A.....	682,178	1,266,736
Ningbo Tuopu Group Co. Ltd., Class A.....	151,318	2,080,482
Ningbo Xusheng Auto Technology Co. Ltd., Class A.....	45,100	290,463
Ningbo Yunsheng Co. Ltd., Class A.....	97,900	208,207
Ningbo Zhoushan Port Co. Ltd., Class A.....	1,858,270	1,079,605
Ningxia Baofeng Energy Group Co. Ltd., Class A.....	595,300	1,190,652
Ningxia Jiaze New Energy Co. Ltd., Class A.....	475,100	333,645
NIO, Inc., ADR.....	822,681	16,231,496
* Niu Technologies, Sponsored ADR.....	178,192	1,154,684
* Noah Holdings Ltd., Sponsored ADR.....	93,308	1,623,559
Norinco International Cooperation Ltd., Class A.....	252,330	287,102
North Huajin Chemical Industries Co. Ltd., Class A.....	890,712	775,474
North Industries Group Red Arrow Co. Ltd., Class A.....	180,118	878,215
Northeast Pharmaceutical Group Co. Ltd., Class A.....	651,762	515,672
Northeast Securities Co. Ltd., Class A.....	1,436,827	1,482,110
Northking Information Technology Co. Ltd., Class A.....	18,360	54,671
NSFOCUS Technologies Group Co. Ltd., Class A.....	333,070	502,329
#* NVC International Holdings Ltd.....	7,046,000	111,418
Ocean's King Lighting Science & Technology Co. Ltd., Class A.....	241,300	510,737
* Oceanwide Holdings Co. Ltd., Class A.....	1,968,944	412,442
Offshore Oil Engineering Co. Ltd., Class A.....	904,722	567,777
* OFILM Group Co. Ltd., Class A.....	778,402	700,095
Olympic Circuit Technology Co. Ltd., Class C.....	232,380	606,825
Oppein Home Group, Inc., Class A.....	73,590	1,315,912
Opple Lighting Co. Ltd., Class A.....	214,731	530,577
ORG Technology Co. Ltd., Class A.....	1,849,800	1,390,112
* Orient Group, Inc., Class A.....	1,653,300	705,008
Ω Orient Securities Co. Ltd., Class H.....	2,560,400	1,228,349
Oriental Energy Co. Ltd., Class A.....	405,710	503,053
Oriental Pearl Group Co. Ltd., Class A.....	1,424,241	1,454,856
* Ourpalm Co. Ltd., Class A.....	1,445,000	692,337
Ovctek China, Inc., Class A.....	129,640	919,534
* Overseas Chinese Town Asia Holdings Ltd.....	1,481,817	183,975
# Pacific Online Ltd.....	2,485,195	339,287
* Pacific Securities Co. Ltd., Class A.....	3,758,800	1,564,060
* Pangang Group Vanadium Titanium & Resources Co. Ltd., Class A.....	2,788,731	3,069,632
PAX Global Technology Ltd.....	6,465,000	6,048,748
PCI Technology Group Co. Ltd., Class A.....	814,140	773,243
*Ω Peijia Medical Ltd.....	332,000	259,506
* Pengdu Agriculture & Animal Husbandry Co. Ltd., Class A.....	1,903,670	1,041,709
People.cn Co. Ltd., Class A.....	173,700	275,314
People's Insurance Co. Group of China Ltd., Class H.....	22,661,000	6,784,853
# Perennial Energy Holdings Ltd.....	250,000	59,367
Perfect World Co. Ltd., Class A.....	342,300	757,347
PetroChina Co. Ltd., ADR.....	81,846	3,818,934
PetroChina Co. Ltd., Class H.....	141,510,000	66,079,432
Ω Pharmaron Beijing Co. Ltd., Class H.....	517,300	4,208,526
PhiChem Corp., Class A.....	255,605	802,176
* Phoenix Media Investment Holdings Ltd.....	5,412,000	254,502
PICC Property & Casualty Co. Ltd., Class H.....	25,913,398	26,599,884
#* Pinduoduo, Inc., ADR.....	118,888	5,826,701
Ping An Bank Co. Ltd., Class A.....	3,418,701	6,445,870
#*Ω Ping An Healthcare & Technology Co. Ltd.....	1,846,800	4,823,462
Ping An Insurance Group Co. of China Ltd., Class H.....	30,102,500	176,913,553
Pingdingshan Tianan Coal Mining Co. Ltd., Class A.....	2,068,500	3,675,259
* PNC Process Systems Co. Ltd., Class A.....	148,500	841,439

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Polaris Bay Group Co. Ltd., Class A.....	1,006,000	\$ 1,201,129
Poly Developments & Holdings Group Co. Ltd., Class A.....	1,687,405	4,173,621
Poly Property Group Co. Ltd.....	24,492,987	5,249,619
# Poly Property Services Co. Ltd., Class H.....	865,600	5,006,726
#Ω Postal Savings Bank of China Co. Ltd., Class H.....	26,195,000	17,331,247
Pou Sheng International Holdings Ltd.....	15,730,609	1,722,784
Power Construction Corp. of China Ltd., Class A.....	2,437,800	2,626,883
Powerlong Commercial Management Holdings Ltd.....	73,000	38,238
Powerlong Real Estate Holdings Ltd.....	8,146,715	1,090,696
# Prinx Chengshan Holding Ltd.....	463,000	420,444
Proya Cosmetics Co. Ltd., Class A.....	84,560	2,213,395
# Pujiang International Group Ltd.....	336,000	127,645
* PW Medtech Group Ltd.....	4,044,000	401,885
* Q Technology Group Co. Ltd.....	4,636,000	2,660,948
*Ω Qeeka Home Cayman, Inc.....	84,500	5,071
Qianhe Condiment & Food Co. Ltd., Class A.....	202,130	469,124
Qingdao East Steel Tower Stock Co. Ltd., Class A.....	355,075	553,591
Qingdao Eastsoft Communication Technology Co. Ltd., Class A.....	208,401	463,815
Qingdao Gon Technology Co. Ltd., Class A.....	138,200	527,207
Qingdao Haier Biomedical Co. Ltd., Class A.....	23,212	239,746
Qingdao Hanhe Cable Co. Ltd., Class A.....	1,618,452	1,088,701
Qingdao Hiron Commercial Cold Chain Co. Ltd., Class A.....	100,000	479,831
#Ω Qingdao Port International Co. Ltd., Class H.....	2,041,000	968,201
Qingdao Rural Commercial Bank Corp., Class A.....	2,004,067	923,356
Qingdao Sentury Tire Co. Ltd., Class A.....	61,600	337,263
Qingdao TGOOD Electric Co. Ltd., Class A.....	154,800	437,518
Qingdao Topscomm Communication, Inc., Class A.....	190,760	252,229
Qingling Motors Co. Ltd., Class H.....	5,354,000	838,203
Qinhuangdao Port Co. Ltd., Class H.....	4,196,500	608,397
* Qudian, Inc., Sponsored ADR.....	186,441	210,678
Quectel Wireless Solutions Co. Ltd., Class A.....	25,096	585,319
# Radiance Holdings Group Co. Ltd.....	1,473,000	797,670
Rainbow Digital Commercial Co. Ltd., Class A.....	781,886	701,659
* Raisecom Technology Co. Ltd., Class A.....	44,600	52,992
* Rastar Group, Class A.....	155,600	71,310
Raytron Technology Co. Ltd., Class A.....	52,944	298,857
Realcan Pharmaceutical Group Co. Ltd., Class A.....	752,100	488,598
Ω Red Star Macalline Group Corp. Ltd., Class H.....	2,475,314	942,231
#Ω Redco Properties Group Ltd.....	12,438,000	3,074,001
#* Redsun Properties Group Ltd.....	2,736,000	501,524
*Ω Remegen Co. Ltd., Class H.....	220,500	1,262,281
Renhe Pharmacy Co. Ltd., Class A.....	778,700	699,204
Renrui Human Resources Technology Holdings Ltd.....	112,300	79,438
REXLot Holdings Ltd.....	3,197,569	1,589
Rianlon Corp., Class A.....	121,000	822,195
Richinfo Technology Co. Ltd., Class A.....	11,000	20,956
* Risen Energy Co. Ltd., Class A.....	335,384	1,758,733
* RiseSun Real Estate Development Co. Ltd., Class A.....	2,194,200	912,930
Riyue Heavy Industry Co. Ltd., Class A.....	115,425	430,031
Road King Infrastructure Ltd.....	2,161,000	1,257,603
Rockchip Electronics Co. Ltd., Class A.....	41,400	581,657
Rongan Property Co. Ltd., Class A.....	1,869,500	852,097
Rongsheng Petrochemical Co. Ltd., Class A.....	2,577,778	5,477,500
* Ronshine China Holdings Ltd.....	1,946,500	255,101
Ruida Futures Co. Ltd., Class A.....	108,051	270,760
Runjian Co. Ltd., Class A.....	86,863	503,227
Sai Micro Electronics, Inc., Class A.....	106,320	249,692
SAIC Motor Corp. Ltd., Class A.....	1,057,955	2,548,201
Sailun Group Co. Ltd., Class A.....	951,600	1,679,176

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	617,400	\$ 2,034,811
*	906,660	603,216
	19,772	283,308
	605,930	1,526,791
	1,738,356	1,428,564
	199,695	865,587
	9,063,500	9,862,885
	1,128,041	2,854,793
	865,631	2,914,488
*	721,700	421,946
	1,170,516	1,796,176
	1,346,700	694,647
*	21,909,047	7,508,284
*	662,581	2,059,138
*	31,941	8,250
	1,296,000	1,089,895
	756,051	5,600,658
	47,850	1,144,513
	1,687,881	856,942
	2,696,400	7,648,564
	640,640	566,815
	2,021,900	6,406,377
	759,200	851,814
	522,187	1,469,545
#*	4,452,033	1,568,576
	134,900	527,185
	312,400	771,995
Ω	2,319,250	4,038,461
	19,600	107,227
	288,241	947,962
	467,325	363,274
	641,800	925,064
	672,061	2,851,214
	667,856	996,119
	149,400	648,460
	421,982	1,801,926
*	123,700	301,548
#*	1,414,800	528,011
	3,116,280	1,622,406
	250,000	292,868
	307,900	1,199,270
	532,600	471,658
	72,100	1,479,490
	1,176,088	2,051,890
	19,572,400	24,482,340
	278,363	388,461
	1,473,200	961,993
*	421,090	581,601
	2,656,426	869,471
	1,335,335	1,163,250
	166,940	648,204
	353,200	605,269
	261,447	1,049,635
	41,200	426,785
	291,187	1,740,489
	398,100	1,271,065
	32,035	610,146
	436,931	796,465
	560,435	243,811

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Shanghai Daimay Automotive Interior Co. Ltd., Class A.....	245,537	\$ 583,396
* Shanghai Electric Group Co. Ltd., Class H.....	9,170,000	2,294,950
* Shanghai Electric Power Co. Ltd., Class A.....	366,206	526,559
Shanghai Environment Group Co. Ltd., Class A.....	428,136	638,669
Shanghai Fengyuzhu Culture & Technology Co. Ltd., Class A.....	299,049	539,362
Shanghai Fosun Pharmaceutical Group Co. Ltd., Class H.....	1,493,000	5,410,548
Shanghai Fudan Microelectronics Group Co. Ltd., Class H.....	1,510,000	5,391,191
# Shanghai Fudan-Zhangjiang Bio-Pharmaceutical Co. Ltd., Class H.....	1,940,000	783,863
Shanghai Fullhan Microelectronics Co., Ltd., Class A.....	25,100	269,690
Shanghai Ganglian E-Commerce Holdings Co. Ltd., Class A.....	83,860	259,942
Shanghai Hanbell Precise Machinery Co. Ltd., Class A.....	250,548	906,754
#Ω Shanghai Haohai Biological Technology Co. Ltd., Class H.....	97,000	412,832
Shanghai Industrial Development Co. Ltd., Class A.....	1,374,031	726,259
Shanghai Industrial Holdings Ltd.....	3,836,000	5,424,184
Shanghai Industrial Urban Development Group Ltd.....	18,465,025	1,480,055
* Shanghai International Airport Co. Ltd., Class A.....	125,200	959,523
Shanghai International Port Group Co. Ltd., Class A.....	1,257,000	1,023,889
Shanghai Jahwa United Co. Ltd., Class A.....	109,500	575,849
Shanghai Jinjiang International Hotels Co. Ltd., Class A.....	59,000	541,957
Shanghai Jinqiao Export Processing Zone Development Co. Ltd., Class A...	294,233	519,727
Shanghai Kehua Bio-Engineering Co. Ltd., Class A.....	148,000	216,917
Shanghai Kindly Medical Instruments Co. Ltd., Class H.....	92,000	292,675
Shanghai Kinetic Medical Co. Ltd., Class A.....	264,700	300,213
* Shanghai Liangxin Electrical Co. Ltd., Class A.....	362,070	858,862
Shanghai Lingang Holdings Corp. Ltd., Class A.....	503,380	911,372
Shanghai Lujiazui Finance & Trade Zone Development Co. Ltd., Class A....	484,900	712,574
Shanghai M&G Stationery, Inc., Class A.....	196,799	1,326,706
Shanghai Maling Aquarius Co. Ltd., Class A.....	464,700	512,882
Shanghai Mechanical & Electrical Industry Co. Ltd., Class A.....	311,400	714,583
Shanghai MicroPort Endovascular MedTech Group Co. Ltd., Class A.....	22,715	498,347
Shanghai Moons' Electric Co. Ltd., Class A.....	187,800	941,671
Shanghai Pharmaceuticals Holding Co. Ltd., Class H.....	4,799,100	7,227,033
Shanghai Pudong Construction Co. Ltd., Class A.....	377,580	389,653
Shanghai Pudong Development Bank Co. Ltd., Class A.....	4,593,955	4,954,243
Shanghai Putailai New Energy Technology Co. Ltd., Class A.....	120,720	1,270,274
Shanghai QiFan Cable Co. Ltd., Class A.....	107,900	383,693
Shanghai RAAS Blood Products Co. Ltd., Class A.....	1,183,812	1,014,810
Shanghai Rongtai Health Technology Corp. Ltd., Class A.....	9,600	34,270
* Shanghai Runda Medical Technology Co. Ltd., Class A.....	263,700	397,507
Shanghai Shyndec Pharmaceutical Co. Ltd., Class A.....	555,100	770,349
Shanghai Sinyang Semiconductor Materials Co. Ltd., Class A.....	37,949	179,276
Shanghai Tongji Science & Technology Industrial Co. Ltd., Class A.....	281,500	356,794
Shanghai Tunnel Engineering Co. Ltd., Class A.....	1,440,795	1,168,800
Shanghai Waigaoqiao Free Trade Zone Group Co. Ltd., Class A.....	452,061	856,244
Shanghai Wanye Enterprises Co. Ltd., Class A.....	389,310	1,392,143
Shanghai Weaver Network Co. Ltd., Class A.....	69,424	366,077
Shanghai Yaoji Technology Co. Ltd., Class A.....	220,200	472,234
Shanghai Yongguan Adhesive Products Corp. Ltd., Class A.....	42,500	191,037
Shanghai Yuyuan Tourist Mart Group Co. Ltd., Class A.....	682,100	845,731
Shanghai Zhangjiang High-Tech Park Development Co. Ltd., Class A.....	693,757	1,198,586
Shanghai Zijiang Enterprise Group Co. Ltd., Class A.....	824,000	729,507
Shanxi Blue Flame Holding Co. Ltd., Class A.....	296,698	447,564
Shanxi Coking Co. Ltd., Class A.....	960,297	894,512
Shanxi Coking Coal Energy Group Co. Ltd., Class A.....	1,722,781	2,997,733
Shanxi Lu'an Environmental Energy Development Co. Ltd., Class A.....	2,224,800	4,548,765
Shanxi Meijin Energy Co. Ltd., Class A.....	1,581,200	2,673,715
Shanxi Securities Co. Ltd., Class A.....	811,700	658,165
Shanxi Taigang Stainless Steel Co. Ltd., Class A.....	2,640,700	1,944,109
Shanxi Xinghuacun Fen Wine Factory Co. Ltd., Class A.....	198,329	8,071,577

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	2,762,937	\$1,141,069
	60,500	1,467,328
	1,024,033	893,938
*	351,452	629,001
	452,200	1,395,378
*Ω	702,500	537,273
	4,272,000	220,138
	874,382	2,065,166
	168,900	571,335
	144,983	1,868,043
Ω	2,732,800	511,856
	37,400	519,303
	786,000	702,676
*	842,900	857,983
	689,438	890,087
*	41,800	96,982
*	626,500	385,348
	136,440	900,670
*	129,100	350,454
	295,250	343,158
	236,439	741,914
*	336,500	340,117
*	946,300	500,945
	215,194	1,409,499
	7,740	412,559
	202,775	280,795
	817,400	776,880
	119,995	558,169
*	657,160	1,125,992
	5,248,000	4,838,532
	747,722	1,426,556
	6,769	88,562
	14,400	36,921
	879,816	935,433
	349,403	388,655
	68,939	596,980
	215,100	574,695
	241,009	570,944
Ω	163,000	135,829
	870,600	255,763
	90,000	164,889
	201,275	1,976,927
	9,915,414	9,133,005
	28,761,674	5,422,462
	208,600	234,022
	845,200	1,162,164
	452,300	321,982
	507,921	886,831
	160,024	793,419
	51,120	1,102,360
	68,300	98,278
	327,024	1,083,574
	115,600	610,675
	331,500	429,091
	172,700	235,597
	230,916	1,020,354
	199,500	285,489
	189,172	8,142,895
*	1,338,738	777,148

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Shenzhen Neptunus Bioengineering Co. Ltd., Class A.....	1,374,950	\$ 721,265
* Shenzhen New Nanshan Holding Group Co. Ltd., Class A.....	608,300	330,704
Shenzhen Overseas Chinese Town Co. Ltd., Class A.....	1,974,176	1,639,256
Shenzhen Properties & Resources Development Group Ltd., Class A.....	337,000	535,767
Shenzhen Salubris Pharmaceuticals Co. Ltd., Class A.....	256,400	914,871
Shenzhen SC New Energy Technology Corp., Class A.....	64,471	1,277,891
* Shenzhen SDG Information Co. Ltd., Class A.....	387,400	381,582
Shenzhen SED Industry Co. Ltd., Class A.....	91,469	202,732
Shenzhen Senior Technology Material Co. Ltd., Class A.....	81,370	345,474
* Shenzhen Sinovatio Technology Co. Ltd., Class A.....	15,772	59,669
Shenzhen Sunline Tech Co. Ltd., Class A.....	264,400	383,052
Shenzhen Sunlord Electronics Co. Ltd., Class A.....	386,970	1,417,503
Shenzhen Sunnypol Optoelectronics Co. Ltd., Class A.....	56,700	375,971
Shenzhen Suntak Circuit Technology Co. Ltd., Class A.....	402,000	755,457
Shenzhen Sunway Communication Co. Ltd., Class A.....	461,554	1,179,306
Shenzhen Tagen Group Co. Ltd., Class A.....	1,307,200	1,120,560
Shenzhen Topband Co. Ltd., Class A.....	287,900	610,568
Shenzhen Transsion Holdings Co. Ltd., Class A.....	183,115	1,931,234
Shenzhen Weiguang Biological Products Co. Ltd., Class A.....	32,400	121,127
Shenzhen Woer Heat-Shrinkable Material Co. Ltd., Class A.....	773,000	728,882
* Shenzhen World Union Group, Inc., Class A.....	1,437,977	659,745
Shenzhen Yan Tian Port Holding Co. Ltd., Class A.....	845,096	631,701
Shenzhen Yinghe Technology Co. Ltd., Class A.....	205,686	909,456
Shenzhen Ysstech Info-tech Co. Ltd., Class A.....	323,400	426,986
Shenzhen YUTO Packaging Technology Co. Ltd., Class A.....	238,680	967,754
Shenzhen Zhenye Group Co. Ltd., Class A.....	1,013,500	635,764
Shenzhen Zhongjin Lingnan Nonfemet Co. Ltd., Class A.....	2,183,000	1,447,217
Shenzhou International Group Holdings Ltd.....	1,939,700	20,402,076
*†† Shenzhou Space Park Group Ltd.....	3,080,000	0
* Shijiazhuang Changshan BeiMing Technology Co. Ltd., Class A.....	928,000	885,502
Shijiazhuang Yiling Pharmaceutical Co. Ltd., Class A.....	340,901	1,122,194
#†† Shimao Group Holdings Ltd.....	7,240,683	3,062,341
Shinva Medical Instrument Co. Ltd., Class A.....	203,200	578,993
Shoucheng Holdings Ltd.....	14,327,640	2,466,457
Shougang Fushan Resources Group Ltd.....	20,961,294	7,461,907
* Shouhang High-Tech Energy Co. Ltd., Class A.....	1,180,000	707,336
Shui On Land Ltd.....	30,140,276	3,995,231
Sichuan Chuantou Energy Co. Ltd., Class A.....	517,808	959,176
* Sichuan Development Lomon Co. Ltd., Class A.....	671,600	1,433,422
Sichuan Expressway Co. Ltd., Class H.....	4,938,000	1,239,466
* Sichuan Haite High-tech Co. Ltd., Class A.....	451,783	697,188
Sichuan Hebang Biotechnology Co. Ltd., Class A.....	3,693,320	2,129,848
Sichuan Jiuyuan Yin Hai Software Co. Ltd., Class A.....	179,684	360,413
Sichuan Kelun Pharmaceutical Co. Ltd., Class A.....	554,363	1,813,287
* Sichuan Lutianhua Co. Ltd., Class A.....	800,200	594,519
Sichuan Road & Bridge Co. Ltd., Class A.....	1,281,000	1,924,077
Sichuan Shuangma Cement Co. Ltd., Class A.....	251,906	791,791
Sichuan Swellfun Co. Ltd., Class A.....	145,605	1,544,533
Sichuan Tianyi Comheart Telecom Co. Ltd., Class A.....	77,521	220,312
Sichuan Yahua Industrial Group Co. Ltd., Class A.....	189,900	823,917
Sieyuan Electric Co. Ltd., Class A.....	354,100	2,331,211
Sihuan Pharmaceutical Holdings Group Ltd.....	37,176,000	5,310,633
* Silver Grant International Holdings Group Ltd.....	8,640,000	549,601
Ω Simcere Pharmaceutical Group Ltd.....	2,315,000	2,454,085
* Sinco Pharmaceuticals Holdings Ltd.....	3,736,000	607,892
Sino Biopharmaceutical Ltd.....	46,763,495	27,110,799
Sino Wealth Electronic Ltd., Class A.....	199,141	1,298,226
Sinocare, Inc., Class A.....	155,660	739,922
Sinochem International Corp., Class A.....	1,097,037	1,060,347

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	17,760,673	\$ 2,445,117
	32,000	225,740
*††	5,320,000	10,166
	703,991	889,010
#*	26,451,885	735,641
	968,550	1,417,944
	765,195	3,286,496
	128,300	214,592
	24,080,962	3,897,227
	11,450,500	4,917,047
	8,428,000	2,643,953
*	17,360,000	1,240,444
#	29,244	479,301
	22,013,000	3,625,677
	8,204,800	18,798,724
	276,710	716,686
	88,227	509,264
	211,372	734,510
*	4,555,400	220,762
	298,568	269,071
	21,724,000	6,515,423
	7,779,500	9,192,371
*	55,442	873,160
	240,699	658,437
	15,242,645	7,154,239
††	4,693,951	56,089
#Ω	2,294,000	5,297,819
	5,680,000	15,991
	192,802	596,348
*	16,272,339	2,839,872
#*	86,832	1,432,728
*	8,614,000	390,462
	214,500	408,011
	1,173,621	1,151,629
*	4,644,000	574,753
	1,543,500	876,525
#*	18,492	15,424
*	159,929	1,236,461
*	1,386,000	48,047
	14,616,506	8,295,017
*††	940,000	13,651
	556,526	1,389,839
*	338,900	600,888
*	78,000	22,003
††	302,000	35,009
	658,900	556,973
	16,782,500	4,947,803
*	4,842,000	1,432,049
	22,568	106,071
	321,700	828,486
	348,915	586,088
	58,888	1,085,242
	2,672,700	1,438,123
	2,470,800	33,426,460
	89,550	860,648
*	95,100	84,330
*††Ω	244,000	8,626
*	544,500	578,620
*	300,571	204,288

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	319,699	\$ 1,366,013
	135,100	357,133
	116,340	683,048
	401,900	1,043,210
	721,467	2,865,152
*	1,212,947	887,623
	271,237	596,935
	17,900	14,784
	16,571	1,165,481
	89,760	390,634
	100,700	343,258
	140,400	1,628,371
	166,266	781,286
#	315,500	222,829
	7,620,000	1,028,851
*	140,933	379,070
	25,000	72,224
	266,228	776,661
*	194,100	196,995
*	592,485	885,228
	1,178,107	1,689,883
	3,435,630	1,332,402
	1,496,739	1,520,508
	884,693	3,285,931
	8,376,932	3,990,696
	4,430,444	2,924,140
††	37,652,000	61,395
	462,200	729,043
	812,000	118,052
	15,560,700	601,402,558
*	2,677,591	11,272,658
	101,000	64,986
††	2,865,000	26,023
	169,927	541,603
	41,557	604,116
	50,122	1,060,990
	1,286,357	662,405
	1,610,500	1,205,136
*Ω	1,380,000	157,841
	1,614,000	841,919
*††	1,584,000	298,139
	232,000	75,328
	9,666,000	3,494,190
	142,988	655,865
	2,506,000	1,002,493
	750,651	702,324
	2,341,800	477,560
	640,505	1,236,988
	197,172	648,960
	13,871,200	1,079,596
	72,370	182,626
	513,200	319,417
	357,022	2,699,385
	807,652	1,167,459
#	7,627,952	8,941,461
	1,628,800	1,767,009
	1,761,007	2,319,885
*††	1,838,000	268,679
	46,500	163,459

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Tibet Rhodiola Pharmaceutical Holding Co., Class A.....	97,900	\$ 553,836
* Tibet Summit Resources Co. Ltd., Class A.....	417,300	1,782,794
Tibet Tianlu Co. Ltd., Class A.....	420,973	345,319
* Tibet Water Resources Ltd.....	6,597,000	437,577
Times China Holdings Ltd.....	7,907,000	1,572,084
Tingyi Cayman Islands Holding Corp.....	13,634,000	22,444,113
Titan Wind Energy Suzhou Co. Ltd., Class A.....	801,600	2,122,336
Tofflon Science & Technology Group Co. Ltd., Class A.....	210,318	882,256
Toly Bread Co. Ltd., Class A.....	514,862	1,072,736
Tomson Group Ltd.....	2,889,780	673,146
Tong Ren Tang Technologies Co. Ltd., Class H.....	4,762,000	3,350,935
* Tongcheng Travel Holdings Ltd.....	2,546,800	4,868,491
* Tongdao Liepin Group.....	193,800	250,126
* Tongding Interconnection Information Co. Ltd., Class A.....	634,400	477,779
* TongFu Microelectronics Co. Ltd., Class A.....	703,415	1,726,411
* Tongguan Gold Group Ltd.....	210,000	13,905
Tonghua Dongbao Pharmaceutical Co. Ltd., Class A.....	714,160	1,023,203
* Tonghua Golden-Horse Pharmaceutical Industry Co. Ltd., Class A.....	32,100	24,055
Tongkun Group Co. Ltd., Class A.....	830,766	1,781,565
Tongling Jingda Special Magnet Wire Co. Ltd., Class A.....	872,900	824,978
Tongling Nonferrous Metals Group Co. Ltd., Class A.....	3,337,900	1,505,244
Tongwei Co. Ltd., Class A.....	971,044	7,765,684
Tongyu Communication, Inc., Class A.....	101,785	188,349
Tongyu Heavy Industry Co. Ltd., Class A.....	2,728,200	1,237,625
* Topchoice Medical Corp., Class A.....	54,654	1,191,510
Topsec Technologies Group, Inc., Class A.....	404,500	552,161
Ω Topsports International Holdings Ltd.....	9,844,000	8,210,975
Towngas Smart Energy Co. Ltd.....	6,048,708	2,880,928
TPV Technology Co. Ltd., Class A.....	1,461,100	486,317
Transfar Zhilian Co. Ltd., Class A.....	1,443,098	1,228,322
TravelSky Technology Ltd., Class H.....	5,219,938	8,651,165
* Trigiant Group Ltd.....	6,560,000	510,796
* Trip.com Group Ltd., ADR.....	1,331,007	34,313,360
* Trip.com Group Ltd.....	64,000	1,649,969
*†† Trony Solar Holdings Co. Ltd.....	2,133,000	0
TRS Information Technology Corp. Ltd., Class A.....	241,300	498,787
Truking Technology Ltd., Class A.....	142,300	336,713
Truly International Holdings Ltd.....	16,199,000	3,642,430
Ω Tsaker New Energy Tech Co. Ltd.....	220,500	42,650
Tsingtao Brewery Co. Ltd., Class H.....	2,008,000	19,614,320
* TuanChe Ltd., ADR.....	5,782	10,523
* Tunghsu Azure Renewable Energy Co. Ltd., Class A.....	96,700	53,340
* Tunghsu Optoelectronic Technology Co. Ltd., Class A.....	2,084,400	597,745
Tungkong, Inc., Class A.....	142,800	155,840
* Tuniu Corp., Sponsored ADR.....	88,047	102,135
* Tus Environmental Science & Technology Development Co. Ltd., Class A....	655,722	380,760
* Unigroup Guoxin Microelectronics Co. Ltd., Class A.....	77,671	2,434,593
Unilumin Group Co. Ltd., Class A.....	335,531	324,226
Uni-President China Holdings Ltd.....	12,375,308	11,320,461
Unisplendour Corp. Ltd., Class A.....	799,620	2,207,415
# United Energy Group Ltd.....	71,221,100	8,183,708
# United Strength Power Holdings Ltd.....	22,000	30,122
Universal Scientific Industrial Shanghai Co. Ltd., Class A.....	742,033	1,969,136
†† Untrade.CTEG.....	13,136,000	106,763
Valiant Co. Ltd., Class A.....	298,327	803,343
VanJee Technology Co. Ltd., Class A.....	92,380	382,781
Vats Liquor Chain Store Management JSC Ltd., Class A.....	188,628	1,049,219
Vatti Corp. Ltd., Class A.....	711,700	666,083
Ω VCredit Holdings Ltd.....	109,600	45,443

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			
#*Ω	Venus MedTech Hangzhou, Inc., Class H.....	279,500	\$ 500,915
	Victory Giant Technology Huizhou Co. Ltd., Class A.....	488,800	1,145,272
	Vinda International Holdings Ltd.....	3,389,000	9,016,702
*	Viomi Technology Co. Ltd., ADR.....	23,251	38,597
*	Vipshop Holdings Ltd., ADR.....	4,332,176	39,682,732
*Ω	Viva Biotech Holdings.....	1,420,500	382,330
	Walvax Biotechnology Co. Ltd., Class A.....	53,300	344,077
*	Wanbangde Pharmaceutical Holding Group Co. Ltd., Class A.....	57,400	97,895
*	Wanda Film Holding Co. Ltd., Class A.....	97,800	180,661
	Wangneng Environment Co. Ltd., Class A.....	284,491	1,025,128
	Wangsu Science & Technology Co. Ltd., Class A.....	1,131,054	888,143
	Wanguo International Mining Group Ltd.....	72,000	17,956
	Wanhua Chemical Group Co. Ltd., Class A.....	664,114	8,264,248
	Want Want China Holdings Ltd.....	34,363,000	27,965,977
	Wanxiang Qianchao Co. Ltd., Class A.....	685,619	671,131
#	Wasion Holdings Ltd.....	4,706,000	1,680,805
	Wasu Media Holding Co. Ltd., Class A.....	732,600	809,072
*	Weibo Corp., Sponsored ADR.....	552,309	10,615,379
	Weichai Power Co. Ltd., Class H.....	10,763,120	15,387,913
	Weifu High-Technology Group Co. Ltd., Class A.....	345,247	1,001,088
	Weihai Guangwei Composites Co. Ltd., Class A.....	143,200	1,492,285
	Weiqiao Textile Co., Class H.....	3,150,500	622,247
*	Wellhope Foods Co. Ltd., Class A.....	472,044	734,215
*	Wens Foodstuffs Group Co. Ltd., Class A.....	401,780	1,435,487
	West China Cement Ltd.....	32,164,000	3,768,714
	Western Securities Co. Ltd., Class A.....	923,330	873,509
	Western Superconducting Technologies Co. Ltd., Class A.....	101,388	1,507,265
	Wharf Holdings Ltd.....	1,113,000	4,070,124
	Will Semiconductor Co. Ltd., Class A.....	180,288	2,823,030
*	WiMi Hologram Cloud, Inc., ADR.....	13,713	25,232
	Wingtech Technology Co. Ltd., Class A.....	62,197	634,944
	Winning Health Technology Group Co. Ltd., Class A.....	345,480	406,944
	Wisdom Education International Holdings Co. Ltd.....	1,728,000	50,748
*	Wison Engineering Services Co. Ltd.....	397,000	14,619
	Wolong Electric Group Co. Ltd., Class A.....	664,093	1,452,080
	WPG Shanghai Smart Water PCL, Class A.....	69,300	108,132
	Wuchan Zhongda Group Co. Ltd., Class A.....	2,281,250	1,627,363
	Wuhan DR Laser Technology Corp. Ltd., Class A.....	1,300	43,446
	Wuhan Fingu Electronic Technology Co. Ltd., Class A.....	175,600	280,030
	Wuhan Guide Infrared Co. Ltd., Class A.....	623,971	1,153,184
*	Wuhan P&S Information Technology Co. Ltd., Class A.....	530,700	415,100
	Wuhan Raycus Fiber Laser Technologies Co. Ltd., Class A.....	155,097	686,803
	Wuhu Token Science Co. Ltd., Class A.....	627,740	670,280
	Wuliangye Yibin Co. Ltd., Class A.....	716,202	18,992,586
	WUS Printed Circuit Kunshan Co. Ltd., Class A.....	574,080	1,033,823
	Wushang Group Co. Ltd., Class A.....	339,800	539,837
Ω	WuXi AppTec Co. Ltd., Class H.....	554,960	6,722,885
*Ω	Wuxi Biologics Cayman, Inc.....	2,849,500	27,275,739
	Wuxi Boton Technology Co. Ltd., Class A.....	144,538	371,833
	Wuxi Lead Intelligent Equipment Co. Ltd., Class A.....	262,886	2,329,116
	Wuxi NCE Power Co. Ltd., Class A.....	32,720	612,088
	Wuxi Shangji Automation Co. Ltd., Class A.....	63,211	1,535,962
	Wuxi Taiji Industry Co. Ltd., Class A.....	1,228,856	1,323,041
	Wuxi Xinje Electric Co. Ltd., Class A.....	45,000	305,760
*	XCMG Construction Machinery Co. Ltd., Class A.....	2,054,900	1,708,328
*	XGD, Inc., Class A.....	248,194	530,790
Ω	Xiabuxiabu Catering Management China Holdings Co. Ltd.....	5,987,500	2,555,749
	Xiamen C & D, Inc., Class A.....	1,228,188	2,048,322
	Xiamen Comfort Science & Technology Group Co. Ltd., Class A.....	324,826	386,891

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	55,858	\$ 1,733,536
	90,112	201,733
#	8,995,338	2,498,810
	330,065	986,233
	1,575,763	1,623,043
*	151,500	271,137
	354,229	1,131,579
	540,241	2,158,649
	980,100	1,211,221
	172,738	1,184,192
	324,556	217,780
	195,579	787,070
*Ω	44,898,600	70,615,856
	206,400	910,760
*	284,000	18,080
	1,126,812	1,672,516
	8,907,224	1,712,806
	360,000	393,955
	1,780,600	701,053
	3,324,000	2,303,368
	90,414	226,124
	3,848,184	6,874,772
	540,501	916,167
	206,025	692,346
*	6,340,000	1,006,083
	963,800	1,059,835
#	3,899,600	10,366,886
	887,700	461,660
	1,735,400	1,135,526
	520,200	1,294,939
	11,084,000	5,612,184
	24,166,006	41,053,460
	1,841,900	1,230,086
*	356,420	219,450
	72,300	216,938
#	8,991,405	14,622,486
	386,800	1,275,310
*	133,711	225,972
Ω	8,872,000	19,133,650
*	638,300	610,964
*	21,020,000	148,154
	28,900	328,619
Ω	635,500	1,154,494
	143,500	1,335,119
	24,500	329,032
#	11,846,000	37,016,504
	115,812	472,732
	54,100	203,053
	276,494	594,429
	241,330	684,820
	287,992	1,536,317
*	573,500	704,157
	438,900	1,030,581
	45,450	335,125
*	331,700	849,002
*	4,078,000	566,003
*	156,800	345,534
	137,586	1,551,828
	32,000	12,566

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	345,556	\$ 351,418
	660,400	795,103
#*Ω	1,551,800	1,031,260
*	612,000	17,501
*	517,200	921,405
	181,519	1,395,624
	2,773,000	8,122,864
	81,435	861,824
#	360,000	136,886
	1,225,580	1,976,349
	78,960	329,218
	1,348,000	737,949
*	171,846	221,681
#*Ω	1,960,000	242,673
	333,378	1,237,603
	28,337	603,160
	251,043	778,936
	1,341,100	702,272
	1,155,200	1,118,626
*	20,200	392,874
*	412,500	554,964
	366,975	1,053,540
*	2,096,000	135,803
*	85,300	189,013
	15,109,956	18,877,055
	4,787,415	2,680,122
#	1,396,900	67,935,745
	844,886	2,271,145
*	6,100	6,283
	1,455,900	2,175,877
	109,677	898,677
	695,800	1,190,495
	77,376	2,459,717
	791,200	1,768,898
	228,100	516,412
	582,006	681,278
	151,976	482,885
	32,848	57,156
	70,803	3,112,054
*	7,931,666	7,576,030
	1,898,531	1,328,409
*	2,019,660	1,345,832
	1,353,100	1,064,105
	447,538	2,442,580
	1,070,823	1,091,323
	363,600	231,208
	537,962	970,448
	665,700	1,465,591
	223,269	490,943
	179,098	1,138,314
	8,592,000	6,915,455
	277,548	646,493
#*††	192,000	0
	817,161	1,460,859
	31,659	351,841
	499,200	391,016
	589,824	637,319
	964,400	663,953
	513,111	1,556,323

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Zhejiang Huayou Cobalt Co. Ltd., Class A.....	140,270	\$ 1,756,924
Zhejiang Jiahua Energy Chemical Industry Co. Ltd., Class A.....	1,026,300	1,553,711
Zhejiang Jianfeng Group Co. Ltd., Class A.....	156,321	294,911
Zhejiang Jiemei Electronic & Technology Co. Ltd., Class A.....	173,012	623,533
Zhejiang Jingsheng Mechanical & Electrical Co. Ltd., Class A.....	92,370	1,004,482
* Zhejiang Jingu Co. Ltd., Class A.....	742,150	934,555
Zhejiang Jingxin Pharmaceutical Co. Ltd., Class A.....	481,420	619,638
* Zhejiang Jinke Tom Culture Industry Co. Ltd., Class A.....	1,946,200	1,051,755
Zhejiang JIULI Hi-tech Metals Co. Ltd., Class A.....	548,184	1,413,043
Zhejiang Juhua Co. Ltd., Class A.....	675,220	1,736,301
Zhejiang Li Zi Yuan Food Class A.....	111,940	379,342
Zhejiang Longsheng Group Co. Ltd., Class A.....	1,126,934	1,660,641
Zhejiang Medicine Co. Ltd., Class A.....	576,269	1,218,269
Zhejiang Meida Industrial Co. Ltd., Class A.....	482,600	974,697
Zhejiang Narada Power Source Co. Ltd., Class A.....	545,152	1,483,936
Zhejiang NHU Co. Ltd., Class A.....	858,879	2,629,455
Zhejiang Orient Financial Holdings Group Co. Ltd., Class A.....	1,615,213	955,458
Zhejiang Runtu Co. Ltd., Class A.....	642,250	763,816
Zhejiang Sanmei Chemical Industry Co. Ltd., Class A.....	123,620	558,814
Zhejiang Semir Garment Co. Ltd., Class A.....	1,484,725	1,176,319
Zhejiang Southeast Space Frame Co. Ltd., Class A.....	384,600	512,887
Zhejiang Starry Pharmaceutical Co. Ltd., Class A.....	151,480	492,279
Zhejiang Supor Co. Ltd., Class A.....	131,969	919,970
Zhejiang Tiantie Industry Co. Ltd., Class A.....	436,435	930,630
Zhejiang Tianyu Pharmaceutical Co. Ltd., Class A.....	171,802	664,693
* Zhejiang Wanfeng Auto Wheel Co. Ltd., Class A.....	1,117,947	1,127,403
* Zhejiang Wanliyang Co. Ltd., Class A.....	938,141	1,422,955
Zhejiang Wanma Co. Ltd., Class A.....	547,700	738,687
Zhejiang Weiming Environment Protection Co. Ltd., Class A.....	486,793	2,124,627
Zhejiang Weixing New Building Materials Co. Ltd., Class A.....	444,457	1,298,517
Zhejiang Windey Co. Ltd., Class A.....	220,060	792,085
Zhejiang Wolwo Bio-Pharmaceutical Co. Ltd., Class A.....	124,901	847,556
Zhejiang Xianju Pharmaceutical Co. Ltd., Class A.....	485,350	636,907
Zhejiang Xinan Chemical Industrial Group Co. Ltd., Class A.....	445,884	1,289,604
Zhejiang Yankon Group Co. Ltd., Class A.....	409,329	216,464
Zhejiang Yasha Decoration Co. Ltd., Class A.....	732,900	534,164
Zhejiang Yinlun Machinery Co. Ltd., Class A.....	355,400	857,945
Zhejiang Yongtai Technology Co. Ltd., Class A.....	203,700	931,234
Zhejiang Zhongcheng Packing Material Co. Ltd., Class A.....	297,200	271,214
Zhende Medical Co. Ltd., Class A.....	80,100	472,803
* Zhengzhou Coal Mining Machinery Group Co. Ltd., Class H.....	2,344,200	3,377,433
* Zheshang Securities Co. Ltd., Class A.....	493,700	785,452
* Zhong An Group Ltd.....	14,556,888	483,172
#*Ω ZhongAn Online P&C Insurance Co. Ltd., Class H.....	3,283,700	8,338,025
* Zhongfu Straits Pingtan Development Co. Ltd., Class A.....	627,200	239,236
Zhongji Innolight Co. Ltd., Class A.....	251,965	1,227,788
Zhongjin Gold Corp. Ltd., Class A.....	744,900	801,080
Zhongshan Broad Ocean Motor Co. Ltd., Class A.....	920,500	889,226
Zhongshan Public Utilities Group Co. Ltd., Class A.....	232,600	257,968
Zhongsheng Group Holdings Ltd.....	4,437,500	25,404,388
* Zhongtian Financial Group Co. Ltd., Class A.....	4,849,800	1,254,579
Zhongyu Energy Holdings Ltd.....	1,651,550	1,412,995
Zhongyuan Environment-Protection Co. Ltd., Class A.....	369,000	400,561
Ω Zhou Hei Ya International Holdings Co. Ltd.....	8,178,500	4,160,863
# Zhuguang Holdings Group Co. Ltd.....	886,000	121,799
Zuhai Bojay Electronics Co. Ltd., Class A.....	43,727	273,655
* Zuhai Orbita Aerospace Science & Technology Co. Ltd., Class A.....	317,700	379,160
Zhuzhou CRRC Times Electric Co.....	1,836,950	7,888,512
Zhuzhou Hongda Electronics Corp. Ltd., Class A.....	162,500	1,262,851

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Zhuzhou Kibing Group Co. Ltd., Class A.....	1,272,300	\$ 2,166,277
* Zibo Qixiang Tengda Chemical Co. Ltd., Class A.....	1,175,721	1,313,986
Zijin Mining Group Co. Ltd., Class H.....	22,722,000	26,625,895
Zoomlion Heavy Industry Science & Technology Co. Ltd., Class H.....	6,687,200	3,476,706
ZTE Corp., Class H.....	3,158,392	6,796,674
ZTO Express Cayman, Inc., ADR.....	1,089,459	27,879,256
TOTAL CHINA.....		<u>6,965,745,955</u>
COLOMBIA — (0.1%)		
* BAC Holding International Corp.....	19,082,282	1,201,823
Banco de Bogota SA.....	101,941	986,833
Bancolombia SA, Sponsored ADR.....	119,912	3,473,851
Bancolombia SA.....	515,942	4,331,410
Bolsa de Valores de Colombia.....	20,739	41,652
Celsia SA ESP.....	1,456,058	1,202,343
Cementos Argos SA.....	2,151,629	1,957,395
* CEMEX Latam Holdings SA.....	832,855	551,546
* Corp. Financiera Colombiana SA.....	348,835	1,594,860
Ecopetrol SA.....	10,886,599	5,789,934
Grupo Argos SA.....	503,693	1,421,667
Grupo Aval Acciones y Valores SA, ADR.....	45,906	163,884
Grupo Energia Bogota SA ESP.....	3,288,024	1,458,020
Interconexion Electrica SA ESP.....	1,346,876	6,472,042
Mineros SA.....	297,452	152,646
Promigas SA ESP.....	42,683	58,245
TOTAL COLOMBIA.....		<u>30,858,151</u>
CZECH REPUBLIC — (0.1%)		
CEZ AS.....	575,386	26,147,375
Komerčni Banka AS.....	172,538	4,359,416
Ω Moneta Money Bank AS.....	360,743	1,201,780
Philip Morris CR AS.....	2,206	1,520,585
TOTAL CZECH REPUBLIC.....		<u>33,229,156</u>
EGYPT — (0.0%)		
Commercial International Bank Egypt SAE, GDR.....	4,575,520	8,408,007
* Egyptian Financial Group-Hermes Holding Co.,GDR.....	132,347	211,799
TOTAL EGYPT.....		<u>8,619,806</u>
GREECE — (0.3%)		
* Aegean Airlines SA.....	248,899	1,318,951
* Alpha Services & Holdings SA.....	1,795,259	1,595,687
Athens Water Supply & Sewage Co. SA.....	166,374	1,366,037
Autohellas Tourist & Trading SA.....	82,992	816,912
Bank of Greece.....	22,600	358,519
* Ellaktor SA.....	617,337	1,006,740
ElvalHalcor SA.....	243,612	350,668
Entersoft SA Software Development & Related Services Co.....	13,771	54,140
Epsilon Net SA.....	45,577	263,654
* Eurobank Ergasias Services & Holdings SA, Class A.....	3,017,076	2,779,247
*†† FF Group.....	156,853	144,280
Foullis Holdings SA.....	304,062	951,956
* GEK Terna Holding Real Estate Construction SA.....	324,419	3,211,708
Hellenic Exchanges - Athens Stock Exchange SA.....	181,828	613,207
Hellenic Petroleum Holdings SA.....	218,177	1,403,196
Hellenic Telecommunications Organization SA.....	524,815	9,036,239
Holding Co. ADMIE IPTO SA.....	493,275	930,356

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GREECE — (Continued)		
* Intracom Holdings SA.....	271,969	\$ 513,051
* Intracom SA Technical & Steel Constructions.....	8,685	19,567
JUMBO SA.....	255,114	3,955,488
* LAMDA Development SA.....	324,176	1,926,224
Motor Oil Hellas Corinth Refineries SA.....	255,307	4,425,317
Mytilineos SA.....	284,930	4,406,934
* National Bank of Greece SA.....	1,014,254	3,177,458
OPAP SA.....	510,740	7,075,953
* Piraeus Financial Holdings SA.....	129,109	117,657
Piraeus Port Authority SA.....	48,696	767,281
* Public Power Corp. SA.....	421,795	2,502,125
Quest Holdings SA.....	155,835	702,330
Sarantis SA.....	95,430	671,577
Terna Energy SA.....	168,478	3,030,766
Thrace Plastics Holding & Co.....	10,928	42,905
Titan Cement International SA.....	227,749	2,607,199
TOTAL GREECE.....		<u>62,143,329</u>
HONG KONG — (0.0%)		
*†† Anxin-China Holdings Ltd.....	13,373,000	0
Ω BOC Aviation Ltd.....	384,300	3,270,628
†† CECEP COSTIN New Materials Group Ltd.....	2,583,000	37,018
#†† Huishan Dairy.....	1,990,720	5,478
* Kai Yuan Holdings Ltd.....	15,890,000	46,665
*†† Karce Co. Ltd.....	1,662,000	0
*†† Magnum Uranium Corp.....	1,020,000	0
My Medicare.....	4,480,000	24,597
*†† Realgold Resources Corp.....	640,000	0
#* Realord Group Holdings Ltd.....	334,000	419,112
*†† Superb Summit International Group Ltd.....	95,000	0
* Taung Gold International Ltd.....	60,800,000	201,293
#* Tongda Group Holdings Ltd.....	51,610,000	887,342
*†† Untrade Youyuan Holdings.....	4,273,760	0
*†† Untrade. C Fiber Optic.....	4,584,800	0
* Untrade.Lumena Newmat.....	391,649	0
TOTAL HONG KONG.....		<u>4,892,133</u>
HUNGARY — (0.1%)		
Magyar Telekom Telecommunications PLC.....	78,106	61,708
MASTERPLAST Nyrt.....	4,476	45,311
MOL Hungarian Oil & Gas PLC.....	2,738,158	20,159,484
* Opus Global Nyrt.....	110,084	42,139
# OTP Bank Nyrt.....	416,569	8,599,810
Richter Gedeon Nyrt.....	220,015	4,500,460
TOTAL HUNGARY.....		<u>33,408,912</u>
INDIA — (15.7%)		
* 3i Infotech Ltd.....	73,582	39,880
63 Moons Technologies Ltd.....	29,072	67,078
Aarti Drugs Ltd.....	226,127	1,218,290
Aarti Industries Ltd.....	822,262	8,131,519
ABB India Ltd.....	2,662	92,058
Abbott India Ltd.....	9,321	2,359,863
ACC Ltd.....	323,173	9,104,508
Accelya Solutions India Ltd.....	3,197	37,897
Action Construction Equipment Ltd.....	350,161	995,429
Adani Enterprises Ltd.....	488,967	15,888,949
* Adani Green Energy Ltd.....	910,019	24,935,947

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Adani Ports & Special Economic Zone Ltd.....	1,804,674	\$17,450,341
* Adani Power Ltd.....	5,112,314	20,317,270
Adani Total Gas Ltd.....	501,739	19,961,075
* Adani Transmission Ltd.....	1,420,131	56,337,735
ADF Foods Ltd.....	17,977	159,048
* Aditya Birla Capital Ltd.....	5,391,151	7,258,425
Advanced Enzyme Technologies Ltd.....	265,179	968,674
Aegis Logistics Ltd.....	1,061,268	3,464,867
AGI Greenpac Ltd.....	221,725	792,983
Agro Tech Foods Ltd.....	48,493	478,504
* Ahluwalia Contracts India Ltd.....	108,227	649,444
AIA Engineering Ltd.....	251,220	7,604,854
Ajanta Pharma Ltd.....	390,233	6,286,977
Akzo Nobel India Ltd.....	64,495	1,581,863
Alembic Ltd.....	638,846	568,197
Alembic Pharmaceuticals Ltd.....	505,389	4,489,343
Alkem Laboratories Ltd.....	58,052	2,367,343
Alkyl Amines Chemicals.....	57,933	2,144,645
Allcargo Logistics Ltd.....	745,387	2,890,773
* Alok Industries Ltd.....	5,721,532	1,453,665
Amara Raja Batteries Ltd.....	678,849	4,224,062
* Amber Enterprises India Ltd.....	8,641	273,179
Ambuja Cements Ltd.....	2,010,258	9,536,541
Amrutanjan Health Care Ltd.....	60,027	611,290
Anant Raj Ltd.....	469,437	440,670
Andhra Sugars Ltd.....	299,145	515,075
Apar Industries Ltd.....	76,101	1,091,746
Apcotex Industries Ltd.....	70,500	507,527
* APL Apollo Tubes Ltd.....	781,133	9,425,983
Apollo Hospitals Enterprise Ltd.....	273,043	14,522,187
Apollo Tyres Ltd.....	4,240,332	11,786,949
Aptech Ltd.....	47,679	146,462
* Arvind Fashions Ltd.....	433,172	1,620,177
* Arvind Ltd.....	1,495,872	1,747,190
* Arvind SmartSpaces Ltd.....	6,164	14,929
Asahi India Glass Ltd.....	392,685	2,936,535
Ashiana Housing Ltd.....	106,444	184,472
Ashok Leyland Ltd.....	4,328,676	8,131,272
* Ashoka Buildcon Ltd.....	1,533,189	1,458,571
Asian Granito India Ltd.....	61,896	36,387
Asian Paints Ltd.....	877,857	37,064,901
Astec Lifesciences Ltd.....	31,512	744,292
*Ω Aster DM Healthcare Ltd.....	680,049	1,967,990
Astra Microwave Products Ltd.....	337,698	1,219,076
Astral Ltd.....	303,462	6,984,427
AstraZeneca Pharma India Ltd.....	21,709	839,770
Atul Ltd.....	112,628	12,687,203
Ω AU Small Finance Bank Ltd.....	694,939	5,205,615
Aurobindo Pharma Ltd.....	1,889,453	13,056,836
Automotive Axles Ltd.....	35,359	871,876
Avanti Feeds Ltd.....	289,042	1,616,688
*Ω Avenue Supermarts Ltd.....	30,604	1,644,955
Axis Bank Ltd.....	6,153,718	56,519,591
Axis Bank Ltd., GDR.....	291	13,357
Bajaj Auto Ltd.....	225,136	11,139,397
Bajaj Consumer Care Ltd.....	595,945	1,225,889
Bajaj Electricals Ltd.....	78,515	1,124,591
Bajaj Finance Ltd.....	304,243	27,834,011
Bajaj Finserv Ltd.....	59,389	11,310,239

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* Bajaj Hindusthan Sugar Ltd.....	4,431,453	\$ 556,073
Bajaj Holdings & Investment Ltd.....	188,514	12,335,528
Balaji Amines Ltd.....	98,250	4,232,598
Balkrishna Industries Ltd.....	521,677	15,207,457
Balmer Lawrie & Co. Ltd.....	565,989	798,424
Balrampur Chini Mills Ltd.....	1,545,691	7,706,124
Banco Products India Ltd.....	58,935	139,460
Ω Bandhan Bank Ltd.....	202,987	711,868
Bank of Baroda.....	5,503,225	8,122,387
Bank of India.....	1,784,771	1,076,858
Bank of Maharashtra.....	3,860,273	821,973
Bannari Amman Sugars Ltd.....	6,733	209,615
BASF India Ltd.....	66,272	2,251,686
Bayer CropScience Ltd.....	18,492	1,228,721
BEML Ltd.....	119,655	1,928,291
Berger Paints India Ltd.....	821,294	6,483,874
* BF Utilities Ltd.....	41,050	169,630
Bhansali Engineering Polymers Ltd.....	477,299	665,900
Bharat Bijlee Ltd.....	12,590	279,401
Bharat Dynamics Ltd.....	131,288	1,343,149
Bharat Electronics Ltd.....	5,168,094	17,964,848
Bharat Forge Ltd.....	967,385	8,947,724
* Bharat Heavy Electricals Ltd.....	5,919,610	4,032,736
Bharat Petroleum Corp. Ltd.....	1,729,304	7,214,771
Bharat Rasayan Ltd.....	6,313	967,630
* Bharti Airtel Ltd.....	6,407,864	54,948,971
* Bharti Airtel Ltd.....	76,463	283,468
Biocon Ltd.....	1,237,605	4,815,373
Birla Corp. Ltd.....	196,016	2,412,395
Birlasoft Ltd.....	1,440,831	6,154,397
* Black Box Ltd.....	37,830	66,591
Bliss Gvs Pharma Ltd.....	380,071	371,600
BLS International Services Ltd.....	35,938	109,976
Blue Dart Express Ltd.....	32,816	3,548,639
Blue Star Ltd.....	208,813	2,595,206
Bodal Chemicals Ltd.....	402,603	472,899
Bombay Burmah Trading Co.....	55,384	668,228
* Bombay Dyeing & Manufacturing Co. Ltd.....	481,993	602,087
Borosil Ltd.....	9,142	39,840
* Borosil Renewables Ltd.....	232,420	1,821,044
Bosch Ltd.....	17,278	3,732,503
Brigade Enterprises Ltd.....	587,339	3,657,259
Brightcom Group Ltd.....	549,586	345,606
Britannia Industries Ltd.....	217,535	10,708,833
BSE Ltd.....	361,765	3,111,743
* Camlin Fine Sciences Ltd.....	342,189	509,207
Can Fin Homes Ltd.....	659,697	4,984,291
Canara Bank.....	1,780,371	5,015,885
* Capaci'e Infraprojects Ltd.....	112,468	155,356
Caplin Point Laboratories Ltd.....	186,927	1,852,854
Carborundum Universal Ltd.....	501,202	5,065,608
Care Ratings Ltd.....	137,515	789,985
Castrol India Ltd.....	2,369,976	3,423,933
CCL Products India Ltd.....	635,562	3,577,286
Ceat Ltd.....	239,055	3,815,646
* Central Bank of India Ltd.....	2,584,311	585,787
Central Depository Services India Ltd.....	298,087	4,278,179
Century Enka Ltd.....	50,046	281,409
Century Plyboards India Ltd.....	480,319	3,556,222

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	297,760	\$ 3,158,099
	34,627	2,072,561
	4,066,503	3,968,416
*	3,440,708	9,783,836
*	24,263	97,967
	2,102,953	8,571,636
*	214,638	747,964
††	2,606,099	13,872
	563,999	4,469,032
	2,116,569	18,945,628
	47,236	299,412
	1,788,841	22,149,395
	2,811,934	5,682,865
	43,271	236,633
	3,129,065	8,388,574
Ω	269,132	1,132,114
	107,742	5,399,011
	337,830	6,776,858
	79,826	2,487,171
	860,945	7,737,716
	895,590	11,605,317
	126,104	1,426,612
*	140,439	1,873,352
	105,671	4,182,937
	3,629,919	18,119,082
*	110,160	279,084
	442,349	6,865,144
	364,679	3,813,791
*	117,890	94,330
	1,213,038	8,944,526
	422,718	8,561,774
	172,544	823,148
	359,014	386,303
	1,925,578	2,163,981
	406,552	5,133,709
*	1,010,913	496,102
	571,878	5,160,051
	338,316	8,212,436
	789,578	1,977,225
*	336,600	146,261
*	377,866	196,415
	516,754	1,472,454
*	1,230,931	645,164
	116,165	1,019,634
Ω	266,608	794,591
*	7,787,708	1,109,630
*	503,851	806,827
	233,649	11,320,507
	119,215	5,588,107
	1,393,898	6,784,873
	78,209	448,864
Ω	132,515	3,866,147
	269,900	13,899,850
	141,922	7,344,797
*	17,460	4,751
*	38,599	135,255
	1,033,614	1,542,722
*	18,085	414,016
	137,287	3,775,840

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	3,161,290	\$ 2,330,900
	388,416	15,147,105
	855,318	6,069,833
*	15,903	80,997
*	1,006,021	1,936,299
	1,414,245	647,098
	701,870	3,292,570
	1,082,235	6,187,480
Ω	101,172	1,858,469
	2,460,579	2,084,101
	453,309	991,889
*Ω	985,192	558,751
Ω	102,591	872,245
	12,292	514,531
	360,320	7,867,129
	32,305	240,317
	268,986	577,895
	29,383	473,385
	3,867,612	7,756,028
*	419,304	1,337,739
	17,469,274	23,597,620
*	7,728	28,237
	28,030	572,875
	804,493	954,156
	34,036	2,328,612
	550,383	2,953,083
	2,175,957	3,670,137
	1,906,716	2,693,240
	18,266	240,752
*	1,952,057	6,883,930
*	995,208	22,684
	641,693	1,060,187
	8,505,985	15,763,745
	29,084	1,134,122
*	17,806	67,238
	88,765	289,077
	62,155	2,587,485
	1,882,656	1,732,789
*	238,356	443,806
	34,023	58,377
*	194,659	282,866
Ω	263,936	387,912
	275,011	269,194
	213,157	136,361
	749,719	6,083,022
	243,093	416,410
	36,506	2,408,171
	89,541	1,592,911
	1,390,825	6,689,811
	11,736	239,172
*	289,728	136,464
	2,224	8,140
	99,092	359,499
	149,857	2,165,569
Ω	125,294	805,094
*	1,110,852	11,973,082
*	334,110	1,880,170
*	239,699	4,595,587
	37,199	445,613

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Granules India Ltd.....	1,335,186	\$ 5,021,114
Graphite India Ltd.....	473,828	2,556,901
Grasim Industries Ltd.....	862,044	17,188,521
Grauer & Weil India Ltd.....	289,019	230,263
Gravita India Ltd.....	58,620	214,812
Great Eastern Shipping Co. Ltd.	658,424	3,938,606
Greaves Cotton Ltd.....	534,229	1,097,559
Greenlam Industries Ltd.....	83,372	375,674
Greenpanel Industries Ltd.....	316,654	1,770,171
Greenply Industries Ltd.....	387,215	897,287
Grindwell Norton Ltd.....	133,660	2,936,056
Gujarat Alkalies & Chemicals Ltd.....	266,388	2,537,097
Gujarat Ambuja Exports Ltd.....	756,297	2,902,440
Gujarat Fluorochemicals Ltd.....	255,503	10,815,242
Gujarat Gas Ltd.....	884,863	5,003,905
Gujarat Industries Power Co. Ltd.....	205,198	214,486
Gujarat Mineral Development Corp. Ltd.....	578,690	1,175,951
Gujarat Narmada Valley Fertilizers & Chemicals Ltd.....	1,001,355	9,143,801
Gujarat Pipavav Port Ltd.....	1,952,315	1,919,454
Gujarat State Fertilizers & Chemicals Ltd.....	1,423,181	2,841,775
Gujarat State Petronet Ltd.....	2,278,726	6,680,501
Gulf Oil Lubricants India Ltd.....	125,702	666,952
* Hathway Cable & Datacom Ltd.....	1,884,450	402,519
Hatsun Agro Product Ltd.....	127,253	1,596,540
Havells India Ltd.....	653,764	10,340,123
HBL Power Systems Ltd.....	724,991	808,821
HCL Technologies Ltd.....	3,068,049	36,880,811
Ω HDFC Asset Management Co. Ltd.....	97,885	2,408,532
Ω HDFC Bank Ltd.....	5,446,288	99,607,565
Ω HDFC Life Insurance Co. Ltd.....	611,549	4,290,714
* HealthCare Global Enterprises Ltd.....	101,701	347,654
HEG Ltd.....	78,554	1,175,242
HeidelbergCement India Ltd.....	603,543	1,402,452
Heritage Foods Ltd.....	114,886	407,888
Hero MotoCorp Ltd.....	519,140	18,462,462
Hester Biosciences Ltd.....	14,649	409,921
HFCL Ltd.....	7,186,548	6,050,945
HG Infra Engineering Ltd.....	118,827	893,669
Hikal Ltd.....	352,326	1,124,577
HIL Ltd.....	26,968	1,199,608
Himadri Speciality Chemical Ltd.....	1,578,999	1,626,578
Himatsingka Seide Ltd.....	115,825	170,536
Hindalco Industries Ltd.....	7,011,415	36,987,146
Hinduja Global Solutions Ltd.....	130,930	2,170,384
Hindustan Aeronautics Ltd.....	154,094	3,947,708
* Hindustan Construction Co. Ltd.....	2,655,838	447,983
Hindustan Copper Ltd.....	1,917,697	2,502,393
* Hindustan Oil Exploration Co. Ltd.....	239,595	529,046
Hindustan Petroleum Corp. Ltd.....	2,607,654	7,920,467
Hindustan Unilever Ltd.....	1,219,401	40,649,068
Hindware Home Innovation Ltd.....	10,742	46,890
Hitachi Energy India Ltd.....	33,347	1,363,279
Hle Glascoat Ltd.....	4,636	182,219
Honda India Power Products Ltd.....	18,212	357,573
Honeywell Automation India Ltd.....	7,684	3,894,692
Housing Development Finance Corp. Ltd.....	2,068,521	62,717,471
Huhtamaki India Ltd.....	117,198	288,142
I G Petrochemicals Ltd.....	87,801	698,639
ICICI Bank Ltd., Sponsored ADR.....	4,405,288	91,541,885

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
ICICI Bank Ltd.....	701,916	\$ 7,301,350
Ω ICICI Lombard General Insurance Co. Ltd.....	274,152	4,246,448
Ω ICICI Prudential Life Insurance Co. Ltd.....	502,428	3,531,732
Ω ICICI Securities Ltd.....	90,077	547,342
ICRA Ltd.....	5,728	282,150
* IDFC First Bank Ltd.....	24,101,003	11,425,786
IDFC Ltd.....	8,184,160	5,651,257
* IFB Industries Ltd.....	41,736	528,581
* IFCI Ltd.....	789,393	97,666
Igarashi Motors India Ltd.....	11,730	50,303
IIFL Finance Ltd.....	1,170,090	5,100,285
IIFL Securities Ltd.....	1,296,865	1,121,137
IIFL Wealth Management Ltd.....	194,212	4,146,535
India Cements Ltd.....	1,418,117	3,533,245
India Glycols Ltd.....	129,830	1,547,367
India Nippon Electricals Ltd.....	7,359	39,254
* Indiabulls Housing Finance Ltd.....	1,879,965	2,627,910
* Indiabulls Real Estate Ltd.....	1,659,451	1,525,996
Ω IndiaMart InterMesh Ltd.....	6,502	349,923
Indian Bank.....	1,481,418	3,312,287
Ω Indian Energy Exchange Ltd.....	2,552,194	5,166,917
Indian Hotels Co. Ltd.....	2,112,383	7,033,984
Indian Hume Pipe Co. Ltd.....	47,254	93,008
Indian Metals & Ferro Alloys Ltd.....	58,479	218,491
Indian Oil Corp. Ltd.....	7,892,549	7,249,612
* Indian Overseas Bank.....	3,669,010	804,752
Indian Railway Catering & Tourism Corp. Ltd.....	101,696	824,100
Ω Indian Railway Finance Corp. Ltd.....	120,442	31,345
Indo Count Industries Ltd.....	575,037	1,006,264
Indoco Remedies Ltd.....	232,566	1,138,555
Indraprastha Gas Ltd.....	1,003,975	4,395,824
Indus Towers Ltd.....	2,463,159	6,937,143
IndusInd Bank Ltd.....	837,781	11,057,533
INEOS Styrolution India Ltd.....	23,972	257,146
Infibeam Avenues Ltd.....	6,491,424	1,205,891
Info Edge India Ltd.....	73,855	4,053,912
# Infosys Ltd., Sponsored ADR.....	3,016,528	58,792,131
Infosys Ltd.....	7,880,895	154,224,284
Ingersoll Rand India Ltd.....	33,716	703,353
* Inox Leisure Ltd.....	462,462	3,445,407
* Inox Wind Energy Ltd.....	21,442	140,176
* Inox Wind Ltd.....	293,707	329,789
* Insecticides India Ltd.....	39,097	511,855
Intellect Design Arena Ltd.....	485,527	3,885,040
*Ω InterGlobe Aviation Ltd.....	191,204	4,531,575
IOL Chemicals & Pharmaceuticals Ltd.....	105,036	475,285
Ipca Laboratories Ltd.....	834,115	10,600,052
* IRB Infrastructure Developers Ltd.....	959,739	2,585,198
Ω IRCON International Ltd.....	1,079,286	512,340
ISGEC Heavy Engineering Ltd.....	4,316	25,529
ITC Ltd.....	8,037,150	30,908,196
ITD Cementation India Ltd.....	624,766	645,835
* ITI Ltd.....	202,223	298,752
J Kumar Infraprojects Ltd.....	184,330	781,696
* Jagran Prakashan Ltd.....	669,824	467,087
Jai Corp. Ltd.....	424,199	649,614
* Jaiprakash Associates Ltd.....	8,020,665	752,538
* Jaiprakash Power Ventures Ltd.....	10,398,193	857,198
* Jammu & Kashmir Bank Ltd.....	1,874,888	688,338

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Jamna Auto Industries Ltd.....	1,237,460	\$ 1,975,823
JB Chemicals & Pharmaceuticals Ltd.....	263,900	5,894,445
JBM Auto Ltd.....	104,655	573,459
Jindal Poly Films Ltd.....	197,258	2,638,916
Jindal Saw Ltd.....	1,516,771	1,643,115
* Jindal Stainless Hisar Ltd.....	884,545	2,666,242
* Jindal Stainless Ltd.....	1,841,622	2,770,293
Jindal Steel & Power Ltd.....	2,995,135	14,707,748
JK Cement Ltd.....	194,253	6,143,382
JK Lakshmi Cement Ltd.....	388,505	2,175,412
JK Paper Ltd.....	984,305	4,313,255
JK Tyre & Industries Ltd.....	1,145,335	1,714,764
JM Financial Ltd.....	2,858,798	2,306,608
JMC Projects India Ltd.....	186,151	194,055
* Johnson Controls-Hitachi Air Conditioning India Ltd.....	35,809	707,982
JSW Energy Ltd.....	3,416,532	10,335,998
JSW Steel Ltd.....	4,476,237	35,733,601
JTEKT India Ltd.....	317,308	339,977
Jubilant Foodworks Ltd.....	1,697,690	11,881,700
Jubilant Ingrevia Ltd.....	925,628	6,211,942
Jubilant Pharmova Ltd.....	901,830	4,115,384
Jyothy Labs Ltd.....	923,813	2,001,651
Kajaria Ceramics Ltd.....	659,602	9,830,370
Kalpataru Power Transmission Ltd.....	683,566	3,205,215
Kalyani Steels Ltd.....	197,445	745,121
Kansai Nerolac Paints Ltd.....	547,962	2,778,195
Karnataka Bank Ltd.....	1,568,361	1,400,334
Karur Vysya Bank Ltd.....	3,777,171	2,812,059
Kaveri Seed Co. Ltd.....	250,166	1,534,589
KCP Ltd.....	549,169	763,609
KEC International Ltd.....	893,542	5,178,955
KEI Industries Ltd.....	461,710	7,222,054
Kennametal India Ltd.....	18,371	533,640
* Kesoram Industries Ltd.....	277,801	166,265
* Kewal Kiran Clothing Ltd.....	32,496	140,985
Kiri Industries Ltd.....	222,954	1,344,699
Kirloskar Brothers Ltd.....	52,728	226,084
Kirloskar Ferrous Industries Ltd.....	244,626	619,344
Kirloskar Oil Engines Ltd.....	363,255	754,324
Kitex Garments Ltd.....	265,379	808,024
* KNR Constructions Ltd.....	1,087,091	3,630,651
Kolte-Patil Developers Ltd.....	192,289	647,675
Kotak Mahindra Bank Ltd.....	1,529,823	35,204,580
KPIT Technologies Ltd.....	1,607,981	11,178,319
KPR Mill Ltd.....	594,146	4,403,635
KRBL Ltd.....	568,267	1,758,163
KSB Ltd.....	56,489	1,048,185
L&T Finance Holdings Ltd.....	4,580,879	4,361,158
Ω L&T Technology Services Ltd.....	26,814	1,192,988
LA Opala RG Ltd.....	224,772	827,719
Lakshmi Machine Works Ltd.....	18,685	2,465,659
*†† Lanco Infratech Ltd.....	978,499	695
Ω Larsen & Toubro Infotech Ltd.....	178,712	10,707,042
Larsen & Toubro Ltd.....	1,443,515	33,010,426
Ω Laurus Labs Ltd.....	773,061	5,102,223
*Ω Lemon Tree Hotels Ltd.....	1,039,954	870,481
LG Balakrishnan & Bros Ltd.....	186,569	1,659,020
LIC Housing Finance Ltd.....	2,555,119	12,444,215
Linde India Ltd.....	59,936	2,769,123

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
LT Foods Ltd.....	2,031,289	\$ 2,336,208
Lumax Auto Technologies Ltd.....	192,776	632,601
Lumax Industries Ltd.....	11,696	224,238
Lupin Ltd.....	1,206,863	9,795,499
LUX Industries Ltd.....	54,659	1,283,670
Mahanagar Gas Ltd.....	186,804	1,780,425
Maharashtra Scooters Ltd.....	1,324	65,435
Maharashtra Seamless Ltd.....	206,741	1,914,787
Mahindra & Mahindra Financial Services Ltd.....	4,800,125	11,370,623
Mahindra & Mahindra Ltd.....	2,550,757	37,578,257
Mahindra CIE Automotive Ltd.....	846,585	2,868,759
* Mahindra Holidays & Resorts India Ltd.....	628,261	1,871,236
Mahindra Lifespace Developers Ltd.....	468,378	2,363,168
Ω Mahindra Logistics Ltd.....	54,251	319,742
Maithan Alloys Ltd.....	79,661	952,560
Man Infraconstruction Ltd.....	634,388	685,553
Manappuram Finance Ltd.....	2,414,540	3,010,182
Mangalam Cement Ltd.....	84,892	324,250
* Mangalore Refinery & Petrochemicals Ltd.....	896,438	827,451
Marico Ltd.....	1,975,339	12,973,153
Marksans Pharma Ltd.....	2,128,497	1,314,559
Maruti Suzuki India Ltd.....	80,611	8,962,609
Ω MAS Financial Services Ltd.....	70,459	484,627
Mastek Ltd.....	89,819	2,393,640
* Max Financial Services Ltd.....	399,235	4,328,937
* Max Healthcare Institute Ltd.....	831,397	3,865,649
* Max Ventures & Industries Ltd.....	128,137	168,998
Mayur Uniquoters Ltd.....	152,347	794,261
Mazagon Dock Shipbuilders Ltd.....	110,262	387,628
* Meghmani Finechem Ltd.....	97,026	1,861,716
Meghmani Organics Ltd.....	1,241,459	2,016,059
Ω Metropolis Healthcare Ltd.....	95,191	1,917,529
Minda Corp. Ltd.....	552,395	1,558,088
Minda Industries Ltd.....	1,090,153	7,036,733
Mindtree Ltd.....	220,637	9,554,074
* Mirza International Ltd.....	333,665	1,050,995
Ω Mishra Dhatu Nigam Ltd.....	388,811	827,475
MM Forgings Ltd.....	51,524	632,272
MOIL Ltd.....	694,996	1,375,949
Monte Carlo Fashions Ltd.....	64,272	610,119
* Morepen Laboratories Ltd.....	2,053,442	940,534
Motherson Sumi Systems Ltd.....	5,083,615	8,224,466
* Motherson Sumi Wiring India Ltd.....	5,083,615	4,951,990
Motilal Oswal Financial Services Ltd.....	309,230	2,987,611
Mphasis Ltd.....	590,806	17,315,555
MRF Ltd.....	10,567	11,166,116
Mrs Bectors Food Specialities Ltd.....	33,089	131,886
MSTC Ltd.....	103,629	327,477
Mukand Ltd.....	25,139	34,784
Multi Commodity Exchange of India Ltd.....	107,081	1,888,516
Muthoot Finance Ltd.....	861,276	11,672,105
Nahar Spinning Mills Ltd.....	63,815	265,541
* Narayana Hrudayalaya Ltd.....	133,273	1,102,643
Natco Pharma Ltd.....	555,574	4,793,133
National Aluminium Co. Ltd.....	11,518,671	11,378,572
* National Fertilizers Ltd.....	345,396	200,925
Nava Ltd.....	852,633	2,167,176
Navin Fluorine International Ltd.....	109,721	6,090,001
Navneet Education Ltd.....	655,288	896,286

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
NBCC India Ltd.....	3,683,717	\$ 1,539,135
NCC Ltd.....	2,909,571	2,162,234
NCL Industries Ltd.....	129,237	284,953
NELCO Ltd.....	41,791	340,790
Neogen Chemicals Ltd.....	46,501	803,873
NESCO Ltd.....	149,861	1,121,894
Nestle India Ltd.....	86,732	21,230,300
* Network18 Media & Investments Ltd.....	834,884	686,325
Neuland Laboratories Ltd.....	15,177	249,040
Newgen Software Technologies Ltd.....	57,578	270,839
NHPC Ltd.....	9,077,944	3,932,984
NIIT Ltd.....	702,179	3,260,582
Nilkamal Ltd.....	48,172	1,208,300
Ω Nippon Life India Asset Management Ltd.....	58,465	206,475
NLC India Ltd.....	749,864	646,012
NMDC Ltd.....	2,720,359	3,711,225
NOCIL Ltd.....	977,489	3,408,877
Novartis India Ltd.....	15,101	138,156
NRB Bearings Ltd.....	425,007	738,637
NTPC Ltd.....	8,519,371	16,465,475
Nucleus Software Exports Ltd.....	64,922	339,980
Oberoi Realty Ltd.....	469,771	5,418,034
Oil & Natural Gas Corp. Ltd.....	5,507,685	9,353,267
Oil India Ltd.....	1,230,634	2,960,712
* Olectra Greentech Ltd.....	55,373	447,291
* Omaxe Ltd.....	387,726	528,511
OnMobile Global Ltd.....	288,077	479,530
Oracle Financial Services Software Ltd.....	104,825	4,175,164
Orient Cement Ltd.....	1,070,141	1,574,245
Orient Electric Ltd.....	456,754	1,502,832
Orient Paper & Industries Ltd.....	827,420	827,542
Oriental Aromatics Ltd.....	25,737	186,701
Oriental Carbon & Chemicals Ltd.....	22,883	257,671
* Oriental Hotels Ltd.....	74,878	59,739
Page Industries Ltd.....	26,237	16,277,963
Paisalo Digital Ltd.....	777,865	714,945
Panama Petrochem Ltd.....	213,758	757,904
Ω Parag Milk Foods Ltd.....	66,980	77,258
* Patel Engineering Ltd.....	975,596	286,821
* PC Jeweller Ltd.....	619,902	368,329
PCBL Ltd.....	1,868,564	2,877,785
Persistent Systems Ltd.....	341,184	15,665,267
Petronet LNG Ltd.....	4,724,301	13,115,719
Pfizer Ltd.....	58,611	3,094,911
Phoenix Mills Ltd.....	346,738	5,447,738
PI Industries Ltd.....	405,556	15,828,985
Pidilite Industries Ltd.....	359,576	11,154,657
Piramal Enterprises Ltd.....	339,839	7,634,920
*Ω PNB Housing Finance Ltd.....	158,265	702,218
PNC Infratech Ltd.....	449,326	1,447,498
Poly Medicure Ltd.....	92,758	860,639
Polyplex Corp. Ltd.....	169,878	5,042,374
Poonawalla Fincorp Ltd.....	327,620	1,110,902
Power Finance Corp. Ltd.....	6,100,056	8,956,545
Power Grid Corp. of India Ltd.....	7,094,492	19,230,274
* Power Mech Projects Ltd.....	21,025	245,057
Praj Industries Ltd.....	799,572	4,012,473
* Prakash Industries Ltd.....	736,654	493,072
Ω Prataap Snacks Ltd.....	18,351	168,256

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Precision Camshafts Ltd.....	33,758	\$ 55,950
Prestige Estates Projects Ltd.....	911,810	4,766,298
* Pricol Ltd.....	755,264	1,439,061
* Prime Focus Ltd.....	42,494	37,085
Prince Pipes & Fittings Ltd.....	222,129	1,700,585
* Prism Johnson Ltd.....	931,379	1,430,924
Privi Speciality Chemicals Ltd.....	26,844	425,489
Procter & Gamble Health Ltd.....	48,427	2,705,769
Procter & Gamble Hygiene & Health Care Ltd.....	29,729	5,424,510
PSP Projects Ltd.....	120,314	940,617
* PTC India Financial Services Ltd.....	960,779	183,656
PTC India Ltd.....	1,916,126	2,012,777
Punjab National Bank.....	6,692,535	2,660,673
* Puravankara Ltd.....	86,487	103,799
* PVR Ltd.....	245,282	6,681,418
Ω Quess Corp. Ltd.....	214,248	1,599,004
Ω Quick Heal Technologies Ltd.....	26,089	68,720
Radico Khaitan Ltd.....	485,766	5,787,770
Rain Industries Ltd.....	1,747,531	3,916,678
Rajesh Exports Ltd.....	567,703	4,261,760
Rallis India Ltd.....	649,758	1,741,604
* Ramco Cements Ltd.....	604,216	5,585,451
* Ramco Industries Ltd.....	190,145	463,035
Ramkrishna Forgings Ltd.....	378,892	858,000
Rane Holdings Ltd.....	27,459	234,377
Rashtriya Chemicals & Fertilizers Ltd.....	1,922,250	2,131,895
Ratnamani Metals & Tubes Ltd.....	101,769	2,177,081
* RattanIndia Power Ltd.....	1,728,649	85,335
Raymond Ltd.....	258,268	3,132,299
*Ω RBL Bank Ltd.....	2,731,574	3,195,281
REC Ltd.....	9,913,629	16,436,110
Redington India Ltd.....	5,824,568	9,176,313
Relaxo Footwears Ltd.....	240,236	2,991,270
Reliance Industrial Infrastructure Ltd.....	55,253	686,286
Reliance Industries Ltd.....	5,900,601	187,496,359
* Reliance Infrastructure Ltd.....	485,021	723,244
* Reliance Power Ltd.....	17,689,317	2,863,523
Repco Home Finance Ltd.....	293,077	557,621
Rhi Magnesita India Ltd.....	130,296	854,339
Rico Auto Industries Ltd.....	275,170	160,804
RITES Ltd.....	274,320	913,194
Route Mobile Ltd.....	80,764	1,449,674
* RPSG Ventures Ltd.....	30,328	201,932
* RSWM Ltd.....	134,114	670,513
Rupa & Co. Ltd.....	247,150	1,170,273
Sagar Cements Ltd.....	165,495	371,519
Sandhar Technologies Ltd.....	82,289	256,140
Sangam India Ltd.....	67,161	226,170
* Sanghi Industries Ltd.....	103,429	48,338
* Sanghvi Movers Ltd.....	39,826	122,767
Sanofi India Ltd.....	52,233	4,175,735
Sarda Energy & Minerals Ltd.....	68,639	826,067
Saregama India Ltd.....	243,647	1,290,984
Sasken Technologies Ltd.....	10,302	101,771
* Satin Creditcare Network Ltd.....	222,790	327,932
Savita Oil Technologies Ltd.....	26,557	407,770
SBI Cards & Payment Services Ltd.....	186,463	2,210,188
Ω SBI Life Insurance Co. Ltd.....	337,384	5,525,185
Schaeffler India Ltd.....	146,940	5,144,379

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* Schneider Electric Infrastructure Ltd.....	118,825	\$ 166,121
* SEAMEC Ltd.....	20,246	218,154
* SEPC Ltd.....	1,469,991	144,424
Sequent Scientific Ltd.....	371,006	605,465
Seshasayee Paper & Boards Ltd.....	55,063	148,832
Ω SH Kelkar & Co. Ltd.....	363,066	638,986
Shakti Pumps India Ltd.....	26,401	158,017
Shankara Building Products Ltd.....	46,427	415,506
Sharda Cropchem Ltd.....	279,570	1,837,415
Sharda Motor Industries Ltd.....	40,375	381,273
* Sheela Foam Ltd.....	29,800	1,060,245
Shilpa Medicare Ltd.....	113,371	590,452
Shipping Corp. of India Ltd.....	1,289,688	1,697,388
* Shoppers Stop Ltd.....	101,117	749,757
Shree Cement Ltd.....	32,017	8,280,497
* Shree Renuka Sugars Ltd.....	3,250,199	2,042,733
Shriram City Union Finance Ltd.....	38,758	948,625
Shriram Transport Finance Co. Ltd.....	1,016,619	17,824,069
Siemens Ltd.....	131,632	4,497,965
* Sintex Plastics Technology Ltd.....	1,724,332	81,530
* SIS Ltd.....	155,734	880,857
Siyaram Silk Mills Ltd.....	129,820	872,668
SKF India Ltd.....	118,512	6,307,624
* SML ISUZU Ltd.....	185	1,670
* Snowman Logistics Ltd.....	47,354	18,334
Sobha Ltd.....	431,906	3,826,945
Solar Industries India Ltd.....	134,559	4,677,914
Solara Active Pharma Sciences Ltd.....	61,497	299,055
* Somany Ceramics Ltd.....	80,372	639,791
Sonata Software Ltd.....	359,491	3,211,257
* South Indian Bank Ltd.....	7,842,024	783,223
SP Apparels Ltd.....	6,527	31,104
* Spandana Sphoorty Financial Ltd.....	3,005	16,293
* SpiceJet Ltd.....	68,663	33,138
SRF Ltd.....	770,475	23,697,671
* Star Cement Ltd.....	409,123	450,028
State Bank of India.....	2,905,882	19,446,730
State Bank of India,GDR.....	17,632	1,178,706
Steel Authority of India Ltd.....	6,987,088	6,826,800
* Sterling & Wilson Renewable.....	85,019	307,587
Sterlite Technologies Ltd.....	1,116,079	2,007,397
Strides Pharma Science Ltd.....	409,296	1,718,085
Stylam Industries Ltd.....	16,691	236,345
Subex Ltd.....	615,352	206,292
Subros Ltd.....	152,682	658,005
Sudarshan Chemical Industries Ltd.....	241,078	1,440,880
Sumitomo Chemical India Ltd.....	62,781	358,530
Sun Pharmaceutical Industries Ltd.....	2,219,647	26,485,421
Sun TV Network Ltd.....	926,220	5,536,746
Sundaram Finance Holdings Ltd.....	135,063	134,642
Sundaram Finance Ltd.....	134,181	3,487,089
Sundaram-Clayton Ltd.....	16,895	995,907
Sundram Fasteners Ltd.....	641,277	6,748,048
* Sunflag Iron & Steel Co.....	155,299	164,015
Sunteck Realty Ltd.....	413,017	2,707,502
Suprajit Engineering Ltd.....	434,101	1,869,468
Supreme Industries Ltd.....	358,712	8,545,871
Supreme Petrochem Ltd.....	233,425	2,505,217
Surya Roshni Ltd.....	142,662	693,740

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	406,579	\$ 329,379
	964,461	5,919,961
*	17,562,186	1,488,706
	39,795	106,588
	34,416	695,723
	75,956	903,578
Ω	737,928	5,308,281
	127,748	359,685
	504,938	620,883
	254,352	2,236,780
*	261,467	124,651
	1,460	216,447
	1,308,129	15,079,030
	638,032	1,787,932
	572,974	7,581,453
	2,319,216	97,012,900
	1,911,440	19,612,687
	129,291	14,251,821
	101,490	892,676
#*	93,046	2,653,672
*	6,741,020	38,432,261
	3,799,991	10,704,888
	54,241	405,014
	30,327,653	41,354,690
*	62,448	85,093
	90,105	2,006,019
*Ω	8,176	60,199
	79,420	569,033
	1,966,568	26,183,938
	389,878	1,452,682
*Ω	16,006	96,104
	684,905	377,063
	150,123	3,902,541
	682,892	1,957,917
*	609,384	517,660
Ω	64,929	522,622
	36,684	469,599
*	137,744	134,675
	1,265,490	1,718,231
	147,435	5,550,280
	377,823	1,406,699
*	232,016	372,013
	784,217	23,384,599
	480,560	9,261,228
	935,601	6,217,323
	147,386	102,679
	307,162	2,704,294
	80,071	1,284,817
	10,150,783	5,101,541
	761,264	2,446,774
	637,300	1,380,999
	239,539	2,705,720
	470,598	12,385,489
	234,605	828,212
*	4,350,594	2,045,533
	619,527	7,093,765
	25,312	626,597
	361,822	2,837,130
	233,317	172,551

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* Ugro Capital Ltd.....	82,657	\$ 179,828
* Ujjivan Financial Services Ltd.....	294,485	644,350
*Ω Ujjivan Small Finance Bank Ltd.....	557,484	135,569
UltraTech Cement Ltd.....	282,218	23,339,679
Unichem Laboratories Ltd.....	257,493	965,162
Union Bank of India Ltd.....	6,698,919	3,249,238
United Breweries Ltd.....	131,346	2,702,962
* United Spirits Ltd.....	859,065	8,465,951
UPL Ltd.....	3,236,724	30,316,279
Usha Martin Ltd.....	996,367	1,830,250
UTI Asset Management Co. Ltd.....	15,070	132,096
* VA Tech Wabag Ltd.....	320,573	975,756
Vaibhav Global Ltd.....	177,074	670,373
Vakrangee Ltd.....	2,624,025	931,096
*Ω Valiant Organics Ltd.....	4,998	42,266
Vardhman Textiles Ltd.....	1,074,087	4,132,283
*Ω Varroc Engineering Ltd.....	153,634	683,084
Varun Beverages Ltd.....	388,115	4,329,709
Vedanta Ltd.....	2,527,461	8,140,577
Venky's India Ltd.....	36,538	933,996
Vesuvius India Ltd.....	23,053	336,584
V-Guard Industries Ltd.....	1,029,491	2,955,599
Vimta Labs Ltd.....	43,034	212,618
Vinati Organics Ltd.....	177,725	4,917,921
Vindhya Telelinks Ltd.....	26,864	364,012
Visaka Industries Ltd.....	36,511	234,124
* V-Mart Retail Ltd.....	33,651	1,184,630
* Vodafone Idea Ltd.....	29,375,606	3,241,397
Voltamp Transformers Ltd.....	13,914	615,096
Voltas Ltd.....	138,445	1,755,277
VRL Logistics Ltd.....	283,368	2,260,006
VST Industries Ltd.....	31,496	1,273,378
VST Tillers Tractors Ltd.....	24,540	820,704
Welspun Corp. Ltd.....	1,183,100	3,380,884
Welspun Enterprises Ltd.....	459,779	588,763
Welspun India Ltd.....	3,072,052	2,724,592
West Coast Paper Mills Ltd.....	431,778	2,317,744
* Westlife Development Ltd.....	89,993	671,189
Wheels India Ltd.....	43,289	395,820
Whirlpool of India Ltd.....	120,592	2,706,141
Wipro Ltd.....	4,241,902	22,647,336
* Wockhardt Ltd.....	304,296	852,012
* Wonderla Holidays Ltd.....	66,230	201,034
* Yes Bank Ltd.....	12,651,241	2,401,033
Zee Entertainment Enterprises Ltd.....	7,562,473	23,546,897
* Zee Media Corp. Ltd.....	3,053,430	590,370
Zensar Technologies Ltd.....	619,238	1,939,650
ZF Commercial Vehicle Control Systems India Ltd.....	596	64,442
Zydus Lifesciences Ltd.....	1,126,403	4,938,009
Zydus Wellness Ltd.....	48,006	981,792
TOTAL INDIA.....		<u>3,896,148,377</u>
INDONESIA — (2.1%)		
ABM Investama Tbk PT.....	2,924,500	516,355
Ace Hardware Indonesia Tbk PT.....	54,620,500	2,615,526
Adaro Energy Tbk PT.....	98,346,200	21,594,679
* Adhi Karya Persero Tbk PT.....	14,175,279	707,558
* Adi Sarana Armada Tbk PT.....	8,817,500	994,427
* Agung Semesta Sejahtera Tbk PT.....	29,109,300	98,174

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
	56,449,000	\$ 4,766,106
	84,614,800	948,166
*	345,700	82,327
*	1,004,800	161,357
	26,239,219	3,466,236
	21,783,200	1,474,982
	1,446,100	131,642
	4,655,222	3,031,403
	51,855,500	22,147,377
	4,603,300	361,470
*	1,160,200	10,112
*††	35,294,139	22,308
*	5,055,800	100,285
	9,804,900	1,860,345
*	116,490,988	1,509,519
*	31,702,000	329,138
	92,429,500	45,961,484
*	17,420,100	106,842
*	2,476,700	21,225
*	2,332,500	617,962
*	2,794,500	1,996,971
	39,149,736	21,914,386
*	3,397,500	136,338
	8,955,900	165,488
*	18,159,800	165,449
*	2,676,400	97,486
	16,698,130	8,861,958
	1,464,200	63,189
	35,073,500	4,234,392
	30,677,657	2,772,669
	34,514,600	1,652,589
	71,249,459	21,032,327
	11,492,500	1,268,453
	39,044,235	3,876,839
	145,622,200	8,845,941
	368,000	1,686,573
*	27,359,100	254,632
	59,750,300	4,766,804
*	10,539,500	927,338
	11,631,812	1,247,553
	3,820,000	441,796
*	119,322,800	1,174,837
	27,469,900	7,975,219
*	32,701,500	516,210
*	58,477,200	3,631,921
*	24,398,900	82,248
*	2,827,500	153,447
	864,200	40,184
	27,452,960	10,367,945
Ω	7,638,100	350,284
	90,452,415	5,643,845
*	20,081,671	2,746,668
*	11,633,200	114,127
*	53,061,300	1,403,751
	32,818,900	1,174,682
*	23,402,400	110,565
*	27,983,800	3,547,141
	28,809,900	587,184
	79,857,300	2,686,332

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
* FKS Food Sejahtera Tbk PT.....	23,120,839	\$ 221,152
Gajah Tunggal Tbk PT.....	11,013,700	523,614
*†† Garuda Indonesia Persero Tbk PT.....	15,382,253	43,168
Garudafood Putra Putri Jaya Tbk PT.....	22,245,900	802,552
Gudang Garam Tbk PT.....	2,695,500	5,061,308
*†† Hanson International Tbk PT.....	637,185,300	0
Harum Energy Tbk PT.....	16,596,900	2,069,195
Hexindo Adiperkasa Tbk PT.....	974,456	404,374
Impack Pratama Industri Tbk PT.....	3,420,400	917,736
Indah Kiat Pulp & Paper Tbk PT.....	17,317,000	8,880,172
* Indika Energy Tbk PT.....	22,114,000	3,986,484
Indo Tambangraya Megah Tbk PT.....	3,763,300	10,056,942
Indocement Tunggul Prakarsa Tbk PT.....	5,267,400	3,307,552
* Indofarma Persero Tbk PT.....	96,400	6,959
Indofood CBP Sukses Makmur Tbk PT.....	5,431,700	3,233,089
Indofood Sukses Makmur Tbk PT.....	31,320,600	14,365,203
Indomobil Sukses Internasional Tbk PT.....	2,941,700	160,724
Indosat Tbk PT.....	5,556,100	2,503,713
* Indosterling Technomedia Tbk PT.....	200	105
Industri Jamu Dan Farmasi Sido Muncul Tbk PT.....	45,248,488	2,761,423
*†† Inovisi Infracom Tbk PT.....	2,876,678	0
Integra Indocabinet Tbk PT.....	13,078,500	533,865
*†† Inti Agri Resources Tbk PT.....	10,879,700	6,877
* Intikeraam Alamasri Industri Tbk PT.....	6,837,200	23,048
* Intiland Development Tbk PT.....	15,001,800	149,757
Jaccs Mitra Pinasthika Mustika Tbk PT.....	10,151,700	673,903
Japfa Comfeed Indonesia Tbk PT.....	51,582,300	5,029,923
* Jasa Marga Persero Tbk PT.....	9,986,458	2,398,797
Jaya Real Property Tbk PT.....	5,813,800	189,637
Kalbe Farma Tbk PT.....	79,564,400	8,694,217
* Kapuas Prima Coal Tbk PT.....	37,262,800	203,474
* Kawasan Industri Jababeka Tbk PT.....	148,103,245	1,627,832
KMI Wire & Cable Tbk PT.....	28,325,800	622,757
* Krakatau Steel Persero Tbk PT.....	36,243,937	948,212
* Kresna Graha Investama Tbk PT.....	38,686,300	130,425
Lautan Luas Tbk PT.....	329,800	30,248
Link Net Tbk PT.....	6,491,100	2,034,771
Lippo Cikarang Tbk PT.....	17,730,905	1,357,225
* Lippo Karawaci Tbk PT.....	359,166,062	2,543,658
* M Cash Integrasi PT.....	90,400	70,254
Mahkota Group Tbk PT.....	1,511,200	89,692
* Malindo Feedmill Tbk PT.....	5,480,200	225,632
* Map Aktif Adiperkasa PT.....	1,276,300	279,142
Matahari Department Store Tbk PT.....	7,123,500	2,182,541
* Matahari Putra Prima Tbk PT.....	13,548,500	203,071
Mayora Indah Tbk PT.....	22,798,725	2,705,843
MD Pictures Tbk PT.....	480,900	84,974
* Medco Energi Internasional Tbk PT.....	69,082,660	2,854,841
Media Nusantara Citra Tbk PT.....	61,063,293	4,350,317
Medikaloka Hermina Tbk PT.....	34,301,800	3,322,074
* Mega Manunggal Property Tbk PT.....	4,549,500	156,490
* Merdeka Copper Gold Tbk PT.....	24,707,362	6,780,894
* Metro Healthcare Indonesia Tbk PT.....	43,855,400	1,478,594
Metrodata Electronics Tbk PT.....	28,581,600	1,146,920
Metropolitan Kentjana Tbk PT.....	11,400	17,447
* Mitra Adiperkasa Tbk PT.....	89,194,000	5,357,416
Mitra Keluarga Karyasehat Tbk PT.....	15,827,300	2,658,139
* MNC Kapital Indonesia Tbk PT.....	46,668,700	400,404
* MNC Land Tbk PT.....	102,637,700	643,796

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
	4,353,900	\$ 1,694,998
* MNC Studios International Tbk PT.....	107,138,400	780,616
* MNC Vision Networks Tbk PT.....	3,954,000	164,108
* Mulia Industrindo Tbk PT.....	72,547,300	840,261
* Multipolar Tbk PT.....	130,200	80,764
* NFC Indonesia Tbk PT.....	19,741,289	1,710,482
Nippon Indosari Corpindo Tbk PT.....	7,090,900	3,052,721
Pabrik Kertas Tjiwi Kimia Tbk PT.....	12,766,300	925,261
* Pacific Strategic Financial Tbk PT.....	111,346,400	3,425,405
Pakuwon Jati Tbk PT.....	150,720,000	3,985,180
Panin Financial Tbk PT.....	7,925,300	446,300
* Paninvest Tbk PT.....	15,253,600	51,420
* Pelayaran Tamarin Samudra Tbk PT.....	44,017,800	4,997,533
Perusahaan Gas Negara Tbk PT.....	28,074,700	2,386,650
Perusahaan Perkebunan London Sumatra Indonesia Tbk PT.....	2,459,400	66,982
* Pollux Properti Indonesia Tbk PT.....	8,941,700	5,652
*†† Pool Advista Indonesia Tbk PT.....	26,055,290	1,602,144
* PP Persero Tbk PT.....	180,500	79,082
Prodia Widyahusada Tbk PT.....	50,299,100	552,803
Puradelta Lestari Tbk PT.....	17,794,300	696,360
Ramayana Lestari Sentosa Tbk PT.....	1,519,900	63,577
Resource Alam Indonesia Tbk PT.....	151,291,900	95,625
*†† Rimo International Lestari Tbk PT.....	30,677,000	972,834
Salim Ivomas Pratama Tbk PT.....	5,071,559	746,305
Sampoerna Agro Tbk PT.....	10,487,200	1,827,346
Samudera Indonesia Tbk PT.....	3,268,300	94,393
* Sarana Meditama Metropolitan Tbk PT.....	46,861,800	3,713,305
Sarana Menara Nusantara Tbk PT.....	14,125,600	441,967
Sariguna Primatirta Tbk PT.....	31,536,700	3,201,083
Sawit Sumbermas Sarana Tbk PT.....	2,876,400	0
*†† Sekawan Intipratama Tbk PT.....	16,582,900	1,454,752
Selamat Sempurna Tbk PT.....	11,332,500	365,463
* Semen Baturaja Persero Tbk PT.....	12,870,800	5,671,451
Semen Indonesia Persero Tbk PT.....	21,897,100	1,484,641
Siloam International Hospitals Tbk PT.....	278,500	224,096
* Sinar Mas Multiartha Tbk PT.....	136,028,400	899,061
* Smartfren Telecom Tbk PT.....	96,691,300	178,454
*†† Sri Rejeki Isman Tbk PT.....	16,408,800	314,420
Steel Pipe Industry of Indonesia PT.....	58,447,900	36,942
*†† Sugih Energy Tbk PT.....	18,872,600	2,389,203
Sumber Alfaria Trijaya Tbk PT.....	76,726,247	3,135,340
Summarecon Agung Tbk PT.....	149,714,200	2,223,063
Surya Citra Media Tbk PT.....	34,493,300	2,407,858
* Surya Esa Perkasa Tbk PT.....	32,063,800	813,540
Surya Semesta Internusa Tbk PT.....	3,098,000	0
*†† Suryainti Permata Tbk PT.....	55,290,600	15,792,103
Telkom Indonesia Persero Tbk PT.....	548,463	15,631,196
# Telkom Indonesia Persero Tbk PT, ADR.....	1,508,400	251,867
Temas Tbk PT.....	2,289,400	212,992
Tempo Scan Pacific Tbk PT.....	27,816,667	2,742,428
Timah Tbk PT.....	17,703,800	59,679
*†† Tiphone Mobile Indonesia Tbk PT.....	37,694,700	7,815,055
Tower Bersama Infrastructure Tbk PT.....	173,119,000	109,421
*†† Trada Alam Minera Tbk PT.....	2,030,300	1,444,104
* Trias Sentosa Tbk PT.....	3,690,500	186,541
Triputra Agro Persada PT.....	12,170,400	586,569
Tunas Baru Lampung Tbk PT.....	24,124,500	1,252,934
Tunas Ridean Tbk PT.....	8,038,500	845,445
Ultrajaya Milk Industry & Trading Co. Tbk PT.....	11,916,400	1,169,130

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
Unilever Indonesia Tbk PT.....	20,003,200	\$ 6,090,948
United Tractors Tbk PT.....	11,208,146	24,494,412
* Vale Indonesia Tbk PT.....	10,981,750	4,533,023
*†† Waskita Beton Precast Tbk PT.....	48,306,300	232,046
* Waskita Karya Persero Tbk PT.....	51,693,257	1,798,441
Wijaya Karya Beton Tbk PT.....	26,786,300	368,630
* Wijaya Karya Persero Tbk PT.....	23,930,022	1,511,126
XL Axiata Tbk PT.....	37,174,000	5,950,482
TOTAL INDONESIA.....		<u>517,243,351</u>
MALAYSIA — (1.6%)		
# 7-Eleven Malaysia Holdings Bhd, Class B.....	2,198,485	764,814
Able Global Bhd.....	359,700	103,518
# Aeon Co. M Bhd.....	3,658,100	1,176,623
AEON Credit Service M Bhd.....	868,340	2,803,888
AFFIN Bank Bhd.....	3,692,165	1,769,529
Ajinomoto Malaysia Bhd.....	32,600	87,625
# Alliance Bank Malaysia Bhd.....	7,867,000	6,157,051
Allianz Malaysia Bhd.....	109,400	314,727
AME Elite Consortium Bhd.....	166,900	62,300
AMMB Holdings Bhd.....	7,691,250	6,748,393
* Ancom Nylex Bhd.....	2,110,600	470,216
# Ann Joo Resources Bhd.....	1,231,200	313,243
# Astro Malaysia Holdings Bhd.....	2,871,500	577,783
Axiata Group Bhd.....	10,334,435	6,664,474
* Bahvest Resources Bhd.....	931,700	71,205
Batu Kawan Bhd.....	398,650	2,079,591
* Berjaya Assets Bhd.....	1,232,400	78,913
#* Berjaya Corp. Bhd.....	25,790,413	1,420,429
Berjaya Food Bhd.....	480,400	425,643
* Berjaya Land Bhd.....	2,070,900	97,817
#* Bermaz Auto Bhd.....	3,629,800	1,444,712
# Beshom Holdings Bhd.....	1,680,022	563,148
# BIMB Holdings Bhd.....	3,660,259	2,213,578
#* Boustead Holdings Bhd.....	5,698,331	994,689
# Boustead Plantations Bhd.....	5,622,400	1,031,087
# British American Tobacco Malaysia Bhd.....	819,100	2,011,062
* Bumi Armada Bhd.....	28,840,250	2,474,488
Bursa Malaysia Bhd.....	2,744,300	4,027,712
Cahaya Mata Sarawak Bhd.....	4,265,200	897,594
# Carlsberg Brewery Malaysia Bhd, Class B.....	676,100	3,423,139
*†† Carotech Bhd.....	44,425	0
CB Industrial Product Holding Bhd.....	2,888,820	827,039
CIMB Group Holdings Bhd.....	11,354,876	13,302,970
* Coastal Contracts Bhd.....	1,003,000	384,104
# Comfort Glove Bhd.....	533,700	61,814
# CSC Steel Holdings Bhd.....	1,264,100	338,367
#* Cypark Resources Bhd.....	302,750	27,282
# D&O Green Technologies Bhd.....	3,307,400	3,047,500
# Dayang Enterprise Holdings Bhd.....	3,334,263	748,504
# Dialog Group Bhd.....	6,830,984	3,396,131
DiGi.Com Bhd.....	8,522,720	6,959,947
# DRB-Hicom Bhd.....	9,017,900	2,553,866
Dufu Technology Corp. Bhd.....	1,513,700	1,061,465
# Duopharma Biotech Bhd.....	900,531	307,785
Dutch Lady Milk Industries Bhd.....	83,400	618,352
# Eco World Development Group Bhd.....	5,187,400	741,250
#* Eco World International Bhd.....	504,300	38,025
* Ecofirst Consolidated Bhd.....	1,254,300	107,192

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
#*	Ekovest BHD.....	10,739,850
	Evergreen Fibreboard Bhd.....	1,632,500
#	FGV Holdings Bhd.....	549,400
	Formosa Prosonic Industries Bhd.....	300,200
	Fraser & Neave Holdings Bhd.....	293,900
	Frontken Corp. Bhd.....	5,212,600
	Gadang Holdings Bhd.....	2,291,200
	Gamuda Bhd.....	6,113,026
#	Gas Malaysia Bhd.....	654,900
	Genting Bhd.....	4,792,600
	Genting Malaysia Bhd.....	5,742,800
	Genting Plantations Bhd.....	863,200
#	George Kent Malaysia Bhd.....	2,239,687
#	Globetronics Technology Bhd.....	3,453,745
#*	Greatech Technology Bhd.....	51,800
#	Guan Chong Bhd.....	1,009,000
	HAP Seng Consolidated Bhd.....	5,340,540
#	Hap Seng Plantations Holdings Bhd.....	1,417,300
	Hartalega Holdings Bhd.....	4,923,500
	Heineken Malaysia Bhd.....	664,300
#*	Hengyuan Refining Co. Bhd.....	923,200
#	HeveaBoard Bhd.....	2,169,800
#	Hextar Global Bhd.....	313,400
#	Hiap Teck Venture Bhd.....	12,885,000
#	Hibiscus Petroleum Bhd.....	15,261,000
	Hong Leong Bank Bhd.....	611,365
#	Hong Leong Capital Bhd.....	193,600
	Hong Leong Financial Group Bhd.....	1,217,498
	Hong Leong Industries Bhd.....	506,400
#*	Hong Seng Consolidated Bhd.....	643,200
*	HSS Engineers Bhd.....	510,200
	Hup Seng Industries Bhd.....	1,551,400
	IGB Bhd.....	490,492
	IHH Healthcare Bhd.....	1,611,100
	IJM Corp. Bhd.....	15,688,026
	Inari Amertron Bhd.....	7,981,632
#	Insas Bhd.....	4,413,602
	IOI Corp. Bhd.....	3,788,477
	IOI Properties Group Bhd.....	5,680,319
#*	Iskandar Waterfront City Bhd.....	3,034,000
#*	JAKS Resources Bhd.....	11,627,360
#*	Jaya Tiasa Holdings Bhd.....	5,815,439
#*	JHM Consolidation Bhd.....	1,347,000
	Keck Seng Malaysia Bhd.....	350,500
#	Kelington Group Bhd.....	1,457,800
	Kenanga Investment Bank Bhd.....	1,777,300
	Kerjaya Prospek Group Bhd.....	1,627,887
#	Kim Loong Resources Bhd.....	1,212,260
#*	KNM Group Bhd.....	15,379,881
#	Kobay Technology BHD.....	604,100
	Kossan Rubber Industries.....	5,663,200
	KPJ Healthcare Bhd.....	9,353,500
#	Kretam Holdings Bhd.....	4,777,400
*	Kronologi Asia Bhd.....	71,900
*	KSL Holdings Bhd.....	542,100
	Kuala Lumpur Kepong Bhd.....	767,230
	Kumpulan Fima BHD.....	709,900
#	Lagenda Properties Bhd.....	1,004,300
	Land & General Bhd.....	13,569,120
		\$ 942,858
		172,802
		185,136
		200,243
		1,433,947
		3,401,975
		183,066
		5,157,209
		481,520
		5,101,637
		3,775,726
		1,253,835
		269,779
		965,926
		45,763
		549,301
		9,071,734
		748,896
		3,032,198
		3,391,193
		922,896
		219,718
		120,601
		843,314
		3,094,631
		2,884,722
		268,744
		5,335,134
		1,035,956
		88,383
		49,316
		259,700
		248,569
		2,316,559
		6,246,305
		5,157,011
		789,696
		3,430,853
		1,270,703
		205,171
		733,199
		863,912
		380,768
		275,737
		405,376
		357,897
		424,766
		455,129
		398,757
		389,466
		1,591,404
		1,829,843
		579,553
		8,185
		99,383
		3,778,935
		389,397
		271,111
		320,991

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
# LBS Bina Group Bhd.	5,781,393	\$ 559,214
# Leong Hup International Bhd.	984,400	115,298
# Lii Hen Industries Bhd.	2,139,900	430,867
# Lingkaran Trans Kota Holdings Bhd.	940,500	1,020,230
* Lion Industries Corp. Bhd.	353,600	31,052
#Ω Lotte Chemical Titan Holding Bhd.	1,536,375	659,534
# LPI Capital Bhd.	531,840	1,619,230
# Magni-Tech Industries Bhd.	1,388,700	593,401
# Magnum Bhd.	4,062,462	1,516,700
# Mah Sing Group Bhd.	8,504,451	1,138,068
# Malakoff Corp. Bhd.	8,503,100	1,271,617
# Malayan Banking Bhd.	8,751,944	17,431,379
# Malayan Flour Mills Bhd.	4,682,000	637,480
* Malaysia Airports Holdings Bhd.	4,517,345	6,346,588
# Malaysia Building Society Bhd.	14,344,467	1,872,655
# Malaysia Smelting Corp. Bhd.	829,600	407,179
# Malaysian Pacific Industries Bhd.	556,425	4,065,405
# Malaysian Resources Corp. Bhd.	13,842,657	1,075,115
# Matrix Concepts Holdings Bhd.	4,296,637	2,192,926
# Maxis Bhd.	6,079,615	5,018,038
# MBM Resources BHD.	905,810	651,486
# Media Prima Bhd.	1,753,200	177,465
# Mega First Corp. Bhd.	3,714,800	2,881,742
# MISC Bhd.	2,462,660	3,993,763
# MKH Bhd.	2,772,375	773,086
# MNRB Holdings Bhd.	3,224,954	724,251
* MPH Capital Bhd.	529,800	174,795
* Muda Holdings Bhd.	967,800	421,985
* Muhibbah Engineering M Bhd.	2,541,150	260,169
* Mulpha International Bhd.	406,440	198,331
# My EG Services Bhd.	11,520,640	2,010,965
# Nestle Malaysia Bhd.	131,500	3,981,908
# Nylex Malaysia Bhd.	20,250	1,141
# OCK Group Bhd.	2,278,500	189,758
# Oriental Holdings BHD.	950,740	1,419,781
# OSK Holdings Bhd.	8,061,267	1,639,921
#* PA Resources Bhd.	1,561,800	93,163
# Padini Holdings Bhd.	2,564,000	1,868,436
# Panasonic Manufacturing Malaysia Bhd.	50,500	299,437
# Pantech Group Holdings Bhd.	2,830,131	419,640
# Paramount Corp. Bhd.	1,893,175	285,173
# Perak Transit Bhd.	2,790,200	530,284
# Petron Malaysia Refining & Marketing Bhd.	682,900	791,870
# Petronas Chemicals Group Bhd.	5,421,700	10,830,635
# Petronas Dagangan Bhd.	901,000	4,538,775
# Petronas Gas Bhd.	1,539,108	5,931,761
# PIE Industrial Bhd.	276,100	211,836
# PMB Technology Bhd.	259,200	171,997
#* Pos Malaysia Bhd.	465,800	63,248
# PPB Group Bhd.	1,891,540	6,920,702
# Press Metal Aluminium Holdings Bhd.	6,686,660	7,317,721
# Public Bank Bhd.	23,460,355	24,476,306
# QL Resources Bhd.	3,796,730	4,520,463
* Ranhill Utilities Bhd.	839,277	74,525
* RCE Capital Bhd.	176,800	65,953
#* Revenue Group Bhd.	321,900	76,940
# RHB Bank Bhd.	6,094,755	8,060,521
# Sam Engineering & Equipment M Bhd.	603,600	517,891
#* Sapura Energy Bhd.	40,752,188	368,807

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
# Sarawak Oil Palms Bhd.	2,354,236	\$ 1,460,092
SCGM Bhd.	45,200	23,477
Scientex Bhd.	4,837,784	3,730,653
SEG International BHD.	533,828	76,792
*†† Serba Dinamik Holdings Bhd.	7,313,910	173,935
* Shangri-La Hotels Malaysia Bhd.	440,600	332,753
Sime Darby Bhd.	10,357,087	5,456,873
Sime Darby Plantation Bhd.	3,925,561	3,846,746
# Sime Darby Property Bhd.	12,171,387	1,286,825
# SKP Resources Bhd.	5,269,025	1,923,748
SP Setia Bhd Group.	7,359,059	1,250,253
Sports Toto Bhd.	5,362,212	2,241,903
* Subur Tiasa Holdings Bhd.	281,600	60,311
†† Sumatec Resources Bhd.	786,700	159
Sunway Bhd.	7,036,490	2,642,443
# Sunway Construction Group Bhd.	1,820,519	618,804
# Supermax Corp. Bhd.	4,399,200	806,159
Suria Capital Holdings Bhd.	261,280	64,611
# Syarikat Takaful Malaysia Keluarga Bhd.	2,719,975	2,072,670
# Ta Ann Holdings Bhd.	2,094,123	1,806,673
# Taliworks Corp. Bhd.	2,261,466	477,714
Tan Chong Motor Holdings Bhd.	864,500	223,310
# TASC0 Bhd.	858,600	190,383
Telekom Malaysia Bhd.	2,854,602	3,648,474
# Tenaga Nasional Bhd.	3,862,281	7,169,193
Thong Guan Industries Bhd.	1,110,600	609,558
TIME dotCom Bhd.	5,019,080	5,182,680
Top Glove Corp. Bhd.	18,410,260	3,996,013
#* Tropicana Corp. Bhd.	5,286,932	1,152,596
TSH Resources Bhd.	5,530,050	1,305,975
* Tune Protect Group Bhd.	1,625,100	131,254
# Uchi Technologies Bhd.	1,820,940	1,245,077
# UEM Edgenta Bhd.	1,879,800	549,486
#* UEM Sunrise Bhd.	6,171,145	430,975
# UMW Holdings Bhd.	1,908,406	1,249,799
Unisem M Bhd.	1,060,700	719,104
United Malacca Bhd.	226,150	269,643
United Plantations Bhd.	415,400	1,335,505
# UOA Development Bhd.	6,377,834	2,394,322
UWC BHD.	1,702,800	1,533,521
#* Velesto Energy Bhd.	17,587,292	337,575
ViTrox Corp. Bhd.	1,274,400	2,208,619
# VS Industry Bhd.	4,523,300	1,028,738
# WCT Holdings Bhd.	5,075,940	497,261
# Wellcall Holdings Bhd.	3,033,450	825,818
Westports Holdings Bhd.	3,449,800	2,715,400
* Widad Group Bhd.	599,700	47,183
# Yinson Holdings Bhd.	8,206,380	3,877,911
* YNH Property Bhd.	4,424,693	3,357,614
YTL Corp. Bhd.	21,754,294	2,789,071
# YTL Power International Bhd.	6,249,387	1,026,278
TOTAL MALAYSIA.		<u>402,837,656</u>
MEXICO — (2.3%)		
#* ALEATICA SAB de CV.	54,542	44,119
Alfa SAB de CV, Class A.	27,388,079	18,822,545
# Alpek SAB de CV.	4,131,528	5,474,115
* Alsea SAB de CV.	3,599,991	7,023,210
America Movil SAB de CV.	11,717,972	11,134,243

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
MEXICO — (Continued)			
#	America Movil SAB de CV, Sponsored ADR, Class L.....	3,763,327	\$71,239,780
	Arca Continental SAB de CV.....	1,188,713	8,217,867
#*	Axtel SAB de CV.....	8,395,745	593,062
#Ω	Banco del Bajío SA.....	1,770,498	4,154,076
	Becle SAB de CV.....	721,351	1,635,164
	Bolsa Mexicana de Valores SAB de CV.....	3,242,729	6,082,851
*	Cemex SAB de CV.....	1,380,264	554,530
#*	Cemex SAB de CV, Sponsored ADR.....	3,538,117	14,187,850
	Coca-Cola Femsa SAB de CV, Sponsored ADR.....	90,624	5,458,284
	Coca-Cola Femsa SAB de CV.....	328,303	1,982,815
	Consortio ARA SAB de CV.....	8,643,162	1,394,913
*	Controladora Vuela Cia de Aviación SAB de CV, ADR.....	270,308	2,621,988
#*	Controladora Vuela Cia de Aviación SAB de CV, Class A.....	1,003,438	979,540
	Corp Actinver SAB de CV.....	61,598	37,469
*	Corp Interamericana de Entretenimiento SAB de CV, Class B.....	222,600	103,736
#	Corp. Inmobiliaria Vesta SAB de CV.....	3,923,210	7,686,493
	Corp. Moctezuma SAB de CV.....	398,200	1,240,377
	Cydsa SAB de CV.....	6,129	4,113
	Dine SAB de CV.....	7,300	7,565
	El Puerto de Liverpool SAB de CV, Class C1.....	609,496	2,737,806
#*††	Empresas ICA SAB de CV.....	4,691,828	22,095
*	Financiera Independencia SAB de CV SOFOM ENR.....	122,895	48,228
#	Fomento Economico Mexicano SAB de CV.....	339,660	2,108,056
	Fomento Economico Mexicano SAB de CV, Sponsored ADR.....	99,012	6,136,764
	GCC SAB de CV.....	1,021,726	6,346,725
#	Genomma Lab Internacional SAB de CV, Class B.....	6,755,443	6,306,251
	Gentera SAB de CV.....	7,718,020	6,231,812
#	Gruma SAB de CV, Class B.....	1,264,049	15,710,159
#	Grupo Aeroportuario del Centro Norte SAB de CV.....	1,412,795	8,602,695
#	Grupo Aeroportuario del Pacifico SAB de CV, ADR.....	41,840	5,650,074
	Grupo Aeroportuario del Pacifico SAB de CV, Class B.....	1,160,106	15,703,870
	Grupo Aeroportuario del Sureste SAB de CV, Class B.....	383,246	7,205,074
#	Grupo Bimbo SAB de CV, Class A.....	5,280,497	18,689,159
#	Grupo Carso SAB de CV.....	2,200,935	8,583,274
	Grupo Comercial Chedraui SA de CV.....	2,839,315	8,627,072
#	Grupo Elektra SAB de CV.....	249,470	14,648,064
	Grupo Financiero Banorte SAB de CV, Class O.....	5,542,287	31,586,316
#*	Grupo Financiero Inbursa SAB de CV, Class O.....	7,083,949	13,090,302
*	Grupo Gigante SAB de CV.....	41,000	55,490
	Grupo Herdez SAB de CV.....	1,846,403	2,748,025
*	Grupo Hotelero Santa Fe SAB de CV.....	306,056	57,802
	Grupo Industrial Saltillo SAB de CV.....	285,468	424,165
	Grupo KUO SAB de CV, Class B.....	271,325	565,662
#	Grupo Mexico SAB de CV, Class B.....	10,770,472	42,684,576
#*	Grupo Pochteca SAB de CV.....	386,111	167,434
#	Grupo Rotoplas SAB de CV.....	435,275	656,793
*	Grupo Sanborns SAB de CV.....	611,992	744,519
*	Grupo Simec SAB de CV, Sponsored ADR.....	5,555	169,011
#*	Grupo Simec SAB de CV, Class B.....	1,299,357	13,257,769
#	Grupo Televisa SAB, Sponsored ADR.....	2,138,209	16,720,794
#	Grupo Televisa SAB.....	3,642,271	5,713,857
#*Ω	Grupo Traxion SAB de CV.....	197,295	246,794
*	Hoteles City Express SAB de CV.....	2,213,204	423,413
	Industrias Bachoco SAB de CV, Sponsored ADR.....	34,937	1,578,454
	Industrias Bachoco SAB de CV, Class B.....	1,487,230	5,590,564
*	Industrias CH SAB de CV, Class B.....	1,955,380	21,390,191
#	Industrias Penoles SAB de CV.....	894,534	9,032,005
#	Kimberly-Clark de Mexico SAB de CV, Class A.....	4,782,905	7,062,149
#	La Comer SAB de CV.....	5,337,379	9,477,968

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MEXICO — (Continued)		
# Megacable Holdings SAB de CV.....	3,515,436	\$ 8,108,499
#* Minera Frisco SAB de CV, Class A1.....	5,848,090	843,412
#*Ω NEMAK SAB de CV.....	14,427,829	3,644,910
Operadora de Sites Mexicanos SA de CV, Class A.....	5,949,086	6,945,537
# Orbia Advance Corp. SAB de CV.....	7,172,199	15,881,537
#* Organizacion Cultiba SAB de CV.....	194,351	91,620
Organizacion Soriana SAB de CV, Class B.....	3,347,298	3,710,919
Promotora y Operadora de Infraestructura SAB de CV.....	1,221,024	8,834,762
Promotora y Operadora de Infraestructura SAB de CV, Class L.....	23,958	101,071
# Qualitas Controladora SAB de CV.....	1,315,495	5,540,624
# Regional SAB de CV.....	2,066,445	11,314,738
#* Unifin Financiera SAB de CV.....	1,336,749	1,048,521
* Vista Energy SAB de CV, ADR.....	41,438	363,826
* Vitro SAB de CV, Class A.....	423,513	457,055
# Wal-Mart de Mexico SAB de CV.....	5,951,724	21,637,059
TOTAL MEXICO.....		<u>576,006,026</u>
PERU — (0.1%)		
* Aenza SAA, Sponsored ADR.....	186,787	201,730
Cementos Pacasmayo SAA, ADR.....	39,716	200,168
# Cia de Minas Buenaventura SAA, ADR.....	157,251	855,445
Credicorp Ltd.....	148,988	19,279,047
†† Fossal SAA, ADR.....	291	446
Intercorp Financial Services, Inc.....	2,452	58,995
TOTAL PERU.....		<u>20,595,831</u>
PHILIPPINES — (0.8%)		
8990 Holdings, Inc.....	780,700	131,718
A Soriano Corp.....	818,000	127,845
Aboitiz Equity Ventures, Inc.....	5,509,950	5,701,804
Aboitiz Power Corp.....	4,429,400	2,625,160
AC Energy Corp.....	8,128,450	1,236,067
†† ACR Mining Corp.....	11,905	725
* AgriNuture, Inc.....	197,900	20,326
AllHome Corp.....	749,000	65,702
Alliance Global Group, Inc.....	26,846,594	4,819,166
Alsons Consolidated Resources, Inc.....	3,329,000	56,782
* Apex Mining Co., Inc.....	13,799,000	370,763
* Apollo Global Capital, Inc.....	68,540,000	43,532
* Atlas Consolidated Mining & Development Corp.....	4,306,100	354,911
Ayala Corp.....	442,150	4,979,658
Ayala Land, Inc.....	9,990,220	4,584,865
* AyalaLand Logistics Holdings Corp.....	3,878,200	218,437
Bank of the Philippine Islands.....	3,602,066	6,079,916
BDO Unibank, Inc.....	5,750,643	12,482,941
* Belle Corp.....	28,836,700	627,738
* Bloomberry Resorts Corp.....	27,887,400	3,063,159
* Cebu Air, Inc.....	2,109,540	1,643,383
* Cebu Holdings, Inc.....	2,065,000	179,700
*Ω CEMEX Holdings Philippines, Inc.....	23,615,267	304,705
Century Pacific Food, Inc.....	6,067,150	2,585,941
Century Properties Group, Inc.....	1,153,062	8,059
China Banking Corp.....	2,042,190	1,002,146
COL Financial Group, Inc.....	1,337,000	83,668
* Converge Information & Communications Technology Solutions, Inc.....	1,774,000	612,924
Cosco Capital, Inc.....	15,599,700	1,216,647
D&L Industries, Inc.....	17,599,300	2,277,534
* DITO CME Holdings Corp.....	454,900	31,444

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
PHILIPPINES — (Continued)		
DMCI Holdings, Inc.....	29,001,000	\$ 5,001,230
DoubleDragon Corp.....	4,051,390	566,755
Eagle Cement Corp.....	436,200	102,942
East West Banking Corp.....	6,059,450	747,331
* EEI Corp.....	1,558,700	96,148
Emperador, Inc.....	4,235,300	1,450,098
Filinvest Development Corp.....	267,400	34,207
Filinvest Land, Inc.....	122,699,687	1,959,458
First Gen Corp.....	790,300	247,088
First Philippine Holdings Corp.....	2,595,920	3,037,428
Global Ferronickel Holdings, Inc.....	15,615,756	645,993
* Global-Estate Resorts, Inc.....	488,000	7,522
Globe Telecom, Inc.....	88,745	3,320,467
GT Capital Holdings, Inc.....	405,682	3,339,415
Holcim Philippines, Inc.....	155,100	12,675
* Integrated Micro-Electronics, Inc.....	5,987,440	749,703
International Container Terminal Services, Inc.....	2,943,042	10,368,240
JG Summit Holdings, Inc.....	7,305,666	6,824,336
Jollibee Foods Corp.....	1,314,277	4,798,781
LT Group, Inc.....	12,909,600	2,062,215
* MacroAsia Corp.....	1,574,396	122,868
Manila Electric Co.....	583,580	3,602,001
Manila Water Co., Inc.....	10,346,400	2,876,346
* Max's Group, Inc.....	1,368,500	115,254
* Megawide Construction Corp.....	5,375,270	428,921
Megaworld Corp.....	75,652,300	3,104,903
Metro Pacific Investments Corp.....	53,280,500	3,567,669
Metropolitan Bank & Trust Co.....	5,098,699	4,497,415
Nickel Asia Corp.....	22,321,440	2,218,286
* Petron Corp.....	22,421,000	1,167,431
* Philcomsat Holdings Corp.....	410,332	2,372
Philex Mining Corp.....	5,301,350	312,831
* Philippine National Bank.....	2,678,366	870,003
Philippine Stock Exchange, Inc.....	84,552	258,973
*† Philtown Properties, Inc.....	16,675	0
* Phoenix Petroleum Philippines, Inc.....	2,579,970	456,252
* Pilipinas Shell Petroleum Corp.....	1,891,340	611,542
PLDT, Inc., Sponsored ADR.....	143,059	4,381,897
PLDT, Inc.....	305,790	9,227,344
Premium Leisure Corp.....	26,286,000	195,740
Puregold Price Club, Inc.....	7,203,680	3,947,434
* PXP Energy Corp.....	2,088,200	218,099
RFM Corp.....	6,096,300	431,566
Rizal Commercial Banking Corp.....	2,919,464	1,053,247
Robinsons Land Corp.....	21,684,318	6,693,769
Robinsons Retail Holdings, Inc.....	2,347,330	2,361,267
San Miguel Corp.....	3,701,730	7,085,406
San Miguel Food & Beverage, Inc.....	650,790	519,070
Security Bank Corp.....	2,191,858	3,603,128
Semirara Mining & Power Corp.....	7,088,700	5,341,464
Shakey's Pizza Asia Ventures, Inc.....	366,600	47,522
SM Investments Corp.....	260,440	3,667,326
SM Prime Holdings, Inc.....	12,255,690	8,144,819
* Top Frontier Investment Holdings, Inc.....	155,417	323,190
Union Bank of the Philippines.....	2,624,787	3,845,570
Universal Robina Corp.....	2,624,170	5,284,531
Vista Land & Lifescapes, Inc.....	56,990,800	2,039,345
Vistamalls, Inc.....	912,800	55,089

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
PHILIPPINES — (Continued)		
Wilcon Depot, Inc.....	3,912,100	\$ 1,963,846
TOTAL PHILIPPINES.....		<u>197,553,134</u>
POLAND — (0.7%)		
* 11 bit studios SA.....	6,789	705,379
AB SA.....	2,538	20,378
* Agora SA.....	224,320	261,495
* Alior Bank SA.....	687,719	3,723,586
#*Ω Allegro.eu SA.....	187,054	1,017,370
# Alumetal SA.....	19,143	284,957
Amica SA.....	28,248	430,735
#* AmRest Holdings SE.....	241,865	977,803
Apator SA.....	59,963	198,961
# ASBISc Enterprises PLC.....	155,570	508,311
Asseco Poland SA.....	58,695	914,577
# Asseco South Eastern Europe SA.....	15,414	144,580
# Auto Partner SA.....	78,753	206,564
Bank Handlowy w Warszawie SA.....	150,470	1,910,106
#* Bank Millennium SA.....	3,420,050	2,731,744
* Bank Ochrony Srodowiska SA.....	97,349	161,178
Bank Polska Kasa Opieki SA.....	363,230	5,752,874
* Benefit Systems SA.....	928	117,742
#* Bioton SA.....	193,900	169,050
Boryszew SA.....	1,598,176	1,710,774
# Budimex SA.....	88,690	4,844,553
#* CCC SA.....	176,062	1,659,543
# CD Projekt SA.....	175,575	3,452,710
Celon Pharma SA.....	23,104	86,984
#* CI Games SA.....	969,067	366,554
# Ciech SA.....	269,694	2,308,496
# Cognor Holding SA.....	430,844	399,121
# ComArch SA.....	14,275	558,061
Creepy Jar SA.....	582	77,330
Cyfrowy Polsat SA.....	923,627	3,981,071
Develia SA.....	1,249,758	650,949
*Ω Dino Polska SA.....	103,902	8,124,069
Dom Development SA.....	26,371	481,625
Echo Investment SA.....	10,980	7,325
* Enea SA.....	1,802,299	3,680,164
Eurocash SA.....	523,335	1,295,475
# Fabryki Mebli Forte SA.....	103,536	649,604
* Famur SA.....	813,975	560,697
# Firma Oponiarska Debica SA.....	16,334	221,469
#* Globe Trade Centre SA.....	254,305	354,424
* Grupa Azoty SA.....	310,114	2,887,006
# Grupa Kety SA.....	64,487	7,661,515
Grupa Lotos SA.....	525,294	9,197,318
ING Bank Slaski SA.....	86,700	3,249,365
Inter Cars SA.....	32,546	2,884,743
#* Jastrzebska Spolka Weglowa SA.....	285,620	3,113,353
Kernel Holding SA.....	494,413	2,773,718
KGHM Polska Miedz SA.....	381,447	9,562,009
KRUK SA.....	113,253	6,485,538
# Lentex SA.....	27,547	42,159
# LiveChat Software SA.....	47,968	1,027,815
# LPP SA.....	4,960	10,626,580
# Lubelski Wegiel Bogdanka SA.....	134,576	1,568,704
* mBank SA.....	49,124	2,349,842
#* Mercator Medical SA.....	9,426	132,204

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)		
	255,904	\$ 180,179
# Mirbud SA.....		
# Mo-BRUK SA.....	6,126	367,287
Neuca SA.....	4,069	676,446
NEWAG SA.....	511	1,977
Orange Polska SA.....	2,371,365	3,077,218
* PGE Polska Grupa Energetyczna SA.....	3,404,595	7,611,733
* PKP Cargo SA.....	127,942	364,077
# PlayWay SA.....	1,574	106,726
#* Polimex-Mostostal SA.....	270,175	181,448
Polski Koncern Naftowy Orlen SA.....	1,297,796	21,199,404
* Polskie Gornictwo Naftowe i Gazownictwo SA.....	3,054,257	4,563,976
* Powszechna Kasa Oszczednosci Bank Polski SA.....	881,719	4,990,081
Powszechny Zaklad Ubezpieczen SA.....	798,823	5,232,944
# Santander Bank Polska SA.....	50,103	2,544,132
* Selvita SA.....	656	10,438
# Stalexport Autostrady SA.....	887,670	544,819
* Tauron Polska Energia SA.....	7,424,604	5,240,384
TEN Square Games SA.....	780	15,879
Tim SA.....	49,445	280,157
# VRG SA.....	1,092,658	931,451
Warsaw Stock Exchange.....	115,538	881,268
* Wawel SA.....	149	15,161
# Wirtualna Polska Holding SA.....	20,052	427,796
Ω X-Trade Brokers Dom Maklerski SA.....	178,282	821,727
#* Zespol Elektrowni Patnow Adamow Konin SA.....	61,186	372,360
TOTAL POLAND.....		<u>179,909,325</u>
QATAR — (0.7%)		
Aamal Co.....	9,193,082	2,949,516
Al Khaleej Takaful Group QSC.....	1,166,648	1,051,426
Al Meera Consumer Goods Co. QSC.....	473,378	2,323,666
* Alijarah Holding Co. QPSC.....	2,568,406	627,262
Baladna.....	5,895,798	2,823,017
Barwa Real Estate Co.....	4,956,287	4,913,161
Commercial Bank PSQC.....	2,449,757	4,935,667
* Dlala Brokerage & Investments Holding Co. QSC.....	393,311	167,179
Doha Bank QPSC.....	4,331,696	2,983,784
Doha Insurance Co. QSC.....	467,597	281,477
* Gulf International Services QSC.....	10,791,680	5,939,610
Gulf Warehousing Co.....	799,619	963,859
Industries Qatar QSC.....	1,251,414	5,891,911
* Investment Holding Group.....	4,157,516	2,230,223
Mannai Corp. QSC.....	532,598	1,427,287
Masraf Al Rayan QSC.....	6,303,490	7,630,876
* Mazaya Real Estate Development QPSC.....	5,291,337	1,218,056
Medicare Group.....	714,672	1,349,772
Mesaieed Petrochemical Holding Co.....	3,769,363	2,834,302
Ooredoo QPSC.....	1,745,608	4,478,081
Qatar Aluminum Manufacturing Co.....	7,808,782	3,678,648
Qatar Electricity & Water Co. QSC.....	1,183,949	6,028,713
* Qatar First Bank.....	4,872,814	1,554,288
Qatar Fuel QSC.....	707,581	3,470,831
Qatar Gas Transport Co. Ltd.....	11,437,901	12,881,066
Qatar Industrial Manufacturing Co. QSC.....	430,376	438,538
Qatar Insurance Co. SAQ.....	2,527,898	1,634,653
Qatar International Islamic Bank QSC.....	1,814,130	5,917,464
Qatar Islamic Bank SAQ.....	2,533,313	17,922,222
Qatar Islamic Insurance Group.....	88,110	203,257
Qatar National Bank QPSC.....	7,042,827	39,009,837

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
QATAR — (Continued)		
Qatar National Cement Co. QSC.....	949,907	\$ 1,272,261
Qatar Navigation QSC.....	1,399,370	4,100,867
* Salam International Investment Ltd. QSC.....	8,621,173	2,049,258
United Development Co. QSC.....	14,279,791	5,972,291
Vodafone Qatar QSC.....	11,233,319	5,155,312
* Widam Food Co.....	465,701	361,183
Zad Holding Co.....	46,851	233,499
TOTAL QATAR.....		168,904,320
RUSSIA — (0.0%)		
*†† Etalon Group PLC,GDR.....	405,070	0
*†† Gazprom PJSC,Sponsored ADR.....	4,512,952	0
*†† Globaltrans Investment PLC,GDR.....	391,653	0
*†† Lukoil PJSC,Sponsored ADR.....	627,750	0
*†† Magnitogorsk Iron & Steel Works PJSC,GDR.....	604,821	0
*†† Mechel PJSC, Sponsored ADR.....	137,372	0
*†† MMC Norilsk Nickel PJSC,ADR.....	1,014,840	0
*†† Mobile TeleSystems PJSC, ADR.....	279,109	0
*†† Novatek PJSC,GDR.....	35,141	0
*†† Novolipetsk Steel PJSC,GDR.....	199,492	0
*†† PhosAgro PJSC.....	1,846	0
*†† PhosAgro PJSC,GDR.....	286,515	0
*†† Polyus PJSC, GDR.....	30,972	0
*†† QIWI PLC, Sponsored ADR.....	11,594	0
*†† Ros Agro PLC,GDR.....	136,289	0
*†† Rosneft Oil Co. PJSC, GDR.....	2,172,010	0
*†† Rostelecom PJSC,Sponsored ADR.....	405,087	0
*†† RusHydro PJSC,ADR.....	4,546,575	0
*†† Sberbank of Russia PJSC,Sponsored ADR.....	3,144,384	0
*†† Severstal PAO,GDR.....	286,030	0
*†† Tatneft PJSC,Sponsored ADR.....	412,671	0
*†† VK Co. Ltd.,GDR.....	123,722	0
*†† VTB Bank PJSC,GDR.....	7,638,337	0
*†† X5 Retail Group NV,GDR.....	220,443	0
SAUDI ARABIA — (3.7%)		
* Abdul Mohsen Al-Hokair Tourism and Development Co.....	249,469	707,243
Abdullah Al Othaim Markets Co.....	302,639	9,413,002
Abdullah Saad Mohammed Abo Moati Stationaries Co.....	65,197	516,337
Advanced Petrochemical Co.....	556,467	7,297,718
* Al Alamiya for Cooperative Insurance Co.....	162,374	827,377
Al Babtain Power & Telecommunication Co.....	218,036	1,368,173
* Al Etihad Cooperative Insurance Co.....	256,753	960,588
* Al Gassim Investment Holding Co.....	110,105	602,064
Al Hammadi Co. for Development & Investment.....	540,757	6,173,739
* Al Hassan Ghazi Ibrahim Shaker Co.....	206,770	1,013,417
* Al Jouf Agricultural Development Co.....	105,918	1,361,787
* Al Jouf Cement Co.....	727,056	2,030,872
* Al Kathiri Holding Co.....	42,922	535,704
* Al Khaleej Training & Education Co.....	379,771	1,575,786
Al Moammar Information Systems Co.....	138,706	3,457,796
Al Rajhi Bank.....	2,698,845	65,029,005
* Al Rajhi Co. for Co-operative Insurance.....	184,695	3,770,190
* Al Sagr Cooperative Insurance Co.....	158,166	412,259
Al Yamamah Steel Industries Co.....	295,385	2,855,623
* AlAbdullatif Industrial Investment Co.....	273,898	1,413,868
Alandalus Property Co.....	341,642	1,481,982
Alaseel Co.....	152,928	1,441,169
* Al-Baha Development & Investment Co.....	43,112	178,560

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
Aldrees Petroleum & Transport Services Co.....	244,387	\$ 4,714,674
Alinma Bank.....	2,644,681	26,981,757
* AlJazira Takaful Ta'awuni Co.....	287,825	1,241,966
* Allianz Saudi Fransi Cooperative Insurance Co.....	277,005	1,008,443
Almarai Co. JSC.....	785,684	10,959,302
Al-Omran Industrial & Trading Co.....	4,187	94,173
Alujain Corp.....	223,789	3,762,930
Arab National Bank.....	809,240	6,692,810
* Arab Sea Information Systems Co.....	23,774	461,973
Arabia Insurance Cooperative Co.....	13,688	48,682
Arabian Cement Co.....	527,533	5,381,976
Arabian Centres Co. Ltd.....	589,472	3,141,482
* Arabian Pipes Co.....	15,003	140,976
* Arabian Shield Cooperative Insurance Co.....	219,559	1,003,844
Arriyadh Development Co.....	905,917	5,579,407
Astra Industrial Group.....	388,159	4,553,935
Ataa Educational Co.....	105,125	1,613,868
Baazeem Trading Co.....	40,087	714,040
* Bank AlBilad.....	1,801,671	23,862,506
Bank Al-Jazira.....	3,182,697	22,425,417
Banque Saudi Fransi.....	602,587	8,260,239
* Basic Chemical Industries Ltd.....	205,894	2,161,618
* Batic Investments & Logistic Co.....	118,692	859,897
Bawan Co.....	357,694	3,359,737
Bupa Arabia for Cooperative Insurance Co.....	234,101	10,052,633
* Buruj Cooperative Insurance Co.....	174,058	892,597
* Chubb Arabia Cooperative Insurance Co.....	96,023	472,185
City Cement Co.....	727,919	4,491,678
* Co. for Cooperative Insurance.....	433,858	7,274,660
Dallah Healthcare Co.....	208,563	6,864,382
* Dar Al Arkan Real Estate Development Co.....	4,360,354	14,726,667
Dr Sulaiman Al Habib Medical Services Group Co.....	112,272	6,160,055
* Dur Hospitality Co.....	528,988	3,315,208
Eastern Province Cement Co.....	406,280	4,756,224
Electrical Industries Co.....	266,829	1,753,250
* Emaar Economic City.....	3,338,999	9,051,095
Etiihad Etisalat Co.....	2,665,100	26,909,830
* Fawaz Abdulaziz Al Hokair & Co.....	331,757	1,605,457
Fitaihi Holding Group.....	124,494	1,087,206
* Gulf General Cooperative Insurance Co.....	285,484	675,595
Gulf Insurance Group.....	325,523	2,140,874
* Gulf Union Cooperative Insurance Co.....	80,553	195,542
Hail Cement Co.....	507,622	1,814,851
Halwani Brothers Co.....	107,345	1,988,329
* Herfy Food Services Co.....	197,252	2,348,421
Jarir Marketing Co.....	208,252	9,073,918
* Jazan Energy & Development Co.....	191,279	825,528
L'Azurde Co. for Jewelry.....	394,723	1,589,848
Leejam Sports Co. JSC.....	152,397	4,580,038
Maharah Human Resources Co.....	217,828	3,753,404
* Malath Cooperative Insurance Co.....	169,874	695,748
* Mediterranean & Gulf Insurance & Reinsurance Co.....	431,273	1,306,551
* Methanol Chemicals Co.....	420,210	4,172,996
* Middle East Healthcare Co.....	476,761	4,444,178
Middle East Paper Co.....	250,177	4,212,139
* Middle East Specialized Cables Co.....	200,211	712,760
* Mobile Telecommunications Co. Saudi Arabia.....	5,515,085	17,333,674
Mouwasat Medical Services Co.....	155,154	10,215,965
Najran Cement Co.....	982,984	3,956,186

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
* Nama Chemicals Co.....	171,353	\$ 1,966,476
* National Agriculture Development Co.	379,535	3,074,763
National Co. for Glass Industries	155,706	1,494,414
National Co. for Learning & Education.....	71,378	1,099,944
National Gas & Industrialization Co.....	169,850	1,982,173
National Gypsum.....	124,098	884,838
* National Industrialization Co.....	2,349,088	10,420,947
National Medical Care Co.....	176,689	2,766,178
* National Metal Manufacturing & Casting Co.....	12,615	67,241
Northern Region Cement Co.....	876,538	2,752,268
Qassim Cement Co.....	251,540	5,270,815
* Rabigh Refining & Petrochemical Co.....	3,553,583	17,653,791
* Raydan Food Co.....	24,253	80,369
Riyad Bank.....	2,852,944	27,780,382
* SABB Takaful Co.....	39,055	169,225
SABIC Agri-Nutrients Co.....	592,181	21,132,485
Sahara International Petrochemical Co.....	2,195,998	28,027,498
* Salama Cooperative Insurance Co.....	46,844	155,100
* Saudi Airlines Catering Co.....	118,743	2,525,141
* Saudi Arabian Cooperative Insurance Co.....	146,606	628,788
* Saudi Arabian Mining Co.....	2,042,740	31,061,762
Ω Saudi Arabian Oil Co.....	1,133,789	12,117,276
Saudi Automotive Services Co.....	243,218	2,309,952
Saudi Basic Industries Corp.....	1,662,567	44,296,330
Saudi British Bank.....	1,673,012	18,834,285
* Saudi Cable Co.....	5,172	20,283
Saudi Cement Co.....	511,127	7,321,943
Saudi Ceramic Co.....	461,078	4,481,226
Saudi Chemical Co. Holding.....	401,634	3,180,728
* Saudi Co. For Hardware CJSC.....	159,220	1,498,003
Saudi Electricity Co.....	1,560,308	10,325,880
* Saudi Ground Services Co.....	420,955	3,157,252
Saudi Industrial Investment Group.....	1,618,579	12,083,245
Saudi Industrial Services Co.....	539,676	2,952,081
Saudi Investment Bank	863,376	4,839,680
* Saudi Kayan Petrochemical Co.....	5,248,125	21,331,826
* Saudi Marketing Co.....	209,028	1,188,722
Saudi National Bank	2,095,392	39,334,151
* Saudi Paper Manufacturing Co.....	64,524	784,993
Saudi Pharmaceutical Industries & Medical Appliances Corp.....	258,162	1,926,542
* Saudi Printing & Packaging Co.....	174,930	759,815
* Saudi Public Transport Co.....	546,891	2,397,674
* Saudi Real Estate Co.....	966,209	3,507,061
* Saudi Reinsurance Co.....	472,969	2,055,951
* Saudi Research & Media Group.....	243,429	12,590,904
* Saudi Steel Pipe Co.....	137,129	809,107
Saudi Telecom Co.....	1,646,686	44,277,073
Saudia Dairy & Foodstuff Co.....	86,298	3,589,040
Savola Group	1,218,241	10,837,010
* Seera Group Holding.....	1,500,726	6,636,384
* Sinad Holding Co.....	539,136	2,160,819
Southern Province Cement Co.....	348,696	5,451,781
* Tabuk Agriculture.....	22,469	116,473
Tabuk Cement Co.....	448,672	1,846,383
* Takween Advanced Industries Co.....	284,883	911,078
Umm Al-Qura Cement Co.....	347,409	2,108,512
United Electronics Co.....	200,273	6,352,320
United International Transportation Co.....	424,116	5,462,089
United Wire Factories Co.....	241,232	1,950,576

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
* Walaa Cooperative Insurance Co.....	379,227	\$ 1,401,730
* Yamama Cement Co.....	870,334	6,835,332
Yanbu Cement Co.....	498,017	4,917,920
Yanbu National Petrochemical Co.....	861,930	11,460,410
Zahrat Al Waha For Trading Co.....	90,346	935,980
* Zamil Industrial Investment Co.....	301,831	1,550,479
TOTAL SAUDI ARABIA.....		<u>922,800,480</u>
SOUTH AFRICA — (3.9%)		
Absa Group Ltd.....	3,760,018	38,530,747
Adcock Ingram Holdings Ltd.....	529,978	1,631,367
* Adcorp Holdings Ltd.....	391,159	132,557
Advtech Ltd.....	4,453,328	4,414,908
AECI Ltd.....	1,318,564	7,223,603
African Rainbow Minerals Ltd.....	1,056,152	14,886,003
Afrimat Ltd.....	158,018	490,268
Alexander Forbes Group Holdings Ltd.....	2,342,253	682,759
Altron Ltd., Class A.....	390,373	193,127
Alviva Holdings Ltd.....	1,098,634	1,512,858
# Anglo American Platinum Ltd.....	131,282	10,070,714
AngloGold Ashanti Ltd., Sponsored ADR.....	1,422,514	20,925,181
* ArcelorMittal South Africa Ltd.....	1,399,662	551,011
Aspen Pharmacare Holdings Ltd.....	1,532,437	13,430,625
Astral Foods Ltd.....	356,492	4,294,582
# AVI Ltd.....	2,077,525	8,668,162
# Barloworld Ltd.....	2,420,862	13,358,307
Bid Corp. Ltd.....	751,031	13,854,168
Bidvest Group Ltd.....	1,449,434	18,662,092
* Blue Label Telecoms Ltd.....	3,913,325	1,670,561
#* Brait PLC.....	4,298,176	1,086,717
Capitec Bank Holdings Ltd.....	92,707	11,141,133
# Cashbuild Ltd.....	174,800	2,653,592
Caxton & CTP Publishers & Printers Ltd.....	47,312	25,622
#* City Lodge Hotels Ltd.....	2,227,535	553,512
Clicks Group Ltd.....	946,646	15,986,079
Coronation Fund Managers Ltd.....	1,481,435	3,032,080
# Curro Holdings Ltd.....	618,170	399,484
DataTec Ltd.....	3,841,904	10,163,823
Dis-Chem Pharmacies Ltd.....	1,510,289	3,006,644
#* Discovery Ltd.....	1,479,393	11,432,061
* Distell Group Holdings Ltd.....	348,539	3,566,681
DRDGOLD Ltd.....	809,294	502,895
enX Group Ltd.....	132,524	49,154
# Exxaro Resources Ltd.....	1,088,906	13,235,896
Famous Brands Ltd.....	468,335	1,792,676
# FirstRand Ltd.....	9,424,531	37,281,304
Foschini Group Ltd.....	1,874,842	13,733,520
# Gold Fields Ltd., Sponsored ADR.....	3,438,865	31,637,558
Grand Parade Investments Ltd.....	370,203	51,435
Grindrod Ltd.....	3,433,540	1,827,317
Grindrod Shipping Holdings Ltd.....	95,457	1,715,532
Harmony Gold Mining Co. Ltd.....	1,255,079	4,009,254
# Harmony Gold Mining Co. Ltd., Sponsored ADR.....	4,125,488	13,490,346
Hudaco Industries Ltd.....	253,069	2,276,153
Impala Platinum Holdings Ltd.....	3,873,220	42,944,377
Investec Ltd.....	1,558,637	8,327,953
Italtile Ltd.....	787,115	665,173
# JSE Ltd.....	654,429	4,305,720
KAP Industrial Holdings Ltd.....	12,695,865	3,303,459

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
# Kumba Iron Ore Ltd.....	190,347	\$ 5,672,473
Lewis Group Ltd.....	1,045,987	3,260,360
Life Healthcare Group Holdings Ltd.....	10,362,164	12,276,802
#* Massmart Holdings Ltd.....	669,577	1,497,345
Merafe Resources Ltd.....	5,938,761	511,729
Metair Investments Ltd.....	1,705,329	2,773,062
MiX Telematics Ltd., Sponsored ADR.....	40,982	320,889
Momentum Metropolitan Holdings.....	8,970,992	7,922,301
Motus Holdings Ltd.....	1,006,970	6,798,106
Mpact Ltd.....	1,397,429	2,598,698
Mr Price Group Ltd.....	1,132,150	12,326,901
MTN Group Ltd.....	11,189,715	93,912,864
MultiChoice Group.....	1,614,044	11,567,544
* Murray & Roberts Holdings Ltd.....	2,786,412	1,768,277
* Nampak Ltd.....	4,701,825	697,182
# Naspers Ltd., Class N.....	149,977	21,189,711
Nedbank Group Ltd.....	2,109,658	27,576,919
# NEPI Rockcastle PLC.....	1,365,618	7,533,062
Netcare Ltd.....	7,635,435	6,998,236
Ninety One Ltd.....	1,436,370	3,507,629
#* Northam Platinum Holdings Ltd.....	1,634,544	17,344,033
Oceana Group Ltd.....	775,019	2,281,301
Old Mutual Ltd.....	10,442,778	7,122,880
Omnia Holdings Ltd.....	1,804,774	6,936,459
Ω Pepkor Holdings Ltd.....	5,592,919	6,804,408
# Pick n Pay Stores Ltd.....	2,762,763	9,170,087
* PPC Ltd.....	10,056,582	1,728,134
# PSG Konsult Ltd.....	707,659	506,271
#* Purple Group Ltd.....	19,409	2,511
Raubex Group Ltd.....	1,630,381	3,614,043
RCL Foods Ltd.....	218,443	141,043
Reunert Ltd.....	1,636,182	4,039,587
RFG Holdings Ltd.....	538,736	375,340
Royal Bafokeng Platinum Ltd.....	552,294	4,965,260
Sanlam Ltd.....	6,230,167	20,460,877
Santam Ltd.....	260,870	3,841,012
* Sappi Ltd.....	6,079,792	20,133,893
* Sasol Ltd.....	1,130,989	23,758,426
#* Sasol Ltd., Sponsored ADR.....	517,378	10,885,633
Shoprite Holdings Ltd.....	1,126,730	15,244,653
Sibanye Stillwater Ltd.....	9,218,585	22,645,808
# Sibanye Stillwater Ltd., ADR.....	1,242,582	12,351,268
SPAR Group Ltd.....	1,007,554	8,161,958
# Spur Corp. Ltd.....	581,516	762,554
Standard Bank Group Ltd.....	4,020,045	38,729,726
* Steinhoff International Holdings NV.....	8,464,022	1,311,009
* Sun International Ltd.....	1,681,027	2,812,683
Super Group Ltd.....	4,716,421	7,962,355
* Telkom SA SOC Ltd.....	3,466,173	9,081,527
# Tiger Brands Ltd.....	1,043,540	10,334,979
Transaction Capital Ltd.....	1,941,175	4,454,368
* Trenchor Ltd.....	752,676	243,360
Truworths International Ltd.....	2,750,639	8,490,130
* Tsogo Sun Gaming Ltd.....	2,724,507	1,775,255
* Tsogo Sun Hotels Ltd.....	439,717	96,578
Vodacom Group Ltd.....	1,067,303	8,867,800
# Wilson Bayly Holmes-Ovcon Ltd.....	530,781	2,886,079
# Woolworths Holdings Ltd.....	3,952,154	12,605,315
TOTAL SOUTH AFRICA.....		<u>963,019,443</u>

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (12.3%)		
* 3S Korea Co. Ltd.....	69,140	\$ 159,839
ABco Electronics Co. Ltd.....	47,446	416,650
* Able C&C Co. Ltd.....	35,131	143,968
ABOV Semiconductor Co. Ltd.....	79,114	640,376
* Abpro Bio Co. Ltd.....	780,310	503,516
* Actoz Soft Co. Ltd.....	34,843	253,412
Actro Co. Ltd.....	1,907	10,383
ADTechnology Co. Ltd.....	25,871	291,169
# Advanced Nano Products Co. Ltd.....	23,322	1,502,185
# Advanced Process Systems Corp.....	67,299	941,545
Aekyung Chemical Co. Ltd.....	80,793	521,462
Aekyung Industrial Co. Ltd.....	31,749	364,330
* AeroSpace Technology of Korea, Inc.....	70,668	307,579
AfreecaTV Co. Ltd.....	47,915	3,226,337
#* Agabang&Company.....	127,898	306,272
Ahn-Gook Pharmaceutical Co. Ltd.....	17,635	116,470
# Ahnlab, Inc.....	26,388	1,809,465
* AIIT ONE Co. Ltd.....	14,548	9,371
* Air Busan Co. Ltd.....	93,414	99,591
AJ Networks Co. Ltd.....	143,265	886,076
#* Ajin Industrial Co. Ltd.....	296,087	672,184
AJINEXTEK Co. Ltd.....	13,275	104,886
AK Holdings, Inc.....	34,481	434,852
* Alpha Holdings, Inc.....	48,223	89,638
* Alteogen, Inc.....	31,779	1,602,478
* ALUKO Co. Ltd.....	318,003	766,592
* Amicogen, Inc.....	29,549	548,056
* Aminologics Co. Ltd.....	122,330	234,259
* Amo Greentech Co. Ltd.....	34,645	336,473
# Amorepacific Corp.....	36,884	3,670,676
Amorepacific Group.....	101,488	2,887,986
* Amotech Co. Ltd.....	32,159	666,075
* Anam Electronics Co. Ltd.....	294,483	596,166
* Ananti, Inc.....	319,509	1,745,358
* Anapass, Inc.....	13,618	248,565
* Anterogen Co. Ltd.....	10,963	178,781
* Apact Co. Ltd.....	62,424	262,214
APLUS Asset Advisor Co., Ltd.....	1,158	5,295
* Aprogen Healthcare & Games, Inc.....	192,147	79,333
* Aprogen Medicines, Inc.....	916,127	1,076,633
* Aprogen pharmaceuticals, Inc.....	1,445,054	749,076
APS Holdings Corp.....	73,111	546,705
* Aptamer Sciences, Inc.....	4,796	42,996
APTC Co. Ltd.....	71,930	921,225
* Aroot Co. Ltd.....	473,154	199,969
* Asia Business Daily Co. Ltd.....	24,490	41,302
Asia Cement Co. Ltd.....	124,820	1,128,566
ASIA Holdings Co. Ltd.....	7,692	736,398
Asia Pacific Satellite, Inc.....	18,143	176,950
Asia Paper Manufacturing Co. Ltd.....	39,622	1,108,834
* Asiana Airlines, Inc.....	65,155	755,639
* ASTORY Co. Ltd.....	13,733	298,161
Atec Co. Ltd.....	33,781	323,840
* A-Tech Solution Co. Ltd.....	36,570	361,970
Atinum Investment Co. Ltd.....	253,185	674,348
* ATON, Inc.....	8,496	198,662
# AUK Corp.....	162,034	302,900
# Aurora World Corp.....	31,833	208,044
Austem Co. Ltd.....	119,678	185,349

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
# Autech Corp.....	71,225	\$ 433,235
Avaco Co. Ltd.....	77,737	657,659
* Avatec Co. Ltd.....	14,678	169,808
Baiksan Co. Ltd.....	64,445	513,052
*†† Barun Electronics Co. Ltd.....	895	691
* Barunson Entertainment & Arts Corp.....	289,746	254,231
Bcworld Pharm Co. Ltd.....	29,936	251,734
* Benoholdings, Inc.....	31,740	86,530
BGF Co. Ltd.....	251,325	816,768
BGF retail Co. Ltd.....	24,997	3,482,400
# BH Co. Ltd.....	137,309	3,132,132
* BHI Co. Ltd.....	32,827	196,712
#* Binex Co. Ltd.....	74,292	823,603
Binggrae Co. Ltd.....	43,415	1,601,593
* Biolog Device Co. Ltd.....	111,345	115,259
#* Bioneer Corp.....	102,871	2,562,188
#* BioSmart Co. Ltd.....	73,541	250,786
* Biotoxtech Co. Ltd.....	41,407	261,469
BIT Computer Co. Ltd.....	54,650	307,798
Bixolon Co. Ltd.....	15,244	73,696
* BL Pharmtech Corp.....	118,629	85,840
Bluecom Co. Ltd.....	75,714	573,779
BNK Financial Group, Inc.....	1,131,863	5,922,500
Boditech Med, Inc.....	85,728	839,945
* Bohae Brewery Co. Ltd.....	454,713	268,161
BoKwang Industry Co. Ltd.....	62,071	309,269
Bolak Co. Ltd.....	39,990	53,835
Bookook Securities Co. Ltd.....	9,158	157,382
Boryung.....	150,897	1,304,787
* Bosung Power Technology Co. Ltd.....	76,359	324,424
Brand X Co. Ltd.....	5,080	31,472
* Bridge Biotherapeutics, Inc.....	14,251	124,191
* Bucket Studio Co. Ltd.....	231,457	469,778
Bukwang Pharmaceutical Co. Ltd.....	105,235	762,318
* Bumyang Construction Co. Ltd.....	3,250	11,209
Busan Industrial Co. Ltd.....	1,322	90,019
BusinessOn Communication Co. Ltd.....	7,502	48,119
BYC Co. Ltd.....	598	195,642
* BYON Co. Ltd.....	46,898	41,239
Byucksan Corp.....	211,230	449,735
* Caelum Co. Ltd.....	22,433	72,940
* Cafe24 Corp.....	39,553	397,291
* CammSys Corp.....	168,678	281,611
Camus Engineering & Construction, Inc.....	152,240	270,577
Cape Industries Ltd.....	109,568	388,360
* Capro Corp.....	196,922	449,517
# Caregen Co. Ltd.....	12,761	1,396,010
* Carelabs Co. Ltd.....	42,329	219,909
# Cell Biotech Co. Ltd.....	14,227	151,503
# Celltrion Healthcare Co. Ltd.....	51,947	2,900,848
* Celltrion Pharm, Inc.....	28,251	1,844,856
# Celltrion, Inc.....	178,572	26,143,914
* Cellumed Co. Ltd.....	47,334	200,716
* Central Motek Co. Ltd.....	16,522	261,007
* Chabiotech Co. Ltd.....	94,810	1,193,145
Changhae Ethanol Co. Ltd.....	22,808	222,487
* Charm Engineering Co. Ltd.....	159,010	102,821
* Cheil Bio Co. Ltd.....	41,144	58,654
Cheil Worldwide, Inc.....	333,452	5,855,377

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Chemon, Inc.....	57,194	\$ 126,061
Chemtronics Co. Ltd.....	87,309	1,451,511
* Chemtros Co. Ltd.....	46,307	284,343
Cheryong Electric Co. Ltd.....	36,800	212,014
* ChinHung International, Inc.....	246,030	328,154
Chinyang Holdings Corp.....	117,186	324,145
Chips&Media, Inc.....	16,422	225,565
* Choa Pharmaceutical Co.....	83,140	193,384
* Choil Aluminum Co. Ltd.....	376,620	635,941
Chokwang Paint Ltd.....	41,828	203,445
# Chong Kun Dang Pharmaceutical Corp.....	38,383	2,664,023
Chongkundang Holdings Corp.....	18,849	868,551
# Choong Ang Vaccine Laboratory.....	25,530	251,031
* Chorokbaem Healthcare Co. Ltd.....	235,746	166,647
* Chorokbaem Media Co. Ltd.....	71,430	896,827
Chosun Refractories Co. Ltd.....	3,954	236,193
# Chunbo Co. Ltd.....	7,620	1,390,414
* CITYLABS Co. Ltd.....	45,143	20,869
CJ CheilJedang Corp.....	41,834	12,609,352
CJ Corp.....	118,295	7,269,059
CJ ENM Co. Ltd.....	53,913	4,228,921
CJ Freshway Corp.....	45,703	1,301,045
* CJ Logistics Corp.....	41,418	3,717,151
* CJ Seafood Corp.....	95,311	242,160
# CKD Bio Corp.....	21,707	503,979
# Classys, Inc.....	60,768	751,698
Clean & Science Co. Ltd.....	35,650	298,742
CLIO Cosmetics Co. Ltd.....	14,021	154,311
#* Cloud Air Co. Ltd.....	107,625	95,211
* CMG Pharmaceutical Co. Ltd.....	261,029	549,398
* CoAsia Corp.....	39,329	213,549
* CoAsia Optics Corp.....	30,000	43,269
* CODI-M Co. Ltd.....	1,382,013	186,169
* Com2uS Holdings Corp.....	23,243	976,213
# Com2uSCorp.....	50,112	2,975,296
Commax Co. Ltd.....	59,316	165,469
* Comtec Systems Co. Ltd.....	452,379	282,739
* ContentreeJoongAng Corp.....	9,676	263,126
* Coreana Cosmetics Co. Ltd.....	104,511	243,161
* Corentec Co. Ltd.....	16,556	131,014
Cosmax BTI, Inc.....	5,520	40,201
* COSMAX NBT, Inc.....	41,560	161,396
# Cosmax, Inc.....	78,402	4,182,328
* Cosmecca Korea Co. Ltd.....	36,441	277,236
* CosmoAM&T Co. Ltd.....	40,375	1,673,174
* Cosmochemical Co. Ltd.....	58,289	761,880
Coway Co. Ltd.....	200,792	9,905,339
# Coweaver Co. Ltd.....	28,980	162,564
# Cowell Fashion Co. Ltd.....	166,221	865,259
Cowintech Co. Ltd.....	12,020	244,270
# Creas F&C Co. Ltd.....	18,475	506,901
#* Creative & Innovative System.....	130,591	1,476,201
Creverse, Inc.....	1,230	23,299
Crown Confectionery Co. Ltd.....	19,479	130,681
CROWNHAITAI Holdings Co. Ltd.....	49,318	273,853
* CrystalGenomics, Inc.....	183,222	592,885
* CS Bearing Co. Ltd.....	26,378	221,162
CS Wind Corp.....	37,527	1,611,118
* CTC BIO, Inc.....	45,353	287,366

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	17,959	\$ 105,443
*	2,680	30,096
	38,924	517,893
	72,444	1,759,743
*	8,560	53,728
*	536,031	167,455
*	169,474	148,732
	47,447	541,307
*	4,547	79,981
#	90,260	451,811
*	49,610	153,622
	6,886	756,967
	37,256	205,327
	179,333	301,899
*	95,397	227,366
	227,143	554,483
	322,708	435,919
*	20,854	73,436
#*	196,450	548,204
*	1,540	54,766
	18,298	121,467
#	436,202	504,889
*	275,824	91,383
	137,516	1,369,892
	80,460	414,551
	196,439	4,323,532
	84,566	696,522
	101,612	1,235,632
*	41,075	72,934
*	116,815	411,440
#	28,720	62,312
	20,050	1,158,054
	18,985	269,334
	98,187	233,394
	63,415	250,048
*	171,845	119,208
#	73,845	273,457
#	182,226	3,060,665
	116,639	744,378
*	168,466	117,647
	13,173	115,275
*	88,630	129,222
	13,995	883,478
*	130,500	520,524
*	60,041	194,051
*	143,273	170,680
*	41,596	458,829
	116,606	1,596,733
	77,011	316,570
#*	117,721	177,321
*	883,358	3,578,657
#*	178,240	2,735,911
	65,915	1,434,676
#	10,423	1,474,870
*	1,420	76,515
	42,577	899,264
	67,690	64,085
	267,512	3,189,357
*	42,300	120,162

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
#*	Danal Co. Ltd.....	227,028 \$ 1,307,855
#*	Danawa Co. Ltd.....	37,501 532,408
	Daou Data Corp.....	153,674 1,364,851
	Daou Technology, Inc.....	234,864 3,408,188
*	Dasan Networks, Inc.....	153,836 688,376
	Dawonsys Co. Ltd.....	61,221 1,110,526
#*	Dayou Automotive Seat Technology Co. Ltd.....	414,836 275,305
*	Dayou Plus Co. Ltd.....	397,817 291,181
	DB Financial Investment Co. Ltd.....	269,642 1,077,414
#	DB HiTek Co. Ltd.....	159,454 5,551,522
	DB Insurance Co. Ltd.....	394,302 18,350,895
*	DB, Inc.....	744,696 476,700
	DCM Corp.....	29,903 469,475
*	Dentis Co. Ltd.....	6,576 46,649
	Dentium Co. Ltd.....	25,294 1,669,176
#	Deutsch Motors, Inc.....	184,790 1,246,156
#*	Development Advance Solution Co. Ltd.....	31,713 131,876
	Device ENG Co. Ltd.....	37,221 539,683
*	Dexter Studios Co. Ltd.....	13,549 162,431
	DGB Financial Group, Inc.....	1,393,285 8,296,840
	DI Dong Il Corp.....	92,330 1,299,771
	Digital Chosun Co. Ltd.....	98,164 173,967
	Digital Daesung Co. Ltd.....	88,111 485,085
*	Digital Imaging Technology Co. Ltd., Class C.....	6,500 36,145
*	DIO Corp.....	39,408 831,721
	Display Tech Co. Ltd.....	59,980 288,663
	DL Construction Co. Ltd.....	55,042 900,404
#	DL E&C Co. Ltd.....	189,052 5,917,443
#	DL Holdings Co. Ltd.....	75,397 3,778,449
*††	DMOA Co. Ltd.....	348,388 44,048
	DMS Co. Ltd.....	139,166 576,097
	DN Automotive Corp.....	35,869 1,584,899
	DNF Co. Ltd.....	39,299 472,495
	Dohwa Engineering Co. Ltd.....	25,475 175,018
	Dong A Eltek Co. Ltd.....	40,406 227,256
	Dong Ah Tire & Rubber Co. Ltd.....	29,142 268,258
	Dong-A Hwasung Co. Ltd.....	65,300 454,168
	Dong-A Socio Holdings Co. Ltd.....	16,109 1,240,330
	Dong-A ST Co. Ltd.....	31,701 1,505,231
#	Dong-Ah Geological Engineering Co. Ltd.....	76,484 1,007,488
*	Dongbang Transport Logistics Co. Ltd.....	337,592 749,167
	Dongbu Corp.....	85,543 712,619
#	Dongil Industries Co. Ltd.....	11,442 1,586,919
#	Dongjin Semichem Co. Ltd.....	163,489 4,492,177
	Dongkoo Bio & Pharma Co. Ltd.....	56,383 294,218
	DongKook Pharmaceutical Co. Ltd.....	114,750 1,702,635
	Dongkuk Industries Co. Ltd.....	285,557 660,647
	Dongkuk Steel Mill Co. Ltd.....	649,817 6,664,613
	Dongkuk Structures & Construction Co. Ltd.....	81,399 437,400
	Dongsin Engineering & Construction.....	3,741 59,064
#	Dongsuh Cos., Inc.....	64,460 1,256,981
	Dongsung Chemical Co. Ltd.....	243,135 822,587
	Dongsung Finetec Co. Ltd.....	73,681 654,673
*	Dongsung Pharmaceutical Co. Ltd.....	14,117 85,083
#*	Dongwha Enterprise Co. Ltd.....	19,601 998,438
	Dongwha Pharm Co. Ltd.....	129,820 1,057,269
	Dongwon Development Co. Ltd.....	371,262 1,185,461
	Dongwon F&B Co. Ltd.....	11,548 1,352,640
#	Dongwon Industries Co. Ltd.....	11,680 2,019,378

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
# Dongwon Systems Corp.....	24,822	\$1,041,741
* Dongwoo Farm To Table Co. Ltd.....	15,270	32,861
Dongyang E&P, Inc.....	46,307	524,045
* Dongyang Steel Pipe Co. Ltd.....	301,477	251,257
Doosan Bobcat, Inc.....	165,437	3,973,744
Doosan Co. Ltd.....	53,783	2,906,865
#* Doosan Enerbility.....	367,701	5,334,587
* Doosan Fuel Cell Co. Ltd.....	40,468	1,030,450
# Doosan Tesna, Inc.....	47,420	1,134,602
DoubleUGames Co. Ltd.....	78,442	2,559,096
Douzone Bizon Co. Ltd.....	65,587	1,628,327
DRB Holding Co. Ltd.....	25,035	87,427
* Dream Security Co. Ltd.....	144,659	368,904
Dreamtech Co. Ltd.....	177,029	1,273,390
* Dreamus Co.....	47,338	124,209
Drgem Corp.....	17,592	127,863
* DRTECH Corp.....	78,354	91,678
* DSC Investment, Inc.....	69,323	253,856
* DSK Co. Ltd.....	33,266	144,393
* Duckshin Housing Co. Ltd.....	32,944	54,389
* Duk San Neolux Co. Ltd.....	55,346	1,375,044
* Duksan Hi-Metal Co. Ltd.....	50,410	308,401
* Duksan Techopia Co. Ltd.....	14,836	184,111
Duksung Co. Ltd.....	34,587	171,089
DY Corp.....	130,490	732,805
DY POWER Corp.....	71,186	671,834
DYPNF Co. Ltd.....	5,728	163,956
* E Investment&Development Co. Ltd.....	185,440	202,475
#* E& Corp. Co. Ltd.....	86,152	225,223
* E&D Co. Ltd.....	10,843	231,230
* E&M Co. Ltd.....	665,264	274,685
E1 Corp.....	18,821	648,131
Eagle Veterinary Technology Co. Ltd.....	19,725	97,374
Eagon Industrial Ltd.....	55,023	384,112
Easy Bio, Inc.....	154,386	545,613
Easy Holdings Co. Ltd.....	352,791	990,285
# eBEST Investment & Securities Co. Ltd.....	109,317	563,897
# Echo Marketing, Inc.....	74,962	1,054,610
* EcoBio Holdings Co. Ltd.....	30,883	161,688
Ecoplastic Corp.....	257,558	612,054
# Ecopro BM Co. Ltd.....	77,696	7,184,754
Ecopro Co. Ltd.....	111,555	7,706,212
Ecopro HN Co. Ltd.....	4,281	149,342
e-Credible Co. Ltd.....	17,635	233,095
* Eehwa Construction Co. Ltd.....	34,748	171,679
* EG Corp.....	12,698	98,629
* Ehwa Technologies Information Co. Ltd.....	425,144	310,746
* Elcomtec Co. Ltd.....	135,076	122,077
Elentec Co. Ltd.....	57,707	956,701
e-LITECOM Co. Ltd.....	41,079	181,008
E-MART, Inc.....	64,566	5,626,916
#* EMKOREA Co. Ltd.....	109,856	275,247
EM-Tech Co. Ltd.....	69,727	1,553,721
* Enex Co. Ltd.....	121,879	132,081
ENF Technology Co. Ltd.....	67,695	1,598,563
* Enplus Co. Ltd.....	75,432	182,037
* Enzychem Lifesciences Corp.....	8,604	146,989
# Eo Technics Co. Ltd.....	22,516	1,400,303
* Eone Diagnostics Genome Center Co. Ltd.....	19,122	46,607

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	52,748	\$ 341,734
*	35,369	272,285
*	1,461,912	217,708
*	11,346	137,747
#	407,293	1,256,519
	576,393	1,290,536
	71,275	1,708,117
	84,717	391,304
*	79,322	116,076
*	26,487	171,675
*	106,813	166,927
*	110,273	347,601
	27,407	215,719
*	3,370	69,739
#	81,725	9,433,308
	109,302	435,960
	163,954	319,686
	369,050	8,654,414
#	63,917	771,362
*	82,202	75,924
*	71,326	205,502
*	92,101	129,348
*	1,734	7,584
#	265,159	3,794,635
*	44,862	160,882
	12,434	303,236
*	28,166	352,149
	53,321	485,199
	29,422	168,263
	12,454	228,067
*	56,141	598,357
	401,468	404,718
*	22,706	132,790
*	40,796	1,010,062
*	69,833	243,532
*	105,974	199,829
*	9,548	44,500
	20,539	203,946
	26,427	182,014
	10,739	245,050
*	72,743	87,638
#	59,859	1,056,329
#	62,781	274,038
	35,497	121,769
#*	283,062	123,611
#	22,537	2,558,252
	157,907	851,996
*††	56,672	8,629
#	57,108	826,937
#*	76,207	844,555
	47,001	310,797
	11,176	1,490,129
	127,378	2,023,889
	18,849	120,147
	278,878	6,411,219
#*	370,284	1,023,574
	343,205	11,001,243
	284,571	5,387,725
	17,981	455,037

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
#	Haatz, Inc.....	26,590
	Hae In Corp.....	46,546
	HAESUNG DS Co. Ltd.....	59,671
	Haesung Industrial Co. Ltd.....	21,315
*	Haesung Optics Co. Ltd.....	66,172
	Haitai Confectionery & Foods Co. Ltd.....	62,055
#	Halla Corp.....	199,390
	Halla Holdings Corp.....	58,411
*	Han Chang Corp.....	144,537
	Han Kuk Carbon Co. Ltd.....	148,693
	Hana Financial Group, Inc.....	1,014,001
	Hana Materials, Inc.....	39,603
*	Hana Micron, Inc.....	267,813
	Hana Pharm Co. Ltd.....	28,131
#*	Hanall Biopharma Co. Ltd.....	76,301
	HanChang Paper Co. Ltd.....	196,172
*	Hancom MDS, Inc.....	18,659
*	Hancom WITH, Inc.....	32,697
*	Hancom, Inc.....	47,245
	Handok, Inc.....	51,546
	Handsome Co. Ltd.....	118,725
	Hanil Cement Co. Ltd.....	150,794
	Hanil Feed Co. Ltd.....	47,789
	Hanil Holdings Co. Ltd.....	78,732
	Hanil Hyundai Cement Co. Ltd.....	13,000
	Hanil Iron & Steel Co. Ltd.....	79,870
	Hanjin Heavy Industries & Construction Holdings Co. Ltd.....	21,557
*	Hanjin Kal Corp.....	12,473
#	Hanjin Transportation Co. Ltd.....	64,178
*	Hankook Cosmetics Manufacturing Co. Ltd.....	5,885
	Hankook Shell Oil Co. Ltd.....	4,915
*	Hankook Technology, Inc.....	279,402
	Hankook Tire & Technology Co. Ltd.....	400,558
*	Hankuk Steel Wire Co. Ltd.....	70,173
	Hanla IMS Co. Ltd.....	6,528
#	Hanmi Pharm Co. Ltd.....	15,954
#	Hanmi Science Co. Ltd.....	16,662
	Hanmi Semiconductor Co. Ltd.....	232,064
	HanmiGlobal Co. Ltd.....	60,298
	Hannong Chemicals, Inc.....	21,885
	Hanon Systems.....	512,451
*	Hans Biomed Corp.....	29,745
#	Hansae Co. Ltd.....	129,188
#	Hansae Yes24 Holdings Co. Ltd.....	104,148
	Hanshin Construction Co. Ltd.....	70,844
#	Hanshin Machinery Co.....	65,020
	Hansol Chemical Co. Ltd.....	38,665
	Hansol Holdings Co. Ltd.....	375,392
#	Hansol HomeDeco Co. Ltd.....	481,896
	Hansol Logistics Co. Ltd.....	162,689
	Hansol Paper Co. Ltd.....	165,985
*	Hansol Technics Co. Ltd.....	195,654
#	Hanssem Co. Ltd.....	26,396
#	Hanwha Aerospace Co. Ltd.....	187,916
#	Hanwha Corp.....	237,352
*	Hanwha General Insurance Co. Ltd.....	544,812
	Hanwha Investment & Securities Co. Ltd.....	765,510
#*	Hanwha Life Insurance Co. Ltd.....	1,932,465
*	Hanwha Solutions Corp.....	322,902
		\$ 136,729
		280,664
		2,656,137
		188,276
		40,125
		337,319
		637,489
		1,749,687
		122,565
		1,601,028
		29,057,693
		1,240,371
		2,809,127
		393,633
		963,543
		262,167
		237,171
		136,275
		631,455
		721,737
		2,846,606
		1,659,129
		201,556
		658,786
		259,549
		251,925
		66,040
		575,988
		1,327,377
		98,560
		938,774
		165,392
		10,737,201
		247,096
		26,909
		3,802,271
		525,733
		2,424,701
		549,441
		228,315
		4,206,274
		245,337
		1,670,318
		477,002
		662,572
		456,135
		6,546,894
		1,013,306
		527,135
		426,611
		1,825,127
		903,620
		1,169,100
		9,360,475
		5,046,382
		2,106,726
		1,972,440
		3,434,320
		10,909,354

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	87,410	\$ 1,050,440
	48,717	416,810
	371,760	815,960
#	173,118	1,125,993
*	18,954	193,897
#	312,891	471,322
#	209,499	9,186,414
	151,278	813,004
#	313,516	2,988,626
	103,147	324,015
	24,286	164,202
	10,904	176,979
	54,348	652,119
#*	71,446	1,003,542
*	153,839	392,983
*	38,576	951,032
	23,431	177,733
	11,976	74,499
#	136,202	3,175,177
	58,912	529,042
*	168,018	530,022
*	99,769	529,955
*	25,718	187,309
*	233,906	2,304,060
*	57,806	548,407
*	103,089	3,342,553
	6,080	142,460
#	1,184,277	22,738,545
*	421,452	467,283
*	85,344	255,492
#	112,072	6,207,540
	334,037	1,306,443
*	104,384	715,250
*	24,941	2,582,683
*	157,218	453,793
	31,665	584,710
*	79,988	491,535
	55,330	1,605,489
	41,448	743,608
	89,340	276,443
	131,799	656,354
#	57,550	486,309
#	129,780	959,280
#	3,319	87,046
#*	240,998	501,048
#	67,513	391,988
	213,558	239,405
	55,525	515,999
	21,197	55,787
	73,583	986,528
	58,543	830,910
	11,136	3,383,532
*	17,589	2,508,128
	49,451	2,923,713
*	38,298	1,774,113
#	24,888	6,623,477
	9,080	105,654
	6,288	610,032
	41,103	396,512

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	85,559	\$ 892,859
	91,986	2,691,492
	49,866	611,646
	28,838	246,817
#	92,429	4,747,586
#*	1,406,593	6,048,869
*	100,545	2,132,841
	141,930	3,079,498
*	25,575	996,189
	254,801	8,285,211
*	4,900	31,908
	44,504	257,312
	301,398	646,984
	81,842	11,486,732
#	330,294	1,968,356
	40,309	1,624,058
	41,585	276,035
	86,141	775,445
	531,420	13,424,133
#*	53,416	3,706,842
	146,279	25,746,137
	298,031	45,066,206
	151,203	1,242,386
	63,333	267,274
#*	158,775	3,253,039
	351,824	9,254,407
	110,707	5,826,441
*	26,656	34,375
	40,315	98,762
#*††	19,800	12,803
#	67,959	890,695
*	23,375	53,189
	20,792	316,013
*	743,494	469,048
	76,092	557,692
*	6,522	74,680
	8,252	85,484
*	586,434	340,802
	41,239	110,488
*	52,936	86,970
	94,365	489,925
	132,692	677,372
#	26,776	1,521,876
	26,649	367,467
#	10,804	858,172
*	134,868	149,386
††	80,228	158,869
	4,839	289,985
	68,072	1,248,721
*	1	2
	122,114	975,334
	67,799	1,301,471
*	39,539	45,272
	30,396	366,965
	1,156,649	8,371,029
#*	50,590	229,227
	11,959	138,232
*	11,515	123,326
	30,861	100,253

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* InkTec Co. Ltd.....	7,257	\$ 38,042
* INNO Instrument, Inc.....	63,674	84,059
Innocean Worldwide, Inc.....	57,145	2,006,567
* Innometry Co. Ltd.....	8,065	73,164
InnoWireless, Inc.....	21,666	501,252
# Innox Advanced Materials Co. Ltd.....	111,352	3,194,452
* Innox Corp.....	2,178	38,894
* Inscobee, Inc.....	138,198	216,991
#* Insun ENT Co. Ltd.....	113,111	779,142
* Insung Information Co. Ltd.....	72,270	129,498
Intekplus Co. Ltd.....	47,319	729,449
# Intellian Technologies, Inc.....	13,956	737,851
Intelligent Digital Integrated Security Co. Ltd.....	20,760	397,057
* Interflex Co. Ltd.....	55,384	567,202
Interojo Co. Ltd.....	45,267	968,861
INTOPS Co. Ltd.....	96,905	2,554,215
* iNtRON Biotechnology, Inc.....	66,346	568,297
Inzi Controls Co. Ltd.....	66,398	426,179
INZI Display Co. Ltd.....	135,289	206,103
* Iones Co. Ltd.....	98,993	596,561
# IS Dongseo Co. Ltd.....	104,737	3,254,373
ISC Co. Ltd.....	53,055	1,419,599
i-SENS, Inc.....	56,579	1,509,914
* ISU Abxis Co. Ltd.....	17,003	107,097
ISU Chemical Co. Ltd.....	112,342	1,289,772
* IsuPetasys Co. Ltd.....	220,497	1,244,352
* ITCEN Co. Ltd.....	71,748	238,814
# ITM Semiconductor Co. Ltd.....	18,468	490,683
It's Hanbul Co. Ltd.....	27,788	349,324
* Iwin Plus Co. Ltd.....	64,532	31,708
* Jaeyoung Solutec Co. Ltd.....	173,969	103,216
* Jahwa Electronics Co. Ltd.....	42,187	847,045
JASTECH Ltd.....	8,714	40,275
JB Financial Group Co. Ltd.....	1,187,086	6,824,208
JC Chemical Co. Ltd.....	84,616	557,303
JC Hyun System, Inc.....	67,857	271,627
Jeil Pharmaceutical Co. Ltd.....	13,855	248,292
* Jeju Beer Co. Ltd.....	32,746	59,802
* Jeju Semiconductor Corp.....	151,696	586,414
Jinro Distillers Co. Ltd.....	10,945	198,242
Jinsung T.E.C.....	55,826	469,453
JLS Co. Ltd.....	59,182	343,258
* JNK Heaters Co. Ltd.....	98,775	434,147
#* JNTC Co. Ltd.....	69,131	285,394
* Jooyontech Co. Ltd.....	83,454	57,526
* JoyCity Corp.....	54,667	212,334
* JS Corp.....	32,271	426,565
* JT Corp.....	2,402	13,623
Jungdawn Co. Ltd.....	62,494	116,163
# Jusung Engineering Co. Ltd.....	194,569	2,553,601
# JVM Co. Ltd.....	24,902	391,506
# JW Holdings Corp.....	154,625	414,500
JW Life Science Corp.....	37,085	394,491
# JW Pharmaceutical Corp.....	46,456	855,796
* JW Shinyak Corp.....	74,557	230,776
JYP Entertainment Corp.....	93,138	3,994,597
Kakao Corp.....	86,610	5,001,405
* Kanglim Co. Ltd.....	334,014	375,021
Kangnam Jevisco Co. Ltd.....	26,553	472,697

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Kangstem Biotech Co. Ltd.....	72,965	\$ 183,514
* Kangwon Land, Inc.....	77,621	1,551,547
# KAON Media Co. Ltd.....	141,751	906,419
KB Financial Group, Inc.....	1,155,887	42,989,657
* KB Financial Group, Inc., ADR.....	426,770	15,824,632
KC Co. Ltd.....	56,156	844,029
* KC Cottrell Co. Ltd.....	12,934	43,784
KC Green Holdings Co. Ltd.....	87,283	333,947
KC Tech Co. Ltd.....	68,360	940,570
KCC Corp.....	19,649	4,417,957
# KCC Engineering & Construction Co. Ltd.....	56,901	305,068
KCC Glass Corp.....	81,256	3,002,051
KCI Ltd.....	7,564	52,655
KCTC.....	176,886	650,156
#* KEC Corp.....	325,581	687,115
KEPCO Engineering & Construction Co., Inc.....	10,615	537,694
KEPCO Plant Service & Engineering Co. Ltd.....	57,669	1,702,889
#* Kespion Co. Ltd.....	65,126	59,004
* KEYEAST Co. Ltd.....	63,844	405,735
KG Chemical Corp.....	82,934	1,800,729
KG Dongbu Steel.....	143,843	1,365,495
KG Eco Technology Service Co. Ltd.....	102,678	1,212,138
# Kginicis Co. Ltd.....	131,823	1,403,811
KGMobilians Co. Ltd.....	129,933	701,878
* KH Electron Co. Ltd.....	297,965	174,344
* KH FEELUX Co. Ltd.....	329,657	369,371
# KH Vatec Co. Ltd.....	71,134	1,171,633
Kia Corp.....	651,938	40,816,131
* KidariStudio, Inc.....	5,774	42,647
KINX, Inc.....	15,932	638,943
KISCO Corp.....	107,236	564,376
KISCO Holdings Co. Ltd.....	49,018	533,978
KISWIRE Ltd.....	61,657	999,893
KIWOOM Securities Co. Ltd.....	96,802	6,303,459
* KleanNara Co. Ltd.....	120,656	337,330
KL-Net Corp.....	115,139	263,127
KM Corp.....	22,188	131,554
* KMH Hitech Co. Ltd.....	208,558	238,489
* KMW Co. Ltd.....	30,684	752,190
Knotus Co. Ltd.....	68,157	372,337
* KoBioLabs, Inc.....	6,991	71,088
Kocom Co. Ltd.....	25,809	101,966
Koentec Co. Ltd.....	88,224	572,087
Koh Young Technology, Inc.....	168,805	1,837,765
# Kolmar BNH Co. Ltd.....	63,540	1,331,621
# Kolmar Korea Co. Ltd.....	54,286	1,627,166
Kolmar Korea Holdings Co. Ltd.....	54,832	755,901
Kolon Corp.....	59,629	1,152,872
Kolon Global Corp.....	59,299	898,160
Kolon Industries, Inc.....	151,627	6,401,272
Kolon Plastic, Inc.....	55,254	511,077
Komelon Corp.....	7,669	55,794
# KoMiCo Ltd.....	30,247	1,200,667
#* KONA I Co. Ltd.....	59,314	786,988
Kook Soon Dang Brewery Co. Ltd.....	58,180	414,876
Korea Aerospace Industries Ltd.....	175,517	7,719,128
* Korea Airport Service Co. Ltd.....	97	2,852
# Korea Alcohol Industrial Co. Ltd.....	103,382	853,390
Korea Arlico Pharm Co. Ltd.....	26,632	132,742

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	374,510	\$ 999,193
	21,677	101,715
	69,516	432,712
	26,555	69,726
#*	72,608	1,149,551
	16,668	412,298
#*	665,907	5,740,118
*	258,545	4,452,895
	46,044	1,999,231
	46,611	218,729
	72,062	593,083
	9,242	163,737
	151,815	303,501
	115,648	3,315,294
#	10,455	42,763
*	40,030	235,372
	3,596	16,384
	267,099	12,996,662
#*	1,397,764	2,575,238
*	16,101	82,910
	28,152	2,760,327
	35,644	307,087
	5,263	136,796
	3,760	208,839
	871,514	1,126,027
*	119,428	7,804,338
	44,748	885,470
*	20,049	7,370,705
	916,186	17,901,516
	11,632	70,745
	582,722	3,955,656
#*	64,017	457,078
*	34,461	270,858
*	421,313	166,300
*	5,740	26,576
	15,304	581,208
	122,686	172,785
	136,658	1,080,257
*	95,811	460,607
	309,798	4,461,091
	35,348	1,027,409
	196,016	1,357,559
#	92,378	464,069
	279,396	17,610,056
#	318,994	1,117,335
#	235,785	397,933
	209,053	430,382
*	102,238	126,205
	21,962	289,882
	27,896	1,092,211
*	233,328	314,117
	113,784	326,111
#*	268,749	555,947
*	33,468	142,117
	30,878	192,526
*	75,736	499,800
*	754,608	746,832
	115,633	11,551,058
*	604,314	1,650,096

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	140,791	\$ 901,812
	142,077	785,908
	237,575	1,189,338
	167,538	403,608
*	119,777	693,022
	65,870	1,246,110
	131,533	654,756
	41,621	395,437
	55,105	305,297
	35,842	1,104,449
*	59,940	119,134
	16,624	142,899
#	84,291	855,546
*	23,256	46,946
	20,551	345,757
	106,028	735,457
	193,928	876,483
	36,625	848,139
*	12,456	2,204,155
	177,936	1,077,025
*	150,192	587,284
*	14,116	72,453
#	243,850	1,784,971
	125,865	803,452
*	11,741	24,013
	145,496	362,717
	42,725	4,341,991
	142,546	1,918,199
	66,498	30,971,738
	190,776	11,907,422
#	479,334	2,842,451
#	1,624,028	19,199,771
	633,563	46,213,561
	441,272	1,941,587
	22,180	13,330,830
	51,112	14,330,760
	1,415,141	13,636,432
	33,819	2,300,808
	53,078	368,474
	15,068	93,924
*	99,766	635,208
*	51,113	204,845
#	77,667	753,690
	54,930	7,473,628
	18,350	2,508,673
	14,917	1,349,758
	70,584	2,031,535
*	37,316	787,028
#	110,682	5,614,609
	67,421	894,420
*	565,828	732,030
	40,801	3,001,695
#	52,587	296,463
#	128,666	5,839,070
#	115,926	5,182,079
*	58,799	52,034
	71,530	1,118,069
*	369,696	844,408
	64,624	2,171,628

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
#* LX Holdings Corp.....	334,252	\$ 2,250,478
# LX International Corp.....	281,225	7,125,809
# LX Semicon Co. Ltd.....	52,466	4,036,998
M.I.Tech Co. Ltd.....	40,278	322,269
# Macquarie Korea Infrastructure Fund.....	1,356,912	13,588,066
# Macrogen, Inc.....	18,261	368,400
Maeil Dairies Co. Ltd.....	26,284	1,203,252
Maeil Holdings Co. Ltd.....	46,573	323,005
MAKUS, Inc.....	63,844	411,561
Mando Corp.....	167,777	7,416,822
Manho Rope & Wire Ltd.....	3,562	65,912
* Maniker Co. Ltd.....	155,301	165,766
Mcnex Co. Ltd.....	69,880	1,795,572
* ME2ON Co. Ltd.....	172,417	614,836
Mediana Co. Ltd.....	27,541	105,619
* MEDICOX Co. Ltd.....	39,435	267,597
#*†† Medience Co. Ltd.....	37,164	116,492
* Medifron DBT Co. Ltd.....	54,396	69,953
* Medipost Co. Ltd.....	45,078	735,936
#* Medy-Tox, Inc.....	21,209	1,887,566
Meerecompany, Inc.....	19,099	312,952
MegaMD Co. Ltd.....	34,084	85,059
# MegaStudy Co. Ltd.....	49,775	431,667
MegaStudyEdu Co. Ltd.....	59,725	4,061,261
MEKICS Co. Ltd.....	65,083	331,077
* Mercury Corp.....	14,321	73,396
Meritz Financial Group, Inc.....	273,713	5,528,818
Meritz Fire & Marine Insurance Co. Ltd.....	420,458	11,177,071
Meritz Securities Co. Ltd.....	1,834,640	6,847,559
META BIOMED Co. Ltd.....	46,200	85,573
* Metalabs Co. Ltd.....	38,168	21,933
* Mgame Corp.....	85,404	513,829
Mi Chang Oil Industrial Co. Ltd.....	3,141	194,038
* MiCo BioMed Co. Ltd.....	16,264	146,572
MiCo Ltd.....	171,010	1,211,035
Mirae Asset Life Insurance Co. Ltd.....	454,697	1,070,649
Mirae Asset Securities Co. Ltd.....	1,363,861	6,930,955
Mirae Asset Venture Investment Co. Ltd.....	155,647	747,612
* Mirae Corp.....	16,360	133,280
Miwon Chemicals Co. Ltd.....	1,485	75,937
Miwon Commercial Co. Ltd.....	5,795	805,266
Miwon Holdings Co. Ltd.....	1,831	186,024
Miwon Specialty Chemical Co. Ltd.....	9,434	1,412,568
MK Electron Co. Ltd.....	117,641	1,104,352
MNTech Co. Ltd.....	144,999	964,575
* Mobase Electronics Co. Ltd.....	136,243	156,703
* Mobile Appliance, Inc.....	78,325	203,222
* Monalisa Co. Ltd.....	53,629	143,205
MonAmi Co. Ltd.....	6,920	19,906
Moonbae Steel Co. Ltd.....	104,889	304,022
Moorim P&P Co. Ltd.....	182,856	632,429
Moorim Paper Co. Ltd.....	184,050	383,330
Motonic Corp.....	48,395	321,415
#* Motrex Co. Ltd.....	86,739	825,025
Mr Blue Corp.....	37,498	169,263
* MS Autotech Co. Ltd.....	82,525	294,481
Muhak Co. Ltd.....	85,983	463,500
Multicampus Co. Ltd.....	17,880	581,468
* M-venture Investment, Inc.....	36,428	41,037

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* MyungMoon Pharm Co. Ltd.....	80,147	\$ 203,775
* N2Tech Co. Ltd.....	191,103	200,801
Nam Hwa Construction Co. Ltd.....	34,033	189,808
Namhae Chemical Corp.....	151,240	1,130,660
* NamKwang Engineering & Construction Co. Ltd.....	4,022	32,820
* Namsun Aluminum Co. Ltd.....	530,593	948,007
Namsung Corp.....	67,997	128,540
* Namu Tech Co. Ltd.....	44,462	71,005
* Namuga Co. Ltd.....	54,708	419,571
Namyang Dairy Products Co. Ltd.....	2,107	598,739
* NanoenTek, Inc.....	53,567	229,476
Nasmedia Co. Ltd.....	26,216	501,595
* Nature & Environment Co. Ltd.....	202,100	233,504
NAVER Corp.....	64,149	12,832,447
* NC& Co. Ltd.....	19,756	37,004
NCSOFT Corp.....	23,568	6,770,833
* NDFOS Co. Ltd.....	49,334	282,542
NeoPharm Co. Ltd.....	31,982	509,933
* Neowiz.....	41,050	875,239
Neowiz Holdings Corp.....	24,725	609,439
* Nepes Ark Corp.....	18,274	426,083
#* NEPES Corp.....	101,431	1,590,404
* Neptune Co.....	1,637	18,907
#Ω Netmarble Corp.....	30,119	1,675,050
New Power Plasma Co. Ltd.....	115,680	417,137
Newtree Co. Ltd.....	10,087	97,286
Nexen Corp.....	186,961	521,357
# Nexen Tire Corp.....	292,078	1,393,491
#* Nexon Games Co. Ltd.....	72,495	1,267,560
* Next Entertainment World Co. Ltd.....	44,760	258,354
* NextEye Co. Ltd.....	270,293	158,091
NEXTIN, Inc.....	18,560	910,258
* Nexturnbioscience Co. Ltd.....	68,441	140,141
NH Investment & Securities Co. Ltd.....	752,035	5,765,188
* NHN Corp.....	121,399	2,558,753
* NHN KCP Corp.....	143,452	1,479,113
NI Steel Co. Ltd.....	60,072	231,153
NICE Holdings Co. Ltd.....	181,884	1,969,213
Nice Information & Telecommunication, Inc.....	50,685	988,063
NICE Information Service Co. Ltd.....	245,501	2,985,523
NICE Total Cash Management Co. Ltd.....	144,784	565,455
* NK Co. Ltd.....	249,664	185,740
Nong Shim Holdings Co. Ltd.....	14,980	782,313
Nong Woo Bio Co. Ltd.....	47,128	367,349
NongShim Co. Ltd.....	16,834	3,623,226
Noroo Holdings Co. Ltd.....	17,027	146,399
# NOROO Paint & Coatings Co. Ltd.....	73,272	513,477
NOVAREX Co. Ltd.....	16,987	418,894
NPC.....	119,862	874,910
* NS Co. Ltd.....	14,942	101,920
* NSN Co. Ltd.....	125,517	111,261
* nTels Co. Ltd.....	16,136	74,805
* Nuintek Co. Ltd.....	39,134	125,585
* NUVOTEC Co. Ltd.....	46,960	38,714
Oceanbridge Co. Ltd.....	26,940	264,047
# OCI Co. Ltd.....	102,558	9,707,544
#* Omnisystem Co. Ltd.....	194,116	386,000
Openbase, Inc.....	89,344	206,181
Opto Device Technology Co. Ltd.....	63,837	275,600

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	32,006	\$ 575,138
*	77,343	324,409
	66,425	320,826
#*	63,796	348,766
*	138,146	86,802
	72,859	5,640,476
#	200,852	2,329,096
#*	30,119	152,242
#	61,682	5,275,062
*††	322,592	400,415
	8,465	2,927,714
	173,863	591,618
*	40,091	111,989
	1,429,034	6,220,487
*	39,250	94,516
	67,244	179,207
*	215,720	303,760
#*	240,486	2,518,033
	13,013	998,529
#	294,336	1,959,311
	28,336	327,169
#*	42,069	1,733,156
	94,711	3,351,426
*	13,576	96,478
	70,469	427,792
*	26,350	71,304
	14,782	828,304
*	61,921	362,271
*	153,962	1,367,708
*	30,876	173,921
*††	103,057	103,525
	85,454	2,455,893
	19,239	114,054
*	24,475	159,811
	78,032	158,525
*	72,052	81,801
#	189,944	4,059,634
	20,373	431,206
#	16,529	1,677,552
#	346,815	16,248,283
	186,218	34,777,670
#	167,019	750,354
#	377,319	5,985,471
	93,690	441,920
	24,870	712,456
*	177,068	850,798
*	39,785	125,168
	31,139	590,484
	37,133	120,082
#	55,813	1,707,939
	86,949	906,121
	17,744	115,087
	21,601	253,971
*	588,254	256,091
	12,646	123,363
*	23,738	53,451
*	14,512	260,037
	35,884	292,360
*††	124,001	32,752

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Remed Co. Ltd.....	1,760	\$ 19,512
Reyon Pharmaceutical Co. Ltd.....	22,037	446,390
RFHIC Corp.....	42,801	755,458
* RFTech Co. Ltd.....	159,006	662,655
* RingNet Co. Ltd.....	17,199	67,294
RN2 Technologies Co. Ltd.....	8,444	51,598
* Robostar Co. Ltd.....	17,018	258,656
* Robotis Co. Ltd.....	11,928	197,945
# Rsupport Co. Ltd.....	56,877	240,206
S Net Systems, Inc.....	48,287	216,358
# S&S Tech Corp.....	39,811	645,394
* S.Y. Co. Ltd.....	177,341	485,617
S-1 Corp.....	82,528	4,050,132
Sajo Industries Co. Ltd.....	14,263	479,502
Sajodaerim Corp.....	30,273	583,153
* Sajodongaone Co. Ltd.....	410,454	451,421
* Sam Chun Dang Pharm Co. Ltd.....	22,047	595,384
#* SAM KANG M&T Co. Ltd.....	69,895	1,248,491
# Sam Young Electronics Co. Ltd.....	80,306	670,065
Sam Yung Trading Co. Ltd.....	88,339	929,178
Sambo Corrugated Board Co. Ltd.....	42,743	329,070
# Sambo Motors Co. Ltd.....	77,790	266,679
* Sambu Engineering & Construction Co. Ltd.....	392,837	611,289
Samchully Co. Ltd.....	12,649	1,800,901
Samchuly Bicycle Co. Ltd.....	26,803	158,712
# Samho Development Co. Ltd.....	131,743	409,932
* SAMHWA NETWORKS Co. Ltd.....	53,724	152,907
SAMHWA Paints Industrial Co. Ltd.....	60,000	325,339
Samick Musical Instruments Co. Ltd.....	306,128	376,412
Samick THK Co. Ltd.....	36,331	375,796
* Samil C&S Co. Ltd.....	6,427	37,569
Samil Pharmaceutical Co. Ltd.....	17,972	112,785
Samji Electronics Co. Ltd.....	88,894	720,498
# Samjin LND Co. Ltd.....	95,857	253,356
Samjin Pharmaceutical Co. Ltd.....	68,352	1,298,351
Samkee Corp.....	249,407	656,697
Sammok S-Form Co. Ltd.....	29,195	445,488
# SAMPYO Cement Co. Ltd.....	212,168	696,699
*Ω Samsung Biologics Co. Ltd.....	9,678	6,446,193
Samsung C&T Corp.....	177,562	16,483,747
# Samsung Card Co. Ltd.....	120,173	2,965,482
Samsung Climate Control Co. Ltd.....	5,088	40,634
Samsung Electro-Mechanics Co. Ltd.....	240,915	26,529,401
Samsung Electronics Co. Ltd.....	15,458,884	731,748,461
* Samsung Engineering Co. Ltd.....	551,900	8,353,805
Samsung Fire & Marine Insurance Co. Ltd.....	125,789	19,110,105
* Samsung Heavy Industries Co. Ltd.....	1,319,290	5,719,397
Samsung Life Insurance Co. Ltd.....	154,077	7,202,614
* Samsung Pharmaceutical Co. Ltd.....	188,018	502,110
Samsung Publishing Co. Ltd.....	21,979	448,778
Samsung SDI Co. Ltd.....	43,150	18,966,563
Samsung SDS Co. Ltd.....	74,181	7,780,660
Samsung Securities Co. Ltd.....	322,402	8,696,152
SAMT Co. Ltd.....	333,398	968,859
# Samwha Capacitor Co. Ltd.....	40,542	1,341,828
# Samwha Electric Co. Ltd.....	16,326	238,356
Samyang Corp.....	25,629	834,281
# Samyang Foods Co. Ltd.....	23,846	1,893,109
# Samyang Holdings Corp.....	29,017	1,680,555

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	25,470	\$ 380,294
	10,960	453,202
*	81,043	189,108
*	15,520	68,708
	27,525	674,441
*	162,337	194,852
#	298,441	2,089,096
	52,121	720,270
	37,627	988,785
	24,349	664,988
	104,700	239,360
*	262,704	297,513
*	1,514,228	650,982
	44,129	97,428
*	202,457	187,473
*	241,443	501,121
	122,664	1,470,651
	495	36,983
	13,933	1,694,258
#	19,463	2,319,656
	83,997	760,907
#	42,017	1,749,175
#	154,486	4,738,309
	51,060	817,524
	51,741	257,733
	103,414	484,195
	937,810	593,126
*	45,425	279,848
*	76,838	425,238
	3,643	147,999
	16,127	460,848
	4,892	14,474
#*	122,545	417,693
#	212,774	1,310,535
#	668,252	716,781
	1,009,278	1,138,138
#	181,431	2,241,431
	32,672	502,475
	1,120	207,191
*	1,169,428	228,055
	318,228	2,778,349
#	92,608	552,497
#	24,108	273,861
	33,914	151,234
	124,856	675,921
	108,423	745,045
	36,684	39,509
*	830,174	570,262
††	8,303	9,695
	119,343	322,032
	118,664	3,870,864
*	400,382	1,694,112
	10,321	179,800
*	556,225	252,903
*	13,931	15,740
*	6,380	10,138
	15,376	535,960
	58,739	1,581,569
#	492,639	393,953

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	15,684	\$ 662,350
#*	51,784	1,134,122
	14,804	1,010,234
	1,478,212	40,708,786
	288,965	7,949,427
	256,338	406,238
	23,276	468,262
	14,199	656,871
	45,786	498,593
#	81,990	1,942,564
	44,588	7,515,181
	73,828	657,443
*	511,652	816,939
*	337,262	805,115
*	155,718	593,453
*	12,475	71,364
	365,301	482,505
	26,629	1,146,837
*	146,334	595,426
*	290,165	399,982
	54,078	229,737
	40,398	332,880
#	125,218	3,923,107
	182,708	561,608
	121,946	609,824
	29,934	730,604
	26,106	196,085
*	16,393	68,355
	20,821	351,024
#*	25,805	1,551,418
#	61,236	4,964,428
	52,555	1,043,557
	88,257	2,448,368
	18,088	1,569,765
	1,965,870	148,613,473
*	133,702	19,369,838
	1,330,010	4,453,293
*	53,770	352,315
	2,444,970	1,434,975
	71,114	2,935,266
	483	11,072
	121,428	20,596,764
	45,513	4,783,789
#	123,099	2,977,201
*	92,494	255,086
#	40,545	2,165,771
*	98,749	177,219
*††	254,424	497,205
	32,004	171,386
	131,641	850,281
	52,159	631,098
	70,468	2,390,155
*	114,466	269,693
#	188,707	13,450,156
#*	79,137	256,565
*	135,315	550,823
	17,121	553,048
	150,359	2,195,730
*	62,815	172,688

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Sonokong Co. Ltd.....	62,623	\$ 108,219
Soosan Heavy Industries Co. Ltd.....	122,775	292,833
# Soulbrain Co. Ltd.....	21,204	3,813,822
# Soulbrain Holdings Co. Ltd.....	34,719	568,000
SPC Samlip Co. Ltd.....	17,810	1,085,392
Speco Co. Ltd.....	26,562	125,779
SPG Co. Ltd.....	49,432	561,984
# Spigen Korea Co. Ltd.....	21,996	645,703
# Ssangyong C&E Co. Ltd.....	504,185	2,591,784
*†† Ssangyong Motor Co.....	175,845	70,302
ST Pharm Co. Ltd.....	11,693	815,383
STIC Investments, Inc.....	216,391	1,355,662
* Straffico Co. Ltd.....	80,167	256,510
* Studio Dragon Corp.....	33,883	1,996,447
* STX Heavy Industries Co. Ltd.....	63,992	209,523
Suheung Co. Ltd.....	40,552	1,133,756
Sun Kwang Co. Ltd.....	26,496	1,921,435
Sung Bo Chemicals Co. Ltd.....	60,663	169,982
Sung Kwang Bend Co. Ltd.....	146,579	1,260,147
* Sungchang Enterprise Holdings Ltd.....	325,970	529,712
Sungdo Engineering & Construction Co. Ltd.....	69,742	300,340
Sungshin Cement Co. Ltd.....	151,889	1,143,956
# Sungwoo Hitech Co. Ltd.....	417,416	1,727,986
# Sunjin Co. Ltd.....	124,091	1,033,549
* Sunny Electronics Corp.....	119,120	260,153
* Suprema, Inc.....	23,021	422,585
SurplusGLOBAL, Inc.....	83,373	237,134
SV Investment Corp.....	159,692	363,274
* Synergy Innovation Co. Ltd.....	102,483	322,245
* Synopex, Inc.....	309,966	807,287
Systems Technology, Inc.....	67,715	880,665
T&L Co. Ltd.....	18,322	503,769
Tae Kyung Industrial Co. Ltd.....	89,623	436,470
# Taekwang Industrial Co. Ltd.....	2,224	1,542,177
Taekyung BK Co. Ltd.....	64,428	215,242
*†† Taewoong Co. Ltd.....	65,836	526,626
Taeyoung Engineering & Construction Co. Ltd.....	193,066	1,020,636
#* Taihan Electric Wire Co. Ltd.....	523,681	711,893
* Taihan Fiberoptics Co. Ltd.....	207,090	407,636
* Taihan Textile Co. Ltd.....	4,799	181,013
Tailim Packaging Co. Ltd.....	136,725	358,184
TCC Steel.....	58,766	635,969
TechWing, Inc.....	83,803	1,129,472
* Tego Science, Inc.....	10,886	173,454
#* Telcon RF Pharmaceutical, Inc.....	176,030	199,582
Telechips, Inc.....	40,040	474,934
* TERA SCIENCE Co. Ltd.....	43,352	58,156
TES Co. Ltd.....	88,694	1,433,769
* Theragen Etex Co. Ltd.....	170,960	597,919
* Thinkware Systems Corp.....	42,457	498,623
#* TK Chemical Corp.....	211,722	694,323
TK Corp.....	113,007	1,138,125
#* Tkg Aikang Co. Ltd.....	125,996	173,638
TKG Huchems Co. Ltd.....	121,319	1,880,693
Tokai Carbon Korea Co. Ltd.....	32,461	3,209,294
Tongyang Life Insurance Co. Ltd.....	358,457	1,493,085
Tongyang, Inc.....	994,398	917,906
* Top Engineering Co. Ltd.....	77,846	377,925
#* Toptec Co. Ltd.....	118,153	672,964

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Tovis Co. Ltd.....	105,887	\$ 743,306
Tplex Co. Ltd.....	66,834	230,407
TS Corp.....	300,710	713,486
* TS Nexgen Co. Ltd.....	105,618	95,883
# TSE Co. Ltd.....	20,724	1,056,768
* Tuksu Construction Co. Ltd.....	28,284	195,058
* TY Holdings Co. Ltd.....	202,445	2,879,612
TYM Corp.....	744,716	1,586,559
UBCare Co. Ltd.....	54,940	259,689
# Ubiquoss Holdings, Inc.....	26,965	335,716
# Ubiquoss, Inc.....	39,202	508,485
* Ubivelox, Inc.....	24,822	309,009
Uju Electronics Co. Ltd.....	50,213	849,616
Uni-Chem Co. Ltd.....	134,852	123,374
* Unick Corp.....	67,212	352,745
Unid Co. Ltd.....	37,111	2,755,478
* Union Korea Pharm Co. Ltd.....	14,471	90,425
Union Materials Corp.....	59,762	118,777
Union Semiconductor Equipment & Materials Co. Ltd.....	142,937	845,930
# Uniquost Corp.....	79,954	577,639
* Unison Co. Ltd.....	166,870	324,500
* Unitekno Co. Ltd.....	25,351	113,436
* UniTest, Inc.....	51,310	757,716
Unitrontech Co. Ltd.....	21,536	63,647
UTI, Inc.....	24,094	466,055
V One Tech Co. Ltd.....	14,973	88,613
Value Added Technology Co. Ltd.....	47,834	1,220,761
* Very Good Tour Co. Ltd.....	20,073	149,212
Viatron Technologies, Inc.....	63,026	447,911
VICTEK Co. Ltd.....	75,937	341,696
#* Vidente Co. Ltd.....	125,954	1,150,837
Vieworks Co. Ltd.....	33,954	1,074,258
* Vina Tech Co. Ltd.....	6,523	219,151
Visang Education, Inc.....	43,584	219,387
Vitzro Tech Co. Ltd.....	44,012	244,219
Vitrocell Co. Ltd.....	81,923	744,714
* Vivien Corp.....	37,287	51,783
* Vivozon Healthcare, Inc.....	331,962	252,218
#* VT GMP Co. Ltd.....	96,786	404,821
Webcash Corp.....	35,320	452,523
* Webzen, Inc.....	77,687	1,171,123
Welcron Co. Ltd.....	53,777	151,033
#* Wellbiotec Co. Ltd.....	127,014	178,578
Wemade Co. Ltd.....	19,644	900,374
#* Wemade Play Co. Ltd.....	27,265	472,649
Whanin Pharmaceutical Co. Ltd.....	63,775	842,530
* WI Co. Ltd.....	121,023	93,236
Wiabie Corp.....	116,139	242,935
* WillBes & Co.....	466,241	354,413
# Winix, Inc.....	52,263	497,579
* Winpac, Inc.....	149,928	167,205
Wins Co. Ltd.....	39,808	445,026
# WiSoL Co. Ltd.....	188,406	1,296,956
* Withtech, Inc.....	4,571	53,079
* WIZIT Co. Ltd.....	531,891	439,544
* WONIK CUBE Corp.....	130,438	269,567
#* Wonik Holdings Co. Ltd.....	282,483	880,765
WONIK IPS Co. Ltd.....	124,852	3,043,435
# Wonik Materials Co. Ltd.....	49,893	1,225,403

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Wonik Pnc Co. Ltd.....	52,975	\$ 864,587
# Wonik QnC Corp.....	85,174	1,685,179
* WooGene B&G Co. Ltd.....	42,651	68,303
Woojin Plaimm Co. Ltd.....	9,262	26,463
Woojin, Inc.....	61,549	618,015
* Woongjin Co. Ltd.....	225,271	263,263
# Woongjin Thinkbig Co. Ltd.....	408,306	801,612
* Wooree Bio Co. Ltd.....	301,258	891,962
Woori Financial Group, Inc.....	1,884,685	17,295,161
Woori Investment Bank Co. Ltd.....	3,055,301	2,151,087
#* Woori Technology, Inc.....	183,605	297,930
# Woorison F&G Co. Ltd.....	200,437	295,808
Woory Industrial Co. Ltd.....	30,763	368,629
* Woosu AMS Co. Ltd.....	82,772	254,107
WooSung Co. Ltd.....	13,384	254,682
* Woowon Development Co. Ltd.....	32,914	107,940
Worldex Industry & Trading Co. Ltd.....	57,285	891,961
Y G-1 Co. Ltd.....	130,312	715,982
* Y2 Solution Co. Ltd.....	9,544	4,768
YAS Co. Ltd.....	28,388	210,966
* Y-entec Co. Ltd.....	74,293	596,570
* Yeong Hwa Metal Co. Ltd.....	126,655	113,193
* Yest Co. Ltd.....	32,182	215,627
# YG Entertainment, Inc.....	30,750	1,308,767
* YG PLUS.....	65,759	319,231
* YIK Corp.....	158,942	533,134
* YJM Games Co. Ltd.....	128,890	212,103
# YMC Co. Ltd.....	66,845	318,317
YMT Co. Ltd.....	19,985	236,078
Yonwoo Co. Ltd.....	22,062	297,608
Yoosung Enterprise Co. Ltd.....	119,745	271,994
Youlchon Chemical Co. Ltd.....	42,205	762,353
Young Poong Corp.....	2,563	1,083,369
Young Poong Paper Manufacturing Co. Ltd.....	11,402	65,883
Young Poong Precision Corp.....	60,056	402,346
Youngone Corp.....	147,354	4,585,451
Youngone Holdings Co. Ltd.....	47,409	1,752,923
* YoungWoo DSP Co. Ltd.....	187,249	220,923
YTN Co. Ltd.....	12,525	34,742
Yuanta Securities Korea Co. Ltd.....	837,970	1,865,117
Yuhan Corp.....	53,778	2,394,193
YuHwa Securities Co. Ltd.....	32,205	61,121
* Yungjin Pharmaceutical Co. Ltd.....	265,384	730,503
Yuyu Pharma, Inc.....	74,596	392,396
# Zeus Co. Ltd.....	45,457	910,416
* Zinitix Co. Ltd.....	12,353	23,912
Zinus, Inc.....	50,754	1,855,757
TOTAL SOUTH KOREA.....		3,067,859,102
TAIWAN — (16.9%)		
104 Corp.....	2,000	12,573
Aaeon Technology, Inc.....	5,000	13,116
# ABC Taiwan Electronics Corp.....	467,613	349,845
Abico Avy Co. Ltd.....	823,396	576,108
# Ability Enterprise Co. Ltd.....	1,813,974	1,521,793
#* Ability Opto-Electronics Technology Co. Ltd.....	376,471	997,706
# Abnova Corp.....	108,000	133,866
# AcBel Polytech, Inc.....	2,643,468	2,843,543
Accton Technology Corp.....	1,764,369	14,725,201

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# Acer, Inc.....	14,920,595	\$11,320,670
# ACES Electronic Co. Ltd.....	935,044	1,226,753
* Acon Holding, Inc.....	1,339,000	528,940
Acter Group Corp. Ltd.....	327,561	2,091,247
# Action Electronics Co. Ltd.....	1,240,000	533,951
# ADATA Technology Co. Ltd.....	1,027,465	2,010,991
# Addcn Technology Co. Ltd.....	154,706	1,029,203
Advanced Ceramic X Corp.....	276,000	1,724,354
# Advanced Energy Solution Holding Co. Ltd.....	37,000	1,325,770
Advanced International Multitech Co. Ltd.....	1,301,000	3,573,612
#* Advanced Optoelectronic Technology, Inc.....	728,000	490,655
# Advanced Power Electronics Corp.....	461,000	1,721,549
# Advantech Enterprise Co. Ltd.....	1,501,662	1,137,111
Advantech Co. Ltd.....	754,465	8,679,573
AEON Motor Co. Ltd.....	354,000	537,967
Aerospace Industrial Development Corp.....	2,910,000	3,489,385
# AGV Products Corp.....	3,326,603	1,215,576
Airmate Cayman International Co. Ltd.....	20,467	12,292
# Airtac International Group.....	423,335	11,604,343
# Alchip Technologies Ltd.....	324,000	7,699,828
Alcor Micro Corp.....	189,000	240,691
# Alexander Marine Co. Ltd.....	102,000	686,101
* ALI Corp.....	1,353,256	1,119,877
All Ring Tech Co. Ltd.....	27,000	69,345
# Allied Circuit Co. Ltd.....	183,000	664,733
# Allied Supreme Corp.....	156,000	1,383,081
# Allis Electric Co. Ltd.....	932,197	1,067,413
# Alltek Technology Corp.....	1,261,506	1,474,021
# Alltop Technology Co. Ltd.....	277,531	1,407,262
# Alpha Networks, Inc.....	2,246,873	2,355,186
Altek Corp.....	1,834,159	2,316,968
# Amazing Microelectronic Corp.....	589,085	2,315,529
* Ambassador Hotel.....	1,790,000	1,969,539
# AMICCOM Electronics Corp.....	117,000	132,141
AMPACS Corp.....	15,000	18,261
# Ampire Co. Ltd.....	661,000	581,333
# Ample Electronic Technology Co. Ltd.....	41,000	74,457
# AMPOC Far-East Co. Ltd.....	592,567	850,842
# AmTRAN Technology Co. Ltd.....	5,362,640	2,187,554
Anderson Industrial Corp.....	296,247	92,818
# Anji Technology Co. Ltd.....	197,000	364,561
# Anpec Electronics Corp.....	450,702	1,898,715
AP Memory Technology Corp.....	7,000	47,482
Apac Opto Electronics, Inc.....	145,000	164,350
# Apacer Technology, Inc.....	712,005	946,485
# APAQ Technology Co. Ltd.....	265,520	358,205
# APCB, Inc.....	1,086,000	633,648
# Apex Biotechnology Corp.....	622,625	581,254
# Apex International Co. Ltd.....	1,096,916	2,251,380
# Apex Science & Engineering.....	681,870	237,007
# Apogee Optocom Co. Ltd.....	49,000	100,469
# Arcadyan Technology Corp.....	1,088,759	4,538,304
Ardentec Corp.....	4,401,993	6,074,111
# Argosy Research, Inc.....	414,391	1,023,771
ASE Technology Holding Co. Ltd., ADR.....	140,935	830,107
ASE Technology Holding Co. Ltd.....	13,322,387	38,821,987
Asia Cement Corp.....	8,179,655	11,350,143
Asia Electronic Material Co. Ltd.....	573,000	329,003
Asia Optical Co., Inc.....	1,339,000	2,819,180

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* Asia Pacific Telecom Co. Ltd.....	11,990,415	\$ 2,755,066
#* Asia Plastic Recycling Holding Ltd.....	1,370,533	280,480
# Asia Polymer Corp.....	3,267,858	2,840,380
# Asia Tech Image, Inc.....	443,000	774,112
# Asia Vital Components Co. Ltd.....	2,448,864	9,713,468
# ASIX Electronics Corp.....	215,000	954,263
# ASMedia Technology, Inc.....	25,048	821,341
# ASolid Technology Co. Ltd.....	58,000	164,531
# ASPEED Technology, Inc.....	111,098	7,170,672
# ASROCK, Inc.....	389,000	1,311,332
# Asustek Computer, Inc.....	2,112,861	19,931,949
# Aten International Co. Ltd.....	583,715	1,450,254
# AU Optronics Corp.....	45,951,497	20,634,036
# Audix Corp.....	589,375	935,585
# AURAS Technology Co. Ltd.....	574,303	3,404,710
# Aurona Industries, Inc.....	463,000	283,085
# Aurora Corp.....	349,258	998,051
# Avalue Technology, Inc.....	324,000	707,632
# Aver Information, Inc.....	117,000	168,581
* Avision, Inc.....	106,000	46,656
# Awea Mechantronic Co. Ltd.....	161,062	166,288
# Axiomtek Co. Ltd.....	359,000	725,181
#* Azurewave Technologies, Inc.....	523,000	333,588
# Bafang Yunji International Co. Ltd.....	372,000	1,844,002
# Bank of Kaohsiung Co. Ltd.....	4,498,298	2,003,836
# Baolong International Co. Ltd.....	140,000	83,972
# Basso Industry Corp.....	886,284	1,245,821
# BenQ Materials Corp.....	1,316,000	1,377,262
# BES Engineering Corp.....	9,349,050	2,762,803
#* Billion Electric Co. Ltd.....	155,000	94,497
# Bin Chuan Enterprise Co. Ltd.....	783,257	673,629
# Bionet Corp.....	41,000	56,491
# Bionime Corp.....	157,000	389,349
# Biostar Microtech International Corp.....	797,712	401,922
# Bioteque Corp.....	459,680	1,619,887
# Bizlink Holding, Inc.....	748,291	8,070,915
# Bon Fame Co. Ltd.....	142,000	297,636
# Bora Pharmaceuticals Co. Ltd.....	216,000	1,702,972
# Brave C&H Supply Co. Ltd.....	128,000	319,811
# Bright Led Electronics Corp.....	567,180	305,783
# Brightek Optoelectronic Co. Ltd.....	118,000	114,134
# Brighten Optix Corp.....	35,000	257,929
# Brighton-Best International Taiwan, Inc.....	2,902,749	3,348,498
# Brilliant Network & Automation Integrated System Co. Ltd.....	4,000	13,802
# Browave Corp.....	234,000	407,348
# C Sun Manufacturing Ltd.....	923,258	1,365,358
* Cameo Communications, Inc.....	1,466,435	433,138
# Capital Futures Corp.....	619,808	733,520
# Capital Securities Corp.....	10,875,614	4,156,840
# Career Technology MFG. Co. Ltd.....	3,699,001	2,817,099
# Carnival Industrial Corp.....	671,530	227,052
# Castles Technology Co. Ltd.....	437,137	945,489
# Caswell, Inc.....	159,000	479,765
# Catcher Technology Co. Ltd.....	2,450,872	13,997,980
# Cathay Chemical Works.....	32,000	26,031
# Cathay Financial Holding Co. Ltd.....	15,567,816	23,749,577
# Cathay Real Estate Development Co. Ltd.....	4,510,600	2,487,906
# Cayman Engley Industrial Co. Ltd.....	303,801	593,007
# CCP Contact Probes Co. Ltd.....	46,000	97,815

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# Celxpert Energy Corp.....	558,000	\$ 596,912
# Center Laboratories, Inc.....	2,026,519	3,969,099
# Central Reinsurance Co. Ltd.....	960,312	672,956
# Century Iron & Steel Industrial Co. Ltd.....	914,000	3,125,911
# Chailease Holding Co. Ltd.....	4,293,820	30,536,636
# Chain Chon Industrial Co. Ltd.....	1,454,483	828,350
# ChainQui Construction Development Co. Ltd.....	753,946	377,802
# Champion Building Materials Co. Ltd.....	2,070,390	661,192
# Champion Microelectronic Corp.....	203,000	334,971
# Chang Hwa Commercial Bank Ltd.....	21,267,340	12,663,337
# Chang Wah Electromaterials, Inc.....	2,458,190	2,732,607
# Chang Wah Technology Co. Ltd.....	686,980	1,783,330
# Channel Well Technology Co. Ltd.....	1,299,000	1,434,877
# Charoen Pokphand Enterprise.....	1,299,620	3,411,830
# CHC Healthcare Group.....	723,000	884,570
# CHC Resources Corp.....	500,048	779,447
# Chen Full International Co. Ltd.....	574,000	704,823
# Chenbro Micom Co. Ltd.....	464,000	1,076,859
* Cheng Fwa Industrial Co. Ltd.....	58,000	25,612
# Cheng Loong Corp.....	6,743,160	6,109,934
# Cheng Mei Materials Technology Corp.....	4,278,200	1,336,861
# Cheng Shin Rubber Industry Co. Ltd.....	9,161,508	10,872,390
# Cheng Uei Precision Industry Co. Ltd.....	3,081,630	3,355,330
# Chenming Electronic Technology Corp.....	748,708	356,511
# Chi Hua Fitness Co. Ltd.....	52,000	86,384
# Chia Chang Co. Ltd.....	875,000	1,138,637
# Chia Hsin Cement Corp.....	3,058,747	1,869,073
# Chian Hsing Forging Industrial Co. Ltd.....	262,000	298,380
# Chicony Electronics Co. Ltd.....	3,070,689	8,143,159
# Chicony Power Technology Co. Ltd.....	1,140,696	2,787,006
# Chief Telecom, Inc.....	55,000	551,965
# Chieftek Precision Co. Ltd.....	398,375	989,550
# Chien Kuo Construction Co. Ltd.....	1,153,364	527,024
# Chien Shing Harbour Service Co. Ltd.....	147,000	168,680
# Chime Ball Technology Co. Ltd.....	162,282	194,088
# China Airlines Ltd.....	17,026,057	13,009,915
# China Bills Finance Corp.....	3,836,000	2,057,793
# China Chemical & Pharmaceutical Co. Ltd.....	1,658,000	1,177,150
# China Container Terminal Corp.....	373,000	339,584
# China Development Financial Holding Corp.....	42,917,092	18,578,415
# China Ecotek Corp.....	132,000	179,986
# China Electric Manufacturing Corp.....	1,740,658	1,116,140
# China Fineblanking Technology Co. Ltd.....	303,575	385,668
# China General Plastics Corp.....	3,145,607	2,652,666
# China Glaze Co. Ltd.....	751,022	300,120
# China Man-Made Fiber Corp.....	8,478,227	2,204,372
# China Metal Products.....	2,361,405	2,322,311
# China Motor Corp.....	1,833,286	3,108,001
# China Petrochemical Development Corp.....	25,757,099	8,817,780
# China Steel Chemical Corp.....	1,121,998	4,384,455
# China Steel Corp.....	38,658,440	35,993,573
# China Steel Structure Co. Ltd.....	538,000	945,224
# China Wire & Cable Co. Ltd.....	803,680	738,482
# Chinese Maritime Transport Ltd.....	573,964	784,199
# Ching Feng Home Fashions Co. Ltd.....	759,659	469,217
# Chin-Poon Industrial Co. Ltd.....	2,600,617	2,482,546
# Chipbond Technology Corp.....	5,571,000	10,210,212
# ChipMOS Technologies, Inc.....	4,638,155	5,509,236
# ChipMOS Technologies, Inc., ADR.....	62,027	1,488,038

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	412,000	\$ 2,544,350
	1,068,739	2,590,297
	1,215,705	7,018,961
#	1,370,000	1,082,260
#	3,104,177	1,635,454
#	3,308,500	6,459,094
#	6,743,926	5,712,689
	77,115	263,081
#	2,739,308	1,555,295
#	335,000	670,143
#	151,000	2,306,854
	186,399	7,487,648
	6,147,000	24,942,187
#	1,406,000	658,042
	522,000	3,041,226
	3,195,482	3,382,263
#	7,532,944	1,895,447
#	510,463	223,519
#	789,060	527,511
#	18,550,560	14,166,664
#	7,485,000	12,267,279
	466,000	460,701
#	3,557,671	1,160,756
#	2,637,250	2,575,216
#	1,064,000	551,914
#	367,835	1,508,328
#	2,793,600	5,033,417
#	1,645,800	2,334,538
#	197,369	170,204
	178,000	76,016
	14,000	9,789
#*	3,572,712	2,150,609
#	48,590,931	37,330,938
	3,445,896	5,121,107
*	196,196	111,296
#	308,765	1,464,034
#	697,378	842,717
	223,000	220,596
#	153,504	461,540
#	323,000	775,661
#	2,354,873	2,406,054
#	314,589	646,160
	68,000	180,431
#	2,002,809	2,009,447
	131,502	513,440
	396,061	639,109
#	2,068,257	1,900,946
*	509,279	211,861
	1,707,700	2,295,200
#*	2,803,304	955,657
#	406,500	969,235
#	1,675,469	791,736
	2,695,028	23,438,979
	902,634	2,195,306
	161,598	373,182
#	1,166,000	2,912,968
	3,366,537	1,945,253
	22,000	15,941
	173,000	476,564

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# Draytek Corp.....	252,000	\$ 256,935
# Dyaco International, Inc.....	277,408	356,678
# DYNACOLOR, Inc.....	243,000	280,131
Dynamic Electronics Co. Ltd.....	2,036,693	1,425,423
# Dynapack International Technology Corp.....	930,000	2,291,349
# E & R Engineering Corp.....	199,000	448,644
E Ink Holdings, Inc.....	520,000	3,420,969
# E.Sun Financial Holding Co. Ltd.....	26,777,740	24,683,393
Eastern Media International Corp.....	2,667,434	2,368,678
# Eclat Textile Co. Ltd.....	660,518	9,030,953
# ECOVE Environment Corp.....	183,000	1,487,835
# Edimax Technology Co. Ltd.....	1,152,423	515,518
# Edison Opto Corp.....	723,000	399,666
# Edom Technology Co. Ltd.....	1,433,141	1,415,372
# eGalax_eMPIA Technology, Inc.....	414,267	858,449
# Egis Technology, Inc.....	463,000	1,253,235
Elan Microelectronics Corp.....	1,944,026	7,080,184
#* E-Lead Electronic Co. Ltd.....	188,000	482,394
E-Lead Electronic Co. Ltd.....	4,748	2,553
E-LIFE MALL Corp.....	488,000	1,325,216
Elite Advanced Laser Corp.....	983,320	1,383,315
Elite Material Co. Ltd.....	1,624,839	9,097,478
Elite Semiconductor Microelectronics Technology, Inc.....	2,038,390	5,613,162
Elitegroup Computer Systems Co. Ltd.....	2,217,028	1,640,115
eMemory Technology, Inc.....	190,000	7,552,981
# Emerging Display Technologies Corp.....	807,000	587,934
# Ennoconn Corp.....	503,298	3,641,540
# Ennostar, Inc.....	4,740,431	7,886,454
EnTie Commercial Bank Co. Ltd.....	2,316,166	1,107,166
#* Epileds Technologies, Inc.....	484,000	276,460
Episil Technologies, Inc.....	652,000	2,243,402
# Episil-Precision, Inc.....	533,015	1,509,318
# Eris Technology Corp.....	97,000	709,976
* Eslite Spectrum Corp.....	10,550	15,566
# Eson Precision Ind Co. Ltd.....	700,000	1,652,420
# Eternal Materials Co. Ltd.....	6,657,999	7,160,275
#* Etron Technology, Inc.....	1,232,000	2,129,107
# Eurocharm Holdings Co. Ltd.....	217,000	1,115,270
* Eva Airways Corp.....	13,888,695	15,935,931
#* Everest Textile Co. Ltd.....	3,778,829	915,906
Evergreen International Storage & Transport Corp.....	3,443,000	3,370,829
Evergreen Marine Corp. Taiwan Ltd.....	12,968,920	41,674,047
Evergreen Steel Corp.....	763,000	1,615,875
# Everlight Chemical Industrial Corp.....	2,952,756	1,979,444
# Everlight Electronics Co. Ltd.....	3,453,570	4,816,794
# Everspring Industry Co. Ltd.....	657,000	322,568
Excel Cell Electronic Co. Ltd.....	119,000	100,699
# Excellence Opto, Inc.....	141,000	109,594
# Excelliance Mos Corp.....	168,000	833,891
Excelsior Medical Co. Ltd.....	936,707	2,015,027
EZconn Corp.....	348,600	639,568
Far Eastern Department Stores Ltd.....	9,682,000	6,133,516
Far Eastern International Bank.....	21,717,562	8,215,957
Far Eastern New Century Corp.....	10,225,705	10,404,052
Far EasTone Telecommunications Co. Ltd.....	5,365,000	13,526,629
# Faraday Technology Corp.....	268,000	1,413,706
Farcent Enterprise Co. Ltd.....	36,000	68,795
# Farglory F T Z Investment Holding Co. Ltd.....	725,385	1,153,796
Farglory Land Development Co. Ltd.....	2,074,105	4,369,406

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
#* Federal Corp.....	2,518,938	\$ 1,634,000
# Feedback Technology Corp.....	191,200	457,812
Feng Hsin Steel Co. Ltd.....	3,009,131	6,663,659
Feng TAY Enterprise Co. Ltd.....	1,243,785	6,967,834
# FineTek Co. Ltd.....	77,000	222,097
First Copper Technology Co. Ltd.....	70,000	65,949
# First Financial Holding Co. Ltd.....	23,441,678	21,174,471
# First Hi-Tec Enterprise Co. Ltd.....	465,736	629,295
First Hotel.....	1,250,293	585,550
# First Insurance Co. Ltd.....	2,113,640	1,032,497
#* First Steamship Co. Ltd.....	4,906,961	1,593,971
# FIT Holding Co. Ltd.....	1,132,436	1,108,229
# Fittech Co. Ltd.....	461,000	1,751,014
# FLEXium Interconnect, Inc.....	2,912,724	8,853,308
Flytech Technology Co. Ltd.....	706,070	2,128,745
# FocalTech Systems Co. Ltd.....	243,000	606,504
FOCI Fiber Optic Communications, Inc.....	390,000	318,503
Force Mos Technology Ltd.....	34,000	70,261
Forcecon Tech Co. Ltd.....	160,000	312,527
# Forest Water Environment Engineering Co. Ltd.....	245,326	246,347
# Formosa Advanced Technologies Co. Ltd.....	1,401,000	1,726,517
# Formosa Chemicals & Fibre Corp.....	5,950,198	13,949,145
Formosa International Hotels Corp.....	290,975	1,672,642
# Formosa Laboratories, Inc.....	723,467	1,124,124
# Formosa Oilseed Processing Co. Ltd.....	304,891	513,028
# Formosa Optical Technology Co. Ltd.....	215,000	455,246
Formosa Petrochemical Corp.....	1,139,000	3,220,976
# Formosa Plastics Corp.....	4,613,770	14,230,392
# Formosa Sumco Technology Corp.....	257,000	1,485,493
# Formosa Taffeta Co. Ltd.....	5,236,460	4,538,891
Formosan Rubber Group, Inc.....	1,704,143	1,183,352
# Formosan Union Chemical.....	2,775,936	2,255,581
# Fortune Electric Co. Ltd.....	605,304	754,310
# Founding Construction & Development Co. Ltd.....	1,400,882	813,585
Foxconn Technology Co. Ltd.....	3,063,241	5,054,471
# Foxsemicon Integrated Technology, Inc.....	537,402	3,550,864
# Franbo Lines Corp.....	1,197,000	851,866
# Froch Enterprise Co. Ltd.....	1,735,384	1,293,394
# FSP Technology, Inc.....	887,619	1,076,528
# Fu Chun Shin Machinery Manufacture Co. Ltd.....	265,000	156,415
# Fubon Financial Holding Co. Ltd.....	17,404,128	32,692,126
# Fulgent Sun International Holding Co. Ltd.....	1,229,730	7,011,255
Fullerton Technology Co. Ltd.....	652,670	382,074
#* Fulltech Fiber Glass Corp.....	2,928,215	1,253,219
# Fusheng Precision Co. Ltd.....	408,000	2,514,878
# Fwusow Industry Co. Ltd.....	1,121,294	771,313
# G Shank Enterprise Co. Ltd.....	1,120,510	1,786,748
# Gallant Precision Machining Co. Ltd.....	121,000	101,904
Gamania Digital Entertainment Co. Ltd.....	906,000	1,796,930
#* GCS Holdings, Inc.....	401,000	549,481
# GEM Services, Inc.....	457,970	1,159,945
Gemtek Technology Corp.....	2,571,574	2,613,367
General Interface Solution Holding Ltd.....	2,053,000	5,376,794
General Plastic Industrial Co. Ltd.....	631,478	620,311
# Generalplus Technology, Inc.....	448,000	918,576
# GeneReach Biotechnology Corp.....	184,860	492,146
# Genesys Logic, Inc.....	321,000	1,292,104
# Genius Electronic Optical Co. Ltd.....	638,576	8,482,462
Genmont Biotech, Inc.....	78,314	69,325

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
TAIWAN — (Continued)			
#	Genovate Biotechnology Co. Ltd.....	163,700	\$ 145,829
#	GeoVision, Inc.....	467,840	462,841
	Getac Holdings Corp.....	3,194,281	5,033,848
#	GFC Ltd.....	176,400	417,852
#	Giant Manufacturing Co. Ltd.....	1,458,363	11,932,015
#*	Giantplus Technology Co. Ltd.....	1,938,000	709,602
#	Gigabyte Technology Co. Ltd.....	2,826,750	8,734,325
#	Gigasolar Materials Corp.....	188,820	939,674
*	Gigastorage Corp.....	74,576	55,168
#	Global Brands Manufacture Ltd.....	2,469,175	2,454,913
	Global Lighting Technologies, Inc.....	545,000	1,013,386
#	Global Mixed Mode Technology, Inc.....	598,000	2,958,006
#	Global PMX Co. Ltd.....	420,000	2,435,723
	Global Unichip Corp.....	269,000	4,577,492
	Globaltek Fabrication Co. Ltd.....	32,000	53,765
#	Globalwafers Co. Ltd.....	799,779	12,115,312
#	Globe Union Industrial Corp.....	1,621,820	656,206
#	Gloria Material Technology Corp.....	3,539,885	3,692,486
*	Glotech Industrial Corp.....	481,000	197,733
#*	GlycoNex, Inc.....	211,000	208,086
#	GMI Technology, Inc.....	929,000	572,979
#	Gold Circuit Electronics Ltd.....	3,263,747	8,925,131
	Goldsun Building Materials Co. Ltd.....	6,344,965	5,254,865
#	Good Will Instrument Co. Ltd.....	333,342	288,607
	Gordon Auto Body Parts.....	118,000	92,929
#	Gourmet Master Co. Ltd.....	949,102	3,359,248
#	Grand Fortune Securities Co. Ltd.....	1,213,941	608,330
#	Grand Ocean Retail Group Ltd.....	691,000	346,496
#	Grand Pacific Petrochemical.....	6,287,000	4,177,769
#	Grand Process Technology Corp.....	165,000	1,268,295
	GrandTech CG Systems, Inc.....	340,600	603,611
	Grape King Bio Ltd.....	833,000	3,687,992
	Great China Metal Industry.....	1,132,000	955,013
#	Great Taipei Gas Co. Ltd.....	1,511,000	1,671,280
#	Great Tree Pharmacy Co. Ltd.....	224,051	2,383,550
	Great Wall Enterprise Co. Ltd.....	3,752,837	6,140,621
#	Greatek Electronics, Inc.....	2,414,000	5,002,276
*††	Green Energy Technology, Inc.....	2,077,221	0
#	Green World FinTech Service Co. Ltd.....	23,100	312,829
#	Group Up Industrial Co. Ltd.....	233,000	617,793
	GTM Holdings Corp.....	1,004,550	819,608
#	Hai Kwang Enterprise Corp.....	86,000	58,823
#	Hannstar Board Corp.....	3,274,831	3,554,138
#	HannStar Display Corp.....	11,150,323	3,657,902
	HannsTouch Solution, Inc.....	3,855,862	1,211,026
#	Hanpin Electron Co. Ltd.....	361,000	341,102
#	Harmony Electronics Corp.....	220,000	268,495
#	Harvatek Corp.....	1,062,839	686,762
	Heran Co. Ltd.....	89,000	315,635
#	Hey Song Corp.....	1,993,500	2,240,001
#	Hi-Clearance, Inc.....	135,978	704,570
#	Highlight Tech Corp.....	556,842	908,897
*	High-Tek Harness Enterprise Co. Ltd.....	141,000	65,757
#	Highwealth Construction Corp.....	3,173,243	4,814,528
	HIM International Music, Inc.....	127,200	307,211
#	Hiroca Holdings Ltd.....	469,221	883,915
#	Hitron Technology, Inc.....	826,997	822,269
	Hiwin Technologies Corp.....	1,147,838	8,297,414
#	Hiyes International Co. Ltd.....	50,000	154,653

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	6,768,828	\$ 2,118,560
#	1,761,300	673,118
	73,521	30,286
#	513,400	940,382
#	1,368,000	3,694,958
	973,675	2,978,653
	21,590,403	78,907,427
	1,595,554	1,145,143
#	1,385,000	797,851
	1,007,680	627,308
#	2,571,560	965,256
#	1,187,219	3,246,283
	760,000	2,623,351
	817,000	16,546,646
#*	170,159	240,940
#	2,242,000	2,653,897
	273,510	943,023
#	806,222	535,679
#*	5,290,619	11,613,065
#	610,555	3,095,034
#	2,197,000	1,077,562
#	21,304,210	16,481,275
	38,000	74,475
	1,822,400	5,460,598
	549,735	794,506
	57,000	82,770
	903,000	753,746
	3,131,603	2,571,833
	262,072	426,902
	1,268,096	607,102
#*	253,000	126,725
#	179,169	501,576
#	956,345	2,207,007
	16,564,285	7,816,710
	57,000	81,702
	1,532,255	739,864
#	1,110,749	1,004,121
*	429,000	159,942
	726,173	1,329,375
#	83,000	229,436
	1,508,866	759,141
#	487,000	1,049,194
#	63,000	263,681
#	530,342	2,996,521
#	53,973,151	18,692,589
#	550,550	926,923
#	151,000	375,875
#	221,800	641,315
#*	666,669	1,212,598
	123,000	287,350
	48,000	100,659
	4,790,083	3,280,385
#	790,000	9,363,347
#	8,551,276	6,791,780
	275,682	581,825
#	647,000	885,573
#	36,300	143,661
#	1,237,646	2,835,840
#	1,863,608	4,438,838

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
*†† J Touch Corp.....	22,100	\$ 0
# Jarlytec Co. Ltd.....	359,828	727,618
# Jean Co. Ltd.....	246,000	95,220
# Jentech Precision Industrial Co. Ltd.....	352,156	4,624,155
Jess-Link Products Co. Ltd.....	561,450	677,367
# Jetway Information Co. Ltd.....	181,000	150,071
Jia Wei Lifestyle, Inc.....	149,000	343,810
# Jih Lin Technology Co. Ltd.....	265,000	738,906
# Jiin Yeeh Ding Enterprise Co. Ltd.....	454,000	429,713
Jinan Acetate Chemical Co. Ltd.....	5,060	18,039
* Jinli Group Holdings Ltd.....	688,681	219,978
JMC Electronics Co. Ltd.....	61,000	81,766
# Johnson Health Tech Co. Ltd.....	351,000	658,048
#* Joinsoon Electronics Manufacturing Co. Ltd.....	548,000	331,982
Jourdeness Group Ltd.....	264,000	616,584
# K Laser Technology, Inc.....	946,459	621,945
# Kaimei Electronic Corp.....	492,314	916,112
# Kaori Heat Treatment Co. Ltd.....	520,321	1,372,262
# Kaulin Manufacturing Co. Ltd.....	1,285,684	613,749
# Kedge Construction Co. Ltd.....	243,000	452,795
Keding Enterprises Co. Ltd.....	14,000	61,959
# KEE TAI Properties Co. Ltd.....	3,153,101	1,394,534
Kenda Rubber Industrial Co. Ltd.....	3,775,885	4,868,780
# Kenmec Mechanical Engineering Co. Ltd.....	1,366,000	1,385,309
# Kerry TJ Logistics Co. Ltd.....	1,415,000	1,913,840
# Key Ware Electronics Co. Ltd.....	374,131	126,223
Keystone Microtech Corp.....	154,000	1,070,631
# KHGEARS International Ltd.....	6,504	16,485
# Kindom Development Co. Ltd.....	3,200,000	3,215,299
# King Chou Marine Technology Co. Ltd.....	539,800	594,965
# King Slide Works Co. Ltd.....	431,450	6,572,361
King Yuan Electronics Co. Ltd.....	10,254,032	13,526,921
King's Town Bank Co. Ltd.....	6,773,653	7,899,670
* King's Town Construction Co. Ltd.....	674,690	826,090
# Kinik Co.....	759,000	4,015,201
#* Kinko Optical Co. Ltd.....	649,120	674,389
# Kinpo Electronics.....	8,871,892	3,836,328
# Kinsus Interconnect Technology Corp.....	1,105,476	5,070,420
KMC Kuei Meng International, Inc.....	477,951	2,525,710
# KNH Enterprise Co. Ltd.....	719,150	393,892
# Ko Ja Cayman Co. Ltd.....	135,000	197,012
# KS Terminals, Inc.....	945,290	2,663,064
Kung Long Batteries Industrial Co. Ltd.....	471,000	2,196,129
# Kung Sing Engineering Corp.....	3,716,135	859,731
Kuo Toong International Co. Ltd.....	1,108,735	709,780
# Kuo Yang Construction Co. Ltd.....	1,253,517	813,639
# Kwong Fong Industries Corp.....	534,733	186,230
Kwong Lung Enterprise Co. Ltd.....	637,000	957,143
# KYE Systems Corp.....	1,412,107	467,426
L&K Engineering Co. Ltd.....	1,098,000	1,123,105
La Kaffa International Co. Ltd.....	200,947	676,825
LAN FA Textile.....	1,512,412	462,959
# Land Mark Optoelectronics Corp.....	582,600	3,025,297
* Lang, Inc.....	26,000	23,782
# Lanner Electronics, Inc.....	623,705	1,424,346
Largan Precision Co. Ltd.....	201,234	14,115,097
# Laser Tek Taiwan Co. Ltd.....	441,144	400,245
# Laster Tech Corp. Ltd.....	305,540	327,426
# LCY Technology Corp.....	159,000	143,275

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	527,886	\$ 201,621
#*	156,000	194,192
#	103,793	240,277
#*	4,892,965	1,713,976
*	23,000	13,827
#	542,858	418,308
#	1,204,000	928,445
	639,122	1,219,830
#	177,032	633,363
#	258,000	217,813
#*	790,010	436,389
#*	546,057	571,148
#*	3,704,060	1,013,549
	674,323	1,765,974
	400,000	391,700
	2,912,017	5,843,862
	19,000	10,798
#*	2,891,490	1,644,351
	9,469,419	20,777,724
#	336,000	353,735
#*	2,254,276	1,269,046
#	652,000	483,316
#	5,859,590	3,040,770
#	638,000	1,155,024
	292,625	6,864,570
#	1,138,000	5,412,236
#	392,386	406,822
#	1,196,000	432,311
#	616,126	1,408,041
	1,006,000	1,354,005
#	153,000	85,670
*	290,952	293,248
#	89,000	778,769
#	395,000	838,280
#	296,890	1,414,904
#	251,000	1,009,103
#	9,547,837	10,468,522
#	54,000	171,587
#	1,596,670	7,566,302
#	564,000	2,150,898
#	409,932	1,642,817
#	752,905	558,612
#	178,462	106,898
#	258,000	1,068,813
*	14,000	31,370
	2,813,823	64,830,701
#*	481,000	3,308,647
	21,062,220	24,950,580
#	611,889	435,145
	3,058,376	1,817,738
#*	12,273,576	2,562,347
#	441,588	3,409,672
#	962,771	2,604,743
#	317,757	618,086
#	3,842,465	15,211,926
	328,000	462,591
#	875,249	551,494
#	1,144,512	1,474,966
#	6,455,535	6,096,656

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Mitake Information Corp.....	25,000	\$ 41,572
MJ International Co. Ltd.....	24,000	35,270
#* Mobiletron Electronics Co. Ltd.....	504,960	1,032,566
# momo.com, Inc.....	232,680	6,378,021
# MOSA Industrial Corp.....	276,000	253,093
# MPI Corp.....	724,000	2,225,771
# Nak Sealing Technologies Corp.....	370,549	1,064,672
Namchow Holdings Co. Ltd.....	1,531,000	2,312,137
#* Nan Kang Rubber Tire Co. Ltd.....	1,793,845	2,372,265
Nan Liu Enterprise Co. Ltd.....	259,000	703,463
# Nan Pao Resins Chemical Co. Ltd.....	70,000	309,231
# Nan Ren Lake Leisure Amusement Co. Ltd.....	907,072	365,790
# Nan Ya Plastics Corp.....	9,588,584	21,608,965
# Nan Ya Printed Circuit Board Corp.....	853,211	6,912,504
# Nang Kuang Pharmaceutical Co. Ltd.....	341,000	403,587
# Nantex Industry Co. Ltd.....	1,586,363	2,276,084
# Nanya Technology Corp.....	6,686,751	11,747,543
* National Aerospace Fasteners Corp.....	19,000	39,495
# National Petroleum Co. Ltd.....	643,000	1,035,883
# Netronix, Inc.....	423,000	721,888
New Best Wire Industrial Co. Ltd.....	185,200	204,458
# New Era Electronics Co. Ltd.....	470,000	267,403
#* Newmax Technology Co. Ltd.....	377,000	382,558
Nexcom International Co. Ltd.....	679,267	745,250
# Nichidenbo Corp.....	1,163,552	1,865,950
# Nidec Chaun-Choung Technology Corp.....	144,000	502,892
# Nien Hsing Textile Co. Ltd.....	751,656	584,399
Nien Made Enterprise Co. Ltd.....	707,000	6,791,383
# Niko Semiconductor Co. Ltd.....	338,000	721,626
# Nishoku Technology, Inc.....	257,800	632,277
# Nova Technology Corp.....	78,000	393,874
# Novatek Microelectronics Corp.....	2,486,000	22,147,256
# Nuvoton Technology Corp.....	703,000	2,836,048
# Nyquest Technology Co. Ltd.....	92,000	244,526
O-Bank Co. Ltd.....	2,522,961	689,722
# Ocean Plastics Co. Ltd.....	842,000	922,779
OFCO Industrial Corp.....	56,000	51,623
OK Biotech Co. Ltd.....	88,000	66,966
#* Oneness Biotech Co. Ltd.....	410,000	2,584,890
# Orient Europharma Co. Ltd.....	202,000	231,304
# Orient Semiconductor Electronics Ltd.....	2,731,637	1,505,556
# Oriental Union Chemical Corp.....	3,724,819	2,168,185
# O-TA Precision Industry Co. Ltd.....	710,683	2,737,083
# Pacific Construction Co.....	1,133,276	355,193
# Pacific Hospital Supply Co. Ltd.....	387,706	859,845
# PADAUK Technology Co. Ltd.....	28,050	91,375
# Paiho Shih Holdings Corp.....	989,656	1,047,526
# Pan Asia Chemical Corp.....	300,000	130,527
Pan German Universal Motors Ltd.....	5,000	33,377
# Pan Jit International, Inc.....	1,470,074	3,227,018
# Pan-International Industrial Corp.....	2,701,854	3,205,244
# Panion & BF Biotech, Inc.....	136,753	559,955
Parade Technologies Ltd.....	192,805	7,260,720
Paragon Technologies Co. Ltd.....	276,626	178,385
# Parpro Corp.....	232,000	186,241
# PChome Online, Inc.....	691,000	1,479,262
PCL Technologies, Inc.....	301,067	806,062
# P-Duke Technology Co. Ltd.....	364,644	910,542
# Pegatron Corp.....	8,126,293	16,917,200

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# Pegavision Corp.....	244,000	\$ 3,746,598
*†† Pharmally International Holding Co. Ltd.....	422,490	0
# Phison Electronics Corp.....	584,000	5,728,620
# Phoenix Silicon International Corp.....	836,340	1,789,189
* Phytohealth Corp.....	153,000	97,351
# Pixart Imaging, Inc.....	1,157,000	3,489,466
# Planet Technology Corp.....	217,000	550,128
# Plastron Precision Co. Ltd.....	536,491	229,643
# Plotech Co. Ltd.....	578,800	449,194
# Polytronics Technology Corp.....	411,239	910,526
# Posiflex Technology, Inc.....	154,939	697,048
# Pou Chen Corp.....	8,470,005	7,605,102
# Power Wind Health Industry, Inc.....	202,319	850,983
# Powerchip Semiconductor Manufacturing Corp.....	6,991,000	8,286,778
# Powertech Technology, Inc.....	4,511,580	12,931,970
* Powertip Technology Corp.....	201,000	88,359
# Poya International Co. Ltd.....	374,558	4,700,805
# President Chain Store Corp.....	1,792,728	16,950,944
# President Securities Corp.....	7,015,644	3,681,924
# Primax Electronics Ltd.....	3,155,000	7,385,019
# Prince Housing & Development Corp.....	8,177,140	3,159,324
# Pro Hawk Corp.....	83,000	467,264
*†† Prodisc Technology, Inc.....	603,000	0
# Promate Electronic Co. Ltd.....	1,023,000	1,316,198
# Prosperity Dielectrics Co. Ltd.....	801,687	1,061,409
# P-Two Industries, Inc.....	17,000	16,849
# Qisda Corp.....	8,279,525	7,934,681
# QST International Corp.....	317,000	586,958
# Qualipoly Chemical Corp.....	681,893	824,024
# Quang Viet Enterprise Co. Ltd.....	229,000	838,351
# Quanta Computer, Inc.....	8,215,436	23,323,097
# Quanta Storage, Inc.....	1,275,000	1,755,134
# Quintain Steel Co. Ltd.....	1,916,707	768,734
# Radiant Opto-Electronics Corp.....	3,824,692	11,970,110
# Radium Life Tech Co. Ltd.....	5,871,858	1,789,196
# Rafael Microelectronics, Inc.....	149,097	628,739
* RDC Semiconductor Co. Ltd.....	286,000	3,367,387
# Realtek Semiconductor Corp.....	1,659,861	19,087,969
# Rechi Precision Co. Ltd.....	2,351,292	1,331,394
# Rexon Industrial Corp. Ltd.....	983,559	1,088,456
# Rich Development Co. Ltd.....	3,708,769	1,089,388
# RichWave Technology Corp.....	333,340	1,587,950
# RiTdisplay Corp.....	78,000	106,210
* Ritek Corp.....	5,288,593	1,312,820
# Rodex Fasteners Corp.....	125,000	186,483
* Roo Hsing Co. Ltd.....	3,680,000	357,822
# Ruentex Development Co. Ltd.....	3,728,976	6,851,254
# Ruentex Engineering & Construction Co.....	386,440	1,075,001
# Ruentex Industries Ltd.....	2,009,682	4,161,857
# Run Long Construction Co. Ltd.....	479,620	1,059,559
# Samebest Co. Ltd.....	133,160	120,229
# Sampo Corp.....	2,143,895	1,879,840
# San Fang Chemical Industry Co. Ltd.....	1,200,659	784,463
# San Far Property Ltd.....	1,184,297	516,380
# San Shing Fastech Corp.....	672,622	1,225,540
# Sanitar Co. Ltd.....	274,000	305,139
# Sanyang Motor Co. Ltd.....	4,117,802	5,264,967
# Savior Lifetec Corp.....	724,203	391,129
# Scan-D Corp.....	7,000	11,088

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# SCI Pharmtech, Inc.....	389,174	\$ 1,075,600
# Scientech Corp.....	251,000	611,085
ScinoPharm Taiwan Ltd.....	495,000	422,832
SciVision Biotech, Inc.....	45,510	61,547
# SDI Corp.....	764,000	3,108,997
Sea & Land Integrated Corp.....	95,000	125,663
# Sea Sonic Electronics Co. Ltd.....	285,000	516,041
Senao International Co. Ltd.....	517,547	537,953
# Senao Networks, Inc.....	177,000	1,292,857
# Sensortek Technology Corp.....	163,000	1,512,612
Sercomm Corp.....	1,656,000	5,031,588
# Sesoda Corp.....	1,312,261	2,105,370
# Shanghai Commercial & Savings Bank Ltd.....	1,315,000	2,207,507
Shan-Loong Transportation Co. Ltd.....	631,247	716,668
# Sharehope Medicine Co. Ltd.....	615,397	723,798
# Sheng Yu Steel Co. Ltd.....	1,067,000	819,628
# ShenMao Technology, Inc.....	601,450	1,094,133
Shieh Yih Machinery Industry Co. Ltd.....	412,000	147,960
# Shih Her Technologies, Inc.....	373,000	697,212
Shih Wei Navigation Co. Ltd.....	2,382,000	2,528,708
Shihlin Electric & Engineering Corp.....	1,776,787	3,777,087
* Shihlin Paper Corp.....	15,000	28,231
Shin Foong Specialty & Applied Materials Co. Ltd.....	226,000	633,182
Shin Hai Gas Corp.....	8,242	14,382
Shin Hsiung Natural Gas Co. Ltd.....	81,000	215,200
# Shin Kong Financial Holding Co. Ltd.....	42,389,198	12,116,916
Shin Ruenn Development Co. Ltd.....	107,000	93,871
Shin Shin Natural Gas Co.....	12,480	18,190
# Shin Zu Shing Co. Ltd.....	1,104,127	2,989,886
Shinieh Enterprise Co. Ltd.....	119,000	83,875
#* Shining Building Business Co. Ltd.....	2,706,622	833,819
Shinkong Insurance Co. Ltd.....	1,941,784	3,350,656
Shinkong Synthetic Fibers Corp.....	8,122,844	4,941,145
Shinkong Textile Co. Ltd.....	907,169	1,226,865
# Shiny Chemical Industrial Co. Ltd.....	662,302	3,336,092
# ShunSin Technology Holding Ltd.....	247,000	580,064
#* Shuttle, Inc.....	2,415,000	1,106,986
Sigurd Microelectronics Corp.....	3,773,523	6,317,364
Silergy Corp.....	452,000	8,458,893
# Silicon Integrated Systems Corp.....	907,000	605,365
# Silicon Optronics, Inc.....	246,000	726,927
Silitech Technology Corp.....	69,521	76,446
Simplo Technology Co. Ltd.....	883,880	7,812,269
Sinbon Electronics Co. Ltd.....	825,849	7,669,826
Sincere Navigation Corp.....	2,291,741	1,826,331
# Singatron Enterprise Co. Ltd.....	540,000	389,217
# Single Well Industrial Corp.....	257,351	201,291
Sinher Technology, Inc.....	415,000	481,721
Sinkang Industries Co. Ltd.....	16,000	9,828
# Sinmag Equipment Corp.....	293,519	899,613
Sino-American Silicon Products, Inc.....	3,072,000	14,656,136
# Sinon Corp.....	3,335,740	3,905,216
# SinoPac Financial Holdings Co. Ltd.....	29,295,497	16,592,399
# Sinopower Semiconductor, Inc.....	137,000	534,228
Sinphar Pharmaceutical Co. Ltd.....	377,147	356,639
# Sinyi Realty, Inc.....	1,880,314	1,918,552
Sirtec International Co. Ltd.....	743,000	561,229
# Sitronix Technology Corp.....	660,774	3,717,858
# Siward Crystal Technology Co. Ltd.....	1,214,705	1,514,265

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	344,000	\$ 851,762
#	2,428,531	3,011,898
#	737,000	732,076
#	425,930	794,486
#	1,248,000	2,423,160
#	1,181,000	711,774
#	599,000	1,098,185
#	445,745	392,048
#	451,852	3,095,548
	392,000	3,438,991
#	535,040	795,447
#	2,947,734	4,217,183
#	650,520	1,890,389
#	228,000	325,309
#*	435,000	221,675
	6,000	52,283
#	55,000	491,371
#	373,800	203,271
#	76,000	380,986
#	447,000	2,755,607
#	1,403,001	1,821,359
#	57,000	152,872
#	2,934,153	2,865,813
#	885,145	1,142,218
#	964,291	854,403
#*	170,000	108,187
#	87,000	162,086
#	3,121,910	3,880,709
#	377,000	1,388,483
	1,111,353	874,040
#	403,257	1,268,105
	724,000	1,501,411
*	102,000	74,035
#	1,193,854	1,243,092
	4,610,732	8,553,691
#	152,000	170,785
	962,293	2,364,888
#	730,178	2,102,694
#	8,715,472	10,217,768
#	309,000	570,293
#	3,220,802	2,571,539
#	220,000	257,533
	228,378	522,099
#	228,000	121,751
#	728,834	1,067,842
#*	758,813	372,102
	29,166,772	12,986,969
#	543,532	3,545,559
#	1,200,460	1,652,050
#	708,940	950,193
#	690,289	509,261
#	7,949,791	4,788,370
#	424,960	557,963
#	34,288,816	18,049,692
#	441,000	599,181
#	895,775	1,035,832
#	1,807,792	1,458,278
#	253,000	747,858
#	94,000	107,034

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	20,473,436	\$ 8,497,437
#	Taiwan Business Bank.....	22,575,619
#	Taiwan Cement Corp.....	804,752
#	Taiwan Chinsan Electronic Industrial Co. Ltd.....	2,566,391
#	Taiwan Cogeneration Corp.....	18,043,994
#	Taiwan Cooperative Financial Holding Co. Ltd.....	1,168,957
#	Taiwan FamilyMart Co. Ltd.....	7,291,915
#	Taiwan Fertilizer Co. Ltd.....	881,270
#	Taiwan Fire & Marine Insurance Co. Ltd.....	1,412,147
#	Taiwan FU Hsing Industrial Co. Ltd.....	3,245,906
#	Taiwan Glass Industry Corp.....	6,289,905
	Taiwan High Speed Rail Corp.....	2,426,545
#	Taiwan Hon Chuan Enterprise Co. Ltd.....	6,012,361
#	Taiwan Hopax Chemicals Manufacturing Co. Ltd.....	1,603,257
#*	Taiwan IC Packaging Corp.....	178,156
*††	Taiwan Kolin Co. Ltd.....	0
*††	Taiwan Land Development Corp.....	403,330
#	Taiwan Line Tek Electronic.....	354,464
#	Taiwan Mask Corp.....	879,660
	Taiwan Mobile Co. Ltd.....	16,743,117
	Taiwan Navigation Co. Ltd.....	1,345,685
#	Taiwan Paiho Ltd.....	4,365,292
	Taiwan PCB Techvest Co. Ltd.....	2,769,553
	Taiwan Pelican Express Co. Ltd.....	121,439
#	Taiwan Sakura Corp.....	2,706,368
#	Taiwan Sanyo Electric Co. Ltd.....	554,960
	Taiwan Secom Co. Ltd.....	5,633,109
#	Taiwan Semiconductor Co. Ltd.....	4,389,342
	Taiwan Semiconductor Manufacturing Co. Ltd., Sponsored ADR.....	321,066,934
#	Taiwan Semiconductor Manufacturing Co. Ltd.....	710,672,009
#	Taiwan Shin Kong Security Co. Ltd.....	2,151,535
	Taiwan Steel Union Co. Ltd.....	445,248
#	Taiwan Styrene Monomer.....	1,456,295
#	Taiwan Surface Mounting Technology Corp.....	6,236,577
#	Taiwan Taxi Co. Ltd.....	439,488
#*	Taiwan TEA Corp.....	3,192,366
	Taiwan Union Technology Corp.....	3,853,145
#	Taiwan-Asia Semiconductor Corp.....	2,896,542
	Taiyen Biotech Co. Ltd.....	777,494
#*	Tang Eng Iron Works Co. Ltd.....	161,656
*	Tatung Co. Ltd.....	7,196,086
	TBI Motion Technology Co. Ltd.....	344,841
#	TCI Co. Ltd.....	3,458,852
	Te Chang Construction Co. Ltd.....	410,960
#	Team Group, Inc.....	368,111
#	Teco Electric & Machinery Co. Ltd.....	6,964,711
	Tehmag Foods Corp.....	987,645
	TEKOM Technologies, Inc.....	51,897
	Ten Ren Tea Co. Ltd.....	197,247
	Tera Autotech Corp.....	15,346
	Test Research, Inc.....	2,296,696
	Test Rite International Co. Ltd.....	1,127,302
#	Tex-Ray Industrial Co. Ltd.....	398,502
	Thermaltake Technology Co. Ltd.....	131,621
#	Thinking Electronic Industrial Co. Ltd.....	2,503,896
#	Thye Ming Industrial Co. Ltd.....	1,257,789
	Tian Zheng International Precision Machinery Co. Ltd.....	24,880
	Tofu Restaurant Co. Ltd.....	95,380
	Ton Yi Industrial Corp.....	3,913,813
#	Tong Hsing Electronic Industries Ltd.....	7,348,721

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	180,000	\$ 261,251
	3,040,341	5,114,381
*	1,539,804	715,628
	54,000	207,050
#	666,986	542,792
#*	667,872	260,100
	1,127,050	5,824,610
#	307,468	792,191
	214,000	1,053,149
#	1,059,993	1,013,505
	599,000	568,639
	2,634,000	3,028,711
	387,000	784,618
	31,000	61,374
#	1,285,870	2,746,036
	93,000	404,751
	2,262,660	7,763,409
*	273,000	234,753
#	383,000	378,152
	769,441	836,958
#	195,570	1,133,755
#	4,959,154	4,298,042
	3,600	13,500
#	304,000	1,576,105
#	84,000	645,826
	1,744,991	4,126,583
	4,691,052	8,138,393
	17,000	9,303
#	408,000	2,056,883
	229,515	875,908
#	2,510,762	7,366,787
	2,073,333	2,199,573
*	3,231,353	870,687
#	1,844,413	1,169,961
#*	102,000	70,622
#	533,000	679,287
	3,440,200	4,835,420
	373,000	189,450
#	108,000	325,605
#	3,658,563	19,517,324
#	10,914,215	4,880,387
#	14,428,734	33,967,167
#	564,365	575,149
#*	3,850,839	2,198,509
	1,229,640	6,304,377
#	210,935	1,438,577
#	37,108,441	49,920,463
	479,468	479,080
#	590,000	313,990
#*	128,000	354,406
*	6,710,644	4,956,210
††	3,736,276	96,399
	287,000	289,138
#	2,811,790	2,060,475
	228,000	2,503,818
#	2,360,496	2,462,515
	5,461,684	2,775,096
#*	250,000	2,781,923
#	301,474	690,677

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# USI Corp.....	6,495,226	\$ 4,976,679
#* Usun Technology Co. Ltd.....	283,100	252,630
# U-Tech Media Corp.....	438,000	240,867
# Utechzone Co. Ltd.....	360,000	982,354
# UVAT Technology Co. Ltd.....	158,000	340,734
# Value Valves Co. Ltd.....	112,000	328,649
# Vanguard International Semiconductor Corp.....	4,050,000	9,754,580
Ve Wong Corp.....	704,524	783,936
# Ventec International Group Co. Ltd.....	513,000	1,125,745
# VIA Labs, Inc.....	113,000	913,544
# Via Technologies, Inc.....	96,000	236,879
* Victory New Materials Ltd. Co.....	815,500	272,594
# Viking Tech Corp.....	395,000	777,933
# Visual Photonics Epitaxy Co. Ltd.....	1,106,224	2,733,311
# Vivotek, Inc.....	166,504	445,534
Voltronic Power Technology Corp.....	246,007	12,083,179
# Wafer Works Corp.....	4,060,544	6,486,123
# Waffer Technology Corp.....	524,000	721,603
# Wah Hong Industrial Corp.....	408,280	359,621
Wah Lee Industrial Corp.....	1,408,400	4,140,171
Walsin Lihwa Corp.....	8,958,307	10,191,287
Walsin Technology Corp.....	2,151,496	7,354,802
# Walton Advanced Engineering, Inc.....	2,036,662	863,687
Wan Hai Lines Ltd.....	3,421,972	12,295,904
# WAN HWA Enterprise Co.....	428,452	171,804
Wei Chuan Foods Corp.....	2,823,000	1,916,469
*†† Wei Mon Industry Co. Ltd.....	2,514,674	0
# Weikeng Industrial Co. Ltd.....	2,797,979	2,474,267
Well Shin Technology Co. Ltd.....	634,443	952,261
Welldone Co.....	61,000	52,815
# WELLELL, Inc.....	308,463	262,167
# Wha Yu Industrial Co. Ltd.....	557,000	310,405
# Wholetech System Hitech Ltd.....	370,000	589,368
# Win Semiconductors Corp.....	1,371,248	7,284,200
Winbond Electronics Corp.....	17,499,188	13,623,493
Winmate, Inc.....	184,000	463,392
# Winstek Semiconductor Co. Ltd.....	523,000	833,390
†† Wintek Corp.....	6,349,135	72,756
# WinWay Technology Co. Ltd.....	111,000	1,445,600
Wisdom Marine Lines Co. Ltd.....	3,344,849	7,679,260
# Wisechip Semiconductor, Inc.....	157,000	347,347
# Wistron Corp.....	16,566,169	14,694,586
# Wistron Information Technology & Services Corp.....	248,000	649,798
# Wistron NeWeb Corp.....	1,978,515	4,967,007
# Wiwynn Corp.....	216,000	5,343,088
Wonderful Hi-Tech Co. Ltd.....	183,000	220,880
# Wowprime Corp.....	719,000	2,966,165
WPG Holdings Ltd.....	7,871,957	13,226,200
WT Microelectronics Co. Ltd.....	2,222,789	5,150,144
# WUS Printed Circuit Co. Ltd.....	1,091,507	1,011,892
#* WW Holding, Inc.....	32,000	69,707
# XAC Automation Corp.....	275,000	228,225
# XinTec, Inc.....	1,135,000	4,917,981
X-Legend Entertainment Co. Ltd.....	10,000	13,776
*†† XPEC Entertainment, Inc.....	63,985	0
# Xxentria Technology Materials Corp.....	803,736	1,771,505
# Yageo Corp.....	1,346,663	15,548,645
Yang Ming Marine Transport Corp.....	8,891,491	26,814,836
Yankey Engineering Co. Ltd.....	2,000	10,989

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# YC INOX Co. Ltd.....	2,519,858	\$ 2,581,919
YCC Parts Manufacturing Co. Ltd.....	51,000	72,877
# Yea Shin International Development Co. Ltd.....	1,214,715	928,314
# Yem Chio Co. Ltd.....	2,933,064	1,375,742
# Yen Sun Technology Corp.....	158,000	165,817
# Yeong Guan Energy Technology Group Co. Ltd.....	588,031	1,126,632
# YFC-Boneagle Electric Co. Ltd.....	738,000	752,139
# YFY, Inc.....	9,131,997	7,367,628
# Yi Jinn Industrial Co. Ltd.....	1,392,096	797,694
Yi Shin Textile Industrial Co. Ltd.....	195,000	221,404
* Yieh Hsing Enterprise Co. Ltd.....	106,000	39,648
#* Yieh Phui Enterprise Co. Ltd.....	6,352,342	3,475,684
YONGGU Group, Inc.....	74,000	133,671
Yonyu Plastics Co. Ltd.....	546,050	605,792
# Young Fast Optoelectronics Co. Ltd.....	739,137	784,225
# Youngtek Electronics Corp.....	862,569	1,961,320
Yuanta Financial Holding Co. Ltd.....	29,645,513	19,871,336
Yuanta Futures Co. Ltd.....	54,145	85,871
# Yuen Chang Stainless Steel Co. Ltd.....	399,000	277,672
# Yuen Foong Yu Consumer Products Co. Ltd.....	351,000	455,599
Yulon Finance Corp.....	1,499,241	8,978,185
Yulon Motor Co. Ltd.....	3,673,946	5,636,415
Yung Chi Paint & Varnish Manufacturing Co. Ltd.....	385,350	934,407
# Yungshin Construction & Development Co. Ltd.....	847,200	1,713,513
YungShin Global Holding Corp.....	1,320,400	1,800,943
# Zeng Hsing Industrial Co. Ltd.....	366,974	1,644,994
# Zenitron Corp.....	1,297,000	1,301,846
Zero One Technology Co. Ltd.....	892,868	1,173,044
# Zhen Ding Technology Holding Ltd.....	3,373,350	12,777,080
# Zhong Yang Technology Co. Ltd.....	98,000	148,064
# Zig Sheng Industrial Co. Ltd.....	3,499,638	1,315,921
# ZillTek Technology Corp.....	63,000	495,879
#* Zinwell Corp.....	2,008,979	1,155,839
# Zippy Technology Corp.....	747,028	1,034,300
# ZongTai Real Estate Development Co. Ltd.....	887,705	821,798
TOTAL TAIWAN.....		<u>4,198,457,644</u>
THAILAND — (2.4%)		
2S Metal PCL.....	1,285,110	127,080
AAPICO Hitech PCL, NVDR.....	176,660	101,264
AAPICO Hitech PCL.....	1,826,888	1,047,197
Absolute Clean Energy PCL.....	12,123,700	882,682
Advanced Info Service PCL.....	2,703,409	14,761,891
Advanced Information Technology PCL.....	9,026,100	1,458,987
AEON Thana Sinsap Thailand PCL.....	675,100	3,044,461
* After You PCL.....	1,627,200	415,531
AgriPure Holdings PLC.....	1,850,800	276,539
* AgriPure Holdings PLC.....	827,100	0
AI Energy PCL.....	1,179,650	105,755
* Airports of Thailand PCL.....	6,432,700	12,276,479
AJ Plast PCL.....	1,768,500	711,051
Allianz Ayudhya Capital PCL.....	136,500	162,235
* Alpha Divisions PCL, Class F.....	1,547,900	52,984
Amanah Leasing PCL.....	5,383,300	593,757
Amata Corp. PCL.....	6,073,300	2,969,829
* Ananda Development PCL.....	23,868,300	875,366
AP Thailand PCL.....	28,765,336	7,619,180
* Aqua Corp. PCL.....	7,522,200	116,481
Asia Green Energy PCL.....	3,901,000	413,309

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Asia Plus Group Holdings PCL.....	19,298,000	\$ 1,667,146
Asia Plus Group Holdings PCL, NVDR.....	468,800	40,499
Asia Precision PCL.....	1,729,400	253,702
Asia Sermkij Leasing PCL, NVDR.....	1,923,150	1,880,831
Asia Sermkij Leasing PCL.....	32,200	31,491
Asian Insulators PCL.....	2,470,690	392,652
Asian Sea Corp. PCL, Class F.....	3,589,750	1,560,337
Asiasoft Corp. PCL.....	947,700	383,611
Asset World Corp. PCL.....	15,154,000	2,058,408
B Grimm Power PCL.....	2,163,500	2,233,442
Bangchak Corp. PCL.....	10,263,200	8,225,058
* Bangkok Airways PCL.....	4,767,700	1,223,982
Bangkok Bank PCL.....	2,449,900	8,818,575
Bangkok Bank PCL, NVDR.....	201,600	725,672
Bangkok Chain Hospital PCL.....	6,593,150	3,635,994
Bangkok Commercial Asset Management PCL.....	4,718,900	2,166,515
Bangkok Dusit Medical Services PCL, Class F.....	13,332,200	9,688,572
Bangkok Expressway & Metro PCL.....	10,422,955	2,463,453
Bangkok Insurance PCL.....	95,240	698,582
Bangkok Land PCL.....	106,803,404	2,959,508
Bangkok Life Assurance PCL, NVDR.....	1,967,440	2,031,044
* Bangkok Ranch PCL.....	4,604,400	400,274
Banpu PCL.....	20,783,413	7,565,817
Banpu Power PCL.....	2,800,100	1,148,642
BCPG PCL.....	3,673,800	1,018,005
BEC World PCL.....	7,092,800	2,408,585
Berli Jucker PCL.....	3,769,450	3,328,094
* Better World Green PCL.....	25,454,800	560,130
BG Container Glass PCL.....	968,500	276,263
* Bound & Beyond PCL.....	614,200	205,234
BTS Group Holdings PCL.....	13,863,800	3,239,030
Bumrungrad Hospital PCL.....	701,600	3,468,927
Buriram Sugar PCL, Class F.....	631,460	89,204
Business Online PCL.....	1,486,300	423,965
Cal-Comp Electronics Thailand PCL, Class F.....	23,733,528	1,624,789
Carabao Group PCL, Class F.....	895,700	2,737,469
Central Pattana PCL.....	2,991,800	5,161,079
* Central Plaza Hotel PCL.....	508,500	580,196
Central Retail Corp. PCL.....	4,553,617	4,515,268
CH Karnchang PCL.....	6,564,667	3,816,459
Charoen Pokphand Foods PCL.....	15,054,700	10,326,845
Charoeng Thai Wire & Cable PCL, Class F.....	1,035,900	177,293
Chiang Mai Ram Medical Business PCL.....	522,200	39,722
Chularat Hospital PCL, Class F.....	32,750,000	3,327,493
Chumporn Palm Oil Industry PCL.....	2,336,300	222,142
CIMB Thai Bank PCL.....	1,623,900	36,175
CK Power PCL.....	7,161,800	1,040,903
Com7 PCL, Class F.....	4,369,000	3,620,062
Communication & System Solution PCL.....	5,655,600	245,829
* Country Group Development PCL.....	30,283,500	370,214
* Country Group Holdings PCL, Class F.....	15,968,211	347,041
CP ALL PCL.....	5,309,500	8,834,743
Delta Electronics Thailand PCL.....	316,100	4,070,399
Demco PCL.....	3,254,900	282,958
Dhipaya Group Holdings PCL.....	3,327,000	5,287,408
Diamond Building Products PCL.....	1,260,200	251,629
Do Day Dream PCL.....	342,900	129,484
* DOD Biotech PCL.....	1,250,900	180,108
Dohome PCL.....	2,314,320	1,012,240

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Dynasty Ceramic PCL.....	27,544,860	\$2,110,201
* E for L Aim PCL.....	4,864,100	64,749
* Earth Tech Environment PCL.....	1,043,900	97,555
Eastern Polymer Group PCL, Class F.....	7,019,300	1,849,693
Eastern Power Group PCL.....	2,399,505	292,034
Eastern Water Resources Development & Management PCL, Class F.....	4,716,100	884,029
Ekachai Medical Care PCL.....	3,158,208	656,351
Electricity Generating PCL.....	661,500	3,324,572
Energy Absolute PCL.....	2,321,700	5,219,252
* Esso Thailand PCL.....	10,141,000	2,920,255
* Everland PCL.....	5,492,800	38,797
Exotic Food PCL, Class F.....	1,431,600	579,485
Finansia Syrus Securities PCL, NVDR.....	684,100	71,365
Forth Corp. PCL.....	1,252,800	1,514,523
Forth Smart Service PCL.....	1,733,800	923,186
Fortune Parts Industry PCL, Class F.....	2,261,200	175,687
Frasers Property Thailand PCL.....	109,400	44,580
* General Engineering PCL.....	14,624,000	83,429
GFPT PCL.....	4,950,422	2,111,427
Global Consumer PCL.....	2,327,400	63,227
Global Green Chemicals PCL, Class F.....	1,737,100	698,427
Global Power Synergy PCL, Class F.....	1,850,926	3,406,689
Gulf Energy Development PCL.....	2,384,400	3,060,660
Gunkul Engineering PCL.....	21,121,400	3,098,494
Haad Thip PCL.....	507,700	403,429
Hana Microelectronics PCL.....	4,664,853	5,797,800
Home Product Center PCL.....	17,312,415	6,255,233
Humanica PCL.....	1,002,400	318,611
Hwa Fong Rubber Thailand PCL.....	1,113,100	196,554
ICC International PCL.....	51,000	40,872
Ichitan Group PCL.....	6,300,100	1,360,657
Index Livingmall PCL.....	1,433,500	650,352
Indorama Ventures PCL.....	5,137,900	6,106,578
Infrasat PCL.....	3,784,900	433,911
Interlink Communication PCL.....	3,602,950	753,673
* Interlink Telecom PCL.....	10,078,900	1,122,616
Internet Thailand PCL.....	1,417,700	219,530
* Interpharma PCL.....	1,061,300	510,324
Intouch Holdings PCL, Class F.....	245,400	466,667
IRPC PCL.....	50,408,390	4,464,313
IT City PCL.....	163,900	31,168
* Italian-Thai Development PCL.....	40,202,319	2,228,001
*†† ITV PCL.....	183,700	0
JAS Asset PCL, Class F.....	3,625,000	376,189
* Jasmine International PCL.....	27,889,500	1,985,072
* Jasmine Technology Solution PCL.....	63,700	955,240
Jay Mart PCL.....	210,700	273,320
* JKN Global Media PCL.....	2,827,700	299,593
JMT Network Services PCL, Class F.....	766,197	1,555,915
Jubilee Enterprise PCL.....	210,000	144,051
JWD Infologistics PCL.....	3,162,700	1,142,731
Kang Yong Electric PCL.....	8,200	77,968
Karmarts PCL.....	5,316,466	696,152
Kasikornbank PCL.....	786,800	3,120,695
Kasikornbank PCL, NVDR.....	1,549,600	6,146,199
KCE Electronics PCL.....	2,767,664	4,718,036
KGI Securities Thailand PCL.....	4,126,900	515,722
Khon Kaen Sugar Industry PCL.....	14,839,048	1,410,939
Kiatnakin Phatra Bank PCL.....	1,332,407	2,379,944

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Krung Thai Bank PCL.....	5,142,475	\$ 2,221,281
Krungthai Card PCL.....	2,938,500	4,570,202
Ladprao General Hospital PCL, Class F.....	1,209,300	190,544
Lalin Property PCL.....	1,613,800	390,188
Lam Soon Thailand PCL.....	2,756,000	374,355
Land & Houses PCL.....	18,502,800	4,272,584
Land & Houses PCL, NVDR.....	6,319,280	1,459,220
Lanna Resources PCL.....	2,341,650	1,437,688
LH Financial Group PCL.....	37,918,327	1,225,830
Loxley PCL.....	11,146,635	690,419
LPN Development PCL.....	11,107,096	1,327,662
* Master Ad PCL.....	14,394,500	203,345
* MBK PCL.....	7,096,469	3,026,747
MC Group PCL.....	1,702,800	437,149
MCS Steel PCL.....	3,810,000	1,190,302
* MDX PCL.....	670,700	90,739
Mega Lifesciences PCL.....	2,725,200	3,609,169
Millcon Steel PCL.....	9,703,884	224,078
* Minor International PCL.....	2,250,339	2,047,986
MK Restaurants Group PCL.....	1,023,100	1,417,498
* Mono Next PCL.....	7,271,000	300,242
Muang Thai Insurance PCL.....	27,600	91,475
Muangthai Capital PCL.....	2,578,400	3,379,728
Namyong Terminal PCL.....	3,419,200	352,974
Nava Nakorn PCL.....	638,800	36,790
* Nawarat Patanakarn PCL.....	13,758,800	269,121
Netbay PCL.....	657,800	451,221
Noble Development PCL.....	5,775,600	706,064
Nonthavej Hospital PCL.....	72,300	78,075
Northeast Rubber PCL.....	12,398,400	2,037,770
NR Instant Produce PCL.....	1,225,200	183,064
Origin Property PCL, Class F.....	7,238,600	1,956,644
Osotspa PCL.....	4,474,800	3,798,900
Pacific Pipe PCL.....	1,617,100	163,423
PCS Machine Group Holding PCL.....	1,542,500	208,684
* Plan B Media PCL, Class F.....	16,984,868	2,791,591
* Platinum Group PCL, Class F.....	2,045,500	177,821
Polyplex Thailand PCL.....	2,598,887	1,609,743
* Power Solution Technologies PCL, Class F.....	6,093,900	306,268
Praram 9 Hospital PCL.....	781,500	363,044
Precious Shipping PCL.....	8,712,700	4,260,489
Premier Marketing PCL.....	2,520,000	609,291
Prima Marine PCL.....	8,836,900	1,284,363
* Principal Capital PCL.....	2,361,600	445,888
Property Perfect PCL.....	74,357,187	808,011
Pruksa Holding PCL.....	6,580,600	2,216,774
PTG Energy PCL.....	8,433,100	3,276,102
PTT Exploration & Production PCL.....	6,368,569	28,114,438
PTT Global Chemical PCL.....	5,079,511	6,106,177
PTT PCL.....	37,349,400	35,259,214
Pylon PCL.....	1,567,100	188,171
Quality Houses PCL.....	61,118,304	3,553,197
R&B Food Supply PCL.....	3,048,400	1,060,025
* Raimon Land PCL.....	22,409,500	450,503
Rajthanee Hospital PCL.....	981,000	1,012,714
Ratch Group PCL.....	2,832,801	2,943,620
Ratchaphruek Hospital PCL, Class F.....	3,499,000	594,098
Ratchthani Leasing PCL.....	19,003,112	2,106,294
Regional Container Lines PCL.....	3,434,000	3,498,370

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Rojana Industrial Park PCL.....	7,456,412	\$ 1,255,902
RPCG Pcl.....	3,472,400	105,653
RS PCL.....	3,533,400	1,487,848
S 11 Group PCL.....	1,791,100	260,320
* S Hotels & Resorts PCL.....	8,593,800	915,178
S Kijchai Enterprise PCL, Class F.....	1,930,100	327,713
Sabina PCL.....	1,055,600	711,189
Saha Pathana Inter-Holding PCL.....	33,600	63,896
Sahakol Equipment PCL.....	6,146,500	312,251
Sahamitr Pressure Container PCL.....	1,503,700	641,350
Saha-Union PCL.....	729,300	525,033
* Samart Corp. PCL.....	4,476,400	705,328
Samart Telcoms PCL.....	2,507,300	432,528
Sansiri PCL.....	119,702,985	3,251,915
Sappe PCL.....	1,043,400	1,041,699
SC Asset Corp. PCL.....	19,148,816	1,758,299
SCB X PCL.....	2,083,969	5,746,342
SCG Ceramics PCL.....	6,102,500	329,910
SCG Packaging PCL.....	1,832,500	2,538,916
* SEAFCO PCL.....	4,373,184	408,687
* Seafresh Industry PCL.....	8,574,700	778,036
Sena Development PCL.....	4,526,850	474,698
* SENA J Property PCL.....	10,200,800	304,832
Sermsang Power Corp. Co. Ltd.....	3,271,879	839,969
* Seven Utilities & Power PLC.....	15,402,000	372,393
Siam Cement PCL, NVDR.....	321,900	3,261,850
Siam Cement PCL.....	1,097,700	11,123,121
Siam City Cement PCL.....	565,188	2,333,838
Siam City Cement PCL, NVDR.....	24	99
Siam Global House PCL.....	5,221,090	2,666,571
Siamgas & Petrochemicals PCL.....	5,977,300	1,883,637
Siamrajathanee PCL.....	735,860	235,891
Sikarin PCL, Class F.....	1,105,200	363,296
* Simat Technologies PCL.....	1,956,000	122,217
Singer Thailand PCL.....	15,600	17,588
* Singha Estate PCL.....	24,162,717	1,234,064
Sino-Thai Engineering & Construction PCL.....	9,037,787	2,970,856
SiS Distribution Thailand PCL.....	242,500	186,108
SISB PCL.....	1,451,200	516,455
* SKY ICT PCL, Class F.....	369,100	104,283
SNC Former PCL.....	2,153,400	1,082,258
Somboon Advance Technology PCL.....	2,628,725	1,271,157
SPCG PCL.....	3,684,200	1,571,365
Sri Trang Agro-Industry PCL.....	9,782,540	5,766,942
Sri Trang Gloves Thailand PCL.....	5,160,400	2,285,100
Sriracha Construction PCL.....	611,200	169,363
Srisawad Corp. PCL.....	3,435,922	4,643,769
Srisawad Finance PCL.....	803,800	616,880
Srithai Superware PCL.....	8,065,200	276,070
Srivichai Vejvivat PCL.....	3,082,500	929,523
Star Petroleum Refining PCL.....	13,627,200	4,331,384
Starflex PCL.....	597,200	55,161
Starflex PCL.....	16,230	238
* STARK Corp. PCL.....	14,401,800	1,690,187
Stars Microelectronics Thailand PCL.....	5,429,000	675,491
* STP & I PCL.....	10,493,533	1,060,471
Supalai PCL.....	12,393,725	6,531,874
Super Energy Corp. PCL.....	123,434,500	2,380,834
Susco PCL.....	4,960,000	468,916

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
SVI PCL.....	3,325,000	\$ 709,080
Synnex Thailand PCL.....	1,660,160	847,895
Syntec Construction PCL.....	8,081,900	344,705
TAC Consumer PCL, Class F.....	2,624,600	470,588
Taokaenoi Food & Marketing PCL, Class F.....	3,399,100	660,244
Tata Steel Thailand PCL.....	20,812,400	576,709
Thai Nakarin Hospital PCL.....	168,000	165,444
Thai Oil PCL.....	4,910,700	6,837,092
Thai Rayon PCL.....	8,100	10,562
* Thai Reinsurance PCL.....	9,194,700	264,775
Thai Rubber Latex Group PCL.....	1,400,200	85,967
Thai Solar Energy PCL, Class F.....	4,447,790	256,162
Thai Stanley Electric PCL, NVDR.....	7,500	34,535
Thai Stanley Electric PCL, Class F.....	226,500	1,042,971
Thai Union Group PCL, Class F.....	15,333,760	6,790,011
Thai Vegetable Oil PCL.....	4,250,325	3,521,731
Thai Wah PCL, Class F.....	4,081,100	620,868
Thaicom PCL.....	5,582,600	1,334,607
Thaifoods Group PCL, Class F.....	13,207,100	2,045,109
Thaire Life Assurance PCL, Class F.....	4,643,900	557,621
Thaivivat Insurance PCL.....	451,500	209,743
Thanachart Capital PCL.....	2,167,400	2,222,748
Thitikorn PCL.....	2,115,000	571,699
Thonburi Healthcare Group PCL.....	1,311,100	2,306,268
Thoresen Thai Agencies PCL.....	17,155,000	4,101,168
Tipco Asphalt PCL, NVDR.....	1,259,700	547,547
Tipco Asphalt PCL.....	4,581,900	1,991,589
TIPCO Foods PCL.....	1,635,500	386,548
Tisco Financial Group PCL, NVDR.....	90	216
Tisco Financial Group PCL.....	1,033,800	2,485,501
TKS Technologies PCL.....	2,134,900	550,979
TMBThanachart Bank PCL.....	78,391,983	2,555,566
TMT Steel PCL.....	2,927,800	644,259
TOA Paint Thailand PCL.....	1,606,100	1,199,885
Total Access Communication PCL.....	3,069,700	3,836,083
Total Access Communication PCL, NVDR.....	525,100	649,064
TPC Power Holding PCL, Class F.....	1,573,000	339,727
TPI Polene PCL.....	61,992,210	2,660,899
TPI Polene Power PCL.....	15,158,400	1,523,664
TQM Corp. PCL.....	2,748,800	3,360,391
* TRC Construction PCL.....	8,859,800	72,207
Triple i Logistics PCL.....	1,005,900	363,447
* Triton Holding PCL.....	5,331,300	27,518
True Corp. PCL.....	71,771,748	9,242,002
* TTCL PCL.....	3,006,878	392,095
TTW PCL.....	7,020,600	1,983,544
* U City PLC, Class F.....	42,111,064	1,315,613
Union Auction PCL.....	1,795,900	392,746
* Unique Engineering & Construction PCL.....	5,522,405	717,118
United Paper PCL.....	2,493,800	1,144,939
* United Power of Asia PCL, Class F.....	19,913,318	140,654
Univanich Palm Oil PCL.....	4,913,500	1,007,795
Univentures PCL.....	5,924,900	408,836
Vanachai Group PCL.....	6,163,940	1,230,779
VGI PCL.....	7,913,100	937,276
Vibhavadi Medical Center PCL.....	2,329,100	154,387
WHA Corp. PCL.....	26,583,700	2,166,561
WHA Utilities & Power PCL.....	5,138,700	519,314
WICE Logistics PCL.....	3,049,700	944,487

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Workpoint Entertainment PCL.....	2,432,980	\$ 1,255,817
YGGDRAZIL Group PCL.....	427,300	88,223
Ziga Innovation PCL.....	3,087,600	440,367
TOTAL THAILAND.....		<u>594,108,026</u>
TURKEY — (0.4%)		
Afyon Cimento Sanayi TAS.....	607,536	123,104
Agesa Hayat ve Emeklilik AS.....	98,867	112,468
# Akbank TAS.....	7,706,709	3,730,872
Akcansa Cimento AS.....	54,323	74,315
Aksa Akriik Kimya Sanayii AS.....	1,210,818	3,982,507
# Aksa Enerji Uretim AS.....	1,613,544	2,720,989
# Alarko Holding AS.....	622,104	1,357,703
#* Albaraka Turk Katilim Bankasi AS.....	8,129,211	618,881
Alkim Alkali Kimya AS.....	244,774	292,974
* Anadolu Anonim Turk Sigorta Sirketi.....	1,517,132	521,358
Anadolu Efes Biracilik Ve Malt Sanayii AS.....	102,907	211,456
Anadolu Hayat Emeklilik AS.....	426,292	295,017
# Arcelik AS.....	790,010	2,868,123
Aselsan Elektronik Sanayi Ve Ticaret AS.....	1,353,140	1,678,437
Aygaz AS.....	285,711	593,247
# Bera Holding AS.....	1,753,491	1,443,754
* Besiktas Futbol Yatirimlari Sanayi ve Ticaret AS.....	141,346	34,635
BIM Birlesik Magazalar AS.....	1,091,078	5,623,625
Bizim Toptan Satis Magazalari AS.....	8,342	10,743
* Borusan Mannesmann Boru Sanayi ve Ticaret AS.....	172,526	417,312
Borusan Yatirim ve Pazarlama AS.....	2,670	59,479
Brisa Bridgestone Sabanci Sanayi ve Ticaret AS.....	161,874	338,687
* Bursa Cimento Fabrikasi AS.....	1,148,817	163,851
Cemtas Celik Makina Sanayi Ve Ticaret AS.....	183,194	295,495
Cimsa Cimento Sanayi VE Ticaret AS.....	275,091	597,705
Coca-Cola Icecek AS.....	339,109	2,751,449
Deva Holding AS.....	174,912	330,197
#* Dogan Sirketler Grubu Holding AS.....	4,545,573	988,159
Dogus Otomotiv Servis ve Ticaret AS.....	143,377	679,133
# EGE Endustri VE Ticaret AS.....	6,534	779,896
EIS Eczacibasi Ilac ve Sinai ve Finansal Yatirimlar Sanayi ve Ticaret AS.....	609,286	483,197
#Ω Enerjisa Enerji AS.....	855,098	724,016
Enka Insaat ve Sanayi AS.....	2,947,288	3,074,852
Erbosan Erciyas Boru Sanayii ve Ticaret AS.....	35,963	229,144
# Eregli Demir ve Celik Fabrikalari TAS.....	1,608,201	2,491,136
* Fenerbahce Futbol AS.....	236,837	666,179
# Ford Otomotiv Sanayi AS.....	173,167	2,945,884
#* Global Yatirim Holding AS.....	958,835	167,479
#*†† Goldas Kuyumculuk Sanayi Ithalat Ve Bagli Ortakliklari.....	61,429	0
* Goodyear Lastikleri TAS.....	406,821	238,983
* Gozde Girişim Sermayesi Yatirim Ortakligi AS.....	913,519	453,747
* GSD Holding AS.....	2,231,315	501,750
#* Gubre Fabrikalari TAS.....	138,251	689,281
#* Hektas Ticaret TAS.....	2,020,451	3,716,901
* Ihlas Gayrimenkul Proje Gelistirme Ve Ticaret AS.....	1	0
#* Ihlas Holding AS.....	1,908,997	60,801
#* Ipek Dogal Enerji Kaynaklari Arastirma Ve Uretim AS.....	610,163	599,695
#* Is Finansal Kiralama AS.....	483,788	101,914
Is Yatirim Menkul Degerler AS, Class A.....	988,478	1,160,750
# Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class A.....	583,082	276,321
# Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class D.....	4,894,375	2,931,602
# Kartonsan Karton Sanayi ve Ticaret AS.....	87,726	372,109
* Kerevitas Gida Sanayi ve Ticaret AS.....	197,574	81,882

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
	867,105	\$ 1,792,297
* KOC Holding AS.		
* Konya Cimento Sanayii AS.	3,105	195,814
# Kordsa Teknik Tekstil AS.	314,383	850,376
# Koza Altin Isletmeleri AS.	95,465	863,037
* Koza Anadolu Metal Madencilik Isletmeleri AS.	1,086,569	1,725,602
Logo Yazilim Sanayi Ve Ticaret AS.	340,190	869,913
Ω Mavi Giyim Sanayi Ve Ticaret AS, Class B.	33,564	118,151
* Metro Ticari ve Mali Yatirimlar Holding AS.	1,409,645	78,680
* Migros Ticaret AS.	440,775	1,381,002
*Ω MLP Saglik Hizmetleri AS.	6,210	14,239
* NET Holding AS.	1,606,416	1,004,200
* Netas Telekomunikasyon AS.	130,602	134,002
Nuh Cimento Sanayi AS.	267,266	873,234
# Otokar Otomotiv Ve Savunma Sanayi AS.	37,931	1,015,439
* Oyak Cimento Fabrikalari AS.	148,965	105,144
* Pegasus Hava Tasimaciligi AS.	113,658	1,063,627
* Petkim Petrokimya Holding AS.	4,872,598	2,427,307
Polisan Holding AS.	268,901	84,344
Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret AS.	1,527,801	1,187,354
* Sasa Polyester Sanayi AS.	705,410	1,758,659
* Sekerbank Turk AS.	2,878,049	275,615
Selcuk Ecza Deposu Ticaret ve Sanayi AS.	665,021	631,813
Tat Gida Sanayi AS.	239,350	245,782
# TAV Havalimanlari Holding AS.	829,807	2,607,368
# Tekfen Holding AS.	740,457	1,054,582
Tofas Turk Otomobil Fabrikasi AS.	603,478	2,491,701
* Turcas Petrol AS.	450,747	201,776
* Turk Hava Yollari AO.	2,612,248	7,348,043
# Turk Telekomunikasyon AS.	2,341,298	1,186,631
# Turk Traktor ve Ziraat Makineleri AS.	38,668	514,369
# Turkcell Iletisim Hizmetleri AS.	4,561,049	4,333,685
Turkcell Iletisim Hizmetleri AS, ADR.	7,496	17,915
* Turkiye Halk Bankasi AS.	1,617,197	440,517
# Turkiye Is Bankasi AS, Class C.	9,373,425	2,747,405
* Turkiye Petrol Rafinerileri AS.	147,301	2,206,466
* Turkiye Sinai Kalkinma Bankasi AS.	11,874,122	1,754,016
# Turkiye Sise ve Cam Fabrikalari AS.	3,080,067	3,763,753
* Turkiye Vakiflar Bankasi TAO, Class D.	1,980,019	432,422
* Ulker Biskuvi Sanayi AS.	561,337	462,482
# Vestel Elektronik Sanayi ve Ticaret AS.	626,462	843,030
# Yapi ve Kredi Bankasi AS.	6,653,329	1,770,930
Yatas Yatak ve Yorgan Sanayi ve Ticaret AS.	837,976	690,319
* Zorlu Enerji Elektrik Uretim AS.	2,004,113	233,269
TOTAL TURKEY.		109,459,504
UNITED ARAB EMIRATES — (0.9%)		
Abu Dhabi Commercial Bank PJSC.	5,794,453	14,402,463
Abu Dhabi Islamic Bank PJSC.	7,360,720	18,241,526
Abu Dhabi National Hotels.	36,334	38,086
Abu Dhabi National Insurance Co. PSC.	124,046	208,061
Abu Dhabi National Oil Co. for Distribution PJSC.	6,291,035	7,335,901
Abu Dhabi Ship Building Co. PJSC.	382,551	377,687
Agthia Group PJSC.	1,737,908	2,527,745
Air Arabia PJSC.	9,396,532	5,637,167
* Ajman Bank PJSC.	2,920,794	603,625
Aldar Properties PJSC.	13,878,987	18,541,161
Amanat Holdings PJSC.	4,488,980	1,135,940
* Amlak Finance PJSC.	7,345,528	975,889
* Apex Investment Co. PSC.	1,057,793	1,429,568

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED ARAB EMIRATES — (Continued)		
*†† Arabtec Holding PJSC.....	1,809,860	\$ 0
Aramex PJSC.....	4,833,611	4,983,154
* Arkan Building Materials Co.....	1,724,199	559,649
Dana Gas PJSC.....	27,863,008	7,594,469
* Deyaar Development PJSC.....	11,234,777	1,533,443
Dubai Financial Market PJSC.....	10,665,324	4,987,783
Dubai Investments PJSC.....	9,724,710	6,122,607
Dubai Islamic Bank PJSC.....	8,332,681	13,353,165
* Emaar Development PJSC.....	7,058,401	8,534,483
Emaar Properties PJSC.....	18,270,628	27,418,591
Emirates Driving Co.....	1,962	10,672
Emirates Integrated Telecommunications Co. PJSC.....	536,689	895,281
Emirates NBD Bank PJSC.....	1,045,717	3,935,661
Emirates Telecommunications Group Co. PJSC.....	3,721,857	28,246,769
* Eshraq Investments PJSC.....	11,816,153	1,072,397
First Abu Dhabi Bank PJSC.....	6,733,783	35,638,518
* Gulf Navigation Holding PJSC.....	388,585	31,579
* Gulf Pharmaceutical Industries PSC.....	650,307	242,852
* International Holding Co. PJSC.....	16,916	1,362,049
Islamic Arab Insurance Co.....	3,231,663	501,412
* Manazel PJSC.....	13,595,589	1,438,069
National Central Cooling Co. PJSC.....	741,177	563,825
* Palms Sports PrJSC.....	5,505	15,775
* RAK Properties PJSC.....	9,689,646	1,831,665
Ras Al Khaimah Ceramics.....	2,125,968	1,656,564
* SHUAA Capital PSC.....	7,253,357	987,891
* Union Properties PJSC.....	16,951,111	1,143,414
TOTAL UNITED ARAB EMIRATES.....		<u>226,116,556</u>
UNITED KINGDOM — (0.0%)		
Bytes Technology Group PLC.....	34,924	192,044
UNITED STATES — (0.0%)		
Sempra Energy.....	40,852	6,691,287
TOTAL COMMON STOCKS.....		<u>24,312,209,890</u>
PREFERRED STOCKS — (1.2%)		
BRAZIL — (1.1%)		
Alpargatas SASeries D.....	411,586	1,749,246
Banco ABC Brasil SA.....	624,530	2,079,715
Ω Banco BMG SASeries B.....	684,000	326,526
Banco Bradesco SA.....	4,840,317	16,305,585
Banco do Estado do Rio Grande do Sul SA Class B.....	1,623,428	3,140,742
Banco Pan SA.....	1,417,490	1,819,086
Braskem SA Class A.....	64,082	454,411
Centrais Eletricas Brasileiras SA Class B.....	630,303	5,765,687
Centrais Eletricas Santa CatarinaSeries A.....	66,063	683,089
Cia de Saneamento do ParanaSeries A.....	5,415,406	3,924,890
Cia de Transmissao de Energia Eletrica Paulista.....	759,495	3,345,295
Cia Energetica de Minas Gerais.....	4,215,319	9,157,184
Cia Energetica do Ceara Class A.....	85,030	768,772
Cia Ferro Ligas da Bahia - FERBASA.....	393,782	3,618,097
Cia Paranaense de Energia.....	5,225,310	7,059,183
Eucatex SA Industria e Comercio.....	242,659	386,915
Gerdau SA.....	2,290,526	10,828,215
Itau Unibanco Holding SA.....	8,752,363	39,954,932
Marcopolo SA.....	3,615,445	1,725,933
Petroleo Brasileiro SA.....	22,001,222	145,212,062

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
Randon SA Implementos e Participacoes	1,650,226	\$ 3,205,344
Schulz SA.....	771,160	648,334
Taurus Armas SA.....	409,525	1,478,504
Track & Field Co. SA.....	168,200	322,805
Unipar Carbocloro SA Class B.....	550,136	8,856,881
Usinas Siderurgicas de Minas Gerais SA Usiminas Class A.....	4,787,167	7,966,121
TOTAL BRAZIL.....		<u>280,783,554</u>
CHILE — (0.0%)		
Coca-Cola Embonor SA Class B.....	329,325	358,526
Embotelladora Andina SA Class B.....	1,123,248	2,038,076
TOTAL CHILE.....		<u>2,396,602</u>
COLOMBIA — (0.1%)		
Banco Davivienda SA.....	393,104	2,807,755
Bancolombia SA.....	245,604	1,811,523
Grupo Argos SA.....	93,838	168,545
Grupo Aval Acciones y Valores SA.....	10,468,688	1,807,051
Grupo de Inversiones Suramericana SA.....	229,559	824,635
TOTAL COLOMBIA.....		<u>7,419,509</u>
PHILIPPINES — (0.0%)		
Cebu Air, Inc., 6.000%.....	1,187,747	905,906
SOUTH KOREA — (0.0%)		
Hyundai Engineering & Construction Co. Ltd.....	3,931	211,391
TAIWAN — (0.0%)		
China Development Financial Holding Corp.....	2,798,580	792,863
THAILAND — (0.0%)		
* U City PLC.....	28,578,717	652,163
TOTAL PREFERRED STOCKS.....		<u>293,161,988</u>
RIGHTS/WARRANTS — (0.0%)		
CHINA — (0.0%)		
* Zhong An Group Ltd. Rights 12/31/22.....	77,430	0
MALAYSIA — (0.0%)		
#* Yinson Holdings Bhd.....	1,004,862	99,346
SOUTH KOREA — (0.0%)		
* HSD Engine Co. Ltd.....	23,060	31,774
* NOVAREX Co. Ltd.....	1,597	6,515
TOTAL SOUTH KOREA.....		<u>38,289</u>
TAIWAN — (0.0%)		
* Acon Holding, Inc.....	229,955	5,760
* CCP Contact Probes Co. Ltd.....	7,671	6,226
* GlycoNex, Inc.....	7,828	1,673
* GMI Technology, Inc.....	126,566	5,918
* Hiwin Technologies Corp.....	35,029	64,931
* Jinan Acetate Chemical Co. Ltd.....	211	46
* OFCO Industrial Corp.....	4,697	243
* RichWave Technology Corp.....	4,804	5,856
* Unitech Printed Circuit Board Corp.....	248,679	24,917

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* Waffer Technology Corp.....	41,852	\$ 12,930
* Walsin Lihwa Corp.....	626,577	18,834
* YFC-Boneagle Electric Co. Ltd.....	31,455	10,979
* Yuion Finance Corp.....	124,380	118,394
TOTAL TAIWAN.....		<u>276,707</u>
THAILAND — (0.0%)		
* Advanced Information Technology PCL Warrants 01/12/24.....	2,914,750	253,388
* Alpha Divisions PCL Right.....	154,790	1,093
* Aqua W3 Warrants 03/11/2023.....	2,317,300	2,518
* Ekachai Medical Care PCL Warrants 11/14/24.....	21,725	939
* EP W4 Warrants 04/27/2023.....	599,876	5,052
* Interlink Telecom PCL.....	1,056,480	3,157
* MBK PCL.....	283,859	96,393
* Tritn W5 Warrants 03/15/2023.....	279,760	380
* United Power of Asia PCL Warrants 12/14/2021.....	1,354,800	0
* Vibhavadi Medical Center PCL.....	194,092	0
TOTAL THAILAND.....		<u>362,920</u>
TOTAL RIGHTS/WARRANTS.....		<u>777,262</u>
TOTAL INVESTMENT SECURITIES (Cost \$20,491,863,405).....		<u>24,606,149,140</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (1.2%)		
@§ The DFA Short Term Investment Fund.....	26,444,406	305,882,439
TOTAL INVESTMENTS — (100.0%) (Cost \$20,797,743,544)^.....		<u>\$24,912,031,579</u>

As of July 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.....	1,161	09/16/22	\$229,982,260	\$239,949,675	\$9,967,415
Total Futures Contracts.....			<u>\$229,982,260</u>	<u>\$239,949,675</u>	<u>\$9,967,415</u>

Summary of the Portfolio's investments as of July 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.....	\$1,002,065,359	\$ 2,711,286	—	\$ 1,004,776,645
Chile.....	33,955,953	86,677,744	—	120,633,697
China.....	680,218,766	6,270,532,365	\$ 14,994,824	6,965,745,955
Colombia.....	30,306,605	551,546	—	30,858,151
Czech Republic.....	—	33,229,156	—	33,229,156
Egypt.....	167,989	8,451,817	—	8,619,806
Greece.....	263,654	61,735,395	144,280	62,143,329
Hong Kong.....	—	4,849,637	42,496	4,892,133
Hungary.....	—	33,408,912	—	33,408,912

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
India.....	\$ 167,920,535	\$ 3,728,213,275	\$ 14,567	\$ 3,896,148,377
Indonesia.....	15,713,444	500,739,735	790,172	517,243,351
Malaysia.....	—	402,663,562	174,094	402,837,656
Mexico.....	572,962,423	3,021,508	22,095	576,006,026
Peru.....	20,595,385	—	446	20,595,831
Philippines.....	4,381,897	193,170,512	725	197,553,134
Poland.....	—	179,909,325	—	179,909,325
Qatar.....	—	168,904,320	—	168,904,320
Saudi Arabia.....	1,188,722	921,611,758	—	922,800,480
South Africa.....	89,610,875	873,408,568	—	963,019,443
South Korea.....	53,077,074	3,012,799,976	1,982,052	3,067,859,102
Taiwan.....	332,311,304	3,865,573,855	572,485	4,198,457,644
Thailand.....	577,705,244	16,402,782	—	594,108,026
Turkey.....	17,915	109,441,589	—	109,459,504
United Arab Emirates.....	—	226,116,556	—	226,116,556
United Kingdom.....	—	192,044	—	192,044
United States.....	—	6,691,287	—	6,691,287
Preferred Stocks				
Brazil.....	280,457,028	326,526	—	280,783,554
Chile.....	—	2,396,602	—	2,396,602
Colombia.....	7,419,509	—	—	7,419,509
Philippines.....	—	905,906	—	905,906
South Korea.....	—	211,391	—	211,391
Taiwan.....	—	792,863	—	792,863
Thailand.....	652,163	—	—	652,163
Rights/Warrants				
Malaysia.....	—	99,346	—	99,346
South Korea.....	—	38,289	—	38,289
Taiwan.....	—	276,707	—	276,707
Thailand.....	—	362,920	—	362,920
Securities Lending Collateral.....	—	305,882,439	—	305,882,439
Futures Contracts**.....	9,967,415	—	—	9,967,415
TOTAL.....	\$3,880,959,259	\$21,022,301,499	\$18,738,236[^]	\$24,921,998,994

** 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
July 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (99.4%)		
COMMUNICATION SERVICES — (8.7%)		
	33,967	\$ 2,715,662
*	274,600	31,941,472
*	262,700	30,641,328
	327,534	6,151,088
	641	882,452
*	7,048	3,045,441
	204,064	7,656,481
#*	30,038	521,760
	9,064	1,189,469
*	7,973	181,705
*	126,243	20,085,261
	29,825	987,506
	22,186	685,547
	51,677	1,543,592
*	2,108	227,516
*	9,728	1,059,671
*	1,915	118,711
#*	14,506	983,072
*	8,443	336,453
*	17,636	702,265
*	8,634	811,510
#	142,471	1,551,509
*	10,585	775,986
*	16,465	3,702,978
	30,333	519,908
	17,470	301,882
	25,659	1,792,025
#	868	23,471
	44,917	1,062,287
*	18,927	368,698
#*	9,914	210,958
#*	3,149	206,322
#	57,726	385,610
*	24,862	245,637
*	6,264	707,957
*	10,912	1,448,350
*	29,414	4,207,967
*	37,663	1,567,157
	262,224	12,112,127
*	66,764	7,083,660
*	128,399	1,925,985
	2,458	73,740
TOTAL COMMUNICATION SERVICES		<u>152,742,176</u>
CONSUMER DISCRETIONARY — (10.9%)		
	6,492	1,256,981
*	340,423	45,940,084
*	18,286	1,918,019
	17,018	568,401
*	695	1,485,486
	10,378	368,834
	21,374	1,645,584
*	1,861	3,602,319

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
BorgWarner, Inc.....	24,939	\$ 959,154
* Burlington Stores, Inc.....	4,940	697,182
* Caesars Entertainment, Inc.....	15,188	693,940
* CarMax, Inc.....	14,916	1,484,739
#* Carnival Corp.....	66,617	603,550
#* Carvana Co.....	1,784	52,004
#* Chewy, Inc., Class A.....	2,699	104,748
* Chipotle Mexican Grill, Inc.....	1,180	1,845,780
Churchill Downs, Inc.....	892	187,142
Darden Restaurants, Inc.....	9,900	1,232,451
Dollar General Corp.....	10,551	2,621,185
* Dollar Tree, Inc.....	27,935	4,619,332
Domino's Pizza, Inc.....	1,361	533,662
DR Horton, Inc.....	36,935	2,882,038
eBay, Inc.....	43,364	2,108,791
* Etsy, Inc.....	4,630	480,224
* Expedia Group, Inc.....	4,817	510,843
* Five Below, Inc.....	664	84,374
#* Floor & Decor Holdings, Inc., Class A.....	2,654	213,833
Ford Motor Co.....	145,104	2,131,578
Garmin Ltd.....	14,209	1,387,083
* General Motors Co.....	60,444	2,191,699
Genuine Parts Co.....	10,106	1,544,904
Hasbro, Inc.....	13,563	1,067,679
Hilton Worldwide Holdings, Inc.....	10,544	1,350,370
Home Depot, Inc.....	38,363	11,544,961
* Hyatt Hotels Corp., Class A.....	2,873	237,741
* Las Vegas Sands Corp.....	19,067	718,635
Lear Corp.....	5,632	851,220
Lennar Corp., Class A.....	22,658	1,925,930
Lennar Corp., Class B.....	1,823	123,745
# Levi Strauss & Co., Class A.....	5,125	96,965
Lithia Motors, Inc.....	3,716	985,780
LKQ Corp.....	27,916	1,530,913
Lowe's Cos., Inc.....	22,808	4,368,416
* Lululemon Athletica, Inc.....	5,064	1,572,423
Marriott International, Inc., Class A.....	13,157	2,089,595
* Mattel, Inc.....	38,722	898,350
McDonald's Corp.....	27,606	7,270,592
MGM Resorts International.....	18,488	605,112
* Mohawk Industries, Inc.....	6,810	874,949
Newell Brands, Inc.....	43,782	884,834
NIKE, Inc., Class B.....	52,629	6,048,125
* NVR, Inc.....	287	1,260,820
* O'Reilly Automotive, Inc.....	2,346	1,650,622
# Penske Automotive Group, Inc.....	10,200	1,167,798
Pool Corp.....	2,189	783,005
PulteGroup, Inc.....	31,872	1,390,257
Ralph Lauren Corp.....	3,600	355,068
Ross Stores, Inc.....	29,770	2,419,110
#* Royal Caribbean Cruises Ltd.....	19,439	752,484
Service Corp. International.....	20,541	1,529,483
Starbucks Corp.....	40,929	3,469,961
Tapestry, Inc.....	38,204	1,284,800
Target Corp.....	27,511	4,494,747
* Tesla, Inc.....	31,107	27,730,335
TJX Cos., Inc.....	58,890	3,601,712
Tractor Supply Co.....	7,343	1,406,038
* Ulta Beauty, Inc.....	3,201	1,244,901

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
Vail Resorts, Inc.....	3,555	\$ 842,997
VF Corp.....	23,862	1,066,154
Whirlpool Corp.....	8,555	1,478,903
# Williams-Sonoma, Inc.....	9,462	1,366,502
#* Wynn Resorts Ltd.....	809	51,355
Yum! Brands, Inc.....	10,177	1,247,090
TOTAL CONSUMER DISCRETIONARY.....		<u>191,596,421</u>
CONSUMER STAPLES — (6.9%)		
Albertsons Cos., Inc., Class A.....	4,700	126,195
Altria Group, Inc.....	64,613	2,833,926
Archer-Daniels-Midland Co.....	20,804	1,721,947
* BJ's Wholesale Club Holdings, Inc.....	10,140	686,478
Brown-Forman Corp., Class A.....	3,116	225,598
Brown-Forman Corp., Class B.....	13,915	1,032,771
Bunge Ltd.....	13,483	1,244,885
Campbell Soup Co.....	37,650	1,858,028
Church & Dwight Co., Inc.....	18,258	1,606,156
Clorox Co.....	6,475	918,414
Coca-Cola Co.....	197,203	12,654,517
Colgate-Palmolive Co.....	37,158	2,925,821
Conagra Brands, Inc.....	35,930	1,229,165
Constellation Brands, Inc., Class A.....	6,081	1,497,811
Costco Wholesale Corp.....	19,258	10,424,355
* Darling Ingredients, Inc.....	18,063	1,251,405
Estee Lauder Cos., Inc., Class A.....	9,330	2,548,023
General Mills, Inc.....	31,966	2,390,737
Hershey Co.....	6,929	1,579,535
Hormel Foods Corp.....	36,869	1,819,116
J M Smucker Co.....	8,290	1,096,933
Kellogg Co.....	28,215	2,085,653
Keurig Dr Pepper, Inc.....	23,660	916,588
Kimberly-Clark Corp.....	14,860	1,958,399
Kraft Heinz Co.....	24,761	911,948
Kroger Co.....	91,614	4,254,554
Lamb Weston Holdings, Inc.....	10,663	849,415
McCormick & Co., Inc.....	15,527	1,356,283
McCormick & Co., Inc.....	612	53,581
Molson Coors Beverage Co., Class B.....	14,862	888,005
Mondelez International, Inc., Class A.....	52,243	3,345,642
* Monster Beverage Corp.....	14,708	1,465,211
PepsiCo, Inc.....	68,049	11,905,853
Philip Morris International, Inc.....	57,547	5,590,691
Procter & Gamble Co.....	124,570	17,304,019
Sysco Corp.....	24,181	2,052,967
Tyson Foods, Inc., Class A.....	25,906	2,279,987
* U.S. Foods Holding Corp.....	7,901	248,882
Walgreens Boots Alliance, Inc.....	33,725	1,336,185
Walmart, Inc.....	81,268	10,731,439
TOTAL CONSUMER STAPLES.....		<u>121,207,118</u>
ENERGY — (5.7%)		
* Antero Resources Corp.....	26,009	1,030,997
APA Corp.....	12,986	482,690
Baker Hughes Co.....	57,316	1,472,448
Cabot Oil & Gas Corp.....	61,116	1,869,538
Cheniere Energy, Inc.....	9,593	1,434,921
# Chesapeake Energy Corp.....	9,807	923,525

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
Chevron Corp.....	83,248	\$13,634,357
ConocoPhillips.....	81,906	7,980,102
Continental Resources, Inc.....	16,493	1,136,203
Devon Energy Corp.....	73,463	4,617,150
Diamondback Energy, Inc.....	13,036	1,668,869
* DTE Midstream LLC.....	4,215	231,951
EOG Resources, Inc.....	33,415	3,716,416
EQT Corp.....	31,137	1,370,962
Exxon Mobil Corp.....	180,754	17,520,485
Halliburton Co.....	80,149	2,348,366
Hess Corp.....	34,057	3,830,391
Kinder Morgan, Inc.....	75,447	1,357,292
Marathon Oil Corp.....	62,489	1,549,727
Marathon Petroleum Corp.....	46,109	4,226,351
# New Fortress Energy, Inc.....	8,686	425,353
Occidental Petroleum Corp.....	117,269	7,710,437
ONEOK, Inc.....	41,696	2,490,919
Ovintiv, Inc.....	24,534	1,253,442
Phillips 66.....	17,787	1,583,043
Pioneer Natural Resources Co.....	8,585	2,034,216
* Range Resources Corp.....	13,045	431,398
Schlumberger NV.....	65,391	2,421,429
* Southwestern Energy Co.....	52,520	370,791
Targa Resources Corp.....	12,452	860,558
Texas Pacific Land Corp.....	519	951,768
Valero Energy Corp.....	30,268	3,352,786
Williams Cos., Inc.....	104,801	3,572,666
TOTAL ENERGY.....		99,861,547
FINANCIALS — (11.7%)		
Aflac, Inc.....	22,624	1,296,355
* Alleghany Corp.....	1,279	1,071,137
Allstate Corp.....	24,125	2,821,901
Ally Financial, Inc.....	38,862	1,285,166
American Express Co.....	37,281	5,742,020
American Financial Group, Inc.....	10,631	1,421,152
American International Group, Inc.....	30,735	1,591,151
Ameriprise Financial, Inc.....	10,067	2,717,285
Aon PLC, Class A.....	10,564	3,074,547
Apollo Global Management, Inc.....	30,109	1,719,224
* Arch Capital Group Ltd.....	26,543	1,178,509
Ares Management Corp., Class A.....	7,408	530,783
Arthur J Gallagher & Co.....	14,843	2,656,749
Assurant, Inc.....	4,759	836,537
Bank of America Corp.....	264,974	8,958,771
Bank of New York Mellon Corp.....	35,222	1,530,748
* Berkshire Hathaway, Inc., Class B.....	65,477	19,682,386
BlackRock, Inc.....	6,888	4,609,312
Blackstone, Inc.....	25,683	2,621,464
Brown & Brown, Inc.....	20,872	1,358,767
Capital One Financial Corp.....	19,913	2,187,045
Cboe Global Markets, Inc.....	10,262	1,266,126
Charles Schwab Corp.....	54,310	3,750,106
Chubb Ltd.....	14,970	2,823,941
Cincinnati Financial Corp.....	11,930	1,161,266
Citigroup, Inc.....	72,014	3,737,527
Citizens Financial Group, Inc.....	33,028	1,254,073
CME Group, Inc.....	12,698	2,532,997
CNA Financial Corp.....	6,080	257,914

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
FINANCIALS — (Continued)			
#*	Coinbase Global, Inc., Class A.....	5,896	\$ 371,212
	Comerica, Inc.....	13,659	1,062,260
	Commerce Bancshares, Inc.....	12,840	892,252
	Cullen/Frost Bankers, Inc.....	1,341	174,866
	Discover Financial Services.....	32,014	3,233,414
	East West Bancorp, Inc.....	14,008	1,005,494
	Equitable Holdings, Inc.....	52,296	1,486,775
	Erie Indemnity Co., Class A.....	4,104	834,589
	Everest Re Group Ltd.....	2,916	762,097
	FactSet Research Systems, Inc.....	2,052	881,703
	Fidelity National Financial, Inc.....	37,017	1,479,199
	Fifth Third Bancorp.....	51,215	1,747,456
	First Citizens BancShares, Inc., Class A.....	862	652,258
	First Horizon Corp.....	52,153	1,166,141
	First Republic Bank.....	13,256	2,156,884
	Franklin Resources, Inc.....	33,869	929,704
	Globe Life, Inc.....	10,354	1,042,958
	Goldman Sachs Group, Inc.....	13,788	4,596,781
	Hartford Financial Services Group, Inc.....	30,658	1,976,521
	Huntington Bancshares, Inc.....	90,043	1,196,671
	Interactive Brokers Group, Inc., Class A.....	3,749	220,029
	Intercontinental Exchange, Inc.....	19,723	2,011,549
	Invesco Ltd.....	35,261	625,530
	JPMorgan Chase & Co.....	130,176	15,017,103
	KeyCorp.....	75,257	1,377,203
	KKR & Co., Inc.....	24,510	1,359,325
	Lincoln National Corp.....	18,047	926,533
	Loews Corp.....	18,507	1,078,033
	LPL Financial Holdings, Inc.....	5,729	1,202,632
	M&T Bank Corp.....	9,905	1,757,642
*	Markel Corp.....	959	1,243,957
	MarketAxess Holdings, Inc.....	3,059	828,316
	Marsh & McLennan Cos., Inc.....	23,598	3,869,128
	MetLife, Inc.....	25,776	1,630,332
	Moody's Corp.....	7,881	2,445,080
	Morgan Stanley.....	61,750	5,205,525
	Morningstar, Inc.....	4,163	1,063,022
	MSCI, Inc.....	3,083	1,483,971
	Nasdaq, Inc.....	15,199	2,749,499
	Northern Trust Corp.....	15,729	1,569,440
	PNC Financial Services Group, Inc.....	14,612	2,424,715
	Principal Financial Group, Inc.....	17,855	1,195,214
	Progressive Corp.....	21,467	2,469,993
	Prudential Financial, Inc.....	17,093	1,709,129
	Raymond James Financial, Inc.....	19,609	1,930,898
	Regions Financial Corp.....	74,541	1,578,778
	Reinsurance Group of America, Inc.....	3,700	428,386
#	Rocket Cos., Inc., Class A.....	9,767	92,982
	S&P Global, Inc.....	12,009	4,526,552
	SEI Investments Co.....	18,771	1,039,163
	Signature Bank.....	3,804	705,908
	State Street Corp.....	26,967	1,915,736
*	SVB Financial Group.....	5,512	2,224,368
	Synchrony Financial.....	60,987	2,041,845
	T Rowe Price Group, Inc.....	18,082	2,232,585
	Tradeweb Markets, Inc., Class A.....	6,784	478,408
	Travelers Cos., Inc.....	13,042	2,069,765
	Truist Financial Corp.....	47,039	2,374,058
	U.S. Bancorp.....	54,769	2,585,097

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Webster Financial Corp.....	17,500	\$ 812,875
Wells Fargo & Co.....	146,284	6,417,479
Western Alliance Bancorp.....	10,384	793,130
Willis Towers Watson PLC.....	8,655	1,791,066
WR Berkley Corp.....	22,549	1,409,989
Zions Bancorp NA.....	13,990	763,155
TOTAL FINANCIALS.....		<u>206,999,317</u>
HEALTH CARE — (13.7%)		
Abbott Laboratories.....	64,829	7,055,988
AbbVie, Inc.....	83,873	12,036,614
* ABIOMED, Inc.....	2,233	654,291
Agilent Technologies, Inc.....	11,573	1,551,939
#* agilon health, Inc.....	11,008	275,530
* Align Technology, Inc.....	3,277	920,739
* Alnylam Pharmaceuticals, Inc.....	2,986	424,131
AmerisourceBergen Corp.....	9,942	1,450,836
Amgen, Inc.....	25,355	6,274,602
Anthem, Inc.....	10,663	5,087,317
* Avantor, Inc.....	34,936	1,013,843
Baxter International, Inc.....	33,155	1,944,872
Becton Dickinson & Co.....	10,071	2,460,446
* Biogen, Inc.....	11,131	2,393,833
* BioMarin Pharmaceutical, Inc.....	11,388	979,937
* Bio-Rad Laboratories, Inc., Class A.....	1,921	1,082,023
Bio-Techne Corp.....	1,725	664,608
* Boston Scientific Corp.....	51,954	2,132,712
Bristol-Myers Squibb Co.....	143,248	10,568,838
Bruker Corp.....	12,897	884,089
Cardinal Health, Inc.....	10,174	605,963
* Catalent, Inc.....	15,212	1,720,477
* Centene Corp.....	22,717	2,112,000
* Charles River Laboratories International, Inc.....	3,248	813,754
Cigna Corp.....	11,209	3,086,510
Cooper Cos., Inc.....	3,819	1,248,813
CVS Health Corp.....	46,328	4,432,663
Danaher Corp.....	25,494	7,430,736
* DaVita, Inc.....	11,225	944,696
DENTSPLY SIRONA, Inc.....	16,929	612,153
* DexCom, Inc.....	9,544	783,372
* Edwards Lifesciences Corp.....	19,376	1,948,063
* Elanco Animal Health, Inc.....	41,159	833,881
Eli Lilly & Co.....	40,436	13,331,345
#* Exact Sciences Corp.....	11,085	499,934
Gilead Sciences, Inc.....	75,102	4,487,345
HCA Healthcare, Inc.....	8,770	1,862,923
* Henry Schein, Inc.....	13,610	1,072,876
* Hologic, Inc.....	27,263	1,946,033
* Horizon Therapeutics PLC.....	16,733	1,388,337
Humana, Inc.....	5,082	2,449,524
* IDEXX Laboratories, Inc.....	3,987	1,591,531
* Illumina, Inc.....	5,052	1,094,667
* Incyte Corp.....	15,787	1,226,334
* Insulet Corp.....	2,033	503,777
* Intuitive Surgical, Inc.....	11,020	2,536,473
* IQVIA Holdings, Inc.....	8,929	2,145,371
* Jazz Pharmaceuticals PLC.....	7,205	1,124,412
Johnson & Johnson.....	117,383	20,485,681
Laboratory Corp. of America Holdings.....	8,684	2,276,858

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
McKesson Corp.....	6,418	\$ 2,192,260
Medtronic PLC.....	46,943	4,343,166
Merck & Co., Inc.....	125,339	11,197,786
* Mettler-Toledo International, Inc.....	1,123	1,515,747
* Moderna, Inc.....	17,724	2,908,331
* Molina Healthcare, Inc.....	4,190	1,373,147
* Neurocrine Biosciences, Inc.....	4,723	444,576
Organon & Co.....	14,469	458,957
PerkinElmer, Inc.....	6,423	983,811
Pfizer, Inc.....	260,747	13,170,331
Quest Diagnostics, Inc.....	13,222	1,805,729
* Regeneron Pharmaceuticals, Inc.....	6,258	3,640,216
* Repligen Corp.....	3,917	835,731
ResMed, Inc.....	6,049	1,454,906
Royalty Pharma PLC, Class A.....	19,043	828,180
* Seagen, Inc.....	6,515	1,172,570
STERIS PLC.....	7,072	1,595,797
Stryker Corp.....	10,433	2,240,487
* Syneos Health, Inc.....	7,700	609,378
Teleflex, Inc.....	3,423	823,095
Thermo Fisher Scientific, Inc.....	15,127	9,052,148
* United Therapeutics Corp.....	3,200	739,424
UnitedHealth Group, Inc.....	34,736	18,838,722
Universal Health Services, Inc., Class B.....	8,326	936,425
* Veeva Systems, Inc., Class A.....	4,424	989,118
* Vertex Pharmaceuticals, Inc.....	11,724	3,287,527
Viatis, Inc.....	89,536	867,604
* Waters Corp.....	3,071	1,117,936
West Pharmaceutical Services, Inc.....	3,462	1,189,405
Zimmer Biomet Holdings, Inc.....	13,696	1,511,901
Zoetis, Inc.....	21,325	3,892,879
TOTAL HEALTH CARE.....		<u>242,470,980</u>
INDUSTRIALS — (10.1%)		
3M Co.....	29,700	4,254,228
Advanced Drainage Systems, Inc.....	9,200	1,091,120
AECOM.....	12,417	894,024
AGCO Corp.....	9,734	1,060,227
Allegion PLC.....	8,851	935,551
AMERCO.....	2,400	1,288,992
#* American Airlines Group, Inc.....	35,712	489,612
AMETEK, Inc.....	21,370	2,639,195
AO Smith Corp.....	15,040	951,581
* Avis Budget Group, Inc.....	2,055	374,072
* Boeing Co.....	20,058	3,195,440
Booz Allen Hamilton Holding Corp., Class A.....	8,445	810,551
* Builders FirstSource, Inc.....	28,800	1,958,400
Carlisle Cos., Inc.....	3,294	975,353
Carrier Global Corp.....	74,060	3,001,652
Caterpillar, Inc.....	27,838	5,518,883
CH Robinson Worldwide, Inc.....	11,427	1,264,969
Cintas Corp.....	4,004	1,703,662
#* Clarivate PLC.....	27,359	396,432
* Copart, Inc.....	14,879	1,906,000
* CoStar Group, Inc.....	21,040	1,527,294
CSX Corp.....	119,407	3,860,428
Cummins, Inc.....	12,538	2,774,785
Deere & Co.....	15,154	5,200,550
* Delta Air Lines, Inc.....	51,842	1,648,576

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Dover Corp.....	11,606	\$1,551,490
Eaton Corp. PLC.....	17,728	2,630,658
Emerson Electric Co.....	33,757	3,040,493
Equifax, Inc.....	8,946	1,868,909
Expeditors International of Washington, Inc.....	14,061	1,493,981
Fastenal Co.....	33,132	1,701,659
FedEx Corp.....	13,476	3,141,121
Fortive Corp.....	26,250	1,691,812
Fortune Brands Home & Security, Inc.....	15,426	1,074,884
* Generac Holdings, Inc.....	3,793	1,017,662
General Dynamics Corp.....	10,488	2,377,315
General Electric Co.....	38,886	2,874,064
Graco, Inc.....	15,037	1,009,885
HEICO Corp.....	3,099	488,743
HEICO Corp., Class A.....	4,305	549,662
Honeywell International, Inc.....	30,366	5,844,240
Howmet Aerospace, Inc.....	38,288	1,421,633
Hubbell, Inc.....	6,431	1,408,518
Huntington Ingalls Industries, Inc.....	3,466	751,567
IDEX Corp.....	5,108	1,066,295
Illinois Tool Works, Inc.....	14,782	3,071,108
Ingersoll Rand, Inc.....	30,695	1,528,611
Jacobs Engineering Group, Inc.....	10,097	1,386,318
JB Hunt Transport Services, Inc.....	9,109	1,669,406
Johnson Controls International PLC.....	34,075	1,836,983
Knight-Swift Transportation Holdings, Inc.....	20,768	1,141,202
L3Harris Technologies, Inc.....	7,096	1,702,827
Leidos Holdings, Inc.....	12,144	1,299,408
Lennox International, Inc.....	1,509	361,451
Lockheed Martin Corp.....	11,326	4,686,812
Masco Corp.....	10,053	556,735
* Middleby Corp.....	4,596	664,995
Nordson Corp.....	3,832	885,154
Norfolk Southern Corp.....	12,468	3,131,588
Northrop Grumman Corp.....	5,468	2,618,625
Old Dominion Freight Line, Inc.....	7,859	2,385,285
Otis Worldwide Corp.....	16,069	1,256,114
Owens Corning.....	12,012	1,113,993
PACCAR, Inc.....	24,567	2,248,372
Parker-Hannifin Corp.....	11,937	3,450,867
Pentair PLC.....	21,752	1,063,455
#* Plug Power, Inc.....	41,378	883,006
Quanta Services, Inc.....	12,289	1,704,853
Raytheon Technologies Corp.....	54,306	5,061,862
Regal Rexnord Corp.....	5,531	742,813
Republic Services, Inc.....	11,003	1,525,676
Robert Half International, Inc.....	12,228	967,724
Rockwell Automation, Inc.....	5,547	1,416,038
Rollins, Inc.....	15,673	604,508
Sensata Technologies Holding PLC.....	13,780	612,797
Snap-on, Inc.....	5,847	1,310,020
* Southwest Airlines Co.....	43,542	1,659,821
Stanley Black & Decker, Inc.....	11,189	1,089,025
Tetra Tech, Inc.....	954	146,220
Textron, Inc.....	16,164	1,061,005
Toro Co.....	9,363	805,124
Trane Technologies PLC.....	15,446	2,270,408
* TransDigm Group, Inc.....	1,949	1,212,941
TransUnion.....	14,804	1,172,921

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Uber Technologies, Inc.....	29,580	\$ 693,651
Union Pacific Corp.....	31,142	7,078,577
* United Airlines Holdings, Inc.....	25,091	922,094
United Parcel Service, Inc., Class B.....	36,686	7,149,735
* United Rentals, Inc.....	8,970	2,894,350
Verisk Analytics, Inc.....	8,457	1,608,944
Waste Management, Inc.....	18,139	2,984,954
Watsco, Inc.....	3,162	866,230
Westinghouse Air Brake Technologies Corp.....	14,055	1,313,721
WW Grainger, Inc.....	3,240	1,761,037
Xylem, Inc.....	11,956	1,100,311
TOTAL INDUSTRIALS.....		<u>177,405,843</u>
INFORMATION TECHNOLOGY — (25.1%)		
Accenture PLC, Class A.....	34,875	10,680,817
* Adobe, Inc.....	17,791	7,296,445
* Advanced Micro Devices, Inc.....	57,252	5,408,596
* Akamai Technologies, Inc.....	14,245	1,370,654
Amdocs Ltd.....	16,285	1,417,772
Amphenol Corp., Class A.....	27,951	2,155,861
Analog Devices, Inc.....	18,365	3,158,045
* ANSYS, Inc.....	4,455	1,242,900
Apple, Inc.....	569,894	92,613,474
Applied Materials, Inc.....	46,978	4,978,728
* Arista Networks, Inc.....	15,534	1,811,730
* Aspen Technology, Inc.....	3,283	670,027
* Atlassian Corp. PLC, Class A.....	3,630	759,832
* Autodesk, Inc.....	9,645	2,086,406
Automatic Data Processing, Inc.....	19,828	4,780,927
#* Avalara, Inc.....	311	27,188
# Bentley Systems, Inc., Class B.....	7,957	315,097
#* Bill.Com Holdings, Inc.....	3,754	507,090
* Black Knight, Inc.....	11,932	783,694
* Block, Inc., Class A.....	9,451	718,843
Broadcom, Inc.....	19,992	10,705,316
Broadridge Financial Solutions, Inc.....	6,452	1,035,869
* Cadence Design Systems, Inc.....	10,828	2,014,874
CDW Corp.....	6,749	1,225,146
* Ceridian HCM Holding, Inc.....	9,635	527,709
* Ciena Corp.....	21,657	1,117,501
Cisco Systems, Inc.....	201,757	9,153,715
Citrix Systems, Inc.....	5,477	555,423
* Cloudflare, Inc., Class A.....	3,637	183,014
Cognex Corp.....	13,475	686,956
Cognizant Technology Solutions Corp., Class A.....	26,377	1,792,581
Concentrix Corp.....	4,700	628,672
Corning, Inc.....	69,592	2,558,202
* CrowdStrike Holdings, Inc., Class A.....	4,868	893,765
* Datadog, Inc., Class A.....	4,330	441,703
Dell Technologies, Inc., Class C.....	10,954	493,587
* DocuSign, Inc.....	4,816	308,128
Dolby Laboratories, Inc., Class A.....	6,404	495,670
* Dropbox, Inc., Class A.....	10,423	237,019
* DXC Technology Co.....	18,560	586,496
* Dynatrace, Inc.....	9,756	367,118
* Enphase Energy, Inc.....	4,650	1,321,437
Entegris, Inc.....	7,773	854,253
* EPAM Systems, Inc.....	2,400	838,200
* F5, Inc.....	6,243	1,044,828

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Fair Isaac Corp.....	925	\$ 427,378
Fidelity National Information Services, Inc.....	23,028	2,352,540
* First Solar, Inc.....	7,786	772,138
* Fiserv, Inc.....	21,476	2,269,584
* FleetCor Technologies, Inc.....	6,766	1,489,129
* Flex Ltd.....	52,100	875,280
* Fortinet, Inc.....	31,965	1,906,712
* Gartner, Inc.....	4,090	1,085,813
Genpact Ltd.....	23,592	1,134,303
Global Payments, Inc.....	15,412	1,885,196
* Globant SA.....	2,791	556,079
* GoDaddy, Inc., Class A.....	6,356	471,488
Hewlett Packard Enterprise Co.....	91,810	1,307,374
HP, Inc.....	36,905	1,232,258
* HubSpot, Inc.....	1,208	372,064
Intel Corp.....	188,983	6,861,973
International Business Machines Corp.....	46,943	6,139,675
Intuit, Inc.....	7,890	3,599,181
Jabil, Inc.....	21,178	1,256,703
Jack Henry & Associates, Inc.....	6,830	1,419,069
Juniper Networks, Inc.....	28,091	787,391
* Keysight Technologies, Inc.....	12,843	2,088,272
KLA Corp.....	7,083	2,716,614
Lam Research Corp.....	6,584	3,295,358
* Manhattan Associates, Inc.....	3,540	497,972
Marvell Technology, Inc.....	33,155	1,846,070
Mastercard, Inc., Class A.....	43,349	15,336,443
Microchip Technology, Inc.....	40,926	2,818,164
Micron Technology, Inc.....	49,013	3,031,944
Microsoft Corp.....	305,889	85,875,278
* MongoDB, Inc.....	1,556	486,203
Monolithic Power Systems, Inc.....	1,525	708,698
Motorola Solutions, Inc.....	6,415	1,530,555
NetApp, Inc.....	11,183	797,683
NortonLifeLock, Inc.....	22,329	547,730
NVIDIA Corp.....	89,368	16,231,910
NXP Semiconductors NV.....	10,711	1,969,539
* Okta, Inc.....	8,397	826,685
* ON Semiconductor Corp.....	35,060	2,341,307
Oracle Corp.....	62,536	4,867,802
#* Palantir Technologies, Inc., Class A.....	58,655	607,079
* Palo Alto Networks, Inc.....	2,466	1,230,781
Paychex, Inc.....	14,860	1,906,241
* Paycom Software, Inc.....	2,244	741,620
* Paylocity Holding Corp.....	2,900	597,197
* PayPal Holdings, Inc.....	37,226	3,221,166
* PTC, Inc.....	6,265	772,976
* Pure Storage, Inc., Class A.....	2,000	56,700
* Qorvo, Inc.....	10,024	1,043,198
QUALCOMM, Inc.....	55,647	8,072,154
* Qualtrics International, Inc., Class A.....	3,920	49,980
Roper Technologies, Inc.....	3,981	1,738,383
* Salesforce, Inc.....	32,878	6,050,210
Seagate Technology Holdings PLC.....	10,808	864,424
* ServiceNow, Inc.....	4,911	2,193,547
Skyworks Solutions, Inc.....	14,017	1,526,171
* Snowflake, Inc., Class A.....	3,256	488,107
* SolarEdge Technologies, Inc.....	1,688	607,899
* Splunk, Inc.....	3,957	411,172

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
SS&C Technologies Holdings, Inc.....	24,089	\$ 1,425,346
* Synopsys, Inc.....	4,733	1,739,377
TD SYNEX Corp.....	6,285	631,140
TE Connectivity Ltd.....	14,975	2,002,607
* Teledyne Technologies, Inc.....	3,310	1,295,534
Teradyne, Inc.....	14,262	1,438,893
Texas Instruments, Inc.....	43,768	7,829,658
* Trade Desk, Inc., Class A.....	10,796	485,820
* Trimble, Inc.....	17,675	1,227,175
* Twilio, Inc., Class A.....	6,726	570,365
* Tyler Technologies, Inc.....	2,067	824,733
#* Unity Software, Inc.....	859	32,118
* VeriSign, Inc.....	4,386	829,656
# Visa, Inc., Class A.....	70,849	15,027,781
VMware, Inc., Class A.....	7,951	923,906
* Western Digital Corp.....	28,745	1,411,380
#* Wolfspeed, Inc.....	8,681	723,127
* Workday, Inc., Class A.....	4,820	747,582
* Zebra Technologies Corp., Class A.....	3,413	1,220,796
* Zendesk, Inc.....	3,012	227,165
* Zoom Video Communications, Inc., Class A.....	5,563	577,773
* Zscaler, Inc.....	2,717	421,298
TOTAL INFORMATION TECHNOLOGY.....		<u>442,659,098</u>
MATERIALS — (4.0%)		
Air Products & Chemicals, Inc.....	9,853	2,445,810
Albemarle Corp.....	6,251	1,527,182
Alcoa Corp.....	20,525	1,044,517
Amcor PLC.....	167,728	2,172,078
AptarGroup, Inc.....	9,206	992,039
Avery Dennison Corp.....	7,362	1,402,166
Ball Corp.....	23,950	1,758,409
* Berry Global Group, Inc.....	13,257	764,266
Celanese Corp.....	12,318	1,447,488
CF Industries Holdings, Inc.....	16,618	1,586,853
* Cleveland-Cliffs, Inc.....	84,918	1,503,898
Corteva, Inc.....	54,699	3,147,927
Crown Holdings, Inc.....	14,348	1,458,905
Dow, Inc.....	47,894	2,548,440
DuPont de Nemours, Inc.....	22,897	1,401,983
Eastman Chemical Co.....	10,573	1,014,268
Ecolab, Inc.....	10,122	1,671,851
FMC Corp.....	10,839	1,204,213
Freeport-McMoRan, Inc.....	86,281	2,722,166
International Flavors & Fragrances, Inc.....	18,621	2,309,935
International Paper Co.....	32,934	1,408,587
Linde PLC.....	18,643	5,630,186
LyondellBasell Industries NV, Class A.....	41,038	3,657,307
Martin Marietta Materials, Inc.....	4,677	1,646,678
Mosaic Co.....	28,274	1,488,909
Newmont Corp.....	37,557	1,700,581
Nucor Corp.....	28,534	3,874,917
Olin Corp.....	19,225	1,004,891
Packaging Corp. of America.....	12,009	1,688,585
PPG Industries, Inc.....	15,526	2,007,356
Reliance Steel & Aluminum Co.....	8,877	1,688,849
Royal Gold, Inc.....	1,460	152,964
RPM International, Inc.....	14,735	1,332,044
Sealed Air Corp.....	10,897	666,025

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
	11,729	\$ 2,837,714
#	5,704	284,059
	26,812	2,088,119
	2,480	97,315
	9,940	1,643,380
	6,774	659,381
	20,502	868,465
TOTAL MATERIALS		<u>70,550,706</u>
REAL ESTATE — (0.2%)		
*	30,243	2,589,406
*	3,869	737,702
*	4,544	159,040
#*	12,328	430,001
TOTAL REAL ESTATE		<u>3,916,149</u>
UTILITIES — (2.4%)		
	25,221	560,411
	10,392	633,184
	10,230	952,618
	19,408	1,912,852
	6,788	1,055,127
	5,126	622,245
#	5,483	267,187
	22,462	711,821
	10,354	711,630
	12,644	1,255,170
	12,896	852,426
	28,952	2,373,485
	7,431	968,259
	27,479	3,020,766
	14,205	962,673
	7,258	835,613
	9,352	485,743
	9,533	650,723
	13,023	1,148,889
	34,978	1,626,127
	22,399	920,599
	72,866	6,156,448
	18,185	552,824
	41,425	1,563,794
*	45,405	493,098
	3,521	258,688
	28,399	825,843
	18,907	1,241,623
	11,302	1,873,872
	37,918	2,915,515
	10,847	468,156
	56,172	1,452,046
	11,711	1,215,719
	20,820	1,523,608
TOTAL UTILITIES		<u>43,068,782</u>
TOTAL COMMON STOCKS		
Cost (\$934,846,997)		<u>1,752,478,137</u>

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
TEMPORARY CASH INVESTMENTS — (0.2%)		
State Street Institutional U.S. Government Money Market Fund 1.880%.....	3,616,090	\$ 3,616,090
SECURITIES LENDING COLLATERAL — (0.4%)		
@§ The DFA Short Term Investment Fund	667,336	7,719,074
TOTAL INVESTMENTS — (100.0%)		
(Cost \$946,181,499)^.....		<u>\$1,763,813,301</u>

Summary of the Portfolio's investments as of July 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.....	\$ 152,742,176	—	—	\$ 152,742,176
Consumer Discretionary.....	191,596,421	—	—	191,596,421
Consumer Staples.....	121,207,118	—	—	121,207,118
Energy.....	99,861,547	—	—	99,861,547
Financials.....	206,999,317	—	—	206,999,317
Health Care.....	242,470,980	—	—	242,470,980
Industrials.....	177,405,843	—	—	177,405,843
Information Technology.....	442,659,098	—	—	442,659,098
Materials.....	70,550,706	—	—	70,550,706
Real Estate.....	3,916,149	—	—	3,916,149
Utilities.....	43,068,782	—	—	43,068,782
Temporary Cash Investments.....	3,616,090	—	—	3,616,090
Securities Lending Collateral.....	—	\$7,719,074	—	7,719,074
TOTAL.....	<u>\$1,756,094,227</u>	<u>\$7,719,074</u>	<u>—</u>	<u>\$1,763,813,301</u>

DFA COMMODITY STRATEGY PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2022
(Unaudited)

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	<u>(000)</u>			<u>(000)</u>	
BONDS — (63.3%)			CANADA — (Continued)		
AUSTRALIA — (3.7%)			Canadian Imperial Bank of		
APT Pipelines Ltd.			Commerce, Floating Rate		
Ω 4.200%, 03/23/25.	4,000	\$ 3,978,108	Note, SOFR + 0.400%,		
Australia Government Bond			FRN		
2.750%, 04/21/24. AUD	14,000	9,830,621	(r) 2.240%, 12/14/23.	3,000	\$ 2,975,399
Bank of New Zealand			Canadian Natural Resources Ltd.		
Ω 3.500%, 02/20/24.	5,250	5,243,607	2.950%, 01/15/23.	750	748,232
Glencore Funding LLC			3.900%, 02/01/25.	8,300	8,262,366
Ω 4.125%, 03/12/24.	2,225	2,216,845	Enbridge, Inc.		
Ω 4.625%, 04/29/24.	7,350	7,371,861	4.000%, 10/01/23.	7,000	7,017,449
Macquarie Bank Ltd.			2.500%, 01/15/25.	2,000	1,936,197
Ω 2.300%, 01/22/25.	2,390	2,309,666	ITC Holdings Corp.		
#Ω 3.231%, 03/21/25.	15,225	15,092,158	3.650%, 06/15/24.	9,000	8,953,757
New South Wales Treasury			National Bank of Canada		
Corp.			# 2.100%, 02/01/23.	2,500	2,483,036
5.000%, 08/20/24. AUD	13,500	9,831,499	# 0.750%, 08/06/24.	9,350	8,780,793
Queensland Treasury Corp.			Quebec, Province of Canada		
5.750%, 07/22/24. AUD	4,800	3,541,649	4.200%, 03/10/25. AUD	2,000	1,422,993
Westpac Banking Corp.			Royal Bank of Canada		
3.250%, 11/16/23. AUD	10,000	<u>6,955,826</u>	2.333%, 12/05/23. CAD	5,000	3,827,066
TOTAL AUSTRALIA.		<u>66,371,840</u>	0.650%, 07/29/24.	1,750	1,653,709
AUSTRIA — (0.1%)			Royal Bank of Canada,		
Oesterreichische Kontrollbank AG			Floating Rate Note, SOFR		
0.500%, 09/16/24.	1,500	<u>1,421,927</u>	+ 0.360%, FRN		
CANADA — (6.6%)			#(r) 2.638%, 07/29/24.	7,750	7,611,939
Bank of Montreal			Thomson Reuters Corp.		
# 2.500%, 06/28/24.	3,000	2,941,586	3.850%, 09/29/24.	5,000	4,967,040
0.625%, 07/09/24.	1,350	1,278,270	Toronto-Dominion Bank		
Bank of Montreal, Floating			2.850%, 03/08/24. CAD	10,000	7,666,940
Rate Note, SOFR +			0.700%, 09/10/24.	4,500	4,245,962
0.320%, FRN			Toronto-Dominion Bank,		
#(r) 2.433%, 07/09/24.	2,000	1,966,080	Floating Rate Note, SOFR		
Bank of Nova Scotia			+ 0.240%, FRN		
0.700%, 04/15/24.	11,620	11,063,152	(r) 2.313%, 01/06/23.	3,296	<u>3,286,804</u>
0.650%, 07/31/24.	600	565,573	TOTAL CANADA.		<u>116,819,570</u>
3.450%, 04/11/25.	2,000	1,986,440	DENMARK — (0.4%)		
Bank of Nova Scotia, Floating			Danske Bank AS		
Rate Note, SOFR +			Ω 5.375%, 01/12/24.	6,132	6,216,814
0.380%, FRN			5.375%, 01/12/24.	1,000	<u>1,013,831</u>
(r) 2.658%, 07/31/24.	1,000	983,606	TOTAL DENMARK.		<u>7,230,645</u>
Brookfield Asset			FRANCE — (3.4%)		
Management, Inc.			Banque Federative du Credit		
# 4.000%, 01/15/25.	6,200	6,210,665	Mutuel SA		
Canadian Imperial Bank of			Ω 2.375%, 11/21/24.	5,000	4,811,221
Commerce			BNP Paribas SA		
3.100%, 04/02/24.	4,500	4,457,994	#Ω 3.375%, 01/09/25.	7,000	6,854,364
1.000%, 10/18/24.	5,000	4,703,666	BPCE SA		
# 2.250%, 01/28/25.	5,000	4,822,856	# 4.000%, 04/15/24.	500	499,589
			Ω 2.375%, 01/14/25.	7,985	7,620,696

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

	Face Amount [^] (000)	Value [†]		Face Amount [^] (000)	Value [†]
FRANCE — (Continued)			IRELAND — (Continued)		
2.375%, 01/14/25.....	6,500	\$ 6,203,447	3.500%, 01/15/25.....	3,000	\$ 2,889,993
Credit Agricole SA			TOTAL IRELAND.....		<u>12,746,137</u>
Ω 3.875%, 04/15/24.....	3,550	3,550,237	ITALY — (0.4%)		
3.250%, 10/04/24.....	5,000	4,888,079	Republic of Italy Government		
Societe Generale SA			International Bond		
Ω 3.875%, 03/28/24.....	10,500	10,412,581	0.875%, 05/06/24.....	8,000	<u>7,549,712</u>
Ω 2.625%, 01/22/25.....	2,640	2,523,601	JAPAN — (5.6%)		
Total Capital International SA			Aircastle Ltd.		
# 3.750%, 04/10/24.....	13,004	<u>13,109,751</u>	4.125%, 05/01/24.....	8,900	8,711,764
TOTAL FRANCE.....		<u>60,473,566</u>	American Honda Finance Corp.		
GERMANY — (3.8%)			3.550%, 01/12/24.....	3,000	3,009,020
Bayer U.S. Finance II LLC			# 0.550%, 07/12/24.....	10,000	9,484,626
Ω 3.875%, 12/15/23.....	3,500	3,501,209	Mitsubishi UFJ Financial		
Bayer U.S. Finance LLC			Group, Inc.		
Ω 3.375%, 10/08/24.....	6,000	5,893,036	2.193%, 02/25/25.....	12,600	12,040,597
BMW U.S. Capital LLC			Mizuho Financial Group, Inc.		
#Ω 0.800%, 04/01/24.....	2,000	1,915,516	2.601%, 09/11/22.....	543	542,927
#Ω 0.750%, 08/12/24.....	2,290	2,172,687	MUFG Bank Ltd.		
BMW U.S. Capital LLC,			#Ω 3.250%, 09/08/24.....	2,000	1,979,404
Floating Rate Note, SOFR			Nissan Motor Acceptance Co.		
+ 0.530%, FRN			LLC		
(r)Ω 2.579%, 04/01/24.....	8,000	7,925,664	Ω 1.125%, 09/16/24.....	10,750	9,972,425
Daimler Finance North			Nissan Motor Co. Ltd.		
America LLC			3.043%, 09/15/23.....	3,801	3,746,242
#Ω 2.125%, 03/10/25.....	9,560	9,183,137	Nomura Holdings, Inc.		
Deutsche Bank AG			2.648%, 01/16/25.....	8,390	8,083,996
3.950%, 02/27/23.....	1,695	1,695,758	ORIX Corp.		
EMD FINANCE LLC Co.			# 3.250%, 12/04/24.....	5,000	4,940,110
GUAR REGS 03/25 3.25			Sumitomo Mitsui Financial Group,		
3.250%, 03/19/25.....	5,697	5,630,420	Inc.		
Kreditanstalt fuer Wiederaufbau			2.696%, 07/16/24.....	9,500	9,283,950
5.000%, 03/19/24..... AUD	2,000	1,438,906	2.348%, 01/15/25.....	5,500	5,293,308
1.500%, 07/24/24..... AUD	8,800	5,952,208	Sumitomo Mitsui Trust Bank Ltd.		
4.000%, 02/27/25..... AUD	5,000	3,565,139	#Ω 0.800%, 09/12/23.....	9,500	9,212,055
Landwirtschaftliche			#Ω 0.850%, 03/25/24.....	750	714,762
Rentenbank			Ω 0.800%, 09/16/24.....	643	601,595
4.750%, 04/08/24..... AUD	15,000	10,752,982	Toyota Motor Credit Corp.		
Mercedes-Benz Finance			2.500%, 03/22/24.....	10,000	9,895,268
North America LLC			0.625%, 09/13/24.....	2,000	<u>1,894,003</u>
Ω 2.550%, 08/15/22.....	1,100	1,099,880	TOTAL JAPAN.....		<u>99,406,052</u>
NRW Bank			NETHERLANDS — (0.7%)		
1.600%, 07/31/24..... AUD	4,000	2,693,613	Cooperatieve Rabobank UA		
Volkswagen Group of			Ω 2.625%, 07/22/24.....	6,940	6,767,182
America Finance LLC			ING Groep NV		
#Ω 2.700%, 09/26/22.....	4,000	<u>3,996,879</u>	3.550%, 04/09/24.....	5,000	<u>4,962,483</u>
TOTAL GERMANY.....		<u>67,417,034</u>	TOTAL NETHERLANDS.....		<u>11,729,665</u>
IRELAND — (0.7%)			NEW ZEALAND — (1.6%)		
AerCap Ireland Capital			New Zealand Government		
DAC/AerCap Global Aviation			Bond		
Trust			0.500%, 05/15/24..... NZD	45,900	27,484,380
# 4.875%, 01/16/24.....	7,500	7,506,084			
2.875%, 08/14/24.....	2,450	2,350,060			

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
NEW ZEALAND — (Continued)			UNITED KINGDOM — (Continued)		
New Zealand Local			CNH Industrial Capital LLC		
Government Funding			1.950%, 07/02/23.	4,000	\$ 3,920,085
Agency Bond			HSBC Holdings PLC		
2.250%, 04/15/24. NZD	1,500	\$ 919,704	3.600%, 05/25/23.	2,000	2,003,216
TOTAL NEW ZEALAND.		<u>28,404,084</u>	Lloyds Banking Group PLC		
			4.450%, 05/08/25.	7,000	7,034,759
			NatWest Markets PLC		
SPAIN — (0.8%)			#Ω 2.375%, 05/21/23.	2,900	2,861,817
Banco Santander SA			Ω 0.800%, 08/12/24.	12,000	11,188,697
3.496%, 03/24/25.	7,000	6,950,380	Reckitt Benckiser Treasury		
Santander Holdings USA, Inc.			Services PLC		
3.400%, 01/18/23.	2,000	1,996,159	Ω 2.750%, 06/26/24.	658	<u>646,752</u>
3.500%, 06/07/24.	5,000	4,947,602	TOTAL UNITED KINGDOM. ...		<u>38,155,827</u>
TOTAL SPAIN.		<u>13,894,141</u>			
			UNITED STATES — (28.5%)		
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (1.9%)			AbbVie, Inc.		
African Development Bank			2.900%, 11/06/22.	6,500	6,494,420
4.750%, 03/06/24. AUD	12,000	8,579,962	Aetna, Inc.		
Asian Development Bank			3.500%, 11/15/24.	1,600	1,593,022
1.100%, 08/15/24. AUD	6,200	4,149,396	Air Lease Corp.		
European Investment Bank			2.250%, 01/15/23.	2,414	2,393,846
4.750%, 08/07/24. AUD	1,000	719,643	Ally Financial, Inc.		
Inter-American Development			3.875%, 05/21/24.	2,500	2,490,307
Bank			# 5.125%, 09/30/24.	7,000	7,125,079
4.750%, 08/27/24. AUD	1,000	719,646	Amcor Flexibles North		
International Finance Corp.			America, Inc.		
1.450%, 07/22/24. AUD	4,000	2,700,546	4.000%, 05/17/25.	3,200	3,187,794
Nordic Investment Bank			American Express Co.		
4.750%, 02/28/24. AUD	13,500	9,655,238	2.250%, 03/04/25.	10,000	9,685,019
# 0.375%, 09/20/24.	7,550	7,143,895	American Tower Corp.		
TOTAL SUPRANATIONAL			3.375%, 05/15/24.	1,900	1,883,824
ORGANIZATION			4.000%, 06/01/25.	6,600	6,598,470
OBLIGATIONS.		<u>33,668,326</u>	Ameriprise Financial, Inc.		
			3.000%, 04/02/25.	5,000	4,925,200
SWEDEN — (1.9%)			Apple, Inc.		
Skandinaviska Enskilda			3.350%, 01/10/24. AUD	1,500	1,045,877
Banken AB			Ares Capital Corp.		
Ω 0.650%, 09/09/24.	26,136	24,437,860	# 4.200%, 06/10/24.	9,320	9,249,776
Svensk Exportkredit AB			Arizona Public Service Co.		
0.625%, 10/07/24.	10,600	10,055,924	3.350%, 06/15/24.	4,328	4,276,833
TOTAL SWEDEN.		<u>34,493,784</u>	Arrow Electronics, Inc.		
			# 3.250%, 09/08/24.	1,500	1,473,640
SWITZERLAND — (1.0%)			Bank of America Corp.		
Credit Suisse AG			3.300%, 01/11/23.	2,000	2,001,459
3.625%, 09/09/24.	6,560	6,478,320	# 4.125%, 01/22/24.	5,000	5,071,486
2.950%, 04/09/25.	5,000	4,825,494	Boeing Co.		
Credit Suisse Group AG			2.200%, 10/30/22.	3,500	3,490,994
3.750%, 03/26/25.	3,000	2,907,006	Boeing Co.		
UBS AG			# 2.800%, 03/01/23.	4,000	3,982,719
Ω 1.375%, 01/13/25.	3,000	2,836,057	Booking Holdings, Inc.		
TOTAL SWITZERLAND.		<u>17,046,877</u>	# 3.650%, 03/15/25.	10,000	10,103,372
			Boston Scientific Corp.		
UNITED KINGDOM — (2.2%)			# 3.450%, 03/01/24.	875	876,291
BAT Capital Corp.			Broadcom Corp./Broadcom		
3.222%, 08/15/24.	10,700	10,500,501	Cayman Finance Ltd.		
			3.625%, 01/15/24.	8,000	7,998,576

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)		
Bunge Ltd. Finance Corp.			General Motors Financial Co., Inc.		
3.000%, 09/25/22.	2,000	\$ 1,999,436	# 3.250%, 01/05/23.	4,350	\$ 4,334,060
Campbell Soup Co.			5.100%, 01/17/24.	2,000	2,031,970
3.300%, 03/19/25.	10,000	9,899,955	1.200%, 10/15/24.	2,000	1,870,796
Capital One Financial Corp.			3.800%, 04/07/25.	3,500	3,452,998
3.300%, 10/30/24.	1,486	1,459,359	Georgia-Pacific LLC		
3.200%, 02/05/25.	6,400	6,261,531	Ω 3.600%, 03/01/25.	4,000	3,991,496
Cardinal Health, Inc.			Gilead Sciences, Inc.		
3.079%, 06/15/24.	9,750	9,629,028	3.500%, 02/01/25.	10,842	10,884,030
Carrier Global Corp.			GlaxoSmithKline Capital PLC		
2.242%, 02/15/25.	1,244	1,201,349	# 3.000%, 06/01/24.	4,361	4,365,187
Charles Schwab Corp.,			Global Payments, Inc.		
Floating Rate Note, SOFR			3.750%, 06/01/23.	4,000	3,998,814
+ 0.500%, FRN			2.650%, 02/15/25.	3,000	2,886,271
(r) 2.428%, 03/18/24.	3,073	3,053,134	Goldman Sachs Group, Inc.		
Cigna Corp.			3.200%, 02/23/23.	500	500,053
3.750%, 07/15/23.	1,163	1,165,032	# 3.500%, 01/23/25.	5,000	4,989,214
3.500%, 06/15/24.	3,723	3,734,032	3.750%, 05/22/25.	2,800	2,798,489
Cintas Corp. No. 2			Goldman Sachs Group, Inc.		
3.450%, 05/01/25.	2,200	2,205,044	(The)		
CNA Financial Corp.			# 3.625%, 01/22/23.	1,198	1,201,232
3.950%, 05/15/24.	2,000	2,002,700	Harley-Davidson Financial		
Constellation Energy			Services, Inc.		
Generation LLC			Ω 3.350%, 02/15/23.	1,200	1,194,051
# 3.250%, 06/01/25.	14,900	14,504,255	Hewlett Packard Enterprise		
Devon Energy Corp.			Co.		
5.250%, 09/15/24.	400	408,732	# 1.450%, 04/01/24.	10,750	10,403,486
Discover Bank			International Business Machines		
2.450%, 09/12/24.	3,900	3,757,855	Corp.		
Discover Financial Services			# 3.625%, 02/12/24.	1,750	1,757,170
# 3.950%, 11/06/24.	2,796	2,779,728	3.000%, 05/15/24.	11,000	10,934,753
Discovery			John Deere Capital Corp.		
Communications LLC			# 2.050%, 01/09/25.	7,000	6,822,277
# 3.800%, 03/13/24.	8,000	7,970,160	JPMorgan Chase & Co.		
Eastern Energy Gas			3.250%, 09/23/22.	1,495	1,496,369
Holdings LLC			3.625%, 05/13/24.	493	496,787
2.500%, 11/15/24.	6,727	6,568,339	3.125%, 01/23/25.	8,500	8,485,165
eBay, Inc.			Kemper Corp.		
2.750%, 01/30/23.	3,800	3,786,734	4.350%, 02/15/25.	7,500	7,498,503
Edison International			Kinder Morgan, Inc.		
2.400%, 09/15/22.	2,400	2,395,587	Ω 5.625%, 11/15/23.	4,336	4,405,120
2.950%, 03/15/23.	1,522	1,518,279	Laboratory Corp. of America		
3.550%, 11/15/24.	3,000	2,953,350	Holdings		
4.950%, 04/15/25.	6,920	7,015,751	3.600%, 02/01/25.	763	761,709
Elevance Health, Inc.			Lazard Group LLC		
3.500%, 08/15/24.	3,000	2,996,627	3.750%, 02/13/25.	3,085	3,060,354
# 2.375%, 01/15/25.	15,000	14,603,701	Lennar Corp.		
Energy Transfer LP			4.500%, 04/30/24.	5,000	5,017,855
4.050%, 03/15/25.	5,204	5,158,868	LyondellBasell Industries NV		
Energy Transfer LP/Regency			5.750%, 04/15/24.	570	584,340
Energy Finance Corp.			Marathon Petroleum Corp.		
4.500%, 11/01/23.	9,000	9,042,029	3.625%, 09/15/24.	5,000	4,969,871
Equifax, Inc.			Morgan Stanley		
2.600%, 12/01/24.	2,600	2,522,752	3.125%, 01/23/23.	2,233	2,234,095
Fiserv, Inc.			# 3.875%, 04/29/24.	7,253	7,312,579
2.750%, 07/01/24.	5,000	4,926,013	MPLX LP		
			# 4.875%, 12/01/24.	3,750	3,812,491

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)		
Mylan, Inc.			Vornado Realty LP		
Ω 3.125%, 01/15/23.....	5,000	\$ 4,968,502	# 3.500%, 01/15/25.....	8,357	\$ 8,087,867
NextEra Energy Capital			Waste Management, Inc.		
Holdings, Inc., Floating			# 2.400%, 05/15/23.....	2,207	2,192,866
Rate Note, SOFR +			Wells Fargo & Co.		
0.540%, FRN			# 3.300%, 09/09/24.....	10,000	9,983,258
(r) 2.163%, 03/01/23.....	7,000	6,968,993	# 3.000%, 02/19/25.....	5,000	4,943,871
Nuveen Finance LLC			Williams Cos., Inc.		
#Ω 4.125%, 11/01/24.....	11,250	11,233,991	3.700%, 01/15/23.....	7,000	6,992,135
Oracle Corp.			3.900%, 01/15/25.....	2,843	2,835,193
# 2.950%, 11/15/24.....	10,000	9,821,430			
# 2.500%, 04/01/25.....	4,000	3,867,320	TOTAL UNITED STATES.....		<u>504,716,222</u>
2.950%, 05/15/25.....	900	877,404	TOTAL BONDS.....		<u>1,121,545,409</u>
Penske Truck Leasing Co. LP/PTL					
Finance Corp.			U.S. TREASURY OBLIGATIONS — (34.8%)		
Ω 4.250%, 01/17/23.....	4,000	4,009,270	U.S. Treasury Notes		
Ω 4.125%, 08/01/23.....	2,022	2,022,278	0.125%, 07/15/23.....	20,000	19,462,500
Phillips 66			0.125%, 07/31/23.....	90,000	87,482,812
3.850%, 04/09/25.....	2,000	2,019,940	0.125%, 08/15/23.....	80,000	77,681,250
Raytheon Technologies Corp.			0.125%, 09/15/23.....	23,000	22,283,047
# 3.200%, 03/15/24.....	4,040	4,031,912	0.250%, 11/15/23.....	50,000	48,312,500
Ryder System, Inc.			0.500%, 11/30/23.....	96,000	92,921,250
# 3.650%, 03/18/24.....	8,033	8,013,677	0.125%, 12/15/23.....	100,000	96,187,500
Schlumberger Holdings Corp.			0.750%, 12/31/23.....	80,000	77,562,500
Ω 3.750%, 05/01/24.....	7,600	7,610,098	0.875%, 01/31/24.....	14,000	13,571,250
Simon Property Group LP			0.375%, 04/15/24.....	21,000	20,104,219
2.000%, 09/13/24.....	7,937	7,688,780	0.250%, 05/15/24.....	24,000	22,884,375
Southwest Airlines Co.			0.250%, 06/15/24.....	8,000	7,612,812
# 4.750%, 05/04/23.....	4,750	4,783,801	0.375%, 08/15/24.....	33,000	31,352,578
Stellantis NV			TOTAL U.S. TREASURY		
5.250%, 04/15/23.....	7,040	7,063,936	OBLIGATIONS.....		<u>617,418,593</u>
Truist Financial Corp.			TOTAL INVESTMENT		
2.500%, 08/01/24.....	280	274,831	SECURITIES		
UnitedHealth Group, Inc.			(Cost \$1,779,739,667).....		<u>1,738,964,002</u>
# 3.500%, 02/15/24.....	12,000	12,068,370			
Unum Group					
4.000%, 03/15/24.....	1,119	1,119,650			
Ventas Realty LP					
2.650%, 01/15/25.....	1,000	962,253			
3.500%, 02/01/25.....	9,600	9,453,237			
Verizon Communications,					
Inc., Floating Rate Note,					
SOFR + 0.500%, FRN					
(r) 2.452%, 03/22/24.....	811	802,410			
			TOTAL INVESTMENTS — (100.0%)		
			(Cost \$1,814,068,815) [^]		<u>\$1,773,294,762</u>

As of July 31, 2022, DFA Commodity Strategy Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying consolidated financial statements:

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD 27,582,328	NZD 45,053,041	State Street Bank and Trust	08/15/22	\$ (751,889)
USD 81,780,042	AUD 119,927,296	State Street Bank and Trust	09/07/22	(2,061,510)

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	11,313,349	CAD	14,691,136	Morgan Stanley and Co. International	09/09/22	\$ (158,200)
Total (Depreciation)						<u>\$(2,971,599)</u>

As of July 31, 2022, DFA Commodity Strategy Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
CBOT Corn Futures.....	226	09/14/22	\$ 7,561,484	\$ 6,963,625	\$ (597,859)
CBOT Soybean Futures.....	102	11/14/22	7,662,028	7,489,350	(172,678)
CBOT Soybean Meal Futures.....	105	12/14/22	4,241,320	4,394,250	152,930
CBOT Soybean Oil Futures.....	110	12/14/22	4,650,375	4,333,560	(316,815)
CBOT Wheat Futures.....	93	09/14/22	4,588,323	3,756,038	(832,285)
CME Lean Hogs Futures.....	65	10/14/22	2,277,135	2,527,850	250,715
CME Live Cattle Futures.....	80	10/31/22	4,462,680	4,551,200	88,520
COMEX Copper Futures.....	61	09/28/22	6,249,130	5,449,587	(799,543)
COMEX Gold 100 Troy Oz. Futures.....	102	12/28/22	18,414,382	18,174,360	(240,022)
COMEX Silver Futures.....	52	09/28/22	5,507,629	5,251,220	(256,409)
ICE Brent Crude Oil Futures.....	104	09/30/22	10,379,971	10,549,760	169,789
ICE Gasoil Futures.....	46	09/12/22	5,199,103	5,010,550	(188,553)
KCBT Hard Red Winter Wheat Futures.....	53	09/14/22	2,775,429	2,317,425	(458,004)
LME Nickel Futures.....	42	09/19/22	6,614,109	5,948,208	(665,901)
LME Primary Aluminum Futures.....	111	09/19/22	7,303,562	6,946,491	(357,071)
LME Zinc Futures.....	67	09/19/22	6,012,654	5,615,035	(397,619)
NYBOT CSC 'C' Coffee Futures.....	38	09/20/22	3,333,844	3,095,100	(238,744)
NYBOT CSC No. 11 World Sugar Futures.....	167	09/30/22	3,546,759	3,280,682	(266,077)
NYBOT CTN No. 2 Cotton Futures.....	32	12/07/22	1,746,779	1,547,840	(198,939)
NYMEX Henry Hub Natural Gas Futures.....	265	08/29/22	18,864,034	21,806,850	2,942,816
NYMEX NY Harbor ULSD Futures.....	24	08/31/22	3,917,267	3,577,392	(339,875)
RBOB Gasoline Futures.....	27	08/31/22	4,038,371	3,530,369	(508,002)
WTI Crude Futures.....	124	08/22/22	13,326,406	12,228,880	(1,097,526)
Total.....			<u>\$152,672,774</u>	<u>\$148,345,622</u>	<u>\$(4,327,152)</u>
Short Position contracts:					
LME Nickel Futures.....	(15)	09/19/22	(2,165,194)	(2,124,360)	40,834
LME Primary Aluminum Futures.....	(40)	09/19/22	(2,490,264)	(2,503,240)	(12,976)
LME Zinc Futures.....	(24)	09/19/22	(2,047,592)	(2,011,356)	36,236
Total.....			<u>\$ (6,703,050)</u>	<u>\$ (6,638,956)</u>	<u>\$ 64,094</u>
Total Futures Contracts.....			<u>\$145,969,724</u>	<u>\$141,706,666</u>	<u>\$(4,263,058)</u>

As of July 31, 2022, DFA Commodity Strategy Portfolio had entered into the following outstanding Total Return Swaps:

Reference Entity*	Counterparty	Notional Amount	Payments received (paid) by the Fund**	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)
BofA Merrill Lynch Commodity MLBXPDDM Total Return Index (1)	Credit Suisse	USD 178,894,988	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	09/30/22	—	—	\$5,534,938	\$5,534,938

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

Reference Entity*	Counterparty	Notional Amount	Payments received (paid) by the Fund**	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)
BofA Merrill Lynch Total Return Index (2)	Credit Suisse	USD 185,245,898	3 Month USD UST 13-Week Bill High Discount Rate plus 0.19%	09/30/22	—	—	\$ 5,226,124	\$ 5,226,124
Citi Commodities Pre-Roll RS Total Return Index (3)	Citibank, N.A.	USD 237,179,618	3 Month USD UST 13-Week Bill High Discount Rate plus 0.18%	09/29/22	—	—	10,411,201	10,411,201
Citi Custom CIVICS H Total Return Index (4)	Citibank, N.A.	USD 91,113,877	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	09/29/22	—	—	4,253,864	4,253,864
Credit Suisse Custom 141 Total Return Index (5)	Credit Suisse	USD 300,479,539	3 Month USD UST 13-Week Bill High Discount Rate plus 0.18%	08/28/22	—	—	6,710,750	6,710,750
Credit Suisse Custom 57 Total Return Index (6)	Credit Suisse	USD 182,077,991	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	08/28/22	—	—	3,926,616	3,926,616
UBS UBSIB190 Custom Strategy (7)	UBS AG	USD 514,918,345	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	10/29/22	—	—	8,422,740	8,422,740
Total					—	—	\$44,486,233	\$44,486,233

* Portfolio receives the price appreciation of the reference entity at maturity.

** Payments received (paid) by the Fund are exchanged at maturity.

(1) The following table represents the individual positions within the Total Return Swap as of July 31, 2022:

Referenced Commodity — Long Position

Futures Contract	% of Index	Notional Amount
CBOT Soybean Oil Futures	3.06%	\$ 5,480,980
CBOT Corn Futures	4.97%	8,898,802
NYMEX Light Sweet Crude Oil Futures	8.41%	15,052,420
ICE Brent Crude Oil Futures	7.47%	13,355,029
NYBOT CTN No. 2 Cotton Futures	1.10%	1,965,177
COMEX Gold 100 Troy Oz. Futures	12.94%	23,157,096
COMEX Copper Futures	3.85%	6,881,047
NYMEX NY Harbor ULSD Futures	2.51%	4,483,265
NYBOT CSC 'C' Coffee Futures	2.19%	3,909,943
KCBT Hard Red Winter Wheat Futures	1.65%	2,958,244
LME Primary Aluminum Futures	3.14%	5,611,384
CME Live Cattle Futures	3.21%	5,747,967
CME Lean Hogs Futures	1.78%	3,188,194
LME Nickel Futures	2.72%	4,870,801
LME Zinc Futures	2.50%	4,472,229
NYMEX Henry Hub Natural Gas Futures	15.56%	27,832,182
ICE Gasoil Futures	3.44%	6,145,921

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Futures	5.31%	9,499,567
NYBOT CSC No. 11 World Sugar Futures	2.33%	4,177,021
COMEX Silver Futures	3.77%	6,746,542
CBOT Soybean Meal Futures	3.11%	5,556,384
CBOT Wheat Futures	2.73%	4,884,189
NYMEX Reformulated Gasoline Blend Futures	2.25%	4,020,604
Total Notional Amount		\$ 178,894,988

(2) The following table represents the individual positions within the Total Return Swap as of July 31, 2022:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	3.04%	\$ 5,628,505
CBOT Corn Futures	4.93%	9,140,899
NYMEX Light Sweet Crude Oil Futures	8.72%	16,161,639
ICE Brent Crude Oil Futures	8.89%	16,462,030
NYBOT CTN No. 2 Cotton Futures	1.10%	2,031,480
COMEX Gold 100 Troy Oz. Futures	10.27%	19,029,675
COMEX Copper Futures	3.81%	7,058,884
NYMEX NY Harbor ULSD Futures	2.56%	4,733,126
NYBOT CSC 'C' Coffee Futures	2.21%	4,096,581
KCBT Hard Red Winter Wheat Futures	1.30%	2,408,838
LME Primary Aluminum Futures	3.12%	5,787,924
CME Live Cattle Futures	2.56%	4,743,760
CME Lean Hogs Futures	2.12%	3,929,916
LME Nickel Futures	2.16%	3,995,650
LME Zinc Futures	2.53%	4,678,652
NYMEX Henry Hub Natural Gas Futures	18.13%	33,588,446
ICE Gasoil Futures	4.25%	7,879,231
CBOT Soybean Futures	5.23%	9,691,356
NYBOT CSC No. 11 World Sugar Futures	1.85%	3,429,294
COMEX Silver Futures	2.97%	5,501,807
CBOT Soybean Meal Futures	3.06%	5,659,421
CBOT Wheat Futures	2.12%	3,919,345
NYMEX Reformulated Gasoline Blend Futures	3.07%	5,689,439
Total Notional Amount		\$ 185,245,898

(3) The following table represents the individual positions within the Total Return Swap as of July 31, 2022:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	3.04%	\$ 7,206,457
CBOT Corn Futures	4.93%	11,703,551
NYMEX Light Sweet Crude Oil Futures	8.72%	20,692,557
ICE Brent Crude Oil Futures	8.89%	21,077,163
NYBOT CTN No. 2 Cotton Futures	1.10%	2,601,006
COMEX Gold 100 Troy Oz. Futures	10.27%	24,364,648
COMEX Copper Futures	3.81%	9,037,844
NYMEX NY Harbor ULSD Futures	2.56%	6,060,058
NYBOT CSC 'C' Coffee Futures	2.21%	5,245,059
KCBT Hard Red Winter Wheat Futures	1.30%	3,084,157
LME Primary Aluminum Futures	3.12%	7,410,570
CME Live Cattle Futures	2.56%	6,073,674
CME Lean Hogs Futures	2.12%	5,031,669

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
LME Nickel Futures	2.16%	5,115,832
LME Zinc Futures	2.53%	5,990,312
NYMEX Henry Hub Natural Gas Futures	18.13%	43,004,973
ICE Gasoil Futures	4.25%	10,088,174
CBOT Soybean Futures	5.23%	12,408,329
NYBOT CSC No. 11 World Sugar Futures	1.85%	4,390,698
COMEX Silver Futures	2.97%	7,044,239
CBOT Soybean Meal Futures	3.06%	7,246,040
CBOT Wheat Futures	2.12%	5,018,134
NYMEX Reformulated Gasoline Blend Futures	3.07%	7,284,474
Total Notional Amount		\$ 237,179,618

(4) The following table represents the individual positions within the Total Return Swap as of July 31, 2022:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	3.06%	\$ 2,791,545
CBOT Corn Futures	4.97%	4,532,292
NYMEX Light Sweet Crude Oil Futures	8.41%	7,666,421
ICE Brent Crude Oil Futures	7.47%	6,801,915
NYBOT CTN No. 2 Cotton Futures	1.10%	1,000,894
COMEX Gold 100 Troy Oz. Futures	12.94%	11,794,252
COMEX Copper Futures	3.85%	3,504,619
NYMEX NY Harbor ULSD Futures	2.51%	2,283,394
NYBOT CSC 'C' Coffee Futures	2.19%	1,991,392
KCBT Hard Red Winter Wheat Futures	1.65%	1,506,677
LME Primary Aluminum Futures	3.14%	2,857,961
CME Live Cattle Futures	3.21%	2,927,525
CME Lean Hogs Futures	1.78%	1,623,795
LME Nickel Futures	2.72%	2,480,772
LME Zinc Futures	2.50%	2,277,773
NYMEX Henry Hub Natural Gas Futures	15.56%	14,175,344
ICE Gasoil Futures	3.44%	3,130,209
CBOT Soybean Futures	5.31%	4,838,271
NYBOT CSC No. 11 World Sugar Futures	2.33%	2,127,419
COMEX Silver Futures	3.77%	3,436,114
CBOT Soybean Meal Futures	3.11%	2,829,949
CBOT Wheat Futures	2.73%	2,487,590
NYMEX Reformulated Gasoline Blend Futures	2.25%	2,047,754
Total Notional Amount		\$ 91,113,877

(5) The following table represents the individual positions within the Total Return Swap as of July 31, 2022:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	3.04%	\$ 9,129,759
CBOT Corn Futures	4.93%	14,827,065
NYMEX Light Sweet Crude Oil Futures	8.72%	26,215,111
ICE Brent Crude Oil Futures	8.89%	26,702,363
NYBOT CTN No. 2 Cotton Futures	1.10%	3,295,178
COMEX Gold 100 Troy Oz. Futures	10.27%	30,867,231
COMEX Copper Futures	3.81%	11,449,918
NYMEX NY Harbor ULSD Futures	2.56%	7,677,403
NYBOT CSC 'C' Coffee Futures	2.21%	6,644,891

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
KCBT Hard Red Winter Wheat Futures	1.30%	3,907,275
LME Primary Aluminum Futures	3.12%	9,388,348
CME Live Cattle Futures	2.56%	7,694,652
CME Lean Hogs Futures	2.12%	6,374,551
LME Nickel Futures	2.16%	6,481,176
LME Zinc Futures	2.53%	7,589,043
NYMEX Henry Hub Natural Gas Futures	18.13%	54,482,400
ICE Gasoil Futures	4.25%	12,780,567
CBOT Soybean Futures	5.23%	15,719,938
NYBOT CSC No. 11 World Sugar Futures	1.85%	5,562,513
COMEX Silver Futures	2.97%	8,924,248
CBOT Soybean Meal Futures	3.06%	9,179,907
CBOT Wheat Futures	2.12%	6,357,404
NYMEX Reformulated Gasoline Blend Futures	3.07%	9,228,598
Total Notional Amount		\$ 300,479,539

(6) The following table represents the individual positions within the Total Return Swap as of July 31, 2022:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	3.06%	\$ 5,578,501
CBOT Corn Futures	4.97%	9,057,135
NYMEX Light Sweet Crude Oil Futures	8.41%	15,320,241
ICE Brent Crude Oil Futures	7.47%	13,592,650
NYBOT CTN No. 2 Cotton Futures	1.10%	2,000,142
COMEX Gold 100 Troy Oz. Futures	12.94%	23,569,122
COMEX Copper Futures	3.85%	7,003,478
NYMEX NY Harbor ULSD Futures	2.51%	4,563,034
NYBOT CSC 'C' Coffee Futures	2.19%	3,979,511
KCBT Hard Red Winter Wheat Futures	1.65%	3,010,878
LME Primary Aluminum Futures	3.14%	5,711,225
CME Live Cattle Futures	3.21%	5,850,238
CME Lean Hogs Futures	1.78%	3,244,921
LME Nickel Futures	2.72%	4,957,466
LME Zinc Futures	2.50%	4,551,801
NYMEX Henry Hub Natural Gas Futures	15.56%	28,327,388
ICE Gasoil Futures	3.44%	6,255,272
CBOT Soybean Futures	5.31%	9,668,589
NYBOT CSC No. 11 World Sugar Futures	2.33%	4,251,341
COMEX Silver Futures	3.77%	6,866,580
CBOT Soybean Meal Futures	3.11%	5,655,246
CBOT Wheat Futures	2.73%	4,971,091
NYMEX Reformulated Gasoline Blend Futures	2.25%	4,092,141
Total Notional Amount		\$ 182,077,991

(7) The following table represents the individual positions within the Total Return Swap as of July 31, 2022:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	3.06%	\$ 15,776,056
CBOT Corn Futures	4.97%	25,613,666
NYMEX Light Sweet Crude Oil Futures	8.41%	43,325,793
ICE Brent Crude Oil Futures	7.47%	38,440,147
NYBOT CTN No. 2 Cotton Futures	1.10%	5,656,422

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
COMEX Gold 100 Troy Oz. Futures	12.94%	66,653,699
COMEX Copper Futures	3.85%	19,805,905
NYMEX NY Harbor ULSD Futures	2.51%	12,904,305
NYBOT CSC 'C' Coffee Futures	2.19%	11,254,097
KCBT Hard Red Winter Wheat Futures	1.65%	8,514,794
LME Primary Aluminum Futures	3.14%	16,151,401
CME Live Cattle Futures	3.21%	16,544,531
CME Lean Hogs Futures	1.78%	9,176,667
LME Nickel Futures	2.72%	14,019,761
LME Zinc Futures	2.50%	12,872,539
NYMEX Henry Hub Natural Gas Futures	15.56%	80,110,133
ICE Gasoil Futures	3.44%	17,689,972
CBOT Soybean Futures	5.31%	27,342,863
NYBOT CSC No. 11 World Sugar Futures	2.33%	12,022,835
COMEX Silver Futures	3.77%	19,418,757
CBOT Soybean Meal Futures	3.11%	15,993,092
CBOT Wheat Futures	2.73%	14,058,295
NYMEX Reformulated Gasoline Blend Futures	2.25%	11,572,615
Total Notional Amount		\$ 514,918,345

Summary of the Portfolio's investments as of July 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.....	—	\$ 66,371,840	—	\$ 66,371,840
Austria.....	—	1,421,927	—	1,421,927
Canada.....	—	116,819,570	—	116,819,570
Denmark.....	—	7,230,645	—	7,230,645
France.....	—	60,473,566	—	60,473,566
Germany.....	—	67,417,034	—	67,417,034
Ireland.....	—	12,746,137	—	12,746,137
Italy.....	—	7,549,712	—	7,549,712
Japan.....	—	99,406,052	—	99,406,052
Netherlands.....	—	11,729,665	—	11,729,665
New Zealand.....	—	28,404,084	—	28,404,084
Spain.....	—	13,894,141	—	13,894,141
Supranational Organization Obligations.....	—	33,668,326	—	33,668,326
Sweden.....	—	34,493,784	—	34,493,784
Switzerland.....	—	17,046,877	—	17,046,877
United Kingdom.....	—	38,155,827	—	38,155,827
United States.....	—	504,716,222	—	504,716,222
U.S. Treasury Obligations.....	—	617,418,593	—	617,418,593
Securities Lending Collateral.....	—	34,330,760	—	34,330,760
Forward Currency Contracts**.....	—	(2,971,599)	—	(2,971,599)
Futures Contracts**.....	\$(4,263,058)	—	—	(4,263,058)
Swap Agreements**.....	—	44,486,233	—	44,486,233
TOTAL.....	\$(4,263,058)	\$1,814,809,396	—	\$1,810,546,338

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

DFA ONE-YEAR FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
BONDS — (34.5%)			Inter-American Investment		
Amazon.com, Inc.			Corp., Floating Rate Note,		
# 2.730%, 04/13/24.....	60,000	\$ 59,845,660	SOFR + 0.270%, FRN		
# 0.450%, 05/12/24.....	6,490	6,217,093	(r) 2.172%, 03/22/24.....	111,000	\$110,945,628
Asian Development Bank			International Bank for		
1.625%, 03/15/24.....	126,200	123,438,744	Reconstruction &		
BNG Bank NV			Development, Floating		
2.625%, 02/27/24.....	25,000	24,826,257	Rate Note, SOFR +		
Caisse d'Amortissement de la			0.130%, FRN		
Dette Sociale			(r) 2.235%, 01/13/23.....	110,687	110,689,886
3.375%, 03/20/24.....	12,588	12,640,220	International Finance Corp.,		
0.375%, 05/27/24.....	20,410	19,411,207	Floating Rate Note, SOFR		
Canadian Imperial Bank of			+ 0.090%, FRN		
Commerce			(r) 2.086%, 06/30/23.....	25,000	24,982,500
# 3.500%, 09/13/23.....	1,975	1,983,088	Kommunalbanken A.S.,		
Cooperatieve Rabobank UA,			Floating Rate Note, SOFR		
Floating Rate Note, SOFR			+ 0.160%, FRN		
+ 0.300%, FRN			(r)Ω 2.381%, 10/27/23.....	134,000	133,934,340
(r) 2.421%, 01/12/24.....	97,475	96,576,911	Kommunalbanken AS		
CPPIB Capital, Inc.			2.750%, 02/05/24.....	33,400	33,242,227
Ω 3.000%, 06/13/24.....	60,000	59,786,400	Kommuninvest I Sverige AB		
Erste Abwicklungsanstalt			0.375%, 02/16/24.....	10,000	9,596,238
0.250%, 03/01/24.....	4,000	3,828,480	Ω 0.375%, 02/16/24.....	33,000	31,667,585
European Bank for			1.375%, 05/08/24.....	10,000	9,701,500
Reconstruction &			Kreditanstalt fuer		
Development, Floating			Wiederaufbau		
Rate Note, SOFR +			0.250%, 03/08/24.....	30,400	29,095,842
0.260%, FRN			1.625%, 05/10/24.....	30,342	29,616,159
(r) 1.617%, 08/19/22.....	54,852	54,855,195	Landeskreditbank		
(r) 2.074%, 03/13/23.....	49,455	49,509,895	Baden-Wuerttemberg		
European Investment Bank			Foerderbank		
3.250%, 01/29/24.....	7,800	7,829,172	0.250%, 02/12/24.....	55,500	53,215,065
2.625%, 03/15/24.....	45,600	45,327,014	Ontario, Province of Canada		
European Investment Bank,			3.050%, 01/29/24.....	81,000	80,814,964
Floating Rate Note, SOFR			Province of Alberta Canada		
+ 0.250%, FRN			3.350%, 11/01/23.....	10,713	10,756,602
(r) 2.496%, 01/30/23.....	71,000	71,061,976	Roche Holdings, Inc.		
Export Development Canada			Ω 1.882%, 03/08/24.....	83,000	81,276,656
2.625%, 02/21/24.....	17,775	17,656,302	Roche Holdings, Inc.,		
0.496%, 04/08/24.....	11,400	10,932,901	Floating Rate Note, SOFR		
FMS Wertmanagement			+ 0.330%, FRN		
0.375%, 05/06/24.....	57,000	54,386,208	#(r)Ω 2.139%, 09/11/23.....	90,000	89,631,266
Inter-American Development			Svensk Exportkredit AB,		
Bank			Floating Rate Note, SOFR		
0.250%, 11/15/23.....	18,700	18,100,852	+ 1.000%, FRN		
# 2.625%, 01/16/24.....	25,000	24,860,250	(r) 2.876%, 12/19/22.....	93,500	93,783,305
3.000%, 02/21/24.....	13,917	13,910,598	(r) 2.454%, 05/25/23.....	71,310	71,718,158
Inter-American Development			Swedbank AB		
Bank, Floating Rate Note,			Ω 0.600%, 09/25/23.....	6,000	5,798,292
SOFR + 0.260%, FRN					
(r) 2.074%, 09/16/22.....	77,670	77,681,448			

DFA ONE-YEAR FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
Toronto-Dominion Bank, Floating Rate Note, SOFR + 0.220%, FRN #(r) 1.887%, 06/02/23.....	80,000	\$ 79,502,421	U.S. TREASURY OBLIGATIONS — (58.8%) U.S. Treasury Notes		
Toronto-Dominion Bank, Floating Rate Note, SOFR + 0.240%, FRN #(r) 2.313%, 01/06/23.....	14,867	14,825,521	0.125%, 07/31/23.....	175,000	\$ 170,105,469
Westpac Banking Corp. # 3.300%, 02/26/24.....	12,500	12,509,594	0.125%, 09/15/23.....	221,000	214,111,014
TOTAL BONDS.....		<u>1,971,969,620</u>	0.250%, 09/30/23.....	502,000	486,488,983
CERTIFICATES OF DEPOSIT — (6.2%)			0.125%, 10/15/23.....	589,000	569,420,350
Bank of Montreal, Floating Rate Note, SOFR + 0.150%, FRN (r) 2.430%, 09/02/22.....	68,250	68,244,785	0.375%, 10/31/23.....	570,000	552,142,972
(r) 2.430%, 09/27/22.....	28,000	27,990,060	1.625%, 10/31/23.....	35,000	34,433,984
Bank of Nova Scotia, Floating Rate Note, SOFR + 0.150%, FRN (r) 2.430%, 08/19/22.....	41,500	41,499,253	0.250%, 11/15/23.....	232,500	224,653,125
Commonwealth Bank of Australia, Floating Rate Note, SOFRRATE + 0.130%, FRN (r)Ω 2.410%, 09/29/22.....	34,000	33,986,403	0.500%, 11/30/23.....	295,000	285,539,258
Royal Bank of Canada, Floating Rate Note, SOFR + 0.150%, FRN (r)Ω 2.430%, 10/11/22.....	40,000	39,981,091	0.125%, 12/15/23.....	75,000	72,140,625
Royal Bank of Canada, Floating Rate Note, SOFR + 0.250%, FRN (r)Ω 2.530%, 12/01/22.....	85,000	84,939,288	0.750%, 12/31/23.....	35,000	33,933,594
Westpac Banking Corp. (r) 2.410%, 09/22/22.....	60,000	59,981,048	0.125%, 01/15/24.....	290,000	278,354,687
TOTAL CERTIFICATES OF DEPOSIT.....		<u>356,621,928</u>	0.875%, 01/31/24.....	125,000	121,171,875
			(r) 2.461%, 04/30/24.....	175,000	175,185,068
			U.S. Treasury Notes, Floating Rate Note, 3M USTMMR - 0.015%, FRN (r) 2.521%, 01/31/24.....	147,500	147,860,921
			TOTAL U.S. TREASURY OBLIGATIONS.....		<u>3,365,541,925</u>
			TOTAL INVESTMENT SECURITIES (Cost \$5,783,882,777).....		<u>5,694,133,473</u>
			Shares		
			TEMPORARY CASH INVESTMENTS — (0.1%) State Street Institutional U.S. Government Money Market Fund 1.880%.....	2,628,258	<u>2,628,258</u>
			SECURITIES LENDING COLLATERAL — (0.4%) @§ The DFA Short Term Investment Fund	2,066,409	<u>23,902,149</u>
			TOTAL INVESTMENTS — (100.0%) (Cost \$5,810,412,902)^^.....		<u><u>\$5,720,663,880</u></u>

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

	Investments in Securities (Market Value)			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds.....	—	\$1,971,969,620	—	\$1,971,969,620
Certificates of Deposit.....	—	356,621,928	—	356,621,928
U.S. Treasury Obligations.....	—	3,365,541,925	—	3,365,541,925
Temporary Cash Investments.....	\$2,628,258	—	—	2,628,258
Securities Lending Collateral.....	—	23,902,149	—	23,902,149
TOTAL.....	<u>\$2,628,258</u>	<u>\$5,718,035,622</u>	<u>—</u>	<u>\$5,720,663,880</u>

DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	<u>(000)</u>			<u>(000)</u>	
BONDS — (49.1%)			CANADA — (Continued)		
AUSTRALIA — (5.8%)			CPPIB Capital, Inc.		
Australia Government Bond			3.000%, 06/13/24.	55,000	\$ 54,804,200
0.250%, 11/21/24. AUD	86,000	\$ 57,002,658	Export Development Canada		
National Australia Bank Ltd.			2.625%, 02/21/24.	18,700	18,575,125
1.388%, 01/12/25.	65,000	61,825,212	0.496%, 04/08/24.	3,400	3,260,690
New South Wales Treasury Corp.			Manitoba, Province of		
5.000%, 08/20/24. AUD	31,000	22,576,035	Canada		
1.250%, 03/20/25. AUD	39,000	26,077,083	2.600%, 04/16/24.	6,000	5,948,760
Queensland Treasury Corp.			OMERS Finance Trust		
5.750%, 07/22/24. AUD	20,300	14,978,223	0.450%, 05/13/25. EUR	6,000	5,995,253
South Australian Government			Ontario Teachers' Finance Trust		
Financing Authority			0.375%, 09/29/23.	7,874	7,644,237
2.250%, 08/15/24. AUD	10,000	6,890,789	0.500%, 05/06/25. EUR	5,200	5,209,184
2.750%, 04/16/25. AUD	35,000	24,274,016	Ontario, Province of Canada		
Treasury Corp. of Victoria			3.050%, 01/29/24.	114,500	114,238,436
5.500%, 12/17/24. AUD	43,500	32,227,740	0.375%, 06/14/24. EUR	2,700	2,722,173
Western Australian Treasury			4.250%, 08/22/24. AUD	3,200	2,269,398
Corp.			0.875%, 01/21/25. EUR	5,500	5,585,044
2.500%, 07/23/24. AUD	2,200	1,527,707	Province of Ontario Canada		
Westpac Banking Corp.			3.200%, 05/16/24.	8,400	8,414,784
3.300%, 02/26/24.	12,000	12,009,211	Province of Quebec Canada		
1.019%, 11/18/24.	47,400	44,965,990	0.875%, 01/15/25. EUR	5,700	5,790,496
TOTAL AUSTRALIA.		<u>304,354,664</u>	Quebec, Province of Canada		
AUSTRIA — (0.3%)			4.200%, 03/10/25. AUD	26,115	18,580,733
Oesterreichische Kontrollbank AG			0.200%, 04/07/25. EUR	333	332,004
0.500%, 09/16/24.	13,200	12,512,961	Royal Bank of Canada		
0.250%, 09/26/24. EUR	2,000	2,009,247	2.333%, 12/05/23. CAD	124,000	94,911,249
TOTAL AUSTRIA.		<u>14,522,208</u>	Toronto-Dominion Bank		
BELGIUM — (0.5%)			2.850%, 03/08/24. CAD	119,000	91,236,586
Dexia Credit Local SA			TOTAL CANADA.		<u>583,285,191</u>
0.500%, 07/22/23. GBP	3,500	4,184,214	DENMARK — (0.8%)		
1.250%, 11/26/24. EUR	2,000	2,053,392	Denmark Government Bond		
Kingdom of Belgium Government			0.000%, 11/15/24. DKK	305,500	41,412,959
Bond			FINLAND — (0.1%)		
0.500%, 10/22/24. EUR	8,700	8,922,687	Kuntarahoitus Oyj		
Ω 0.800%, 06/22/25. EUR	10,700	11,043,082	5.000%, 03/20/24. AUD	6,000	4,302,255
TOTAL BELGIUM.		<u>26,203,375</u>	FRANCE — (2.9%)		
CANADA — (11.0%)			Agence Francaise de		
Alberta, Province of Canada			Developpement EPIC		
2.950%, 01/23/24.	16,295	16,267,171	0.000%, 03/25/25. EUR	2,000	2,002,212
Bank of Montreal			Bpifrance SACA		
2.890%, 06/20/23. CAD	79,000	61,211,042	0.750%, 11/25/24. EUR	12,000	12,264,523
Bank of Nova Scotia			Caisse d'Amortissement de la		
2.290%, 06/28/24. CAD	10,000	7,605,951	Dette Sociale		
Canadian Imperial Bank of			3.375%, 03/20/24.	28,287	28,404,346
Commerce			0.375%, 05/27/24.	44,120	41,960,923
2.970%, 07/11/23. CAD	68,000	52,682,675	1.375%, 11/25/24. EUR	27,200	28,180,386

DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

	Face Amount [^] (000)	Value [†]		Face Amount [^] (000)	Value [†]
FRANCE — (Continued)			NETHERLANDS — (Continued)		
French Republic Government			Nederlandse		
Bond OAT			Waterschapsbank NV		
0.000%, 02/25/25..... EUR	36,300	\$ 36,565,194	1.125%, 03/15/24.....	7,700	\$ 7,465,766
Unedic Asseo			Shell International Finance		
2.375%, 05/25/24..... EUR	500	526,632	BV		
0.625%, 02/17/25..... EUR	5,200	5,292,422	0.500%, 05/11/24..... EUR	700	709,448
TOTAL FRANCE.....		155,196,638	TOTAL NETHERLANDS.....		97,804,872
GERMANY — (4.3%)			NEW ZEALAND — (0.4%)		
Erste Abwicklungsanstalt			New Zealand Government		
0.250%, 03/01/24.....	18,800	17,993,856	Bond		
FMS Wertmanagement			0.500%, 05/15/24..... NZD	28,200	16,885,828
0.375%, 05/06/24.....	21,200	20,227,853	New Zealand Local		
Free State of Bavaria			Government Funding		
0.010%, 01/17/25..... EUR	2,800	2,797,192	Agency Bond		
Kreditanstalt fuer Wiederaufbau			2.250%, 04/15/24..... NZD	3,200	1,962,035
1.250%, 08/28/23..... NOK	293,700	29,874,496	TOTAL NEW ZEALAND.....		18,847,863
0.250%, 03/08/24.....	34,800	33,307,082	NORWAY — (3.7%)		
1.625%, 04/03/24..... NOK	252,900	25,610,485	Equinor ASA		
1.500%, 07/24/24..... AUD	15,200	10,281,087	# 2.650%, 01/15/24.....	30,915	30,672,867
0.000%, 11/15/24..... EUR	300	301,970	# 3.700%, 03/01/24.....	2,678	2,697,282
0.000%, 02/18/25..... EUR	6,143	6,165,515	KOMMUNALBANKEN A.S.		
4.000%, 02/27/25..... AUD	2,106	1,501,636	SR UNSECURED 10/24		
0.010%, 03/31/25..... EUR	1,856	1,860,226	0.5		
0.375%, 04/23/25..... EUR	3,825	3,870,168	0.500%, 10/08/24..... AUD	4,300	2,826,941
Land Berlin			Kommunalbanken AS		
0.500%, 02/10/25..... EUR	1,300	1,313,470	2.750%, 02/05/24.....	13,200	13,137,647
0.250%, 04/22/25..... EUR	1,200	1,202,752	5.250%, 07/15/24..... AUD	2,900	2,099,241
Land Hessen			4.250%, 07/16/25..... AUD	11,500	8,239,759
0.000%, 03/10/25..... EUR	3,600	3,589,205	Norway Government Bond		
Landeskreditbank			Ω 3.000%, 03/14/24..... NOK	1,228,500	127,757,950
Baden-Wuerttemberg			1.750%, 03/13/25..... NOK	68,800	6,940,008
Foerderbank			TOTAL NORWAY.....		194,371,695
0.250%, 02/12/24.....	18,062	17,318,387	SUPRANATIONAL ORGANIZATION OBLIGATIONS — (9.8%)		
2.000%, 07/23/24.....	30,000	29,412,240	African Development Bank		
Landwirtschaftliche Rentenbank			4.000%, 01/10/25..... AUD	35,000	24,895,921
5.375%, 04/23/24..... NZD	4,150	2,674,896	Asian Development Bank		
0.400%, 09/23/24..... AUD	3,000	1,975,665	4.500%, 09/05/23..... AUD	15,500	10,988,147
4.250%, 01/09/25..... AUD	20,300	14,536,192	1.625%, 03/15/24.....	78,150	76,440,078
NRW Bank			3.500%, 05/30/24..... NZD	91,000	56,873,058
1.600%, 07/31/24..... AUD	4,000	2,693,613	1.100%, 08/15/24..... AUD	4,000	2,677,030
0.250%, 03/10/25..... EUR	1,547	1,548,407	European Bank for		
TOTAL GERMANY.....		230,056,393	Reconstruction &		
IRELAND — (0.0%)			Development		
Ireland Government Bond			0.500%, 09/01/23..... AUD	9,500	6,434,673
5.400%, 03/13/25..... EUR	1,000	1,149,913	European Financial Stability		
NETHERLANDS — (1.8%)			Facility		
BNG Bank NV			0.000%, 04/19/24..... EUR	4,000	4,036,033
0.750%, 11/13/23..... AUD	3,500	2,368,263	0.500%, 07/11/25..... EUR	719	726,056
5.250%, 05/20/24..... AUD	16,050	11,606,804	European Investment Bank		
0.500%, 04/16/25..... EUR	1,000	1,009,117	3.125%, 12/14/23.....	26,421	26,438,172
Cooperatieve Rabobank UA			1.500%, 01/26/24..... NOK	139,830	14,182,102
5.500%, 04/11/24..... AUD	2,280	1,639,421	3.250%, 01/29/24.....	5,600	5,620,944
# 1.375%, 01/10/25.....	76,968	73,006,053			

DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
SUPRANATIONAL ORGANIZATION OBLIGATIONS —			SWEDEN — (Continued)		
(Continued)			Swedbank AB		
2.625%, 03/15/24.....	40,900	\$ 40,655,151	0.600%, 09/25/23.....	7,000	\$ 6,764,674
4.750%, 08/07/24..... AUD	23,772	17,107,339	Sweden Government Bond		
1.700%, 11/15/24..... AUD	13,150	8,886,433	2.500%, 05/12/25..... SEK	102,000	<u>10,244,063</u>
0.000%, 03/25/25..... EUR	840	838,675	TOTAL SWEDEN.....		<u>264,567,532</u>
European Stability Mechanism			UNITED STATES — (2.7%)		
0.000%, 03/14/25..... EUR	12,747	12,728,999	Amazon.com, Inc.		
European Union			2.730%, 04/13/24.....	55,000	54,858,522
0.500%, 04/04/25..... EUR	1,500	1,521,724	# 0.450%, 05/12/24.....	6,490	6,217,093
0.800%, 07/04/25..... EUR	30,600	31,299,428	Roche Holdings, Inc.		
Inter-American Development Bank			1.882%, 03/08/24.....	84,250	<u>82,500,702</u>
3.000%, 02/21/24.....	18,465	18,456,506	TOTAL UNITED STATES.....		<u>143,576,317</u>
4.750%, 08/27/24..... AUD	30,150	21,697,319	TOTAL BONDS.....		<u>2,597,754,412</u>
International Bank for Reconstruction & Development			U.S. TREASURY OBLIGATIONS — (50.7%)		
2.500%, 01/24/24..... NZD	64,858	40,000,124	U.S. Treasury Notes		
2.500%, 03/19/24.....	15,334	15,196,954	0.125%, 07/31/23.....	65,000	63,182,031
2.250%, 03/28/24.....	56,872	56,187,791	0.250%, 09/30/23.....	132,000	127,921,406
International Finance Corp.			0.125%, 10/15/23.....	535,850	518,037,172
1.450%, 07/22/24..... AUD	15,390	10,390,351	0.375%, 10/31/23.....	530,000	513,396,096
4.000%, 04/03/25..... AUD	5,141	3,663,572	0.250%, 11/15/23.....	525,000	507,281,250
Nordic Investment Bank			0.500%, 11/30/23.....	345,000	333,935,743
1.875%, 04/10/24..... NOK	100,000	<u>10,159,957</u>	2.125%, 11/30/23.....	20,000	19,786,719
TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....		<u>518,102,537</u>	0.125%, 12/15/23.....	165,000	158,709,375
			0.750%, 12/31/23.....	288,500	279,709,766
			0.125%, 01/15/24.....	170,000	<u>163,173,438</u>
SWEDEN — (5.0%)			TOTAL U.S. TREASURY OBLIGATIONS.....		<u>2,685,132,996</u>
Kommuninvest I Sverige AB			TOTAL INVESTMENT SECURITIES		
0.375%, 02/16/24.....	15,740	15,104,479	(Cost \$5,457,683,772).....		<u>5,282,887,408</u>
1.375%, 05/08/24.....	12,000	11,643,000		Shares	
1.375%, 05/08/24.....	8,500	8,246,275	SECURITIES LENDING COLLATERAL — (0.2%)		
2.875%, 07/03/24.....	34,172	34,005,446	@§ The DFA Short Term		
1.000%, 10/02/24..... SEK	31,000	2,954,932	Investment Fund.....	1,113,506	<u>12,879,925</u>
1.000%, 05/12/25..... SEK	96,000	9,070,908	TOTAL INVESTMENTS — (100.0%)		
Skandinaviska Enskilda Banken AB			(Cost \$5,470,560,542)^.....		<u>\$5,295,767,333</u>
0.650%, 09/09/24.....	33,603	31,419,705			
Svensk Exportkredit AB					
1.750%, 12/12/23.....	42,871	42,104,178			
0.625%, 10/07/24.....	36,400	34,531,662			
Svenska Handelsbanken AB					
# 3.900%, 11/20/23.....	58,150	58,478,210			

As of July 31, 2022, DFA Two-Year Global Fixed Income Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

<u>Currency Purchased</u>	<u>Currency Sold</u>	<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
CAD 14,590,731	USD 11,387,415	Bank of America Corp.	08/23/22	\$6,335

DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	60,365,215	CAD	77,187,533	Barclays Capital	08/23/22	\$ 90,273
USD	74,102,833	NZD	114,880,259	HSBC Bank	08/24/22	1,856,481
USD	65,458,402	NZD	101,291,462	HSBC Bank	08/25/22	1,758,096
USD	46,718,211	CAD	59,534,792	UBS AG	08/26/22	228,234
USD	49,599,194	NOK	474,646,359	HSBC Bank	09/09/22	445,910
USD	8,568,841	DKK	60,615,599	Bank of America Corp.	09/21/22	216,914
USD	30,111,235	EUR	28,814,216	Bank of America Corp.	09/21/22	558,717
USD	9,905,586	DKK	69,291,746	BANK OF NEW YORK	09/21/22	358,216
USD	3,649,750	EUR	3,439,854	Barclays Capital	09/21/22	121,757
USD	56,591,485	EUR	53,599,967	State Street Bank and Trust	09/21/22	1,618,138
USD	6,689,845	SEK	67,178,306	Societe Generale	09/26/22	63,164
SEK	1,849,304	USD	181,465	UBS AG	09/26/22	956
GBP	5,897,986	USD	7,077,840	Bank of America Corp.	10/04/22	115,124
USD	1,308,860	DKK	9,465,102	JP Morgan	10/14/22	2,489
USD	1,323,428	EUR	1,287,084	JP Morgan	10/14/22	1,158
USD	8,222,835	EUR	7,990,162	State Street Bank and Trust	10/14/22	14,242
Total Appreciation						\$ 7,456,204
USD	22,000,356	AUD	31,943,070	Bank of America Corp.	08/09/22	\$ (320,382)
USD	71,516,418	AUD	104,630,264	HSBC Bank	08/09/22	(1,595,675)
USD	1,745,185	NOK	17,585,766	Barclays Capital	08/11/22	(74,808)
USD	5,100,873	NOK	52,083,407	HSBC Bank	08/11/22	(289,365)
USD	38,612,701	NOK	381,444,430	JP Morgan	08/11/22	(863,906)
USD	337,015	NOK	3,441,739	Societe Generale	08/11/22	(19,179)
USD	9,028,291	NOK	89,693,424	UBS AG	08/11/22	(254,298)
USD	3,500,251	AUD	5,047,640	Australia and New Zealand Bank	08/16/22	(27,279)
USD	9,069,743	AUD	13,210,817	Bank of America Corp.	08/16/22	(162,602)
USD	78,988,646	AUD	116,603,036	JP Morgan	08/16/22	(2,499,084)
USD	52,532,957	NOK	514,991,362	HSBC Bank	08/18/22	(773,544)
USD	901,249	SEK	9,229,143	HSBC Bank	08/19/22	(7,659)
USD	3,601,200	SEK	36,814,929	JP Morgan	08/19/22	(24,424)
USD	66,259,656	AUD	95,811,969	Bank of America Corp.	08/23/22	(706,139)
USD	14,940,441	AUD	22,266,003	HSBC Bank	08/23/22	(621,921)
USD	5,508,367	AUD	7,930,427	JP Morgan	08/23/22	(34,441)
USD	6,856,472	AUD	10,027,849	UBS AG	08/23/22	(152,286)
NZD	2,284,246	USD	1,450,813	Bank of America Corp.	08/24/22	(14,288)
NZD	18,660,718	USD	12,039,474	BANK OF NEW YORK	08/24/22	(304,048)
USD	65,608,978	AUD	95,027,041	Bank of America Corp.	08/25/22	(810,431)
USD	1,539,882	NZD	2,506,098	Bank of America Corp.	08/25/22	(36,156)
USD	5,558,604	AUD	8,168,687	BANK OF NEW YORK	08/25/22	(150,922)
USD	14,442,389	AUD	21,263,726	State Street Bank and Trust	08/25/22	(419,950)
NZD	8,539,084	USD	5,581,205	UBS AG	08/25/22	(211,135)
USD	4,014,077	AUD	5,813,080	UBS AG	08/25/22	(48,991)
USD	40,701,209	CAD	52,897,445	Bank of America Corp.	09/08/22	(603,932)
USD	5,725,123	NOK	56,541,948	HSBC Bank	09/09/22	(130,231)
USD	35,459,983	CAD	46,049,961	HSBC Bank	09/09/22	(498,052)
USD	42,494,827	CAD	55,306,699	Bank of America Corp.	09/12/22	(690,500)
USD	49,686,650	NOK	502,199,483	JP Morgan	09/12/22	(2,322,462)
USD	31,927,234	CAD	41,478,071	Bank of America Corp.	09/14/22	(459,829)
USD	8,731,912	DKK	63,453,370	Bank of America Corp.	09/21/22	(11,018)
USD	7,875,607	EUR	7,713,288	Bank of America Corp.	09/21/22	(35,317)
USD	13,256,161	EUR	13,033,123	BANK OF NEW YORK	09/21/22	(110,907)
USD	2,744,818	DKK	19,975,112	Royal Bank of Scotland	09/21/22	(7,455)
USD	2,884,005	DKK	21,216,098	State Street Bank and Trust	09/21/22	(39,257)
USD	1,748,358	EUR	1,725,517	State Street Bank and Trust	09/21/22	(21,372)
USD	28,198,912	EUR	27,884,928	UBS AG	09/21/22	(400,506)
USD	3,950,310	SEK	41,457,813	Bank of America Corp.	09/26/22	(139,220)
USD	6,937,781	SEK	72,831,523	Barclays Capital	09/26/22	(246,550)
USD	66,245	SEK	695,368	Societe Generale	09/26/22	(2,348)
USD	11,158,320	GBP	9,330,120	State Street Bank and Trust	10/04/22	(220,346)
USD	2,162,697	DKK	15,746,081	HSBC Bank	10/14/22	(10,573)
USD	4,790,828	DKK	34,776,725	JP Morgan	10/14/22	(9,046)

DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	612,629	DKK	4,513,753	State Street Bank and Trust	10/14/22	\$ (10,358)
USD	62,324,021	EUR	61,042,506	State Street Bank and Trust	10/14/22	(387,237)
USD	13,234,969	CAD	17,292,639	UBS AG	10/14/22	(265,597)
USD	45,839,514	CAD	59,488,747	HSBC Bank	10/17/22	(603,751)
Total (Depreciation)						<u>\$(17,648,777)</u>
Total Appreciation (Depreciation)						<u>\$(10,192,573)</u>

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Bonds				
Australia.....	—	\$ 304,354,664	—	\$ 304,354,664
Austria.....	—	14,522,208	—	14,522,208
Belgium.....	—	26,203,375	—	26,203,375
Canada.....	—	583,285,191	—	583,285,191
Denmark.....	—	41,412,959	—	41,412,959
Finland.....	—	4,302,255	—	4,302,255
France.....	—	155,196,638	—	155,196,638
Germany.....	—	230,056,393	—	230,056,393
Ireland.....	—	1,149,913	—	1,149,913
Netherlands.....	—	97,804,872	—	97,804,872
New Zealand.....	—	18,847,863	—	18,847,863
Norway.....	—	194,371,695	—	194,371,695
Supranational Organization Obligations.....	—	518,102,537	—	518,102,537
Sweden.....	—	264,567,532	—	264,567,532
United States.....	—	143,576,317	—	143,576,317
U.S. Treasury Obligations.....	—	2,685,132,996	—	2,685,132,996
Securities Lending Collateral.....	—	12,879,925	—	12,879,925
Forward Currency Contracts**.....	—	(10,192,573)	—	(10,192,573)
TOTAL.....	—	<u>\$5,285,574,760</u>	—	<u>\$5,285,574,760</u>

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

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2022
(Unaudited)

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	<u>(000)</u>			<u>(000)</u>	
BONDS — (86.2%)			CANADA — (Continued)		
AUSTRALIA — (5.5%)			Canadian Natural Resources Ltd.		
ANZ New Zealand			2.950%, 01/15/23.....	2,000	\$ 1,995,285
International Ltd.			3.900%, 02/01/25.....	1,110	1,104,967
Ω 1.250%, 06/22/26.....	2,500	\$ 2,268,950	CDP Financial, Inc.		
Australia Government Bond			0.875%, 06/10/25.....	4,500	4,227,598
0.250%, 11/21/25..... AUD	23,600	15,201,191	Cenovus Energy, Inc.		
4.250%, 04/21/26..... AUD	2,000	1,471,116	5.375%, 07/15/25.....	7,000	7,268,029
Bank of New Zealand			CPPIB Capital, Inc.		
#Ω 1.000%, 03/03/26.....	2,500	2,266,676	1.250%, 03/04/25.....	10,000	9,552,699
Commonwealth Bank of			Enbridge Pipelines, Inc.		
Australia			3.000%, 08/10/26..... CAD	1,000	748,858
Ω 1.125%, 06/15/26.....	3,000	2,717,151	Enbridge, Inc.		
Glencore Funding LLC			4.000%, 10/01/23.....	3,000	3,007,478
Ω 4.125%, 03/12/24.....	825	821,976	ITC Holdings Corp.		
Ω 4.625%, 04/29/24.....	1,200	1,203,569	3.650%, 06/15/24.....	1,099	1,093,353
Ω 1.625%, 09/01/25.....	975	897,390	National Bank of Canada		
Ω 1.625%, 04/27/26.....	5,600	5,038,409	1.534%, 06/15/26..... CAD	2,000	1,416,173
Macquarie Bank Ltd.			Rogers Communications, Inc.		
#Ω 3.900%, 01/15/26.....	1,316	1,316,289	# 3.625%, 12/15/25.....	100	98,699
New South Wales Treasury			Royal Bank of Canada		
Corp.			2.352%, 07/02/24..... CAD	2,500	1,891,102
4.000%, 05/20/26..... AUD	3,900	2,815,405	1.200%, 04/27/26.....	4,000	3,646,602
Treasury Corp. of Victoria			Toronto-Dominion Bank		
0.500%, 11/20/25..... AUD	4,000	2,571,261	0.750%, 01/06/26.....	4,740	4,307,146
Westpac Banking Corp.			1.200%, 06/03/26.....	8,560	7,792,280
(r) 3M Swap + 0.880%,			Toronto-Dominion Bank ,		
FRN, 1.880%,			Floating Rate Note, 3M		
08/16/24..... AUD	9,200	6,451,897	Swap + 1.000%, FRN		
2.850%, 05/13/26.....	2,790	2,714,326	(r) 2.980%, 07/10/24..... AUD	20,640	14,419,257
1.150%, 06/03/26.....	12,970	11,819,463			
TOTAL AUSTRALIA.....		<u>59,575,069</u>	TOTAL CANADA.....		<u>112,946,875</u>
BELGIUM — (0.6%)			FRANCE — (1.3%)		
Belfius Bank SA			Banque Federative du Credit		
0.010%, 10/15/25..... EUR	500	487,129	Mutuel SA		
Dexia Credit Local SA			Ω 2.375%, 11/21/24.....	300	288,673
1.125%, 04/09/26.....	6,080	5,653,671	0.010%, 03/07/25..... EUR	3,000	2,956,467
Ω 1.125%, 04/09/26.....	300	278,964	BPCE SA		
TOTAL BELGIUM.....		<u>6,419,764</u>	Ω 2.375%, 01/14/25.....	1,500	1,431,565
CANADA — (10.4%)			Ω 1.000%, 01/20/26.....	2,900	2,603,368
Bank of Montreal			Caisse d'Amortissement de la		
2.890%, 06/20/23..... CAD	2,100	1,627,129	Dette Sociale		
2.280%, 07/29/24..... CAD	5,500	4,148,268	0.375%, 05/27/24.....	4,600	4,374,892
Bank of Nova Scotia			PSA Banque France SA		
2.290%, 06/28/24..... CAD	21,000	15,972,496	0.000%, 01/22/25..... EUR	1,200	1,170,570
1.050%, 03/02/26.....	6,600	6,026,732	Societe Generale SA		
Canadian Imperial Bank of			Ω 1.375%, 07/08/25.....	1,000	923,416
Commerce			TotalEnergies Capital		
2.970%, 07/11/23..... CAD	28,500	22,080,239	International SA		
1.250%, 06/22/26.....	573	522,485	2.875%, 11/19/25..... EUR	600	643,319
			TOTAL FRANCE.....		<u>14,392,270</u>

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
GERMANY — (4.3%)			IRELAND — (Continued)		
Bayer U.S. Finance II LLC			ESB Finance DAC		
Ω 4.250%, 12/15/25.....	4,700	\$ 4,689,691	2.125%, 06/08/27..... EUR	1,000	\$1,037,967
BMW Finance NV			TOTAL IRELAND.....		<u>8,378,683</u>
0.500%, 02/22/25..... EUR	254	255,178	ITALY — (0.8%)		
BMW U.S. Capital LLC			Intesa Sanpaolo SpA		
Ω 3.250%, 04/01/25.....	807	801,911	Ω 3.250%, 09/23/24.....	1,000	965,659
Ω 3.900%, 04/09/25.....	142	143,247	Republic of Italy Government		
Ω 2.800%, 04/11/26.....	1,163	1,128,279	International Bond		
Daimler Finance North			6.875%, 09/27/23.....	2,500	2,568,890
America LLC			2.375%, 10/17/24.....	4,562	4,378,790
#Ω 3.300%, 05/19/25.....	500	493,257	1.250%, 02/17/26.....	248	220,247
Ω 1.450%, 03/02/26.....	11,000	10,141,920	UniCredit SpA		
Deutsche Bank AG			Ω 7.830%, 12/04/23.....	500	<u>513,860</u>
3.700%, 05/30/24.....	748	738,382	TOTAL ITALY.....		<u>8,647,446</u>
HOWOGE			JAPAN — (4.0%)		
Wohnungs-baugesellschaft			7-Eleven, Inc.		
mbH			Ω 0.950%, 02/10/26.....	1,000	900,323
0.000%, 11/01/24..... EUR	100	98,481	Aircastle Ltd.		
Kreditanstalt fuer Wiederaufbau			Ω 5.250%, 08/11/25.....	3,600	3,523,330
1.250%, 08/28/23..... NOK	14,670	1,492,199	American Honda Finance		
1.625%, 04/03/24..... NOK	10,000	1,012,672	Corp.		
Landeskreditbank			1.950%, 10/18/24..... EUR	210	217,512
Baden-Wuerttemberg			Development Bank of Japan, Inc.		
Foerderbank			0.010%, 09/09/25..... EUR	400	392,976
4.250%, 08/07/25..... AUD	7,500	5,358,982	0.875%, 10/10/25..... EUR	400	402,949
Landwirtschaftliche			Mitsubishi Corp.		
Rentenbank			3.375%, 07/23/24.....	250	248,210
4.750%, 05/06/26..... AUD	9,900	7,262,517	Mitsubishi UFJ Financial Group,		
NRW Bank			Inc.		
1.050%, 03/31/26..... AUD	2,800	1,788,855	1.412%, 07/17/25.....	2,300	2,135,749
Siemens			2.757%, 09/13/26.....	2,000	1,897,396
Financieringsmaatschappij NV			Mizuho Financial Group, Inc.		
0.000%, 02/20/26..... EUR	400	391,280	1.631%, 04/08/27..... EUR	527	527,352
1.200%, 03/11/26.....	4,000	3,684,891	Nissan Motor Acceptance Co.		
Volkswagen Group of America			LLC		
Finance LLC			#Ω 2.000%, 03/09/26.....	7,495	6,610,958
Ω 2.850%, 09/26/24.....	1,000	975,001	Nissan Motor Co. Ltd.		
Ω 3.350%, 05/13/25.....	3,500	3,427,771	Ω 3.522%, 09/17/25.....	500	480,582
#Ω 4.625%, 11/13/25.....	1,000	1,012,687	Nomura Holdings, Inc.		
Volkswagen International			1.653%, 07/14/26.....	5,828	5,216,814
Finance NV			NTT Finance Corp.		
0.875%, 01/16/23..... EUR	300	307,016	Ω 1.162%, 04/03/26.....	4,920	4,499,711
VW Credit Canada, Inc.			1.162%, 04/03/26.....	1,500	1,371,863
1.200%, 09/25/23..... CAD	2,000	<u>1,508,617</u>	Sumitomo Mitsui Financial Group,		
TOTAL GERMANY.....		<u>46,712,834</u>	Inc.		
IRELAND — (0.8%)			# 0.948%, 01/12/26.....	2,300	2,074,651
AerCap Ireland Capital			1.546%, 06/15/26..... EUR	2,800	2,821,280
DAC/AerCap Global Aviation			2.632%, 07/14/26.....	4,000	3,797,665
Trust			Toyota Credit Canada, Inc.		
# 2.875%, 08/14/24.....	5,000	4,796,040	3.040%, 07/12/23..... CAD	6,000	4,644,676
1.750%, 01/30/26.....	2,700	2,399,078	Toyota Finance Australia Ltd.		
4.450%, 04/03/26.....	150	145,598	2.004%, 10/21/24..... EUR	1,160	1,207,343

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
JAPAN — (Continued)			SUPRANATIONAL ORGANIZATION OBLIGATIONS —		
Toyota Motor Corp.			(Continued)		
1.339%, 03/25/26.....	163	\$ 152,178	Nordic Investment Bank		
TOTAL JAPAN.....		<u>43,123,518</u>	1.875%, 04/10/24..... NOK	32,890	\$ 3,341,610
NETHERLANDS — (0.7%)			TOTAL SUPRANATIONAL		
BNG Bank NV			ORGANIZATION		
3.250%, 07/15/25..... AUD	7,000	4,872,950	OBLIGATIONS.....		<u>45,311,181</u>
Cooperatieve Rabobank UA			SWEDEN — (0.7%)		
#Ω 2.625%, 07/22/24.....	1,000	975,098	SBAB Bank AB		
Enexis Holding NV			1.875%, 12/10/25..... EUR	300	309,527
0.875%, 04/28/26..... EUR	1,400	1,412,795	Swedbank AB		
LeasePlan Corp. NV			Ω 1.538%, 11/16/26.....	7,900	7,162,240
Ω 2.875%, 10/24/24.....	1,000	<u>962,453</u>	VOLVO TREASURY AB Co.		
TOTAL NETHERLANDS.....		<u>8,223,296</u>	GUAR REGS 09/25 1.625		
NORWAY — (3.5%)			1.625%, 09/18/25..... EUR	500	<u>512,552</u>
Aker BP ASA			TOTAL SWEDEN.....		<u>7,984,319</u>
3.000%, 01/15/25.....	5,900	5,707,574	SWITZERLAND — (1.3%)		
Ω 3.000%, 01/15/25.....	1,000	967,386	Credit Suisse Group AG		
#Ω 2.875%, 01/15/26.....	1,300	1,235,267	3.750%, 03/26/25.....	5,207	5,045,594
Kommunalbanken AS			4.550%, 04/17/26.....	1,600	1,570,602
4.250%, 07/16/25..... AUD	90	64,485	UBS Group AG		
Norway Government Bond			Ω 4.125%, 09/24/25.....	3,000	3,013,977
Ω 3.000%, 03/14/24..... NOK	270,000	28,078,670	Ω 4.125%, 04/15/26.....	5,000	<u>4,983,674</u>
Ω 1.750%, 03/13/25..... NOK	20,000	<u>2,017,444</u>	TOTAL SWITZERLAND.....		<u>14,613,847</u>
TOTAL NORWAY.....		<u>38,070,826</u>	UNITED KINGDOM — (5.3%)		
SPAIN — (1.1%)			AstraZeneca PLC		
Banco Santander SA			0.700%, 04/08/26.....	9,900	8,995,073
3.848%, 04/12/23.....	2,000	1,997,521	Barclays PLC		
Santander Holdings USA,			3.650%, 03/16/25.....	500	491,108
Inc.			4.375%, 01/12/26.....	3,300	3,310,747
3.400%, 01/18/23.....	9,525	<u>9,506,707</u>	BAT Capital Corp.		
TOTAL SPAIN.....		<u>11,504,228</u>	3.222%, 08/15/24.....	3,500	3,434,743
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (4.2%)			BAT International Finance PLC		
Asian Development Bank			0.875%, 10/13/23..... EUR	3,000	3,039,848
0.500%, 05/05/26..... AUD	5,400	3,393,716	1.668%, 03/25/26.....	1,000	903,969
Asian Infrastructure			BP Capital Markets America,		
Investment Bank			Inc.		
1.000%, 05/06/26..... AUD	200	127,948	3.119%, 05/04/26.....	605	597,765
European Investment Bank			BP Capital Markets PLC		
# 2.250%, 06/24/24.....	25,800	25,447,022	2.972%, 02/27/26..... EUR	1,341	1,425,186
Inter-American Development Bank			2.213%, 09/25/26..... EUR	2,500	2,587,493
3.000%, 02/21/24.....	5,000	4,997,700	CNH Industrial Capital LLC		
2.750%, 10/30/25..... AUD	10,000	6,873,161	4.200%, 01/15/24.....	380	380,954
International Bank for			3.950%, 05/23/25.....	4,100	4,080,702
Reconstruction &			Diageo Finance PLC		
Development			2.375%, 05/20/26..... EUR	1,000	1,056,936
0.500%, 05/18/26..... AUD	1,800	1,130,024	Experian Finance PLC		
			1.375%, 06/25/26..... EUR	1,053	1,067,243
			HSBC Bank Canada		
			2.542%, 01/31/23..... CAD	5,000	3,882,160
			HSBC Holdings PLC		
			3.196%, 12/05/23..... CAD	4,000	3,083,144
			4.300%, 03/08/26.....	1,000	1,005,752

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 KINGDOM — (Continued)			UNITED STATES — (Continued)		
Motability Operations Group			5.950%, 06/01/26.	200	\$ 210,166
PLC			Boeing Co.		
0.375%, 01/03/26.	EUR 2,100	\$ 2,063,393	2.600%, 10/30/25.	5,194	4,899,321
Nationwide Building Society			Boeing Co.		
Ω 1.500%, 10/13/26.	9,000	8,101,786	3.100%, 05/01/26.	1,100	1,054,567
Natwest Group PLC			2.250%, 06/15/26.	154	142,214
4.800%, 04/05/26.	7,200	7,272,242	Booking Holdings, Inc.		
Reckitt Benckiser Treasury			2.375%, 09/23/24.	EUR 1,000	1,041,193
Services PLC			0.100%, 03/08/25.	EUR 580	572,084
Ω 2.750%, 06/26/24.	700	688,034	# 3.650%, 03/15/25.	1,000	1,010,337
Unilever Finance Netherlands			1.800%, 03/03/27.	EUR 1,000	1,018,581
BV			BorgWarner, Inc.		
0.750%, 02/28/26.	EUR 775	779,371	Ω 5.000%, 10/01/25.	1,683	1,712,141
TOTAL UNITED KINGDOM...		<u>58,247,649</u>	Bristol-Myers Squibb Co.		
UNITED STATES — (41.7%)			3.200%, 06/15/26.	1,313	1,315,729
AbbVie, Inc.			Brown & Brown, Inc.		
3.200%, 05/14/26.	300	297,208	# 4.200%, 09/15/24.	1,429	1,430,220
Ally Financial, Inc.			Bunge Ltd. Finance Corp.		
# 3.875%, 05/21/24.	4,000	3,984,491	1.630%, 08/17/25.	500	467,818
# 5.800%, 05/01/25.	1,470	1,521,601	Campbell Soup Co.		
Amazon.com, Inc.			3.650%, 03/15/23.	286	285,761
1.000%, 05/12/26.	23,310	21,610,214	Capital One Financial Corp.		
Amcor Finance USA, Inc.			3.750%, 04/24/24.	700	697,736
3.625%, 04/28/26.	551	533,012	3.200%, 02/05/25.	1,000	978,364
American Express Co.			Cargill, Inc.		
2.500%, 07/30/24.	2,500	2,449,002	Ω 0.750%, 02/02/26.	1,300	1,182,067
American Tower Corp.			Carrier Global Corp.		
4.000%, 06/01/25.	2,000	1,999,536	2.242%, 02/15/25.	436	421,052
1.300%, 09/15/25.	1,000	915,218	Celanese U.S. Holdings LLC		
1.600%, 04/15/26.	1,500	1,368,384	1.400%, 08/05/26.	1,000	851,183
3.375%, 10/15/26.	3,000	2,894,070	Charles Schwab Corp.		
Ameriprise Financial, Inc.			0.900%, 03/11/26.	2,000	1,835,387
# 2.875%, 09/15/26.	1,000	971,338	1.150%, 05/13/26.	2,500	2,298,481
Amgen, Inc.			Chevron Corp.		
2.600%, 08/19/26.	4,000	3,876,549	3.326%, 11/17/25.	3,000	3,009,328
Anthem, Inc.			2.954%, 05/16/26.	2,000	1,987,226
1.500%, 03/15/26.	3,700	3,448,307	Chubb INA Holdings, Inc.		
Aon Global Ltd.			3.150%, 03/15/25.	1,100	1,094,962
2.875%, 05/14/26.	EUR 1,500	1,571,398	Cigna Corp.		
Ares Capital Corp.			1.250%, 03/15/26.	8,000	7,394,548
3.875%, 01/15/26.	1,300	1,223,609	Cintas Corp. No. 2		
Arizona Public Service Co.			3.450%, 05/01/25.	1,750	1,754,013
# 3.150%, 05/15/25.	3,000	2,955,710	Citigroup, Inc.		
Assurant, Inc.			3.700%, 01/12/26.	1,000	1,000,833
4.200%, 09/27/23.	1,126	1,127,525	# 3.400%, 05/01/26.	5,000	4,922,208
AutoZone, Inc.			3.200%, 10/21/26.	2,000	1,955,043
3.250%, 04/15/25.	2,000	1,975,232	Citrix Systems, Inc.		
Avnet, Inc.			1.250%, 03/01/26.	1,000	973,718
4.625%, 04/15/26.	2,000	2,023,741	CNA Financial Corp.		
Bank of America Corp.			3.950%, 05/15/24.	7,000	7,009,450
# 3.875%, 08/01/25.	1,000	1,009,443	Comcast Corp.		
3.500%, 04/19/26.	3,000	2,989,173	3.150%, 03/01/26.	2,000	1,988,300
Biogen, Inc.			0.000%, 09/14/26.	EUR 1,000	958,529
4.050%, 09/15/25.	6,000	6,039,664	Conagra Brands, Inc.		
Boardwalk Pipelines LP			4.300%, 05/01/24.	1,409	1,417,488
4.950%, 12/15/24.	355	358,747			

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)		
Constellation Energy			Gilead Sciences, Inc.		
Generation LLC			3.650%, 03/01/26.	7,379	\$7,401,360
3.250%, 06/01/25.	2,000	\$1,946,880	GlaxoSmithKline Capital PLC		
Crown Castle International Corp.			# 3.000%, 06/01/24.	1,000	1,000,960
3.200%, 09/01/24.	5,000	4,942,230	Global Payments, Inc.		
1.050%, 07/15/26.	2,500	2,224,461	3.750%, 06/01/23.	1,000	999,704
Discover Financial Services			1.500%, 11/15/24.	1,000	940,234
# 4.500%, 01/30/26.	4,517	4,509,716	1.200%, 03/01/26.	400	359,551
Discovery			Goldman Sachs Group, Inc.		
Communications LLC			# 3.750%, 02/25/26.	6,700	6,709,564
3.450%, 03/15/25.	200	195,239	Hewlett Packard Enterprise		
DXC Technology Co.			Co.		
1.800%, 09/15/26.	285	256,641	4.450%, 10/02/23.	3,130	3,158,097
Eaton Capital UnLtd Co.			Humana, Inc.		
0.750%, 09/20/24. EUR	500	504,155	3.850%, 10/01/24.	6,850	6,882,454
Edison International			International Business Machines		
2.400%, 09/15/22.	1,300	1,297,610	Corp.		
4.950%, 04/15/25.	6,000	6,083,021	3.000%, 05/15/24.	6,000	5,964,411
Elevance Health, Inc.			3.300%, 05/15/26.	2,200	2,190,431
2.375%, 01/15/25.	1,000	973,580	Interpublic Group of Cos.,		
Emerson Electric Co.			Inc.		
1.250%, 10/15/25. EUR	600	607,300	4.200%, 04/15/24.	1,002	1,002,517
Energy Transfer LP			Jabil, Inc.		
4.050%, 03/15/25.	300	297,398	1.700%, 04/15/26.	4,500	4,088,995
2.900%, 05/15/25.	7,000	6,725,020	JM Smucker Co.		
Equinix, Inc.			3.500%, 03/15/25.	1,000	1,000,561
2.625%, 11/18/24.	4,000	3,875,539	JPMorgan Chase & Co.		
# 1.250%, 07/15/25.	3,500	3,227,779	3.300%, 04/01/26.	7,900	7,807,535
1.450%, 05/15/26.	600	546,376	Juniper Networks, Inc.		
ERAC USA Finance LLC			1.200%, 12/10/25.	6,000	5,428,854
Ω 3.850%, 11/15/24.	4,000	3,970,541	Kellogg Co.		
Exelon Corp.			3.250%, 04/01/26.	1,122	1,110,767
3.950%, 06/15/25.	1,700	1,706,668	Kinder Morgan, Inc.		
Expedia Group, Inc.			4.300%, 06/01/25.	2,000	2,017,995
5.000%, 02/15/26.	3,000	3,034,753	Laboratory Corp. of America		
Fidelity & Guaranty Life			Holdings		
Holdings, Inc.			1.550%, 06/01/26.	2,000	1,838,029
Ω 5.500%, 05/01/25.	721	740,035	Lazard Group LLC		
Fidelity National Information			3.750%, 02/13/25.	2,460	2,440,347
Services, Inc.			3.625%, 03/01/27.	4,000	3,846,995
1.150%, 03/01/26.	7,300	6,626,372	Lennar Corp.		
Fiserv, Inc.			4.750%, 05/30/25.	3,700	3,730,361
3.200%, 07/01/26.	3,750	3,650,987	Marathon Petroleum Corp.		
Flex Ltd.			4.700%, 05/01/25.	3,900	3,976,875
3.750%, 02/01/26.	7,750	7,495,277	Marsh & McLennan Cos., Inc.		
Fortune Brands Home &			# 3.500%, 06/03/24.	2,000	1,998,006
Security, Inc.			1.349%, 09/21/26. EUR	342	340,247
4.000%, 06/15/25.	1,000	1,000,565	McDonald's Corp.		
General Motors Co.			3.700%, 01/30/26.	1,287	1,305,417
6.125%, 10/01/25.	800	840,997	McKesson Corp.		
General Motors Financial Co., Inc.			0.900%, 12/03/25.	1,600	1,455,395
2.750%, 06/20/25.	2,000	1,912,301	Merck & Co., Inc.		
# 1.250%, 01/08/26.	3,000	2,706,626	0.500%, 11/02/24. EUR	700	706,820
5.250%, 03/01/26.	1,500	1,529,439	Morgan Stanley		
Georgia-Pacific LLC			3.000%, 02/07/24. CAD	11,500	8,794,620
Ω 3.600%, 03/01/25.	125	124,734	MPLX LP		
#Ω 0.950%, 05/15/26.	1,537	1,397,390	4.875%, 12/01/24.	165	167,750

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)		
1.750%, 03/01/26.....	3,900	\$3,586,004	2.500%, 09/01/24.....	3,000	\$2,907,770
Mylan, Inc.			# 4.625%, 06/01/25.....	1,000	1,014,356
Ω 3.125%, 01/15/23.....	3,550	3,527,636	3.350%, 09/01/25.....	1,500	1,468,897
4.200%, 11/29/23.....	331	331,218	Schlumberger Finance BV		
National Retail Properties, Inc.			1.375%, 10/28/26..... EUR	500	507,741
3.900%, 06/15/24.....	5,000	4,998,216	Sempra Energy		
National Rural Utilities Cooperative Finance Corp.			# 3.300%, 04/01/25.....	3,531	3,491,562
# 1.000%, 06/15/26.....	2,600	2,386,534	Simon Property Group LP		
NetApp, Inc.			2.000%, 09/13/24.....	5,000	4,843,631
1.875%, 06/22/25.....	7,000	6,639,377	3.500%, 09/01/25.....	3,500	3,486,700
Nuveen Finance LLC			Sky Ltd.		
Ω 4.125%, 11/01/24.....	7,000	6,990,039	2.500%, 09/15/26..... EUR	3,467	3,664,894
ONEOK, Inc.			Southwest Airlines Co.		
2.750%, 09/01/24.....	3,590	3,501,012	# 4.750%, 05/04/23.....	1,000	1,007,116
2.200%, 09/15/25.....	2,055	1,927,419	# 5.250%, 05/04/25.....	4,500	4,636,070
5.850%, 01/15/26.....	1,500	1,572,720	Southwestern Electric Power Co.		
Oracle Corp.			# 1.650%, 03/15/26.....	5,345	4,945,340
# 2.500%, 04/01/25.....	1,000	966,830	Steel Dynamics, Inc.		
1.650%, 03/25/26.....	7,450	6,848,708	# 2.400%, 06/15/25.....	2,100	2,014,062
Ovintiv Exploration, Inc.			Thermo Fisher Scientific, Inc.		
5.375%, 01/01/26.....	292	297,797	1.400%, 01/23/26..... EUR	500	509,308
Paramount Global			United Parcel Service, Inc.		
4.750%, 05/15/25.....	2,038	2,070,206	2.125%, 05/21/24..... CAD	5,000	3,802,351
Penske Truck Leasing Co. LP/PTL Finance Corp.			1.625%, 11/15/25..... EUR	1,000	1,029,932
#Ω 4.000%, 07/15/25.....	2,000	1,982,286	UnitedHealth Group, Inc.		
Ω 4.450%, 01/29/26.....	1,715	1,719,476	# 1.150%, 05/15/26.....	1,250	1,162,481
Ω 1.700%, 06/15/26.....	4,000	3,613,480	Utah Acquisition Sub, Inc.		
Philip Morris International, Inc.			3.950%, 06/15/26.....	2,000	1,892,909
2.875%, 05/01/24.....	500	495,749	Valero Energy Corp.		
2.750%, 03/19/25..... EUR	424	433,782	2.850%, 04/15/25.....	514	499,755
2.750%, 02/25/26.....	3,395	3,280,332	Ventas Realty LP		
0.875%, 05/01/26.....	1,497	1,346,449	3.500%, 04/15/24.....	1,000	990,695
Phillips 66			2.650%, 01/15/25.....	2,000	1,924,507
1.300%, 02/15/26.....	3,500	3,212,317	Verizon Communications, Inc.		
Phillips 66 Co.			# 3.376%, 02/15/25.....	1,000	1,003,183
Ω 2.450%, 12/15/24.....	851	821,982	1.450%, 03/20/26.....	7,100	6,644,924
PPG Industries, Inc.			ViacomCBS, Inc.		
1.200%, 03/15/26.....	1,202	1,096,461	# 4.000%, 01/15/26.....	2,000	2,002,076
Public Storage			Viatis, Inc.		
# 0.875%, 02/15/26.....	4,000	3,668,773	1.650%, 06/22/25.....	480	439,756
PulteGroup, Inc.			VMware, Inc.		
5.500%, 03/01/26.....	3,000	3,087,059	1.400%, 08/15/26.....	3,725	3,354,617
PVH Corp.			Walgreens Boots Alliance, Inc.		
# 4.625%, 07/10/25.....	4,851	4,851,318	3.450%, 06/01/26.....	677	675,021
Roche Holdings, Inc.			Wells Fargo & Co.		
Ω 0.991%, 03/05/26.....	2,550	2,360,210	3.184%, 02/08/24..... CAD	4,250	3,259,943
Roper Technologies, Inc.			3.550%, 09/29/25.....	2,500	2,491,024
1.000%, 09/15/25.....	1,500	1,373,858	3.000%, 04/22/26.....	4,000	3,894,611
Ross Stores, Inc.			2.975%, 05/19/26..... CAD	1,000	742,259
4.600%, 04/15/25.....	2,000	2,049,855	Western Union Co.		
Royalty Pharma PLC			1.350%, 03/15/26.....	3,062	2,771,499
1.200%, 09/02/25.....	8,000	7,351,565	Williams Cos., Inc.		
Ryder System, Inc.			4.000%, 09/15/25.....	566	564,822
3.400%, 03/01/23.....	2,325	2,322,825			

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>	<u>Shares</u>	<u>Value[†]</u>
SECURITIES LENDING COLLATERAL — (2.7%)				
@§ The DFA Short Term				
UNITED STATES — (Continued)				
WRKCo, Inc.				
4.650%, 03/15/26.....	500	\$ 510,841	2,550,597	\$ 29,502,751
TOTAL UNITED STATES.....		<u>454,513,848</u>		
TOTAL BONDS.....		<u>938,665,653</u>		
U.S. TREASURY OBLIGATIONS — (11.1%)				
U.S. Treasury Notes				
0.125%, 07/31/23	45,175	43,911,512		
0.375%, 10/31/23	11,000	10,655,391		
2.125%, 11/30/23	54,000	53,424,141		
0.750%, 12/31/23	7,000	6,786,719		
0.875%, 01/31/24	6,500	<u>6,300,937</u>		
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>121,078,700</u>		
TOTAL INVESTMENT SECURITIES (Cost \$1,123,257,355).....		<u>1,059,744,353</u>		<u>\$1,089,247,104</u>

As of July 31, 2022, DFA Selectively Hedged Global Fixed Income Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

<u>Currency Purchased</u>	<u>Currency Sold</u>	<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
NZD 86,451,351	USD 52,832,582	UBS AG	08/12/22	\$ 1,538,053
CAD 1,198,227	USD 925,313	Bank of America Corp.	08/23/22	10,370
USD 40,891,770	CAD 52,330,760	HSBC Bank	08/23/22	27,224
CAD 4,987,794	USD 3,893,353	UBS AG	08/24/22	1,560
AUD 7,527,821	USD 5,197,094	State Street Bank and Trust	08/31/22	65,026
NOK 21,577,484	USD 2,131,681	BANK OF NEW YORK	09/16/22	103,084
USD 1,545,766	EUR 1,504,283	HSBC Bank	10/05/22	1,387
Total Appreciation				\$ 1,746,704
USD 41,226,245	CAD 52,952,725	HSBC Bank	08/24/22	\$ (123,951)
USD 77,561,215	AUD 112,432,538	Bank of America Corp.	08/31/22	(1,031,710)
USD 37,378,657	NOK 374,102,421	UBS AG	09/16/22	(1,366,855)
USD 6,052,728	EUR 5,946,086	Australia and New Zealand Bank	10/05/22	(51,849)
USD 4,449,553	EUR 4,386,315	HSBC Bank	10/05/22	(53,676)
USD 21,559,131	EUR 21,154,104	State Street Bank and Trust	10/05/22	(158,823)
USD 3,992,433	EUR 3,904,530	Australia and New Zealand Bank	10/28/22	(22,994)
USD 3,220,751	EUR 3,139,737	State Street Bank and Trust	10/28/22	(8,161)
Total (Depreciation)				\$ (2,818,019)
Total Appreciation (Depreciation)				<u>\$ (1,071,315)</u>

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO**CONTINUED**

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Bonds				
Australia.....	—	\$ 59,575,069	—	\$ 59,575,069
Belgium.....	—	6,419,764	—	6,419,764
Canada.....	—	112,946,875	—	112,946,875
France.....	—	14,392,270	—	14,392,270
Germany.....	—	46,712,834	—	46,712,834
Ireland.....	—	8,378,683	—	8,378,683
Italy.....	—	8,647,446	—	8,647,446
Japan.....	—	43,123,518	—	43,123,518
Netherlands.....	—	8,223,296	—	8,223,296
Norway.....	—	38,070,826	—	38,070,826
Spain.....	—	11,504,228	—	11,504,228
Supranational Organization Obligations.....	—	45,311,181	—	45,311,181
Sweden.....	—	7,984,319	—	7,984,319
Switzerland.....	—	14,613,847	—	14,613,847
United Kingdom.....	—	58,247,649	—	58,247,649
United States.....	—	454,513,848	—	454,513,848
U.S. Treasury Obligations.....	—	121,078,700	—	121,078,700
Securities Lending Collateral.....	—	29,502,751	—	29,502,751
Forward Currency Contracts**.....	—	(1,071,315)	—	(1,071,315)
TOTAL.....	—	\$1,088,175,789	—	\$1,088,175,789

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

DFA SHORT-TERM GOVERNMENT PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2022
(Unaudited)

	<u>Face Amount</u> (000)	<u>Value†</u>
U.S. TREASURY OBLIGATIONS — (99.8%) [∞]		
U.S. Treasury Notes		
∞ 0.125%, 07/15/23.....	20,600	\$ 20,046,375
∞ 0.125%, 07/31/23.....	163,250	158,684,102
∞ 0.125%, 08/15/23.....	97,500	94,674,023
∞ 0.250%, 09/30/23.....	164,600	159,514,117
∞ 0.125%, 10/15/23.....	145,250	140,421,572
∞ 0.375%, 10/31/23.....	164,000	158,862,188
∞ 0.250%, 11/15/23.....	112,000	108,220,000
∞ 0.500%, 11/30/23.....	165,000	159,708,399
∞ 0.125%, 12/15/23.....	165,000	158,709,375
∞ 0.750%, 12/31/23.....	168,750	163,608,398
∞ 0.125%, 01/15/24.....	172,500	165,573,047
∞ 0.875%, 01/31/24.....	123,500	<u>119,717,812</u>
TOTAL U.S. TREASURY OBLIGATIONS		
Cost (\$1,614,285,133).....		<u>1,607,739,408</u>
	<u>Shares</u>	
TEMPORARY CASH INVESTMENTS — (0.2%)		
State Street Institutional U.S. Government Money Market Fund 1.880%.....	2,561,639	<u>2,561,639</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$1,616,846,772) ^{^^}		<u>\$1,610,301,047</u>

Summary of the Portfolio's investments as of July 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>	
U.S. Treasury Obligations.....	—	\$1,607,739,408	—	\$1,607,739,408
Temporary Cash Investments.....	\$2,561,639	—	—	2,561,639
TOTAL.....	<u>\$2,561,639</u>	<u>\$1,607,739,408</u>	<u>—</u>	<u>\$1,610,301,047</u>

DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
BONDS — (74.0%)			BELGIUM — (Continued)		
AUSTRALIA — (8.8%)			1.125%, 04/09/26.	107,824	\$100,263,381
Australia & New Zealand			Ω 1.125%, 04/09/26.	17,400	16,179,912
Banking Group Ltd.			Euroclear Bank SA		
3.700%, 11/16/25.	25,712	\$ 25,850,524	0.125%, 07/07/25. EUR	1,950	1,918,260
Australia Government Bond			Kingdom of Belgium Government		
3.250%, 04/21/25. AUD	15,200	10,780,470	Bond		
0.250%, 11/21/25. AUD	201,640	129,880,008	Ω 0.500%, 10/22/24. EUR	30,100	30,870,446
Bank of New Zealand			Ω 0.800%, 06/22/25. EUR	33,200	34,264,516
#Ω 1.000%, 03/03/26.	6,717	6,090,104	TOTAL BELGIUM.		<u>248,891,306</u>
Commonwealth Bank of			CANADA — (13.4%)		
Australia			Bank of Montreal		
Ω 1.125%, 06/15/26.	154,303	139,754,850	2.700%, 09/11/24. CAD	67,550	51,632,455
National Australia Bank Ltd.			Bank of Nova Scotia		
0.250%, 05/20/24. EUR	4,100	4,118,555	2.290%, 06/28/24. CAD	70,000	53,241,654
Ω 1.388%, 01/12/25.	13,200	12,555,274	Canadian Imperial Bank of		
# 3.375%, 01/14/26.	42,854	42,550,939	Commerce		
2.900%, 02/25/27. AUD	8,000	5,343,793	3.300%, 05/26/25. CAD	25,000	19,278,435
New South Wales Treasury Corp.			CDP Financial, Inc.		
1.250%, 03/20/25. AUD	5,000	3,343,216	0.875%, 06/10/25.	10,820	10,165,025
4.000%, 05/20/26. AUD	193,900	139,976,192	1.000%, 05/26/26.	35,550	32,798,031
Queensland Treasury Corp.			CPPIB Capital, Inc.		
5.750%, 07/22/24. AUD	12,700	9,370,613	Ω 0.875%, 09/09/26.	368,590	336,028,420
Ω 4.750%, 07/21/25. AUD	8,100	5,933,513	Export Development Canada		
Ω 3.250%, 07/21/26. AUD	122,000	85,788,429	2.625%, 02/21/24.	7,400	7,350,584
South Australian Government			EXPORT DEVELOPMNT		
Financing Authority			CANADA		
2.250%, 08/15/24. AUD	5,500	3,789,934	0.000%, 01/27/25. EUR	11,466	11,417,578
3.000%, 07/20/26. AUD	54,500	37,907,871	Manitoba, Province of		
Treasury Corp. of Victoria			Canada		
5.500%, 12/17/24. AUD	19,000	14,076,484	2.600%, 04/16/24.	39,500	39,162,670
0.500%, 11/20/25. AUD	180,020	115,719,597	OMERS Finance Trust		
Western Australian Treasury Corp.			0.450%, 05/13/25. EUR	43,200	43,165,825
2.500%, 07/23/24. AUD	5,100	3,541,502	Ontario Teachers' Finance Trust		
5.000%, 07/23/25. AUD	4,000	2,951,233	0.500%, 05/06/25. EUR	20,150	20,185,587
Westpac Banking Corp.			Ω 0.875%, 09/21/26.	168,686	153,489,944
# 1.019%, 11/18/24.	2,000	1,897,299	Ontario, Province of Canada		
2.350%, 02/19/25.	24,456	23,853,971	3.050%, 01/29/24.	60,000	59,862,936
2.850%, 05/13/26.	57,130	55,580,440	0.875%, 01/21/25. EUR	2,400	2,437,110
# 1.150%, 06/03/26.	113,167	103,128,235	3.100%, 08/26/25. AUD	3,830	2,644,368
4.125%, 06/04/26. AUD	15,300	10,794,208	Province of Alberta Canada		
TOTAL AUSTRALIA.		<u>994,577,254</u>	0.500%, 04/16/25. EUR	29,600	29,763,667
AUSTRIA — (1.0%)			0.625%, 04/18/25. EUR	15,176	15,300,519
Oesterreichische Kontrollbank AG			Province of Ontario Canada		
0.500%, 09/16/24.	61,554	58,350,211	0.625%, 01/21/26.	44,468	40,808,501
0.375%, 09/17/25.	55,300	51,067,341	1.050%, 04/14/26.	54,452	50,497,667
TOTAL AUSTRIA.		<u>109,417,552</u>	Province of Quebec Canada		
BELGIUM — (2.2%)			0.875%, 01/15/25. EUR	11,100	11,276,229
Dexia Credit Local SA			PSP Capital, Inc.		
0.500%, 07/16/24.	47,486	45,168,881	0.500%, 09/15/24.	7,187	6,800,914
1.250%, 11/26/24. EUR	19,700	20,225,910	Ω 1.000%, 06/29/26.	76,871	70,870,494

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)			FRANCE — (Continued)		
Quebec, Province of Canada			Unedic Asseo		
2.500%, 04/09/24.....	92,463	\$ 91,486,413	2.375%, 05/25/24..... EUR	12,700	\$ 13,376,441
0.200%, 04/07/25..... EUR	666	664,008	0.125%, 11/25/24..... EUR	22,800	22,949,464
Royal Bank of Canada			0.625%, 02/17/25..... EUR	6,000	<u>6,106,641</u>
4.200%, 06/22/26..... AUD	6,439	4,535,192	TOTAL FRANCE.....		<u>570,817,094</u>
Toronto-Dominion Bank			GERMANY — (4.7%)		
3.226%, 07/24/24..... CAD	84,000	64,966,429	Erste Abwicklungsanstalt		
# 0.750%, 09/11/25.....	12,650	11,592,447	0.250%, 03/01/24.....	5,000	4,785,600
1.128%, 12/09/25..... CAD	77,600	54,878,419	0.875%, 10/30/24.....	64,800	61,871,040
0.750%, 01/06/26.....	78,639	71,457,735	FMS Wertmanagement		
# 1.200%, 06/03/26.....	151,863	<u>138,242,880</u>	0.375%, 05/06/24.....	12,000	11,449,728
TOTAL CANADA.....		<u>1,506,002,136</u>	Free State of Bavaria		
DENMARK — (2.0%)			0.010%, 01/17/25..... EUR	3,500	3,496,490
Denmark Government Bond			Kreditanstalt fuer Wiederaufbau		
0.000%, 11/15/24..... DKK	1,666,500	225,907,350	0.250%, 03/08/24.....	55,900	53,501,893
Novo Nordisk Finance			1.625%, 05/10/24.....	65,000	63,445,070
Netherlands BV			0.125%, 10/04/24..... EUR	11,300	11,421,081
0.750%, 03/31/25..... EUR	3,900	<u>3,957,335</u>	0.000%, 11/15/24..... EUR	12,540	12,622,333
TOTAL DENMARK.....		<u>229,864,685</u>	0.000%, 02/18/25..... EUR	32,820	32,940,288
FINLAND — (1.2%)			4.000%, 02/27/25..... AUD	18,390	13,112,580
Finland Government Bond			0.010%, 03/31/25..... EUR	4,843	4,854,028
0.875%, 09/15/25..... EUR	16,200	16,703,770	0.375%, 04/23/25..... EUR	7,171	7,255,681
Kuntarahoitus Oyj			3.200%, 09/11/26..... AUD	15,800	10,977,023
0.625%, 03/20/26.....	85,551	78,564,022	Land Berlin		
KUNTARAOITUS Oyj			0.250%, 04/22/25..... EUR	4,000	4,009,174
LOCAL GOVT G REGS			Land Hessen		
11/24 0.0000			0.000%, 03/10/25..... EUR	13,300	13,260,117
0.000%, 11/15/24..... EUR	5,100	5,098,128	Landeskreditbank		
Nordea Bank Abp			Baden-Wuerttemberg		
#Ω 0.750%, 08/28/25.....	37,450	<u>34,244,173</u>	Foerderbank		
TOTAL FINLAND.....		<u>134,610,093</u>	2.000%, 07/23/24.....	113,054	110,839,046
FRANCE — (5.1%)			4.250%, 08/07/25..... AUD	2,300	1,643,421
Agence Francaise de			Landwirtschaftliche Rentenbank		
Developpement EPIC			4.750%, 04/08/24..... AUD	27,300	19,570,427
0.000%, 03/25/25..... EUR	58,300	58,364,474	4.250%, 01/09/25..... AUD	3,400	2,434,633
0.625%, 01/22/26.....	181,800	167,249,455	4.750%, 05/06/26..... AUD	31,370	23,012,644
Bpifrance SACA			NRW Bank		
0.500%, 05/25/25..... EUR	3,000	3,036,785	1.050%, 03/31/26..... AUD	27,092	17,308,448
Caisse d'Amortissement de la			State of North		
Dette Sociale			Rhine-Westphalia Germany		
0.375%, 05/27/24.....	44,000	41,846,796	1.000%, 04/21/26.....	49,200	<u>45,688,126</u>
1.375%, 11/25/24..... EUR	29,642	30,710,405	TOTAL GERMANY.....		<u>529,498,871</u>
French Republic Government			IRELAND — (0.2%)		
Bond OAT			Ireland Government Bond		
0.000%, 02/25/25..... EUR	113,700	114,530,648	5.400%, 03/13/25..... EUR	18,600	<u>21,388,382</u>
Sanofi			NETHERLANDS — (2.8%)		
0.875%, 04/06/25..... EUR	5,000	5,091,054	BNG Bank NV		
SFIL SA			0.500%, 04/16/25..... EUR	7,300	7,366,552
0.625%, 02/09/26.....	111,800	102,528,426	3.250%, 07/15/25..... AUD	38,975	27,131,889
Societe Nationale SNCF SA			0.500%, 11/24/25.....	25,024	23,048,005
4.125%, 02/19/25..... EUR	4,550	5,026,505	1.900%, 11/26/25..... AUD	5,690	3,789,049
			2.375%, 03/16/26.....	44,766	43,756,437
			Ω 0.875%, 05/18/26.....	90,890	83,936,911

DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

	Face Amount [^] (000)	Value†		Face Amount [^] (000)	Value†
NETHERLANDS — (Continued)			SUPRANATIONAL ORGANIZATION OBLIGATIONS —		
Cooperatieve Rabobank UA			(Continued)		
# 1.375%, 01/10/25.....	44,684	\$ 42,383,880	Eurofima Europaeische		
Netherlands Government Bond			Gesellschaft fuer die		
Ω 2.000%, 07/15/24.....	EUR 33,100	34,938,991	Finanzierung von		
Ω 0.250%, 07/15/25.....	EUR 21,700	22,056,497	Eisenbahnmaterial		
Shell International Finance BV			0.250%, 02/09/24.....		
1.125%, 04/07/24.....	EUR 1,800	1,848,538	EUR 2,878	\$	2,907,020
# 3.250%, 05/11/25.....	1,255	1,254,942	European Financial Stability		
# 2.875%, 05/10/26.....	26,274	25,830,235	Facility		
TOTAL NETHERLANDS.....			2.125%, 02/19/24.....		
		317,341,926	EUR 27,450		28,643,864
NEW ZEALAND — (0.5%)			0.000%, 04/19/24.....		
New Zealand Local Government			EUR 20,600		20,785,572
Funding Agency Bond			EUR 4,010		4,170,617
2.250%, 04/15/24.....	NZD 86,399	52,974,324	EUR 7,050		7,119,014
2.750%, 04/15/25.....	NZD 9,466	5,792,829	EUR 2,096		2,116,570
TOTAL NEW ZEALAND.....			EUR 10,400		10,320,642
		58,767,153	European Investment Bank		
NORWAY — (3.1%)			3.250%, 01/29/24.....		
Equinor ASA				10,500	10,539,270
# 1.750%, 01/22/26.....	18,950	18,038,304	2.250%, 06/24/24.....		
Kommunalbanken AS			43,200		42,608,968
2.000%, 06/19/24.....	42,700	41,858,271	0.750%, 09/09/24.....		
4.250%, 07/16/25.....	AUD 26,792	19,196,488	NOK 113,000		11,209,741
4.000%, 08/20/25.....	NZD 943	594,264	0.875%, 09/13/24.....		
0.375%, 09/11/25.....	3,470	3,200,767	EUR 7,450		7,623,027
0.500%, 01/13/26.....	100,500	92,285,803	0.000%, 03/25/25.....		
0.600%, 06/01/26.....	AUD 21,226	13,321,348	EUR 1,520		1,517,601
Ω 1.125%, 10/26/26.....	77,748	71,962,039	2.900%, 10/17/25.....		
Norway Government Bond			AUD 6,252		4,325,295
Ω 3.000%, 03/14/24.....	NOK 574,000	59,693,173	European Stability Mechanism		
Ω 1.750%, 03/13/25.....	NOK 333,900	33,681,231	0.000%, 12/16/24.....		
TOTAL NORWAY.....			EUR 8,500		8,521,284
		353,831,688	0.000%, 03/14/25.....		
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (11.7%)			EUR 27,177		27,139,154
African Development Bank			European Union		
4.750%, 03/06/24.....	AUD 2,500	1,787,492	0.500%, 04/04/25.....		
0.875%, 03/23/26.....	139,377	129,320,949	EUR 12,900		13,086,824
4.500%, 06/02/26.....	AUD 24,000	17,427,599	0.800%, 07/04/25.....		
Asian Development Bank			EUR 82,900		84,794,855
1.625%, 03/15/24.....	119,000	116,396,280	0.000%, 07/06/26.....		
0.375%, 06/11/24.....	17,000	16,175,949	EUR 11,200		11,027,998
3.750%, 03/12/25.....	AUD 25,500	18,062,131	Inter-American Development Bank		
0.500%, 05/05/26.....	AUD 22,755	14,300,742	3.000%, 02/21/24.....		
Asian Infrastructure Investment			12,300		12,294,342
Bank			20,500		14,752,738
2.250%, 05/16/24.....	25,326	24,926,856	4.750%, 08/27/24.....		
0.500%, 10/30/24.....	27,477	25,926,326	AUD 20,500		14,752,738
# 0.500%, 01/27/26.....	249,343	227,774,676	0.500%, 09/23/24.....		
1.000%, 05/06/26.....	AUD 12,400	7,932,790	3,628		3,441,085
Council Of Europe			2.750%, 10/30/25.....		
Development Bank			AUD 21,735		14,938,814
0.375%, 03/27/25.....	EUR 13,562	13,624,236	2.700%, 01/29/26.....		
			AUD 5,055		3,460,791
			4.250%, 06/11/26.....		
			AUD 56,000		40,352,265
			Inter-American Investment		
			Corp.		
			1.750%, 10/02/24.....		
			4,860		4,724,046
			International Bank for		
			Reconstruction & Development		
			134,143		132,944,113
			2.250%, 03/28/24.....		
			37,370		36,920,414
			1.375%, 02/19/25.....		
			NZD 8,388		4,961,104
			0.500%, 05/18/26.....		
			AUD 41,779		26,228,485
			International Finance Corp.		
			4.000%, 04/03/25.....		
			AUD 54,892		39,117,057
			3.200%, 07/22/26.....		
			AUD 107,200		74,512,404
			TOTAL SUPRANATIONAL		
			ORGANIZATION		
			OBLIGATIONS.....		
					1,320,761,000
			SWEDEN — (5.8%)		
			Kommuninvest I Sverige AB		
			1.375%, 05/08/24.....		
			44,000		42,686,600
			Ω 1.375%, 05/08/24.....		
			14,250		13,826,063
			Ω 2.875%, 07/03/24.....		
			60,617		60,321,553

DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

	Face Amount [^] (000)	Value†		Face Amount [^] (000)	Value†
SWEDEN — (Continued)			UNITED STATES — (Continued)		
1.000%, 10/02/24..... SEK	361,000	\$ 34,410,662	National Securities Clearing Corp.		
1.000%, 05/12/25..... SEK	259,000	24,472,555	1.500%, 04/23/25.....	27,988	\$ 26,608,637
Skandinaviska Enskilda Banken			#Ω 1.500%, 04/23/25.....	26,428	25,125,520
AB			#Ω 0.750%, 12/07/25.....	31,144	28,515,029
#Ω 0.850%, 09/02/25.....	59,880	54,639,302	Nestle Holdings, Inc.		
Ω 1.400%, 11/19/25.....	159,000	147,405,491	3.500%, 09/24/25.....	2,850	2,873,408
#Ω 1.200%, 09/09/26.....	170,450	153,665,788	#Ω 0.625%, 01/15/26.....	22,181	20,313,592
Svensk Exportkredit AB			Procter & Gamble Co.		
0.375%, 07/30/24.....	72,022	68,339,314	# 0.550%, 10/29/25.....	26,600	24,751,079
0.625%, 10/07/24.....	22,000	20,870,785	1.000%, 04/23/26.....	32,107	30,094,545
Svenska Handelsbanken AB			Roche Finance Europe BV		
Ω 0.550%, 06/11/24.....	4,500	4,250,835	0.875%, 02/25/25..... EUR	3,106	3,185,699
0.125%, 06/18/24..... EUR	3,650	3,663,795	Roche Holdings, Inc.		
Sweden Government Bond			#Ω 1.882%, 03/08/24.....	106,000	103,799,103
2.500%, 05/12/25..... SEK	295,000	29,627,438	Ω 0.991%, 03/05/26.....	36,750	34,014,797
			Ω 2.625%, 05/15/26.....	6,253	6,098,894
TOTAL SWEDEN.....		658,180,181	Visa, Inc.		
			# 3.150%, 12/14/25.....	29,894	29,880,784
SWITZERLAND — (0.3%)			Walmart, Inc.		
Novartis Capital Corp.			# 1.050%, 09/17/26.....	119,000	110,843,922
# 3.400%, 05/06/24.....	10,000	10,050,638			
# 3.000%, 11/20/25.....	20,224	20,161,369	TOTAL UNITED STATES.....		1,261,858,023
TOTAL SWITZERLAND.....		30,212,007	TOTAL BONDS.....		8,346,019,351
UNITED STATES — (11.2%)			U.S. TREASURY OBLIGATIONS — (25.3%)		
Abbott Ireland Financing DAC			U.S. Treasury Notes		
0.100%, 11/19/24..... EUR	2,000	2,005,323	0.125%, 07/15/23.....	380,000	369,787,500
Amazon.com, Inc.			0.125%, 07/31/23.....	495,500	481,641,484
# 2.730%, 04/13/24.....	120,000	119,691,320	0.125%, 08/15/23.....	632,000	613,681,872
# 0.450%, 05/12/24.....	29,300	28,067,922	2.750%, 11/15/23.....	50,000	49,873,047
1.000%, 05/12/26.....	206,865	191,780,216	0.125%, 12/15/23.....	141,000	135,624,375
Apple, Inc.			0.750%, 12/31/23.....	439,000	425,624,219
# 1.125%, 05/11/25.....	27,551	26,170,837	0.875%, 01/31/24.....	442,000	428,463,750
# 3.200%, 05/13/25.....	8,983	9,043,343	2.500%, 01/31/24.....	120,000	119,193,750
# 0.550%, 08/20/25.....	60,000	55,690,789	0.125%, 02/15/24.....	234,000	224,118,985
0.700%, 02/08/26.....	234,673	216,820,878			
# 3.250%, 02/23/26.....	8,458	8,519,770	TOTAL U.S. TREASURY		
3.600%, 06/10/26..... AUD	4,150	2,871,480	OBLIGATIONS.....		2,848,008,982
Berkshire Hathaway, Inc.					
# 3.125%, 03/15/26.....	39,087	39,199,641	TOTAL INVESTMENT		
Chevron Corp.			SECURITIES		
# 1.554%, 05/11/25.....	39,200	37,711,143	(Cost \$11,680,238,491).....		11,194,028,333
3.326%, 11/17/25.....	7,847	7,871,400			
# 2.954%, 05/16/26.....	4,000	3,974,452			
Chevron USA, Inc.					
# 0.687%, 08/12/25.....	21,125	19,629,013	SECURITIES LENDING COLLATERAL — (0.7%)		
Exxon Mobil Corp.			@§ The DFA Short Term		
0.142%, 06/26/24..... EUR	7,939	7,968,632	Investment Fund.....	7,138,417	82,570,066
# 2.709%, 03/06/25.....	9,300	9,202,676			
Johnson & Johnson			TOTAL INVESTMENTS — (100.0%)		
# 2.450%, 03/01/26.....	15,234	15,083,020	(Cost \$11,762,800,154) [^] ...		\$11,276,598,399
Merck & Co., Inc.					
# 0.750%, 02/24/26.....	15,589	14,451,159			

DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

As of July 31, 2022, DFA Five-Year Global Fixed Income Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
NZD	2,072,422	USD	1,268,364	Australia and New Zealand Bank	08/12/22	\$ 35,016
AUD	1,696,556	USD	1,171,504	Citibank, N.A.	08/15/22	14,110
USD	50,178,423	CAD	64,162,366	Bank of America Corp.	08/23/22	74,698
USD	44,009,272	CAD	56,080,355	UBS AG	08/26/22	216,821
USD	94,399,005	EUR	89,215,561	Bank of America Corp.	09/07/22	2,988,907
USD	17,798,691	EUR	16,646,193	HSBC Bank	09/07/22	743,032
AUD	13,696,179	USD	9,359,736	Royal Bank of Scotland	09/07/22	215,306
USD	35,281,542	EUR	32,785,375	State Street Bank and Trust	09/07/22	1,689,707
USD	22,637,543	DKK	160,155,928	Bank of America Corp.	09/12/22	584,584
USD	31,947,500	DKK	222,580,932	HSBC Bank	09/12/22	1,298,817
USD	15,345,076	NOK	146,619,607	JP Morgan	09/12/22	160,760
USD	14,025,248	DKK	98,531,372	Societe Generale	09/12/22	457,792
USD	54,169,357	DKK	382,116,262	UBS AG	09/12/22	1,553,170
USD	46,394,125	EUR	43,767,668	Bank of America Corp.	09/13/22	1,530,644
USD	10,124,787	EUR	9,654,129	Royal Bank of Scotland	09/13/22	228,947
USD	89,446,708	EUR	84,795,596	State Street Bank and Trust	09/13/22	2,528,082
USD	8,715,801	SEK	87,531,724	Societe Generale	09/15/22	85,348
USD	59,261,537	EUR	56,046,638	Bank of America Corp.	09/21/22	1,778,827
USD	44,535,914	EUR	41,996,638	Barclays Capital	09/21/22	1,463,205
USD	7,735,160	EUR	7,304,378	JP Morgan	09/21/22	243,624
USD	19,139,909	EUR	17,991,555	State Street Bank and Trust	09/21/22	687,360
USD	47,188,811	EUR	44,269,420	Bank of America Corp.	09/28/22	1,762,370
USD	96,308,878	EUR	91,594,159	State Street Bank and Trust	09/28/22	2,320,823
USD	7,716,869	DKK	55,864,542	Bank of America Corp.	10/06/22	11,203
USD	42,376,401	EUR	41,010,668	State Street Bank and Trust	10/06/22	269,508
USD	15,613,477	EUR	15,178,802	State Street Bank and Trust	10/12/22	22,030
USD	2,758,630	EUR	2,683,098	Australia and New Zealand Bank	10/13/22	2,386
USD	17,530,199	EUR	17,052,542	JP Morgan	10/13/22	12,778
Total Appreciation						\$22,979,855
USD	67,737,976	AUD	99,111,243	UBS AG	08/08/22	\$ (1,516,522)
USD	83,399,175	AUD	122,016,813	HSBC Bank	08/09/22	(1,862,051)
USD	8,396,549	NOK	85,346,873	BANK OF NEW YORK	08/12/22	(436,414)
USD	44,910,901	NZD	73,312,501	HSBC Bank	08/12/22	(1,196,501)
USD	18,430,750	NOK	188,268,346	HSBC Bank	08/12/22	(1,054,056)
USD	54,481,307	AUD	80,490,048	JP Morgan	08/12/22	(1,765,187)
USD	15,732,850	NOK	160,839,422	JP Morgan	08/12/22	(913,204)
USD	19,748,173	NZD	31,678,021	State Street Bank and Trust	08/12/22	(174,640)
USD	14,581,534	NOK	146,000,955	UBS AG	08/12/22	(528,815)
USD	136,628,004	AUD	201,812,288	JP Morgan	08/15/22	(4,405,629)
USD	81,472,536	AUD	121,221,196	Bank of America Corp.	08/16/22	(3,242,583)
USD	73,685,275	AUD	108,866,833	Bank of America Corp.	08/17/22	(2,397,303)
USD	16,725,446	SEK	172,140,316	HSBC Bank	08/19/22	(227,354)
USD	84,046,901	AUD	123,170,584	JP Morgan	08/19/22	(2,034,865)
USD	9,205,321	SEK	94,117,120	JP Morgan	08/19/22	(63,563)
USD	61,720,292	AUD	89,581,084	Bank of America Corp.	08/22/22	(889,506)
USD	8,616,526	AUD	12,510,113	Bank of America Corp.	08/23/22	(127,159)
USD	11,146,793	AUD	16,152,636	HSBC Bank	08/23/22	(142,758)
USD	10,616,021	AUD	15,363,519	JP Morgan	08/23/22	(121,993)
USD	83,998,967	AUD	120,899,223	Australia and New Zealand Bank	08/29/22	(509,536)
USD	78,138,960	AUD	112,810,467	UBS AG	08/30/22	(716,826)
USD	52,469,658	CAD	68,280,959	Bank of America Corp.	09/06/22	(848,422)
USD	85,318,585	AUD	125,129,921	State Street Bank and Trust	09/07/22	(2,160,139)
USD	52,626,031	CAD	68,402,942	Bank of America Corp.	09/08/22	(786,627)
DKK	1,536,510	USD	216,628	Bank of America Corp.	09/12/22	(5,056)
USD	9,479,440	NOK	93,600,414	BANK OF NEW YORK	09/12/22	(214,068)
USD	18,323,964	SEK	192,137,368	Bank of America Corp.	09/15/22	(620,397)
USD	6,811,615	SEK	69,411,141	UBS AG	09/15/22	(32,185)
USD	17,279,683	EUR	17,109,529	BANK OF NEW YORK	09/21/22	(268,240)

DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD 27,925,093	SEK 288,964,661	Bank of America Corp.	09/29/22	\$ (582,855)
USD 495,469	NOK 4,994,540	Barclays Capital	09/29/22	(21,919)
USD 19,420,237	NOK 192,748,707	UBS AG	09/29/22	(546,747)
USD 73,729,146	AUD 108,822,449	State Street Bank and Trust	10/04/22	(2,378,250)
USD 44,743,113	DKK 327,096,333	Bank of America Corp.	10/06/22	(374,864)
USD 20,494,091	DKK 149,042,398	BANK OF NEW YORK	10/06/22	(64,046)
USD 4,611,415	EUR 4,497,327	JP Morgan	10/06/22	(6,127)
USD 12,022,356	DKK 87,350,015	JP Morgan	10/06/22	(26,253)
USD 6,903,873	DKK 50,289,983	Morgan Stanley and Co. International	10/06/22	(32,867)
USD 99,778,709	EUR 97,928,547	State Street Bank and Trust	10/06/22	(767,491)
USD 13,527,977	DKK 99,843,612	State Street Bank and Trust	10/06/22	(243,935)
USD 14,760,413	EUR 14,580,471	Bank of America Corp.	10/12/22	(216,437)
USD 31,400,541	EUR 30,939,520	HSBC Bank	10/12/22	(380,090)
USD 4,294,202	EUR 4,240,973	JP Morgan	10/12/22	(62,064)
USD 77,990,024	EUR 76,966,674	State Street Bank and Trust	10/12/22	(1,069,038)
USD 71,784,129	EUR 70,244,751	State Street Bank and Trust	10/13/22	(375,602)
USD 42,749,338	CAD 55,503,227	HSBC Bank	10/17/22	(582,404)
Total (Depreciation)				<u>\$(36,992,588)</u>
Total Appreciation (Depreciation)				<u>\$(14,012,733)</u>

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Bonds				
Australia.....	—	\$ 994,577,254	—	\$ 994,577,254
Austria.....	—	109,417,552	—	109,417,552
Belgium.....	—	248,891,306	—	248,891,306
Canada.....	—	1,506,002,136	—	1,506,002,136
Denmark.....	—	229,864,685	—	229,864,685
Finland.....	—	134,610,093	—	134,610,093
France.....	—	570,817,094	—	570,817,094
Germany.....	—	529,498,871	—	529,498,871
Ireland.....	—	21,388,382	—	21,388,382
Netherlands.....	—	317,341,926	—	317,341,926
New Zealand.....	—	58,767,153	—	58,767,153
Norway.....	—	353,831,688	—	353,831,688
Supranational Organization Obligations.....	—	1,320,761,000	—	1,320,761,000
Sweden.....	—	658,180,181	—	658,180,181
Switzerland.....	—	30,212,007	—	30,212,007
United States.....	—	1,261,858,023	—	1,261,858,023
U.S. Treasury Obligations.....	—	2,848,008,982	—	2,848,008,982
Securities Lending Collateral.....	—	82,570,066	—	82,570,066
Forward Currency Contracts**.....	—	(14,012,733)	—	(14,012,733)
TOTAL.....	—	<u>\$11,262,585,666</u>	—	<u>\$11,262,585,666</u>

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

DFA WORLD EX U.S. GOVERNMENT FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2022
(Unaudited)

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	<u>(000)</u>			<u>(000)</u>	
BONDS — (98.5%)			DENMARK — (2.0%)		
AUSTRALIA — (7.9%)			Denmark Government Bond		
New South Wales Treasury Corp.			0.000%, 11/15/31..... DKK 152,000 \$ 18,804,042		
2.000%, 03/20/31..... AUD	20,000	\$ 12,368,982	Kommunekredit		
1.750%, 03/20/34..... AUD	6,000	3,378,608	0.000%, 11/17/29..... EUR 7,917 7,263,217		
Queensland Treasury Corp.			TOTAL DENMARK..... 26,067,259		
Ω 3.500%, 08/21/30..... AUD	34,500	24,245,150	FINLAND — (5.8%)		
Ω 1.750%, 08/21/31..... AUD	7,000	4,223,308	Finland Government Bond		
Ω 1.750%, 07/20/34..... AUD	7,000	3,931,188	Ω 1.125%, 04/15/34..... EUR 45,000 44,325,110		
South Australian Government			Kuntarahoitus Oyj		
Financing Authority			1.250%, 02/23/33..... EUR 30,511 29,933,290		
1.750%, 05/24/32..... AUD	6,000	3,529,903	TOTAL FINLAND..... 74,258,400		
Treasury Corp. of Victoria			FRANCE — (25.0%)		
4.250%, 12/20/32..... AUD	10,000	7,333,331	Action Logement Services		
2.250%, 11/20/34..... AUD	51,500	30,301,445	0.500%, 10/30/34..... EUR 25,200 21,992,352		
2.000%, 09/17/35..... AUD	11,000	6,151,706	Agence Francaise de		
Western Australian Treasury			Developpement		
Corp.			1.375%, 07/05/32..... EUR 13,000 13,024,049		
2.000%, 10/24/34..... AUD	10,000	5,778,248	Agence Francaise de		
TOTAL AUSTRALIA.....		<u>101,241,869</u>	Developpement EPIC		
BELGIUM — (1.7%)			0.875%, 05/25/31..... EUR 5,500 5,361,335		
Dexia Credit Local SA			French Republic Government Bond		
0.000%, 01/21/28..... EUR	10,000	9,475,913	OAT		
Kingdom of Belgium Government			1.250%, 05/25/34..... EUR 82,000 81,428,764		
Bond			4.750%, 04/25/35..... EUR 46,000 64,475,392		
4.000%, 03/28/32..... EUR	2,800	3,569,762	Ω 1.250%, 05/25/36..... EUR 65,000 63,491,567		
Ω 1.250%, 04/22/33..... EUR	9,000	9,072,944	SNCF Réseau		
TOTAL BELGIUM.....		<u>22,118,619</u>	5.250%, 12/07/28..... GBP 11,713 16,712,235		
CANADA — (19.1%)			5.000%, 10/10/33..... EUR 11,000 14,933,655		
CPPIB Capital, Inc.			Societe Nationale SNCF SA		
0.875%, 02/06/29..... EUR	12,100	11,866,268	0.625%, 04/17/30..... EUR 26,000 25,084,656		
1.500%, 03/04/33..... EUR	31,520	30,956,560	Unedic Asseo		
Ontario Teachers' Finance Trust			1.500%, 04/20/32..... EUR 9,000 9,187,777		
0.100%, 05/19/28..... EUR	37,000	34,768,221	1.250%, 05/25/33..... EUR 3,400 3,337,888		
1.850%, 05/03/32..... EUR	13,000	13,114,318	TOTAL FRANCE..... 319,029,670		
Province of Alberta Canada			GERMANY — (9.5%)		
3.500%, 06/01/31..... CAD	3,000	2,381,352	Bundesrepublik Deutschland		
3.900%, 12/01/33..... CAD	36,000	29,179,243	Bundesanleihe		
Province of Ontario Canada			0.000%, 05/15/35..... EUR 34,000 30,722,896		
5.850%, 03/08/33..... CAD	40,000	37,762,524	Deutsche Bahn Finance		
5.600%, 06/02/35..... CAD	13,000	12,187,341	GMBH		
Province of Quebec Canada			1.625%, 08/16/33..... EUR 4,773 4,712,002		
0.875%, 07/05/28..... EUR	5,000	4,929,008	Kreditanstalt fuer Wiederaufbau		
0.000%, 10/15/29..... EUR	30,700	27,924,577	0.125%, 01/09/32..... EUR 30,000 27,105,831		
0.000%, 10/29/30..... EUR	11,500	10,203,511	5.750%, 06/07/32..... GBP 19,775 31,413,663		
Province of Saskatchewan			0.050%, 09/29/34..... EUR 10,000 8,442,826		
Canada			State of North Rhine-Westphalia		
6.400%, 09/05/31..... CAD	29,200	28,194,401	Germany		
TOTAL CANADA.....		<u>243,467,324</u>	2.375%, 05/13/33..... EUR 9,000 9,887,926		

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>
GERMANY — (Continued)			SUPRANATIONAL ORGANIZATION OBLIGATIONS —		
1.100%, 03/13/34..... EUR	10,000	\$ 9,577,464	(Continued)		
TOTAL GERMANY.....		<u>121,862,608</u>	1.375%, 05/12/28..... SEK	110,000	\$ 10,226,292
NETHERLANDS — (1.8%)			European Stability		
BNG Bank NV			Mechanism		
3.300%, 04/26/29..... AUD	25,000	16,827,601	1.200%, 05/23/33..... EUR	38,500	37,425,066
Nederlandse			European Union		
Waterschapsbank NV			1.250%, 04/04/33..... EUR	10,000	9,835,797
0.500%, 04/29/30..... EUR	6,500	<u>6,162,652</u>	International Bank for		
TOTAL NETHERLANDS.....		<u>22,990,253</u>	Reconstruction &		
			Development		
			1.200%, 08/08/34..... EUR	10,000	<u>9,602,586</u>
NEW ZEALAND — (3.9%)			TOTAL SUPRANATIONAL		
New Zealand Government Bond			ORGANIZATION		
3.500%, 04/14/33..... NZD	80,000	<u>50,338,663</u>	OBLIGATIONS.....		<u>169,415,745</u>
NORWAY — (2.3%)			UNITED KINGDOM — (6.2%)		
Equinor ASA			Network Rail Infrastructure		
6.875%, 03/11/31..... GBP	19,124	<u>29,802,543</u>	Finance PLC		
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (13.3%)			4.375%, 12/09/30..... GBP	9,710	13,808,406
Asian Development Bank			United Kingdom Gilt		
2.350%, 06/21/27..... JPY	1,830,000	15,241,958	0.625%, 07/31/35..... GBP	65,000	<u>64,684,559</u>
EUROFIMA			TOTAL UNITED KINGDOM...		<u>78,492,965</u>
3.350%, 05/21/29..... AUD	15,000	10,075,222	TOTAL BONDS.....		<u>1,259,085,918</u>
Eurofima Europaeische			U.S. TREASURY OBLIGATIONS — (1.5%)		
Gesellschaft fuer die			U.S. Treasury Notes		
Finanzierung von			2.250%, 08/15/27.....	20,000	<u>19,543,750</u>
Eisenbahnmateriel			TOTAL INVESTMENT		
0.150%, 10/10/34..... EUR	30,000	24,964,893	SECURITIES		
European Financial Stability			(Cost \$1,523,436,372).....		<u>1,278,629,668</u>
Facility			TOTAL INVESTMENTS — (100.0%)		
1.250%, 05/24/33..... EUR	30,000	29,409,674	(Cost \$1,523,436,372)^.....		<u>\$1,278,629,668</u>
European Investment Bank					
1.900%, 01/26/26..... JPY	2,297,800	18,403,791			
2.150%, 01/18/27..... JPY	517,100	4,230,466			

As of July 31, 2022, DFA World ex U.S. Government Fixed Income Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

<u>Currency Purchased</u>	<u>Currency Sold</u>	<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
NZD 885,754	USD 552,190	Bank of America Corp.	08/15/22	\$ 4,868
AUD 2,164,730	USD 1,500,254	Barclays Capital	08/15/22	12,536
CAD 2,353,162	USD 1,816,972	Citibank, N.A.	08/24/22	20,586
CAD 16,409,980	USD 12,607,890	UBS AG	08/24/22	206,482
USD 55,019,549	GBP 44,826,833	HSBC Bank	08/30/22	394,772
GBP 1,118,790	USD 1,345,273	Societe Generale	08/30/22	18,055
USD 52,133,668	GBP 42,597,484	Societe Generale	08/31/22	224,371
GBP 3,904,044	USD 4,697,189	Societe Generale	08/31/22	60,279
USD 19,653,862	EUR 18,594,206	Bank of America Corp.	09/02/22	609,068
USD 8,179,864	EUR 7,720,267	Barclays Capital	09/02/22	272,514

DFA WORLD EX U.S. GOVERNMENT FIXED INCOME PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	34,122,434	EUR	31,945,645	HSBC Bank	09/02/22	\$ 1,402,660
USD	34,943,216	EUR	32,846,466	State Street Bank and Trust	09/02/22	1,300,792
SGD	5,785,906	USD	4,118,584	Bank of America Corp.	09/21/22	70,200
SGD	2,161,806	USD	1,543,727	Citibank, N.A.	09/21/22	21,341
SGD	5,243,705	USD	3,745,153	Citibank, N.A.	09/22/22	51,100
USD	98,825,661	EUR	93,065,029	Barclays Capital	09/27/22	3,335,119
USD	69,624,675	EUR	66,575,077	State Street Bank and Trust	09/29/22	1,304,716
USD	106,554,435	EUR	101,633,445	HSBC Bank	09/30/22	2,249,800
SEK	126,790,214	USD	12,430,122	Bank of America Corp.	10/06/22	81,795
GBP	1,541,720	USD	1,849,424	Morgan Stanley and Co. International	10/07/22	30,947
USD	18,251,308	DKK	131,976,111	JP Morgan	10/19/22	28,990
Total Appreciation						\$ 11,700,991
USD	790,254	NZD	1,266,961	Bank of America Corp.	08/15/22	\$ (6,548)
USD	62,870,873	AUD	92,482,270	JP Morgan	08/15/22	(1,759,039)
USD	48,346,301	NZD	79,429,936	UBS AG	08/15/22	(1,607,818)
USD	60,188,346	CAD	77,459,856	JP Morgan	08/24/22	(299,196)
CAD	8,891,710	USD	7,044,303	JP Morgan	08/24/22	(100,865)
USD	1,880,833	CAD	2,429,629	Barclays Capital	08/31/22	(16,425)
USD	1,865,725	CAD	2,432,445	Citibank, N.A.	08/31/22	(33,733)
USD	20,317,504	CAD	26,247,558	HSBC Bank	08/31/22	(178,797)
USD	1,516,972	CAD	1,946,578	Morgan Stanley and Co. International	08/31/22	(3,080)
USD	2,278,908	GBP	1,896,225	State Street Bank and Trust	08/31/22	(31,832)
USD	1,429,702	CAD	1,833,985	State Street Bank and Trust	08/31/22	(2,428)
USD	2,005,362	GBP	1,678,092	UBS AG	08/31/22	(39,561)
USD	1,403,916	AUD	2,013,873	Bank of America Corp.	09/02/22	(3,875)
USD	7,842,767	EUR	7,726,091	Barclays Capital	09/02/22	(70,549)
USD	60,352,948	AUD	89,119,200	UBS AG	09/02/22	(1,945,506)
USD	44,988,406	CAD	58,424,022	HSBC Bank	09/09/22	(631,894)
USD	5,725,729	SGD	7,947,712	Bank of America Corp.	09/21/22	(28,123)
USD	182,101	SGD	256,081	Bank of America Corp.	09/22/22	(3,292)
USD	3,590,741	SGD	4,987,624	JP Morgan	09/22/22	(20,119)
USD	18,756,349	EUR	18,331,966	Bank of America Corp.	09/29/22	(56,083)
USD	51,053,882	EUR	50,339,847	State Street Bank and Trust	09/29/22	(605,333)
USD	37,648,316	JPY	5,059,658,874	UBS AG	09/30/22	(468,656)
USD	21,904,509	SEK	229,461,653	Bank of America Corp.	10/06/22	(739,234)
USD	4,415,436	EUR	4,316,005	JP Morgan	10/06/22	(15,937)
USD	110,350	SEK	1,134,846	Morgan Stanley and Co. International	10/06/22	(1,639)
USD	16,179,680	EUR	16,045,566	State Street Bank and Trust	10/06/22	(294,788)
USD	86,658,788	EUR	84,470,084	UBS AG	10/06/22	(69,202)
USD	1,902,640	GBP	1,575,783	Bank of America Corp.	10/07/22	(19,276)
USD	97,784,811	EUR	95,724,059	HSBC Bank	10/07/22	(505,239)
USD	52,544,255	GBP	43,717,783	Societe Generale	10/07/22	(776,488)
USD	752,937	DKK	5,484,660	Bank of America Corp.	10/19/22	(4,346)
USD	101,523,186	EUR	99,063,990	Barclays Capital	10/21/22	(301,667)
USD	7,691,688	EUR	7,500,000	State Street Bank and Trust	10/21/22	(17,333)
Total (Depreciation)						\$(10,657,901)
Total Appreciation (Depreciation)						\$ 1,043,090

DFA WORLD EX U.S. GOVERNMENT FIXED INCOME PORTFOLIO**CONTINUED**

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Bonds				
Australia.....	—	\$ 101,241,869	—	\$ 101,241,869
Belgium.....	—	22,118,619	—	22,118,619
Canada.....	—	243,467,324	—	243,467,324
Denmark.....	—	26,067,259	—	26,067,259
Finland.....	—	74,258,400	—	74,258,400
France.....	—	319,029,670	—	319,029,670
Germany.....	—	121,862,608	—	121,862,608
Netherlands.....	—	22,990,253	—	22,990,253
New Zealand.....	—	50,338,663	—	50,338,663
Norway.....	—	29,802,543	—	29,802,543
Supranational Organization Obligations.....	—	169,415,745	—	169,415,745
United Kingdom.....	—	78,492,965	—	78,492,965
U.S. Treasury Obligations.....	—	19,543,750	—	19,543,750
Forward Currency Contracts**.....	—	1,043,090	—	1,043,090
TOTAL.....	—	<u>\$1,279,672,758</u>	—	<u>\$1,279,672,758</u>

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

DFA INTERMEDIATE GOVERNMENT FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS

July 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 — (25.4%)					
Federal Home Loan Bank					
4.375%, 03/13/26.....	6,080	\$ 6,398,377	1.500%, 01/31/27.....	5,000	\$ 4,742,383
5.750%, 06/12/26.....	16,080	17,749,481	2.250%, 02/15/27.....	51,500	50,399,590
1.875%, 09/11/26.....	2,500	2,407,724	1.125%, 02/28/27.....	55,500	51,675,703
3.000%, 09/11/26.....	62,930	63,336,069	0.625%, 03/31/27.....	5,000	4,542,969
2.125%, 12/11/26.....	30,250	29,383,400	0.500%, 04/30/27.....	5,000	4,506,641
2.500%, 12/10/27.....	97,640	96,131,678	2.375%, 05/15/27.....	161,000	158,371,173
3.000%, 03/10/28.....	51,070	51,572,599	0.500%, 05/31/27.....	22,000	19,794,844
3.250%, 06/09/28.....	202,360	205,603,112	0.500%, 06/30/27.....	12,250	11,002,988
3.250%, 11/16/28.....	265,180	272,108,575	0.375%, 07/31/27.....	3,000	2,674,570
2.125%, 09/14/29.....	11,305	10,699,558	2.250%, 08/15/27.....	114,400	111,790,250
2.125%, 12/14/29.....	28,270	26,625,644	0.500%, 08/31/27.....	5,000	4,473,242
5.500%, 07/15/36.....	98,365	122,742,315	0.375%, 09/30/27.....	5,000	4,435,156
Tennessee Valley Authority			0.500%, 10/31/27.....	7,000	6,237,109
4.700%, 07/15/33.....	10,000	11,286,321	2.250%, 11/15/27.....	5,000	4,876,953
Tennessee Valley Authority			0.625%, 11/30/27.....	5,000	4,476,758
2.875%, 02/01/27.....	170,019	170,172,017	2.750%, 02/15/28.....	28,750	28,745,508
7.125%, 05/01/30.....	120,440	154,162,872	1.125%, 02/29/28.....	5,000	4,585,547
1.500%, 09/15/31.....	30,000	26,259,817	1.250%, 03/31/28.....	5,000	4,607,227
4.650%, 06/15/35.....	7,635	8,597,253	1.250%, 04/30/28.....	37,000	34,055,899
TOTAL AGENCY OBLIGATIONS.....		1,275,236,812	2.875%, 05/15/28.....	88,000	88,605,000
U.S. TREASURY OBLIGATIONS — (74.4%)			2.875%, 08/15/28.....	10,750	10,824,746
U.S. Treasury Bonds			3.125%, 11/15/28.....	21,000	21,460,195
6.750%, 08/15/26.....	8,183	9,426,841	2.625%, 02/15/29.....	130,000	129,248,438
6.500%, 11/15/26.....	15,000	17,258,203	2.375%, 05/15/29.....	232,500	227,586,622
6.625%, 02/15/27.....	5,000	5,814,258	1.625%, 08/15/29.....	107,500	100,331,933
6.125%, 11/15/27.....	20,000	23,294,531	1.500%, 02/15/30.....	233,000	214,660,351
5.500%, 08/15/28.....	5,000	5,762,109	0.625%, 05/15/30.....	402,500	344,892,188
5.250%, 11/15/28.....	34,132	39,041,256	0.625%, 08/15/30.....	341,750	291,662,266
5.250%, 02/15/29.....	10,000	11,502,344	0.875%, 11/15/30.....	310,000	269,578,908
6.125%, 08/15/29.....	6,278	7,650,822	1.125%, 02/15/31.....	185,000	163,761,132
6.250%, 05/15/30.....	74,039	92,502,975	1.625%, 05/15/31.....	106,000	97,540,703
5.375%, 02/15/31.....	82,250	99,066,269	1.250%, 08/15/31.....	277,500	246,357,130
4.500%, 02/15/36.....	66,750	80,952,627	1.375%, 11/15/31.....	13,500	12,078,281
4.750%, 02/15/37.....	103,000	128,412,031	TOTAL U.S. TREASURY OBLIGATIONS.....		3,738,226,585
U.S. Treasury Notes			TOTAL INVESTMENT SECURITIES		
1.625%, 02/15/26.....	9,000	8,645,625	(Cost \$5,354,454,907).....		5,013,463,397
2.250%, 03/31/26.....	8,000	7,854,063		<u>Shares</u>	
2.375%, 04/30/26.....	13,000	12,820,234	TEMPORARY CASH INVESTMENTS — (0.2%)		
1.625%, 05/15/26.....	83,000	79,582,734	State Street Institutional		
2.125%, 05/31/26.....	25,000	24,425,781	U.S. Government		
1.875%, 06/30/26.....	40,000	38,707,812	Money Market Fund		
1.875%, 07/31/26.....	45,000	43,507,617	1.880%.....	7,593,989	7,593,989
1.500%, 08/15/26.....	95,000	90,402,148	TOTAL INVESTMENTS — (100.0%)		
1.375%, 08/31/26.....	11,000	10,416,914	(Cost \$5,362,048,896)^^.....		\$5,021,057,386
1.625%, 09/30/26.....	19,000	18,170,977			
1.625%, 10/31/26.....	31,000	29,619,531			
2.000%, 11/15/26.....	122,550	118,806,480			

DFA INTERMEDIATE GOVERNMENT FIXED INCOME PORTFOLIO**CONTINUED**

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Agency Obligations.....	—	\$1,275,236,812	—	\$1,275,236,812
U.S. Treasury Obligations.....	—	3,738,226,585	—	3,738,226,585
Temporary Cash Investments.....	\$7,593,989	—	—	7,593,989
TOTAL.....	\$7,593,989	\$5,013,463,397	—	\$5,021,057,386

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2022
(Unaudited)

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	<u>(000)</u>			<u>(000)</u>	
BONDS — (88.6%)			American Electric Power Co.,		
7-Eleven, Inc.			Inc.		
Ω 0.950%, 02/10/26.....	9,000	\$ 8,102,906	1.000%, 11/01/25.....	1,582	\$ 1,437,742
AbbVie, Inc.			American Express Co.		
# 3.800%, 03/15/25.....	10,000	10,025,779	2.650%, 12/02/22.....	12,256	12,247,954
3.600%, 05/14/25.....	6,350	6,351,073	2.500%, 07/30/24.....	8,900	8,718,448
3.200%, 05/14/26.....	2,200	2,179,524	2.250%, 03/04/25.....	10,000	9,685,019
Activision Blizzard, Inc.			# 1.650%, 11/04/26.....	10,000	9,238,040
3.400%, 09/15/26.....	5,000	5,018,212	American Honda Finance		
AerCap Ireland Capital			Corp.		
DAC/AerCap Global			# 0.550%, 07/12/24.....	50,000	47,423,131
Aviation Trust			1.950%, 10/18/24.....	EUR 550	569,673
# 2.875%, 08/14/24.....	4,000	3,836,832	American International		
3.500%, 01/15/25.....	4,000	3,853,325	Group, Inc.		
# 6.500%, 07/15/25.....	7,102	7,343,940	# 3.900%, 04/01/26.....	400	400,200
# 4.450%, 10/01/25.....	1,800	1,756,702	American Tower Corp.		
1.750%, 01/30/26.....	16,100	14,305,614	3.375%, 05/15/24.....	7,200	7,138,701
# 4.450%, 04/03/26.....	410	397,967	2.400%, 03/15/25.....	7,100	6,805,502
AES Corp.			4.000%, 06/01/25.....	7,489	7,487,264
#Ω 3.300%, 07/15/25.....	400	381,276	1.300%, 09/15/25.....	400	366,087
1.375%, 01/15/26.....	8,849	7,991,261	1.600%, 04/15/26.....	4,600	4,196,377
Aetna, Inc.			3.375%, 10/15/26.....	11,400	10,997,466
3.500%, 11/15/24.....	1,236	1,230,609	3.125%, 01/15/27.....	800	763,549
African Development Bank			American Water Capital Corp.		
0.875%, 03/23/26.....	85,000	78,867,250	# 3.400%, 03/01/25.....	1,800	1,796,997
0.875%, 07/22/26.....	38,600	35,567,198	Ameriprise Financial, Inc.		
Agence Francaise de			# 2.875%, 09/15/26.....	3,000	2,914,015
Developpement EPIC			AmerisourceBergen Corp.		
0.625%, 01/22/26.....	15,200	13,983,453	# 3.400%, 05/15/24.....	4,200	4,172,742
Aircastle Ltd.			Amgen, Inc.		
Ω 5.250%, 08/11/25.....	3,353	3,281,590	# 3.125%, 05/01/25.....	4,600	4,574,068
4.250%, 06/15/26.....	25,844	24,244,138	2.600%, 08/19/26.....	17,000	16,475,333
Aker BP ASA			Anthem, Inc.		
Ω 3.000%, 01/15/25.....	5,250	5,078,774	1.500%, 03/15/26.....	40,400	37,651,789
#Ω 2.875%, 01/15/26.....	7,700	7,316,581	Aon Global Ltd.		
Ally Financial, Inc.			3.500%, 06/14/24.....	10,000	9,976,573
5.125%, 09/30/24.....	1,000	1,017,868	2.875%, 05/14/26.....	EUR 2,900	3,038,037
# 5.800%, 05/01/25.....	2,941	3,044,237	Apple, Inc.		
Altria Group, Inc.			1.125%, 05/11/25.....	5,000	4,749,526
1.000%, 02/15/23.....	EUR 15,875	16,184,022	0.700%, 02/08/26.....	12,180	11,253,439
# 2.350%, 05/06/25.....	5,000	4,797,000	APT Pipelines Ltd.		
# 4.400%, 02/14/26.....	400	404,212	Ω 4.200%, 03/23/25.....	12,284	12,216,768
Amazon.com, Inc.			4.200%, 03/23/25.....	11,334	11,271,968
1.000%, 05/12/26.....	69,137	64,095,467	ArcelorMittal SA		
Amcor Finance USA, Inc.			6.125%, 06/01/25.....	1,000	1,033,258
3.625%, 04/28/26.....	2,529	2,446,436	Ares Capital Corp.		
Amcor Flexibles North			# 3.875%, 01/15/26.....	28,364	26,697,268
America, Inc.			Arizona Public Service Co.		
4.000%, 05/17/25.....	16,150	16,088,398	3.150%, 05/15/25.....	3,000	2,955,710
American Campus			Arrow Electronics, Inc.		
Communities Operating			# 3.250%, 09/08/24.....	1,000	982,427
Partnership LP			Asian Development Bank		
3.300%, 07/15/26.....	5,296	5,254,417	0.375%, 06/11/24.....	15,000	14,272,896
			1.625%, 01/28/25.....	NZD 500	297,991

DFA SHORT-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>
1.000%, 04/14/26.....	30,700	\$28,637,270	Barclays PLC		
Asian Development Bank, Floating Rate Note, FEDL01 + 0.250%, FRN			3.650%, 03/16/25.....	12,419	\$12,198,141
(r) 2.580%, 05/28/24.....	14,250	14,281,301	4.375%, 01/12/26.....	20,380	20,446,372
Asian Infrastructure Investment Bank			BAT Capital Corp.		
0.500%, 01/27/26.....	38,000	34,712,976	# 3.222%, 08/15/24.....	3,800	3,729,150
1.000%, 05/06/26..... AUD	800	511,793	3.215%, 09/06/26.....	8,300	7,863,020
Assurant, Inc.			BAT International Finance PLC		
4.200%, 09/27/23.....	4,500	4,506,093	2.375%, 01/19/23..... EUR	12,041	12,392,449
AstraZeneca PLC			7.250%, 03/12/24..... GBP	2,443	3,109,410
# 3.375%, 11/16/25.....	10,000	9,990,425	#Ω 3.950%, 06/15/25.....	1,900	1,874,294
0.700%, 04/08/26.....	20,063	18,229,107	# 1.668%, 03/25/26.....	15,948	14,416,493
AT&T, Inc.			Bayer U.S. Finance II LLC		
4.000%, 11/25/25..... CAD	1,000	775,495	Ω 2.850%, 04/15/25.....	1,523	1,467,964
Australia & New Zealand Banking Group Ltd., Floating Rate Note, 3M Swap + 0.770%, FRN			Ω 4.250%, 12/15/25.....	20,000	19,956,130
(r) 1.940%, 08/29/24..... AUD	10,000	6,998,369	Bayer U.S. Finance LLC		
Australia Government Bond			Ω 3.375%, 10/08/24.....	1,000	982,173
0.250%, 11/21/25..... AUD	37,100	23,896,788	Beam Suntory, Inc.		
4.250%, 04/21/26..... AUD	17,300	12,725,151	3.250%, 06/15/23.....	10,000	9,986,566
AutoZone, Inc.			Belfius Bank SA		
2.875%, 01/15/23.....	12,501	12,477,135	0.010%, 10/15/25..... EUR	1,100	1,071,685
Banco Santander SA			Biogen, Inc.		
3.848%, 04/12/23.....	25,400	25,368,515	# 4.050%, 09/15/25.....	50,000	50,330,533
3.496%, 03/24/25.....	4,000	3,971,646	BMW Finance NV		
Bank of America Corp.			0.500%, 02/22/25..... EUR	255	256,182
3.300%, 01/11/23.....	563	563,411	BMW U.S. Capital LLC		
3.500%, 04/19/26.....	34,335	34,211,090	#Ω 0.750%, 08/12/24.....	9,466	8,981,073
Bank of Montreal			Ω 3.250%, 04/01/25.....	1,076	1,069,215
2.890%, 06/20/23..... CAD	2,900	2,246,988	#Ω 3.900%, 04/09/25.....	2,942	2,967,825
0.625%, 07/09/24.....	400	378,747	Ω 2.800%, 04/11/26.....	3,190	3,094,764
2.280%, 07/29/24..... CAD	8,750	6,599,518	BNG Bank NV		
# 1.250%, 09/15/26.....	7,800	7,087,296	3.250%, 07/15/25..... AUD	2,200	1,531,499
Bank of New York Mellon Corp.			#Ω 0.875%, 05/18/26.....	102,312	94,485,128
# 1.600%, 04/24/25.....	16,500	15,675,381	0.875%, 05/18/26.....	8,000	7,388,000
Bank of New Zealand			Boardwalk Pipelines LP		
Ω 1.000%, 03/03/26.....	3,000	2,720,011	5.950%, 06/01/26.....	2,260	2,374,875
Bank of Nova Scotia			Boeing Co.		
# 3.400%, 02/11/24.....	2,801	2,798,937	2.200%, 10/30/22.....	3,900	3,889,965
0.650%, 07/31/24.....	300	282,786	2.600%, 10/30/25.....	14,045	13,248,163
# 3.450%, 04/11/25.....	17,000	16,884,742	Boeing Co.		
# 1.300%, 06/11/25.....	9,000	8,408,031	2.800%, 03/01/23.....	4,000	3,982,719
1.050%, 03/02/26.....	20,000	18,262,824	# 3.100%, 05/01/26.....	11,300	10,833,283
Bank of Nova Scotia			2.250%, 06/15/26.....	307	283,504
2.700%, 08/03/26.....	4,000	3,831,898	Booking Holdings, Inc.		
1.300%, 09/15/26.....	19,675	17,814,177	2.375%, 09/23/24..... EUR	2,000	2,082,385
Banque Federative du Credit Mutuel SA			0.100%, 03/08/25..... EUR	1,350	1,331,575
Ω 2.375%, 11/21/24.....	2,700	2,598,060	# 3.650%, 03/15/25.....	15,000	15,155,058
Ω 0.998%, 02/04/25.....	2,950	2,734,558	1.800%, 03/03/27..... EUR	2,208	2,249,027
0.998%, 02/04/25.....	4,400	4,078,663	BorgWarner, Inc.		
0.010%, 03/07/25..... EUR	3,600	3,547,760	Ω 5.000%, 10/01/25.....	2,525	2,568,719
1.000%, 05/23/25..... EUR	3,900	3,939,398	BP Capital Markets America, Inc.		
			3.119%, 05/04/26.....	4,580	4,525,229
			BP Capital Markets PLC		
			# 2.500%, 11/06/22.....	2,000	1,997,360
			2.972%, 02/27/26..... EUR	6,997	7,436,260
			2.213%, 09/25/26..... EUR	6,500	6,727,481

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
BPCE SA			Church & Dwight Co., Inc.		
Ω 2.375%, 01/14/25.....	21,027	\$20,067,674	2.875%, 10/01/22.....	7,000	\$ 6,993,070
0.625%, 04/28/25..... EUR	500	499,931	Cigna Corp.		
0.250%, 01/15/26..... EUR	3,800	3,721,400	# 3.250%, 04/15/25.....	6,260	6,200,101
#Ω 1.000%, 01/20/26.....	21,300	19,121,292	4.125%, 11/15/25.....	3,000	3,043,955
1.000%, 01/20/26.....	3,000	2,693,140	1.250%, 03/15/26.....	31,845	29,434,924
Bristol-Myers Squibb Co.			Cintas Corp. No. 2		
# 3.200%, 06/15/26.....	6,469	6,482,447	3.450%, 05/01/25.....	11,050	11,075,336
Brixmor Operating			Citigroup, Inc.		
Partnership LP			3.400%, 05/01/26.....	36,850	36,276,675
3.650%, 06/15/24.....	5,140	5,063,991	3.200%, 10/21/26.....	9,000	8,797,693
# 3.850%, 02/01/25.....	2,651	2,615,676	Citrix Systems, Inc.		
Brookfield Asset			1.250%, 03/01/26.....	2,000	1,947,436
Management, Inc.			CNA Financial Corp.		
4.000%, 01/15/25.....	39,625	39,693,161	3.950%, 05/15/24.....	11,000	11,014,850
Brown & Brown, Inc.			CNH Industrial Capital LLC		
4.200%, 09/15/24.....	4,494	4,497,838	1.950%, 07/02/23.....	4,000	3,920,085
Bunge Ltd. Finance Corp.			4.200%, 01/15/24.....	2,570	2,576,451
1.630%, 08/17/25.....	1,200	1,122,762	3.950%, 05/23/25.....	26,300	26,176,213
Caisse d'Amortissement de la			CNO Financial Group, Inc.		
Dette Sociale			5.250%, 05/30/25.....	11,350	11,551,899
0.375%, 05/27/24.....	23,000	21,874,461	Comcast Cable		
Campbell Soup Co.			Communications Holdings,		
# 3.950%, 03/15/25.....	17,000	17,107,469	Inc.		
Canadian Imperial Bank of			9.455%, 11/15/22.....	6,000	6,109,916
Commerce			Comcast Corp.		
2.970%, 07/11/23..... CAD	11,500	8,909,570	3.375%, 08/15/25.....	2,000	2,001,527
3.290%, 01/15/24..... CAD	20,000	15,415,876	# 3.150%, 03/01/26.....	10,000	9,941,500
1.250%, 06/22/26.....	6,718	6,125,742	0.000%, 09/14/26..... EUR	6,400	6,134,588
Canadian Natural Resources			Comerica, Inc.		
Ltd.			3.700%, 07/31/23.....	3,000	3,000,312
# 2.950%, 01/15/23.....	5,215	5,202,707	Conagra Brands, Inc.		
3.900%, 02/01/25.....	5,789	5,762,752	4.300%, 05/01/24.....	1,409	1,417,488
2.050%, 07/15/25.....	9,609	9,073,607	# 4.600%, 11/01/25.....	5,540	5,619,001
Capital One Financial Corp.			Constellation Energy		
3.750%, 04/24/24.....	1,959	1,952,664	Generation LLC		
# 3.300%, 10/30/24.....	2,628	2,580,886	3.250%, 06/01/25.....	40,500	39,424,317
# 3.200%, 02/05/25.....	18,412	18,013,641	Cooperatieve Rabobank UA		
Cardinal Health, Inc.			#Ω 2.625%, 07/22/24.....	45,658	44,521,036
3.079%, 06/15/24.....	6,000	5,925,556	2.625%, 07/22/24.....	1,000	975,098
Cargill, Inc.			Corporate Office		
Ω 0.750%, 02/02/26.....	3,200	2,909,704	Properties LP		
Carrier Global Corp.			2.250%, 03/15/26.....	8,645	7,886,083
2.242%, 02/15/25.....	2,200	2,124,573	Cox Communications, Inc.		
Celanese U.S. Holdings LLC			#Ω 3.850%, 02/01/25.....	2,000	1,991,219
1.400%, 08/05/26.....	21,329	18,154,874	CPPIB Capital, Inc.		
Cenovus Energy, Inc.			1.250%, 03/04/25.....	15,000	14,329,048
5.375%, 07/15/25.....	7,044	7,313,714	Credit Agricole SA		
Charles Schwab Corp.			#Ω 3.875%, 04/15/24.....	4,462	4,462,298
0.900%, 03/11/26.....	11,064	10,153,363	1.000%, 09/18/25..... EUR	10,000	10,113,182
1.150%, 05/13/26.....	4,500	4,137,267	4.125%, 01/10/27.....	750	746,332
Charles Schwab Corp.			Credit Suisse Group AG		
3.850%, 05/21/25.....	10,000	10,168,028	3.750%, 03/26/25.....	8,857	8,582,451
Chevron Corp.			4.550%, 04/17/26.....	25,143	24,681,027
3.326%, 11/17/25.....	4,000	4,012,438	Crown Castle International		
2.954%, 05/16/26.....	4,000	3,974,452	Corp.		
Chubb INA Holdings, Inc.			3.200%, 09/01/24.....	400	395,378
# 3.150%, 03/15/25.....	6,400	6,370,690	1.350%, 07/15/25.....	400	370,056

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
# 4.450%, 02/15/26.....	400	\$ 404,515	Emera U.S. Finance LP		
1.050%, 07/15/26.....	8,500	7,563,166	0.833%, 06/15/24.....	2,920	\$ 2,744,495
# 4.000%, 03/01/27.....	400	396,958	Emerson Electric Co.		
CVS Health Corp.			1.250%, 10/15/25.....	EUR 500	506,083
3.875%, 07/20/25.....	1,000	1,012,757	Enbridge Pipelines, Inc.		
Daimler Finance North			3.000%, 08/10/26.....	CAD 9,500	7,114,150
America LLC			Enbridge, Inc.		
Ω 2.700%, 06/14/24.....	3,000	2,946,462	3.190%, 12/05/22.....	CAD 5,000	3,897,271
#Ω 3.300%, 05/19/25.....	200	197,303	2.500%, 01/15/25.....	7,500	7,260,738
Ω 1.450%, 03/02/26.....	48,727	44,925,942	Energy Transfer LP		
Daimler Trucks Finance North			4.050%, 03/15/25.....	13,982	13,860,740
America LLC			2.900%, 05/15/25.....	11,606	11,150,083
Ω 3.500%, 04/07/25.....	37,415	36,770,783	4.750%, 01/15/26.....	19,554	19,677,011
Danske Bank AS			Enexis Holding NV		
0.875%, 05/22/23.....	EUR 1,500	1,523,140	0.875%, 04/28/26.....	EUR 2,000	2,018,278
Ω 5.375%, 01/12/24.....	2,000	2,027,663	Enterprise Products		
Development Bank of Japan,			Operating LLC		
Inc.			# 3.750%, 02/15/25.....	400	402,117
0.010%, 09/09/25.....	EUR 2,200	2,161,371	3.700%, 02/15/26.....	1,071	1,069,742
0.875%, 10/10/25.....	EUR 2,900	2,921,382	Equifax, Inc.		
Dexia Credit Local SA			# 3.950%, 06/15/23.....	10,000	9,998,068
1.125%, 04/09/26.....	23,700	22,038,156	2.600%, 12/01/24.....	6,900	6,694,996
Diageo Finance PLC			Equinix, Inc.		
2.375%, 05/20/26.....	EUR 1,400	1,479,711	2.625%, 11/18/24.....	15,500	15,017,712
Discover Bank			# 1.450%, 05/15/26.....	4,719	4,297,247
3.450%, 07/27/26.....	8,613	8,234,652	Equinor ASA		
Discover Financial Services			1.750%, 01/22/26.....	10,100	9,614,083
# 4.500%, 01/30/26.....	11,960	11,940,712	ERAC USA Finance LLC		
Discovery			Ω 3.850%, 11/15/24.....	20,900	20,746,075
Communications LLC			ERP Operating LP		
3.450%, 03/15/25.....	1,200	1,171,433	3.375%, 06/01/25.....	3,000	2,958,844
4.900%, 03/11/26.....	10,500	10,682,460	ESB Finance DAC		
Dollar General Corp.			2.125%, 06/08/27.....	EUR 2,000	2,075,934
3.250%, 04/15/23.....	8,009	7,991,967	European Investment Bank		
Dominion Energy, Inc.			# 2.250%, 06/24/24.....	41,000	40,439,067
3.300%, 03/15/25.....	2,400	2,374,789	Exelon Corp.		
Duke Energy Corp.			3.950%, 06/15/25.....	3,300	3,312,944
2.650%, 09/01/26.....	5,800	5,560,083	Expedia Group, Inc.		
DXC Technology Co.			# 5.000%, 02/15/26.....	24,000	24,278,026
1.800%, 09/15/26.....	2,639	2,376,410	Experian Finance PLC		
Eastern Energy Gas			1.375%, 06/25/26.....	EUR 2,200	2,229,757
Holdings LLC			Fidelity & Guaranty Life		
2.500%, 11/15/24.....	914	892,443	Holdings, Inc.		
Eaton Capital UnLtd Co.			Ω 5.500%, 05/01/25.....	27,262	27,981,727
0.750%, 09/20/24.....	EUR 750	756,232	Fidelity National Information		
Eaton Corp.			Services, Inc.		
2.750%, 11/02/22.....	1,285	1,283,666	0.600%, 03/01/24.....	400	380,675
Edison International			1.150%, 03/01/26.....	32,700	29,682,517
2.400%, 09/15/22.....	2,600	2,595,220	Fiserv, Inc.		
2.950%, 03/15/23.....	2,000	1,995,110	3.200%, 07/01/26.....	13,050	12,705,436
3.550%, 11/15/24.....	1,500	1,476,675	Flex Ltd.		
4.950%, 04/15/25.....	44,815	45,435,099	4.750%, 06/15/25.....	15,825	15,818,425
Elevance Health, Inc.			3.750%, 02/01/26.....	33,120	32,031,429
# 3.350%, 12/01/24.....	400	397,216	Fortune Brands Home &		
2.375%, 01/15/25.....	4,216	4,104,613	Security, Inc.		
EMD Finance LLC			# 4.000%, 06/15/25.....	2,400	2,401,357
Ω 3.250%, 03/19/25.....	9,143	9,036,147	General Mills, Inc.		
			# 4.000%, 04/17/25.....	12,100	12,251,833

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
General Motors Co.			Huntington Bancshares, Inc.		
# 6.125%, 10/01/25.....	5,700	\$ 5,992,104	2.625%, 08/06/24.....	5,100	\$ 4,993,199
General Motors Financial Co., Inc.			ING Groep NV		
# 3.250%, 01/05/23.....	1,300	1,295,236	Ω 4.625%, 01/06/26.....	7,000	7,088,251
# 2.750%, 06/20/25.....	24,253	23,189,520	Inter-American Development Bank		
1.250%, 01/08/26.....	6,600	5,954,577	3.000%, 02/21/24.....	5,000	4,997,700
5.250%, 03/01/26.....	12,292	12,533,242	0.875%, 04/20/26.....	75,187	69,772,735
Georgia Power Co.			4.250%, 06/11/26..... AUD	41,200	29,687,738
3.250%, 04/01/26.....	3,300	3,249,844	International Bank for Reconstruction & Development		
Georgia-Pacific LLC			0.500%, 05/18/26..... AUD	7,540	4,733,545
#Ω 0.625%, 05/15/24.....	16,000	15,162,067	International Business Machines Corp.		
Ω 3.600%, 03/01/25.....	2,350	2,345,004	3.000%, 05/15/24.....	12,900	12,823,483
Gilead Sciences, Inc.			# 7.000%, 10/30/25.....	14,010	15,505,135
# 3.500%, 02/01/25.....	10,000	10,038,766	3.300%, 05/15/26.....	37,500	37,336,897
# 3.650%, 03/01/26.....	20,418	20,479,872	International Finance Corp.		
GlaxoSmithKline Capital PLC			3.200%, 07/22/26..... AUD	5,500	3,822,931
# 3.000%, 06/01/24.....	7,358	7,365,064	Interpublic Group of Cos., Inc.		
GlaxoSmithKline Capital, Inc.			4.200%, 04/15/24.....	1,400	1,400,722
2.800%, 03/18/23.....	5,700	5,689,313	Intesa Sanpaolo SpA		
Glencore Funding LLC			Ω 3.250%, 09/23/24.....	2,500	2,414,147
Ω 4.125%, 03/12/24.....	2,145	2,137,138	Jabil, Inc.		
Ω 4.625%, 04/29/24.....	16,455	16,503,943	1.700%, 04/15/26.....	22,280	20,245,070
#Ω 1.625%, 09/01/25.....	6,626	6,098,569	Japan Bank for International Cooperation		
Ω 1.625%, 04/27/26.....	20,600	18,534,147	1.750%, 10/17/24.....	1,000	969,547
Global Payments, Inc.			JM Smucker Co.		
3.750%, 06/01/23.....	1,000	999,704	3.500%, 03/15/25.....	1,000	1,000,561
1.500%, 11/15/24.....	3,500	3,290,818	JPMorgan Chase & Co.		
2.650%, 02/15/25.....	10,900	10,486,785	# 3.625%, 05/13/24.....	5,125	5,164,372
# 1.200%, 03/01/26.....	16,048	14,425,190	# 3.125%, 01/23/25.....	6,081	6,070,387
4.800%, 04/01/26.....	400	403,336	# 3.300%, 04/01/26.....	43,790	43,277,463
Goldman Sachs Group, Inc.			Juniper Networks, Inc.		
3.500%, 01/23/25.....	10,400	10,377,565	1.200%, 12/10/25.....	27,000	24,429,844
# 3.750%, 05/22/25.....	19,139	19,128,668	Kellogg Co.		
Halliburton Co.			# 3.250%, 04/01/26.....	3,888	3,849,076
3.500%, 08/01/23.....	2,800	2,791,781	Kemper Corp.		
Harley-Davidson Financial Services, Inc.			4.350%, 02/15/25.....	8,000	7,998,403
Ω 3.350%, 02/15/23.....	500	497,521	Keurig Dr Pepper, Inc.		
3.050%, 02/14/27.....	3,000	2,742,068	4.417%, 05/25/25.....	400	407,422
Hewlett Packard Enterprise Co.			KeyBank NA		
4.450%, 10/02/23.....	17,587	17,744,873	# 3.300%, 06/01/25.....	4,545	4,511,762
1.450%, 04/01/24.....	9,820	9,503,463	Kinder Morgan, Inc.		
1.750%, 04/01/26.....	12,700	11,845,464	# 4.300%, 06/01/25.....	9,400	9,484,574
HOWOGE			Kinross Gold Corp.		
Wohnungs-baugesellschaft mbH			5.950%, 03/15/24.....	3,715	3,802,596
0.000%, 11/01/24..... EUR	600	590,884	Kommunalbanken AS		
HP, Inc.			4.250%, 07/16/25..... AUD	190	136,135
2.200%, 06/17/25.....	21,400	20,475,809	Kommuninvest I Sverige AB		
1.450%, 06/17/26.....	712	650,187	0.750%, 02/22/23..... SEK	97,500	9,531,886
HSBC Holdings PLC			Kreditanstalt fuer Wiederaufbau		
3.196%, 12/05/23..... CAD	16,000	12,332,576	1.250%, 08/28/23..... NOK	261,500	26,599,186
4.300%, 03/08/26.....	9,000	9,051,772	# 0.250%, 03/08/24.....	40,800	39,049,682
# 3.900%, 05/25/26.....	2,500	2,487,352			
Humana, Inc.					
3.850%, 10/01/24.....	17,000	17,080,544			

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
1.625%, 04/03/24..... NOK	122,000	\$12,354,603	# 2.193%, 02/25/25.....	29,785	\$28,462,634
3.200%, 09/11/26..... AUD	1,200	833,698	1.412%, 07/17/25.....	1,000	928,586
Laboratory Corp. of America			2.757%, 09/13/26.....	5,000	4,743,489
Holdings			Mizuho Financial Group, Inc.		
# 3.250%, 09/01/24.....	5,500	5,460,462	1.631%, 04/08/27..... EUR	2,349	2,350,570
# 3.600%, 02/01/25.....	4,900	4,891,708	Morgan Stanley		
1.550%, 06/01/26.....	10,800	9,925,358	3.000%, 02/07/24..... CAD	8,500	6,500,371
Landwirtschaftliche			3.875%, 04/29/24.....	8,104	8,170,569
Rentenbank			4.000%, 07/23/25.....	11,300	11,392,647
4.750%, 05/06/26..... AUD	14,100	10,343,585	3.875%, 01/27/26.....	12,375	12,453,976
Lazard Group LLC			3.125%, 07/27/26.....	21,000	20,547,426
3.750%, 02/13/25.....	2,000	1,984,022	1.375%, 10/27/26..... EUR	2,000	1,992,486
LeasePlan Corp. NV			Motability Operations Group		
Ω 2.875%, 10/24/24.....	15,100	14,533,044	PLC		
Leggett & Platt, Inc.			0.375%, 01/03/26..... EUR	2,951	2,899,558
3.800%, 11/15/24.....	400	399,305	MPLX LP		
Lennar Corp.			4.875%, 12/01/24.....	6,290	6,394,819
# 4.750%, 05/30/25.....	18,642	18,794,972	4.000%, 02/15/25.....	1,000	993,374
Lloyds Bank Corporate			1.750%, 03/01/26.....	28,950	26,619,184
Markets PLC			Mylan, Inc.		
0.375%, 01/28/25..... EUR	1,000	991,785	Ω 3.125%, 01/15/23.....	5,125	5,092,714
Lloyds Banking Group PLC			4.200%, 11/29/23.....	663	663,437
4.450%, 05/08/25.....	3,600	3,617,876	National Australia Bank Ltd.		
Lowe's Cos., Inc.			3.375%, 01/14/26.....	7,400	7,347,668
# 2.500%, 04/15/26.....	4,600	4,452,831	National Australia Bank Ltd.,		
LSEGA Financing PLC			3M Swap + 0.920%, FRN		
Ω 1.375%, 04/06/26.....	2,500	2,286,121	(r) 2.756%, 06/19/24..... AUD	13,000	9,122,775
LyondellBasell Industries NV			National Australia Bank Ltd.,		
5.750%, 04/15/24.....	2,424	2,484,984	Floating Rate Note, 3M		
Macquarie Bank Ltd.			Swap + 1.040%, FRN		
#Ω 3.231%, 03/21/25.....	65,000	64,432,859	(r) 2.125%, 02/26/24..... AUD	7,000	4,920,574
4.000%, 07/29/25.....	2,000	2,004,796	National Bank of Canada		
Ω 3.900%, 01/15/26.....	2,632	2,632,577	2.100%, 02/01/23.....	1,120	1,112,400
Marathon Petroleum Corp.			National Retail Properties,		
4.700%, 05/01/25.....	12,646	12,895,271	Inc.		
# 5.125%, 12/15/26.....	4,118	4,265,214	3.900%, 06/15/24.....	5,500	5,498,037
Marsh & McLennan Cos., Inc.			National Rural Utilities		
# 3.500%, 06/03/24.....	35,360	35,324,743	Cooperative Finance Corp.		
1.349%, 09/21/26..... EUR	1,099	1,093,366	# 1.000%, 06/15/26.....	6,000	5,507,387
McDonald's Corp.			National Securities Clearing		
3.700%, 01/30/26.....	27,822	28,220,136	Corp.		
McKesson Corp.			0.750%, 12/07/25.....	4,000	3,662,346
0.900%, 12/03/25.....	15,057	13,696,174	Nationwide Building Society		
Mercedes-Benz International			Ω 3.900%, 07/21/25.....	49,918	49,790,424
Finance BV			Ω 1.500%, 10/13/26.....	20,000	18,003,968
2.000%, 09/04/23..... GBP	2,000	2,409,134	1.500%, 10/13/26.....	1,500	1,350,298
Merck & Co., Inc.			Natwest Group PLC		
0.500%, 11/02/24..... EUR	2,300	2,322,407	4.800%, 04/05/26.....	12,323	12,446,644
# 0.750%, 02/24/26.....	8,100	7,508,781	Natwest Markets PLC		
Micron Technology, Inc.			Ω 3.625%, 09/29/22.....	200	200,062
4.975%, 02/06/26.....	3,000	3,076,655	NatWest Markets PLC		
# 4.185%, 02/15/27.....	400	399,016	#Ω 3.479%, 03/22/25.....	50,000	49,135,209
Mitsubishi Corp.			Nestle Holdings, Inc.		
3.375%, 07/23/24.....	750	744,630	Ω 0.625%, 01/15/26.....	1,137	1,041,276
Mitsubishi UFJ Financial			NetApp, Inc.		
Group, Inc.			1.875%, 06/22/25.....	9,247	8,770,617
0.680%, 01/26/23..... EUR	15,142	15,472,069			
# 3.407%, 03/07/24.....	400	397,693			

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
New South Wales Treasury Corp.			Philip Morris International, Inc.		
4.000%, 05/20/26..... AUD	24,000	\$ 17,325,573	2.875%, 05/01/24.....	1,500	\$ 1,487,248
New Zealand Government Bond			2.750%, 03/19/25..... EUR	796	814,365
5.500%, 04/15/23..... NZD	9,500	6,066,259	# 2.750%, 02/25/26.....	2,117	2,045,497
Nissan Motor Acceptance Co. LLC			0.875%, 05/01/26.....	2,974	2,674,910
Ω 1.125%, 09/16/24.....	10,909	10,119,924	Phillips 66		
#Ω 2.000%, 03/09/26.....	24,209	21,353,527	3.850%, 04/09/25.....	5,000	5,049,850
Nissan Motor Co. Ltd.			1.300%, 02/15/26.....	6,500	5,965,732
Ω 3.522%, 09/17/25.....	8,557	8,224,680	Phillips 66 Co.		
Nomura Holdings, Inc.			Ω 2.450%, 12/15/24.....	10,484	10,126,513
2.648%, 01/16/25.....	11,228	10,818,487	Ω 3.605%, 02/15/25.....	4,667	4,639,577
1.851%, 07/16/25.....	20,555	19,117,731	PNC Financial Services Group, Inc.		
# 1.653%, 07/14/26.....	17,657	15,805,300	# 2.200%, 11/01/24.....	2,057	2,001,002
Nordic Investment Bank			PPG Industries, Inc.		
1.875%, 04/10/24..... NOK	404,000	41,046,226	1.200%, 03/15/26.....	34,526	31,494,531
Norway Government Bond			Principal Financial Group, Inc.		
2.000%, 05/24/23..... NOK	270,000	27,824,099	3.400%, 05/15/25.....	3,000	2,966,514
3.000%, 03/14/24..... NOK	1,088,000	113,146,642	Province of Alberta Canada		
NRW Bank			2.650%, 09/01/23..... CAD	21,500	16,677,338
1.050%, 03/31/26..... AUD	5,600	3,577,710	Province of Ontario Canada		
NTT Finance Corp.			# 0.625%, 01/21/26.....	96,534	88,589,724
Ω 1.162%, 04/03/26.....	25,550	23,367,403	# 1.050%, 04/14/26.....	50,860	47,166,520
1.162%, 04/03/26.....	5,000	4,572,877	Province of Quebec Canada		
Nutrien Ltd.			3.000%, 09/01/23..... CAD	40,000	31,159,111
3.000%, 04/01/25.....	3,990	3,929,525	Province of Quebec Canada, Floating Rate Note, 3M		
Nuveen Finance LLC			CDOR + 0.405%, FRN		
Ω 4.125%, 11/01/24.....	27,200	27,161,294	(r) 3.655%, 10/13/24..... CAD	30,000	23,705,049
Omnicom Group, Inc./Omnicom Capital, Inc.			PSA Banque France SA		
3.650%, 11/01/24.....	6,273	6,252,501	0.000%, 01/22/25..... EUR	2,700	2,633,782
ONEOK, Inc.			PSP Capital, Inc.		
2.750%, 09/01/24.....	1,462	1,425,760	#Ω 1.000%, 06/29/26.....	44,693	41,204,290
2.200%, 09/15/25.....	3,371	3,161,717	Public Storage		
# 5.850%, 01/15/26.....	3,500	3,669,679	# 0.875%, 02/15/26.....	22,500	20,636,847
Oracle Corp.			PulteGroup, Inc.		
# 3.400%, 07/08/24.....	5,000	4,975,826	5.500%, 03/01/26.....	8,605	8,854,715
# 2.500%, 04/01/25.....	8,300	8,024,689	PVH Corp.		
1.650%, 03/25/26.....	42,500	39,069,809	4.625%, 07/10/25.....	17,556	17,557,149
PACCAR Financial Corp.			Quebec, Province of Canada		
1.800%, 02/06/25.....	4,300	4,142,847	2.500%, 04/09/24.....	3,000	2,968,314
Paramount Global			Queensland Treasury Corp.		
# 4.750%, 05/15/25.....	17,090	17,360,070	3.250%, 07/21/26..... AUD	500	351,592
Parker-Hannifin Corp.			Ralph Lauren Corp.		
3.300%, 11/21/24.....	2,130	2,110,007	# 3.750%, 09/15/25.....	9,200	9,230,779
Penske Truck Leasing Canada, Inc.			Realty Income Corp.		
2.850%, 12/07/22..... CAD	2,000	1,557,831	4.625%, 11/01/25.....	400	409,744
Penske Truck Leasing Co. LP/PTL Finance Corp.			0.750%, 03/15/26.....	7,000	6,258,285
Ω 4.250%, 01/17/23.....	9,025	9,045,916	Reckitt Benckiser Treasury Services PLC		
Ω 4.125%, 08/01/23.....	2,707	2,707,372	Ω 2.750%, 06/26/24.....	5,625	5,528,847
Ω 3.450%, 07/01/24.....	636	624,997	Republic of Italy Government International Bond		
#Ω 4.000%, 07/15/25.....	795	787,959	6.875%, 09/27/23.....	14,450	14,848,184
Ω 4.450%, 01/29/26.....	3,072	3,080,018	2.375%, 10/17/24.....	23,379	22,440,099
Ω 1.700%, 06/15/26.....	31,500	28,456,152	1.250%, 02/17/26.....	5,066	4,499,084

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Reynolds American, Inc. 4.450%, 06/12/25.....	8,000	\$ 7,991,116	Ω 2.625%, 10/16/24.....	2,000	\$ 1,924,421
Roche Holdings, Inc.			#Ω 1.375%, 07/08/25.....	6,600	6,094,543
Ω 0.991%, 03/05/26.....	44,350	41,049,150	#Ω 4.000%, 01/12/27.....	4,000	3,865,741
Rogers Communications, Inc. # 3.625%, 12/15/25.....	313	308,929	Solvay Finance America LLC Ω 4.450%, 12/03/25.....	4,000	4,003,014
Roper Technologies, Inc. 1.000%, 09/15/25.....	3,000	2,747,716	Southern Power Co. 0.900%, 01/15/26.....	6,682	6,065,947
Ross Stores, Inc. 4.600%, 04/15/25.....	7,200	7,379,478	Southwest Airlines Co. # 4.750%, 05/04/23.....	5,185	5,221,897
# 0.875%, 04/15/26.....	3,000	2,720,065	# 5.250%, 05/04/25.....	18,465	19,023,342
Royal Bank of Canada 2.352%, 07/02/24..... CAD	10,000	7,564,406	Southwestern Electric Power Co. 1.650%, 03/15/26.....	37,229	34,445,290
0.875%, 01/20/26.....	56,400	51,233,793	Spectra Energy Partners LP 3.500%, 03/15/25.....	5,800	5,737,728
1.200%, 04/27/26.....	12,000	10,939,807	Standard Chartered PLC 4.050%, 04/12/26.....	8,744	8,673,244
Royalty Pharma PLC 1.200%, 09/02/25.....	19,103	17,554,618	State of North Rhine-Westphalia Germany, Floating Rate Note, SONIO/N + 0.380%, FRN (r) 1.573%, 10/15/24..... GBP	4,000	4,888,706
Ryder System, Inc. 3.400%, 03/01/23.....	18,180	18,162,991	Steel Dynamics, Inc. 2.800%, 12/15/24.....	3,500	3,414,137
3.875%, 12/01/23.....	290	290,819	Stryker Corp. # 3.375%, 11/01/25.....	20,700	20,523,512
# 2.500%, 09/01/24.....	8,500	8,238,682	Sumitomo Mitsui Financial Group, Inc. 2.696%, 07/16/24.....	9,364	9,151,043
# 4.625%, 06/01/25.....	4,800	4,868,910	1.474%, 07/08/25.....	11,000	10,268,419
3.350%, 09/01/25.....	4,300	4,210,839	0.948%, 01/12/26.....	24,971	22,524,398
4.300%, 06/15/27.....	400	402,345	2.632%, 07/14/26.....	21,000	19,937,741
Santander Holdings USA, Inc. 3.400%, 01/18/23.....	18,560	18,524,356	Sumitomo Mitsui Trust Bank Ltd. Ω 2.550%, 03/10/25.....	11,800	11,421,693
3.450%, 06/02/25.....	2,625	2,543,801	Telstra Corp. Ltd. Ω 3.125%, 04/07/25.....	4,395	4,345,690
SBAB Bank AB 1.875%, 12/10/25..... EUR	2,500	2,579,398	3.125%, 04/07/25.....	577	570,526
Schlumberger Finance BV 1.375%, 10/28/26..... EUR	750	761,612	Thermo Fisher Scientific, Inc. 1.400%, 01/23/26..... EUR	2,200	2,240,954
Schlumberger Holdings Corp. Ω 4.000%, 12/21/25.....	27,840	27,905,266	Thomson Reuters Corp. 2.239%, 05/14/25..... CAD	750	557,157
Sempra Energy 3.300%, 04/01/25.....	17,708	17,510,218	Toronto-Dominion Bank 0.750%, 01/06/26.....	32,440	29,477,599
SFIL SA 0.625%, 02/09/26.....	34,000	31,180,380	1.200%, 06/03/26.....	169,033	153,872,956
Shell International Finance BV # 2.875%, 05/10/26.....	4,200	4,129,062	Toronto-Dominion Bank , Floating Rate Note, 3M Swap + 1.000%, FRN (r) 2.980%, 07/10/24..... AUD	7,200	5,029,973
Siemens Financieringsmaatschappij NV 0.000%, 02/20/26..... EUR	900	880,380	TotalEnergies Capital International SA 2.875%, 11/19/25..... EUR	800	857,758
1.200%, 03/11/26.....	10,000	9,212,228	Toyota Finance Australia Ltd. 2.004%, 10/21/24..... EUR	2,690	2,799,786
#Ω 2.350%, 10/15/26.....	1,500	1,422,373	Toyota Motor Corp. 1.339%, 03/25/26.....	12,018	11,220,116
Simon Property Group LP # 2.000%, 09/13/24.....	14,000	13,562,167			
3.500%, 09/01/25.....	23,500	23,410,700			
# 3.300%, 01/15/26.....	2,400	2,365,971			
Skandinaviska Enskilda Banken AB 1.250%, 08/05/22..... GBP	2,000	2,435,361			
Sky Ltd. 2.500%, 09/15/26..... EUR	10,366	10,957,685			
Societe Generale SA Ω 4.250%, 09/14/23.....	500	501,171			

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value†</u>		<u>Face Amount[^] (000)</u>	<u>Value†</u>
Toyota Motor Credit Corp.			Volkswagen International		
2.375%, 02/01/23..... EUR	1,000	\$ 1,030,502	Finance NV		
# 0.625%, 09/13/24.....	13,700	12,973,919	0.875%, 01/16/23..... EUR	4,200	\$ 4,298,223
3.000%, 04/01/25.....	6,000	5,952,244	VOLVO TREASURY AB Co.		
# 1.125%, 06/18/26.....	5,000	4,635,218	GUAR REGS 09/25 1.625		
Treasury Corp. of Victoria			1.625%, 09/18/25..... EUR	1,500	1,537,655
0.500%, 11/20/25..... AUD	27,400	17,613,137	Vornado Realty LP		
Truist Bank			3.500%, 01/15/25.....	9,000	8,710,159
# 1.500%, 03/10/25.....	5,000	4,753,268	2.150%, 06/01/26.....	16,200	14,611,785
Truist Financial Corp.			Walgreens Boots Alliance,		
# 2.850%, 10/26/24.....	4,000	3,964,921	Inc.		
UBS Group AG			3.450%, 06/01/26.....	2,031	2,025,062
#Ω 4.125%, 09/24/25.....	17,000	17,079,204	Walt Disney Co.		
# 4.125%, 09/24/25.....	21,000	21,097,841	1.750%, 01/13/26.....	13,600	12,929,884
4.125%, 04/15/26.....	4,000	3,986,939	Wells Fargo & Co.		
Ω 4.125%, 04/15/26.....	2,700	2,691,184	3.184%, 02/08/24..... CAD	35,750	27,421,873
UniCredit SpA			# 3.000%, 02/19/25.....	15,800	15,622,633
Ω 7.830%, 12/04/23.....	6,920	7,111,822	3.550%, 09/29/25.....	2,300	2,291,742
Unilever Finance Netherlands			3.000%, 04/22/26.....	5,840	5,686,132
BV			2.975%, 05/19/26..... CAD	1,000	742,259
0.750%, 02/28/26..... EUR	1,395	1,402,867	3.000%, 10/23/26.....	11,800	11,442,814
United Parcel Service, Inc.			1.000%, 02/02/27..... EUR	1,650	1,593,284
1.625%, 11/15/25..... EUR	1,000	1,029,932	Welltower, Inc.		
UnitedHealth Group, Inc.			# 4.000%, 06/01/25.....	400	399,643
# 3.750%, 07/15/25.....	6,300	6,420,899	Western Australian Treasury		
# 1.250%, 01/15/26.....	8,000	7,491,897	Corp.		
3.100%, 03/15/26.....	1,000	996,241	2.750%, 10/20/22..... AUD	13,000	9,098,586
# 1.150%, 05/15/26.....	1,500	1,394,977	Western Union Co.		
Utah Acquisition Sub, Inc.			1.350%, 03/15/26.....	55,086	49,859,834
3.950%, 06/15/26.....	6,500	6,151,953	Westpac Banking Corp.		
Valero Energy Corp.			2.850%, 05/13/26.....	8,100	7,880,300
2.850%, 04/15/25.....	6,788	6,599,881	1.150%, 06/03/26.....	85,650	78,052,200
Ventas Realty LP			4.125%, 06/04/26..... AUD	1,500	1,058,256
3.500%, 04/15/24.....	1,000	990,695	Westpac Banking Corp., 3M		
2.650%, 01/15/25.....	5,000	4,811,267	Swap + 0.880%, FRN		
3.500%, 02/01/25.....	5,900	5,809,802	(r) 1.880%, 08/16/24..... AUD	8,000	5,610,345
VeriSign, Inc.			Whirlpool Corp.		
# 5.250%, 04/01/25.....	750	765,682	3.700%, 03/01/23.....	1,525	1,527,875
Verizon Communications, Inc.			Williams Cos., Inc.		
# 3.376%, 02/15/25.....	5,000	5,015,915	4.300%, 03/04/24.....	5,100	5,124,572
0.850%, 11/20/25.....	4,900	4,510,970	4.000%, 09/15/25.....	1,699	1,695,464
1.450%, 03/20/26.....	29,100	27,234,830	Williams Cos., Inc.		
VF Corp.			3.900%, 01/15/25.....	9,993	9,965,559
# 2.400%, 04/23/25.....	13,632	13,205,453	WP Carey, Inc.		
ViacomCBS, Inc.			4.000%, 02/01/25.....	6,000	5,995,661
# 4.000%, 01/15/26.....	7,400	7,407,682	WRKCo, Inc.		
Viatis, Inc.			# 3.750%, 03/15/25.....	400	398,651
1.650%, 06/22/25.....	1,120	1,026,098	4.650%, 03/15/26.....	1,800	1,839,028
VMware, Inc.			Zimmer Biomet Holdings, Inc.		
1.400%, 08/15/26.....	12,609	11,355,264	# 3.050%, 01/15/26.....	3,000	2,918,188
Volkswagen Financial			TOTAL BONDS.....		<u>6,130,498,225</u>
Services AG					
1.375%, 10/16/23..... EUR	5,000	5,105,884	U.S. TREASURY OBLIGATIONS — (8.7%)		
Volkswagen Group of			U.S. Treasury Notes		
America Finance LLC			0.125%, 07/31/23.....	354,000	344,099,062
2.850%, 09/26/24.....	1,000	975,001	2.125%, 11/30/23.....	220,000	217,653,907
3.350%, 05/13/25.....	5,000	4,896,816	0.750%, 12/31/23.....	8,000	7,756,250

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	Face Amount [^] (000)	Value [†]		Shares	Value [†]
0.875%, 01/31/24.....	30,000	\$ 29,081,250	SECURITIES LENDING COLLATERAL — (2.7%) @ \$ The DFA Short Term Investment Fund	16,319,435	\$ 188,766,899
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>598,590,469</u>	TOTAL INVESTMENTS — (100.0%) (Cost \$7,280,398,359)^.....		<u>\$6,917,855,593</u>
TOTAL INVESTMENT SECURITIES (Cost \$7,091,642,617).....		<u>6,729,088,694</u>			

As of July 31, 2022, DFA Short-Term Extended Quality Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
CAD	18,064,589	USD	13,910,136	Bank of America Corp.	08/30/22	\$ 196,227
USD	86,652,521	CAD	109,898,966	UBS AG	08/30/22	834,089
CAD	25,112,400	USD	19,364,809	UBS AG	08/30/22	245,083
CAD	20,196,661	USD	15,496,889	UBS AG	08/31/22	274,363
SEK	40,213,502	USD	3,941,139	JP Morgan	09/20/22	24,657
USD	13,712,112	SEK	137,757,087	UBS AG	09/20/22	126,711
USD	29,605,017	EUR	28,599,305	State Street Bank and Trust	09/27/22	260,341
USD	13,839,783	EUR	13,453,114	State Street Bank and Trust	10/06/22	27,064
USD	4,145,634	EUR	4,030,240	Australia and New Zealand Bank	10/20/22	3,380
Total Appreciation						\$ 1,991,915
USD	59,118,359	AUD	86,495,082	JP Morgan	08/09/22	\$ (1,321,481)
NOK	88,539,411	USD	9,371,669	Bank of America Corp.	08/11/22	(208,511)
USD	82,776,640	NOK	818,033,355	Societe Generale	08/11/22	(1,883,612)
USD	6,318,554	NZD	10,309,334	HSBC Bank	08/12/22	(165,151)
USD	61,858,484	NOK	633,256,435	BANK OF NEW YORK	08/15/22	(3,684,939)
USD	50,875,764	AUD	75,434,095	JP Morgan	08/15/22	(1,840,276)
CAD	16,213,983	USD	12,888,062	HSBC Bank	08/30/22	(226,810)
USD	69,781,522	CAD	90,186,881	Citibank, N.A.	08/31/22	(643,981)
USD	36,130,138	CAD	47,011,459	Barclays Capital	09/06/22	(579,374)
USD	53,339,496	AUD	78,183,637	State Street Bank and Trust	09/07/22	(1,318,932)
USD	41,814,871	CAD	54,301,047	HSBC Bank	09/09/22	(586,010)
USD	26,571,618	EUR	26,130,745	State Street Bank and Trust	09/27/22	(240,161)
USD	79,392,668	NOK	796,707,992	Societe Generale	10/04/22	(3,145,449)
USD	12,791,934	GBP	10,689,705	State Street Bank and Trust	10/04/22	(244,831)
USD	2,044,703	EUR	2,020,545	Australia and New Zealand Bank	10/06/22	(29,852)
USD	9,607,123	EUR	9,477,376	HSBC Bank	10/06/22	(123,585)
USD	43,568,653	EUR	42,617,749	State Street Bank and Trust	10/06/22	(188,279)
USD	37,255,593	EUR	36,486,571	State Street Bank and Trust	10/20/22	(245,066)
Total (Depreciation)						<u>\$(16,676,300)</u>
Total Appreciation (Depreciation)						<u>\$(14,684,385)</u>

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO**CONTINUED**

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Bonds.....	—	\$6,130,498,225	—	\$6,130,498,225
U.S. Treasury Obligations.....	—	598,590,469	—	598,590,469
Securities Lending Collateral.....	—	188,766,899	—	188,766,899
Forward Currency Contracts**.....	—	(14,684,385)	—	(14,684,385)
TOTAL.....	—	\$6,903,171,208	—	\$6,903,171,208

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

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO
SCHEDULE OF INVESTMENTS
July 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 — (0.8%)			3.350%, 02/22/32.....	400	\$ 383,167
Federal Home Loan			2.800%, 08/15/41.....	7,000	5,549,901
Mortgage Corp.			Amphenol Corp.		
6.250%, 07/15/32.....	3,500	\$ 4,470,271	2.800%, 02/15/30.....	6,000	5,440,028
Federal National Mortgage			Anthem, Inc.		
Association			# 3.650%, 12/01/27.....	555	556,978
0.375%, 08/25/25.....	5,750	5,328,956	2.250%, 05/15/30.....	8,100	7,198,813
0.875%, 08/05/30.....	2,000	<u>1,706,791</u>	ANZ New Zealand		
TOTAL AGENCY			International Ltd.		
OBLIGATIONS.....		<u>11,506,018</u>	Ω 3.450%, 07/17/27.....	7,000	6,845,652
BONDS — (92.2%)			Aon Corp.		
3M Co.			3.750%, 05/02/29.....	10,175	9,905,374
2.375%, 08/26/29.....	7,500	6,855,512	2.800%, 05/15/30.....	1,500	1,356,379
7-Eleven, Inc.			Appalachian Power Co.		
1.800%, 02/10/31.....	5,000	4,074,693	7.000%, 04/01/38.....	1,600	1,912,895
2.500%, 02/10/41.....	4,250	3,074,612	Apple, Inc.		
AbbVie, Inc.			# 3.000%, 11/13/27.....	7,500	7,467,948
4.250%, 11/14/28.....	3,000	3,059,753	# 2.200%, 09/11/29.....	5,000	4,662,743
Advance Auto Parts, Inc.			ArcelorMittal SA		
3.500%, 03/15/32.....	1,350	1,206,253	# 4.250%, 07/16/29.....	2,447	2,389,528
Aetna, Inc.			Arizona Public Service Co.		
6.750%, 12/15/37.....	1,000	1,174,222	2.200%, 12/15/31.....	7,500	6,291,346
Affiliated Managers Group,			Arrow Electronics, Inc.		
Inc.			3.875%, 01/12/28.....	5,330	5,157,769
3.300%, 06/15/30.....	5,200	4,773,535	Ashtead Capital, Inc.		
Agilent Technologies, Inc.			Ω 2.450%, 08/12/31.....	2,000	1,604,876
# 2.750%, 09/15/29.....	1,400	1,264,710	Assurant, Inc.		
Alimentation Couche-Tard,			2.650%, 01/15/32.....	3,000	2,431,906
Inc.			AT&T, Inc.		
Ω 3.439%, 05/13/41.....	650	503,830	# 2.750%, 06/01/31.....	3,884	3,483,831
Allegion PLC			AutoNation, Inc.		
3.500%, 10/01/29.....	3,800	3,458,360	3.850%, 03/01/32.....	2,122	1,890,996
Allstate Corp.			AvalonBay Communities, Inc.		
5.350%, 06/01/33.....	1,900	2,098,736	# 2.450%, 01/15/31.....	3,000	2,670,392
Alphabet, Inc.			# 2.050%, 01/15/32.....	1,200	1,026,132
1.100%, 08/15/30.....	1,160	991,198	Avnet, Inc.		
Altria Group, Inc.			3.000%, 05/15/31.....	8,645	7,275,247
# 4.800%, 02/14/29.....	336	333,855	AXIS Specialty Finance PLC		
# 3.400%, 05/06/30.....	2,100	1,837,819	4.000%, 12/06/27.....	4,780	4,684,064
2.450%, 02/04/32.....	7,000	5,514,099	Baker Hughes a GE Co.		
Amazon.com, Inc.			LLC/Baker Hughes		
2.100%, 05/12/31.....	6,000	5,398,525	Co-Obligor, Inc.		
Amcor Flexibles North			# 3.337%, 12/15/27.....	10,970	10,630,685
America, Inc.			3.138%, 11/07/29.....	2,000	1,851,542
2.630%, 06/19/30.....	375	318,680	Banco Santander SA		
Amdocs Ltd.			3.800%, 02/23/28.....	5,800	5,481,749
2.538%, 06/15/30.....	1,600	1,388,717	3.490%, 05/28/30.....	600	540,635
AmerisourceBergen Corp.			Bank of Nova Scotia		
# 3.450%, 12/15/27.....	4,059	3,991,734	2.450%, 02/02/32.....	7,000	6,015,573
2.800%, 05/15/30.....	3,800	3,424,937	BAT Capital Corp.		
Amgen, Inc.			4.906%, 04/02/30.....	9,000	8,561,817
2.300%, 02/25/31.....	7,100	6,293,125	4.390%, 08/15/37.....	1,200	993,768
			Bayer U.S. Finance II LLC		
			Ω 4.375%, 12/15/28.....	7,000	6,972,268

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>
Berkshire Hathaway Finance Corp.			Carrier Global Corp.		
1.450%, 10/15/30.....	12,631	\$10,710,985	2.700%, 02/15/31.....	2,100	\$1,851,743
Best Buy Co., Inc.			3.377%, 04/05/40.....	600	494,133
4.450%, 10/01/28.....	4,800	4,859,506	Cboe Global Markets, Inc.		
1.950%, 10/01/30.....	1,200	990,632	1.625%, 12/15/30.....	600	502,632
Biogen, Inc.			CenterPoint Energy, Inc.		
2.250%, 05/01/30.....	12,000	10,252,705	# 2.950%, 03/01/30.....	1,600	1,471,844
Black Hills Corp.			Charles Schwab Corp.		
4.350%, 05/01/33.....	8,837	8,516,072	2.750%, 10/01/29.....	3,000	2,775,626
BlackRock, Inc.			2.900%, 03/03/32.....	2,300	2,125,590
3.250%, 04/30/29.....	1,365	1,331,433	Charles Schwab Corp. (The)		
1.900%, 01/28/31.....	15,500	13,368,352	4.625%, 03/22/30.....	5,000	5,193,343
BMW U.S. Capital LLC			Choice Hotels International, Inc.		
#Ω 4.150%, 04/09/30.....	4,000	4,029,126	3.700%, 12/01/29.....	1,580	1,429,109
BNP Paribas SA			Chubb Corp. (The)		
Ω 3.500%, 11/16/27.....	8,631	8,135,582	6.500%, 05/15/38.....	500	601,906
Boardwalk Pipelines LP			CI Financial Corp.		
3.600%, 09/01/32.....	550	482,794	3.200%, 12/17/30.....	3,000	2,347,653
Boeing Co.			Cigna Corp.		
2.950%, 02/01/30.....	2,200	1,923,664	4.375%, 10/15/28.....	5,000	5,102,693
3.600%, 05/01/34.....	2,600	2,206,401	2.400%, 03/15/30.....	4,000	3,582,694
3.250%, 02/01/35.....	300	244,898	2.375%, 03/15/31.....	1,400	1,236,528
Boeing Co. (The)			3.200%, 03/15/40.....	1,870	1,568,600
6.125%, 02/15/33.....	3,335	3,549,251	Cincinnati Financial Corp.		
Booking Holdings, Inc.			6.920%, 05/15/28.....	358	407,515
# 4.625%, 04/13/30.....	4,900	5,041,575	Citigroup, Inc.		
BP Capital Markets America, Inc.			8.125%, 07/15/39.....	5,000	6,788,824
# 3.017%, 01/16/27.....	1,600	1,568,929	CME Group, Inc.		
1.749%, 08/10/30.....	1,800	1,543,381	3.750%, 06/15/28.....	313	317,795
2.721%, 01/12/32.....	2,000	1,825,150	CNO Financial Group, Inc.		
3.060%, 06/17/41.....	10,000	8,266,758	5.250%, 05/30/29.....	3,750	3,692,090
BPCE SA			Coca-Cola Co. (The)		
#Ω 2.700%, 10/01/29.....	2,000	1,784,841	2.500%, 06/01/40.....	3,000	2,477,165
Bristol-Myers Squibb Co.			Comcast Corp.		
4.125%, 06/15/39.....	3,400	3,375,094	4.250%, 10/15/30.....	1,000	1,026,970
Brixmor Operating Partnership LP			4.250%, 01/15/33.....	2,300	2,353,235
2.500%, 08/16/31.....	2,233	1,795,631	7.050%, 03/15/33.....	3,837	4,733,613
Broadcom, Inc.			# 4.400%, 08/15/35.....	3,250	3,317,462
4.300%, 11/15/32.....	3,600	3,410,335	Comerica, Inc.		
Ω 3.419%, 04/15/33.....	1,000	862,355	# 4.000%, 02/01/29.....	1,000	990,436
Ω 3.137%, 11/15/35.....	7,900	6,352,326	Commonwealth Bank of Australia		
Brookfield Finance, Inc.			Ω 1.875%, 09/15/31.....	8,500	7,211,801
4.350%, 04/15/30.....	2,000	1,957,841	Conagra Brands, Inc.		
Bunge Ltd. Finance Corp.			5.300%, 11/01/38.....	7,000	6,865,663
3.750%, 09/25/27.....	3,075	3,024,001	ConocoPhillips		
Camden Property Trust			5.900%, 10/15/32.....	7,000	7,961,475
# 2.800%, 05/15/30.....	2,000	1,821,519	# 6.500%, 02/01/39.....	1,500	1,819,047
Campbell Soup Co.			Consolidated Edison Co. of New York, Inc.		
# 4.150%, 03/15/28.....	505	508,983	6.750%, 04/01/38.....	1,300	1,547,835
Canadian Natural Resources Ltd.			# 5.500%, 12/01/39.....	1,400	1,485,121
2.950%, 07/15/30.....	4,980	4,504,018	5.700%, 06/15/40.....	294	321,181
5.850%, 02/01/35.....	2,000	2,086,129	Corporate Office Properties LP		
Cargill, Inc.			2.900%, 12/01/33.....	2,000	1,570,905
Ω 2.125%, 04/23/30.....	3,470	3,079,538			

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
Costco Wholesale Corp.			ERP Operating LP		
1.750%, 04/20/32.....	16,098	\$13,870,074	# 1.850%, 08/01/31.....	2,000	\$1,686,030
Cox Communications, Inc.			Estee Lauder Cos., Inc. (The)		
Ω 4.800%, 02/01/35.....	3,797	3,783,301	2.600%, 04/15/30.....	2,400	2,233,909
Credit Agricole SA			Expedia Group, Inc.		
3.875%, 04/15/24.....	78	78,005	3.250%, 02/15/30.....	453	391,227
CRH America Finance, Inc.			Extra Space Storage LP		
Ω 3.950%, 04/04/28.....	2,280	2,264,847	2.350%, 03/15/32.....	716	580,463
Crown Castle International Corp.			Exxon Mobil Corp.		
2.250%, 01/15/31.....	1,100	932,687	# 2.440%, 08/16/29.....	6,050	5,628,379
2.900%, 04/01/41.....	3,000	2,271,255	FedEx Corp.		
CVS Health Corp.			# 3.100%, 08/05/29.....	1,500	1,416,346
# 3.250%, 08/15/29.....	6,151	5,805,859	# 4.900%, 01/15/34.....	5,988	6,276,898
2.700%, 08/21/40.....	600	456,592	3.900%, 02/01/35.....	2,000	1,888,018
Danske Bank AS			Fidelity National Financial, Inc.		
#Ω 4.375%, 06/12/28.....	6,000	5,772,820	3.400%, 06/15/30.....	8,900	7,995,056
Deere & Co.			2.450%, 03/15/31.....	1,000	819,357
5.375%, 10/16/29.....	650	720,789	Flex Ltd.		
Dentsply Sirona, Inc.			4.875%, 06/15/29.....	2,789	2,733,455
3.250%, 06/01/30.....	3,433	2,933,400	# 4.875%, 05/12/30.....	2,500	2,439,139
Diageo Capital PLC			Flowserve Corp.		
2.375%, 10/24/29.....	7,400	6,797,269	2.800%, 01/15/32.....	10,000	7,989,827
2.125%, 04/29/32.....	2,600	2,279,282	FMR LLC		
Discovery			Ω 4.950%, 02/01/33.....	8,555	8,869,329
Communications LLC			Fortune Brands Home & Security, Inc.		
# 3.625%, 05/15/30.....	8,000	7,301,702	3.250%, 09/15/29.....	4,300	3,861,994
Dollar Tree, Inc.			Fox Corp.		
# 4.200%, 05/15/28.....	4,634	4,638,308	# 5.476%, 01/25/39.....	6,000	6,140,744
Dow Chemical Co.			Fresenius Medical Care		
# 4.250%, 10/01/34.....	1,402	1,372,134	U.S. Finance III, Inc.		
Dow Chemical Co. (The)			Ω 2.375%, 02/16/31.....	3,600	2,880,690
7.375%, 11/01/29.....	458	543,536	Ω 3.000%, 12/01/31.....	571	481,194
Duke Energy Corp.			GATX Corp.		
3.300%, 06/15/41.....	2,750	2,229,858	3.500%, 06/01/32.....	1,050	944,097
DuPont de Nemours, Inc.			General Dynamics Corp.		
# 5.319%, 11/15/38.....	7,600	7,771,644	# 4.250%, 04/01/40.....	3,952	3,966,608
Eagle Materials, Inc.			General Electric Co.		
2.500%, 07/01/31.....	1,000	809,706	6.750%, 03/15/32.....	3,208	3,732,895
Eaton Corp.			General Motors Co.		
4.000%, 11/02/32.....	12,465	12,490,461	5.000%, 04/01/35.....	1,750	1,636,211
El du Pont de Nemours & Co.			Georgia Power Co.		
2.300%, 07/15/30.....	1,225	1,091,689	2.650%, 09/15/29.....	2,000	1,811,670
Elevance Health, Inc.			Georgia-Pacific LLC		
4.101%, 03/01/28.....	5,000	5,070,014	7.750%, 11/15/29.....	4,960	6,109,829
Enel Finance International NV			Ω 2.300%, 04/30/30.....	7,000	6,284,429
Ω 3.500%, 04/06/28.....	4,000	3,705,750	Gilead Sciences, Inc.		
Enterprise Products			4.000%, 09/01/36.....	1,000	974,010
Operating LLC			2.600%, 10/01/40.....	5,000	3,845,264
6.875%, 03/01/33.....	2,035	2,409,245	GlaxoSmithKline Capital, Inc.		
6.650%, 10/15/34.....	1,500	1,741,369	3.875%, 05/15/28.....	2,800	2,861,081
EOG Resources, Inc.			5.375%, 04/15/34.....	2,000	2,264,219
# 4.375%, 04/15/30.....	7,343	7,631,735	Glencore Funding LLC		
Equinor ASA			#Ω 2.850%, 04/27/31.....	6,000	5,064,542
Ω 6.500%, 12/01/28.....	4,000	4,529,496	Global Payments, Inc.		
2.375%, 05/22/30.....	2,000	1,818,010	4.450%, 06/01/28.....	1,071	1,047,608

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
Goldman Sachs Group, Inc.			Kemper Corp.		
# 6.125%, 02/15/33.....	6,600	\$ 7,448,749	2.400%, 09/30/30.....	5,500	\$ 4,583,490
Halliburton Co.			# 3.800%, 02/23/32.....	3,100	2,838,715
2.920%, 03/01/30.....	1,000	916,666	KeyCorp		
6.700%, 09/15/38.....	5,400	6,116,341	2.550%, 10/01/29.....	8,583	7,628,518
Health Care Service Corp. A			Kilroy Realty LP		
Mutual Legal Reserve Co.			2.500%, 11/15/32.....	3,000	2,402,170
Ω 2.200%, 06/01/30.....	3,500	3,042,271	Kinder Morgan Energy		
Healthcare Realty			Partners LP		
Holdings LP			6.500%, 09/01/39.....	1,565	1,665,043
2.000%, 03/15/31.....	800	641,664	Kroger Co.		
Home Depot Inc			7.500%, 04/01/31.....	6,725	8,260,727
5.875%, 12/16/36.....	3,500	4,228,539	Lam Research Corp.		
Home Depot, Inc. (The)			# 4.000%, 03/15/29.....	2,000	2,032,745
3.300%, 04/15/40.....	9,000	7,959,089	Lazard Group LLC		
HP, Inc.			4.500%, 09/19/28.....	7,000	6,900,305
3.400%, 06/17/30.....	9,000	8,091,965	Lear Corp.		
HSBC Holdings PLC			# 3.800%, 09/15/27.....	261	252,752
4.950%, 03/31/30.....	3,556	3,586,946	3.500%, 05/30/30.....	3,595	3,167,934
ING Groep NV			Leggett & Platt, Inc.		
3.950%, 03/29/27.....	6,550	6,435,148	# 4.400%, 03/15/29.....	10,600	10,477,381
# 4.550%, 10/02/28.....	206	204,753	Liberty Mutual Group, Inc.		
Intel Corp.			#Ω 4.569%, 02/01/29.....	3,530	3,527,337
# 4.000%, 12/15/32.....	1,200	1,224,334	Lincoln National Corp.		
Intercontinental Exchange,			3.050%, 01/15/30.....	11,900	10,765,853
Inc.			# 3.400%, 01/15/31.....	60	55,125
2.100%, 06/15/30.....	5,581	4,872,269	3.400%, 03/01/32.....	2,000	1,806,903
# 2.650%, 09/15/40.....	5,000	3,905,500	Lloyds Banking Group PLC		
International Business			4.375%, 03/22/28.....	4,000	3,953,425
Machines Corp.			Lockheed Martin Corp.		
3.300%, 01/27/27.....	1,726	1,716,815	4.500%, 05/15/36.....	2,650	2,771,764
3.500%, 05/15/29.....	29	28,244	Loews Corp.		
1.950%, 05/15/30.....	2,800	2,431,889	6.000%, 02/01/35.....	1,900	2,132,373
5.875%, 11/29/32.....	66	75,196	LSEGA Financing PLC		
# 4.150%, 05/15/39.....	2,300	2,160,744	#Ω 2.500%, 04/06/31.....	5,000	4,434,985
2.850%, 05/15/40.....	2,000	1,593,248	LYB International Finance		
Interstate Power & Light Co.			III LLC		
2.300%, 06/01/30.....	2,228	1,959,938	3.375%, 10/01/40.....	5,500	4,384,728
Intesa Sanpaolo SpA			Markel Corp.		
Ω 3.875%, 07/14/27.....	4,000	3,787,445	3.350%, 09/17/29.....	7,000	6,563,794
ITC Holdings Corp.			Mars, Inc.		
Ω 2.950%, 05/14/30.....	1,500	1,356,492	Ω 3.600%, 04/01/34.....	9,159	8,842,426
Jabil, Inc.			Marsh & McLennan Cos., Inc.		
3.600%, 01/15/30.....	3,995	3,626,995	4.375%, 03/15/29.....	1,762	1,795,368
3.000%, 01/15/31.....	6,167	5,326,690	2.250%, 11/15/30.....	8,300	7,248,744
Jefferies Group LLC/Jefferies			2.375%, 12/15/31.....	65	56,818
Group Capital Finance, Inc.			5.875%, 08/01/33.....	2,500	2,806,499
2.625%, 10/15/31.....	1,900	1,533,287	McDonald's Corp.		
Johnson & Johnson			4.875%, 07/15/40.....	7,200	7,365,713
1.300%, 09/01/30.....	7,825	6,865,730	Mercedes-Benz Finance		
4.950%, 05/15/33.....	3,800	4,306,183	North America LLC		
4.375%, 12/05/33.....	4,334	4,666,369	# 8.500%, 01/18/31.....	9,188	11,961,017
3.550%, 03/01/36.....	1,500	1,490,040	Merck & Co., Inc.		
2.100%, 09/01/40.....	14,000	10,800,134	2.350%, 06/24/40.....	5,100	3,977,093
Juniper Networks, Inc.			Merck Sharp & Dohme Corp.		
3.750%, 08/15/29.....	7,000	6,594,665	6.400%, 03/01/28.....	1,091	1,234,802
Kellogg Co.			MetLife, Inc.		
7.450%, 04/01/31.....	1,100	1,312,613	6.500%, 12/15/32.....	300	355,092

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
5.700%, 06/15/35.....	6,900	\$ 7,817,601	Pfizer, Inc.		
Micron Technology, Inc.			3.900%, 03/15/39.....	2,400	\$2,352,013
# 4.663%, 02/15/30.....	4,334	4,251,444	Philip Morris International,		
3.366%, 11/01/41.....	1,600	1,207,849	Inc.		
Microsoft Corp.			3.375%, 08/15/29.....	6,600	6,067,894
# 3.500%, 02/12/35.....	16,000	16,110,847	2.100%, 05/01/30.....	5,000	4,157,563
# 4.200%, 11/03/35.....	5,750	6,172,230	Phillips 66		
Mitsubishi UFJ Financial			2.150%, 12/15/30.....	3,000	2,562,494
Group, Inc.			Phillips 66 Co.		
3.195%, 07/18/29.....	1,002	926,224	Ω 3.550%, 10/01/26.....	3,550	3,487,726
2.048%, 07/17/30.....	8,750	7,325,500	Ω 3.150%, 12/15/29.....	5,500	5,072,467
3.751%, 07/18/39.....	3,200	2,826,188	PNC Financial Services		
Mizuho Financial Group, Inc.			Group, Inc.		
2.839%, 09/13/26.....	2,000	1,881,815	3.450%, 04/23/29.....	1,000	959,429
Morgan Stanley			PPG Industries, Inc.		
7.250%, 04/01/32.....	4,234	5,196,254	2.800%, 08/15/29.....	5,500	5,097,136
Morgan Stanley Domestic			2.550%, 06/15/30.....	4,000	3,612,689
Holdings, Inc.			Primerica, Inc.		
4.500%, 06/20/28.....	2,500	2,555,196	2.800%, 11/19/31.....	5,950	5,142,395
Mosaic Co.			Procter & Gamble Co.		
4.050%, 11/15/27.....	4,000	4,003,401	1.200%, 10/29/30.....	1,250	1,062,625
Motorola Solutions, Inc.			Progress Energy, Inc.		
4.600%, 05/23/29.....	9,894	9,689,111	6.000%, 12/01/39.....	5,010	5,428,592
MPLX LP			Progressive Corp.		
4.125%, 03/01/27.....	1,800	1,785,332	3.000%, 03/15/32.....	200	186,937
4.500%, 04/15/38.....	2,600	2,363,565	# 6.250%, 12/01/32.....	900	1,067,472
National Securities Clearing			Prudential Financial, Inc.		
Corp.			# 3.878%, 03/27/28.....	2,856	2,874,786
Ω 0.750%, 12/07/25.....	2,000	1,831,173	# 5.750%, 07/15/33.....	3,625	4,062,893
Nestle Holdings, Inc.			3.000%, 03/10/40.....	1,000	835,958
Ω 1.250%, 09/15/30.....	11,000	9,326,707	Prudential PLC		
NetApp, Inc.			3.125%, 04/14/30.....	3,000	2,791,108
# 2.700%, 06/22/30.....	7,600	6,620,743	3.625%, 03/24/32.....	2,750	2,605,519
Nomura Holdings, Inc.			PulteGroup, Inc.		
3.103%, 01/16/30.....	7,625	6,626,398	6.375%, 05/15/33.....	1,500	1,603,139
2.679%, 07/16/30.....	2,000	1,679,801	QUALCOMM, Inc.		
Northern Trust Corp.			# 2.150%, 05/20/30.....	7,917	7,244,993
1.950%, 05/01/30.....	9,100	7,965,404	4.650%, 05/20/35.....	800	855,590
Northrop Grumman Corp.			Quest Diagnostics, Inc.		
5.150%, 05/01/40.....	2,000	2,114,871	2.800%, 06/30/31.....	200	178,387
Nucor Corp.			Ralph Lauren Corp.		
3.950%, 05/01/28.....	6,000	5,944,729	2.950%, 06/15/30.....	1,000	916,244
2.700%, 06/01/30.....	3,700	3,304,472	Rayonier LP		
3.125%, 04/01/32.....	2,080	1,880,584	2.750%, 05/17/31.....	3,500	3,013,383
NVIDIA Corp.			Raytheon Technologies Corp.		
3.500%, 04/01/40.....	2,000	1,832,422	# 4.450%, 11/16/38.....	1,000	986,960
Oracle Corp.			Realty Income Corp.		
3.250%, 11/15/27.....	3,799	3,615,804	2.850%, 12/15/32.....	3,000	2,682,181
3.250%, 05/15/30.....	7,966	7,174,590	1.800%, 03/15/33.....	5,000	3,952,910
ORIX Corp.			Reinsurance Group of		
# 2.250%, 03/09/31.....	1,500	1,287,294	America, Inc.		
Owens Corning			3.950%, 09/15/26.....	3,857	3,842,432
3.875%, 06/01/30.....	5,300	4,974,246	3.150%, 06/15/30.....	1,600	1,450,312
Paramount Global			Republic Services, Inc.		
4.200%, 05/19/32.....	4,800	4,356,954	6.200%, 03/01/40.....	230	262,548
PerkinElmer, Inc.			Rio Tinto Finance USA Ltd.		
3.300%, 09/15/29.....	1,900	1,752,567	7.125%, 07/15/28.....	2,120	2,477,791

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
Royal Bank of Canada 3.875%, 05/04/32.....	2,000	\$ 1,959,964	United Parcel Service, Inc. 6.200%, 01/15/38.....	2,000	\$ 2,419,242
Royalty Pharma PLC 2.200%, 09/02/30.....	4,000	3,378,205	# 5.200%, 04/01/40.....	5,260	5,813,121
3.300%, 09/02/40.....	4,850	3,783,187	UnitedHealth Group, Inc. # 3.875%, 12/15/28.....	3,000	3,073,110
Schlumberger Investment SA # 2.650%, 06/26/30.....	550	499,622	# 4.625%, 07/15/35.....	6,050	6,437,990
Sempra Energy 3.800%, 02/01/38.....	2,200	1,950,701	2.750%, 05/15/40.....	2,000	1,627,698
Shell International Finance BV 2.875%, 05/10/26.....	10,000	9,831,101	Unum Group 3.875%, 11/05/25.....	6,000	5,925,747
2.375%, 11/07/29.....	2,000	1,813,880	4.000%, 06/15/29.....	3,275	3,130,596
Siemens Financieringsmaatschappij NV Ω 6.125%, 08/17/26.....	80	86,900	Valero Energy Corp. 7.500%, 04/15/32.....	4,400	5,263,097
Simon Property Group LP # 2.650%, 07/15/30.....	4,000	3,504,766	6.625%, 06/15/37.....	2,300	2,616,980
2.250%, 01/15/32.....	4,100	3,392,083	Ventas Realty LP 3.000%, 01/15/30.....	3,800	3,415,798
Societe Generale SA #Ω 3.000%, 01/22/30.....	5,400	4,665,871	Verizon Communications, Inc. 4.500%, 08/10/33.....	100	101,747
Southwest Gas Corp. 2.200%, 06/15/30.....	5,700	4,688,118	VF Corp. # 2.950%, 04/23/30.....	5,845	5,317,539
Steel Dynamics, Inc. # 3.250%, 01/15/31.....	7,626	6,792,859	Viatrix, Inc. 3.850%, 06/22/40.....	5,750	4,195,450
STORE Capital Corp. 2.750%, 11/18/30.....	4,000	3,368,461	Virginia Electric & Power Co. 8.875%, 11/15/38.....	670	960,068
Sumitomo Mitsui Financial Group, Inc. 3.544%, 01/17/28.....	3,500	3,376,256	Vodafone Group PLC 7.875%, 02/15/30.....	7,625	9,188,235
3.040%, 07/16/29.....	3,000	2,735,271	Vornado Realty LP 3.400%, 06/01/31.....	5,250	4,440,933
2.222%, 09/17/31.....	6,227	5,192,329	Walgreens Boots Alliance, Inc. # 3.200%, 04/15/30.....	4,104	3,760,664
Suncor Energy, Inc. 5.950%, 12/01/34.....	7,000	7,569,863	Walt Disney Co. # 2.650%, 01/13/31.....	5,535	5,091,731
6.500%, 06/15/38.....	1,000	1,121,301	# 6.200%, 12/15/34.....	6,200	7,348,890
Takeda Pharmaceutical Co. Ltd. 3.025%, 07/09/40.....	9,961	8,082,783	Waste Management, Inc. 2.950%, 06/01/41.....	5,000	4,073,956
Tapestry, Inc. 3.050%, 03/15/32.....	1,762	1,474,903	Wells Fargo & Co. # 4.150%, 01/24/29.....	7,042	7,008,493
Telefonica Europe BV 8.250%, 09/15/30.....	9,275	11,256,688	Welltower, Inc. 3.100%, 01/15/30.....	2,000	1,815,262
Textron, Inc. 2.450%, 03/15/31.....	6,750	5,707,259	2.750%, 01/15/31.....	8,500	7,378,478
TotalEnergies Capital International SA 2.829%, 01/10/30.....	9,400	8,825,567	Westlake Chemical Corp. 3.375%, 06/15/30.....	1,416	1,307,721
TotalEnergies Capital SA # 3.883%, 10/11/28.....	4,928	4,991,781	Westlake Corp. 2.875%, 08/15/41.....	800	583,111
Toyota Motor Credit Corp. # 3.050%, 01/11/28.....	7,000	6,845,055	Westpac Banking Corp. 2.700%, 08/19/26.....	4,345	4,209,769
TransCanada PipeLines Ltd. 4.625%, 03/01/34.....	9,145	9,236,837	# 2.150%, 06/03/31.....	19,052	16,627,835
Travelers Cos., Inc. # 6.250%, 06/15/37.....	670	826,776	WestRock MWV LLC 8.200%, 01/15/30.....	3,885	4,741,136
Union Pacific Corp. 2.891%, 04/06/36.....	8,930	7,903,684	7.950%, 02/15/31.....	3,112	3,786,995
			Whirlpool Corp. # 4.750%, 02/26/29.....	2,000	2,042,308
			Williams Cos., Inc. 8.750%, 03/15/32.....	5,000	6,399,562
			Wisconsin Power & Light Co. 1.950%, 09/16/31.....	3,250	2,780,666
			WP Carey, Inc. 2.450%, 02/01/32.....	2,300	1,910,840

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO
CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>	<u>Shares</u>	<u>Value†</u>
			SECURITIES LENDING COLLATERAL — (3.5%)	
			@§ The DFA Short Term	
WRKCo, Inc.				
# 4.200%, 06/01/32.....	1,600	\$ 1,566,420	4,621,885	\$ 53,461,343
TOTAL BONDS.....		<u>1,391,904,025</u>		
				TOTAL INVESTMENTS — (100.0%)
				(Cost \$1,682,911,918)^.....
				<u>\$1,509,749,599</u>
U.S. TREASURY OBLIGATIONS — (3.5%)				
U.S. Treasury Notes				
0.375%, 04/30/25.....	7,000	6,543,633		
0.250%, 05/31/25.....	11,750	10,923,828		
0.250%, 06/30/25.....	12,000	11,136,094		
0.250%, 07/31/25.....	9,750	9,028,271		
0.250%, 08/31/25.....	16,500	<u>15,246,387</u>		
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>52,878,213</u>		
TOTAL INVESTMENT SECURITIES (Cost \$1,629,452,386).....		<u>1,456,288,256</u>		

Summary of the Portfolio's investments as of July 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.....	—	\$ 11,506,018	—	\$ 11,506,018
Bonds.....	—	1,391,904,025	—	1,391,904,025
U.S. Treasury Obligations.....	—	52,878,213	—	52,878,213
Securities Lending Collateral.....	—	53,461,343	—	53,461,343
TOTAL.....	<u>—</u>	<u>\$1,509,749,599</u>	<u>—</u>	<u>\$1,509,749,599</u>

DFA TARGETED CREDIT PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2022
(Unaudited)

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	<u>(000)</u>			<u>(000)</u>	
BONDS — (91.0%)			CANADA — (Continued)		
AUSTRALIA — (2.0%)			Thomson Reuters Corp.		
ANZ New Zealand			2.239%, 05/14/25. CAD	2,000	\$ 1,485,752
International Ltd.			Toronto-Dominion Bank		
Ω 1.250%, 06/22/26.	3,583	\$ 3,251,859	1.200%, 06/03/26.	7,500	6,827,348
APT Pipelines Ltd.			TransCanada PipeLines Ltd.		
4.200%, 03/23/25.	2,000	1,989,054	2.500%, 08/01/22.	600	<u>600,000</u>
Ω 4.200%, 03/23/25.	1,200	1,193,432	TOTAL CANADA.		<u>50,530,170</u>
Bank of New Zealand			DENMARK — (0.3%)		
Ω 1.000%, 03/03/26.	300	272,001	Danske Bank AS		
FMG Resources August 2006			Ω 5.375%, 01/12/24.	2,000	<u>2,027,663</u>
Pty Ltd.			FRANCE — (1.5%)		
Ω 5.125%, 05/15/24.	1,500	1,512,983	BNP Paribas SA		
Glencore Finance Europe			Ω 3.375%, 01/09/25.	2,000	1,958,390
Ltd.			BPCE SA		
0.625%, 09/11/24. EUR	397	391,503	Ω 2.375%, 01/14/25.	2,300	2,195,066
Glencore Funding LLC			#Ω 1.000%, 01/20/26.	3,000	2,693,140
#Ω 4.625%, 04/29/24.	3,400	3,410,113	Societe Generale SA		
Ω 1.625%, 09/01/25.	1,175	1,081,470	#Ω 2.625%, 10/16/24.	800	769,768
#Ω 1.625%, 04/27/26.	700	629,801	Ω 1.375%, 07/08/25.	3,600	3,324,296
Telstra Corp. Ltd.			Ω 4.000%, 01/12/27.	2,000	<u>1,932,870</u>
Ω 3.125%, 04/07/25.	2,953	<u>2,919,868</u>	TOTAL FRANCE.		<u>12,873,530</u>
TOTAL AUSTRALIA.		<u>16,652,084</u>	GERMANY — (4.3%)		
CANADA — (6.0%)			Bayer U.S. Finance II LLC		
Bank of Montreal			Ω 4.250%, 12/15/25.	2,800	2,793,858
# 1.250%, 09/15/26.	5,000	4,543,138	Bayer U.S. Finance LLC		
Bank of Nova Scotia			Ω 3.375%, 10/08/24.	1,000	982,173
1.050%, 03/02/26.	5,900	5,387,533	BMW U.S. Capital LLC		
Brookfield Asset			Ω 2.800%, 04/11/26.	4,500	4,365,654
Management, Inc.			Daimler Finance North		
4.000%, 01/15/25.	2,100	2,103,612	America LLC		
Canadian Imperial Bank of			3.350%, 02/22/23.	333	332,630
Commerce			#Ω 3.300%, 05/19/25.	300	295,954
1.250%, 06/22/26.	7,631	6,958,252	Ω 1.450%, 03/02/26.	6,000	5,531,957
Canadian National Railway			Daimler Trucks Finance North		
Co.			America LLC		
# 2.750%, 03/01/26.	2,000	1,956,175	Ω 3.500%, 04/07/25.	4,490	4,412,691
Canadian Natural Resources Ltd.			Deutsche Bank AG		
2.950%, 01/15/23.	1,000	997,643	# 3.700%, 05/30/24.	1,800	1,775,961
3.900%, 02/01/25.	1,200	1,194,559	1.686%, 03/19/26.	2,200	2,007,587
2.050%, 07/15/25.	250	236,071	Deutsche Telekom		
Enbridge Pipelines, Inc.			International Finance BV		
3.000%, 08/10/26. CAD	3,000	2,246,574	#Ω 3.600%, 01/19/27.	2,500	2,487,997
Enbridge, Inc.			Fresenius Medical Care		
3.190%, 12/05/22. CAD	1,000	779,454	U.S. Finance III, Inc.		
2.500%, 01/15/25.	2,200	2,129,816	Ω 1.875%, 12/01/26.	3,280	2,861,516
National Bank of Canada			Siemens		
1.534%, 06/15/26. CAD	7,500	5,310,648	Financieringsmaatschappij NV		
Royal Bank of Canada			1.200%, 03/11/26.	7,500	6,909,171
0.875%, 01/20/26.	8,000	7,267,205			
Spectra Energy Partners LP					
4.750%, 03/15/24.	500	506,390			

DFA TARGETED CREDIT PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
GERMANY — (Continued)			JAPAN — (Continued)		
Ω 1.200%, 03/11/26.....	1,500	\$ 1,381,834	2.632%, 07/14/26.....	1,500	\$ 1,424,124
ZF North America Capital, Inc.			Sumitomo Mitsui Trust Bank Ltd.		
Ω 4.750%, 04/29/25.....	500	<u>475,943</u>	# 1.550%, 03/25/26.....	800	737,232
TOTAL GERMANY.....		<u>36,614,926</u>	Toyota Motor Corp. 1.339%, 03/25/26.....	5,163	<u>4,820,224</u>
IRELAND — (0.7%)			TOTAL JAPAN.....		<u>48,397,461</u>
AerCap Ireland Capital DAC/AerCap Global Aviation Trust			LUXEMBOURG — (0.1%)		
# 6.500%, 07/15/25.....	5,450	5,635,662	ArcelorMittal SA 6.125%, 06/01/25.....	500	<u>516,629</u>
1.750%, 01/30/26.....	500	<u>444,274</u>	NETHERLANDS — (1.2%)		
TOTAL IRELAND.....		<u>6,079,936</u>	Cooperatieve Rabobank UA #Ω 2.625%, 07/22/24.....	1,450	1,413,892
ITALY — (1.3%)			ING Groep NV Ω 4.625%, 01/06/26.....	6,100	6,176,905
Intesa Sanpaolo SpA Ω 3.250%, 09/23/24.....	800	772,527	LeasePlan Corp. NV Ω 2.875%, 10/24/24.....	3,000	<u>2,887,360</u>
Republic of Italy Government International Bond			TOTAL NETHERLANDS.....		<u>10,478,157</u>
6.875%, 09/27/23.....	750	770,667	NORWAY — (0.6%)		
2.375%, 10/17/24.....	1,661	1,594,294	Aker BP ASA Ω 2.875%, 01/15/26.....	5,400	<u>5,131,109</u>
1.250%, 02/17/26.....	3,500	3,108,329	SPAIN — (0.9%)		
Snam SpA 0.000%, 08/15/25..... EUR	5,000	<u>4,837,821</u>	Banco Santander SA # 1.849%, 03/25/26.....	2,000	1,819,014
TOTAL ITALY.....		<u>11,083,638</u>	CaixaBank SA 1.375%, 06/19/26..... EUR	1,800	1,742,484
JAPAN — (5.7%)			Santander Holdings USA, Inc. 3.400%, 01/18/23.....	1,000	998,079
7-Eleven, Inc. Ω 0.950%, 02/10/26.....	8,176	7,361,040	# 3.244%, 10/05/26.....	3,000	2,845,122
Aircastle Ltd. 4.125%, 05/01/24.....	2,000	1,957,700	Telefonica Emisiones SA 3.987%, 01/23/23..... EUR	300	<u>311,137</u>
Ω 5.250%, 08/11/25.....	50	48,935	TOTAL SPAIN.....		<u>7,715,836</u>
4.250%, 06/15/26.....	3,500	3,283,334	SWITZERLAND — (1.4%)		
Mitsubishi UFJ Financial Group, Inc.			Credit Suisse Group AG 3.750%, 03/26/25.....	2,550	2,470,955
# 3.850%, 03/01/26.....	4,000	3,969,702	4.550%, 04/17/26.....	3,500	3,435,692
2.757%, 09/13/26.....	1,000	948,698	UBS Group AG Ω 4.125%, 09/24/25.....	3,000	3,013,977
Mizuho Financial Group, Inc. 3.477%, 04/12/26.....	3,300	3,203,622	4.125%, 09/24/25.....	2,000	2,009,318
Nissan Motor Acceptance Co. LLC Ω 3.450%, 03/15/23.....	1,000	993,304	4.125%, 04/15/26.....	1,000	<u>996,735</u>
Ω 1.125%, 09/16/24.....	500	463,834	TOTAL SWITZERLAND.....		<u>11,926,677</u>
#Ω 2.000%, 03/09/26.....	1,500	1,323,074	UNITED KINGDOM — (5.9%)		
Nissan Motor Co. Ltd. #Ω 3.522%, 09/17/25.....	3,000	2,883,492	AstraZeneca PLC 0.700%, 04/08/26.....	5,820	5,288,013
Nomura Holdings, Inc. 2.648%, 01/16/25.....	5,500	5,299,401	Barclays PLC 3.650%, 03/16/25.....	1,650	1,620,656
1.653%, 07/14/26.....	700	626,590	4.375%, 01/12/26.....	2,160	2,167,034
NTT Finance Corp. Ω 1.162%, 04/03/26.....	2,886	2,639,465	BAT Capital Corp. 3.222%, 08/15/24.....	200	196,271
1.162%, 04/03/26.....	1,600	1,463,321			
Sumitomo Mitsui Financial Group, Inc.					
2.348%, 01/15/25.....	270	259,853			
0.948%, 01/12/26.....	5,200	4,690,516			

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)		
3.215%, 09/06/26.....	1,500	\$ 1,421,028	American Electric Power Co., Inc.		
BAT International Finance PLC			1.000%, 11/01/25.....	678	\$ 616,175
2.375%, 01/19/23..... EUR	500	514,594	American Medical Systems Europe BV		
1.668%, 03/25/26.....	3,000	2,711,906	0.750%, 03/08/25..... EUR	1,000	1,004,879
BP Capital Markets America, Inc.			American Tower Corp.		
3.119%, 05/04/26.....	1,500	1,482,062	3.375%, 05/15/24.....	900	892,338
British Telecommunications P.L.C.			4.400%, 02/15/26.....	1,300	1,307,904
0.500%, 09/12/25..... EUR	1,000	986,323	1.600%, 04/15/26.....	4,500	4,105,152
CK Hutchison International 16 Ltd.			Ameriprise Financial, Inc.		
2.750%, 10/03/26.....	1,200	1,165,740	2.875%, 09/15/26.....	2,500	2,428,346
CNH Industrial Capital LLC			Amgen, Inc.		
1.950%, 07/02/23.....	800	784,017	# 2.600%, 08/19/26.....	5,000	4,845,686
4.200%, 01/15/24.....	1,567	1,570,933	Anthem, Inc.		
3.950%, 05/23/25.....	1,700	1,691,999	1.500%, 03/15/26.....	6,201	5,779,177
HSBC Holdings PLC			Archer-Daniels-Midland Co.		
4.300%, 03/08/26.....	3,000	3,017,257	# 2.500%, 08/11/26.....	476	464,728
# 3.900%, 05/25/26.....	3,000	2,984,823	Ares Capital Corp.		
LSEGA Financing PLC			4.200%, 06/10/24.....	3,000	2,977,396
Ω 1.375%, 04/06/26.....	5,700	5,212,355	3.250%, 07/15/25.....	2,500	2,357,388
Nationwide Building Society			# 3.875%, 01/15/26.....	1,000	941,238
#Ω 3.900%, 07/21/25.....	1,800	1,795,400	Arrow Electronics, Inc.		
Ω 1.000%, 08/28/25.....	2,600	2,330,120	# 3.250%, 09/08/24.....	1,400	1,375,397
Ω 1.500%, 10/13/26.....	1,500	1,350,298	AT&T, Inc.		
Natwest Group PLC			4.000%, 11/25/25..... CAD	2,000	1,550,990
4.800%, 04/05/26.....	5,800	5,858,195	AvalonBay Communities, Inc.		
Natwest Markets PLC			2.950%, 05/11/26.....	4,000	3,875,114
Ω 3.625%, 09/29/22.....	200	200,062	Avient Corp.		
Reynolds American, Inc.			5.250%, 03/15/23.....	1,400	1,401,808
4.450%, 06/12/25.....	1,500	1,498,334	Ball Corp.		
Standard Chartered PLC			4.875%, 03/15/26.....	1,000	1,007,880
#Ω 3.200%, 04/17/25.....	2,000	1,940,473	Bank of America Corp.		
#Ω 4.050%, 04/12/26.....	2,400	2,380,579	3.500%, 04/19/26.....	4,690	4,673,074
TOTAL UNITED KINGDOM...		<u>50,168,472</u>	Becton Dickinson and Co.		
UNITED STATES — (59.1%)			0.034%, 08/13/25..... EUR	4,250	4,152,767
AbbVie, Inc.			Boardwalk Pipelines LP		
3.600%, 05/14/25.....	500	500,084	4.950%, 12/15/24.....	3,937	3,978,551
3.200%, 05/14/26.....	1,200	1,188,831	5.950%, 06/01/26.....	1,926	2,023,898
AES Corp.			Boeing Co.		
Ω 3.300%, 07/15/25.....	1,500	1,429,785	2.600%, 10/30/25.....	1,827	1,723,346
Aetna, Inc.			Boeing Co.		
3.500%, 11/15/24.....	412	410,203	3.100%, 05/01/26.....	4,100	3,930,660
Altria Group, Inc.			2.250%, 06/15/26.....	153	141,290
# 2.350%, 05/06/25.....	571	547,817	Booking Holdings, Inc.		
Amcor Finance USA, Inc.			# 3.600%, 06/01/26.....	2,000	2,011,943
3.625%, 04/28/26.....	2,835	2,742,446	Brixmor Operating Partnership LP		
Amcor Flexibles North America, Inc.			# 3.650%, 06/15/24.....	1,000	985,212
4.000%, 05/17/25.....	650	647,521	3.850%, 02/01/25.....	800	789,340
American Campus Communities Operating Partnership LP			Brown & Brown, Inc.		
3.300%, 07/15/26.....	300	297,644	4.200%, 09/15/24.....	1,840	1,841,571
			Campbell Soup Co.		
			3.950%, 03/15/25.....	1,000	1,006,322
			3.300%, 03/19/25.....	1,223	1,210,765
			Capital One Financial Corp.		
			3.200%, 02/05/25.....	1,000	978,364

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)		
Cargill, Inc.			Edison International		
Ω 0.750%, 02/02/26.....	6,390	\$5,810,316	4.950%, 04/15/25.....	5,500	\$5,576,103
Carrier Global Corp.			Energy Transfer LP		
2.242%, 02/15/25.....	79	76,291	3.450%, 01/15/23.....	500	498,786
Celanese U.S. Holdings LLC			4.050%, 03/15/25.....	1,500	1,486,991
1.400%, 08/05/26.....	6,800	5,788,042	4.750%, 01/15/26.....	4,166	4,192,208
CenterPoint Energy, Inc.			EPR Properties		
# 1.450%, 06/01/26.....	500	457,599	4.750%, 12/15/26.....	2,000	1,885,239
Charles Schwab Corp.			Equinix, Inc.		
0.900%, 03/11/26.....	3,375	3,097,216	1.450%, 05/15/26.....	6,500	5,919,073
1.150%, 05/13/26.....	3,000	2,758,178	ERAC USA Finance LLC		
Cigna Corp.			Ω 3.850%, 11/15/24.....	4,394	4,361,639
# 1.250%, 03/15/26.....	7,000	6,470,230	Expedia Group, Inc.		
Citigroup, Inc.			5.000%, 02/15/26.....	2,900	2,933,595
3.700%, 01/12/26.....	1,700	1,701,415	Fidelity & Guaranty Life		
3.400%, 05/01/26.....	6,000	5,906,650	Holdings, Inc.		
CNO Financial Group, Inc.			Ω 5.500%, 05/01/25.....	4,900	5,029,362
# 5.250%, 05/30/25.....	5,500	5,597,836	Fidelity National Information		
Comcast Corp.			Services, Inc.		
3.150%, 03/01/26.....	900	894,735	1.150%, 03/01/26.....	6,100	5,537,106
Conagra Brands, Inc.			Fiserv, Inc.		
4.300%, 05/01/24.....	704	708,241	3.200%, 07/01/26.....	6,500	6,328,378
Constellation Energy			Flex Ltd.		
Generation LLC			4.750%, 06/15/25.....	650	649,730
3.250%, 06/01/25.....	3,500	3,407,040	3.750%, 02/01/26.....	5,000	4,835,663
Corporate Office			Ford Motor Credit Co. LLC		
Properties LP			4.134%, 08/04/25.....	2,000	1,972,500
2.250%, 03/15/26.....	1,200	1,094,656	Freeport-McMoRan, Inc.		
Cox Communications, Inc.			4.550%, 11/14/24.....	2,000	2,010,500
Ω 3.850%, 02/01/25.....	380	378,332	General Motors Co.		
Crown Castle International			# 6.125%, 10/01/25.....	1,300	1,366,620
Corp.			General Motors Financial Co., Inc.		
1.050%, 07/15/26.....	6,000	5,338,705	2.750%, 06/20/25.....	3,500	3,346,527
DCP Midstream Operating LP			1.250%, 01/08/26.....	300	270,663
5.375%, 07/15/25.....	2,000	2,050,000	5.250%, 03/01/26.....	1,473	1,501,909
Discover Bank			Gilead Sciences, Inc.		
3.450%, 07/27/26.....	2,000	1,912,145	3.650%, 03/01/26.....	3,986	3,998,079
Discover Financial Services			Global Payments, Inc.		
3.750%, 03/04/25.....	1,200	1,183,466	1.200%, 03/01/26.....	1,600	1,438,204
# 4.500%, 01/30/26.....	2,500	2,495,968	4.800%, 04/01/26.....	4,250	4,285,447
Discovery			GLP Capital LP/GLP		
Communications LLC			Financing II, Inc.		
4.900%, 03/11/26.....	4,186	4,258,741	3.350%, 09/01/24.....	3,125	3,010,375
Dominion Energy, Inc.			Goldman Sachs Group, Inc.		
3.300%, 03/15/25.....	600	593,697	# 3.750%, 05/22/25.....	2,000	1,998,920
1.450%, 04/15/26.....	3,000	2,784,227	3.750%, 02/25/26.....	3,500	3,504,996
DPL, Inc.			Graphic Packaging		
4.125%, 07/01/25.....	2,000	1,938,800	International LLC		
DTE Energy Co.			4.125%, 08/15/24.....	824	817,944
# 1.050%, 06/01/25.....	2,300	2,133,372	Hanesbrands, Inc.		
DXC Technology Co.			Ω 4.875%, 05/15/26.....	2,500	2,433,337
1.800%, 09/15/26.....	3,000	2,701,489	Harley-Davidson Financial		
Eastman Chemical Co.			Services, Inc.		
3.800%, 03/15/25.....	1,000	996,303	0.900%, 11/19/24..... EUR	1,000	985,062
eBay, Inc.			HCA, Inc.		
# 2.750%, 01/30/23.....	816	813,151	# 5.375%, 02/01/25.....	3,250	3,315,089
# 1.400%, 05/10/26.....	5,335	4,908,405			

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			Micron Technology, Inc.		
Holdings LP			4.975%, 02/06/26.	1,500	\$1,538,328
3.500%, 08/01/26.	5,000	\$4,832,300	Molson Coors Beverage Co.		
Hewlett Packard Enterprise Co.			3.000%, 07/15/26.	5,500	5,255,596
4.450%, 10/02/23.	2,302	2,322,664	Morgan Stanley		
1.750%, 04/01/26.	2,000	1,865,427	3.875%, 01/27/26.	6,000	6,038,291
Howmet Aerospace, Inc.			MPLX LP		
6.875%, 05/01/25.	112	117,880	1.750%, 03/01/26.	3,200	2,942,362
HP, Inc.			National Rural Utilities		
2.200%, 06/17/25.	2,000	1,913,627	Cooperative Finance Corp.		
1.450%, 06/17/26.	2,242	2,047,359	1.000%, 06/15/26.	7,048	6,469,344
Humana, Inc.			NetApp, Inc.		
3.850%, 10/01/24.	3,000	3,014,214	3.250%, 12/15/22.	935	934,960
Huntington Bancshares, Inc.			1.875%, 06/22/25.	100	94,848
2.625%, 08/06/24.	700	685,341	Netflix, Inc.		
Hyatt Hotels Corp.			5.875%, 02/15/25.	3,000	3,105,024
3.375%, 07/15/23.	714	705,837	Newell Brands, Inc.		
4.850%, 03/15/26.	1,796	1,816,788	4.875%, 06/01/25.	2,000	2,020,000
Intercontinental Exchange,			NextEra Energy Operating		
Inc.			Partners LP		
3.750%, 12/01/25.	4,000	4,033,120	Ω 3.875%, 10/15/26.	1,000	987,795
Interpublic Group of Cos.,			Nucor Corp.		
Inc.			2.000%, 06/01/25.	2,000	1,920,778
4.200%, 04/15/24.	500	500,258	Nuveen Finance LLC		
Jabil, Inc.			Ω 4.125%, 11/01/24.	2,500	2,496,442
1.700%, 04/15/26.	6,825	6,201,643	Omnicom Group,		
Jefferies Group LLC/Jefferies			Inc./Omnicom Capital, Inc.		
Group Capital Finance, Inc.			3.650%, 11/01/24.	500	498,366
# 4.850%, 01/15/27.	4,000	4,054,522	OneMain Finance Corp.		
John Deere Financial, Inc.			6.875%, 03/15/25.	3,585	3,540,187
1.630%, 04/09/26. CAD	3,500	2,518,289	Oracle Corp.		
JPMorgan Chase & Co.			# 2.950%, 05/15/25.	5,000	4,874,466
3.300%, 04/01/26.	2,262	2,235,525	1.650%, 03/25/26.	2,700	2,482,082
# 3.200%, 06/15/26.	2,500	2,468,300	Paramount Global		
Laboratory Corp. of America			# 4.750%, 05/15/25.	2,162	2,196,166
Holdings			Penske Truck Leasing Co. LP/PTL		
1.550%, 06/01/26.	2,502	2,299,375	Finance Corp.		
Las Vegas Sands Corp.			Ω 4.450%, 01/29/26.	572	573,493
2.900%, 06/25/25.	3,000	2,811,497	Ω 1.700%, 06/15/26.	5,150	4,652,355
Lazard Group LLC			Perrigo Finance Unlimited		
3.750%, 02/13/25.	1,000	992,011	Co.		
Lennar Corp.			3.900%, 12/15/24.	4,500	4,444,515
4.750%, 05/30/25.	1,200	1,209,847	Philip Morris International, Inc.		
Lincoln National Corp.			# 2.750%, 02/25/26.	2,000	1,932,449
3.350%, 03/09/25.	1,000	992,364	# 0.875%, 05/01/26.	3,000	2,698,295
LYB International Finance			Phillips 66		
III LLC			1.300%, 02/15/26.	1,500	1,376,707
1.250%, 10/01/25.	566	519,017	Phillips 66 Co.		
Marathon Petroleum Corp.			Ω 2.450%, 12/15/24.	1,000	965,902
3.625%, 09/15/24.	100	99,397	Ω 3.605%, 02/15/25.	1,000	994,124
4.700%, 05/01/25.	1,900	1,937,452	Ω 3.550%, 10/01/26.	193	189,614
5.125%, 12/15/26.	250	258,937	Plains All American		
Marriott International, Inc.			Pipeline LP/PAA Finance		
3.750%, 03/15/25.	5,000	4,986,342	Corp.		
McKesson Corp.			3.600%, 11/01/24.	1,500	1,474,864
0.900%, 12/03/25.	2,600	2,365,016			

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)		
PNC Financial Services Group, Inc.			Truist Financial Corp.		
1.150%, 08/13/26.....	372	\$ 337,996	# 3.700%, 06/05/25.....	1,500	\$ 1,505,219
PPG Industries, Inc.			UnitedHealth Group, Inc.		
1.200%, 03/15/26.....	6,000	5,473,185	3.100%, 03/15/26.....	500	498,121
Public Storage			Unum Group		
0.875%, 02/15/26.....	6,500	5,961,756	4.000%, 03/15/24.....	2,800	2,801,627
PulteGroup, Inc.			Utah Acquisition Sub, Inc.		
5.500%, 03/01/26.....	3,186	3,278,457	3.950%, 06/15/26.....	6,000	5,678,726
# 5.000%, 01/15/27.....	2,000	2,036,478	Valero Energy Corp.		
Qwest Corp.			2.850%, 04/15/25.....	221	214,875
7.250%, 09/15/25.....	2,000	2,095,000	Ventas Realty LP		
Radian Group, Inc.			3.500%, 04/15/24.....	1,000	990,695
# 4.500%, 10/01/24.....	3,500	3,453,765	2.650%, 01/15/25.....	500	481,127
Realty Income Corp.			4.125%, 01/15/26.....	2,500	2,481,395
0.750%, 03/15/26.....	2,000	1,788,081	Verizon Communications, Inc.		
Roper Technologies, Inc.			# 1.450%, 03/20/26.....	5,200	4,866,705
1.000%, 09/15/25.....	1,500	1,373,858	VMware, Inc.		
3.800%, 12/15/26.....	479	479,371	1.400%, 08/15/26.....	7,107	6,400,338
Ross Stores, Inc.			Vontier Corp.		
# 0.875%, 04/15/26.....	2,024	1,835,138	1.800%, 04/01/26.....	3,500	3,079,720
Royalty Pharma PLC			Vornado Realty LP		
1.200%, 09/02/25.....	3,986	3,662,917	2.150%, 06/01/26.....	6,100	5,501,969
Ryder System, Inc.			Walgreens Boots Alliance, Inc.		
4.625%, 06/01/25.....	500	507,178	3.450%, 06/01/26.....	5,000	4,985,383
Seagate HDD Cayman			Walt Disney Co.		
4.750%, 01/01/25.....	1,500	1,488,953	# 1.750%, 01/13/26.....	7,000	6,655,087
Sealed Air Corp.			Waste Management, Inc.		
Ω 5.500%, 09/15/25.....	2,500	2,550,825	0.750%, 11/15/25.....	2,000	1,837,683
Sempra Energy			Wells Fargo & Co.		
3.300%, 04/01/25.....	1,477	1,460,503	3.550%, 09/29/25.....	1,000	996,410
Sensata Technologies BV			3.000%, 04/22/26.....	2,000	1,947,306
Ω 5.625%, 11/01/24.....	2,000	2,017,596	2.975%, 05/19/26..... CAD	2,500	1,855,648
Simon Property Group LP			3.000%, 10/23/26.....	1,000	969,730
3.500%, 09/01/25.....	2,000	1,992,400	Western Digital Corp.		
SLM Corp.			# 4.750%, 02/15/26.....	3,000	2,956,107
3.125%, 11/02/26.....	3,000	2,629,800	Western Union Co.		
Southwest Airlines Co.			1.350%, 03/15/26.....	6,000	5,430,763
5.250%, 05/04/25.....	3,500	3,605,832	Williams Cos., Inc.		
Southwestern Electric Power Co.			4.300%, 03/04/24.....	1,000	1,004,818
1.650%, 03/15/26.....	4,600	4,256,046	Williams Cos., Inc.		
Steel Dynamics, Inc.			3.900%, 01/15/25.....	1,596	1,591,617
# 2.400%, 06/15/25.....	100	95,908	WRKCo, Inc.		
Stryker Corp.			# 4.650%, 03/15/26.....	5,500	5,619,251
# 3.500%, 03/15/26.....	3,000	2,994,666	Xerox Holdings Corp.		
Sysco Corp.			Ω 5.000%, 08/15/25.....	3,500	3,382,803
1.250%, 06/23/23..... EUR	225	229,717	TOTAL UNITED STATES.....		499,150,896
# 3.300%, 07/15/26.....	4,191	4,138,473	TOTAL BONDS.....		769,347,184
Tapestry, Inc.			U.S. TREASURY OBLIGATIONS — (5.6%)		
4.250%, 04/01/25.....	50	50,058	U.S. Treasury Notes		
TRI Pointe Group, Inc./TRI			0.125%, 12/15/23.....	10,000	9,618,750
Pointe Homes, Inc.			0.875%, 01/31/24.....	7,000	6,785,625
5.875%, 06/15/24.....	250	251,688			
Trinity Industries, Inc.					
4.550%, 10/01/24.....	1,000	982,105			

DFA TARGETED CREDIT PORTFOLIO

CONTINUED

	Face Amount [^] (000)	Value†		Shares	Value†
0.250%, 05/15/24	32,000	\$ 30,512,499	SECURITIES LENDING COLLATERAL — (3.4%) @§ The DFA Short Term Investment Fund.....	2,519,233	\$ 29,139,966
TOTAL U.S. TREASURY OBLIGATIONS.....		46,916,874	TOTAL INVESTMENTS — (100.0%) (Cost \$904,411,881)^.....		\$845,404,024
TOTAL INVESTMENT SECURITIES (Cost \$875,272,034).....		816,264,058			

As of July 31, 2022, DFA Targeted Credit Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
CAD	236,302	USD	183,368	Citibank, N.A.	08/26/22	\$ 1,157
USD	11,052,346	CAD	14,082,850	HSBC Bank	08/26/22	55,224
USD	2,452,840	EUR	2,374,719	State Street Bank and Trust	10/04/22	15,004
Total Appreciation						\$ 71,385
CAD	218,844	USD	173,968	Citibank, N.A.	08/26/22	\$ (3,076)
USD	5,054,340	CAD	6,529,259	Citibank, N.A.	08/31/22	(44,255)
USD	12,440,549	EUR	12,297,043	BANK OF NEW YORK	10/04/22	(183,331)
USD	213,166	EUR	208,095	Citibank, N.A.	10/04/22	(459)
Total (Depreciation)						\$(231,121)
Total Appreciation (Depreciation)						\$(159,736)

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Bonds				
Australia.....	—	\$ 16,652,084	—	\$ 16,652,084
Canada.....	—	50,530,170	—	50,530,170
Denmark.....	—	2,027,663	—	2,027,663
France.....	—	12,873,530	—	12,873,530
Germany.....	—	36,614,926	—	36,614,926
Ireland.....	—	6,079,936	—	6,079,936
Italy.....	—	11,083,638	—	11,083,638
Japan.....	—	48,397,461	—	48,397,461
Luxembourg.....	—	516,629	—	516,629
Netherlands.....	—	10,478,157	—	10,478,157
Norway.....	—	5,131,109	—	5,131,109
Spain.....	—	7,715,836	—	7,715,836
Switzerland.....	—	11,926,677	—	11,926,677
United Kingdom.....	—	50,168,472	—	50,168,472
United States.....	—	499,150,896	—	499,150,896
U.S. Treasury Obligations.....	—	46,916,874	—	46,916,874

DFA TARGETED CREDIT PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Securities Lending Collateral.....	—	\$ 29,139,966	—	\$ 29,139,966
Forward Currency Contracts**.....	—	(159,736)	—	(159,736)
TOTAL.....	—	\$845,244,288	—	\$845,244,288

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

**DFA INVESTMENT GRADE PORTFOLIO
SCHEDULE OF INVESTMENTS**

July 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 — (15.6%)					
Federal Farm Credit Banks					
Funding Corp.					
2.630%, 08/03/26	5,760	\$ 5,716,030			
Federal Home Loan Bank					
2.750%, 12/13/24	37,645	37,452,481			
3.125%, 09/12/25	10,000	10,080,083			
5.750%, 06/12/26	11,775	12,997,521			
2.500%, 12/10/27	4,000	3,938,209			
3.000%, 03/10/28	30,815	31,118,262			
3.250%, 06/09/28	109,035	110,782,444			
# 3.250%, 11/16/28	91,250	93,634,164			
2.125%, 09/14/29	10,000	9,464,447			
2.125%, 12/14/29	23,735	22,354,428			
5.500%, 07/15/36	22,355	27,895,130			
Federal Home Loan Mortgage					
Corp.					
# 6.750%, 09/15/29	76,476	95,931,204			
6.750%, 03/15/31	100,575	128,966,923			
# 6.250%, 07/15/32	105,446	134,677,773			
Federal National Mortgage					
Association					
# 2.125%, 04/24/26	86,970	84,796,241			
# 1.875%, 09/24/26	168,929	162,733,179			
# 0.750%, 10/08/27	73,250	66,145,140			
6.250%, 05/15/29	102,508	123,638,775			
7.125%, 01/15/30	72,196	92,605,293			
# 7.250%, 05/15/30	72,729	94,654,681			
# 0.875%, 08/05/30	239,600	204,473,564			
# 6.625%, 11/15/30	103,212	130,665,786			
Tennessee Valley Authority					
# 2.875%, 02/01/27	31,804	31,832,624			
7.125%, 05/01/30	70,383	90,090,048			
1.500%, 09/15/31	10,000	8,753,272			
4.650%, 06/15/35	5,000	5,630,159			
TOTAL AGENCY					
OBLIGATIONS.....		<u>1,821,027,861</u>			
BONDS — (56.0%)					
AUSTRALIA — (2.0%)					
Commonwealth Bank of Australia					
Ω 3.150%, 09/19/27.....	890	863,380			
Ω 1.875%, 09/15/31.....	2,000	1,696,894			
Glencore Funding LLC					
#Ω 2.500%, 09/01/30.....	5,000	4,153,030			
#Ω 2.850%, 04/27/31.....	33,500	28,277,026			
Ω 2.625%, 09/23/31.....	11,000	9,029,780			
Macquarie Bank Ltd.					
Ω 3.900%, 01/15/26.....	24,711	24,716,420			
National Australia Bank Ltd.					
3.375%, 01/14/26.....	3,000	2,978,784			
Ω 3.500%, 01/10/27.....	15,999	15,849,463			
AUSTRALIA — (Continued)					
Westpac Banking Corp.					
# 3.350%, 03/08/27.....	36,867	\$ 36,323,825			
2.650%, 01/16/30.....	8,160	7,493,723			
# 2.150%, 06/03/31.....	113,030	98,648,128			
TOTAL AUSTRALIA.....					<u>230,030,453</u>
BELGIUM — (0.3%)					
Anheuser-Busch InBev Worldwide,					
Inc.					
# 4.000%, 04/13/28.....	14,000	14,320,600			
4.900%, 01/23/31.....	2,000	2,142,595			
5.875%, 06/15/35.....	2,846	3,117,789			
4.375%, 04/15/38.....	400	386,468			
# 5.450%, 01/23/39.....	6,000	6,431,568			
# 4.950%, 01/15/42.....	5,000	5,108,014			
Solvay Finance America LLC					
Ω 4.450%, 12/03/25.....	865	865,652			
TOTAL BELGIUM.....					<u>32,372,686</u>
CANADA — (2.4%)					
Alimentation Couche-Tard, Inc.					
Ω 3.550%, 07/26/27.....	2,180	2,066,089			
Ω 3.439%, 05/13/41.....	15,600	12,091,914			
Bank of Nova Scotia					
2.450%, 02/02/32.....	25,975	22,322,072			
Barrick North America					
Finance LLC					
5.700%, 05/30/41.....	4,500	4,788,694			
Brookfield Finance, Inc.					
4.350%, 04/15/30.....	5,500	5,384,064			
Canadian Natural Resources Ltd.					
2.950%, 07/15/30.....	12,722	11,506,048			
5.850%, 02/01/35.....	3,000	3,129,194			
6.250%, 03/15/38.....	6,000	6,516,954			
Canadian Pacific Railway Co.					
3.700%, 02/01/26.....	4,880	4,875,560			
CI Financial Corp.					
3.200%, 12/17/30.....	5,196	4,066,134			
Emera U.S. Finance LP					
2.639%, 06/15/31.....	3,000	2,574,764			
Enbridge Energy Partners LP					
7.500%, 04/15/38.....	3,000	3,616,954			
Enbridge, Inc.					
3.500%, 06/10/24.....	1,280	1,277,727			
Fairfax Financial Holdings					
Ltd.					
3.375%, 03/03/31.....	3,400	3,022,574			
ITC Holdings Corp.					
3.650%, 06/15/24.....	9,714	9,664,088			
Nutrien Ltd.					
3.000%, 04/01/25.....	3,460	3,407,558			

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)		
Ontario Teachers' Finance Trust			Ω 4.375%, 12/15/28.....	14,000	\$ 13,944,536
Ω 2.000%, 04/16/31.....	36,200	\$ 32,756,776	Bayer U.S. Finance LLC		
Province of Alberta Canada			Ω 3.375%, 10/08/24.....	9,544	9,373,855
1.300%, 07/22/30.....	10,000	8,686,952	Bayer US Finance II LLC		
Province of Ontario Canada			Ω 4.625%, 06/25/38.....	700	649,050
1.125%, 10/07/30.....	21,000	17,926,758	BMW U.S. Capital LLC		
1.600%, 02/25/31.....	5,000	4,406,778	Ω 2.800%, 04/11/26.....	21,130	20,499,173
Royal Bank of Canada			Ω 3.300%, 04/06/27.....	6,742	6,602,846
2.300%, 11/03/31.....	5,000	4,300,056	Ω 4.150%, 04/09/30.....	1,330	1,339,684
Spectra Energy Partners LP			Fresenius Medical Care		
4.750%, 03/15/24.....	1,915	1,939,472	U.S. Finance III, Inc.		
Suncor Energy, Inc.			Ω 2.375%, 02/16/31.....	21,000	16,804,026
5.950%, 05/15/35.....	268	288,676	Ω 3.000%, 12/01/31.....	9,838	8,290,696
6.800%, 05/15/38.....	7,983	9,163,564	Mercedes-Benz Finance		
6.850%, 06/01/39.....	3,000	3,479,009	North America LLC		
Thomson Reuters Corp.			8.500%, 01/18/31.....	29,096	37,877,421
4.300%, 11/23/23.....	5,120	5,167,053	Siemens		
Toronto-Dominion Bank			Financieringsmaatschappij NV		
2.000%, 09/10/31.....	7,000	5,889,329	Ω 2.875%, 03/11/41.....	6,000	4,895,403
3.200%, 03/10/32.....	45,000	41,647,508	TOTAL GERMANY.....		<u>122,577,717</u>
Toronto-Dominion Bank (The)			HONG KONG — (0.1%)		
4.456%, 06/08/32.....	21,850	22,275,853	Prudential PLC		
TransCanada PipeLines Ltd.			3.125%, 04/14/30.....	1,500	1,395,554
4.875%, 01/15/26.....	4,060	4,174,772	3.625%, 03/24/32.....	6,000	5,684,768
4.250%, 05/15/28.....	700	703,451	TOTAL HONG KONG.....		<u>7,080,322</u>
# 4.625%, 03/01/34.....	20,566	<u>20,772,531</u>	IRELAND — (0.0%)		
TOTAL CANADA.....		<u>283,888,926</u>	CRH America Finance, Inc.		
DENMARK — (0.0%)			Ω 3.950%, 04/04/28.....	1,520	<u>1,509,898</u>
Danske Bank AS			ITALY — (0.1%)		
Ω 4.375%, 06/12/28.....	2,000	<u>1,924,273</u>	Enel Finance International		
FRANCE — (0.5%)			NV		
Airbus SE			Ω 3.500%, 04/06/28.....	2,800	2,594,025
Ω 3.150%, 04/10/27.....	7,500	7,342,593	Intesa Sanpaolo SpA		
BNP Paribas SA			Ω 4.000%, 09/23/29.....	15,800	<u>14,222,812</u>
#Ω 3.500%, 11/16/27.....	500	471,300	TOTAL ITALY.....		<u>16,816,837</u>
Ω 4.400%, 08/14/28.....	2,600	2,539,928	JAPAN — (1.9%)		
Electricite de France SA			7-Eleven, Inc.		
#Ω 3.625%, 10/13/25.....	6,638	6,612,568	Ω 1.800%, 02/10/31.....	13,880	11,311,348
Sanofi			Ω 2.500%, 02/10/41.....	24,300	17,579,545
3.625%, 06/19/28.....	18,400	18,653,467	American Honda Finance Corp.		
Societe Generale SA			2.300%, 09/09/26.....	16,110	15,359,279
#Ω 3.000%, 01/22/30.....	5,000	4,320,251	1.800%, 01/13/31.....	3,500	2,982,209
Total Capital International SA			Beam Suntory, Inc.		
3.750%, 04/10/24.....	9,200	9,274,816	3.250%, 06/15/23.....	764	762,974
TotalEnergies Capital International SA			Mitsubishi UFJ Financial Group, Inc.		
# 2.829%, 01/10/30.....	5,000	4,694,451	3.850%, 03/01/26.....	1,195	1,185,948
2.986%, 06/29/41.....	4,127	<u>3,421,800</u>	# 3.677%, 02/22/27.....	4,465	4,392,723
TOTAL FRANCE.....		<u>57,331,174</u>	3.741%, 03/07/29.....	3,500	3,356,853
GERMANY — (1.1%)			3.195%, 07/18/29.....	5,777	5,340,117
Bayer U.S. Finance II LLC					
Ω 5.500%, 08/15/25.....	2,240	2,301,027			

DFA INVESTMENT GRADE PORTFOLIO
CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
JAPAN — (Continued)			SPAIN — (Continued)		
2.048%, 07/17/30.....	14,450	\$ 12,097,539	3.490%, 05/28/30.....	4,000	\$ 3,604,235
3.751%, 07/18/39.....	5,000	4,415,919	Santander Holdings USA, Inc.		
Mizuho Financial Group, Inc.			# 4.500%, 07/17/25.....	17,590	17,550,802
# 2.839%, 09/13/26.....	11,800	11,102,710	4.400%, 07/13/27.....	2,000	1,952,917
MUFG Bank Ltd.			Santander UK PLC		
3.250%, 09/08/24.....	3,237	3,203,665	4.000%, 03/13/24.....	8,788	8,831,042
Nomura Holdings, Inc.			Telefonica Emisiones SA		
3.103%, 01/16/30.....	10,062	8,744,239	# 7.045%, 06/20/36.....	13,000	15,006,879
2.679%, 07/16/30.....	3,600	3,023,642	# 4.665%, 03/06/38.....	6,755	6,102,233
2.608%, 07/14/31.....	10,000	8,221,599	Telefonica Europe BV		
ORIX Corp.			8.250%, 09/15/30.....	16,567	20,106,690
# 2.250%, 03/09/31.....	10,000	8,581,961	TOTAL SPAIN.....		<u>79,770,702</u>
StanCorp Financial Group, Inc.			SUPRANATIONAL ORGANIZATION OBLIGATIONS — (0.0%)		
5.000%, 08/15/22.....	3,200	3,202,862	Inter-American Development Bank		
Sumitomo Mitsui Banking Corp.			6.750%, 07/15/27.....	1,942	<u>2,260,436</u>
3.950%, 07/19/23.....	5,931	5,954,529	SWITZERLAND — (0.3%)		
Sumitomo Mitsui Financial Group, Inc.			Credit Suisse AG		
3.784%, 03/09/26.....	5,042	5,014,369	# 3.625%, 09/09/24.....	11,475	11,332,122
3.040%, 07/16/29.....	18,167	16,563,891	Novartis Capital Corp.		
2.130%, 07/08/30.....	14,250	12,029,947	2.200%, 08/14/30.....	6,793	6,269,614
# 2.222%, 09/17/31.....	10,157	8,469,324	UBS Group AG		
2.296%, 01/12/41.....	7,700	5,380,511	Ω 4.125%, 09/24/25.....	20,990	<u>21,087,794</u>
Toyota Motor Credit Corp.			TOTAL SWITZERLAND.....		<u>38,689,530</u>
# 2.625%, 01/10/23.....	2,999	2,991,645	UNITED KINGDOM — (2.1%)		
# 3.200%, 01/11/27.....	24,036	23,781,335	Ashtead Capital, Inc.		
# 3.050%, 01/11/28.....	11,550	11,294,341	Ω 2.450%, 08/12/31.....	4,750	3,811,580
# 3.650%, 01/08/29.....	11,108	<u>11,069,468</u>	AstraZeneca PLC		
TOTAL JAPAN.....		<u>227,414,492</u>	3.375%, 11/16/25.....	7,030	7,023,269
NETHERLANDS — (0.3%)			6.450%, 09/15/37.....	4,500	5,656,736
Cooperatieve Rabobank UA			Barclays PLC		
# 3.375%, 05/21/25.....	17,522	17,360,774	3.650%, 03/16/25.....	14,330	14,075,155
Heineken NV			4.375%, 01/12/26.....	9,970	10,002,469
Ω 2.750%, 04/01/23.....	2,219	2,202,946	BAT Capital Corp.		
ING Groep NV			4.906%, 04/02/30.....	21,000	19,977,574
3.950%, 03/29/27.....	4,000	3,929,861	BP Capital Markets America, Inc.		
# 4.050%, 04/09/29.....	4,000	3,844,986	3.119%, 05/04/26.....	8,415	8,314,367
Shell International Finance BV			3.017%, 01/16/27.....	3,373	3,307,500
# 3.875%, 11/13/28.....	2,700	<u>2,740,845</u>	# 4.234%, 11/06/28.....	467	480,661
TOTAL NETHERLANDS.....		<u>30,079,412</u>	2.721%, 01/12/32.....	7,500	6,844,314
NORWAY — (0.1%)			3.060%, 06/17/41.....	26,400	21,824,240
Equinor ASA			BP Capital Markets PLC		
# 2.450%, 01/17/23.....	3,586	3,574,691	3.279%, 09/19/27.....	11,000	10,850,467
# 2.650%, 01/15/24.....	6,950	6,895,566	British Telecommunications PLC		
1.750%, 01/22/26.....	3,000	<u>2,855,668</u>	5.125%, 12/04/28.....	7,200	7,276,131
TOTAL NORWAY.....		<u>13,325,925</u>	Ω 3.250%, 11/08/29.....	3,000	2,697,156
SPAIN — (0.7%)			Diageo Capital PLC		
Banco Santander SA			2.375%, 10/24/29.....	1,350	1,240,042
3.800%, 02/23/28.....	7,000	6,615,904	2.125%, 04/29/32.....	14,300	12,536,052
			HSBC Holdings PLC		
			# 4.300%, 03/08/26.....	13,770	13,849,212
			# 3.900%, 05/25/26.....	6,828	6,793,457
			4.950%, 03/31/30.....	13,500	13,617,485

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)		
HSBC USA, Inc.			Altria Group, Inc.		
3.500%, 06/23/24.....	7,593	\$ 7,551,432	# 4.800%, 02/14/29.....	60	\$ 59,617
Lloyds Banking Group PLC			3.400%, 05/06/30.....	10,700	9,364,127
3.750%, 01/11/27.....	10,250	10,023,155	2.450%, 02/04/32.....	27,231	21,450,633
4.375%, 03/22/28.....	9,000	8,895,207	3.400%, 02/04/41.....	5,000	3,466,099
LSEGA Financing PLC			Amazon.com, Inc.		
#Ω 3.200%, 04/06/41.....	15,902	13,055,665	3.150%, 08/22/27.....	9,000	8,998,979
Mead Johnson Nutrition Co.			# 1.500%, 06/03/30.....	41,316	35,942,028
4.125%, 11/15/25.....	5,931	6,020,716	2.100%, 05/12/31.....	72,400	65,142,198
Nationwide Building Society			Amcor Flexibles North		
#Ω 3.900%, 07/21/25.....	4,600	4,588,244	America, Inc.		
RELX Capital, Inc.			2.630%, 06/19/30.....	2,500	2,124,535
3.000%, 05/22/30.....	900	833,066	Amdocs Ltd.		
4.750%, 05/20/32.....	4,300	4,487,542	2.538%, 06/15/30.....	2,000	1,735,896
Unilever Capital Corp.			American Campus		
5.900%, 11/15/32.....	4,800	5,708,251	Communities Operating		
Vodafone Group PLC			Partnership LP		
# 7.875%, 02/15/30.....	7,107	8,564,038	3.875%, 01/30/31.....	1,000	1,007,088
6.250%, 11/30/32.....	2,500	2,807,381	American Electric Power Co.,		
5.000%, 05/30/38.....	1,400	1,388,186	Inc.		
TOTAL UNITED KINGDOM...		<u>244,100,750</u>	4.300%, 12/01/28.....	200	200,037
UNITED STATES — (44.1%)			American Express Co.		
3M Co.			3.300%, 05/03/27.....	16,529	16,319,312
# 2.875%, 10/15/27.....	13,290	13,006,550	American Tower Corp.		
Abbott Laboratories			2.700%, 04/15/31.....	300	259,732
2.950%, 03/15/25.....	6,000	5,980,836	2.300%, 09/15/31.....	12,575	10,440,760
AbbVie, Inc.			4.050%, 03/15/32.....	3,125	2,991,233
3.600%, 05/14/25.....	2,700	2,700,456	American Water Capital Corp.		
4.250%, 11/14/28.....	25,500	26,007,902	# 3.850%, 03/01/24.....	2,115	2,120,521
Activision Blizzard, Inc.			2.950%, 09/01/27.....	584	559,992
3.400%, 06/15/27.....	6,308	6,218,798	3.450%, 06/01/29.....	75	72,508
1.350%, 09/15/30.....	8,000	6,674,141	Ameriprise Financial, Inc.		
Acuity Brands Lighting, Inc.			4.500%, 05/13/32.....	9,800	9,981,651
2.150%, 12/15/30.....	1,642	1,338,609	AmerisourceBergen Corp.		
Advance Auto Parts, Inc.			3.400%, 05/15/24.....	1,223	1,215,063
3.900%, 04/15/30.....	6,400	6,009,370	# 3.450%, 12/15/27.....	3,000	2,950,284
3.500%, 03/15/32.....	7,300	6,522,701	2.800%, 05/15/30.....	29,884	26,934,425
AEP Texas, Inc.			Amgen, Inc.		
# 4.700%, 05/15/32.....	20,000	20,525,247	# 3.625%, 05/22/24.....	6,399	6,429,181
Aetna, Inc.			2.600%, 08/19/26.....	9,975	9,667,144
# 3.500%, 11/15/24.....	5,359	5,335,626	# 2.300%, 02/25/31.....	5,000	4,431,778
6.750%, 12/15/37.....	8,500	9,980,884	2.000%, 01/15/32.....	10,000	8,548,519
Affiliated Managers Group, Inc.			3.350%, 02/22/32.....	15,400	14,751,935
3.500%, 08/01/25.....	3,410	3,395,727	3.150%, 02/21/40.....	25,745	21,678,702
3.300%, 06/15/30.....	21,400	19,644,932	2.800%, 08/15/41.....	24,250	19,226,443
Aflac, Inc.			Amphenol Corp.		
# 3.600%, 04/01/30.....	2,000	1,955,311	2.800%, 02/15/30.....	400	362,669
Allegion PLC			Aon Corp.		
3.500%, 10/01/29.....	10,000	9,100,947	4.500%, 12/15/28.....	2,300	2,329,918
Allstate Corp.			3.750%, 05/02/29.....	1,500	1,460,252
5.350%, 06/01/33.....	7,500	8,284,482	2.800%, 05/15/30.....	16,400	14,829,741
Ally Financial, Inc.			Aon Global Ltd.		
2.200%, 11/02/28.....	400	340,228	4.000%, 11/27/23.....	4,000	4,027,459
8.000%, 11/01/31.....	5,200	5,882,083	3.500%, 06/14/24.....	9,147	9,125,572
Alphabet, Inc.			Apple, Inc.		
1.100%, 08/15/30.....	6,479	5,536,182	# 2.900%, 09/12/27.....	4,400	4,353,504
			3.000%, 11/13/27.....	17,820	17,743,844

DFA INVESTMENT GRADE PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †
UNITED STATES — (Continued)		
2.200%, 09/11/29.....	2,000	\$ 1,865,097
# 1.650%, 05/11/30.....	8,500	7,542,143
1.650%, 02/08/31.....	80,300	70,542,844
Applied Materials, Inc.		
# 3.300%, 04/01/27.....	16,750	16,765,745
Arizona Public Service Co.		
3.150%, 05/15/25.....	9,580	9,438,567
2.600%, 08/15/29.....	5,646	5,072,054
2.200%, 12/15/31.....	31,150	26,130,055
Arrow Electronics, Inc.		
3.875%, 01/12/28.....	12,338	11,939,315
Assurant, Inc.		
2.650%, 01/15/32.....	4,000	3,242,541
Assured Guaranty		
U.S. Holdings, Inc.		
# 3.150%, 06/15/31.....	5,000	4,486,307
AT&T, Inc.		
2.750%, 06/01/31.....	1,000	896,970
2.550%, 12/01/33.....	18,868	15,973,861
3.500%, 06/01/41.....	27,000	22,641,625
Atmos Energy Corp.		
1.500%, 01/15/31.....	750	624,651
Autodesk, Inc.		
4.375%, 06/15/25.....	3,015	3,075,875
3.500%, 06/15/27.....	12,009	11,842,450
2.400%, 12/15/31.....	400	342,253
Automatic Data Processing, Inc.		
1.250%, 09/01/30.....	12,457	10,589,545
AutoNation, Inc.		
2.400%, 08/01/31.....	16,734	13,261,866
3.850%, 03/01/32.....	39,470	35,173,240
AutoZone, Inc.		
# 2.875%, 01/15/23.....	11,113	11,091,785
3.250%, 04/15/25.....	5,203	5,138,567
Avnet, Inc.		
4.625%, 04/15/26.....	5,560	5,625,999
# 3.000%, 05/15/31.....	17,500	14,727,221
5.500%, 06/01/32.....	13,180	13,179,548
AXIS Specialty Finance PLC		
4.000%, 12/06/27.....	20,320	19,912,174
Baker Hughes a GE Co. LLC/Baker Hughes Co-Obligor, Inc.		
3.337%, 12/15/27.....	1,900	1,841,231
Baker Hughes Holdings LLC		
# 5.125%, 09/15/40.....	2,677	2,692,883
Bank of America Corp.		
# 4.000%, 04/01/24.....	3,120	3,156,034
# 5.875%, 02/07/42.....	19,000	21,352,299
Bank of New York Mellon Corp.		
1.600%, 04/24/25.....	15,050	14,297,848
# 2.800%, 05/04/26.....	2,088	2,046,977
Berkshire Hathaway Finance Corp.		
# 1.850%, 03/12/30.....	31,000	27,423,786
1.450%, 10/15/30.....	83,203	70,555,463

	<u>Face Amount</u> (000)	<u>Value</u> †
UNITED STATES — (Continued)		
Berkshire Hathaway, Inc.		
3.125%, 03/15/26.....	22,200	\$22,263,976
Best Buy Co., Inc.		
4.450%, 10/01/28.....	19,093	19,329,698
# 1.950%, 10/01/30.....	13,000	10,731,843
Biogen, Inc.		
4.050%, 09/15/25.....	6,950	6,995,944
2.250%, 05/01/30.....	20,520	17,532,125
Black Hills Corp.		
2.500%, 06/15/30.....	2,850	2,443,313
4.350%, 05/01/33.....	5,728	5,519,980
BlackRock, Inc.		
3.250%, 04/30/29.....	6,942	6,771,290
2.400%, 04/30/30.....	36,500	33,159,433
1.900%, 01/28/31.....	57,317	49,434,442
Boardwalk Pipelines LP		
3.600%, 09/01/32.....	9,310	8,172,391
Boeing Co.		
2.500%, 03/01/25.....	6,399	6,124,578
2.600%, 10/30/25.....	2,568	2,422,306
3.200%, 03/01/29.....	5,000	4,521,524
2.950%, 02/01/30.....	5,400	4,721,721
3.600%, 05/01/34.....	2,000	1,697,231
3.250%, 02/01/35.....	2,463	2,010,610
3.550%, 03/01/38.....	2,150	1,659,199
Booking Holdings, Inc.		
3.600%, 06/01/26.....	4,494	4,520,835
4.625%, 04/13/30.....	7,210	7,418,317
Boston Properties LP		
3.250%, 01/30/31.....	2,300	2,040,103
2.550%, 04/01/32.....	1,000	827,036
2.450%, 10/01/33.....	2,000	1,589,522
Boston Scientific Corp.		
4.550%, 03/01/39.....	1,264	1,235,549
Brighthouse Financial, Inc.		
# 5.625%, 05/15/30.....	3,000	3,019,680
Bristol-Myers Squibb Co.		
4.125%, 06/15/39.....	5,500	5,459,711
Brixmor Operating Partnership LP		
# 4.050%, 07/01/30.....	6,000	5,551,161
2.500%, 08/16/31.....	1,850	1,487,648
Broadcom, Inc.		
4.300%, 11/15/32.....	31,000	29,366,773
Ω 2.600%, 02/15/33.....	200	161,673
Ω 3.419%, 04/15/33.....	200	172,471
Ω 3.469%, 04/15/34.....	5,000	4,278,916
Ω 3.137%, 11/15/35.....	17,502	14,073,216
Ω 4.926%, 05/15/37.....	1,000	948,039
Ω 3.500%, 02/15/41.....	8,150	6,486,436
Broadstone Net Lease LLC		
2.600%, 09/15/31.....	990	810,924
Brown & Brown, Inc.		
4.200%, 09/15/24.....	4,660	4,663,979
2.375%, 03/15/31.....	3,000	2,467,500
Brunswick Corp.		
2.400%, 08/18/31.....	8,500	6,516,495

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)		
Bunge Ltd. Finance Corp.			# 3.900%, 05/15/28.....	16,112	\$16,238,208
# 3.750%, 09/25/27.....	15,000	\$14,751,222	CMS Energy Corp.		
Burlington Northern Santa			3.600%, 11/15/25.....	3,163	3,136,315
Fe LLC			3.000%, 05/15/26.....	4,542	4,397,078
5.750%, 05/01/40.....	400	459,967	CNA Financial Corp.		
Camden Property Trust			4.500%, 03/01/26.....	21,057	21,367,629
# 2.800%, 05/15/30.....	1,500	1,366,139	3.900%, 05/01/29.....	2,450	2,357,011
Campbell Soup Co.			CNO Financial Group, Inc.		
3.300%, 03/19/25.....	3,045	3,014,536	# 5.250%, 05/30/29.....	4,800	4,725,876
4.150%, 03/15/28.....	5,628	5,672,391	Coca-Cola Co.		
Capital One Financial Corp.			2.900%, 05/25/27.....	5,535	5,485,522
# 3.750%, 04/24/24.....	4,607	4,592,098	Comcast Corp.		
3.200%, 02/05/25.....	2,300	2,250,238	3.150%, 03/01/26.....	9,198	9,144,192
# 3.750%, 03/09/27.....	13,765	13,539,499	# 3.150%, 02/15/28.....	5,000	4,891,918
3.800%, 01/31/28.....	5,600	5,416,406	# 4.250%, 10/15/30.....	10,000	10,269,695
Cardinal Health, Inc.			# 4.250%, 01/15/33.....	22,400	22,918,464
# 3.410%, 06/15/27.....	8,259	8,147,510	7.050%, 03/15/33.....	14,800	18,258,398
Cargill, Inc.			6.500%, 11/15/35.....	400	486,141
Ω 2.125%, 04/23/30.....	6,060	5,378,098	3.900%, 03/01/38.....	400	376,577
Carrier Global Corp.			# 4.600%, 10/15/38.....	400	403,358
# 2.700%, 02/15/31.....	2,500	2,204,456	3.250%, 11/01/39.....	1,400	1,199,656
CenterPoint Energy			3.750%, 04/01/40.....	3,400	3,128,720
Resources Corp.			Comerica, Inc.		
4.000%, 04/01/28.....	4,800	4,801,101	4.000%, 02/01/29.....	6,065	6,006,997
Charles Schwab Corp.			Conagra Brands, Inc.		
3.000%, 03/10/25.....	12,777	12,683,350	# 4.850%, 11/01/28.....	970	989,807
3.625%, 04/01/25.....	7,358	7,392,642	5.300%, 11/01/38.....	25,700	25,206,791
# 2.300%, 05/13/31.....	800	703,001	Consolidated Edison Co. of New		
1.950%, 12/01/31.....	2,700	2,289,001	York, Inc.		
2.900%, 03/03/32.....	15,900	14,694,294	3.300%, 12/01/24.....	1,280	1,265,652
Chevron Corp.			5.300%, 03/01/35.....	400	431,973
1.554%, 05/11/25.....	3,654	3,515,217	5.700%, 06/15/40.....	400	436,980
2.236%, 05/11/30.....	20,000	18,206,862	Constellation Brands, Inc.		
Chevron USA, Inc.			# 3.600%, 02/15/28.....	9,625	9,328,526
# 3.250%, 10/15/29.....	17,685	17,273,794	3.150%, 08/01/29.....	7,000	6,525,524
Choice Hotels International,			Corporate Office		
Inc.			Properties LP		
3.700%, 12/01/29.....	2,750	2,487,374	2.900%, 12/01/33.....	9,450	7,422,528
Chubb Corp. (The)			Costco Wholesale Corp.		
# 6.500%, 05/15/38.....	400	481,524	1.600%, 04/20/30.....	65,600	57,500,785
Chubb INA Holdings, Inc.			1.750%, 04/20/32.....	3,900	3,360,249
# 3.350%, 05/15/24.....	5,120	5,133,658	Cox Communications, Inc.		
Cigna Corp.			Ω 3.850%, 02/01/25.....	6,790	6,760,189
3.500%, 06/15/24.....	1,792	1,797,310	#Ω 3.500%, 08/15/27.....	400	388,903
3.400%, 03/01/27.....	14,120	13,929,230	Ω 4.800%, 02/01/35.....	2,381	2,372,409
4.375%, 10/15/28.....	1,300	1,326,700	Crown Castle International Corp.		
2.400%, 03/15/30.....	2,700	2,418,319	3.100%, 11/15/29.....	400	365,948
2.375%, 03/15/31.....	20,500	18,106,307	2.100%, 04/01/31.....	300	249,901
4.800%, 08/15/38.....	30,000	30,596,389	2.900%, 04/01/41.....	17,205	13,025,646
3.200%, 03/15/40.....	13,045	10,942,455	CVS Health Corp.		
Cincinnati Financial Corp.			# 3.375%, 08/12/24.....	11,857	11,850,185
# 6.920%, 05/15/28.....	4,000	4,553,245	3.875%, 07/20/25.....	8,408	8,515,262
Citigroup, Inc.			3.250%, 08/15/29.....	4,000	3,775,554
8.125%, 07/15/39.....	16,030	21,764,969	2.700%, 08/21/40.....	4,600	3,500,540
5.875%, 01/30/42.....	8,125	9,044,780	Dentsply Sirona, Inc.		
Clorox Co.			# 3.250%, 06/01/30.....	5,900	5,041,381
# 3.100%, 10/01/27.....	5,077	4,958,120			

DFA INVESTMENT GRADE PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †
UNITED STATES — (Continued)		
Devon Energy Corp.		
# 5.600%, 07/15/41.....	4,800	\$ 4,935,589
Dick's Sporting Goods, Inc.		
# 3.150%, 01/15/32.....	26,600	21,799,811
Discover Bank		
# 4.650%, 09/13/28.....	2,800	2,729,347
Discovery Communications LLC		
3.900%, 11/15/24.....	5,376	5,298,251
3.450%, 03/15/25.....	5,671	5,535,999
# 3.625%, 05/15/30.....	9,400	8,579,499
Dollar General Corp.		
3.250%, 04/15/23.....	4,983	4,972,403
Dollar Tree, Inc.		
4.200%, 05/15/28.....	21,241	21,260,747
Dominion Energy, Inc.		
3.375%, 04/01/30.....	200	190,068
DTE Energy Co.		
2.850%, 10/01/26.....	1,000	961,121
Duke Energy Corp.		
# 3.750%, 04/15/24.....	5,205	5,226,456
# 2.550%, 06/15/31.....	300	262,262
# 3.300%, 06/15/41.....	25,250	20,474,152
Duquesne Light Holdings, Inc.		
Ω 2.532%, 10/01/30.....	1,500	1,270,360
Ω 2.775%, 01/07/32.....	641	542,762
Eagle Materials, Inc.		
2.500%, 07/01/31.....	3,400	2,753,001
Eastman Chemical Co.		
3.800%, 03/15/25.....	8,527	8,495,479
Eaton Corp.		
4.000%, 11/02/32.....	13,775	13,803,137
Eaton Vance Corp.		
3.500%, 04/06/27.....	10,462	10,319,718
eBay, Inc.		
3.600%, 06/05/27.....	13,375	13,243,926
Ecolab, Inc.		
# 2.700%, 11/01/26.....	2,959	2,909,715
El du Pont de Nemours & Co.		
2.300%, 07/15/30.....	4,000	3,564,697
Elevance Health, Inc.		
# 3.500%, 08/15/24.....	4,586	4,580,843
# 4.101%, 03/01/28.....	15,400	15,615,644
5.950%, 12/15/34.....	1,300	1,471,297
Emerson Electric Co.		
3.150%, 06/01/25.....	5,312	5,301,057
Enterprise Products Operating LLC		
# 3.900%, 02/15/24.....	1,680	1,684,030
6.875%, 03/01/33.....	1,800	2,131,028
# 6.125%, 10/15/39.....	4,800	5,275,797
6.450%, 09/01/40.....	5,000	5,643,026
5.700%, 02/15/42.....	400	422,848
EOG Resources, Inc.		
4.375%, 04/15/30.....	6,000	6,235,927
Equifax, Inc.		
3.100%, 05/15/30.....	200	180,982

	<u>Face Amount</u> (000)	<u>Value</u> †
UNITED STATES — (Continued)		
Equinix, Inc.		
3.200%, 11/18/29.....	2,500	\$ 2,304,066
2.500%, 05/15/31.....	6,900	5,915,403
3.900%, 04/15/32.....	75	71,060
ERAC USA Finance LLC		
Ω 3.850%, 11/15/24.....	6,590	6,541,466
ERP Operating LP		
2.500%, 02/15/30.....	2,800	2,502,987
Eversource Energy		
4.250%, 04/01/29.....	600	603,595
Exelon Corp.		
# 3.400%, 04/15/26.....	14,740	14,608,516
Extra Space Storage LP		
2.350%, 03/15/32.....	13,100	10,620,199
Exxon Mobil Corp.		
3.482%, 03/19/30.....	2,000	1,982,759
FedEx Corp.		
3.400%, 02/15/28.....	5,250	5,135,774
4.900%, 01/15/34.....	2,075	2,175,111
3.900%, 02/01/35.....	2,800	2,643,225
3.250%, 05/15/41.....	9,750	7,964,292
Fidelity National Financial, Inc.		
3.400%, 06/15/30.....	19,454	17,475,936
2.450%, 03/15/31.....	1,800	1,474,842
Fidelity National Information Services, Inc.		
3.100%, 03/01/41.....	10,000	7,573,008
Fifth Third Bancorp		
# 3.950%, 03/14/28.....	26,032	25,787,958
First American Financial Corp.		
2.400%, 08/15/31.....	17,544	13,873,269
Flex Ltd.		
4.875%, 06/15/29.....	2,300	2,254,194
4.875%, 05/12/30.....	4,000	3,902,623
Flowserve Corp.		
2.800%, 01/15/32.....	29,138	23,280,759
FMR LLC		
Ω 4.950%, 02/01/33.....	2,400	2,488,181
Fortune Brands Home & Security, Inc.		
3.250%, 09/15/29.....	4,300	3,861,994
4.000%, 03/25/32.....	8,200	7,521,794
Fox Corp.		
# 5.476%, 01/25/39.....	2,000	2,046,915
Franklin Resources, Inc.		
1.600%, 10/30/30.....	1,400	1,146,932
GATX Corp.		
3.250%, 03/30/25.....	3,170	3,106,203
# 3.250%, 09/15/26.....	7,749	7,477,591
3.500%, 06/01/32.....	6,850	6,159,108
GE Capital Funding LLC		
4.550%, 05/15/32.....	4,000	4,025,647
GE Capital International Funding Co. Unlimited Co.		
4.418%, 11/15/35.....	271	267,487

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)		
General Dynamics Corp.			Home Depot Inc		
4.250%, 04/01/40.....	4,200	\$ 4,215,525	5.875%, 12/16/36.....	400	\$ 483,262
General Electric Co.			Home Depot, Inc.		
6.750%, 03/15/32.....	15,646	18,206,008	5.400%, 09/15/40.....	5,200	5,798,106
General Mills, Inc.			Home Depot, Inc. (The)		
# 4.200%, 04/17/28.....	8,600	8,802,272	3.300%, 04/15/40.....	400	353,737
General Motors Co.			Honeywell International, Inc.		
# 6.800%, 10/01/27.....	1,500	1,622,173	2.500%, 11/01/26.....	18	17,502
5.150%, 04/01/38.....	3,669	3,303,535	5.375%, 03/01/41.....	670	757,948
General Motors Financial Co., Inc.			HP, Inc.		
5.250%, 03/01/26.....	13,336	13,597,732	# 3.400%, 06/17/30.....	50,835	45,706,115
4.350%, 01/17/27.....	1,463	1,438,670	2.650%, 06/17/31.....	1,000	825,703
3.600%, 06/21/30.....	6,000	5,328,240	6.000%, 09/15/41.....	5,000	5,101,494
3.100%, 01/12/32.....	8,400	7,032,302	Humana, Inc.		
Georgia Power Co.			# 3.850%, 10/01/24.....	5,825	5,852,598
3.250%, 04/01/26.....	3,000	2,954,404	Huntington Bancshares, Inc.		
3.250%, 03/30/27.....	11,466	11,129,370	2.550%, 02/04/30.....	400	352,377
4.300%, 03/15/42.....	400	368,039	Intel Corp.		
Georgia-Pacific LLC			# 4.000%, 12/15/32.....	3,200	3,264,890
7.750%, 11/15/29.....	1,000	1,231,820	4.600%, 03/25/40.....	5,000	5,074,016
Gilead Sciences, Inc.			Intercontinental Exchange, Inc.		
# 3.700%, 04/01/24.....	5,612	5,656,154	3.750%, 12/01/25.....	11,500	11,595,220
4.600%, 09/01/35.....	400	414,903	4.600%, 03/15/33.....	15,000	15,519,150
2.600%, 10/01/40.....	5,400	4,152,885	2.650%, 09/15/40.....	16,100	12,575,710
5.650%, 12/01/41.....	9,500	10,588,933	International Business Machines Corp.		
GlaxoSmithKline Capital, Inc.			3.375%, 08/01/23.....	4,409	4,408,351
3.875%, 05/15/28.....	2,700	2,758,900	# 3.300%, 01/27/27.....	26,154	26,021,868
6.375%, 05/15/38.....	957	1,176,189	# 1.950%, 05/15/30.....	22,940	19,924,121
Global Payments, Inc.			2.850%, 05/15/40.....	31,266	24,907,248
4.800%, 04/01/26.....	7,031	7,089,642	Interpublic Group of Cos., Inc.		
4.450%, 06/01/28.....	8,020	7,844,837	4.200%, 04/15/24.....	1,953	1,954,007
2.900%, 11/15/31.....	400	336,368	4.750%, 03/30/30.....	1,175	1,179,819
Globe Life, Inc.			Interstate Power & Light Co.		
4.800%, 06/15/32.....	10,000	10,079,502	2.300%, 06/01/30.....	3,978	3,499,386
Goldman Sachs Group, Inc.			Intuit, Inc.		
4.000%, 03/03/24.....	26,004	26,189,601	1.650%, 07/15/30.....	1,680	1,424,645
# 3.750%, 05/22/25.....	6,213	6,209,646	Invitation Homes Operating Partnership LP		
# 3.750%, 02/25/26.....	8,100	8,111,563	2.000%, 08/15/31.....	3,000	2,354,391
2.600%, 02/07/30.....	5,000	4,415,983	2.700%, 01/15/34.....	1,500	1,198,318
# 3.800%, 03/15/30.....	12,000	11,513,437	Jabil, Inc.		
# 6.125%, 02/15/33.....	2,421	2,732,337	3.600%, 01/15/30.....	23,950	21,743,810
6.250%, 02/01/41.....	750	870,829	3.000%, 01/15/31.....	15,033	12,984,616
Halliburton Co.			Jackson Financial, Inc.		
2.920%, 03/01/30.....	1,000	916,666	Ω 3.125%, 11/23/31.....	6,177	5,016,749
6.700%, 09/15/38.....	2,200	2,491,842	Janus Henderson		
4.500%, 11/15/41.....	3,000	2,726,398	U.S. Holdings, Inc.		
Harley-Davidson, Inc.			4.875%, 08/01/25.....	9,046	9,249,234
# 3.500%, 07/28/25.....	5,193	5,114,780	Jefferies Group LLC		
Hasbro, Inc.			2.750%, 10/15/32.....	6,280	4,959,698
# 3.500%, 09/15/27.....	2,900	2,795,117	Jefferies Group LLC/Jefferies Group Capital Finance, Inc.		
Health Care Service Corp. A Mutual Legal Reserve Co.			4.850%, 01/15/27.....	6,194	6,278,427
Ω 2.200%, 06/01/30.....	27,600	23,990,483	2.625%, 10/15/31.....	20,514	16,554,655
Healthcare Reality Holdings LP			JM Smucker Co.		
2.000%, 03/15/31.....	2,800	2,245,823	3.500%, 03/15/25.....	4,000	4,002,246

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)		
4.250%, 03/15/35.....	2,000	\$ 1,934,801	Ω 6.500%, 03/15/35.....	4,250	\$ 4,775,253
Johnson & Johnson			Lincoln National Corp.		
# 2.450%, 03/01/26.....	3,212	3,180,167	3.050%, 01/15/30.....	400	361,877
# 1.300%, 09/01/30.....	40,000	35,096,383	# 3.400%, 01/15/31.....	10,680	9,812,296
4.950%, 05/15/33.....	4,000	4,532,825	3.400%, 03/01/32.....	55,500	50,141,557
4.375%, 12/05/33.....	10,000	10,766,888	Lockheed Martin Corp.		
3.550%, 03/01/36.....	9,000	8,940,239	# 3.550%, 01/15/26.....	2,400	2,437,776
Johnson Controls			3.600%, 03/01/35.....	1,071	1,045,488
International PLC			Loews Corp.		
3.625%, 07/02/24.....	165	164,246	2.625%, 05/15/23.....	3,761	3,750,727
JPMorgan Chase & Co.			3.750%, 04/01/26.....	11,870	11,950,817
3.625%, 05/13/24.....	12,131	12,224,195	Lowe's Cos., Inc.		
3.900%, 07/15/25.....	22,416	22,697,148	2.800%, 09/15/41.....	25,000	19,102,642
3.200%, 06/15/26.....	676	667,428	LYB International Finance		
# 6.400%, 05/15/38.....	20,000	23,710,651	III LLC		
5.500%, 10/15/40.....	4,000	4,331,353	3.375%, 10/01/40.....	8,000	6,377,786
5.400%, 01/06/42.....	4,750	5,069,637	LyondellBasell Industries NV		
Juniper Networks, Inc.			5.750%, 04/15/24.....	1,611	1,651,530
3.750%, 08/15/29.....	4,000	3,768,380	Manufacturers & Traders		
2.000%, 12/10/30.....	5,000	4,034,948	Trust Co.		
Kellogg Co.			2.900%, 02/06/25.....	8,028	7,882,592
# 3.250%, 04/01/26.....	8,401	8,316,894	Marathon Petroleum Corp.		
# 3.400%, 11/15/27.....	14,600	14,270,306	# 3.625%, 09/15/24.....	7,291	7,247,067
7.450%, 04/01/31.....	6,959	8,304,066	6.500%, 03/01/41.....	4,500	5,004,421
Kemper Corp.			Marriott International, Inc.		
2.400%, 09/30/30.....	6,265	5,221,012	2.750%, 10/15/33.....	7,200	5,891,605
# 3.800%, 02/23/32.....	24,700	22,618,149	Mars, Inc.		
Keurig Dr Pepper, Inc.			Ω 1.625%, 07/16/32.....	8,550	7,045,187
4.050%, 04/15/32.....	200	197,317	Marsh & McLennan Cos., Inc.		
Kilroy Realty LP			3.500%, 06/03/24.....	8,320	8,311,704
3.050%, 02/15/30.....	8,000	7,044,215	3.750%, 03/14/26.....	3,300	3,317,405
2.500%, 11/15/32.....	17,100	13,692,368	2.375%, 12/15/31.....	3,361	2,937,922
2.650%, 11/15/33.....	5,000	3,980,154	Maxim Integrated Products,		
Kimco Realty Corp.			Inc.		
2.250%, 12/01/31.....	10,200	8,478,631	3.450%, 06/15/27.....	5,931	5,785,484
Kinder Morgan Energy Partners LP			Medtronic, Inc.		
6.950%, 01/15/38.....	5,400	5,996,780	4.375%, 03/15/35.....	9,465	9,958,456
6.500%, 09/01/39.....	1,900	2,021,458	Merck & Co., Inc.		
Kroger Co.			2.750%, 02/10/25.....	11,609	11,511,202
3.850%, 08/01/23.....	2,330	2,337,185	3.400%, 03/07/29.....	13,884	13,848,487
7.500%, 04/01/31.....	16,177	19,871,194	1.450%, 06/24/30.....	57,700	49,625,770
L3Harris Technologies, Inc.			MetLife, Inc.		
3.950%, 05/28/24.....	2,469	2,481,176	6.375%, 06/15/34.....	19,000	22,545,689
Laboratory Corp. of America			5.700%, 06/15/35.....	8,400	9,517,079
Holdings			Micron Technology, Inc.		
4.000%, 11/01/23.....	3,840	3,857,933	# 4.663%, 02/15/30.....	330	323,714
# 3.600%, 09/01/27.....	2,500	2,470,084	2.703%, 04/15/32.....	1,400	1,162,687
Lazard Group LLC			3.366%, 11/01/41.....	22,400	16,909,893
# 4.500%, 09/19/28.....	18,426	18,163,575	Microsoft Corp.		
4.375%, 03/11/29.....	400	390,189	3.300%, 02/06/27.....	14,692	14,917,158
Lear Corp.			Mohawk Industries, Inc.		
3.800%, 09/15/27.....	1,023	990,671	# 3.625%, 05/15/30.....	2,800	2,602,019
Legg Mason, Inc.			Molson Coors Beverage Co.		
3.950%, 07/15/24.....	4,736	4,738,780	3.000%, 07/15/26.....	13,300	12,708,987
4.750%, 03/15/26.....	9,317	9,606,346	Morgan Stanley		
Liberty Mutual Group, Inc.			3.875%, 04/29/24.....	8,982	9,055,781
Ω 4.569%, 02/01/29.....	10,065	10,057,408	3.875%, 01/27/26.....	17,883	17,997,127

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)		
3.625%, 01/20/27.....	14,926	\$14,849,122	4.200%, 05/19/32.....	22,600	\$20,513,993
# 7.250%, 04/01/32.....	16,166	19,840,019	Parker-Hannifin Corp.		
Morgan Stanley Domestic			3.300%, 11/21/24.....	3,093	3,063,968
Holdings, Inc.			# 3.250%, 06/14/29.....	6,200	5,878,379
4.500%, 06/20/28.....	8,496	8,683,579	Penske Truck Leasing Co.		
Mosaic Co.			L.P./ PTL Finance Corp.		
4.250%, 11/15/23.....	1,336	1,346,502	#Ω 3.400%, 11/15/26.....	1,000	961,374
# 4.050%, 11/15/27.....	6,000	6,005,101	PepsiCo, Inc.		
Motorola Solutions, Inc.			# 3.500%, 07/17/25.....	9,309	9,418,972
4.600%, 05/23/29.....	4,700	4,602,671	PerkinElmer, Inc.		
2.300%, 11/15/30.....	25,444	20,788,112	3.300%, 09/15/29.....	1,700	1,568,086
MPLX LP			Pfizer, Inc.		
# 4.125%, 03/01/27.....	11,820	11,723,680	# 3.000%, 12/15/26.....	28,480	28,606,211
4.500%, 04/15/38.....	4,700	4,272,598	# 1.700%, 05/28/30.....	5,000	4,424,786
Mylan, Inc.			4.100%, 09/15/38.....	800	805,278
# 4.200%, 11/29/23.....	3,480	3,482,295	3.900%, 03/15/39.....	5,000	4,900,027
National Fuel Gas Co.			7.200%, 03/15/39.....	600	810,391
2.950%, 03/01/31.....	5,000	4,195,242	Philip Morris International, Inc.		
National Rural Utilities			# 3.250%, 11/10/24.....	7,098	7,047,278
Cooperative Finance Corp.			3.125%, 08/17/27.....	2,000	1,902,947
8.000%, 03/01/32.....	2,708	3,466,572	3.375%, 08/15/29.....	6,400	5,884,018
Nestle Holdings, Inc.			2.100%, 05/01/30.....	10,750	8,938,761
#Ω 1.250%, 09/15/30.....	44,000	37,306,827	6.375%, 05/16/38.....	10,000	10,763,845
NetApp, Inc.			Phillips 66		
3.250%, 12/15/22.....	1,088	1,087,954	2.150%, 12/15/30.....	400	341,666
3.300%, 09/29/24.....	3,451	3,410,027	Phillips 66 Co.		
2.700%, 06/22/30.....	5,000	4,355,752	Ω 3.550%, 10/01/26.....	23,103	22,697,729
NewMarket Corp.			Ω 3.750%, 03/01/28.....	3,265	3,156,140
2.700%, 03/18/31.....	4,000	3,360,284	Ω 3.150%, 12/15/29.....	18,000	16,600,803
NIKE, Inc.			Piedmont Operating		
# 2.850%, 03/27/30.....	52,300	50,047,023	Partnership LP		
Northern Trust Corp.			3.150%, 08/15/30.....	6,500	5,514,205
1.950%, 05/01/30.....	23,270	20,368,675	PNC Bank NA		
Nucor Corp.			# 2.950%, 02/23/25.....	1,093	1,074,045
3.950%, 05/01/28.....	5,845	5,791,157	3.250%, 06/01/25.....	7,000	6,945,049
2.700%, 06/01/30.....	9,000	8,037,905	PPG Industries, Inc.		
3.125%, 04/01/32.....	8,940	8,082,895	2.800%, 08/15/29.....	2,603	2,412,336
6.400%, 12/01/37.....	6,585	7,706,010	2.550%, 06/15/30.....	9,250	8,354,343
Nuveen Finance LLC			PPL Capital Funding, Inc.		
Ω 4.125%, 11/01/24.....	2,348	2,344,659	3.100%, 05/15/26.....	11,200	10,841,230
Omnicom Group, Inc.			Precision Castparts Corp.		
# 4.200%, 06/01/30.....	13,055	12,841,947	# 3.250%, 06/15/25.....	26,684	26,794,120
Oracle Corp.			Primerica, Inc.		
2.650%, 07/15/26.....	39,385	37,258,072	2.800%, 11/19/31.....	15,500	13,396,155
# 3.250%, 11/15/27.....	36,194	34,448,643	Principal Financial Group, Inc.		
2.950%, 04/01/30.....	500	441,766	3.125%, 05/15/23.....	4,444	4,434,014
4.300%, 07/08/34.....	400	365,833	3.400%, 05/15/25.....	2,700	2,669,863
3.900%, 05/15/35.....	400	343,986	3.100%, 11/15/26.....	5,472	5,261,268
O'Reilly Automotive, Inc.			2.125%, 06/15/30.....	400	340,481
# 3.600%, 09/01/27.....	21,580	21,399,554	Procter & Gamble Co.		
Owens Corning			# 2.850%, 08/11/27.....	12,050	11,934,840
3.875%, 06/01/30.....	9,226	8,658,942	3.000%, 03/25/30.....	2,000	1,961,731
Paramount Global			Progress Energy, Inc.		
3.500%, 01/15/25.....	75	75,639	7.750%, 03/01/31.....	2,500	2,986,233
2.900%, 01/15/27.....	15,461	14,632,752	6.000%, 12/01/39.....	600	650,131
# 7.875%, 07/30/30.....	1,212	1,409,623	Progressive Corp.		
# 4.950%, 01/15/31.....	3,993	3,906,664	3.000%, 03/15/32.....	18,900	17,665,565

DFA INVESTMENT GRADE PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Prudential Financial, Inc.			2.200%, 06/15/30.....	13,700	\$11,267,934
# 3.878%, 03/27/28.....	789	\$ 794,190	Spirit Realty LP		
Public Service Enterprise			2.700%, 02/15/32.....	14,491	11,674,719
Group, Inc.			Stanley Black & Decker, Inc.		
8.625%, 04/15/31.....	1,000	1,227,762	2.300%, 03/15/30.....	3,000	2,666,403
PulteGroup, Inc.			State Street Corp.		
7.875%, 06/15/32.....	3,895	4,523,862	# 3.550%, 08/18/25.....	2,254	2,267,661
6.375%, 05/15/33.....	11,000	11,756,356	Steel Dynamics, Inc.		
6.000%, 02/15/35.....	6,449	6,599,254	3.250%, 01/15/31.....	21,325	18,995,244
QUALCOMM, Inc.			Stellantis Finance US, Inc.		
2.150%, 05/20/30.....	5,000	4,575,592	Ω 2.691%, 09/15/31.....	11,500	9,419,226
1.650%, 05/20/32.....	17,843	15,111,662	Stryker Corp.		
Quanta Services, Inc.			# 3.650%, 03/07/28.....	25,656	25,516,147
2.900%, 10/01/30.....	702	605,681	Sutter Health		
Quest Diagnostics, Inc.			3.161%, 08/15/40.....	2,000	1,602,336
# 2.800%, 06/30/31.....	1,000	891,936	Sysco Corp.		
Raytheon Technologies Corp.			3.250%, 07/15/27.....	4,934	4,801,356
4.700%, 12/15/41.....	6,000	5,990,355	Tanger Properties LP		
4.500%, 06/01/42.....	15,724	15,724,858	2.750%, 09/01/31.....	10,000	7,898,141
Realty Income Corp.			Tapestry, Inc.		
2.850%, 12/15/32.....	9,500	8,493,572	3.050%, 03/15/32.....	16,062	13,444,887
1.800%, 03/15/33.....	3,000	2,371,746	Targa Resources Corp.		
Reinsurance Group of America,			4.200%, 02/01/33.....	3,000	2,817,822
Inc.			Target Corp.		
4.700%, 09/15/23.....	3,840	3,875,605	# 2.500%, 04/15/26.....	2,521	2,470,531
# 3.950%, 09/15/26.....	16,189	16,127,854	TCI Communications, Inc.		
3.900%, 05/15/29.....	4,725	4,548,250	7.875%, 02/15/26.....	1,520	1,725,473
3.150%, 06/15/30.....	15,855	14,371,684	Texas Instruments, Inc.		
Roche Holdings, Inc.			# 2.900%, 11/03/27.....	3,500	3,432,286
Ω 2.625%, 05/15/26.....	1,000	975,355	Textron, Inc.		
Ross Stores, Inc.			2.450%, 03/15/31.....	15,590	13,181,654
# 1.875%, 04/15/31.....	9,000	7,482,472	Travelers Cos., Inc.		
Royalty Pharma PLC			6.250%, 06/15/37.....	935	1,153,784
2.200%, 09/02/30.....	10,000	8,445,512	5.350%, 11/01/40.....	1,200	1,313,004
3.300%, 09/02/40.....	45,745	35,682,867	Travelers Property Casualty		
salesforce, Inc.			Corp.		
# 3.700%, 04/11/28.....	12,800	13,108,130	# 6.375%, 03/15/33.....	800	974,728
Salesforce, Inc.			Truist Financial Corp.		
2.700%, 07/15/41.....	400	328,107	# 3.700%, 06/05/25.....	8,345	8,374,033
Schlumberger Investment SA			TWDC Enterprises 18 Corp.		
# 2.650%, 06/26/30.....	9,852	8,949,587	7.000%, 03/01/32.....	1,340	1,645,050
Sherwin-Williams Co.			4.375%, 08/16/41.....	10,000	9,868,030
2.950%, 08/15/29.....	6,000	5,531,543	U.S. Bank NA		
Simon Property Group L.P.			# 2.800%, 01/27/25.....	4,950	4,872,341
6.750%, 02/01/40.....	400	460,438	Union Pacific Corp.		
Simon Property Group LP			3.250%, 01/15/25.....	9,515	9,511,415
2.450%, 09/13/29.....	800	702,418	2.891%, 04/06/36.....	22,950	20,312,379
# 2.650%, 07/15/30.....	21,000	18,400,023	3.375%, 02/14/42.....	400	351,020
# 2.200%, 02/01/31.....	14,208	11,936,302	UnitedHealth Group, Inc.		
2.250%, 01/15/32.....	7,910	6,544,239	2.750%, 02/15/23.....	8,672	8,658,300
Southern California Edison			2.300%, 05/15/31.....	750	679,992
Co.			4.200%, 05/15/32.....	20,000	20,892,657
6.650%, 04/01/29.....	400	435,963	# 6.625%, 11/15/37.....	400	505,176
Southern Power Co.			# 6.875%, 02/15/38.....	1,150	1,467,893
5.150%, 09/15/41.....	3,000	2,966,185	# 3.500%, 08/15/39.....	5,838	5,309,275
Southwest Gas Corp.			2.750%, 05/15/40.....	10,400	8,464,029
3.700%, 04/01/28.....	2,900	2,786,903	5.950%, 02/15/41.....	1,000	1,161,266

DFA INVESTMENT GRADE PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
3.050%, 05/15/41.....	8,000	\$ 6,799,331	WestRock MWV LLC		
Unum Group			8.200%, 01/15/30.....	19,367	\$ 23,634,901
4.000%, 03/15/24.....	5,051	5,053,935	Weyerhaeuser Co.		
3.875%, 11/05/25.....	1,977	1,952,534	7.375%, 03/15/32.....	1,213	1,442,034
4.000%, 06/15/29.....	10,963	10,479,610	Whirlpool Corp.		
Utah Acquisition Sub, Inc.			3.700%, 05/01/25.....	15,463	15,448,976
3.950%, 06/15/26.....	18,167	17,194,236	# 4.750%, 02/26/29.....	900	919,039
Valero Energy Corp.			Williams Cos., Inc.		
7.500%, 04/15/32.....	580	693,772	4.000%, 09/15/25.....	11,964	11,939,100
# 6.625%, 06/15/37.....	11,550	13,141,790	3.750%, 06/15/27.....	7,863	7,695,998
Ventas Realty LP			# 3.500%, 11/15/30.....	15,200	14,138,760
3.000%, 01/15/30.....	1,100	988,784	# 8.750%, 03/15/32.....	1,000	1,279,912
VeriSign, Inc.			6.300%, 04/15/40.....	20,000	21,890,179
# 2.700%, 06/15/31.....	5,106	4,345,761	WP Carey, Inc.		
Verizon Communications, Inc.			2.400%, 02/01/31.....	2,300	1,934,167
4.329%, 09/21/28.....	2,000	2,051,296	2.450%, 02/01/32.....	9,800	8,141,840
# 4.016%, 12/03/29.....	17,153	17,213,855	WRKCo, Inc.		
2.355%, 03/15/32.....	2,733	2,360,444	# 4.200%, 06/01/32.....	1,800	1,762,222
VF Corp.			3.000%, 06/15/33.....	19,705	17,271,365
2.800%, 04/23/27.....	1,000	963,240	Zoetis, Inc.		
2.950%, 04/23/30.....	6,516	5,927,987	3.000%, 09/12/27.....	26,275	25,331,276
Viatrix, Inc.			TOTAL UNITED STATES.....		5,142,432,283
2.700%, 06/22/30.....	1,000	819,636	TOTAL BONDS.....		6,531,605,816
3.850%, 06/22/40.....	10,000	7,296,436	U.S. TREASURY OBLIGATIONS — (23.6%)		
Visa, Inc.			U.S. Treasury Bonds		
2.050%, 04/15/30.....	86,059	78,347,608	6.750%, 08/15/26.....	38,863	44,771,506
2.700%, 04/15/40.....	5,000	4,212,023	6.625%, 02/15/27.....	34,651	40,293,737
VMware, Inc.			4.500%, 02/15/36.....	40,000	48,510,938
3.900%, 08/21/27.....	224	220,031	4.750%, 02/15/37.....	24,000	29,921,250
Vornado Realty LP			1.125%, 05/15/40.....	75,000	53,586,914
3.400%, 06/01/31.....	21,000	17,763,732	1.750%, 08/15/41.....	195,000	152,343,750
Walgreens Boots Alliance, Inc.			U.S. Treasury Notes		
# 3.200%, 04/15/30.....	23,552	21,581,663	0.250%, 06/15/24.....	82,000	78,031,328
Walt Disney Co.			0.375%, 04/30/25.....	53,000	49,544,649
# 3.700%, 09/15/24.....	13,864	13,941,171	2.250%, 11/15/25.....	39,895	39,189,046
1.750%, 01/13/26.....	5,000	4,753,634	1.625%, 05/15/26.....	65,000	62,323,828
# 2.650%, 01/13/31.....	24,750	22,767,904	1.500%, 08/15/26.....	78,788	74,974,118
6.200%, 12/15/34.....	1,700	2,015,018	1.625%, 09/30/26.....	50,000	47,818,359
3.500%, 05/13/40.....	25,507	22,749,582	2.000%, 11/15/26.....	70,000	67,861,718
Walt Disney Co. (The)			1.625%, 11/30/26.....	39,750	37,953,486
4.625%, 03/23/40.....	6,000	6,147,630	1.500%, 01/31/27.....	59,500	56,434,355
Waste Management, Inc.			2.250%, 02/15/27.....	60,000	58,717,969
1.500%, 03/15/31.....	12,700	10,599,668	2.375%, 05/15/27.....	91,200	89,710,875
WEC Energy Group, Inc.			0.500%, 06/30/27.....	45,000	40,419,140
3.550%, 06/15/25.....	1,757	1,747,321	2.250%, 08/15/27.....	60,000	58,631,250
Wells Fargo & Co.			0.500%, 10/31/27.....	65,000	57,916,015
3.000%, 02/19/25.....	5,264	5,204,908	2.250%, 11/15/27.....	39,018	38,058,084
3.000%, 04/22/26.....	9,073	8,833,952	0.625%, 11/30/27.....	35,000	31,337,305
3.000%, 10/23/26.....	1,090	1,057,006	0.625%, 12/31/27.....	115,000	102,776,758
4.150%, 01/24/29.....	1,600	1,592,387	2.750%, 02/15/28.....	47,000	46,992,656
Welltower, Inc.			1.125%, 02/29/28.....	115,000	105,467,579
4.125%, 03/15/29.....	1,550	1,509,639	1.250%, 03/31/28.....	85,000	78,322,851
2.750%, 01/15/31.....	17,596	15,274,317	1.250%, 04/30/28.....	80,000	73,634,375
Westlake Chemical Corp.			2.875%, 05/15/28.....	69,000	69,474,375
3.375%, 06/15/30.....	11,785	10,883,824	2.875%, 08/15/28.....	90,000	90,625,781

DFA INVESTMENT GRADE PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>	<u>Shares</u>	<u>Value†</u>
3.125%, 11/15/28	75,000	\$ 76,643,554		
2.625%, 02/15/29	25,000	24,855,469		
1.625%, 08/15/29	25,000	23,333,008		
1.500%, 02/15/30	29,000	26,717,383		
0.625%, 05/15/30	210,000	179,943,750		
0.625%, 08/15/30	200,000	170,687,500		
0.875%, 11/15/30	219,000	190,444,454		
1.125%, 02/15/31	55,000	48,685,742		
1.625%, 05/15/31	96,000	88,338,750		
1.250%, 08/15/31	115,000	102,093,946		
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>2,757,387,551</u>		
TOTAL INVESTMENT SECURITIES (Cost \$11,933,118,268).....		<u>11,110,021,228</u>		
			SECURITIES LENDING COLLATERAL — (4.8%) @§ The DFA Short Term Investment Fund.....	48,439,351 \$ 560,297,970
			TOTAL INVESTMENTS — (100.0%) (Cost \$12,493,429,901)^.....	<u>\$11,670,319,198</u>

Summary of the Portfolio's investments as of July 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.....	—	\$ 1,821,027,861	—	\$ 1,821,027,861
Bonds				
Australia.....	—	230,030,453	—	230,030,453
Belgium.....	—	32,372,686	—	32,372,686
Canada.....	—	283,888,926	—	283,888,926
Denmark.....	—	1,924,273	—	1,924,273
France.....	—	57,331,174	—	57,331,174
Germany.....	—	122,577,717	—	122,577,717
Hong Kong.....	—	7,080,322	—	7,080,322
Ireland.....	—	1,509,898	—	1,509,898
Italy.....	—	16,816,837	—	16,816,837
Japan.....	—	227,414,492	—	227,414,492
Netherlands.....	—	30,079,412	—	30,079,412
Norway.....	—	13,325,925	—	13,325,925
Spain.....	—	79,770,702	—	79,770,702
Supranational Organization Obligations.....	—	2,260,436	—	2,260,436
Switzerland.....	—	38,689,530	—	38,689,530
United Kingdom.....	—	244,100,750	—	244,100,750
United States.....	—	5,142,432,283	—	5,142,432,283
U.S. Treasury Obligations.....	—	2,757,387,551	—	2,757,387,551
Securities Lending Collateral.....	—	560,297,970	—	560,297,970
TOTAL.....	<u>—</u>	<u>\$11,670,319,198</u>	<u>—</u>	<u>\$11,670,319,198</u>

DFA INFLATION-PROTECTED SECURITIES PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2022
(Unaudited)

	<u>Face Amount± (000)</u>	<u>Value†</u>
U.S. TREASURY OBLIGATIONS — (99.9%)		
Treasury Inflation Protected Security		
0.125%, 01/15/23.....	0	\$ 127
0.125%, 07/15/26.....	247,394	250,486,446
0.375%, 01/15/27.....	625,368	638,095,592
2.375%, 01/15/27.....	264,426	293,236,639
0.375%, 07/15/27.....	547,674	562,044,748
0.500%, 01/15/28.....	270,793	277,795,233
1.750%, 01/15/28.....	378,951	414,433,092
3.625%, 04/15/28.....	450,737	542,327,828
0.750%, 07/15/28.....	105,928	110,795,760
0.875%, 01/15/29.....	536,358	564,133,973
2.500%, 01/15/29.....	436,181	504,036,424
3.875%, 04/15/29.....	493,664	617,870,586
0.250%, 07/15/29.....	201,616	204,811,484
0.125%, 01/15/30.....	243,036	243,545,800
0.125%, 07/15/30.....	39,887	40,069,308
0.125%, 01/15/31.....	106,633	106,797,975
0.125%, 07/15/31.....	53,419	53,546,077
3.375%, 04/15/32.....	302,893	395,903,023
2.125%, 02/15/40.....	413,672	512,835,052
2.125%, 02/15/41.....	370,680	<u>459,730,353</u>
TOTAL U.S. TREASURY OBLIGATIONS		
Cost (\$6,873,202,321).....		<u>6,792,495,520</u>
	Shares	
TEMPORARY CASH INVESTMENTS — (0.1%)		
State Street Institutional U.S. Government Money Market Fund 1.880%.....	4,212,597	<u>4,212,597</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$6,877,414,918) ^{^^}		<u>\$6,796,708,117</u>

Summary of the Portfolio's investments as of July 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.....	—	\$6,792,495,520	—	\$6,792,495,520
Temporary Cash Investments.....	\$4,212,597	—	—	4,212,597
TOTAL.....	<u>\$4,212,597</u>	<u>\$6,792,495,520</u>	<u>—</u>	<u>\$6,796,708,117</u>

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
July 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 — (0.1%)					
Alabama Federal Aid Highway Finance Authority (RB)					
□ 5.000%, 09/01/26 (Pre-refunded @ \$100, 9/1/22).....	1,000	\$ 1,002,865			
Mobile County Board of School Commissioners (ST) (BAM)					
4.000%, 03/01/24	400	413,726			
5.000%, 03/01/25	245	<u>263,553</u>			
TOTAL ALABAMA.....		<u>1,680,144</u>			
ALASKA — (0.1%)					
Municipality of Anchorage (GO)					
1.500%, 12/15/22	3,000	<u>3,000,501</u>			
ARIZONA — (1.3%)					
Arizona Health Facilities Authority (RB)					
5.000%, 12/01/26	4,285	4,549,425			
Arizona State Lottery Revenue (RB)					
5.000%, 07/01/23	5,000	5,158,093			
City of Chandler (GO)					
5.000%, 07/01/23	5,000	5,157,166			
City of Phoenix (GO)					
5.000%, 07/01/24	760	808,202			
City of Tempe (GO)					
5.000%, 07/01/24	2,200	2,341,683			
Coconino County Unified School District No. 1-Flagstaff (GO) Series C					
5.000%, 07/01/25	500	545,509			
Maricopa County Unified School District No. 4 Mesa (GO) Series E					
5.000%, 07/01/24	1,300	1,380,421			
Maricopa County Union High School District No. 210-Phoenix (GO) Series E					
5.000%, 07/01/23	1,425	1,470,189			
5.000%, 07/01/24	675	716,757			
Pima County (GO)					
4.000%, 07/01/23	1,050	1,073,804			
Town of Gilbert (GO)					
5.000%, 07/15/24	5,145	<u>5,479,410</u>			
TOTAL ARIZONA.....		<u>28,680,659</u>			
ARKANSAS — (0.1%)					
North Little Rock School District No. 1 (GO) (ST AID WITHHLDG)					
5.000%, 02/01/25	300	\$ 324,115			
University of Arkansas (RB)					
□ 5.000%, 11/01/36 (Pre-refunded @ \$100, 11/1/24).....	1,585	<u>1,700,909</u>			
TOTAL ARKANSAS.....					<u>2,025,024</u>
CALIFORNIA — (8.8%)					
Bay Area Toll Authority (RB) Series S-4					
□ 5.250%, 04/01/48 (Pre-refunded @ \$100, 4/1/23).....	16,160	16,558,533			
California State Department of Water Resources (RB) Series AQ					
□ 4.000%, 12/01/35 (Pre-refunded @ \$100, 6/1/23).....	1,000	1,020,886			
City of Los Angeles (RN)					
4.000%, 06/29/23	27,740	28,373,448			
County of Los Angeles CA (RN)					
4.000%, 06/30/23	34,165	34,946,798			
County of Riverside CA (RN)					
5.000%, 06/30/23	10,920	11,255,465			
County of Santa Cruz CA (RN)					
5.000%, 07/06/23	9,660	9,966,710			
East Side Union High School District (GO) Series C					
3.000%, 08/01/22	7,540	7,540,000			
Fremont Unified School District/Alameda County (GO) Series					
□ 4.000%, 08/01/46 (Pre-refunded @ \$100, 8/1/24).....	5,000	5,232,868			
Golden State Tobacco Securitization Corp. (RB) (ST APPROP)					
□ 5.000%, 06/01/40 (Pre-refunded @ \$100, 6/1/25).....	22,000	24,020,566			

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)		
Inglewood Unified School			City of Colorado Springs		
District (GO) (AGM) Series			Utilities System Revenue		
A			(RB) Series A		
4.000%, 08/01/22	1,100	\$ 1,100,000	5.000%, 11/15/22	1,200	\$ 1,212,243
4.000%, 08/01/23	1,125	1,150,107	City of Colorado Springs		
Los Angeles Unified School			Utilities System Revenue		
District (GO) Series A			(RB) Series B		
5.000%, 07/01/23	9,000	9,287,071	5.000%, 11/15/22	870	878,876
Orange County			5.000%, 11/15/23	1,415	1,476,517
Transportation Authority			Colorado Health Facilities		
(RB)			Authority (RB) Series A-		
5.000%, 10/15/24	15,000	16,102,558	5.000%, 08/01/25	885	944,109
San Diego Unified School			Denver City & County School		
District			District No. 1 (GO) (ST AID		
4.000%, 06/30/23	5,970	6,102,763	WITHHLDG)		
San Diego Unified School			5.000%, 12/01/22	11,950	12,092,549
District (GO) Series N-2			El Paso County School		
5.000%, 07/01/23	7,200	7,432,330	District No. 2 Harrison		
San Francisco Community			(GO) (ST AID WITHHLDG)		
College District (GO)			5.000%, 12/01/22	1,500	1,517,893
5.000%, 06/15/29	4,765	5,163,009	Jefferson County (GO) (ST		
San Francisco Unified School			AID WITHHLDG)		
District (GO)			5.000%, 12/15/22	1,180	1,195,697
5.000%, 06/15/24	3,920	4,161,070	Regional Transportation		
5.000%, 06/15/25	2,315	2,523,454	District (COP)		
State of California (GO)			5.000%, 06/01/29	300	322,544
4.000%, 03/01/24	1,265	1,312,837	University of Northern		
5.000%, 04/01/24	3,000	3,167,859	Colorado (RB) (ST HGR		
5.000%, 05/01/31	4,305	4,533,997	ED INTERCEPT PROG)		
West Contra Costa Unified			Series A		
School District (GO) Series			□ 5.000%, 06/01/31		
A-1			(Pre-refunded @		
5.000%, 08/01/23	920	<u>951,633</u>	\$100, 6/1/24)	1,745	1,850,607
TOTAL CALIFORNIA		<u>201,903,962</u>	Weld County School District		
			No. 6 Greeley (GO) (ST		
COLORADO — (1.5%)			AID WITHHLDG)		
Board of Water			5.000%, 12/01/23	1,370	1,432,430
Commissioners City &			Weld County School District		
County of Denver (RB)			No. RE-4 (GO) (ST AID		
5.000%, 09/15/24	1,365	1,460,714	WITHHLDG)		
Board of Water			4.000%, 12/01/22	1,000	<u>1,008,846</u>
Commissioners City &			TOTAL COLORADO		<u>34,622,376</u>
County of Denver (RB)					
Series B			CONNECTICUT — (4.9%)		
5.000%, 09/15/22	3,420	3,435,014	City of Bridgeport CT (GO)		
Boulder Valley School District			5.000%, 08/15/26	2,620	2,897,448
No. Re-2 Boulder (GO) (ST			City of Bristol (GO)		
AID WITHHLDG) Series A			5.000%, 03/15/24	735	774,625
6.000%, 12/01/22	1,920	1,949,337	City of Danbury (GO)		
City & County of Denver			3.000%, 07/13/23	16,000	16,196,781
(GO) Series A			City of Danbury (GO) Series		
5.000%, 08/01/22	3,845	3,845,000	A		
			4.000%, 07/15/23	1,200	1,228,990
			City of Middletown (GO)		
			5.000%, 04/01/23	3,220	3,295,633

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)		
City of New Haven (GO)			Florida State (GO) Series B		
Series A			5.000%, 06/01/23	3,355	\$ 3,451,526
5.000%, 08/01/22	575	\$ 575,000	Florida State (GO) Series C		
5.000%, 08/01/23	375	386,683	5.000%, 06/01/25	4,735	5,163,006
City of New Haven (GO)			Fort Pierce Utilities Authority		
Series B			(RB) (AGM) Series A		
5.000%, 08/01/26	100	110,259	5.000%, 10/01/25	55	60,021
City of New Haven (GO)			5.000%, 10/01/26	130	144,913
(AGM) Series A			Indian River County District		
□ 5.000%, 08/01/31			School Board (COP)		
(Pre-refunded @			Series A		
\$100, 8/1/24).....	300	319,356	5.000%, 07/01/24	250	264,299
City of New London (GO)			Miami-Dade County (GO)		
3.000%, 03/16/23	15,000	15,131,538	5.000%, 07/01/24	1,400	1,488,247
Connecticut State (GO)			5.000%, 07/01/26	1,175	1,313,451
4.000%, 01/15/25	10,750	11,317,721	Miami-Dade County Aviation		
State of Connecticut Special			Revenue (RB) Series B		
Tax Revenue (RB)			□ 5.000%, 10/01/25		
5.000%, 10/01/29	3,180	3,292,656	(Pre-refunded @		
Town of Greenwich (GO)			\$100, 10/1/22).....	1,445	1,453,599
2.000%, 02/09/23	30,000	30,069,444	Miami-Dade County		
Town of New Canaan (GO)			Expressway Authority (RB)		
Series			Series		
4.000%, 12/15/23	1,255	1,297,339	4.000%, 07/01/23	945	961,828
Town of North Branford (GO)			Miami-Dade County		
(BAN)			Expressway Authority (RB)		
2.000%, 08/04/22	1,000	1,000,049	Series B		
Town of North Branford			5.000%, 07/01/27	1,040	1,099,282
(BAN)			Miami-Dade County Health		
5.000%, 08/03/23	15,000	15,489,083	Facilities Authority (RB)		
Town of South Windsor (GO)			5.000%, 08/01/23	300	308,894
Series B			Okaloosa County School		
4.000%, 12/15/22	1,095	1,105,630	Board (COP) Series A		
Town of Southington (GO)			5.000%, 10/01/25	875	957,974
4.000%, 01/15/23	1,015	1,026,912	Orlando Utilities Commission		
Town of Windham (GO)			(RB) Series C		
1.000%, 09/29/22	5,000	4,996,679	5.000%, 10/01/22	2,000	2,011,802
University of Connecticut			5.000%, 10/01/23	3,600	3,742,453
(RB)			Sarasota County Public		
5.000%, 02/15/24	1,625	<u>1,705,387</u>	Hospital District (RB)		
TOTAL CONNECTICUT.....		<u>112,217,213</u>	5.000%, 07/01/26	360	393,860
DELAWARE — (0.4%)			School Board of Miami-Dade		
Delaware State (GO)			County (COP)		
5.000%, 02/01/23	9,000	<u>9,160,104</u>	5.000%, 11/01/25	2,000	2,133,896
FLORIDA — (3.6%)			School Board of Miami-Dade		
Florida Dev. Finance Corp.			County/The (GO) (BAM)		
(RB)			Series		
5.000%, 11/15/25	1,450	1,575,830	5.000%, 03/15/24	1,790	1,884,731
Florida Keys Aqueduct			5.000%, 03/15/25	1,550	1,677,234
Authority (RB)			School District of Broward		
5.000%, 09/01/25	1,070	1,172,761	County (RN)		
Florida State (GO) Series A			4.000%, 06/30/23	35,000	35,726,862
5.000%, 07/01/24	8,755	9,308,566	School District of Broward		
			County (GO)		
			5.000%, 07/01/26	2,775	3,103,095

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>
FLORIDA — (Continued)			GEORGIA — (Continued)		
School District of Broward			Troup County School District		
County (COP) Series B			(GO)		
5.000%, 07/01/24	2,280	\$ 2,412,176	4.000%, 08/01/23	1,060	\$ 1,084,400
5.000%, 07/01/25	285	<u>310,516</u>	TOTAL GEORGIA.....		<u>56,881,853</u>
TOTAL FLORIDA.....		<u>82,120,822</u>			
GEORGIA — (2.5%)			HAWAII — (1.2%)		
Athens-Clarke County Unified			City & County of Honolulu		
Government (GO)			(GO) Series B		
5.000%, 12/01/22	2,100	2,125,191	5.000%, 10/01/23	730	759,491
City of Atlanta (GO)			Hawaii County (GO)		
□ 5.000%, 12/01/27			5.000%, 09/01/24	500	533,402
(Pre-refunded @			Hawaii State (GO) Series EO		
\$100, 12/1/24).....	4,750	5,111,558	5.000%, 08/01/22	6,000	6,000,000
Clarke County School District			Hawaii State (GO) Series EY		
(GO)			5.000%, 10/01/22	9,055	9,107,980
5.000%, 09/01/24	1,850	1,975,549	Hawaii State (GO) Series EZ		
Cobb County Kennestone			5.000%, 10/01/22	7,040	7,081,190
Hospital Authority (RB)			Hawaii State (GO) Series FE		
5.000%, 04/01/30	2,150	2,195,876	5.000%, 10/01/24	1,155	1,236,806
Gainesville & Hall County			Hawaii State (GO) Series FK		
Hospital Authority (RB)			4.000%, 05/01/23	1,030	1,048,854
5.000%, 02/15/26	2,500	2,731,469	Maui County (GO)		
Georgia State (GO) Series A			5.000%, 03/01/23	2,305	<u>2,352,313</u>
5.000%, 08/01/22	8,550	8,550,000	TOTAL HAWAII.....		<u>28,120,036</u>
5.000%, 07/01/23	10,000	10,314,331	ILLINOIS — (1.1%)		
5.000%, 08/01/24	1,075	1,146,328	Chicago O'Hare International		
Gwinnett County School			Airport (RB)		
District (GO) Series B			5.000%, 01/01/24	750	784,353
5.000%, 08/01/25	6,330	6,944,409	Chicago Transit Authority		
Gwinnett County Water &			Capital Grant Receipts		
Sewerage Authority (RB)			Revenue (RB)		
4.000%, 08/01/22	3,500	3,500,000	5.000%, 06/01/23	1,425	1,462,163
Henry County School District			City of Springfield Electric		
(GO) (ST AID WITHHLDG)			Revenue (RB)		
5.000%, 08/01/23	5,800	6,000,011	5.000%, 03/01/26	1,440	1,549,801
Municipal Electric Authority of			Cook & Will Counties		
Georgia (RB)			Community College District		
4.000%, 11/01/24	2,500	2,599,209	No. 515 (GO) (BAM)		
Paulding County Hospital			Series B		
Authority (RB)			5.000%, 12/01/26	200	223,397
5.000%, 04/01/25	50	53,493	Cook County (GO)		
Paulding County School			5.000%, 11/15/26	3,700	4,128,928
District (GO) (ST AID			Cook County Township High		
WITHHLDG)			School District No. 225		
3.000%, 08/01/22	1,500	1,500,000	(GO)		
Private Colleges &			5.000%, 12/01/25	2,795	3,083,058
Universities Authority (RB)			Illinois State (GO)		
5.000%, 04/01/23	325	331,978	5.000%, 02/01/24	1,715	1,789,503
5.000%, 10/01/23	340	352,050	Illinois State (GO) Series		
5.000%, 10/01/24	125	132,753	5.000%, 12/01/24	5,425	5,756,336
5.000%, 10/01/25	215	233,248	Lake County Forest Preserve		
			District (GO)		
			5.000%, 12/15/22	1,485	1,503,975

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
ILLINOIS — (Continued)			KANSAS — (1.0%)		
Maine Township High School			City of Leawood (GO)		
District No. 207 (GO)			1.500%, 09/01/22	2,500	\$ 2,499,759
Series			City of Olathe (GO)		
3.000%, 12/01/23	4,095	\$ 4,175,808	5.000%, 08/01/23	17,000	17,538,648
Will County Community Unit			City of Shawnee (GO) Series		
School District No. 201			A		
(GO)			4.000%, 12/01/23	1,565	1,615,367
5.000%, 01/01/23	900	912,514	City of Topeka KS (GO)		
5.000%, 01/01/24	390	407,864	4.000%, 08/15/22	200	200,182
TOTAL ILLINOIS.....		<u>25,777,700</u>	4.000%, 08/15/23	1,530	1,566,330
INDIANA — (0.4%)			Johnson County Unified		
Carmel Redevelopment			School District No. 229		
Authority (RB) (ST			Blue Valley (GO) Series A		
INTERCEPT)			5.000%, 10/01/24	275	293,931
□ 5.000%, 02/01/29			TOTAL KANSAS.....		<u>23,714,217</u>
(Pre-refunded @			KENTUCKY — (0.0%)		
\$100, 2/1/24).....	1,525	1,601,709	Kentucky Municipal Power		
Greater Clark Building Corp.			Agency (RB) (NATL)		
(RB) (ST INTERCEPT)			5.000%, 09/01/31	235	261,289
4.000%, 01/15/23	500	505,572	Kentucky State Property &		
Indiana Finance Authority			Building Commission (RB)		
(RB) Series A			5.000%, 05/01/26	690	760,062
5.000%, 02/01/24	875	916,884	TOTAL KENTUCKY.....		<u>1,021,351</u>
Indianapolis Local Public			LOUISIANA — (2.1%)		
Improvement Bond Bank			Ascension Parish School		
(RB) Series A			Board (GO)		
5.000%, 06/01/24	1,000	1,053,825	5.000%, 03/01/24	35	36,750
5.000%, 06/01/25	3,250	3,499,794	5.000%, 03/01/25	200	215,407
Lake Central Multi-District			5.000%, 03/01/26	75	82,646
School Building Corp. (RB)			East Ouachita Parish School		
(ST AID WITHHLDG)			District (GO)		
□ 5.000%, 01/15/33			3.000%, 03/01/24	150	152,750
(Pre-refunded @			4.000%, 03/01/25	200	210,176
\$100, 1/15/23).....	1,000	1,015,672	Louisiana Local Government		
TOTAL INDIANA.....		<u>8,593,456</u>	Environmental Facilities &		
IOWA — (0.2%)			Community Dev. Auth (RB)		
City of Iowa City (GO)			□ 5.000%, 10/01/39		
5.000%, 06/01/23	1,080	1,110,981	(Pre-refunded @		
City of Sioux (GO) Series A			\$100, 10/1/24).....	10,000	10,706,068
3.000%, 06/01/25	650	670,005	Louisiana State (RB)		
College Community School			□ 5.000%, 06/15/31		
District (GO)			(Pre-refunded @		
3.000%, 06/01/24	240	245,642	\$100, 6/15/24).....	6,270	6,657,423
3.000%, 06/01/25	405	417,804	□ 5.000%, 06/15/33		
Iowa Finance Authority (RB)			(Pre-refunded @		
□ 5.000%, 08/01/28			\$100, 06/15/24).....	3,650	3,875,533
(Pre-refunded @			Louisiana State (RB) Series		
\$100, 8/1/23).....	2,205	2,280,815	A		
TOTAL IOWA.....		<u>4,725,247</u>	□ 5.000%, 06/15/32		
			(Pre-refunded @		
			\$100, 6/15/24).....	8,720	9,258,808

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)		
□ 5.000%, 06/15/34 (Pre-refunded @ \$100, 6/15/24).....	4,000	\$ 4,247,159	5.000%, 08/01/24	4,345	\$ 4,634,185
Louisiana State (GO) Series A			Maryland State (GO) Series 1 5.000%, 06/01/23	3,010	3,097,615
5.000%, 08/01/22	1,225	1,225,000	Maryland State (GO) Series B		
5.000%, 03/01/23	7,105	7,249,585	4.000%, 08/01/23	7,355	7,537,583
Louisiana State (GO) Series B			□ 5.000%, 08/01/26 (Pre-refunded @ \$100, 8/1/22).....	2,500	2,500,000
5.000%, 08/01/22	975	975,000	Maryland State Department of Transportation (RB)		
Louisiana State Gasoline & Fuels Tax Revenue (RB) Series B			5.000%, 12/15/22	11,270	11,419,919
□ 5.000%, 05/01/31 (Pre-refunded @ \$100, 5/1/24).....	1,065	1,126,759	5.000%, 09/01/23	2,630	2,728,450
□ 5.000%, 05/01/34 (Pre-refunded @ \$100, 5/1/24).....	1,250	1,322,488	Montgomery County (GO) Series A		
St. Tammany Parish Wide School District No. 12 (GO) Series			4.000%, 08/01/22	11,000	11,000,000
5.000%, 03/01/24	1,000	1,051,112	Washington Suburban Sanitary Commission (RB) (CNTY GTD) Series		
5.000%, 03/01/25	500	539,964	□ 4.000%, 06/01/43 (Pre-refunded @ \$100, 6/1/24).....	3,180	3,313,584
TOTAL LOUISIANA.....		<u>48,932,628</u>	□ 4.000%, 06/01/44 (Pre-refunded @ \$100, 6/1/24).....	2,130	2,219,476
			TOTAL MARYLAND.....		<u>108,886,511</u>
MAINE — (0.1%)			MASSACHUSETTS — (6.7%)		
City of Portland (GO)			Boston Water & Sewer Commission (RB) Series B		
5.000%, 05/01/24	1,000	1,058,525	□ 5.000%, 11/01/35 (Pre-refunded @ \$100, 11/1/23).....	1,500	1,563,930
5.000%, 05/01/25	455	494,769	City of Attleboro (GO)		
Maine Health & Higher Educational Facilities Authority (RB)			1.000%, 11/01/22	10,000	9,989,045
5.000%, 07/01/24	390	411,099	City of Beverly (GO)		
5.000%, 07/01/25	435	468,800	5.000%, 03/15/23	1,215	1,241,468
TOTAL MAINE.....		<u>2,433,193</u>	City of Boston (GO)		
MARYLAND — (4.7%)			5.000%, 11/01/23	4,115	4,291,426
Anne County Arundel (GO)			City of Cambridge (GO)		
5.000%, 10/01/22	4,115	4,139,971	5.000%, 02/15/24	5,000	5,260,626
5.000%, 10/01/24	6,560	7,030,438	City of Fall River (GO)		
Baltimore County (GO)			3.000%, 02/03/23	12,000	12,086,095
5.000%, 03/01/23	6,595	6,729,982	City of Framingham (GO)		
4.000%, 03/24/23	15,000	15,232,951	5.000%, 12/15/22	480	486,295
5.000%, 03/01/24	4,040	4,254,291	5.000%, 12/15/23	1,565	1,636,527
5.000%, 03/01/25	7,500	8,133,101	City of Quincy (GO)		
Harford County (GO) Series A			4.000%, 07/07/23	30,000	30,613,761
5.000%, 10/01/24	2,800	3,000,797	City of Worcester (GO)		
Harford County (GO) Series B			5.000%, 02/15/23	1,800	1,834,414
5.000%, 01/15/24	2,225	2,333,470	Commonwealth of Massachusetts (GO)		
5.000%, 08/15/22.....	7,935	7,945,542	5.000%, 12/01/23	5,500	5,748,397
Maryland State (GO)			5.000%, 07/01/24	2,335	2,482,639
5.000%, 03/15/23	1,600	1,635,156	5.000%, 11/01/24	19,515	20,960,039

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
MASSACHUSETTS — (Continued)			MICHIGAN — (Continued)		
Commonwealth of			□ 5.000%, 10/01/29		
Massachusetts (GO)			(Pre-refunded @		
Series			\$100, 10/1/22).....	2,000	\$ 2,011,902
5.000%, 09/01/26	4,450	\$ 4,881,400	□ 5.000%, 10/01/32		
Commonwealth of			(Pre-refunded @		
Massachusetts (GO)			\$100, 10/1/22).....	2,000	2,011,902
Series B			Oakland University (RB)		
5.250%, 08/01/23	3,740	3,877,813	Series A		
North Middlesex Regional			5.000%, 03/01/24	130	136,249
School District (GO)			5.000%, 03/01/25	155	166,009
3.000%, 02/03/23	10,000	10,067,706	Romeo Community School		
Town of Ashland (GO) (BAN)			District (GO) (Q-SBLF)		
2.000%, 08/08/22	10,000	10,001,149	4.000%, 05/01/24	275	285,649
Town of Brookline (GO)			4.000%, 05/01/25	460	485,329
5.000%, 03/15/24	1,255	1,324,939			
Town of Nantucket (GO)			TOTAL MICHIGAN.....		<u>12,166,718</u>
Series			MINNESOTA — (2.7%)		
5.000%, 08/15/24	1,000	1,066,809	Cambridge-Isanti		
Town of Northbridge (BAN)			Independent School District		
Series A			No. 911 (GO) (SD CRED		
3.000%, 06/23/23	7,000	7,095,233	PROG) Series A		
Town of Norwood (GO)			4.000%, 02/01/24	1,410	1,458,656
5.000%, 03/15/24	1,775	1,872,158	City of Lakeville (GO) Series		
Town of Plymouth (GO)			5.000%, 02/01/24	320	335,829
5.000%, 05/01/23	1,010	1,036,572	5.000%, 02/01/25	1,420	1,533,378
Town of Provincetown (GO)			City of Lakeville (GO) Series		
5.000%, 09/15/22	1,350	1,355,894	A		
Town of Watertown (GO)			4.000%, 02/01/23	2,300	2,329,099
5.000%, 02/01/23	2,445	2,488,495	Hennepin County (GO)		
Town of Watertown MA (GO)			Series A		
5.000%, 06/15/24	260	276,237	5.000%, 12/01/22	3,500	3,541,398
5.000%, 06/15/25	500	546,493	5.000%, 12/01/24	1,000	1,076,117
Town of Wellesley (GO)			Hermantown Independent		
5.000%, 12/01/23	3,765	3,936,569	School District No. 700		
5.000%, 12/01/24	3,340	3,598,218	(GO) (SD CRED PROG)		
University of Massachusetts			Series A		
Building Authority (RB)			4.000%, 02/01/24	360	372,314
Series 1			Lakeville Independent School		
□ 5.000%, 11/01/44			District No. 194 (GO) (SD		
(Pre-refunded @			CRED PROG) Series A		
\$100, 11/1/24).....	2,620	<u>2,809,791</u>	5.000%, 02/01/23	5,875	5,975,381
TOTAL MASSACHUSETTS...		<u>154,430,138</u>	Metropolitan Council (GO)		
MICHIGAN — (0.5%)			5.000%, 03/01/24	3,770	3,973,007
L'Anse Creuse Public			Metropolitan Council (GO)		
Schools (GO) (Q-SBLF)			Series B		
□ 5.000%, 05/01/28			5.000%, 12/01/23	475	496,774
(Pre-refunded @			Metropolitan Council (GO)		
\$100, 5/1/25).....	3,730	4,051,824	Series E		
Michigan Finance Authority			5.000%, 12/01/24	1,000	1,076,356
(RB)			Minneapolis Special School		
□ 5.000%, 10/01/28			District No. 1 (GO) (SD		
(Pre-refunded @			CRED PROG) Series B		
\$100, 10/1/22).....	3,000	3,017,854	5.000%, 02/01/23	2,295	2,334,558

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
MINNESOTA — (Continued)			MISSISSIPPI — (0.1%)		
Minnesota Higher Education Facilities Authority (RB) Series			City of Jackson (GO) 5.000%, 03/01/26	125	\$ 138,703
5.000%, 10/01/26	385	\$ 424,796	Mississippi State 5.000%, 10/01/24	1,280	<u>1,371,509</u>
Minnesota Higher Education Facilities Authority (RB) Series B			TOTAL MISSISSIPPI.....		<u>1,510,212</u>
5.000%, 10/01/25	325	351,962	MISSOURI — (0.6%)		
Minnesota State (GO) 2.000%, 08/01/23	1,000	1,005,199	City of Columbia Water & Electric System Revenue (RB) Series B		
5.000%, 08/01/23	1,495	1,547,008	5.000%, 10/01/23	3,005	3,121,067
Minnesota State (GO) Series 5.000%, 10/01/26	13,080	14,798,138	City of Kansas City (RB) 5.000%, 09/01/24	860	913,811
Minnesota State (GO) Series B			City of Kansas City (GO) Series A		
2.000%, 08/01/22	2,500	2,500,000	3.000%, 02/01/23	1,995	2,008,804
5.000%, 09/01/22	2,000	2,005,976	City of Kansas City Sanitary Sewer System Revenue (RB) Series B		
5.000%, 08/01/24	1,230	1,312,868	5.000%, 01/01/23	1,750	1,775,285
Minnesota State (GO) Series D			City of Kansas City Water Revenue (RB) Series A		
5.000%, 10/01/24	800	857,902	5.000%, 12/01/23	850	887,583
Rochester Independent School District No. 535 (GO) (SD CRED PROG) Series B			Columbia School District (GO) (ST AID DIR DEP) Series B		
3.000%, 02/01/23	2,200	2,216,316	5.000%, 03/01/23	1,750	1,785,921
Rosemount-Apple Valley-Eagan Independent School District No. 196 (GO) Series A			Health & Educational Facilities Authority of the State of Missouri (RB) Series A		
5.000%, 02/01/24	1,910	2,005,202	5.000%, 06/01/25	1,000	1,078,576
South State Paul Special School District No. 6 (GO) (SD CRED PROG) Series A			Metropolitan St. Louis Sewer District (RB) Series B		
5.000%, 02/01/24	1,535	1,611,745	5.000%, 05/01/24	425	450,100
St. Clair Independent School District No. 75 (GO) (SD CRED PROG) Series A			State Charles County School District No. R-IV Wentzville (GO) (ST AID DIR DEP)		
4.000%, 02/01/25	150	157,901	4.000%, 03/01/29	1,330	<u>1,415,110</u>
University of Minnesota (RB) Series C			TOTAL MISSOURI.....		<u>13,436,257</u>
□ 5.000%, 08/01/38 (Pre-refunded @ \$100, 8/1/23).....	4,425	4,577,147	MONTANA — (0.0%)		
Western Minnesota Municipal Power Agency (RB)			Montana Facility Finance Authority (RB)		
□ 5.000%, 01/01/33 (Pre-refunded @ \$100, 10/01/24).....	350	366,434	5.000%, 06/01/24	405	<u>425,676</u>
□ 5.000%, 01/01/34 (Pre-refunded @ \$100, 10/01/24).....	1,000	<u>1,046,953</u>	NEBRASKA — (0.7%)		
TOTAL MINNESOTA.....		<u>61,288,414</u>	City of Fremont Combined Utility System Revenue (RB)		
			□ 4.000%, 11/15/36 (Pre-refunded @ \$100, 12/11/23).....	2,000	2,064,604

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>
NEBRASKA — (Continued)			NEW HAMPSHIRE — (Continued)		
□ 4.000%, 11/15/37 (Pre-refunded @ \$100, 12/11/23).....	2,000	\$ 2,064,604	New Hampshire State (GO) Series A 5.000%, 03/01/24	3,545	\$ 3,734,748
City of Omaha (GO) 5.000%, 04/15/23	1,100	1,127,284	TOTAL NEW HAMPSHIRE....		<u>5,686,582</u>
Metropolitan Utilities District of Omaha Gas System Revenue (RB) 5.000%, 12/01/23	1,515	1,584,243	NEW JERSEY — (5.8%) Atlantic County (GO) 3.000%, 03/15/24	1,160	1,184,109
5.000%, 12/01/24	3,695	3,976,254	Bergen County (GO) 1.500%, 10/20/22	20,000	19,999,000
Nebraska State Colleges Facilities Corp. (RB) (AGM) 5.000%, 07/15/25	275	298,264	Borough of Edgewater (BAN) 2.500%, 07/14/23	2,500	2,513,402
5.000%, 07/15/26	645	714,650	County of Union NJ (GO) 3.500%, 06/15/23	22,000	22,351,952
Omaha Public Power District (RB) Series B 5.000%, 02/01/23	2,030	2,065,093	3.000%, 03/01/24	3,895	3,979,273
Public Power Generation Agency (RB) 5.000%, 01/01/28	300	320,644	Cumberland County Improvement Authority (RB) (BAM) 5.000%, 12/15/24	265	283,754
5.000%, 01/01/29	650	694,252	Hudson County Improvement Authority (RN) (CNTY) GTD) Series B- 3.000%, 08/04/23	3,090	3,121,309
Sarpy County (GO) 5.000%, 06/01/24	1,985	<u>2,104,391</u>	Mercer County (GO) 4.000%, 02/01/25	665	701,594
TOTAL NEBRASKA.....		<u>17,014,283</u>	Monmouth County (GO) 5.000%, 07/15/24	2,105	2,241,399
NEVADA — (2.1%)			Monmouth County (GO) Series B 5.000%, 01/15/24	3,610	3,787,058
Clark County School District (GO) 5.000%, 06/15/24	1,295	1,372,173	New Jersey Economic Dev. Authority (RB) 5.000%, 06/15/23	850	873,227
5.000%, 06/15/26	510	567,869	□ 5.250%, 06/15/29 (Pre-refunded @ \$100, 6/15/25).....	630	690,989
Las Vegas Valley Water District (GO) 5.000%, 06/01/24	1,655	1,753,925	□ 5.250%, 06/15/31 (Pre-refunded @ \$100, 6/15/25).....	1,000	1,096,807
Las Vegas Valley Water District (GO) Series 5.000%, 06/01/23	5,035	5,178,164	New Jersey Economic Development Authority (RB) Series KK □ 5.000%, 03/01/30 (Pre-refunded @ \$100, 9/1/22).....	6,360	6,378,742
Las Vegas Valley Water District (GO) Series C 5.000%, 06/01/24	7,930	8,404,002	New Jersey Educational Facilities Authority (RB) (AGM) Series A 5.000%, 07/01/25	315	340,867
Nevada State (GO) Series B 5.000%, 11/01/23	15,675	16,343,072	5.000%, 07/01/26	670	738,811
Washoe County (GO) 5.000%, 03/01/23	1,030	1,050,960	New Jersey State (GO) 5.000%, 06/01/25	7,585	8,213,649
Washoe County School District (GO) Series B 5.000%, 04/01/24	11,775	<u>12,425,856</u>			
TOTAL NEVADA.....		<u>47,096,021</u>			
NEW HAMPSHIRE — (0.3%)					
City of Nashua (GO) 5.000%, 08/01/24	1,830	1,951,834			

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 YORK — (Continued)		
New Jersey Turnpike			Brighton Central School		
Authority (RB) Series			District (GO) (ST AID		
□ 5.000%, 01/01/31			WITHHLDG)		
(Pre-refunded @			2.000%, 06/15/23	2,025	\$ 2,033,254
\$100, 7/1/24).....	5,000	\$ 5,315,167	City of New York (GO)		
New Jersey Turnpike			5.000%, 08/01/25	930	1,017,696
Authority (RB) Series B			City of New York (GO) Series		
□ 5.000%, 01/01/26			5.000%, 08/01/25	520	535,363
(Pre-refunded @			City of New York (GO) Series		
\$100, 1/1/23).....	4,575	4,642,444	A-1		
□ 5.000%, 01/01/28			□ 5.000%, 10/01/33		
(Pre-refunded @			(Pre-refunded @		
\$100, 1/1/23).....	1,335	1,354,680	\$100, 10/1/22).....	1,000	1,005,968
Princeton NJ (GO)			□ 5.000%, 10/01/34		
2.000%, 12/15/22	1,715	1,718,809	(Pre-refunded @		
Somerset County (GO)			\$100, 10/1/22).....	1,000	1,005,968
1.000%, 09/07/22	10,000	9,994,756	City of New York (GO) Series		
South Jersey Transportation			B		
Authority (RB) Series A			5.000%, 08/01/22	2,220	2,220,000
□ 5.000%, 11/01/26			City of New York (GO) Series		
(Pre-refunded @			E		
\$100, 11/1/22).....	1,920	1,936,626	5.000%, 08/01/22	3,000	3,000,000
Township of Brick NJ (GO)			City of New York (GO) Series		
3.000%, 06/15/23	6,000	6,073,261	I		
Township of Cherry Hill (GO)			5.000%, 03/01/31	6,120	6,408,295
2.000%, 10/25/22	5,000	5,006,060	City of Rochester		
Township of East Brunswick			4.000%, 08/02/23	12,000	12,218,602
(GO)			City of Rochester (GO)		
1.000%, 02/15/23	1,405	1,400,385	Series II		
Township of East Brunswick			2.000%, 08/03/22	7,000	7,000,094
(BAN)			City of Syracuse (GO) Series		
3.500%, 07/18/23	11,000	11,168,426	B		
Township of Toms River NJ			4.000%, 06/01/23	525	535,702
(GO)			City of White Plains (GO)		
4.000%, 06/01/24	1,520	1,581,890	Series B		
4.000%, 06/01/25	1,130	1,197,500	5.000%, 02/15/24	685	721,672
Ventnor City			East Ramapo Central School		
2.500%, 07/12/23	3,000	<u>3,019,087</u>	District (GO) Series A		
TOTAL NEW JERSEY.....		<u>132,905,033</u>	3.000%, 05/31/23	7,500	7,570,370
NEW MEXICO — (0.1%)			East Syracuse-Minoa Central		
Central New Mexico			School District (GO) Series		
Community College (GO)			B		
Series A			3.000%, 06/28/23	13,900	14,059,012
5.000%, 08/15/22	1,950	1,952,576	Elmira City School District		
City of Albuquerque (GO)			(GO)		
Series D			4.000%, 06/23/23	11,625	11,856,753
5.000%, 07/01/25	995	<u>1,087,047</u>	Evans-Brant Central School		
TOTAL NEW MEXICO.....		<u>3,039,623</u>	District (GO) Series B		
NEW YORK — (9.1%)			4.000%, 06/23/23	11,625	11,856,753
Amityville Union Free School			Genesee County (GO) (BAM)		
District (GO)			3.000%, 03/15/24	500	511,119
4.000%, 06/16/23	4,000	4,082,464	Hermon-DeKalb Central		
			School District (GO)		
			4.000%, 06/29/23	4,000	4,075,590

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)			NEW YORK — (Continued)		
Horseheads Central School District (GO) 3.000%, 06/22/23	8,685	\$ 8,782,851	Wappingers Central School District (GO) (ST AID WITHHLDG) 2.000%, 08/11/22	3,000	\$ 3,000,198
Lancaster Central School District (GO) 4.000%, 06/09/23	13,000	13,241,559	Westbury Union Free School District (GO) (ST AID WITHHLDG) 5.000%, 12/15/22	1,605	1,626,471
Metropolitan Transportation Authority (RB) Series B 5.000%, 11/15/23	410	418,870	Williamsville Central School District (GO) 4.000%, 06/07/23	11,000	11,204,454
Monroe County Industrial Dev. Corp. (RB) 5.000%, 12/01/26	700	761,317	TOTAL NEW YORK.....		<u>209,962,439</u>
Monroe-Woodbury Central School District (GO) (ST AID WITHHLDG) 5.000%, 02/15/24	1,385	1,455,677	NORTH CAROLINA — (1.7%) City of Charlotte Water & Sewer System Revenue (RB) 5.000%, 07/01/23	3,000	3,095,134
New York Convention Center Dev. Corp. (RB) 5.000%, 11/15/24	2,035	2,169,153	County of Union NC Enterprise System Revenue (RB) 5.000%, 06/01/23	1,250	1,286,385
New York State Dormitory Authority (RB) Series A 5.000%, 03/15/23	1,430	1,461,421	Forsyth County (GO) Series B 4.000%, 03/01/23	1,270	1,288,903
5.000%, 03/15/25	310	336,111	Forsyth County (GO) Series C 5.000%, 03/01/23	1,920	1,959,636
New York State Dormitory Authority (RB) Series D 5.000%, 02/15/23	2,000	2,038,021	Guilford County (GO) Series A 5.000%, 03/01/24	1,610	1,697,474
New York State Dormitory Authority (RB) Series E 5.000%, 03/15/24	20,000	21,061,738	Guilford County (GO) Series B 4.000%, 03/01/24	2,500	2,596,933
New York State Thruway Authority (RB) Series A-BID GRP 1 5.000%, 03/15/24	16,235	17,102,217	5.000%, 06/01/24.....	6,575	6,977,832
New York State Thruway Authority (RB) Series J 5.000%, 01/01/27	305	317,704	North Carolina Turnpike Authority (RB) 5.000%, 02/01/24	5,360	5,593,028
New York State Urban Development Corp. (RB) 5.000%, 03/15/24	2,205	2,322,783	Town of Holly Springs (GO) 5.000%, 06/01/23	1,000	1,029,277
5.000%, 03/15/25	6,225	6,739,320	Wake County (GO) 5.000%, 03/01/24	1,010	1,064,061
Oswego City School District (BAN) (ST AID WITHHLDG) 3.750%, 07/21/23	7,000	7,099,776	Wake County (GO) Series A 5.000%, 02/01/24	8,350	8,775,105
Port Authority of New York & New Jersey (RB) 4.000%, 12/01/25	750	803,676	Wake County (GO) Series B 5.000%, 02/01/24	4,410	4,634,517
Town of Oyster Bay (GO) 3.000%, 03/09/23	2,000	2,011,647	TOTAL NORTH CAROLINA...		<u>39,998,285</u>
Town of Oyster Bay (GO) Series B 2.000%, 08/26/22	10,000	10,000,958	NORTH DAKOTA — (0.1%) West Fargo Public School District No. 6 (GO) (SD CRED PROG) Series A 5.000%, 08/01/22	2,200	2,200,000
Utica School District (GO) 3.000%, 06/22/23	4,250	4,291,842			

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>
OHIO — (1.4%)			OREGON — (Continued)		
Akron Bath Copley Joint Township Hospital District (RB)			Lane County School District No. 4J Eugene (GO) (SCH BD GTY)		
5.000%, 11/15/24	430	\$ 458,546	5.000%, 06/15/24	8,780	\$ 9,328,323
American Municipal Power, Inc. (RB)			Multnomah & Clackamas Counties School District No. 10JT Gresham-Barlow (GO) (SCH BD GTY)		
5.000%, 02/15/23	500	509,207	Series B		
City of Columbus (GO) Series 1			5.000%, 06/15/25	395	430,568
□ 5.000%, 07/01/31 (Pre-refunded @ \$100, 7/1/23).....	1,000	1,031,619	Oregon State (GO) Series G		
City of Columbus (GO) Series A			□ 5.000%, 11/01/30 (Pre-refunded @ \$100, 11/1/23).....	4,140	4,315,922
5.000%, 04/01/23	1,300	1,330,710	Oregon State Department of Transportation (RB) Series A		
City of Dublin (GO)			□ 5.000%, 11/15/30 (Pre-refunded @ \$100, 11/15/23).....	1,000	1,043,806
5.000%, 12/01/23	2,090	2,184,674	Port of Portland Airport Revenue (RB) Series A		
Ohio State (GO) Series			5.000%, 07/01/26	400	443,458
5.000%, 11/01/23	1,410	1,470,452	State of Oregon (GO)		
Ohio State (GO) Series A			5.000%, 05/01/24	815	862,843
5.000%, 06/15/23	1,000	1,030,408	5.000%, 06/01/24	1,785	<u>1,894,362</u>
5.000%, 06/15/24	1,500	1,593,677	TOTAL OREGON.....		<u>25,220,103</u>
Ohio State (GO) Series B			PENNSYLVANIA — (4.2%)		
5.000%, 09/15/23	2,270	2,357,860	Allegheny County Hospital Dev. Authority (RB)		
Ohio State (GO) Series C			5.000%, 07/15/26	1,145	1,260,416
4.000%, 09/15/22	4,000	4,012,764	City of Lancaster (GO) (BAM)		
5.000%, 08/01/23	1,000	1,034,687	5.000%, 05/01/24	275	289,726
Ohio State (GO) Series T			City of Philadelphia (GO)		
5.000%, 11/01/22	9,100	9,181,548	5.000%, 02/01/26	650	714,907
Ohio State (GO) Series W			□ 5.000%, 07/15/38 (Pre-refunded @ \$100, 01/15/24).....	8,800	9,230,979
4.000%, 05/01/23	1,000	1,018,907	City of Philadelphia (GO) Series A		
Ohio University (RB)			5.000%, 08/01/23	4,000	4,124,616
□ 5.000%, 12/01/39 (Pre-refunded @ \$100, 12/1/22).....	5,160	5,221,206	5.000%, 08/01/25	4,240	4,612,582
State of Ohio (GO)			City of Philadelphia Water & Wastewater Revenue (RB)		
5.000%, 05/01/24	500	<u>529,352</u>	Series A		
TOTAL OHIO.....		<u>32,965,617</u>	□ 5.000%, 07/01/45 (Pre-refunded @ \$100, 7/1/24).....	15,000	15,945,501
OKLAHOMA — (0.1%)			Commonwealth of Pennsylvania (GO)		
Oklahoma County			5.000%, 02/01/27	4,375	4,821,217
Independent School District No. 12 Edmond (GO)			County of Montgomery PA (GO)		
3.000%, 03/01/26	1,605	<u>1,665,649</u>	5.000%, 07/01/25	3,190	3,489,871
OREGON — (1.1%)					
City of Salem (GO)					
5.000%, 06/01/23	5,705	5,871,061			
Klamath County School District (GO) (SCH BD GTY)					
□ 5.000%, 06/15/31 (Pre-refunded @ \$100, 6/15/23).....	1,000	1,029,760			

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
PENNSYLVANIA — (Continued)			SOUTH CAROLINA — (Continued)		
East Stroudsburg Area			Florence County (GO) (ST		
School District (GO) (ST			AID WITHHLDG)		
AID WITHHLDG) Series			5.000%, 06/01/23	8,800	\$ 9,051,699
AA			Fort Mill School District No. 4		
4.000%, 09/01/27	2,330	\$ 2,476,102	(GO) (SCSDE)		
Lebanon County (GO) (AGM)			1.000%, 09/16/22	12,000	11,993,287
4.000%, 10/15/24	250	262,047	Grand Strand Water & Sewer		
Lehigh County Authority (RB)			Authority (RB) Series A		
4.000%, 11/01/22	1,445	1,454,364	5.000%, 06/01/23	1,450	1,491,595
4.000%, 11/01/23	1,435	1,477,785	Piedmont Municipal Power		
Lower Merion School District			Agency		
(GO) (ST AID WITHHLDG)			4.000%, 01/01/24	1,250	1,284,906
5.000%, 11/15/22	1,980	2,000,488	Piedmont Municipal Power		
Monroeville Finance Authority			Agency (RB) Series E		
(RB) Series B			5.000%, 01/01/23	1,500	1,518,661
5.000%, 02/15/24	550	574,131	South Carolina Public Service		
Montgomery County Higher			Authority (RB) Series C		
Education and Health			5.000%, 12/01/26	4,325	4,571,667
Authority (RB)			Spartanburg County (GO)		
5.000%, 05/01/24	475	498,672	2.000%, 04/01/23	1,180	1,184,345
Pennsylvania Economic Dev.			State of South Carolina (GO)		
Financing Authority (RB)			5.000%, 04/01/24	1,575	<u>1,663,928</u>
Series A			TOTAL SOUTH CAROLINA...		<u>50,806,979</u>
5.000%, 02/01/33	60	63,027	TENNESSEE — (2.0%)		
Pennsylvania Turnpike			City of Knoxville (GO)		
Commission (RB)			5.000%, 05/01/23	11,550	11,850,360
□ 5.250%, 12/01/43			City of Sevierville (GO)		
(Pre-refunded @			5.000%, 06/01/24	2,330	2,469,707
\$100, 12/1/23).....	27,480	28,792,535	5.000%, 06/01/25	2,575	2,803,281
Pennsylvania Turnpike			Knox County (GO)		
Commission (RB) Series C			5.000%, 06/01/24	1,500	1,590,500
□ 5.000%, 12/01/43			Metropolitan Government		
(Pre-refunded @			Nashville & Davidson		
\$100, 12/1/23).....	14,655	<u>15,316,865</u>	County Health &		
TOTAL PENNSYLVANIA.....		<u>97,405,831</u>	Educational Facs Bd (RB)		
RHODE ISLAND — (0.3%)			Series		
Rhode State Island (GO)			5.000%, 07/01/30	100	108,405
Series C			Metropolitan Government of		
5.000%, 08/01/22	6,155	6,155,000	Nashville & Davidson		
Rhode State Island (GO)			County (GO) Series A		
Series E			5.000%, 07/01/23	1,500	1,547,289
5.000%, 08/01/23	745	<u>770,842</u>	□ 5.000%, 01/01/31		
TOTAL RHODE ISLAND.....		<u>6,925,842</u>	(Pre-refunded @		
SOUTH CAROLINA — (2.2%)			\$100, 1/1/23).....	10,595	10,751,189
Beaufort County (GO) (ST			Metropolitan Government of		
AID WITHHLDG)			Nashville & Davidson		
5.000%, 03/01/23	1,130	1,153,328	County (GO) Series C		
Charleston County (GO)			5.000%, 01/01/23	7,300	7,407,309
5.000%, 11/01/22	3,750	3,783,605			
Charleston County School					
District (GO)					
4.000%, 05/10/23	12,880	13,109,958			

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
TENNESSEE — (Continued)			TEXAS — (Continued)		
Metropolitan Government of Nashville & Davidson County Water & Sewer Revenue (RB)			Central Texas Regional Mobility Authority (RB)		
□ 5.000%, 07/01/25 (Pre-refunded @ \$100, 7/1/23).....	3,085	\$ 3,178,256	□ 5.000%, 01/01/45 (Pre-refunded @ \$100, 07/01/26).....	13,000	\$14,202,621
Tennessee State (GO) Series A			Central Texas Regional Mobility Authority (RB)		
5.000%, 11/01/22	2,000	2,018,829	Series A-		
5.000%, 11/01/23	1,100	1,148,140	□ 5.000%, 01/01/40 (Pre-refunded @ \$100, 7/1/25).....	2,000	2,185,019
Wilson County (GO)			Central Texas Regional Mobility Authority (RB)		
5.000%, 05/01/23	990	<u>1,015,670</u>	Series D		
TOTAL TENNESSEE.....		<u>45,888,935</u>	5.000%, 01/01/23	100	101,257
			5.000%, 01/01/24	100	104,037
TEXAS — (13.9%)			5.000%, 01/01/25	100	106,321
Alamo Community College District (GO)			Channelview Independent School District (GO)		
5.000%, 08/15/22	2,770	2,773,680	(PSF-GTD)		
5.000%, 08/15/24	800	852,712	5.000%, 08/15/22	1,500	1,501,976
Alamo Heights Independent School District (GO)			City of Abilene (GO)		
(PSF-GTD) Series A			□ 5.000%, 02/15/40 (Pre-refunded @ \$100, 2/15/23).....	1,545	1,574,367
5.000%, 02/01/24	1,260	1,323,763	City of Amarillo (GO)		
Alvin Independent School District (GO) (PSF-GTD)			4.000%, 02/15/23	1,495	1,515,466
5.000%, 02/15/23	210	214,004	City of Arlington (GO) Series		
Arlington County (GO) Series A			5.000%, 08/15/24	1,300	1,386,468
5.000%, 08/15/22	2,090	2,092,777	City of Bryan TX Electric System Revenue (RB)		
Arlington Independent School District (GO) (PSF-GTD)			5.000%, 07/01/26	860	953,435
5.000%, 02/15/23	2,130	2,170,723	City of Cedar Park (GO)		
Arlington Independent School District (GO) (PSF-GTD)			5.000%, 02/15/24	305	320,418
Series B			5.000%, 02/15/25	520	561,938
5.000%, 02/15/24	1,070	1,125,774	City of College Station (GO)		
Austin Independent School District (GO) (PSF-GTD)			5.000%, 02/15/24	1,000	1,050,368
5.000%, 08/01/22	2,500	2,500,000	5.000%, 02/15/25	1,000	1,080,219
5.000%, 08/01/23	2,500	2,586,717	City of Conroe (GO) Series C		
Austin Independent School District (GO) Series B			5.000%, 11/15/25	1,090	1,198,408
5.000%, 08/01/25	1,145	1,251,213	City of Conroe TX (GO)		
Brownsville Utilities System Revenue (RB) Series A			5.000%, 03/01/23	1,460	1,489,625
□ 5.000%, 09/01/29 (Pre-refunded @ \$100, 9/1/23).....	3,655	3,790,615	City of Dallas (GO)		
Bryan Electric System Revenue (RB)			5.000%, 02/15/25	4,205	4,536,876
5.000%, 07/01/25	245	265,626	City of Dallas Hotel Occupancy Tax Revenue (RB)		
			5.000%, 08/15/23	1,185	1,225,134
			City of Dallas Waterworks & Sewer System Revenue (RB) Series C		
			5.000%, 10/01/22	2,260	2,273,450
			City of Denton (GO)		
			3.000%, 02/15/23	1,340	1,350,137
			5.000%, 02/15/24	3,985	4,187,734
			5.000%, 02/15/25	995	1,073,787

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 Fort Worth (GO)			Cypress-Fairbanks		
5.000%, 03/01/23	9,965	\$10,163,686	Independent School District		
5.000%, 03/01/24	3,085	3,243,177	(GO) (PSF-GTD)		
5.000%, 03/01/25	3,200	3,460,826	5.000%, 02/15/24	190	\$ 199,716
City of Garland (GO)			5.000%, 02/15/25	190	205,290
5.000%, 02/15/24	1,990	2,091,551	Dallas Area Rapid Transit		
City of Houston (GO)			(RB)		
4.000%, 03/01/33			□ 5.000%, 12/01/28		
(Pre-refunded @			(Pre-refunded @		
\$100, 03/01/24).....	2,000	2,070,537	\$100, 12/1/25).....	1,450	1,601,422
City of Irving (GO)			□ 5.000%, 12/01/30		
2.000%, 09/15/23	1,250	1,255,393	(Pre-refunded @		
5.000%, 09/15/24	950	1,014,558	\$100, 12/1/22).....	1,000	1,011,862
City of Lewisville (GO)			Dallas Area Rapid Transit		
5.000%, 02/15/24	450	473,104	(RB) Series A		
City of McKinney (GO) Series			□ 5.000%, 12/01/32		
A			(Pre-refunded @		
5.000%, 08/15/22	1,300	1,301,698	\$100, 12/1/24).....	1,450	1,559,679
City of New Braunfels (GO)			□ 5.000%, 12/01/33		
5.000%, 02/01/23	725	737,096	(Pre-refunded @		
City of San Angelo (GO)			\$100, 12/1/25).....	2,580	2,849,426
2.000%, 02/15/23	2,500	2,504,422	Dallas County Utility &		
City of San Antonio (GO)			Reclamation District (GO)		
5.000%, 08/01/22	2,770	2,770,000	5.000%, 02/15/26	350	384,156
City of Temple TX Utility			Dallas Fort Worth		
System Revenue (RB)			International Airport (RB)		
5.000%, 08/01/22	400	400,000	5.000%, 11/01/24	800	855,385
City of Waco (GO)			Dallas Fort Worth		
5.000%, 02/01/24	3,625	3,806,237	International Airport (RB)		
Clear Lake City Water			Series A		
Authority (GO)			5.000%, 11/01/24	1,000	1,069,232
5.000%, 03/01/25	200	214,831	5.000%, 11/01/25	1,770	1,939,476
5.000%, 03/01/26	250	274,487	Dallas Fort Worth		
Cleburne Independent School			International Airport (RB)		
District (GO) (PSF-GTD)			Series F		
5.000%, 02/15/23	1,190	1,212,429	5.125%, 11/01/25	700	729,426
Clifton Higher Education			Dallas Independent School		
Finance Corp. (RB)			District (GO) (PSF-GTD)		
5.000%, 08/15/24	425	451,507	5.000%, 02/15/24	5,690	5,984,812
5.000%, 08/15/25	440	477,893	Dallas Independent School		
Collin Country (GO)			District (GO) (PSF-GTD)		
5.000%, 02/15/23	835	850,104	Series		
Conroe Independent School			5.000%, 02/15/24	11,365	11,953,847
District (GO)			Dallas Independent School		
5.000%, 02/15/24	3,275	3,444,685	District (GO) (PSF-GTD)		
Conroe Independent School			Series A		
District (GO) (PSF-GTD)			4.000%, 02/15/23	7,220	7,318,840
Series A			Denton Independent School		
5.000%, 02/15/23	1,190	1,212,622	District (GO) (PSF-GTD)		
5.000%, 02/15/25	2,160	2,337,753	3.000%, 08/15/22	2,000	2,001,222
Corpus Christi Independent			Eagle Mountain & Saginaw		
School District (GO)			Independent School District		
(PSF-GTD)			(GO) (PSF-GTD)		
5.000%, 08/15/22	705	705,931	5.000%, 08/15/22	1,000	1,001,328
			5.000%, 08/15/23	1,250	1,294,699

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)		
Fort Bend Independent School District (GO) 5.000%, 08/15/24	980	\$1,044,980	Little Elm Independent School District (GO) (PSF-GTD) 5.000%, 08/15/22	1,300	\$ 1,301,703
Fort Bend Independent School District (GO) (PSF-GTD) Series A 4.000%, 08/15/22	440	440,443	Lower Colorado River Authority (RB) 5.000%, 05/15/24	1,120	1,183,417
Fort Worth Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/23	1,450	1,477,329	5.000%, 05/15/25	265	287,328
Frisco Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24	350	368,244	5.000%, 05/15/26	1,740	1,928,976
Georgetown Independent School District (GO) (PSF-GTD) 5.000%, 08/15/23	6,010	6,226,808	Mansfield Independent School District (GO) (PSF-GTD) □ 4.000%, 02/15/29 (Pre-refunded @ \$100, 2/15/24).....	5,000	5,172,301
Goose Creek Consolidated Independent School District (GO) (PSF-GTD) 5.000%, 02/15/23	410	417,794	Midway Independent School District/McLennan County (GO) (PSF-GTD) 5.000%, 08/01/25	2,000	2,191,050
Grand Parkway Transportation Corp. (RB) □ 5.250%, 10/01/51 (Pre-refunded @ \$100, 10/01/23).....	9,105	9,493,591	Navasota Independent School District (GO) □ 5.000%, 02/15/31 (Pre-refunded @ \$100, 2/15/25).....	885	953,782
Harris County (GO) 5.000%, 10/01/22	1,005	1,010,846	North Texas Municipal Water District Water System Revenue (RB) 5.000%, 09/01/22	600	601,788
5.000%, 10/01/23	2,700	2,805,243	North Texas Municipal Water District Water System Revenue (RB) Series A 4.000%, 09/01/22	19,680	19,722,893
Harris County (GO) Series A 5.000%, 10/01/23	1,420	1,475,350	North Texas Tollway Authority (RB) Series A 5.000%, 01/01/25	7,325	7,640,576
5.000%, 10/01/24	8,580	9,180,119	5.000%, 01/01/26	6,850	7,143,153
Harris County Cultural Education Facilities Finance Corp. (RB) 5.000%, 05/15/27	800	886,700	5.000%, 01/01/27	1,435	1,496,002
Harris County Flood Control District (GO) Series A 5.000%, 10/01/22	1,300	1,308,063	Northside Independent School District (GO) (PSF-GTD) 5.000%, 08/15/23	5,900	6,112,219
4.000%, 10/01/23	2,040	2,098,490	Northside Independent School District (GO) (PSF-GTD) Series B 5.000%, 02/15/23	1,820	1,854,796
5.000%, 10/01/23	3,645	3,791,390	Port Arthur Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/24	1,700	1,784,628
Hurst-Euleless-Bedford Independent School District (GO) (PSF-GTD) 5.000%, 08/15/23	1,115	1,155,106	Port Authority of Houston of Harris County Texas (GO) Series A-1 5.000%, 10/01/22	500	502,992
Hutto Independent School District (GO) (PSF-GTD) 5.000%, 08/01/24	180	191,650			
5.000%, 08/01/25	125	136,749			
Katy Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24	195	205,134			
5.000%, 02/15/25	200	216,407			

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)		
Prosper Independent School			Texas Transportation		
District (GO) (PSF-GTD)			Commission State Highway		
5.000%, 02/15/23	1,600	\$ 1,629,723	Fund (RB)		
5.000%, 02/15/24	1,835	1,928,641	5.000%, 10/01/26	1,570	\$ 1,771,506
5.000%, 02/15/25	635	686,597	Timber Lane Utility District		
Richardson Independent			(GO) (AGM) Series		
School District (GO)			4.000%, 08/01/25	555	588,211
5.000%, 02/15/24	1,855	1,951,692	Trinity River Authority Central		
Round Rock Independent			Regional Wastewater		
School District (GO) Series			System Revenue (RB)		
B			5.000%, 08/01/22	2,045	2,045,000
3.000%, 08/01/22	1,690	1,690,000	5.000%, 08/01/23	1,145	1,184,948
SAN ANTONIO TX INDEP			Trinity River Authority Denton		
SCH DIST SANS CD 08/24			Creek Wastewater		
FIXED 5			Treatment System		
5.000%, 08/15/24	1,375	1,465,358	Revenue (RB)		
San Patricio County (GO)			5.000%, 02/01/25	660	710,699
5.000%, 04/01/24	130	136,790	TRINITY RIVER TX AUTH		
5.000%, 04/01/25	200	215,856	REGL WST TRIUTL 08/24		
State of Texas (GO)			FIXED 5		
□ 5.000%, 10/01/44			5.000%, 08/01/24	405	431,542
(Pre-refunded @			Waco Independent School		
\$100, 10/01/24).....	1,520	1,623,966	District (GO) (PSF-GTD)		
Tarrant County (GO)			5.000%, 08/15/25	250	273,385
5.000%, 07/15/24	300	319,320	Waco Independent School		
5.000%, 07/15/25	400	436,846	District (GO)		
Tarrant County College			5.000%, 08/15/26	100	111,902
District (GO)			West Travis County Public		
5.000%, 08/15/24	1,370	1,460,270	Utility Agency (RB)		
Tarrant Regional Water			6.500%, 08/15/25	675	765,128
District Water Supply			6.500%, 08/15/26	280	327,779
System Revenue (RB)			Wichita Falls Independent		
□ 5.000%, 03/01/30			School District (GO)		
(Pre-refunded @			(PSF-GTD)		
\$100, 03/01/24).....	5,570	5,864,549	3.000%, 02/01/23	1,400	1,410,731
TEMPLE TX TEM 08/23			Williamson County (GO)		
FIXED 5			5.000%, 02/15/23	5,000	5,093,967
5.000%, 08/01/23	250	258,419	TOTAL TEXAS.....		<u>318,380,834</u>
TEMPLE TX TEM 08/24					
FIXED 5			UTAH — (0.5%)		
5.000%, 08/01/24	100	106,391	City of Salt Lake City UT		
TEMPLE TX TEM 08/25			Public Utilities Revenue		
FIXED 5			(RB)		
5.000%, 08/01/25	200	218,308	5.000%, 02/01/25	1,285	1,388,293
TEMPLE TX TEM 08/26			Jordan Valley Water		
FIXED 5			Conservancy District (RB)		
5.000%, 08/01/26	230	257,142	Series A		
Texas State (GO)			5.000%, 10/01/22	1,165	1,171,972
4.000%, 08/01/22	2,830	2,830,000	5.000%, 10/01/23	1,100	1,144,178
5.000%, 10/01/23	3,110	3,234,536	State of Utah (GO)		
5.000%, 08/01/24	860	916,712	5.000%, 07/01/26	1,405	1,577,337
Texas State (GO) Series A			Utah State		
5.000%, 10/01/23	10,760	11,190,870	5.000%, 07/01/26	1,215	1,364,032
Texas State (GO) Series B					
4.000%, 08/01/22	8,075	8,075,000			

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>
UTAH — (Continued)			VIRGINIA — (Continued)		
Utah State (GO) Series B			Virginia Public Building		
5.000%, 07/01/23	5,500	\$ 5,674,922	Authority (RB)		
TOTAL UTAH.....		<u>12,320,734</u>	□ 5.000%, 08/01/26		
			(Pre-refunded @		
VERMONT — (0.1%)			\$100, 8/1/24).....	1,000	\$ 1,065,536
Vermont State (GO) Series B			TOTAL VIRGINIA.....		<u>59,278,310</u>
5.000%, 08/15/22	2,900	<u>2,903,853</u>			
			WASHINGTON — (5.0%)		
VIRGINIA — (2.6%)			City of Seattle (GO) Series A		
City of Harrisonburg (GO)			5.000%, 08/01/22	2,700	2,700,000
(ST AID WITHHLDG)			5.000%, 12/01/22	1,710	1,729,251
Series A			City of Seattle Municipal Light		
5.000%, 07/15/23	3,000	3,099,017	& Power Revenue (RB)		
City of Manassas (GO) (ST			Series A		
AID WITHHLDG)			5.000%, 07/01/23	8,425	8,695,294
5.000%, 01/01/23	2,345	2,379,668	City of Seattle Water System		
City of Newport News (GO)			Revenue (RB)		
(ST AID WITHHLDG)			5.000%, 08/01/22	2,230	2,230,000
Series A			5.000%, 08/01/23	1,695	1,753,108
4.000%, 02/01/23	1,565	1,583,627	City of Seattle Water System		
City of Roanoke (GO)			Revenue		
5.000%, 04/01/24	165	174,204	5.000%, 09/01/24	5,910	6,313,589
City of Virginia Beach (GO)			Clark County School District		
(ST AID WITHHLDG)			No. 37 Vancouver (GO)		
Series A			(SCH BD GTY)		
5.000%, 09/01/22	4,500	4,513,558	4.000%, 12/01/22	3,500	3,529,675
5.000%, 09/01/23	4,475	4,645,464	Energy Northwest (RB)		
Fairfax County (GO)			5.000%, 07/01/23	13,750	14,182,205
4.000%, 10/01/23	1,000	1,028,671	5.000%, 07/01/26	500	542,982
Fairfax County (GO) (ST AID			King County (GO)		
WITHHLDG) Series			□ 5.000%, 12/01/26		
4.000%, 10/01/23	13,635	14,025,935	(Pre-refunded @		
4.000%, 10/01/22.....	13,625	13,684,358	\$100, 6/1/23).....	1,000	1,028,855
Fairfax County Water			King County (GO) Series A		
Authority (RB)			3.000%, 01/01/23	2,000	2,013,293
5.000%, 04/01/23	765	783,072	King County Public Hospital		
Loudoun County (GO) (ST			District No. 1 (GO)		
AID WITHHLDG) Series A			5.000%, 12/01/25	845	926,052
5.000%, 12/01/22	8,280	8,378,770	King County School District		
Loudoun County Sanitation			No. 401 Highline (GO)		
Authority (RB)			(SCH BD GTY) Series A		
5.000%, 01/01/23	1,545	1,566,999	4.000%, 06/01/24	3,000	3,127,130
Town of Leesburg (GO) (ST			King County School District		
AID WITHHLDG)			No. 414 Lake Washington		
5.000%, 01/15/23	1,000	1,016,325	(GO)		
Virginia College Building			4.000%, 12/01/22	1,685	1,699,512
Authority (RB)			King County School District		
□ 5.000%, 02/01/28			No. 415 Kent (GO) (SCH		
(Pre-refunded @			BD GTY)		
\$100, 2/1/23).....	1,310	1,333,106	4.000%, 12/01/23	1,885	1,944,907
			Pierce County School District		
			No. 403 Bethel (GO) (SCH		
			BD GTY)		
			4.000%, 12/01/22	800	806,783

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 — (Continued)		
State of Washington (GO)			City of Waukesha (GO)		
5.000%, 07/01/25	7,810	\$ 8,544,168	Series B		
Washington Health Care			2.000%, 10/01/22	275	\$ 275,257
Facilities Authority (RB)			City of Waukesha (GO)		
5.000%, 08/01/26	100	108,387	Series C		
Washington State (GO)			5.000%, 10/01/23	200	207,985
5.000%, 02/01/24	3,650	3,835,824	Janesville School District		
5.000%, 08/01/24	300	319,906	(GO)		
Washington State (GO)			3.000%, 03/01/23	925	933,602
Series C			Madison Metropolitan School		
5.000%, 02/01/23	3,000	3,053,368	District (GO)		
5.000%, 02/01/24	11,000	11,560,019	3.000%, 03/01/24	990	1,010,952
Washington State (GO)			Milwaukee Metropolitan		
Series R-2017A			Sewerage District (GO)		
5.000%, 08/01/22	2,500	2,500,000	Series A		
Washington State (GO)			5.000%, 10/01/24	3,030	3,245,279
Series R-2018D			Public Finance Authority (RB)		
5.000%, 08/01/23	5,000	5,173,435	4.000%, 07/01/25	1,385	1,467,849
Washington State (GO)			5.000%, 07/01/26	1,255	1,398,855
Series R-2021C			University of Wisconsin		
5.000%, 08/01/23	7,500	7,760,152	Hospitals & Clinics (RB)		
Washington State (COP)			5.000%, 04/01/23	1,000	1,022,883
Series A			Wisconsin Department of		
5.000%, 01/01/23	3,150	3,195,513	Transportation (RB)		
5.000%, 01/01/24	3,735	3,909,834	□ 4.500%, 07/01/32		
Whatcom County School			(Pre-refunded @		
District No. 501 Bellingham			\$100, 7/1/23).....	8,345	8,568,825
(GO) (SCH BD GTY)			Wisconsin State (GO)		
5.000%, 12/01/22	2,600	2,630,578	□ 5.000%, 05/01/31		
Whatcom County School			(Pre-refunded @		
District No. 501 Bellingham			\$100, 5/1/24).....	2,000	2,115,980
(GO)			Wisconsin State (GO) Series		
5.000%, 12/01/23	8,325	<u>8,698,728</u>	1		
TOTAL WASHINGTON.....		<u>114,512,548</u>	5.000%, 05/01/23	1,000	1,026,764
WEST VIRGINIA — (0.2%)			Wisconsin State (GO) Series		
West Virginia State (GO)			2		
Series B			5.000%, 11/01/22	4,250	4,288,727
5.000%, 12/01/22	3,610	<u>3,653,063</u>	Wisconsin State (GO) Series		
WISCONSIN — (1.8%)			A		
City of Madison (GO)			5.000%, 05/01/23	4,260	<u>4,374,013</u>
4.000%, 10/01/25	2,980	3,184,783	TOTAL WISCONSIN.....		<u>40,302,261</u>
City of Milwaukee (GO)			TOTAL MUNICIPAL BONDS		
5.000%, 04/01/25	3,040	3,280,190	Cost (\$2,305,011,829).....		<u>2,297,887,237</u>
City of Milwaukee (GO)			TOTAL INVESTMENTS — (100.0%)		
Series N2			(Cost \$2,305,011,829)^^....		<u>\$2,297,887,237</u>
5.000%, 04/01/24	2,575	2,709,052			
City of Milwaukee (GO)					
Series N4					
5.000%, 04/01/27	1,060	1,191,265			

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Municipal Bonds.....	—	\$2,297,887,237	—	\$2,297,887,237
TOTAL.....	—	\$2,297,887,237	—	\$2,297,887,237

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
July 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 — (0.3%)					
Alabama State (GO) Series C 5.000%, 08/01/24	3,000	\$3,196,609			
Mobile County Board of School Commissioners (ST) (BAM) 5.000%, 03/01/29	575	660,071			
5.000%, 03/01/30	800	927,619			
Water Works Board of the City of Birmingham (RB) Series A					
□ 5.000%, 01/01/34 (Pre-refunded @ \$100, 1/1/25).....	1,275	<u>1,374,320</u>			
TOTAL ALABAMA.....		<u>6,158,619</u>			
ALASKA — (0.2%)					
Alaska State International Airports System (RB) Series A 5.000%, 10/01/27	210	228,044			
City of Anchorage (GO) Series B 5.000%, 09/01/23	200	207,311			
City of Anchorage (GO) Series C 5.000%, 09/01/24	2,765	2,951,471			
City of Anchorage Electric Revenue (RB) Series A					
□ 5.000%, 12/01/41 (Pre-refunded @ \$100, 12/1/24).....	500	<u>537,820</u>			
TOTAL ALASKA.....		<u>3,924,646</u>			
ARIZONA — (0.7%)					
City of Phoenix Civic Improvement Corp. (RB) Series A 5.000%, 07/01/34	1,865	2,089,380			
City of Tucson (GO) Series A 5.000%, 07/01/24	700	744,397			
City of Tucson Water System Revenue (RB)					
□ 5.000%, 07/01/31 (Pre-refunded @ \$100, 7/1/25).....	1,000	1,092,509			
Maricopa County High School District No. 210-Phoenix (GO) 3.000%, 07/01/23	1,810	1,834,670			
ARIZONA — (Continued)					
Maricopa County Unified School District No. 69 Paradise Valley (GO) 5.000%, 07/01/24	250			\$ 265,466	
Maricopa County Unified School District No. 80 Chandler (GO) Series B 5.000%, 07/01/24	2,100			2,232,780	
Maricopa County Union High School District No. 210-Phoenix (GO) Series E 5.000%, 07/01/24	3,250			3,451,054	
Scottsdale Municipal Property Corp. (RB)					
□ 5.000%, 07/01/34 (Pre-refunded @ \$100, 7/1/25).....	1,230			<u>1,336,465</u>	
TOTAL ARIZONA.....					<u>13,046,721</u>
ARKANSAS — (0.2%)					
Arkansas State (GO) 4.250%, 06/01/23	3,325				<u>3,398,493</u>
CALIFORNIA — (2.6%)					
San Joaquin Hills Transportation Corridor Agency (RB) 5.000%, 01/15/30	750				832,527
San Mateo Foster City Public Financing Authority (RB) Series B 5.000%, 08/01/25	4,000				4,379,641
Southern California Public Power Authority (RB) 5.000%, 07/01/23	430				443,596
State of California (GO) 5.000%, 11/01/24	1,175				1,262,546
5.000%, 08/01/25	4,915				5,392,065
5.000%, 11/01/25	1,985				2,192,225
3.000%, 03/01/26	3,000				3,105,372
5.000%, 08/01/26	8,250				9,294,739
3.500%, 08/01/27	800				844,798
5.000%, 11/01/27	5,610				6,505,839
5.000%, 04/01/29	2,000				2,375,123
State of California (GO) Series B 5.000%, 09/01/25	9,000				9,895,635
5.000%, 09/01/26	1,000				1,128,999

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>
CALIFORNIA — (Continued)			CONNECTICUT — (Continued)		
Union Elementary School			4.000%, 01/15/34	7,000	\$ 7,489,401
District (GO) Series A			Town of Greenwich (GO)		
□ 5.000%, 09/01/44			Series A		
(Pre-refunded @			5.000%, 01/15/24	6,000	6,296,941
\$100, 9/1/24).....	500	\$ 534,676	5.000%, 01/15/25	2,925	3,160,645
TOTAL CALIFORNIA.....		<u>48,187,781</u>	University of Connecticut		
			(RB)		
			5.000%, 04/15/27	935	<u>1,062,361</u>
			TOTAL CONNECTICUT.....		<u>25,909,672</u>
COLORADO — (1.2%)			DELAWARE — (0.7%)		
Boulder Valley School District			Delaware Municipal Electric		
No. Re-2 Boulder (GO) (ST			Corp. (RB)		
AID WITHHLDG) Series B			5.000%, 07/01/25	45	49,069
4.000%, 12/01/24	2,185	2,301,062	Delaware State (GO)		
Colorado Health Facilities			5.000%, 02/01/24	2,000	2,101,822
Authority			5.000%, 02/01/29	5,000	5,910,917
5.000%, 11/01/30	500	571,038	Delaware State (GO) Series		
Colorado Health Facilities			A		
Authority (RB) Series A-			5.000%, 08/01/23	2,225	2,302,178
5.000%, 08/01/34	30	32,577	5.000%, 10/01/23	1,290	1,341,809
Colorado Health Facilities			Delaware State (GO) Series		
Authority, Revenue Bonds			B		
(RB)			5.000%, 07/01/24	470	499,993
□ 5.000%, 06/01/45			New Castle County (GO)		
(Pre-refunded @			5.000%, 10/01/23	1,000	<u>1,041,110</u>
\$100, 6/1/25).....	12,000	13,029,146	TOTAL DELAWARE.....		<u>13,246,898</u>
Denver City & County School			DISTRICT OF COLUMBIA — (1.2%)		
District No. 1 (GO) (ST AID			District of Columbia (GO)		
WITHHLDG) Series C			Series A		
3.000%, 12/01/23	1,540	1,569,775	5.000%, 06/01/23	2,000	2,058,722
Denver Health & Hospital			5.000%, 06/01/24	1,485	1,575,982
Authority (COP)			5.000%, 06/01/25	1,500	1,634,718
5.000%, 12/01/29	325	358,463	District of Columbia (GO)		
Platte River Power Authority			Series B		
(RB) Series JJ			5.000%, 06/01/25	4,500	4,905,458
5.000%, 06/01/23	4,425	4,553,803	Washington Metropolitan		
Weld County School District			Area Transit Authority (RB)		
No. 6 Greeley (GO) (ST			Series B		
AID WITHHLDG)			5.000%, 07/01/26	3,525	3,936,113
5.000%, 12/01/24	870	<u>934,564</u>	5.000%, 07/01/27	8,145	<u>9,306,071</u>
TOTAL COLORADO.....		<u>23,350,428</u>	TOTAL DISTRICT OF		
CONNECTICUT — (1.4%)			COLUMBIA.....		<u>23,417,064</u>
City of Bristol (GO)			FLORIDA — (5.3%)		
5.000%, 03/15/29	830	976,476	Board of Governors State		
City of New Haven (GO)			University System of		
Series A			Florida (RB) Series A		
5.000%, 08/01/28	1,000	1,132,393	3.000%, 07/01/24	2,580	2,625,392
5.000%, 08/01/29	1,000	1,142,943	Broward County Tourist Dev.		
City of Waterbury (GO)			Tax Revenue		
5.000%, 08/01/29	625	722,951	4.000%, 09/01/36	2,225	2,312,476
City of Waterbury (GO)					
Series B					
4.000%, 09/01/23	1,500	1,537,197			
Connecticut State (GO)					
4.000%, 01/15/28	2,175	2,388,364			

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)		
Broward County Tourist Dev. Tax Revenue (RB)			Palm Beach County Health Facilities Authority (RB)		
4.000%, 09/01/38	5,000	\$ 5,144,352	5.000%, 08/15/26	105	\$ 115,905
Central Florida Expressway Authority (RB) (AGM)			Pasco County School Board (AGM) Series A		
4.000%, 07/01/34	2,075	2,240,177	5.000%, 08/01/36	1,985	2,320,156
4.000%, 07/01/35	1,750	1,867,647	5.000%, 08/01/37	3,000	3,492,452
Central Florida Expressway Authority (RB) Series D			Peace River Manasota Regional Water Supply Authority (RB)		
5.000%, 07/01/32	2,025	2,383,696	5.000%, 10/01/25	2,030	2,220,534
Florida Department of Environmental Protection (RB) Series A			School Board of Miami-Dade County (COP) Series D		
5.000%, 07/01/25	1,000	1,091,912	5.000%, 02/01/26	165	181,829
Florida Dev. Finance Corp. (RB)			School District of Broward County (GO)		
5.000%, 11/15/28	1,310	1,471,989	5.000%, 07/01/24	3,670	3,894,890
5.000%, 11/15/29	1,060	1,202,493	School District of Broward County (COP) Series B		
5.000%, 11/15/30	1,220	1,395,715	5.000%, 07/01/28	1,000	1,129,768
Florida State (GO) Series A			5.000%, 07/01/35	8,000	9,315,030
5.000%, 06/01/23	1,300	1,337,402	Tampa Bay Water (RB) Series A		
5.000%, 06/01/24	1,400	1,484,728	5.000%, 10/01/25	2,850	3,116,580
5.000%, 07/01/24	5,000	5,316,143			
5.000%, 06/01/25	6,500	7,087,548	TOTAL FLORIDA.....		<u>98,575,137</u>
Florida State (GO) Series B			GEORGIA — (3.3%)		
5.000%, 06/01/23	350	360,070	Athens-Clarke County Unified Government (GO)		
5.000%, 06/01/24	9,740	10,329,464	5.000%, 12/01/25	2,000	2,208,857
Florida State (GO) Series C			DeKalb County Water & Sewerage Revenue (RB) Series B		
5.000%, 06/01/27	2,000	2,290,811	5.250%, 10/01/24	2,830	3,043,535
Florida State (GO) (ST GTD) Series A			Dev. Authority for Fulton County (RB) Series A		
5.000%, 06/01/27	6,565	7,519,588	5.000%, 07/01/28	740	814,389
Hillsborough County School Board (COP)			Georgia State (GO) Series A		
5.000%, 07/01/29	1,810	2,074,160	5.000%, 07/01/26	1,340	1,504,905
Miami-Dade County (GO)			5.000%, 07/01/27	6,090	7,007,469
5.000%, 07/01/25	2,295	2,502,517	Georgia State (GO) Series C-1		
Miami-Dade County (GO) Series A			5.000%, 07/01/23	5,915	6,100,927
5.000%, 07/01/26	1,345	1,503,483	5.000%, 07/01/26	9,200	10,332,182
Miami-Dade County Aviation Revenue (RB) Series A			Georgia State (GO) Series E		
4.000%, 10/01/34	2,510	2,561,362	5.000%, 12/01/25	3,960	4,380,314
Miami-Dade County Health Facilities Authority (RB)			5.000%, 12/01/26	3,000	3,404,142
5.000%, 08/01/26	500	547,888	Georgia State (GO) Series F		
Okaloosa County School Board (COP)			5.000%, 07/01/26	5,335	5,991,542
5.000%, 10/01/29	1,000	1,170,479	5.000%, 01/01/27	2,000	2,274,061
Orange County Water Utility System Revenue (RB)			Georgia State Road & Tollway Authority (RB) (MUN GOVT GTD)		
5.000%, 10/01/24	3,000	3,210,494	5.000%, 10/01/23	6,000	6,243,104
Orlando Utilities Commission (RB) Series C					
5.250%, 10/01/22	1,745	1,756,007			

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>
GEORGIA — (Continued)			ILLINOIS — (1.5%)		
Gwinnett County Water & Sewerage Authority (RB) 4.000%, 08/01/25	2,000	\$ 2,131,655	Chicago O'Hare International Airport (RB) 5.250%, 01/01/36	130	\$ 142,509
Henry County (GO) 5.000%, 05/01/24	1,200	1,270,444	Chicago O'Hare International Airport (RB) Series B 5.000%, 01/01/33	785	828,750
Paulding County Hospital Authority (RB) 5.000%, 04/01/29	250	281,899	Chicago O'Hare International Airport (RB) (AGM) Series A 4.000%, 01/01/39	5,000	5,136,862
Private Colleges & Universities Authority (RB) 5.000%, 10/01/28	130	147,767	5.000%, 06/01/28.	3,125	3,512,704
5.000%, 10/01/29	250	285,719	Cook County Community Consolidated School District No. 34 Glenview (GO) 5.000%, 12/01/24	2,000	2,146,046
5.000%, 10/01/30	285	328,186	5.000%, 12/01/25	1,180	1,299,198
Private Colleges & Universities Authority (RB) Series B 5.000%, 09/01/25	2,420	2,653,940	Illinois Finance Authority (RB) 5.000%, 08/15/34	2,370	2,708,040
State of Georgia (GO) 4.000%, 07/01/29	1,000	<u>1,122,104</u>	Illinois Finance Authority (RB) Series A 5.000%, 08/15/35	2,220	2,529,756
TOTAL GEORGIA.....		<u>61,527,141</u>	Illinois Finance Authority (RB) Series C 4.000%, 02/15/33	2,805	2,892,873
HAWAII — (2.3%)			Illinois State Toll Highway Authority (RB) Series A 4.000%, 01/01/39	930	954,510
City & County of Honolulu (GO) Series B 5.000%, 10/01/23	200	208,080	Lake County Forest Preserve District (GO) 5.000%, 12/15/24	2,475	2,664,499
5.000%, 10/01/24	7,045	7,540,868	Sangamon County School District No. 186 Springfield (GO) 4.000%, 02/01/31	1,310	1,434,194
5.000%, 10/01/25	4,925	5,415,942	University of Illinois (RB) Series A 5.000%, 04/01/30	465	536,866
City & County of Honolulu (GO) Series D 5.000%, 07/01/24	675	717,679	Will County Community Unit School District No. 201 (GO) 5.000%, 01/01/26	550	<u>605,277</u>
5.000%, 07/01/25	845	923,171	TOTAL ILLINOIS.....		<u>27,392,084</u>
Hawaii State (GO) Series EF 5.000%, 11/01/22	1,240	1,250,862	INDIANA — (0.5%)		
Hawaii State (GO) Series ET 3.000%, 10/01/23	3,710	3,770,287	Franklin Township-Marion County Multiple School Building Corp. (RB) (ST INTERCEPT) 5.000%, 07/15/35	1,550	1,811,242
Hawaii State (GO) Series FE 5.000%, 10/01/24	1,500	1,606,242	Greater Clark Building Corp. (RB) (ST INTERCEPT) 4.000%, 07/15/30	375	403,138
Hawaii State (GO) Series FH 5.000%, 10/01/25	1,640	1,804,546			
Hawaii State (GO) Series FT 5.000%, 01/01/25	1,805	1,946,496			
5.000%, 01/01/27	10,010	11,354,329			
Hawaii State (GO) Series FW 5.000%, 01/01/26	5,000	5,537,463			
Maui County (GO) 5.000%, 03/01/24	880	<u>926,677</u>			
TOTAL HAWAII.....		<u>43,002,642</u>			
IDAHO — (0.0%)					
Idaho Health Facilities Authority (RB) 5.000%, 03/01/28	255	<u>288,322</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>
INDIANA — (Continued)			KENTUCKY — (0.6%)		
Indiana Finance Authority			Eastern Kentucky University		
(RB) Series A			(RB) (BAM ST		
4.000%, 02/01/34	5,305	\$ 5,739,364	INTERCEPT) Series		
Muncie Sanitary District (RB)			5.000%, 04/01/35	350	\$ 399,960
(AGM) Series A			5.000%, 04/01/36	1,520	1,731,130
5.000%, 07/01/27	500	<u>563,769</u>	5.000%, 04/01/37	1,600	1,817,910
TOTAL INDIANA.....		<u>8,517,513</u>	Glasgow Independent School		
IOWA — (0.5%)			District Finance Corp. (RB)		
Cedar Falls Community			(ST INTERCEPT)		
School District (GO) (AGM)			5.000%, 02/01/33	1,000	1,170,704
4.000%, 06/01/29	1,470	1,609,477	Kentucky State Property &		
4.000%, 06/01/30	1,090	1,200,022	Building Commission (RB)		
City of Ankeny (GO) Series A			5.000%, 04/01/28	1,600	1,789,914
5.000%, 06/01/25	2,050	2,236,493	5.000%, 08/01/31	920	991,087
City of Iowa City (GO)			Kentucky State Property &		
5.000%, 06/01/26	1,045	1,166,218	Building Commission (RB)		
Waukee Community School			Series A		
District (GO) Series B			5.000%, 05/01/30	635	739,040
5.000%, 06/01/24	2,150	<u>2,280,921</u>	Kentucky Turnpike Authority		
TOTAL IOWA.....		<u>8,493,131</u>	(RB) Series A		
KANSAS — (0.7%)			5.000%, 07/01/29	155	167,363
City of Topeka KS (GO)			Louisville/Jefferson County		
4.000%, 08/15/26	1,425	1,541,750	Metropolitan Government		
City of Wichita (GO) Series			(RB) Series		
828			5.000%, 10/01/26	2,530	<u>2,780,970</u>
4.000%, 06/01/25	1,190	1,259,406	TOTAL KENTUCKY.....		<u>11,588,078</u>
Johnson County (GO) Series			LOUISIANA — (0.5%)		
B			Ascension Parish School		
3.000%, 09/01/22	2,260	2,262,932	Board (GO)		
Johnson County Unified			5.000%, 03/01/29	380	441,216
School District No. 229			City of New Orleans (GO)		
Blue Valley (GO) Series B			Series		
5.000%, 10/01/23	445	463,083	5.000%, 12/01/27	2,020	2,298,645
Johnson County Unified			5.000%, 12/01/34	2,370	2,716,478
School District No. 233			City of New Orleans		
Olathe (GO) Series A			Sewerage Service		
3.000%, 09/01/34			Revenue (RB) Series B		
(Pre-refunded @			5.000%, 06/01/28	1,000	1,142,622
\$100, 9/1/25).....	2,000	2,071,484	East Ouachita Parish School		
Johnson County Unified			District (GO)		
School District No. 233			4.000%, 03/01/29	355	386,881
Olathe (GO) Series B			4.000%, 03/01/30	400	439,885
5.000%, 09/01/23	4,380	4,542,515	Louisiana State (GO) Series		
Kansas State Department of			A		
Transportation (RB) Series			5.000%, 02/01/24	2,000	<u>2,100,298</u>
A			TOTAL LOUISIANA.....		<u>9,526,025</u>
5.000%, 09/01/27	1,500	<u>1,719,366</u>	MAINE — (0.2%)		
TOTAL KANSAS.....		<u>13,860,536</u>	Maine Health & Higher		
			Educational Facilities		
			Authority (RB)		
			5.000%, 07/01/28	500	564,235
			5.000%, 07/01/29	480	548,101

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>
MAINE — (Continued)			MARYLAND — (Continued)		
Maine State (GO) Series B			Montgomery County (GO)		
5.000%, 06/01/27	2,000	\$ 2,291,808	Series C		
TOTAL MAINE.....		<u>3,404,144</u>	5.000%, 10/01/27	8,500	\$ 9,828,954
			Montgomery County (GO)		
MARYLAND — (9.2%)			Series D		
Anne County Arundel (GO)			3.000%, 11/01/23	4,000	4,073,062
5.000%, 10/01/24.....	6,880	7,373,386	4.000%, 11/01/26	9,500	10,325,839
5.000%, 10/01/29.....	6,560	7,845,218	Prince County George's (GO)		
Baltimore County (GO)			Series A		
5.000%, 08/01/22	400	400,000	5.000%, 07/15/24	230	244,949
3.000%, 11/01/24	1,000	1,026,526	5.000%, 07/15/25	17,780	19,477,014
5.000%, 03/01/27	5,000	5,708,075	4.000%, 07/01/26	2,000	2,162,089
5.000%, 11/01/27	2,175	2,518,773	3.000%, 09/15/27	10,950	11,492,348
5.000%, 03/01/28	4,000	4,658,650	TOTAL MARYLAND.....		<u>172,312,917</u>
Baltimore County (GO)			MASSACHUSETTS — (3.8%)		
Series B			City of Boston (GO) Series A		
5.000%, 08/01/24	5,800	6,186,024	5.000%, 03/01/28	6,800	7,919,705
City of Baltimore (GO) Series			City of Boston (GO) Series B		
5.000%, 10/15/30	1,825	2,199,632	4.000%, 01/01/23	1,795	1,814,309
City of Baltimore (GO) Series			5.000%, 04/01/24	3,000	3,168,368
B			City of Boston (GO) Series D		
5.000%, 10/15/22	8,060	8,117,137	5.000%, 03/01/25	1,210	1,312,460
5.000%, 10/15/23	2,640	2,744,850	City of Fall River (GO) (ST		
Frederick County (GO) (ETM)			AID WITHHLDG)		
Series A			3.000%, 12/01/34	965	949,035
5.000%, 08/01/27	725	833,584	City of Framingham (GO)		
Frederick County (GO) Series			5.000%, 06/15/24	1,500	1,591,388
A			5.000%, 06/15/25	1,565	1,707,760
5.000%, 08/01/27	4,000	4,611,477	City of Quincy (GO)		
Harford County (GO)			5.000%, 01/15/24	635	665,957
4.000%, 10/01/24	2,650	2,780,447	City of Springfield (GO) (ST		
Harford County (GO) Series			AID WITHHLDG) Series C		
A			4.000%, 08/01/23	150	153,678
5.000%, 10/01/29	1,680	2,009,141	City of Woburn (GO)		
Harford County (GO) Series			4.000%, 09/01/22	350	350,757
B			Commonwealth of		
5.000%, 01/15/29	1,515	1,790,617	Massachusetts (GO)		
Howard County (GO) Series			(AGM) Series B		
A			5.250%, 09/01/24	3,700	3,973,877
5.000%, 02/15/25	3,900	4,223,983	5.000%, 07/01/28.....	5,725	6,685,656
5.000%, 02/15/28	1,220	1,419,809	Commonwealth of		
Howard County (GO) Series			Massachusetts (GO)		
D			Series C		
5.000%, 02/15/24	5,140	5,407,924	5.000%, 04/01/23	10,000	10,232,865
Maryland State (GO) Series			5.000%, 08/01/24	1,500	1,599,528
A			5.000%, 04/01/26	4,000	4,462,607
5.000%, 03/15/26	8,155	9,090,940	Commonwealth of		
5.000%, 08/01/27.....	7,000	8,070,085	Massachusetts (GO)		
Maryland State (GO) Series			Series E		
B			5.000%, 11/01/23	970	1,011,219
5.000%, 08/01/26	10,000	11,253,975	5.000%, 11/01/27	9,010	10,429,201
5.000%, 08/01/27	5,945	6,853,808	Commonwealth of		
5.000%, 08/01/28	4,000	4,689,459	Massachusetts (GO)		
Montgomery County (GO)			(AMBAC) Series C		
Series A			5.500%, 12/01/23	3,500	3,681,020
5.000%, 11/01/27	2,500	2,895,142			

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)			MINNESOTA — (Continued)		
Massachusetts Bay			Lakeville Independent School		
Transportation Authority			District No. 194 (GO) (SD		
(RB) (NATL) Series B			CRED PROG) Series C		
5.500%, 07/01/24	3,020	\$ 3,238,100	5.000%, 02/01/25	2,630	\$ 2,833,364
Massachusetts Dev. Finance			Metropolitan Council (GO)		
Agency (RB)			Series C		
5.000%, 07/01/34	170	188,886	5.000%, 03/01/26	700	778,796
Massachusetts Water			Minnesota Higher Education		
Resources Authority (RB)			Facilities Authority (RB)		
(AGM) Series B			Series B		
5.250%, 08/01/28	1,000	1,182,726	5.000%, 10/01/29	635	721,752
Town of Brookline (GO)			Minnesota State (GO) Series		
4.000%, 02/15/25	2,000	2,115,130	A		
Town of Watertown (GO)			5.000%, 08/01/27	5,000	5,772,110
5.000%, 04/15/25	2,380	<u>2,589,559</u>	5.000%, 08/01/28	6,130	7,197,972
TOTAL MASSACHUSETTS...		<u>71,023,791</u>	Minnesota State (GO) Series		
MICHIGAN — (0.6%)			D		
Farmington Public School			5.000%, 08/01/24	500	533,686
District (GO) (AGM)			Morris Area Schools		
5.000%, 05/01/25	2,140	2,329,455	Independent School District		
Michigan Finance Authority			No. 2769 (GO) (SD CRED		
(RB)			PROG) Series A		
5.000%, 11/15/27	2,595	2,861,121	4.000%, 02/01/24	1,125	1,162,635
5.000%, 12/01/28	985	1,145,145	White Bear Lake Independent		
Michigan State (GO) Series A			School District No. 624		
5.000%, 05/01/25	2,000	2,176,498	(GO) (SD CRED PROG)		
Oakland University (RB)			Series A		
Series A			4.000%, 02/01/26	350	<u>372,459</u>
5.000%, 03/01/29	695	792,852	TOTAL MINNESOTA.....		<u>35,051,789</u>
5.000%, 03/01/30	805	928,639	MISSISSIPPI — (0.6%)		
Romeo Community School			Mississippi State (GO) Series		
District (GO) (Q-SBLF)			A		
5.000%, 05/01/29	270	315,887	5.000%, 10/01/27	9,120	<u>10,492,455</u>
5.000%, 05/01/30	225	267,412	MISSOURI — (1.8%)		
University of Michigan (RB)			City of Belton (GO) Series C		
Series A			5.000%, 03/01/27	2,150	2,430,184
4.000%, 04/01/23	1,000	<u>1,016,908</u>	City of Kansas City (RB)		
TOTAL MICHIGAN.....		<u>11,833,917</u>	5.000%, 09/01/29	2,000	2,307,389
MINNESOTA — (1.9%)			City of Kansas City (GO)		
City of Minneapolis (GO)			Series A		
3.000%, 12/01/23	1,000	1,019,334	5.000%, 02/01/23	3,955	4,021,385
Dakota County Community			3.000%, 02/01/25	4,215	4,310,707
Development Agency (RB)			City of Kansas City Water		
(CNTY GTD) Series B			Revenue (RB) Series A		
5.000%, 01/01/23	800	811,391	5.000%, 12/01/27	600	690,252
Hennepin County (GO)			City of Wentzville (COP)		
Series A			5.000%, 11/01/32	600	664,295
5.000%, 12/01/23	2,410	2,518,517	Columbia School District		
Hennepin County (GO)			(GO) Series B		
Series C			5.000%, 03/01/24	4,100	4,318,134
5.000%, 12/01/26	4,070	4,612,827			
5.000%, 12/01/27	5,800	6,716,946			

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>
MISSOURI — (Continued)			NEVADA — (Continued)		
Columbia School District			Clark County School District		
(GO) (ST AID DIR DEP)			(GO) (AGM) Series A		
Series B			5.000%, 06/15/28	2,000	\$ 2,308,791
5.000%, 03/01/24	1,500	\$ 1,579,805	Las Vegas Valley Water		
Health & Educational			District (GO) Series B		
Facilities Authority of the			5.000%, 06/01/24	2,820	2,988,561
State of Missouri (RB)			Las Vegas Valley Water		
Series A			District (GO) Series C		
5.000%, 06/01/29	1,265	1,458,448	5.000%, 06/01/24	2,845	3,015,055
Metropolitan Saint Louis			5.000%, 06/01/28	1,870	2,174,310
Sewer District (RB) Series			Washoe County School		
B			District (GO)		
5.000%, 05/01/24	2,090	2,213,435	5.000%, 06/01/24	1,715	<u>1,818,471</u>
North Kansas City School			TOTAL NEVADA.....		<u>20,779,001</u>
District No. 74 (GO) (ST			NEW HAMPSHIRE — (0.2%)		
AID DIR DEP)			City of Portsmouth (GO)		
4.000%, 03/01/23	5,335	5,414,721	4.000%, 04/01/25	1,505	1,593,892
Saint Louis County (GO)			New Hampshire State (GO)		
5.000%, 02/01/24	2,680	2,816,441	Series C		
Saint Louis County			5.000%, 12/01/24	2,835	<u>3,050,793</u>
Reorganized School			TOTAL NEW HAMPSHIRE....		<u>4,644,685</u>
District No R-6 (GO)			NEW JERSEY — (1.3%)		
5.000%, 02/01/26	2,000	<u>2,213,990</u>	City of Hoboken (GO)		
TOTAL MISSOURI.....		<u>34,439,186</u>	3.000%, 02/01/26	2,945	3,047,250
MONTANA — (0.0%)			3.000%, 02/01/27	3,035	3,155,154
Montana Facility Finance			3.000%, 02/01/28	4,560	4,753,892
Authority (RB) Series A			City of Princeton (GO)		
4.000%, 06/01/35	400	<u>408,912</u>	2.000%, 12/15/24	1,790	1,800,782
NEBRASKA — (0.2%)			Monmouth County (GO)		
City of Omaha (GO) Series A			5.000%, 01/15/24	970	1,017,575
4.000%, 04/15/24	750	778,898	Montville Township (GO)		
Douglas County School			3.000%, 10/01/25	505	523,913
District No. 17 (GO)			New Jersey Economic Dev.		
4.000%, 12/15/26	2,260	2,463,559	Authority (RB) Series		
Papillion-La Vista School			5.000%, 06/15/29	1,000	1,091,977
District No. 27 (GO) Series			New Jersey State (GO)		
B			5.000%, 06/01/28	6,000	6,859,246
4.000%, 12/01/24	655	686,945	New Jersey State		
Public Power Generation			5.000%, 06/01/29	500	578,498
Agency (RB)			4.000%, 06/01/31	1,365	<u>1,507,426</u>
5.000%, 01/01/29	45	<u>48,063</u>	TOTAL NEW JERSEY.....		<u>24,335,713</u>
TOTAL NEBRASKA.....		<u>3,977,465</u>	NEW MEXICO — (0.5%)		
NEVADA — (1.1%)			5.000%, 07/01/24.....	2,800	2,975,947
Clark County (GO) Series A			City of Albuquerque (GO)		
5.000%, 07/01/25	2,700	2,945,747	Series B		
Clark County NV Passenger			5.000%, 07/01/26	1,000	1,118,634
Facility Charge Revenue			New Mexico State Severance		
(RB)			Tax Permanent Fund (RB)		
5.000%, 07/01/26	2,000	2,230,852	Series A		
5.000%, 07/01/28	2,850	3,297,214	5.000%, 07/01/27	2,000	2,295,211

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 MEXICO — (Continued)			NEW YORK — (Continued)		
Santa Fe Public School			New York State Dormitory		
District (GO) (ST AID			Authority (RB) Series B		
WITHHLDG)			5.000%, 02/15/24	4,900	\$ 5,150,049
5.000%, 08/01/24	2,000	\$ 2,128,630	New York State Dormitory		
TOTAL NEW MEXICO.....		<u>8,518,422</u>	Authority (RB) Series C	1,280	1,457,128
			5.000%, 03/15/27		
NEW YORK — (4.4%)			New York State Dormitory		
City of New York (GO) Series			Authority (RB) Series E		
A			5.000%, 03/15/26	7,135	7,929,977
5.000%, 08/01/24	3,860	4,112,971	5.000%, 03/15/28	2,520	2,919,287
5.000%, 08/01/26	7,015	7,860,054	New York State Thruway		
City of New York (GO) Series			Authority (RB) Series		
B			A-BID GRP 1		
5.000%, 08/01/22	600	600,000	5.000%, 03/15/29	5,000	5,872,263
City of New York (GO) Series			New York State Urban		
C			Development Corp. (RB)		
5.000%, 08/01/22	1,500	1,500,000	Series A		
City of New York (GO) Series			5.000%, 03/15/25	3,440	3,724,219
D			Town of Cheektowaga (GO)		
5.000%, 08/01/22	1,055	1,055,000	5.000%, 07/15/23	300	309,960
City of New York (GO) Series			Town of Hempstead (GO)		
E			5.000%, 08/15/24	3,070	3,274,834
5.000%, 08/01/23	6,000	6,207,514	Town of Huntington (GO)		
5.000%, 08/01/26	2,500	2,801,160	2.000%, 12/01/23	100	100,740
City of New York (GO) Series			Town of Oyster Bay (GO)		
H			5.000%, 08/01/29	165	193,049
5.000%, 08/01/22	1,000	1,000,000	Triborough Bridge & Tunnel		
City of Syracuse (GO) Series			Authority (RB) Series C-1		
B			4.000%, 11/15/27	1,250	<u>1,383,866</u>
4.000%, 06/01/25	500	531,226	TOTAL NEW YORK.....		<u>81,568,848</u>
Dutchess County Local Dev.					
Corp. (RB) Series B			NORTH CAROLINA — (4.8%)		
5.000%, 07/01/28	130	144,221	Charlotte-Mecklenburg		
Kingston City School District			Hospital Authority (The)		
(GO) (ST AID WITHHLDG)			(RB)		
3.000%, 06/01/26	2,000	2,086,359	5.000%, 01/15/38	2,720	2,864,979
New York City Industrial Dev.			City of Greensboro (GO)		
Agency (RB) (AGM)			Series B		
5.000%, 03/01/28	2,650	2,961,122	5.000%, 10/01/27	4,430	5,120,254
New York City Industrial Dev.			Guilford County (GO)		
Agency (RB)			5.000%, 03/01/24	2,300	2,424,963
5.000%, 03/01/30	1,275	1,444,699	Guilford County (GO) Series		
New York State Dormitory			A		
Authority (RB) (ETM)			5.000%, 03/01/29	1,995	2,359,080
Series A			Guilford County (GO) Series		
5.000%, 12/15/22	1,395	1,413,288	B		
5.000%, 02/15/25	4,055	4,395,380	5.000%, 05/01/24	5,000	5,293,516
New York State Dormitory			Mecklenburg County (GO)		
Authority (RB) (ETM)			5.000%, 03/01/25	5,000	5,420,744
Series D			New Hanover County (GO)		
5.000%, 02/15/24	9,950	10,474,180	5.000%, 02/01/23	250	254,297
New York State Dormitory			North Carolina Municipal		
Authority (RB) Series A			Power Agency No. 1 (RB)		
5.000%, 03/15/23	200	204,395	5.000%, 01/01/32	1,375	1,577,782
5.000%, 07/01/34	440	461,907			

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>
NORTH CAROLINA — (Continued)			OHIO — (Continued)		
North Carolina State (RB)			5.000%, 04/01/23	750	\$ 767,717
5.000%, 03/01/25	2,815	\$ 3,047,416	4.000%, 07/01/23	4,995	5,110,080
5.000%, 03/01/33	50	57,006	4.000%, 04/01/27	8,800	9,649,108
North Carolina State (GO)			City of Columbus (GO)		
Series A			Series A		
5.000%, 06/01/24	4,800	5,094,083	4.000%, 04/01/24	4,000	4,160,410
5.000%, 06/01/25	10,000	10,915,532	Montgomery County (RB)		
5.000%, 06/01/26	5,000	5,601,652	5.000%, 08/01/30	1,350	1,535,755
5.000%, 06/01/28	5,035	5,887,563	4.000%, 08/01/39	1,400	1,417,327
North Carolina State (GO)			Ohio State (GO) Series A		
Series B			5.000%, 09/15/22	750	753,284
5.000%, 06/01/25	10,545	11,510,428	5.000%, 06/15/24	800	849,961
North Carolina State (GO)			5.000%, 03/01/25	3,525	3,821,625
Series D			5.000%, 09/01/25	5,635	6,192,200
4.000%, 06/01/23	6,550	6,681,324	Ohio State (GO) Series B		
Wake County (GO)			5.000%, 08/01/24	2,970	3,167,065
5.000%, 04/01/25	4,000	4,346,504	5.000%, 09/01/24	2,665	2,848,690
Wake County (GO) Series A			5.000%, 09/01/27	625	719,669
5.000%, 03/01/28	2,000	2,328,173	5.000%, 09/15/27	1,500	1,728,349
Wake County (GO) Series B			Ohio State (GO) Series C		
5.000%, 03/01/25	5,000	5,420,744	5.000%, 08/01/27	6,900	7,933,424
Wake County (GO) Series C			Ohio State (GO) Series U		
5.000%, 03/01/24	3,000	<u>3,160,577</u>	5.000%, 05/01/28	4,325	5,035,332
TOTAL NORTH CAROLINA...		<u>89,366,617</u>	Ohio State (GO) Series W		
			4.000%, 05/01/24	785	817,610
			4.000%, 05/01/25	785	834,603
			Olentangy Local School		
			District (GO)		
			5.000%, 12/01/24	1,355	1,457,170
			Upper Arlington City School		
			District (GO) Series A		
			5.000%, 12/01/27	3,190	3,671,585
			Warrensville Heights City		
			School District (GO) (BAM)		
			Series A		
			□ 5.250%, 12/01/55		
			(Pre-refunded @		
			\$100, 12/1/24).....	1,000	<u>1,080,135</u>
			TOTAL OHIO.....		<u>82,249,567</u>
			OKLAHOMA — (1.0%)		
			City of Tulsa (GO)		
			5.000%, 03/01/24	10,050	10,583,076
			5.000%, 03/01/26	6,250	6,937,442
			Oklahoma County		
			Independent School District		
			No. 12 Edmond (GO)		
			4.000%, 03/01/27	725	<u>789,233</u>
			TOTAL OKLAHOMA.....		<u>18,309,751</u>
			OREGON — (2.9%)		
			City of Beaverton Water		
			Revenue (RB)		
			5.000%, 04/01/29	600	705,165

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)			OREGON — (Continued)		
City of Portland (GO) Series A			Oregon State Department of Transportation (RB) Series B		
5.000%, 06/15/24	400	\$ 424,980	5.000%, 11/15/26	3,530	\$ 3,984,005
City of Portland Sewer System Revenue (RB)			Port of Portland Airport Revenue (RB) Series A		
5.000%, 04/01/29	1,440	1,695,331	5.000%, 07/01/29	2,255	2,628,986
City of Portland Sewer System Revenue (RB) Series A			Washington & Multnomah Counties School District No. 48J Beaverton (GO) (SCH BD GTY) Series C		
5.000%, 10/01/23	700	728,113	5.000%, 06/15/27	2,390	2,743,562
5.000%, 06/15/26	1,560	1,743,194	Washington & Multnomah Counties School District No. 48J Beaverton (GO) (SCH BD GTY) Series D		
City of Salem (GO)			5.000%, 06/15/24	2,300	2,441,444
5.000%, 06/01/25	530	578,523	Washington County (GO)		
Clackamas County School District No. 12 North Clackamas (GO) (SCH BD GTY)			5.000%, 03/01/24	2,400	2,526,529
□ 5.000%, 06/15/25 (Pre-refunded @ \$100, 6/15/24).....	1,000	1,061,790	5.000%, 03/01/25	5,100	5,525,115
Deschutes County Administrative School District No. 1 Bend-La Pine (GO) (SCH BD GTY)			5.000%, 03/01/26	300	333,438
5.000%, 06/15/27	4,680	5,341,828	Water Environment Services Sewer Revenue (RB)		
Lane County School District No. 4J Eugene (GO) (SCH BD GTY)			5.000%, 06/01/24	1,045	1,107,853
5.000%, 06/15/29	4,855	5,754,631	5.000%, 06/01/25	1,395	1,520,288
Lane County School District No. 4J Eugene (GO) (SCH BD GTY) Series A			TOTAL OREGON.....		<u>55,155,750</u>
5.000%, 06/15/23	3,355	3,457,019	PENNSYLVANIA — (0.9%) Chichester School District (GO) (AGM ST AID WITHHLDG)		
Multnomah County School District No. 7 Reynolds (GO) (SCH BD GTY) Series A			4.000%, 09/15/28	225	246,273
5.000%, 06/15/25	1,200	1,308,054	County of Montgomery PA (GO)		
Oregon State (GO)			5.000%, 07/01/29	3,000	3,571,232
5.000%, 06/01/24	500	530,634	Lebanon County (GO) (AGM)		
Oregon State (GO)			4.000%, 10/15/27	150	164,665
5.000%, 12/01/24	2,290	2,465,402	Monroeville Finance Authority (RB) Series B		
Oregon State (GO) Series A			5.000%, 02/15/29	665	759,061
5.000%, 05/01/24	3,545	3,753,103	Montgomery County (GO)		
Oregon State (GO) Series H			5.000%, 05/01/23	5,255	5,392,056
5.000%, 05/01/25	2,420	2,635,607	Montgomery County (GO) Series A		
Oregon State Department of Transportation (RB) Series A			5.000%, 01/01/25	2,390	2,579,127
□ 5.000%, 11/15/27 (Pre-refunded @ \$100, 11/15/24).....	150	161,156	Pennsylvania Economic Dev. Financing Authority (RB) Series A		
			5.000%, 02/15/29	350	399,506
			Pennsylvania Higher Educational Facilities Authority (RB)		
			5.000%, 05/01/34	2,280	2,406,672

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>
PENNSYLVANIA — (Continued)			SOUTH CAROLINA — (Continued)		
Pennsylvania State University (RB) Series E			Piedmont Municipal Power Agency (RB) Series D		
5.000%, 03/01/24	205	\$ 216,171	4.000%, 01/01/33	1,000	\$ 1,040,445
5.000%, 03/01/25	540	584,299	Richland County School District No. 2 (GO)		
Snyder County Higher Education Authority (RB)			(SCSDE) Series A		
5.000%, 01/01/27	340	<u>364,636</u>	5.000%, 03/01/27	1,140	1,298,207
TOTAL PENNSYLVANIA.....		<u>16,683,698</u>	South Carolina State (GO) (ST AID WITHHLDG)		
			Series A		
RHODE ISLAND — (0.3%)			5.000%, 10/01/23	5,500	5,718,938
Rhode Island State (GO)			South Carolina State (GO) (ST AID WITHHLDG)		
Series A			Series B		
5.000%, 08/01/22	550	550,000	4.000%, 08/01/26	1,405	1,523,758
Rhode Island State (GO)			Spartanburg County (GO) (ST AID WITHHLDG)		
Series D			Series A		
5.000%, 08/01/22	685	685,000	3.000%, 04/01/25	1,000	<u>1,029,445</u>
Rhode Island Turnpike & Bridge Authority (RB)			TOTAL SOUTH CAROLINA...		<u>46,522,470</u>
5.000%, 10/01/32	950	1,027,146			
Rhode State Island (GO)			SOUTH DAKOTA — (0.1%)		
Series B			South Dakota State Building Authority (RB) Series A		
5.000%, 08/01/29	3,290	<u>3,741,878</u>	5.000%, 06/01/34		
TOTAL RHODE ISLAND.....		<u>6,004,024</u>	(Pre-refunded @		
			\$100, 6/1/24).....	2,175	<u>2,306,631</u>
SOUTH CAROLINA — (2.5%)			TENNESSEE — (3.8%)		
Aiken County Consolidated School District (GO)			City of Knoxville TN Wastewater System		
(SCSDE)			Revenue (RB)		
5.000%, 04/01/25	2,140	2,322,459	5.000%, 04/01/29	3,260	3,838,040
Beaufort County (GO) (ST AID WITHHLDG)			City of Memphis (GO)		
5.000%, 03/01/24	1,135	1,195,752	5.000%, 05/01/25	3,840	4,175,633
Charleston County (GO)			City of Memphis (GO) Series A		
5.000%, 11/01/23	1,000	1,042,747	5.000%, 04/01/25	1,945	2,110,302
5.000%, 11/01/27	4,655	5,388,228	City of Sevierville (GO)		
5.000%, 11/01/29	8,145	9,735,371	5.000%, 06/01/30	3,285	3,913,608
Charleston County (GO) (ST AID WITHHLDG) Series C			Hamilton County (GO) Series A		
5.000%, 11/01/27	2,855	3,304,702	5.000%, 04/01/26	3,000	3,346,955
Dorchester County School District No. 2 (GO)			Knox County (GO)		
(SCSDE) Series B			5.000%, 04/01/24	3,440	3,628,395
5.000%, 03/01/25	1,430	1,548,443	5.000%, 06/01/29	1,750	2,068,128
Grand Strand Water & Sewer Authority (RB) Series A			Metropolitan Government of Nashville & Davidson County (GO)		
5.000%, 06/01/25	1,085	1,182,761	5.000%, 01/01/26	5,880	6,507,932
Lexington County School District No. 1 (GO)			5.000%, 07/01/27	3,510	4,028,096
(SCSDE) Series C			4.000%, 07/01/28	10,000	11,057,783
4.000%, 02/01/24	3,590	3,717,130			
Piedmont Municipal Power Agency (RB) Series C					
5.000%, 01/01/27	5,765	6,474,084			

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>
TENNESSEE — (Continued)			TEXAS — (Continued)		
Metropolitan Government of Nashville & Davidson County (GO) Series 5.000%, 01/01/30	1,970	\$ 2,355,944	Brushy Creek Regional Utility Authority Inc (RB) 4.000%, 08/01/32	1,000	\$1,049,092
Metropolitan Government of Nashville & Davidson County Water & Sewer Revenue (RB) Series A 5.000%, 07/01/27	1,910	2,187,093	Carroll Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/24	1,000	1,052,125
Putnam County (GO) 4.000%, 04/01/23	975	991,290	Central Texas Regional Mobility Authority (RB) Series D 5.000%, 01/01/28	1,000	1,121,398
Sumner County (GO) 5.000%, 06/01/24	720	763,037	Central Texas Turnpike System (RB) Series A 5.000%, 08/15/39	1,300	1,455,256
5.000%, 06/01/25	1,750	1,907,678	City of Amarillo (GO) 2.000%, 02/15/24	4,900	4,929,427
Tennessee State (GO) Series A 5.000%, 09/01/24	4,075	4,355,877	4.000%, 02/15/24	1,555	1,611,339
5.000%, 02/01/27	7,720	8,792,141	2.000%, 02/15/25	5,015	5,051,923
Tennessee State (GO) Series B 5.000%, 08/01/25	1,000	1,096,448	4.000%, 02/15/25	1,620	1,712,012
Tennessee State School Bond Authority (RB) (ST INTERCEPT) □ 5.000%, 11/01/35 (Pre-refunded @ \$100, 11/1/25).....	3,000	<u>3,306,179</u>	City of Arlington (GO) Series A 5.000%, 08/15/24	1,595	1,701,089
TOTAL TENNESSEE.....		<u>70,430,559</u>	City of Arlington Water & Wastewater System Revenue (RB) 5.000%, 06/01/26	1,180	1,312,251
TEXAS — (16.2%)			City of Austin (GO) (ETM) 5.000%, 09/01/24	10	10,638
Alamo Community College District (GO) 5.000%, 08/15/24	1,000	1,065,890	City of Austin (GO) 5.000%, 09/01/24	1,205	1,286,776
Aldine Independent School District (GO) (PSF-GTD) 5.000%, 02/15/25	4,750	5,133,499	City of Bryan TX Electric System Revenue (RB) 5.000%, 07/01/29	550	635,527
Alvin Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24	1,000	1,051,969	5.000%, 07/01/30	1,040	1,211,733
Alvin Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/25	1,445	1,562,414	City of Carrollton (GO) 5.000%, 08/15/24	1,835	1,957,434
Austin Independent School District (GO) (PSF-GTD) 5.000%, 08/01/24	750	799,764	City of Cedar Park (GO) 5.000%, 02/15/29	500	583,892
5.000%, 08/01/25	250	273,651	City of Celina (GO) 4.125%, 09/01/24	2,325	2,438,551
Bexar County (RB) 5.000%, 08/15/27	680	767,706	City of College Station (GO) 5.000%, 02/15/29	330	384,890
Brazosport Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24	3,105	3,266,849	City of Dallas Hotel Occupancy Tax Revenue (RB) 4.000%, 08/15/27	620	660,419
			City of Dallas Waterworks & Sewer System Revenue (RB) Series C 5.000%, 10/01/24	680	728,464
			5.000%, 10/01/25	1,000	1,100,983
			City of Denton (GO) 3.000%, 02/15/24	3,615	3,689,680
			4.000%, 02/15/25	3,790	3,995,584
			5.000%, 02/15/29	2,150	2,526,018

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 El Paso Water & Sewer Revenue (RB)			Dallas Fort Worth International Airport (RB)		
5.000%, 03/01/29	1,500	\$ 1,752,600	Series A		
City of Fort Worth (GO)			5.000%, 11/01/28	760	\$ 882,884
Series A			El Paso Independent School District (GO) (PSF-GTD)		
5.000%, 03/01/25	5,000	5,407,540	5.000%, 08/15/24	500	533,569
City of Fort Worth Water & Sewer System Revenue			Fort Bend Independent School District (GO)		
(RB) Series A			(PSF-GTD)		
5.000%, 02/15/24	7,900	8,308,082	5.000%, 08/15/24	1,000	1,066,306
5.000%, 02/15/25	9,470	10,239,488	Fort Bend Independent School District (GO)		
City of Garland (GO)			(PSF-GTD) Series A		
5.000%, 02/15/25	2,030	2,192,844	4.000%, 08/15/23	620	635,951
City of Houston (GO) Series A			4.000%, 08/15/24	500	522,366
5.000%, 03/01/25	500	540,622	Frisco Independent School District (GO) (PSF-GTD)		
City of Irving (GO)			5.000%, 08/15/24	2,000	2,133,027
5.000%, 09/15/28	1,845	2,145,802	Goose Creek Consolidated Independent School District (GO) (PSF-GTD)		
City of Lubbock (GO)			5.000%, 02/15/24	1,000	1,051,812
5.000%, 02/15/23	1,000	1,019,119	Gulf Coast Authority		
City of New Braunfels (GO)			5.000%, 10/01/33	895	1,074,624
5.000%, 02/01/28	1,000	1,147,853	Harris County (GO) Series A		
City of Pearland (GO)			5.000%, 10/01/24	1,000	1,069,944
5.000%, 03/01/25	3,885	4,190,409	5.000%, 10/01/29	1,940	2,308,690
City of Richardson (GO)			Harris County Cultural Education Facilities		
5.000%, 02/15/27	1,715	1,943,756	Finance Corp. (RB)		
City of Southlake (GO)			5.000%, 11/15/26	1,035	1,145,123
3.000%, 02/15/23	1,510	1,521,342	5.000%, 05/15/28	1,495	1,674,620
City of Temple Utility System Revenue (RB)			5.000%, 07/01/29	2,125	2,449,620
5.000%, 08/01/24	500	533,074	Harris County Cultural Education Facilities		
Clear Creek Independent School District (GO)			Finance Corp. (RB) Series 3.000%, 10/01/40	2,120	1,909,653
(PSF-GTD) Series A			Harris County Flood Control District (GO) Series A		
5.000%, 02/15/25	2,175	2,352,294	5.000%, 10/01/24	670	715,975
Clear Lake City Water Authority (GO)			Hays Consolidated Independent School District (GO) (PSF-GTD)		
5.000%, 03/01/29	355	407,522	5.000%, 08/15/23	1,355	1,403,026
Clifton Higher Education Finance Corp. (RB)			Hidalgo County Drain District No. 1 (GO)		
(PSF-GTD) Series T			5.000%, 09/01/22	1,000	1,002,914
5.000%, 08/15/31	670	795,156	Houston Independent School District (GO) (PSF-GTD)		
Conroe Independent School District (GO) (PSF-GTD)			5.000%, 02/15/24	1,000	1,051,499
5.000%, 02/15/26	2,260	2,511,551	5.000%, 02/15/26	7,020	7,778,432
Corpus Christi Independent School District (GO)					
(PSF-GTD)					
4.000%, 08/15/23	330	338,421			
4.000%, 08/15/24	410	428,676			
Cypress-Fairbanks Independent School District (GO) (PSF-GTD)					
5.000%, 02/15/29	850	997,568			

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)		
Houston Independent School District (GO) (PSF-GTD) Series A			Permanent University Fund - University of Texas System (RB) Series B		
5.000%, 02/15/26	1,150	\$1,274,244	5.000%, 07/01/26	5,500	\$ 6,152,488
Humble Independent School District (GO) (PSF-GTD) Series A			Plano Independent School District (GO) (PSF-GTD)		
5.500%, 02/15/25	7,000	7,662,602	5.000%, 02/15/24	11,000	11,569,935
Hurst-Eules-Bedford Independent School District (GO) (PSF-GTD) Series B			Port Authority of Houston of Harris County Texas (GO) Series A-2		
5.000%, 08/15/24	1,520	1,622,997	5.000%, 10/01/23	355	369,047
Katy Independent School District (GO) (PSF-GTD)			San Antonio Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/25	1,000	1,082,034	5.000%, 08/15/26	4,340	4,867,326
Leander Independent School District (GO) (PSF-GTD) Series C			San County Patricio (GO)		
5.000%, 08/15/24	2,000	2,132,612	5.000%, 04/01/29	150	173,969
Lower Colorado River Authority (RB) (AGM)			Spring Independent School District (GO) (BAM)		
5.000%, 05/15/26	500	554,111	5.000%, 08/15/24	4,985	5,311,395
Lower Colorado River Authority (RB)			Tarrant County College District (GO)		
5.000%, 05/15/41	1,600	1,791,125	5.000%, 08/15/29	1,000	1,185,559
North Texas Municipal Water District Water System Revenue (RB)			Tarrant Regional Water District (RB)		
5.000%, 09/01/23	300	311,296	6.000%, 09/01/24	3,450	3,752,159
5.000%, 09/01/24	5,715	6,105,273	Temple Independent School District (GO)		
North Texas Municipal Water District Water System Revenue (RB) Series A			5.000%, 02/01/29	500	584,452
5.000%, 09/01/28	2,000	2,343,270	5.000%, 02/01/30	1,000	1,186,122
Northside Independent School District (GO) (PSF-GTD)			Texas State (GO)		
5.000%, 02/15/23	4,535	4,621,704	5.000%, 04/01/23	5,000	5,117,106
5.000%, 08/15/24	1,000	1,068,594	5.000%, 10/01/23	15,345	15,959,471
5.000%, 08/15/25	1,880	2,057,019	5.000%, 10/01/26	2,845	3,210,150
Northside Independent School District (GO) (PSF-GTD) Series A			Texas State (GO) Series A		
4.000%, 08/15/24	5,215	5,452,546	5.000%, 10/01/23	2,690	2,797,718
Northwest Independent School District (GO) (PSF-GTD) Series A			5.000%, 04/01/25	1,000	1,086,080
5.000%, 02/15/24	1,695	1,782,822	□ 5.000%, 10/01/39 (Pre-refunded @ \$100, 10/1/24).....	15,000	16,025,980
Permanent University Fund - Texas A&M University System (RB)			Texas Transportation Commission State Highway Fund (RB)		
5.000%, 07/01/23	3,500	3,610,989	5.000%, 10/01/25	10,000	11,006,580
			5.250%, 04/01/26	300	337,006
			5.000%, 10/01/26	4,360	4,919,598
			Trinity River Authority Central Regional Wastewater System Revenue (RB)		
			5.000%, 08/01/27	3,150	3,610,435
			Trinity River Authority Central Regional Wastewater System Revenue		
			5.000%, 08/01/29	250	295,149

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)			UTAH — (Continued)		
Trinity River Authority Denton Creek Wastewater Treatment System Revenue (RB) 5.000%, 02/01/29	500	\$ 581,820	5.000%, 07/01/25	1,000	\$ 1,094,004
University of Texas System (RB) Series C 5.000%, 08/15/24	1,850	1,973,819	5.000%, 07/01/26	4,450	4,995,836
University of Texas System (RB) Series D 5.000%, 08/15/26	2,000	2,254,639	5.000%, 07/01/27	6,120	7,038,877
University of Texas System (RB) Series E 5.000%, 08/15/26	4,845	5,461,863	Utah State (GO) Series B 5.000%, 07/01/24	1,010	1,074,256
University of Texas System (RB) Series J 5.000%, 08/15/25	2,500	2,741,618	TOTAL UTAH.....		<u>35,246,127</u>
5.000%, 08/15/26	1,530	1,724,799	VERMONT — (0.1%)		
Upper Trinity Regional Water District 5.000%, 08/01/31	195	232,047	Vermont State (GO) Series B 5.000%, 08/15/23	1,270	1,315,681
5.000%, 08/01/32	485	582,242	5.000%, 08/15/24	1,000	1,067,553
West Travis County Public Utility Agency (RB) 6.500%, 08/15/27	765	922,427	Vermont State (GO) Series C 4.000%, 08/15/23	225	230,788
Wichita Falls Independent School District (GO) (PSF-GTD) 4.000%, 02/01/25	495	522,239	TOTAL VERMONT.....		<u>2,614,022</u>
Willis Independent School District (GO) 5.000%, 02/15/30	500	592,591	VIRGINIA — (3.9%)		
5.000%, 02/15/31	875	1,048,772	Arlington County Industrial Dev. Authority (RB) 5.000%, 07/01/26	100	109,405
Ysleta Independent School District (GO) (PSF-GTD) □ 5.000%, 08/15/41 (Pre-refunded @ \$100, 8/15/25).....	5,865	<u>6,401,332</u>	Chesterfield County (GO) (ST AID WITHHLDG) 5.000%, 01/01/24	2,130	2,232,769
TOTAL TEXAS.....		<u>303,343,168</u>	City of Alexandria (GO) (ST AID WITHHLDG) Series A 5.000%, 07/15/27	3,160	3,634,464
UTAH — (1.9%)			City of Hampton (GO) (ST AID WITHHLDG) (ETM) Series B 5.000%, 09/01/22	330	330,945
Canyons School District (GO) (SCH BD GTY) Series B 5.000%, 06/15/25	2,750	3,000,856	City of Hampton (GO) (ST AID WITHHLDG) Series B 5.000%, 09/01/22	600	601,763
City of Salt Lake City UT Public Utilities Revenue (RB) 5.000%, 02/01/30	2,120	2,516,185	City of Harrisonburg (GO) (ST AID WITHHLDG) Series A 5.000%, 07/15/25	3,000	3,267,300
Nebo School District (GO) (SCH BD GTY) 4.000%, 07/01/24	1,100	1,148,697	City of Norfolk (GO) (ST AID WITHHLDG) 5.000%, 08/01/28	2,405	2,812,117
Salt County Lake (GO) 5.000%, 12/15/26	1,095	1,241,718	City of Richmond (GO) (ST AID WITHHLDG) Series A 5.000%, 07/15/24	3,170	3,376,041
Utah State (GO) 5.000%, 07/01/24	12,350	13,135,698	City of Richmond (GO) (ST AID WITHHLDG) Series B 5.000%, 07/15/26	3,635	4,075,928
			City of Richmond (GO) (ST AID WITHHLDG) Series D 5.000%, 03/01/27	3,275	3,727,954
			City of Richmond (GO) Series B 5.000%, 07/15/25	5,350	5,854,147
			City of Virginia Beach (GO) (ST AID WITHHLDG) Series A 5.000%, 07/15/23	2,725	2,817,050

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)		
5.000%, 02/01/25	2,590	\$ 2,798,194	Chelan County Public Utility		
City of Virginia Beach (GO)			District No. 1 (RB) Series A		
(ST AID WITHHLDG)			5.000%, 07/01/24	1,000	\$1,061,862
Series B			5.000%, 07/01/25	900	980,575
5.000%, 07/15/25	1,000	1,093,628	City of Bellevue (GO) Series		
Commonwealth of Virginia			A		
(GO) Series A			4.000%, 12/01/24	335	353,031
5.000%, 06/01/24	2,250	2,387,851	City of Seattle (GO) Series A		
5.000%, 06/01/25	500	545,051	5.000%, 12/01/26	3,000	3,402,800
Commonwealth of Virginia			City of Seattle Drainage &		
(GO) (ST AID WITHHLDG)			Wastewater Revenue (RB)		
Series B			5.000%, 07/01/27	8,400	9,627,125
5.000%, 06/01/23	4,000	4,116,432	City of Seattle Municipal Light		
Fairfax County (GO) (ST AID			& Power Revenue (RB)		
WITHHLDG) Series A			Series A		
5.000%, 10/01/24	5,000	5,364,104	5.000%, 07/01/24	2,265	2,409,983
5.000%, 10/01/26	1,000	1,131,356	City of Seattle Water System		
5.000%, 10/01/27	1,000	1,156,882	Revenue (RB)		
Henrico County (GO) (ST AID			5.000%, 09/01/22	6,000	6,016,298
WITHHLDG)			5.000%, 08/01/24	1,790	1,907,675
5.000%, 08/01/27	1,680	1,934,216	Clark County Public Utility		
5.000%, 08/01/28	2,905	3,400,339	District No. 1 (RB)		
Henrico County Water &			5.000%, 01/01/24	270	282,639
Sewer Revenue (RB)			Clark County School District		
5.000%, 05/01/25	3,345	3,643,962	No. 119 Battleground (GO)		
Loudoun County (GO) (ST			(SCH BD GTY)		
AID WITHHLDG) Series A			4.000%, 12/01/22	2,630	2,652,299
5.000%, 12/01/24	2,490	2,680,126	King County (GO) Series A		
Loudoun County (GO) (ST			5.000%, 06/01/28	3,555	4,144,152
AID WITHHLDG) Series B			5.000%, 06/01/29	2,050	2,429,824
5.000%, 12/01/25	500	552,899	King County (GO) Series E		
Loudoun County Sanitation			5.000%, 12/01/25	975	1,076,818
Authority (RB)			King County School District		
5.000%, 01/01/28	4,480	5,193,131	No. 210 Federal Way (GO)		
Lynchburg Economic Dev.			(SCH BD GTY)		
Authority (RB)			5.000%, 12/01/25	1,815	1,989,710
5.000%, 01/01/28	400	442,380	King County School District		
5.000%, 01/01/29	530	590,801	No. 400 Mercer Island		
Town of Leesburg (GO) (ST			(GO) (SCH BD GTY)		
AID WITHHLDG)			5.000%, 12/01/22	1,145	1,158,658
5.000%, 01/15/24	3,555	<u>3,730,937</u>	King County School District		
TOTAL VIRGINIA.....		<u>73,602,172</u>	No. 405 Bellevue (GO)		
WASHINGTON — (5.4%)			(SCH BD GTY) Series B		
Auburn School District No.			5.000%, 12/01/25	2,425	2,679,898
408 of King & Pierce			5.000%, 12/01/26	1,555	1,760,312
Counties (GO) (SCH BD			King County School District		
GTY)			No. 411 Issaquah (GO)		
5.000%, 12/01/24	2,000	2,150,805	(SCH BD GTY)		
Benton County School			5.000%, 12/01/23	3,500	3,658,071
District No. 400 Richland			King County School District		
(GO) (SCH BD GTY)			No. 414 Lake Washington		
5.000%, 12/01/22	4,705	4,760,335	(GO)		
			4.000%, 12/01/24	2,850	2,996,698

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 — (2.0%)		
King County Sewer Revenue (RB) Series A			City of Madison (GO) Series A		
5.000%, 01/01/24	2,310	\$ 2,420,788	4.000%, 10/01/26	5,000	\$ 5,433,597
Snohomish County School District No. 201 Snohomish (GO) (SCH BD GTY)			City of Milwaukee (GO) Series N4		
5.000%, 12/01/25	4,000	4,412,248	5.000%, 04/01/27	4,000	4,495,341
Spokane County (GO)			City of Oshkosh (GO) Series B		
5.000%, 12/01/22	1,025	1,037,158	3.000%, 12/01/23	445	451,832
State of Washington (GO)			DeForest Area School District (GO)		
5.000%, 07/01/25	5,000	5,470,018	5.000%, 04/01/24	1,810	1,908,819
Washington State (GO)			Dodge County (GO) Series A		
4.000%, 07/01/29	3,000	3,368,366	3.000%, 03/01/28	1,355	1,412,002
Washington State (GO) Series A			Madison Metropolitan School District (GO) Series A		
5.000%, 08/01/23	750	776,015	2.000%, 03/01/24	2,235	2,247,574
Washington State (GO) Series B			Public Finance Authority (RB)		
5.000%, 07/01/24	2,200	2,341,253	4.000%, 07/01/37	655	674,746
5.000%, 07/01/25	1,500	1,641,005	University of Wisconsin Hospitals & Clinics (RB)		
Washington State (GO) Series C			5.000%, 04/01/28	1,000	1,152,876
5.000%, 02/01/23	1,500	1,526,684	Wisconsin State (GO)		
5.000%, 02/01/25	3,865	4,180,622	5.000%, 05/01/24	2,515	2,662,639
5.000%, 02/01/26	2,640	2,928,148	Wisconsin State (GO) Series 1		
Washington State (GO) Series D			5.000%, 05/01/29	1,500	1,782,806
5.000%, 07/01/23	3,800	3,921,208	Wisconsin State (GO) Series 3		
5.000%, 06/01/25	1,500	1,637,330	5.000%, 11/01/22	3,110	3,138,339
5.000%, 06/01/27	3,000	3,436,217	Wisconsin State (GO) Series A		
Washington State (GO) Series R-2018D			5.000%, 05/01/24	3,695	3,911,908
5.000%, 08/01/25	3,635	<u>3,985,587</u>	5.000%, 05/01/25	7,885	<u>8,600,853</u>
TOTAL WASHINGTON.....		<u>100,582,215</u>	TOTAL WISCONSIN.....		<u>37,873,332</u>
WEST VIRGINIA — (0.1%)			TOTAL MUNICIPAL BONDS Cost (\$1,882,326,289).....		<u>1,871,372,061</u>
West Virginia State (GO) Series A			TOTAL INVESTMENTS — (100.0%) (Cost \$1,882,326,289)^^....		<u>\$1,871,372,061</u>
5.000%, 12/01/23	500	522,785			
5.000%, 12/01/24	755	<u>812,829</u>			
TOTAL WEST VIRGINIA.....		<u>1,335,614</u>			

Summary of the Portfolio's investments as of July 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.....	—	\$1,871,372,061	—	\$1,871,372,061
TOTAL.....	—	<u>\$1,871,372,061</u>	—	<u>\$1,871,372,061</u>

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
July 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%)			ARKANSAS — (0.4%)		
ALABAMA — (0.6%)			Arkansas Dev. Finance		
Infirmiry Health System			Authority (RB)		
Special Care Facilities			5.000%, 09/01/28	30	\$ 33,349
Financing Authority of			5.000%, 09/01/30	10	11,269
Mobile (RB)			North Little Rock School		
3.000%, 02/01/30	350	\$ 350,294	District No. 1 (GO) (ST AID		
4.000%, 02/01/38	750	752,714	WITHHLDG)		
University of South Alabama			5.000%, 02/01/25	410	442,957
(RB) (AGM)			2.000%, 02/01/30	250	236,150
4.000%, 04/01/38	250	<u>262,537</u>	Pulaski County Special		
TOTAL ALABAMA.....		<u>1,365,545</u>	School District (GO) (ST		
			AID WITHHLDG)		
			2.000%, 02/01/29	250	<u>240,564</u>
ALASKA — (1.2%)			TOTAL ARKANSAS.....		<u>964,289</u>
Alaska Municipal Bond Bank			CALIFORNIA — (1.1%)		
Authority (RB) Series One			California Health Facilities		
5.000%, 05/01/27	250	281,554	Financing Authority (RB)		
Alaska State (GO) Series			Series A		
5.000%, 08/01/29	1,085	1,179,681	5.000%, 04/01/33	250	281,983
Alaska State (GO) Series A			City of Sacramento Transient		
5.000%, 08/01/36	250	290,742	Occupancy Tax Revenue		
Alaska State (GO) Series B			(RB) Series		
5.000%, 08/01/30	500	543,023	5.000%, 06/01/26	250	275,103
Borough of			Hesperia Community		
Matanuska-Susitna AK			Redevelopment Agency		
(RB)			Successor Agency (TAN)		
5.250%, 09/01/28	280	304,496	Series A		
Borough of North Slope (GO)			3.375%, 09/01/37	500	454,993
Series B			Imperial Beach		
5.000%, 06/30/27	415	<u>474,754</u>	Redevelopment Agency		
TOTAL ALASKA.....		<u>3,074,250</u>	Successor Agency (TAN)		
			4.000%, 06/01/38	260	267,885
ARIZONA — (0.8%)			Lower Tule River Irrigation		
City of Phoenix Civic			District (RB) Series A		
Improvement Corp. (RB)			5.000%, 08/01/26	300	333,446
Series A			Mountain House Public		
5.000%, 07/01/34	1,000	1,120,311	Financing Authority (RB)		
Maricopa County Industrial			(BAM) Series A		
Dev. Authority (RB)			4.000%, 12/01/29	165	182,437
3.250%, 01/01/37	250	236,896	San Francisco City & County		
Maricopa County Industrial			Airport Comm-San		
Dev. Authority (RB) Series			Francisco International		
A			Airport (RB) Series SER		
4.000%, 09/01/37	375	379,645	2020B		
Pinal County Electric District			4.000%, 05/01/40	210	212,346
No. 3 (RB)			Ukiah Public Financing		
5.000%, 07/01/28	150	<u>172,818</u>	Authority (RB)		
TOTAL ARIZONA.....		<u>1,909,670</u>	4.000%, 04/01/28	475	514,606

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)			CONNECTICUT — (Continued)		
Victor Valley Transit Authority (COP)			City of New Haven (GO)		
3.000%, 07/01/37	225	\$ 208,940	Series A		
Washington Township Health Care District (RB) Series A			5.000%, 08/01/29	595	\$ 680,051
4.000%, 07/01/33	100	<u>102,531</u>	Connecticut State (GO)		
TOTAL CALIFORNIA.....		<u>2,834,270</u>	Series A		
			4.000%, 04/15/38	500	515,547
			Connecticut State Health & Educational Facilities		
COLORADO — (1.8%)			Authority (RB) Series A		
Cherokee Metropolitan District (RB) (BAM)			5.000%, 07/01/34	245	274,308
4.000%, 08/01/34	175	190,472	Connecticut State Special Tax Revenue (RB)		
Colorado Health Facilities Authority			5.000%, 05/01/38	500	565,261
5.000%, 11/01/30	500	571,039	Connecticut State Special Tax Revenue (RB) Series A		
Colorado Health Facilities Authority (RB) Series A			5.000%, 05/01/35	500	<u>583,182</u>
5.000%, 08/01/35	750	812,629	TOTAL CONNECTICUT.....		<u>3,582,194</u>
4.000%, 08/01/37	300	302,573			
Colorado Health Facilities Authority (RB) Series A-			DELAWARE — (0.0%)		
5.000%, 08/01/25	25	26,670	Delaware Municipal Electric Corp. (RB)		
Denver Health & Hospital Authority (COP)			5.000%, 07/01/29	100	<u>117,071</u>
5.000%, 12/01/30	325	356,808	DISTRICT OF COLUMBIA — (0.5%)		
Denver Health & Hospital Authority (RB) Series A			District of Columbia (RB)		
5.000%, 12/01/33	470	514,470	5.000%, 04/01/26	15	16,460
E-470 Public Highway Authority (RB) Series A			Metropolitan Washington Airports Authority Dulles Toll Road Revenue (RB)		
5.000%, 09/01/34	200	230,002	Series A		
5.000%, 09/01/36	300	342,481	5.000%, 10/01/32	250	284,976
Flying Horse Metropolitan District No. 2 (GO) (AGM)			Washington Convention & Sports Authority (RB)		
Series A			Series A		
4.000%, 12/01/40	430	446,324	5.000%, 10/01/29	655	769,019
Fossil Ridge Metropolitan District No. 3 (GO) (BAM)			Washington Metropolitan Area Transit Authority (RB)		
5.000%, 12/01/29	280	323,162	5.000%, 07/01/31	250	<u>279,814</u>
South Suburban Park & Recreation District (COP)			TOTAL DISTRICT OF COLUMBIA.....		<u>1,350,269</u>
5.000%, 12/15/31	280	321,301			
Upper Eagle Regional Water Authority (RB) (AGM)			FLORIDA — (12.6%)		
5.000%, 12/01/29	100	<u>118,708</u>	Brevard County School District (COP)		
TOTAL COLORADO.....		<u>4,556,639</u>	5.000%, 07/01/27	275	291,049
			Broward County Tourist Dev. Tax Revenue (RB)		
CONNECTICUT — (1.4%)			4.000%, 09/01/38	1,000	1,028,871
City of Bridgeport (GO)			Central Florida Expressway Authority (RB) (AGM)		
Series A			4.000%, 07/01/34	250	269,901
5.000%, 06/01/32	355	410,897			
City of Bridgeport CT (GO)					
5.000%, 08/15/26	500	552,948			

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
FLORIDA — (Continued)			FLORIDA — (Continued)		
Central Florida Expressway Authority (RB) Series A 4.000%, 07/01/37	250	\$ 255,133	JEA Electric System Revenue (RB) Series THREE 2021A 5.000%, 10/01/33	1,000	\$1,176,334
Central Florida Expressway Authority (RB) Series D 5.000%, 07/01/32	170	200,113	Miami-Dade County Aviation Revenue (RB) 5.000%, 10/01/30	355	385,605
City of Gainesville Utilities System Revenue (RB) (ETM) Series A 5.000%, 10/01/25	400	437,931	Miami-Dade County Educational Facilities Authority (RB) Series A 5.000%, 04/01/33	375	409,488
City of Gainesville Utilities System Revenue (RB) Series A 5.000%, 10/01/25	1,210	1,327,871	Miami-Dade County Expressway Authority (RB) Series A 5.000%, 07/01/33	300	322,524
City of Hollywood Water & Sewer Revenue (RB) 5.000%, 10/01/28	250	292,235	Miami-Dade County Water & Sewer System Revenue (RB) Series B 5.000%, 10/01/28	1,335	1,518,835
City of Lakeland FL Department of Electric Utilities, Revenue Bonds (RB) 5.000%, 10/01/24	900	963,347	North Broward Hospital District (RB) Series B 5.000%, 01/01/35	250	264,599
5.000%, 10/01/25	1,295	1,423,670	Pasco County (GO) Series A 5.000%, 10/01/24	570	609,113
City of Pompano Beach (GO) 5.000%, 07/01/26	1,355	1,513,574	5.000%, 10/01/25	570	625,342
City of Tallahassee Energy System Revenue (RB) 5.000%, 10/01/31	1,000	1,089,355	Pasco County School Board (COP) Series A 5.000%, 08/01/31	1,000	1,189,847
City of Tampa Sales Tax Revenue (RB) 5.000%, 10/01/26	1,000	1,125,777	Polk County School District (COP) Series A 5.000%, 01/01/28	475	546,124
Country of Hillsborough FL Wastewater Impact Fee (RB) 5.000%, 05/01/34	750	884,422	Reedy Creek Improvement District Utility Revenue (RB) Series 2018-1 5.000%, 10/01/29	400	460,841
County of Miami-Dade FL Water & Sewer System Revenue (RB) 5.000%, 10/01/26	2,020	2,209,596	5.000%, 10/01/37	400	450,720
County of Seminole FL Water & Sewer Revenue (RB) Series A 5.000%, 10/01/27	550	601,623	School Board of Miami-Dade County (COP) Series A 5.000%, 05/01/31	450	478,099
Duval County Public Schools (COP) Series B 5.000%, 07/01/28	350	379,569	School Board of Miami-Dade County/The (GO) (BAM) Series 5.000%, 03/15/27	2,500	2,837,646
Florida Dev. Finance Corp. (RB) 5.000%, 11/15/29	100	113,443	School District of Broward County (GO) 5.000%, 07/01/27	1,585	1,812,541
Hillsborough County School Board 5.000%, 07/01/28	535	602,831	School District of Broward County (COP) Series A 5.000%, 07/01/32	460	505,792
Hillsborough County School Board (COP) 5.000%, 07/01/30	500	568,578	South Florida Water Management District (COP) 3.000%, 10/01/31	400	402,560
			5.000%, 10/01/36	545	596,441
			Town of Longboat Key (GO) 5.000%, 08/01/24	375	399,042

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)			IDAHO — (0.2%)		
Volusia County School Board (COP) Series A			Idaho Health Facilities Auth. (RB)		
5.000%, 08/01/30	500	\$ 588,188	5.000%, 03/01/37	425	\$ 461,841
West Palm Beach Community Redevelopment Agency (TAN)			ILLINOIS — (5.6%)		
5.000%, 03/01/28	260	<u>283,661</u>	Chicago O'Hare International Airport (RB) Series A		
TOTAL FLORIDA.....		<u>31,442,231</u>	5.000%, 01/01/31	250	290,007
GEORGIA — (0.9%)			Chicago Transit Authority Capital Grant Receipts Revenue (RB)		
Board of Water Light & Sinking Fund			5.000%, 06/01/28.....	575	646,338
Commissioners of The City of Dalton (RB)			5.000%, 06/01/29	1,025	1,164,537
5.000%, 03/01/29	250	276,274	City of Chicago (RB)		
Board of Water Light & Sinking Fund			□ 5.000%, 01/01/33 (Pre-refunded @ \$100, 1/1/25).....	2,235	2,400,844
Commissioners of The City of Dalton/The (RB)			Cook County Community Consolidated School District No. 34 Glenview (GO)		
5.000%, 03/01/26	90	98,392	5.000%, 12/01/25	1,000	1,101,016
Brookhaven Dev. Authority (RB)			Cook County Sales Tax Revenue (RB) Series A		
5.000%, 07/01/34	250	284,586	4.000%, 11/15/39	100	102,070
City of Atlanta Department of Aviation (RB) Series E			Cook County Township High School District No. 227 Rich Township (GO)		
5.000%, 07/01/34	375	425,365	3.000%, 12/01/24	400	409,290
Dev. Authority for Fulton County (RB)			Grundy & Will Counties Community Unit School District No. 1 Coal City (GO)		
5.000%, 10/01/30	400	464,024	5.000%, 02/01/27	575	636,934
Municipal Electric Authority of Georgia (RB) Series			Illinois Finance Authority (RB)		
5.000%, 11/01/27	100	113,076	5.000%, 01/01/27	1,000	1,130,215
Paulding County Hospital Authority (RB)			5.000%, 02/15/31	500	549,418
4.000%, 04/01/41	170	172,252	Illinois Finance Authority (RB) Series A		
Private Colleges & Universities Authority (RB)			5.000%, 08/15/35	320	364,649
5.000%, 10/01/27	200	225,169	Illinois Finance Authority (RB) Series C		
5.000%, 10/01/28	170	<u>193,234</u>	4.000%, 02/15/33	200	206,265
TOTAL GEORGIA.....		<u>2,252,372</u>	Illinois State (GO)		
HAWAII — (0.6%)			5.500%, 01/01/30	1,000	1,148,047
Hawaii State Airports System Revenue (RB) Series D			4.000%, 06/01/37	100	98,088
5.000%, 07/01/29	315	367,242	Illinois State Toll Highway Authority (RB) Series A		
4.000%, 07/01/39	700	711,580	4.000%, 01/01/39	250	256,589
University of Hawaii (RB) Series B			Kane Cook & DuPage etc Counties Community College District No. 509 Elgin (GO) Series B		
3.000%, 10/01/31	500	<u>512,973</u>	4.000%, 12/15/26	225	243,663
TOTAL HAWAII.....		<u>1,591,795</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> †
ILLINOIS — (Continued)			IOWA — (0.6%)		
Knox & Warren Counties			City of Sioux City (GO)		
Community Unit School			Series C		
District No. 205 Galesburg			5.000%, 06/01/25	1,350	<u>\$1,467,729</u>
(GO) (BAM) Series B					
4.000%, 01/01/27	500	\$ 541,435	KENTUCKY — (2.1%)		
Springfield Electric Revenue			Campbell Kenton & Boone		
(RB)			Counties Sanitation District		
5.000%, 03/01/28	140	149,434	No. 1 (RB)		
5.000%, 03/01/29	350	372,678	2.000%, 08/01/30	300	280,356
Village of Glencoe (GO)			City of Hazard (RB)		
Series A			5.000%, 07/01/29	1,000	1,130,443
3.000%, 12/15/24	915	940,581	Eastern Kentucky University		
Village of Schaumburg (GO)			(RB) (BAM ST		
Series A			INTERCEPT) Series		
4.000%, 12/01/26	500	536,429	5.000%, 04/01/38	680	771,237
Will County Community Unit			Kentucky Municipal Power		
School District No. 201-U			Agency (RB) (NATL)		
Crete-Monee (GO) (BAM)			Series A		
□ 5.000%, 01/01/27			5.000%, 09/01/24	95	100,644
(Pre-refunded @			Kentucky State Property &		
\$100, 01/01/26).....	270	298,361	Building Commission (RB)		
5.000%, 01/01/27	240	264,539	5.000%, 05/01/36	500	547,679
Will County Community Unit			Kentucky State Property &		
School District No. 201-U			Building Commission (RB)		
Crete-Monee (GO) (AGM)			Series A		
Series B			5.000%, 11/01/29	525	597,434
□ 5.000%, 01/01/27			Louisville/Jefferson County		
(Pre-refunded @			Metropolitan Government		
\$100, 01/01/26).....	25	<u>27,626</u>	(RB) Series		
TOTAL ILLINOIS.....		<u>13,879,053</u>	5.000%, 10/01/26	1,000	1,099,198
			University of Louisville (RB)		
INDIANA — (1.0%)			(BAM) Series B		
Ball State University (RB)			4.000%, 09/01/30	400	427,112
Series R			University of Louisville (RB)		
5.000%, 07/01/29	255	286,767	(ST INTERCEPT) Series C		
City of Hobart (GO) (ST			4.000%, 09/01/26	350	<u>370,915</u>
INTERCEPT) Series B			TOTAL KENTUCKY.....		<u>5,325,018</u>
3.000%, 01/01/26	300	304,618			
Indiana Finance Authority			LOUISIANA — (0.8%)		
(RB)			City of New Orleans		
5.000%, 07/01/29	400	452,177	Sewerage Service		
Indiana Finance Authority			Revenue (RB) Series B		
(RB) Series A			5.000%, 06/01/28	100	114,262
4.000%, 02/01/34	750	811,409	City of New Orleans Water		
Indiana State University (RB)			System Revenue (RB)		
Series T			5.000%, 12/01/28	300	325,945
4.000%, 10/01/39	110	111,213	Lafourche Parish School		
Muncie Sanitary District (RB)			Board (GO)		
(AGM) Series A			5.000%, 03/01/28	550	628,650
5.000%, 07/01/27	350	<u>394,639</u>	5.000%, 03/01/29	40	46,285
TOTAL INDIANA.....		<u>2,360,823</u>	Louisiana Public Facilities		
			Authority (RB)		
			5.000%, 05/15/31	250	279,665

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
LOUISIANA — (Continued)			MICHIGAN — (Continued)		
Tangipahoa Parish Hospital Service District No. 1 (RB) 5.000%, 02/01/29	480	\$ 535,801	City of Saginaw Water Supply System Revenue (RB) (AGM) 4.000%, 07/01/29	500	\$ 549,260
TOTAL LOUISIANA.....		<u>1,930,608</u>	Eastern Michigan University (RB) (BAM) Series A 4.000%, 03/01/34	250	258,806
MAINE — (0.1%)			Farmington Public School District (GO) (BAM) 3.375%, 05/01/34	250	253,161
City of Portland General Airport Revenue (RB) 5.000%, 01/01/27	210	<u>227,292</u>	Ferris State University (RB) 5.000%, 10/01/27	400	442,686
MARYLAND — (0.4%)			Grand Traverse County Hospital Finance Authority (RB) 5.000%, 07/01/29	200	230,689
Maryland Health & Higher Educational Facilities Auth. (RB) Series 4.000%, 01/01/35	1,000	<u>1,012,047</u>	Kalamazoo Public Schools (GO) 4.000%, 05/01/25	20	21,086
MASSACHUSETTS — (0.9%)			Karegnondi Water Authority (RB) 5.000%, 11/01/29	500	555,819
Commonwealth of Massachusetts (RB) (NATL) 5.500%, 01/01/28	250	290,328	Michigan Finance Authority (RB) 5.000%, 11/15/27	1,000	1,102,551
Massachusetts Dev. Finance Agency (RB) 5.000%, 07/01/30	365	417,097	4.000%, 11/15/35	295	298,621
Massachusetts Dev. Finance Agency (RB) Series G 5.000%, 07/01/33	300	340,618	Wayne County Airport Authority (RB) Series A 5.000%, 12/01/40	500	<u>563,430</u>
Massachusetts Development Finance Agency (RB) 5.000%, 10/01/29	100	115,481	TOTAL MICHIGAN.....		<u>6,127,755</u>
Massachusetts Development Finance Agency (RB) Series 5.000%, 01/01/24	70	72,976	MINNESOTA — (0.1%)		
Massachusetts Development Finance Agency (RB) Series I 5.000%, 07/01/29	400	436,532	Plymouth Intermediate District No. 287 (COP) Series A 5.000%, 02/01/30	205	<u>226,905</u>
Massachusetts Transportation Trust Fund Metropolitan Highway System Revenue (RB) Series A 5.000%, 01/01/33	445	<u>507,655</u>	MISSISSIPPI — (0.4%)		
TOTAL MASSACHUSETTS...		<u>2,180,687</u>	City of Jackson (GO) 5.000%, 03/01/24	350	367,328
MICHIGAN — (2.5%)			Mississippi Dev. Bank (RB) 5.000%, 04/01/28	245	268,554
Central Michigan University (RB) 4.000%, 10/01/35	450	468,775	Mississippi State (RB) Series A 5.000%, 10/15/23	390	<u>404,254</u>
4.000%, 10/01/36	470	488,446	TOTAL MISSISSIPPI.....		<u>1,040,136</u>
City of Dearborn Heights (GO) (BAM) 3.000%, 05/01/27	855	894,425	MISSOURI — (1.4%)		
			City of Saint Charles (COP) Series B 3.000%, 02/01/37	440	417,777
			Jefferson City School District (COP) 4.000%, 04/01/24	200	207,049

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>
MISSOURI — (Continued)			NEVADA — (Continued)		
Jefferson County			Washoe County NV (GO)		
Consolidated School			5.000%, 07/01/24	735	\$ 780,612
District No. 6 (GO) (ST AID			Washoe County School		
DIR DEP) Series A			District (GO)		
3.000%, 03/01/34	140	\$ 139,627	5.000%, 06/01/25	1,495	1,627,536
Kansas City Industrial Dev.			Washoe County School		
Authority (RB)			District (GO) Series B		
5.000%, 03/01/30	15	17,415	5.000%, 04/01/27	1,000	1,138,591
5.000%, 03/01/33	450	511,778	Washoe County School		
Missouri Joint Municipal			District (GO) (BAM)		
Electric Utility Commission			5.000%, 10/01/25	200	<u>219,612</u>
(RB)			TOTAL NEVADA.....		<u>10,105,683</u>
5.000%, 01/01/27	1,145	1,284,804			
Missouri State Health &			NEW JERSEY — (1.8%)		
Educational Facilities			City of Vineland (GO) (AGM)		
Authority (RB)			3.000%, 10/01/28	500	511,823
5.000%, 11/15/29	350	398,051	Gloucester County		
Missouri State Health &			Improvement Auth. (RB)		
Educational Facilities			(BAM)		
Authority (RB) Series A			5.000%, 07/01/32	145	166,768
4.000%, 07/01/34	500	<u>519,926</u>	New Brunswick Parking		
TOTAL MISSOURI.....		<u>3,496,427</u>	Authority (RB) (BAM MUN		
			GOVT GTD)		
MONTANA — (0.2%)			5.000%, 09/01/27	325	353,970
Montana Facility Finance			New Jersey Educational		
Authority (RB) Series A			Facilities Authority (RB)		
4.000%, 06/01/35	500	<u>511,140</u>	(AGM) Series		
			5.000%, 07/01/28	100	113,433
NEVADA — (4.1%)			New Jersey Educational		
City of North Las Vegas NV			Facilities Authority (RB)		
(GO) (BAM)			(AGM) Series A		
5.000%, 06/01/28	545	627,215	5.000%, 07/01/33	300	328,095
Clark County Department of			New Jersey Health Care		
Aviation (RB) Series B			Facilities Financing		
5.000%, 07/01/32	375	429,926	Authority (RB)		
5.000%, 07/01/40	500	559,319	5.000%, 10/01/23	315	327,167
Clark County NV (GO) Series			New Jersey State (GO)		
B			4.000%, 06/01/30	500	549,403
5.000%, 11/01/27	1,000	1,149,411	New Jersey State		
Clark County NV Passenger			4.000%, 06/01/31	250	276,085
Facility Charge Revenue			New Jersey Transportation		
(RB)			Trust Fund Authority (RB)		
5.000%, 07/01/32	240	274,989	5.250%, 06/15/31	260	274,644
Clark County School District			New Jersey Turnpike		
(GO) Series A			Authority (RB) Series G		
5.000%, 06/15/28	300	338,849	3.250%, 01/01/38	865	825,404
Clark County School District			Passaic Valley Sewerage		
(GO) (AGM) Series A			Commission (RB) (AGM)		
4.000%, 06/15/40	395	406,074	Series J		
Nevada State (GO) Series D			3.000%, 12/01/32	750	<u>744,181</u>
5.000%, 04/01/27	2,105	2,277,026	TOTAL NEW JERSEY.....		<u>4,470,973</u>
Nevada System of Higher					
Education (RB)					
3.000%, 07/01/32	275	276,523			

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
NEW YORK — (1.3%)			OKLAHOMA — (2.1%)		
Metropolitan Transportation Authority (RB) Series C-1 5.000%, 11/15/30	1,000	\$1,087,330	City of Bixby OK (GO) Series A 4.000%, 06/01/26	1,000	\$1,074,577
Monroe County Industrial Dev. Corp. (RB) 5.000%, 12/01/25	715	765,195	City of Oklahoma City (GO) 2.000%, 03/01/26	2,000	1,998,406
5.000%, 07/01/27	150	167,428	Grady County School Finance Authority (RB) 4.000%, 12/01/23	500	512,884
5.000%, 12/01/28	315	349,890	Oklahoma Dev. Finance Authority (RB) 4.000%, 06/01/29	770	821,143
New York City Industrial Dev. Agency (RB) (AGM) 3.000%, 01/01/33	500	495,857	Oklahoma Turnpike Authority (RB) Series A 5.000%, 01/01/28	500	575,421
Port Authority of New York & New Jersey (RB) Series 5.000%, 11/15/28	300	341,411	University of Oklahoma (RB) 5.000%, 07/01/27	215	239,215
TOTAL NEW YORK.....		<u>3,207,111</u>	TOTAL OKLAHOMA.....		<u>5,221,646</u>
NORTH CAROLINA — (1.0%)			OREGON — (0.5%)		
Charlotte-Mecklenburg Hospital Authority (The) (RB) 5.000%, 01/15/38	1,495	1,574,685	Deschutes County Hospital Facilities Authority (RB) 5.000%, 01/01/28	215	240,524
North Carolina Capital Facilities Finance Agency (RB) 4.000%, 05/01/34	490	506,560	Metro (RB) 5.000%, 06/15/30	225	254,026
North Carolina Municipal Power Agency No. 1 (RB) Series A 5.000%, 01/01/29	400	460,480	Salem Hospital Facility Authority (RB) 5.000%, 05/15/31	575	618,591
TOTAL NORTH CAROLINA...		<u>2,541,725</u>	5.000%, 05/15/37	200	215,729
NORTH DAKOTA — (0.1%)			TOTAL OREGON.....		<u>1,328,870</u>
City of Grand Forks (RB) 5.000%, 12/01/29	125	140,113	PENNSYLVANIA — (4.1%)		
OHIO — (2.0%)			Allegheny County Hospital Development Authority (RB) 4.000%, 07/15/38	1,125	1,132,334
American Municipal Power, Inc. (RB) 5.000%, 02/15/29.....	1,565	1,812,318	Butler Area Sewer Authority (RB) (BAM) Series A 2.000%, 07/01/29	300	290,761
Butler County (RB) 4.000%, 11/15/35	1,000	1,004,373	Chester County School Authority (RB) 5.000%, 03/01/28	235	258,786
City of Mansfield (GO) (BAM) 5.000%, 12/01/25	190	207,262	City of Philadelphia (GO) Series A 4.000%, 05/01/38	810	836,864
Montgomery County (RB) 5.000%, 08/01/28	360	405,107	City of Philadelphia Airport Revenue (RB) Series A 4.000%, 07/01/39	850	864,061
4.000%, 08/01/39	600	607,426	City of Philadelphia Airport Revenue (RB) Series B 4.000%, 07/01/36	250	256,200
4.000%, 08/01/40	500	505,611	City of Philadelphia PA (GO) Series B 5.000%, 02/01/37	500	557,385
Ohio Higher Educational Facility Commission (RB) 5.000%, 12/01/26	275	301,794			
4.000%, 05/01/40	10	9,860			
TOTAL OHIO.....		<u>4,853,751</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>
PENNSYLVANIA — (Continued)			SOUTH DAKOTA — (0.4%)		
Derry Township Industrial & Commercial Dev. Authority (RB)			Sioux Falls SD Sales Tax Revenue (RB) Series A		
4.000%, 11/15/29	400	\$ 436,491	5.000%, 11/15/26	860	\$ 966,829
DuBois Hospital Authority (RB)			South Dakota Health & Educational Facilities Authority (RB)		
5.000%, 07/15/32	250	271,550	3.250%, 09/01/32	130	<u>130,268</u>
Lancaster Higher Education Authority (RB) (BAM)			TOTAL SOUTH DAKOTA.....		<u>1,097,097</u>
5.000%, 10/01/28	500	570,783	TENNESSEE — (4.6%)		
Montgomery County Higher Education and Health Authority (RB) Series			City of Knoxville Electric System Revenue (RB)		
5.000%, 09/01/27	695	772,797	Series LL		
Pennsylvania Higher Educational Facilities Authority (RB)			5.000%, 07/01/24	965	1,025,074
5.000%, 05/01/29	80	85,866	5.000%, 07/01/25	970	1,059,445
5.000%, 05/01/34	1,250	1,319,448	City of Knoxville Gas System Revenue (RB) Series AA		
Pennsylvania Turnpike Commission (RB) Series B			5.000%, 03/01/26	2,000	2,222,186
5.000%, 12/01/37.....	1,250	1,419,721	Greeneville Health & Educational Facilities Board (RB) Series		
Philadelphia Gas Works Co. (RB) (AGM) Series A			5.000%, 07/01/30	650	718,431
5.000%, 08/01/28	250	284,586	Knox County Health Educational & Housing Facility Board (RB) Series		
Pittsburgh Water & Sewer Authority (RB) (AGM) Series B			A		
5.000%, 09/01/28	245	283,554	5.000%, 01/01/33	560	597,085
Westmoreland County (GO) Series A			Maury County (GO)		
5.000%, 08/15/29	500	<u>581,041</u>	5.000%, 04/01/25	825	895,115
TOTAL PENNSYLVANIA.....		<u>10,222,228</u>	Metropolitan Government Nashville & Davidson County Health & Educational Facs Bd (RB) Series		
RHODE ISLAND — (0.0%)			5.000%, 07/01/30	85	92,144
City of Providence (GO) Series A			Metropolitan Government of Nashville & Davidson County (GO)		
5.000%, 01/15/26	100	<u>109,137</u>	5.000%, 01/01/28	1,000	1,115,885
SOUTH CAROLINA — (1.1%)			Metropolitan Government of Nashville & Davidson County TN (GO)		
College of Charleston (RB) Series A			5.000%, 01/01/27	1,000	1,119,617
3.000%, 04/01/32	750	755,130	Sumner County (GO)		
Piedmont Municipal Power Agency (RB) Series A			5.000%, 06/01/24	940	996,187
5.000%, 01/01/27	375	400,283	Tennessee State (GO) Series B		
Piedmont Municipal Power Agency (RB) Series D			5.000%, 08/01/25	1,575	<u>1,726,905</u>
4.000%, 01/01/33	500	520,222	TOTAL TENNESSEE.....		<u>11,568,074</u>
South Carolina Public Service Authority (RB)			TEXAS — (22.9%)		
4.000%, 12/01/40	1,095	<u>1,095,627</u>	Alamo Community College District (GO)		
TOTAL SOUTH CAROLINA...		<u>2,771,262</u>	5.000%, 08/15/27	950	1,087,615

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)		
Arlington Higher Education Finance Corp. (RB) (PSF-GTD) Series A 5.000%, 08/15/28	300	\$ 345,860	City of League City (GO) 4.000%, 02/15/28	160	\$ 173,218
Bexar County (GO) 4.000%, 06/15/26	600	650,491	City of Mount Pleasant (GO) (AGM) 5.000%, 05/15/29	390	454,405
Brushy Creek Regional Utility Authority Inc (RB) 4.000%, 08/01/32	200	209,818	5.000%, 05/15/30	415	490,554
Central Texas Regional Mobility Authority (RB) □ 5.000%, 01/01/45 (Pre-refunded @ \$100, 07/01/26).....	3,000	3,277,528	City of New Braunfels Utility System Revenue (RB) 5.000%, 07/01/25	1,145	1,242,411
Central Texas Regional Mobility Authority (RB) Series B 5.000%, 01/01/39	500	550,181	City of Odessa (GO) 5.000%, 03/01/29	150	172,334
4.000%, 01/01/40	755	762,987	City of San Angelo (GO) 5.000%, 02/15/25	1,000	1,076,083
Central Texas Turnpike System (RB) Series A 5.000%, 08/15/39	1,270	1,421,673	City of Waco (GO) Series A 4.000%, 02/01/25	2,000	2,104,534
City of Austin (GO) Series A 5.000%, 09/01/24	10	10,679	Conroe Independent School District (GO) 5.000%, 02/15/32	3,995	4,362,041
City of Austin Airport System Revenue (RB) Series A 5.000%, 11/15/32	270	297,348	Conroe Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/25	585	633,142
City of Austin Electric Utility Revenue (RB) Series A 5.000%, 11/15/25	2,060	2,264,882	Dallas County Utility & Reclamation District (GO) 5.000%, 02/15/26	795	872,584
City of Austin Water & Wastewater System Revenue (RB) 5.000%, 11/15/24	675	712,853	Dallas Fort Worth International Airport (RB) 5.000%, 11/01/30	35	41,805
City of Celina (GO) 4.125%, 09/01/25	1,000	1,068,120	4.000%, 11/01/39	465	472,960
City of El Paso (GO) Series A 5.000%, 08/15/26	1,010	1,132,719	Dallas Fort Worth International Airport (RB) Series F 5.125%, 11/01/25	80	83,363
City of El Paso (GO) Series B 5.000%, 08/15/23	455	471,366	Fort Bend County Municipal Management District No. 1 (GO) (BAM) 2.000%, 09/01/30	245	223,119
City of Fort Worth (GO) 4.000%, 03/01/29	1,010	1,070,093	Fort Bend County Municipal Utility District No. 57 (GO) (AGM) 2.000%, 04/01/28	350	343,370
City of Fort Worth (GO) Series A 5.000%, 03/01/25	505	546,162	Fort Bend County Municipal Utility District No. 58 (GO) (BAM) 2.000%, 04/01/24	100	99,969
City of Frisco (GO) 4.000%, 02/15/26	3,175	3,407,534	Greater Greenspoint Redevelopment Authority (TAN) 4.000%, 09/01/34	250	266,041
City of Garland (GO) 5.000%, 02/15/26	2,295	2,543,781	Harris County (GO) Series A 5.000%, 10/01/26	500	548,222
5.000%, 03/01/30	1,085	1,213,559	Harris County Cultural Education Facilities Finance Corp. (RB) 5.000%, 12/01/26	700	746,489
City of Hutto (GO) (BAM) Series A 3.000%, 08/01/27	515	534,433	5.000%, 05/15/28	750	840,111
City of Irving TX (GO) 5.000%, 09/15/26	240	269,797			

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
TEXAS — (Continued)			TEXAS — (Continued)		
5.000%, 07/01/28	360	\$ 410,693	Roma Independent School District (GO) (PSF-GTD)		
Harris County Cultural Education Facilities Finance Corp. (RB) Series			4.000%, 02/15/26	540	\$ 578,208
3.000%, 10/01/40	100	90,078	Southwest Independent School District (GO)		
Harris County Cultural Education Facilities Finance Corp. (RB) Series			(PSF-GTD)		
A			5.000%, 02/01/25	800	863,899
5.000%, 05/15/31	510	571,808	Stephen F Austin State University (RB)		
Harris County Flood Control District (GO) Series A			5.000%, 10/15/29	230	255,426
5.000%, 10/01/27	300	344,669	Texas Municipal Power Agency (RB) (AGM)		
Houston Community College System (RB)			3.000%, 09/01/32	200	199,108
5.000%, 04/15/26	1,155	1,250,630	Timber Lane Utility District (GO) (AGM) Series		
Houston Independent School District (GO) (PSF-GTD)			4.000%, 08/01/26	365	392,479
5.000%, 02/15/25	1,000	1,080,477	Trinity River Authority Denton Creek Wastewater Treatment System		
Hunt Memorial Hospital District Charitable Health (GO)			Revenue (RB)		
5.000%, 02/15/28	250	279,085	5.000%, 02/01/24	755	792,288
Katy Independent School District (GO) (PSF-GTD)			5.000%, 02/01/25	400	430,726
Series D			Waco Educational Finance Corp. (RB)		
5.000%, 02/15/25	1,010	1,092,854	5.000%, 03/01/35	675	757,541
Keller Independent School District (GO) (PSF-GTD)			5.000%, 03/01/36	250	283,009
Series A			TOTAL TEXAS.....		<u>57,025,210</u>
□ 5.000%, 02/15/33 (Pre-refunded @ \$100, 2/15/25).....	2,500	2,694,298	UTAH — (3.9%)		
Lone Star College System (GO) Series A			Granite School District Board of Education (GO) (SCH BD GTY)		
5.000%, 02/15/26	2,500	2,757,449	5.000%, 06/01/25	1,000	1,089,812
Lower Colorado River Authority (RB)			Jordan Valley Water Conservancy District (RB)		
5.000%, 05/15/38	400	448,910	Series A		
Mesquite Independent School District (GO) (PSF-GTD)			5.000%, 10/01/28	350	409,349
Series A			Murray City School District (GO) (SCH BD GTY)		
5.000%, 08/15/25	1,110	1,214,172	5.000%, 02/01/25	1,250	1,349,523
Pharr San Juan Alamo Independent School District (GO) (PSF-GTD)			Ogden City School District (GO) (SCH BD GTY)		
□ 5.000%, 02/01/28 (Pre-refunded @ \$100, 02/01/25).....	600	645,937	5.000%, 06/15/26.....	2,500	2,802,531
Point Aquarius Municipal Utility District (GO) (BAM)			Utah County (GO)		
3.000%, 03/01/26	100	102,444	4.000%, 12/15/28	750	802,292
Port Freeport (RB) Series B			Washington Country School District Board of Education/St George		
5.000%, 06/01/29	350	392,788	5.000%, 03/01/30	2,880	<u>3,237,851</u>
			TOTAL UTAH.....		<u>9,691,358</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>
VIRGINIA — (0.1%)			WASHINGTON — (Continued)		
Lynchburg Economic Dev.			Washington State (GO)		
Authority (RB)			Series A-1		
5.000%, 01/01/29	190	\$ 211,797	5.000%, 08/01/26	1,000	\$ 1,093,683
WASHINGTON — (6.9%)			Washington State (GO)		
Central Puget Sound			Series B		
Regional Transit Authority			5.000%, 08/01/29	855	950,320
Sales & Rental Car Taxes			Washington State (GO)		
Revenue (RB)			Series E		
□ 5.000%, 11/01/45			5.000%, 02/01/27	570	596,765
(Pre-refunded @			Washington State (GO)		
\$100, 1/11/25).....	610	673,885	Series R-2018C		
City of Port Angeles Water &			5.000%, 08/01/27	1,005	1,155,520
Wastewater Utility Revenue			Washington State (GO)		
(RB)			Series R-2018D		
5.000%, 11/01/25	1,255	1,383,922	5.000%, 08/01/25	665	729,138
5.000%, 11/01/26	750	847,323	TOTAL WASHINGTON.....		<u>17,120,406</u>
City of Seattle Drainage &			WEST VIRGINIA — (0.2%)		
Wastewater Revenue (RB)			West Virginia Hospital		
4.000%, 04/01/33	600	630,869	Finance Authority (RB)		
City of Seattle Solid Waste			5.000%, 09/01/32	415	<u>452,986</u>
Revenue (RB)			WISCONSIN — (4.7%)		
4.000%, 06/01/29	170	181,356	City of Kaukauna Electric		
Energy Northwest (RB)			System Revenue (RB)		
4.000%, 07/01/27	250	262,641	(AGM)		
King County (GO) Series A			4.000%, 12/15/30	800	877,904
5.000%, 12/01/26	1,575	1,782,953	City of Milwaukee (GO)		
King County School District			Series		
No. 210 Federal Way (GO)			4.000%, 04/01/28	300	319,754
(SCH BD GTY)			City of Milwaukee (GO)		
5.000%, 12/01/25	1,000	1,096,259	Series B3		
Klickitat County Public Utility			3.000%, 03/01/30	610	617,133
District No. 1 (RB) (AGM)			City of Milwaukee Sewerage		
Series A			System Revenue (RB)		
5.000%, 12/01/28	275	319,710	Series S2		
Pierce County School District			5.000%, 06/01/27	200	224,648
No. 10 Tacoma (GO) (SCH			City of Milwaukee WI (GO)		
BD GTY) Series B			Series		
5.000%, 12/01/26	510	577,337	5.000%, 04/01/26	450	495,640
Snohomish County School			City of Waukesha (GO)		
District No 201 Snohomish			Series C		
(GO) (SCH BD GTY)			5.000%, 10/01/26	260	290,818
5.000%, 12/01/27	2,010	2,205,525	Mequon & Thiensville School		
State of Washington (GO)			District (GO)		
Series R-2020C			2.000%, 03/01/25	1,345	1,348,195
5.000%, 07/01/24	1,210	1,287,689	Milwaukee Metropolitan		
Washington Health Care			Sewerage District (GO)		
Facilities Auth. (RB)			Series A		
4.000%, 07/01/37	200	200,391	5.000%, 10/01/26	855	965,105
Washington Health Care			Public Finance Authority (RB)		
Facilities Authority (RB)			4.000%, 07/01/38	675	694,107
Series A-			4.000%, 07/01/39	675	692,793
5.000%, 08/01/25	35	37,338			
Washington State (GO)					
5.000%, 06/01/29	1,000	1,107,782			

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>
WISCONSIN — (Continued)			WISCONSIN — (Continued)		
River Falls School District			WPPI Energy (RB) Series A		
(GO) Series A			5.000%, 07/01/36	600	\$ 660,201
3.000%, 04/01/25	1,520	\$1,565,203	TOTAL WISCONSIN.....		<u>11,823,497</u>
Wisconsin Health &			TOTAL MUNICIPAL BONDS		
Educational Facilities			Cost (\$261,796,342).....		<u>249,250,980</u>
Authority (RB)			TOTAL INVESTMENTS — (100.0%)		
5.000%, 04/04/32	595	668,251	(Cost \$261,796,342)^.....		<u>\$249,250,980</u>
4.000%, 10/15/33	1,025	1,062,828			
5.000%, 07/01/34	220	234,815			
Wisconsin State (GO) Series					
A					
5.000%, 05/01/30	1,000	1,106,102			

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

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Municipal Bonds.....	—	\$249,250,980	—	\$249,250,980
TOTAL.....	—	\$249,250,980	—	\$249,250,980

DFA SHORT-TERM SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

SCHEDULE OF INVESTMENTS

July 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%)			COLORADO — (Continued)		
ALABAMA — (0.2%)			E-470 Public Highway		
Infirmiry Health System			Authority (RB) Series A		
Special Care Facilities			5.000%, 09/01/26	850	\$ 949,323
Financing Authority of					
Mobile (RB)			TOTAL COLORADO.....		<u>1,699,534</u>
5.000%, 02/01/24	380	\$ 396,463			
ALASKA — (2.4%)			CONNECTICUT — (2.9%)		
Alaska Municipal Bond Bank			City of Danbury (GO)		
Authority (RB)			3.000%, 07/13/23	3,500	3,543,046
5.000%, 12/01/23	680	709,607	City of New Haven (GO)		
City of Anchorage Electric			Series A		
Revenue (RB) Series A			5.000%, 08/01/23	375	386,682
5.000%, 12/01/41			Connecticut State (GO)		
(Pre-refunded @			4.000%, 01/15/25	355	373,748
\$100, 12/1/24).....	3,510	<u>3,775,499</u>	Connecticut State Health &		
TOTAL ALASKA.....		<u>4,485,106</u>	Educational Facilities		
			Authority (RB)		
ARIZONA — (0.1%)			5.000%, 07/01/27	600	655,963
Arizona Health Facilities			Connecticut State Special		
Authority (RB)			Tax Revenue (RB)		
5.000%, 12/01/26	100	<u>106,171</u>	5.000%, 01/01/24	350	<u>366,283</u>
			TOTAL CONNECTICUT.....		<u>5,325,722</u>
CALIFORNIA — (3.6%)			FLORIDA — (10.7%)		
California Health Facilities			City of Jacksonville (RB)		
Financing Authority (RB)			5.000%, 10/01/23	395	409,930
Series A			Florida Keys Aqueduct		
5.000%, 11/15/24	250	266,944	Authority (RB)		
California State Public Works			5.000%, 09/01/25	2,715	2,975,744
Board (RB) Series D			Florida State (GO)		
5.000%, 05/01/24	1,985	2,099,403	5.000%, 06/01/24	1,835	1,946,054
City of Los Angeles (RN)			Florida State (GO) Series A		
4.000%, 06/29/23	615	629,044	5.000%, 07/01/24	1,000	1,063,229
County of Riverside CA (RN)			Florida State (GO) Series B		
5.000%, 06/30/23	735	757,579	5.000%, 06/01/26	720	805,218
County of Santa Cruz CA			Florida State Department of		
(RN)			Transportation Turnpike		
5.000%, 07/06/23	550	567,463	System Revenue (RB)		
San Diego Unified School			Series A		
District			5.000%, 07/01/24	1,165	1,236,616
4.000%, 06/30/23	520	531,564	Fort Pierce Utilities Authority		
State of California (GO)			(RB) (AGM) Series A		
5.000%, 11/01/25	1,555	<u>1,717,335</u>	5.000%, 10/01/25	45	49,108
TOTAL CALIFORNIA.....		<u>6,569,332</u>	Indian River County District		
			School Board (COP)		
COLORADO — (0.9%)			Series A		
City & County of Denver CO			5.000%, 07/01/24	950	1,004,337
Airport System Revenue			Miami-Dade County (GO)		
(RB) Series A			5.000%, 07/01/25	2,515	2,743,159
5.000%, 11/15/24	700	750,211			

DFA SHORT-TERM SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
FLORIDA — (Continued)			ILLINOIS — (Continued)		
Miami-Dade County			City of Chicago IL (RB)		
Expressway Authority (RB)			□ 5.000%, 01/01/31		
Series			(Pre-refunded @		
4.000%, 07/01/23	820	\$ 834,602	\$100, 1/1/25).....	3,000	\$3,222,609
School Board of Miami-Dade			Cook County (GO)	700	781,148
County (COP)			5.000%, 11/15/26		
5.000%, 11/01/25	900	960,253	Illinois Finance Authority (RB)		
School Board of Miami-Dade			Series A		
County/The (GO) (BAM)			5.000%, 02/15/25	300	323,290
Series			Illinois State (GO) Series		
5.000%, 03/15/24	1,555	1,637,294	5.000%, 12/01/24	500	530,538
School District of Broward			Village of Bartlett (GO) Series		
County (RN)			A		
4.000%, 06/30/23	3,500	3,572,686	5.000%, 12/01/24	425	455,127
School District of Broward			TOTAL ILLINOIS.....		<u>8,246,217</u>
County (COP)			INDIANA — (0.4%)		
5.000%, 07/01/24	490	<u>518,406</u>	Indianapolis Local Public		
TOTAL FLORIDA.....		<u>19,756,636</u>	Improvement Bond Bank		
GEORGIA — (2.3%)			(RB) Series A		
Gainesville & Hall County			5.000%, 06/01/25	700	<u>753,802</u>
Hospital Authority (RB)			IOWA — (2.6%)		
5.000%, 02/15/26.....	460	502,591	City of Cedar Rapids (GO)		
Georgia State (GO) Series A			Series A		
5.000%, 08/01/24	1,390	1,482,229	5.000%, 06/01/23	1,395	1,434,430
Municipal Electric Authority of			City of Davenport (GO)		
Georgia (RB)			Series C		
4.000%, 11/01/24	500	519,842	4.000%, 06/01/24	1,260	1,312,232
Private Colleges &			City of Sioux City (GO)		
Universities Authority (RB)			Series A		
5.000%, 10/01/24	160	169,924	3.000%, 06/01/24	500	511,754
5.000%, 04/01/25	600	641,588	City of Urbandale (GO)		
Troup County School District			5.000%, 06/01/25	1,115	1,212,880
(GO)			College Community School		
4.000%, 08/01/23	950	<u>971,867</u>	District (GO)		
TOTAL GEORGIA.....		<u>4,288,041</u>	3.000%, 06/01/24	345	<u>353,110</u>
HAWAII — (1.4%)			TOTAL IOWA.....		<u>4,824,406</u>
Hawaii State (GO)			KANSAS — (0.9%)		
5.000%, 05/01/25	2,275	<u>2,475,766</u>	City of Olathe (GO)		
ILLINOIS — (4.5%)			5.000%, 08/01/23	500	515,843
Chicago O'Hare International			Johnson County Unified		
Airport (RB)			School District No. 229		
5.000%, 01/01/24	750	784,353	Blue Valley (GO) Series A		
Chicago Park District (GO)			5.000%, 10/01/24	1,090	<u>1,165,035</u>
Series A			TOTAL KANSAS.....		<u>1,680,878</u>
□ 5.000%, 01/01/37			LOUISIANA — (0.1%)		
(Pre-refunded @			Ascension Parish School		
\$100, 1/1/24).....	485	507,424	Board (GO)		
Chicago Transit Authority			5.000%, 03/01/24	140	<u>146,998</u>
Capital Grant Receipts					
Revenue (RB)					
5.000%, 06/01/23.....	1,600	1,641,728			

DFA SHORT-TERM 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>
MARYLAND — (1.7%)			NEW JERSEY — (Continued)		
Maryland State (GO)			New Jersey Transportation		
5.000%, 08/01/25	2,825	<u>\$3,098,334</u>	Trust Fund Authority (RB)		
			Series AA		
MASSACHUSETTS — (0.6%)			5.000%, 06/15/23	100	\$ 102,741
City of Quincy (GO)			Township of East Brunswick		
4.000%, 07/07/23	1,000	<u>1,020,459</u>	(BAN)		
			3.500%, 07/18/23	1,000	1,015,312
MISSOURI — (1.3%)			Ventnor City		
City of Columbia Water &			2.500%, 07/12/23	1,000	<u>1,006,362</u>
Electric System Revenue					
(RB) Series B			TOTAL NEW JERSEY.....		<u>4,766,407</u>
5.000%, 10/01/23	750	778,968			
City of Kansas City (RB)			NEW YORK — (4.0%)		
5.000%, 09/01/24	140	148,760	City of Rochester		
Health & Educational			4.000%, 08/02/23	1,000	1,018,217
Facilities Authority of the			East Ramapo Central School		
State of Missouri (RB)			District (GO) Series A		
5.000%, 11/15/24	500	532,961	3.000%, 05/31/23	500	504,691
Missouri Joint Municipal			Elmira City School District		
Electric Utility Commission			(GO)		
(RB) Series A			4.000%, 06/23/23	775	790,450
5.000%, 01/01/24	850	<u>887,837</u>	Evans-Brant Central School		
TOTAL MISSOURI.....		<u>2,348,526</u>	District (GO) Series B		
			4.000%, 06/23/23	775	790,450
NEBRASKA — (0.5%)			Hermon-DeKalb Central		
City of Gretna (COP)			School District (GO)		
5.000%, 12/15/25	380	405,607	4.000%, 06/29/23	1,000	1,018,897
Nebraska State Colleges			Horseheads Central School		
Facilities Corp. (RB) (AGM)			District (GO)		
5.000%, 07/15/24	250	264,957	3.000%, 06/22/23	655	662,380
5.000%, 07/15/25	240	<u>260,303</u>	New York State Dormitory		
TOTAL NEBRASKA.....		<u>930,867</u>	Authority (RB)		
			5.000%, 05/01/26	165	177,642
NEVADA — (2.0%)			New York State Thruway		
Las Vegas Convention &			Authority (RB) Series L		
Visitors Authority (RB)			5.000%, 01/01/26	340	374,408
5.000%, 07/01/25	520	562,701	Oswego City School District		
Nevada State (GO) Series B			(BAN) (ST AID		
5.000%, 11/01/23	3,000	<u>3,127,861</u>	WITHHLDG)		
TOTAL NEVADA.....		<u>3,690,562</u>	3.750%, 07/21/23	1,000	1,014,254
			Town of Oyster Bay (GO)		
NEW JERSEY — (2.6%)			5.000%, 08/01/24	200	212,213
Borough of Edgewater (BAN)			Utica School District (GO)		
2.500%, 07/14/23	1,000	1,005,361	3.000%, 06/22/23	750	<u>757,384</u>
Hudson County Improvement			TOTAL NEW YORK.....		<u>7,320,986</u>
Authority (RN) (CNTY					
GTD) Series B-			NORTH CAROLINA — (0.6%)		
3.000%, 08/04/23	260	262,634	North Carolina Municipal		
New Jersey Economic Dev.			Power Agency No. 1 (RB)		
Authority (RB)			Series A		
5.000%, 06/15/23	400	410,930	5.000%, 01/01/25	415	444,166
5.000%, 03/01/26	175	177,978	North Carolina Turnpike		
New Jersey State (GO)			Authority (RB)		
5.000%, 06/01/25	725	785,089	5.000%, 02/01/24	650	<u>678,259</u>
			TOTAL NORTH CAROLINA...		<u>1,122,425</u>

DFA SHORT-TERM 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>
OHIO — (0.9%)			TENNESSEE — (Continued)		
Akron Bath Copley Joint Township Hospital District (RB)			City of Knoxville Electric System Revenue (RB)		
5.000%, 11/15/24	70	\$ 74,647	5.000%, 07/01/24	575	\$ 610,795
American Municipal Power, Inc. (RB)			5.000%, 07/01/25	845	922,918
5.000%, 02/15/24	855	897,830	TOTAL TENNESSEE.....		<u>4,020,594</u>
Ohio Higher Educational Facility Commission (RB)			TEXAS — (24.7%)		
5.000%, 05/01/28	635	<u>718,255</u>	Austin Independent School District (GO) (PSF-GTD)		
TOTAL OHIO.....		<u>1,690,732</u>	5.000%, 08/01/25	500	547,302
OKLAHOMA — (0.7%)			Brownsville Utilities System Revenue (RB) Series A		
City of Bixby (GO) Series A			□ 5.000%, 09/01/29		
4.000%, 06/01/25	1,290	<u>1,367,072</u>	(Pre-refunded @ \$100, 9/1/23).....	500	518,552
OREGON — (1.9%)			Bryan Electric System Revenue (RB)		
Multnomah County School District No. 1 Portland (GO) (SCH BD GTY)			5.000%, 07/01/25	155	168,049
5.000%, 06/15/25	1,555	1,696,848	Channelview Independent School District (GO)		
Oregon State Department of Transportation (RB) Series A			(PSF-GTD)		
□ 5.000%, 11/15/30			5.000%, 08/15/24	515	548,293
(Pre-refunded @ \$100, 11/15/24).....	1,645	<u>1,767,340</u>	City of Austin Water & Wastewater System Revenue (RB)		
TOTAL OREGON.....		<u>3,464,188</u>	5.000%, 11/15/24	2,665	2,864,871
PENNSYLVANIA — (0.7%)			City of Carrollton (GO)		
City of Lancaster (GO) (BAM)			5.000%, 08/15/24	1,800	1,920,098
5.000%, 05/01/24	650	684,806	City of Corpus Christi (GO)		
Montgomery County Higher Education and Health Authority (RB)			Series B		
5.000%, 09/01/24	250	263,961	5.000%, 03/01/24	1,290	1,352,419
Pennsylvania Higher Educational Facilities Authority (RB) Series AW			City of Dallas (GO)		
5.000%, 06/15/26	265	<u>294,024</u>	5.000%, 02/15/25	900	971,032
TOTAL PENNSYLVANIA.....		<u>1,242,791</u>	City of Denton (GO)		
SOUTH CAROLINA — (0.4%)			5.000%, 02/15/24	545	572,726
Piedmont Municipal Power Agency (RB) Series E			5.000%, 02/15/25	855	922,701
5.000%, 01/01/23	750	<u>759,331</u>	City of El Paso (GO) Series A		
TENNESSEE — (2.2%)			5.000%, 08/15/26	465	521,499
Bedford County (GO)			City of Fort Worth (GO)		
5.000%, 06/01/26	500	558,196	5.000%, 03/01/24	115	120,896
City of Chattanooga (GO)			5.000%, 03/01/26	3,000	3,328,870
Series B			5.000%, 03/01/27	490	558,001
5.000%, 10/01/24	1,800	1,928,685	City of Georgetown Utility System Revenue (RB)		
			5.000%, 08/15/25	290	315,153
			City of Houston (GO)		
			5.000%, 03/01/24	1,850	1,947,533
			City of Irving (GO)		
			4.000%, 09/15/24	1,000	1,047,021
			Conroe Independent School District (GO) (PSF-GTD)		
			Series A		
			5.000%, 02/15/25	90	97,406

DFA SHORT-TERM SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
TEXAS — (Continued)			TEXAS — (Continued)		
Dallas Fort Worth			Stephen F Austin State		
International Airport (RB)			University (RB)		
Series F			5.000%, 10/15/26	900	\$ 999,874
5.125%, 11/01/25	510	\$ 531,439	Tarrant County College		
Frisco Independent School			District (GO)		
District (GO) (PSF-GTD)			5.000%, 08/15/24	130	138,566
5.000%, 02/15/24	100	105,213	Tarrant Regional Water		
Grand Parkway			District Water Supply		
Transportation Corp. (RB)			System Revenue (RB)		
□ 5.250%, 10/01/51			□ 5.000%, 03/01/30		
(Pre-refunded @			(Pre-refunded @		
\$100, 10/01/23).....	2,000	2,085,358	\$100, 03/01/24).....	1,000	1,052,881
Harris County (GO)			Texas State (GO)		
5.000%, 10/01/25	1,810	1,989,253	5.000%, 08/01/24	170	181,210
Harris County Cultural			Texas State (GO) Series A		
Education Facilities			5.000%, 10/01/23	2,500	2,600,109
Finance Corp. (RB)			Trinity River Authority Central		
5.000%, 12/01/26	540	575,863	Regional Wastewater		
5.000%, 05/15/27	500	554,188	System Revenue (RB)		
5.000%, 07/01/28	285	325,132	5.000%, 08/01/26	1,390	1,559,156
Hurst-Euless-Bedford			Trinity River Authority Denton		
Independent School District			Creek Wastewater		
(GO) (PSF-GTD)			Treatment System		
5.000%, 08/15/24	1,250	1,334,701	Revenue (RB)		
Katy Independent School			5.000%, 02/01/24	600	629,632
District (GO) (PSF-GTD)			University of Texas System		
5.000%, 02/15/24	45	47,339	(RB)		
Lewisville Independent			5.000%, 08/15/24	1,040	1,109,606
School District (GO)			West Travis County Public		
5.000%, 08/15/24	805	858,209	Utility Agency (RB)		
Lone Star College System			6.500%, 08/15/24	630	688,616
(GO) Series A			Wylie Independent School		
5.000%, 02/15/24	2,400	2,523,974	District (GO)		
Lower Colorado River			5.000%, 08/15/25	2,075	<u>2,271,025</u>
Authority (RB)			TOTAL TEXAS.....		<u>45,532,250</u>
5.000%, 05/15/24.....	500	527,949	UTAH — (5.5%)		
5.000%, 05/15/26	500	554,304	Central Utah Water		
North Texas Tollway Authority			Conservancy District (RB)		
(RB) Series A			Series A		
5.000%, 01/01/25	1,550	1,616,777	5.000%, 10/01/24	1,160	1,240,878
5.000%, 01/01/27	100	104,251	City of Salt Lake City UT		
Northside Independent			Public Utilities Revenue		
School District (GO)			(RB)		
(PSF-GTD)			5.000%, 02/01/25	265	286,302
5.000%, 08/15/24	520	555,669	State of Utah (GO)		
Plano Independent School			5.000%, 07/01/26	1,000	1,122,660
District (GO) (PSF-GTD)			Utah State (GO)		
5.000%, 02/15/25	1,140	1,232,040	5.000%, 07/01/25	2,500	2,735,009
Prosper Independent School			Utah State (GO) Series B		
District (GO) (PSF-GTD)			5.000%, 07/01/23	1,000	1,031,804
5.000%, 02/15/24	165	173,420	Utah Transit Authority (RB)		
Richardson Independent			□ 5.000%, 06/15/37		
School District (GO)			(Pre-refunded @		
5.000%, 02/15/24	270	284,074	\$100, 6/15/25).....	2,440	2,662,805

DFA SHORT-TERM 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 — (Continued)			WISCONSIN — (Continued)		
□ 5.000%, 06/15/38 (Pre-refunded @ \$100, 6/15/26).....	1,000	\$ 1,091,313	City of Milwaukee (GO) Series N2 5.000%, 04/01/24	700	\$ 736,441
TOTAL UTAH.....		<u>10,170,771</u>	Madison Area Technical College (GO) 4.000%, 03/01/24	2,500	2,590,955
WASHINGTON — (10.1%)			Madison Metropolitan School District (GO) 3.000%, 03/01/24	2,080	2,124,019
City of Seattle (GO) Series A 5.000%, 12/01/25	1,365	1,509,881	Onalaska School District (GO) □ 3.250%, 04/01/28 (Pre-refunded @ \$100, 4/1/24).....	400	410,334
City of Seattle WA Municipal Light & Power Revenue (RB) Series C 5.000%, 10/01/24	1,045	1,119,015	Wisconsin State (GO) 5.000%, 05/01/24	2,500	2,646,758
City of Seattle WA Solid Waste Revenue (RB) 5.000%, 08/01/25	1,395	1,526,115	□ 5.000%, 05/01/31 (Pre-refunded @ \$100, 5/1/24).....	2,000	2,115,981
City of Seattle Water System Revenue (RB) 5.000%, 08/01/24	1,060	1,129,685	Wisconsin State (GO) Series 1 5.000%, 05/01/26 (Pre-refunded @ \$100, 5/1/23).....	1,000	<u>1,026,081</u>
City of Seattle Water System Revenue 5.000%, 09/01/24	2,980	3,183,502	TOTAL WISCONSIN.....		<u>12,220,677</u>
Clark County Public Utility District No. 1 (RB) 5.000%, 01/01/24	660	690,894	TOTAL MUNICIPAL BONDS Cost (\$182,230,698).....		<u>184,155,484</u>
Energy Northwest (RB) 5.000%, 07/01/23	1,250	1,289,291	TOTAL INVESTMENTS — (100.0%) (Cost \$182,230,698) ^{^^}		<u>\$184,155,484</u>
5.000%, 07/01/26	500	559,317			
King County Public Hospital District No. 1 (GO) 5.000%, 12/01/24	490	524,619	AGM Assured Guaranty Municipal Corporation		
King County School District No. 415 Kent (GO) (SCH BD GTY) 4.000%, 12/01/23	2,700	2,785,808	BAM Build America Mutual		
Washington State (GO) 5.000%, 07/01/24	1,000	1,064,206	BAN Bond Anticipation Note		
5.000%, 08/01/24	715	762,442	CNTY GTD County Guarantee		
Washington State (GO) Series A-1 5.000%, 08/01/26	500	546,841	GO General Obligation		
Washington State (GO) Series R-C 5.000%, 07/01/23	1,335	1,377,582	PSF-GTD Public School Fund Guarantee		
Whatcom County School District No. 501 Bellingham (GO) 5.000%, 12/01/23	540	<u>564,242</u>	RB Revenue Bond		
TOTAL WASHINGTON.....		<u>18,633,440</u>	RN Revenue Note		
WISCONSIN — (6.6%)			SCH BD GTY School Bond Guaranty		
City of Beaver Dam (GO) (BAM) Series A 5.000%, 03/01/24	440	462,207	ST Special Tax		
City of Milwaukee (GO) 5.000%, 04/01/25	100	107,901	ST AID WITHHLDG State Aid Withholding		
			† See Security Valuation Note within the Notes to Schedules of Investments.		
			□ 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).		
			^^ See Federal Tax Cost Note within the Notes to Schedules of Investments.		

DFA SHORT-TERM SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Municipal Bonds.....	—	\$184,155,484	—	\$184,155,484
TOTAL.....	—	\$184,155,484	—	\$184,155,484

DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
July 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 — (100.0%)					
Alum Rock Union Elementary School District (GO) Series A					
5.000%, 08/01/23	780	\$ 805,086			
5.000%, 08/01/24	600	636,153			
Anaheim Public Financing Authority (RB)					
□ 5.000%, 05/01/39 (Pre-refunded @ \$100, 05/01/24).....	5,500	5,815,028			
□ 5.000%, 05/01/46 (Pre-refunded @ \$100, 05/01/24).....	6,045	6,391,244			
Apple Valley Unified School District (GO)					
5.000%, 08/01/26	780	806,031			
Baldwin Park Unified School District (GO)					
2.000%, 08/01/22	390	390,000			
Bay Area Toll Authority (RB) Series					
□ 5.000%, 10/01/54 (Pre-refunded @ \$100, 10/01/24).....	2,810	3,008,405			
Bay Area Toll Authority (RB) Series F-1					
□ 5.000%, 04/01/54 (Pre-refunded @ \$100, 04/01/24).....	1,820	1,920,908			
Bay Area Toll Authority (RB) Series S-4					
□ 5.250%, 04/01/48 (Pre-refunded @ \$100, 4/1/23).....	20,000	20,493,234			
□ 5.250%, 04/01/53 (Pre-refunded @ \$100, 4/1/23).....	650	666,030			
Berkeley Unified School District (GO) Series D					
5.000%, 08/01/23	295	305,083			
Burbank Unified School District (GO) Series A					
□ 5.000%, 08/01/29 (Pre-refunded @ \$100, 2/1/25).....	1,055	1,141,423			
California Health Facilities Financing Authority (RB)					
5.000%, 11/15/23	775	807,680			
5.000%, 11/15/24	100	106,662			
5.000%, 03/01/26	2,565	2,600,115			
CALIFORNIA — (Continued)					
□ 5.000%, 10/01/39 (Pre-refunded @ \$100, 10/1/25).....				1,690	\$1,856,820
California Health Facilities Financing Authority (RB) Series A					
5.000%, 02/01/24				600	627,810
5.000%, 10/01/24				1,020	1,084,609
5.000%, 11/15/24				5,605	5,984,889
5.000%, 11/15/25				150	163,864
5.000%, 02/01/26				3,040	3,267,409
5.000%, 11/15/26				1,000	1,112,456
5.000%, 02/01/27				525	563,532
4.000%, 03/01/28				4,660	4,698,402
5.000%, 10/01/29				2,390	2,517,315
California Municipal Finance Authority (RB) Series A					
5.000%, 02/01/25				1,970	2,099,918
5.000%, 02/01/26				1,135	1,225,982
5.000%, 02/01/28				750	835,746
California Municipal Finance Authority (RB) Series B					
5.000%, 10/01/23				1,555	1,617,452
California State Department of Water Resources (RB) Series AP					
□ 4.000%, 12/01/31 (Pre-refunded @ \$100, 6/1/23).....				2,515	2,567,529
California State Department of Water Resources (RB) Series AS					
5.000%, 12/01/24				230	247,836
□ 5.000%, 12/01/28 (Pre-refunded @ \$100, 12/1/24).....				1,000	1,077,549
California State Department of Water Resources (RB) Series AX					
5.000%, 12/01/25				3,060	3,388,984
California State Department of Water Resources (RB) (ETM) Series AS					
5.000%, 12/01/22				35	35,410
California State Public Works Board (RB)					
5.000%, 11/01/24				1,300	1,353,264
5.000%, 02/01/26				3,130	3,470,507
5.000%, 06/01/28				4,400	4,511,429

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)		
California State Public Works			Chabot-Las Positas		
Board (RB) Series			Community College District		
5.000%, 11/01/22	2,475	\$2,496,930	(GO)		
California State Public Works			5.000%, 08/01/24	4,540	\$ 4,831,065
Board (RB) Series A			□ 5.000%, 08/01/30		
5.000%, 09/01/28	1,150	1,220,502	(Pre-refunded @		
California State Public Works			\$100, 8/1/23).....	3,500	3,622,467
Board (RB) Series B			Chico Unified School District		
5.000%, 05/01/23	695	713,074	(GO) Series		
California State Public Works			3.000%, 08/01/23	570	578,358
Board (RB) Series D			Chino Valley Unified School		
5.000%, 11/01/22	2,340	2,360,734	District (GO)		
5.000%, 04/01/24	2,155	2,274,116	4.000%, 08/01/23	750	768,468
5.000%, 05/01/24	4,790	5,066,066	Chino Valley Unified School		
5.000%, 11/01/25	1,460	1,608,520	District (GO) Series C		
California State Public Works			4.000%, 08/01/23	275	281,771
Board (RB) Series E			4.000%, 08/01/24	125	130,549
5.000%, 11/01/24	1,000	1,072,669	4.000%, 08/01/25	275	292,531
California State Public Works			City & County of San		
Board (RB) Series F			Francisco (GO)		
5.000%, 05/01/24	1,795	1,898,453	5.000%, 06/15/24	1,245	1,321,327
California State University			5.000%, 06/15/26	1,170	1,241,060
(RB) Series			5.000%, 06/15/27	1,860	1,914,427
□ 5.000%, 11/01/25			City & County of San		
(Pre-refunded @			Francisco (GO) Series B		
\$100, 11/1/24).....	470	505,019	2.000%, 06/15/23	1,000	1,004,595
□ 5.000%, 11/01/27			City & County of San		
(Pre-refunded @			Francisco (GO) Series R1		
\$100, 11/1/24).....	1,480	1,590,272	5.000%, 06/15/23	1,250	1,288,010
California State University			City & County of San		
(RB) Series A			Francisco CA (GO)		
5.000%, 11/01/22	1,100	1,109,940	4.000%, 06/15/25	1,500	1,592,140
5.000%, 11/01/23	4,350	4,536,501	City & County of San		
□ 5.000%, 11/01/27			Francisco CA (COP) Series		
(Pre-refunded @			R1		
\$100, 11/1/22).....	1,025	1,034,289	4.000%, 09/01/30	5,215	5,310,414
□ 5.000%, 11/01/32			City of Long Beach Airport		
(Pre-refunded @			System Revenue (RB)		
\$100, 11/1/24).....	915	983,175	(AGM) Series A		
Calleguas Municipal Water			5.000%, 06/01/24	150	158,798
District (RB) Series A			5.000%, 06/01/25	200	216,634
□ 5.000%, 07/01/29			5.000%, 06/01/26	200	221,868
(Pre-refunded @			City of Los Angeles (RN)		
\$100, 05/01/24).....	1,310	1,394,110	4.000%, 06/29/23	15,710	16,068,741
Carlsbad Unified School			City of Oakland (GO) Series		
District (COP)			C-1		
4.000%, 10/01/23	150	154,230	5.000%, 07/15/24	3,580	3,807,696
4.000%, 10/01/24	125	130,984	5.000%, 07/15/25	3,110	3,399,300
4.000%, 10/01/25	100	106,683	City of Rancho Cordova (ST)		
Carlsbad Unified School			4.000%, 09/01/24	125	130,107
District (GO) Series B			4.000%, 09/01/25	150	158,589
2.000%, 08/01/23	785	788,925	City of Riverside Sewer		
Central Contra Costa			Revenue (RB) Series A		
Sanitary District (COP)			5.000%, 08/01/31	1,000	1,079,035
5.000%, 09/01/23	5,125	5,315,158			

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)		
City of San Francisco Public Utilities Commission Water Revenue (RB)			5.000%, 08/01/24	275	\$ 293,808
5.000%, 11/01/22	1,345	\$1,357,425	East Side Union High School District (GO) Series C		
5.000%, 11/01/23	3,240	3,380,970	2.000%, 08/01/24	6,420	6,450,021
City of San Mateo (ST)			Eastern Municipal Water District (RB) Series A		
5.000%, 09/01/24	125	132,821	3.000%, 07/01/24	1,545	1,582,642
5.000%, 09/01/25	280	303,905	El Camino Community College District Foundation (GO) Series D		
5.000%, 09/01/26	250	277,141	3.000%, 08/01/22	160	160,000
Contra Costa Community College District (GO)			El Dorado Irrigation District (RB) (AGM) Series A		
□ 5.000%, 08/01/24 (Pre-refunded @ \$100, 8/1/22).....	600	600,000	□ 5.000%, 03/01/34 (Pre-refunded @ \$100, 3/1/24).....	3,000	3,161,544
□ 5.000%, 08/01/38 (Pre-refunded @ \$100, 08/01/23).....	3,600	3,725,966	□ 5.250%, 03/01/39 (Pre-refunded @ \$100, 3/1/24).....	4,000	4,230,945
Contra Costa Water District (RB) Series W			El Rancho Unified School District (GO) (BAM) Series C		
5.000%, 10/01/22	590	593,521	5.000%, 08/01/25	675	734,109
5.000%, 10/01/23	1,515	1,575,666	Evergreen School District (GO)		
County of Los Angeles CA (RN)			2.000%, 08/01/23	3,000	3,013,814
4.000%, 06/30/23	9,290	9,502,583	Foothill-De Anza Community College District (GO)		
County of Riverside CA (RN)			□ 5.000%, 08/01/26 (Pre-refunded @ \$100, 08/01/24).....	1,150	1,226,774
5.000%, 06/30/23	3,845	3,963,119	Fremont Unified School District/Alameda County (GO) Series		
County of Santa Cruz CA (RN)			□ 4.000%, 08/01/46 (Pre-refunded @ \$100, 8/1/24).....	5,000	5,232,868
5.000%, 07/06/23	7,290	7,521,461	Fremont Union High School District (GO)		
Delano Union School District (GO) (AGM)			□ 4.000%, 08/01/43 (Pre-refunded @ \$100, 8/1/23).....	5,500	5,636,534
4.000%, 02/01/23	245	248,051	Fremont Union High School District (GO) Series A		
4.000%, 02/01/24	275	284,490	2.000%, 08/01/22	1,000	1,000,000
4.000%, 02/01/25	300	315,389	2.000%, 08/01/23	730	733,723
4.000%, 02/01/26	315	336,315	Fresno Unified School District (GO) (AGM) Series A		
Desert Community College District (GO)			□ 5.000%, 08/01/25 (Pre-refunded @ \$100, 8/1/22).....	1,000	1,000,000
4.000%, 08/01/22	800	800,000	Fresno Unified School District (GO) Series D		
Desert Community College District (GO) Series A-			2.000%, 08/01/23	1,600	1,608,001
4.000%, 08/01/23	1,500	1,537,840			
Dublin Unified School District (GO) Series A-2					
5.000%, 08/01/23	3,000	3,104,364			
5.000%, 08/01/24	510	542,904			
East Bay Municipal Utility District Wastewater System Revenue (RB) Series A					
5.000%, 06/01/24	110	116,822			
5.000%, 06/01/25	150	164,038			
East Bay Regional Park District (GO) Series A-2					
5.000%, 09/01/24	5,000	5,344,634			
East Side Union High School District (GO)					
5.000%, 08/01/23	375	388,349			

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)		
Gilroy School Facilities			Kern High School District		
Financing Authority (RB)			(GO)		
Series A			5.000%, 08/01/24	600	\$ 638,955
□ 5.000%, 08/01/46			La Quinta Redevelopment		
(Pre-refunded @			Agency Successor Agency		
\$100, 8/1/23).....	3,000	\$ 3,104,972	(TAN)		
Gilroy Unified School District			□ 5.000%, 09/01/28		
(GO) (AGM)			(Pre-refunded @		
4.000%, 08/01/23	1,915	1,962,924	\$100, 9/1/23).....	1,500	1,554,175
□ 5.000%, 08/01/27			Las Lomas Elementary		
(Pre-refunded @			School District (GO) Series		
\$100, 8/1/24).....	1,500	1,600,140	B		
Glendale Community College			2.000%, 07/01/23	1,315	1,321,632
District (GO) Series B			Local Public Schools Funding		
4.000%, 08/01/23	525	537,716	Authority School		
Golden State Tobacco			Improvement District No.		
Securitization Corp. (RB)			2016-1 (GO) (BAM) Series		
(ST APPROP)			A		
□ 5.000%, 06/01/40			5.000%, 08/01/22	1,500	1,500,000
(Pre-refunded @			Lodi Unified School District		
\$100, 6/1/25).....	10,000	10,918,439	(GO)		
Grossmont Union High			3.000%, 08/01/23	750	761,446
School District (GO) Series			5.000%, 08/01/24	600	640,423
E			5.000%, 08/01/25	500	547,455
□ 5.000%, 08/01/43			Long Beach Bond Finance		
(Pre-refunded @			Authority (RB)		
\$100, 8/1/23).....	3,770	3,901,915	5.000%, 08/01/24	625	665,324
Grossmont Union High			Long Beach Community		
School District (GO) Series			College District (GO)		
J2			Series D		
4.000%, 08/01/23	1,000	1,025,025	4.000%, 08/01/23	1,825	1,870,305
Grossmont-Cuyamaca			4.000%, 08/01/24	1,285	1,344,110
Community College District			Los Angeles Community		
(GO)			College District (GO)		
5.000%, 08/01/23	1,640	1,696,389	Series A		
Hartnell Community College			5.000%, 08/01/23	2,670	2,762,614
District (GO) Series B			□ 5.000%, 08/01/27		
4.000%, 08/01/22	1,015	1,015,000	(Pre-refunded @		
Huntington Beach City			\$100, 8/1/24).....	1,000	1,066,760
School District (GO) Series			□ 5.000%, 08/01/28		
C			(Pre-refunded @		
4.000%, 08/01/22	180	180,000	\$100, 8/1/24).....	1,010	1,077,428
Indio Finance Authority (RB)			□ 5.000%, 08/01/31		
5.000%, 11/01/24	125	133,405	(Pre-refunded @		
5.000%, 11/01/25	225	245,322	\$100, 8/1/24).....	6,565	7,003,279
5.000%, 11/01/26	300	334,202	Los Angeles Community		
Inglewood Unified School			College District (GO)		
District (GO) (AGM) Series			Series F		
A			5.000%, 08/01/23	6,200	6,415,059
4.000%, 08/01/22	1,100	1,100,000	Los Angeles Community		
4.000%, 08/01/23	1,125	1,150,107	College District (GO)		
Kern Community College			Series G		
District (GO) Series C			5.000%, 08/01/23	3,360	3,476,548
4.000%, 08/01/22	575	575,000			

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 Angeles County			Los Angeles Department of		
Metropolitan Transportation			Water & Power Water		
Authority (RB) Series A			System Revenue (RB)		
5.000%, 07/01/23	8,000	\$8,265,575	Series C		
5.000%, 07/01/24	2,890	3,084,046	5.000%, 07/01/24	300	\$ 319,262
Los Angeles County			5.000%, 07/01/25	500	547,900
Metropolitan Transportation			Los Angeles Unified School		
Authority (RB) Series B			District (GO)		
5.000%, 07/01/23	1,125	1,163,079	5.000%, 07/01/24	2,500	2,659,537
Los Angeles County			5.000%, 07/01/25	1,465	1,601,839
Metropolitan Transportation			Los Angeles Unified School		
Authority (RB) Series C			District (GO) Series A		
5.000%, 07/01/23	1,500	1,550,772	5.000%, 07/01/23	20,040	20,679,212
Los Angeles County			5.000%, 07/01/24	5,485	5,835,024
Metropolitan Transportation			Los Angeles Unified School		
Authority Sales Tax			District (GO) Series B-1		
Revenue (RB) Series A			4.000%, 07/01/24	1,025	1,071,169
5.000%, 07/01/24	2,900	3,094,718	Los Rios Community College		
Los Angeles County Public			District (GO)		
Works Financing Authority			5.000%, 08/01/25	500	548,994
(RB) Series F			Manhattan Beach Unified		
5.000%, 12/01/23	300	313,793	School District (GO) Series		
5.000%, 12/01/24	245	263,766	B		
Los Angeles Department of			3.000%, 09/01/23	1,140	1,157,469
Water & Power (RB) Series			Menifee Union School District		
5.000%, 07/01/26	1,870	1,987,142	(GO) Series C		
Los Angeles Department of			3.000%, 08/01/22	200	200,000
Water & Power (RB) Series			4.000%, 08/01/23	505	517,029
B			Merced Community College		
5.000%, 07/01/31	4,675	4,872,399	District (GO)		
Los Angeles Department of			5.000%, 08/01/24	50	53,206
Water & Power (RB) Series			Midpeninsula Regional Open		
C			Space District (GO) Series		
5.000%, 07/01/24	3,200	3,402,332	A		
Los Angeles Department of			5.000%, 09/01/23	1,385	1,436,845
Water & Power Power			Miracosta Community		
System Revenue (RB)			College District (GO)		
5.000%, 07/01/25	2,835	3,012,593	Series B		
Los Angeles Department of			4.000%, 08/01/23	2,000	2,050,654
Water & Power Power			Modesto Irrigation District		
System Revenue (RB)			(RB) Series B		
Series A			5.000%, 10/01/25	1,000	1,097,738
5.000%, 07/01/23	2,360	2,435,495	Morgan Hill Redevelopment		
5.000%, 07/01/24	1,640	1,743,694	Agency Successor Agency		
Los Angeles Department of			(TAN) Series A		
Water & Power Water			5.000%, 09/01/33		
System Revenue (RB)			(Pre-refunded @		
Series A			\$100, 9/1/23).....	1,750	1,816,085
5.000%, 07/01/31	3,355	3,700,513	Mount Diablo Unified School		
Los Angeles Department of			District (GO)		
Water & Power Water			4.000%, 08/01/24	1,425	1,488,543
System Revenue (RB)			Mount San Antonio		
Series B			Community College District		
5.000%, 07/01/24	1,000	1,064,206	(GO) Series C		
5.000%, 07/01/25	1,900	2,082,020	4.000%, 08/01/23	3,350	3,432,825

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)		
Municipal Improvement Corp. of Los Angeles (RB)			2.000%, 08/01/23	13,160	\$13,228,412
5.000%, 11/01/23	1,650	\$1,721,161	Peralta Community College District (GO)		
Natomas Unified School District (GO)			5.000%, 08/01/23	3,045	3,053,512
5.000%, 08/01/25	1,690	1,794,915	5.000%, 08/01/24	1,000	1,062,486
North Lake Tahoe Public Financing Authority (RB)			5.000%, 08/01/29	500	529,723
5.000%, 12/01/24	170	182,697	Peralta Community College District (GO) Series A		
5.000%, 12/01/25	175	193,096	4.000%, 08/01/23	2,140	2,192,265
Northern California Power Agency (RB)			Rancho Santiago Community College District (GO)		
5.000%, 07/01/24	500	530,834	4.000%, 09/01/22	1,075	1,077,343
5.000%, 07/01/25	750	817,369	Rio Elementary School District Community		
Northern California Transmission Agency (RB) Series			Facilities District (ST)		
5.000%, 05/01/24	500	528,461	□ 5.500%, 09/01/39 (Pre-refunded @ \$100, 09/01/23).....	4,915	5,124,140
Norwalk-La Mirada Unified School District (GO) Series D			Sacramento City Unified School District (GO)		
4.000%, 08/01/22	1,000	1,000,000	5.000%, 08/01/24	500	530,533
Oakland Unified School District/Alameda County (GO)			5.000%, 07/01/25	830	901,596
5.000%, 08/01/28	900	1,002,076	Sacramento City Unified School District (GO) (AGM)		
Oceanside Public Financing Authority (RB) Series A			4.000%, 07/01/26	1,025	1,097,225
□ 5.250%, 05/01/33 (Pre-refunded @ \$100, 5/1/23).....	1,500	1,542,580	5.000%, 07/01/28	1,000	1,057,972
Orange County Sanitation District (RB) Series A			Sacramento Municipal Utility District (RB)		
5.000%, 02/01/24	5,420	5,692,632	5.000%, 08/15/24	300	320,266
5.000%, 02/01/33	1,600	1,751,812	5.000%, 08/15/25	750	823,187
Orange County Transportation Authority (RB)			Sacramento Municipal Utility District (RB) Series B		
5.000%, 10/15/24	5,685	6,102,870	5.000%, 08/15/27	4,905	5,073,697
Oxnard Union High School District (GO) Series B			Sacramento Municipal Utility District (RB) Series F		
4.000%, 08/01/22	600	600,000	5.000%, 08/15/23	6,290	6,512,939
Palomar Community College District (GO)			Sacramento Municipal Utility District (RB) Series I		
5.000%, 05/01/23	725	744,074	5.000%, 08/15/22	690	690,909
Panama-Buena Vista Union School District (GO)			San Diego Association of Governments (RB)		
3.000%, 08/01/23	1,480	1,501,111	5.000%, 11/15/25	6,425	6,873,896
3.000%, 08/01/24	2,450	2,509,402	San Diego Community College District (GO)		
Pasadena Unified School District (GO) Series A			5.000%, 08/01/23	440	455,262
3.000%, 08/01/23	3,000	3,045,185	5.000%, 08/01/24	1,250	1,332,940
Pasadena Unified School District (GO) Series B			□ 5.000%, 08/01/32 (Pre-refunded @ \$100, 08/01/23).....	3,105	3,213,646
1.000%, 08/01/22	250	250,000	□ 5.000%, 08/01/43 (Pre-refunded @ \$100, 08/01/23).....	9,010	9,325,265

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 Diego County Regional Transportation Commission (RB) Series A			5.000%, 06/15/24.....	1,830	\$1,942,540
□ 5.000%, 04/01/44 (Pre-refunded @ \$100, 4/1/24).....	1,000	\$1,056,462	5.000%, 06/15/25.....	2,310	2,518,004
San Diego County Water Authority (RB)			San Gabriel Unified School District (GO)		
5.000%, 05/01/24	1,050	1,111,638	4.000%, 08/01/23	315	322,567
5.000%, 05/01/25	1,010	1,099,985	4.000%, 08/01/24	300	313,076
San Diego County Water Authority (RB) Series A			San Joaquin Hills Transportation Corridor Agency (RB)		
5.000%, 05/01/23	3,800	3,900,549	□ 5.000%, 01/15/29 (Pre-refunded @ \$100, 01/15/25).....	1,925	2,077,814
5.000%, 05/01/25	485	528,211	San Jose Unified School District (GO)		
San Diego Unified School District			□ 5.000%, 08/01/28 (Pre-refunded @ \$100, 08/01/23).....	1,455	1,505,911
4.000%, 06/30/23	2,985	3,051,382	□ 5.000%, 08/01/29 (Pre-refunded @ \$100, 8/1/23).....	1,685	1,743,959
San Diego Unified School District (GO) Series N-2			San Juan Unified School District (GO)		
5.000%, 07/01/23	7,200	7,432,330	3.000%, 08/01/22	1,060	1,060,000
San Diego Unified School District (GO) Series R-3			San Leandro Unified School District (GO) (BAM) Series A		
5.000%, 07/01/23	2,000	2,064,536	4.000%, 08/01/22	550	550,000
San Francisco Bay Area Rapid Transit District (GO) Series C-1			San Lorenzo Unified School District (GO)		
5.000%, 08/01/24	3,505	3,737,563	4.000%, 08/01/22	500	500,000
San Francisco City & County Airport Comm-San Francisco International Airport (RB)			4.000%, 08/01/23	700	717,236
5.000%, 05/01/26	2,500	2,766,208	San Luis Obispo County Community College District (GO) Series C		
San Francisco City & County Airport Comm-San Francisco International Airport (RB) Series A			4.000%, 08/01/23	1,070	1,096,347
5.000%, 05/01/25	1,095	1,183,343	San Mateo Joint Powers Financing Authority (RB) Series A		
San Francisco Community College District (GO)			5.000%, 07/15/24	4,000	4,248,045
5.000%, 06/15/29	1,500	1,625,292	San Pablo Joint Powers Financing Authority (RB) (AGM)		
San Francisco Community College District (GO) Series A			4.000%, 11/01/23	125	128,727
5.000%, 06/15/23	4,345	4,473,290	4.000%, 11/01/24	175	183,495
San Francisco Municipal Transportation Agency (RB)			4.000%, 11/01/25	180	191,675
□ 5.000%, 03/01/28 (Pre-refunded @ \$100, 3/1/23).....	1,100	1,122,902	San Ramon Valley Unified School District (GO)		
San Francisco Unified School District (GO)			□ 4.000%, 08/01/28 (Pre-refunded @ \$100, 8/1/23).....	985	1,009,452
4.000%, 06/15/23	2,905	2,967,067	Santa Clara County Financing Authority (RB) Series A		
4.000%, 06/15/24	8,755	9,132,914	5.000%, 05/01/23	2,190	2,247,616

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)		
Santa Clara Unified School District (GO)			5.000%, 04/01/24.....	14,430	\$15,237,402
5.000%, 07/01/23	1,250	\$ 1,289,755	5.000%, 08/01/24	1,055	1,125,432
Santa Clara Valley Transportation Authority (RB)			5.000%, 09/01/24	3,300	3,528,863
5.000%, 06/01/23	5,500	5,660,093	4.000%, 10/01/24	1,160	1,217,307
Santa Cruz City Elementary School District (GO) Series C			5.000%, 10/01/24	2,500	2,679,836
3.000%, 08/01/23	710	720,765	5.000%, 12/01/24	3,800	4,092,873
3.000%, 08/01/24	1,100	1,127,730	5.500%, 02/01/25	4,430	4,848,016
Santa Monica-Malibu Unified School District (GO)			5.000%, 03/01/25	3,850	4,176,010
4.000%, 08/01/23	8,055	8,255,770	5.000%, 04/01/25.....	8,025	8,724,559
Santa Monica-Malibu Unified School District (GO) Series B			5.000%, 10/01/25	875	964,214
4.000%, 08/01/23	3,000	3,074,775	5.000%, 12/01/25.....	6,605	7,119,318
Santa Monica-Malibu Unified School District (GO) Series D			5.000%, 05/01/31	5,830	6,140,117
□ 5.000%, 08/01/43 (Pre-refunded @ \$100, 8/1/23).....	865	895,267	5.000%, 08/01/31	4,540	4,926,313
Simi Valley Unified School District (GO) Series C			5.000%, 10/01/31	10,000	10,648,777
4.000%, 08/01/22	600	600,000	State of California (GO) Series C		
Southern California Public Power Authority (RB)			5.000%, 09/01/28	1,700	1,863,417
5.000%, 07/01/23	270	278,537	Stockton Public Financing Authority (RB) Series A		
5.000%, 07/01/25	475	517,809	□ 6.250%, 10/01/40 (Pre-refunded @ \$100, 10/01/23).....	6,200	6,538,799
5.000%, 07/01/31	1,205	1,297,884	Stockton Unified School District (GO) (AGM) Series B		
Southwestern Community College District (GO) Series B-2			4.000%, 08/01/23	1,000	1,024,523
3.000%, 08/01/22	500	500,000	4.000%, 08/01/24	600	625,550
Southwestern Community College District (GO) Series E-2			Temecula Valley Unified School District (GO) Series D		
3.000%, 08/01/22	750	750,000	4.000%, 08/01/23	280	286,726
3.000%, 08/01/23	820	832,514	Tracy Public Financing Authority (RB)		
State of California (GO)			5.000%, 11/01/23	150	156,070
5.000%, 08/01/22	785	785,000	5.000%, 11/01/24	285	304,470
5.000%, 09/01/22	1,000	1,002,922	5.000%, 11/01/25	440	480,531
5.000%, 10/01/22.....	15,500	15,591,465	Ukiah Public Financing Authority (RB)		
2.000%, 11/01/22	2,250	2,253,308	4.000%, 04/01/24	325	336,672
5.000%, 04/01/23	5,525	5,654,774	4.000%, 04/01/25	300	315,818
5.000%, 09/01/23	1,000	1,037,433	4.000%, 04/01/26	350	373,200
4.000%, 10/01/23	2,515	2,587,109	University of California (RB)		
5.000%, 10/01/23.....	11,915	12,393,530	5.000%, 05/15/25	1,235	1,305,602
5.000%, 11/01/23.....	10,590	11,044,035	University of California (RB) Series AF		
5.000%, 12/01/23	2,550	2,666,202	□ 5.000%, 05/15/33 (Pre-refunded @ \$100, 5/15/23).....	3,645	3,743,828
3.000%, 03/01/24	2,300	2,351,215	University of California (RB) Series BE		
4.000%, 03/01/24	3,350	3,476,683	5.000%, 05/15/23	2,800	2,877,548
5.000%, 03/01/24	3,000	3,160,093	Upper Santa Clara Valley Joint Powers Authority (RB) Series A		
			5.000%, 08/01/22	905	905,000

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)		
Val Verde Unified School			West Contra Costa Unified		
District (GO) (BAM) Series			School District (GO) Series		
A			A-1		
□ 5.000%, 08/01/38			5.000%, 08/01/23	5,915	\$ 6,118,378
(Pre-refunded @			Yosemite Community College		
\$100, 8/1/23).....	140	\$ 144,899	District (GO)		
Vallejo City Unified School			□ 5.000%, 08/01/32		
District (GO) (BAM)			(Pre-refunded @		
5.000%, 08/01/23	2,170	2,241,542	\$100, 8/1/25).....	5,975	<u>6,553,113</u>
Vista Unified School District			TOTAL MUNICIPAL BONDS		
(COP)			Cost (\$788,043,320).....		<u>783,598,882</u>
5.000%, 10/01/23	1,035	1,074,732	TOTAL INVESTMENTS — (100.0%)		
5.000%, 10/01/24	1,195	1,273,316	(Cost \$788,043,320)^.....		<u>\$783,598,882</u>
5.000%, 10/01/25	1,295	1,414,044			
Walnut Energy Center					
Authority (RB)					
5.000%, 01/01/32	1,625	1,717,629			
Walnut Valley Unified School					
District (GO) Series B					
4.000%, 08/01/23	2,200	2,253,951			

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

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Municipal Bonds.....	—	\$783,598,882	—	\$783,598,882
TOTAL.....	—	\$783,598,882	—	\$783,598,882

DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
July 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 &		
Alameda County Joint			Economic Development		
Powers Authority (RB)			Bank (RB) (AMBAC)		
Series A			Series A		
5.000%, 12/01/31	1,000	\$1,042,144	□ 5.000%, 07/01/36		
Antelope Valley Community			(Pre-refunded @		
College District (GO)			\$100, 01/01/28).....	225	\$ 261,319
Series A			California Municipal Finance		
5.000%, 08/01/24	850	904,495	Authority (RB) Series A		
Arcadia Unified School			5.000%, 02/01/27	685	753,024
District (GO)			5.000%, 02/01/29	825	928,680
3.000%, 08/01/26	1,035	1,078,666	5.000%, 02/01/30	500	568,324
Berkeley Unified School			California State Department		
District (GO) Series D			of Water Resources (RB)		
5.000%, 08/01/23	600	620,509	Series AR		
Berkeley Unified School			5.000%, 12/01/23	900	940,403
District (GO) Series E			California State Department		
5.000%, 08/01/27	455	520,807	of Water Resources (RB)		
5.000%, 08/01/28	2,540	2,952,813	Series AS		
Burbank Unified School			5.000%, 12/01/24	1,000	1,077,550
District (GO)			□ 5.000%, 12/01/28		
5.000%, 08/01/24	300	319,111	(Pre-refunded @		
Calexico Unified School			\$100, 12/1/24).....	1,495	1,610,936
District (GO) (BAM)			California State Department		
4.000%, 08/01/34	525	558,652	of Water Resources (RB)		
California Health Facilities			Series BA		
Financing Authority (RB)			5.000%, 12/01/28	4,000	4,714,975
5.000%, 02/01/33	1,045	1,147,628	California State Department		
5.000%, 02/01/34	1,250	1,367,510	of Water Resources (RB)		
California Health Facilities			(ETM) Series AS		
Financing Authority (RB)			5.000%, 12/01/22	15	15,176
Series A			California State Public Works		
5.000%, 11/15/25	4,830	5,276,432	Board (RB)		
5.000%, 02/01/27	1,740	1,867,706	5.000%, 11/01/28	1,790	2,099,952
□ 5.000%, 11/15/41			California State Public Works		
(Pre-refunded @			Board (RB) Series A		
\$100, 11/15/25).....	6,025	6,659,278	5.000%, 08/01/27	4,000	4,597,025
California Infrastructure &			5.000%, 02/01/28	5,030	5,830,276
Economic Development			California State Public Works		
Bank (RB) (FGIC) (ETM)			Board (RB) Series C		
Series A			5.000%, 03/01/26	4,070	4,522,149
5.000%, 07/01/25	2,500	2,735,757	California State Public Works		
5.000%, 07/01/26	6,500	7,299,910	Board (RB) Series D		
California Infrastructure &			5.000%, 11/01/23	570	594,077
Economic Development			California State Public Works		
Bank (RB) Series A			Board (RB) Series D-CA		
□ 5.000%, 10/01/33			AIR RES BR		
(Pre-refunded @			5.000%, 05/01/28	3,020	3,514,216
\$100, 10/1/26).....	3,130	3,537,106	California State University		
			(RB) Series A		
			5.000%, 11/01/24	2,655	2,852,818

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%, 11/01/25.....	4,010	\$4,428,626	City & County of San Francisco (COP)		
5.000%, 11/01/26.....	1,350	1,528,729	5.000%, 04/01/25	1,000	\$1,080,636
5.000%, 11/01/29	1,500	1,785,107	5.000%, 04/01/26	700	775,171
5.000%, 11/01/31	1,015	1,118,819	City & County of San Francisco (GO) Series A		
□ 5.000%, 11/01/32			5.000%, 06/15/24	1,000	1,061,307
(Pre-refunded @ \$100, 11/1/24).....	1,865	2,003,957	City & County of San Francisco (GO) Series D-1		
□ 5.000%, 11/01/33			5.000%, 06/15/24	1,265	1,342,553
(Pre-refunded @ \$100, 11/1/24).....	755	811,253	5.000%, 06/15/25.....	2,300	2,517,938
California State University (RB) (AGM) Series C			City of Grover Beach (GO)		
5.000%, 11/01/22	100	100,896	5.000%, 09/01/23	360	373,476
California Statewide Communities Development Authority (RB) (AGM)			City of Long Beach Airport System Revenue (RB) (AGM) Series A		
□ 5.000%, 11/15/49			5.000%, 06/01/27	200	226,115
(Pre-refunded @ \$100, 11/15/24).....	1,000	1,075,775	5.000%, 06/01/28	100	114,497
California Statewide Communities Development Authority (RB) Series A			City of Long Beach Harbor Revenue (RB) Series A		
4.000%, 06/01/25	1,165	1,232,948	5.000%, 05/15/28	500	578,019
4.000%, 06/01/26	1,015	1,091,863	5.000%, 05/15/29	375	440,268
5.000%, 03/01/27	1,490	1,616,925	City of Los Angeles (GO) Series B		
Capistrano Unified School District School Facilities Improvement District No. 1 (GO)			5.000%, 09/01/24	1,560	1,667,194
4.000%, 08/01/22	170	170,000	City of Oakland (GO) Series A		
Carlsbad Unified School District (GO)			5.000%, 01/15/25	500	539,277
5.000%, 08/01/24	2,035	2,165,467	City of Pacifica (COP)		
Carlsbad Unified School District (COP)			5.000%, 01/01/24	250	262,062
4.000%, 10/01/26	85	92,038	City of Pasadena Water Revenue (RB) Series A		
4.000%, 10/01/28	125	137,760	5.000%, 06/01/25	360	391,394
4.000%, 10/01/29	110	122,276	City of Riverside Sewer Revenue (RB) Series A		
Cerritos Community College District (GO) Series C			5.000%, 08/01/37	2,260	2,520,989
5.000%, 08/01/29	400	472,522	City of San Francisco CA Public Utilities Commission Water Revenue (RB)		
Chabot-Las Positas Community College District (GO)			5.000%, 11/01/24	3,015	3,241,723
5.000%, 08/01/22	900	900,000	City of San Francisco Public Utilities Commission Water Revenue (RB)		
4.000%, 08/01/23	1,970	2,018,904	5.000%, 11/01/23	1,475	1,539,176
4.000%, 08/01/34	2,590	2,703,234	5.000%, 11/01/24	1,250	1,343,998
Chico Unified School District (GO) Series A-2			5.000%, 11/01/25	1,070	1,183,134
4.000%, 08/01/24	250	261,148	City of San Mateo (ST)		
Chula Vista Municipal Financing Authority (RB) Series F			5.000%, 09/01/27	250	282,043
5.000%, 05/01/25	275	298,341	5.000%, 09/01/28	370	421,224
			Coachella Valley Unified School District (GO) (BAM)		
			4.000%, 08/01/22	825	825,000
			Contra Costa Transportation Authority (RB) Series A		
			5.000%, 03/01/24	1,250	1,314,895
			5.000%, 03/01/32	1,000	1,067,388

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)		
Contra Costa Transportation Authority (RB) Series B 5.000%, 03/01/27	1,250	\$1,424,063	Folsom Cordova Unified School District School Facilities Improvement Dist No. 5 (GO) Series C 5.000%, 10/01/25	100	\$ 109,644
Contra Costa Water District (RB) Series Q 5.000%, 10/01/22	505	508,014	Fontana Unified School District (GO) (ETM) 4.000%, 08/01/22	875	875,000
Contra Costa Water District (RB) Series W 5.000%, 10/01/24	360	386,455	Fountain Valley Public Finance Authority (RB) Series A 5.000%, 07/01/24	250	265,466
5.000%, 10/01/25	400	440,133	Franklin-Mckinley School District (GO) 4.000%, 08/01/23	325	332,579
Corona-Norco Unified School District (GO) Series B 3.000%, 08/01/23	500	507,282	Fremont Unified School District/Alameda County (GO) 5.000%, 08/01/26	2,660	2,978,253
5.000%, 08/01/27	150	171,695	Fremont Union High School District (GO) Series A 5.000%, 08/01/25	795	871,676
Culver City School Facilities Financing Authority (RB) (AGM) 5.500%, 08/01/26	855	972,976	Fresno Unified School District (GO) Series A 4.000%, 08/01/27	710	777,304
Del Mar Union School District (GO) Series A 4.000%, 08/01/28	240	266,550	Gilroy Unified School District (GO) (AGM) 4.000%, 08/01/24	2,615	2,731,081
Dublin Unified School District (GO) 5.000%, 08/01/22	875	875,000	Gilroy Unified School District (GO) 4.000%, 08/01/24	140	146,215
East Bay Municipal Utility District Wastewater System Revenue (RB) Series A 5.000%, 06/01/26	170	191,196	4.000%, 08/01/25	100	106,375
East Bay Regional Park District (GO) Series A-1 5.000%, 09/01/27	550	634,751	Grossmont Healthcare District (GO) Series C 5.000%, 07/15/23	100	103,310
East Side Union High School District (GO) 5.000%, 08/01/25	275	302,116	Grossmont Union High School District (GO) 5.000%, 08/01/27	500	572,315
5.000%, 08/01/26	325	366,425	Hacienda La Puente Unified School District (GO) (NPFGC) 5.000%, 08/01/23	225	232,782
East Side Union High School District (GO) Series C 2.000%, 08/01/24	2,000	2,009,352	Hermosa Beach City School District (GO) Series C 3.000%, 08/01/28	510	528,575
Elsinore Valley Municipal Water District Financing Authority (RB) Series A 5.000%, 07/01/24	200	212,373	Indio Finance Authority (RB) 5.000%, 11/01/27	275	311,795
Evergreen School District (GO) 3.000%, 08/01/25	1,400	1,446,505	5.000%, 11/01/29	350	406,289
Folsom Cordova Unified School District School Facilities Improvement Dist No. 5 (GO) (AGM) Series B 5.000%, 10/01/26	250	280,803	Kern Community College District (GO) Series C 4.000%, 08/01/25	265	281,893
			Kern High School District (GO) 5.000%, 08/01/25	670	732,151
			5.000%, 08/01/26	1,000	1,119,234

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)		
Kern High School District			□ 4.000%, 08/01/39		
(GO) Series A			(Pre-refunded @		
3.000%, 08/01/26	895	\$ 932,383	\$100, 8/1/24).....	1,655	\$1,732,079
Lakeside Union School			Los Angeles County		
District/San Diego County			Metropolitan Transportation		
(GO)			Authority (RB) Series A		
5.000%, 08/01/23	695	718,826	5.000%, 07/01/25.....	5,025	5,509,409
Las Lomitas Elementary			5.000%, 07/01/27	3,705	4,270,708
School District (GO) Series			Los Angeles County Public		
B			Works Financing Authority		
3.000%, 07/01/24	1,810	1,854,098	(RB) Series D		
Livermore-Amador Valley			5.000%, 12/01/25	190	210,167
Water Management			Los Angeles County Public		
Agency (RB)			Works Financing Authority		
4.000%, 08/01/25	610	648,887	(RB) Series F		
4.000%, 08/01/26	515	556,035	5.000%, 12/01/25	340	376,088
Lodi Unified School District			5.000%, 12/01/26	350	397,306
(GO)			Los Angeles Department of		
5.000%, 08/01/26	500	561,258	Water (RB) Series A		
Lodi Unified School District			5.000%, 07/01/24.....	1,800	1,915,570
(GO) Series 2020			5.000%, 07/01/25	290	317,782
4.000%, 08/01/27	335	366,756	Los Angeles Department of		
Long Beach Bond Finance			Water (RB) Series B		
Authority (RB)			3.000%, 07/01/26	8,425	8,771,760
5.000%, 08/01/26	680	758,301	5.000%, 07/01/28	785	918,156
Long Beach Community			Los Angeles Department of		
College District (GO)			Water & Power (RB)		
Series C			5.000%, 07/01/27	500	573,296
5.000%, 08/01/28	140	163,269	Los Angeles Department of		
Long Beach Unified School			Water & Power (RB) Series		
District (GO)			A		
5.000%, 08/01/26	200	223,765	5.000%, 07/01/26	1,000	1,121,853
Los Angeles Community			Los Angeles Department of		
College District (GO)			Water & Power Power		
Series A			System Revenue (RB)		
5.000%, 08/01/23	340	351,794	Series A		
5.000%, 08/01/24	250	266,588	5.000%, 07/01/24	1,950	2,073,296
□ 5.000%, 08/01/27			5.000%, 07/01/29	4,925	5,281,831
(Pre-refunded @			Los Angeles Department of		
\$100, 8/1/24).....	3,175	3,386,963	Water & Power Power		
Los Angeles Community			System Revenue (RB)		
College District (GO)			Series B		
Series C			5.000%, 07/01/24	5,000	5,316,143
5.000%, 08/01/22	400	400,000	5.000%, 07/01/29	665	751,466
5.000%, 08/01/25	1,240	1,359,595	Los Angeles Department of		
5.000%, 06/01/26	2,510	2,812,030	Water & Power Power		
Los Angeles Community			System Revenue (RB)		
College District (GO)			Series C		
Series G			5.000%, 07/01/26	1,665	1,867,886
5.000%, 08/01/23	650	672,546	Los Angeles Department of		
□ 4.000%, 08/01/30			Water & Power Water		
(Pre-refunded @			System Revenue (RB)		
\$100, 8/1/24).....	2,385	2,496,078	Series A		
			5.000%, 07/01/26	1,680	1,862,282

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)		
Los Angeles Unified School			Modesto Irrigation District		
District (GO) Series A			(RB) Series A		
5.000%, 07/01/24	3,250	\$3,457,398	5.000%, 10/01/37	555	\$ 630,581
5.000%, 07/01/25	1,010	1,104,340	Morongo Unified School		
5.000%, 07/01/26	3,975	4,460,969	District (GO)		
5.000%, 07/01/27	1,580	1,817,227	3.000%, 08/01/22	480	480,000
5.000%, 07/01/28	1,010	1,178,864	Morongo Unified School		
Los Angeles Unified School			District (GO) Series A		
District (GO) Series B-1			5.000%, 08/01/24	100	106,431
4.000%, 07/01/25	3,000	3,194,649	5.000%, 08/01/25	80	87,348
5.000%, 07/01/27	535	615,327	5.000%, 08/01/26	220	246,142
Los Angeles Unified School			5.000%, 08/01/27	120	137,356
District (GO) Series C			Mount Diablo Unified School		
5.000%, 07/01/27	3,030	3,484,934	District (GO) Series A		
Los Angeles Unified School			4.000%, 08/01/25	925	984,805
District (COP) Series A			4.000%, 08/01/26	475	514,372
5.000%, 10/01/27	1,000	1,142,555	Mount Diablo Unified School		
Los Rios Community College			District (GO) Series G		
District (GO)			3.000%, 08/01/24	800	819,873
5.000%, 08/01/26	500	564,971	Mount San Jacinto		
5.000%, 08/01/27	400	462,806	Community College District		
5.000%, 08/01/28	190	223,220	(GO) Series C		
Los Rios Community College			4.000%, 08/01/24	600	626,857
District (GO) Series B			4.000%, 08/01/25	400	425,125
5.000%, 08/01/23	510	527,948	Municipal Improvement Corp.		
Lynwood Unified School			of Los Angeles (RB) Series		
District (GO) (AGM)			A		
5.000%, 08/01/22	485	485,000	5.000%, 11/01/24	325	348,543
Manhattan Beach Unified			Municipal Improvement Corp.		
School District (GO) Series			of Los Angeles (RB) Series		
B			B		
3.000%, 09/01/24	950	974,798	5.000%, 11/01/32	1,030	1,131,817
Manhattan Beach Unified			Murrieta Valley Unified		
School District (GO) Series			School District (GO) (AGM)		
E			5.000%, 09/01/24	1,160	1,238,969
3.000%, 09/01/22	660	660,862	Napa Valley Unified School		
Metropolitan Water District of			District (GO) Series A		
Southern California (RB)			4.000%, 08/01/34	1,010	1,054,157
5.000%, 10/01/27	750	868,062	North Lake Tahoe Public		
Metropolitan Water District of			Financing Authority (RB)		
Southern California (RB)			5.000%, 12/01/26	200	225,961
Series B			Northern California Power		
4.000%, 10/01/25	1,000	1,070,315	Agency (RB) Series A		
3.000%, 07/01/28	3,310	3,503,394	5.000%, 07/01/28	3,375	3,920,870
Metropolitan Water District of			Northern Humboldt Union		
Southern California (RB)			High School District (GO)		
Series C			4.000%, 08/01/26	240	259,123
5.000%, 07/01/24	1,650	1,754,650	Novato Sanitary District (RB)		
5.000%, 07/01/25	200	219,520	5.000%, 02/01/28	1,475	1,714,688
Milpitas Unified School			Oak Park Unified School		
District (GO) Series B			District (GO)		
4.000%, 08/01/25	400	425,125	4.000%, 08/01/22	445	445,000
4.000%, 08/01/26	400	431,402	Oakland Unified School		
4.000%, 08/01/27	250	273,684	District/Alameda County		
4.000%, 08/01/28	500	551,744	(GO) (AGM)		
			5.000%, 08/01/23	300	310,497

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)		
5.000%, 08/01/24	1,125	\$1,197,583	Redlands Financing Authority		
5.000%, 08/01/25	1,250	1,367,103	(RB) Series A		
Oakland Unified School			5.000%, 09/01/22	1,290	\$1,293,716
District/Alameda County			Redlands Unified School		
(GO)			District (GO)		
5.000%, 08/01/24	900	956,785	5.000%, 07/01/26	300	334,988
5.000%, 08/01/26	575	642,149	5.000%, 07/01/27	510	582,701
Oakland Unified School			Redwood City School District		
District/Alameda County			(GO)		
(GO) Series A			5.000%, 08/01/27	50	57,489
4.000%, 08/01/22	350	350,000	5.000%, 08/01/28	85	99,075
4.000%, 08/01/24	500	521,739	Reed Union School District		
5.000%, 08/01/25	1,290	1,406,506	(GO)		
Oakland Unified School			4.000%, 08/01/27	460	505,418
District/Alameda County			Regents of the University of		
(GO) Series B			California Medical Center		
5.000%, 08/01/24	1,675	1,780,684	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	558,390	\$100, 05/15/23).....	670	690,005
Oceanside Public Financing			□ 5.000%, 05/15/33		
Authority (RB)			(Pre-refunded @		
4.000%, 11/01/34	600	639,929	\$100, 05/15/23).....	500	513,956
Orange County Sanitation			Riverside County		
District (RB) Series A			Infrastructure Financing		
5.000%, 02/01/25	3,000	3,244,985	Authority (RB) (ETM)		
5.000%, 02/01/26	2,000	2,221,889	Series A		
Oxnard Union High School			5.000%, 11/01/24	165	176,725
District (GO)			Riverside County		
4.000%, 08/01/22	500	500,000	Infrastructure Financing		
Palm Springs Unified School			Authority (RB) Series A		
District (GO) Series A			5.000%, 11/01/24	935	1,001,873
3.000%, 08/01/25	5,415	5,578,877	5.000%, 11/01/25	1,255	1,378,910
Palomar Community College			Riverside County Public		
District (GO)			Financing Authority (RB)		
□ 5.000%, 05/01/31			□ 5.250%, 11/01/45		
(Pre-refunded @			(Pre-refunded @		
\$100, 5/01/25).....	1,000	1,089,376	\$100, 11/1/25).....	5,000	5,559,634
Palomar Community College			Sacramento City Unified		
District (GO) Series D			School District (GO)		
5.000%, 08/01/23	150	155,203	5.000%, 07/01/27	750	852,764
Pasadena Unified School			Sacramento County (COP)		
District (GO) Series B			5.000%, 10/01/28	780	905,890
5.000%, 08/01/24	800	852,918	Sacramento County		
Peralta Community College			Sanitation Districts		
District (GO) Series E-1			Financing Authority (RB)		
5.000%, 08/01/25	1,500	1,635,472	5.000%, 12/01/24	300	323,050
Placentia-Yorba Linda Unified			Sacramento County		
School District (GO)			Sanitation Districts		
4.000%, 08/01/29	1,000	1,110,382	Financing Authority (RB)		
Pomona Unified School			Series A		
District (GO)			5.000%, 12/01/24	1,000	1,076,833
5.000%, 08/01/27	225	259,745	5.000%, 12/01/25	1,000	1,106,483
			5.000%, 12/01/26	320	363,108

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)		
Sacramento Municipal Utility District (RB)			San Diego Unified School District (GO) Series R-4		
5.000%, 08/15/26	900	\$1,013,463	5.000%, 07/01/24	1,000	\$1,063,815
Sacramento Municipal Utility District (RB) Series D			San Diego Unified School District (GO) Series R-5		
5.000%, 08/15/22	525	525,692	5.000%, 07/01/26	285	319,843
Sacramento Municipal Utility District (RB) Series E			San Diego Unified School District (GO) (NPFGC)		
5.000%, 08/15/26	1,000	1,126,070	Series D-1		
Sacramento Municipal Utility District (RB) Series F			5.500%, 07/01/24	190	203,908
5.000%, 08/15/24	1,895	2,023,013	5.500%, 07/01/25	445	492,998
Sacramento Municipal Utility District (RB) Series I			San Dieguito Union High School District (GO) Series A-2		
5.000%, 08/15/25	1,500	1,646,373	5.000%, 08/01/23	490	506,650
Sacramento Suburban Water District (RB) Series A			San Francisco Bay Area Rapid Transit District (GO) Series C-1		
5.000%, 11/01/26	1,220	1,372,989	5.000%, 08/01/24	1,045	1,114,338
5.000%, 11/01/27	750	862,058	5.000%, 08/01/25	2,045	2,242,235
Saddleback Valley Unified School District (GO)			San Francisco Bay Area Rapid Transit District Sales Tax Revenue (RB)		
5.000%, 08/01/22	465	465,000	4.000%, 07/01/26	375	403,919
San Bernardino Community College District (GO)			San Francisco City & County Airport Comm-San Francisco International Airport (RB) Series 2020 B		
□ 5.000%, 08/01/30 (Pre-refunded @ \$100, 8/15/25).....	2,000	2,195,946	4.000%, 05/01/37	500	514,454
San Diego Association of Governments (RB)			San Francisco City & County Airport Comm-San Francisco International Airport (RB) Series B		
5.000%, 11/15/25	1,125	1,203,600	5.000%, 05/01/27	2,000	2,257,249
5.000%, 11/15/26	1,490	1,633,769	San Francisco City & County Public Utilities Commission Wastewater Revenue (RB) Series B		
San Diego County Water Authority (RB)			5.000%, 10/01/29	2,000	2,380,092
5.000%, 05/01/24	940	995,181	San Francisco Community College District (GO)		
San Diego County Water Authority (RB) Series A			5.000%, 06/15/24.....	2,720	2,884,681
5.000%, 05/01/26	330	368,938	5.000%, 06/15/25	805	878,196
5.000%, 05/01/27	160	183,304	San Francisco Unified School District (GO)		
San Diego Public Facilities Financing Authority (RB)			4.000%, 06/15/24	4,000	4,172,662
5.000%, 05/15/25	1,020	1,111,170	San Francisco Unified School District (GO) Series A		
San Diego Unified School District (GO) (AGM) Series C-2			5.000%, 06/15/26	1,610	1,799,065
5.500%, 07/01/25	2,675	2,967,563	San Francisco Unified School District (GO) Series C		
San Diego Unified School District (GO) (AGM) Series E-2			5.000%, 06/15/27	2,150	2,457,270
5.500%, 07/01/27	3,000	3,523,765			
San Diego Unified School District (GO) Series C-2					
5.000%, 07/01/29	895	1,060,978			
San Diego Unified School District (GO) Series R-3					
5.000%, 07/01/23	300	309,680			

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 Joaquin Hills			Santa Clara Unified School		
Transportation Corridor			District (GO)		
Agency (RB) Series A			5.000%, 07/01/24	1,000	\$1,063,424
4.000%, 01/15/34	250	\$ 257,134	Santa Clara County (GO)		
San Jose Evergreen			Series C		
Community College District			5.000%, 08/01/26	900	1,012,487
(GO) Series A			5.000%, 08/01/27	3,405	3,923,760
4.000%, 09/01/23	100	102,676	Santa Cruz City Elementary		
San Juan Unified School			School District (GO) Series		
District (GO)			C		
5.000%, 08/01/22	800	800,000	3.000%, 08/01/26	1,230	1,281,893
3.000%, 08/01/24	2,610	2,670,694	Santa Cruz City High School		
3.000%, 08/01/25	1,475	1,523,997	District (GO)		
3.000%, 08/01/26	3,135	3,265,945	4.000%, 08/01/22	715	715,000
San Juan Water District (RB)			Santa Monica Community		
5.000%, 02/01/26	500	552,781	College District (GO)		
San Leandro Unified School			Series A		
District (GO) (BAM) Series			5.000%, 08/01/22	625	625,000
A			5.000%, 08/01/26	105	117,477
4.000%, 08/01/24	200	208,517	Santa Monica Community		
4.000%, 08/01/25	125	132,592	College District (GO)		
San Mateo County			Series B		
Community College District			□ 4.000%, 08/01/31		
(GO) Series B			(Pre-refunded @		
5.000%, 09/01/27	450	519,342	\$100, 8/1/24).....	1,000	1,046,977
San Mateo Foster City Public			□ 5.000%, 08/01/44		
Financing Authority (RB)			(Pre-refunded @		
Series B			\$100, 8/1/24).....	500	533,584
5.000%, 08/01/25	4,770	5,222,723	Simi Valley Unified School		
San Mateo Joint Powers			District (GO)		
Financing Authority (RB)			5.000%, 08/01/23	260	268,992
Series A			Sonoma Valley Unified		
5.000%, 07/15/26	3,000	3,360,247	School District (GO) Series		
San Mateo Union High			B		
School District (GO) Series			5.000%, 08/01/25	500	545,922
B			Southern California Public		
4.000%, 09/01/24	1,000	1,046,453	Power Authority (RB)		
San Matro County			5.000%, 07/01/23	430	443,596
Community College District			5.000%, 07/01/24	700	744,260
(GO) Series B			5.000%, 07/01/25	1,965	2,144,395
5.000%, 09/01/28	400	469,405	Southern California Public		
San Pablo Joint Powers			Power Authority (RB)		
Financing Authority (RB)			Series A		
(AGM)			5.000%, 07/01/26	5,500	6,145,864
4.000%, 11/01/26	165	178,325	5.000%, 07/01/30	1,115	1,209,175
4.000%, 11/01/27	140	153,278	Southwestern Community		
4.000%, 11/01/28	145	159,707	College District (GO)		
Santa Ana Unified School			Series D		
District (GO)			□ 5.000%, 08/01/44		
5.000%, 08/01/25	350	382,145	(Pre-refunded @		
Santa Clara County			\$100, 8/1/25).....	5,000	5,483,776
Financing Authority (RB)			Southwestern Community		
Series A			College District (GO)		
5.000%, 05/01/25	3,180	3,457,946	Series E-2		
			3.000%, 08/01/24	900	920,929

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)		
3.000%, 08/01/25	200	\$ 206,644	University of California (RB)		
4.000%, 08/01/26	280	302,310	Series AF		
Standard Elementary School			□ 5.000%, 05/15/26		
District (GO) Series A			(Pre-refunded @		
4.000%, 08/01/24	240	250,001	\$100, 05/15/23).....	400	\$ 410,845
State of California (GO)			University of California (RB)		
4.000%, 09/01/22	525	526,114	Series BH		
5.000%, 10/01/23	100	104,016	5.000%, 05/15/25	1,115	1,215,617
5.000%, 11/01/23	875	912,515	Upper Santa Clara Valley		
5.000%, 05/01/24	975	1,032,062	Joint Powers Authority		
5.000%, 09/01/24	1,000	1,069,352	(RB) Series A		
5.000%, 10/01/24	3,600	3,858,965	5.000%, 08/01/23	350	362,140
5.000%, 11/01/24	1,130	1,214,194	5.000%, 08/01/24	300	319,233
5.000%, 12/01/24	750	807,804	Ventura County Community		
5.500%, 02/01/25	1,000	1,094,360	College District (GO)		
5.000%, 08/01/25	8,025	8,803,932	□ 5.000%, 08/01/30		
5.000%, 09/01/25	840	923,593	(Pre-refunded @		
5.000%, 10/01/25	1,750	1,928,428	\$100, 8/1/25).....	500	548,378
5.000%, 11/01/25	6,565	7,250,357	Walnut Creek Elementary		
5.000%, 12/01/25	3,600	3,984,571	School District Contra		
3.000%, 03/01/26	3,055	3,162,304	Costa County (GO)		
5.000%, 08/01/26	4,285	4,827,631	4.000%, 09/01/25	100	106,532
5.000%, 12/01/26	7,050	8,009,199	West Basin Municipal Water		
3.000%, 03/01/27	2,525	2,631,094	District (RB) Series A		
3.500%, 08/01/27	4,720	4,984,307	5.000%, 08/01/27	745	852,750
5.000%, 08/01/27	8,750	10,101,192	West Contra Costa Unified		
5.000%, 10/01/27	5,700	6,600,324	School District (GO) Series		
5.000%, 04/01/28	1,015	1,184,324	A		
5.000%, 08/01/28	3,390	3,945,939	5.000%, 08/01/24	1,095	1,163,867
5.000%, 10/01/28	8,825	10,382,928	West Contra Costa Unified		
5.000%, 11/01/28	1,015	1,170,098	School District (GO) Series		
5.000%, 04/01/29	7,225	8,580,132	A-1		
State of California (GO)			5.000%, 08/01/25	520	566,964
Series B			5.000%, 08/01/26	545	608,645
5.000%, 08/01/25	3,000	3,291,189	5.000%, 08/01/27	575	656,690
5.000%, 08/01/26	1,000	1,126,635	West Valley-Mission		
5.000%, 09/01/26	1,865	2,105,582	Community College District		
Sunnyvale Elementary			(GO) Series A		
School District (GO)			5.000%, 08/01/29	135	160,150
5.000%, 09/01/25	640	703,284	Westside Union School		
Sylvan Union School District			District (GO) Series A		
(GO) Series C			4.000%, 08/01/23	700	717,026
5.000%, 08/01/26	405	453,124	Windsor Unified School		
Torrance Unified School			District (GO)		
District (GO)			4.000%, 08/01/26	105	113,366
□ 5.000%, 08/01/26			TOTAL MUNICIPAL BONDS		
(Pre-refunded @			Cost (\$529,728,417).....		521,821,211
\$100, 08/01/23).....	445	460,571	TOTAL INVESTMENTS — (100.0%)		
Tracy Public Financing			(Cost \$529,728,417) [^]		\$521,821,211
Authority (RB) Series A					
5.000%, 11/01/27	490	556,146			
5.000%, 11/01/28	345	396,656			
University of California (RB)					
Series					
5.000%, 05/15/32	1,560	1,762,809			

DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO**CONTINUED**

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Municipal Bonds.....	—	\$521,821,211	—	\$521,821,211
TOTAL.....	—	\$521,821,211	—	\$521,821,211

DFA NY MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
July 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%, 08/01/29		
Amityville Union Free School			(Pre-refunded @		
District (GO)			\$100, 2/1/23).....	1,000	\$1,017,438
4.000%, 06/16/23	2,000	\$2,041,232	City of New York (GO) Series		
Amityville Union Free School			I		
District (GO) (ST AID			5.000%, 03/01/31	1,500	1,570,661
WITHHLDG)			City of New York (GO) (ETM)		
5.000%, 06/15/24	1,500	1,593,391	Series I-SUBSER 1-I		
Ardasley Union Free School			5.000%, 03/01/23	565	576,431
District (GO) (ST AID			City of New York (GO) (ETM)		
WITHHLDG)			SubSeries F-1		
2.250%, 08/15/23	290	292,113	5.000%, 04/01/23	3,400	3,479,403
Bethlehem Central School			City of Rochester		
District (GO) (ST AID			4.000%, 08/02/23	3,000	3,054,650
WITHHLDG)			City of Rochester (GO)		
5.000%, 06/15/25	2,000	2,183,029	Series II		
Bridgehampton Union Free			2.000%, 08/03/22	1,900	1,900,026
School District (GO) (ST			City of Syracuse (GO) Series		
AID WITHHLDG)			B		
3.000%, 03/15/23	600	605,813	4.000%, 06/01/23	205	209,179
Chautauqua County (GO)			City of White Plains (GO)		
4.000%, 06/01/24	575	598,730	Series B		
Chautauqua County (GO)			5.000%, 02/15/24	505	532,035
(BAM)			Cold Spring Harbor Central		
4.000%, 06/01/25	325	344,366	School District (GO) (ST		
City of Buffalo (GO) Series A			AID WITHHLDG)		
5.000%, 10/01/24	500	534,420	2.500%, 06/15/24	300	305,201
City of Middletown (GO)			3.000%, 06/15/25	300	310,898
1.500%, 08/25/22	2,500	2,499,656	Dutchess County Local Dev.		
City of New York (GO)			Corp. (RB) Series B		
5.000%, 08/01/23	1,000	1,018,163	4.000%, 07/01/34	20	19,970
5.000%, 08/01/23.....	1,725	1,784,661	East Greenbush Central		
City of New York (GO) Series			School District (GO)(ST		
A			AID WITHHLDG)		
5.000%, 08/01/23	1,250	1,293,232	1.500%, 12/14/22	1,000	999,775
5.000%, 08/01/24.....	3,900	4,155,592	East Syracuse-Minoa Central		
5.000%, 08/01/25	1,935	2,117,463	School District (GO) Series		
5.000%, 08/01/27	1,650	1,792,980	B		
City of New York (GO) Series			3.000%, 06/28/23	3,000	3,034,319
B			Eastport-South Manor Central		
3.000%, 08/01/23	460	466,837	School District (GO) (ST		
5.000%, 08/01/23	1,655	1,712,239	AID WITHHLDG)		
City of New York (GO) Series			4.000%, 08/01/23	500	511,910
C			Erie County Industrial Dev.		
5.000%, 08/01/23	510	527,639	Agency/The (RB) (ST AID		
City of New York (GO) Series			WITHHLDG)		
C-1			5.000%, 05/01/24	770	812,734
4.000%, 08/01/22	520	520,000	Erie County Industrial		
City of New York (GO) Series			Development Agency (The)		
E			(RB)		
5.000%, 08/01/22	100	100,000	5.000%, 05/01/24	500	527,750
5.000%, 08/01/23	1,825	1,888,119			

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)		
5.000%, 05/01/25	250	\$ 271,219	□ 5.000%, 11/15/32		
Genesee County (GO) (BAM)			(Pre-refunded @		
3.000%, 03/15/24	365	373,117	\$100, 5/15/23).....	700	\$ 719,258
Harrison/Village of Harrison			Metropolitan Transportation		
(GO)			Authority (RB) Series E		
5.000%, 07/01/24	135	143,747	□ 5.000%, 11/15/30		
5.000%, 07/01/25	140	153,202	(Pre-refunded @		
Haverstraw-Stony Point			\$100, 11/15/23).....	1,100	1,148,331
Central School District			Middle Country Central		
(GO) (ST AID WITHHLDG)			School District At		
3.000%, 08/15/22	200	200,119	Centereach (GO) (ST AID		
3.000%, 08/15/23	360	365,201	WITHHLDG)		
Hermon-DeKalb Central			3.000%, 01/15/23	725	730,183
School District (GO)			3.000%, 01/15/24	640	653,171
4.000%, 06/29/23	1,000	1,018,898	Middletown City School		
Herricks Union Free School			District (GO) (ST AID		
District (GO)(ST AID			WITHHLDG)		
WITHHLDG)			5.000%, 09/15/24	145	154,760
5.000%, 08/01/22	430	430,000	Monroe County Industrial		
Horseheads Central School			Dev. Corp. (RB)		
District (GO)			5.000%, 12/01/25	300	321,061
3.000%, 06/22/23	660	667,436	Monroe County Industrial		
Island Park Union Free			Dev. Corp. (RB) Series A		
School District (GO) (ST			5.000%, 07/01/26	1,145	1,247,510
AID WITHHLDG)			Monroe-Woodbury Central		
4.000%, 07/15/24	580	606,022	School District (GO) (ST		
Ithaca City School District			AID WITHHLDG)		
(GO) (ST AID WITHHLDG)			5.000%, 02/15/24	1,000	1,051,031
2.000%, 06/15/23	580	582,164	Mount Vernon City School		
Lake Placid Central School			District (GO) (ST AID		
District (GO) (ST AID			WITHHLDG)		
WITHHLDG)			5.000%, 12/01/24	450	480,197
4.000%, 06/15/24	350	365,438	Nassau County (GO) Series		
4.000%, 06/15/25	550	585,375	B		
Lancaster Central School			5.000%, 04/01/24	400	421,162
District (GO)			Nassau County (GO) Series		
4.000%, 06/09/23	1,000	1,018,582	C		
Lindenhurst Union Free			5.000%, 10/01/32	485	541,550
School District (GO) (ST			New York City Industrial Dev.		
AID WITHHLDG)			Agency (RB) (AGM)		
2.250%, 09/01/23	195	196,302	5.000%, 03/01/28	510	569,876
Long Island Power Authority			New York City Municipal		
(RB) Series A			Water Finance Authority		
5.000%, 09/01/35	500	524,379	(RB)		
□ 5.000%, 09/01/37			□ 5.000%, 06/15/47		
(Pre-refunded @			(Pre-refunded @		
\$100, 9/1/22).....	330	330,970	\$100, 6/15/23).....	980	1,009,684
Metropolitan Transportation			New York Convention Center		
Authority (RB) Series B			Dev. Corp. (RB)		
5.000%, 11/15/23	260	265,625	5.000%, 11/15/23	560	582,737
Metropolitan Transportation			5.000%, 11/15/25	75	81,732
Authority (RB) Series C			New York State (GO) Series		
5.000%, 11/15/22	435	439,348	A		
			5.000%, 03/01/23	2,150	2,194,763

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)		
New York State Dormitory			New York State Dormitory		
Authority (RB) Series A			Authority (RB) (ETM)		
5.000%, 10/01/22	1,105	\$1,111,650	Series A		
5.000%, 03/15/23	2,410	2,462,954	5.000%, 02/15/25	425	\$ 459,240
5.000%, 03/15/24	700	737,161	New York State Dormitory		
5.000%, 02/15/25	2,495	2,615,703	Authority (RB) (ETM)		
5.000%, 03/15/25	1,000	1,084,230	Series B		
5.000%, 03/15/26	570	616,332	5.000%, 02/15/25	550	596,167
□ 5.000%, 03/15/29			New York State Dormitory		
(Pre-refunded @			Authority (RB) (ETM)		
\$100, 3/15/23)	535	546,846	Series D		
□ 5.000%, 07/01/29			5.000%, 02/15/24	3,080	3,242,259
(Pre-refunded @			New York State Thruway		
\$100, 7/1/23)	1,185	1,222,578	Authority (RB) Series A-1		
□ 5.000%, 02/15/30			5.000%, 03/15/24	1,760	1,854,013
(Pre-refunded @			New York State Thruway		
\$100, 2/15/23)	1,535	1,564,593	Authority (RB) Series J		
□ 5.000%, 07/01/34			5.000%, 01/01/27	535	557,284
(Pre-refunded @			New York State Thruway		
\$100, 7/1/24)	500	529,666	Authority (RB) Series K		
5.000%, 07/01/34	515	540,641	5.000%, 01/01/23	650	659,255
□ 5.000%, 07/01/37			New York State Urban Dev.		
(Pre-refunded @			Corp. (RB)		
\$100, 7/1/23)	1,000	1,032,082	5.000%, 03/15/23	1,020	1,042,412
□ 5.000%, 07/01/44			New York State Urban Dev.		
(Pre-refunded @			Corp. (RB) Series A		
\$100, 7/1/24)	1,000	1,059,332	5.000%, 03/15/24	1,225	1,290,435
New York State Dormitory			New York State Urban		
Authority (RB) Series B			Development Corp. (RB)		
5.000%, 02/15/24	455	478,219	5.000%, 03/15/25	815	882,337
New York State Dormitory			5.000%, 03/15/28	1,000	1,018,467
Authority (RB) Series			New York State Urban		
B-GRP B			Development Corp. (RB)		
5.000%, 02/15/29	1,420	1,527,673	Series A		
New York State Dormitory			5.000%, 03/15/23	1,705	1,742,463
Authority (RB) Series C			5.000%, 03/15/25	1,200	1,299,146
5.000%, 03/15/31	1,200	1,254,063	New York State Urban		
New York State Dormitory			Development Corp. (RB)		
Authority (RB) Series D			Series E		
5.000%, 02/15/23	2,620	2,669,807	5.000%, 03/15/23	2,000	2,043,945
4.000%, 03/15/23	3,000	3,047,117	North Colonie Central School		
5.000%, 02/15/25	2,005	2,173,301	District (GO) (ST AID		
5.000%, 02/15/26	730	809,662	WITHHLDG)		
New York State Dormitory			2.000%, 07/15/23	800	803,258
Authority (RB) Series E			North Shore Central School		
5.000%, 02/15/23	500	509,505	District (GO) (ST AID		
5.000%, 03/15/24	1,000	1,053,087	WITHHLDG)		
New York State Dormitory			2.000%, 12/15/22	285	285,644
Authority (RB) (ETM)			2.000%, 12/15/23	550	552,735
Series A			Oceanside Union Free		
4.000%, 12/15/22	100	100,978	School District (GO) (ST		
5.000%, 12/15/22	70	70,918	AID WITHHLDG)		
			2.500%, 07/01/23	520	524,642
			Onondaga County (GO)		
			5.000%, 08/15/24	700	746,705

DFA NY 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 YORK — (Continued)			NEW YORK — (Continued)		
Oswego City School District (BAN) (ST AID WITHHLDG)			Town of Oyster Bay (GO) Series B		
3.750%, 07/21/23	750	\$ 760,690	2.000%, 08/26/22	1,000	\$ 1,000,096
Port Authority of New York & New Jersey (RB)			Town of Ramapo (GO) Series B		
4.000%, 12/01/25	375	401,838	2.000%, 05/01/23	665	666,890
Riverhead Central School District (GO) (ST AID WITHHLDG)			Town of Tonawanda (GO) Series B		
2.000%, 10/15/22	280	280,345	1.500%, 08/26/22	1,500	1,499,931
Riverhead Central School District (GO) (ST AID WITHHLDG) Series A			Triborough Bridge & Tunnel Authority (RB) Series B		
5.000%, 03/15/24	995	1,048,806	5.000%, 11/15/22	485	490,075
5.000%, 03/15/25	710	767,143	4.000%, 11/15/23	430	443,745
Schenectady County (GO)			Triborough Bridge & Tunnel Authority (RB) Series C-2		
5.000%, 06/15/25	140	152,853	5.000%, 05/15/25	1,000	1,088,811
Sewanhaka Central High School District of Elmont (GO) (ST AID WITHHLDG)			Trust for Cultural Resources of The City of New York/The (RB) Series A		
3.000%, 07/15/23	600	608,324	□ 5.000%, 08/01/33 (Pre-refunded @ \$100, 8/1/23).....	1,000	1,034,485
Tonawanda City School District (GO)			Ulster County (GO)		
3.125%, 06/15/23	1,300	1,315,801	2.000%, 11/15/22	240	240,437
Town of Amherst (GO)			Village of Bronxville (GO) Series A		
1.500%, 11/04/22	1,000	999,595	2.000%, 11/15/22	515	515,938
Town of Babylon (GO)			Village of Garden City (GO) Series B		
4.000%, 08/15/22	445	445,430	2.000%, 10/15/22	470	470,580
3.000%, 07/01/25	375	388,904	Village of Mamaroneck (GO)		
Town of Babylon (GO) Series B			5.000%, 08/15/22	1,090	1,091,492
5.000%, 04/01/23	1,000	1,023,421	Wantagh Union Free School District (GO) (ST AID WITHHLDG)		
Town of Bedford (GO) Series A			2.000%, 11/15/22	250	250,362
3.000%, 03/15/25	330	341,302	Wappingers Central School District (GO) (ST AID WITHHLDG)		
Town of Brookhaven (GO) Series B			2.000%, 08/11/22	1,000	1,000,066
4.000%, 12/15/23	540	557,994	Westbury Union Free School District (GO) (ST AID WITHHLDG)		
Town of Cheektowaga (GO)			5.000%, 12/15/22	800	810,702
5.000%, 07/15/23	265	273,798	Williamsville Central School District (GO)		
Town of Clarence (GO)			4.000%, 06/07/23	1,000	1,018,587
2.250%, 08/01/24	210	212,008	TOTAL MUNICIPAL BONDS		
Town of East Hampton (GO) Series A			Cost (\$140,634,571).....		<u>139,910,661</u>
5.000%, 08/15/22	600	600,797	TOTAL INVESTMENTS — (100.0%)		
Town of Hempstead (GO)			(Cost \$140,634,571)^^.....		<u>\$139,910,661</u>
5.000%, 06/15/23	1,000	1,029,614			
Town of Huntington (GO)					
2.000%, 12/01/23	220	221,629			
Town of North Hempstead (GO) Series A					
5.000%, 03/15/23	615	628,513			
3.000%, 04/01/24	425	434,949			

DFA NY MUNICIPAL BOND PORTFOLIO

CONTINUED

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Municipal Bonds.....	—	\$139,910,661	—	\$139,910,661
TOTAL.....	—	\$139,910,661	—	\$139,910,661

DIMENSIONAL RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

July 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.	3,830,604	\$46,848,282
Investment in DFA One-Year Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.	3,027,321	30,636,491
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.	231,585	6,810,909
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.	211,977	6,804,453
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.	122,404	2,859,352
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.	84,708	1,789,879
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.	105,566	<u>1,444,150</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$96,078,955)^		<u><u>\$97,193,516</u></u>

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

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Affiliated Investment Companies.....	\$97,193,516	—	—	\$97,193,516
TOTAL.....	\$97,193,516	—	—	\$97,193,516

DIMENSIONAL 2045 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (99.8%)		
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.....	1,117,568	\$ 32,867,666
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	1,021,464	32,788,989
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	588,251	13,741,536
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	403,140	8,518,355
Investment in DFA Short-Term Extended Quality Portfolio of DFA Investment Dimensions Group, Inc.....	760,740	7,911,694
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	818,233	7,904,132
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	502,662	<u>6,876,417</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$92,610,921).....		<u>\$110,608,789</u>
TEMPORARY CASH INVESTMENTS — (0.2%)		
State Street Institutional U.S. Government Money Market Fund, 1.880% (Cost \$173,671).....	173,671	<u>173,671</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$92,784,592) ^{^^}		<u>\$110,782,460</u>

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies.....	\$110,608,789	—	—	\$110,608,789
Temporary Cash Investments.....	173,671	—	—	173,671
TOTAL.....	\$110,782,460	—	—	\$110,782,460

DIMENSIONAL 2050 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (99.8%)		
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.....	903,918	\$26,584,247
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	827,430	26,560,501
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	475,096	11,098,239
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	325,472	6,877,224
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	405,749	5,550,647
Investment in DFA Short-Term Extended Quality Portfolio of DFA Investment Dimensions Group, Inc.....	191,734	1,994,035
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	206,225	<u>1,992,132</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$64,706,662).....		<u>\$80,657,025</u>
TEMPORARY CASH INVESTMENTS — (0.2%)		
State Street Institutional U.S. Government Money Market Fund, 1.880% (Cost \$189,965).....	189,965	<u>189,965</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$64,896,627) ^{^^}		<u>\$80,846,990</u>

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies.....	\$80,657,025	—	—	\$80,657,025
Temporary Cash Investments.....	189,965	—	—	189,965
TOTAL.....	\$80,846,990	—	—	\$80,846,990

DIMENSIONAL 2055 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

July 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.....	533,623	\$15,693,859
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	488,649	15,685,622
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	280,831	6,560,209
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	192,411	4,065,648
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	239,931	3,282,258
Investment in DFA Short-Term Extended Quality Portfolio of DFA Investment Dimensions Group, Inc.....	111,543	1,160,042
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	119,636	<u>1,155,687</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$40,746,367).....		<u>\$47,603,325</u>
TEMPORARY CASH INVESTMENTS — (0.1%)		
State Street Institutional U.S. Government Money Market Fund, 1.880% (Cost \$26,876).....	26,876	<u>26,876</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$40,773,243) ^{^^}		<u>\$47,630,201</u>

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies.....	\$47,603,325	—	—	\$47,603,325
Temporary Cash Investments.....	26,876	—	—	26,876
TOTAL.....	\$47,630,201	—	—	\$47,630,201

DIMENSIONAL 2060 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

July 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.....	452,891	\$13,319,519
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	414,274	13,298,197
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	238,298	5,566,647
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	163,430	3,453,287
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	203,718	2,786,860
Investment in DFA Short-Term Extended Quality Portfolio of DFA Investment Dimensions Group, Inc.....	95,533	993,539
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	102,466	<u>989,820</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$34,873,915).....		<u>\$40,407,869</u>
TEMPORARY CASH INVESTMENTS — (0.0%)		
State Street Institutional U.S. Government Money Market Fund, 1.880% (Cost \$13,830).....	13,830	<u>13,830</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$34,887,745) ^{^^}		<u>\$40,421,699</u>

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies.....	\$40,407,869	—	—	\$40,407,869
Temporary Cash Investments.....	13,830	—	—	13,830
TOTAL.....	\$40,421,699	—	—	\$40,421,699

DIMENSIONAL 2065 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (99.3%)		
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.....	62,090	\$1,826,057
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	56,796	1,823,146
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	32,524	759,752
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	22,387	473,042
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	27,744	379,538
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	14,058	135,800
Investment in DFA Short-Term Extended Quality Portfolio of DFA Investment Dimensions Group, Inc.....	13,001	<u>135,212</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$5,598,729).....		<u>\$5,532,547</u>
TEMPORARY CASH INVESTMENTS — (0.7%)		
State Street Institutional U.S. Government Money Market Fund, 1.880% (Cost \$36,573).....	36,573	<u>36,573</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$5,635,302) ^{^^}		<u>\$5,569,120</u>

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies.....	\$5,532,547	—	—	\$5,532,547
Temporary Cash Investments.....	36,573	—	—	36,573
TOTAL.....	\$5,569,120	—	—	\$5,569,120

DIMENSIONAL 2010 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (99.9%)		
Investment in DFA Inflation-Protected Securities Portfolio of DFA Investment Dimensions Group, Inc.....	1,405,345	\$17,187,364
Investment in DFA One-Year Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	269,864	2,731,029
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.....	68,164	2,004,707
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	62,384	2,002,514
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	35,882	838,207
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	24,567	519,106
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	30,633	<u>419,063</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$23,636,838).....		<u>\$25,701,990</u>
TEMPORARY CASH INVESTMENTS — (0.1%)		
State Street Institutional U.S. Government Money Market Fund, 1.880% (Cost \$17,616).....	17,616	<u>17,616</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$23,654,454) ^{^^}		<u>\$25,719,606</u>

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies.....	\$25,701,990	—	—	\$25,701,990
Temporary Cash Investments.....	17,616	—	—	17,616
TOTAL.....	\$25,719,606	—	—	\$25,719,606

DIMENSIONAL 2015 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

July 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.....	2,208,330	\$27,007,875
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.....	114,376	3,363,813
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	104,393	3,351,008
Investment in DFA LTIP Portfolio of DFA Investment Dimensions Group, Inc.....	239,639	2,096,844
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	60,203	1,406,339
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	41,378	874,322
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	51,578	<u>705,585</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$33,598,394).....		<u>\$38,805,786</u>
TEMPORARY CASH INVESTMENTS — (0.0%)		
State Street Institutional U.S. Government Money Market Fund, 1.880% (Cost \$13,949).....	13,949	<u>13,949</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$33,612,343) ^{^^}		<u>\$38,819,735</u>

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies.....	\$38,805,786	—	—	\$38,805,786
Temporary Cash Investments.....	13,949	—	—	13,949
TOTAL.....	\$38,819,735	—	—	\$38,819,735

DIMENSIONAL 2020 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

July 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.....	5,779,488	\$ 70,683,138
Investment in DFA LTIP Portfolio of DFA Investment Dimensions Group, Inc.....	1,944,447	17,013,911
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.....	345,562	10,162,966
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	316,445	10,157,891
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	181,948	4,250,299
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	124,466	2,629,972
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	155,250	<u>2,123,817</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$104,172,596) [^]		<u><u>\$117,021,994</u></u>

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

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Affiliated Investment Companies.....	\$117,021,994	—	—	\$117,021,994
TOTAL	\$117,021,994	—	—	\$117,021,994

DIMENSIONAL 2025 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

July 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.....	5,919,101	\$ 72,390,604
Investment in DFA LTIP Portfolio of DFA Investment Dimensions Group, Inc.....	4,855,538	42,485,958
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.....	647,661	19,047,703
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	592,791	19,028,602
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	340,278	7,948,885
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	232,743	4,917,859
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	290,420	3,972,942
Investment in DFA Short-Term Extended Quality Portfolio of DFA Investment Dimensions Group, Inc.....	210,634	2,190,595
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	225,979	<u>2,182,958</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$155,984,485) [^]		<u>\$174,166,106</u>

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

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Affiliated Investment Companies.....	\$174,166,106	—	—	\$174,166,106
TOTAL	\$174,166,106	—	—	\$174,166,106

DIMENSIONAL 2030 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

July 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.....	6,123,826	\$ 53,583,479
Investment in DFA Inflation-Protected Securities Portfolio of		
DFA Investment Dimensions Group, Inc.....	2,744,711	33,567,820
Investment in U.S. Large Company Portfolio of		
DFA Investment Dimensions Group, Inc.....	973,997	28,645,257
Investment in U.S. Core Equity 1 Portfolio of		
DFA Investment Dimensions Group, Inc.....	890,949	28,599,470
Investment in Large Cap International Portfolio of		
DFA Investment Dimensions Group, Inc.....	509,674	11,905,983
Investment in Emerging Markets Core Equity Portfolio of		
DFA Investment Dimensions Group, Inc.....	348,704	7,368,105
Investment in DFA Short-Term Extended Quality Portfolio of		
DFA Investment Dimensions Group, Inc.....	675,495	7,025,148
Investment in DFA Two-Year Global Fixed Income Portfolio of		
DFA Investment Dimensions Group, Inc.....	725,246	7,005,873
Investment in International Core Equity Portfolio of		
DFA Investment Dimensions Group, Inc.....	436,030	<u>5,964,896</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$163,291,671).....		<u>\$183,666,031</u>
TEMPORARY CASH INVESTMENTS — (0.0%)		
State Street Institutional U.S. Government Money Market Fund, 1.880%		
(Cost \$67,337).....	67,337	<u>67,337</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$163,359,008)^.....		<u><u>\$183,733,368</u></u>

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies.....	\$183,666,031	—	—	\$183,666,031
Temporary Cash Investments.....	67,337	—	—	67,337
TOTAL.....	\$183,733,368	—	—	\$183,733,368

DIMENSIONAL 2035 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

July 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.....	4,715,843	\$ 41,263,624
Investment in U.S. Large Company Portfolio of		
DFA Investment Dimensions Group, Inc.....	1,133,675	33,341,391
Investment in U.S. Core Equity 1 Portfolio of		
DFA Investment Dimensions Group, Inc.....	1,034,775	33,216,275
Investment in Large Cap International Portfolio of		
DFA Investment Dimensions Group, Inc.....	595,991	13,922,346
Investment in DFA Short-Term Extended Quality Portfolio of		
DFA Investment Dimensions Group, Inc.....	1,014,421	10,549,975
Investment in DFA Two-Year Global Fixed Income Portfolio of		
DFA Investment Dimensions Group, Inc.....	1,087,973	10,509,820
Investment in Emerging Markets Core Equity Portfolio of		
DFA Investment Dimensions Group, Inc.....	407,648	8,613,609
Investment in International Core Equity Portfolio of		
DFA Investment Dimensions Group, Inc.....	508,696	6,958,964
Investment in DFA Inflation-Protected Securities Portfolio of		
DFA Investment Dimensions Group, Inc.....	499,122	<u>6,104,263</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$143,541,041).....		<u>\$164,480,267</u>
TEMPORARY CASH INVESTMENTS — (0.0%)		
State Street Institutional U.S. Government Money Market Fund, 1.880%		
(Cost \$45,537).....	45,537	<u>45,537</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$143,586,578)^^.....		<u><u>\$164,525,804</u></u>

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies.....	\$164,480,267	—	—	\$164,480,267
Temporary Cash Investments.....	45,537	—	—	45,537
TOTAL.....	<u><u>\$164,525,804</u></u>	<u>—</u>	<u>—</u>	<u><u>\$164,525,804</u></u>

DIMENSIONAL 2040 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

July 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.....	1,111,288	\$ 32,682,963
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	1,014,343	32,560,420
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	583,565	13,632,084
Investment in DFA LTIP Portfolio of DFA Investment Dimensions Group, Inc.....	1,461,012	12,783,857
Investment in DFA Short-Term Extended Quality Portfolio of DFA Investment Dimensions Group, Inc.....	1,131,047	11,762,889
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	1,212,112	11,709,001
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	397,797	8,405,442
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	497,083	<u>6,800,100</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$108,323,538).....		<u>\$130,336,756</u>
TEMPORARY CASH INVESTMENTS — (0.1%)		
State Street Institutional U.S. Government Money Market Fund, 1.880% (Cost \$79,048).....	79,048	<u>79,048</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$108,402,586)^^.....		<u>\$130,415,804</u>

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies.....	\$130,336,756	—	—	\$130,336,756
Temporary Cash Investments.....	79,048	—	—	79,048
TOTAL.....	\$130,415,804	—	—	\$130,415,804

DFA SHORT-DURATION REAL RETURN PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2022
(Unaudited)

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	<u>(000)</u>			<u>(000)</u>	
BONDS — (88.0%)			AUSTRALIA — (Continued)		
AUSTRALIA — (6.6%)			Westpac Banking Corp.		
APT Pipelines Ltd.			(r) 3M Swap + 1.140%,		
4.200%, 03/23/25.....	4,000	\$ 3,978,107	FRN, 3.349%,		
Ω 4.200%, 03/23/25.....	2,300	2,287,412	04/24/24.....	AUD 500	\$ 352,473
Australia & New Zealand			(r) 3M Swap + 0.880%,		
Banking Group Ltd., 3M			FRN, 1.880%,		
Swap + 0.760%, FRN			08/16/24.....	AUD 3,500	2,454,526
(r) 2.932%, 01/16/25.....	AUD 12,000	8,394,937	2.850%, 05/13/26.....	8,700	8,464,026
Australia Government Bond			1.150%, 06/03/26.....	9,800	8,930,666
0.250%, 11/21/25.....	AUD 33,650	21,674,580	4.125%, 06/04/26.....	AUD 500	352,752
4.250%, 04/21/26.....	AUD 8,000	5,884,463			
Bank of New Zealand			TOTAL AUSTRALIA.....		<u>142,882,323</u>
Ω 1.000%, 03/03/26.....	750	680,003			
Commonwealth Bank of			BELGIUM — (0.2%)		
Australia			Belfius Bank SA		
Ω 1.125%, 06/15/26.....	14,375	13,019,682	0.010%, 10/15/25.....	EUR 2,500	2,435,647
Glencore Funding LLC			Solvay Finance America LLC		
#Ω 4.625%, 04/29/24.....	9,283	9,310,611	Ω 4.450%, 12/03/25.....	2,000	2,001,507
Ω 1.625%, 04/27/26.....	2,300	2,069,346			
Ω 4.000%, 03/27/27.....	3,000	2,909,550	TOTAL BELGIUM.....		<u>4,437,154</u>
Macquarie Bank Ltd.			CANADA — (6.7%)		
Ω 3.900%, 01/15/26.....	2,631	2,631,577	Bank of Montreal		
National Australia Bank Ltd.			0.625%, 07/09/24.....	3,150	2,982,629
(r) 3M Swap + 0.920%,			2.280%, 07/29/24.....	CAD 5,750	4,336,826
FRN, 2.756%,			1.250%, 09/15/26.....	2,000	1,817,255
06/19/24.....	AUD 6,000	4,210,512	Bank of Montreal, Floating		
(r) 3M Swap + 0.770%,			Rate Note, 3M Swap +		
FRN, 2.994%,			0.990%, FRN		
01/21/25.....	AUD 22,600	15,808,290	(r) 2.226%, 09/07/23.....	AUD 10,070	7,059,985
National Australia Bank Ltd.,			Bank of Nova Scotia		
Floating Rate Note			1.750%, 12/23/22.....	GBP 3,500	4,247,433
(r) 3M Swap + 0.930%,			2.700%, 08/03/26.....	2,000	1,915,949
FRN, 2.697%,			1.300%, 09/15/26.....	9,182	8,313,584
09/26/23.....	AUD 6,000	4,210,910	Canada Government		
(r) 3M Swap + 1.040%,			International Bond		
FRN, 2.125%,			0.750%, 05/19/26.....	4,000	3,689,594
02/26/24.....	AUD 2,500	1,757,348	Canadian Imperial Bank of		
New South Wales Treasury			Commerce		
Corp.			# 0.950%, 10/23/25.....	6,000	5,505,064
4.000%, 05/20/26.....	AUD 14,700	10,611,913	# 1.250%, 06/22/26.....	12,500	11,398,002
Queensland Treasury Corp.			Canadian Natural Resources Ltd.		
Ω 3.250%, 07/21/26.....	AUD 1,500	1,054,776	2.950%, 01/15/23.....	1,568	1,564,304
South Australian Government			3.900%, 02/01/25.....	559	556,465
Financing Authority			2.050%, 07/15/25.....	555	524,077
3.000%, 07/20/26.....	AUD 2,000	1,391,114	CPPIB Capital, Inc.		
Telstra Corp. Ltd.			1.250%, 03/04/25.....	5,000	4,776,349
3.125%, 04/07/25.....	192	189,846	Ω 0.875%, 09/09/26.....	25,000	22,791,477
Treasury Corp. of Victoria			Enbridge Pipelines, Inc.		
0.500%, 11/20/25.....	AUD 15,950	10,252,903	3.000%, 08/10/26.....	CAD 3,000	2,246,574
			National Bank of Canada		
			1.534%, 06/15/26.....	CAD 3,880	2,747,375

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 — (Continued)		
Province of British Columbia			Societe Generale SA		
Canada			Ω 4.250%, 09/14/23.	5,000	\$ 5,011,711
# 0.900%, 07/20/26.	17,100	\$ 15,768,423	Ω 2.625%, 10/16/24.	1,700	1,635,758
Province of Ontario Canada			2.625%, 01/22/25.	5,000	4,779,548
0.625%, 01/21/26.	1,900	1,743,639	Ω 2.625%, 01/22/25.	4,420	4,225,120
PSP Capital, Inc.			TotalEnergies Capital International		
0.900%, 06/15/26. CAD	2,000	1,437,367	SA		
Ω 1.000%, 06/29/26.	4,469	4,120,152	0.250%, 07/12/23. EUR	1,500	1,524,728
Royal Bank of Canada			2.875%, 11/19/25. EUR	300	321,659
2.352%, 07/02/24. CAD	6,500	4,916,864	WEA Finance LLC		
0.875%, 01/20/26.	2,000	1,816,801	2.875%, 01/15/27.	14,903	13,347,332
# 1.200%, 04/27/26.	10,000	9,116,506	Ω 2.875%, 01/15/27.	3,000	2,686,841
Thomson Reuters Corp.			TOTAL FRANCE.		
2.239%, 05/14/25. CAD	750	557,157	<u>74,097,526</u>		
Toronto-Dominion Bank			GERMANY — (3.8%)		
0.750%, 01/06/26.	7,500	6,815,105	Bayer U.S. Finance II LLC		
1.200%, 06/03/26.	6,300	5,734,973	Ω 3.375%, 07/15/24.	5,000	4,928,833
Toronto-Dominion Bank			Ω 4.250%, 12/15/25.	7,700	7,683,110
3.005%, 05/30/23. CAD	5,000	3,880,793	BMW Finance NV		
Toronto-Dominion Bank ,			0.625%, 10/06/23. EUR	2,200	2,238,193
Floating Rate Note, 3M			BMW U.S. Capital LLC		
Swap + 1.000%, FRN			Ω 3.450%, 04/12/23.	2,000	2,001,055
(r) 2.980%, 07/10/24. AUD	4,000	<u>2,794,430</u>	Ω 3.450%, 04/01/27.	10,000	9,875,762
TOTAL CANADA.			Daimler Finance North		
		<u>145,175,152</u>	America LLC		
DENMARK — (0.1%)			#Ω 3.300%, 05/19/25.	2,231	2,200,914
Kommunekredit			Ω 1.450%, 03/02/26.	11,333	10,448,944
0.500%, 01/28/26.	1,425	<u>1,306,460</u>	Daimler Trucks Finance North		
FINLAND — (0.2%)			America LLC		
Nordea Bank Abp			Ω 3.650%, 04/07/27.	5,000	4,882,301
1.500%, 09/30/26.	2,447	2,216,101	Deutsche Bank AG		
Ω 1.500%, 09/30/26.	1,500	<u>1,358,460</u>	1.686%, 03/19/26.	3,110	2,837,999
TOTAL FINLAND.			HOWOGE		
		<u>3,574,561</u>	Wohnungs-baugesellschaft		
FRANCE — (3.4%)			mbH		
BANQUE FED CRED			0.000%, 11/01/24. EUR	100	98,481
MUTUEL SR			Kreditanstalt fuer Wiederaufbau		
UNSECURED REGS 05/27			1.625%, 04/03/24. NOK	86,330	8,742,401
1.25			0.625%, 01/22/26.	7,700	7,120,113
1.250%, 05/26/27. EUR	1,000	996,047	3.200%, 09/11/26. AUD	600	416,849
Banque Federative du Credit			Landeskreditbank		
Mutuel SA			Baden-Wuerttemberg		
0.010%, 03/07/25. EUR	7,500	7,391,167	Foerderbank		
BNP Paribas SA			4.250%, 08/07/25. AUD	4,200	3,001,030
3.375%, 01/09/25.	5,000	4,895,974	Landwirtschaftliche		
BPCE SA			Rentenbank		
Ω 2.375%, 01/14/25.	7,200	6,871,511	4.750%, 05/06/26. AUD	2,000	1,467,175
2.375%, 01/14/25.	5,500	5,249,071	NRW Bank		
0.250%, 01/15/26. EUR	3,000	2,937,947	1.050%, 03/31/26. AUD	580	370,549
Ω 1.000%, 01/20/26.	2,600	2,334,054	Siemens		
Credit Agricole SA			Financieringsmaatschappij NV		
#Ω 3.250%, 10/04/24.	8,000	7,820,926	1.200%, 03/11/26.	4,000	3,684,891
4.125%, 01/10/27.	1,000	995,110	Ω 2.350%, 10/15/26.	3,500	3,318,870
PSA Banque France SA			Volkswagen Group of America		
0.000%, 01/22/25. EUR	1,100	1,073,022	Finance LLC		
			Ω 2.850%, 09/26/24.	500	487,501

DFA SHORT-DURATION REAL RETURN PORTFOLIO

CONTINUED

	Face Amount [^] (000)	Value†		Face Amount [^] (000)	Value†
GERMANY — (Continued)			JAPAN — (Continued)		
Ω 3.350%, 05/13/25.....	1,000	\$ 979,363	NTT Finance Corp.		
#Ω 4.350%, 06/08/27.....	5,000	4,974,337	Ω 1.162%, 04/03/26.....	12,437	\$ 11,374,575
TOTAL GERMANY.....		<u>81,758,671</u>	Shire Acquisitions		
IRELAND — (0.7%)			Investments Ireland DAC		
AerCap Ireland Capital			2.875%, 09/23/23.....	1,988	1,970,098
DAC/AerCap Global Aviation			Sumitomo Mitsui Financial Group,		
Trust			Inc.		
3.500%, 01/15/25.....	3,000	2,889,993	# 3.102%, 01/17/23.....	3,750	3,747,797
1.750%, 01/30/26.....	12,800	11,373,407	2.696%, 07/16/24.....	6,500	6,352,176
4.450%, 04/03/26.....	150	145,598	0.948%, 01/12/26.....	3,500	3,157,078
TOTAL IRELAND.....		<u>14,408,998</u>	1.546%, 06/15/26..... EUR	5,500	5,541,800
ITALY — (0.8%)			2.632%, 07/14/26.....	3,000	2,848,249
Intesa Sanpaolo SpA			Sumitomo Mitsui Trust Bank Ltd.		
Ω 3.250%, 09/23/24.....	5,900	5,697,387	Ω 2.550%, 03/10/25.....	3,200	3,097,408
Republic of Italy Government			# 2.800%, 03/10/27.....	11,500	10,967,444
International Bond			Toyota Credit Canada, Inc.		
6.875%, 09/27/23.....	5,500	5,651,558	2.700%, 01/25/23..... CAD	4,000	3,111,288
2.375%, 10/17/24.....	3,961	3,801,926	Toyota Finance Australia Ltd.		
1.250%, 02/17/26.....	2,686	2,385,420	2.004%, 10/21/24..... EUR	390	405,917
TOTAL ITALY.....		<u>17,536,291</u>	Toyota Motor Credit Corp.		
JAPAN — (6.0%)			1.125%, 06/18/26.....	360	333,736
7-Eleven, Inc.			Toyota Motor Finance		
Ω 0.950%, 02/10/26.....	17,500	15,755,651	Netherlands BV		
Aircastle Ltd.			0.625%, 09/26/23..... EUR	1,500	1,525,704
#Ω 5.250%, 08/11/25.....	1,120	1,096,147	TOTAL JAPAN.....		<u>128,733,248</u>
4.250%, 06/15/26.....	6,120	5,741,144	NETHERLANDS — (0.7%)		
American Honda Finance Corp.			BNG Bank NV		
0.550%, 03/17/23..... EUR	3,000	3,060,838	3.250%, 07/15/25..... AUD	1,500	1,044,204
1.950%, 10/18/24..... EUR	440	455,739	Cooperatieve Rabobank UA		
Development Bank of Japan,			4.875%, 01/10/23..... GBP	350	430,028
Inc.			#Ω 2.625%, 07/22/24.....	1,000	975,098
0.875%, 10/10/25..... EUR	200	201,475	ING Groep NV		
Mitsubishi UFJ Financial Group,			Ω 4.625%, 01/06/26.....	8,525	8,632,477
Inc.			LeasePlan Corp. NV		
3.407%, 03/07/24.....	1,000	994,233	Ω 2.875%, 10/24/24.....	1,000	962,453
2.193%, 02/25/25.....	8,500	8,122,625	Shell International Finance		
1.412%, 07/17/25.....	2,500	2,321,466	BV		
2.757%, 09/13/26.....	786	745,676	# 3.250%, 05/11/25.....	4,000	3,999,816
Mizuho Financial Group, Inc.			TOTAL NETHERLANDS.....		<u>16,044,076</u>
Ω 3.477%, 04/12/26.....	950	922,255	NEW ZEALAND — (0.9%)		
0.184%, 04/13/26..... EUR	4,000	3,819,187	New Zealand Government Bond		
1.631%, 04/08/27..... EUR	4,324	4,326,890	0.500%, 05/15/24..... NZD	31,000	18,562,435
Nissan Motor Acceptance Co. LLC			NORWAY — (2.3%)		
#Ω 2.000%, 03/09/26.....	9,350	8,247,159	Aker BP ASA		
Ω 1.850%, 09/16/26.....	3,000	2,580,612	Ω 2.875%, 01/15/26.....	3,000	2,850,616
Nissan Motor Co. Ltd.			Equinor ASA		
Ω 3.522%, 09/17/25.....	2,900	2,787,376	1.750%, 01/22/26.....	6,500	6,187,281
Nomura Holdings, Inc.			Kommunalbanken AS		
2.648%, 01/16/25.....	600	578,116	4.250%, 07/16/25..... AUD	90	64,485
1.851%, 07/16/25.....	6,215	5,780,428	0.500%, 01/13/26.....	2,500	2,295,667
1.653%, 07/14/26.....	5,528	4,948,275			
2.329%, 01/22/27.....	2,000	1,814,686			

DFA SHORT-DURATION REAL RETURN PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
NORWAY — (Continued)			SUPRANATIONAL ORGANIZATION OBLIGATIONS —		
Norway Government Bond			(Continued)		
Ω 3.000%, 03/14/24..... NOK	374,700	\$38,966,954	3.200%, 07/22/26..... AUD	2,500	\$ 1,737,696
TOTAL NORWAY.....		<u>50,365,003</u>	Nordic Investment Bank		
			1.875%, 04/10/24..... NOK	75,000	7,619,968
			# 0.500%, 01/21/26.....	2,000	<u>1,848,422</u>
SPAIN — (1.3%)			TOTAL SUPRANATIONAL		
Banco Santander SA			ORGANIZATION		
3.848%, 04/12/23.....	2,000	1,997,521	OBLIGATIONS.....		<u>151,556,381</u>
2.746%, 05/28/25.....	2,000	1,908,789			
1.849%, 03/25/26.....	1,000	909,507	SWEDEN — (1.0%)		
Santander Holdings USA, Inc.			Kommuninvest I Sverige AB		
3.400%, 01/18/23.....	3,650	3,642,990	1.000%, 11/13/23..... SEK	10,000	969,116
3.500%, 06/07/24.....	1,550	1,533,757	SBAB Bank AB		
4.500%, 07/17/25.....	1,000	997,771	1.875%, 12/10/25..... EUR	200	206,352
3.244%, 10/05/26.....	6,000	5,690,244	Skandinaviska Enskilda		
Telefonica Emisiones SA			Banken AB		
4.103%, 03/08/27.....	12,200	<u>12,130,919</u>	#Ω 1.200%, 09/09/26.....	5,250	4,733,032
TOTAL SPAIN.....		<u>28,811,498</u>	Svenska Handelsbanken AB		
			2.750%, 12/05/22..... GBP	2,000	2,437,134
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (7.0%)			Svenska Handelsbanken AB,		
African Development Bank			Floating Rate Note, 3M		
0.875%, 03/23/26.....	10,500	9,742,425	Swap + 0.450%, FRN		
0.875%, 07/22/26.....	22,400	20,640,032	(r) 1.686%, 03/04/26..... AUD	5,000	3,414,303
Asian Development Bank			Swedbank AB		
1.625%, 01/28/25..... NZD	667	397,519	0.250%, 11/07/22..... EUR	4,400	4,495,112
0.800%, 11/06/25..... AUD	15,650	10,100,686	1.625%, 12/28/22..... GBP	5,000	6,067,615
0.500%, 02/04/26.....	9,102	8,358,812	0.400%, 08/29/23..... EUR	250	<u>253,043</u>
1.000%, 04/14/26.....	2,000	1,865,620	TOTAL SWEDEN.....		<u>22,575,707</u>
0.500%, 05/05/26..... AUD	10,700	6,724,586			
Asian Infrastructure			SWITZERLAND — (1.1%)		
Investment Bank			Credit Suisse AG		
1.000%, 05/06/26..... AUD	17,500	11,195,470	# 2.950%, 04/09/25.....	3,000	2,895,297
European Bank for			Credit Suisse Group AG		
Reconstruction &			3.750%, 03/26/25.....	1,200	1,162,802
Development			4.550%, 04/17/26.....	9,150	8,981,880
0.500%, 01/28/26.....	20,000	18,365,800	UBS AG		
European Investment Bank			#Ω 1.250%, 06/01/26.....	4,000	3,612,286
1.500%, 01/26/24..... NOK	50,000	5,071,194	UBS Group AG		
0.375%, 03/26/26.....	3,000	2,735,119	4.125%, 09/24/25.....	3,000	3,013,977
Inter-American Development Bank			4.125%, 04/15/26.....	5,000	<u>4,983,674</u>
2.750%, 10/30/25..... AUD	1,000	687,316	TOTAL SWITZERLAND.....		<u>24,649,916</u>
0.875%, 04/20/26.....	3,650	3,387,161			
4.250%, 06/11/26..... AUD	21,500	15,492,388	UNITED KINGDOM — (4.8%)		
1.000%, 06/29/26..... CAD	20,000	14,436,297	AstraZeneca PLC		
International Bank for			0.700%, 04/08/26.....	4,000	3,634,373
Reconstruction &			Barclays PLC		
Development			4.375%, 01/12/26.....	11,400	11,437,127
0.500%, 05/18/26..... AUD	1,572	986,888	BAT Capital Corp.		
International Bank for			3.222%, 08/15/24.....	1,500	1,472,033
Reconstruction &			# 3.215%, 09/06/26.....	6,900	6,536,727
Development, Floating			BAT International Finance PLC		
Rate Note, SOFR +			#Ω 3.950%, 06/15/25.....	2,000	1,972,941
0.310%, FRN			1.668%, 03/25/26.....	6,000	5,423,812
(r) 2.186%, 09/18/25.....	9,000	9,031,851	BP Capital Markets America, Inc.		
International Finance Corp.			3.119%, 05/04/26.....	1,244	1,229,123
0.375%, 09/10/25..... NZD	2,000	1,131,131			

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)		
3.588%, 04/14/27.....	2,150	\$ 2,165,931	American Campus		
BP Capital Markets PLC			Communities Operating		
2.972%, 02/27/26..... EUR	2,662	2,829,116	Partnership LP		
2.213%, 09/25/26..... EUR	1,500	1,552,496	3.300%, 07/15/26.....	600	\$ 595,289
CNH Industrial Capital LLC			American Express Co.		
4.200%, 01/15/24.....	210	210,527	2.550%, 03/04/27.....	3,000	2,866,612
Experian Finance PLC			American Tower Corp.		
1.375%, 06/25/26..... EUR	1,247	1,263,867	4.000%, 06/01/25.....	700	699,838
HSBC Holdings PLC			1.600%, 04/15/26.....	7,500	6,841,919
# 3.600%, 05/25/23.....	775	776,246	3.375%, 10/15/26.....	3,000	2,894,070
4.300%, 03/08/26.....	500	502,876	3.125%, 01/15/27.....	6,600	6,299,282
# 3.900%, 05/25/26.....	9,500	9,451,939	Ameriprise Financial, Inc.		
Linde, Inc.			2.875%, 09/15/26.....	1,000	971,338
1.200%, 02/12/24..... EUR	6,625	6,783,172	AmerisourceBergen Corp.		
Lloyds Bank Corporate			# 3.400%, 05/15/24.....	4,000	3,974,040
Markets PLC			Amgen, Inc.		
0.375%, 01/28/25..... EUR	605	600,030	2.600%, 08/19/26.....	7,480	7,249,147
Lloyds Banking Group PLC			# 2.200%, 02/21/27.....	10,000	9,487,281
4.450%, 05/08/25.....	5,000	5,024,828	Anthem, Inc.		
3.750%, 01/11/27.....	3,570	3,490,992	1.500%, 03/15/26.....	3,000	2,795,925
LSEGA Financing PLC			Aon Global Ltd.		
Ω 1.375%, 04/06/26.....	4,064	3,716,318	3.500%, 06/14/24.....	200	199,531
Mead Johnson Nutrition Co.			Ares Capital Corp.		
4.125%, 11/15/25.....	5,873	5,961,839	3.875%, 01/15/26.....	8,650	8,141,707
Motability Operations Group			Arizona Public Service Co.		
PLC			3.150%, 05/15/25.....	3,842	3,785,279
0.375%, 01/03/26..... EUR	1,200	1,179,082	Arrow Electronics, Inc.		
Nationwide Building Society			# 3.250%, 09/08/24.....	1,400	1,375,397
Ω 3.900%, 07/21/25.....	1,000	997,444	Autodesk, Inc.		
Ω 1.500%, 10/13/26.....	10,021	9,020,888	3.600%, 12/15/22.....	1,000	1,000,191
1.500%, 10/13/26.....	1,500	1,350,298	Avnet, Inc.		
Natwest Group PLC			4.625%, 04/15/26.....	5,000	5,059,351
4.800%, 04/05/26.....	8,282	8,365,098	Baltimore Gas & Electric Co.		
NatWest Markets PLC			3.350%, 07/01/23.....	610	610,556
Ω 0.800%, 08/12/24.....	700	652,674	Bank of America Corp.		
Reynolds American, Inc.			3.300%, 01/11/23.....	500	500,365
4.450%, 06/12/25.....	1,500	1,498,334	3.500%, 04/19/26.....	4,000	3,985,565
Standard Chartered PLC			Berkshire Hathaway, Inc.		
#Ω 3.200%, 04/17/25.....	2,000	1,940,473	0.750%, 03/16/23..... EUR	600	612,733
4.050%, 04/12/26.....	1,800	1,785,434	Boardwalk Pipelines LP		
Unilever Finance Netherlands			5.950%, 06/01/26.....	1,600	1,681,327
BV			Boeing Co.		
0.750%, 02/28/26..... EUR	930	935,245	2.600%, 10/30/25.....	7,882	7,434,818
TOTAL UNITED KINGDOM...		<u>103,761,283</u>	Boeing Co.		
UNITED STATES — (40.4%)			2.800%, 03/01/23.....	3,300	3,285,743
AbbVie, Inc.			3.100%, 05/01/26.....	4,500	4,314,139
2.900%, 11/06/22.....	1,000	999,142	2.250%, 06/15/26.....	154	142,214
3.600%, 05/14/25.....	800	800,135	Booking Holdings, Inc.		
AES Corp.			2.750%, 03/15/23.....	4,500	4,501,282
1.375%, 01/15/26.....	3,000	2,709,208	0.100%, 03/08/25..... EUR	570	562,220
Aflac, Inc.			# 3.650%, 03/15/25.....	1,697	1,714,542
1.125%, 03/15/26.....	603	553,041	1.800%, 03/03/27..... EUR	500	509,290
Ally Financial, Inc.			Brown & Brown, Inc.		
# 5.800%, 05/01/25.....	10,000	10,351,026	# 4.200%, 09/15/24.....	10,428	10,436,905
			Bunge Ltd. Finance Corp.		
			3.000%, 09/25/22.....	3,000	2,999,153
			1.630%, 08/17/25.....	400	374,254

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)		
Campbell Soup Co.			Discovery Communications LLC		
3.650%, 03/15/23.....	3,143	\$ 3,140,371	3.450%, 03/15/25.....	200	\$ 195,239
Capital One Financial Corp.			4.900%, 03/11/26.....	4,000	4,069,509
# 3.200%, 01/30/23.....	6,000	5,995,994	Dollar General Corp.		
3.200%, 02/05/25.....	1,900	1,858,892	3.250%, 04/15/23.....	2,320	2,315,066
4.250%, 04/30/25.....	1,500	1,510,384	Dominion Energy, Inc.		
# 3.750%, 03/09/27.....	5,000	4,918,089	# 3.300%, 03/15/25.....	1,400	1,385,294
Cargill, Inc.			Duke Energy Corp.		
Ω 0.750%, 02/02/26.....	900	818,354	2.400%, 08/15/22.....	1,357	1,356,322
Caterpillar Financial Services			2.650%, 09/01/26.....	2,900	2,780,041
Corp.			DXC Technology Co.		
# 2.625%, 03/01/23.....	500	498,545	# 1.800%, 09/15/26.....	15,069	13,569,578
Celanese U.S. Holdings LLC			eBay, Inc.		
1.400%, 08/05/26.....	15,673	13,340,585	2.750%, 01/30/23.....	417	415,544
CenterPoint Energy, Inc.			Edison International		
1.450%, 06/01/26.....	500	457,599	2.400%, 09/15/22.....	300	299,448
Church & Dwight Co., Inc.			2.950%, 03/15/23.....	2,998	2,990,670
2.875%, 10/01/22.....	1,000	999,010	3.550%, 11/15/24.....	1,000	984,450
Cigna Corp.			4.950%, 04/15/25.....	8,017	8,127,930
3.750%, 07/15/23.....	1,084	1,085,894	Emerson Electric Co.		
1.250%, 03/15/26.....	11,000	10,167,504	1.250%, 10/15/25..... EUR	300	303,650
Citigroup, Inc.			Energy Transfer LP		
3.875%, 10/25/23.....	530	535,705	3.450%, 01/15/23.....	53	52,871
3.700%, 01/12/26.....	2,000	2,001,665	4.050%, 03/15/25.....	3,241	3,212,892
# 3.400%, 05/01/26.....	6,000	5,906,650	2.900%, 05/15/25.....	2,000	1,921,434
3.200%, 10/21/26.....	4,000	3,910,086	4.750%, 01/15/26.....	10,000	10,062,908
Citizens Bank NA			Enterprise Products Operating LLC		
3.700%, 03/29/23.....	8,178	8,183,165	# 3.350%, 03/15/23.....	1,200	1,200,385
CNA Financial Corp.			# 3.700%, 02/15/26.....	357	356,581
3.950%, 05/15/24.....	3,000	3,004,050	EOG Resources, Inc.		
CNO Financial Group, Inc.			4.150%, 01/15/26.....	2,723	2,778,208
5.250%, 05/30/25.....	5,600	5,699,615	Equifax, Inc.		
Comcast Cable			# 3.950%, 06/15/23.....	5,000	4,999,034
Communications Holdings,			2.600%, 12/01/24.....	5,000	4,851,447
Inc.			Equinix, Inc.		
9.455%, 11/15/22.....	1,159	1,180,232	2.625%, 11/18/24.....	5,000	4,844,423
Comcast Corp.			# 1.450%, 05/15/26.....	8,900	8,104,577
3.375%, 08/15/25.....	15,000	15,011,456	ERAC USA Finance LLC		
0.000%, 09/14/26..... EUR	100	95,853	Ω 3.850%, 11/15/24.....	1,600	1,588,216
Conagra Brands, Inc.			Expedia Group, Inc.		
3.200%, 01/25/23.....	1,083	1,081,251	5.000%, 02/15/26.....	4,800	4,855,605
Constellation Energy			Exxon Mobil Corp.		
Generation LLC			3.043%, 03/01/26.....	2,149	2,143,085
3.250%, 06/01/25.....	9,272	9,025,735	Fidelity & Guaranty Life		
Cox Communications, Inc.			Holdings, Inc.		
#Ω 3.350%, 09/15/26.....	3,000	2,925,630	Ω 5.500%, 05/01/25.....	4,000	4,105,601
Crown Castle International Corp.			Fidelity National Information		
1.050%, 07/15/26.....	4,000	3,559,137	Services, Inc.		
2.900%, 03/15/27.....	10,000	9,488,876	1.150%, 03/01/26.....	1,600	1,452,356
CVS Health Corp.			Fiserv, Inc.		
2.750%, 12/01/22.....	2,500	2,498,104	3.200%, 07/01/26.....	850	827,557
Discover Bank			Flex Ltd.		
3.450%, 07/27/26.....	7,000	6,692,507	# 5.000%, 02/15/23.....	8,000	8,038,973
Discover Financial Services			3.750%, 02/01/26.....	7,937	7,676,131
# 3.950%, 11/06/24.....	3,022	3,004,412	Fortune Brands Home &		
# 3.750%, 03/04/25.....	250	246,555	Security, Inc.		
# 4.500%, 01/30/26.....	3,838	3,831,810	# 4.000%, 06/15/25.....	1,000	1,000,565

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)		
Franklin Resources, Inc.			Laboratory Corp. of America		
2.850%, 03/30/25.....	1,700	\$ 1,668,533	Holdings		
GATX Corp.			4.000%, 11/01/23.....	5,000	\$ 5,023,350
3.850%, 03/30/27.....	850	831,215	1.550%, 06/01/26.....	2,000	1,838,029
General Dynamics Corp.			Lazard Group LLC		
3.500%, 04/01/27.....	13,000	13,088,079	3.750%, 02/13/25.....	1,000	992,011
General Mills, Inc.			3.625%, 03/01/27.....	6,000	5,770,492
2.600%, 10/12/22.....	4,385	4,385,963	Legg Mason, Inc.		
General Motors Co.			4.750%, 03/15/26.....	17,000	17,527,947
# 6.125%, 10/01/25.....	2,200	2,312,742	Lennar Corp.		
General Motors Financial Co., Inc.			4.750%, 05/30/25.....	3,900	3,932,002
# 3.250%, 01/05/23.....	500	498,168	Manufacturers & Traders		
2.750%, 06/20/25.....	6,300	6,023,749	Trust Co.		
1.250%, 01/08/26.....	7,290	6,577,101	2.900%, 02/06/25.....	1,500	1,472,831
Gilead Sciences, Inc.			Marathon Petroleum Corp.		
3.650%, 03/01/26.....	12,700	12,738,484	4.700%, 05/01/25.....	3,200	3,263,077
Global Payments, Inc.			5.125%, 12/15/26.....	1,034	1,070,964
3.750%, 06/01/23.....	4,480	4,478,672	McDonald's Corp.		
2.650%, 02/15/25.....	2,500	2,405,226	3.700%, 01/30/26.....	1,800	1,825,758
1.200%, 03/01/26.....	700	629,214	McKesson Corp.		
2.150%, 01/15/27.....	5,000	4,533,544	# 2.700%, 12/15/22.....	2,451	2,445,530
Goldman Sachs Group, Inc.			2.850%, 03/15/23.....	1,220	1,214,083
# 3.750%, 05/22/25.....	7,300	7,296,059	1.300%, 08/15/26.....	4,391	3,987,578
3.750%, 02/25/26.....	1,800	1,802,570	Merck & Co., Inc.		
Halliburton Co.			0.500%, 11/02/24.....	EUR 300	302,923
3.500%, 08/01/23.....	500	498,532	# 0.750%, 02/24/26.....	4,000	3,708,040
Harley-Davidson Financial			Micron Technology, Inc.		
Services, Inc.			4.185%, 02/15/27.....	5,000	4,987,698
Ω 3.350%, 02/15/23.....	500	497,521	Morgan Stanley		
Hewlett Packard Enterprise Co.			3.125%, 01/23/23.....	5,400	5,402,648
4.450%, 10/02/23.....	921	929,268	4.000%, 07/23/25.....	1,000	1,008,199
1.750%, 04/01/26.....	3,300	3,077,955	6.250%, 08/09/26.....	6,000	6,513,060
HP, Inc.			Mosaic Co.		
2.200%, 06/17/25.....	5,500	5,262,474	3.250%, 11/15/22.....	1,000	1,000,011
1.450%, 06/17/26.....	415	378,971	MPLX LP		
# 3.000%, 06/17/27.....	5,000	4,752,674	4.875%, 12/01/24.....	1,330	1,352,164
International Business			1.750%, 03/01/26.....	6,900	6,344,469
Machines Corp.			Mylan, Inc.		
3.300%, 05/15/26.....	11,000	10,952,157	4.200%, 11/29/23.....	200	200,132
Jabil, Inc.			National Rural Utilities		
1.700%, 04/15/26.....	12,174	11,062,095	Cooperative Finance Corp.		
4.250%, 05/15/27.....	5,000	4,949,991	1.000%, 06/15/26.....	1,800	1,652,216
Jefferies Group LLC			National Securities Clearing		
6.450%, 06/08/27.....	5,000	5,402,978	Corp.		
Jefferies Group LLC/Jefferies			0.750%, 12/07/25.....	500	457,793
Group Capital Finance, Inc.			Nestle Holdings, Inc.		
# 4.850%, 01/15/27.....	2,000	2,027,261	Ω 0.625%, 01/15/26.....	4,877	4,466,408
JM Smucker Co.			NetApp, Inc.		
3.500%, 03/15/25.....	1,000	1,000,561	3.250%, 12/15/22.....	2,000	1,999,915
John Deere Capital Corp.			1.875%, 06/22/25.....	275	260,833
2.700%, 01/06/23.....	2,000	1,995,260	Nucor Corp.		
JPMorgan Chase & Co.			2.000%, 06/01/25.....	2,000	1,920,778
# 3.250%, 09/23/22.....	2,422	2,424,217	Omnicom Group,		
3.300%, 04/01/26.....	1,500	1,482,443	Inc./Omnicom Capital, Inc.		
3.200%, 06/15/26.....	9,500	9,379,540	# 3.600%, 04/15/26.....	2,250	2,247,098
Kellogg Co.			ONEOK, Inc.		
# 3.250%, 04/01/26.....	545	539,544	5.850%, 01/15/26.....	12,938	13,565,232

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)		
Oracle Corp.			Simon Property Group LP		
2.500%, 10/15/22.....	2,000	\$ 1,997,370	3.300%, 01/15/26.....	600	\$ 591,493
# 2.500%, 04/01/25.....	5,200	5,027,516	# 1.375%, 01/15/27.....	5,000	4,467,445
2.950%, 05/15/25.....	1,000	974,893	Sky Ltd.		
1.650%, 03/25/26.....	10,000	9,192,896	2.500%, 09/15/26..... EUR	1,767	1,867,859
Ovintiv Exploration, Inc.			Southwest Airlines Co.		
5.375%, 01/01/26.....	6,174	6,296,567	4.750%, 05/04/23.....	1,000	1,007,116
Paramount Global			# 5.250%, 05/04/25.....	8,152	8,398,499
4.750%, 05/15/25.....	3,654	3,711,743	Southwestern Electric Power Co.		
Penske Truck Leasing Co. LP/PTL Finance Corp.			1.650%, 03/15/26.....	7,381	6,829,103
Ω 4.250%, 01/17/23.....	822	823,905	Spirit Realty LP		
Ω 4.125%, 08/01/23.....	700	700,096	3.200%, 01/15/27.....	15,000	14,111,048
Ω 4.000%, 07/15/25.....	341	337,980	Steel Dynamics, Inc.		
Ω 1.200%, 11/15/25.....	4,000	3,604,045	2.400%, 06/15/25.....	100	95,908
Ω 4.450%, 01/29/26.....	1,572	1,576,103	Sysco Corp.		
Philip Morris International, Inc.			# 3.300%, 07/15/26.....	5,029	4,965,970
2.750%, 03/19/25..... EUR	636	650,674	Truist Bank		
# 2.750%, 02/25/26.....	3,736	3,609,815	1.500%, 03/10/25.....	2,000	1,901,307
0.875%, 05/01/26.....	1,000	899,432	# 4.050%, 11/03/25.....	10,000	10,123,821
Phillips 66 Co.			United Parcel Service, Inc.		
Ω 2.450%, 12/15/24.....	3,243	3,132,419	2.450%, 10/01/22.....	300	299,769
Ω 3.605%, 02/15/25.....	3,333	3,313,416	UnitedHealth Group, Inc.		
PPG Industries, Inc.			# 1.150%, 05/15/26.....	500	464,992
1.200%, 03/15/26.....	5,374	4,902,149	Utah Acquisition Sub, Inc.		
Principal Financial Group, Inc.			3.950%, 06/15/26.....	17,900	16,941,533
3.300%, 09/15/22.....	1,516	1,516,033	Valero Energy Corp.		
3.125%, 05/15/23.....	890	888,000	2.850%, 04/15/25.....	539	524,062
Public Storage			Ventas Realty LP		
0.875%, 02/15/26.....	1,000	917,193	2.650%, 01/15/25.....	800	769,803
PulteGroup, Inc.			3.500%, 02/01/25.....	3,000	2,954,136
# 5.500%, 03/01/26.....	1,000	1,029,020	4.125%, 01/15/26.....	2,000	1,985,116
# 5.000%, 01/15/27.....	1,500	1,527,358	Verizon Communications, Inc.		
PVH Corp.			3.376%, 02/15/25.....	1,000	1,003,183
4.625%, 07/10/25.....	4,003	4,003,262	# 1.450%, 03/20/26.....	5,800	5,428,248
Raytheon Technologies Corp.			VF Corp.		
3.950%, 08/16/25.....	1,000	1,015,673	2.400%, 04/23/25.....	6,253	6,057,343
# 3.500%, 03/15/27.....	2,755	2,752,281	VMware, Inc.		
Realty Income Corp.			1.400%, 08/15/26.....	12,325	11,099,503
4.125%, 10/15/26.....	2,000	2,016,672	Vornado Realty LP		
3.000%, 01/15/27.....	2,500	2,401,914	2.150%, 06/01/26.....	11,500	10,372,564
Reinsurance Group of America, Inc.			Walgreens Boots Alliance, Inc.		
4.700%, 09/15/23.....	4,600	4,642,652	3.450%, 06/01/26.....	677	675,021
Roper Technologies, Inc.			Walt Disney Co.		
3.800%, 12/15/26.....	116	116,090	1.750%, 01/13/26.....	2,638	2,508,017
Ross Stores, Inc.			Walt Disney Co.		
4.600%, 04/15/25.....	1,000	1,024,927	7.430%, 10/01/26.....	7,392	8,534,676
Royalty Pharma PLC			Waste Management, Inc.		
# 1.200%, 09/02/25.....	5,372	4,936,576	2.400%, 05/15/23.....	200	198,719
Ryder System, Inc.			Wells Fargo & Co.		
3.400%, 03/01/23.....	1,200	1,198,877	1.625%, 06/02/25..... EUR	4,000	4,063,760
4.625%, 06/01/25.....	1,000	1,014,356	3.550%, 09/29/25.....	800	797,128
4.300%, 06/15/27.....	3,023	3,040,721	3.000%, 04/22/26.....	12,563	12,232,000
Schlumberger Holdings Corp.			2.975%, 05/19/26..... CAD	1,000	742,259
Ω 4.000%, 12/21/25.....	10,000	10,023,443	1.000%, 02/02/27..... EUR	1,650	1,593,284

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)			0.625%, 10/15/24	13,000	\$ 12,377,930
Western Union Co.			0.750%, 11/15/24	7,000	6,670,234
1.350%, 03/15/26	11,347	\$ 10,270,478	1.125%, 01/15/25	7,000	6,712,344
Whirlpool Corp.			1.500%, 02/15/25	5,000	4,832,422
3.700%, 03/01/23	2,170	2,174,092	1.750%, 03/15/25	16,000	15,554,375
Williams Cos., Inc.			0.250%, 06/30/25	75,000	69,600,586
4.000%, 09/15/25	1,615	1,611,639	0.250%, 08/31/25	23,000	21,252,539
Williams Cos., Inc.			0.250%, 10/31/25	2,000	1,841,563
3.700%, 01/15/23	3,190	3,186,416			
3.900%, 01/15/25	2,277	2,270,747	TOTAL U.S. TREASURY		
Zimmer Biomet Holdings, Inc.			OBLIGATIONS		196,024,219
3.050%, 01/15/26	2,000	1,945,459	TOTAL INVESTMENT		
Zoetis, Inc.			SECURITIES		
# 3.250%, 02/01/23	2,476	2,473,833	(Cost \$2,216,461,396)		2,101,103,508
TOTAL UNITED STATES		874,842,606			
TOTAL BONDS		1,905,079,289			
U.S. TREASURY OBLIGATIONS — (9.1%)					
U.S. Treasury Notes					
0.250%, 03/15/24	10,000	9,573,437	SECURITIES LENDING COLLATERAL — (2.9%)		
0.250%, 05/15/24	15,000	14,302,734	@§ The DFA Short Term		
0.250%, 06/15/24	35,000	33,306,055	Investment Fund	5,434,014	62,855,238
			TOTAL INVESTMENTS — (100.0%)		
			(Cost \$2,279,308,866)		\$2,163,958,746

As of July 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	52,683,117	CAD	67,372,524	Barclays Capital	08/23/22	\$ 72,614
CAD	10,999,492	USD	8,531,028	Citibank, N.A.	08/23/22	58,361
CAD	30,225,415	USD	23,264,896	HSBC Bank	08/23/22	337,817
CAD	23,129,296	USD	17,833,208	Australia and New Zealand Bank	09/06/22	227,605
USD	13,601,303	EUR	12,973,366	HSBC Bank	09/30/22	286,963
EUR	6,563,206	USD	6,729,446	HSBC Bank	10/11/22	11,687
Total Appreciation						\$ 995,047
USD	22,524,764	AUD	33,156,981	State Street Bank and Trust	08/15/22	\$ (646,518)
USD	19,407,094	NZD	31,885,327	State Street Bank and Trust	08/15/22	(645,843)
USD	13,130,537	GBP	10,966,441	Morgan Stanley and Co. International	08/23/22	(230,811)
USD	59,993,385	NOK	590,125,170	Barclays Capital	08/26/22	(1,101,706)
USD	35,131,454	CAD	45,720,425	BNY Mellon	09/06/22	(569,938)
USD	481,779	CAD	617,865	State Street Bank and Trust	09/06/22	(689)
USD	959,370	SEK	9,944,116	Societe Generale	09/19/22	(21,263)
USD	17,944,436	EUR	17,684,212	State Street Bank and Trust	09/30/22	(204,561)
USD	127,173,670	AUD	187,631,423	State Street Bank and Trust	10/04/22	(4,050,532)
USD	43,529,207	EUR	42,887,727	State Street Bank and Trust	10/11/22	(521,195)
Total (Depreciation)						\$(7,993,056)
Total Appreciation (Depreciation)						\$(6,998,009)

DFA SHORT-DURATION REAL RETURN PORTFOLIO

CONTINUED

As of July 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.....	3.243% Fixed	CPI	Maturity	USD 26,000,000	01/14/25	—	—	\$ 869,653	\$ 869,653
Bank of America Corp.....	3.175% Fixed	CPI	Maturity	USD 37,000,000	05/27/27	—	—	142,888	142,888
Bank of America Corp.....	3.070% Fixed	CPI	Maturity	USD 18,000,000	01/25/25	—	—	656,802	656,802
Bank of America Corp.....	2.933% Fixed	CPI	Maturity	USD 48,000,000	08/17/23	—	—	2,950,446	2,950,446
Bank of America Corp.....	2.905% Fixed	CPI	Maturity	USD 21,000,000	10/08/24	—	—	1,165,671	1,165,671
Bank of America Corp.....	2.889% Fixed	CPI	Maturity	USD 20,000,000	08/04/24	—	—	1,337,265	1,337,265
Bank of America Corp.....	2.820% Fixed	CPI	Maturity	USD 44,000,000	09/03/24	—	—	2,704,654	2,704,654
Bank of America Corp.....	2.736% Fixed	CPI	Maturity	USD 54,000,000	07/29/26	—	—	4,022,333	4,022,333
Bank of America Corp.....	2.712% Fixed	CPI	Maturity	USD 25,000,000	06/07/26	—	—	2,127,046	2,127,046
Bank of America Corp.....	2.699% Fixed	CPI	Maturity	USD 24,000,000	07/27/26	—	—	1,841,812	1,841,812
Bank of America Corp.....	2.608% Fixed	CPI	Maturity	USD 44,000,000	06/17/26	—	—	3,890,641	3,890,641
Bank of America Corp.....	2.602% Fixed	CPI	Maturity	USD 60,000,000	07/09/26	—	—	5,088,148	5,088,148
Bank of America Corp.....	2.581% Fixed	CPI	Maturity	USD 31,000,000	04/16/26	—	—	2,979,785	2,979,785
Bank of America Corp.....	2.580% Fixed	CPI	Maturity	USD 29,000,000	06/15/26	—	—	2,615,293	2,615,293
Bank of America Corp.....	2.495% Fixed	CPI	Maturity	USD 43,000,000	03/16/26	—	—	4,358,372	4,358,372
Bank of America Corp.....	2.340% Fixed	CPI	Maturity	USD 21,000,000	09/26/23	—	—	1,736,142	1,736,142
Bank of America Corp.....	2.208% Fixed	CPI	Maturity	USD 26,000,000	02/01/23	—	—	2,410,716	2,410,716
Bank of America Corp.....	1.310% Fixed	CPI	Maturity	USD 38,000,000	06/24/24	—	—	5,708,483	5,708,483
Citibank, N.A.....	5.640% Fixed	CPI	Maturity	USD 40,000,000	03/15/23	—	—	476,891	476,891
Citibank, N.A.....	4.010% Fixed	CPI	Maturity	USD 35,000,000	11/18/23	—	—	1,139,495	1,139,495
Citibank, N.A.....	3.859% Fixed	CPI	Maturity	USD 39,000,000	03/09/25	—	—	297,566	297,566
Citibank, N.A.....	3.774% Fixed	CPI	Maturity	USD 22,000,000	03/04/25	—	—	236,636	236,636
Citibank, N.A.....	3.726% Fixed	CPI	Maturity	USD 33,000,000	02/24/24	—	—	706,710	706,710
Citibank, N.A.....	3.590% Fixed	CPI	Maturity	USD 28,000,000	10/29/23	—	—	1,153,073	1,153,073
Citibank, N.A.....	3.546% Fixed	CPI	Maturity	USD 30,000,000	11/01/23	—	—	1,259,951	1,259,951
Citibank, N.A.....	3.361% Fixed	CPI	Maturity	USD 48,000,000	01/18/24	—	—	1,617,424	1,617,424
Citibank, N.A.....	3.299% Fixed	CPI	Maturity	USD 21,000,000	02/01/24	—	—	682,374	682,374
Citibank, N.A.....	3.255% Fixed	CPI	Maturity	USD 57,000,000	10/19/23	—	—	2,723,378	2,723,378
Citibank, N.A.....	3.125% Fixed	CPI	Maturity	USD 42,000,000	01/31/25	—	—	1,420,959	1,420,959
Citibank, N.A.....	2.965% Fixed	CPI	Maturity	USD 20,000,000	09/01/23	—	—	1,140,425	1,140,425
Citibank, N.A.....	2.539% Fixed	CPI	Maturity	USD 30,000,000	04/07/26	—	—	2,959,449	2,959,449
Citibank, N.A.....	2.196% Fixed	CPI	Maturity	USD 24,000,000	05/31/23	—	—	2,207,840	2,207,840
Citibank, N.A.....	2.182% Fixed	CPI	Maturity	USD 23,000,000	01/19/23	—	—	2,172,015	2,172,015
Citibank, N.A.....	1.998% Fixed	CPI	Maturity	USD 23,000,000	12/10/23	—	—	2,371,901	2,371,901
Citibank, N.A.....	1.303% Fixed	CPI	Maturity	USD 25,000,000	06/22/25	—	—	4,127,797	4,127,797
Deutsche Bank AG.....	3.345% Fixed	CPI	Maturity	USD 30,000,000	11/01/24	—	—	1,271,152	1,271,152
Deutsche Bank AG.....	3.318% Fixed	CPI	Maturity	USD 25,000,000	11/29/25	—	—	924,247	924,247
Deutsche Bank AG.....	3.280% Fixed	CPI	Maturity	USD 20,000,000	01/05/25	—	—	679,995	679,995
Deutsche Bank AG.....	3.275% Fixed	CPI	Maturity	USD 43,000,000	11/08/24	—	—	1,901,177	1,901,177

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)
Deutsche Bank AG.....	3.223% Fixed	CPI	Maturity	USD 20,000,000	12/01/25	—	—	\$ 813,241	\$ 813,241
Deutsche Bank AG.....	2.902% Fixed	CPI	Maturity	USD 35,000,000	07/12/27	—	—	385,540	385,540
Deutsche Bank AG.....	2.860% Fixed	CPI	Maturity	USD 30,000,000	09/24/23	—	—	1,693,721	1,693,721
Deutsche Bank AG.....	2.778% Fixed	CPI	Maturity	USD 36,000,000	05/07/26	—	—	3,061,605	3,061,605
Deutsche Bank AG.....	2.748% Fixed	CPI	Maturity	USD 25,000,000	05/17/26	—	—	2,146,322	2,146,322
Deutsche Bank AG.....	2.735% Fixed	CPI	Maturity	USD 31,000,000	05/27/26	—	—	2,648,673	2,648,673
Deutsche Bank AG.....	2.710% Fixed	CPI	Maturity	USD 27,000,000	05/25/26	—	—	2,350,276	2,350,276
Deutsche Bank AG.....	2.698% Fixed	CPI	Maturity	USD 32,000,000	06/08/26	—	—	2,736,215	2,736,215
Deutsche Bank AG.....	2.695% Fixed	CPI	Maturity	USD 32,000,000	09/24/25	—	—	2,044,714	2,044,714
Deutsche Bank AG.....	2.623% Fixed	CPI	Maturity	USD 40,000,000	07/14/26	—	—	3,315,374	3,315,374
Deutsche Bank AG.....	2.588% Fixed	CPI	Maturity	USD 40,000,000	06/24/26	—	—	3,528,899	3,528,899
Deutsche Bank AG.....	2.508% Fixed	CPI	Maturity	USD 40,000,000	04/12/26	—	—	4,006,153	4,006,153
Deutsche Bank AG.....	2.423% Fixed	CPI	Maturity	USD 45,000,000	03/08/26	—	—	4,738,288	4,738,288
Deutsche Bank AG.....	2.420% Fixed	CPI	Maturity	USD 20,000,000	03/05/26	—	—	2,106,931	2,106,931
Deutsche Bank AG.....	2.325% Fixed	CPI	Maturity	USD 42,000,000	03/02/26	—	—	4,626,965	4,626,965
Deutsche Bank AG.....	2.186% Fixed	CPI	Maturity	USD 28,000,000	01/15/23	—	—	2,820,875	2,820,875
Deutsche Bank AG.....	1.540% Fixed	CPI	Maturity	USD 20,000,000	07/15/25	—	—	3,167,806	3,167,806
Deutsche Bank AG.....	1.518% Fixed	CPI	Maturity	USD 34,000,000	07/20/24	—	—	4,994,061	4,994,061
Morgan Stanley and Co. International.....	3.665% Fixed	CPI	Maturity	USD 42,000,000	02/22/24	—	—	959,595	959,595
Total Appreciation.....								\$130,221,859	\$130,221,859
Bank of America Corp.....	3.645% Fixed	CPI	Maturity	USD 24,000,000	03/28/27	—	—	(161,098)	(161,098)
Bank of America Corp.....	3.390% Fixed	CPI	Maturity	USD 40,000,000	06/08/27	—	—	(359,876)	(359,876)
Citibank, N.A.....	3.849% Fixed	CPI	Maturity	USD 40,000,000	03/15/26	—	—	(161,057)	(161,057)
Deutsche Bank AG.....	3.959% Fixed	CPI	Maturity	USD 30,000,000	05/04/25	—	—	(129,325)	(129,325)
Deutsche Bank AG.....	3.488% Fixed	CPI	Maturity	USD 59,000,000	04/22/27	—	—	(173,353)	(173,353)
Deutsche Bank AG.....	3.407% Fixed	CPI	Maturity	USD 35,000,000	06/13/27	—	—	(351,712)	(351,712)
Total (Depreciation).....								\$ (1,336,421)	\$ (1,336,421)
Total Appreciation (Depreciation).....								\$128,885,438	\$128,885,438

DFA SHORT-DURATION REAL RETURN PORTFOLIO**CONTINUED**

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Bonds				
Australia.....	—	\$ 142,882,323	—	\$ 142,882,323
Belgium.....	—	4,437,154	—	4,437,154
Canada.....	—	145,175,152	—	145,175,152
Denmark.....	—	1,306,460	—	1,306,460
Finland.....	—	3,574,561	—	3,574,561
France.....	—	74,097,526	—	74,097,526
Germany.....	—	81,758,671	—	81,758,671
Ireland.....	—	14,408,998	—	14,408,998
Italy.....	—	17,536,291	—	17,536,291
Japan.....	—	128,733,248	—	128,733,248
Netherlands.....	—	16,044,076	—	16,044,076
New Zealand.....	—	18,562,435	—	18,562,435
Norway.....	—	50,365,003	—	50,365,003
Spain.....	—	28,811,498	—	28,811,498
Supranational Organization Obligations.....	—	151,556,381	—	151,556,381
Sweden.....	—	22,575,707	—	22,575,707
Switzerland.....	—	24,649,916	—	24,649,916
United Kingdom.....	—	103,761,283	—	103,761,283
United States.....	—	874,842,606	—	874,842,606
U.S. Treasury Obligations.....	—	196,024,219	—	196,024,219
Securities Lending Collateral.....	—	62,855,238	—	62,855,238
Forward Currency Contracts**.....	—	(6,998,009)	—	(6,998,009)
Swap Agreements**.....	—	128,885,438	—	128,885,438
TOTAL.....	—	\$2,285,846,175	—	\$2,285,846,175

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

**DFA MUNICIPAL REAL RETURN PORTFOLIO
SCHEDULE OF INVESTMENTS**

July 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 — (1.4%)			Coconino County Unified		
Alabama Federal Aid			School District No.		
Highway Finance Authority			1-Flagstaff (GO) Series C		
(RB)			5.000%, 07/01/28	1,250	\$1,451,419
□ 5.000%, 09/01/32			Maricopa County High School		
(Pre-refunded @			District No. 210-Phoenix		
\$100, 09/01/26).....	1,010	\$ 1,132,232	(GO)		
□ 5.000%, 09/01/33			3.000%, 07/01/23	650	658,859
(Pre-refunded @			Town of Gilbert (GO)		
\$100, 09/01/26).....	2,540	2,847,396	5.000%, 07/15/27	1,500	<u>1,726,756</u>
□ 5.000%, 09/01/34			TOTAL ARIZONA.....		<u>9,638,597</u>
(Pre-refunded @			CALIFORNIA — (5.1%)		
\$100, 09/01/26).....	4,670	5,235,173	California State Public Works		
□ 5.000%, 09/01/36			Board (RB)		
(Pre-refunded @			5.000%, 05/01/28	1,185	1,378,923
\$100, 09/01/26).....	4,000	4,484,089	California State Public Works		
Alabama State (GO) Series A			Board (RB) Series D-CA		
5.000%, 08/01/23	2,200	2,276,311	AIR RES BR		
Tuscaloosa County Board of			5.000%, 05/01/28	2,235	2,600,753
Education (ST)			City of San Francisco Public		
□ 5.000%, 02/01/43			Utilities Commission Water		
(Pre-refunded @			Revenue (RB)		
\$100, 2/1/27).....	1,090	1,236,327	4.000%, 11/01/30	7,835	8,410,874
Water Works Board of the			Los Angeles Unified School		
City of Birmingham (RB)			District (GO)		
Series B			5.000%, 07/01/25	4,920	5,379,555
□ 5.000%, 01/01/45			5.000%, 07/01/26	1,080	1,212,037
(Pre-refunded @			Los Angeles Unified School		
\$100, 1/1/25).....	5,625	<u>6,063,174</u>	District (GO) Series A		
TOTAL ALABAMA.....		<u>23,274,702</u>	5.000%, 07/01/23	6,935	7,156,204
ALASKA — (0.2%)			5.000%, 07/01/26	1,055	1,183,980
City of Anchorage (GO)			Palomar Community College		
Series B			District (GO)		
5.000%, 09/01/23	600	621,933	□ 5.000%, 05/01/31		
City of Anchorage (GO)			(Pre-refunded @		
Series D			\$100, 5/01/25).....	790	860,607
5.000%, 09/01/23	2,585	<u>2,679,496</u>	San Diego Unified School		
TOTAL ALASKA.....		<u>3,301,429</u>	District (GO) Series N-2		
ARIZONA — (0.6%)			5.000%, 07/01/23	2,700	2,787,124
City of Phoenix (GO)			San Francisco Unified School		
5.000%, 07/01/27	1,500	1,721,409	District (GO)		
City of Tempe (GO)			5.000%, 06/15/28	5,390	6,264,112
5.000%, 07/01/26	1,685	1,888,287	San Francisco Unified School		
5.000%, 07/01/27	955	1,095,963	District (GO) Series C		
Coconino County Unified			5.000%, 06/15/28	3,410	3,963,010
School District No.			Santa Clara County		
1-Flagstaff (GO)			Financing Authority (RB)		
4.000%, 07/01/27	1,000	1,095,904	Series A		
			5.000%, 05/01/25	540	587,198
			5.000%, 05/01/26	1,435	1,601,002

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>
CALIFORNIA — (Continued)			COLORADO — (Continued)		
State of California (GO)			Weld County School District		
3.000%, 03/01/26	2,000	\$ 2,070,248	No. RE-4 (GO) (ST AID		
5.000%, 08/01/26	9,000	10,139,715	WITHHLDG)		
5.000%, 12/01/26	5,535	6,288,073	4.000%, 12/01/23	2,425	\$ 2,503,696
3.500%, 08/01/27	1,500	1,583,996	TOTAL COLORADO.....		<u>16,920,302</u>
5.000%, 08/01/27	4,000	4,617,688	CONNECTICUT — (0.3%)		
5.000%, 12/01/27	8,175	9,494,454	City of Danbury (GO) Series		
5.000%, 04/01/28	2,500	2,917,054	A		
5.000%, 10/01/29	1,000	1,108,608	4.000%, 07/15/25	1,200	1,279,746
State of California (GO)			City of Danbury (GO) Series		
Series B			B		
5.000%, 09/01/25	3,140	3,452,477	4.000%, 07/15/26	735	797,997
5.000%, 09/01/26	1,000	1,128,999	4.000%, 07/15/27	700	772,791
TOTAL CALIFORNIA.....		<u>86,186,691</u>	City of Middletown (GO)		
COLORADO — (1.0%)			5.000%, 04/01/23	950	972,314
City & County of Denver			Town of Windsor (GO)		
(GO)			5.000%, 06/15/25	1,420	1,551,204
5.000%, 08/01/27	2,920	3,357,333	TOTAL CONNECTICUT.....		<u>5,374,052</u>
City of Colorado Springs CO			DELAWARE — (0.4%)		
Utilities System Revenue			County of New Castle (GO)		
(RB) Series A-1			Series		
5.000%, 11/15/26	3,000	3,388,484	5.000%, 10/01/23	1,500	1,561,665
City of Colorado Springs			Delaware State (GO)		
Utilities System Revenue			5.000%, 03/01/26	2,000	2,228,079
(RB) Series A			New Castle County (GO)		
5.000%, 11/15/23	1,650	1,721,733	5.000%, 10/01/23	2,275	2,368,525
City of Colorado Springs			TOTAL DELAWARE.....		<u>6,158,269</u>
Utilities System Revenue			DISTRICT OF COLUMBIA — (0.5%)		
(RB) Series B			District of Columbia (GO)		
5.000%, 11/15/25	550	606,738	4.000%, 02/01/27	1,060	1,156,786
Denver City & County School			District of Columbia (GO)		
District No. 1 (GO) (ST AID			Series E		
WITHHLDG) Series B			5.000%, 06/01/26	1,885	2,106,622
5.000%, 12/01/24	900	968,935	Washington Metropolitan		
El Paso County School			Area Transit Authority (RB)		
District No. 2 Harrison			Series A-1		
(GO) (ST AID WITHHLDG)			5.000%, 07/01/27	4,535	5,181,465
5.000%, 12/01/23	1,825	1,907,423	TOTAL DISTRICT OF		
5.000%, 12/01/26	335	379,530	COLUMBIA.....		<u>8,444,873</u>
Garfield Pitkin & Eagle			FLORIDA — (2.9%)		
Counties School District			Collier County Water-Sewer		
No. Re-1 Roaring Fork			District (RB)		
(GO) (ST AID WITHHLDG)			5.000%, 07/01/25	345	376,710
5.000%, 12/15/29			Florida Department of		
(Pre-refunded @			Environmental Protection		
\$100, 12/15/25).....	520	574,022	(RB) Series A		
Jefferson County School			5.000%, 07/01/26	5,000	5,599,201
District R-1 (GO) (ST AID			Florida State (GO)		
WITHHLDG) Series 1			5.000%, 07/01/27	7,000	8,054,562
5.250%, 12/15/24	1,000	1,082,347			
Weld County School District					
No. 6 Greeley (GO) (ST					
AID WITHHLDG)					
5.000%, 12/01/25	390	430,061			

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
FLORIDA — (Continued)			GEORGIA — (Continued)		
Florida State (GO) Series A			Georgia State Road &		
5.000%, 06/01/23	700	\$ 720,140	Tollway Authority (RB)		
5.000%, 06/01/24	225	238,617	(MUN GOVT GTD)		
5.000%, 07/01/24	500	531,614	5.000%, 10/01/23	1,580	\$ 1,644,017
Florida State (GO) Series B			Gwinnett County School		
5.000%, 06/01/23	650	668,701	District (GO) Series B		
5.000%, 06/01/25	3,000	3,271,176	5.000%, 08/01/27	31,000	35,722,924
Florida State (GO) Series C			Gwinnett County Water &		
5.000%, 06/01/26	12,000	13,420,304	Sewerage Authority (RB)		
Miami-Dade County (GO)			4.000%, 08/01/23	3,000	3,074,473
5.000%, 07/01/23	1,955	2,016,814	Henry County School District		
Miami-Dade County (GO)			(GO) (ST AID WITHHLDG)		
Series A			4.000%, 08/01/27	3,950	4,334,073
5.000%, 07/01/26	1,810	2,023,274	State of Georgia (GO)		
5.000%, 07/01/28	1,560	1,812,313	4.000%, 07/01/29	4,000	<u>4,488,416</u>
Palm County Beach (RB)			TOTAL GEORGIA.....		<u>87,847,718</u>
Series D			HAWAII — (1.8%)		
□ 5.000%, 12/01/28			5.000%, 03/01/27.....	4,850	5,523,075
(Pre-refunded @			City & County of Honolulu		
\$100, 12/1/25).....	1,600	1,767,086	(GO) Series B		
□ 5.000%, 12/01/29			5.000%, 10/01/23	2,150	2,236,858
(Pre-refunded @			5.000%, 10/01/25	450	494,857
\$100, 12/1/25).....	2,050	2,264,079	5.000%, 10/01/26	430	471,749
School Board of Miami-Dade			City & County of Honolulu		
County/The (GO) (BAM)			(GO) Series C		
Series			5.000%, 10/01/25	2,000	2,199,367
5.000%, 03/15/28	2,515	2,903,371	Hawaii State (GO)		
State of Florida (GO)			5.000%, 10/01/26	1,760	1,985,893
5.000%, 07/01/27.....	2,581	<u>2,935,529</u>	5.000%, 10/01/27	3,505	3,844,168
TOTAL FLORIDA.....		<u>48,603,491</u>	Hawaii State (GO) Series EF		
GEORGIA — (5.2%)			5.000%, 11/01/22	300	302,628
Athens-Clarke County Unified			Hawaii State (GO) Series		
Government (GO)			EH-2017		
5.000%, 12/01/23	2,500	2,613,923	5.000%, 08/01/23	970	1,002,861
City of Cartersville (GO) (ST			Hawaii State (GO) Series FH		
AID WITHHLDG)			5.000%, 10/01/23	2,050	2,130,392
5.000%, 10/01/25	1,250	1,374,605	4.000%, 10/01/30	4,960	5,306,825
Clarke County School District			Hawaii State (GO) Series FK		
(GO) (ST AID WITHHLDG)			5.000%, 05/01/23	1,800	1,846,264
5.000%, 09/01/27	3,120	3,592,586	Hawaii State (GO) (ETM)		
Georgia State (GO)			Series EH		
5.000%, 02/01/25	2,500	2,704,154	5.000%, 08/01/23	1,225	1,266,500
5.000%, 02/01/31	6,705	7,575,842	Hawaii State (GO) (ETM)		
Georgia State (GO) Series A			Series EH-2017		
5.000%, 07/01/25	5,000	5,470,018	5.000%, 08/01/23	305	315,333
5.000%, 07/01/26	1,200	1,347,676	Maui County (GO)		
5.000%, 07/01/27	8,000	9,205,214	5.000%, 03/01/25	750	<u>812,121</u>
Georgia State (GO) Series			TOTAL HAWAII.....		<u>29,738,891</u>
C-1			IOWA — (0.5%)		
5.000%, 07/01/24	3,200	3,403,582	City of Sioux City (GO)		
Georgia State (GO) Series F			Series A		
5.000%, 01/01/27	1,140	1,296,215	3.000%, 06/01/27	1,325	1,384,232

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>
IOWA — (Continued)			LOUISIANA — (Continued)		
City of Urbandale (GO)			Louisiana State (GO)		
5.000%, 06/01/27	1,040	\$ 1,186,054	5.000%, 04/01/27	3,725	\$4,244,825
Iowa Finance Authority (RB)			Louisiana State (GO) Series		
□ 5.000%, 07/01/25			C		
(Pre-refunded @			5.000%, 08/01/23	1,100	1,137,599
\$100, 7/1/23).....	1,245	1,283,788	St. Tammany Parish Wide		
□ 5.000%, 08/01/28			School District No. 12 (GO)		
(Pre-refunded @			Series		
\$100, 8/1/23).....	1,000	1,034,383	5.000%, 03/01/28	1,175	<u>1,356,352</u>
Iowa Valley Community			TOTAL LOUISIANA.....		<u>7,809,383</u>
College District (GO)			MAINE — (0.3%)		
4.000%, 06/01/28	2,890	<u>3,204,364</u>	City of Portland (GO)		
TOTAL IOWA.....		<u>8,092,821</u>	5.000%, 05/01/27	1,000	1,141,245
KANSAS — (0.5%)			Maine Governmental		
City of Merriam (GO)			Facilities Authority (RB)		
5.000%, 10/01/25	200	220,132	Series A		
City of Shawnee (GO)			□ 5.000%, 10/01/25		
4.000%, 12/01/26	1,125	1,224,443	(Pre-refunded @		
City of Wichita (GO) Series			\$100, 10/1/23).....	1,000	1,039,807
828			Maine State (GO) Series B		
4.000%, 06/01/23	700	714,620	5.000%, 06/01/23	495	510,202
Johnson County (GO) Series			State of Maine (GO)		
B			5.000%, 06/01/28	1,700	<u>1,978,678</u>
5.000%, 09/01/22	1,405	1,409,071	TOTAL MAINE.....		<u>4,669,932</u>
Johnson County Unified			MARYLAND — (7.6%)		
School District No. 229			Anne County Arundel (GO)		
Blue Valley (GO) Series A			5.000%, 04/01/23	4,000	4,093,954
5.000%, 10/01/26	1,500	1,686,101	5.000%, 10/01/28.....	6,560	7,713,907
Kansas Development			Baltimore County (GO)		
Finance Authority (RB)			3.000%, 11/01/24	5,015	5,148,030
5.000%, 05/01/28	2,000	<u>2,310,824</u>	5.000%, 03/01/28	2,235	2,603,021
TOTAL KANSAS.....		<u>7,565,191</u>	Charles County (GO)		
KENTUCKY — (0.9%)			5.000%, 10/01/28	4,370	5,138,685
Louisville & Jefferson County			City of Baltimore (GO) Series		
Metropolitan Government			5.000%, 10/15/26	800	902,428
(GO) Series A			City of Baltimore (GO) Series		
5.000%, 12/01/22	1,500	1,517,541	B		
5.000%, 12/01/25	3,800	4,198,128	5.000%, 10/15/22	645	649,572
Louisville/Jefferson County			Harford County (GO)		
Metropolitan Government			4.000%, 10/01/22	1,750	1,757,624
(GO) Series A			Harford County (GO) Series		
5.000%, 04/01/28	7,885	<u>9,168,157</u>	A		
TOTAL KENTUCKY.....		<u>14,883,826</u>	5.000%, 10/01/26	3,625	4,096,488
LOUISIANA — (0.5%)			Harford County (GO) Series		
Louisiana Local Government			B		
Environmental Facilities &			5.000%, 01/15/26	2,335	2,591,892
Community Dev. Auth (RB)			Howard County (GO) Series		
□ 5.000%, 10/01/39			A		
(Pre-refunded @			5.000%, 08/15/22	800	801,063
\$100, 10/1/24).....	1,000	1,070,607	5.000%, 02/15/27	2,435	2,776,853
			5.000%, 02/15/28	3,000	3,491,335

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
MARYLAND — (Continued)			MASSACHUSETTS — (Continued)		
Howard County (GO) Series			Commonwealth of		
D			Massachusetts (GO)		
5.000%, 02/15/24	4,000	\$ 4,208,501	5.000%, 11/01/25	10,220	\$11,280,095
5.000%, 02/15/25	8,390	9,086,979	5.000%, 07/01/26	500	561,330
Maryland State (GO) Series			5.000%, 07/01/29	4,250	4,730,406
5.000%, 03/15/27	6,495	7,421,640	Commonwealth of		
Maryland State (GO) Series			Massachusetts (GO)		
A			Series B		
5.000%, 03/15/26	1,000	1,114,769	5.250%, 08/01/23	1,140	1,182,007
5.000%, 08/01/26	2,500	2,813,494	5.000%, 07/01/28	1,070	1,249,546
5.000%, 03/15/28	8,030	9,358,055	Commonwealth of		
Maryland State (GO) Series			Massachusetts (GO)		
B			Series C		
4.000%, 08/01/23	1,785	1,829,312	5.000%, 04/01/23	4,000	4,093,146
5.000%, 08/01/26	6,500	7,315,083	5.000%, 08/01/24	1,360	1,450,239
Maryland State (GO) Series			Commonwealth of		
C			Massachusetts (GO)		
4.000%, 03/01/28	5,000	5,520,506	Series E		
Montgomery County (GO)			5.000%, 11/01/27	1,000	1,157,514
5.000%, 10/01/26	5,500	6,215,362	Massachusetts School		
Montgomery County (GO)			Building Authority (RB)		
Series A			(ETM) Series A		
4.000%, 08/01/22	5,000	5,000,000	5.000%, 11/15/25	3,240	3,575,617
Montgomery County (GO)			Massachusetts Water		
Series C			Resources Authority (RB)		
5.000%, 10/01/27	6,655	7,695,493	(AGM) Series B		
Montgomery County (GO)			5.250%, 08/01/28	9,000	10,644,530
Series D			Town of Lexington (GO)		
3.000%, 11/01/23	2,000	2,036,531	4.000%, 02/15/27	1,000	1,094,240
State of Maryland (GO)			Town of Nantucket (GO)		
5.000%, 06/01/29	4,000	4,757,947	5.000%, 10/01/23	1,775	1,847,549
Washington Suburban			Town of Norwood (GO)		
Sanitary Commission (RB)			5.000%, 03/15/28	1,430	1,659,880
(CNTY GTD)			Town of Watertown (GO)		
5.000%, 06/01/24	4,325	4,594,025	5.000%, 04/15/23	1,895	1,942,003
3.000%, 06/01/26	2,080	2,164,220	Town of Wellesley (GO)		
Wicomico County (GO)			5.000%, 12/01/26	1,865	<u>2,116,241</u>
Series			TOTAL MASSACHUSETTS...		<u>59,035,529</u>
5.000%, 12/01/25	1,000	1,106,140			
5.000%, 12/01/27	2,315	<u>2,670,820</u>	MICHIGAN — (0.1%)		
TOTAL MARYLAND.....		<u>126,673,729</u>	Michigan State (GO) Series A		
			5.000%, 05/01/25	1,500	<u>1,632,373</u>
MASSACHUSETTS — (3.5%)					
City of Cambridge (GO)			MINNESOTA — (3.4%)		
5.000%, 02/15/28	4,055	4,719,121	City of Lakeville (GO) Series		
City of Framingham (GO)			A		
5.000%, 06/15/23	1,100	1,132,673	4.000%, 02/01/27	1,080	1,174,232
City of Quincy (GO)			City of Minneapolis (GO)		
1.500%, 09/16/22	1,000	1,000,171	4.000%, 12/01/28	3,500	3,854,803
City of Springfield (GO) (ST			City of Saint Paul (GO)		
AID WITHHLDG)			5.000%, 09/01/27	1,055	1,214,248
5.000%, 09/01/27	1,065	1,223,529	Hennepin County (GO)		
City of Springfield (GO)			Series		
5.000%, 03/01/28	2,055	2,375,692	5.000%, 12/01/31	1,310	1,490,041

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 — (Continued)			MISSISSIPPI — (Continued)		
Hennepin County (GO)			□ 5.000%, 11/01/33		
Series A			(Pre-refunded @		
5.000%, 12/01/23	1,500	\$ 1,567,542	\$100, 11/01/26).....	4,600	\$ 5,196,917
5.000%, 12/01/31	3,005	3,364,474			
Lakeville Independent School			TOTAL MISSISSIPPI.....		<u>6,499,891</u>
District No. 194 (GO)					
Series B			MISSOURI — (0.4%)		
4.000%, 02/01/26	1,115	1,194,937	City of Kansas City (GO)		
Lakeville Independent School			Series A		
District No. 194 (GO) (SD			4.000%, 02/01/27	1,000	1,089,074
CRED PROG) Series C			City of Kansas City Sanitary		
5.000%, 02/01/25	3,745	4,034,582	Sewer System Revenue		
5.000%, 02/01/26	1,730	1,910,768	(RB) Series B		
Metropolitan Council (GO)			5.000%, 01/01/26	1,000	1,104,690
5.000%, 03/01/27	4,360	4,971,253	Columbia School District		
Metropolitan Council (GO)			(GO) Series B		
Series C			5.000%, 03/01/23	2,500	2,551,315
5.000%, 03/01/24	6,250	6,586,549	Metropolitan St. Louis Sewer		
Metropolitan Council (GO)			District (RB) Series B		
Series D			5.000%, 05/01/29	150	176,623
5.000%, 03/01/28	1,780	2,067,977	North Kansas City School		
Minneapolis Special School			District No. 74 (GO) (ST		
District No. 1 (GO) (SD			AID DIR DEP)		
CRED PROG) Series A			4.000%, 03/01/26	1,845	<u>1,980,934</u>
5.000%, 02/01/24	480	503,852	TOTAL MISSOURI.....		<u>6,902,636</u>
Minnesota State (GO)					
4.000%, 08/01/26	1,000	1,084,122	NEBRASKA — (1.3%)		
Minnesota State (GO) Series			Douglas County School		
A			District No. 17 (GO)		
5.000%, 08/01/25	7,000	7,683,754	4.000%, 12/15/26	3,000	3,270,212
5.000%, 08/01/28	6,000	7,045,324	Lancaster County School		
Minnesota State (GO) Series			District 001 (GO)		
B			5.000%, 01/15/27	2,580	2,924,476
2.000%, 08/01/22	1,300	1,300,000	Metropolitan Utilities District		
Ramsey County (GO) Series			of Omaha Gas System		
A			Revenue (RB)		
5.000%, 02/01/23	450	457,847	5.000%, 12/01/27	4,275	4,939,108
University of Minnesota (RB)			Omaha School District (GO)		
Series B			5.000%, 12/15/25	1,345	1,486,936
5.000%, 10/01/25	800	879,228	5.000%, 12/15/26	3,975	4,500,448
West State Paul-Mendota			Sarpy County (GO)		
Heights-Eagan			5.000%, 06/01/26	1,110	1,237,886
Independent School District			5.000%, 06/01/27	2,535	<u>2,862,425</u>
No. 197 (GO) (SD CRED			TOTAL NEBRASKA.....		<u>21,221,491</u>
PROG) Series A					
5.000%, 02/01/24	3,250	3,412,984	NEVADA — (2.8%)		
White Bear Lake Independent			Clark County (GO) Series B		
School District No. 624			5.000%, 11/01/24	8,665	9,286,722
(GO)			Las Vegas Valley Water		
5.000%, 02/01/27	1,520	<u>1,723,350</u>	District (GO) Series		
TOTAL MINNESOTA.....		<u>57,521,867</u>	5.000%, 06/01/27	6,115	6,995,022
			Las Vegas Valley Water		
MISSISSIPPI — (0.4%)			District (GO) Series A		
Mississippi State (GO)			5.000%, 06/01/27	6,500	7,435,428
5.000%, 10/01/28	1,140	1,302,974			

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
NEVADA — (Continued)			NEW MEXICO — (Continued)		
Las Vegas Valley Water			New Mexico State Severance		
District (GO) Series C			Tax Permanent Fund (RB)		
5.000%, 06/01/28	2,500	\$ 2,906,831	Series D		
Nevada State (GO) Series D			5.000%, 07/01/26	5,580	\$ 6,253,198
5.000%, 04/01/25	11,625	12,632,026	TOTAL NEW MEXICO.....		<u>10,281,767</u>
Washoe County (GO)			NEW YORK — (4.4%)		
5.000%, 03/01/26	2,460	2,720,660	5.000%, 08/01/26.....	4,150	4,649,925
5.000%, 03/01/27	1,170	1,321,378	City of New York (GO) Series		
Washoe County School			E		
District (GO) Series B			5.000%, 08/01/26	3,825	4,285,775
5.000%, 04/01/26	3,000	<u>3,335,657</u>	City of New York (GO) Series		
TOTAL NEVADA.....		<u>46,633,724</u>	J		
NEW HAMPSHIRE — (0.5%)			5.000%, 08/01/22	650	650,000
City of Nashua (GO)			New Rochelle City School		
4.000%, 07/15/24	2,000	2,091,699	District (GO) (ST AID		
5.000%, 08/01/28	1,655	1,934,911	WITHHLDG) Series A		
New Hampshire State (GO)			5.000%, 06/15/24	1,505	1,595,546
Series A			5.000%, 06/15/25	1,655	1,804,024
5.000%, 03/01/28	3,545	<u>4,126,686</u>	New York State Dormitory		
TOTAL NEW HAMPSHIRE....		<u>8,153,296</u>	Authority (RB)		
NEW JERSEY — (2.0%)			5.000%, 02/15/25	155	167,675
City of Hoboken (GO)			New York State Dormitory		
3.000%, 02/01/27	1,000	1,039,590	Authority (RB) Series A		
County of Union NJ (GO)			5.000%, 03/15/26	1,000	1,111,419
4.000%, 03/01/28	1,330	1,462,551	5.000%, 03/15/28	6,310	7,280,781
4.000%, 03/01/29	1,350	1,493,411	New York State Dormitory		
Mercer County (GO)			Authority (RB) Series A-		
4.000%, 02/01/27	3,430	3,740,089	5.000%, 02/15/33	1,260	1,382,701
4.000%, 02/01/28	3,290	3,624,595	New York State Dormitory		
Monmouth County (GO)			Authority (RB) Series B		
5.000%, 07/15/26	1,665	1,870,353	5.000%, 02/15/24	700	735,721
New Jersey Economic Dev.			New York State Dormitory		
Authority (RB)			Authority (RB) Series C		
□ 5.500%, 06/15/30			5.000%, 03/15/27	14,000	15,937,335
(Pre-refunded @			New York State Dormitory		
\$100, 12/15/26).....	16,015	18,482,700	Authority (RB) Series D		
Township of Toms River NJ			5.000%, 03/15/25	2,670	2,894,893
(GO)			New York State Dormitory		
4.000%, 06/01/27	865	947,741	Authority (RB) Series E		
4.000%, 06/01/28	1,255	<u>1,385,226</u>	5.000%, 03/15/26	6,755	7,507,638
TOTAL NEW JERSEY.....		<u>34,046,256</u>	5.000%, 03/15/27	7,000	7,968,668
NEW MEXICO — (0.6%)			5.000%, 03/15/29	2,000	2,340,833
City of Albuquerque (GO)			New York State Dormitory		
Series A			Authority (RB) (ETM)		
5.000%, 07/01/28	3,370	3,923,216	Series A		
New Mexico State (GO)			5.000%, 02/15/25	345	372,795
Series B			New York State Thruway		
5.000%, 03/01/24	100	105,353	Authority (RB) Series		
			A-BID GRP 1		
			5.000%, 03/15/28	4,000	4,629,182
			New York State Urban		
			Development Corp. (RB)		
			Series A		
			5.000%, 03/15/26	6,890	7,652,563

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
NEW YORK — (Continued)			OHIO — (Continued)		
Riverhead Central School			City of Columbus (GO)		
District (GO) (ST AID			Series 2017-1		
WITHHLDG)			4.000%, 04/01/27	4,205	\$ 4,610,738
2.000%, 10/15/22	700	\$ 700,864	City of Columbus (GO)		
TOTAL NEW YORK.....		<u>73,668,338</u>	Series A		
			4.000%, 08/15/25	3,500	3,733,020
			5.000%, 04/01/27	2,000	2,281,984
NORTH CAROLINA — (3.2%)			City of Columbus (GO)		
City of Charlotte Water &			Series A		
Sewer System Revenue			4.000%, 04/01/24	4,000	4,160,410
(RB)			Ohio State (GO) Series		
5.000%, 07/01/23	1,000	1,031,711	□ 5.000%, 11/01/26		
5.000%, 07/01/27	1,900	2,185,272	(Pre-refunded @		
County of New Hanover NC			\$100, 5/1/25).....	500	543,843
(RB)			Ohio State (GO) Series A		
□ 5.000%, 10/01/29			5.000%, 09/15/25	1,950	2,145,018
(Pre-refunded @			5.000%, 09/01/26	5,845	6,576,863
\$100, 10/1/27).....	3,500	4,017,428	5.000%, 09/01/28	2,500	2,925,964
Forsyth County (GO) Series			Ohio State (GO) Series B		
B			5.000%, 09/01/27	9,310	10,720,184
4.000%, 03/01/23	1,490	1,512,178	5.000%, 09/15/27	3,700	4,263,261
Gaston County (GO)			State of Ohio (GO) Series X		
5.000%, 02/01/26	2,500	2,772,868	5.000%, 05/01/29	650	767,601
Guilford County (GO) Series			Upper Arlington City School		
A			District (GO) Series A		
5.000%, 03/01/27	2,160	2,464,866	5.000%, 12/01/26	1,530	<u>1,725,203</u>
Guilford County (GO) Series			TOTAL OHIO.....		<u>45,765,795</u>
B					
5.000%, 03/01/27	6,355	7,251,956	OKLAHOMA — (0.3%)		
Iredell County (GO) Series B			City of Bixby (GO) Series A		
2.500%, 02/01/24	2,285	2,312,014	4.000%, 06/01/28	1,790	1,964,723
North Carolina State (GO)			City of Bixby OK (GO) Series		
Series A			A		
5.000%, 06/01/27	2,000	2,296,799	4.000%, 06/01/26	790	848,916
Town of Holly Springs (GO)			Oklahoma City Water Utilities		
5.000%, 06/01/25	1,500	1,637,330	Trust (RB)		
University of North Carolina			□ 5.000%, 07/01/34		
at Charlotte (RB)			(Pre-refunded @		
□ 5.000%, 04/01/43			\$100, 07/01/26).....	2,000	<u>2,241,289</u>
(Pre-refunded @			TOTAL OKLAHOMA.....		<u>5,054,928</u>
\$100, 4/1/24).....	1,500	1,583,166			
Wake County (GO)			OREGON — (2.8%)		
5.000%, 09/01/24	4,000	4,275,708	City of Portland (GO)		
5.000%, 02/01/26	7,000	7,776,611	5.000%, 06/15/25	150	163,904
Wake County (GO) Series B			5.000%, 06/01/26	2,565	2,872,635
5.000%, 02/01/26	4,135	4,593,756	City of Portland Sewer		
Wake County (GO) Series C			System Revenue (RB)		
5.000%, 03/01/25	7,530	<u>8,163,641</u>	Series A		
TOTAL NORTH CAROLINA...		<u>53,875,304</u>	5.000%, 10/01/23	3,570	3,713,378
			City of Portland Water		
OHIO — (2.7%)			System Revenue (RB)		
Butler County Port Authority			5.000%, 04/01/27	1,780	2,026,691
(RB)			City of Salem (GO)		
□ 6.625%, 07/01/36			5.000%, 06/01/23	875	900,469
(Pre-refunded @					
\$100, 7/1/23).....	1,255	1,311,706			

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
OREGON — (Continued)			PENNSYLVANIA — (Continued)		
Clackamas County School District No. 12 North Clackamas (GO) (SCH BD GTY)			Lower Merion School District (GO) (ST AID WITHHLDG) 5.000%, 11/15/27	1,240	\$ 1,434,234
□ 5.000%, 06/15/25 (Pre-refunded @ \$100, 6/15/24).....	430	\$ 456,570	Northampton County General Purpose Authority (RB) Series A		
Clean Water Services and Sewer Revenue (RB) 5.000%, 10/01/26	1,425	1,607,285	□ 5.000%, 11/01/32 (Pre-refunded @ \$100, 11/1/23).....	1,500	1,563,740
Lane County School District No. 4J Eugene (GO) (SCH BD GTY) 5.000%, 06/15/27	4,030	4,620,097	Township of Lower Merion (GO) 5.000%, 05/01/27	1,160	1,324,978
Multnomah County (GO) Series A 5.000%, 06/15/28	4,500	5,251,454	TOTAL PENNSYLVANIA.....		<u>18,752,022</u>
Multnomah County School District No. 1 Portland (GO) (SCH BD GTY) Series B			RHODE ISLAND — (0.3%) Rhode Island State (GO) Series D		
5.000%, 06/15/23	1,605	1,653,805	5.000%, 08/01/22	3,230	3,230,000
5.000%, 05/01/26	2,945	3,292,493	Rhode State Island (GO) Series A		
Oregon State (GO) Series A 5.000%, 05/01/26	3,555	3,974,470	5.000%, 04/01/27	1,060	1,206,906
Oregon State (GO) Series F 5.000%, 05/01/26	3,645	4,075,090	TOTAL RHODE ISLAND.....		<u>4,436,906</u>
Oregon State (GO) Series G 5.000%, 12/01/22	2,050	2,074,454	SOUTH CAROLINA — (2.4%) Aiken County Consolidated School District (GO) (SCSDE)		
Oregon State (GO) Series K 5.000%, 11/01/25	3,920	4,326,612	5.000%, 04/01/25	1,500	1,627,892
Oregon State Department of Transportation (RB) 5.000%, 11/15/26	1,685	1,901,714	Beaufort County School District (GO) (SCSDE) Series C		
Portland Community College District (GO) 5.000%, 06/15/27	1,340	1,491,519	5.000%, 03/01/28	5,660	6,556,219
State of Oregon (GO) 5.000%, 05/01/27	670	767,587	5.000%, 03/01/29	4,500	5,296,963
Washington & Clackamas Counties School District No. 23J Tigard-Tualatin (GO) (SCH BD GTY) 5.000%, 06/15/25	1,045	<u>1,140,325</u>	Charleston County (GO) 5.000%, 11/01/27	3,810	4,410,128
TOTAL OREGON.....		<u>46,310,552</u>	Clemson University (RB) Series B		
PENNSYLVANIA — (1.1%) Chester County (GO) Series A			5.000%, 05/01/25	750	812,186
4.000%, 07/15/28	5,250	5,662,674	Dorchester County (GO) 5.000%, 04/01/28	610	709,268
County of Montgomery PA (GO) 5.000%, 07/01/28	5,925	6,937,254	Grand Strand Water & Sewer Authority (RB) Series A		
Lehigh County Authority (RB) 4.000%, 11/01/25	1,710	1,829,142	5.000%, 06/01/24	2,000	2,120,666
			5.000%, 06/01/25	290	316,129
			Lexington & Richland School District No. 5 (GO) (SCSDE)		
			5.000%, 03/01/24	2,750	2,898,082
			Richland County (GO) (ST AID WITHHLDG) Series		
			5.000%, 03/01/25	2,860	3,100,666
			Richland County (GO) (ST AID WITHHLDG) Series A		
			5.000%, 03/01/26	1,870	2,081,875

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> †
SOUTH CAROLINA — (Continued)			TENNESSEE — (Continued)		
Richland County School District No. 1 (GO) (SCSDE) Series C 5.000%, 03/01/23	1,745	\$ 1,781,023	Metropolitan Government of Nashville & Davidson County (GO) Series 4.000%, 01/01/26	4,000	\$ 4,290,623
Richland County School District No. 2 (GO) (SCSDE) Series A 5.000%, 03/01/25	2,380	2,577,129	Metropolitan Government of Nashville & Davidson County (GO) Series C 5.000%, 01/01/23	1,450	1,471,315
South Carolina State (GO) 5.000%, 04/01/25	1,050	1,141,244	□ 5.000%, 07/01/31 (Pre-refunded @ \$100, 7/1/25).....	3,035	3,315,766
South Carolina State (GO) (ST AID WITHHLDG) Series A 5.000%, 10/01/23	3,000	3,119,421	Metropolitan Government of Nashville & Davidson County Water & Sewer Revenue (RB) Series A 5.000%, 07/01/23	2,800	2,888,272
State of South Carolina (GO) 5.000%, 04/01/29	1,130	1,339,619	Rutherford County (GO) Series B 5.000%, 04/01/23	4,085	4,180,400
TOTAL SOUTH CAROLINA...		<u>39,888,510</u>	Shelby County (GO) 5.000%, 04/01/25	5,000	5,426,305
TENNESSEE — (4.7%)			Tennessee State 5.000%, 08/01/27	1,500	1,642,274
City of Chattanooga (GO) Series 5.000%, 10/01/26	1,245	1,406,397	Tennessee State (GO) 5.000%, 09/01/27	1,900	2,192,777
City of Knoxville Electric System Revenue (RB) 5.000%, 07/01/27	885	1,013,391	Tennessee State (GO) Series A 5.000%, 11/01/25	1,500	1,655,591
City of Knoxville TN Wastewater System Revenue (RB) 5.000%, 04/01/29	4,000	4,709,252	Washington County (GO) Series A 4.000%, 06/01/26	1,705	1,837,389
City of Knoxville Water System Revenue (RB) Series LL 5.000%, 03/01/23	1,265	1,290,817	Williamson County (GO) Series 5.000%, 04/01/27	2,370	2,707,572
City of Memphis (GO) 5.000%, 05/01/24	2,775	2,936,912	5.000%, 05/01/27	3,265	3,737,350
City of Memphis (GO) 5.000%, 05/01/25	1,995	2,169,372	5.000%, 04/01/28	1,150	1,339,828
City of Murfreesboro (GO) 5.000%, 06/01/28	4,340	5,059,246	5.000%, 04/01/29	2,615	<u>3,100,092</u>
City of Pigeon Forge (GO) Series B 5.000%, 06/01/27	1,740	1,990,407	TOTAL TENNESSEE.....		<u>79,333,249</u>
City of Sevierville (GO) 5.000%, 06/01/29	3,135	3,685,292	TEXAS — (16.7%)		
Hamilton County (GO) 5.000%, 12/01/29	5,105	6,109,635	Alamo Heights Independent School District (GO) (PSF-GTD) 4.000%, 02/01/27	5,685	6,168,257
Knox County (GO) 5.000%, 06/01/28	1,750	2,040,018	Alamo Heights Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/01/24	1,255	1,318,510
Knox County (GO) Series 5.000%, 06/01/26	125	139,795	Arlington Independent School District (GO) (PSF-GTD) 5.000%, 02/15/28	1,200	1,386,966
Metropolitan Government of Nashville & Davidson County (GO) 5.000%, 01/01/26	5,000	5,533,956	Austin Independent School District (GO) (PSF-GTD) 5.000%, 08/01/25	500	547,302

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>
TEXAS — (Continued)			TEXAS — (Continued)		
Austin Independent School District (GO)			City of Irving (GO)		
5.000%, 08/01/26	2,250	\$2,523,814	5.000%, 09/15/27	2,020	\$2,317,935
Birdville Independent School District (GO) (PSF-GTD)			City of Lewisville (GO)		
5.000%, 02/15/27	1,395	1,583,022	5.000%, 02/15/27	595	674,087
5.000%, 08/15/25	3,795	4,159,414	5.000%, 02/15/28	745	860,230
City of Arlington (GO) Series A			City of Lewisville Waterworks & Sewer System Revenue (RB)		
5.000%, 08/15/25	1,595	1,748,159	4.000%, 02/15/27	1,070	1,160,143
City of Arlington Water & Wastewater System Revenue (RB)			City of Lubbock (GO)		
5.000%, 06/01/25	2,205	2,395,379	5.000%, 02/15/23	4,000	4,076,476
City of Austin (GO)			City of Midland (GO)		
5.000%, 09/01/23	3,500	3,631,017	5.000%, 03/01/28	705	813,811
5.000%, 05/01/24	1,600	1,692,499	City of San Angelo (GO)		
5.000%, 09/01/27	3,690	4,248,924	3.000%, 02/15/28	1,165	1,206,792
City of Carrollton (GO)			City of San Antonio (GO)		
5.000%, 08/15/25	1,225	1,341,487	5.000%, 08/01/28	4,630	5,393,838
5.000%, 08/15/26	1,420	1,594,301	City of San Antonio Electric & Gas Systems Revenue (RB) (ETM)		
City of Cedar Park (GO)			5.000%, 02/01/24	8,690	9,127,117
5.000%, 02/15/26	500	553,554	City of San Antonio Electric & Gas Systems Revenue (RB)		
City of College Station (GO)			5.000%, 02/01/24	825	865,996
5.000%, 02/15/28	500	575,882	5.000%, 02/01/26	2,850	3,149,835
City of Dallas Waterworks & Sewer System Revenue (RB) Series A			City of Temple		
5.000%, 10/01/22	9,000	9,053,259	5.000%, 08/01/27	140	159,961
City of Dallas Waterworks & Sewer System Revenue (RB) Series C			5.000%, 08/01/28	340	393,184
5.000%, 10/01/23	2,375	2,470,104	City of Waco (GO)		
City of Denton (GO)			5.000%, 02/01/26	2,065	2,285,944
5.000%, 02/15/28	2,040	2,361,316	City of Waco (GO) Series A		
City of El Paso Water & Sewer Revenue (RB)			4.000%, 02/01/25	1,070	1,125,926
5.000%, 03/01/26	375	415,421	4.000%, 02/01/26	3,185	3,408,290
5.000%, 03/01/27	225	254,532	Clear Creek Independent School District (GO) (PSF-GTD)		
City of Fort Worth (GO)			5.000%, 02/15/27	3,050	3,459,666
5.000%, 03/01/25	6,490	7,018,988	Collin County (GO)		
5.000%, 03/01/26	2,000	2,219,247	5.000%, 02/15/25	1,605	1,736,664
5.000%, 03/01/27	5,160	5,876,097	Conroe Independent School District (GO) (PSF-GTD)		
5.000%, 03/01/28	5,000	5,791,713	5.000%, 02/15/25	1,190	1,287,929
City of Frisco (GO)			Conroe Independent School District (GO) (PSF-GTD) Series A		
5.000%, 02/15/27	3,315	3,763,349	5.000%, 02/15/26	8,710	9,679,472
City of Frisco (GO) Series A			5.000%, 02/15/29	880	1,035,668
5.000%, 02/15/24	1,730	1,818,553	Conroe Independent School District (GO)		
5.000%, 02/15/25	2,000	2,160,437	5.000%, 02/15/32	1,000	1,091,875
City of Garland (GO) Series A			County of Collin (GO)		
5.000%, 02/15/24	400	420,412	5.000%, 02/15/25	2,430	2,629,342
City of Houston (GO) Series A			Crowley Independent School District		
5.000%, 03/01/27	5,000	5,672,694	5.000%, 08/01/36	1,000	1,091,844

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>
TEXAS — (Continued)			TEXAS — (Continued)		
Dallas Area Rapid Transit (RB)			Harris County Flood Control District (GO) Series A		
□ 5.000%, 12/01/46 (Pre-refunded @ \$100, 12/01/25).....	1,000	\$1,104,429	5.000%, 10/01/25	490	\$ 537,574
Eagle Mountain & Saginaw Independent School District (GO) (PSF-GTD)			Hays Consolidated Independent School District (GO) (PSF-GTD)		
5.000%, 08/15/25	1,000	1,096,959	5.000%, 02/15/23	1,250	1,273,560
5.000%, 08/15/26	560	630,133	Highland Park Independent School District (GO)		
Eanes Independent School District (GO) (PSF-GTD)			5.000%, 02/15/23	3,120	3,179,651
Series A			Houston Independent School District (GO) (PSF-GTD)		
5.000%, 08/01/27	2,280	2,623,831	5.000%, 02/15/26	290	321,331
El Paso Independent School District (GO) (PSF-GTD)			5.000%, 02/15/27	1,000	1,133,851
5.000%, 08/15/24	3,035	3,238,761	Houston Independent School District (GO) (PSF-GTD)		
5.000%, 08/15/25	1,000	1,096,025	Series A		
Fort Bend Independent School District (GO)			5.000%, 02/15/26	1,155	1,279,785
(PSF-GTD) Series A			Hutto Independent School District (GO) (PSF-GTD)		
4.000%, 08/15/22	325	325,327	5.000%, 08/01/28	150	174,195
5.000%, 08/15/27	1,000	1,148,480	Joshua Independent School District (GO) (PSF-GTD)		
Fort Bend Independent School District (GO)			□ 5.000%, 08/15/40 (Pre-refunded @ \$100, 8/15/24).....	2,000	2,129,419
(PSF-GTD) Series E			Katy Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/25	1,230	1,329,944	5.000%, 02/15/29	375	439,835
Fort Worth Independent School District (GO)			Lone Star College System (GO) Series A		
(PSF-GTD) Series A			5.000%, 02/15/26	7,500	8,272,347
5.000%, 02/15/25	1,150	1,244,637	North Texas Municipal Water District Water System		
Frisco Independent School District (GO) (PSF-GTD)			Revenue (RB) Series A		
5.000%, 02/15/27	770	871,633	4.000%, 09/01/25	4,930	5,265,526
Goose Creek Consolidated Independent School District (GO) (PSF-GTD)			Northside Independent School District (GO)		
5.000%, 02/15/27	3,000	3,398,760	(PSF-GTD)		
Goose Creek Consolidated Independent School District (GO) (PSF-GTD) Series A			5.000%, 08/15/23	1,995	2,066,759
5.000%, 02/15/28	2,000	2,212,457	Permanent University Fund - University of Texas System (RB) Series B		
Grapevine-Colleyville Independent School District (GO) (PSF-GTD) Series A			5.250%, 07/01/28	2,610	3,074,632
5.000%, 08/15/27	4,650	5,313,996	Pflugerville Independent School District (GO)		
Grapevine-Colleyville Independent School District (GO) Series B			(PSF-GTD) Series A		
5.000%, 08/15/26	2,450	2,745,656	5.000%, 02/15/25	1,765	1,905,671
5.000%, 10/01/25	1,780	1,956,281	Plano Independent School District (GO) (PSF-GTD)		
Harris County (GO) Series A			5.000%, 02/15/24	2,225	2,340,282
5.000%, 10/01/28	1,400	1,639,165	Port Neches-Groves Independent School District (GO) (PSF-GTD)		
			5.000%, 02/15/26	1,170	1,297,254

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)		
Prosper Independent School District (GO) (PSF-GTD) 5.000%, 02/15/29	575	\$ 674,414	University of Texas System (RB) Series J 5.000%, 08/15/25	12,500	\$ 13,708,092
Richardson Independent School District (GO) (PSF-GTD) 5.000%, 02/15/27	155	176,036	5.000%, 08/15/26	3,880	4,374,000
Riverhead Central School District (GO) (PSF-GTD) Series A 5.000%, 08/01/26	3,885	4,359,380	Waco Independent School District (GO) (PSF-GTD) 5.000%, 08/15/27	250	286,473
Round Rock Independent School District (GO) (PSF-GTD) Series A 5.000%, 08/01/25	7,310	8,001,550	Williamson County (GO) 4.000%, 02/15/26	8,000	8,602,989
San Antonio Independent School District (GO) 5.000%, 08/15/27	1,500	1,718,838	TOTAL TEXAS.....		<u>278,782,365</u>
San Marcos Consolidated Independent School District (GO) (PSF-GTD) Series A 3.250%, 08/01/28	5,445	5,744,045	UTAH — (1.6%)		
Tarrant County (GO) 5.000%, 07/15/28	500	581,799	City of American Fork (GO) 5.000%, 05/01/26	1,165	1,293,505
5.000%, 07/15/29	350	413,422	City of Salt Lake City UT Public Utilities Revenue (RB) 5.000%, 02/01/29	1,400	1,639,238
Tarrant County College District (GO) 5.000%, 08/15/28	1,000	1,166,985	Davis School District (GO) (SCH BD GTY) Series B 5.000%, 06/01/23	1,000	1,029,192
Tarrant Regional Water District (RB) Series A 4.000%, 09/01/26	5,805	6,283,052	Jordan Valley Water Conservancy District (RB) Series A 5.000%, 10/01/25	650	714,794
Temple Independent School District/TX (GO) 5.000%, 02/01/28	500	576,168	Murray City School District (GO) (SCH BD GTY) 5.000%, 02/01/25	1,815	1,959,507
Texas State (GO) 5.000%, 10/01/23	4,200	4,368,184	5.000%, 02/01/26	1,635	1,811,695
5.000%, 10/01/26.....	1,930	2,177,712	Ogden City School District (GO) (SCH BD GTY) 5.000%, 06/15/26	2,520	2,824,952
5.000%, 04/01/27	1,385	1,540,482	State of Utah (GO) 5.000%, 07/01/26	2,025	2,273,386
5.000%, 08/01/27	420	483,121	Tooele County School District (GO) (SCH BD GTY) 5.000%, 06/01/27	1,175	1,343,512
Trinity River Authority Central Regional Wastewater System Revenue (RB) 5.000%, 08/01/27	1,000	1,146,170	5.000%, 06/01/28	1,890	2,199,825
Trinity River Authority Central Regional Wastewater System Revenue 5.000%, 08/01/28	415	475,447	5.000%, 07/01/25.....	7,650	8,369,128
5.000%, 08/01/28	575	668,804	Utah State (GO) Series 5.000%, 07/01/27	1,000	1,150,143
Trinity River Authority Denton Creek Wastewater Treatment System Revenue (RB) 5.000%, 02/01/27	700	790,422	TOTAL UTAH.....		<u>26,608,877</u>
			VERMONT — (0.1%)		
			Vermont State (GO) 5.000%, 08/15/27	1,270	1,465,170
			VIRGINIA — (3.9%)		
			5.000%, 08/15/27.....	7,820	8,993,285
			Arlington County (GO) Series B 5.000%, 08/15/22	4,830	4,836,417
			City of Lynchburg (GO) 5.000%, 02/01/26	1,930	2,130,287

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>
VIRGINIA — (Continued)			WASHINGTON — (Continued)		
City of Roanoke (GO)			City of Seattle Municipal Light & Power Revenue (RB)		
5.000%, 04/01/27	205	\$ 232,430	Series B		
5.000%, 04/01/28	730	842,443	5.000%, 04/01/24	3,000	\$ 3,168,878
City of Virginia Beach (GO)			City of Seattle WA Drainage & Wastewater Revenue		
(ST AID WITHHLDG)			(RB)		
Series A			5.000%, 09/01/28	10,205	11,911,982
5.000%, 09/01/25	3,845	4,219,122	City of Seattle WA Municipal Light & Power Revenue		
City of Virginia Beach (GO)			(RB)		
(ST AID WITHHLDG)			5.000%, 07/01/28	6,170	7,209,079
Series B			City of Seattle Water System		
5.000%, 07/15/24	2,315	2,463,161	Revenue (RB)		
5.000%, 09/15/24	3,000	3,207,113	5.000%, 08/01/25	3,770	4,128,970
Fairfax County (GO) (ST AID WITHHLDG) Series			5.000%, 08/01/26	5,725	6,431,114
4.000%, 10/01/27	3,750	4,154,217	City of Seattle Water System		
Fairfax County (GO) (ST AID WITHHLDG) Series A			Revenue		
4.000%, 10/01/22	4,000	4,017,426	5.000%, 09/01/29	3,945	4,694,476
5.000%, 10/01/26	5,535	6,262,056	City of Spokane (GO)		
Fairfax County Water			5.000%, 12/01/25	1,165	1,285,465
Authority (RB)			County of Snohomish (GO)		
5.000%, 04/01/24	1,525	1,610,070	5.000%, 12/01/27	1,500	1,723,994
5.000%, 04/01/25	1,455	1,580,246	Energy Northwest (RB)		
Loudoun County (GO) (ST AID WITHHLDG) Series A			5.000%, 07/01/23	2,000	2,062,866
5.000%, 12/01/26	1,165	1,320,900	Energy Northwest (RB)		
5.000%, 12/01/28	4,795	5,642,711	Series A		
5.000%, 12/01/29	7,050	8,432,107	5.000%, 07/01/28	5,735	6,676,453
Loudoun County Sanitation			King County (GO) Series A		
Authority (RB)			4.000%, 01/01/25	1,500	1,581,518
5.000%, 01/01/25	3,850	4,154,661	5.000%, 12/01/25	1,830	2,021,105
5.000%, 01/01/26	1,265	1,402,310	5.000%, 01/01/28	2,555	2,958,856
Virginia Public Building			King County (GO) Series B		
Authority (RB) Series C			5.000%, 06/01/26	1,340	1,498,601
5.000%, 08/01/23	600	620,691	5.000%, 06/01/27	2,450	2,806,244
TOTAL VIRGINIA		<u>66,121,653</u>	King County School District		
			No. 405 Bellevue (GO)		
WASHINGTON — (8.9%)			(SCH BD GTY)		
Central Puget Sound			5.000%, 12/01/24	2,265	2,438,487
Regional Transit Authority			King County School District		
Sales & Rental Car Taxes			No. 405 Bellevue (GO)		
Revenue (RB)			(SCH BD GTY) Series B		
□ 5.000%, 11/01/36			5.000%, 12/01/23	2,175	2,274,113
(Pre-refunded @			King County School District		
\$100, 11/01/25).....	410	452,939	No. 414 Lake Washington		
City of Bellevue (GO)			(GO) (SCH BD GTY)		
5.000%, 12/01/28	1,165	1,370,961	5.000%, 12/01/22	925	936,003
City of Seattle (GO) Series A			North Thurston Public		
5.000%, 12/01/22	3,955	3,999,524	Schools (GO) (SCH BD GTY)		
City of Seattle Municipal Light & Power Revenue (RB)			5.000%, 12/01/22	2,080	2,105,231
Series A			Pierce County School District		
5.000%, 07/01/25	9,290	10,149,411	No. 10 Tacoma (GO)		
			5.000%, 12/01/25	7,000	7,735,790

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
WASHINGTON — (Continued)			WEST VIRGINIA — (0.0%)		
Pierce County School District			West Virginia State (GO)		
No. 3 Puyallup (GO) (SCH			Series A		
BD GTY) Series B			5.000%, 12/01/24	495	\$ 532,914
5.000%, 12/01/25	1,000	\$ 1,100,715			
Snohomish County School			WISCONSIN — (2.2%)		
District No. 201 Snohomish			City of Oshkosh (GO) Series		
(GO) (SCH BD GTY)			B		
4.000%, 12/01/26	165	179,585	3.000%, 12/01/23	650	659,979
Snohomish County School			City of Waukesha (GO)		
District No. 201 Snohomish			Series B		
(GO)			2.000%, 10/01/22	450	450,421
5.000%, 12/01/29	2,980	3,539,710	Germantown School District		
Spokane County (GO)			(GO) Series A		
5.000%, 12/01/26	3,850	4,341,197	5.000%, 04/01/27	2,200	2,510,182
5.000%, 12/01/27	1,000	1,150,967	Janesville School District		
State of Washington (GO)			(GO) (ETM)		
5.000%, 02/01/34	2,435	2,656,612	3.000%, 03/01/24	225	229,372
Washington State (GO)			Janesville School District		
4.000%, 07/01/27	2,320	2,553,940	(GO)		
5.000%, 08/01/27	6,500	7,473,515	3.000%, 03/01/24	1,020	1,042,874
Washington State (GO)			Milwaukee Metropolitan		
Series 2017-A			Sewerage District (GO)		
5.000%, 08/01/26	1,480	1,661,933	Series A		
Washington State (GO)			5.000%, 10/01/27	895	1,031,114
Series A-1			Wisconsin State (GO)		
5.000%, 08/01/26	1,570	1,717,082	5.000%, 05/01/26	4,000	4,481,255
Washington State (GO)			5.000%, 11/01/26	4,230	4,799,305
Series B			5.000%, 05/01/28	2,000	2,336,770
5.000%, 07/01/25	940	1,028,363	Wisconsin State (GO) Series		
Washington State (GO)			1		
Series C			5.000%, 11/01/24	4,025	4,328,600
5.000%, 02/01/25	6,930	7,495,915	5.000%, 05/01/26	5,000	5,601,569
5.000%, 02/01/26	3,000	3,327,441	Wisconsin State (GO) Series		
Washington State (GO)			A		
Series D			5.000%, 05/01/25	8,750	9,544,384
5.000%, 07/01/25	5,830	6,378,041	TOTAL WISCONSIN.....		<u>37,015,825</u>
Washington State (GO)			TOTAL MUNICIPAL BONDS		
Series R-2018C			Cost (\$1,680,216,113).....		<u>1,673,215,956</u>
5.000%, 08/01/27	4,800	5,518,904	TOTAL INVESTMENTS — (100.0%)		
Washington State (GO)			(Cost \$1,680,216,113)^.....		<u>\$1,673,215,956</u>
Series R-2022D GROUP 1					
4.000%, 07/01/27	2,500	2,748,385			
Whatcom County School					
District No. 501 Bellingham					
(GO) (SCH BD GTY)					
5.000%, 12/01/22	3,950	<u>3,996,456</u>			
TOTAL WASHINGTON.....		<u>148,490,821</u>			

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

As of July 31, 2022, DFA 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.....	3.272% Fixed	CPI	Maturity	USD 15,000,000	11/15/26	—	—	\$ 513,231	\$ 513,231
Bank of America Corp.....	3.232% Fixed	CPI	Maturity	USD 17,000,000	12/01/25	—	—	684,397	684,397
Bank of America Corp.....	3.150% Fixed	CPI	Maturity	USD 20,000,000	11/23/27	—	—	715,187	715,187
Bank of America Corp.....	3.063% Fixed	CPI	Maturity	USD 9,000,000	11/08/26	—	—	406,216	406,216
Bank of America Corp.....	3.050% Fixed	CPI	Maturity	USD 16,000,000	02/15/26	—	—	506,868	506,868
Bank of America Corp.....	3.042% Fixed	CPI	Maturity	USD 11,000,000	02/11/25	—	—	384,636	384,636
Bank of America Corp.....	3.037% Fixed	CPI	Maturity	USD 23,000,000	05/12/29	—	—	153,666	153,666
Bank of America Corp.....	3.015% Fixed	CPI	Maturity	USD 14,000,000	01/11/26	—	—	540,405	540,405
Bank of America Corp.....	2.975% Fixed	CPI	Maturity	USD 8,000,000	10/25/29	—	—	316,105	316,105
Bank of America Corp.....	2.966% Fixed	CPI	Maturity	USD 31,000,000	12/13/26	—	—	1,417,899	1,417,899
Bank of America Corp.....	2.956% Fixed	CPI	Maturity	USD 17,000,000	01/14/27	—	—	654,622	654,622
Bank of America Corp.....	2.955% Fixed	CPI	Maturity	USD 8,000,000	11/02/28	—	—	360,291	360,291
Bank of America Corp.....	2.929% Fixed	CPI	Maturity	USD 23,000,000	02/02/27	—	—	838,571	838,571
Bank of America Corp.....	2.920% Fixed	CPI	Maturity	USD 19,000,000	12/30/26	—	—	823,648	823,648
Bank of America Corp.....	2.909% Fixed	CPI	Maturity	USD 23,000,000	12/03/26	—	—	1,180,773	1,180,773
Bank of America Corp.....	2.874% Fixed	CPI	Maturity	USD 18,000,000	10/14/26	—	—	990,801	990,801
Bank of America Corp.....	2.860% Fixed	CPI	Maturity	USD 9,000,000	12/17/26	—	—	449,667	449,667
Bank of America Corp.....	2.850% Fixed	CPI	Maturity	USD 10,000,000	05/03/23	—	—	830,145	830,145
Bank of America Corp.....	2.837% Fixed	CPI	Maturity	USD 8,000,000	09/21/24	—	—	470,414	470,414
Bank of America Corp.....	2.826% Fixed	CPI	Maturity	USD 13,000,000	01/25/27	—	—	558,806	558,806
Bank of America Corp.....	2.817% Fixed	CPI	Maturity	USD 10,000,000	05/19/26	—	—	819,874	819,874
Bank of America Corp.....	2.762% Fixed	CPI	Maturity	USD 22,000,000	07/06/29	—	—	357,864	357,864
Bank of America Corp.....	2.746% Fixed	CPI	Maturity	USD 12,000,000	08/13/26	—	—	842,274	842,274
Bank of America Corp.....	2.736% Fixed	CPI	Maturity	USD 12,000,000	07/29/26	—	—	893,852	893,852
Bank of America Corp.....	2.717% Fixed	CPI	Maturity	USD 8,000,000	05/25/26	—	—	693,347	693,347
Bank of America Corp.....	2.679% Fixed	CPI	Maturity	USD 13,000,000	07/19/26	—	—	1,030,658	1,030,658
Bank of America Corp.....	2.627% Fixed	CPI	Maturity	USD 10,000,000	04/14/24	—	—	895,635	895,635
Bank of America Corp.....	2.555% Fixed	CPI	Maturity	USD 9,000,000	03/25/23	—	—	830,797	830,797
Bank of America Corp.....	2.554% Fixed	CPI	Maturity	USD 10,000,000	06/10/29	—	—	964,898	964,898
Bank of America Corp.....	2.545% Fixed	CPI	Maturity	USD 8,000,000	07/01/28	—	—	744,031	744,031

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.....	2.515% Fixed	CPI	Maturity	USD 12,000,000	03/12/23	—	—	\$1,120,672	\$1,120,672
Bank of America Corp.....	2.498% Fixed	CPI	Maturity	USD 10,000,000	06/24/29	—	—	984,652	984,652
Bank of America Corp.....	2.489% Fixed	CPI	Maturity	USD 9,000,000	06/16/31	—	—	928,359	928,359
Bank of America Corp.....	2.489% Fixed	CPI	Maturity	USD 17,000,000	06/30/31	—	—	1,709,103	1,709,103
Bank of America Corp.....	2.373% Fixed	CPI	Maturity	USD 18,000,000	07/13/26	—	—	1,736,278	1,736,278
Bank of America Corp.....	2.350% Fixed	CPI	Maturity	USD 14,000,000	09/20/26	—	—	1,383,097	1,383,097
Bank of America Corp.....	2.349% Fixed	CPI	Maturity	USD 14,000,000	08/13/27	—	—	1,431,232	1,431,232
Bank of America Corp.....	2.244% Fixed	CPI	Maturity	USD 15,000,000	11/01/27	—	—	1,729,819	1,729,819
Bank of America Corp.....	2.195% Fixed	CPI	Maturity	USD 15,000,000	01/09/24	—	—	1,472,818	1,472,818
Bank of America Corp.....	2.193% Fixed	CPI	Maturity	USD 14,000,000	03/29/25	—	—	1,475,731	1,475,731
Bank of America Corp.....	2.187% Fixed	CPI	Maturity	USD 20,000,000	11/20/25	—	—	2,169,108	2,169,108
Bank of America Corp.....	2.177% Fixed	CPI	Maturity	USD 11,000,000	09/20/27	—	—	1,441,953	1,441,953
Bank of America Corp.....	2.149% Fixed	CPI	Maturity	USD 14,000,000	08/10/27	—	—	1,847,204	1,847,204
Bank of America Corp.....	2.064% Fixed	CPI	Maturity	USD 13,000,000	10/24/24	—	—	1,546,528	1,546,528
Bank of America Corp.....	2.029% Fixed	CPI	Maturity	USD 15,000,000	05/24/25	—	—	1,861,280	1,861,280
Bank of America Corp.....	2.004% Fixed	CPI	Maturity	USD 14,000,000	06/13/25	—	—	1,778,553	1,778,553
Bank of America Corp.....	1.971% Fixed	CPI	Maturity	USD 25,000,000	02/21/25	—	—	2,980,338	2,980,338
Bank of America Corp.....	1.873% Fixed	CPI	Maturity	USD 12,000,000	12/16/22	—	—	1,289,198	1,289,198
Bank of America Corp.....	1.743% Fixed	CPI	Maturity	USD 24,000,000	08/14/22	—	—	2,620,762	2,620,762
Bank of America Corp.....	1.723% Fixed	CPI	Maturity	USD 8,000,000	08/18/22	—	—	882,303	882,303
Bank of America Corp.....	1.715% Fixed	CPI	Maturity	USD 11,000,000	09/28/23	—	—	1,473,429	1,473,429
Bank of America Corp.....	1.680% Fixed	CPI	Maturity	USD 23,000,000	08/07/22	—	—	2,493,206	2,493,206
Bank of America Corp.....	1.619% Fixed	CPI	Maturity	USD 12,000,000	10/14/22	—	—	1,520,336	1,520,336
Bank of America Corp.....	1.033% Fixed	CPI	Maturity	USD 11,000,000	06/09/23	—	—	1,509,669	1,509,669
Bank of America Corp.....	0.022% Fixed	CPI	Maturity	USD 16,000,000	02/14/24	—	—	1,580,460	1,580,460
Citibank, N.A.....	2.855% Fixed	CPI	Maturity	USD 10,000,000	09/09/24	—	—	596,743	596,743
Citibank, N.A.....	2.805% Fixed	CPI	Maturity	USD 20,000,000	08/23/23	—	—	1,250,251	1,250,251
Citibank, N.A.....	2.582% Fixed	CPI	Maturity	USD 7,000,000	03/29/23	—	—	639,656	639,656
Citibank, N.A.....	2.368% Fixed	CPI	Maturity	USD 10,000,000	05/04/28	—	—	1,036,735	1,036,735
Citibank, N.A.....	2.270% Fixed	CPI	Maturity	USD 10,000,000	02/22/23	—	—	985,796	985,796
Citibank, N.A.....	2.235% Fixed	CPI	Maturity	USD 11,000,000	02/01/23	—	—	1,097,218	1,097,218
Citibank, N.A.....	2.171% Fixed	CPI	Maturity	USD 11,000,000	04/07/24	—	—	1,094,273	1,094,273
Citibank, N.A.....	2.148% Fixed	CPI	Maturity	USD 19,000,000	01/04/24	—	—	1,909,972	1,909,972
Citibank, N.A.....	2.141% Fixed	CPI	Maturity	USD 17,000,000	04/16/28	—	—	2,252,780	2,252,780
Citibank, N.A.....	2.114% Fixed	CPI	Maturity	USD 14,000,000	12/19/23	—	—	1,462,850	1,462,850
Citibank, N.A.....	2.113% Fixed	CPI	Maturity	USD 11,000,000	05/02/24	—	—	1,152,074	1,152,074
Citibank, N.A.....	2.113% Fixed	CPI	Maturity	USD 27,000,000	12/21/24	—	—	3,005,894	3,005,894
Citibank, N.A.....	2.103% Fixed	CPI	Maturity	USD 11,000,000	11/21/26	—	—	1,411,153	1,411,153

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)
Citibank, N.A.....	2.100% Fixed	CPI	Maturity	USD 18,000,000	12/11/25	—	—	\$ 2,154,385	\$ 2,154,385
Citibank, N.A.....	2.088% Fixed	CPI	Maturity	USD 23,000,000	12/29/22	—	—	2,303,808	2,303,808
Citibank, N.A.....	2.030% Fixed	CPI	Maturity	USD 20,000,000	01/05/23	—	—	2,081,362	2,081,362
Citibank, N.A.....	2.005% Fixed	CPI	Maturity	USD 12,000,000	11/09/25	—	—	1,602,717	1,602,717
Citibank, N.A.....	1.995% Fixed	CPI	Maturity	USD 19,000,000	01/04/23	—	—	1,601,055	1,601,055
Citibank, N.A.....	1.986% Fixed	CPI	Maturity	USD 20,000,000	07/24/23	—	—	2,210,611	2,210,611
Citibank, N.A.....	1.838% Fixed	CPI	Maturity	USD 10,000,000	12/11/22	—	—	1,081,387	1,081,387
Citibank, N.A.....	1.789% Fixed	CPI	Maturity	USD 21,000,000	03/31/24	—	—	2,902,803	2,902,803
Citibank, N.A.....	1.752% Fixed	CPI	Maturity	USD 17,000,000	05/20/23	—	—	2,302,109	2,302,109
Citibank, N.A.....	1.678% Fixed	CPI	Maturity	USD 15,000,000	06/17/23	—	—	1,708,924	1,708,924
Citibank, N.A.....	1.675% Fixed	CPI	Maturity	USD 20,000,000	09/03/24	—	—	2,559,727	2,559,727
Citibank, N.A.....	1.625% Fixed	CPI	Maturity	USD 11,000,000	11/13/22	—	—	1,233,902	1,233,902
Citibank, N.A.....	1.558% Fixed	CPI	Maturity	USD 7,000,000	07/17/25	—	—	1,104,124	1,104,124
Citibank, N.A.....	1.535% Fixed	CPI	Maturity	USD 28,000,000	08/03/22	—	—	3,070,566	3,070,566
Citibank, N.A.....	0.680% Fixed	CPI	Maturity	USD 25,000,000	05/22/23	—	—	3,575,621	3,575,621
Morgan Stanley and Co.									
International.....	3.550% Fixed	CPI	Maturity	USD 10,000,000	03/04/26	—	—	97,093	97,093
Morgan Stanley and Co.									
International.....	3.170% Fixed	CPI	Maturity	USD 22,000,000	04/11/29	—	—	82,416	82,416
Morgan Stanley and Co.									
International.....	3.090% Fixed	CPI	Maturity	USD 11,000,000	02/25/27	—	—	281,694	281,694
Morgan Stanley and Co.									
International.....	2.847% Fixed	CPI	Maturity	USD 51,000,000	07/18/26	—	—	680,595	680,595
Total Appreciation.....								\$112,365,960	\$112,365,960
Bank of America Corp.....	3.684% Fixed	CPI	Maturity	USD 43,000,000	04/22/26	—	—	(146,863)	(146,863)
Bank of America Corp.....	3.595% Fixed	CPI	Maturity	USD 27,000,000	03/15/27	—	—	(64,780)	(64,780)
Bank of America Corp.....	3.595% Fixed	CPI	Maturity	USD 16,000,000	03/21/27	—	—	(51,336)	(51,336)
Bank of America Corp.....	3.462% Fixed	CPI	Maturity	USD 23,000,000	05/09/27	—	—	(121,821)	(121,821)
Bank of America Corp.....	3.418% Fixed	CPI	Maturity	USD 55,000,000	06/13/27	—	—	(584,791)	(584,791)
Bank of America Corp.....	3.349% Fixed	CPI	Maturity	USD 14,000,000	03/28/29	—	—	(94,086)	(94,086)
Bank of America Corp.....	3.342% Fixed	CPI	Maturity	USD 24,000,000	03/10/29	—	—	(78,883)	(78,883)
Bank of America Corp.....	3.325% Fixed	CPI	Maturity	USD 54,000,000	06/07/27	—	—	(304,544)	(304,544)
Citibank, N.A.....	3.700% Fixed	CPI	Maturity	USD 36,000,000	04/21/26	—	—	(139,792)	(139,792)
Morgan Stanley and Co.									
International.....	3.495% Fixed	CPI	Maturity	USD 32,000,000	04/28/27	—	—	(136,697)	(136,697)
Morgan Stanley and Co.									
International.....	3.267% Fixed	CPI	Maturity	USD 43,000,000	05/31/27	—	—	(104,137)	(104,137)
Total (Depreciation).....								\$ (1,827,730)	\$ (1,827,730)
Total Appreciation (Depreciation).....								\$110,538,230	\$110,538,230

DFA MUNICIPAL REAL RETURN PORTFOLIO**CONTINUED**

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Municipal Bonds.....	—	\$1,673,215,956	—	\$1,673,215,956
Swap Agreements**.....	—	110,538,230	—	110,538,230
TOTAL.....	—	\$1,783,754,186	—	\$1,783,754,186

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

DFA MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
July 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 — (0.5%)			State of California (GO)		
Alabama State (GO) Series A			Series B		
5.000%, 08/01/23	300	\$ 310,406	5.000%, 09/01/26	1,000	\$ 1,128,999
Water Works Board of the City of Birmingham (RB)			TOTAL CALIFORNIA.....		<u>16,419,512</u>
Series A			COLORADO — (1.8%)		
□ 5.000%, 01/01/34			Board of Water		
(Pre-refunded @			Commissioners City &		
\$100, 1/1/25).....	1,000	1,077,898	County of Denver (RB)		
Water Works Board of the			Series A		
City of Birmingham (RB)			5.000%, 12/15/25	1,515	1,677,499
Series B			Boulder Valley School District		
□ 5.000%, 01/01/33			No. Re-2 Boulder (GO) (ST		
(Pre-refunded @			AID WITHHLDG) Series B		
\$100, 1/1/27).....	1,415	<u>1,601,819</u>	4.000%, 12/01/24	1,000	1,053,118
TOTAL ALABAMA.....		<u>2,990,123</u>	City of Colorado Springs		
ARIZONA — (0.7%)			Utilities System Revenue		
City of Phoenix (GO)			(RB) Series B		
5.000%, 07/01/24	240	255,222	5.000%, 11/15/26	500	564,747
Maricopa County Unified			Colorado Health Facilities		
School District No. 69			Authority, Revenue Bonds		
Paradise Valley (GO)			(RB)		
5.000%, 07/01/25	435	473,945	□ 5.000%, 06/01/45		
Maricopa County Unified			(Pre-refunded @		
School District No. 80			\$100, 6/1/25).....	1,800	1,954,372
Chandler (GO) Series B			Denver City & County School		
5.000%, 07/01/24	1,400	1,488,520	District No. 1 (GO) (ST AID		
Maricopa County Union High			WITHHLDG)		
School District No.			5.000%, 12/01/25	4,150	4,583,379
210-Phoenix (GO) Series E			Denver City & County School		
5.000%, 07/01/25	2,000	<u>2,179,056</u>	District No. 1 (GO) (ST AID		
TOTAL ARIZONA.....		<u>4,396,743</u>	WITHHLDG) Series B		
CALIFORNIA — (2.6%)			5.000%, 12/01/24	550	592,127
Los Angeles Unified School			El Paso County School		
District (GO)			District No. 2 Harrison		
5.000%, 07/01/25	1,500	1,640,108	(GO) (ST AID WITHHLDG)		
Southern California Public			5.000%, 12/01/26	165	186,933
Power Authority (RB)			Weld County School District		
5.000%, 07/01/23	140	144,426	No. 6 Greeley (GO) (ST		
State of California (GO)			AID WITHHLDG)		
3.000%, 03/01/26	1,000	1,035,124	5.000%, 12/01/25	310	<u>341,844</u>
3.500%, 08/01/27	5,000	5,279,986	TOTAL COLORADO.....		<u>10,954,019</u>
5.000%, 08/01/27	270	311,694	CONNECTICUT — (0.9%)		
5.000%, 10/01/27	2,000	2,315,903	City of Danbury (GO) Series		
5.000%, 04/01/29	1,000	1,187,562	B		
5.000%, 10/01/29	3,045	3,375,710	4.000%, 07/15/26	265	287,713
			4.000%, 07/15/27	300	331,196

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
CONNECTICUT — (Continued)			FLORIDA — (Continued)		
City of Waterbury (GO)			Miami-Dade County (GO)		
Series B			5.000%, 07/01/28	10,385	\$12,064,663
4.000%, 09/01/23	500	\$ 512,399	Miami-Dade County (GO)		
Town of Greenwich (GO)			Series A		
Series A			5.000%, 07/01/26	1,500	1,676,747
5.000%, 01/15/25	2,925	3,160,645	Orange County Water Utility		
Town of South Windsor (GO)			System Revenue (RB)		
Series B			5.000%, 10/01/25	3,250	3,571,862
4.000%, 12/15/25	1,345	<u>1,443,127</u>	Palm Beach County (RB)		
TOTAL CONNECTICUT.....		<u>5,735,080</u>	5.000%, 11/01/23	810	844,317
			School District of Broward		
DELAWARE — (0.2%)			County (GO)		
Delaware State (GO) Series			5.000%, 07/01/24	1,035	1,098,221
B			5.000%, 07/01/25	3,855	<u>4,204,723</u>
5.000%, 07/01/24	780	829,776	TOTAL FLORIDA.....		<u>35,617,080</u>
Kent County (GO)			GEORGIA — (3.2%)		
4.000%, 09/01/24	415	<u>435,497</u>	Athens-Clarke County Unified		
TOTAL DELAWARE.....		<u>1,265,273</u>	Government (GO)		
			5.000%, 12/01/25	1,000	1,104,429
DISTRICT OF COLUMBIA — (0.3%)			Georgia State (GO)		
District of Columbia (GO)			5.000%, 02/01/25	2,500	2,704,154
Series			Georgia State (GO) Series A		
5.000%, 06/01/25	340	370,635	5.000%, 07/01/26	4,490	5,042,554
District of Columbia (GO)			Georgia State (GO) Series F		
Series B			5.000%, 07/01/26	1,465	1,645,288
5.000%, 06/01/25	810	882,982	Gwinnett County School		
Washington Metropolitan			District (GO) Series B		
Area Transit Authority (RB)			5.000%, 08/01/27	3,000	3,457,057
Series B			Gwinnett County Water &		
5.000%, 07/01/25	720	<u>784,889</u>	Sewerage Authority (RB)		
TOTAL DISTRICT OF			4.000%, 08/01/25	1,500	1,598,741
COLUMBIA.....		<u>2,038,506</u>	Private Colleges &		
			Universities Authority (RB)		
FLORIDA — (5.7%)			Series B		
City of Lakeland FL			5.000%, 09/01/25	1,080	1,184,403
Department of Electric			State of Georgia (GO) Series		
Utilities, Revenue Bonds			A		
(RB)			5.000%, 07/01/26	3,000	<u>3,369,190</u>
5.000%, 10/01/25	1,000	1,099,359	TOTAL GEORGIA.....		<u>20,105,816</u>
Collier County Water-Sewer			HAWAII — (2.5%)		
District (RB)			City & County of Honolulu		
5.000%, 07/01/25	655	715,202	(GO) Series B		
Florida Keys Aqueduct			5.000%, 10/01/23	150	156,060
Authority (RB)			5.000%, 10/01/25	725	797,271
5.000%, 09/01/25	1,000	1,096,038	City & County of Honolulu		
Florida State (GO)			(GO) Series D		
5.000%, 07/01/25	1,000	1,094,303	5.000%, 07/01/24	1,005	1,068,545
5.000%, 06/01/29	2,153	2,548,897	5.000%, 07/01/25	1,000	1,092,509
Florida State (GO) Series A			Hawaii State (GO)		
5.000%, 06/01/24	350	371,182	5.000%, 10/01/27	3,220	3,531,589
5.000%, 07/01/24	1,900	2,020,134	Hawaii State (GO) Series FE		
Florida State (GO) Series B			5.000%, 10/01/24	1,005	1,076,182
5.000%, 06/01/24	2,000	2,121,040	5.000%, 10/01/25	2,790	3,069,929
5.000%, 06/01/25	1,000	1,090,392			

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
HAWAII — (Continued)			KANSAS — (Continued)		
Hawaii State (GO) Series FH 4.000%, 10/01/30	4,000	\$ 4,279,698	Kansas State Department of Transportation (RB) Series A		
Maui County (GO) 5.000%, 03/01/26	200	<u>222,292</u>	5.000%, 09/01/26	1,000	<u>\$1,121,859</u>
TOTAL HAWAII.....		<u>15,294,075</u>	TOTAL KANSAS.....		<u>6,919,285</u>
ILLINOIS — (0.5%)			KENTUCKY — (0.6%)		
Cook County Community Consolidated School District No. 34 Glenview (GO) 5.000%, 12/01/25	2,000	2,202,032	Louisville Water Co. (RB) 5.000%, 11/15/29	3,000	<u>3,570,007</u>
Kane Cook & DuPage etc Counties Community College District No. 509 (GO) Series B 4.000%, 12/15/25	600	<u>639,915</u>	LOUISIANA — (0.1%)		
TOTAL ILLINOIS.....		<u>2,841,947</u>	Louisiana State (GO) Series C 5.000%, 08/01/23	500	<u>517,091</u>
IOWA — (0.4%)			MAINE — (0.1%)		
City of Ankeny (GO) Series A 5.000%, 06/01/25	490	534,576	City of Portland (GO) 5.000%, 05/01/25	245	266,414
City of Sioux City (GO) Series A 3.000%, 06/01/26	155	161,284	Maine State (GO) Series B 4.000%, 06/01/26	500	<u>539,203</u>
City of Urbandale (GO) 5.000%, 06/01/26	605	674,229	TOTAL MAINE.....		<u>805,617</u>
Waukee Community School District (GO) Series B 5.000%, 06/01/24	1,290	<u>1,368,553</u>	MARYLAND — (9.3%)		
TOTAL IOWA.....		<u>2,738,642</u>	Anne County Arundel (GO) 5.000%, 10/01/24	1,520	1,629,004
KANSAS — (1.1%)			5.000%, 10/01/25	650	716,062
City of Leawood (GO) Series A 4.000%, 09/01/25	1,035	1,103,191	Baltimore County (GO) 5.000%, 03/01/26.....	6,905	7,689,896
4.000%, 09/01/26	1,135	1,230,330	5.000%, 03/01/28	1,335	1,554,824
City of Merriam (GO) 5.000%, 10/01/25	800	880,526	Charles County (GO) 5.000%, 10/01/25	2,945	3,244,310
City of Overland Park (GO) Series A 5.000%, 09/01/28	1,330	1,549,987	City of Baltimore (GO) Series 5.000%, 10/15/24	700	750,185
Johnson County Unified School District No. 229 Blue Valley (GO) Series A 5.000%, 10/01/26	225	252,915	5.000%, 10/15/25	1,530	1,684,582
Johnson County Unified School District No. 229 Blue Valley (GO) Series B 5.000%, 10/01/23	750	780,477	City of Baltimore (GO) Series B 5.000%, 10/15/27	2,025	2,334,500
			Harford County (GO) 5.000%, 10/01/25	2,750	3,029,492
			Harford County (GO) Series A 5.000%, 10/01/29	1,920	2,296,161
			Harford County (GO) Series B 5.000%, 01/15/29	1,020	1,205,564
			Howard County (GO) Series 5.000%, 08/15/24	2,720	2,904,310
			Howard County (GO) Series A 5.000%, 08/15/29	840	1,002,525
			Maryland State (GO) 5.000%, 08/01/27	1,000	1,152,869
			Maryland State (GO) Series 5.000%, 03/15/27	1,500	1,714,005

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
MARYLAND — (Continued)			MASSACHUSETTS — (Continued)		
Maryland State (GO) Series A			Commonwealth of Massachusetts (GO) (AGM) Series B		
5.000%, 08/01/25	2,000	\$ 2,193,511	5.250%, 09/01/24	400	\$ 429,608
5.000%, 03/15/26	1,000	1,114,769	Town of East Bridgewater (GO)		
5.000%, 08/01/27	3,500	4,035,042	5.000%, 04/15/26	1,655	1,841,904
Maryland State (GO) Series B			Town of Milford (GO)		
4.000%, 08/01/23	850	871,101	5.000%, 12/01/25	1,000	1,104,429
5.000%, 08/01/27	500	576,435	Town of Nantucket (GO)		
Maryland State (GO) Series C			5.000%, 10/01/26	1,500	1,695,099
4.000%, 03/01/29	2,940	3,275,159	Town of Norwood (GO)		
Prince County George's (GO) Series A			5.000%, 03/15/29	340	400,461
5.000%, 07/15/24	770	820,048	Town of Watertown (GO)		
4.000%, 09/01/24	2,500	2,618,754	5.000%, 04/15/26	2,045	2,284,512
5.000%, 07/15/29	3,500	4,171,553	TOTAL MASSACHUSETTS...		<u>21,068,689</u>
Queen County Anne's (GO)			MICHIGAN — (0.2%)		
5.000%, 07/15/25	1,235	1,352,875	Michigan State (GO) Series B		
Washington Suburban Sanitary Commission (RB) (CNTY GTD)			4.000%, 11/01/25	1,000	<u>1,066,060</u>
5.000%, 06/01/24	655	695,742	MINNESOTA — (3.1%)		
Wicomico County (GO) Series			City of Saint Paul (GO)		
5.000%, 12/01/25	905	1,001,057	5.000%, 09/01/29	1,040	1,235,322
5.000%, 12/01/26	2,065	<u>2,333,050</u>	City of Saint Paul (GO) Series A		
TOTAL MARYLAND.....		<u>57,967,385</u>	5.000%, 03/01/25	2,020	2,187,312
MASSACHUSETTS — (3.4%)			Hennepin County (GO) Series A		
City of Beverly (GO)			5.000%, 12/01/26	1,250	1,416,716
5.000%, 03/15/25	500	541,981	Metropolitan Council (GO) Series B		
City of Lowell (GO) (ST AID WITHHLDG)			5.000%, 03/01/24	1,295	1,364,733
4.000%, 09/01/23	250	256,580	Minneapolis Special School District No. 1 (GO) (SD CRED PROG) Series		
City of Quincy (GO)			5.000%, 02/01/27	4,735	5,361,906
5.000%, 01/15/25	405	437,018	Minnesota State (GO)		
City of Springfield (GO)			4.000%, 08/01/26	550	596,267
5.000%, 03/01/29	2,340	2,748,135	Minnesota State (GO) Series A-		
City of Springfield (GO) (ST AID WITHHLDG) Series C			5.000%, 09/01/29	1,375	1,645,219
4.000%, 08/01/23	285	291,989	Minnesota State (GO) Series D		
City of Worcester (GO)			5.000%, 08/01/24	1,800	1,921,270
5.000%, 02/15/26	1,910	2,116,354	Ramsey County (GO) Series A		
5.000%, 02/15/29	1,225	1,432,724	5.000%, 02/01/25	1,150	1,241,854
Commonwealth of Massachusetts (GO) Series A			South State Paul Special School District No. 6 (GO) (SD CRED PROG) Series A		
5.000%, 07/01/26	1,250	1,403,325	5.000%, 02/01/29	1,905	<u>2,239,369</u>
5.000%, 09/01/28	2,000	2,342,020	TOTAL MINNESOTA.....		<u>19,209,968</u>
Commonwealth of Massachusetts (GO) Series F					
5.000%, 05/01/25	1,600	1,742,550			

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
MISSOURI — (1.7%)			NEW HAMPSHIRE — (0.4%)		
Columbia School District			City of Nashua (GO)		
(GO) Series B			4.000%, 07/15/24	770	\$ 805,304
5.000%, 03/01/25	1,725	\$ 1,867,422	New Hampshire State (GO)		
Metropolitan Saint Louis			Series A		
Sewer District (RB) Series			5.000%, 03/01/29	1,500	<u>1,775,774</u>
B			TOTAL NEW HAMPSHIRE.....		<u>2,581,078</u>
□ 5.000%, 05/01/26			NEW JERSEY — (1.0%)		
(Pre-refunded @			City of Hoboken (GO)		
\$100, 5/1/25).....	1,540	1,670,709	3.000%, 02/01/25	910	935,454
Saint Louis County (GO)			Monmouth County (GO)		
5.000%, 02/01/25	1,270	1,370,791	5.000%, 07/15/26	1,200	1,348,002
Saint Louis County			Montville Township (GO)		
Reorganized School			3.000%, 10/01/25	500	518,726
District No R-6 (GO)			Princeton (GO)		
5.000%, 02/01/26	5,000	<u>5,534,975</u>	3.000%, 09/15/24	1,515	1,555,168
TOTAL MISSOURI.....		<u>10,443,897</u>	2.000%, 12/15/25	1,815	<u>1,826,215</u>
NEBRASKA — (2.0%)			TOTAL NEW JERSEY.....		<u>6,183,565</u>
Metropolitan Utilities District			NEW MEXICO — (0.8%)		
of Omaha Gas System			City of Albuquerque (GO)		
Revenue (RB)			Series B		
5.000%, 12/01/28	2,240	2,628,738	5.000%, 07/01/26	200	223,727
Omaha School District (GO)			New Mexico State Severance		
5.000%, 12/15/25	4,000	4,422,116	Tax Permanent Fund (RB)		
Papillion-La Vista School			Series A		
District No. 27 (GO) Series			5.000%, 07/01/27	4,000	<u>4,590,423</u>
B			TOTAL NEW MEXICO.....		<u>4,814,150</u>
4.000%, 12/01/25	600	638,929	NEW YORK — (2.8%)		
SARPY CNTY NE SAR 06/24			City of New York (GO) Series		
FIXED 5			A		
5.000%, 06/01/24	1,280	1,356,987	5.000%, 08/01/24	1,000	1,065,536
Sarpy County (GO)			5.000%, 08/01/25	1,700	1,860,304
5.000%, 06/01/25	1,925	2,095,657	City of New York (GO) Series		
5.000%, 06/01/26	1,115	<u>1,243,462</u>	C		
TOTAL NEBRASKA.....		<u>12,385,889</u>	5.000%, 08/01/22	500	500,000
NEVADA — (1.3%)			Kingston City School District		
Las Vegas Valley Water			(GO) (ST AID WITHHLDG)		
District (GO) Series A			3.000%, 06/01/26	1,530	1,596,065
5.000%, 06/01/27	1,000	1,143,912	New York State Dormitory		
Las Vegas Valley Water			Authority (RB)		
District (GO) Series C			5.000%, 02/15/25	150	162,266
5.000%, 06/01/24	405	429,208	New York State Dormitory		
Nevada State (GO) Series C			Authority (RB) Series A		
5.000%, 11/01/24	485	520,913	5.000%, 03/15/28	4,000	4,615,392
Washoe County NV (GO)			New York State Dormitory		
5.000%, 07/01/24	1,265	1,343,503	Authority (RB) Series B		
Washoe County School			5.000%, 02/15/24	300	315,309
District (GO)			New York State Dormitory		
5.000%, 04/01/29	3,010	3,531,460	Authority (RB) Series E		
5.000%, 10/01/29	1,125	<u>1,328,965</u>	5.000%, 03/15/29	5,000	5,852,084
TOTAL NEVADA.....		<u>8,297,961</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>
NEW YORK — (Continued)			OHIO — (Continued)		
New York State Dormitory Authority (RB) (ETM)			City of Columbus (GO)		
Series A			Series A		
5.000%, 02/15/25	350	\$ 378,198	4.000%, 04/01/24	1,500	\$ 1,560,154
New York State Urban Development Corp. (RB)			Cuyahoga County (RB)		
Series A			α 5.000%, 12/01/35		
5.000%, 03/15/25	500	541,311	(Pre-refunded @		
North Shore Central School District (GO) (ST AID WITHHLDG)			\$100, 12/1/24).....	3,545	3,813,146
2.000%, 12/15/23	315	316,566	Northeast Ohio Regional Sewer District		
Riverhead Central School District (GO) (ST AID WITHHLDG)			α 5.000%, 11/15/49	1,000	1,074,371
2.000%, 10/15/22	540	540,666	Ohio State (GO) Series A		
TOTAL NEW YORK.....		<u>17,743,697</u>	5.000%, 09/01/26	1,500	1,687,818
			Ohio State (GO) Series B		
NORTH CAROLINA — (2.9%)			5.000%, 09/01/24	2,000	2,137,854
City of Charlotte (GO) Series A			Ohio State (GO) Series C		
5.000%, 06/01/29	2,000	2,377,569	5.000%, 08/01/28	2,000	2,337,327
City of Greensboro (GO)			Ohio State (GO) Series W		
Series B			4.000%, 05/01/24	215	223,931
5.000%, 04/01/26	1,010	1,126,808	4.000%, 05/01/25	215	228,586
Mecklenburg County (GO)			TOTAL OHIO.....		<u>17,333,464</u>
Series A					
5.000%, 12/01/24	825	888,387	OKLAHOMA — (1.1%)		
North Carolina State (GO)			City of Oklahoma City (GO)		
5.000%, 06/01/25	2,000	2,183,107	4.000%, 03/01/25	1,255	1,321,862
North Carolina State (GO)			City of Tulsa (GO)		
Series A			5.000%, 03/01/24	200	210,609
5.000%, 06/01/24	2,200	2,334,788	5.000%, 03/01/26	2,750	3,052,474
5.000%, 06/01/25	655	714,967	Oklahoma City Water Utilities Trust (RB)		
North Carolina State (GO)			α 5.000%, 07/01/34		
Series B			(Pre-refunded @		
5.000%, 06/01/25	3,455	3,771,316	\$100, 07/01/26).....	1,885	2,112,415
North Carolina State (GO)			TOTAL OKLAHOMA.....		<u>6,697,360</u>
Series D					
4.000%, 06/01/23	350	357,017	OREGON — (2.4%)		
Wake County (GO)			City of Salem (GO)		
5.000%, 04/01/25	4,000	4,346,504	5.000%, 06/01/26	1,220	1,364,398
TOTAL NORTH CAROLINA...		<u>18,100,463</u>	Clackamas County School District No. 7J Lake		
			Oswego (GO) (SCH BD GTY)		
OHIO — (2.8%)			5.000%, 06/01/24	400	424,133
City of Columbus (GO)			Jackson County (GO)		
Series 3			4.000%, 06/01/23	40	40,815
5.000%, 02/15/27	1,250	1,421,979	Lane County School District No. 4J Eugene (GO) (SCH BD GTY)		
City of Columbus (GO)			3.000%, 06/15/25	940	973,345
Series A			Multnomah County (GO)		
5.000%, 04/01/29	2,000	2,364,165	Series A		
City of Columbus (GO)			5.000%, 06/15/29	250	296,149
Series B					
5.000%, 02/15/23	475	484,133			

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
OREGON — (Continued)			PENNSYLVANIA — (Continued)		
Multnomah County School			Township of Lower Merion		
District No. 7 Reynolds			(GO)		
(GO) (SCH BD GTY)			5.000%, 05/01/29	605	\$ 716,548
Series A			TOTAL PENNSYLVANIA.....		<u>6,473,040</u>
5.000%, 06/15/25	1,000	\$ 1,090,045	RHODE ISLAND — (0.4%)		
Oregon State (GO)			Rhode State Island (GO)		
5.000%, 05/01/25	700	762,366	Series B		
Oregon State (GO) Series A			5.000%, 08/01/29	2,000	<u>2,274,698</u>
5.000%, 05/01/26	1,000	1,117,995	SOUTH CAROLINA — (3.5%)		
Oregon State Department of			Beaufort County School		
Transportation (RB) Series			District (GO) (SCSDE)		
A			Series A		
□ 5.000%, 11/15/30			5.000%, 03/01/26	2,280	2,534,131
(Pre-refunded @			Clemson University (RB)		
\$100, 11/15/24).....	1,150	1,235,527	Series B		
Salem ORE (GO)			5.000%, 05/01/25	750	812,186
5.000%, 06/01/25	1,280	1,397,188	Grand Strand Water & Sewer		
Tri-County Metropolitan			Authority (RB) Series A		
Transportation District of			5.000%, 06/01/26	1,205	1,347,622
Oregon (RB) Series B			Richland County (GO) (ST		
□ 5.000%, 09/01/26			AID WITHHLDG) Series		
(Pre-refunded @			5.000%, 03/01/25	6,535	7,084,913
\$100, 9/1/25).....	150	164,595	Richland County School		
Washington & Multnomah			District No. 2 (GO)		
Counties School District			(SCSDE)		
No. 48J Beaverton (GO)			5.000%, 03/01/28	3,000	3,475,028
(SCH BD GTY)			Richland County School		
□ 5.000%, 06/15/26			District No. 2 (GO)		
(Pre-refunded @			(SCSDE) Series A		
\$100, 6/15/24).....	650	690,411	5.000%, 03/01/27	855	973,655
Washington County (GO)			South Carolina State (GO)		
5.000%, 03/01/24	3,000	3,158,161	(ST AID WITHHLDG)		
Water Environment Services			Series B		
Sewer Revenue (RB)			5.000%, 04/01/26	1,210	1,349,939
5.000%, 06/01/29	2,010	<u>2,379,602</u>	Spartanburg County (GO)		
TOTAL OREGON.....		<u>15,094,730</u>	(ST AID WITHHLDG)		
PENNSYLVANIA — (1.0%)			Series A		
Berks County (GO)			3.000%, 04/01/25	1,715	1,765,499
5.000%, 11/15/22	445	449,605	3.000%, 04/01/26	1,500	1,556,585
Chartiers Valley School			State of South Carolina (GO)		
District (GO) (ST AID			Series C		
WITHHLDG) Series			5.000%, 04/01/25	1,090	<u>1,184,720</u>
□ 5.000%, 10/15/40			TOTAL SOUTH CAROLINA...		<u>22,084,278</u>
(Pre-refunded @			TENNESSEE — (4.6%)		
\$100, 4/15/25).....	1,900	2,064,303	City of Knoxville Electric		
Montgomery County (GO)			System Revenue (RB)		
Series A			5.000%, 07/01/26	865	969,010
5.000%, 01/01/26	2,745	3,043,922	City of Knoxville Electric		
Pennsylvania State University			System Revenue (RB)		
(RB) Series E			Series LL		
5.000%, 03/01/24	55	57,997	5.000%, 07/01/24	4,050	4,302,123
5.000%, 03/01/25	130	140,665			

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> †
TENNESSEE — (Continued)			TEXAS — (Continued)		
5.000%, 07/01/25	1,775	\$ 1,938,674	Bridgeport Independent School District (GO) (PSF-GTD)		
City of Knoxville TN Wastewater System Revenue (RB)			5.000%, 08/15/24	1,600	\$1,706,089
5.000%, 04/01/29	3,000	3,531,939	City of Amarillo (GO)		
City of Memphis (GO)			2.000%, 02/15/24	725	729,354
5.000%, 05/01/26	1,000	1,115,681	2.000%, 02/15/25	725	730,338
City of Memphis (GO) Series A			4.000%, 02/15/26	1,685	1,813,205
5.000%, 04/01/25	2,530	2,745,020	City of Arlington Water & Wastewater System Revenue (RB)		
County of Sumner (GO)			5.000%, 06/01/26	1,025	1,139,879
5.000%, 06/01/26	1,500	1,677,538	City of Austin (GO) (ETM)		
Knox County (GO) Series C			5.000%, 09/01/23	5	5,175
5.000%, 06/01/25	1,000	1,090,102	5.000%, 09/01/26	10	11,169
Metropolitan Government of Nashville & Davidson County Water & Sewer Revenue (RB) Series A			City of Austin (GO)		
5.000%, 07/01/27	275	314,895	5.000%, 09/01/23	495	513,530
Tennessee State (GO) Series B			5.000%, 09/01/26	2,490	2,801,778
5.000%, 08/01/25	1,000	1,096,447	5.000%, 09/01/27	2,255	2,596,564
Williamson County (GO)			City of Carrollton (GO)		
5.000%, 04/01/29	3,620	4,291,523	5.000%, 08/15/25	1,420	1,555,030
Williamson County (GO) Series			City of Cedar Park (GO)		
5.000%, 04/01/26	1,015	1,132,003	5.000%, 02/15/24	395	414,967
5.000%, 04/01/28	1,325	1,543,715	City of Celina (GO)		
5.000%, 05/01/28	2,700	3,149,836	4.125%, 09/01/25	1,415	1,511,390
TOTAL TENNESSEE.....		<u>28,898,506</u>	4.125%, 09/01/26	2,520	2,736,609
			City of Dallas Waterworks & Sewer System Revenue (RB) Series C		
TEXAS — (16.9%)			5.000%, 10/01/24	120	128,552
Alvin Independent School District (GO) (PSF-GTD)			5.000%, 10/01/25	500	550,492
5.000%, 02/15/23	140	142,669	City of Fort Worth (GO)		
Alvin Independent School District (GO) (PSF-GTD) Series A			5.000%, 03/01/28	2,000	2,199,894
5.000%, 02/15/25	1,500	1,621,883	City of Fort Worth Water & Sewer System Revenue (RB) Series A		
Austin Community College District (GO)			5.000%, 02/15/24	3,310	3,480,981
□ 5.000%, 08/01/30 (Pre-refunded @ \$100, 8/1/25).....	165	180,407	5.000%, 02/15/25	4,380	4,735,899
Austin Independent School District (GO) (PSF-GTD)			City of Frisco (GO)		
5.000%, 08/01/24	250	266,588	4.000%, 02/15/25	2,550	2,691,575
Bexar County (GO)			5.000%, 02/15/28	3,495	4,041,521
4.000%, 06/15/26	650	704,699	City of Garland (GO) Series A		
5.000%, 06/15/26	1,625	1,822,294	5.000%, 02/15/24	200	210,206
Brazosport Independent School District (GO) (PSF-GTD)			City of Houston (GO) Series A		
5.000%, 02/15/25	2,000	2,159,401	5.000%, 03/01/26	1,000	1,108,523
			City of Irving (GO)		
			5.000%, 09/15/25	1,750	1,919,417
			City of Lubbock (GO) Series A		
			5.000%, 02/15/25	770	831,768
			City of Midland (GO)		
			5.000%, 03/01/28	1,200	1,385,210
			City of Pearland (GO)		
			5.000%, 03/01/25	500	539,306

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)		
Conroe Independent School District (GO) (PSF-GTD) 5.000%, 02/15/26	2,000	\$2,222,611	Houston Independent School District (GO) (PSF-GTD) 5.000%, 02/15/25	1,515	\$1,636,923
Corpus Christi Independent School District (GO) (PSF-GTD) 4.000%, 08/15/23	160	164,083	Houston Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/26	1,750	1,939,068
4.000%, 08/15/24	140	146,377	Katy Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/26	1,765	1,960,171
County of Collin (GO) 5.000%, 02/15/25	1,010	1,092,854	Leander Independent School District (GO) (PSF-GTD) Series C 5.000%, 08/15/24	700	746,414
Cypress-Fairbanks Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24	85	89,347	Mansfield Independent School District (GO) (PSF-GTD) 5.000%, 02/15/28 (Pre-refunded @ \$100, 2/15/25).....	885	953,782
5.000%, 02/15/25	85	91,840	McKinney Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24	2,000	2,098,767
Eanes Independent School District (GO) (PSF-GTD) Series A 5.000%, 08/01/25	1,505	1,648,765	North Texas Municipal Water District Water System Revenue (RB) 5.000%, 09/01/23	125	129,707
El Paso Independent School District (GO) (PSF-GTD) 5.000%, 08/15/24	500	533,569	Northwest Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/24	1,000	1,051,812
Fort Bend Independent School District (GO) 5.000%, 08/15/24	170	181,272	Port Authority of Houston of Harris County Texas (GO) Series A-2 5.000%, 10/01/23	70	72,770
Fort Bend Independent School District (GO) (PSF-GTD) Series C 5.000%, 02/15/24	1,275	1,341,460	Port Neches-Groves Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24	1,000	1,051,656
Fort Worth Independent School District (GO) (PSF-GTD) 5.000%, 02/15/26	445	494,208	San Antonio Independent School District (GO) (PSF-GTD) 5.000%, 08/15/26	810	908,418
Frisco Independent School District (GO) (PSF-GTD) 5.000%, 02/15/25	750	810,553	TARRANT CNTY TX CLG DIST TARHGR 08/24 FIXED 5 5.000%, 08/15/24	2,000	2,131,781
Goose Creek Consolidated Independent School District (GO) (PSF-GTD) 5.000%, 02/15/23	215	219,087	Tarrant Regional Water District (RB) Series A 4.000%, 09/01/29	5,730	6,379,567
Grapevine-Colleyville Independent School District (GO) (PSF-GTD) Series A 5.000%, 08/15/28	1,000	1,160,209	Texas State (GO) 5.000%, 10/01/23	375	390,016
Grapevine-Colleyville Independent School District (GO) Series B 5.000%, 08/15/27	2,570	2,940,959			
Harris County (GO) 5.000%, 10/01/26	400	450,653			
Harris County (GO) Series A 5.000%, 10/01/24	570	609,868			
Harris County Flood Control District (GO) Series A 5.000%, 10/01/26	550	618,237			

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
TEXAS — (Continued)			UTAH — (Continued)		
5.000%, 08/01/25.....	1,025	\$ 1,123,228	Utah State (GO) Series B		
5.000%, 08/01/26	1,420	1,595,725	5.000%, 07/01/24	575	\$ 611,581
□ 4.000%, 10/01/33			Utah Transit Authority (RB)		
(Pre-refunded @			Series A-SUB		
\$100, 4/1/24).....	1,500	1,556,630	□ 5.000%, 06/15/35		
Texas State (GO) Series A			(Pre-refunded @		
5.000%, 04/01/25	2,185	2,373,084	\$100, 6/15/25).....	700	763,919
5.000%, 10/01/25	2,465	2,713,122			
Trinity River Authority Denton			TOTAL UTAH.....		<u>11,896,474</u>
Creek Wastewater			VIRGINIA — (4.7%)		
Treatment System			City of Alexandria (GO) (ST		
Revenue (RB)			AID WITHHLDG) Series D		
5.000%, 02/01/26	325	358,379	5.000%, 07/01/26	2,235	2,507,342
TRINITY RIVER TX AUTH			City of Hampton (GO) (ST		
REGL WST TRIUTL 08/24			AID WITHHLDG) (ETM)		
FIXED 5			Series B		
5.000%, 08/01/24	120	127,864	5.000%, 09/01/22	75	75,215
University of Texas System			City of Hampton (GO) (ST		
(RB) Series C			AID WITHHLDG) Series B		
5.000%, 08/15/24	1,000	1,066,929	5.000%, 09/01/22	400	401,175
University of Texas System			City of Lynchburg (GO)		
(RB) Series J			5.000%, 08/01/28	1,935	2,243,574
5.000%, 08/15/25	3,000	3,289,942	City of Manassas (GO) (ST		
Waco Independent School			AID WITHHLDG)		
District (GO) (PSF-GTD)			5.000%, 01/01/26	2,485	2,750,376
5.000%, 08/15/28	300	348,616	City of Newport News Water		
Wichita Falls Independent			Revenue (RB)		
School District (GO)			5.000%, 07/15/24	950	1,011,747
(PSF-GTD)			Commonwealth of Virginia		
4.000%, 02/01/25	105	110,778	(GO) Series A		
Williamson County (GO)			5.000%, 06/01/25	1,430	1,558,846
4.000%, 02/15/26	4,000	4,301,494	Fairfax County (GO) (ST AID		
Ysleta Independent School			WITHHLDG) Series		
District (GO) (PSF-GTD)			4.000%, 10/01/27	750	830,843
□ 5.000%, 08/15/41			Fairfax County Water		
(Pre-refunded @			Authority (RB)		
\$100, 8/15/25).....	1,200	<u>1,309,735</u>	5.000%, 04/01/26	1,290	1,438,218
TOTAL TEXAS.....		<u>105,528,692</u>	Henrico County (GO) (ST AID		
UTAH — (1.9%)			WITHHLDG)		
Canyons School District (GO)			5.000%, 08/01/27	3,000	3,453,958
(SCH BD GTY) Series A			Henrico County (GO) (ST AID		
5.000%, 06/15/25	1,615	1,762,321	WITHHLDG) Series A		
Granite School District Board			5.000%, 08/01/25	1,545	1,694,487
of Education (GO) (SCH			Loudoun County (GO) (ST		
BD GTY)			AID WITHHLDG) Series B		
5.000%, 06/01/25	2,500	2,724,530	5.000%, 12/01/24	2,000	2,152,712
Provo School District (GO)			5.000%, 12/01/25	1,800	1,990,435
(SCH BD GTY)			Loudoun County (GO) Series		
5.000%, 06/15/25	2,000	2,182,440	B		
Salt Lake County (GO)			5.000%, 12/01/26	2,270	2,573,771
Series B			Loudoun County Sanitation		
5.000%, 12/15/24	1,600	1,724,444	Authority (RB)		
Utah State (GO)			5.000%, 01/01/26	2,165	2,400,001
5.000%, 07/01/24	2,000	2,127,239			

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)		
Virginia College Building Authority (RB) (ST AID WITHHLDG) Series A			Pierce County School District No. 3 Puyallup (GO) (SCH BD GTY) Series B		
□ 5.000%, 09/01/25 (Pre-refunded @ \$100, 9/1/24).....	1,985	\$ 2,120,132	5.000%, 06/01/24	1,000	\$ 1,055,846
TOTAL VIRGINIA.....		<u>29,202,832</u>	Snohomish County Public Utility District No. 1 (RB) Series A		
WASHINGTON — (7.4%)			5.000%, 12/01/23	595	621,711
Auburn School District No. 408 of King & Pierce Counties (GO) (SCH BD GTY)			Snohomish County School District No. 6 Mukilteo (GO) (SCH BD GTY)		
5.000%, 12/01/25	960	1,060,252	5.000%, 12/01/25	2,000	2,208,857
Chelan County Public Utility District No. 1 (RB) Series A			Spokane County (GO)		
5.000%, 07/01/24	200	212,372	5.000%, 12/01/28	1,200	1,402,819
5.000%, 07/01/25	100	108,953	State of Washington (GO)		
City of Bellevue (GO) Series A			5.000%, 02/01/34	2,435	2,656,612
4.000%, 12/01/25	210	225,166	Washington State (GO) Series		
City of Seattle (GO) Series A			5.000%, 02/01/28	1,000	1,131,937
5.000%, 12/01/25	2,000	2,212,280	Washington State (GO) Series B		
5.000%, 05/01/26	3,165	3,538,453	5.000%, 07/01/24	800	851,365
5.000%, 12/01/26	1,500	1,701,400	5.000%, 07/01/25	475	519,652
City of Seattle Water System Revenue (RB)			Washington State (GO) Series C		
5.000%, 08/01/26	5,740	6,447,964	5.000%, 02/01/23	500	508,895
Clark County School District No. 37 Vancouver (GO) (SCH BD GTY)			5.000%, 02/01/25	1,000	1,081,662
4.000%, 12/01/26	1,940	2,113,173	Washington State (GO) Series D		
County of King (GO) Series A			5.000%, 06/01/24	2,225	2,362,151
4.000%, 01/01/26	500	536,902	5.000%, 06/01/25	1,260	1,375,357
King County (GO) Series E			Washington State (GO) Series R-2018C		
5.000%, 12/01/25	1,275	1,408,147	5.000%, 08/01/25	2,500	2,741,119
King County School District No. 210 Federal Way (GO) (SCH BD GTY)			Washington State (GO) Series R-2018D		
5.000%, 12/01/25	1,000	1,096,259	5.000%, 08/01/25	1,380	<u>1,513,097</u>
King County School District No. 405 Bellevue (GO) (SCH BD GTY) Series B			TOTAL WASHINGTON.....		<u>46,382,983</u>
5.000%, 12/01/26	995	1,126,373	WEST VIRGINIA — (0.1%)		
King County School District No. 414 Lake Washington (GO) (SCH BD GTY)			West Virginia State (GO) Series A		
4.000%, 12/01/25	1,370	1,468,943	5.000%, 12/01/23	500	<u>522,785</u>
King County Sewer Revenue (RB) Series B			WISCONSIN — (3.1%)		
5.000%, 07/01/25	1,305	1,425,725	City of Madison (GO) Series A		
5.000%, 07/01/28	1,500	1,669,541	4.000%, 10/01/26	1,000	1,086,719
			Janesville School District (GO) (ETM)		
			3.000%, 03/01/24	355	361,898
			Janesville School District (GO)		
			3.000%, 03/01/24	1,645	1,681,890

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
WISCONSIN — (Continued)			WISCONSIN — (Continued)		
Madison Metropolitan School District (GO) Series A			Wisconsin State (GO) Series 3		
2.000%, 03/01/25	1,300	\$1,289,256	5.000%, 11/01/22	75	\$ 75,684
Milwaukee County Metropolitan Sewer District (GO) Series A			Wisconsin State (GO) Series A		
5.000%, 10/01/25	2,635	2,900,234	5.000%, 05/01/25	970	1,058,063
Milwaukee Metropolitan Sewerage District (GO) Series A			Wisconsin State (GO) Series B		
5.000%, 10/01/25	620	682,408	5.000%, 05/01/25	2,000	2,181,573
Waukesha WIS (GO) Series C			5.000%, 05/01/27	3,000	3,445,803
5.000%, 10/01/25	200	218,579	TOTAL WISCONSIN.....		<u>19,543,039</u>
Wisconsin State (GO) Series 1			TOTAL MUNICIPAL BONDS		
5.000%, 05/01/26	2,745	3,075,261	Cost (\$641,590,055).....		<u>624,004,499</u>
5.000%, 05/01/29	1,250	1,485,671	TOTAL INVESTMENTS — (100.0%)		
			(Cost \$641,590,055)^.....		<u>\$624,004,499</u>

Summary of the Portfolio's investments as of July 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.....	—	\$624,004,499	—	\$624,004,499
TOTAL.....	—	\$624,004,499	—	\$624,004,499

**WORLD CORE EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS**

July 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.....	19,308,980	\$ 619,818,257
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	21,371,597	292,363,454
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	5,678,013	<u>119,976,410</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$767,199,315)^.....		<u><u>\$1,032,158,121</u></u>

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

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Affiliated Investment Companies.....	\$1,032,158,121	—	—	\$1,032,158,121
TOTAL.....	\$1,032,158,121	—	—	\$1,032,158,121

DFA LTIP PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

	Face Amount± (000)	Value†
U.S. TREASURY OBLIGATIONS — (100.0%)		
Treasury Inflation Protected Security		
1.000%, 02/15/49.....	41,657	\$ 43,121,847
0.250%, 02/15/50.....	116,613	99,995,333
0.125%, 02/15/51.....	119,805	99,501,764
0.125%, 02/15/52.....	119,213	99,989,788
TOTAL U.S. TREASURY OBLIGATIONS		
Cost (\$417,210,958).....		342,608,732
TOTAL INVESTMENTS — (100.0%)		
(Cost \$417,210,958)^^.....		\$342,608,732

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

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
U.S. Treasury Obligations.....	—	\$342,608,732	—	\$342,608,732
TOTAL.....	—	\$342,608,732	—	\$342,608,732

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

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (97.8%)		
COMMUNICATION SERVICES — (7.6%)		
Activision Blizzard, Inc.....	22,187	\$ 1,773,851
* Alphabet, Inc., Class A.....	148,740	17,301,437
* Alphabet, Inc., Class C.....	143,420	16,728,509
* Altice USA, Inc., Class A.....	18,549	194,950
* AMC Networks, Inc., Class A.....	5,887	179,671
* Anterix, Inc.....	1,929	85,821
AT&T, Inc.....	275,027	5,165,007
ATN International, Inc.....	3,463	159,437
#* Audacy, Inc., Class A.....	7,476	4,762
* Ballantyne Strong, Inc.....	2,726	7,769
* Boston Omaha Corp., Class A.....	2,533	61,805
Cable One, Inc.....	873	1,201,842
* Cargurus, Inc.....	7,733	187,835
* Cars.com, Inc.....	8,924	104,946
* Charter Communications, Inc., Class A.....	5,865	2,534,267
Cogent Communications Holdings, Inc.....	5,477	349,487
Comcast Corp., Class A.....	172,542	6,473,776
#* comScore, Inc.....	10,011	20,122
* Consolidated Communications Holdings, Inc.....	11,459	75,629
#>> Contra Costa Communications.....	99	0
#* Cumulus Media, Inc., Class A.....	528	4,192
#* Daily Journal Corp.....	107	28,922
DallasNews Corp.....	4,771	31,393
* DHI Group, Inc.....	18,567	90,793
#* DISH Network Corp., Class A.....	22,673	393,830
* EchoStar Corp., Class A.....	8,530	168,553
Electronic Arts, Inc.....	9,574	1,256,396
Entravision Communications Corp., Class A.....	9,205	49,339
* EW Scripps Co., Class A.....	9,868	140,718
* Facebook, Inc., Class A.....	119,907	19,077,204
* Fluent, Inc.....	3,691	4,134
Fox Corp., Class A.....	24,305	804,739
Fox Corp., Class B.....	17,676	546,188
* Gaia, Inc.....	1,300	5,161
#* Gannett Co., Inc.....	11,700	35,217
* Gogo, Inc.....	8,430	146,345
Gray Television, Inc.....	14,857	275,894
* Hemisphere Media Group, Inc.....	1,613	12,549
* IDT Corp., Class B.....	3,200	83,296
* iHeartMedia, Inc., Class A.....	5,533	41,387
#* IMAX Corp.....	8,607	144,684
Interpublic Group of Cos., Inc.....	52,862	1,578,988
* Iridium Communications, Inc.....	17,980	803,886
John Wiley & Sons, Inc., Class A.....	7,363	384,496
John Wiley & Sons, Inc., Class B.....	312	16,187
* Lee Enterprises, Inc.....	1,083	20,252
* Liberty Broadband Corp., Class A.....	1,324	142,899
* Liberty Broadband Corp., Class C.....	7,951	866,102
* Liberty Latin America Ltd., Class C.....	28,102	206,269
#* Liberty Media Corp.-Liberty Braves, Class A.....	363	10,476
* Liberty Media Corp.-Liberty Braves, Class C.....	5,187	143,524
* Liberty Media Corp.-Liberty Formula One, Class A.....	2,870	177,911
* Liberty Media Corp.-Liberty Formula One, Class C.....	19,149	1,297,728

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* Liberty Media Corp.-Liberty SiriusXM, Class A.....	5,298	\$ 211,125
* Liberty Media Corp.-Liberty SiriusXM, Class C.....	11,550	459,921
#* Lions Gate Entertainment Corp., Class A.....	9,595	84,052
#* Lions Gate Entertainment Corp., Class B.....	18,363	152,597
* Live Nation Entertainment, Inc.....	8,075	758,969
* Loyalty Ventures, Inc.....	742	2,189
# Lumen Technologies, Inc.....	136,951	1,491,396
* Madison Square Garden Entertainment Corp.....	4,462	259,822
* Madison Square Garden Sports Corp.....	2,119	325,860
#* Marcus Corp.....	1,500	24,645
* Match Group, Inc.....	9,505	696,812
* Netflix, Inc.....	1,604	360,740
New York Times Co., Class A.....	14,947	477,557
News Corp., Class A.....	41,167	705,602
News Corp., Class B.....	20,907	361,273
Nexstar Media Group, Inc., Class A.....	6,119	1,152,636
Omnicom Group, Inc.....	21,524	1,503,236
* Ooma, Inc.....	2,349	28,024
# Paramount Global, Class A.....	1,096	29,636
# Paramount Global, Class B.....	46,058	1,089,272
* QuinStreet, Inc.....	6,390	68,693
* Reading International, Inc., Class A.....	4,944	23,039
* Roku, Inc.....	399	26,142
Scholastic Corp.....	5,012	235,915
* Sciplay Corp., Class A.....	1,500	20,460
# Shenandoah Telecommunications Co.....	9,059	202,016
Shutterstock, Inc.....	4,844	273,686
Sinclair Broadcast Group, Inc., Class A.....	7,682	167,775
# Sirius XM Holdings, Inc.....	48,463	323,733
* Snap, Inc., Class A.....	5,599	55,318
Spok Holdings, Inc.....	2,587	17,100
* Take-Two Interactive Software, Inc.....	9,139	1,213,019
* TechTarget, Inc.....	1,775	115,712
TEGNA, Inc.....	34,128	714,640
Telephone & Data Systems, Inc.....	17,703	279,884
* Telesat Corp.....	2,140	25,980
* Thryv Holdings, Inc.....	2,418	58,854
* T-Mobile U.S., Inc.....	22,150	3,168,779
* Townsquare Media, Inc., Class A.....	1,300	10,400
#* Travelzoo.....	2,000	10,180
* TripAdvisor, Inc.....	9,219	175,253
* Twitter, Inc.....	27,135	1,129,087
* U.S. Cellular Corp.....	6,507	190,590
Verizon Communications, Inc.....	233,467	10,783,841
* Walt Disney Co.....	42,130	4,469,993
* Warner Bros Discovery, Inc.....	100,361	1,505,415
Warner Music Group Corp., Class A.....	5,612	168,360
* WideOpenWest, Inc.....	6,024	110,721
World Wrestling Entertainment, Inc., Class A.....	5,446	377,462
* Yelp, Inc.....	9,440	289,430
* Zedge, Inc., Class B.....	300	828
* Ziff Davis, Inc.....	7,345	601,482
TOTAL COMMUNICATION SERVICES.....		<u>118,589,726</u>
CONSUMER DISCRETIONARY — (12.1%)		
# Cheesecake Factory, Inc.....	7,289	213,057
* 1-800-Flowers.com, Inc., Class A.....	5,186	51,704
#* 2U, Inc.....	6,939	67,933
Aaron's Co., Inc.....	4,332	56,403

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Abercrombie & Fitch Co., Class A.....	10,546	\$ 187,824
Academy Sports & Outdoors, Inc.....	9,579	412,184
Acushnet Holdings Corp.....	10,245	499,239
* Adient PLC.....	12,647	427,216
ADT, Inc.....	60,449	441,278
* Adtalem Global Education, Inc.....	9,323	373,852
Advance Auto Parts, Inc.....	7,870	1,523,789
* Amazon.com, Inc.....	209,596	28,284,980
* American Axle & Manufacturing Holdings, Inc.....	8,637	76,956
# American Eagle Outfitters, Inc.....	27,268	328,307
* American Public Education, Inc.....	1,104	17,344
#* America's Car-Mart, Inc.....	1,100	113,927
* Aptiv PLC.....	9,357	981,456
Aramark.....	25,829	862,689
# Ark Restaurants Corp.....	120	2,393
Arko Corp.....	20,286	185,211
* Asbury Automotive Group, Inc.....	3,077	528,136
Autoliv, Inc.....	13,399	1,152,314
* AutoNation, Inc.....	9,748	1,157,477
* AutoZone, Inc.....	754	1,611,592
#* Barnes & Noble Education, Inc.....	189	512
Bassett Furniture Industries, Inc.....	1,200	27,540
Bath & Body Works, Inc.....	5,861	208,300
* BBQ Holdings, Inc.....	1,022	12,264
* Beazer Homes USA, Inc.....	4,142	61,094
Best Buy Co., Inc.....	24,808	1,909,968
# Big Lots, Inc.....	6,301	127,217
Bloomin' Brands, Inc.....	15,290	311,763
Bluegreen Vacations Holding Corp.....	1,907	50,116
* Booking Holdings, Inc.....	1,537	2,975,156
* Boot Barn Holdings, Inc.....	4,393	273,684
BorgWarner, Inc.....	28,072	1,079,649
* Bright Horizons Family Solutions, Inc.....	7,018	657,376
* Brinker International, Inc.....	3,652	101,343
Brunswick Corp.....	11,366	910,644
Buckle, Inc.....	7,967	240,603
Build-A-Bear Workshop, Inc.....	1,000	15,970
#* Burlington Stores, Inc.....	5,013	707,485
Caleres, Inc.....	5,590	138,744
#* Callaway Golf Co.....	23,600	541,620
Camping World Holdings, Inc., Class A.....	4,673	126,358
Capri Holdings Ltd.....	16,909	823,130
* CarMax, Inc.....	11,290	1,123,807
* CarParts.com, Inc.....	7,007	55,916
Carriage Services, Inc.....	2,352	85,331
Carrols Restaurant Group, Inc.....	7,099	17,676
# Carter's, Inc.....	6,367	518,783
#* Carvana Co.....	274	7,987
Cato Corp., Class A.....	3,700	45,695
* Cavco Industries, Inc.....	1,219	314,246
Century Communities, Inc.....	5,591	286,091
#* Chegg, Inc.....	11,830	251,979
#* Chico's FAS, Inc.....	23,800	119,476
* Children's Place, Inc.....	1,931	83,690
* Chipotle Mexican Grill, Inc.....	1,152	1,801,981
Choice Hotels International, Inc.....	4,935	596,493
#* Citi Trends, Inc.....	1,812	44,539
Columbia Sportswear Co.....	7,858	581,571
#* Conn's, Inc.....	4,758	44,820

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Container Store Group, Inc.....	6,390	\$ 47,669
» Contra Zagg, Inc.....	4,298	387
# Cracker Barrel Old Country Store, Inc.....	3,493	332,079
* Crocs, Inc.....	2,903	207,971
Crown Crafts, Inc.....	1,422	9,300
Dana, Inc.....	22,857	383,083
Darden Restaurants, Inc.....	11,990	1,492,635
* Dave & Buster's Entertainment, Inc.....	6,488	242,392
* Deckers Outdoor Corp.....	3,548	1,111,269
* Delta Apparel, Inc.....	600	14,034
#* Denny's Corp.....	5,995	58,211
# Designer Brands, Inc., Class A.....	8,359	120,620
# Dick's Sporting Goods, Inc.....	10,157	950,594
# Dillard's, Inc., Class A.....	2,850	647,947
Dine Brands Global, Inc.....	1,571	112,028
* Dixie Group, Inc.....	9,307	13,216
Dollar General Corp.....	10,572	2,626,402
* Dollar Tree, Inc.....	15,811	2,614,507
Domino's Pizza, Inc.....	1,298	508,959
* Dorman Products, Inc.....	4,567	461,678
DR Horton, Inc.....	33,341	2,601,598
eBay, Inc.....	54,647	2,657,484
* El Pollo Loco Holdings, Inc.....	4,262	41,427
* Envela Corp.....	5,655	37,606
Escalade, Inc.....	1,450	18,284
# Ethan Allen Interiors, Inc.....	4,083	93,868
* Etsy, Inc.....	7,486	776,448
* Expedia Group, Inc.....	1,890	200,434
* Fiesta Restaurant Group, Inc.....	1,467	12,044
* Five Below, Inc.....	6,717	853,529
Flexsteel Industries, Inc.....	1,153	21,054
#* Floor & Decor Holdings, Inc., Class A.....	12,043	970,304
# Foot Locker, Inc.....	15,240	432,359
Ford Motor Co.....	138,704	2,037,562
* Fox Factory Holding Corp.....	3,452	326,766
Franchise Group, Inc.....	2,359	77,682
#* frontdoor, Inc.....	9,721	260,231
* Funko, Inc., Class A.....	5,921	155,189
Garmin Ltd.....	9,066	885,023
* Garrett Motion, Inc.....	2,775	18,343
* General Motors Co.....	55,601	2,016,092
* Genesco, Inc.....	3,112	174,428
Gentex Corp.....	32,760	924,487
* Gentherm, Inc.....	4,760	307,306
Genuine Parts Co.....	9,038	1,381,639
* G-III Apparel Group Ltd.....	6,928	153,040
* Good Times Restaurants, Inc.....	4,704	14,959
* Goodyear Tire & Rubber Co.....	36,159	444,032
#* GoPro, Inc., Class A.....	8,423	53,570
Graham Holdings Co., Class B.....	687	408,415
* Grand Canyon Education, Inc.....	6,048	581,031
#* Green Brick Partners, Inc.....	5,861	157,075
Group 1 Automotive, Inc.....	3,118	551,637
Guess?, Inc.....	11,916	225,332
H&R Block, Inc.....	20,928	836,283
Hamilton Beach Brands Holding Co., Class A.....	1,000	11,840
Hanesbrands, Inc.....	53,728	600,679
Harley-Davidson, Inc.....	22,887	865,357
Hasbro, Inc.....	10,585	833,251

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
CONSUMER DISCRETIONARY — (Continued)			
#	Haverty Furniture Cos., Inc.....	3,679	\$ 100,547
*	Helen of Troy Ltd.....	3,202	428,396
#	Hibbett, Inc.....	2,831	132,831
*	Hilton Grand Vacations, Inc.....	5,148	209,884
	Hilton Worldwide Holdings, Inc.....	5,579	714,503
	Home Depot, Inc.....	31,157	9,376,388
	Hooker Furnishings Corp.....	1,478	24,446
*	Hyatt Hotels Corp., Class A.....	4,105	339,689
	Installed Building Products, Inc.....	4,932	500,203
*	iRobot Corp.....	1,136	52,267
#	Jack in the Box, Inc.....	1,903	131,573
	Jerash Holdings US, Inc.....	1,557	9,062
	Johnson Outdoors, Inc., Class A.....	1,404	94,503
	KB Home.....	13,011	424,679
	Kohl's Corp.....	20,192	588,395
	Kontoor Brands, Inc.....	5,264	192,136
*	Lakeland Industries, Inc.....	1,000	16,040
#*	Lands' End, Inc.....	4,280	54,570
	Laureate Education, Inc., Class A.....	25,916	306,845
	La-Z-Boy, Inc.....	7,281	202,921
*	Lazydays Holdings, Inc.....	1,319	17,965
	LCI Industries.....	3,843	519,151
	Lear Corp.....	8,005	1,209,876
*	Legacy Housing Corp.....	1,336	18,143
	Leggett & Platt, Inc.....	18,744	743,012
	Lennar Corp., Class A.....	18,892	1,605,820
	Lennar Corp., Class B.....	1,637	111,120
#*	Leslie's, Inc.....	18,171	275,472
#	Levi Strauss & Co., Class A.....	14,234	269,307
#*	LGI Homes, Inc.....	3,499	394,687
	Lifetime Brands, Inc.....	3,105	33,410
*	Lincoln Educational Services Corp.....	3,900	28,236
*	Liquidity Services, Inc.....	3,459	69,630
	Lithia Motors, Inc.....	4,185	1,110,197
*	Live Ventures, Inc.....	401	13,983
	LKQ Corp.....	14,452	792,548
#*	LL Flooring Holdings, Inc.....	2,267	22,761
#*	Lovesac Co.....	1,664	51,850
	Lowe's Cos., Inc.....	8,352	1,599,659
*	Lululemon Athletica, Inc.....	5,186	1,610,305
*	M/I Homes, Inc.....	696	32,023
	Macy's, Inc.....	39,729	701,217
*	Malibu Boats, Inc., Class A.....	3,128	195,344
#	Marine Products Corp.....	5,029	54,615
*	MarineMax, Inc.....	3,867	157,928
	Marriott International, Inc., Class A.....	10,427	1,656,016
	Marriott Vacations Worldwide Corp.....	5,421	742,243
*	MasterCraft Boat Holdings, Inc.....	2,329	55,174
*	Mattel, Inc.....	49,009	1,137,009
	McDonald's Corp.....	9,488	2,498,855
	MDC Holdings, Inc.....	11,761	426,336
*	Meritage Homes Corp.....	5,126	452,626
*	Modine Manufacturing Co.....	5,909	77,526
*	Mohawk Industries, Inc.....	7,352	944,585
	Monro, Inc.....	5,228	262,184
*	Motorcar Parts of America, Inc.....	2,723	41,036
#	Movado Group, Inc.....	2,400	81,552
	Murphy USA, Inc.....	4,942	1,405,307
	Nathan's Famous, Inc.....	600	32,994

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
#*	National Vision Holdings, Inc.....	9,847 \$ 286,942
#*	Nautilus, Inc.....	2,810 4,889
	NIKE, Inc., Class B.....	46,732 5,370,441
*	Noodles & Co.....	2,751 14,333
	Nordstrom, Inc.....	25,298 594,756
*	Norwegian Cruise Line Holdings Ltd.....	29,301 356,007
*	NVR, Inc.....	340 1,493,654
*	ODP Corp.....	8,195 297,478
#*	Ollie's Bargain Outlet Holdings, Inc.....	7,765 457,747
#*	OneSpaWorld Holdings Ltd.....	6,538 47,139
*	O'Reilly Automotive, Inc.....	1,251 880,191
#	Oxford Industries, Inc.....	2,746 261,968
	Papa John's International, Inc.....	3,244 311,067
	Patrick Industries, Inc.....	3,766 228,672
#	Penske Automotive Group, Inc.....	9,878 1,130,932
*	Perdoceo Education Corp.....	8,848 121,218
#	PetMed Express, Inc.....	3,666 79,992
*	Planet Fitness, Inc., Class A.....	5,527 435,583
*	Playa Hotels & Resorts NV.....	11,615 79,679
#	Polaris, Inc.....	8,800 1,032,064
	Pool Corp.....	2,678 957,921
	PulteGroup, Inc.....	35,507 1,548,815
	PVH Corp.....	7,338 454,369
	Qurate Retail, Inc., Class A.....	39,480 107,780
	Ralph Lauren Corp.....	5,141 507,057
#*	Red Robin Gourmet Burgers, Inc.....	900 7,866
#	Rent-A-Center, Inc.....	8,566 201,558
#*	Revolve Group, Inc.....	4,150 117,528
#*	RH.....	1,667 465,810
	Rocky Brands, Inc.....	402 13,218
	Ross Stores, Inc.....	34,157 2,775,598
#*	Royal Caribbean Cruises Ltd.....	2,150 83,226
#*	Sally Beauty Holdings, Inc.....	14,491 185,195
*	SeaWorld Entertainment, Inc.....	7,087 338,262
	Service Corp. International.....	23,706 1,765,149
*	Shake Shack, Inc., Class A.....	3,578 184,124
#	Shoe Carnival, Inc.....	4,460 97,273
#	Signet Jewelers Ltd.....	8,025 489,204
*	Six Flags Entertainment Corp.....	4,787 108,521
*	Skechers USA, Inc., Class A.....	15,605 592,366
*	Skyline Champion Corp.....	7,662 485,005
#*	Sleep Number Corp.....	1,758 79,215
	Sonic Automotive, Inc., Class A.....	4,084 170,915
#*	Sonos, Inc.....	13,705 303,018
*	Sportsman's Warehouse Holdings, Inc.....	2,963 29,215
	Standard Motor Products, Inc.....	3,872 177,105
	Starbucks Corp.....	13,795 1,169,540
	Steven Madden Ltd.....	10,477 332,121
*	Stoneridge, Inc.....	5,645 106,239
	Strategic Education, Inc.....	3,173 227,917
*	Strattec Security Corp.....	200 5,940
#*	Stride, Inc.....	7,870 351,632
	Superior Group of Cos., Inc.....	1,686 31,124
*	Sypris Solutions, Inc.....	4,022 8,044
	Tapestry, Inc.....	37,120 1,248,346
	Target Corp.....	23,531 3,844,495
*	Taylor Morrison Home Corp.....	19,866 570,154
	Tempur Sealy International, Inc.....	20,657 567,654
#*	Tenneco, Inc., Class A.....	4,660 87,934

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Terminix Global Holdings, Inc.....	14,400	\$ 643,680
* Tesla, Inc.....	6,493	5,788,185
Texas Roadhouse, Inc.....	9,493	827,979
# Thor Industries, Inc.....	7,247	611,139
Tilly's, Inc., Class A.....	1,998	15,125
TJX Cos., Inc.....	52,470	3,209,065
Toll Brothers, Inc.....	12,854	632,160
* TopBuild Corp.....	4,648	984,075
Tractor Supply Co.....	10,607	2,031,028
Travel & Leisure Co.....	8,926	384,800
TravelCenters of America, Inc.....	1,298	54,153
* Tri Pointe Homes, Inc.....	18,514	342,879
* Ulta Beauty, Inc.....	5,435	2,113,726
* Under Armour, Inc., Class A.....	16,599	153,707
* Under Armour, Inc., Class C.....	22,263	183,892
* Unifi, Inc.....	2,302	31,376
* Universal Electronics, Inc.....	2,569	71,290
#* Urban Outfitters, Inc.....	15,915	325,939
Vail Resorts, Inc.....	3,032	718,978
* Vera Bradley, Inc.....	4,815	20,175
VF Corp.....	30,297	1,353,670
#* Victoria's Secret & Co.....	6,997	258,609
* Visteon Corp.....	3,476	443,468
* VOXX International Corp.....	2,097	19,838
Wendy's Co.....	29,829	627,304
Weyco Group, Inc.....	1,047	27,578
Whirlpool Corp.....	8,867	1,532,838
# Williams-Sonoma, Inc.....	9,135	1,319,277
Wingstop, Inc.....	2,210	278,858
Winmark Corp.....	400	88,860
# Winnebago Industries, Inc.....	5,225	315,433
Wolverine World Wide, Inc.....	11,074	248,833
Wyndham Hotels & Resorts, Inc.....	12,746	884,700
#* XPEL, Inc.....	1,503	92,119
* YETI Holdings, Inc.....	8,499	431,494
Yum! Brands, Inc.....	9,474	1,160,944
* Zumiez, Inc.....	4,107	106,782
TOTAL CONSUMER DISCRETIONARY.....		189,777,288
CONSUMER STAPLES — (6.1%)		
Albertsons Cos., Inc., Class A.....	17,434	468,103
Alico, Inc.....	400	14,576
Andersons, Inc.....	5,770	208,701
Archer-Daniels-Midland Co.....	28,219	2,335,687
B&G Foods, Inc.....	10,036	247,990
* BellRing Brands, Inc.....	15,438	372,673
* BJ's Wholesale Club Holdings, Inc.....	14,696	994,919
Bunge Ltd.....	19,243	1,776,706
Calavo Growers, Inc.....	2,336	94,141
Cal-Maine Foods, Inc.....	6,197	316,729
Campbell Soup Co.....	40,129	1,980,366
Casey's General Stores, Inc.....	5,347	1,083,570
* Central Garden & Pet Co.....	1,889	81,869
* Central Garden & Pet Co., Class A.....	8,180	333,744
#* Chefs' Warehouse, Inc.....	5,711	197,658
Clorox Co.....	7,069	1,002,667
Coca-Cola Co.....	145,913	9,363,237
Coca-Cola Consolidated, Inc.....	1,254	643,302
Coffee Holding Co., Inc.....	2,117	5,568

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
Colgate-Palmolive Co.....	27,245	\$ 2,145,271
Conagra Brands, Inc.....	27,532	941,870
Costco Wholesale Corp.....	16,560	8,963,928
* Coty, Inc., Class A.....	62,020	453,986
* Cyanotech Corp.....	5,506	16,958
* Darling Ingredients, Inc.....	23,110	1,601,061
Edgewell Personal Care Co.....	9,078	361,123
* elf Beauty, Inc.....	7,804	261,668
Energizer Holdings, Inc.....	12,968	382,945
Estee Lauder Cos., Inc., Class A.....	7,071	1,931,090
* Farmer Bros Co.....	792	4,023
Flowers Foods, Inc.....	27,084	769,456
Fresh Del Monte Produce, Inc.....	7,160	212,724
#* Freshpet, Inc.....	2,649	141,563
General Mills, Inc.....	36,764	2,749,580
* Grocery Outlet Holding Corp.....	10,828	462,572
* Hain Celestial Group, Inc.....	13,180	299,845
* Herbalife Nutrition Ltd.....	9,000	219,690
Hormel Foods Corp.....	23,828	1,175,674
* Hostess Brands, Inc.....	20,902	472,803
# Ingles Markets, Inc., Class A.....	2,804	267,670
Ingredion, Inc.....	8,897	809,449
Inter Parfums, Inc.....	4,043	337,469
J M Smucker Co.....	7,664	1,014,100
J&J Snack Foods Corp.....	2,427	328,883
John B. Sanfilippo & Son, Inc.....	1,772	132,723
Kellogg Co.....	33,501	2,476,394
Keurig Dr Pepper, Inc.....	20,925	810,634
Kimberly-Clark Corp.....	12,392	1,633,142
Kraft Heinz Co.....	25,598	942,774
Kroger Co.....	73,736	3,424,300
Lamb Weston Holdings, Inc.....	14,297	1,138,899
Lancaster Colony Corp.....	3,245	429,573
* Landec Corp.....	3,686	38,629
Lifevantage Corp.....	1,400	5,950
#* Lifeway Foods, Inc.....	2,012	10,784
Limoneira Co.....	1,403	17,776
McCormick & Co., Inc.....	12,410	1,084,013
McCormick & Co., Inc.....	180	15,759
Medifast, Inc.....	1,536	258,340
* Monster Beverage Corp.....	6,775	674,926
National Beverage Corp.....	9,265	501,978
* Natural Alternatives International, Inc.....	920	9,209
Natural Grocers by Vitamin Cottage, Inc.....	2,161	35,829
* Nature's Sunshine Products, Inc.....	1,300	13,585
Nu Skin Enterprises, Inc., Class A.....	9,181	399,465
Ocean Bio-Chem, Inc.....	1,697	22,010
# Oil-Dri Corp. of America.....	877	26,433
PepsiCo, Inc.....	64,552	11,294,018
* Pilgrim's Pride Corp.....	17,841	559,672
* Post Holdings, Inc.....	9,291	807,760
PriceSmart, Inc.....	4,237	281,252
# Reynolds Consumer Products, Inc.....	8,010	232,771
Seaboard Corp.....	125	507,580
* Seneca Foods Corp., Class A.....	1,000	56,920
*> Seneca Foods Corp., Class B.....	301	17,888
* Simply Good Foods Co.....	13,307	434,074
SpartanNash Co.....	4,806	155,186
Spectrum Brands Holdings, Inc.....	5,971	415,223

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
CONSUMER STAPLES — (Continued)			
#*	Sprouts Farmers Market, Inc.....	18,120	\$ 500,837
	Sysco Corp.....	34,936	2,966,066
#	Tootsie Roll Industries, Inc.....	3,624	127,275
#*	TreeHouse Foods, Inc.....	9,400	408,148
	Tyson Foods, Inc., Class A.....	27,671	2,435,325
*	U.S. Foods Holding Corp.....	25,461	802,022
*	United Natural Foods, Inc.....	9,090	386,416
	United-Guardian, Inc.....	3,800	59,470
*	USANA Health Sciences, Inc.....	3,684	256,480
	Village Super Market, Inc., Class A.....	770	17,379
*	Vital Farms, Inc.....	1,229	14,502
	Walgreens Boots Alliance, Inc.....	39,466	1,563,643
	Walmart, Inc.....	68,021	8,982,173
#	WD-40 Co.....	1,271	225,437
	Weis Markets, Inc.....	4,404	338,800
TOTAL CONSUMER STAPLES.....			95,797,049
ENERGY — (3.1%)			
	Adams Resources & Energy, Inc.....	99	3,366
#*	Alto Ingredients, Inc.....	10,500	45,150
	Archrock, Inc.....	34,374	290,117
*	Ardmore Shipping Corp.....	4,312	35,143
	Baker Hughes Co.....	55,192	1,417,882
	Brigham Minerals, Inc., Class A.....	7,327	194,532
*	Bristow Group, Inc.....	2,557	65,971
	Cactus, Inc., Class A.....	5,509	229,119
#*	Centrus Energy Corp., Class A.....	1,247	41,338
	ChampionX Corp.....	32,410	677,045
	Cheniere Energy, Inc.....	10,094	1,509,861
#*	Clean Energy Fuels Corp.....	31,215	202,273
	ConocoPhillips.....	55,392	5,396,843
	Core Laboratories NV.....	7,242	137,163
	CVR Energy, Inc.....	16,105	540,162
	Delek U.S. Holdings, Inc.....	13,903	370,654
	DHT Holdings, Inc.....	30,018	197,218
*	DMC Global, Inc.....	2,624	59,722
	Dorian LPG Ltd.....	8,692	140,115
#*	Dril-Quip, Inc.....	4,462	114,450
*	DTE Midstream LLC.....	15,048	828,091
#*	Earthstone Energy, Inc., Class A.....	3,814	54,121
	EnLink Midstream LLC.....	65,505	641,949
	Epsilon Energy Ltd.....	14,303	91,396
	Equitrans Midstream Corp.....	67,212	527,614
	Evolution Petroleum Corp.....	4,751	32,069
#*	Expro Group Holdings NV.....	11,912	145,088
*	Exterran Corp.....	731	3,004
#*	Green Plains, Inc.....	7,849	282,721
*	Gulf Island Fabrication, Inc.....	11,379	38,347
	Halliburton Co.....	62,319	1,825,947
*	Helix Energy Solutions Group, Inc.....	21,367	86,323
	Helmerich & Payne, Inc.....	17,160	794,508
	HF Sinclair Corp.....	21,390	1,022,870
#	International Seaways, Inc.....	5,977	141,356
	Kinder Morgan, Inc.....	91,747	1,650,529
#	Kinetik Holdings, Inc., Class A.....	660	26,849
*	Kosmos Energy Ltd.....	75,700	479,938
*	Liberty Energy, Inc., Class A.....	28,911	410,536
	Marathon Petroleum Corp.....	33,181	3,041,370
*	Mexco Energy Corp.....	1,500	27,900

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
ENERGY — (Continued)			
#*	Nabors Industries Ltd.....	971	\$ 138,358
#*	National Energy Services Reunited Corp.....	3,800	26,790
*	Natural Gas Services Group, Inc.....	200	2,010
*	NCS Multistage Holdings, Inc.....	500	15,600
#	New Fortress Energy, Inc.....	2,455	120,221
*	Newpark Resources, Inc.....	5,878	20,691
*	NexTier Oilfield Solutions, Inc.....	29,571	294,823
#	Nordic American Tankers Ltd.....	15,905	38,172
	NOV, Inc.....	51,357	955,754
	Oasis Petroleum, Inc.....	1,737	222,753
	Occidental Petroleum Corp.....	58,591	3,852,358
*	Oceaneering International, Inc.....	13,744	145,961
*	Oil States International, Inc.....	9,683	49,383
	ONEOK, Inc.....	41,774	2,495,579
*	Overseas Shipholding Group, Inc., Class A.....	7,143	16,715
*	Par Pacific Holdings, Inc.....	7,179	118,454
	Patterson-UTI Energy, Inc.....	32,368	535,690
*	PBF Energy, Inc., Class A.....	18,019	600,934
	Phillips 66.....	20,069	1,786,141
#	PHX Minerals, Inc.....	8,160	26,765
	Pioneer Natural Resources Co.....	10,922	2,587,968
*	ProPetro Holding Corp.....	15,107	158,926
*	REX American Resources Corp.....	885	84,482
*	RPC, Inc.....	23,600	192,576
*	SandRidge Energy, Inc.....	11,030	206,592
	Schlumberger NV.....	63,237	2,341,666
*	Select Energy Services, Inc., Class A.....	10,598	79,167
	SFL Corp. Ltd.....	2,373	23,659
#*	SilverBow Resources, Inc.....	1,600	72,304
	Solaris Oilfield Infrastructure, Inc., Class A.....	4,135	45,857
	Targa Resources Corp.....	30,556	2,111,725
*	TechnipFMC PLC.....	63,942	517,291
*	Teekay Tankers Ltd., Class A.....	1,612	33,642
#*	Tellurian, Inc.....	13,290	49,439
*	TETRA Technologies, Inc.....	9,232	40,436
	Texas Pacific Land Corp.....	522	957,270
*	Tidewater, Inc.....	3,503	77,171
*	Transocean Ltd.....	35,298	119,307
*	U.S. Silica Holdings, Inc.....	10,515	145,422
	Valero Energy Corp.....	24,720	2,738,234
#*	Weatherford International PLC.....	6,899	159,574
	World Fuel Services Corp.....	9,771	270,852
TOTAL ENERGY.....			<u>48,297,362</u>
FINANCIALS — (15.9%)			
	1st Source Corp.....	4,346	209,564
#	ACNB Corp.....	303	9,966
	Affiliated Managers Group, Inc.....	5,675	717,207
	Aflac, Inc.....	33,381	1,912,731
*	Alerus Financial Corp.....	869	21,412
	Alleghany Corp.....	1,105	925,415
	Allegiance Bancshares, Inc.....	2,498	110,012
	Allstate Corp.....	24,949	2,918,285
	Ally Financial, Inc.....	30,917	1,022,425
	A-Mark Precious Metals, Inc.....	2,390	72,417
*	Ambac Financial Group, Inc.....	4,454	52,424
	Amerant Bancorp, Inc.....	2,594	70,868
	American Equity Investment Life Holding Co.....	15,947	598,969
	American Express Co.....	32,460	4,999,489

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
American Financial Group, Inc.....	10,700	\$1,430,376
American International Group, Inc.....	30,107	1,558,639
American National Bankshares, Inc.....	1,300	47,177
Ameriprise Financial, Inc.....	11,805	3,186,406
Ameris Bancorp.....	11,297	534,235
AMERISAFE, Inc.....	2,385	108,661
AmeriServ Financial, Inc.....	300	1,182
Ames National Corp.....	500	11,100
Aon PLC, Class A.....	9,927	2,889,154
Apollo Global Management, Inc.....	30,362	1,733,670
* Arch Capital Group Ltd.....	21,896	972,182
Ares Management Corp., Class A.....	4,818	345,210
Argo Group International Holdings Ltd.....	5,421	177,755
Arrow Financial Corp.....	2,434	81,661
Arthur J Gallagher & Co.....	9,965	1,783,635
# Artisan Partners Asset Management, Inc., Class A.....	9,113	362,333
* AssetMark Financial Holdings, Inc.....	4,542	86,253
Associated Banc-Corp.....	24,485	492,149
Assurant, Inc.....	5,558	976,985
Assured Guaranty Ltd.....	12,032	702,548
Atlantic Union Bankshares Corp.....	12,908	446,488
#* Atlanticus Holdings Corp.....	1,700	65,688
* Axis Capital Holdings Ltd.....	14,024	708,072
* Axos Financial, Inc.....	10,344	431,965
# B. Riley Financial, Inc.....	1,571	80,969
Banc of California, Inc.....	11,134	194,956
BancFirst Corp.....	5,329	572,281
* Bancorp, Inc.....	11,054	271,928
Bank of America Corp.....	191,203	6,464,573
Bank of Hawaii Corp.....	6,432	515,268
Bank of Marin Bancorp.....	2,687	87,919
Bank of New York Mellon Corp.....	41,860	1,819,236
Bank of NT Butterfield & Son Ltd.....	8,767	297,114
Bank of Princeton.....	613	17,673
Bank of South Carolina Corp.....	502	8,654
Bank OZK.....	20,654	828,225
Bank7 Corp.....	1,736	40,918
BankFinancial Corp.....	2,924	27,866
BankUnited, Inc.....	15,112	587,101
Bankwell Financial Group, Inc.....	700	22,946
Banner Corp.....	5,895	365,431
Bar Harbor Bankshares.....	1,390	40,268
Baycom Corp.....	742	14,536
BCB Bancorp, Inc.....	2,723	52,445
Berkshire Hills Bancorp, Inc.....	5,404	152,231
BGC Partners, Inc., Class A.....	49,135	179,343
BlackRock, Inc.....	4,454	2,980,528
Blackstone, Inc.....	18,095	1,846,957
BOK Financial Corp.....	7,615	670,348
Bread Financial Holdings, Inc.....	1,855	73,477
* Bridgewater Bancshares, Inc.....	3,552	62,089
* Brighthouse Financial, Inc.....	13,022	565,415
BrightSphere Investment Group, Inc.....	5,920	111,947
Brookline Bancorp, Inc.....	14,704	203,356
Brown & Brown, Inc.....	14,333	933,078
Business First Bancshares, Inc.....	1,865	43,790
Byline Bancorp, Inc.....	5,176	126,760
C&F Financial Corp.....	500	22,260
Cadence Bank.....	25,145	656,285

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	1,106	\$ 92,119
	3,149	143,909
*	14,199	299,741
	758	18,942
	2,300	74,497
	19,177	2,106,210
	25,612	245,619
	2,712	56,979
	13,592	566,786
	7,688	948,545
	4,682	144,908
	4,075	96,496
	1,231	20,595
#	840	17,228
	42,525	2,936,351
	400	18,108
	11,212	2,115,032
	8,325	810,356
	68,225	3,540,878
	1,891	46,197
	816	10,567
	36,668	1,392,284
	160	2,760
*	3,580	13,855
	2,529	219,492
	1,487	32,208
	6,383	1,273,281
	5,282	224,062
	2,238	57,740
*	1,129	46,549
#	633	13,907
	6,215	457,983
	838	12,168
	13,319	401,834
*	16,862	342,973
	13,460	1,046,784
	13,428	933,112
	8,896	598,968
	300	10,980
	2,916	126,350
	700	9,730
	5,084	134,421
*	4,008	51,383
	4,405	154,483
	2,549	18,480
	3,450	23,391
#*	2,294	1,321,138
*	901	12,362
	6,459	842,254
#	3,807	27,258
*	5,789	221,082
	23,736	633,039
	832	159,053
#	8,479	288,964
	27,795	2,807,295
	3,167	44,845
*	7,548	256,557
	758	14,629
	5,217	255,790

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	16,498	\$1,184,226
	23,994	489,478
*	2,510	18,574
#*	5,045	11,604
	6,414	254,700
#*	4,540	328,832
*	6,877	237,325
*	2,148	425,132
	1,259	40,036
	4,245	199,642
	57,837	1,644,306
	2,425	77,479
	3,615	735,146
	1,120	40,566
	1,600	28,256
	16,067	670,958
	622	22,597
	5,709	570,729
	3,244	847,819
*	8,301	66,740
	2,219	953,460
#	978	29,976
	4,026	57,169
	7,432	318,461
	1,582	174,479
	15,549	530,376
	35,441	1,416,222
	41,404	1,412,704
	2,921	77,436
	15,228	883,224
	37,338	563,430
	5,859	221,939
	1,481	44,734
	2,421	70,209
	916	13,795
	8,680	213,962
	989	33,082
	1,659	1,255,332
	19,240	285,137
	3,590	115,167
	2,429	44,329
	16,417	366,756
	13,383	591,261
	2,421	113,109
	1,800	27,756
	5,470	113,885
#	1,579	39,191
	21,301	542,962
	57,027	1,275,124
	1,237	43,852
	15,331	625,198
	10,327	428,880
	2,167	81,414
	673	12,067
	1,283	21,426
	3,590	65,338
	9,313	1,515,318
	516	12,281
	1,038	10,245

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	1,505	\$ 27,120
*	1,204	33,700
	6,303	461,758
	9,515	392,018
	5,263	113,628
	48,814	583,815
	1,605	12,599
	385	12,497
	25,298	694,430
	850	25,543
	30,303	505,757
*	872	16,699
#	1,254	26,008
*	52,978	225,157
	5,088	192,530
#	15,074	755,057
	200	2,085
	1,700	45,390
	8,850	891,461
	13,761	4,587,780
	2,505	155,160
*	8,879	249,500
	600	27,522
	4,627	40,255
	1,320	49,328
*	4,846	12,454
	1,912	144,490
	13,378	652,980
	3,343	84,478
	5,119	698,590
#	7,463	108,214
	31,574	2,035,576
	898	22,863
	1,046	19,497
#	1,645	112,633
	5,901	264,955
#	1,107	11,446
	8,432	99,329
	5,691	148,080
*	7,005	11,698
	12,037	347,267
	155	44,952
	237	5,382
	1,154	43,471
	28,230	666,228
	261	5,463
	4,364	162,734
	3,038	73,337
	21,458	322,728
	6,832	233,996
	6,336	120,828
	6,025	509,474
	77,225	1,026,320
	7,768	650,958
	4,359	91,452
#	7,108	502,678
	2,320	136,161
	9,776	997,054
	10,585	464,258

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Invesco Ltd.....	44,073	\$ 781,855
Investar Holding Corp.....	501	10,997
Investors Title Co.....	166	24,734
James River Group Holdings Ltd.....	8,719	207,163
Janus Henderson Group PLC.....	18,606	479,477
Jefferies Financial Group, Inc.....	24,349	793,047
JPMorgan Chase & Co.....	112,899	13,024,029
Kearny Financial Corp.....	16,555	193,859
Kemper Corp.....	9,402	440,014
Kentucky First Federal Bancorp.....	27	208
KeyCorp.....	66,726	1,221,086
Kinsale Capital Group, Inc.....	1,819	442,399
KKR & Co., Inc.....	21,933	1,216,404
Lake Shore Bancorp, Inc.....	170	2,372
Lakeland Bancorp, Inc.....	7,976	126,978
Lakeland Financial Corp.....	3,857	300,075
Landmark Bancorp, Inc.....	630	15,643
Lazard Ltd., Class A.....	16,157	608,634
LCNB Corp.....	700	10,850
* LendingClub Corp.....	11,178	154,815
Lincoln National Corp.....	16,091	826,112
Live Oak Bancshares, Inc.....	5,676	213,645
Loews Corp.....	14,070	819,578
LPL Financial Holdings, Inc.....	10,927	2,293,796
Luther Burbank Corp.....	5,459	72,004
M&T Bank Corp.....	11,759	2,086,635
Macatawa Bank Corp.....	4,300	39,990
* Maiden Holdings Ltd.....	26,100	53,766
MainStreet Bancshares, Inc.....	550	13,008
# Manning & Napier, Inc.....	1,400	17,794
* Markel Corp.....	744	965,072
MarketAxess Holdings, Inc.....	1,510	408,878
Marsh & McLennan Cos., Inc.....	19,621	3,217,059
* MBIA, Inc.....	10,125	127,373
Mercantile Bank Corp.....	2,926	103,697
Merchants Bancorp.....	3,993	105,655
Mercury General Corp.....	9,344	391,794
Meridian Corp.....	1,100	31,427
Meta Financial Group, Inc.....	5,963	201,072
MetLife, Inc.....	18,817	1,190,175
* Metropolitan Bank Holding Corp.....	506	35,106
MGIC Investment Corp.....	47,115	666,206
Mid Penn Bancorp, Inc.....	405	11,615
Middlefield Banc Corp.....	507	13,238
Midland States Bancorp, Inc.....	3,115	81,613
MidWestOne Financial Group, Inc.....	1,517	47,346
Moelis & Co., Class A.....	9,870	459,745
Moody's Corp.....	6,232	1,933,478
Morgan Stanley.....	50,042	4,218,541
Morningstar, Inc.....	3,526	900,364
* Mr Cooper Group, Inc.....	14,074	634,034
MSCI, Inc.....	1,349	649,328
MVB Financial Corp.....	1,500	48,750
Nasdaq, Inc.....	8,708	1,575,277
National Bank Holdings Corp., Class A.....	5,328	221,751
National Bankshares, Inc.....	518	16,395
National Western Life Group, Inc., Class A.....	548	110,696
Navient Corp.....	26,284	432,897
NBT Bancorp, Inc.....	7,509	304,415

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	4,287	\$ 407,651
#	64,741	687,549
*	1,752	26,000
*	801	7,882
*	1,540	123,169
*	9,763	184,911
#	772	30,726
	14,815	1,478,241
	8,607	126,695
	900	37,485
	19,009	273,349
#	1,680	30,391
	7,939	163,226
*	1,900	65,170
	9,654	265,195
	44,416	773,283
	33,486	779,219
	4,090	57,465
	19,132	711,710
	1,874	21,176
	2,756	92,574
*	2,800	10,640
	3,105	133,732
	909	23,561
	15,229	512,304
	17,440	488,843
*	2,518	157,048
#	2,477	320,920
#	1,446	31,740
	1	19
	783	15,088
	2,196	42,800
	2,762	90,207
	1,243	27,607
	1,883	103,170
#	800	21,560
	3,634	112,363
	400	21,296
	7,549	597,126
	2,600	328,120
	2,345	167,621
	618	19,220
	10,863	1,802,606
#*	1,534	14,343
	8,710	676,506
*	7,470	297,605
	2,495	181,387
	6,036	171,905
	6,170	794,017
#	3,254	44,092
	18,083	1,210,476
	7,670	169,737
*	10,680	196,726
	17,466	2,009,638
	9,903	733,713
	1,022	15,473
	1,300	18,915
	12,942	315,267
	19,433	1,943,106

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Pzena Investment Management, Inc., Class A.....	1,300	\$ 12,259
QCR Holdings, Inc.....	2,265	134,292
Radian Group, Inc.....	23,625	528,491
Randolph Bancorp, Inc.....	228	6,051
Raymond James Financial, Inc.....	16,512	1,625,937
RBB Bancorp.....	2,116	48,266
Red River Bancshares, Inc.....	800	43,880
Regional Management Corp.....	1,515	62,115
Regions Financial Corp.....	66,871	1,416,328
Reinsurance Group of America, Inc.....	6,270	725,941
RenaissanceRe Holdings Ltd.....	4,050	523,706
Renasant Corp.....	9,006	300,800
Republic Bancorp, Inc., Class A.....	3,438	154,160
#* Republic First Bancorp, Inc.....	1,200	4,344
* Rhinebeck Bancorp, Inc.....	1,100	10,230
Richmond Mutual BanCorp, Inc.....	807	11,217
Riverview Bancorp, Inc.....	100	736
RLI Corp.....	5,489	603,680
S&P Global, Inc.....	8,576	3,232,552
S&T Bancorp, Inc.....	5,166	159,836
Safety Insurance Group, Inc.....	2,330	201,662
Salisbury Bancorp, Inc.....	1,018	23,689
Sandy Spring Bancorp, Inc.....	6,720	277,536
SB Financial Group, Inc.....	1,000	17,110
Seacoast Banking Corp. of Florida.....	7,469	267,241
* Security National Financial Corp., Class A.....	3,274	25,439
SEI Investments Co.....	18,772	1,039,218
Selective Insurance Group, Inc.....	9,923	772,605
# ServisFirst Bancshares, Inc.....	7,036	601,226
Shore Bancshares, Inc.....	2,094	41,042
Sierra Bancorp.....	1,944	43,643
Signature Bank.....	3,292	610,896
Silvercrest Asset Management Group, Inc., Class A.....	800	14,240
Simmons First National Corp., Class A.....	18,727	444,766
SLM Corp.....	46,992	733,075
SmartFinancial, Inc.....	641	16,826
Sound Financial Bancorp, Inc.....	600	23,226
South Plains Financial, Inc.....	760	20,079
South State Corp.....	11,643	986,977
* Southern First Bancshares, Inc.....	700	31,325
Southern Missouri Bancorp, Inc.....	1,213	65,429
Southside Bancshares, Inc.....	5,693	227,378
State Street Corp.....	19,560	1,389,542
* Sterling Bancorp, Inc.....	3,844	24,063
Stewart Information Services Corp.....	3,962	216,523
Stifel Financial Corp.....	11,171	668,138
# Stock Yards Bancorp, Inc.....	3,589	248,179
* StoneX Group, Inc.....	3,467	302,080
Summit Financial Group, Inc.....	1,249	38,107
Summit State Bank.....	441	6,769
* SVB Financial Group.....	4,213	1,700,156
* SWK Holdings Corp.....	730	13,191
Synchrony Financial.....	54,136	1,812,473
Synovus Financial Corp.....	16,274	657,144
T Rowe Price Group, Inc.....	15,493	1,912,921
Territorial Bancorp, Inc.....	1,300	29,120
* Texas Capital Bancshares, Inc.....	7,060	413,857
TFS Financial Corp.....	20,144	295,110
Timberland Bancorp, Inc.....	500	12,825

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Tiptree, Inc.....	5,339	\$ 59,316
Tompkins Financial Corp.....	2,533	195,421
Towne Bank.....	12,538	374,510
Tradeweb Markets, Inc., Class A.....	4,604	324,674
Travelers Cos., Inc.....	19,348	3,070,528
TriCo Bancshares.....	5,202	248,656
* Triumph Bancorp, Inc.....	3,989	289,801
Truist Financial Corp.....	35,383	1,785,780
#* Trupanion, Inc.....	643	40,528
TrustCo Bank Corp. NY.....	2,732	91,686
Trustmark Corp.....	10,221	331,876
U.S. Bancorp.....	53,648	2,532,186
UMB Financial Corp.....	7,738	700,289
Umpqua Holdings Corp.....	36,936	650,443
Union Bankshares, Inc.....	320	8,038
United Bancorp, Inc.....	685	10,487
United Bancshares, Inc.....	436	10,115
United Bankshares, Inc.....	20,661	800,407
United Community Banks, Inc.....	14,610	497,178
United Fire Group, Inc.....	3,989	130,959
# United Security Bancshares.....	402	2,957
Unity Bancorp, Inc.....	471	13,197
Universal Insurance Holdings, Inc.....	4,600	58,190
Univest Financial Corp.....	4,401	109,761
Unum Group.....	32,096	1,033,170
Valley National Bancorp.....	62,469	730,263
# Value Line, Inc.....	213	18,486
Veritex Holdings, Inc.....	5,016	155,195
# Victory Capital Holdings, Inc., Class A.....	3,797	105,063
Virtu Financial, Inc., Class A.....	15,467	360,845
Virtus Investment Partners, Inc.....	1,153	237,887
Voya Financial, Inc.....	14,962	900,114
Walker & Dunlop, Inc.....	5,376	605,553
Washington Federal, Inc.....	11,219	382,904
Washington Trust Bancorp, Inc.....	2,152	118,102
Waterstone Financial, Inc.....	4,026	75,085
Webster Financial Corp.....	26,429	1,227,627
Wells Fargo & Co.....	144,036	6,318,859
WesBanco, Inc.....	10,190	347,683
West BanCorp, Inc.....	1,799	46,792
Westamerica BanCorp.....	3,633	218,016
Western Alliance Bancorp.....	11,308	863,705
Western New England Bancorp, Inc.....	3,241	28,521
Westwood Holdings Group, Inc.....	850	11,025
White Mountains Insurance Group Ltd.....	520	644,504
Willis Towers Watson PLC.....	7,536	1,559,500
Wintrust Financial Corp.....	8,704	748,892
# WisdomTree Investments, Inc.....	11,022	57,314
#* World Acceptance Corp.....	1,607	178,015
WR Berkley Corp.....	18,738	1,171,687
# WSFS Financial Corp.....	11,262	537,423
Zions Bancorp NA.....	17,858	974,154
TOTAL FINANCIALS.....		<u>249,540,580</u>
HEALTH CARE — (6.5%)		
* ABIOMED, Inc.....	1,121	328,464
* Acadia Healthcare Co., Inc.....	13,377	1,109,087
#* Accuray, Inc.....	19,974	41,945
†† Achillion Pharmaceuticals, Inc.....	21,184	30,717

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Adaptive Biotechnologies Corp.....	5,688	\$ 52,102
* Addus HomeCare Corp.....	1,934	179,495
* Adicet Bio, Inc.....	1,454	24,558
#* Agiliti, Inc.....	5,742	125,692
* Agios Pharmaceuticals, Inc.....	5,393	116,327
#* Albireo Pharma, Inc.....	2,691	55,946
#* Aldeyra Therapeutics, Inc.....	4,658	23,476
* Align Technology, Inc.....	1,158	325,363
* Alkermes PLC.....	19,063	488,013
* Allscripts Healthcare Solutions, Inc.....	23,232	367,530
* Alnylam Pharmaceuticals, Inc.....	868	123,291
* Amedisys, Inc.....	3,620	433,857
* American Shared Hospital Services.....	2,300	5,405
* AmerisourceBergen Corp.....	12,780	1,864,985
* AMN Healthcare Services, Inc.....	7,401	832,168
#* AnaptysBio, Inc.....	3,897	81,603
* AngioDynamics, Inc.....	5,619	127,495
* Anika Therapeutics, Inc.....	2,097	48,986
* Anthem, Inc.....	7,087	3,381,208
#* Apollo Medical Holdings, Inc.....	3,170	168,105
* Apyx Medical Corp.....	1,247	11,797
* Arcturus Therapeutics Holdings, Inc.....	1,000	17,550
#* Arcus Biosciences, Inc.....	5,146	136,832
* Arcutis Biotherapeutics, Inc.....	2,200	53,372
#* Armata Pharmaceuticals, Inc.....	1,600	6,592
* Artivion, Inc.....	4,483	87,867
* AtriCure, Inc.....	4,511	222,889
* Atrion Corp.....	237	160,188
* Avanos Medical, Inc.....	8,252	234,109
* Avantor, Inc.....	44,051	1,278,360
#* Avid Bioservices, Inc.....	4,868	95,656
#* Avidity Biosciences, Inc.....	2,342	38,151
* AxoGen, Inc.....	7,453	69,462
#* Axonics, Inc.....	3,199	207,519
* Azenta, Inc.....	4,637	316,522
* Baxter International, Inc.....	23,553	1,381,619
* Biohaven Pharmaceutical Holding Co. Ltd.....	1,527	222,973
* BioMarin Pharmaceutical, Inc.....	8,192	704,922
#* Bioexcel Therapeutics, Inc.....	4,147	64,030
* Blueprint Medicines Corp.....	6,215	317,338
* Boston Scientific Corp.....	23,418	961,309
* Brookdale Senior Living, Inc.....	21,455	103,413
* Bruker Corp.....	17,862	1,224,440
#* Cara Therapeutics, Inc.....	4,660	40,728
* Cardinal Health, Inc.....	33,022	1,966,790
#* CareDx, Inc.....	1,304	31,022
* Catalyst Pharmaceuticals, Inc.....	11,568	118,456
#* Celldex Therapeutics, Inc.....	2,661	81,746
* Change Healthcare, Inc.....	16,516	400,843
* Chemed Corp.....	1,762	847,681
#* Chimerix, Inc.....	3,581	7,842
* Chinook Therapeutics, Inc.....	7,288	134,901
* Cigna Corp.....	12,230	3,367,653
* Codexis, Inc.....	3,003	20,601
* Collegium Pharmaceutical, Inc.....	5,115	87,927
* Computer Programs & Systems, Inc.....	2,070	69,883
* Concert Pharmaceuticals, Inc.....	5,000	28,000
* CONMED Corp.....	3,322	324,327
#>†† Contra Zogenix, Inc.....	5,473	3,722

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* CorVel Corp.....	2,976	\$ 490,713
* Covetrus, Inc.....	15,725	326,608
#* Crinetics Pharmaceuticals, Inc.....	3,887	74,669
#* CRISPR Therapeutics AG.....	4,231	317,325
* Cross Country Healthcare, Inc.....	7,273	191,716
* Cue Biopharma, Inc.....	5,843	15,893
#* Cutera, Inc.....	1,041	48,323
CVS Health Corp.....	50,222	4,805,241
* Cymbabay Therapeutics, Inc.....	3,800	11,894
* DaVita, Inc.....	13,787	1,160,314
* Deciphera Pharmaceuticals, Inc.....	7,751	98,360
* Denali Therapeutics, Inc.....	7,977	271,378
DENTSPLY SIRONA, Inc.....	18,271	660,679
* DexCom, Inc.....	1,912	156,937
* Edwards Lifesciences Corp.....	8,083	812,665
#* Eiger BioPharmaceuticals, Inc.....	5,400	46,926
* Elanco Animal Health, Inc.....	50,192	1,016,890
*†† Elanco Animal Health, Inc.....	2,379	0
* Electromed, Inc.....	2,532	22,839
* Emergent BioSolutions, Inc.....	6,778	234,790
* Enanta Pharmaceuticals, Inc.....	1,946	107,322
Encompass Health Corp.....	13,306	673,550
Enhabit, Inc.....	6,653	116,494
* Enovis Corp.....	4,884	291,672
Ensign Group, Inc.....	8,218	654,892
* Envista Holdings Corp.....	17,238	700,725
* Evolent Health, Inc., Class A.....	12,175	413,828
#* Exact Sciences Corp.....	10,351	466,830
* Exelixis, Inc.....	40,615	849,666
#* EyePoint Pharmaceuticals, Inc.....	1,450	13,239
#* Fate Therapeutics, Inc.....	1,764	53,855
#* FibroGen, Inc.....	3,867	48,647
* FONAR Corp.....	1,170	16,965
#* G1 Therapeutics, Inc.....	3,000	24,990
* Glaukos Corp.....	4,173	224,716
* Globus Medical, Inc., Class A.....	6,798	398,975
* Great Elm Group, Inc.....	351	734
* Haemonetics Corp.....	5,420	376,636
* Halozyme Therapeutics, Inc.....	14,647	716,238
* Hanger, Inc.....	8,584	159,405
#* Harmony Biosciences Holdings, Inc.....	4,761	241,526
* Harrow Health, Inc.....	3,630	24,394
* HealthEquity, Inc.....	9,410	547,380
* HealthStream, Inc.....	4,637	111,566
* Henry Schein, Inc.....	12,214	962,830
* Heska Corp.....	644	58,920
* Hologic, Inc.....	24,023	1,714,762
* Horizon Therapeutics PLC.....	11,862	984,190
* Humana, Inc.....	3,755	1,809,910
* ICU Medical, Inc.....	2,996	530,801
#* Ideaya Biosciences, Inc.....	1,500	22,380
#* IDEXX Laboratories, Inc.....	5,010	1,999,892
* ImmuCell Corp.....	1,406	12,345
#* Immunic, Inc.....	2,100	7,434
#* Inari Medical, Inc.....	500	38,790
* Incyte Corp.....	7,236	562,092
* InfuSystem Holdings, Inc.....	1,421	13,883
* Innoviva, Inc.....	12,963	185,889
* Inogen, Inc.....	2,871	79,871

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Insmed, Inc.....	3,053	\$ 67,532
* Insulet Corp.....	490	121,422
* Integer Holdings Corp.....	5,238	366,084
* Integra LifeSciences Holdings Corp.....	9,335	513,798
* Intellia Therapeutics, Inc.....	4,713	305,214
* Intra-Cellular Therapies, Inc.....	6,750	365,310
* Intuitive Surgical, Inc.....	3,924	903,187
* Ionis Pharmaceuticals, Inc.....	1,849	69,448
* Iovance Biotherapeutics, Inc.....	10,532	122,698
* IQVIA Holdings, Inc.....	5,592	1,343,590
* iRadimed Corp.....	1,040	43,940
#* IVERIC bio, Inc.....	5,889	62,953
* KalVista Pharmaceuticals, Inc.....	491	6,064
* Kezar Life Sciences, Inc.....	5,200	50,804
* Kodiak Sciences, Inc.....	2,554	25,412
* Krystal Biotech, Inc.....	3,235	234,796
#* Kura Oncology, Inc.....	7,291	111,625
#* Kymera Therapeutics, Inc.....	2,241	49,369
* Laboratory Corp. of America Holdings.....	8,601	2,255,096
* Lantheus Holdings, Inc.....	9,983	765,896
# LeMaitre Vascular, Inc.....	1,973	99,341
* LENSAR, Inc.....	1,586	9,976
* Lexicon Pharmaceuticals, Inc.....	2,300	5,474
* LHC Group, Inc.....	3,495	569,895
* Ligand Pharmaceuticals, Inc.....	2,579	237,345
* LivaNova PLC.....	7,169	456,450
* MacroGenics, Inc.....	6,582	20,602
* Madrigal Pharmaceuticals, Inc.....	2,629	165,154
* Masimo Corp.....	2,518	364,052
* McKesson Corp.....	5,690	1,943,590
* Medpace Holdings, Inc.....	4,237	718,299
* Medtronic PLC.....	33,159	3,067,871
* Meridian Bioscience, Inc.....	7,966	252,204
* Merit Medical Systems, Inc.....	7,916	455,012
* Mersana Therapeutics, Inc.....	2,705	13,714
# Mesa Laboratories, Inc.....	572	121,979
* Mettler-Toledo International, Inc.....	1,357	1,831,584
* ModivCare, Inc.....	2,214	220,957
* Molina Healthcare, Inc.....	4,419	1,448,195
#* Morphic Holding, Inc.....	1,383	36,608
* Myriad Genetics, Inc.....	11,062	291,816
* National HealthCare Corp.....	2,673	189,863
* National Research Corp.....	2,585	97,972
#* Nektar Therapeutics.....	22,397	88,692
#* Neogen Corp.....	11,250	260,212
* NeoGenomics, Inc.....	9,155	92,649
* Neurocrine Biosciences, Inc.....	6,330	595,843
* NextGen Healthcare, Inc.....	7,770	133,022
* Novocure Ltd.....	944	64,183
* NuVasive, Inc.....	6,860	360,287
* Omnicell, Inc.....	3,092	340,491
* Opiant Pharmaceuticals, Inc.....	1,079	11,081
#* OPKO Health, Inc.....	73,784	174,130
#* OptimizeRx Corp.....	1,147	25,773
* Option Care Health, Inc.....	19,327	649,387
#* OraSure Technologies, Inc.....	4,389	13,430
* Orthofix Medical, Inc.....	2,578	66,126
#* OrthoPediatrics Corp.....	1,483	70,072
* Owens & Minor, Inc.....	10,446	369,893

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Pacira BioSciences, Inc.....	4,956	\$ 280,311
Patterson Cos., Inc.....	11,256	349,611
#*† PDL BioPharma, Inc.....	20,904	50,797
* Pennant Group, Inc.....	4,190	55,895
* Penumbra, Inc.....	1,029	143,422
#* PetIQ, Inc.....	7,117	116,719
Phibro Animal Health Corp., Class A.....	2,218	43,406
Premier, Inc., Class A.....	16,422	631,590
* Prestige Consumer Healthcare, Inc.....	8,493	512,213
† Progenic Pharmaceuticals, Inc.....	4,762	5,048
* Progyny, Inc.....	1,493	45,581
#* Protagonist Therapeutics, Inc.....	3,345	33,283
#* Prothena Corp. PLC.....	5,425	168,501
Psychemedics Corp.....	2,234	14,097
Quest Diagnostics, Inc.....	11,361	1,551,572
* QuidelOrtho Corp.....	5,636	575,097
* R1 RCM, Inc.....	24,164	604,100
* RadNet, Inc.....	5,706	117,372
#* RAPT Therapeutics, Inc.....	700	12,894
* Repligen Corp.....	2,792	595,701
* Replimune Group, Inc.....	5,009	96,574
ResMed, Inc.....	6,517	1,567,469
#* Rhythm Pharmaceuticals, Inc.....	2,859	36,023
#* Rigel Pharmaceuticals, Inc.....	7,414	8,823
#* Rocket Pharmaceuticals, Inc.....	5,094	73,863
Royalty Pharma PLC, Class A.....	14,326	623,038
#* Sage Therapeutics, Inc.....	6,201	213,376
#* Satsuma Pharmaceuticals, Inc.....	3,870	17,531
#* Scholar Rock Holding Corp.....	800	5,488
#* Schrodinger, Inc.....	2,164	67,733
* Seagen, Inc.....	6,638	1,194,707
* SeaSpine Holdings Corp.....	959	5,696
Select Medical Holdings Corp.....	22,703	672,463
* Sharps Compliance Corp.....	3,897	33,631
#* SI-BONE, Inc.....	2,200	29,568
# SIGA Technologies, Inc.....	9,731	167,276
#* Sotera Health Co.....	6,922	132,902
* STAAR Surgical Co.....	1,031	83,202
STERIS PLC.....	5,739	1,295,005
>>† Strongbridge LLC.....	6,381	1,914
Stryker Corp.....	5,471	1,174,897
* Supernus Pharmaceuticals, Inc.....	7,681	243,872
* Surmodics, Inc.....	898	31,250
#* Syndax Pharmaceuticals, Inc.....	4,162	84,780
* Syneos Health, Inc.....	10,861	859,540
* Tandem Diabetes Care, Inc.....	1,734	114,808
#* Teladoc Health, Inc.....	343	12,640
Teleflex, Inc.....	2,045	491,741
#* TransMedics Group, Inc.....	2,292	92,551
#* Traverre Therapeutics, Inc.....	4,493	105,765
#* Tricida, Inc.....	5,144	47,119
* Turning Point Therapeutics, Inc.....	911	68,307
# U.S. Physical Therapy, Inc.....	1,390	180,394
#* UFP Technologies, Inc.....	1,356	109,185
* United Therapeutics Corp.....	4,730	1,092,961
Utah Medical Products, Inc.....	296	27,037
* Vanda Pharmaceuticals, Inc.....	3,750	40,425
* Vapotherm, Inc.....	1,586	3,616
#* Varex Imaging Corp.....	5,401	120,388

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Veeva Systems, Inc., Class A.....	1,167	\$ 260,918
* Verastem, Inc.....	22,863	24,463
* Vericel Corp.....	2,712	88,248
* ViewRay, Inc.....	4,871	14,857
* Waters Corp.....	3,599	1,310,144
West Pharmaceutical Services, Inc.....	2,890	992,888
* Xencor, Inc.....	6,719	192,768
* Xenon Pharmaceuticals, Inc.....	6,068	201,154
#* Y-mAbs Therapeutics, Inc.....	2,415	37,650
Zimmer Biomet Holdings, Inc.....	9,586	1,058,199
#* Zimvie, Inc.....	958	18,604
Zoetis, Inc.....	20,031	3,656,659
TOTAL HEALTH CARE.....		<u>101,476,026</u>
INDUSTRIALS — (14.1%)		
3M Co.....	25,583	3,664,509
# AAON, Inc.....	5,947	357,831
* AAR Corp.....	5,387	239,883
ABM Industries, Inc.....	11,937	535,255
ACCO Brands Corp.....	18,062	129,505
Acme United Corp.....	700	20,160
Acuity Brands, Inc.....	3,901	711,542
Advanced Drainage Systems, Inc.....	8,712	1,033,243
AECOM.....	12,691	913,752
AGCO Corp.....	11,396	1,241,252
Air Lease Corp.....	17,658	655,288
#* Air T, Inc.....	601	9,051
* Air Transport Services Group, Inc.....	10,890	341,293
Alamo Group, Inc.....	1,943	251,444
* Alaska Air Group, Inc.....	13,866	614,680
Albany International Corp., Class A.....	4,589	418,838
* Allegiant Travel Co.....	2,402	276,975
Allegion PLC.....	9,295	982,481
Allied Motion Technologies, Inc.....	2,437	65,653
Allison Transmission Holdings, Inc.....	16,872	706,431
Altra Industrial Motion Corp.....	10,745	448,389
AMERCO.....	2,909	1,562,366
#* Ameresco, Inc., Class A.....	2,313	132,350
#* American Airlines Group, Inc.....	24,435	335,004
#* American Superconductor Corp.....	80	491
* American Woodmark Corp.....	2,938	147,546
AMETEK, Inc.....	11,753	1,451,495
AO Smith Corp.....	17,385	1,099,949
* API Group Corp.....	24,692	437,295
Apogee Enterprises, Inc.....	3,734	155,372
Applied Industrial Technologies, Inc.....	5,339	537,050
ARC Document Solutions, Inc.....	25,800	72,498
ArcBest Corp.....	4,841	428,913
Arcosa, Inc.....	8,034	414,233
Argan, Inc.....	2,682	99,663
Armstrong World Industries, Inc.....	8,125	725,969
* Art's-Way Manufacturing Co., Inc.....	3,212	6,938
* ASGN, Inc.....	5,295	549,409
Astec Industries, Inc.....	4,397	216,025
* Astronics Corp.....	3,705	41,570
* Astronics Corp., Class B.....	835	8,976
* Atkore, Inc.....	6,451	640,391
* Atlas Air Worldwide Holdings, Inc.....	4,683	354,550
* Avis Budget Group, Inc.....	9,693	1,764,417

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* AZEK Co., Inc.....	5,768	\$ 119,282
AZZ, Inc.....	3,732	158,759
Barnes Group, Inc.....	8,640	292,205
Barrett Business Services, Inc.....	1,545	126,057
* Beacon Roofing Supply, Inc.....	11,328	679,907
BGSF, Inc.....	894	11,631
* Blue Bird Corp.....	3,546	39,573
#* BlueLinx Holdings, Inc.....	800	64,000
Boise Cascade Co.....	6,896	487,616
Booz Allen Hamilton Holding Corp., Class A.....	16,183	1,553,244
Brady Corp., Class A.....	6,607	316,145
* BrightView Holdings, Inc.....	10,140	133,240
Brink's Co.....	5,913	336,686
* Builders FirstSource, Inc.....	27,945	1,900,260
* CACI International, Inc., Class A.....	2,544	769,026
Carlisle Cos., Inc.....	5,314	1,573,475
Carrier Global Corp.....	80,385	3,258,004
* Casella Waste Systems, Inc., Class A.....	6,723	544,227
Caterpillar, Inc.....	23,837	4,725,685
#* CBIZ, Inc.....	8,891	405,607
* CECO Environmental Corp.....	4,856	37,634
CH Robinson Worldwide, Inc.....	16,399	1,815,369
#* Chart Industries, Inc.....	3,067	598,341
* Cimpress PLC.....	3,000	120,570
Cintas Corp.....	3,703	1,575,589
* Civeo Corp.....	743	22,045
#* Clarivate PLC.....	51,212	742,062
* Clean Harbors, Inc.....	8,883	866,892
Columbus McKinnon Corp.....	4,597	152,161
Comfort Systems USA, Inc.....	5,828	615,786
* Commercial Vehicle Group, Inc.....	4,608	35,482
CompX International, Inc.....	811	18,450
#* Concrete Pumping Holdings, Inc.....	2,727	17,807
* Construction Partners, Inc., Class A.....	4,406	104,775
#* Copa Holdings SA, Class A.....	4,105	275,938
* Copart, Inc.....	14,052	1,800,061
* CoStar Group, Inc.....	17,462	1,267,567
# Covenant Logistics Group, Inc.....	2,890	96,728
CRA International, Inc.....	1,211	119,901
Crane Holdings Co.....	7,858	777,392
CSW Industrials, Inc.....	2,635	314,803
CSX Corp.....	106,116	3,430,730
Cummins, Inc.....	9,418	2,084,298
Curtiss-Wright Corp.....	5,799	831,809
#* Daseke, Inc.....	2,900	24,302
Deere & Co.....	13,655	4,686,123
* Delta Air Lines, Inc.....	64,739	2,058,700
Deluxe Corp.....	5,480	137,767
* DLH Holdings Corp.....	1,100	19,525
Donaldson Co., Inc.....	17,549	954,841
Douglas Dynamics, Inc.....	4,778	152,227
Dover Corp.....	10,318	1,379,310
* Dun & Bradstreet Holdings, Inc.....	8,082	127,372
* DXP Enterprises, Inc.....	2,519	85,646
* Dycom Industries, Inc.....	4,836	498,882
Eastern Co.....	312	6,427
Eaton Corp. PLC.....	12,551	1,862,443
EMCOR Group, Inc.....	5,425	631,307
Emerson Electric Co.....	27,004	2,432,250

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	3,557	\$ 492,538
*	4,025	89,476
	8,520	172,956
	6,282	414,047
	3,943	86,155
	3,788	354,102
	7,740	1,616,963
	4,884	201,318
	4,269	331,061
*	200	2,692
*	463	3,778
*	12,053	459,340
	15,047	1,598,744
	6,714	674,690
	50,910	2,614,738
	8,906	369,777
	11,680	2,722,491
	17,133	579,781
#*	17,180	436,544
*	2,047	95,165
	18,985	1,223,583
	12,787	890,998
	3,871	406,184
*	1,696	88,752
	6,549	594,780
*	4,598	752,049
#*	8,636	11,227
#*	38,354	137,691
*	20,441	251,424
#	5,801	581,550
*	1,048	10,386
*	3,099	831,462
*	4,567	213,690
	5,216	186,472
*	6,537	346,919
	4,380	134,466
	20,704	1,390,481
	22,454	172,896
	8,076	241,472
*	8,897	115,038
#	5,318	169,219
	9,266	278,073
*	12,803	614,544
	6,393	228,550
*	12,092	58,163
#*	5,433	81,278
#	4,905	70,338
	12,593	199,977
	2,376	374,719
	3,546	452,753
	2,552	79,469
	4,776	328,684
	4,935	612,039
*	3,611	121,185
	11,394	689,451
*	4,357	7,581
	9,788	452,206
	1,219	18,224
	6,631	234,207

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	16,184	\$3,114,773
	22,815	847,121
*	5,939	453,740
	6,699	1,467,215
*	12,780	113,870
	876	22,189
*	5,037	337,983
	1,412	48,841
*	13,927	525,466
	2,339	220,685
	3,028	632,095
*	2,130	70,290
#*††	1,200	0
	11,592	2,408,354
	22,336	1,112,333
*	400	2,812
	4,225	463,651
	2,607	81,599
	7,820	113,312
	9,145	686,149
	5,660	777,118
	9,817	1,799,162
*	15,474	275,128
*	52,132	438,951
	4,938	554,587
	36,843	1,986,206
	1,782	363,261
	3,967	122,104
*	18,085	309,253
	11,824	629,392
	6,650	144,172
	13,901	373,242
	3,986	262,478
	6,839	56,011
*	9,704	615,622
	19,235	1,056,963
	8,932	585,135
#	5,285	827,525
*	700	34,720
*	876	12,807
	2,113	506,127
	8,164	1,154,716
	933	143,645
*	1,800	12,582
	3,205	19,390
	1,400	22,876
*	4,131	57,256
*	2,502	15,637
*	3,562	40,714
	7,780	610,030
	1,380	132,232
	11,811	254,645
	8,924	494,211
*	2,947	268,265
*	11,837	934,294
*	3,000	44,460
*	1,886	10,448
	7,726	708,242
	4,577	127,927

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	5,957	\$ 163,698
*	932	6,654
	4,273	360,470
*	6,988	412,362
*	12,723	463,372
*	5,923	856,999
	1,300	31,239
	11,922	358,971
*	2,600	16,042
	4,615	395,229
*	7,169	83,304
	3,471	445,468
	6,274	518,609
	10,050	676,666
	22,826	297,195
*	2,344	223,219
	45,649	1,093,294
	7,700	71,841
*	1,333	3,866
	3,283	758,340
*	1,465	45,928
*	15,980	176,739
*	1,720	233,232
	17,239	608,709
	10,226	3,103,693
#	981	112,805
	7,089	610,363
	14,286	1,116,737
	15,704	1,456,389
*	254	1,397
	19,741	1,806,696
*	3,004	107,483
#	1,437	17,531
	8,819	2,549,485
	1,783	31,648
#*	12,580	543,833
	16,545	808,885
#*	10,905	28,244
*	300	2,778
*	8,062	176,558
	7,618	23,844
	15,585	50,963
#*	31,990	682,667
	1,301	31,172
	889	53,162
	8,827	206,199
*	2,337	114,256
	5,988	147,365
	8,825	1,224,292
*	4,889	35,445
*	520	122,720
*	6,684	119,109
	8,462	1,136,447
	13,792	1,912,399
*	24,305	547,106
	5,098	109,403
	10,564	122,965
	15,436	1,221,605
	7,255	1,852,056

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Rollins, Inc.....	17,303	\$ 667,377
Rush Enterprises, Inc., Class A.....	7,207	347,305
Rush Enterprises, Inc., Class B.....	1,950	105,787
Ryder System, Inc.....	8,414	658,984
* Saia, Inc.....	3,511	835,091
Schneider National, Inc., Class B.....	12,728	322,400
Science Applications International Corp.....	7,590	735,243
Sensata Technologies Holding PLC.....	17,075	759,325
Shyft Group, Inc.....	4,649	120,595
* SIFCO Industries, Inc.....	1,584	5,069
Simpson Manufacturing Co., Inc.....	7,074	730,603
* SiteOne Landscape Supply, Inc.....	5,590	778,855
* SkyWest, Inc.....	7,870	190,060
Snap-on, Inc.....	5,811	1,301,955
* Southwest Airlines Co.....	31,404	1,197,120
* SP Plus Corp.....	2,918	99,971
* Spirit Airlines, Inc.....	17,581	435,481
* SPX Corp.....	6,066	358,683
Standex International Corp.....	1,553	150,765
Stanley Black & Decker, Inc.....	9,655	939,721
Steelcase, Inc., Class A.....	13,557	150,889
* Stericycle, Inc.....	12,165	570,174
* Sterling Construction Co., Inc.....	2,955	75,973
#* Sunrun, Inc.....	24,809	811,006
* Taylor Devices, Inc.....	1,040	8,840
Tecnoglass, Inc.....	6,128	137,328
Tennant Co.....	3,041	203,838
Terex Corp.....	9,959	333,726
Tetra Tech, Inc.....	4,303	659,521
# Textainer Group Holdings Ltd.....	7,819	265,611
* Thermon Group Holdings, Inc.....	2,364	36,807
Timken Co.....	12,588	823,003
* Titan International, Inc.....	8,094	135,655
* Titan Machinery, Inc.....	4,124	116,008
Toro Co.....	14,338	1,232,925
Trane Technologies PLC.....	15,963	2,346,401
* Transcat, Inc.....	303	18,883
* TransDigm Group, Inc.....	1,804	1,122,701
TransUnion.....	11,546	914,790
* Trex Co., Inc.....	11,458	739,270
* TriNet Group, Inc.....	9,757	804,952
Trinity Industries, Inc.....	16,456	427,033
# Triton International Ltd.....	11,276	722,566
* Triumph Group, Inc.....	2,654	41,243
* TrueBlue, Inc.....	6,368	137,804
* Tutor Perini Corp.....	11,511	104,520
* Twin Disc, Inc.....	300	2,652
* U.S. Xpress Enterprises, Inc., Class A.....	2,800	9,828
* Uber Technologies, Inc.....	17,866	418,958
UFP Industries, Inc.....	10,160	936,854
* Ultralife Corp.....	900	4,032
UniFirst Corp.....	1,931	378,264
Union Pacific Corp.....	30,526	6,938,560
* United Airlines Holdings, Inc.....	21,439	787,883
United Parcel Service, Inc., Class B.....	33,490	6,526,866
* United Rentals, Inc.....	8,192	2,643,313
* Univar Solutions, Inc.....	26,328	711,909
Universal Logistics Holdings, Inc.....	3,206	96,340
* USA Truck, Inc.....	905	28,218

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	2,887	\$ 783,763
* Valmont Industries, Inc.....	1,615	53,683
* Vectrus, Inc.....	11,085	2,108,921
* Verisk Analytics, Inc.....	2,207	273,712
* Veritiv Corp.....	1,680	56,734
#* Viad Corp.....	1,482	108,127
* Vicor Corp.....	4,104	17,237
* Virco Mfg. Corp.....	1,308	54,871
# VSE Corp.....	9,266	167,344
Wabash National Corp.....	19,722	3,245,452
Waste Management, Inc.....	4,118	1,128,126
Watsco, Inc.....	3,668	506,661
Watts Water Technologies, Inc., Class A.....	11,037	485,187
Werner Enterprises, Inc.....	7,623	974,524
* WESCO International, Inc.....	10,703	1,000,409
Westinghouse Air Brake Technologies Corp.....	5,495	24,508
#* Wilhelmina International, Inc.....	657	17,877
* Willdan Group, Inc.....	856	33,410
* Willis Lease Finance Corp.....	24,125	931,466
* WillScot Mobile Mini Holdings Corp.....	5,727	599,617
Woodward, Inc.....	3,769	2,048,565
WW Grainger, Inc.....	15,203	908,227
* XPO Logistics, Inc.....	7,098	653,229
* Xylem, Inc.....	5,000	24,100
#* Yellow Corp.....	14,289	413,667
Zurn Water Solutions Corp.....		
TOTAL INDUSTRIALS.....		<u>221,820,511</u>
INFORMATION TECHNOLOGY — (25.8%)		
#* 3D Systems Corp.....	14,574	166,727
A10 Networks, Inc.....	6,816	101,627
Accenture PLC, Class A.....	26,919	8,244,213
* ACI Worldwide, Inc.....	14,122	402,901
#* ACM Research, Inc., Class A.....	1,533	25,877
* Adobe, Inc.....	17,284	7,088,514
# ADTRAN Holdings, Inc.....	6,807	163,981
Advanced Energy Industries, Inc.....	4,534	405,748
* Advanced Micro Devices, Inc.....	58,345	5,511,852
* Agilysys, Inc.....	1,206	58,250
* Akamai Technologies, Inc.....	8,538	821,526
* Alarm.com Holdings, Inc.....	2,778	196,599
* Alithya Group, Inc., Class A.....	6,866	15,723
#* Alpha & Omega Semiconductor Ltd.....	2,773	116,494
* Altair Engineering, Inc., Class A.....	1,792	105,567
* Ambarella, Inc.....	3,014	260,862
Amdocs Ltd.....	12,531	1,090,949
American Software, Inc., Class A.....	3,966	70,912
Amkor Technology, Inc.....	39,490	796,513
Amphenol Corp., Class A.....	26,841	2,070,246
* Amtech Systems, Inc.....	531	4,152
Analog Devices, Inc.....	16,204	2,786,440
* ANSYS, Inc.....	3,009	839,481
Apple, Inc.....	482,608	78,428,626
Applied Materials, Inc.....	40,717	4,315,188
* Arista Networks, Inc.....	14,320	1,670,142
* Arlo Technologies, Inc.....	6,293	44,240
* Arrow Electronics, Inc.....	10,235	1,311,820
* Aspen Technology, Inc.....	2,811	573,697
* AstroNova, Inc.....	760	9,082
* Asure Software, Inc.....	4,001	22,806

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Atlassian Corp. PLC, Class A.....	4,506	\$ 943,196
* Autodesk, Inc.....	7,230	1,563,994
Automatic Data Processing, Inc.....	18,010	4,342,571
Autoscope Technologies Corp.....	2,380	12,138
#* Avalara, Inc.....	4,341	379,490
#* Avaya Holdings Corp.....	15,027	13,503
* Aviat Networks, Inc.....	1,998	58,701
#* Avid Technology, Inc.....	4,744	133,117
Avnet, Inc.....	16,990	813,311
* Axcelis Technologies, Inc.....	5,425	381,540
* AXT, Inc.....	5,700	49,989
# Badger Meter, Inc.....	2,960	284,722
Bel Fuse, Inc., Class B.....	200	4,946
Belden, Inc.....	7,461	482,876
Benchmark Electronics, Inc.....	7,549	193,103
#* Benefitfocus, Inc.....	1,600	13,552
BK Technologies Corp.....	1,100	3,025
* Black Knight, Inc.....	9,603	630,725
* Blackbaud, Inc.....	5,939	364,179
* Block, Inc., Class A.....	1,247	94,847
#* BM Technologies, Inc.....	890	5,340
* Box, Inc., Class A.....	16,213	461,098
* Brightcove, Inc.....	3,700	22,015
Broadcom, Inc.....	18,516	9,914,948
Broadridge Financial Solutions, Inc.....	10,628	1,706,325
* Cadence Design Systems, Inc.....	3,721	692,404
#* CalAmp Corp.....	4,856	22,872
* Calix, Inc.....	5,648	322,162
* Casa Systems, Inc.....	8,346	36,889
Cass Information Systems, Inc.....	1,795	65,446
CDW Corp.....	8,349	1,515,594
* Cerence, Inc.....	4,459	125,610
* Ceridian HCM Holding, Inc.....	7,299	399,766
* CEVA, Inc.....	3,198	119,062
* ChannelAdvisor Corp.....	2,425	35,745
* Ciena Corp.....	16,136	832,618
* Cirrus Logic, Inc.....	7,759	663,084
Cisco Systems, Inc.....	103,564	4,698,699
Citrix Systems, Inc.....	7,024	712,304
#* Clearfield, Inc.....	2,007	197,790
Cognex Corp.....	11,768	599,933
Cognizant Technology Solutions Corp., Class A.....	26,175	1,778,853
* Cohu, Inc.....	7,663	219,009
* CommScope Holding Co., Inc.....	23,491	212,124
* CommVault Systems, Inc.....	2,704	151,667
* Computer Task Group, Inc.....	1,200	10,452
Concentrix Corp.....	7,294	975,645
* Conduent, Inc.....	32,814	152,913
#* Consensus Cloud Solutions, Inc.....	2,448	132,265
* CPS Technologies Corp.....	10,220	37,405
CSG Systems International, Inc.....	5,476	357,309
CTS Corp.....	5,074	206,410
* CyberOptics Corp.....	1,062	43,192
* Daktronics, Inc.....	6,045	22,850
* Data I/O Corp.....	2,012	7,122
* Datadog, Inc., Class A.....	691	70,489
Dell Technologies, Inc., Class C.....	10,159	457,765
* Digi International, Inc.....	3,785	107,835
* Diodes, Inc.....	6,214	505,633

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* DocuSign, Inc.....	762	\$ 48,753
Dolby Laboratories, Inc., Class A.....	5,761	445,901
* Dropbox, Inc., Class A.....	18,219	414,300
* Duck Creek Technologies, Inc.....	7,479	103,210
* DXC Technology Co.....	27,283	862,143
* Dynatrace, Inc.....	7,404	278,613
* DZS, Inc.....	2,798	52,435
# Ebix, Inc.....	3,351	79,285
* eGain Corp.....	1,800	15,948
* Elastic NV.....	669	53,446
* EMCORE Corp.....	2,998	9,594
* Enphase Energy, Inc.....	7,546	2,144,422
Entegris, Inc.....	7,501	824,360
* Envestnet, Inc.....	6,396	372,695
* EPAM Systems, Inc.....	2,074	724,344
* ePlus, Inc.....	4,618	256,622
* Euronet Worldwide, Inc.....	5,482	538,716
* Everbridge, Inc.....	1,815	45,629
EVERTEC, Inc.....	12,587	490,767
* Evo Payments, Inc., Class A.....	3,142	85,902
* ExlService Holdings, Inc.....	2,981	501,911
* Extreme Networks, Inc.....	5,827	76,217
* F5, Inc.....	6,242	1,044,661
* Fabrinet.....	4,857	466,563
* Fair Isaac Corp.....	1,131	522,556
* FARO Technologies, Inc.....	2,355	76,585
Fidelity National Information Services, Inc.....	16,418	1,677,263
* First Solar, Inc.....	11,980	1,188,057
* Fiserv, Inc.....	14,390	1,520,735
* Five9, Inc.....	706	76,333
* FleetCor Technologies, Inc.....	7,922	1,743,553
* Flex Ltd.....	67,077	1,126,894
* FormFactor, Inc.....	10,578	376,154
* Fortinet, Inc.....	38,160	2,276,244
* Frequency Electronics, Inc.....	400	2,640
* Gartner, Inc.....	5,525	1,466,777
Genpact Ltd.....	24,362	1,171,325
Global Payments, Inc.....	13,817	1,690,095
* Globant SA.....	2,507	499,495
* GoDaddy, Inc., Class A.....	11,078	821,766
* Grid Dynamics Holdings, Inc.....	1,640	30,947
* GSI Technology, Inc.....	1,378	5,650
#* Guidewire Software, Inc.....	4,963	385,724
Hackett Group, Inc.....	6,384	133,872
* Harmonic, Inc.....	12,292	134,229
Hewlett Packard Enterprise Co.....	84,511	1,203,437
HP, Inc.....	31,351	1,046,810
* HubSpot, Inc.....	457	140,756
#* I3 Verticals, Inc., Class A.....	1,874	50,842
* Ichor Holdings Ltd.....	4,545	142,077
* Identiv, Inc.....	2,636	35,691
#* II-VI, Inc.....	12,863	677,108
#* Infinera Corp.....	26,528	173,758
Information Services Group, Inc.....	6,970	51,996
* Innodata, Inc.....	4,000	22,840
* Insight Enterprises, Inc.....	5,631	525,992
Intel Corp.....	179,476	6,516,774
# InterDigital, Inc.....	4,351	267,108
International Business Machines Corp.....	46,286	6,053,746

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* International Money Express, Inc.....	7,334	\$ 176,309
* inTEST Corp.....	5,747	48,735
Intuit, Inc.....	4,441	2,025,851
* IPG Photonics Corp.....	5,304	565,300
* Issuer Direct Corp.....	1,000	24,990
* Iteris, Inc.....	7,387	19,428
* Itron, Inc.....	7,757	453,009
Jabil, Inc.....	21,319	1,265,069
Jack Henry & Associates, Inc.....	8,527	1,771,655
#* Jamf Holding Corp.....	11,691	285,728
Juniper Networks, Inc.....	34,169	957,757
* Keysight Technologies, Inc.....	12,853	2,089,898
* Kimball Electronics, Inc.....	4,412	97,064
KLA Corp.....	6,929	2,657,549
#* Knowles Corp.....	16,417	324,236
# Kulicke & Soffa Industries, Inc.....	10,024	482,355
* KVH Industries, Inc.....	2,284	19,688
* Kyndryl Holdings, Inc.....	9,101	95,287
Lam Research Corp.....	6,419	3,212,774
* Lattice Semiconductor Corp.....	6,955	427,733
* LGL Group, Inc.....	276	3,762
#* LightPath Technologies, Inc., Class A.....	13,253	23,723
* Limelight Networks, Inc.....	10,418	26,358
Littelfuse, Inc.....	2,767	771,633
* LiveRamp Holdings, Inc.....	9,464	251,837
#* Lumentum Holdings, Inc.....	7,258	656,559
* Luna Innovations, Inc.....	4,600	29,762
* MACOM Technology Solutions Holdings, Inc., Class H.....	7,462	432,348
* Magnachip Semiconductor Corp.....	3,475	53,029
* Mandiant, Inc.....	29,728	677,204
* Manhattan Associates, Inc.....	6,275	882,704
Marvell Technology, Inc.....	14,057	782,694
Mastercard, Inc., Class A.....	32,580	11,526,478
Maximus, Inc.....	8,637	577,383
* MaxLinear, Inc.....	7,743	312,895
Methode Electronics, Inc.....	6,969	287,402
Microchip Technology, Inc.....	55,413	3,815,739
Micron Technology, Inc.....	49,734	3,076,545
Microsoft Corp.....	261,608	73,443,830
MKS Instruments, Inc.....	5,982	707,072
#* Model N, Inc.....	1,432	35,972
* Momentive Global, Inc.....	3,201	27,689
* MoneyGram International, Inc.....	2,200	22,352
#* MongoDB, Inc.....	607	189,669
Monolithic Power Systems, Inc.....	1,329	617,613
Motorola Solutions, Inc.....	4,513	1,076,757
#* N-Able, Inc.....	7,204	70,743
* Napco Security Technologies, Inc.....	1,980	50,807
National Instruments Corp.....	14,502	551,076
* NCR Corp.....	18,377	596,334
* NeoPhotonics Corp.....	3,479	55,629
NetApp, Inc.....	13,305	949,046
#* NETGEAR, Inc.....	5,417	139,650
#* NetScout Systems, Inc.....	11,956	425,394
* NetSol Technologies, Inc.....	4,411	14,424
Network-1 Technologies, Inc.....	3,500	8,155
* Nortech Systems, Inc.....	3,549	37,797
NortonLifeLock, Inc.....	18,733	459,520
#* Novanta, Inc.....	3,633	560,209

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
NVE Corp.....	473	\$ 25,977
NVIDIA Corp.....	26,415	4,797,756
NXP Semiconductors NV.....	12,216	2,246,278
* Okta, Inc.....	828	81,517
#* Olo, Inc., Class A.....	2,445	26,186
* ON Semiconductor Corp.....	43,581	2,910,339
* OneSpan, Inc.....	4,122	45,631
* Onto Innovation, Inc.....	7,022	584,581
* Optical Cable Corp.....	2,889	10,603
Oracle Corp.....	22,024	1,714,348
* OSI Systems, Inc.....	2,831	273,673
* Palo Alto Networks, Inc.....	654	326,411
Paychex, Inc.....	14,883	1,909,191
* Paycom Software, Inc.....	1,952	645,116
* Paylocity Holding Corp.....	2,281	469,726
* PayPal Holdings, Inc.....	9,628	833,111
PC Connection, Inc.....	4,626	219,411
PC-Tel, Inc.....	700	3,227
* PDF Solutions, Inc.....	3,755	101,310
* Perficient, Inc.....	3,104	327,534
* PFSweb, Inc.....	1,937	21,133
* Photronics, Inc.....	9,051	215,504
#* Ping Identity Holding Corp.....	11,705	200,741
#* Pixelworks, Inc.....	10,016	23,137
* Plexus Corp.....	4,564	428,788
Power Integrations, Inc.....	5,310	451,403
Progress Software Corp.....	6,898	323,930
* PTC, Inc.....	7,695	949,409
* Pure Storage, Inc., Class A.....	15,275	433,046
* Qorvo, Inc.....	14,568	1,516,092
QUALCOMM, Inc.....	51,008	7,399,220
* Qualys, Inc.....	5,153	630,315
#* QuickLogic Corp.....	1,300	10,634
* Rambus, Inc.....	17,769	449,200
* RF Industries Ltd.....	4,019	27,570
Richardson Electronics Ltd.....	900	14,067
#* Rimini Street, Inc.....	6,715	47,139
* Rogers Corp.....	2,482	668,278
Roper Technologies, Inc.....	2,360	1,030,541
* Sailpoint Technologies Holdings, Inc.....	4,072	259,671
* Salesforce, Inc.....	16,660	3,065,773
* Sanmina Corp.....	10,807	497,662
Sapiens International Corp. NV.....	5,349	140,732
* ScanSource, Inc.....	3,244	103,646
Seagate Technology Holdings PLC.....	12,867	1,029,103
* SecureWorks Corp., Class A.....	1,655	16,434
* Semtech Corp.....	6,767	421,787
* ServiceNow, Inc.....	955	426,560
#* ShotSpotter, Inc.....	600	20,154
* SigmaTron International, Inc.....	1,880	13,160
* Silicon Laboratories, Inc.....	3,684	543,316
Skyworks Solutions, Inc.....	11,053	1,203,451
#* SMART Global Holdings, Inc.....	6,946	136,281
* SolarEdge Technologies, Inc.....	1,547	557,121
SolarWinds Corp.....	8,136	87,137
* Splunk, Inc.....	1,241	128,952
* SPS Commerce, Inc.....	2,083	249,460
SS&C Technologies Holdings, Inc.....	12,712	752,169
* StarTek, Inc.....	2,316	7,411

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Stratasys Ltd.....	9,417	\$ 193,896
* Super Micro Computer, Inc.....	7,652	413,285
# Switch, Inc., Class A.....	7,508	253,845
* Synaptics, Inc.....	5,180	750,841
* Synopsys, Inc.....	2,138	785,715
Taitron Components, Inc., Class A.....	1,898	7,042
TD SYNnex Corp.....	9,963	1,000,484
TE Connectivity Ltd.....	10,209	1,365,250
* Teledyne Technologies, Inc.....	2,206	863,428
* Teradata Corp.....	12,339	472,460
Teradyne, Inc.....	14,666	1,479,653
#* Terawulf, Inc.....	1,200	1,728
Texas Instruments, Inc.....	41,997	7,512,843
* Trade Desk, Inc., Class A.....	4,976	223,920
* Trimble, Inc.....	11,115	771,714
* Trio-Tech International.....	100	489
TTEC Holdings, Inc.....	7,261	531,287
* TTM Technologies, Inc.....	14,881	201,340
#* Turtle Beach Corp.....	1,985	25,805
* Twilio, Inc., Class A.....	580	49,184
* Tyler Technologies, Inc.....	1,127	449,673
* Ultra Clean Holdings, Inc.....	6,838	229,757
* Unisys Corp.....	6,481	88,919
Universal Display Corp.....	3,098	357,695
* Usio, Inc.....	2,900	6,322
* Veeco Instruments, Inc.....	5,144	112,139
* Verint Systems, Inc.....	8,238	376,229
* VeriSign, Inc.....	4,227	799,579
* Verra Mobility Corp.....	19,952	329,008
#* Viasat, Inc.....	8,850	291,431
* Viavi Solutions, Inc.....	26,547	392,896
# Visa, Inc., Class A.....	59,170	12,550,549
Vishay Intertechnology, Inc.....	22,767	470,366
* Vishay Precision Group, Inc.....	793	24,726
VMware, Inc., Class A.....	2,091	242,974
Vontier Corp.....	25,529	658,648
Wayside Technology Group, Inc.....	200	6,300
* Western Digital Corp.....	21,488	1,055,061
Western Union Co.....	39,439	671,252
* WEX, Inc.....	4,644	771,879
#* Wolfspeed, Inc.....	9,912	825,670
* Workday, Inc., Class A.....	1,069	165,802
Xerox Holdings Corp.....	28,998	496,736
Xperi Holding Corp.....	11,157	186,991
* Zebra Technologies Corp., Class A.....	2,877	1,029,074
* Zendesk, Inc.....	863	65,087
* Zscaler, Inc.....	501	77,685
TOTAL INFORMATION TECHNOLOGY.....		<u>403,772,106</u>
MATERIALS — (5.2%)		
* Advanced Emissions Solutions, Inc.....	6,959	34,030
AdvanSix, Inc.....	5,953	233,893
Albemarle Corp.....	6,034	1,474,167
* Allegheny Technologies, Inc.....	9,752	242,727
Amcor PLC.....	102,823	1,331,558
American Vanguard Corp.....	4,707	110,191
* Ampco-Pittsburgh Corp.....	689	3,032
AptarGroup, Inc.....	7,061	760,893
* Arconic Corp.....	17,219	520,186

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
	8,717	\$ 875,797
*	2,657	34,754
	8,103	1,543,297
	12,540	541,101
*	33,036	833,168
	2,753	373,747
	30,371	2,229,839
*	21,077	1,215,089
#*	1,800	18,810
	1,877	21,041
	6,331	203,478
	10,808	1,270,048
*	10,982	86,648
	1,440	130,925
	21,659	770,844
*	2,420	86,394
*	32,142	103,176
	17,936	710,624
	5,350	199,180
*	1,483	16,105
	47,534	2,735,582
	17,717	1,801,465
	58,908	3,134,495
	26,933	1,649,108
	9,433	904,908
	5,851	966,410
	9,656	98,781
	39,809	786,626
*	3,105	7,250
	9,239	1,026,453
	2,144	12,971
	70,746	2,232,036
	5,733	41,220
*	10,850	341,775
	45,360	1,009,260
	5,069	357,973
	2,213	154,512
	3,498	139,045
#	1,922	74,305
	8,435	541,527
	75,093	340,171
	26,186	758,347
*	6,013	403,472
	3,617	368,934
	12,616	1,565,015
	26,362	1,127,503
#*	1,065	48,564
	1,125	85,241
	2,199	51,764
#	10,041	176,420
	15,837	4,782,774
#*	15,267	379,996
	14,189	902,846
*	7,151	98,755
	37,282	3,322,572
	3,043	1,071,379
	3,754	307,603
	9,632	153,727
	5,497	367,255

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
	34,271	\$ 1,804,711
#*	13,414	450,308
	5,581	135,786
	1,553	482,672
	30,055	1,360,890
	8,788	58,616
	1,079	12,031
	27,423	3,724,043
*	29,625	435,784
	9,177	1,290,378
	2,256	23,056
	14,847	1,919,569
#	1,697	275,270
*	7,038	35,964
*	15,838	56,067
	9,187	1,747,827
*	12,553	254,575
	5,346	560,100
	16,248	1,468,819
	2,729	74,775
	3,200	113,792
	6,371	566,700
	14,684	897,486
	6,028	518,287
	9,262	2,240,848
	18,127	806,651
	15,876	1,007,967
#	4,202	209,260
	30,386	2,366,462
	3,841	430,999
*	14,696	404,287
	4,214	165,357
	4,800	50,304
	7,022	207,851
	6,272	224,349
	1,185	18,498
	600	61,722
	18,186	585,953
*	4,866	8,370
	6,953	1,149,539
	8,677	844,619
	30,230	1,280,543
	9,015	461,658
TOTAL MATERIALS		<u>81,095,525</u>
REAL ESTATE — (0.4%)		
*	1,504	21,206
*	16,592	1,420,607
*	21,779	365,887
*	5,762	79,746
*	1,450	85,550
*	9,125	646,871
*	5,248	1,000,636
	22,401	462,805
	6,213	254,236
	24,576	280,166
#*	1,879	3,796
	4,713	119,427
*	17,500	173,775

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)		
RMR Group, Inc., Class A.....	2,582	\$ 74,646
St. Joe Co.....	7,837	329,311
* Stratus Properties, Inc.....	889	28,155
* Tejon Ranch Co.....	1,536	25,375
* Zillow Group, Inc., Class A.....	4,610	161,350
#* Zillow Group, Inc., Class C.....	12,831	447,545
TOTAL REAL ESTATE.....		<u>5,981,090</u>
UTILITIES — (1.0%)		
American States Water Co.....	4,161	362,714
American Water Works Co., Inc.....	6,942	1,079,064
Artesian Resources Corp., Class A.....	900	46,404
Atmos Energy Corp.....	6,376	773,983
# Avangrid, Inc.....	4,875	237,559
Avista Corp.....	5,800	245,108
# Brookfield Renewable Corp., Class A.....	15,352	600,570
California Water Service Group.....	4,692	281,895
Chesapeake Utilities Corp.....	1,966	269,598
Clearway Energy, Inc., Class A.....	4,357	150,447
Clearway Energy, Inc., Class C.....	7,141	268,073
Consolidated Edison, Inc.....	11,725	1,163,941
Consolidated Water Co. Ltd.....	959	14,912
Constellation Energy Corp.....	12,615	833,851
Edison International.....	12,623	855,461
Essential Utilities, Inc.....	14,890	773,387
Eversource Energy.....	11,606	1,023,881
Exelon Corp.....	12,035	559,507
Genie Energy Ltd., Class B.....	1,601	15,418
Global Water Resources, Inc.....	1,500	19,845
Middlesex Water Co.....	1,498	142,475
New Jersey Resources Corp.....	16,260	751,049
Northwest Natural Holding Co.....	2,744	147,270
ONE Gas, Inc.....	3,622	307,653
# Ormat Technologies, Inc.....	7,492	648,358
* PG&E Corp.....	65,094	706,921
PNM Resources, Inc.....	3,041	146,789
#* Pure Cycle Corp.....	3,694	39,009
RGC Resources, Inc.....	150	3,031
Sempra Energy.....	9,707	1,609,421
SJW Group.....	2,694	176,888
South Jersey Industries, Inc.....	8,056	276,160
Southwest Gas Holdings, Inc.....	4,256	370,102
Spire, Inc.....	4,326	325,488
#* Sunnova Energy International, Inc.....	17,807	463,338
UGI Corp.....	12,067	520,812
Unitil Corp.....	1,532	83,908
# Via Renewables, Inc.....	1,000	8,120
York Water Co.....	1,162	49,954
TOTAL UTILITIES.....		<u>16,352,364</u>
TOTAL COMMON STOCKS.....		<u>1,532,499,627</u>
PREFERRED STOCKS — (0.0%)		
COMMUNICATION SERVICES — (0.0%)		
Liberty Broadband Corp., 7.000%.....	1,025	<u>26,753</u>

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (0.0%)		
(r) WESCO International, Inc., Floating Rate Note, 5-Yr. CMT + 10.325%, FRN, 10.625%.....	3,380	\$ 95,147
TOTAL PREFERRED STOCKS.....		<u>121,900</u>
TOTAL INVESTMENT SECURITIES (Cost \$877,571,823).....		<u>1,532,621,527</u>
TEMPORARY CASH INVESTMENTS — (0.2%)		
State Street Institutional U.S. Government Money Market Fund 1.880%.....	2,227,778	<u>2,227,778</u>
SECURITIES LENDING COLLATERAL — (2.0%)		
@§ The DFA Short Term Investment Fund.....	2,727,208	<u>31,545,620</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$911,344,147)^.....		<u><u>\$1,566,394,925</u></u>

Summary of the Portfolio's investments as of July 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.....	\$ 118,589,726	—	—	\$ 118,589,726
Consumer Discretionary.....	189,776,901	\$ 387	—	189,777,288
Consumer Staples.....	95,779,161	17,888	—	95,797,049
Energy.....	48,297,362	—	—	48,297,362
Financials.....	249,540,580	—	—	249,540,580
Health Care.....	101,383,828	—	\$ 92,198	101,476,026
Industrials.....	221,820,511	—	—	221,820,511
Information Technology.....	403,772,106	—	—	403,772,106
Materials.....	81,095,525	—	—	81,095,525
Real Estate.....	5,981,090	—	—	5,981,090
Utilities.....	16,352,364	—	—	16,352,364
Preferred Stocks				
Communication Services.....	26,753	—	—	26,753
Industrials.....	95,147	—	—	95,147
Temporary Cash Investments.....	2,227,778	—	—	2,227,778
Securities Lending Collateral.....	—	31,545,620	—	31,545,620
TOTAL.....	<u>\$1,534,738,832</u>	<u>\$31,563,895</u>	<u>\$92,198[^]</u>	<u>\$1,566,394,925</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.

U.S. SUSTAINABILITY CORE 1 PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (98.6%)		
COMMUNICATION SERVICES — (8.0%)		
Activision Blizzard, Inc.....	59,427	\$ 4,751,189
* Alphabet, Inc., Class A.....	726,160	84,466,931
* Alphabet, Inc., Class C.....	682,120	79,562,477
* Altice USA, Inc., Class A.....	56,290	591,608
* AMC Networks, Inc., Class A.....	14,620	446,202
#* Angi, Inc.....	18,433	95,852
AT&T, Inc.....	207,990	3,906,052
ATN International, Inc.....	2,915	134,207
#* Audacy, Inc., Class A.....	46,777	29,797
#* Boston Omaha Corp., Class A.....	14,901	363,584
Cable One, Inc.....	2,203	3,032,826
* Cargurus, Inc.....	24,707	600,133
* Cars.com, Inc.....	37,498	440,977
* Charter Communications, Inc., Class A.....	17,452	7,541,009
#* Cinemark Holdings, Inc.....	17,670	323,891
Cogent Communications Holdings, Inc.....	2,374	151,485
Comcast Corp., Class A.....	513,827	19,278,789
#* comScore, Inc.....	31,872	64,063
* Consolidated Communications Holdings, Inc.....	4,371	28,849
#* Daily Journal Corp.....	490	132,447
#* DISH Network Corp., Class A.....	69,197	1,201,952
* EchoStar Corp., Class A.....	18,151	358,664
Electronic Arts, Inc.....	36,174	4,747,114
Entravision Communications Corp., Class A.....	7,104	38,077
#* EverQuote, Inc., Class A.....	3,400	35,530
* EW Scripps Co., Class A.....	32,768	467,272
* Facebook, Inc., Class A.....	549,371	87,404,926
* Fluent, Inc.....	15,836	17,736
Fox Corp., Class A.....	58,287	1,929,883
Fox Corp., Class B.....	44,206	1,365,965
#* Gannett Co., Inc.....	80,535	242,410
Gray Television, Inc.....	44,374	824,025
* Hemisphere Media Group, Inc.....	1,000	7,780
* IDT Corp., Class B.....	7,865	204,726
* iHeartMedia, Inc., Class A.....	43,767	327,377
#* IMAX Corp.....	9,764	164,133
Interpublic Group of Cos., Inc.....	187,534	5,601,641
* Iridium Communications, Inc.....	43,710	1,954,274
John Wiley & Sons, Inc., Class A.....	13,388	699,121
John Wiley & Sons, Inc., Class B.....	200	10,376
* Liberty Broadband Corp., Class A.....	3,489	376,568
* Liberty Broadband Corp., Class C.....	22,598	2,461,600
* Liberty Media Corp.-Liberty Braves, Class C.....	9,240	255,671
* Liberty Media Corp.-Liberty Formula One, Class C.....	1,951	132,219
* Liberty Media Corp.-Liberty SiriusXM, Class A.....	17,784	708,692
* Liberty Media Corp.-Liberty SiriusXM, Class C.....	45,004	1,792,059
#* Lions Gate Entertainment Corp., Class A.....	11,522	100,933
* Lions Gate Entertainment Corp., Class B.....	5,896	48,996
* Live Nation Entertainment, Inc.....	22,695	2,133,103
* Loyalty Ventures, Inc.....	8,710	25,695
* Madison Square Garden Entertainment Corp.....	9,147	532,630
* Madison Square Garden Sports Corp.....	335	51,516
* Marchex, Inc., Class B.....	1,552	3,104

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* Match Group, Inc.....	21,277	\$ 1,559,817
* Netflix, Inc.....	52,740	11,861,226
New York Times Co., Class A.....	37,000	1,182,150
News Corp., Class A.....	99,238	1,700,939
News Corp., Class B.....	48,718	841,847
Nexstar Media Group, Inc., Class A.....	19,527	3,678,301
Omnicom Group, Inc.....	79,884	5,579,099
# Paramount Global, Class A.....	1,311	35,449
# Paramount Global, Class B.....	109,123	2,580,759
* Pinterest, Inc., Class A.....	22,609	440,423
* QuinStreet, Inc.....	15,010	161,358
#* ROBLOX Corp., Class A.....	8,452	362,844
#* Roku, Inc.....	5,236	343,063
Scholastic Corp.....	11,332	533,397
* Sciplay Corp., Class A.....	6,293	85,837
# Shenandoah Telecommunications Co.....	5,787	129,050
Shutterstock, Inc.....	13,633	770,265
Sinclair Broadcast Group, Inc., Class A.....	6,275	137,046
# Sirius XM Holdings, Inc.....	208,535	1,393,014
* Snap, Inc., Class A.....	59,047	583,384
* Spotify Technology SA.....	26,805	3,029,501
* Take-Two Interactive Software, Inc.....	30,085	3,993,182
* TechTarget, Inc.....	6,809	443,879
* TEGNA, Inc.....	102,594	2,148,318
* Telesat Corp.....	3,100	37,634
#* Thryv Holdings, Inc.....	9,061	220,545
* T-Mobile U.S., Inc.....	70,845	10,135,086
* Townsquare Media, Inc., Class A.....	1,712	13,696
* Travelzoo.....	800	4,072
* TripAdvisor, Inc.....	24,800	471,448
* TrueCar, Inc.....	28,167	72,389
* Twitter, Inc.....	74,984	3,120,084
Verizon Communications, Inc.....	414,370	19,139,750
* Walt Disney Co.....	91,124	9,668,256
* Warner Bros Discovery, Inc.....	160,302	2,404,530
* WideOpenWest, Inc.....	12,561	230,871
World Wrestling Entertainment, Inc., Class A.....	9,617	666,554
* Yelp, Inc.....	22,392	686,539
* Zedge, Inc., Class B.....	148	409
* Ziff Davis, Inc.....	16,614	1,360,520
TOTAL COMMUNICATION SERVICES.....		<u>413,974,667</u>
CONSUMER DISCRETIONARY — (13.4%)		
# Cheesecake Factory, Inc.....	4,899	143,198
* 1-800-Flowers.com, Inc., Class A.....	16,230	161,813
#* 2U, Inc.....	23,275	227,862
Aaron's Co., Inc.....	9,065	118,026
* Abercrombie & Fitch Co., Class A.....	29,451	524,522
Academy Sports & Outdoors, Inc.....	19,523	840,075
# Acushnet Holdings Corp.....	27,826	1,355,961
* Adient PLC.....	21,238	717,420
# ADT, Inc.....	182,730	1,333,929
* Adtalem Global Education, Inc.....	43	1,724
Advance Auto Parts, Inc.....	22,862	4,426,540
* Amazon.com, Inc.....	659,580	89,010,321
# American Eagle Outfitters, Inc.....	81,215	977,829
#* America's Car-Mart, Inc.....	3,515	364,049
* Aptiv PLC.....	37,641	3,948,165
Aramark.....	61,393	2,050,526

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
Arko Corp.....	39,867	\$ 363,986
* Asbury Automotive Group, Inc.....	12,544	2,153,052
Autoliv, Inc.....	20,475	1,760,850
* AutoNation, Inc.....	35,678	4,236,406
* AutoZone, Inc.....	2,858	6,108,661
#* Barnes & Noble Education, Inc.....	13,906	37,685
Bassett Furniture Industries, Inc.....	1,000	22,950
Bath & Body Works, Inc.....	71,847	2,553,442
* Beazer Homes USA, Inc.....	16,885	249,054
#* Bed Bath & Beyond, Inc.....	32,773	164,848
Best Buy Co., Inc.....	88,391	6,805,223
# Big Lots, Inc.....	18,270	368,871
* Biglari Holdings, Inc., Class A.....	4	2,398
* BJ's Restaurants, Inc.....	3,390	79,563
Bloomin' Brands, Inc.....	13,734	280,036
Bluegreen Vacations Holding Corp.....	4,236	111,322
* Booking Holdings, Inc.....	4,763	9,219,691
* Boot Barn Holdings, Inc.....	10,800	672,840
BorgWarner, Inc.....	78,662	3,025,341
* Bright Horizons Family Solutions, Inc.....	208	19,483
* Brinker International, Inc.....	3,076	85,359
Brunswick Corp.....	30,750	2,463,690
Buckle, Inc.....	27,372	826,634
* Burlington Stores, Inc.....	6,354	896,740
Caleres, Inc.....	13,300	330,106
#* Callaway Golf Co.....	14,240	326,808
# Camping World Holdings, Inc., Class A.....	14,706	397,650
* Capri Holdings Ltd.....	58,450	2,845,346
* CarMax, Inc.....	45,078	4,487,064
* CarParts.com, Inc.....	14,000	111,720
Carrols Restaurant Group, Inc.....	3,123	7,776
# Carter's, Inc.....	23,541	1,918,121
#* Carvana Co.....	3,275	95,466
# Cato Corp., Class A.....	7,874	97,244
* Cavco Industries, Inc.....	3,956	1,019,817
Century Communities, Inc.....	26,771	1,369,872
#* Chegg, Inc.....	18,945	403,529
#* Chewy, Inc., Class A.....	12,822	497,622
* Chico's FAS, Inc.....	42,476	213,230
* Children's Place, Inc.....	6,364	275,816
* Chipotle Mexican Grill, Inc.....	1,766	2,762,413
* Chuy's Holdings, Inc.....	6,514	144,806
#* Citi Trends, Inc.....	4,712	115,821
Columbia Sportswear Co.....	22,033	1,630,662
#* Conn's, Inc.....	10,463	98,561
* Container Store Group, Inc.....	9,388	70,034
>> Contra Zagg, Inc.....	2,300	207
# Cracker Barrel Old Country Store, Inc.....	5,970	567,568
* Crocs, Inc.....	9,265	663,745
Crown Crafts, Inc.....	1,603	10,484
Culp, Inc.....	400	2,008
Dana, Inc.....	29,727	498,225
* Dave & Buster's Entertainment, Inc.....	2,953	110,324
* Deckers Outdoor Corp.....	8,861	2,775,354
* Delta Apparel, Inc.....	231	5,403
#* Denny's Corp.....	6,774	65,776
Designer Brands, Inc., Class A.....	23,730	342,424
# Dick's Sporting Goods, Inc.....	29,669	2,776,722
# Dillard's, Inc., Class A.....	7,368	1,675,115

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
# Dine Brands Global, Inc.....	2,815	\$ 200,738
Dollar General Corp.....	41,689	10,356,798
* Dollar Tree, Inc.....	61,608	10,187,499
Domino's Pizza, Inc.....	1,212	475,237
* Dorman Products, Inc.....	6,159	622,613
DR Horton, Inc.....	154,279	12,038,390
* Duluth Holdings, Inc., Class B.....	2,885	27,811
eBay, Inc.....	205,418	9,989,477
* El Pollo Loco Holdings, Inc.....	8,900	86,508
Escalade, Inc.....	1,044	13,165
Ethan Allen Interiors, Inc.....	10,184	234,130
* Etsy, Inc.....	34,653	3,594,209
* Everi Holdings, Inc.....	14,851	285,288
* Expedia Group, Inc.....	13,799	1,463,384
* Fiesta Restaurant Group, Inc.....	521	4,277
#* Fisker, Inc.....	4,640	44,451
* Five Below, Inc.....	14,838	1,885,465
Flexsteel Industries, Inc.....	1,661	30,330
#* Floor & Decor Holdings, Inc., Class A.....	23,118	1,862,617
Foot Locker, Inc.....	54,389	1,543,016
Ford Motor Co.....	569,819	8,370,641
* Fossil Group, Inc.....	28,786	173,580
* Fox Factory Holding Corp.....	4,772	451,718
Franchise Group, Inc.....	2,020	66,519
* frontdoor, Inc.....	23,364	625,454
* Funko, Inc., Class A.....	10,642	278,927
# Gap, Inc.....	125,447	1,206,800
Garmin Ltd.....	23,476	2,291,727
* General Motors Co.....	276,871	10,039,342
* Genesco, Inc.....	5,487	307,546
Gentex Corp.....	51,510	1,453,612
* Gentherm, Inc.....	9,394	606,477
Genuine Parts Co.....	44,561	6,812,040
* G-III Apparel Group Ltd.....	24,245	535,572
#* GoPro, Inc., Class A.....	33,816	215,070
Graham Holdings Co., Class B.....	741	440,517
* Grand Canyon Education, Inc.....	845	81,179
#* Green Brick Partners, Inc.....	19,788	530,318
Group 1 Automotive, Inc.....	10,400	1,839,968
Guess?, Inc.....	39,648	749,744
H&R Block, Inc.....	12,980	518,681
Hamilton Beach Brands Holding Co., Class A.....	2,900	34,336
# Hanesbrands, Inc.....	97,553	1,090,643
Harley-Davidson, Inc.....	81,149	3,068,244
Hasbro, Inc.....	53,656	4,223,800
# Haverly Furniture Cos., Inc.....	9,089	248,402
#* Helen of Troy Ltd.....	7,531	1,007,572
Hibbett, Inc.....	7,948	372,920
* Hilton Grand Vacations, Inc.....	11,006	448,715
Home Depot, Inc.....	145,607	43,818,971
Hooker Furnishings Corp.....	4,239	70,113
* Horizon Global Corp.....	467	663
* Hovnanian Enterprises, Inc., Class A.....	1,200	58,212
* Hyatt Hotels Corp., Class A.....	3,975	328,931
Installed Building Products, Inc.....	15,704	1,592,700
# International Game Technology PLC.....	41,844	792,944
* iRobot Corp.....	9,694	446,021
# Jack in the Box, Inc.....	4,079	282,022
Johnson Outdoors, Inc., Class A.....	4,369	294,077

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
KB Home	49,972	\$ 1,631,086
Kohl's Corp.....	61,631	1,795,927
Kontoor Brands, Inc.....	16,095	587,468
* Lakeland Industries, Inc.....	1,175	18,847
#* Lands' End, Inc.....	13,508	172,227
* Las Vegas Sands Corp.....	11,546	435,169
La-Z-Boy, Inc.....	17,069	475,713
#* Lazydays Holdings, Inc.....	3,490	47,534
LCI Industries.....	11,156	1,507,064
Lear Corp.....	20,731	3,133,283
Leggett & Platt, Inc.....	53,067	2,103,576
Lennar Corp., Class A.....	71,250	6,056,250
Lennar Corp., Class B.....	5,765	391,328
#* Leslie's, Inc.....	6,759	102,466
# Levi Strauss & Co., Class A.....	19,663	372,024
#* LGI Homes, Inc.....	15,438	1,741,406
Lifetime Brands, Inc.....	8,691	93,515
* Lincoln Educational Services Corp.....	4,082	29,554
* Liquidity Services, Inc.....	12,769	257,040
Lithia Motors, Inc.....	14,196	3,765,915
LKQ Corp.....	74,844	4,104,445
#* LL Flooring Holdings, Inc.....	6,809	68,362
* Lovesac Co.....	3,397	105,851
Lowe's Cos., Inc.....	82,736	15,846,426
* Lululemon Athletica, Inc.....	26,214	8,139,709
* M/I Homes, Inc.....	4,720	217,167
Macy's, Inc.....	146,492	2,585,584
* Malibu Boats, Inc., Class A.....	9,170	572,667
# Marine Products Corp.....	1,421	15,432
#* MarineMax, Inc.....	9,769	398,966
* MasterCraft Boat Holdings, Inc.....	14,511	343,766
* Mattel, Inc.....	129,457	3,003,402
McDonald's Corp.....	66,182	17,430,353
MDC Holdings, Inc.....	46,071	1,670,074
* Meritage Homes Corp.....	7,013	619,248
MGM Resorts International.....	8,144	266,553
* Modine Manufacturing Co.....	13,597	178,393
Monro, Inc.....	12,334	618,550
* Motorcar Parts of America, Inc.....	1,259	18,973
Movado Group, Inc.....	6,505	221,040
Murphy USA, Inc.....	14,523	4,129,760
Nathan's Famous, Inc.....	200	10,998
#* National Vision Holdings, Inc.....	26,510	772,501
#* Nautilus, Inc.....	12,818	22,303
Newell Brands, Inc.....	138,193	2,792,881
NIKE, Inc., Class B.....	287,357	33,023,066
* Noodles & Co.....	7,000	36,470
Nordstrom, Inc.....	46,203	1,086,233
* NVR, Inc.....	1,436	6,308,492
* ODP Corp.....	22,416	813,701
#* Ollie's Bargain Outlet Holdings, Inc.....	18,614	1,097,295
#* OneSpaWorld Holdings Ltd.....	10,155	73,218
* OneWater Marine, Inc., Class A.....	1,092	39,574
* O'Reilly Automotive, Inc.....	8,979	6,317,535
Oxford Industries, Inc.....	6,487	618,860
Papa John's International, Inc.....	6,127	587,518
Patrick Industries, Inc.....	6,454	391,887
#* Peloton Interactive, Inc., Class A.....	9,758	92,603
#* Penn National Gaming, Inc.....	17,714	612,019

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
	36,841	\$ 4,217,926
#	3,207	69,977
*	19,850	1,564,379
*	2,600	12,324
#	27,720	3,251,002
	6,611	2,364,755
	168,372	7,344,387
#*	12,757	44,522
	23,408	1,449,423
#*	12,361	133,746
*	34,246	94,861
	284,809	777,529
	15,762	1,554,606
	2,033	115,800
	31,405	738,960
#*	10,625	300,900
#*	4,587	1,281,745
	2,430	79,898
	96,367	7,830,782
	6,863	120,446
*	48,656	621,824
*	8,548	435,435
	19,455	1,448,619
*	3,930	202,238
#	9,453	206,170
#	32,416	1,976,079
*	2,614	59,259
*	43,898	1,666,368
*	25,852	1,636,432
#*	6,945	312,942
	11,575	484,414
#*	25,569	565,331
*	8,400	82,824
	4,500	205,830
	60,374	5,118,508
	21,062	667,665
#*	13,287	79,323
*	4,700	88,454
	1,474	105,877
	2,597	47,941
	162,326	5,459,023
	89,907	14,689,006
*	85,510	2,454,137
	55,341	1,520,771
*	30,718	1,373,095
*	88,754	79,119,753
	8,309	724,711
#	25,440	2,145,355
	9,904	74,973
	228,744	13,989,983
	56,111	2,759,539
*	19,572	4,143,784
	28,413	5,440,521
	12,488	538,358
*	74,908	1,387,296
#*	10,331	77,069
*	15,117	5,879,152
*	57,805	535,274
*	77,263	638,192

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Unifi, Inc.....	2,171	\$ 29,591
* Universal Electronics, Inc.....	3,365	93,379
* Universal Technical Institute, Inc.....	2,800	22,512
#* Urban Outfitters, Inc.....	38,399	786,412
Vail Resorts, Inc.....	2,453	581,680
* Vera Bradley, Inc.....	19,800	82,962
VF Corp.....	93,209	4,164,578
#* Victoria's Secret & Co.....	24,215	894,986
* Visteon Corp.....	9,352	1,193,128
* VOXX International Corp.....	7,000	66,220
Wendy's Co.....	64,210	1,350,336
Weyco Group, Inc.....	1,334	35,138
Whirlpool Corp.....	26,185	4,526,601
# Williams-Sonoma, Inc.....	31,963	4,616,096
# Wingstop, Inc.....	6,721	848,056
Winmark Corp.....	1,315	292,127
# Winnebago Industries, Inc.....	15,388	928,974
Wolverine World Wide, Inc.....	24,959	560,829
#* Wynn Resorts Ltd.....	8,926	566,622
#* XPEL, Inc.....	1,306	80,045
* YETI Holdings, Inc.....	28,759	1,460,094
Yum! Brands, Inc.....	33,004	4,044,310
* Zumiez, Inc.....	11,415	296,790
TOTAL CONSUMER DISCRETIONARY.....		687,943,271
CONSUMER STAPLES — (5.8%)		
Albertsons Cos., Inc., Class A.....	10,757	288,825
Alico, Inc.....	390	14,212
Andersons, Inc.....	9,289	335,983
B&G Foods, Inc.....	4,822	119,152
* BellRing Brands, Inc.....	22,686	547,640
* BJ's Wholesale Club Holdings, Inc.....	30,887	2,091,050
#* Boston Beer Co., Inc., Class A.....	1,743	663,089
Brown-Forman Corp., Class A.....	9,188	665,211
Brown-Forman Corp., Class B.....	49,361	3,663,573
Calavo Growers, Inc.....	2,429	97,889
Campbell Soup Co.....	73,287	3,616,713
Casey's General Stores, Inc.....	15,950	3,232,267
#* Celsius Holdings, Inc.....	6,798	604,750
* Central Garden & Pet Co.....	2,583	111,947
* Central Garden & Pet Co., Class A.....	9,918	404,654
#* Chefs' Warehouse, Inc.....	15,442	534,448
Church & Dwight Co., Inc.....	55,119	4,848,818
Clorox Co.....	17,421	2,470,995
Coca-Cola Co.....	471,218	30,238,059
Coca-Cola Consolidated, Inc.....	3,353	1,720,089
Colgate-Palmolive Co.....	86,541	6,814,238
Constellation Brands, Inc., Class A.....	16,614	4,092,194
Costco Wholesale Corp.....	68,298	36,969,707
* Coty, Inc., Class A.....	354,785	2,597,026
* Darling Ingredients, Inc.....	24,005	1,663,066
* Duckhorn Portfolio, Inc.....	2,967	54,415
Edgewell Personal Care Co.....	24,670	981,373
* elf Beauty, Inc.....	17,014	570,479
Energizer Holdings, Inc.....	22,443	662,742
Estee Lauder Cos., Inc., Class A.....	45,576	12,446,806
* Farmer Bros Co.....	4,900	24,892
Flowers Foods, Inc.....	46,150	1,311,122
Fresh Del Monte Produce, Inc.....	6,265	186,133

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
CONSUMER STAPLES — (Continued)			
#*	Freshpet, Inc.....	3,803	\$ 203,232
	General Mills, Inc.....	128,689	9,624,650
*	Grocery Outlet Holding Corp.....	29,683	1,268,058
*	Hain Celestial Group, Inc.....	34,947	795,044
*	Herbalife Nutrition Ltd.....	35,997	878,687
*	Hostess Brands, Inc.....	45,830	1,036,675
	Ingles Markets, Inc., Class A.....	6,895	658,197
	Inter Parfums, Inc.....	10,682	891,627
	J M Smucker Co.....	24,158	3,196,587
	J&J Snack Foods Corp.....	2,953	400,161
	John B. Sanfilippo & Son, Inc.....	1,549	116,020
	Kellogg Co.....	54,901	4,058,282
	Keurig Dr Pepper, Inc.....	70,028	2,712,885
	Kraft Heinz Co.....	141,597	5,215,018
	Kroger Co.....	234,479	10,889,205
	Lamb Weston Holdings, Inc.....	15,234	1,213,540
	Lancaster Colony Corp.....	4,727	625,760
*	Landec Corp.....	1,591	16,674
	Lifevantage Corp.....	2,374	10,090
	McCormick & Co., Inc.....	46,008	4,018,799
	McCormick & Co., Inc.....	400	35,020
	Medifast, Inc.....	3,664	616,248
*	Monster Beverage Corp.....	42,209	4,204,861
	National Beverage Corp.....	18,821	1,019,722
*	Natural Alternatives International, Inc.....	1,014	10,150
	Natural Grocers by Vitamin Cottage, Inc.....	2,440	40,455
	Natural Health Trends Corp.....	187	1,008
*	Nature's Sunshine Products, Inc.....	900	9,405
	Nu Skin Enterprises, Inc., Class A.....	24,658	1,072,870
#	Oil-Dri Corp. of America.....	489	14,738
	PepsiCo, Inc.....	121,503	21,258,165
*	Performance Food Group Co.....	42,051	2,090,355
*	Post Holdings, Inc.....	14,585	1,268,020
	PriceSmart, Inc.....	11,338	752,616
	Procter & Gamble Co.....	283,948	39,443,217
#*	Rite Aid Corp.....	29,832	245,517
*	Seneca Foods Corp., Class A.....	504	28,688
*	Simply Good Foods Co.....	18,795	613,093
	SpartanNash Co.....	16,618	536,595
	Spectrum Brands Holdings, Inc.....	17,795	1,237,464
*	Sprouts Farmers Market, Inc.....	58,387	1,613,817
	Sysco Corp.....	88,788	7,538,101
#	Tootsie Roll Industries, Inc.....	6,998	245,770
*	TreeHouse Foods, Inc.....	11,515	499,981
*	U.S. Foods Holding Corp.....	73,838	2,325,897
*	United Natural Foods, Inc.....	32,392	1,376,984
	United-Guardian, Inc.....	1,797	28,123
*	USANA Health Sciences, Inc.....	9,227	642,384
	Village Super Market, Inc., Class A.....	2,601	58,705
*	Vital Farms, Inc.....	2,649	31,258
	Walgreens Boots Alliance, Inc.....	215,339	8,531,731
	Walmart, Inc.....	216,309	28,563,603
#	Weis Markets, Inc.....	12,018	924,545
*	Willamette Valley Vineyards, Inc.....	500	3,115
TOTAL CONSUMER STAPLES.....			299,354,969
ENERGY — (1.5%)			
	Adams Resources & Energy, Inc.....	101	3,434
*	Alto Ingredients, Inc.....	8,505	36,571

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
Archrock, Inc.....	122,289	\$ 1,032,119
Baker Hughes Co.....	199,606	5,127,878
Cactus, Inc., Class A.....	16,888	702,372
#* Centrus Energy Corp., Class A.....	4,400	145,860
ChampionX Corp.....	111,828	2,336,087
Cheniere Energy, Inc.....	15,362	2,297,848
#* Clean Energy Fuels Corp.....	84,049	544,637
# Core Laboratories NV.....	22,033	417,305
CVR Energy, Inc.....	58,856	1,974,030
Delek U.S. Holdings, Inc.....	32,445	864,984
DHT Holdings, Inc.....	37,400	245,718
* DMC Global, Inc.....	8,310	189,136
#* Dril-Quip, Inc.....	17,927	459,828
* DTE Midstream LLC.....	33,519	1,844,551
Equitrans Midstream Corp.....	100,398	788,124
#* Expro Group Holdings NV.....	31,237	380,467
* Exterran Corp.....	25,198	103,564
#* Forum Energy Technologies, Inc.....	1,231	24,374
#* Geospace Technologies Corp.....	3,600	17,028
* Green Plains, Inc.....	10,200	367,404
* Helix Energy Solutions Group, Inc.....	125,835	508,373
Helmerich & Payne, Inc.....	35,043	1,622,491
HF Sinclair Corp.....	37,478	1,792,198
Kinder Morgan, Inc.....	123,360	2,219,246
* Liberty Energy, Inc., Class A.....	112,894	1,603,095
Marathon Petroleum Corp.....	42,969	3,938,539
#* Nabors Industries Ltd.....	1,666	237,388
* Natural Gas Services Group, Inc.....	3,000	30,150
* Newpark Resources, Inc.....	88,168	310,351
* NexTier Oilfield Solutions, Inc.....	108,251	1,079,262
NOV, Inc.....	201,825	3,755,963
* Oceaneering International, Inc.....	78,931	838,247
* Oil States International, Inc.....	38,178	194,708
ONEOK, Inc.....	41,996	2,508,841
Patterson-UTI Energy, Inc.....	81,836	1,354,386
* PBF Energy, Inc., Class A.....	75,441	2,515,957
Phillips 66.....	43,263	3,850,407
* ProPetro Holding Corp.....	57,896	609,066
* REX American Resources Corp.....	2,581	246,382
#* RPC, Inc.....	98,238	801,622
Schlumberger NV.....	328,618	12,168,725
Scorpio Tankers, Inc.....	29,100	1,123,551
* Select Energy Services, Inc., Class A.....	65,163	486,768
SFL Corp. Ltd.....	6,603	65,832
Solaris Oilfield Infrastructure, Inc., Class A.....	4,830	53,565
* TechnipFMC PLC.....	258,930	2,094,744
* Teekay Tankers Ltd., Class A.....	7,837	163,558
* TETRA Technologies, Inc.....	35,998	157,671
Texas Pacific Land Corp.....	2,022	3,708,045
* Tidewater, Inc.....	1,389	30,600
#* Transocean Ltd.....	71,603	242,018
* U.S. Silica Holdings, Inc.....	10,175	140,720
Valero Energy Corp.....	53,864	5,966,515
* Weatherford International PLC.....	30,708	710,276
World Fuel Services Corp.....	36,451	1,010,422
TOTAL ENERGY.....		<u>78,043,001</u>
FINANCIALS — (15.0%)		
1st Source Corp.....	11,484	553,758

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* Acacia Research Corp.....	4,456	\$ 22,458
# ACNB Corp.....	674	22,168
Affiliated Managers Group, Inc.....	19,859	2,509,780
Aflac, Inc.....	152,931	8,762,946
* Alleghany Corp.....	4,130	3,458,792
Allegiance Bancshares, Inc.....	7,415	326,557
Allstate Corp.....	117,996	13,801,992
Ally Financial, Inc.....	142,383	4,708,606
A-Mark Precious Metals, Inc.....	12,498	378,689
* Ambac Financial Group, Inc.....	20,291	238,825
Amerant Bancorp, Inc.....	4,467	122,038
American Equity Investment Life Holding Co.....	58,923	2,213,148
American Express Co.....	104,945	16,163,629
American Financial Group, Inc.....	44,634	5,966,673
American International Group, Inc.....	128,955	6,676,000
American National Bankshares, Inc.....	1,300	47,177
Ameriprise Financial, Inc.....	49,516	13,365,359
Ameris Bancorp.....	18,224	861,813
AMERISAFE, Inc.....	13,084	596,107
AmeriServ Financial, Inc.....	3,000	11,820
Ames National Corp.....	512	11,366
Aon PLC, Class A.....	24,485	7,126,114
Apollo Global Management, Inc.....	97,074	5,542,925
* Arch Capital Group Ltd.....	109,663	4,869,037
Ares Management Corp., Class A.....	16,927	1,212,820
Argo Group International Holdings Ltd.....	22,504	737,906
Arrow Financial Corp.....	1,864	62,537
Arthur J Gallagher & Co.....	28,851	5,164,040
# Artisan Partners Asset Management, Inc., Class A.....	20,780	826,213
* AssetMark Financial Holdings, Inc.....	14,527	275,868
Associated Banc-Corp.....	59,848	1,202,945
Associated Capital Group, Inc., Class A.....	670	27,403
Assurant, Inc.....	18,171	3,194,098
Assured Guaranty Ltd.....	36,145	2,110,507
Atlantic Union Bankshares Corp.....	19,303	667,691
#* Atlanticus Holdings Corp.....	6,885	266,036
Auburn National BanCorp, Inc.....	400	10,800
Axis Capital Holdings Ltd.....	54,623	2,757,915
* Axos Financial, Inc.....	26,620	1,111,651
# B. Riley Financial, Inc.....	9,799	505,040
Banc of California, Inc.....	19,483	341,147
BancFirst Corp.....	11,358	1,219,736
* Bancorp, Inc.....	17,743	436,478
Bank of America Corp.....	441,396	14,923,599
Bank of Hawaii Corp.....	14,004	1,121,860
Bank of Marin Bancorp.....	3,571	116,843
Bank of New York Mellon Corp.....	61,700	2,681,482
Bank of NT Butterfield & Son Ltd.....	9,036	306,230
Bank of Princeton.....	708	20,412
Bank of South Carolina Corp.....	350	6,034
Bank OZK.....	32,500	1,303,250
BankFinancial Corp.....	1,550	14,772
BankUnited, Inc.....	36,351	1,412,236
Bankwell Financial Group, Inc.....	459	15,046
Banner Corp.....	14,810	918,072
Bar Harbor Bankshares.....	1,356	39,283
Baycom Corp.....	656	12,851
Berkshire Hills Bancorp, Inc.....	19,061	536,948
BGC Partners, Inc., Class A.....	122,947	448,757

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	22,460	\$15,029,783
	79,987	8,164,273
*	3,816	76,320
	21,201	1,866,324
	21,777	862,587
*	1,630	28,492
*	35,415	1,537,719
	13,581	256,817
	33,400	461,922
	50,048	3,258,125
	925	21,719
	12,751	312,272
	202	8,993
	62,643	1,634,982
	1,038	86,455
	5,650	258,205
*	15,701	331,448
	2,327	75,372
	95,469	10,485,360
	69,311	664,692
	2,354	49,458
	31,475	1,312,507
	16,943	2,090,427
	3,895	120,550
	7,522	178,121
	1,512	25,296
#	1,038	21,289
	145,789	10,066,730
	900	40,743
	72,820	13,736,765
	33,505	3,261,377
	209,204	10,857,688
	1,544	37,720
	84,994	3,227,222
*	4,745	18,363
#	5,664	491,579
	2,072	44,880
	14,925	2,977,239
	13,819	586,202
	2,020	52,116
	7,390	138,562
*	1,753	72,276
#	849	18,653
	13,400	987,446
	989	14,360
	24,100	727,097
*	45,214	919,653
	19,842	1,543,112
	29,237	2,031,679
	15,227	1,025,234
	92	3,367
	5,088	220,463
	1,400	19,460
	15,155	400,698
*	2,632	33,742
	8,579	300,866
	2,485	18,016
	3,005	20,374
#*	6,608	3,805,613

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	17,570	\$2,291,128
	7,060	50,550
*	15,155	578,769
	34,296	914,674
	1,753	335,121
#	17,175	585,324
	95,544	9,649,944
	14,292	202,375
*	13,002	441,938
	13,350	654,550
	37,101	2,663,110
	2,579	52,612
#*	11,013	81,496
	13,115	520,797
#*	14,337	1,038,429
*	17,477	603,131
*	9,703	1,920,418
	881	28,016
	6,262	294,502
	206,084	5,858,968
	500	15,975
	14,677	2,984,715
	910	32,960
	1,868	32,989
	48,964	2,044,737
	394	14,314
	22,001	2,199,440
	13,057	3,412,447
*	7,270	58,451
	5,580	2,397,614
#	657	20,137
	1,526	21,669
	17,408	745,933
	4,638	511,525
	40,734	1,389,437
	178,471	7,131,701
	45,834	1,563,856
	3,311	87,775
	76,345	4,428,010
	90,917	1,371,938
	12,632	478,500
	1,624	49,053
	3,312	96,048
	1,208	18,192
	25,205	621,303
	1,369	45,793
	400	12,316
	2,816	2,130,811
	38,311	567,769
	2,068	66,341
	1,506	27,484
	41,503	927,177
	35,617	1,573,559
	1,687	78,817
	1,300	20,046
	16,008	333,287
#	665	16,505
	47,843	1,219,518
	145,965	3,263,777

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
First Internet Bancorp.....	909	\$ 32,224
First Interstate BancSystem, Inc., Class A.....	21,931	894,346
First Merchants Corp.....	16,791	697,330
First Mid Bancshares, Inc.....	350	13,150
First Northwest Bancorp.....	817	13,644
First of Long Island Corp.....	12,744	231,941
First Republic Bank.....	19,458	3,166,011
First Savings Financial Group, Inc.....	714	16,993
First U.S. Bancshares, Inc.....	700	6,909
First United Corp.....	402	7,244
* First Western Financial, Inc.....	900	25,191
FirstCash Holdings, Inc.....	15,361	1,125,347
Flagstar Bancorp, Inc.....	31,741	1,307,729
Flushing Financial Corp.....	13,093	282,678
FNB Corp.....	120,154	1,437,042
Franklin Financial Services Corp.....	387	12,562
Franklin Resources, Inc.....	64,285	1,764,623
FS Bancorp, Inc.....	1,212	36,421
Fulton Financial Corp.....	69,584	1,161,357
GAMCO Investors, Inc., Class A.....	1,439	29,845
* Genworth Financial, Inc., Class A.....	310,878	1,321,231
German American Bancorp, Inc.....	7,528	284,860
Glacier Bancorp, Inc.....	33,709	1,688,484
Glen Burnie Bancorp.....	300	3,128
Global Indemnity Group LLC, Class A.....	1,893	50,543
Globe Life, Inc.....	30,289	3,051,011
Goldman Sachs Group, Inc.....	65,105	21,705,356
# Goosehead Insurance, Inc., Class A.....	588	33,051
* Great Southern Bancorp, Inc.....	5,348	331,255
* Green Dot Corp., Class A.....	22,267	625,703
Greene County Bancorp, Inc.....	3,316	152,105
Greenhill & Co., Inc.....	3,044	26,483
#* Greenlight Capital Re Ltd., Class A.....	12,078	86,841
Guaranty Bancshares, Inc.....	581	21,712
Hamilton Lane, Inc., Class A.....	7,221	545,691
Hancock Whitney Corp.....	18,226	889,611
Hanmi Financial Corp.....	5,958	150,559
Hanover Insurance Group, Inc.....	20,422	2,786,990
# HarborOne Bancorp, Inc.....	17,022	246,819
Hartford Financial Services Group, Inc.....	149,141	9,615,120
Hawthorn Bancshares, Inc.....	686	17,466
# HCI Group, Inc.....	3,180	217,735
Heartland Financial USA, Inc.....	16,470	739,503
# Hennessy Advisors, Inc.....	1,267	13,101
Heritage Commerce Corp.....	16,589	195,418
Heritage Financial Corp.....	12,193	317,262
Heritage Insurance Holdings, Inc.....	5,231	13,548
Hilltop Holdings, Inc.....	10,662	307,599
Hingham Institution For Savings.....	221	64,092
HMN Financial, Inc.....	600	13,626
Home Bancorp, Inc.....	196	7,383
Home BancShares, Inc.....	56,950	1,344,020
HomeStreet, Inc.....	7,899	294,554
HomeTrust Bancshares, Inc.....	2,385	57,574
Hope Bancorp, Inc.....	47,320	711,693
Horace Mann Educators Corp.....	20,657	707,502
Horizon Bancorp, Inc.....	18,244	347,913
Houlihan Lokey, Inc.....	17,924	1,515,653
Huntington Bancshares, Inc.....	42,241	561,383

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
# IF Bancorp, Inc.....	1,300	\$ 22,503
Independent Bank Corp.....	14,596	1,223,145
Independent Bank Corp.....	6,401	134,293
Independent Bank Group, Inc.....	11,179	790,579
Interactive Brokers Group, Inc., Class A.....	8,838	518,702
Intercontinental Exchange, Inc.....	24,428	2,491,412
International Bancshares Corp.....	24,898	1,092,026
Invesco Ltd.....	120,175	2,131,904
Investar Holding Corp.....	440	9,658
Investors Title Co.....	67	9,983
James River Group Holdings Ltd.....	21,155	502,643
Janus Henderson Group PLC.....	73,993	1,906,800
Jefferies Financial Group, Inc.....	16,970	552,713
JPMorgan Chase & Co.....	433,410	49,998,178
Kearny Financial Corp.....	33,320	390,177
Kemper Corp.....	36,214	1,694,815
KeyCorp.....	101,323	1,854,211
Kingstone Cos., Inc.....	1,394	4,977
Kinsale Capital Group, Inc.....	5,810	1,413,050
KKR & Co., Inc.....	73,499	4,076,255
Lake Shore Bancorp, Inc.....	663	9,249
Lakeland Bancorp, Inc.....	20,224	321,966
# Lakeland Financial Corp.....	7,937	617,499
Landmark Bancorp, Inc.....	501	12,440
Lazard Ltd., Class A.....	51,532	1,941,210
LCNB Corp.....	917	14,214
* LendingClub Corp.....	36,786	509,486
* LendingTree, Inc.....	2,645	120,559
Limestone Bancorp, Inc.....	1,000	20,500
Lincoln National Corp.....	63,698	3,270,255
Live Oak Bancshares, Inc.....	12,621	475,054
Loews Corp.....	5,495	320,084
LPL Financial Holdings, Inc.....	34,091	7,156,383
Luther Burbank Corp.....	1,713	22,594
M&T Bank Corp.....	19,721	3,499,491
Macatawa Bank Corp.....	3,313	30,811
Magyar Bancorp, Inc.....	1,343	16,076
* Maiden Holdings Ltd.....	26,869	55,350
MainStreet Bancshares, Inc.....	515	12,180
* Malvern Bancorp, Inc.....	515	8,137
* Markel Corp.....	1,821	2,362,092
MarketAxess Holdings, Inc.....	6,426	1,740,032
Marsh & McLennan Cos., Inc.....	55,844	9,156,182
* MBIA, Inc.....	3,063	38,533
Mercantile Bank Corp.....	3,791	134,353
Merchants Bancorp.....	19,746	522,479
Mercury General Corp.....	35,359	1,482,603
Meridian Corp.....	1,050	29,998
Meta Financial Group, Inc.....	11,998	404,573
MetLife, Inc.....	124,338	7,864,378
* Metropolitan Bank Holding Corp.....	2,400	166,512
MGIC Investment Corp.....	147,516	2,085,876
Mid Penn Bancorp, Inc.....	810	23,231
Middlefield Banc Corp.....	954	24,909
Midland States Bancorp, Inc.....	6,651	174,256
MidWestOne Financial Group, Inc.....	1,531	47,783
Moelis & Co., Class A.....	25,379	1,182,154
Moody's Corp.....	26,783	8,309,426
Morgan Stanley.....	203,317	17,139,623

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	12,452	\$3,179,618
* Morningstar, Inc.....	33,693	1,517,870
* Mr Cooper Group, Inc.....	11,059	5,323,139
MSCI, Inc.....	945	30,712
MVB Financial Corp.....	16,062	2,905,616
Nasdaq, Inc.....	12,016	500,106
National Bank Holdings Corp., Class A.....	507	16,047
National Bankshares, Inc.....	1,264	255,328
National Western Life Group, Inc., Class A.....	103,670	1,707,445
Navient Corp.....	8,704	352,860
NBT Bancorp, Inc.....	13,645	1,297,503
Nelnet, Inc., Class A.....	184,824	1,962,831
# New York Community Bancorp, Inc.....	962	14,276
* NI Holdings, Inc.....	2,510	24,698
* Nicholas Financial, Inc.....	3,267	261,295
#* Nicolet Bankshares, Inc.....	40,576	768,509
* NMI Holdings, Inc., Class A.....	1,100	43,780
Northeast Bank.....	28,610	2,854,706
Northern Trust Corp.....	23,216	341,740
Northfield Bancorp, Inc.....	383	15,952
Northrim BanCorp, Inc.....	62,183	894,192
Northwest Bancshares, Inc.....	600	15,594
# Norwood Financial Corp.....	817	14,780
Oak Valley Bancorp.....	26,516	545,169
* OceanFirst Financial Corp.....	3,051	104,649
Ocwen Financial Corp.....	19,192	527,204
OFG Bancorp.....	243	6,882
Ohio Valley Banc Corp.....	117,993	2,054,258
Old National Bancorp.....	189	4,610
Old Point Financial Corp.....	170,031	3,956,621
Old Republic International Corp.....	1,641	23,056
Old Second Bancorp, Inc.....	60,968	2,268,010
* OneMain Holdings, Inc.....	8,122	84,144
Open Lending Corp., Class A.....	4,778	160,493
Oppenheimer Holdings, Inc., Class A.....	5,668	244,121
Origin Bancorp, Inc.....	1,386	35,925
Orrstown Financial Services, Inc.....	22,240	748,154
Pacific Premier Bancorp, Inc.....	44,953	1,260,033
* PacWest Bancorp.....	7,865	490,540
* Palomar Holdings, Inc.....	5,221	676,433
Park National Corp.....	661	14,509
Parke Bancorp, Inc.....	900	17,505
Pathfinder Bancorp, Inc.....	653	12,583
PCB Bancorp.....	610	11,889
PCSB Financial Corp.....	2,215	72,342
Peapack-Gladstone Financial Corp.....	853	18,945
Penns Woods Bancorp, Inc.....	10,313	565,049
PennyMac Financial Services, Inc.....	1,287	34,685
Peoples Bancorp of North Carolina, Inc.....	6,928	214,214
Peoples Bancorp, Inc.....	500	26,620
Peoples Financial Services Corp.....	21,604	1,708,876
Pinnacle Financial Partners, Inc.....	7,407	934,763
Piper Sandler Cos.....	4,492	321,088
PJT Partners, Inc., Class A.....	646	20,091
Plumas Bancorp.....	20,167	3,346,512
#* PNC Financial Services Group, Inc.....	1,223	11,435
Ponce Financial Group, Inc.....	31,365	2,436,120
* Popular, Inc.....	19,003	757,080
* PRA Group, Inc.....	5,125	372,587
Preferred Bank.....		

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Premier Financial Corp.....	16,625	\$ 473,480
Primerica, Inc.....	19,688	2,533,649
Primis Financial Corp.....	1,339	18,143
Principal Financial Group, Inc.....	61,526	4,118,550
ProAssurance Corp.....	30,967	685,300
* PROG Holdings, Inc.....	18,130	333,955
Progressive Corp.....	97,794	11,252,178
Prosperity Bancshares, Inc.....	26,448	1,959,532
Provident Bancorp, Inc.....	1,077	16,306
Provident Financial Holdings, Inc.....	990	14,405
Provident Financial Services, Inc.....	37,760	919,834
Prudential Financial, Inc.....	77,746	7,773,823
Pzena Investment Management, Inc., Class A.....	1,038	9,788
QCR Holdings, Inc.....	7,184	425,939
Radian Group, Inc.....	77,752	1,739,312
Raymond James Financial, Inc.....	50,785	5,000,799
RBB Bancorp.....	2,496	56,934
Regional Management Corp.....	1,439	58,999
Regions Financial Corp.....	96,306	2,039,761
Reinsurance Group of America, Inc.....	21,490	2,488,112
RenaissanceRe Holdings Ltd.....	16,838	2,177,322
Renasant Corp.....	23,164	773,678
Republic Bancorp, Inc., Class A.....	2,095	93,940
Richmond Mutual BanCorp, Inc.....	1,351	18,779
Riverview Bancorp, Inc.....	1,676	12,335
# RLI Corp.....	20,377	2,241,062
S&P Global, Inc.....	38,392	14,471,097
S&T Bancorp, Inc.....	12,318	381,119
Safety Insurance Group, Inc.....	8,226	711,960
Salisbury Bancorp, Inc.....	1,600	37,232
Sandy Spring Bancorp, Inc.....	20,416	843,181
SB Financial Group, Inc.....	1,702	29,121
Seacoast Banking Corp. of Florida.....	18,946	677,888
* Security National Financial Corp., Class A.....	1,045	8,120
SEI Investments Co.....	50,600	2,801,216
Selective Insurance Group, Inc.....	26,664	2,076,059
ServisFirst Bancshares, Inc.....	16,346	1,396,766
Shore Bancshares, Inc.....	2,956	57,938
Sierra Bancorp.....	1,779	39,939
Signature Bank.....	9,397	1,743,801
Silvercrest Asset Management Group, Inc., Class A.....	953	16,963
* Simmons First National Corp., Class A.....	41,791	992,536
SiriusPoint Ltd.....	27,906	122,228
SLM Corp.....	138,971	2,167,948
SmartFinancial, Inc.....	900	23,625
Sound Financial Bancorp, Inc.....	200	7,742
South State Corp.....	31,029	2,630,328
* Southern First Bancshares, Inc.....	700	31,325
Southern Missouri Bancorp, Inc.....	700	37,758
Southside Bancshares, Inc.....	11,359	453,678
State Street Corp.....	31,595	2,244,509
* Sterling Bancorp, Inc.....	2,334	14,611
Stewart Information Services Corp.....	15,213	831,390
Stifel Financial Corp.....	29,988	1,793,582
Stock Yards Bancorp, Inc.....	8,129	562,120
* StoneX Group, Inc.....	6,136	534,630
Summit Financial Group, Inc.....	488	14,889
Summit State Bank.....	922	14,153
* SVB Financial Group.....	12,707	5,127,910

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	304,297	\$ 10,187,864
	40,986	1,655,015
	55,213	6,817,149
	1,317	29,501
*	19,486	1,142,269
	49,800	729,570
	618	15,852
	5,883	65,360
	5,586	430,960
	16,159	482,669
	100,155	15,894,598
	9,493	453,765
*	9,377	681,239
	83,260	4,202,132
	14,125	474,035
	23,825	773,598
	51,247	2,418,858
	19,051	1,724,115
	95,453	1,680,927
#	1,200	18,372
	300	6,960
	50,371	1,951,373
	32,621	1,110,093
	21,363	701,347
	3,542	26,051
	600	16,812
	17,456	220,818
	13,273	331,029
	104,966	3,378,856
	160,043	1,870,903
	245	21,264
	18,594	575,298
#	9,334	258,272
	53,574	1,249,881
	3,246	669,715
#	74,691	4,493,411
	19,179	2,160,323
	31,040	1,059,395
	5,572	305,791
	8,901	166,004
	66,322	3,080,657
	251,527	11,034,489
	15,851	540,836
	2,622	68,198
	9,110	546,691
	27,292	2,084,563
	2,300	20,240
	1,380	1,710,413
	24,666	5,104,382
	20,536	1,766,917
#	69,753	362,716
#*	3,007	333,100
	99,418	6,216,608
	24,165	1,153,154
	100	1,461
	36,532	1,992,821
TOTAL FINANCIALS.....		<u>772,517,336</u>

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (14.9%)		
Abbott Laboratories.....	96,878	\$10,544,202
AbbVie, Inc.....	269,102	38,618,828
* ABIOMED, Inc.....	5,835	1,709,713
* Acadia Healthcare Co., Inc.....	19,826	1,643,774
* ACADIA Pharmaceuticals, Inc.....	13,168	193,438
#* Accuray, Inc.....	46,485	97,619
† Achillion Pharmaceuticals, Inc.....	15,963	23,146
#* Adaptive Biotechnologies Corp.....	4,795	43,922
* Addus HomeCare Corp.....	1,700	157,777
Agilent Technologies, Inc.....	47,047	6,309,003
* Agios Pharmaceuticals, Inc.....	11,540	248,918
* Akero Therapeutics, Inc.....	7,764	79,503
#* Albireo Pharma, Inc.....	3,349	69,626
* Align Technology, Inc.....	8,240	2,315,193
#* Allakos, Inc.....	5,521	17,833
#* Allogene Therapeutics, Inc.....	9,926	128,839
* Allscripts Healthcare Solutions, Inc.....	70,922	1,121,986
* Alnylam Pharmaceuticals, Inc.....	8,297	1,178,506
* Amedisys, Inc.....	6,299	754,935
AmerisourceBergen Corp.....	57,743	8,426,436
Amgen, Inc.....	87,600	21,678,372
* AMN Healthcare Services, Inc.....	20,154	2,266,116
* Amneal Pharmaceuticals, Inc.....	40,935	144,910
* Amphastar Pharmaceuticals, Inc.....	11,078	414,206
#* AnaptysBio, Inc.....	12,900	270,126
* AngioDynamics, Inc.....	15,177	344,366
#* ANI Pharmaceuticals, Inc.....	589	20,173
* Anika Therapeutics, Inc.....	4,935	115,282
#* Annexon, Inc.....	3,800	19,038
Anthem, Inc.....	50,809	24,240,974
#* Apollo Medical Holdings, Inc.....	5,473	290,233
#* Arcus Biosciences, Inc.....	7,587	201,738
* Arcutis Biotherapeutics, Inc.....	2,908	70,548
* Artivion, Inc.....	11,098	217,521
#* Atara Biotherapeutics, Inc.....	21,615	65,493
* AtriCure, Inc.....	7,571	374,083
Atrion Corp.....	613	414,327
* Avanos Medical, Inc.....	19,966	566,435
* Avantor, Inc.....	134,162	3,893,381
#* Avidity Biosciences, Inc.....	4,229	68,890
* AxoGen, Inc.....	9,935	92,594
#* Axonics, Inc.....	11,260	730,436
Azenta, Inc.....	18,582	1,268,407
Becton Dickinson & Co.....	18,711	4,571,284
* Biogen, Inc.....	37,288	8,019,157
* Biohaven Pharmaceutical Holding Co. Ltd.....	2,676	390,750
* BioMarin Pharmaceutical, Inc.....	25,090	2,158,994
* Bio-Rad Laboratories, Inc., Class A.....	2,438	1,373,228
Bio-Techne Corp.....	5,334	2,055,084
* Bluebird Bio, Inc.....	9,783	39,621
* Blueprint Medicines Corp.....	13,020	664,801
* Boston Scientific Corp.....	99,912	4,101,388
Bristol-Myers Squibb Co.....	392,409	28,951,936
Bruker Corp.....	45,795	3,139,247
#* Cara Therapeutics, Inc.....	11,364	99,321
Cardinal Health, Inc.....	111,344	6,631,649
* Cardiovascular Systems, Inc.....	11,173	172,176
* Catalent, Inc.....	16,040	1,814,124
* Catalyst Pharmaceuticals, Inc.....	22,500	230,400

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Celldex Therapeutics, Inc.....	3,355	\$ 103,066
* Centene Corp.....	93,525	8,695,019
* Change Healthcare, Inc.....	39,030	947,258
* Charles River Laboratories International, Inc.....	5,797	1,452,380
* Chemed Corp.....	2,171	1,044,446
#* Chimerix, Inc.....	28,501	62,417
* Cigna Corp.....	68,560	18,878,682
* Codexis, Inc.....	11,800	80,948
* Collegium Pharmaceutical, Inc.....	5,728	98,464
* Community Health Systems, Inc.....	15,500	46,190
* Computer Programs & Systems, Inc.....	7,089	239,325
* CONMED Corp.....	8,123	793,048
#>†† Contra Zogenix, Inc.....	6,333	4,306
* Cooper Cos., Inc.....	6,571	2,148,717
#* Corcept Therapeutics, Inc.....	6,953	199,273
* CorVel Corp.....	8,512	1,403,544
* Covetrus, Inc.....	45,154	937,849
* Crinetics Pharmaceuticals, Inc.....	2,525	48,505
#* CRISPR Therapeutics AG.....	13,438	1,007,850
* Cross Country Healthcare, Inc.....	12,756	336,248
* Cue Biopharma, Inc.....	13,497	36,712
* Cumberland Pharmaceuticals, Inc.....	1,705	3,836
#* Cutera, Inc.....	1,819	84,438
* CVS Health Corp.....	249,508	23,872,925
* Cymabay Therapeutics, Inc.....	8,753	27,397
* Danaher Corp.....	63,599	18,537,201
* DaVita, Inc.....	27,629	2,325,257
* Deciphera Pharmaceuticals, Inc.....	7,925	100,568
* Denali Therapeutics, Inc.....	15,439	525,235
* DENTSPLY SIRONA, Inc.....	42,467	1,535,607
* DexCom, Inc.....	21,560	1,769,645
* Eagle Pharmaceuticals, Inc.....	2,161	85,792
#* Editas Medicine, Inc.....	20,664	328,764
* Edwards Lifesciences Corp.....	55,725	5,602,591
#* Eiger BioPharmaceuticals, Inc.....	3,191	27,730
* Elanco Animal Health, Inc.....	92,378	1,871,578
*†† Elanco Animal Health, Inc.....	2,068	0
* Electromed, Inc.....	2,300	20,746
* Eli Lilly & Co.....	55,799	18,396,372
#* Embecta Corp.....	4,135	121,693
* Emergent BioSolutions, Inc.....	13,585	470,584
* Enanta Pharmaceuticals, Inc.....	8,794	484,989
* Encompass Health Corp.....	17,304	875,928
* Enhabit, Inc.....	8,652	151,497
* Enovis Corp.....	13,512	806,937
* Envista Holdings Corp.....	46,144	1,875,754
* Enzo Biochem, Inc.....	1,646	3,901
* Evolent Health, Inc., Class A.....	32,987	1,121,228
#* Exact Sciences Corp.....	8,877	400,353
* Exelixis, Inc.....	24,711	516,954
#* EyePoint Pharmaceuticals, Inc.....	6,721	61,363
#* FibroGen, Inc.....	7,001	88,073
* FONAR Corp.....	776	11,252
* Forma Therapeutics Holdings, Inc.....	6,029	49,920
#* Fulcrum Therapeutics, Inc.....	4,704	27,660
* Fulgent Genetics, Inc.....	986	58,914
#* G1 Therapeutics, Inc.....	14,605	121,660
* Generation Bio Co.....	2,670	17,035
* Gilead Sciences, Inc.....	315,769	18,867,198

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Glaukos Corp.....	4,803	\$ 258,642
* Globus Medical, Inc., Class A.....	18,969	1,113,291
* Great Elm Group, Inc.....	393	821
* Haemonetics Corp.....	14,275	991,970
* Halozyme Therapeutics, Inc.....	24,085	1,177,756
* Hanger, Inc.....	9,076	168,541
* Harvard Bioscience, Inc.....	3,317	12,472
* HCA Healthcare, Inc.....	12,611	2,678,829
#* Health Catalyst, Inc.....	9,032	151,196
* HealthEquity, Inc.....	26,202	1,524,170
* HealthStream, Inc.....	14,850	357,291
* Henry Schein, Inc.....	36,896	2,908,512
* Heska Corp.....	2,685	245,651
* Hologic, Inc.....	93,507	6,674,530
* Horizon Therapeutics PLC.....	18,312	1,519,347
* Humana, Inc.....	24,190	1,659,580
#* ICU Medical, Inc.....	9,657	1,710,931
#* Ideaya Biosciences, Inc.....	3,250	48,490
#* IDEXX Laboratories, Inc.....	4,139	1,652,206
* Illumina, Inc.....	8,419	1,824,229
* Immunovant, Inc.....	5,583	23,002
#* Inari Medical, Inc.....	2,037	158,030
* Incyte Corp.....	23,300	1,809,944
* InfuSystem Holdings, Inc.....	2,116	20,673
* Innoviva, Inc.....	14,687	210,612
* Inogen, Inc.....	5,653	157,266
* Insulet Corp.....	7,670	1,900,626
* Integer Holdings Corp.....	12,489	872,856
* Integra LifeSciences Holdings Corp.....	18,336	1,009,213
* Intellia Therapeutics, Inc.....	11,057	716,051
* Intra-Cellular Therapies, Inc.....	19,496	1,055,124
* Intuitive Surgical, Inc.....	21,266	4,894,795
* Invacare Corp.....	8,544	9,655
* Ionis Pharmaceuticals, Inc.....	27,047	1,015,885
* Iovance Biotherapeutics, Inc.....	33,866	394,539
* IQVIA Holdings, Inc.....	30,628	7,358,990
# iRadimed Corp.....	1,652	69,797
#* Ironwood Pharmaceuticals, Inc.....	56,634	648,459
#* IVERIC bio, Inc.....	21,365	228,392
* Jazz Pharmaceuticals PLC.....	4,101	640,002
* Johnson & Johnson.....	358,175	62,508,701
* Joint Corp.....	1,721	29,429
* Jounce Therapeutics, Inc.....	30,124	92,481
* Kezar Life Sciences, Inc.....	300	2,931
#* Kiniksa Pharmaceuticals Ltd., Class A.....	6,941	68,785
* Krystal Biotech, Inc.....	7,585	550,519
* Kura Oncology, Inc.....	10,428	159,653
#* Kymera Therapeutics, Inc.....	4,504	99,223
* Laboratory Corp. of America Holdings.....	22,159	5,809,868
* Lantheus Holdings, Inc.....	22,886	1,755,814
# LeMaitre Vascular, Inc.....	5,455	274,659
* LENSAR, Inc.....	1,319	8,297
#* Lexicon Pharmaceuticals, Inc.....	15,189	36,150
* LHC Group, Inc.....	7,898	1,287,848
* Ligand Pharmaceuticals, Inc.....	2,737	251,886
* LivaNova PLC.....	13,536	861,837
#* MacroGenics, Inc.....	13,803	43,203
* Madrigal Pharmaceuticals, Inc.....	4,322	271,508
#* Marinus Pharmaceuticals, Inc.....	2,161	12,037

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Masimo Corp.....	10,479	\$ 1,515,054
McKesson Corp.....	38,419	13,123,162
* MEDNAX, Inc.....	32,160	728,746
* Medpace Holdings, Inc.....	8,275	1,402,861
Medtronic PLC.....	131,326	12,150,282
Merck & Co., Inc.....	245,442	21,927,788
* Meridian Bioscience, Inc.....	9,117	288,644
* Merit Medical Systems, Inc.....	17,637	1,013,775
#* Merrimack Pharmaceuticals, Inc.....	2,200	11,198
* Mersana Therapeutics, Inc.....	5,538	28,078
# Mesa Laboratories, Inc.....	573	122,192
* Mettler-Toledo International, Inc.....	3,222	4,348,830
* Mirati Therapeutics, Inc.....	6,718	432,639
* Moderna, Inc.....	58,812	9,650,461
* ModivCare, Inc.....	3,946	393,811
* Molina Healthcare, Inc.....	20,742	6,797,568
#* Morphic Holding, Inc.....	2,364	62,575
* Myriad Genetics, Inc.....	17,325	457,034
National Research Corp.....	4,399	166,722
#* Nektar Therapeutics.....	25,605	101,396
#* Neogen Corp.....	16,246	375,770
* NeoGenomics, Inc.....	28,513	288,552
* Neurocrine Biosciences, Inc.....	3,175	298,863
* NextCure, Inc.....	2,418	10,397
* NextGen Healthcare, Inc.....	28,664	490,728
#* NGM Biopharmaceuticals, Inc.....	7,438	107,702
* Novocure Ltd.....	7,457	507,001
* NuVasive, Inc.....	10,233	537,437
* Omnicell, Inc.....	9,633	1,060,786
#* OPKO Health, Inc.....	171,993	405,903
#* OptimizeRx Corp.....	2,546	57,209
* Option Care Health, Inc.....	50,018	1,680,605
* OraSure Technologies, Inc.....	11,284	34,529
Organon & Co.....	45,296	1,436,789
#* OrthoPediatrics Corp.....	3,500	165,375
* Owens & Minor, Inc.....	34,940	1,237,225
* Pacira BioSciences, Inc.....	5,489	310,458
#*† PDL BioPharma, Inc.....	17,391	42,260
* PDS Biotechnology Corp.....	5,700	24,396
* Pennant Group, Inc.....	2,661	35,498
* Penumbra, Inc.....	4,257	593,341
PerkinElmer, Inc.....	31,544	4,831,594
Perrigo Co. PLC.....	30,388	1,272,346
#* Personalis, Inc.....	7,670	28,302
* PetIQ, Inc.....	4,300	70,520
Pfizer, Inc.....	392,681	19,834,317
Premier, Inc., Class A.....	47,320	1,819,927
* Prestige Consumer Healthcare, Inc.....	9,997	602,919
#* Pro-Dex, Inc.....	1,452	23,232
* Progyny, Inc.....	9,662	294,981
* Protagonist Therapeutics, Inc.....	8,401	83,590
* Prothena Corp. PLC.....	14,364	446,146
Psychemedics Corp.....	600	3,786
* Quanterix Corp.....	3,651	58,379
Quest Diagnostics, Inc.....	35,494	4,847,416
* QuidelOrtho Corp.....	9,803	1,000,298
* R1 RCM, Inc.....	52,691	1,317,275
* RadNet, Inc.....	11,558	237,748
#* RAPT Therapeutics, Inc.....	1,537	28,312

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Regeneron Pharmaceuticals, Inc.....	18,764	\$10,914,831
* REGENXBIO, Inc.....	16,403	514,562
* Repligen Corp.....	7,789	1,661,861
* Replimune Group, Inc.....	12,671	244,297
ResMed, Inc.....	27,793	6,684,772
#* Rhythm Pharmaceuticals, Inc.....	8,744	110,174
#* Rocket Pharmaceuticals, Inc.....	10,114	146,653
Royalty Pharma PLC, Class A.....	7,473	325,001
* Sage Therapeutics, Inc.....	16,128	554,964
* Sangamo Therapeutics, Inc.....	74,347	318,949
* Sarepta Therapeutics, Inc.....	809	75,197
#* Schrodinger, Inc.....	2,054	64,290
* Seagen, Inc.....	16,197	2,915,136
* SeaSpine Holdings Corp.....	289	1,717
#* Seres Therapeutics, Inc.....	501	2,059
* Sharps Compliance Corp.....	10,800	93,204
#* Shockwave Medical, Inc.....	3,170	668,648
* SI-BONE, Inc.....	4,400	59,136
SIGA Technologies, Inc.....	8,665	148,951
# Simulations Plus, Inc.....	1,301	83,459
#* SpringWorks Therapeutics, Inc.....	7,926	236,829
* STAAR Surgical Co.....	904	72,953
#* Standard BioTools, Inc.....	25,184	36,517
STERIS PLC.....	7,681	1,733,218
* Stoke Therapeutics, Inc.....	3,338	49,369
Stryker Corp.....	31,892	6,848,807
* Supernus Pharmaceuticals, Inc.....	4,453	141,383
* Surface Oncology, Inc.....	5,738	9,812
#* Surmodics, Inc.....	3,112	108,298
#* Sutro Biopharma, Inc.....	6,100	35,685
* Syndax Pharmaceuticals, Inc.....	5,336	108,694
* Syneos Health, Inc.....	29,067	2,300,362
* Tactile Systems Technology, Inc.....	2,940	22,785
* Tandem Diabetes Care, Inc.....	2,348	155,461
* Taro Pharmaceutical Industries Ltd.....	3,972	141,761
* TCR2 Therapeutics, Inc.....	4,873	15,496
#* Teladoc Health, Inc.....	31,103	1,146,146
Teleflex, Inc.....	6,548	1,574,532
Thermo Fisher Scientific, Inc.....	32,388	19,381,303
#* Traveer Therapeutics, Inc.....	5,712	134,460
#* Twist Bioscience Corp.....	3,283	143,598
# U.S. Physical Therapy, Inc.....	3,880	503,546
* Ultragenyx Pharmaceutical, Inc.....	9,768	520,439
* United Therapeutics Corp.....	3,683	851,031
UnitedHealth Group, Inc.....	160,605	87,102,516
Utah Medical Products, Inc.....	407	37,175
* Vanda Pharmaceuticals, Inc.....	9,558	103,035
* Vapotherm, Inc.....	3,372	7,688
* Varex Imaging Corp.....	4,300	95,847
* Veeva Systems, Inc., Class A.....	10,473	2,341,553
* Vericel Corp.....	5,917	192,539
* Vertex Pharmaceuticals, Inc.....	33,912	9,509,264
Viatis, Inc.....	95,227	922,750
ViewRay, Inc.....	28,435	86,727
* Viking Therapeutics, Inc.....	15,705	47,272
* Waters Corp.....	11,045	4,020,711
* Xencor, Inc.....	15,772	452,499
* Xenon Pharmaceuticals, Inc.....	5,473	181,430
#* Y-mAbs Therapeutics, Inc.....	3,393	52,897

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
Zimmer Biomet Holdings, Inc.....	25,949	\$ 2,864,510
#* Zimvie, Inc.....	2,594	50,375
Zoetis, Inc.....	50,649	9,245,975
TOTAL HEALTH CARE.....		<u>770,073,860</u>
INDUSTRIALS — (12.4%)		
3M Co.....	57,713	8,266,810
AAON, Inc.....	14,494	872,104
* AAR Corp.....	12,924	575,506
ABM Industries, Inc.....	38,714	1,735,936
ACCO Brands Corp.....	47,108	337,764
Acme United Corp.....	500	14,400
Acuity Brands, Inc.....	10,503	1,915,747
Advanced Drainage Systems, Inc.....	11,029	1,308,039
AECOM.....	57,654	4,151,088
* Aerojet Rocketdyne Holdings, Inc.....	21,792	952,092
* AeroVironment, Inc.....	5,825	504,678
AGCO Corp.....	39,019	4,249,949
Air Lease Corp.....	50,901	1,888,936
Alamo Group, Inc.....	4,755	615,345
Albany International Corp., Class A.....	10,339	943,641
Allegion PLC.....	25,848	2,732,134
Allied Motion Technologies, Inc.....	2,700	72,738
Allison Transmission Holdings, Inc.....	50,036	2,095,007
Altra Industrial Motion Corp.....	27,377	1,142,442
AMERCO.....	9,888	5,310,647
#* Ameresco, Inc., Class A.....	9,993	571,799
* American Superconductor Corp.....	9,413	57,796
* American Woodmark Corp.....	3,600	180,792
AMETEK, Inc.....	29,818	3,682,523
AO Smith Corp.....	30,662	1,939,985
* API Group Corp.....	99,820	1,767,812
Apogee Enterprises, Inc.....	8,543	355,474
Applied Industrial Technologies, Inc.....	13,457	1,353,640
ArcBest Corp.....	5,840	517,424
Arcosa, Inc.....	8,448	435,579
Argan, Inc.....	6,356	236,189
Armstrong World Industries, Inc.....	10,064	899,218
* ASGN, Inc.....	24,679	2,560,693
Astec Industries, Inc.....	8,909	437,699
* Astronics Corp.....	12,713	142,640
* Astronics Corp., Class B.....	988	10,621
* Atkore, Inc.....	21,145	2,099,064
* AZEK Co., Inc.....	23,596	487,965
AZZ, Inc.....	10,432	443,777
Barnes Group, Inc.....	17,709	598,918
Barrett Business Services, Inc.....	4,200	342,678
* Beacon Roofing Supply, Inc.....	40,242	2,415,325
BGSF, Inc.....	2,055	26,736
#* Blue Bird Corp.....	7,351	82,037
#* BlueLinx Holdings, Inc.....	5,699	455,920
Boise Cascade Co.....	19,523	1,380,471
Booz Allen Hamilton Holding Corp., Class A.....	69,477	6,668,402
Brady Corp., Class A.....	5,547	265,424
* BrightView Holdings, Inc.....	39,495	518,964
Brink's Co.....	14,105	803,139
* Builders FirstSource, Inc.....	86,070	5,852,760
BWX Technologies, Inc.....	31,813	1,803,161
* CACI International, Inc., Class A.....	12,061	3,645,920

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	8,428	\$ 2,495,531
	214,541	8,695,347
	71,630	14,200,647
*	17,662	805,740
*	2,011	15,585
	68,622	7,596,455
#*	10,560	2,060,150
*	6,614	265,817
	15,932	6,778,907
*	5,527	96,225
*	1,011	29,996
#*	83,112	1,204,293
	10,361	342,949
	21,453	2,266,724
*	4,998	38,485
*	13,366	317,843
#*	1,674	112,526
*	42,014	5,381,993
*	70,618	5,126,161
	3,969	132,842
	3,712	367,525
	19,929	1,971,576
	2,666	318,507
	91,785	2,967,409
	31,466	6,963,740
	14,543	2,086,048
*	17,521	146,826
	47,079	16,156,571
	16,164	406,363
*	1,775	31,506
	43,607	2,372,657
	9,728	309,934
	28,880	3,860,678
*	4,599	217,717
*	8,322	131,155
*	8,736	297,024
*	13,062	1,347,476
	406	8,364
	48,798	7,241,135
	21,238	2,471,466
	91,300	8,223,391
	9,446	1,307,988
*	15,444	343,320
	19,790	401,737
	15,678	1,033,337
	7,441	162,586
	7,949	743,073
	27,307	5,704,705
	13,512	556,965
	10,261	795,741
*	33,587	1,280,001
	81,777	8,688,806
	17,890	1,797,766
	120,564	6,192,167
	20,957	870,135
	33,122	7,720,407
	58,570	1,982,009
#*	80,455	2,044,362
*	6,479	301,209

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	62,984	\$ 4,059,319
	35,156	2,449,670
	5,320	558,228
*	1,000	52,330
	16,186	1,470,013
*	11,305	1,849,046
#*	33,205	119,206
*	50,501	621,162
	10,927	1,095,432
*	1,295	12,833
*	11,397	3,057,815
	46,927	10,636,943
	67,008	4,952,561
*	10,389	486,101
	13,866	495,709
*	21,337	1,132,355
	10,775	330,793
	41,968	2,818,571
	65,197	502,017
	400	2,860
	20,453	611,545
*	24,151	312,272
#	14,051	447,103
	11,346	340,493
*	21,506	1,032,288
	18,812	672,529
*	18,453	88,759
#*	13,301	155,223
#	25,268	362,343
	21,648	343,770
	7,970	1,256,949
	12,701	1,621,664
	13,193	410,830
	10,966	754,680
	13,754	1,705,771
#*	3,585	76,791
	24,874	1,505,126
#*	4,682	8,147
	30,207	1,395,563
	17,939	633,605
	67,150	12,923,689
	63,864	2,371,270
*	13,890	1,061,196
	17,714	3,879,720
	15,881	3,443,636
	600	15,198
*	15,259	1,023,879
	4,600	159,114
*	45,728	1,725,317
	11,598	1,094,271
	13,064	2,727,110
*	5,100	168,300
	45,363	9,424,617
#*	2,600	36,712
	57,396	2,858,321
	15,143	1,661,793
	8,702	272,373
	26,096	378,131
	34,285	2,572,404

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Jacobs Engineering Group, Inc.....	38,960	\$ 5,349,208
JB Hunt Transport Services, Inc.....	16,190	2,967,141
* JELD-WEN Holding, Inc.....	23,982	426,400
John Bean Technologies Corp.....	14,222	1,597,273
Johnson Controls International PLC.....	74,963	4,041,255
Kadant, Inc.....	3,282	669,036
Kaman Corp.....	10,382	319,558
* KAR Auction Services, Inc.....	58,121	993,869
KBR, Inc.....	70,863	3,772,037
Kelly Services, Inc., Class A.....	24,247	525,675
Kennametal, Inc.....	33,089	888,440
Kforce, Inc.....	10,203	671,868
Kimball International, Inc., Class B.....	8,882	72,744
* Kirby Corp.....	9,581	607,819
Knight-Swift Transportation Holdings, Inc.....	35,735	1,963,638
Korn Ferry.....	35,552	2,329,012
* Kratos Defense & Security Solutions, Inc.....	47,526	683,899
L3Harris Technologies, Inc.....	25,967	6,231,301
Landstar System, Inc.....	6,751	1,057,072
* Lawson Products, Inc.....	796	39,482
* LB Foster Co., Class A.....	958	14,006
Leidos Holdings, Inc.....	71,615	7,662,805
Lennox International, Inc.....	8,078	1,934,923
Lincoln Electric Holdings, Inc.....	15,261	2,158,516
Lindsay Corp.....	2,870	441,865
LSI Industries, Inc.....	1,800	10,890
* Lyft, Inc., Class A.....	15,041	208,468
* Manitex International, Inc.....	3,706	23,163
* Manitowoc Co., Inc.....	10,263	117,306
ManpowerGroup, Inc.....	26,050	2,042,580
ManTech International Corp., Class A.....	16,529	1,583,809
Marten Transport Ltd.....	18,264	393,772
Masco Corp.....	36,846	2,040,531
* Masonite International Corp.....	5,689	517,870
* MasTec, Inc.....	29,492	2,327,804
* Matrix Service Co.....	7,677	42,531
Matson, Inc.....	7,707	706,501
Matthews International Corp., Class A.....	10,982	306,947
Maxar Technologies, Inc.....	21,344	586,533
* Mayville Engineering Co., Inc.....	2,139	15,272
McGrath RentCorp.....	13,124	1,107,141
* Mercury Systems, Inc.....	21,123	1,246,468
* Meritor, Inc.....	23,978	873,279
* Mesa Air Group, Inc.....	11,500	25,990
* Middleby Corp.....	16,463	2,382,031
Miller Industries, Inc.....	3,368	80,933
MillerKnoll, Inc.....	21,051	633,846
* Mistras Group, Inc.....	3,871	23,884
Moog, Inc., Class A.....	11,052	946,493
* MRC Global, Inc.....	40,563	471,342
MSA Safety, Inc.....	12,027	1,543,545
MSC Industrial Direct Co., Inc., Class A.....	20,705	1,711,475
Mueller Industries, Inc.....	7,007	471,781
Mueller Water Products, Inc., Class A.....	50,101	652,315
* MYR Group, Inc.....	7,511	715,273
Nielsen Holdings PLC.....	251,014	6,011,785
* NN, Inc.....	16,998	49,294
Nordson Corp.....	10,528	2,431,863
Northrop Grumman Corp.....	31,489	15,080,082

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Northwest Pipe Co.....	1,100	\$ 34,485
* NOW, Inc.....	52,096	576,182
* NV5 Global, Inc.....	4,791	649,660
nVent Electric PLC.....	59,476	2,100,098
Old Dominion Freight Line, Inc.....	13,358	4,054,287
# Omega Flex, Inc.....	391	44,961
#* Orion Energy Systems, Inc.....	5,000	10,600
Oshkosh Corp.....	23,164	1,994,420
Otis Worldwide Corp.....	54,344	4,248,070
PACCAR, Inc.....	97,863	8,956,422
* PAM Transportation Services, Inc.....	6,042	216,183
Park Aerospace Corp.....	2,965	36,173
Parker-Hannifin Corp.....	30,225	8,737,745
Park-Ohio Holdings Corp.....	3,500	62,125
* Parsons Corp.....	51,875	2,242,556
Pentair PLC.....	53,787	2,629,646
* PGT Innovations, Inc.....	11,092	242,915
Pitney Bowes, Inc.....	50,197	164,144
#* Plug Power, Inc.....	62,025	1,323,613
# Powell Industries, Inc.....	8,550	204,858
Preformed Line Products Co.....	500	29,900
Primoris Services Corp.....	18,591	434,286
* Proto Labs, Inc.....	5,189	253,690
* Quad/Graphics, Inc.....	7,409	23,561
Quanex Building Products Corp.....	7,566	186,199
Quanta Services, Inc.....	35,830	4,970,696
* Radiant Logistics, Inc.....	3,151	22,845
Raytheon Technologies Corp.....	175,840	16,390,046
* RBC Bearings, Inc.....	3,565	841,340
* RCM Technologies, Inc.....	4,300	76,626
Regal Rexnord Corp.....	15,264	2,049,955
* Resideo Technologies, Inc.....	62,423	1,405,142
Resources Connection, Inc.....	10,502	225,373
REV Group, Inc.....	23,603	274,739
Robert Half International, Inc.....	66,571	5,268,429
Rockwell Automation, Inc.....	21,413	5,466,311
Rollins, Inc.....	42,419	1,636,101
Rush Enterprises, Inc., Class A.....	21,180	1,020,664
Rush Enterprises, Inc., Class B.....	6,222	337,544
Ryder System, Inc.....	13,664	1,070,164
* Saia, Inc.....	5,800	1,379,530
Schneider National, Inc., Class B.....	24,897	630,641
Science Applications International Corp.....	33,243	3,220,249
Sensata Technologies Holding PLC.....	42,595	1,894,200
Shyft Group, Inc.....	9,151	237,377
* SiteOne Landscape Supply, Inc.....	12,878	1,794,292
* Snap-on, Inc.....	17,524	3,926,252
* SP Plus Corp.....	7,147	244,856
* SPX Corp.....	14,335	847,629
Standex International Corp.....	4,182	405,989
Stanley Black & Decker, Inc.....	27,187	2,646,111
Steelcase, Inc., Class A.....	38,053	423,530
* Stericycle, Inc.....	11,925	558,925
* Sterling Construction Co., Inc.....	12,473	320,681
#* Sunrun, Inc.....	60,635	1,982,158
Tecnoglass, Inc.....	5,817	130,359
Tennant Co.....	5,214	349,494
Terex Corp.....	25,302	847,870
Tetra Tech, Inc.....	14,065	2,155,743

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
# Textainer Group Holdings Ltd.....	32,786	\$ 1,113,740
Textron, Inc.....	52,780	3,464,479
* Thermon Group Holdings, Inc.....	12,145	189,098
Timken Co.....	24,186	1,581,281
* Titan International, Inc.....	19,800	331,848
* Titan Machinery, Inc.....	10,052	282,763
Toro Co.....	31,583	2,715,822
#* TPI Composites, Inc.....	10,362	170,662
Trane Technologies PLC.....	30,237	4,444,537
* Transcat, Inc.....	923	57,521
* TransDigm Group, Inc.....	6,038	3,757,689
TransUnion.....	31,381	2,486,317
* Trex Co., Inc.....	15,862	1,023,416
* TriNet Group, Inc.....	33,098	2,730,585
Trinity Industries, Inc.....	49,407	1,282,112
Triton International Ltd.....	40,227	2,577,746
* TrueBlue, Inc.....	19,940	431,502
* Tutor Perini Corp.....	27,914	253,459
* Twin Disc, Inc.....	3,200	28,288
* U.S. Xpress Enterprises, Inc., Class A.....	11,642	40,863
* Uber Technologies, Inc.....	96,639	2,266,185
UFP Industries, Inc.....	15,953	1,471,026
* Ultralife Corp.....	1,376	6,164
UniFirst Corp.....	5,617	1,100,314
Union Pacific Corp.....	3,656	831,009
United Parcel Service, Inc., Class B.....	64,490	12,568,456
* United Rentals, Inc.....	23,892	7,709,232
* Univar Solutions, Inc.....	74,372	2,011,019
Universal Logistics Holdings, Inc.....	3,439	103,342
* USA Truck, Inc.....	1,300	40,534
Valmont Industries, Inc.....	5,653	1,534,676
* Vectrus, Inc.....	3,988	132,561
Verisk Analytics, Inc.....	53,470	10,172,667
* Veritiv Corp.....	2,463	305,461
#* Viad Corp.....	2,443	82,500
* Vicor Corp.....	3,380	246,605
VSE Corp.....	5,608	235,256
Wabash National Corp.....	16,346	295,209
Watsco, Inc.....	9,449	2,588,554
Watts Water Technologies, Inc., Class A.....	9,849	1,360,442
Werner Enterprises, Inc.....	20,925	919,863
* WESCO International, Inc.....	27,404	3,503,327
Westinghouse Air Brake Technologies Corp.....	37,639	3,518,117
* Willdan Group, Inc.....	2,400	65,304
* Willis Lease Finance Corp.....	474	18,500
* WillScot Mobile Mini Holdings Corp.....	64,564	2,492,816
Woodward, Inc.....	13,450	1,408,215
WW Grainger, Inc.....	18,655	10,139,552
* XPO Logistics, Inc.....	28,710	1,715,135
Xylem, Inc.....	24,134	2,221,052
#* Yellow Corp.....	4,100	19,762
Zurn Water Solutions Corp.....	33,915	981,839
TOTAL INDUSTRIALS.....		<u>639,087,313</u>
INFORMATION TECHNOLOGY — (22.7%)		
A10 Networks, Inc.....	19,143	285,422
Accenture PLC, Class A.....	88,943	27,239,683
* ACI Worldwide, Inc.....	38,080	1,086,422
* Adobe, Inc.....	52,437	21,505,462

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
# ADTRAN Holdings, Inc.....	21,373	\$ 514,876
Advanced Energy Industries, Inc.....	1,001	89,579
* Advanced Micro Devices, Inc.....	161,028	15,212,315
* Agilysys, Inc.....	5,872	283,618
* Airgain, Inc.....	869	7,178
* Akamai Technologies, Inc.....	10,100	971,822
* Alarm.com Holdings, Inc.....	11,920	843,578
* Alithya Group, Inc., Class A.....	5,238	11,995
* Altair Engineering, Inc., Class A.....	5,164	304,211
Amdocs Ltd.....	34,245	2,981,370
American Software, Inc., Class A.....	10,000	178,800
Amkor Technology, Inc.....	40,886	824,671
Amphenol Corp., Class A.....	49,529	3,820,172
* Amtech Systems, Inc.....	2,892	22,615
Analog Devices, Inc.....	36,423	6,263,299
* ANSYS, Inc.....	8,869	2,474,362
* Appfolio, Inc., Class A.....	3,060	311,539
Apple, Inc.....	1,686,299	274,040,450
Applied Materials, Inc.....	136,989	14,518,094
* Arista Networks, Inc.....	48,282	5,631,130
* Arlo Technologies, Inc.....	29,474	207,202
* Arrow Electronics, Inc.....	31,698	4,062,733
* Aspen Technology, Inc.....	7,522	1,535,165
* Asure Software, Inc.....	1,020	5,814
* Atlassian Corp. PLC, Class A.....	8,387	1,755,567
* Autodesk, Inc.....	30,251	6,543,896
Automatic Data Processing, Inc.....	64,607	15,578,040
#* Avalara, Inc.....	10,871	950,343
#* Avaya Holdings Corp.....	32,023	28,776
* Aviat Networks, Inc.....	3,288	96,601
* Avid Technology, Inc.....	11,813	331,473
Avnet, Inc.....	51,032	2,442,902
* Aware, Inc.....	500	1,025
* Axcelis Technologies, Inc.....	3,800	267,254
* AXT, Inc.....	2,116	18,557
Badger Meter, Inc.....	4,664	448,630
Bel Fuse, Inc., Class B.....	878	21,713
Belden, Inc.....	4,998	323,470
Benchmark Electronics, Inc.....	15,479	395,953
#* Benefitfocus, Inc.....	13,251	112,236
#* Bill.Com Holdings, Inc.....	9,844	1,329,727
* Black Knight, Inc.....	31,507	2,069,380
* Blackbaud, Inc.....	13,856	849,650
* Block, Inc., Class A.....	15,006	1,141,356
#* BM Technologies, Inc.....	501	3,006
* Box, Inc., Class A.....	39,920	1,135,325
* Brightcove, Inc.....	4,594	27,334
Broadcom, Inc.....	71,170	38,110,112
Broadridge Financial Solutions, Inc.....	26,587	4,268,543
* Cadence Design Systems, Inc.....	33,333	6,202,605
#* CalAmp Corp.....	12,829	60,425
* Calix, Inc.....	17,025	971,106
#* Cambium Networks Corp.....	7,569	142,676
* Cantaloupe, Inc.....	4,100	24,887
* Casa Systems, Inc.....	49,890	220,514
Cass Information Systems, Inc.....	3,680	134,173
CDW Corp.....	23,351	4,238,907
* Cerence, Inc.....	9,764	275,052
* Ceridian HCM Holding, Inc.....	25,197	1,380,040

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* CEVA, Inc.....	3,835	\$ 142,777
* ChannelAdvisor Corp.....	7,802	115,001
* Ciena Corp.....	51,755	2,670,558
* Cirrus Logic, Inc.....	16,433	1,404,364
Cisco Systems, Inc.....	538,922	24,450,891
Citrix Systems, Inc.....	19,144	1,941,393
* Clearfield, Inc.....	2,900	285,795
#* Cloudflare, Inc., Class A.....	4,401	221,458
Cognex Corp.....	14,837	756,390
Cognizant Technology Solutions Corp., Class A.....	97,526	6,627,867
Cognyte Software Ltd.....	11,933	53,818
* Cohu, Inc.....	14,632	418,182
* CommScope Holding Co., Inc.....	55,901	504,786
* CommVault Systems, Inc.....	9,409	527,751
* Computer Task Group, Inc.....	2,600	22,646
Comtech Telecommunications Corp.....	16,490	191,614
Concentrix Corp.....	17,435	2,332,106
* Conduent, Inc.....	93,630	436,316
* Consensus Cloud Solutions, Inc.....	5,537	299,164
* CrowdStrike Holdings, Inc., Class A.....	5,896	1,082,506
CSG Systems International, Inc.....	13,407	874,807
* CyberOptics Corp.....	2,083	84,716
* Daktronics, Inc.....	27,724	104,797
* Datadog, Inc., Class A.....	12,787	1,304,402
Dell Technologies, Inc., Class C.....	49,170	2,215,600
* Digi International, Inc.....	12,339	351,538
* DocuSign, Inc.....	7,161	458,161
Dolby Laboratories, Inc., Class A.....	10,134	784,372
* Dropbox, Inc., Class A.....	60,938	1,385,730
* Duck Creek Technologies, Inc.....	9,719	134,122
* DXC Technology Co.....	62,870	1,986,692
* Dynatrace, Inc.....	37,766	1,421,135
* DZS, Inc.....	4,045	75,803
# Ebix, Inc.....	7,750	183,365
* eGain Corp.....	5,400	47,844
* Elastic NV.....	6,855	547,646
#* EMCORE Corp.....	2,616	8,371
Entegris, Inc.....	3,617	397,508
* Envestnet, Inc.....	16,573	965,709
* EPAM Systems, Inc.....	5,611	1,959,642
* ePlus, Inc.....	9,684	538,140
* Euronet Worldwide, Inc.....	15,261	1,499,698
* Everbridge, Inc.....	4,939	124,166
EVERTEC, Inc.....	23,630	921,334
* Evo Payments, Inc., Class A.....	10,429	285,129
* ExlService Holdings, Inc.....	7,262	1,222,703
* Extreme Networks, Inc.....	27,934	365,377
* F5, Inc.....	16,825	2,815,832
* Fabrinet.....	3,800	365,028
* Fair Isaac Corp.....	4,835	2,233,915
* FARO Technologies, Inc.....	4,029	131,023
Fidelity National Information Services, Inc.....	51,547	5,266,041
* Fiserv, Inc.....	56,859	6,008,859
* Five9, Inc.....	3,645	394,097
* FleetCor Technologies, Inc.....	19,087	4,200,858
* Flex Ltd.....	117,628	1,976,150
* FormFactor, Inc.....	21,305	757,606
* Fortinet, Inc.....	121,845	7,268,054
* Frequency Electronics, Inc.....	1,723	11,372

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Gartner, Inc.....	19,737	\$ 5,239,779
* Genasys, Inc.....	2,697	9,035
Genpact Ltd.....	65,648	3,156,356
Global Payments, Inc.....	42,779	5,232,727
* Globant SA.....	8,114	1,616,633
* GoDaddy, Inc., Class A.....	30,178	2,238,604
* GSI Technology, Inc.....	2,247	9,213
* Guidewire Software, Inc.....	11,462	890,827
Hackett Group, Inc.....	6,800	142,596
* Harmonic, Inc.....	23,729	259,121
Hewlett Packard Enterprise Co.....	256,118	3,647,120
HP, Inc.....	159,732	5,333,451
* HubSpot, Inc.....	3,347	1,030,876
#* I3 Verticals, Inc., Class A.....	3,815	103,501
* Ichor Holdings Ltd.....	4,111	128,510
* Identiv, Inc.....	2,402	32,523
* II-VI, Inc.....	4,347	228,826
* Immersion Corp.....	17,100	96,615
#* Infinera Corp.....	64,771	424,250
Information Services Group, Inc.....	10,339	77,129
* Insight Enterprises, Inc.....	15,003	1,401,430
Intel Corp.....	291,942	10,600,414
# InterDigital, Inc.....	8,028	492,839
International Business Machines Corp.....	179,379	23,460,979
* International Money Express, Inc.....	13,736	330,213
* Intevac, Inc.....	1,900	9,158
Intuit, Inc.....	29,734	13,563,759
* Iteris, Inc.....	2,900	7,627
* Itron, Inc.....	15,418	900,411
Jabil, Inc.....	28,489	1,690,537
Jack Henry & Associates, Inc.....	22,152	4,602,521
#* Jamf Holding Corp.....	11,140	272,262
Juniper Networks, Inc.....	90,121	2,526,092
* Key Tronic Corp.....	334	1,673
* Keysight Technologies, Inc.....	30,280	4,923,528
* Kimball Electronics, Inc.....	1,207	26,554
KLA Corp.....	26,146	10,028,037
#* Knowles Corp.....	36,203	715,009
# Kulicke & Soffa Industries, Inc.....	16,980	817,078
* KVH Industries, Inc.....	1,119	9,646
* Kyndryl Holdings, Inc.....	35,875	375,611
Lam Research Corp.....	21,505	10,763,467
* Lantronix, Inc.....	3,255	23,468
* Lattice Semiconductor Corp.....	13,590	835,785
* LGL Group, Inc.....	400	5,452
* Limelight Networks, Inc.....	19,272	48,758
* LiveRamp Holdings, Inc.....	21,184	563,706
#* Lumentum Holdings, Inc.....	11,512	1,041,375
* Luna Innovations, Inc.....	6,774	43,828
* Magnachip Semiconductor Corp.....	3,441	52,510
* Mandiant, Inc.....	91,645	2,087,673
* Manhattan Associates, Inc.....	12,444	1,750,497
Marvell Technology, Inc.....	79,109	4,404,789
Mastercard, Inc., Class A.....	125,721	44,478,833
Maximus, Inc.....	23,155	1,547,912
* MaxLinear, Inc.....	13,554	547,717
Methode Electronics, Inc.....	5,836	240,677
Microsoft Corp.....	511,094	143,484,529
#* Mitek Systems, Inc.....	11,112	120,899

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
	6,884	\$ 813,689
#*	3,029	76,088
*	18,413	159,272
*	23,223	235,946
#*	5,288	1,652,341
	4,308	2,002,014
	18,324	4,371,923
#*	26,510	260,328
*	5,808	149,033
	37,283	1,416,754
*	60,286	1,956,281
*	13,287	212,459
	38,528	2,748,202
*	10,304	265,637
#*	33,294	1,184,600
	88,965	2,182,311
#*	5,473	843,937
	257,800	46,824,214
*	18,335	1,805,081
*	9,289	102,829
*	11,356	945,387
	216,390	16,843,798
*	5,992	579,247
#*	88,099	911,825
*	4,034	2,013,369
	65,481	8,399,903
*	7,995	2,642,267
*	8,247	1,698,305
*	100,548	8,700,418
	8,318	394,523
	8,847	40,785
*	9,700	261,706
*	7,464	787,601
*	1,693	18,471
*	20,910	497,867
#*	31,511	540,414
#*	4,600	10,626
*	5,981	561,915
	13,516	1,148,995
	20,683	971,274
*	21,998	2,714,113
*	48,262	1,368,228
*	2,587	113,569
	173,996	25,239,860
*	10,551	1,290,598
*	24,838	627,905
*	1,338	9,179
*	44,248	150,001
	500	7,815
#*	8,000	56,160
	10,925	4,770,620
*	17,435	1,111,830
*	58,386	10,744,192
	13,958	367,235
*	10,387	331,865
*	1,149	11,410
*	10,248	638,758
*	8,494	3,793,930
#*	2,086	70,069

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* SigmaTron International, Inc.....	497	\$ 3,479
* Silicon Laboratories, Inc.....	8,571	1,264,051
* Smith Micro Software, Inc.....	5,201	13,991
* Snowflake, Inc., Class A.....	5,978	896,162
SolarWinds Corp.....	23,926	256,247
* Splunk, Inc.....	9,233	959,401
* SPS Commerce, Inc.....	6,903	826,703
SS&C Technologies Holdings, Inc.....	52,452	3,103,585
* Stratasys Ltd.....	16,577	341,320
* Super Micro Computer, Inc.....	19,450	1,050,494
# Switch, Inc., Class A.....	23,997	811,339
* Synaptics, Inc.....	7,788	1,128,871
* Synopsys, Inc.....	14,238	5,232,465
TD SYNnex Corp.....	23,345	2,344,305
TE Connectivity Ltd.....	3,794	507,372
* Teledyne Technologies, Inc.....	8,330	3,260,362
* Teradata Corp.....	35,940	1,376,143
Teradyne, Inc.....	39,378	3,972,846
* Trade Desk, Inc., Class A.....	20,170	907,650
* TransAct Technologies, Inc.....	300	1,350
* Trimble, Inc.....	41,381	2,873,083
TTEC Holdings, Inc.....	16,398	1,199,842
#* Turtle Beach Corp.....	7,085	92,105
* Twilio, Inc., Class A.....	10,932	927,034
* Tyler Technologies, Inc.....	6,196	2,472,204
* Unisys Corp.....	13,340	183,025
Universal Display Corp.....	6,689	772,312
* Upland Software, Inc.....	5,855	66,279
* Verint Systems, Inc.....	22,732	1,038,170
* VeriSign, Inc.....	11,886	2,248,356
* Verra Mobility Corp.....	44,350	731,331
#* Viasat, Inc.....	15,788	519,899
* Viavi Solutions, Inc.....	69,486	1,028,393
# Visa, Inc., Class A.....	240,741	51,063,573
* Vishay Precision Group, Inc.....	335	10,445
VMware, Inc., Class A.....	27,689	3,217,462
Vontier Corp.....	38,222	986,128
Western Union Co.....	71,151	1,210,990
* WEX, Inc.....	8,835	1,468,465
* Workday, Inc., Class A.....	9,527	1,477,638
Xerox Holdings Corp.....	75,444	1,292,356
Xperi Holding Corp.....	11,148	186,840
* Zebra Technologies Corp., Class A.....	4,490	1,606,028
* Zendesk, Inc.....	6,228	469,716
* Zoom Video Communications, Inc., Class A.....	9,313	967,248
* Zscaler, Inc.....	6,657	1,032,234
TOTAL INFORMATION TECHNOLOGY.....		<u>1,170,040,765</u>
MATERIALS — (3.5%)		
AdvanSix, Inc.....	7,805	306,658
* AgroFresh Solutions, Inc.....	3,791	6,710
Albemarle Corp.....	18,782	4,588,630
* Allegheny Technologies, Inc.....	43,216	1,075,646
Amcor PLC.....	413,245	5,351,523
American Vanguard Corp.....	18,721	438,259
AptarGroup, Inc.....	33,904	3,653,495
* Arconic Corp.....	28,124	849,626
Ashland Global Holdings, Inc.....	10,742	1,079,249
* Aspen Aerogels, Inc.....	9,663	126,392

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
	28,380	\$5,405,255
	52,689	2,273,530
*	126,183	3,182,335
	10,731	1,456,841
	79,409	5,830,209
*	65,210	3,759,356
#*	1,600	16,720
	16,231	1,907,305
	2,929	266,305
*	3,528	125,950
#*	45,578	146,305
	43,428	1,720,617
	12,951	482,166
	127,761	7,352,646
	53,890	5,479,535
	75,887	4,037,947
	74,817	4,581,045
	1,001	96,026
	31,027	5,124,730
	114,478	2,262,085
	47,321	5,257,363
	5,003	35,972
*	18,083	569,615
	6,681	41,021
	110,898	2,467,480
	13,296	938,964
	1,339	93,489
	8,004	318,159
	22,634	1,453,103
	203,037	919,758
	56,965	1,649,706
*	10,768	722,533
	11,478	1,170,756
	44,004	5,458,696
	23,561	1,007,704
#*	3,405	155,268
	5,805	136,650
	25,736	452,182
#*	41,022	1,021,038
	23,804	1,514,649
	6,116	2,153,321
	5,029	412,076
	9,541	152,274
	8,295	554,189
	49,355	2,599,034
	11,436	278,238
	4,416	1,372,493
	43,771	1,981,951
	2,004	22,345
	52,452	7,122,982
	25,829	3,631,816
	55,104	7,124,396
#	2,069	335,612
*	36,015	184,037
*	40,102	141,961
	42,621	8,108,645
*	1,960	39,749
	26,906	2,818,942
	24,608	2,224,563

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
	12,245	\$ 335,513
	14,549	517,362
#	27,813	2,473,966
	37,703	2,304,407
	12,748	1,096,073
	53,394	12,918,144
	48,162	2,143,209
	41,200	2,615,788
	43,275	3,370,257
	9,824	1,102,351
	2,221	87,152
	5,537	163,895
	10,873	388,927
	72,625	2,339,977
*	2,800	4,816
	16,633	2,749,934
	10,076	980,798
	35,000	1,482,600
	23,049	1,180,339
TOTAL MATERIALS		<u>177,881,334</u>
REAL ESTATE — (0.3%)		
*	64,518	5,524,031
*	76,722	1,288,930
#	16,255	241,549
*	2,194	9,259
*	10,714	148,282
*	513	30,267
*	13,802	978,424
*	19,813	3,777,745
	10,259	211,951
	13,033	533,310
*	7,404	70,412
	56,992	649,709
#*	781	1,578
	6,670	169,018
*	55,495	551,065
	4,376	126,510
	3,317	139,380
*	321	10,166
*	8,093	283,255
#*	22,358	779,847
TOTAL REAL ESTATE		<u>15,524,688</u>
UTILITIES — (1.1%)		
	12,309	1,072,976
	38,737	6,021,279
	21,760	2,641,446
#	17,764	865,640
#	35,412	1,385,317
	20,275	1,218,122
	38,400	1,216,896
	3,028	415,230
	5,815	200,792
	10,478	393,344
	53,246	5,285,730
	2,963	46,075
	9,822	649,234

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)		
Edison International.....	61,041	\$ 4,136,749
Essential Utilities, Inc.....	67,432	3,502,418
Eversource Energy.....	73,375	6,473,143
Exelon Corp.....	103,717	4,821,803
Genie Energy Ltd., Class B.....	2,902	27,946
Global Water Resources, Inc.....	1,296	17,146
# Middlesex Water Co.....	7,528	715,988
New Jersey Resources Corp.....	48,614	2,245,481
Northwest Natural Holding Co.....	11,007	590,746
ONE Gas, Inc.....	10,209	867,152
# Ormat Technologies, Inc.....	34,429	2,979,486
#* Pure Cycle Corp.....	1,310	13,834
SJW Group.....	11,828	776,627
South Jersey Industries, Inc.....	47,947	1,643,623
Southwest Gas Holdings, Inc.....	17,545	1,525,713
Spire, Inc.....	12,340	928,462
#* Sunnova Energy International, Inc.....	65,670	1,708,733
UGI Corp.....	56,927	2,456,969
Unitil Corp.....	2,002	109,650
York Water Co.....	1,961	84,303
TOTAL UTILITIES.....		<u>57,038,053</u>
TOTAL COMMON STOCKS.....		<u>5,081,479,257</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	133,657
TOTAL INVESTMENT SECURITIES (Cost \$3,505,817,469).....		<u>5,081,612,914</u>
TEMPORARY CASH INVESTMENTS — (0.1%)		
State Street Institutional U.S. Government Money Market Fund 1.880%.....	3,472,088	3,472,088
SECURITIES LENDING COLLATERAL — (1.3%)		
@§ The DFA Short Term Investment Fund.....	5,731,091	66,291,529
TOTAL INVESTMENTS — (100.0%) (Cost \$3,575,580,496)^.....		<u>\$5,151,376,531</u>

Summary of the Portfolio's investments as of July 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.....	\$ 413,974,667	—	—	\$ 413,974,667
Consumer Discretionary.....	687,943,064	\$ 207	—	687,943,271
Consumer Staples.....	299,354,969	—	—	299,354,969
Energy.....	78,043,001	—	—	78,043,001
Financials.....	772,517,336	—	—	772,517,336
Health Care.....	770,004,148	—	\$ 69,712	770,073,860
Industrials.....	639,087,313	—	—	639,087,313
Information Technology.....	1,170,040,765	—	—	1,170,040,765
Materials.....	177,881,334	—	—	177,881,334

U.S. SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Real Estate.....	\$ 15,524,688	—	—	\$ 15,524,688
Utilities.....	57,038,053	—	—	57,038,053
Preferred Stocks				
Industrials.....	133,657	—	—	133,657
Temporary Cash Investments.....	3,472,088	—	—	3,472,088
Securities Lending Collateral.....	—	\$66,291,529	—	66,291,529
TOTAL.....	\$5,085,015,083	\$66,291,736	\$69,712[^]	\$5,151,376,531

[^] 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
July 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (97.6%)		
COMMUNICATION SERVICES — (3.8%)		
* AMC Networks, Inc., Class A.....	8,081	\$ 246,632
#* Angi, Inc.....	4,461	23,197
ATN International, Inc.....	5,832	268,505
* Audacy, Inc., Class A.....	31,635	20,151
* Ballantyne Strong, Inc.....	2,277	6,489
* Boston Omaha Corp., Class A.....	6,984	170,410
* Cars.com, Inc.....	10,381	122,081
#* comScore, Inc.....	25,311	50,875
* Consolidated Communications Holdings, Inc.....	20,375	134,475
* Cumulus Media, Inc., Class A.....	2,857	22,685
* Daily Journal Corp.....	335	90,550
* DHI Group, Inc.....	10,038	49,086
* DISH Network Corp., Class A.....	3,510	60,969
* EchoStar Corp., Class A.....	9,537	188,451
Entravision Communications Corp., Class A.....	19,330	103,609
* EW Scripps Co., Class A.....	18,084	257,878
* Fluent, Inc.....	8,675	9,716
* Frontier Communications Parent, Inc.....	3,769	97,655
* Gaia, Inc.....	2,180	8,655
* Gannett Co., Inc.....	32,999	99,327
Gray Television, Inc.....	22,082	410,063
* Hemisphere Media Group, Inc.....	2,724	21,193
* iHeartMedia, Inc., Class A.....	11,909	89,079
* IMAX Corp.....	4,665	78,419
* John Wiley & Sons, Inc., Class A.....	7,357	384,183
* Lee Enterprises, Inc.....	1,119	20,925
* Liberty Latin America Ltd., Class A.....	11,554	85,153
* Liberty Latin America Ltd., Class C.....	38,700	284,058
* Liberty Media Corp.-Liberty Formula One, Class A.....	1,025	63,540
* Liberty Media Corp.-Liberty Formula One, Class C.....	11,493	778,881
* Lions Gate Entertainment Corp., Class A.....	18,219	159,598
* Lions Gate Entertainment Corp., Class B.....	28,938	240,475
* Loyalty Ventures, Inc.....	2,396	7,068
# Lumen Technologies, Inc.....	177,899	1,937,320
* Madison Square Garden Entertainment Corp.....	6,721	391,364
* Magnite, Inc.....	5,690	43,472
#* Marcus Corp.....	7,922	130,158
News Corp., Class A.....	57,787	990,469
News Corp., Class B.....	28,956	500,360
Nexstar Media Group, Inc., Class A.....	5,609	1,056,567
* QuinStreet, Inc.....	9,126	98,104
* Reading International, Inc., Class A.....	3,100	14,446
Saga Communications, Inc., Class A.....	900	21,069
* Salem Media Group, Inc.....	3,530	7,660
Scholastic Corp.....	8,136	382,962
Shenandoah Telecommunications Co.....	8,648	192,850
Sinclair Broadcast Group, Inc., Class A.....	6,143	134,163
TEGNA, Inc.....	36,705	768,603
Telephone & Data Systems, Inc.....	25,836	408,467
#* Thryv Holdings, Inc.....	3,572	86,942
* TrueCar, Inc.....	26,700	68,619
* U.S. Cellular Corp.....	11,257	329,718
* Urban One, Inc.....	10,394	36,483

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* Urban One, Inc.....	3,882	\$ 19,526
* WideOpenWest, Inc.....	7,497	137,795
* Yelp, Inc.....	5,317	163,019
* Ziff Davis, Inc.....	2,972	243,377
TOTAL COMMUNICATION SERVICES.....		<u>12,817,544</u>
CONSUMER DISCRETIONARY — (15.0%)		
* 1-800-Flowers.com, Inc., Class A.....	2,960	29,511
* Aaron's Co., Inc.....	1,083	14,101
* Abercrombie & Fitch Co., Class A.....	14,924	265,796
* Academy Sports & Outdoors, Inc.....	19,783	851,262
* Acushnet Holdings Corp.....	12,607	614,339
* Adient PLC.....	24,120	814,774
* ADT, Inc.....	43,213	315,455
* Adtalem Global Education, Inc.....	12,698	509,190
* American Axle & Manufacturing Holdings, Inc.....	35,055	312,340
# American Eagle Outfitters, Inc.....	40,503	487,656
* American Public Education, Inc.....	4,851	76,209
* America's Car-Mart, Inc.....	1,792	185,597
* Asbury Automotive Group, Inc.....	2,560	439,398
* Autoliv, Inc.....	9,083	781,138
* AutoNation, Inc.....	12,131	1,440,435
* Barnes & Noble Education, Inc.....	14,129	38,290
* Bassett Furniture Industries, Inc.....	3,752	86,108
* BBQ Holdings, Inc.....	2,705	32,460
* Beazer Homes USA, Inc.....	7,307	107,778
# Big Lots, Inc.....	9,100	183,729
* Biglari Holdings, Inc., Class B.....	611	73,448
* BJ's Restaurants, Inc.....	7,074	166,027
* BorgWarner, Inc.....	44,461	1,709,970
* Brunswick Corp.....	1,355	108,563
* Build-A-Bear Workshop, Inc.....	3,093	49,395
* Caleres, Inc.....	6,200	153,884
#* Callaway Golf Co.....	1,817	41,700
* Capri Holdings Ltd.....	12,171	592,484
* Carriage Services, Inc.....	2,900	105,212
* Carrols Restaurant Group, Inc.....	13,500	33,615
* Carter's, Inc.....	228	18,577
* Cato Corp., Class A.....	6,492	80,176
* Cavco Industries, Inc.....	1,090	280,991
* Century Casinos, Inc.....	4,256	35,878
* Century Communities, Inc.....	8,462	433,001
* Charles & Colvard Ltd.....	3,600	4,860
* Chegg, Inc.....	1,246	26,540
* Chico's FAS, Inc.....	17,440	87,549
* Children's Place, Inc.....	2,553	110,647
* Chuy's Holdings, Inc.....	6,465	143,717
* Columbia Sportswear Co.....	2,679	198,273
#* Conn's, Inc.....	7,549	71,112
* Container Store Group, Inc.....	12,732	94,981
>> Contra Zagg, Inc.....	5,384	485
* Cooper-Standard Holdings, Inc.....	5,005	21,572
* Culp, Inc.....	4,000	20,080
* Dana, Inc.....	32,952	552,275
* Delta Apparel, Inc.....	2,016	47,154
# Designer Brands, Inc., Class A.....	9,772	141,010
# Dick's Sporting Goods, Inc.....	2,090	195,603
# Dillard's, Inc., Class A.....	1,958	445,151
* Dorman Products, Inc.....	3,353	338,955

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Duluth Holdings, Inc., Class B.....	5,607	\$ 54,051
* El Pollo Loco Holdings, Inc.....	10,862	105,579
Escalade, Inc.....	2,840	35,812
# Ethan Allen Interiors, Inc.....	8,291	190,610
* Fiesta Restaurant Group, Inc.....	8,112	66,600
Flexsteel Industries, Inc.....	2,659	48,553
Foot Locker, Inc.....	22,970	651,659
* Fossil Group, Inc.....	14,885	89,757
Franchise Group, Inc.....	2,987	98,362
* Full House Resorts, Inc.....	2,414	14,991
* Funko, Inc., Class A.....	5,789	151,730
Gap, Inc.....	53,895	518,470
* Genesco, Inc.....	4,398	246,508
* G-III Apparel Group Ltd.....	10,288	227,262
* Goodyear Tire & Rubber Co.....	68,630	842,776
* GoPro, Inc., Class A.....	25,672	163,274
Graham Holdings Co., Class B.....	1,028	611,136
* Grand Canyon Education, Inc.....	4,891	469,878
* Green Brick Partners, Inc.....	12,789	342,745
Group 1 Automotive, Inc.....	3,949	698,657
Guess?, Inc.....	8,357	158,031
Hamilton Beach Brands Holding Co., Class A.....	3,030	35,875
Harley-Davidson, Inc.....	21,690	820,099
# Haverly Furniture Cos., Inc.....	5,221	142,690
* Helen of Troy Ltd.....	907	121,348
Hibbett, Inc.....	2,907	136,396
Hooker Furnishings Corp.....	4,090	67,649
* iRobot Corp.....	6,456	297,041
Johnson Outdoors, Inc., Class A.....	2,692	181,199
KB Home.....	15,696	512,317
Kohl's Corp.....	25,134	732,405
* Lakeland Industries, Inc.....	2,662	42,698
* Lands' End, Inc.....	8,477	108,082
* Landsea Homes Corp.....	5,542	40,789
Laureate Education, Inc., Class A.....	32,696	387,121
La-Z-Boy, Inc.....	11,253	313,621
* Lazydays Holdings, Inc.....	2,255	30,713
LCI Industries.....	3,038	410,403
Lear Corp.....	10,355	1,565,055
* Legacy Housing Corp.....	6,100	82,838
Leggett & Platt, Inc.....	5,947	235,739
#* LGI Homes, Inc.....	5,755	649,164
Lifetime Brands, Inc.....	6,271	67,476
* Lincoln Educational Services Corp.....	9,167	66,369
Lithia Motors, Inc.....	4,109	1,090,035
* LL Flooring Holdings, Inc.....	9,036	90,721
Macy's, Inc.....	44,025	777,041
* Malibu Boats, Inc., Class A.....	2,240	139,888
* MarineMax, Inc.....	6,297	257,169
Marriott Vacations Worldwide Corp.....	74	10,132
MDC Holdings, Inc.....	17,105	620,056
* Modine Manufacturing Co.....	14,884	195,278
* Mohawk Industries, Inc.....	12,312	1,581,846
* Monarch Casino & Resort, Inc.....	1,391	89,233
Monro, Inc.....	6,352	318,553
* Motorcar Parts of America, Inc.....	5,801	87,421
Movado Group, Inc.....	5,203	176,798
#* National Vision Holdings, Inc.....	8,886	258,938
* Nautilus, Inc.....	4,315	7,508

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
	57,793	\$ 1,167,997
* Newell Brands, Inc.....		
* ODP Corp.....	12,767	463,442
#* Ollie's Bargain Outlet Holdings, Inc.....	5,530	325,993
* OneWater Marine, Inc., Class A.....	700	25,368
Oxford Industries, Inc.....	2,037	194,330
Patrick Industries, Inc.....	5,840	354,605
* Penn National Gaming, Inc.....	15,994	552,593
Penske Automotive Group, Inc.....	13,166	1,507,375
* Perdoceo Education Corp.....	17,696	242,435
* Playa Hotels & Resorts NV.....	30,575	209,744
PulteGroup, Inc.....	49,414	2,155,439
PVH Corp.....	11,858	734,247
Qurate Retail, Inc., Class A.....	72,568	198,111
Ralph Lauren Corp.....	2,587	255,156
RCI Hospitality Holdings, Inc.....	1,296	73,820
#* Red Robin Gourmet Burgers, Inc.....	2,129	18,607
Rent-A-Center, Inc.....	6,647	156,404
Rocky Brands, Inc.....	2,089	68,686
Shoe Carnival, Inc.....	7,245	158,013
# Signet Jewelers Ltd.....	8,278	504,627
* Skechers USA, Inc., Class A.....	13,422	509,499
Sonic Automotive, Inc., Class A.....	7,204	301,487
* Sportsman's Warehouse Holdings, Inc.....	14,535	143,315
Standard Motor Products, Inc.....	5,877	268,814
* Stoneridge, Inc.....	6,961	131,006
Strategic Education, Inc.....	4,821	346,292
* Strattec Security Corp.....	1,038	30,829
* Stride, Inc.....	7,287	325,583
Superior Group of Cos., Inc.....	4,197	77,477
Tapestry, Inc.....	11,302	380,086
* Taylor Morrison Home Corp.....	30,921	887,433
* Terminix Global Holdings, Inc.....	10,758	480,883
# Thor Industries, Inc.....	9,545	804,930
Tile Shop Holdings, Inc.....	6,519	21,708
Tilly's, Inc., Class A.....	7,075	53,558
Toll Brothers, Inc.....	21,149	1,040,108
* TravelCenters of America, Inc.....	2,865	119,528
* Tri Pointe Homes, Inc.....	27,851	515,801
* Unifi, Inc.....	5,046	68,777
* Universal Electronics, Inc.....	3,964	110,001
* Universal Technical Institute, Inc.....	8,739	70,262
* Urban Outfitters, Inc.....	22,906	469,115
* Vera Bradley, Inc.....	8,847	37,069
* VOXX International Corp.....	7,772	73,523
Weyco Group, Inc.....	3,084	81,233
Whirlpool Corp.....	3,434	593,636
Winnebago Industries, Inc.....	8,264	498,898
Wolverine World Wide, Inc.....	2,251	50,580
* Zumiez, Inc.....	5,448	141,648
TOTAL CONSUMER DISCRETIONARY.....		<u>50,502,667</u>
CONSUMER STAPLES — (3.6%)		
	10,801	390,672
* Andersons, Inc.....		
* BellRing Brands, Inc.....	13,436	324,345
Calavo Growers, Inc.....	1,748	70,444
* Central Garden & Pet Co.....	2,300	99,682
* Central Garden & Pet Co., Class A.....	8,343	340,394
* Coty, Inc., Class A.....	5,503	40,282
* Darling Ingredients, Inc.....	3,123	216,361

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
	12,633	\$ 502,541
*	5,200	26,416
	12,396	368,285
*	7,531	321,724
*	8,677	197,402
#*	4,587	24,128
*	32,642	738,362
	3,739	356,925
	1,609	218,036
*	7,133	74,754
	2,900	12,325
#	1,548	162,819
	34,494	2,061,017
	6,617	109,710
*	7,471	78,072
	7,665	333,504
	2,079	62,661
*	10,598	921,390
	4,000	265,520
*	1,485	84,526
*	10,003	326,298
	9,556	308,563
	3,049	212,027
*	15,186	419,741
	6,490	227,929
*	12,216	530,419
*	13,201	415,832
*	14,420	612,994
	3,681	83,080
	6,066	466,657
#*	8,762	47,140
TOTAL CONSUMER STAPLES.....		<u>12,052,977</u>
ENERGY — (3.8%)		
	37,723	318,382
	7,981	211,896
	21,666	452,603
*	56,392	365,420
	9,287	311,486
	13,072	348,500
*	1,986	45,201
*	9,081	232,928
*	14,168	779,665
#*	22,425	273,136
*	4,343	17,850
*	2,297	45,481
*	3,758	17,775
*	42,491	171,664
	19,465	901,229
	27,751	1,327,053
	2,563	9,047
*	27,185	386,027
*	1,579	224,992
	800	31,440
*	20,339	143,390
*	5,528	55,556
*	27,372	96,349
*	45,780	456,427
	56,819	1,057,402

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
* Oceaneering International, Inc.....	12,885	\$ 136,839
* Oil States International, Inc.....	19,305	98,455
* Overseas Shipholding Group, Inc., Class A.....	4,410	10,319
Patterson-UTI Energy, Inc.....	41,922	693,809
* PBF Energy, Inc., Class A.....	22,297	743,605
* ProPetro Holding Corp.....	23,807	250,450
* REX American Resources Corp.....	1,773	169,251
* RPC, Inc.....	37,932	309,525
* Select Energy Services, Inc., Class A.....	23,353	174,447
Solaris Oilfield Infrastructure, Inc., Class A.....	5,772	64,011
* TechnipFMC PLC.....	98,091	793,556
* Tidewater, Inc.....	1,541	33,948
#* Transocean Ltd.....	131,653	444,987
* U.S. Silica Holdings, Inc.....	20,730	286,696
World Fuel Services Corp.....	15,457	428,468
TOTAL ENERGY.....		<u>12,919,265</u>
FINANCIALS — (28.6%)		
1st Source Corp.....	4,113	198,329
* Acacia Research Corp.....	3,095	15,599
# ACNB Corp.....	1,459	47,987
Affiliated Managers Group, Inc.....	449	56,745
Alerus Financial Corp.....	4,356	107,332
* Alleghany Corp.....	2,014	1,686,685
Allegiance Bancshares, Inc.....	5,237	230,637
Amalgamated Financial Corp.....	6,044	139,496
A-Mark Precious Metals, Inc.....	2,914	88,294
* Ambac Financial Group, Inc.....	13,700	161,249
Amerant Bancorp, Inc.....	6,866	187,579
American Equity Investment Life Holding Co.....	23,219	872,106
American Financial Group, Inc.....	4,885	653,027
American National Bankshares, Inc.....	2,683	97,366
Ameris Bancorp.....	12,581	594,955
Ames National Corp.....	1,467	32,567
Argo Group International Holdings Ltd.....	6,222	204,019
Arrow Financial Corp.....	4,202	140,977
* AssetMark Financial Holdings, Inc.....	3,253	61,774
Associated Banc-Corp.....	33,631	675,983
Associated Capital Group, Inc., Class A.....	306	12,515
Assurant, Inc.....	130	22,851
Assured Guaranty Ltd.....	11,492	671,018
Atlantic Union Bankshares Corp.....	15,834	547,698
* Atlanticus Holdings Corp.....	1,585	61,244
Axis Capital Holdings Ltd.....	11,123	561,600
* Axos Financial, Inc.....	6,630	276,869
Banc of California, Inc.....	12,993	227,507
BancFirst Corp.....	3,544	380,590
* Bancorp, Inc.....	9,802	241,129
Bank of Marin Bancorp.....	4,560	149,203
Bank of NT Butterfield & Son Ltd.....	767	25,994
Bank of Princeton.....	25	721
Bank OZK.....	20,231	811,263
BankFinancial Corp.....	3,100	29,543
BankUnited, Inc.....	16,392	636,829
Bankwell Financial Group, Inc.....	1,826	59,856
Banner Corp.....	7,229	448,126
Bar Harbor Bankshares.....	4,147	120,139
Baycom Corp.....	3,607	70,661
BCB Bancorp, Inc.....	5,064	97,533

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Berkshire Hills Bancorp, Inc.....	10,648	\$ 299,954
Blue Ridge Bankshares, Inc.....	4,083	61,000
BOK Financial Corp.....	10,977	966,305
Bread Financial Holdings, Inc.....	7,625	302,026
* Bridgewater Bancshares, Inc.....	3,669	64,134
* Brighthouse Financial, Inc.....	15,326	665,455
Brookline Bancorp, Inc.....	18,362	253,946
Business First Bancshares, Inc.....	4,381	102,866
Byline Bancorp, Inc.....	7,549	184,875
C&F Financial Corp.....	728	32,411
Cadence Bank.....	27,344	713,678
Cambridge Bancorp.....	1,034	86,122
Camden National Corp.....	3,508	160,316
* Cannae Holdings, Inc.....	16,678	352,073
Capital Bancorp, Inc.....	1,866	46,631
Capital City Bank Group, Inc.....	3,510	113,689
Capitol Federal Financial, Inc.....	32,874	315,262
Capstar Financial Holdings, Inc.....	5,544	116,479
* Carter Bankshares, Inc.....	5,444	75,944
Cathay General Bancorp.....	15,655	652,813
CBTX, Inc.....	5,947	184,060
Central Pacific Financial Corp.....	5,022	118,921
Central Valley Community Bancorp.....	3,231	54,055
Chemung Financial Corp.....	124	5,613
Citizens & Northern Corp.....	3,770	92,101
City Holding Co.....	1,775	154,052
Civista Bancshares, Inc.....	4,388	95,044
CNA Financial Corp.....	7,557	320,568
CNB Financial Corp.....	4,649	119,944
Codorus Valley Bancorp, Inc.....	1,949	42,820
Colony Bankcorp, Inc.....	1,567	22,753
Columbia Banking System, Inc.....	15,307	461,812
* Columbia Financial, Inc.....	8,543	173,765
Comerica, Inc.....	11,881	923,985
Community Financial Corp.....	1,752	64,123
Community Trust Bancorp, Inc.....	4,558	197,498
ConnectOne Bancorp, Inc.....	9,325	246,553
* Consumer Portfolio Services, Inc.....	5,067	64,959
Cowen, Inc., Class A.....	6,639	232,830
* CrossFirst Bankshares, Inc.....	11,531	158,205
* Customers Bancorp, Inc.....	6,797	259,577
CVB Financial Corp.....	19,055	508,197
Dime Community Bancshares, Inc.....	8,676	295,678
Donegal Group, Inc., Class A.....	7,840	111,014
Eagle Bancorp Montana, Inc.....	1,400	27,020
Eagle Bancorp, Inc.....	6,672	327,128
Eastern Bankshares, Inc.....	10,273	209,569
* eHealth, Inc.....	454	3,360
#* Elevate Credit, Inc.....	7,023	16,153
Employers Holdings, Inc.....	5,582	221,661
* Encore Capital Group, Inc.....	5,327	385,835
* Enova International, Inc.....	6,642	229,215
* Enstar Group Ltd.....	2,441	483,123
Enterprise Bancorp, Inc.....	1,700	54,060
Enterprise Financial Services Corp.....	7,005	329,445
Equitable Holdings, Inc.....	48,315	1,373,595
Equity Bancshares, Inc., Class A.....	4,372	139,685
Esquire Financial Holdings, Inc.....	631	22,855
Essent Group Ltd.....	16,742	699,146

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Evans Bancorp, Inc.....	496	\$ 18,020
Everest Re Group Ltd.....	6,042	1,579,077
* EZCORP, Inc., Class A.....	15,052	121,018
Farmers & Merchants Bancorp, Inc.....	288	8,827
Farmers National Banc Corp.....	8,010	113,742
FB Financial Corp.....	7,935	340,015
Federal Agricultural Mortgage Corp., Class C.....	1,526	168,303
Fidelity National Financial, Inc.....	16,983	678,641
Financial Institutions, Inc.....	4,756	126,082
First American Financial Corp.....	17,027	987,566
First BanCorp.....	36,277	547,420
First BanCorp.....	7,952	301,222
First Bancorp, Inc.....	2,300	69,472
First Bancshares, Inc.....	3,864	112,056
First Bank.....	5,876	88,493
First Busey Corp.....	9,317	229,664
First Business Financial Services, Inc.....	1,650	55,193
First Citizens BancShares, Inc., Class A.....	920	696,146
First Commonwealth Financial Corp.....	21,193	314,080
First Community Bankshares, Inc.....	4,987	159,983
First Community Corp.....	600	10,950
First Financial Bancorp.....	20,963	468,313
First Financial Corp.....	1,600	74,752
First Foundation, Inc.....	12,580	261,916
First Hawaiian, Inc.....	24,348	620,631
First Horizon Corp.....	74,501	1,665,842
First Internet Bancorp.....	2,790	98,905
First Interstate BancSystem, Inc., Class A.....	11,441	466,564
First Merchants Corp.....	11,402	473,525
First Mid Bancshares, Inc.....	3,740	140,512
First Northwest Bancorp.....	1,286	21,476
First of Long Island Corp.....	6,040	109,928
* First Western Financial, Inc.....	1,176	32,916
Flagstar Bancorp, Inc.....	13,321	548,825
Flushing Financial Corp.....	8,815	190,316
FNB Corp.....	54,788	655,264
FS Bancorp, Inc.....	2,327	69,926
Fulton Financial Corp.....	33,808	564,256
* FVCBankcorp, Inc.....	585	11,203
* Genworth Financial, Inc., Class A.....	87,493	371,845
German American Bancorp, Inc.....	2,736	103,530
Global Indemnity Group LLC, Class A.....	1,156	30,865
Globe Life, Inc.....	15,255	1,536,636
Great Southern Bancorp, Inc.....	3,195	197,898
* Green Dot Corp., Class A.....	9,170	257,677
* Greenlight Capital Re Ltd., Class A.....	7,969	57,297
Guaranty Bancshares, Inc.....	1,531	57,213
Hancock Whitney Corp.....	13,496	658,740
Hanmi Financial Corp.....	8,689	219,571
Hanover Insurance Group, Inc.....	2,953	402,996
HarborOne Bancorp, Inc.....	13,588	197,026
HBT Financial, Inc.....	289	5,387
Heartland Financial USA, Inc.....	7,452	334,595
Heritage Commerce Corp.....	15,470	182,237
Heritage Financial Corp.....	8,254	214,769
Heritage Insurance Holdings, Inc.....	8,778	22,735
Hingham Institution For Savings.....	68	19,721
Home Bancorp, Inc.....	2,324	87,545
Home BancShares, Inc.....	27,711	653,980

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
HomeStreet, Inc.....	3,600	\$ 134,244
Hope Bancorp, Inc.....	24,866	373,985
Horace Mann Educators Corp.....	10,297	352,672
Horizon Bancorp, Inc.....	10,022	191,120
Independent Bank Corp.....	6,410	537,158
Independent Bank Corp.....	5,704	119,670
Independent Bank Group, Inc.....	10,491	741,924
International Bancshares Corp.....	13,567	595,049
Invesco Ltd.....	72,026	1,277,741
Investar Holding Corp.....	2,226	48,861
Investors Title Co.....	193	28,757
Jackson Financial, Inc., Class A.....	935	25,722
James River Group Holdings Ltd.....	8,380	199,109
Janus Henderson Group PLC.....	22,016	567,352
Jefferies Financial Group, Inc.....	34,726	1,131,026
Kearny Financial Corp.....	20,045	234,727
Kemper Corp.....	12,903	603,860
Lakeland Bancorp, Inc.....	12,427	197,838
LCNB Corp.....	2,465	38,208
* LendingClub Corp.....	9,723	134,664
Lincoln National Corp.....	18,177	933,207
Luther Burbank Corp.....	11,664	153,848
M&T Bank Corp.....	5,830	1,034,533
Macatawa Bank Corp.....	10,179	94,665
MainStreet Bancshares, Inc.....	866	20,481
Mercantile Bank Corp.....	4,297	152,286
Merchants Bancorp.....	7,486	198,080
Mercury General Corp.....	10,802	452,928
Meridian Corp.....	931	26,599
Meta Financial Group, Inc.....	3,311	111,647
Metrocity Bankshares, Inc.....	700	14,497
* Metropolitan Bank Holding Corp.....	1,215	84,297
MGIC Investment Corp.....	49,704	702,815
Mid Penn Bancorp, Inc.....	3,685	105,686
Midland States Bancorp, Inc.....	4,530	118,686
MidWestOne Financial Group, Inc.....	3,040	94,878
* Mr Cooper Group, Inc.....	10,331	465,412
MVB Financial Corp.....	1,763	57,298
National Bank Holdings Corp., Class A.....	5,516	229,576
National Bankshares, Inc.....	833	26,364
National Western Life Group, Inc., Class A.....	806	162,812
Navient Corp.....	33,454	550,987
NBT Bancorp, Inc.....	7,901	320,307
Nelnet, Inc., Class A.....	5,800	551,522
# New York Community Bancorp, Inc.....	71,802	762,537
* Nicolet Bankshares, Inc.....	2,886	230,822
* NMI Holdings, Inc., Class A.....	17,544	332,283
Northeast Bank.....	1,916	76,257
Northeast Community Bancorp, Inc.....	2,108	26,350
Northfield Bancorp, Inc.....	13,458	198,102
Northrim BanCorp, Inc.....	1,300	54,145
Northwest Bancshares, Inc.....	29,297	421,291
Norwood Financial Corp.....	406	10,552
* OceanFirst Financial Corp.....	13,528	278,136
Ocwen Financial Corp.....	2,286	78,410
OFG Bancorp.....	10,967	301,263
Old National Bancorp.....	47,201	821,769
Old Republic International Corp.....	47,311	1,100,927
Old Second Bancorp, Inc.....	4,800	67,440

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
OneMain Holdings, Inc.....	13,424	\$ 499,373
OP Bancorp.....	4,129	46,658
* Oportun Financial Corp.....	3,323	30,505
Oppenheimer Holdings, Inc., Class A.....	2,246	75,443
Origin Bancorp, Inc.....	4,705	202,644
Orrstown Financial Services, Inc.....	1,812	46,967
Pacific Premier Bancorp, Inc.....	20,000	672,800
PacWest Bancorp.....	21,825	611,755
Park National Corp.....	1,377	178,404
Parke Bancorp, Inc.....	1,744	38,281
PCB Bancorp.....	1,351	26,034
PCSB Financial Corp.....	4,774	93,045
Peapack-Gladstone Financial Corp.....	4,995	163,137
Penns Woods Bancorp, Inc.....	542	12,038
PennyMac Financial Services, Inc.....	9,590	525,436
Peoples Bancorp, Inc.....	7,410	229,117
Peoples Financial Services Corp.....	1,092	58,138
Pinnacle Financial Partners, Inc.....	10,504	830,866
Popular, Inc.....	12,446	966,681
* PRA Group, Inc.....	8,326	331,708
Preferred Bank.....	1,600	116,320
Premier Financial Corp.....	7,584	215,992
Primis Financial Corp.....	6,655	90,175
ProAssurance Corp.....	9,369	207,336
* Professional Holding Corp., Class A.....	2,606	58,505
* PROG Holdings, Inc.....	3,325	61,247
Prosperity Bancshares, Inc.....	15,766	1,168,103
Provident Bancorp, Inc.....	2,278	34,489
Provident Financial Services, Inc.....	16,987	413,803
QCR Holdings, Inc.....	3,000	177,870
Radian Group, Inc.....	26,144	584,841
RBB Bancorp.....	4,729	107,868
Red River Bancshares, Inc.....	588	32,252
Regional Management Corp.....	1,830	75,030
Reinsurance Group of America, Inc.....	11,935	1,381,834
RenaissanceRe Holdings Ltd.....	3,259	421,421
Renasant Corp.....	12,471	416,531
Republic Bancorp, Inc., Class A.....	3,844	172,365
#* Republic First Bancorp, Inc.....	19,807	71,701
Richmond Mutual BanCorp, Inc.....	550	7,645
Riverview Bancorp, Inc.....	4,900	36,064
S&T Bancorp, Inc.....	7,690	237,929
Safety Insurance Group, Inc.....	2,264	195,949
Sandy Spring Bancorp, Inc.....	9,697	400,486
Seacoast Banking Corp. of Florida.....	6,216	222,408
* Security National Financial Corp., Class A.....	2,579	20,039
Selective Insurance Group, Inc.....	3,087	240,354
Shore Bancshares, Inc.....	4,448	87,181
Sierra Bancorp.....	4,135	92,831
Simmons First National Corp., Class A.....	21,242	504,497
* SiriusPoint Ltd.....	12,199	53,432
SmartFinancial, Inc.....	4,132	108,465
South Plains Financial, Inc.....	2,608	68,903
South State Corp.....	14,192	1,203,056
* Southern First Bancshares, Inc.....	1,962	87,799
Southern Missouri Bancorp, Inc.....	1,759	94,880
Southside Bancshares, Inc.....	3,285	131,203
Stewart Information Services Corp.....	5,679	310,357
Stifel Financial Corp.....	16,486	986,028

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* StoneX Group, Inc.....	2,890	\$ 251,806
Summit Financial Group, Inc.....	898	27,398
Synovus Financial Corp.....	19,801	799,564
Territorial Bancorp, Inc.....	2,739	61,354
* Texas Capital Bancshares, Inc.....	10,627	622,955
Timberland Bancorp, Inc.....	1,300	33,345
Tiptree, Inc.....	9,546	106,056
Tompkins Financial Corp.....	1,660	128,069
Towne Bank.....	16,776	501,099
TriCo Bancshares.....	5,594	267,393
* Triumph Bancorp, Inc.....	1,030	74,829
TrustCo Bank Corp. NY.....	4,745	159,242
Trustmark Corp.....	13,264	430,682
UMB Financial Corp.....	3,133	283,536
Umpqua Holdings Corp.....	29,883	526,240
United Bankshares, Inc.....	20,999	813,501
United Community Banks, Inc.....	17,398	592,054
United Fire Group, Inc.....	6,394	209,915
United Insurance Holdings Corp.....	14,302	15,875
Unity Bancorp, Inc.....	1,986	55,648
Universal Insurance Holdings, Inc.....	7,877	99,644
Univest Financial Corp.....	8,210	204,757
Unum Group.....	31,156	1,002,912
Valley National Bancorp.....	64,811	757,641
Veritex Holdings, Inc.....	8,899	275,335
Virtus Investment Partners, Inc.....	676	139,472
Voya Financial, Inc.....	16,495	992,339
Washington Federal, Inc.....	16,260	554,954
Washington Trust Bancorp, Inc.....	1,943	106,632
Waterstone Financial, Inc.....	6,614	123,351
Webster Financial Corp.....	12,334	572,914
WesBanco, Inc.....	13,113	447,416
West BanCorp, Inc.....	2,070	53,841
Western Alliance Bancorp.....	3,680	281,078
Western New England Bancorp, Inc.....	5,200	45,760
Westwood Holdings Group, Inc.....	546	7,082
White Mountains Insurance Group Ltd.....	539	668,053
Wintrust Financial Corp.....	8,929	768,251
WSFS Financial Corp.....	12,710	606,521
Zions Bancorp NA.....	23,363	1,274,452
TOTAL FINANCIALS.....		95,951,421
HEALTH CARE — (7.3%)		
* Acadia Healthcare Co., Inc.....	10,810	896,257
* Actinium Pharmaceuticals, Inc.....	1,500	7,395
* Addus HomeCare Corp.....	5,075	471,011
* Agios Pharmaceuticals, Inc.....	13,527	291,777
#* Akouos, Inc.....	1,324	4,277
#* Allogene Therapeutics, Inc.....	14,403	186,951
* Allscripts Healthcare Solutions, Inc.....	40,445	639,840
* Altimmune, Inc.....	1,745	20,957
* American Well Corp., Class A.....	2,523	9,840
* Amphastar Pharmaceuticals, Inc.....	8,758	327,462
#* AnaptysBio, Inc.....	7,929	166,033
* AngioDynamics, Inc.....	10,016	227,263
* ANI Pharmaceuticals, Inc.....	5,337	182,792
* Anika Therapeutics, Inc.....	4,837	112,992
* Annexon, Inc.....	401	2,009
* Artivion, Inc.....	5,856	114,778

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Assembly Biosciences, Inc.....	6,700	\$ 13,869
* Avanos Medical, Inc.....	11,827	335,532
* Avidity Biosciences, Inc.....	7,853	127,925
#* Bioventus, Inc., Class A.....	1,543	13,100
#* Bioxel Therapeutics, Inc.....	672	10,376
#* Bluebird Bio, Inc.....	7,364	29,824
* Brookdale Senior Living, Inc.....	49,556	238,860
* Catalyst Pharmaceuticals, Inc.....	13,815	141,466
* Chinook Therapeutics, Inc.....	5,971	110,523
* Collegium Pharmaceutical, Inc.....	5,136	88,288
* Computer Programs & Systems, Inc.....	3,355	113,265
* Corvus Pharmaceuticals, Inc.....	9,288	8,173
* Covetrus, Inc.....	26,499	550,384
* Cross Country Healthcare, Inc.....	5,716	150,674
* Cumberland Pharmaceuticals, Inc.....	6,200	13,950
* Cymbay Therapeutics, Inc.....	20,580	64,415
* DENTSPLY SIRONA, Inc.....	5,225	188,936
* Dyne Therapeutics, Inc.....	2,148	22,533
* Eagle Pharmaceuticals, Inc.....	1,429	56,731
* Elanco Animal Health, Inc.....	54,757	1,109,377
* Electromed, Inc.....	666	6,007
* Emergent BioSolutions, Inc.....	11,407	395,138
* Encompass Health Corp.....	4,470	226,271
* Enhabit, Inc.....	2,235	39,135
* Enovis Corp.....	8,696	519,325
* Envista Holdings Corp.....	29,308	1,191,370
* Enzo Biochem, Inc.....	10,600	25,122
* FONAR Corp.....	1,044	15,138
#* Fulcrum Therapeutics, Inc.....	4,822	28,353
* Fulgent Genetics, Inc.....	3,874	231,471
* Generation Bio Co.....	3,119	19,899
#* Gritstone bio, Inc.....	6,400	16,256
* Harvard Bioscience, Inc.....	6,000	22,560
* HealthEquity, Inc.....	527	30,656
* HealthStream, Inc.....	6,475	155,788
* Heat Biologics, Inc.....	2,400	5,568
* Heska Corp.....	1,219	111,526
* Homology Medicines, Inc.....	17,551	37,735
* ICU Medical, Inc.....	207	36,674
#* Ideaya Biosciences, Inc.....	4,552	67,916
* Immunicon, Inc.....	1,080	3,823
#* Immunovant, Inc.....	21,710	89,445
* Innoviva, Inc.....	12,131	173,959
* Inogen, Inc.....	6,488	180,496
* Integer Holdings Corp.....	4,931	344,628
* Invacare Corp.....	3,019	3,411
#* Ironwood Pharmaceuticals, Inc.....	8,973	102,741
* Jazz Pharmaceuticals PLC.....	8,094	1,263,150
* Jounce Therapeutics, Inc.....	12,002	36,846
* KalVista Pharmaceuticals, Inc.....	3,851	47,560
* Kura Oncology, Inc.....	14,474	221,597
* LENSAR, Inc.....	858	5,397
* LHC Group, Inc.....	3,089	503,692
* LifeStance Health Group, Inc.....	4,077	24,299
* Ligand Pharmaceuticals, Inc.....	1,546	142,278
* MEDNAX, Inc.....	11,057	250,552
* Meridian Bioscience, Inc.....	5,100	161,466
* Merit Medical Systems, Inc.....	3,827	219,976
# Mesa Laboratories, Inc.....	603	128,590

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Myriad Genetics, Inc.....	23,811	\$ 628,134
National HealthCare Corp.....	3,722	264,374
* Neuronetics, Inc.....	4,549	18,969
* NextCure, Inc.....	8,834	37,986
* NextGen Healthcare, Inc.....	12,188	208,659
* NuVasive, Inc.....	5,211	273,682
* Nuvation Bio, Inc.....	3,493	9,641
* Opiant Pharmaceuticals, Inc.....	1,108	11,379
#* OPKO Health, Inc.....	80,284	189,470
* OraSure Technologies, Inc.....	16,401	50,187
* Organogenesis Holdings, Inc.....	14,062	80,716
Organon & Co.....	933	29,595
* Orgenesis, Inc.....	1,208	2,247
* Orthofix Medical, Inc.....	5,032	129,071
Owens & Minor, Inc.....	9,081	321,558
Patterson Cos., Inc.....	12,151	377,410
#*†† PDL BioPharma, Inc.....	11,311	27,486
Perrigo Co. PLC.....	27,645	1,157,496
#* Personalis, Inc.....	4,035	14,889
* PetIQ, Inc.....	2,385	39,114
Phibro Animal Health Corp., Class A.....	2,200	43,054
* Pliant Therapeutics, Inc.....	874	15,181
#* Poseida Therapeutics, Inc.....	5,249	13,070
* Prelude Therapeutics, Inc.....	8,459	42,295
Premier, Inc., Class A.....	10,380	399,215
* Prestige Consumer Healthcare, Inc.....	8,155	491,828
# ProPhase Labs, Inc.....	2,203	22,779
* Prothena Corp. PLC.....	4,292	133,310
* QuidelOrtho Corp.....	3,972	405,303
* REGENXBIO, Inc.....	8,399	263,477
* Replimune Group, Inc.....	4,110	79,241
* Retractable Technologies, Inc.....	3,622	17,168
#* Rhythm Pharmaceuticals, Inc.....	5,039	63,491
* Sage Therapeutics, Inc.....	10,601	364,780
* SeaSpine Holdings Corp.....	11,127	66,094
Select Medical Holdings Corp.....	17,001	503,570
* Sharps Compliance Corp.....	4,628	39,940
* Supernus Pharmaceuticals, Inc.....	8,338	264,731
* Surface Oncology, Inc.....	9,112	15,582
* Surgery Partners, Inc.....	4,437	174,729
#* Sutro Biopharma, Inc.....	9,381	54,879
* Taro Pharmaceutical Industries Ltd.....	6,098	217,638
* Turning Point Therapeutics, Inc.....	4,466	334,861
* UFP Technologies, Inc.....	1,153	92,840
* United Therapeutics Corp.....	898	207,501
Universal Health Services, Inc., Class B.....	13,077	1,470,770
* Utah Medical Products, Inc.....	400	36,536
Vanda Pharmaceuticals, Inc.....	12,226	131,796
#* Varex Imaging Corp.....	8,341	185,921
* Viking Therapeutics, Inc.....	18,588	55,950
* XBiotech, Inc.....	6,691	34,592
* Xencor, Inc.....	3,346	95,997
TOTAL HEALTH CARE.....		24,345,831
INDUSTRIALS — (18.3%)		
* AAR Corp.....	9,715	432,609
ABM Industries, Inc.....	12,753	571,845
ACCO Brands Corp.....	33,501	240,202
Acme United Corp.....	800	23,040

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	4,744	\$ 865,306
*	1,682	145,728
	8,585	935,078
	20,876	774,708
	3,217	416,312
	5,711	521,243
	4,747	127,884
*	9,605	107,960
	13,364	557,680
	2,144	1,151,500
	4,301	26,408
*	4,781	240,102
*	6,939	122,890
	6,785	282,324
	1,921	193,233
	15,000	42,150
	5,105	452,303
	10,905	562,262
	4,368	162,315
*	2,171	225,263
	6,414	315,120
*	8,264	92,722
*	6,589	136,261
	4,534	192,876
	12,945	437,800
	1,644	134,134
*	9,961	597,859
	1,600	20,816
*	2,672	213,760
	9,835	695,433
	5,975	285,904
*	19,093	250,882
*	25,630	1,742,840
*	3,531	1,067,386
	172	50,929
*	6,497	296,393
*	13,548	104,997
*	3,300	57,453
*	3,082	91,443
#*	9,471	137,235
	7,131	236,036
	8,639	66,520
#*	11,209	73,195
*	5,446	129,506
	3,467	116,040
	1,236	122,376
	345	34,131
	4,799	688,369
	5,098	128,164
*	1,750	31,063
*	3,393	160,625
*	5,603	190,502
*	3,477	358,687
	1,042	21,465
	6,289	731,851
	4,477	619,930
	7,441	151,052
	5,156	339,832
	8,289	181,115

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
EnPro Industries, Inc.....	5,655	\$ 528,629
Esab Corp.....	8,696	358,449
ESCO Technologies, Inc.....	6,001	465,378
* EVI Industries, Inc.....	201	1,640
Federal Signal Corp.....	7,757	322,071
Flowserve Corp.....	10,750	363,780
#* Fluor Corp.....	15,679	398,403
* FTI Consulting, Inc.....	3,735	610,897
* Gates Industrial Corp. PLC.....	35,316	434,387
GATX Corp.....	6,688	670,472
* Gencor Industries, Inc.....	1,912	18,948
* Gibraltar Industries, Inc.....	7,351	343,953
* GMS, Inc.....	5,602	297,298
Gorman-Rupp Co.....	3,500	107,450
Graham Corp.....	3,300	23,595
Granite Construction, Inc.....	12,330	368,667
* Great Lakes Dredge & Dock Corp.....	11,450	148,049
Greenbrier Cos., Inc.....	9,282	295,353
Griffon Corp.....	9,746	292,477
* Harsco Corp.....	19,072	91,736
#* Hayward Holdings, Inc.....	25,934	302,650
Healthcare Services Group, Inc.....	7,198	103,219
Heartland Express, Inc.....	15,734	249,856
Heidrick & Struggles International, Inc.....	3,341	104,039
Helios Technologies, Inc.....	4,056	279,134
Herc Holdings, Inc.....	3,567	442,379
* Hertz Global Holdings, Inc.....	1,226	26,261
* Hill International, Inc.....	9,621	16,741
Hillenbrand, Inc.....	8,297	383,321
HNI Corp.....	5,236	184,936
* Hub Group, Inc., Class A.....	6,057	462,755
* Hudson Global, Inc.....	783	22,073
* Hudson Technologies, Inc.....	8,682	77,357
Huntington Ingalls Industries, Inc.....	1,597	346,293
Hurco Cos., Inc.....	1,672	42,352
* Huron Consulting Group, Inc.....	3,943	264,575
Hyster-Yale Materials Handling, Inc.....	2,869	99,239
ICF International, Inc.....	2,423	228,610
* IES Holdings, Inc.....	4,381	144,573
Insteel Industries, Inc.....	3,169	99,190
Interface, Inc.....	9,515	137,872
ITT, Inc.....	457	34,289
* JELD-WEN Holding, Inc.....	12,699	225,788
Kaman Corp.....	7,100	218,538
* KAR Auction Services, Inc.....	20,640	352,944
Kelly Services, Inc., Class A.....	11,141	241,537
Kennametal, Inc.....	22,458	602,997
Kimball International, Inc., Class B.....	11,661	95,504
* Kirby Corp.....	9,517	603,758
Knight-Swift Transportation Holdings, Inc.....	30,450	1,673,227
Korn Ferry.....	6,514	426,732
* Kratos Defense & Security Solutions, Inc.....	15,995	230,168
* Lawson Products, Inc.....	1,240	61,504
* LB Foster Co., Class A.....	2,470	36,111
Leidos Holdings, Inc.....	1,939	207,473
LSI Industries, Inc.....	6,900	41,745
Luxfer Holdings PLC.....	4,497	73,481
* Manitowoc Co., Inc.....	10,482	119,809
ManpowerGroup, Inc.....	2,183	171,169

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
ManTech International Corp., Class A.....	4,691	\$ 449,492
Marten Transport Ltd.....	13,239	285,433
* Masonite International Corp.....	1,379	125,530
* MasTec, Inc.....	7,782	614,233
* Mastech Digital, Inc.....	560	8,299
* Matrix Service Co.....	12,100	67,034
Matson, Inc.....	4,908	449,916
Matthews International Corp., Class A.....	8,763	244,926
Maxar Technologies, Inc.....	15,033	413,107
* Mayville Engineering Co., Inc.....	3,816	27,246
* McGrath RentCorp.....	3,278	276,532
* Mercury Systems, Inc.....	8,690	512,797
* Meritor, Inc.....	6,280	228,718
Miller Industries, Inc.....	4,055	97,442
MillerKnoll, Inc.....	8,419	253,496
* Mistras Group, Inc.....	10,831	66,827
* Moog, Inc., Class A.....	5,428	464,854
* MRC Global, Inc.....	13,629	158,369
Mueller Industries, Inc.....	6,925	466,260
Mueller Water Products, Inc., Class A.....	18,972	247,015
* MYR Group, Inc.....	1,663	158,367
Nielsen Holdings PLC.....	38,821	929,763
NL Industries, Inc.....	3,378	31,517
* NN, Inc.....	15,900	46,110
* Northwest Pipe Co.....	2,991	93,768
* NOW, Inc.....	30,086	332,751
* NV5 Global, Inc.....	1,750	237,300
nVent Electric PLC.....	2,561	90,429
* Orion Energy Systems, Inc.....	5,080	10,770
* Orion Group Holdings, Inc.....	9,300	24,924
Oshkosh Corp.....	3,418	294,290
* PAM Transportation Services, Inc.....	3,814	136,465
Park Aerospace Corp.....	4,183	51,033
Park-Ohio Holdings Corp.....	2,400	42,600
* Parsons Corp.....	13,449	581,400
* PGT Innovations, Inc.....	7,668	167,929
Powell Industries, Inc.....	3,447	82,590
Preformed Line Products Co.....	1,342	80,252
Primoris Services Corp.....	14,529	339,397
* Proto Labs, Inc.....	6,003	293,487
* Quad/Graphics, Inc.....	14,200	45,156
Quanex Building Products Corp.....	9,522	234,336
Quanta Services, Inc.....	266	36,902
* Radiant Logistics, Inc.....	12,253	88,834
* RCM Technologies, Inc.....	1,800	32,076
Regal Rexnord Corp.....	7,732	1,038,408
* Resideo Technologies, Inc.....	25,874	582,424
Resources Connection, Inc.....	9,286	199,278
REV Group, Inc.....	15,298	178,069
Rush Enterprises, Inc., Class A.....	8,000	385,520
Rush Enterprises, Inc., Class B.....	2,270	123,148
Ryder System, Inc.....	7,719	604,552
Schneider National, Inc., Class B.....	14,882	376,961
Science Applications International Corp.....	3,923	380,021
Sensata Technologies Holding PLC.....	19,470	865,831
Snap-on, Inc.....	6,228	1,395,383
* SP Plus Corp.....	3,864	132,381
* SPX Corp.....	4,796	283,587
Standex International Corp.....	1,587	154,066

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Steelcase, Inc., Class A	24,130	\$ 268,567
* Sterling Construction Co., Inc.....	4,807	123,588
#* Sunrun, Inc.....	6,266	204,836
Tennant Co.....	2,189	146,729
Terex Corp.....	9,544	319,819
Textainer Group Holdings Ltd.....	13,051	443,342
* Thermon Group Holdings, Inc.....	10,515	163,719
Timken Co.....	10,151	663,672
* Titan International, Inc.....	6,300	105,588
* Titan Machinery, Inc.....	6,214	174,800
Trinity Industries, Inc.....	16,012	415,511
Triton International Ltd.....	15,751	1,009,324
* TrueBlue, Inc.....	10,311	223,130
* Tutor Perini Corp.....	16,068	145,897
* U.S. Xpress Enterprises, Inc., Class A	7,356	25,820
UFP Industries, Inc.....	7,410	683,276
* Ultralife Corp.....	3,073	13,767
UniFirst Corp.....	2,971	581,989
* Univar Solutions, Inc.....	22,107	597,773
Universal Logistics Holdings, Inc.....	4,902	147,305
* USA Truck, Inc.....	4,200	130,956
* Vectrus, Inc.....	3,321	110,390
* Veritiv Corp.....	1,824	226,212
VSE Corp.....	3,678	154,292
Wabash National Corp.....	7,365	133,012
Werner Enterprises, Inc.....	8,495	373,440
* WESCO International, Inc.....	9,271	1,185,205
* Willdan Group, Inc.....	2,042	55,563
* Willis Lease Finance Corp.....	424	16,549
TOTAL INDUSTRIALS.....		<u>61,522,550</u>
INFORMATION TECHNOLOGY — (9.4%)		
#* 3D Systems Corp.....	9,568	109,458
* ACI Worldwide, Inc.....	19,902	567,804
ADTRAN Holdings, Inc.....	15,842	381,634
Advanced Energy Industries, Inc.....	3,352	299,970
* Airgain, Inc.....	1,200	9,912
* Alpha & Omega Semiconductor Ltd.....	9,246	388,424
Amdocs Ltd.....	8,290	721,727
Amkor Technology, Inc.....	47,560	959,285
* Amtech Systems, Inc.....	4,841	37,857
* Arrow Electronics, Inc.....	13,615	1,745,035
* AstroNova, Inc.....	670	8,007
* Asure Software, Inc.....	3,988	22,732
#* Avaya Holdings Corp.....	8,340	7,494
* Aviat Networks, Inc.....	2,496	73,332
Avnet, Inc.....	18,853	902,493
* Axcelis Technologies, Inc.....	2,871	201,917
* AXT, Inc.....	19,227	168,621
Bel Fuse, Inc., Class B	3,300	81,609
Belden, Inc.....	5,277	341,527
Benchmark Electronics, Inc.....	9,999	255,774
* BM Technologies, Inc.....	554	3,324
* Brightcove, Inc.....	4,038	24,026
* Cantaloupe, Inc.....	4,393	26,666
Cass Information Systems, Inc.....	2,569	93,666
#* Cerence, Inc.....	3,101	87,355
* CEVA, Inc.....	3,114	115,934
* ChannelAdvisor Corp.....	4,093	60,331

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Ciena Corp.....	2,980	\$ 153,768
* Cirrus Logic, Inc.....	1,781	152,204
#* Cleanspark, Inc.....	2,856	11,395
* Cognyte Software Ltd.....	300	1,353
* Cohu, Inc.....	11,749	335,786
* Computer Task Group, Inc.....	3,298	28,726
Comtech Telecommunications Corp.....	6,397	74,333
Concentrix Corp.....	5,115	684,182
* Conduent, Inc.....	54,937	256,006
* Consensus Cloud Solutions, Inc.....	106	5,727
CSG Systems International, Inc.....	3,041	198,425
CTS Corp.....	3,893	158,367
* CyberOptics Corp.....	700	28,469
* Daktronics, Inc.....	13,790	52,126
* Digi International, Inc.....	7,591	216,268
* Diodes, Inc.....	5,867	477,398
* DXC Technology Co.....	52,131	1,647,340
Ebix, Inc.....	7,400	175,084
* EMCORE Corp.....	14,193	45,418
* ePlus, Inc.....	3,499	194,439
* Fabrinet.....	4,815	462,529
* FARO Technologies, Inc.....	1,567	50,959
* First Solar, Inc.....	18,313	1,816,100
* Flex Ltd.....	52,047	874,390
* GSI Technology, Inc.....	6,000	24,600
* Ichor Holdings Ltd.....	7,264	227,073
#* II-VI, Inc.....	2,926	154,025
* Immersion Corp.....	2,490	14,069
Information Services Group, Inc.....	5,878	43,850
* Insight Enterprises, Inc.....	4,513	421,559
# InterDigital, Inc.....	4,086	250,840
* inTEST Corp.....	3,000	25,440
* Intevac, Inc.....	6,900	33,258
* Issuer Direct Corp.....	971	24,265
* Iteris, Inc.....	13,102	34,458
* Itron, Inc.....	5,257	307,009
Jabil, Inc.....	4,238	251,483
Juniper Networks, Inc.....	27,179	761,827
* Kimball Electronics, Inc.....	6,146	135,212
* Knowles Corp.....	23,646	467,009
# Kulicke & Soffa Industries, Inc.....	7,688	369,947
* KVH Industries, Inc.....	8,584	73,994
* Kyndryl Holdings, Inc.....	7,390	77,373
* Lantronix, Inc.....	4,611	33,245
Littelfuse, Inc.....	718	200,229
* LiveRamp Holdings, Inc.....	3,718	98,936
* Luna Innovations, Inc.....	5,944	38,458
* Magnachip Semiconductor Corp.....	4,192	63,970
* Mandiant, Inc.....	3,622	82,509
Maximus, Inc.....	2,473	165,320
Methode Electronics, Inc.....	8,349	344,313
MKS Instruments, Inc.....	4,790	566,178
#* N-Able, Inc.....	14,804	145,375
* NeoPhotonics Corp.....	4,900	78,351
* NETGEAR, Inc.....	8,199	211,370
* NetScout Systems, Inc.....	18,215	648,090
* nLight, Inc.....	3,696	45,313
* ON24, Inc.....	2,075	19,941
* One Stop Systems, Inc.....	3,504	13,666

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Onto Innovation, Inc.....	5,626	\$ 468,365
* OSI Systems, Inc.....	2,012	194,500
* Paya Holdings, Inc.....	2,758	19,278
#* Paysafe Ltd.....	4,922	9,893
PC Connection, Inc.....	7,291	345,812
PC-Tel, Inc.....	2,500	11,525
* PFSweb, Inc.....	2,012	21,951
* Plexus Corp.....	3,596	337,844
* Powerfleet, Inc.....	3,651	10,040
* Qorvo, Inc.....	3,585	373,091
#* Rackspace Technology, Inc.....	10,336	69,665
* Rambus, Inc.....	12,259	309,908
* Ribbon Communications, Inc.....	47,142	159,811
Richardson Electronics Ltd.....	4,279	66,881
* Rogers Corp.....	2,025	545,231
* Sanmina Corp.....	15,230	701,342
Sapiens International Corp. NV.....	5,082	133,707
* ScanSource, Inc.....	7,075	226,046
* SecureWorks Corp., Class A.....	5,306	52,689
* Smith Micro Software, Inc.....	6,223	16,740
SolarWinds Corp.....	19,792	211,972
* StarTek, Inc.....	2,568	8,218
* Stratasys Ltd.....	16,679	343,421
* Super Micro Computer, Inc.....	9,017	487,008
* Synchronoss Technologies, Inc.....	10,900	14,606
TD SYNnex Corp.....	9,565	960,517
* TTM Technologies, Inc.....	25,148	340,252
#* Turtle Beach Corp.....	2,652	34,476
* Ultra Clean Holdings, Inc.....	12,500	420,000
* Upland Software, Inc.....	6,906	78,176
* Veeco Instruments, Inc.....	5,882	128,228
* Verint Systems, Inc.....	6,961	317,909
* Viasat, Inc.....	13,899	457,694
Vishay Intertechnology, Inc.....	31,946	660,004
* Vishay Precision Group, Inc.....	4,379	136,537
Wayside Technology Group, Inc.....	390	12,285
* WidePoint Corp.....	452	1,329
Xerox Holdings Corp.....	37,878	648,850
TOTAL INFORMATION TECHNOLOGY.....		31,585,062
MATERIALS — (5.9%)		
* Allegheny Technologies, Inc.....	5,688	141,574
American Vanguard Corp.....	8,342	195,286
* Ampco-Pittsburgh Corp.....	3,968	17,459
* Arconic Corp.....	13,537	408,953
Ashland Global Holdings, Inc.....	4,817	483,964
Avient Corp.....	4,757	205,265
* Berry Global Group, Inc.....	14,127	814,422
Chase Corp.....	1,430	130,016
* Coeur Mining, Inc.....	76,308	244,949
Commercial Metals Co.....	16,765	664,229
Element Solutions, Inc.....	21,337	421,619
* GCP Applied Technologies, Inc.....	2,733	86,090
Glatfelter Corp.....	10,960	67,294
Graphic Packaging Holding Co.....	16,234	361,207
Greif, Inc., Class A.....	5,160	364,399
Greif, Inc., Class B.....	2,501	174,620
Hawkins, Inc.....	3,185	126,604
HB Fuller Co.....	6,803	436,753

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
Hecla Mining Co.....	139,077	\$ 630,019
Huntsman Corp.....	46,597	1,349,449
Innospec, Inc.....	2,743	279,786
* Intrepid Potash, Inc.....	2,592	118,195
Koppers Holdings, Inc.....	6,188	145,666
Kronos Worldwide, Inc.....	6,700	117,719
* LSB Industries, Inc.....	6,415	88,591
Materion Corp.....	2,532	207,472
Mercer International, Inc.....	4,026	64,255
Minerals Technologies, Inc.....	7,930	529,803
Mosaic Co.....	13,900	731,974
Myers Industries, Inc.....	5,156	125,445
* Ranpak Holdings Corp.....	8,004	40,900
* Rayonier Advanced Materials, Inc.....	9,900	35,046
Reliance Steel & Aluminum Co.....	9,827	1,869,587
Royal Gold, Inc.....	3,389	355,066
Ryerson Holding Corp.....	9,683	265,314
Schnitzer Steel Industries, Inc., Class A.....	7,102	252,547
Silgan Holdings, Inc.....	10,649	473,880
Sonoco Products Co.....	12,062	765,816
Steel Dynamics, Inc.....	25,741	2,004,709
Stepan Co.....	2,862	321,145
TriMas Corp.....	5,779	171,058
Trinseo PLC.....	7,241	259,011
* Venator Materials PLC.....	21,052	36,209
Westlake Corp.....	12,020	1,170,027
WestRock Co.....	33,423	1,415,798
Worthington Industries, Inc.....	11,494	588,608
TOTAL MATERIALS.....		<u>19,757,798</u>
REAL ESTATE — (1.5%)		
* Cushman & Wakefield PLC.....	27,846	467,813
Douglas Elliman, Inc.....	5,128	30,768
* Five Point Holdings LLC, Class A.....	18,171	76,682
* Forestar Group, Inc.....	11,757	162,717
* FRP Holdings, Inc.....	2,238	132,042
* Howard Hughes Corp.....	11,306	801,482
* Jones Lang LaSalle, Inc.....	8,646	1,648,533
Kennedy-Wilson Holdings, Inc.....	20,196	417,249
Marcus & Millichap, Inc.....	6,813	278,788
Newmark Group, Inc., Class A.....	21,700	247,380
RE/MAX Holdings, Inc., Class A.....	6,394	162,024
* Realogy Holdings Corp.....	32,559	323,311
* Stratus Properties, Inc.....	236	7,474
* Tejon Ranch Co.....	7,622	125,915
TOTAL REAL ESTATE.....		<u>4,882,178</u>
UTILITIES — (0.4%)		
Genie Energy Ltd., Class B.....	5,803	55,883
New Jersey Resources Corp.....	11,055	510,630
# Ormat Technologies, Inc.....	6,513	563,635
#* Sunnova Energy International, Inc.....	2,030	52,821
TOTAL UTILITIES.....		<u>1,182,969</u>
TOTAL COMMON STOCKS		
Cost (\$290,372,756).....		<u>327,520,262</u>

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
TEMPORARY CASH INVESTMENTS — (0.1%)		
State Street Institutional U.S. Government Money Market Fund 1.880%.....	387,450	\$ 387,450
SECURITIES LENDING COLLATERAL — (2.3%)		
@§ The DFA Short Term Investment Fund	670,957	7,760,955
TOTAL INVESTMENTS — (100.0%)		
(Cost \$298,520,252)^.....		<u>\$335,668,667</u>

Summary of the Portfolio's investments as of July 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.....	\$ 12,817,544	—	—	\$ 12,817,544
Consumer Discretionary.....	50,502,182	\$ 485	—	50,502,667
Consumer Staples.....	12,052,977	—	—	12,052,977
Energy.....	12,919,265	—	—	12,919,265
Financials.....	95,951,421	—	—	95,951,421
Health Care.....	24,318,345	—	\$ 27,486	24,345,831
Industrials.....	61,522,550	—	—	61,522,550
Information Technology.....	31,585,062	—	—	31,585,062
Materials.....	19,757,798	—	—	19,757,798
Real Estate.....	4,882,178	—	—	4,882,178
Utilities.....	1,182,969	—	—	1,182,969
Temporary Cash Investments.....	387,450	—	—	387,450
Securities Lending Collateral.....	—	7,760,955	—	7,760,955
TOTAL.....	<u>\$327,879,741</u>	<u>\$7,761,440</u>	<u>\$27,486^</u>	<u>\$335,668,667</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 SUSTAINABILITY CORE 1 PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (95.3%)		
AUSTRALIA — (5.0%)		
* A2B Australia Ltd.....	60,856	\$ 49,453
Accent Group Ltd.....	167,164	154,173
# Adairs Ltd.....	59,821	101,397
* Ainsworth Game Technology Ltd.....	22,621	14,230
* Alkane Resources Ltd.....	157,526	87,348
* Allkem Ltd.....	23,336	188,237
ALS Ltd.....	186,102	1,528,536
Altium Ltd.....	35,086	774,798
#* AMA Group Ltd.....	274,682	29,797
* AMP Ltd.....	1,343,088	1,028,550
Ampol Ltd.....	118,680	2,811,707
#* Andromeda Metals Ltd.....	315,894	22,243
APA Group.....	88,088	722,264
# Appen Ltd.....	39,993	163,979
#* Arafura Resources Ltd.....	147,527	36,724
ARB Corp. Ltd.....	15,647	367,423
Aristocrat Leisure Ltd.....	85,539	2,134,031
Atlas Arteria Ltd.....	179,436	976,372
AUB Group Ltd.....	8,176	112,141
#* Audinate Group Ltd.....	3,011	19,924
#* Aurelia Metals Ltd.....	392,076	75,836
* Aussie Broadband Ltd.....	250	640
Austal Ltd.....	147,496	277,081
Austin Engineering Ltd.....	59,853	10,094
Australia & New Zealand Banking Group Ltd.....	220,026	3,555,898
Australia & New Zealand Banking Group Ltd.....	14,668	234,691
Australian Ethical Investment Ltd.....	20,568	94,428
Australian Finance Group Ltd.....	74,702	99,518
* Australian Strategic Materials Ltd.....	9,362	23,585
Australian Vintage Ltd.....	75,851	35,110
Auswide Bank Ltd.....	3,537	16,575
Autosports Group Ltd.....	7,525	9,641
* AVZ Minerals Ltd.....	69,347	38,779
Baby Bunting Group Ltd.....	48,509	164,218
# Bank of Queensland Ltd.....	232,348	1,230,560
Bapcor Ltd.....	153,512	719,765
Base Resources Ltd.....	129,722	27,677
Beacon Lighting Group Ltd.....	36,860	61,680
# Bell Financial Group Ltd.....	28,791	23,458
#* Bellevue Gold Ltd.....	158,330	94,169
#* Betmakers Technology Group Ltd.....	68,890	24,467
Blackmores Ltd.....	4,817	263,040
Brambles Ltd.....	362,865	2,920,592
Bravura Solutions Ltd.....	82,235	88,240
# Breville Group Ltd.....	35,460	524,245
BWX Ltd.....	51,883	24,820
* Calix Ltd.....	716	3,189
Capitol Health Ltd.....	341,460	66,710
Capral Ltd.....	4,914	29,392
* Capricorn Metals Ltd.....	66,512	182,525
#* Carnarvon Energy Ltd.....	403,991	59,613
Carsales.com Ltd.....	108,597	1,583,150
#* Catapult Group International Ltd.....	40,885	28,536
Cedar Woods Properties Ltd.....	29,993	87,786
Challenger Ltd.....	286,954	1,417,484

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	205,533	\$ 701,256
*	55,775	91,265
	6,242	82,712
#	30,399	22,909
	13,629	2,054,257
#	36,432	223,223
#*	11,856	14,987
	154,537	2,035,304
*	24,532	1,166
	27,094	197,496
	107,971	7,667,820
	130,792	2,310,701
#*	18,230	243,106
	36,365	7,404,531
	221,382	710,483
#*	112,896	9,026
	58,341	254,102
*	118,081	74,465
#*	23,568	12,634
	248,438	758,283
	20,277	160,643
	71,529	179,086
	11,309	578,227
	160,823	626,109
	77,781	687,619
	93,433	32,699
#*	137,513	254,638
	9,659	11,160
	80,561	640,154
#*	1,893	3,686
	163,382	84,491
#*	96,044	71,356
	173,971	969,268
	18,021	39,623
	1,903	34,161
	43,628	61,068
	707,065	1,306,146
	63,521	76,471
#*	21,982	267,328
	390,412	5,024,039
#*	35,346	23,367
	256,449	508,152
	381,188	372,599
	11,000	16,406
	105,630	637,660
	114,446	90,493
	34,808	215,349
	109,455	159,634
	78,695	315,387
	166,964	487,224
*	5,883	16,890
	200,377	545,955
	5,149	2,572
	113,080	103,482
	5,512	95,221
#	140,361	49,333
	41,954	844,109
	123,643	968,846
	71,525	485,442

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	270,498	\$ 344,396
*	4,300	9,718
	194,198	217,008
	281,478	612,389
	303,201	954,042
	71,344	154,666
	24,160	187,424
#*	107,905	42,813
	92,219	569,293
	91,983	737,615
	45,812	69,075
	112,553	2,779,688
#	60,679	1,796,730
	60,158	319,815
	3,096	31,376
#*	19,588	63,403
	169,153	1,225,452
	41,790	497,848
	189,551	584,407
*	514,191	1,631,065
	20,293	254,923
	7,406	32,131
*	149,996	922,377
	11,193	48,493
#	202,773	142,471
	475,764	48,291
	32,438	4,151,553
*	2,406	113,724
	4,543	9,176
#	46,275	475,441
	3,380	4,850
	53,003	457,030
	79,250	45,561
	838,712	2,016,710
#*	366	646
#*	9,942	68,261
#*	101,712	66,747
#*	132,918	29,554
	686,835	2,002,082
	39,511	29,422
	52,263	1,991,434
#	37,711	273,771
	94,248	73,761
	60,005	93,148
	6,156	10,345
	438,600	161,731
	152,902	50,440
	25,308	84,985
#*	30,069	100,038
	253,961	5,484,671
	8,342	5,413
	59,914	64,446
#*	53,938	52,821
	42,956	390,252
	61,450	827,919
	264,031	1,350,271
	19,461	132,131
	95,609	73,425
	636,454	928,566

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	119,052	\$ 654,266
*	7,542	15,248
	221,527	806,770
	7,562	81,202
#	45,803	20,731
*	72,211	209,520
	271,984	239,304
	63,960	758,069
	502,295	1,257,315
	128,228	1,712,516
	18,366	97,626
	95,712	136,149
#*	368,436	192,699
*	139,984	19,372
*	50,884	6,727
	185,175	135,120
#	129,815	439,648
	13,166	31,473
	311,515	125,671
#	13,323	284,367
	524,260	622,203
*	225,962	445,536
#	15,225	108,109
	202,223	259,650
#*	11,537	26,145
*	25,038	28,935
	52,399	23,286
	38,353	570,450
#	26,831	939,860
	9,476	29,140
	6,207	5,024
	14,264	83,826
	242,622	1,961,774
#	384,278	291,157
	37,700	1,862,446
	9,090	801,959
*	14,937	33,841
	17,452	14,900
*	226,524	42,015
*	58,802	48,832
	36,749	396,901
#	93,785	116,196
*	6,652	20,104
	239,007	746,745
#*	173,016	33,995
*	1,070,114	36,012
	68,313	4,733,035
*	20,564	22,837
	187,265	604,332
	48,455	784,832
	10,583	23,360
*	281,340	207,718
	41,917	519,345
*	342,179	114,361
	36,966	67,909
	14,608	10,685
*	71,525	15,992
	608,514	264,303
*	394,518	398,899

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	116,910	\$ 1,215,747
	819	8,084
	49,144	238,100
	146,513	3,528,255
	30,707	13,928
	119,462	100,290
	57,132	27,972
	323,652	255,187
	314,392	1,178,668
*	91,213	18,679
	173,319	1,368,748
#	38,677	68,455
	46,824	326,869
	16,103	45,264
	582,724	406,496
	99,625	343,084
	151,247	1,254,937
*	13,735	51,057
	46,306	20,426
	40,322	179,919
	214,972	2,197,377
	110,055	948,678
*	30,977	33,590
*	50,610	29,614
	82,279	11,265
Ω	584,084	1,097,243
#*	77,377	281,931
	101,902	3,338,871
*	372,394	346,691
	142,670	130,209
	271,811	4,116,072
	13,058	462,444
	119,747	3,150,434
	111,688	1,127,188
*	12,771	841,337
TOTAL AUSTRALIA.....		156,537,123
AUSTRIA — (0.3%)		
	3,827	40,318
	2,289	37,958
	27,149	1,270,296
Ω	25,921	1,196,766
	8,121	265,069
*	711	59,405
	32,043	812,376
*	2,711	20,598
*	1,532	51,495
	25,524	0
	1,469	118,546
	2,688	429,482
#	10,635	306,467
	5,570	138,074
	7,322	90,962
	45,335	549,222
#	1,549	53,105
	8,477	197,726
	5,380	307,624
	3,689	152,714
#	2,066	71,183

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRIA — (Continued)		
	61,131	\$ 418,814
#	9,015	991,339
	16,134	370,409
	13,247	304,913
	11,802	84,328
TOTAL AUSTRIA		<u>8,339,189</u>
BELGIUM — (1.0%)		
	10,436	1,534,109
	54,300	2,369,939
	67,658	3,624,290
*	954	347,456
*	2,483	907,043
	8	13,119
	18,184	476,445
	19,494	690,428
#*Ω	1,000	1,768
#	50,596	317,536
#*	3,294	32,185
	16,709	43,301
*	3,294	380,833
	3,780	620,397
	103,664	352,668
#	11,919	1,809,444
	26,865	742,793
	2,905	65,747
	24,496	373,633
*	16,161	819,913
*	491	24,997
	10,069	543,620
*	5,108	45,729
	3,364	202,104
	8,660	151,567
	1,531	46,536
	50,040	2,620,943
	5,690	488,218
*	21,609	141,282
*	12,728	245,084
	86	6,243
	93,963	1,302,045
	20,914	321,054
	1,354	24,984
	9,503	490,175
	10,991	965,372
	15,239	243,722
*	9,945	311,683
	34,774	2,717,197
	139,732	5,061,423
	2,854	107,375
	3,264	573,276
TOTAL BELGIUM		<u>32,157,676</u>
CANADA — (9.6%)		
#*	41,197	57,587
#	7,570	69,815
	4,200	55,757
*	13,498	2,951
#*	10,500	25,911

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	23,864	\$ 206,857
#	5,100	135,132
	12,300	60,033
	109,975	4,727,954
*	40,723	147,239
#	10,023	126,329
*	5,300	8,112
#	196,553	1,551,315
	138,139	6,171,514
	90,256	2,010,858
#	9,257	380,025
	13,500	13,705
	6,598	253,811
	11,700	52,993
*	108,800	40,358
*	57,111	1,801,792
	25,853	955,544
*	31,401	994,347
	2,700	15,213
#*	4,248	5,999
*	2,455	49,692
	174,975	613,778
#	15,535	372,801
#*	37,800	303,534
	116,890	11,724,788
	182,557	11,123,411
	59,852	950,179
#	16,490	833,231
	24,125	137,152
#*	110,181	676,007
	1,803	20,064
#*	801	14,030
*	26,707	446,524
	73,074	2,651,219
#	5,946	747,574
#	1,000	10,410
	817	40,629
	154,837	7,687,657
#	38,240	1,750,796
#	12,787	972,633
#*	48,659	1,288,392
*	11,600	42,575
	3,100	167,038
	51,264	1,321,053
	39,923	310,206
#*	24,376	477,414
	153,770	7,778,976
	30,103	3,867,279
#	42,400	1,372,442
	21,100	426,268
#*	12,900	56,413
#*	13,391	35,218
*	66,109	149,198
#	41,397	316,810
	50,922	2,558,129
*	28,848	304,000
	95,498	594,367
	159,571	331,466
*	68,849	5,902,406

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CANADA — (Continued)			
#*	Charlottes Web Holdings, Inc.....	3,924	\$ 2,819
	Chesswood Group Ltd.....	1,100	9,964
	CI Financial Corp.....	100,596	1,159,499
	Cogeco Communications, Inc.....	7,925	512,985
	Cogeco, Inc.....	2,829	150,756
#*	Colabor Group, Inc.....	30,300	19,403
#	Colliers International Group, Inc.....	6,601	824,769
	Computer Modelling Group Ltd.....	41,594	161,757
	Constellation Software, Inc.....	3,758	6,392,782
*	Converge Technology Solutions Corp.....	28,233	130,962
*	Copper Mountain Mining Corp.....	62,680	79,295
	Corby Spirit & Wine Ltd.....	5,600	76,530
#	Corus Entertainment, Inc., Class B.....	88,190	258,947
#*	Cronos Group, Inc.....	27,000	85,050
#*	Denison Mines Corp.....	64,125	76,616
*	Descartes Systems Group, Inc.....	14,420	995,581
#*	DIRTT Environmental Solutions.....	19,000	19,140
	Dollarama, Inc.....	60,395	3,660,346
#	Doman Building Materials Group Ltd.....	38,876	204,315
#	Dorel Industries, Inc., Class B.....	7,028	38,583
	DREAM Unlimited Corp., Class A.....	13,224	340,785
	Dundee Precious Metals, Inc.....	21,816	105,455
	Dynacor Gold Mines, Inc.....	4,300	10,208
	ECN Capital Corp.....	70,161	327,643
	E-L Financial Corp. Ltd.....	600	377,182
*	Eldorado Gold Corp.....	89,365	549,938
#	Element Fleet Management Corp.....	211,832	2,431,713
#	Empire Co. Ltd., Class A.....	72,750	2,207,696
#	Enbridge, Inc.....	211,068	9,482,668
#	Endeavour Mining PLC.....	88,457	1,744,885
#*	Endeavour Silver Corp.....	20,104	73,375
	Enghouse Systems Ltd.....	14,900	381,649
*	Ensign Energy Services, Inc.....	51,678	139,229
	EQB, Inc.....	10,800	468,839
#*	Equinox Gold Corp.....	96,534	430,590
*	ERO Copper Corp.....	27,628	273,357
	Evertz Technologies Ltd.....	10,130	115,100
#	Extencicare, Inc.....	18,000	105,986
	Fairfax Financial Holdings Ltd.....	7,754	4,176,884
#	Fiera Capital Corp.....	33,139	235,755
	Finning International, Inc.....	81,889	1,790,552
	Firm Capital Mortgage Investment Corp.....	7,800	74,799
#	First Majestic Silver Corp.....	63,052	482,985
#	First National Financial Corp.....	6,643	194,432
	First Quantum Minerals Ltd.....	49,213	899,289
	FirstService Corp.....	15,852	2,121,379
*	Fission Uranium Corp.....	18,500	10,835
#*	Fortuna Silver Mines, Inc.....	43,768	125,287
#*	Galiano Gold, Inc.....	10,852	4,576
*	GDI Integrated Facility Services, Inc.....	6,500	253,848
	George Weston Ltd.....	31,511	3,760,994
#	Gibson Energy, Inc.....	94,342	1,939,074
	goeasy Ltd.....	6,113	534,467
#*	GoldMoney, Inc.....	13,300	16,306
	Great-West Lifeco, Inc.....	45,901	1,115,489
*	H2O Innovation, Inc.....	6,800	10,355
*	Haivision Systems, Inc.....	3,000	12,276
	Hammond Power Solutions, Inc.....	1,147	12,540
#	Hardwoods Distribution, Inc.....	10,822	282,265

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
* Heroux-Devtek, Inc.....	10,559	\$ 117,583
# HLS Therapeutics, Inc.....	2,100	21,155
# Home Capital Group, Inc.....	21,000	428,675
# Hudbay Minerals, Inc.....	93,059	358,271
#Ω Hydro One Ltd.....	69,789	1,948,348
* i-80 Gold Corp.....	14,411	27,347
# iA Financial Corp., Inc.....	59,354	3,265,849
#* IAMGOLD Corp.....	178,540	295,294
* IBI Group, Inc.....	11,900	179,074
# IGM Financial, Inc.....	40,333	1,171,044
* Imperial Metals Corp.....	2,530	5,473
# Information Services Corp.....	6,943	108,492
# Innergex Renewable Energy, Inc.....	48,871	734,277
# Intact Financial Corp.....	26,383	3,926,906
* Interfor Corp.....	31,142	768,974
* Ivanhoe Mines Ltd., Class A.....	32,721	203,396
Ω Jamieson Wellness, Inc.....	17,574	510,525
* Karora Resources, Inc.....	68,188	178,384
# K-Bro Linen, Inc.....	3,622	92,293
# Keyera Corp.....	45,865	1,188,754
* Kinaxis, Inc.....	7,060	843,969
# Kinross Gold Corp.....	479,757	1,641,269
* Knight Therapeutics, Inc.....	23,582	106,626
# KP Tissue, Inc.....	2,300	18,715
# Labrador Iron Ore Royalty Corp.....	8,900	196,689
* Laramide Resources Ltd.....	9,500	3,858
# Lasseonde Industries, Inc., Class A.....	405	38,269
# Laurentian Bank of Canada.....	19,611	639,993
# Leon's Furniture Ltd.....	14,365	187,338
# LifeWorks, Inc.....	30,344	748,322
#* Lightspeed Commerce, Inc.....	36,651	786,164
# Linamar Corp.....	12,776	582,455
# Loblaw Cos. Ltd.....	50,857	4,629,559
# Logistec Corp., Class B.....	700	22,888
#* Lucara Diamond Corp.....	91,530	46,460
#* Lundin Gold, Inc.....	23,728	158,428
#* Lundin Mining Corp.....	352,498	1,987,455
#* MAG Silver Corp.....	5,500	76,560
# Magellan Aerospace Corp.....	4,606	26,149
# Magna International, Inc.....	64,977	4,149,403
* Major Drilling Group International, Inc.....	8,743	65,476
* Mandalay Resources Corp.....	5,600	12,114
# Martinrea International, Inc.....	22,900	167,027
# Maverix Metals, Inc.....	13,364	56,797
# Melcor Developments Ltd.....	5,400	59,332
# Metro, Inc.....	59,568	3,298,539
# Morguard Corp.....	1,153	99,548
* Mountain Province Diamonds, Inc.....	5,600	2,187
# MTY Food Group, Inc.....	4,607	207,760
# Mullen Group Ltd.....	27,221	310,356
# National Bank of Canada.....	124,906	8,764,050
# Neo Performance Materials, Inc.....	5,900	67,038
#* New Gold, Inc.....	225,998	185,309
# NFI Group, Inc.....	20,078	216,216
# North American Construction Group Ltd.....	22,994	256,153
# North West Co., Inc.....	25,905	697,516
# Northland Power, Inc.....	31,297	1,026,003
* Novagold Resources, Inc.....	8,500	41,480
# Nutrien Ltd.....	27,607	2,364,816

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
#*Ω Nuvei Corp.....	6,114	\$ 213,367
* OceanaGold Corp.....	263,630	479,683
Open Text Corp.....	63,357	2,591,342
#* Organigram Holdings, Inc.....	42,683	45,671
Osisko Gold Royalties Ltd.....	88,427	924,553
#* Osisko Mining, Inc.....	20,728	45,970
# Pan American Silver Corp.....	89,755	1,824,904
# Parkland Corp.....	131,134	3,679,391
Pason Systems, Inc.....	41,730	501,197
Pembina Pipeline Corp.....	36,424	1,390,668
PHX Energy Services Corp.....	29,100	133,621
* Pipestone Energy Corp.....	11,500	38,526
Polaris Renewable Energy, Inc.....	11,000	191,129
# Pollard Banknote Ltd.....	700	12,081
* Precision Drilling Corp.....	5,553	378,532
# Premium Brands Holdings Corp.....	10,426	837,711
Primo Water Corp.....	43,165	570,641
Pulse Seismic, Inc.....	6,600	11,442
Quarterhill, Inc.....	53,700	89,322
Quebecor, Inc., Class B.....	74,238	1,649,347
#* Real Matters, Inc.....	22,026	101,138
#* Recipe Unlimited Corp.....	4,869	50,684
Restaurant Brands International, Inc.....	34,678	1,859,087
Richelieu Hardware Ltd.....	27,450	830,649
Ritchie Bros Auctioneers, Inc.....	42,186	3,040,392
Rogers Communications, Inc.,Class B.....	91,813	4,220,358
Rogers Sugar, Inc.....	19,343	97,731
# Royal Bank of Canada.....	234,028	22,819,465
Russel Metals, Inc.....	31,041	667,095
* Sabina Gold & Silver Corp.....	67,741	62,951
# Sandstorm Gold Ltd.....	47,969	285,430
# Savaria Corp.....	11,100	117,800
* Seabridge Gold, Inc.....	9,303	127,637
Secure Energy Services, Inc.....	139,240	698,076
Shaw Communications, Inc.,Class B.....	164,143	4,437,461
* ShawCor Ltd.....	46,654	212,039
* Shopify, Inc.,Class A.....	49,750	1,732,812
# Sienna Senior Living, Inc.....	7,800	82,718
#* Sierra Wireless, Inc.....	11,299	281,223
Ω Sleep Country Canada Holdings, Inc.....	16,805	375,850
# SNC-Lavalin Group, Inc.....	79,915	1,494,018
SNDL, Inc.....	4,981	11,207
Softchoice Corp.....	1,533	28,684
*Ω Spin Master Corp.....	23,665	882,067
Sprott, Inc.....	3,670	138,817
# SSR Mining, Inc.....	63,365	1,042,988
Stantec, Inc.....	41,412	2,044,127
# Stella-Jones, Inc.....	32,643	968,928
* Steppe Gold Ltd.....	5,600	4,810
Sun Life Financial, Inc.....	111,963	5,199,425
* SunOpta, Inc.....	1,600	14,112
# Superior Plus Corp.....	44,376	400,945
Supremex, Inc.....	4,000	10,808
* Taiga Building Products Ltd.....	5,000	9,059
#* Taseko Mines Ltd.....	75,600	83,436
TECSYS, Inc.....	1,764	53,903
TELUS Corp.....	9,416	216,769
* TELUS International CDA, Inc.....	2,564	70,997
# TerraVest Industries, Inc.....	7,060	130,940

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	23,090	\$ 2,306,220
#	13,358	1,499,837
	113,657	110,058
	34,530	225,697
	8,501	872,240
*	32,393	246,638
	33,520	2,823,109
#	198,396	12,888,593
	28,970	174,423
	50,726	643,310
*	127,154	376,333
#	80,699	877,246
*	7,100	198,105
*	40,199	1,051,103
*	14,819	428,062
*	3,400	26,690
*	5,100	10,594
	10,700	174,469
*	300	2,750
#*	57,851	465,320
#	48,704	4,559,933
	192,961	224,522
	58,078	1,992,075
*	18,132	33,133
	11,100	402,115
	21,568	2,602,207
	478,723	2,288,099
	6,064	59,667
TOTAL CANADA		<u>299,174,376</u>
CHINA — (0.0%)		
*	144,000	7,167
	34,632	95,738
	74,000	10,169
*††	2,300	0
TOTAL CHINA		<u>113,074</u>
DENMARK — (3.3%)		
*	42,500	848,543
	365,365	549,838
	15,902	180,794
#*	44,123	92,661
#*	35,084	1,739,691
*	980	36,646
	16,398	2,120,948
	1,895	54,340
	3,561	425,370
#	54,234	3,549,768
	19,872	2,325,797
	33,734	39,380
	130,721	1,828,041
#*	39,254	1,495,410
*	8,152	386,877
	31,410	5,292,571
#	26,410	725,410
	455	30,244
*	5,697	2,027,106
#	33,366	1,161,941

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
DENMARK — (Continued)		
	194,085	\$ 959,287
*	13,199	62,927
*	5,147	104,990
#*	80,337	1,404,012
*	21,728	1,137,168
	18,155	194,787
#*Ω	12,799	717,733
*	5,922	139,964
*	18,105	927,613
*Ω	5,720	56,686
	2,886	30,185
	14,665	1,702,020
	374,500	43,619,421
	50,078	3,198,996
*	3,647	160,791
Ω	23,193	2,700,051
	52,533	3,902,766
*	758	8,956
	7,791	239,871
	16,997	1,908,698
	18,827	1,605,634
*	2,621	60,767
	3,035	225,974
	12,995	969,924
	3,891	365,930
	1,094	49,131
	35,908	411,435
	4,139	89,280
	17,811	546,959
	3,151	40,285
*	528	58,674
	25,894	1,262,446
	85,977	1,960,391
#	232,372	6,107,602
*	10,485	189,102
TOTAL DENMARK.....		102,031,832
FINLAND — (1.9%)		
	23,868	228,874
	2,751	81,779
	15,884	166,201
	14,517	123,359
	10,737	82,670
#	1,503	8,043
	20,036	708,610
	54,007	269,344
#	13,769	97,965
	6,198	47,061
	54,829	3,032,322
Ω	6,936	166,960
	1,285	7,461
	6,430	127,015
	19,000	213,262
*	24,898	77,232
	6,908	6,010
	577	14,146
#	5,142	109,721
	51,341	2,001,198
	2,760	11,855

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)		
#*	Incap Oyj.	1,295 \$ 20,689
	Kamux Corp.	12,213 100,705
	Kemira Oyj.	51,885 658,794
	Kesko Oyj, Class A.	56,954 1,290,382
	Kesko Oyj, Class B.	177,351 4,386,451
	Kojamo Oyj.	26,058 464,858
	Kone Oyj, Class B.	86,521 3,954,134
	Konecranes Oyj.	26,533 712,380
#	Lassila & Tikanoja Oyj.	26,743 313,798
	Marimekko Oyj.	11,350 157,785
	Metsa Board Oyj, Class A.	133 1,351
	Metsa Board Oyj, Class B.	77,208 688,292
	Metso Outotec Oyj.	313,768 2,593,823
#	Musti Group Oyj.	11,647 241,400
	Neste Oyj.	91,663 4,713,429
*	NoHo Partners Oyj.	1,829 13,954
	Nokia Oyj.	469,553 2,445,709
	Nokian Renkaat Oyj.	32,510 384,521
	Nordea Bank Abp.	505,323 4,980,503
	Olvi Oyj, Class A.	5,420 199,545
	Oma Saastopankki Oyj.	1,944 43,430
	Oriola Oyj, Class A.	17,876 36,427
	Oriola Oyj, Class B.	80,101 162,755
	Orion Oyj, Class A.	10,006 477,552
	Orion Oyj, Class B.	45,341 2,164,466
	Outokumpu Oyj.	172,295 758,581
	Pihlajalinna Oyj.	8,421 91,492
#	Ponsse Oyj.	5,991 161,242
#*	QT Group Oyj.	5,361 433,494
#	Raisio Oyj, Class V.	66,133 146,686
	Rapala VMC Oyj.	2,115 12,203
	Revenio Group Oyj.	7,790 401,259
Ω	Rovio Entertainment Oyj.	19,791 134,233
	Sampo Oyj, Class A.	175,524 7,583,116
	Sanoma Oyj.	47,469 670,529
	Scanfil Oyj.	4,207 31,049
	Stora Enso Oyj, Class R.	128,341 1,984,882
	Taaleri Oyj.	4,565 48,857
#	Talenom Oyj.	2,789 31,957
#*	Tecnotree Oyj.	22,408 18,682
	Teleste Oyj.	2,478 9,615
#Ω	Terveystalo Oyj.	65,640 616,588
	TietoEVERY Oyj.	55,831 1,518,598
	Tokmanni Group Corp.	24,333 320,082
	UPM-Kymmene Oyj.	64,188 2,034,102
	Uponor Oyj.	27,251 410,270
	Vaisala Oyj, Class A.	9,389 433,200
	Valmet Oyj.	82,825 2,304,801
#	Verkkokauppa.com Oyj.	4,781 19,934
	Wartsila OYJ Abp.	157,451 1,383,450
*	WithSecure Oyj.	24,898 45,212
#	YIT Oyj.	56,931 193,659
TOTAL FINLAND.		60,585,994
FRANCE — (8.6%)		
	ABC arbitrage.	12,905 92,290
#*	Aeroports de Paris.	3,565 492,583
	Airbus SE.	113,134 12,198,299
	AKWEL.	2,084 37,529

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

		<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)			
Ω	ALD SA.....	72,736	\$ 861,633
#	Alstom SA.....	107,446	2,553,529
	Altamir.....	2,530	65,657
	Alten SA.....	13,272	1,797,560
Ω	Amundi SA.....	22,304	1,210,991
	Arkema SA.....	29,416	2,786,741
	Assystem SA.....	1,932	72,792
#*	Atari SA.....	21,703	2,961
#*	Atos SE.....	36,852	454,330
	Aubay.....	2,680	142,503
	AXA SA.....	348,035	8,019,600
	Axway Software SA.....	4,622	89,647
#	Bastide le Confort Medical.....	1,130	42,530
	Beneteau SA.....	17,564	201,978
#	Bigben Interactive.....	9,903	149,271
	BioMerieux.....	12,868	1,392,798
	BNP Paribas SA.....	151,420	7,154,184
	Boiron SA.....	1,876	87,746
#	Bonduelle SCA.....	4,870	65,492
	Bouygues SA.....	66,102	1,998,246
#	Bureau Veritas SA.....	97,555	2,690,626
	Capgemini SE.....	27,849	5,311,830
#	Carrefour SA.....	340,347	5,800,208
#*	Casino Guichard Perrachon SA.....	15,160	178,801
	Catana Group.....	9,173	68,541
	CBo Territoria.....	19,983	74,210
#	Cegedim SA.....	4,449	95,303
*	CGG SA.....	495,044	442,154
	Chargeurs SA.....	3,184	54,586
	Cie de Saint-Gobain.....	55,113	2,569,909
*	Cie des Alpes.....	7,620	133,784
	Cie Plastic Omnium SA.....	12,731	238,113
#*	Claranova SE.....	24,407	95,871
*	Coface SA.....	53,480	560,087
	Credit Agricole SA.....	191,991	1,768,972
	Danone SA.....	40,806	2,250,008
	Dassault Aviation SA.....	6,316	903,331
	Dassault Systemes SE.....	77,929	3,342,505
	Derichebourg SA.....	50,509	321,935
	Edenred.....	82,267	4,222,806
	Eiffage SA.....	41,730	3,915,901
	Electricite de France SA.....	75,172	912,907
#*Ω	Elior Group SA.....	49,414	160,580
	Elis SA.....	51,341	766,308
	Engie SA.....	59,288	733,531
	Equasens.....	1,274	110,985
*	ESI Group.....	906	64,321
	EssilorLuxottica SA.....	12,599	1,975,301
*	Euroapi SA.....	4,142	69,875
	Eurofins Scientific SE.....	45,220	3,525,277
Ω	Euronext NV.....	30,878	2,515,895
	Eutelsat Communications SA.....	109,984	836,948
	Exel Industries, Class A.....	353	16,522
*	Faurecia SE.....	43,818	792,195
	FERMENTALG COMMON STOCK EUR.04.....	2,714	6,068
	Fnac Darty SA.....	13,959	559,933
	Gaztransport Et Technigaz SA.....	13,882	1,914,661
	Getlink SE.....	63,577	1,272,451
*	GL Events.....	4,130	79,054

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
Groupe Crit.	1,898	\$ 118,512
* Groupe Gorge SA.....	547	10,745
Groupe SFPI.....	6,247	16,885
Guerbet.	1,951	40,253
Haulotte Group SA.....	9,012	31,847
# Hermes International.....	8,092	11,101,769
HEXAOM.....	1,318	35,314
* ID Logistics Group.....	749	242,517
Imerys SA.....	6,872	232,867
Infotel SA.....	2,578	141,236
Interparfums SA.....	282	14,147
Ipsen SA.....	26,084	2,638,583
IPSOS.....	21,861	1,120,501
Jacquet Metals SACA.....	7,542	135,848
* JCDecaux SA.....	32,150	518,467
# Kaufman & Broad SA.....	11,998	333,109
Kering SA.....	13,378	7,658,784
Korian SA.....	17,758	262,752
Ω La Francaise des Jeux SAEM.....	63,048	2,251,950
Laurent-Perrier.....	972	99,016
Lectra.....	10,147	356,654
Legrand SA.....	41,794	3,421,617
Linedata Services.....	1,111	41,555
LISI.....	5,977	140,827
# LNA Sante SA.....	962	32,945
L'Oreal SA.....	49,504	18,715,350
#* Lumibird.....	872	18,277
LVMH Moet Hennessy Louis Vuitton SE.....	55,094	38,254,739
#Ω Maisons du Monde SA.....	17,092	182,687
Manitou BF SA.....	4,378	83,331
Manutan International.....	280	19,169
Mersen SA.....	5,070	178,370
Metropole Television SA.....	13,689	180,318
#* Nacon SA.....	6,145	34,424
Nexans SA.....	11,733	1,126,891
# Nexity SA.....	29,792	732,129
Oeneo SA.....	5,443	81,834
* OL Groupe SA.....	6,601	19,634
Orange SA.....	530,209	5,417,904
#* Orpea SA.....	8,154	203,028
Pernod Ricard SA.....	19,941	3,917,296
#* Prodways Group SA.....	4,249	12,870
Publicis Groupe SA.....	62,565	3,329,418
Quadient SA.....	15,198	295,899
*†† Recylex SA.....	633	224
# Remy Cointreau SA.....	8,830	1,744,430
* Renault SA.....	71,020	2,099,662
Rexel SA.....	180,173	3,202,114
Robertet SA.....	61	57,108
Rothschild & Co.....	15,536	572,142
Rubis SCA.....	50,344	1,230,469
Safran SA.....	22,098	2,428,913
Samse SA.....	200	36,245
Sanofi.....	95,270	9,467,315
Sartorius Stedim Biotech.....	4,252	1,700,967
Schneider Electric SE.....	48,933	6,767,701
# SCOR SE.....	116,628	2,052,363
SEB SA.....	12,412	1,044,972
SES SA.....	165,187	1,246,625

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
*Ω SMCP SA.....	20,526	\$ 111,761
Societe BIC SA.....	10,512	593,961
* Societe des Bains de Mer et du Cercle des Etrangers a Monaco.....	419	37,899
Societe Generale SA.....	163,487	3,663,154
Societe pour l'Informatique Industrielle.....	3,552	167,952
#* Solocal Group.....	17,197	17,465
Somfy SA.....	4,011	507,184
Sopra Steria Group SACA.....	9,773	1,628,485
SPIE SA.....	65,100	1,563,372
Stef SA.....	917	87,534
Sword Group.....	4,402	181,875
Synergie SE.....	4,886	146,317
* Technicolor SA.....	21,549	69,046
Technip Energies NV.....	88,015	1,039,480
Teleperformance.....	12,431	4,156,938
# Television Francaise 1.....	33,050	227,671
Thales SA.....	36,100	4,489,382
Thermador Groupe.....	4,406	370,788
# Tikehau Capital SCA.....	8,066	199,562
* Touax SA.....	905	7,765
Trigano SA.....	3,700	362,029
* Ubisoft Entertainment SA.....	49,337	2,100,494
Valeo.....	61,030	1,310,926
* Vallourec SA.....	74,345	688,882
Vilmorin & Cie SA.....	2,737	113,194
Vinci SA.....	63,976	6,132,659
Virbac SA.....	1,494	551,817
Vivendi SE.....	93,323	885,943
Vranken-Pommery Monopole SA.....	1,133	20,575
Wavestone.....	5,088	265,684
*Ω Worldline SA.....	85,720	3,783,520
TOTAL FRANCE.....		<u>266,260,015</u>
GERMANY — (5.9%)		
3U Holding AG.....	1,542	4,079
7C Solarparken AG.....	19,158	102,338
* Aareal Bank AG.....	29,277	952,261
# Adesso SE.....	1,161	201,149
Adidas AG.....	46,381	8,023,518
AIXTRON SE.....	3,694	95,500
All for One Group SE.....	1,306	68,871
Allgeier SE.....	3,172	108,916
Allianz SE.....	47,864	8,692,394
AlzChem Group AG.....	138	2,698
Amadeus Fire AG.....	3,458	386,361
Aroundtown SA.....	417,762	1,339,776
Atoss Software AG.....	2,250	355,034
Aurubis AG.....	16,913	1,221,069
Basler AG.....	2,142	81,613
#* Bauer AG.....	5,212	46,327
Bayerische Motoren Werke AG.....	75,446	6,164,944
BayWa AG.....	7,674	330,319
Bechtle AG.....	37,350	1,727,582
Beiersdorf AG.....	14,490	1,494,277
Bertrandt AG.....	2,343	87,507
* Bijou Brigitte AG.....	1,981	54,432
Bilfinger SE.....	13,167	397,875
* Borussia Dortmund GmbH & Co. KGaA.....	27,309	106,526
Brenntag SE.....	65,986	4,635,192

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	9,579	\$ 327,456
	9,221	1,345,711
#	98,554	198,767
	3,758	62,315
	3,729	320,237
*	496,969	3,404,795
	13,885	601,891
	24,837	1,769,416
Ω	110,403	3,723,383
	7,503	110,572
*	19,773	1,089,162
*	117,058	3,198,605
#*Ω	17,568	847,592
	3,463	195,100
	170,256	1,482,930
	6,612	190,837
	31,990	5,584,344
Ω	34,408	318,045
	92,993	3,714,128
	3,713	70,807
	328,772	6,246,331
	6,356	157,160
	50,368	210,281
*	1,942	22,149
#	22,026	250,534
	2,478	103,373
	1,006	23,600
	1,079	49,113
	20,859	518,611
Ω	7,587	221,463
	1,009,672	9,076,042
	1,681	74,540
	6,586	52,713
	42,998	940,915
	2,432	238,689
	55,356	1,180,726
#	1,254	27,839
	6,642	268,484
	411	24,543
#*	13,649	138,827
	383	9,244
*	7,797	356,577
	57,573	1,355,651
	30,092	1,115,615
	61,621	1,576,817
	10,321	263,701
*	354	1,747
	63,419	2,367,278
*	3,348	90,084
	9,787	442,322
*	380	50,592
*	4,210	6,247
	28,743	392,016
	4,514	118,529
*	8,388	55,101
	7,861	109,561
	11,912	1,689,682
	1,210	51,800
#*	91,729	140,784

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
#*	HelloFresh SE.....	88,481 \$ 2,445,591
	Henkel AG & Co. KGaA.....	13,114 826,901
	Hensoldt AG.....	9,473 242,883
	Hornbach Holding AG & Co. KGaA.....	4,575 359,092
	Hugo Boss AG.....	31,860 1,882,683
*	Hypoport SE.....	1,058 219,907
#	Indus Holding AG.....	10,640 255,137
	Infineon Technologies AG.....	77,254 2,118,650
Ω	Instone Real Estate Group SE.....	22,434 245,788
	IVU Traffic Technologies AG.....	3,842 63,332
	Jenoptik AG.....	15,445 374,083
#Ω	JOST Werke AG.....	5,123 212,979
	K+S AG.....	15,465 326,098
	KION Group AG.....	33,411 1,523,963
	Kloeckner & Co. SE.....	38,915 381,391
	Knaus Tabbert AG.....	330 9,960
	Knorr-Bremse AG.....	22,418 1,335,565
*	Koenig & Bauer AG.....	6,934 105,175
#	Kontron AG.....	12,351 184,035
	KPS AG.....	5,062 21,191
	Krones AG.....	6,004 523,129
	Lanxess AG.....	34,586 1,271,927
	Leifheit AG.....	3,048 54,688
#*	Leoni AG.....	6,219 48,035
*	LPKF Laser & Electronics AG.....	2,487 24,425
*	Manz AG.....	596 21,825
*	Medios AG.....	1,354 39,364
	Mercedes-Benz Group AG.....	184,475 10,879,225
*	METRO AG.....	64,789 526,547
	MLP SE.....	26,024 152,259
	MTU Aero Engines AG.....	12,792 2,472,865
	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen.....	15,614 3,539,787
#	Mutares SE & Co. KGaA.....	3,415 62,163
#*	Nagarro SE.....	3,729 437,328
	Nemetschek SE.....	26,223 1,755,540
	New Work SE.....	929 124,348
	Nexus AG.....	4,699 251,044
#*	Nordex SE.....	51,445 499,876
	Norma Group SE.....	6,035 112,589
	OHB SE.....	2,457 84,328
	Patrizia AG.....	9,522 122,910
	Pfeiffer Vacuum Technology AG.....	1,776 280,805
	PNE AG.....	7,350 116,999
	ProSiebenSat.1 Media SE.....	117,178 1,002,190
	PSI Software AG.....	3,733 93,299
#	Puma SE.....	47,181 3,184,486
#*	QIAGEN NV.....	71,453 3,555,003
#	Rational AG.....	3,119 2,174,084
	Rheinmetall AG.....	16,355 2,999,132
	RTL Group SA.....	23,010 903,863
	SAF-Holland SE.....	21,483 173,780
	SAP SE, Sponsored ADR.....	1,458 135,900
	SAP SE.....	79,831 7,446,053
Ω	Scout24 SE.....	19,707 1,126,619
	Secunet Security Networks AG.....	662 191,492
	Siemens AG.....	84,373 9,411,299
*	Siemens Energy AG.....	146,436 2,433,398
Ω	Siemens Healthineers AG.....	26,737 1,370,101
	Sixt SE.....	7,230 882,651

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
* SMA Solar Technology AG.....	983	\$ 53,635
Software AG.....	23,965	647,450
Stabilus SE.....	10,627	598,916
Stemmer Imaging AG.....	242	8,430
STRATEC SE.....	4,619	426,073
Stroeer SE & Co. KGaA.....	12,716	556,169
# SUESS MicroTec SE.....	5,423	85,744
Surteco Group SE.....	706	16,942
Symrise AG.....	20,855	2,433,478
TAG Immobilien AG.....	58,868	651,920
Takkt AG.....	12,576	171,488
* Talanx AG.....	16,587	605,521
*Ω TeamViewer AG.....	75,681	787,966
Technotrans SE.....	943	24,259
Telefonica Deutschland Holding AG.....	368,740	980,343
* thyssenkrupp AG.....	70,329	434,357
Traffic Systems SE.....	755	17,468
# Uniper SE.....	11,898	79,495
United Internet AG.....	55,803	1,469,916
#* va-Q-tec AG.....	818	11,001
# Varta AG.....	6,336	515,778
VERBIO Vereinigte BioEnergie AG.....	13,879	861,308
* Vitesco Technologies Group AG, Class A.....	4,468	243,010
Vonovia SE.....	23,611	786,721
Vossloh AG.....	3,530	125,985
Wacker Chemie AG.....	7,992	1,203,165
Wacker Neuson SE.....	12,326	237,163
Washtec AG.....	4,114	172,682
#* Westwing Group SE.....	3,418	25,207
Wuestenrot & Wuerttembergische AG.....	16,757	287,763
#*Ω Zalando SE.....	17,332	487,950
Zeal Network SE.....	3,022	96,813
TOTAL GERMANY.....		<u>183,979,808</u>
HONG KONG — (1.7%)		
AIA Group Ltd.....	1,762,200	17,704,195
* Aidigong Maternal & Child Health Ltd.....	266,000	15,756
Analogue Holdings Ltd.....	192,000	30,553
APAC Resources Ltd.....	80,000	11,044
* Apollo Future Mobility Group Ltd.....	1,728,000	69,380
Asia Standard International Group Ltd.....	80,000	6,831
Asiasec Properties Ltd.....	17,000	849
ASM Pacific Technology Ltd.....	81,800	651,752
Best Mart 360 Holdings Ltd.....	48,000	10,063
Ω BOC Aviation Ltd.....	114,500	974,465
BOC Hong Kong Holdings Ltd.....	375,000	1,356,493
BOCOM International Holdings Co. Ltd.....	343,000	26,192
Bright Smart Securities & Commodities Group Ltd.....	54,000	9,354
†† Brightoil Petroleum Holdings Ltd.....	229,000	8,206
Chen Hsong Holdings.....	46,000	12,834
China Motor Bus Co. Ltd.....	1,000	10,966
* China Star Entertainment Ltd.....	130,000	13,068
#* China Strategic Holdings Ltd.....	10,625,000	44,796
* Chinese Estates Holdings Ltd.....	140,000	38,533
Chow Sang Sang Holdings International Ltd.....	197,000	203,648
Chow Tai Fook Jewellery Group Ltd.....	554,000	1,095,678
Chuang's China Investments Ltd.....	190,000	9,809
Chuang's Consortium International Ltd.....	92,000	13,349
CITIC Telecom International Holdings Ltd.....	444,000	148,069

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	299,823	\$2,122,665
	52,250	12,147
*	106,000	54,014
	114,000	13,069
*	1,000	1,757
Ω	149,500	47,211
	2,220,000	53,431
*††	85,500	0
	108,000	82,374
	43,600	114,496
	63,000	32,701
*	290,000	15,474
*	36,000	3,386
	12,000	14,223
	169,000	145,277
	402,000	38,117
	490,000	8,729
*	376,000	26,373
*	843,100	123,646
	26,000	19,238
	22,500	38,376
	435,361	140,445
*Ω	78,000	12,552
	67,000	43,320
*	48,000	13,405
	560,000	132,014
	129,000	12,668
*	44,000	0
	113,693	247,267
	432,000	49,502
	130,050	37,833
	10,000	98,329
#	1,166,383	139,624
	128,000	230,864
	338,000	616,679
	83,200	1,342,067
	89,806	13,286
	196,740	684,881
	237,500	263,849
	371,600	127,290
	26,000	7,998
*	8,000	866
	102,700	4,712,948
	111,000	94,150
	190,000	118,445
	58,000	4,522
Ω	11,500	4,928
*	210,000	23,490
	106,000	324,952
	570,000	228,598
*	56,000	2,654
Ω	96,000	28,221
	169,000	62,447
	49,758	6,454
	572,000	212,674
	132,000	23,703
	128,000	256,938
	250,500	602,487
	234,000	285,237

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
* Lai Sun Development Co. Ltd.....	55,350	\$ 30,449
* Lifestyle International Holdings Ltd.....	133,000	45,657
Liu Chong Hing Investment Ltd.....	96,000	86,622
L'Occitane International SA.....	248,500	847,724
Luk Fook Holdings International Ltd.....	167,000	407,752
Lung Kee Bermuda Holdings.....	44,000	15,731
Man Wah Holdings Ltd.....	421,200	329,716
MECOM Power & Construction Ltd.....	538,500	156,407
* Midland Holdings Ltd.....	251,026	23,325
Modern Dental Group Ltd.....	116,000	36,961
MTR Corp. Ltd.....	79,500	420,993
* NagaCorp Ltd.....	386,000	359,996
New World Development Co. Ltd.....	334,000	1,116,862
*†† NewOcean Energy Holdings Ltd.....	550,000	2,053
NWS Holdings Ltd.....	428,242	424,735
Oriental Watch Holdings.....	142,476	77,664
* Pacific Century Premium Developments Ltd.....	162,000	9,392
Pacific Textiles Holdings Ltd.....	354,000	140,769
# PC Partner Group Ltd.....	50,000	44,923
Pentamaster International Ltd.....	126,000	13,531
Perfect Medical Health Management Ltd.....	183,000	86,002
Pico Far East Holdings Ltd.....	406,000	57,422
Playmates Holdings Ltd.....	90,000	7,458
Playmates Toys Ltd.....	96,000	6,248
Plover Bay Technologies Ltd.....	80,000	29,213
Power Assets Holdings Ltd.....	201,500	1,319,371
Prada SpA.....	152,700	881,332
* PT International Development Co. Ltd.....	390,000	9,493
#* Sa Sa International Holdings Ltd.....	278,000	46,025
*Ω Samsonite International SA.....	548,700	1,150,957
SEA Holdings Ltd.....	35,170	22,294
Singamas Container Holdings Ltd.....	276,000	33,472
Sino Land Co. Ltd.....	430,534	639,703
Soundwill Holdings Ltd.....	11,500	9,456
* Space Group Holdings Ltd.....	22,500	10,470
Sun Hung Kai & Co. Ltd.....	89,000	41,037
Sun Hung Kai Properties Ltd.....	153,707	1,834,821
* Suncorp Technologies Ltd.....	290,000	14,825
Swire Properties Ltd.....	92,400	220,164
# TAI Cheung Holdings Ltd.....	170,000	97,143
Tai Hing Group Holdings Ltd.....	112,000	14,432
Techtronic Industries Co. Ltd.....	290,000	3,218,020
* Television Broadcasts Ltd.....	110,600	56,267
Texhong Textile Group Ltd.....	104,000	96,788
* TOM Group Ltd.....	360,000	32,216
Town Health International Medical Group Ltd.....	936,000	60,767
Tradelink Electronic Commerce Ltd.....	224,000	28,808
United Laboratories International Holdings Ltd.....	252,000	132,940
†† Untrade Convoy.....	528,000	2,105
Value Partners Group Ltd.....	528,000	175,342
VSTECS Holdings Ltd.....	330,400	252,349
VTech Holdings Ltd.....	45,000	306,767
Wai Kee Holdings Ltd.....	120,000	41,023
Wang On Group Ltd.....	2,940,000	25,402
Wharf Real Estate Investment Co. Ltd.....	230,000	1,023,778
# Wing Tai Properties Ltd.....	18,000	9,045
* Xingye Alloy Materials Group Ltd.....	73,000	10,662
YTO Express Holdings Ltd.....	82,000	26,013
* Yunfeng Financial Group Ltd.....	28,000	4,843

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
# Zensun Enterprises Ltd.....	299,999	\$ 91,746
* Zhaobangji Properties Holdings Ltd.....	376,000	20,853
TOTAL HONG KONG.....		<u>53,378,508</u>
IRELAND — (0.4%)		
AIB Group PLC.....	344,279	783,113
Bank of Ireland Group PLC.....	414,757	2,375,628
Cairn Homes PLC.....	358,413	398,698
* Datalex PLC.....	473	296
FBD Holdings PLC.....	11,875	123,745
* Flutter Entertainment PLC.....	22,564	2,266,034
*Ω Glenveagh Properties PLC.....	277,630	308,145
Kerry Group PLC, Class A.....	3,086	325,731
Kingspan Group PLC.....	23,921	1,548,360
* Permanent TSB Group Holdings PLC.....	23,545	33,659
Smurfit Kappa Group PLC.....	126,941	4,601,281
TOTAL IRELAND.....		<u>12,764,690</u>
ISRAEL — (0.8%)		
* Abra Information Technologies Ltd.....	8,194	9,566
Afcon Holdings Ltd.....	885	41,685
# AFI Properties Ltd.....	6,869	359,291
Africa Israel Residences Ltd.....	928	53,507
#* Airport City Ltd.....	19,752	381,858
* Allot Ltd.....	5,136	26,640
Alony Hetz Properties & Investments Ltd.....	43,397	633,302
Alrov Properties & Lodgings Ltd.....	1,381	76,655
Amot Investments Ltd.....	45,710	313,382
Arad Ltd.....	4,385	60,636
Ashtrom Group Ltd.....	6,992	162,956
AudioCodes Ltd.....	8,936	217,145
Automatic Bank Services Ltd.....	1,674	9,783
* Avgol Industries 1953 Ltd.....	36,631	25,110
* Ayalon Holdings Ltd.....	3,614	22,516
Azorim-Investment Development & Construction Co. Ltd.....	25,722	98,168
Azrieli Group Ltd.....	2,180	174,742
Bank Leumi Le-Israel BM.....	251,601	2,446,470
* Bet Shemesh Engines Holdings 1997 Ltd.....	2,007	64,725
Bezeq The Israeli Telecommunication Corp. Ltd.....	421,125	721,027
# Big Shopping Centers Ltd.....	1,907	254,012
Blue Square Real Estate Ltd.....	1,779	138,780
Carasso Motors Ltd.....	14,778	76,330
Castro Model Ltd.....	1,314	35,084
* Clal Insurance Enterprises Holdings Ltd.....	25,576	500,310
* Compugen Ltd.....	6,256	10,785
Danel Adir Yeoshua Ltd.....	2,392	303,377
Delek Automotive Systems Ltd.....	24,708	310,935
Delta Galil Industries Ltd.....	5,566	271,978
# Delta Israel Brands Ltd.....	609	11,121
Dor Alon Energy in Israel 1988 Ltd.....	2,113	79,035
Duniec Brothers Ltd.....	1,928	127,501
# E&M Computing Ltd.....	5,670	17,291
Elbit Systems Ltd.....	1,879	435,421
Electra Consumer Products 1970 Ltd.....	2,703	127,280
Electra Ltd.....	772	462,661
Electra Real Estate Ltd.....	5,625	92,945
* Ellomay Capital Ltd.....	1,542	40,895
# Energix-Renewable Energies Ltd.....	57,808	234,307

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
* Enlight Renewable Energy Ltd.....	243,676	\$555,125
FMS Enterprises Migun Ltd.....	2,021	64,558
Formula Systems 1985 Ltd.....	2,359	245,414
Formula Systems 1985 Ltd., Sponsored ADR.....	1,510	157,267
Fox Wizel Ltd.....	3,717	472,597
# Gav-Yam Lands Corp. Ltd.....	23,616	227,336
* Gilat Satellite Networks Ltd.....	12,151	82,048
Hagag Group Real Estate Development.....	7,304	49,431
Hamat Group Ltd.....	6,948	69,028
Harel Insurance Investments & Financial Services Ltd.....	57,285	585,746
Hilan Ltd.....	3,413	198,863
#* Hiper Global Ltd.....	5,670	21,027
ICL Group Ltd.....	41,568	378,785
IDI Insurance Co. Ltd.....	3,478	90,680
IES Holdings Ltd.....	818	73,739
Ilex Medical Ltd.....	2,010	68,964
# Infinya Ltd.....	1,439	129,240
# Inrom Construction Industries Ltd.....	35,497	171,768
Isracard Ltd.....	85,561	267,472
Israel Canada T.R Ltd.....	30,911	119,298
Israel Land Development - Urban Renewal Ltd.....	1,926	30,780
Isras Investment Co. Ltd.....	647	128,046
* Kamada Ltd.....	6,587	33,109
Kerur Holdings Ltd.....	1,061	26,104
Kiil Industries Ltd.....	267	23,243
M Yochananof & Sons Ltd.....	2,246	129,430
Magic Software Enterprises Ltd.....	17,442	342,849
Malam - Team Ltd.....	2,870	64,286
Matrix IT Ltd.....	13,031	331,157
# Maytronics Ltd.....	9,928	130,824
Mega Or Holdings Ltd.....	7,709	258,316
* Melisron Ltd.....	4,502	340,644
* Menora Mivtachim Holdings Ltd.....	10,987	219,910
Meshulam Levinstein Contracting & Engineering Ltd.....	350	31,511
Migdal Insurance & Financial Holdings Ltd.....	177,504	277,239
Mivne Real Estate KD Ltd.....	137,238	466,107
Mivtach Shamir Holdings Ltd.....	1,600	42,653
Mizrahi Tefahot Bank Ltd.....	9,122	339,122
* Nice Ltd.....	1,056	225,453
#* Nice Ltd., Sponsored ADR.....	4,410	943,828
* Nova Ltd.....	3,694	392,315
# Novolog Ltd.....	129,670	134,447
* NR Spuntech Industries Ltd.....	3,315	4,798
Oil Refineries Ltd.....	888,828	334,953
One Software Technologies Ltd.....	14,338	235,487
Palam Industries 1990 Ltd.....	1,658	21,240
* Paz Oil Co. Ltd.....	6,520	804,186
Peninsula Group Ltd.....	14,086	9,448
* Perion Network Ltd.....	8,697	167,767
Phoenix Holdings Ltd.....	88,490	945,570
Plasson Industries Ltd.....	1,135	63,615
Pluristem Therapeutics, Inc.....	5,947	5,933
Prashkovsky Investments & Construction Ltd.....	4,675	151,342
* Priortech Ltd.....	1,051	27,064
Rami Levy Chain Stores Hashikma Marketing 2006 Ltd.....	3,808	297,926
Rani Zim Shopping Centers Ltd.....	9,915	16,050
Rapac Communication & Infrastructure Ltd.....	1,869	19,201
Raval Ics Ltd.....	4,981	7,057
S.R Accord Ltd.....	1,571	22,853

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
	978	\$ 86,594
	3,768	179,432
	38,552	343,291
*	39,892	188,032
	63,751	416,562
#	11,872	315,455
	10,702	195,007
#	47,494	24,980
	1,256	194,325
	12,321	59,473
*	10,987	20,525
*	89,568	840,148
	19,821	41,967
	3,518	52,790
	3,684	12,952
	3,362	280,487
TOTAL ISRAEL		24,755,535
ITALY — (2.0%)		
	245,232	316,079
	32,542	469,927
*	9,974	15,047
	72,785	2,406,864
Ω	94,319	331,139
	81,401	141,162
	41,478	117,873
	232,116	3,470,052
	5,161	119,274
*	6,905	45,050
	304	11,625
	4,827	56,669
	68,448	1,197,369
	20,668	601,306
	9,820	132,125
	84,430	559,129
#*	519	220
Ω	7,802	12,414
	5,932	18,407
	12,465	71,186
	21,403	73,821
	3,496	12,700
Ω	37,643	264,477
#	1,076	15,344
	452,881	628,652
	13,124	762,751
	40,575	77,368
Ω	15,967	363,780
#*	136,243	57,749
	172,286	2,219,502
	22,111	125,151
*	97,864	19,577
	10,707	151,889
	2,722	55,988
	73,443	815,354
	17,554	333,870
	4,286	595,936
	2,171	58,898
*	6,100	17,706
	29,507	40,343

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
*Ω Enav SpA.....	38,380	\$ 167,801
Enel SpA.....	517,680	2,609,762
Esprinet SpA.....	14,964	108,309
#* Eurotech SpA.....	3,709	11,021
Exprivia SpA.....	5,998	11,209
# Ferrari NV.....	18,607	3,939,932
Fila SpA.....	4,512	36,717
#* Fincantieri SpA.....	63,031	33,137
FinecoBank Banca Fineco SpA.....	168,820	2,098,089
* FNM SpA.....	43,781	19,649
* Garofalo Health Care SpA.....	1,780	7,240
Gefran SpA.....	856	7,797
#* Geox SpA.....	18,566	15,111
Gruppo MutuiOnline SpA.....	7,943	212,839
Ω GVS SpA.....	9,423	91,557
Hera SpA.....	415,497	1,193,838
IMMSI SpA.....	84,339	33,084
* Intek Group SpA.....	109,260	65,429
Interpump Group SpA.....	7,956	340,022
Intesa Sanpaolo SpA.....	2,052,231	3,644,368
Italgas SpA.....	261,644	1,496,810
Italmobiliare SpA.....	3,302	91,999
* Iveco Group NV.....	71,673	438,825
* IVS Group SA.....	5,951	25,231
#* Juventus Football Club SpA.....	144,287	53,160
Leonardo SpA.....	146,882	1,375,785
LU-VE SpA.....	2,541	57,595
# Maire Tecnimont SpA.....	67,483	187,406
Mediobanca Banca di Credito Finanziario SpA.....	233,950	2,006,521
#* MFE-MediaForEurope NV, Class A.....	649,480	292,349
#* MFE-MediaForEurope NV, Class B.....	134,065	86,278
Moncler SpA.....	57,345	2,874,640
* Newlat Food SpA.....	4,999	29,448
#*Ω Nexi SpA.....	58,367	530,091
Openjobmetis SpA agenzia per il lavoro.....	1,095	9,575
Ω OVS SpA.....	142,296	228,865
Pharmanutra SpA.....	1,465	100,832
Piaggio & C SpA.....	84,642	222,991
Ω Piovan SpA.....	2,340	21,246
# Prima Industrie SpA.....	1,531	35,300
Prysmian SpA.....	47,146	1,499,096
Recordati Industria Chimica e Farmaceutica SpA.....	28,910	1,282,138
Reply SpA.....	6,739	887,165
Rizzoli Corriere Della Sera Mediagroup SpA.....	61,164	45,150
# SAES Getters SpA.....	1,290	27,923
SAES Getters SpA.....	1,885	27,162
* Safilo Group SpA.....	45,604	62,315
# Salvatore Ferragamo SpA.....	17,294	306,758
Sanlorenzo SpA/Ameglia.....	1,559	54,275
Sesa SpA.....	4,695	666,394
# SIT SpA.....	806	5,683
Snam SpA.....	421,782	2,116,305
SOL SpA.....	2,612	48,445
* Spaxs SpA.....	6,912	71,164
Stellantis NV.....	422,418	6,066,029
Tamburi Investment Partners SpA.....	25,548	212,266
Ω Technogym SpA.....	47,176	332,355
* Telecom Italia SpA.....	1,921,018	426,196
* Telecom Italia SpA.....	1,068,081	223,569

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
Telecom Italia SpA, Sponsored ADR.....	6,420	\$ 14,092
Tenaris SA.....	200	2,799
Tenaris SA, Sponsored ADR.....	35,980	1,009,599
Terna - Rete Elettrica Nazionale.....	164,867	1,262,189
Tinexta SpA.....	8,563	213,236
* Tod's SpA.....	2,892	102,717
* TXT e-solutions SpA.....	2,388	28,861
UniCredit SpA.....	117,737	1,164,382
#Ω Unieuro SpA.....	9,248	111,133
Unipol Gruppo SpA.....	168,219	705,627
UnipolSai Assicurazioni SpA.....	160,989	364,517
# Webuild SpA.....	12,528	19,335
Wiit SpA.....	1,145	23,464
Zignago Vetro SpA.....	2,782	35,291
TOTAL ITALY.....		<u>61,013,261</u>
JAPAN — (20.3%)		
* &Do Holdings Co. Ltd.....	2,700	17,117
77 Bank Ltd.....	13,800	184,441
A&D HOLON Holdings Co. Ltd.....	8,800	64,169
ABC-Mart, Inc.....	6,200	262,564
* Access Co. Ltd.....	14,500	87,250
Accrete, Inc.....	1,700	24,909
Achilles Corp.....	7,700	81,010
# AD Works Group Co. Ltd.....	7,600	8,906
Adastria Co. Ltd.....	11,900	178,713
ADEKA Corp.....	50,300	909,841
Ad-sol Nissin Corp.....	3,900	51,012
# Adtec Plasma Technology Co. Ltd.....	2,400	33,765
Advan Group Co. Ltd.....	6,400	39,047
Advance Create Co. Ltd.....	2,500	18,965
* Advanced Media, Inc.....	6,100	34,936
Advantest Corp.....	42,200	2,509,929
Aeon Co. Ltd.....	107,799	2,173,973
Aeon Delight Co. Ltd.....	9,800	212,099
Aeon Fantasy Co. Ltd.....	2,500	55,995
AEON Financial Service Co. Ltd.....	31,600	345,956
Aeon Hokkaido Corp.....	7,300	58,008
Aeon Kyushu Co. Ltd.....	1,900	30,793
Agro-Kanesho Co. Ltd.....	4,400	45,577
AGS Corp.....	1,600	9,024
Ai Holdings Corp.....	5,400	68,359
#* AI inside, Inc.....	1,000	31,446
Aica Kogyo Co. Ltd.....	11,300	261,831
Aichi Bank Ltd.....	600	24,653
Aichi Corp.....	13,000	83,730
Aichi Steel Corp.....	4,500	72,922
Aichi Tokei Denki Co. Ltd.....	3,600	39,186
Aida Engineering Ltd.....	26,500	182,399
Aiful Corp.....	102,800	301,440
Aiming, Inc.....	17,200	40,068
Ain Holdings, Inc.....	8,800	507,198
Aiphone Co. Ltd.....	3,600	50,823
Air Water, Inc.....	97,400	1,311,285
Airport Facilities Co. Ltd.....	7,900	32,405
# Airtech Japan Ltd.....	2,700	21,401
# Airtrip Corp.....	5,500	102,118
Aisan Industry Co. Ltd.....	14,500	75,112
AIT Corp.....	8,400	115,396

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Ajis Co. Ltd.....	2,400	\$ 37,888
Akatsuki Corp.....	6,800	16,662
Akatsuki, Inc.....	2,500	49,575
* Akebono Brake Industry Co. Ltd.....	30,700	35,225
Albis Co. Ltd.....	3,200	54,397
Alfresa Holdings Corp.....	96,100	1,282,540
# Alinco, Inc.....	5,700	38,641
Alleanza Holdings Co. Ltd.....	5,900	46,074
* Allied Architects, Inc.....	2,700	14,364
* Allied Telesis Holdings KK.....	16,600	11,760
# Alpen Co. Ltd.....	6,900	107,790
Alpha Systems, Inc.....	300	11,077
* AlphaPolis Co. Ltd.....	800	14,384
Alps Alpine Co. Ltd.....	48,616	505,970
Alps Logistics Co. Ltd.....	4,700	40,575
Altech Corp.....	13,900	202,824
Amada Co. Ltd.....	114,800	926,632
Amano Corp.....	11,700	225,110
Amiyaki Tei Co. Ltd.....	1,600	35,338
Amvis Holdings, Inc.....	2,400	84,632
Anabuki Kosan, Inc.....	2,300	37,112
Anest Iwata Corp.....	17,000	124,363
Anicom Holdings, Inc.....	16,100	82,668
Anritsu Corp.....	48,400	591,572
Aohata Corp.....	500	9,527
AOKI Holdings, Inc.....	10,100	49,724
Aoyama Trading Co. Ltd.....	17,800	117,798
Aoyama Zaisan Networks Co. Ltd.....	15,000	120,753
Aozora Bank Ltd.....	21,700	453,626
Arakawa Chemical Industries Ltd.....	9,100	68,742
Arata Corp.....	6,200	191,660
# Arcland Service Holdings Co. Ltd.....	3,700	59,185
Arcs Co. Ltd.....	17,923	285,626
# Ardepro Co. Ltd.....	8,330	29,901
Arealink Co. Ltd.....	5,400	64,552
Argo Graphics, Inc.....	4,700	122,013
Arisawa Manufacturing Co. Ltd.....	7,600	60,271
Artiza Networks, Inc.....	1,900	16,399
Artnature, Inc.....	6,400	36,955
# ArtSpark Holdings, Inc.....	12,100	74,300
* Aruhi Corp.....	19,100	153,202
As One Corp.....	8,400	398,555
Asahi Broadcasting Group Holdings Corp.....	4,000	19,758
Asahi Co. Ltd.....	6,200	60,978
Asahi Diamond Industrial Co. Ltd.....	14,700	71,483
Asahi Group Holdings Ltd.....	53,500	1,859,999
Asahi Holdings, Inc.....	52,200	796,693
Asahi Intelligence Service Co. Ltd.....	700	6,326
Asahi Kasei Corp.....	604,300	4,847,939
Asahi Kogyosha Co. Ltd.....	5,600	79,740
Asahi Net, Inc.....	7,400	33,220
ASAHI YUKIZAI Corp.....	9,500	149,983
Asanuma Corp.....	5,000	100,412
Asax Co. Ltd.....	1,700	7,854
Asia Pile Holdings Corp.....	700	2,579
Asics Corp.....	53,600	1,021,267
ASKA Pharmaceutical Holdings Co. Ltd.....	7,300	58,622
ASKUL Corp.....	21,200	279,677
Astellas Pharma, Inc.....	112,500	1,761,906

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Astena Holdings Co. Ltd.....	18,000	\$ 57,627
Asteria Corp.....	5,900	38,668
Asti Corp.....	500	7,293
# Atled Corp.....	1,000	14,476
* Atrae, Inc.....	5,600	80,795
* Atsugi Co. Ltd.....	7,800	27,063
Aucnet, Inc.....	5,500	97,191
Autobacs Seven Co. Ltd.....	48,900	515,481
Aval Data Corp.....	2,000	42,673
Avant Corp.....	8,900	92,626
Avantia Co. Ltd.....	5,600	34,939
Awa Bank Ltd.....	8,100	122,509
Axial Retailing, Inc.....	7,600	195,014
Azbil Corp.....	28,900	869,981
Bandai Namco Holdings, Inc.....	31,600	2,468,668
Bando Chemical Industries Ltd.....	8,500	61,761
Bank of Iwate Ltd.....	2,400	35,780
Bank of Kyoto Ltd.....	10,800	459,491
# Bank of Nagoya Ltd.....	800	18,211
Bank of the Ryukyus Ltd.....	9,300	56,350
Baroque Japan Ltd.....	6,000	36,894
Base Co. Ltd.....	500	23,035
BayCurrent Consulting, Inc.....	5,200	1,626,895
Beagle, Inc.....	1,200	13,297
# Beauty Garage, Inc.....	1,900	40,820
Beenos, Inc.....	6,500	126,355
Belc Co. Ltd.....	4,700	194,361
Bell System24 Holdings, Inc.....	19,100	221,490
Belluna Co. Ltd.....	21,500	125,662
Benefit One, Inc.....	35,900	583,102
Benesse Holdings, Inc.....	29,500	531,650
#* Bengo4.com, Inc.....	3,100	89,407
# Bic Camera, Inc.....	31,800	276,493
BIPROGY, Inc.....	42,800	913,326
BML, Inc.....	9,800	289,845
Bookoff Group Holdings Ltd.....	2,900	21,880
Bourbon Corp.....	1,800	29,054
# BP Castrol KK.....	3,700	31,541
# Br Holdings Corp.....	17,400	45,553
* BrainPad, Inc.....	7,200	67,640
Broadband Tower, Inc.....	8,200	11,922
Broadleaf Co. Ltd.....	38,700	136,856
Broccoli Co. Ltd.....	2,300	19,848
Brother Industries Ltd.....	42,400	794,213
Bull-Dog Sauce Co. Ltd.....	1,100	15,207
Bunka Shutter Co. Ltd.....	27,200	211,134
Business Brain Showa-Ota, Inc.....	4,200	47,764
# Business Engineering Corp.....	2,400	48,797
BuySell Technologies Co. Ltd.....	500	19,345
C Uyemura & Co. Ltd.....	6,800	316,976
CAC Holdings Corp.....	5,100	55,311
Calbee, Inc.....	20,000	429,198
# Can Do Co. Ltd.....	360	5,986
Canare Electric Co. Ltd.....	1,800	20,900
Canon Marketing Japan, Inc.....	17,700	415,667
# Canon, Inc., Sponsored ADR.....	14,250	337,440
# Canon, Inc.....	41,700	986,531
Capcom Co. Ltd.....	38,600	1,072,985
CareerIndex, Inc.....	1,700	6,610

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	4,900	\$ 83,955
#	13,100	113,487
	10,600	52,724
	3,400	49,024
#	3,100	19,797
	63,800	624,088
	6,000	96,984
	300	4,225
	1,900	7,120
#*	2,000	69,860
	4,100	75,125
	8,655	1,013,473
	3,900	74,731
	1,100	21,266
	4,600	41,178
	1,900	5,672
	7,900	73,081
	3,700	32,035
	3,100	39,242
	8,300	50,339
*	54,200	166,788
	2,700	42,943
	5,400	75,468
	8,700	71,618
	14,100	226,430
	3,700	25,176
	107,800	3,028,402
	3,400	44,281
	37,300	271,246
	25,900	171,193
	3,700	19,931
	29,600	124,178
	68,500	300,305
	20,800	295,395
#	1,800	56,365
#	2,400	16,907
	7,400	34,604
	4,200	48,359
	40,600	462,880
	17,600	88,717
#	11,300	165,728
#	10,700	98,748
	5,520	32,274
	55,921	1,123,467
	10,400	234,852
	6,700	66,508
*	11,600	18,782
	2,600	29,747
#	6,600	41,434
	13,300	86,770
	9,600	1,032,119
	5,733	68,559
#	8,400	104,424
	21,700	165,268
	13,100	303,449
	9,000	160,472
	7,100	111,828
*	4,000	23,928
	6,700	137,033

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
CTS Co. Ltd.....	8,700	\$ 53,677
# Cube System, Inc.....	2,900	23,233
Curves Holdings Co. Ltd.....	10,400	56,603
CyberAgent, Inc.....	113,400	1,131,550
Cyberlinks Co. Ltd.....	2,900	24,956
Cybernet Systems Co. Ltd.....	9,900	71,661
Cybozu, Inc.....	11,300	97,645
Dai Nippon Printing Co. Ltd.....	20,900	461,207
Dai Nippon Toryo Co. Ltd.....	14,600	79,857
Daicel Corp.....	40,400	256,997
Dai-Dan Co. Ltd.....	8,700	144,099
Daido Kogyo Co. Ltd.....	3,700	22,072
Daido Steel Co. Ltd.....	13,900	414,865
Daifuku Co. Ltd.....	19,300	1,230,694
Daihatsu Diesel Manufacturing Co. Ltd.....	9,500	36,793
Daihen Corp.....	7,800	245,709
# Daiho Corp.....	5,800	186,384
Dai-Ichi Cutter Kogyo KK.....	3,000	30,394
Daiichi Jitsugyo Co. Ltd.....	3,400	85,501
Daiichi Kensetsu Corp.....	2,300	22,894
Daiichi Kigenso Kagaku-Kogyo Co. Ltd.....	9,000	79,697
Dai-ichi Life Holdings, Inc.....	112,400	1,955,184
Daiichi Sankyo Co. Ltd.....	64,200	1,702,244
Daiken Corp.....	7,000	102,583
Daiken Medical Co. Ltd.....	4,300	15,499
Daiki Aluminium Industry Co. Ltd.....	7,900	73,655
Daikin Industries Ltd.....	24,100	4,226,615
Daikoku Denki Co. Ltd.....	2,000	19,167
# Daikokutenbussan Co. Ltd.....	2,800	114,961
Dainichi Co. Ltd.....	5,700	28,443
Dainichiseika Color & Chemicals Manufacturing Co. Ltd.....	8,400	115,241
# Daio Paper Corp.....	8,700	93,155
Daiohs Corp.....	1,000	8,101
Daiseki Co. Ltd.....	6,680	198,576
Daishi Hokuetsu Financial Group, Inc.....	9,700	187,185
Daisue Construction Co. Ltd.....	4,800	56,173
Daito Chemix Corp.....	4,100	18,885
Daito Pharmaceutical Co. Ltd.....	4,800	95,333
Daito Trust Construction Co. Ltd.....	27,200	2,578,630
Daiwa House Industry Co. Ltd.....	116,300	2,873,548
Daiwa Industries Ltd.....	13,400	114,143
Daiwa Securities Group, Inc.....	132,900	613,496
Daiwabo Holdings Co. Ltd.....	43,400	623,034
Dawn Corp.....	500	6,713
DCM Holdings Co. Ltd.....	54,000	422,588
Dear Life Co. Ltd.....	18,200	85,939
Delica Foods Holdings Co. Ltd.....	2,200	8,392
DeNA Co. Ltd.....	34,500	509,604
Denka Co. Ltd.....	11,100	287,807
# Densan System Holdings Co. Ltd.....	3,700	66,344
Denso Corp.....	30,700	1,679,138
Dentsu Group, Inc.....	119,100	4,160,348
Denyo Co. Ltd.....	8,200	100,567
Dexerials Corp.....	15,900	429,192
DIC Corp.....	41,800	773,025
Digital Arts, Inc.....	5,100	252,459
Digital Garage, Inc.....	20,800	604,364
Digital Hearts Holdings Co. Ltd.....	5,000	73,534
# Digital Holdings, Inc.....	4,100	41,714

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Digital Information Technologies Corp.....	1,800	\$ 19,634
Dip Corp.....	16,200	435,166
Direct Marketing MiX, Inc.....	8,200	127,658
Disco Corp.....	3,200	781,855
DKK Co. Ltd.....	4,300	80,310
DKK-Toa Corp.....	1,600	10,520
DKS Co. Ltd.....	5,100	90,189
DMG Mori Co. Ltd.....	74,600	1,001,894
DMW Corp.....	300	6,781
Doshisha Co. Ltd.....	10,300	122,391
Double Standard, Inc.....	1,000	15,593
Doutor Nichires Holdings Co. Ltd.....	8,200	102,484
Dowa Holdings Co. Ltd.....	27,800	1,008,214
Drecom Co. Ltd.....	4,200	23,515
DTS Corp.....	11,700	297,212
Duskin Co. Ltd.....	17,500	394,827
Dvx, Inc.....	1,300	10,124
# DyDo Group Holdings, Inc.....	3,300	126,062
Eagle Industry Co. Ltd.....	8,400	63,621
East Japan Railway Co.....	18,000	939,725
EAT & Holdings Co. Ltd.....	2,200	39,796
Ebara Corp.....	42,200	1,653,147
Ebara Foods Industry, Inc.....	1,900	44,210
Ebara Jitsugyo Co. Ltd.....	4,400	77,322
Ebase Co. Ltd.....	6,500	28,221
Eco's Co. Ltd.....	4,400	66,110
EDION Corp.....	34,000	320,554
# EF-ON, Inc.....	8,900	37,298
eGuarantee, Inc.....	10,900	191,296
E-Guardian, Inc.....	4,600	109,690
Ehime Bank Ltd.....	1,500	9,815
Eidai Co. Ltd.....	3,400	6,618
Eiken Chemical Co. Ltd.....	8,500	125,733
Eisai Co. Ltd.....	17,900	819,728
Eizo Corp.....	7,700	215,369
# EJ Holdings, Inc.....	5,000	49,313
Elan Corp.....	11,200	99,246
Elecom Co. Ltd.....	14,000	179,170
Elematec Corp.....	9,400	88,736
en Japan, Inc.....	22,500	353,612
Endo Lighting Corp.....	4,900	28,447
Enigmo, Inc.....	12,800	49,666
Enomoto Co. Ltd.....	900	10,620
Enplas Corp.....	1,100	24,668
# eRex Co. Ltd.....	16,900	305,743
ERI Holdings Co. Ltd.....	800	6,391
ES-Con Japan Ltd.....	10,900	69,057
Escrow Agent Japan, Inc.....	10,000	11,976
Eslead Corp.....	4,000	51,607
ESPEC Corp.....	4,200	58,016
Exedy Corp.....	12,600	164,071
EXEO Group, Inc.....	58,300	976,869
Ezaki Glico Co. Ltd.....	16,100	470,406
F&M Co. Ltd.....	3,000	50,377
# Faith, Inc.....	2,300	10,037
FALCO HOLDINGS Co. Ltd.....	4,200	60,532
Fancl Corp.....	40,300	768,141
FANUC Corp.....	15,100	2,604,153
Fast Retailing Co. Ltd.....	11,000	6,661,493

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	16,600	\$ 176,753
* FCC Co. Ltd.....		
* FDK Corp.....	4,100	27,489
Feed One Co. Ltd.....	5,600	29,752
Felissimo Corp.....	1,200	9,847
Ferrotec Holdings Corp.....	10,900	204,254
* FFRI Security, Inc.....	1,900	15,354
# Fibergate, Inc.....	3,100	20,454
Fields Corp.....	3,500	27,259
Financial Products Group Co. Ltd.....	12,800	99,925
FINDEX, Inc.....	5,100	26,757
First Brothers Co. Ltd.....	900	5,607
First Juken Co. Ltd.....	3,400	28,895
Fixstars Corp.....	3,700	33,034
FJ Next Holdings Co. Ltd.....	8,800	71,791
Focus Systems Corp.....	3,300	23,130
Food & Life Cos. Ltd.....	24,200	471,595
Forum Engineering, Inc.....	2,600	19,115
Forval Corp.....	1,100	7,497
Foster Electric Co. Ltd.....	6,000	32,009
FP Corp.....	25,700	578,634
France Bed Holdings Co. Ltd.....	8,100	56,025
* FreakOut Holdings, Inc.....	1,100	13,288
Freund Corp.....	3,700	20,627
# Fronteo, Inc.....	9,500	74,177
F-Tech, Inc.....	3,400	13,554
FTGroup Co. Ltd.....	3,600	24,589
Fudo Tetra Corp.....	5,200	64,133
# Fuji Co. Ltd.....	8,700	142,256
Fuji Corp.....	23,200	359,533
Fuji Corp.....	5,500	52,143
Fuji Corp. Ltd.....	11,500	57,678
Fuji Die Co. Ltd.....	1,600	7,876
Fuji Electric Co. Ltd.....	14,700	663,938
Fuji Furukawa Engineering & Construction Co. Ltd.....	1,800	44,887
Fuji Kosan Co. Ltd.....	2,800	23,875
Fuji Kyuko Co. Ltd.....	3,700	113,542
Fuji Media Holdings, Inc.....	18,300	159,289
# Fuji Oil Co. Ltd.....	21,300	52,888
Fuji Seal International, Inc.....	30,800	356,893
Fuji Soft, Inc.....	9,300	565,941
FUJIFILM Holdings Corp.....	20,000	1,142,440
Fujikura Kasei Co. Ltd.....	16,600	61,169
Fujikura Ltd.....	110,000	664,973
Fujimi, Inc.....	9,800	436,534
Fujimori Kogyo Co. Ltd.....	7,800	208,313
Fujishoji Co. Ltd.....	2,500	16,644
Fujitec Co. Ltd.....	4,000	85,863
Fujitsu General Ltd.....	11,400	243,066
Fujitsu Ltd.....	21,800	2,922,559
Fukuda Corp.....	3,400	127,336
Fukuda Denshi Co. Ltd.....	2,400	133,558
Fukui Computer Holdings, Inc.....	4,400	116,313
Fukushima Galilei Co. Ltd.....	3,900	107,230
Fukuyama Transporting Co. Ltd.....	7,300	170,491
FULLCAST Holdings Co. Ltd.....	13,400	237,170
Fumakilla Ltd.....	1,700	14,718
Funai Soken Holdings, Inc.....	17,650	311,149
Furukawa Battery Co. Ltd.....	2,000	18,067
Furukawa Co. Ltd.....	15,100	140,346

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	17,500	\$ 305,894
	10,400	86,201
	10,100	83,601
	7,600	194,822
	2,000	32,232
	11,500	59,496
	26,800	74,857
	18,000	218,066
	12,200	751,007
	11,300	126,232
	3,400	40,469
	7,500	46,334
	2,600	50,813
	4,300	104,793
	13,700	144,724
	1,000	20,075
#	3,500	11,173
	400	9,933
	1,000	17,910
	13,100	224,562
	25,900	430,063
#	17,700	104,468
	2,700	121,288
	34,500	677,661
	11,500	955,684
	9,300	126,491
	15,000	935,864
	6,800	88,359
	2,400	23,017
	7,300	30,992
	5,400	66,387
	17,400	317,691
	3,600	39,685
	5,500	55,404
	2,100	41,115
	27,010	527,025
	94,000	269,720
	23,900	572,761
	41,460	311,797
	90,100	335,428
	6,700	55,818
	700	16,254
	3,100	57,828
	158,500	1,630,275
	7,500	145,199
	3,900	91,875
	4,200	100,813
	14,300	649,805
#	1,600	12,703
	21,300	617,843
	24,300	531,460
	11,900	143,783
	4,300	31,202
	7,600	43,479
#	9,500	362,205
*	2,900	9,558
	158,700	1,932,079
#	2,400	38,439
	79,800	537,194

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	14,600	\$ 227,908
	10,800	325,155
	11,700	175,986
	4,500	11,705
#*	4,600	37,301
	1,100	11,903
	9,700	140,916
	3,900	429,734
	1,080	12,278
	1,100	8,095
	47,300	245,828
	4,200	211,113
	4,700	38,996
	4,200	59,476
#	4,200	150,585
	2,025	290,923
	1,400	27,322
	21,200	51,773
	8,100	51,810
	10,700	279,061
	33,000	728,042
	147,600	7,472,699
	3,100	303,490
*	29,210	449,158
	17,000	1,107,264
	85,200	533,189
	2,000	24,677
	4,700	46,946
	4,200	111,138
	5,300	139,727
	1,100	33,879
	6,500	79,951
	4,700	44,434
	10,800	79,520
	5,500	191,489
	56,100	295,816
	9,300	64,210
	14,000	90,466
	1,800	15,146
#	7,319	42,795
#	25,574	657,763
	116,100	2,975,315
	3,200	13,559
	6,200	28,653
	8,600	82,781
	13,800	84,548
	18,100	892,169
	13,400	399,749
	5,000	102,758
	5,300	53,552
*	3,600	12,585
	17,700	380,576
	5,000	32,852
#	1,000	24,510
	4,800	43,301
	100,500	806,019
	50,600	124,261
	2,500	32,001
#	8,500	49,461

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Ichigo, Inc.....	117,200	\$ 264,706
Ichiken Co. Ltd.....	3,800	52,337
Ichikoh Industries Ltd.....	15,100	41,739
Ichinen Holdings Co. Ltd.....	10,700	102,515
Icom, Inc.....	3,400	66,604
ID Holdings Corp.....	5,599	35,773
Idec Corp.....	12,900	287,862
IDOM, Inc.....	34,200	207,892
Ihara Science Corp.....	1,300	21,432
IHI Corp.....	53,800	1,418,582
Iida Group Holdings Co. Ltd.....	41,820	684,694
IJTT Co. Ltd.....	3,900	15,440
Ikegami Tsushinki Co. Ltd.....	1,000	4,541
I'll, Inc.....	3,300	40,993
Imagica Group, Inc.....	6,500	41,965
Imagineer Co. Ltd.....	900	6,282
Imasen Electric Industrial.....	2,900	13,683
i-mobile Co. Ltd.....	2,400	23,856
# Impact HD, Inc.....	2,500	68,557
Imuraya Group Co. Ltd.....	1,400	24,050
Inaba Denki Sangyo Co. Ltd.....	20,600	429,515
Inaba Seisakusho Co. Ltd.....	4,300	42,611
# Inageya Co. Ltd.....	5,900	56,451
* I-NE Co. Ltd.....	1,200	42,781
Ines Corp.....	8,300	101,074
I-Net Corp.....	2,600	25,163
Infocom Corp.....	12,200	196,068
Infomart Corp.....	51,600	182,136
Information Services International-Dentsu Ltd.....	10,000	336,261
INFRONEER Holdings, Inc.....	76,680	562,872
Innotech Corp.....	2,000	20,311
Insource Co. Ltd.....	8,850	187,267
Intage Holdings, Inc.....	17,900	193,479
Intelligent Wave, Inc.....	3,200	18,641
Inter Action Corp.....	2,300	34,413
# Inui Global Logistics Co. Ltd.....	3,000	41,991
IPS, Inc.....	1,600	31,280
IR Japan Holdings Ltd.....	4,788	80,610
I'rom Group Co. Ltd.....	1,500	22,090
ISB Corp.....	3,500	27,348
Ise Chemicals Corp.....	900	27,825
Iseki & Co. Ltd.....	8,500	77,224
Isetan Mitsukoshi Holdings Ltd.....	110,540	884,988
Ishihara Chemical Co. Ltd.....	7,100	67,829
Ishihara Sangyo Kaisha Ltd.....	4,100	32,409
Ishii Iron Works Co. Ltd.....	500	10,874
Ishizuka Glass Co. Ltd.....	1,300	16,367
* Istyle, Inc.....	9,400	19,640
Isuzu Motors Ltd.....	195,200	2,141,071
* ITbook Holdings Co. Ltd.....	3,300	11,881
Itfor, Inc.....	15,000	93,350
ITmedia, Inc.....	3,800	47,326
Ito En Ltd.....	30,700	1,446,624
Itochu Enex Co. Ltd.....	40,000	321,994
Itochu Techno-Solutions Corp.....	19,000	509,194
Itochu-Shokuhin Co. Ltd.....	2,700	101,297
Itoki Corp.....	17,500	51,970
Iwaki Co. Ltd.....	4,300	32,334
Iwasaki Electric Co. Ltd.....	3,100	62,592

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Iwatani Corp.....	25,600	\$1,073,068
Iwatsu Electric Co. Ltd.....	1,800	10,926
Iwatsuka Confectionery Co. Ltd.....	800	24,400
Iyo Bank Ltd.....	57,000	276,526
Izumi Co. Ltd.....	14,300	335,193
J Front Retailing Co. Ltd.....	63,500	534,576
JAC Recruitment Co. Ltd.....	10,500	154,992
Jaccs Co. Ltd.....	8,900	254,549
JAFCO Group Co. Ltd.....	35,400	481,430
JANOME Corp.....	3,900	22,016
* Japan Airport Terminal Co. Ltd.....	5,000	195,992
* Japan Animal Referral Medical Center Co. Ltd.....	600	8,678
Japan Aviation Electronics Industry Ltd.....	11,500	196,437
Japan Cash Machine Co. Ltd.....	6,000	31,308
* Japan Communications, Inc.....	51,700	77,474
Japan Electronic Materials Corp.....	4,500	59,599
Japan Elevator Service Holdings Co. Ltd.....	22,100	264,484
# Japan Foundation Engineering Co. Ltd.....	11,300	50,899
* Japan Hospice Holdings, Inc.....	600	7,121
Japan Investment Adviser Co. Ltd.....	4,100	43,412
Japan Lifeline Co. Ltd.....	27,700	206,673
Japan Material Co. Ltd.....	17,200	255,211
Japan Medical Dynamic Marketing, Inc.....	4,600	57,182
Japan Post Bank Co., Ltd.....	41,000	327,986
Japan Post Insurance Co. Ltd.....	50,600	818,093
Japan Pulp & Paper Co. Ltd.....	4,600	143,901
Japan Pure Chemical Co. Ltd.....	1,900	33,385
Japan Securities Finance Co. Ltd.....	39,200	243,180
Japan Steel Works Ltd.....	3,800	88,029
Japan System Techniques Co. Ltd.....	1,700	35,267
Japan Wool Textile Co. Ltd.....	20,200	157,529
Jastec Co. Ltd.....	2,900	26,932
JBCC Holdings, Inc.....	2,600	33,662
JCR Pharmaceuticals Co. Ltd.....	16,700	310,270
JCU Corp.....	11,700	313,686
JDC Corp.....	15,700	71,820
Jeol Ltd.....	7,300	331,896
JFE Systems, Inc.....	2,800	48,424
JGC Holdings Corp.....	73,300	901,473
#* JIG-SAW, Inc.....	1,500	61,004
JINS Holdings, Inc.....	3,800	108,811
JINUSHI Co. Ltd.....	8,600	130,754
JK Holdings Co. Ltd.....	5,600	41,925
# JM Holdings Co. Ltd.....	5,400	65,303
JMDC, Inc.....	9,600	477,712
Joshin Denki Co. Ltd.....	7,400	111,513
Joyful Honda Co. Ltd.....	19,300	228,346
JP-Holdings, Inc.....	40,700	78,468
JSP Corp.....	7,700	85,311
JSR Corp.....	25,000	692,449
J-Stream, Inc.....	4,400	24,188
JTEKT Corp.....	48,000	355,917
# Juki Corp.....	10,400	58,992
Juroku Financial Group, Inc.....	6,900	129,512
Justsystems Corp.....	14,300	441,488
JVCKenwood Corp.....	83,620	107,819
K&O Energy Group, Inc.....	7,000	81,165
Kadokawa Corp.....	21,603	524,603
Kadoya Sesame Mills, Inc.....	500	13,307

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Kaga Electronics Co. Ltd.....	7,600	\$ 185,185
Kagome Co. Ltd.....	15,200	359,521
Kajima Corp.....	97,301	1,110,765
Kakaku.com, Inc.....	49,800	975,415
Kaken Pharmaceutical Co. Ltd.....	5,900	172,266
Kamakura Shinsho Ltd.....	6,300	29,338
Kamigumi Co. Ltd.....	34,800	707,638
Kanaden Corp.....	10,000	80,191
Kanagawa Chuo Kotsu Co. Ltd.....	1,900	51,493
Kanamic Network Co. Ltd.....	7,600	35,126
Kanamoto Co. Ltd.....	13,600	209,398
Kandenko Co. Ltd.....	47,700	296,130
Kaneka Corp.....	21,100	571,706
Kaneko Seeds Co. Ltd.....	4,700	57,718
Kanematsu Corp.....	34,500	359,638
Kanematsu Electronics Ltd.....	5,400	169,613
Kanemi Co. Ltd.....	1,000	20,856
Kansai Food Market Ltd.....	600	5,760
Kansai Paint Co. Ltd.....	34,600	497,552
Kanto Denka Kogyo Co. Ltd.....	8,400	57,611
Kao Corp.....	42,400	1,844,162
Katakura Industries Co. Ltd.....	9,000	138,140
Katitas Co. Ltd.....	23,900	601,688
Kato Sangyo Co. Ltd.....	11,000	272,552
Kato Works Co. Ltd.....	3,900	23,709
Kawada Technologies, Inc.....	1,400	38,591
Kawai Musical Instruments Manufacturing Co. Ltd.....	3,200	68,995
Kawasaki Heavy Industries Ltd.....	70,300	1,380,729
KDDI Corp.....	307,000	9,843,132
KeePer Technical Laboratory Co. Ltd.....	6,600	177,294
Keihan Holdings Co. Ltd.....	10,500	261,976
Keihanshin Building Co. Ltd.....	9,000	88,552
Keikyu Corp.....	51,600	573,105
Keio Corp.....	12,300	470,968
Keisei Electric Railway Co. Ltd.....	11,800	323,519
KEIWA, Inc.....	300	8,229
Keiyo Bank Ltd.....	26,200	93,459
Keiyo Co. Ltd.....	15,600	115,628
Kewpie Corp.....	42,300	734,798
Keyence Corp.....	25,700	10,185,992
KFC Ltd.....	1,100	14,039
KH Neochem Co. Ltd.....	8,000	152,769
Kikkoman Corp.....	23,700	1,405,285
Kimoto Co. Ltd.....	12,900	24,674
# Kimura Chemical Plants Co. Ltd.....	4,600	25,646
Kinden Corp.....	40,000	472,252
# King Jim Co. Ltd.....	4,300	29,235
Kintetsu Group Holdings Co. Ltd.....	12,700	419,696
Kirin Holdings Co. Ltd.....	55,700	916,173
Kissei Pharmaceutical Co. Ltd.....	5,800	122,967
Ki-Star Real Estate Co. Ltd.....	5,500	201,271
Kitagawa Corp.....	2,700	28,556
Kitano Construction Corp.....	1,200	19,973
# Kitanotatsujin Corp.....	43,000	71,292
Kito Corp.....	11,000	219,361
Kitz Corp.....	23,100	121,997
Kiyo Bank Ltd.....	15,000	164,751
* KLab, Inc.....	14,700	51,525
Koa Shoji Holdings Co. Ltd.....	1,600	8,916

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	8,700	\$ 579,593
#	31,200	889,361
*	900	22,687
	500	8,799
	9,700	338,630
	10,700	300,047
	6,000	67,789
	19,300	634,424
	11,500	57,493
#	9,600	35,884
	43,200	576,037
	2,400	30,363
	88,100	2,036,729
	11,300	89,586
	2,600	37,706
	11,400	195,386
	3,100	64,087
	9,100	183,098
	21,600	131,761
#	8,100	20,908
	18,700	1,105,272
	5,200	40,671
	111,000	393,705
	20,000	244,502
	6,500	63,097
	3,700	34,530
*	5,700	46,109
	4,500	401,679
	400	19,870
	1,800	34,210
	1,800	60,238
	4,200	36,985
	64,076	647,017
	5,300	49,078
	95,400	1,583,959
	15,400	327,660
	7,800	58,345
	3,100	21,889
	6,400	98,168
	50,900	409,696
	7,100	539,983
	5,200	64,887
	33,200	1,346,577
	9,700	67,385
	9,500	395,272
	8,500	197,653
	16,600	922,775
	2,600	48,955
#	3,300	66,106
	16,100	175,832
	5,700	155,161
	12,900	175,241
	3,900	4,375
	21,800	72,437
	3,500	8,577
	19,500	459,717
	8,600	36,895
	16,900	367,854
	86,640	256,057

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
JAPAN — (Continued)			
#	Kyushu Leasing Service Co. Ltd.....	4,700	\$ 20,506
	Kyushu Railway Co.....	26,200	549,302
	LAC Co. Ltd.....	6,900	40,634
#*	Laox Co. Ltd.....	13,500	23,941
	Lasertec Corp.....	16,900	2,419,574
	LEC, Inc.....	8,000	43,254
	Life Corp.....	7,600	147,317
	LIFULL Co. Ltd.....	12,600	16,640
	LIKE, Inc.....	3,700	65,904
	Linical Co. Ltd.....	2,500	15,912
#	Link & Motivation, Inc.....	13,000	56,910
	Lintec Corp.....	26,600	467,643
	Lion Corp.....	67,800	780,610
	Lixil Corp.....	51,700	1,069,944
	Loadstar Capital KK.....	1,200	17,203
*	Locondo, Inc.....	2,200	20,251
	Look Holdings, Inc.....	1,900	24,808
*	M&A Capital Partners Co. Ltd.....	2,900	81,277
	M3, Inc.....	82,000	2,856,873
	Mabuchi Motor Co. Ltd.....	12,600	361,120
#*	Macbee Planet, Inc.....	300	16,440
	Macnica Fuji Electronics Holdings, Inc.....	25,000	510,275
	Macromill, Inc.....	16,900	117,112
#	Maeda Kosen Co. Ltd.....	8,500	198,609
	Maezawa Industries, Inc.....	4,100	19,078
#	Maezawa Kasei Industries Co. Ltd.....	4,500	45,038
	Maezawa Kyuso Industries Co. Ltd.....	7,400	51,226
	Mainichi Comnet Co. Ltd.....	3,000	13,959
	Makino Milling Machine Co. Ltd.....	10,600	360,877
	Makita Corp.....	47,600	1,163,270
#*	Management Solutions Co. Ltd.....	1,700	39,611
	Mandom Corp.....	12,900	157,491
	Mani, Inc.....	13,500	159,861
	MarkLines Co. Ltd.....	3,900	67,472
	Maruha Nichiro Corp.....	19,100	356,427
	Maruichi Steel Tube Ltd.....	12,600	278,891
	MARUKA FURUSATO Corp.....	8,141	177,178
#	Marumae Co. Ltd.....	1,800	27,352
#	Marusan Securities Co. Ltd.....	12,900	45,783
#	Maruwa Unyu Kikan Co. Ltd.....	9,400	107,891
	Maruyama Manufacturing Co., Inc.....	700	8,301
#	Maruzen CHI Holdings Co. Ltd.....	9,400	26,063
	Maruzen Co. Ltd.....	4,500	63,388
	Maruzen Showa Unyu Co. Ltd.....	3,400	83,783
	Marvelous, Inc.....	12,200	63,490
#	Matching Service Japan Co. Ltd.....	800	5,273
	Matsuda Sangyo Co. Ltd.....	5,600	85,311
	Matsui Construction Co. Ltd.....	10,300	49,087
	Matsui Securities Co. Ltd.....	28,800	174,051
	MatsukiyoCocokara & Co.....	15,820	597,295
	Matsuyafoods Holdings Co. Ltd.....	900	27,431
	Max Co. Ltd.....	10,000	127,963
	Maxell Ltd.....	11,600	121,333
	Maxvalu Tokai Co. Ltd.....	4,000	81,361
	Mazda Motor Corp.....	117,400	989,632
	McDonald's Holdings Co. Japan Ltd.....	9,400	352,833
	MCJ Co. Ltd.....	28,400	201,463
	Mebuki Financial Group, Inc.....	142,589	287,679
	MEC Co. Ltd.....	10,500	189,854

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	4,300	\$ 71,294
	11,200	110,628
	14,700	48,961
	1,500	26,261
	92,100	1,389,550
	6,200	47,187
*	5,700	94,381
	1,800	45,094
	19,300	268,715
	15,400	238,353
	5,300	26,636
	3,900	32,231
	18,600	971,106
	21,400	114,427
	36,300	684,311
	2,400	30,114
#	9,600	54,369
	4,200	19,995
#	1,700	45,571
#	2,600	54,508
	15,400	388,328
#*	18,200	313,821
	900	4,100
*	6,800	28,518
*	600	5,347
	5,400	80,720
	8,100	77,796
	12,700	512,193
	4,800	21,942
#	57,200	1,028,921
#	1,300	25,734
	3,100	14,934
	2,400	28,131
	19,730	25,703
	61,200	764,402
	9,800	110,902
	80,200	1,995,240
	11,200	133,078
	12,600	30,138
	1,700	50,443
	8,400	26,410
	299,200	1,682,559
	183,700	1,938,811
	102,100	1,516,349
	60,000	872,138
	52,900	1,964,307
	1,500	23,147
	22,300	148,415
	19,999	536,617
*	165,000	574,909
*	10,067	22,524
	15,600	166,215
	2,800	92,504
	7,900	205,422
	1,260,300	7,101,150
	5,600	135,898
	94,300	1,986,357
	3,600	51,377
#*	25,800	69,598

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	90,600	\$2,024,857
	26,500	634,632
	4,800	111,946
	21,100	150,789
	12,200	294,125
	19,300	339,746
	1,800	45,201
	2,100	33,254
	120,671	1,439,173
#	8,184	19,969
	12,100	301,246
#	700	15,940
	8,900	167,132
*	900	6,806
	9,200	225,859
	10,400	96,928
#	82,600	291,444
	1,600	70,465
	53,500	955,260
#	2,300	20,083
	16,600	521,695
	10,300	379,791
	1,200	16,798
	13,200	133,780
	7,100	40,046
	9,200	34,671
	600	16,462
#	3,100	23,038
	11,100	9,258
	11,600	54,632
	50,952	1,652,442
	2,000	19,814
	5,700	20,785
	13,200	153,503
	1,300	22,437
	6,600	385,511
	35,800	857,988
#	5,200	38,055
	4,100	114,214
	6,100	73,351
	4,600	40,799
	53,900	810,742
	5,500	83,669
#	1,600	98,976
	62,200	1,002,668
	800	15,778
#	10,000	39,124
	1,600	19,516
	1,701	40,422
	25,300	476,148
	6,500	15,547
	400	18,328
	4,800	11,226
*	16,000	50,691
	19,800	391,156
	3,500	53,276
	1,200	16,286
	500	30,666
	3,300	51,707

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
NEC Capital Solutions Ltd.....	6,000	\$ 96,680
NEC Corp.....	57,000	2,104,123
NEC Networks & System Integration Corp.....	43,700	603,204
NEOJAPAN, Inc.....	1,400	12,161
NET One Systems Co. Ltd.....	40,800	950,213
New Art Holdings Co. Ltd.....	2,600	27,099
New Cosmos Electric Co. Ltd.....	200	2,893
New Japan Chemical Co. Ltd.....	5,000	10,397
Nexon Co. Ltd.....	33,300	755,980
Nextage Co. Ltd.....	17,300	382,660
* NexTone, Inc.....	1,300	35,222
NF Holdings Corp.....	1,100	9,862
NGK Insulators Ltd.....	41,000	599,675
NGK Spark Plug Co. Ltd.....	40,700	797,006
NHK Spring Co. Ltd.....	83,400	568,349
Nicca Chemical Co. Ltd.....	3,100	19,120
Nice Corp.....	3,400	42,987
Nichias Corp.....	15,000	267,672
Nichiban Co. Ltd.....	4,000	50,279
Nichiden Corp.....	6,300	93,704
Nichiha Corp.....	6,700	138,414
#* Nichi-iko Pharmaceutical Co. Ltd.....	9,300	25,132
Nichirei Corp.....	33,500	597,754
Nichireki Co. Ltd.....	5,200	54,551
Nichirin Co. Ltd.....	6,130	72,576
Nidec Corp.....	56,800	3,947,262
Nidec Corp., Sponsored ADR.....	10,600	183,804
Nifco, Inc.....	66,800	1,621,121
Nihon Chouzai Co. Ltd.....	6,400	68,438
# Nihon Dempa Kogyo Co. Ltd.....	5,100	44,308
Nihon Dengi Co. Ltd.....	2,200	54,349
Nihon Flush Co. Ltd.....	8,200	60,517
# Nihon House Holdings Co. Ltd.....	14,000	43,602
Nihon Kagaku Sangyo Co. Ltd.....	8,000	62,734
Nihon Kohden Corp.....	45,300	1,013,550
Nihon M&A Center Holdings, Inc.....	185,300	2,479,691
Nihon Nohyaku Co. Ltd.....	21,500	111,073
Nihon Parkerizing Co. Ltd.....	43,700	314,857
Nihon Tokushu Toryo Co. Ltd.....	5,600	41,055
Nihon Trim Co. Ltd.....	1,200	22,257
* Nihon Yamamura Glass Co. Ltd.....	3,300	16,650
Niitaka Co. Ltd.....	1,100	19,086
Nikkato Corp.....	1,500	5,172
# Nikkiso Co. Ltd.....	21,800	135,346
Nikko Co. Ltd.....	13,500	65,876
Nikkon Holdings Co. Ltd.....	14,600	268,499
Nikon Corp.....	31,300	360,468
Nintendo Co. Ltd.....	28,800	12,878,584
Nippi, Inc.....	600	15,459
Nippon Air Conditioning Services Co. Ltd.....	4,500	26,499
Nippon Aqua Co. Ltd.....	4,300	20,173
* Nippon Avionics Co. Ltd.....	600	14,670
Nippon Beet Sugar Manufacturing Co. Ltd.....	2,600	33,097
Nippon Carbide Industries Co., Inc.....	2,900	29,997
Nippon Ceramic Co. Ltd.....	1,900	29,895
Nippon Chemical Industrial Co. Ltd.....	3,300	50,709
Nippon Chemiphar Co. Ltd.....	500	6,986
Nippon Densetsu Kogyo Co. Ltd.....	14,900	203,067
Nippon Dry-Chemical Co. Ltd.....	2,100	26,530

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Nippon Express Holdings, Inc.....	27,500	\$1,643,273
Nippon Felt Co. Ltd.....	2,900	9,065
Nippon Filcon Co. Ltd.....	3,100	11,444
Nippon Fine Chemical Co. Ltd.....	5,800	85,842
Nippon Gas Co. Ltd.....	63,100	947,414
Nippon Kanzai Co. Ltd.....	300	6,102
Nippon Kayaku Co. Ltd.....	68,600	577,470
* Nippon Kinzoku Co. Ltd.....	900	7,873
Nippon Koei Co. Ltd.....	5,100	133,191
# Nippon Light Metal Holdings Co. Ltd.....	29,860	357,106
# Nippon Paint Holdings Co. Ltd.....	77,500	592,423
Nippon Paper Industries Co. Ltd.....	13,500	97,904
# Nippon Parking Development Co. Ltd.....	78,100	99,295
Nippon Pillar Packing Co. Ltd.....	12,000	243,621
Nippon Rietec Co. Ltd.....	7,800	55,892
Nippon Road Co. Ltd.....	800	40,735
Nippon Sanso Holdings Corp.....	16,800	283,293
Nippon Seiki Co. Ltd.....	16,300	104,627
Nippon Seisen Co. Ltd.....	1,000	34,198
Nippon Sharyo Ltd.....	3,700	59,379
Nippon Shinyaku Co. Ltd.....	16,100	996,454
Nippon Shokubai Co. Ltd.....	11,900	465,779
Nippon Signal Co. Ltd.....	12,900	95,236
Nippon Soda Co. Ltd.....	11,100	350,927
Nippon Steel Trading Corp.....	6,600	256,588
Nippon Suisan Kaisha Ltd.....	98,700	444,351
Nippon Systemware Co. Ltd.....	3,100	57,035
Nippon Telegraph & Telephone Corp.....	91,700	2,619,440
Nippon Thompson Co. Ltd.....	19,900	79,801
Nipro Corp.....	56,900	498,994
Nishimatsu Construction Co. Ltd.....	20,800	623,021
Nishimatsuya Chain Co. Ltd.....	18,500	228,384
Nishimoto Co. Ltd.....	1,700	50,672
Nishi-Nippon Railroad Co. Ltd.....	11,400	251,584
Nishio Rent All Co. Ltd.....	8,200	177,307
Nissan Chemical Corp.....	31,600	1,615,807
Nissan Motor Co. Ltd.....	201,400	765,896
Nissan Shatai Co. Ltd.....	26,700	130,831
Nissan Tokyo Sales Holdings Co. Ltd.....	5,300	10,652
Nissei ASB Machine Co. Ltd.....	4,100	113,675
Nissei Plastic Industrial Co. Ltd.....	5,900	41,258
Nissha Co. Ltd.....	6,200	72,994
Nisshin Group Holdings Co. Ltd.....	19,600	65,496
Nisshin Oililio Group Ltd.....	10,100	245,954
Nisshin Seifun Group, Inc.....	20,280	249,636
Nisshinbo Holdings, Inc.....	34,604	275,631
Nissin Corp.....	7,900	98,162
Nissin Electric Co. Ltd.....	10,200	117,203
Nisso Corp.....	11,600	52,394
Nissui Pharmaceutical Co. Ltd.....	3,800	48,793
Nitori Holdings Co. Ltd.....	16,800	1,777,416
Nitta Corp.....	5,100	112,206
Nitta Gelatin, Inc.....	7,100	32,993
Nitto Boseki Co. Ltd.....	5,900	107,339
Nitto Denko Corp.....	44,200	2,846,271
Nitto Kogyo Corp.....	10,900	212,260
Nitto Kohki Co. Ltd.....	4,900	58,702
Nitto Seiko Co. Ltd.....	10,500	40,828
Nittoc Construction Co. Ltd.....	6,500	42,518

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,400	\$ 27,892
	3,300	49,031
	6,100	270,942
	30,600	1,210,751
	4,900	68,039
	15,400	337,800
	1,500	9,956
	411,000	1,568,175
#	77,706	297,614
#	3,700	101,076
	36,600	887,893
	51,366	1,543,256
	2,200	70,411
	8,500	152,251
	11,900	133,292
	11,500	338,388
	3,800	36,433
	23,000	432,044
	72,200	404,327
*	106,000	196,761
	101,000	1,528,635
	5,000	65,783
#	3,300	74,483
	151,400	1,113,462
	6,300	214,923
	13,200	2,110,279
	1,000	7,451
	1,800	16,614
	24,000	344,218
	11,900	27,399
	8,000	104,814
	2,500	25,999
#	4,500	24,129
	2,800	16,047
	500	23,984
	1,700	89,079
	5,300	63,709
#*	11,900	159,958
	2,400	35,318
	121,200	505,302
	12,800	59,980
	3,700	109,797
	1,100	33,097
	24,100	240,518
	64,600	165,071
	32,200	186,041
	4,980	83,591
	10,600	416,490
	14,600	324,563
	4,000	53,410
	9,400	62,267
	800	9,756
	2,900	13,151
	193,000	4,130,616
	12,800	715,878
	37,300	1,048,835
	10,300	109,786
#	40,800	77,567
	30,200	1,317,481

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	5,600	\$ 87,138
*	7,000	44,297
	3,700	52,502
	8,700	542,603
#	900	18,310
	2,400	167,916
	2,500	15,386
	249,300	253,426
	2,100	44,200
	40,000	75,513
	1,200	11,114
	2,200	26,055
	55,700	1,001,380
	8,300	155,966
	2,800	71,562
	9,400	36,516
	25,500	349,978
	39,000	1,216,242
	1,000	21,080
	69,200	622,503
*	700	29,079
	9,900	131,932
#	1,500	20,911
	10,500	81,034
#	8,900	162,726
	7,100	121,424
	14,000	438,879
	63,400	987,168
	297,600	2,457,026
	2,000	17,817
#	900	12,852
	9,600	177,963
*	50,200	705,396
	7,900	32,490
#	2,100	20,936
	17,600	270,646
	18,520	42,431
	2,500	22,567
	2,900	21,283
	7,900	45,335
	120,400	661,774
	3,600	72,559
*	4,800	60,106
	77,600	1,606,458
#	3,900	43,153
	500	4,731
*	900	21,872
	43,800	638,075
	11,900	454,816
#	1,400	29,510
	3,900	58,331
	28,600	350,566
	14,300	110,779
	1,000	14,758
*	700	11,786
	3,700	127,127
#	20,000	61,630
	10,600	125,053
	50,500	262,845

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	5,525	\$ 84,954
	4,500	38,351
#	1,200	13,294
	5,300	64,646
	10,400	87,242
	15,100	71,342
	8,400	29,294
	3,500	35,822
	19,600	220,479
	8,500	97,720
	5,300	61,136
	15,900	234,567
	5,500	50,595
	32,400	458,365
	115,900	574,579
	2,500	18,267
	4,800	68,874
	7,500	74,340
	367,100	13,719,640
	10,600	88,415
	71,500	1,187,256
	95,500	558,498
*	9,500	179,619
	12,800	210,438
	9,000	82,338
	3,700	36,166
	1,800	21,015
	2,000	11,435
	68,700	552,558
	9,700	260,665
	3,000	29,427
#*	4,800	26,803
	5,400	168,394
	21,600	76,356
	6,200	80,515
	7,300	555,008
	3,400	61,596
	2,700	49,453
	900	13,975
	61,100	1,831,398
	2,600	28,321
	5,800	187,966
	5,700	144,601
	2,900	186,596
	13,300	149,895
	8,200	69,030
	8,900	109,494
	167,400	1,661,572
	12,800	215,607
	2,900	80,716
#	7,300	33,751
	11,800	163,998
	3,100	42,658
	3,600	52,657
	1,900	42,700
	2,400	89,185
	28,900	214,633
	8,400	37,242
	23,600	128,726

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	7,300	\$ 113,141
	2,400	33,672
	2,200	23,341
	7,300	229,353
	42,000	338,058
*	4,200	7,625
	3,700	46,315
	24,000	289,140
#*	16,200	30,186
	4,799	185,002
	28,500	355,149
	5,600	15,987
	1,300	26,289
	6,900	217,009
	1,400	42,351
	22,200	85,044
	14,200	470,883
	4,600	28,544
	4,600	31,336
	5,000	57,976
	118,700	961,487
	100,200	1,082,423
	6,100	220,395
	3,800	157,824
*	4,300	28,282
	10,700	81,290
	25,600	573,239
#	7,700	26,085
	300	11,362
	9,800	146,688
	6,100	51,499
	9,700	314,669
	1,300	12,689
	5,000	97,322
	55,200	1,119,866
*	1,900	12,664
	9,500	199,444
	6,000	33,733
	11,000	796,062
	10,400	69,435
	35,129	618,630
	3,000	7,299
	200	7,659
	19,300	1,289,048
	2,100	8,315
	30,900	530,656
	39,200	396,254
	4,900	60,857
	5,800	36,151
	1,500	13,501
	66,000	991,496
	7,500	165,554
	5,300	21,841
	31,800	263,765
	14,500	221,481
	1,700	5,852
	28,500	400,980
#	140,100	2,481,367
	11,500	150,291

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	12,400	\$ 38,557
	500	27,131
	43,020	297,784
	4,400	172,302
	34,800	54,204
#	11,400	33,683
	1,100	10,137
	25,400	505,939
	69,100	2,816,530
	319,000	633,032
	73,500	1,402,713
	47,600	383,132
#	1,600	60,229
	9,000	192,648
	1,700	128,782
	6,300	117,962
	6,600	26,747
*	4,600	722,955
	9,700	197,458
	3,500	23,775
	2,000	12,744
	18,700	177,077
	11,100	186,052
	45,100	1,604,610
	8,400	805,505
	7,700	1,286,256
	110,800	628,086
#	4,600	34,812
	900	7,955
	4,300	61,310
	2,800	78,119
	49,400	6,327,855
	22,000	228,033
	600	13,408
	23,100	184,848
	9,900	55,345
	4,300	13,827
	5,100	61,791
	16,300	135,005
	6,700	101,346
	2,000	58,017
	3,900	66,985
	2,600	15,388
	11,200	574,464
	39,100	747,240
	53,100	2,184,174
	71,100	430,256
	26,100	185,195
	1,100	22,160
	10,200	451,294
	9,200	395,083
#	2,700	80,223
	2,800	37,944
	80,500	1,350,029
	700	7,929
#	11,800	111,295
#*	500	5,049
	2,700	74,388
	8,600	93,617

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	7,600	\$ 96,337
	8,900	48,874
	300	77,511
	3,800	27,280
	42,800	179,316
	4,500	2,217,763
	800	13,251
	41,300	992,837
#	10,700	214,909
	2,900	4,800
	6,600	28,507
	18,500	115,736
	453,800	5,246,950
	161,168	6,770,165
	4,000	124,167
	900	45,781
	30,600	857,532
	9,300	22,866
	5,100	72,245
	5,500	55,909
	7,200	19,984
	38,100	1,700,449
	167,800	14,234,123
	13,100	231,618
	2,400	15,150
#	6,900	47,127
	51,800	117,501
	3,600	37,817
	37,100	307,149
	3,000	23,357
	19,300	895,516
	7,000	154,612
#*	3,700	76,688
	3,400	41,661
	7,600	90,852
	9,000	116,626
	16,500	358,148
	5,100	96,696
	400	7,208
	2,800	82,230
#	3,900	67,891
	103,500	1,800,994
	500	32,764
	17,500	789,494
	4,900	77,060
	5,800	36,412
	2,300	29,905
	18,300	592,303
	494,231	1,942,293
	64,300	503,563
	8,800	176,612
	93,100	1,037,952
	38,900	603,982
	42,400	970,105
	84,000	2,641,279
	66,200	224,998
#	147,256	940,966
	124,304	3,899,676
	53,800	1,767,289

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,700	\$ 34,881
	36,600	1,010,638
	4,100	92,205
	15,400	129,100
	33,400	783,471
	23,500	927,250
	42,800	119,959
	33,790	933,920
#	3,200	19,325
	26,800	878,486
	9,700	129,408
#*	7,700	39,344
	34,200	2,394,404
	700	6,922
	1,100	8,181
	2,300	36,440
	700	6,867
	1,000	18,420
	107,700	369,333
	13,500	143,272
	8,100	185,725
	1,600	31,281
	79,700	902,048
	14,500	95,755
	2,200	25,616
	2,200	18,293
	3,000	26,713
	44,900	326,299
	5,000	114,486
	4,100	20,735
	18,200	450,491
	26,700	851,912
	2,800	57,223
	1,900	26,721
	7,000	278,725
	21,700	467,970
	17,300	614,843
	7,500	119,894
	13,900	39,668
	1,800	11,142
	4,100	59,607
	5,100	76,966
	13,800	223,022
	55,500	448,994
	49,500	137,476
	8,400	84,110
#	8,800	170,693
	33,700	428,636
	1,300	25,740
	45,200	485,573
	4,500	23,876
	178,730	5,243,972
	5,752	84,036
	2,800	16,145
	17,700	342,051
#	2,000	12,367
	3,300	29,425
	30,000	317,391
#	8,100	150,659

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Tanseisha Co. Ltd.....	17,500	\$ 105,770
Tatsuta Electric Wire & Cable Co. Ltd.....	16,100	55,510
Tayca Corp.....	7,000	63,357
Tazmo Co. Ltd.....	1,100	10,484
Tbk Co. Ltd.....	3,900	9,824
TBS Holdings, Inc.....	10,500	134,462
TDC Soft, Inc.....	5,900	51,837
TechMatrix Corp.....	14,200	197,692
TECHNO ASSOCIE Co. Ltd.....	3,000	26,590
Techno Horizon Co. Ltd.....	7,800	32,399
Techno Medica Co. Ltd.....	2,500	29,694
Techno Quartz, Inc.....	100	22,718
Techno Ryowa Ltd.....	4,200	28,198
Techno Smart Corp.....	1,700	16,588
Technoflex Corp.....	1,200	9,099
TechnoPro Holdings, Inc.....	68,100	1,582,559
Tecnos Japan, Inc.....	6,800	25,222
Teijin Ltd.....	114,200	1,210,056
Teikoku Electric Manufacturing Co. Ltd.....	4,000	54,970
Teikoku Sen-I Co. Ltd.....	7,800	98,870
Teikoku Tsushin Kogyo Co. Ltd.....	900	10,031
Tekken Corp.....	5,500	75,261
Temairazu, Inc.....	1,100	42,867
Tenma Corp.....	3,300	57,716
Terumo Corp.....	3,800	129,746
Tess Holdings Co. Ltd.....	3,800	35,630
T-Gaia Corp.....	10,600	130,135
THK Co. Ltd.....	20,400	432,797
Tigers Polymer Corp.....	2,500	8,021
TIS, Inc.....	48,200	1,366,669
TKC Corp.....	9,100	239,110
Toa Corp.....	9,200	54,271
Toa Corp.....	5,700	111,266
TOA ROAD Corp.....	1,400	62,602
Toagosei Co. Ltd.....	42,200	327,642
Tobishima Corp.....	10,030	80,140
Tobu Railway Co. Ltd.....	13,400	318,181
TOC Co. Ltd.....	13,400	80,003
Tocalo Co. Ltd.....	13,200	126,929
Toda Corp.....	96,300	516,538
#* Toda Kogyo Corp.....	2,000	36,362
# Toei Animation Co. Ltd.....	2,000	165,794
Toei Co. Ltd.....	900	129,096
Toell Co. Ltd.....	3,900	26,915
Toenec Corp.....	4,700	131,898
Togami Electric Manufacturing Co. Ltd.....	800	10,611
Toho Co. Ltd.....	9,400	373,281
Toho Co. Ltd.....	3,300	31,223
Toho Gas Co. Ltd.....	39,400	948,508
Toho Holdings Co. Ltd.....	34,300	525,263
Toho Titanium Co. Ltd.....	14,000	235,939
Toho Zinc Co. Ltd.....	6,800	110,598
Tohokushinsha Film Corp.....	5,900	29,221
Tokai Carbon Co. Ltd.....	20,000	161,693
Tokai Corp.....	9,500	127,284
TOKAI Holdings Corp.....	29,800	198,749
Tokai Rika Co. Ltd.....	13,500	148,573
Tokai Tokyo Financial Holdings, Inc.....	62,600	177,285
Token Corp.....	2,320	154,939

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	69,300	\$4,056,816
	2,800	66,685
*	5,000	11,878
	23,100	816,934
	23,600	8,122,965
	12,500	97,559
	68,500	1,345,402
	7,100	31,493
	4,000	40,469
*	1,600	9,329
	14,200	736,270
	11,000	58,772
	16,000	555,872
	5,800	59,661
	83,600	1,231,200
#	3,200	29,250
	4,500	139,391
	35,700	169,337
	58,583	718,314
	201,000	1,089,209
	19,900	30,654
	6,300	21,294
	3,700	67,138
	4,400	49,275
	33,900	80,228
	58,500	648,298
	2,100	57,055
	51,600	729,301
	24,740	420,962
	9,900	76,697
	292,007	1,599,421
	2,000	41,165
	10,200	198,141
	6,900	69,723
	14,000	134,452
	50,300	2,040,546
	12,900	425,868
	3,200	83,021
	10,900	195,073
	15,900	541,583
#	800	13,838
	17,400	41,196
	7,800	106,281
	6,400	121,763
	31,500	205,486
	5,100	47,005
	2,600	17,771
#*	23,300	115,570
#	1,700	104,511
	26,000	378,947
	5,100	106,413
	7,500	16,594
	5,800	24,574
	56,400	649,480
	5,500	233,683
	5,400	122,902
	1,300	12,534
	37,023	287,759
	18,100	285,640

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	32,200	\$ 476,154
	17,400	1,059,476
	1,239,500	20,118,354
	62,400	2,129,677
	9,900	93,070
	1,500	82,901
#	8,600	24,607
	7,000	59,567
	7,200	204,283
	1,500	16,960
	36,000	2,092,111
	1,400	16,532
	27,200	387,093
	41,300	470,940
	23,500	58,940
	15,700	111,818
	8,400	199,932
	2,400	68,186
	19,400	178,516
	20,400	1,162,259
	6,800	104,453
	2,500	41,005
	9,700	108,957
	3,700	54,539
#	2,100	10,130
	7,300	15,325
	17,100	290,119
	1,600	33,534
	4,900	184,691
	1,200	12,347
	1,400	42,999
	1,400	35,979
	8,400	317,200
	36,600	1,325,734
	1,000	30,809
	1,300	33,062
	18,200	114,457
	600	7,880
	22,300	180,648
	4,400	55,036
	14,400	32,431
	1,000	12,339
	37,500	518,481
	54,400	1,067,465
	17,200	334,960
*	3,100	26,928
	4,700	105,542
	14,700	207,277
	10,100	208,141
	3,200	33,954
	7,300	151,905
	1,300	24,829
	7,600	79,902
	17,100	156,078
	4,800	46,589
	2,100	23,143
*	8,300	454,575
	11,600	59,832
	37,300	135,942

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	29,400	\$ 476,823
	44,900	294,583
	1,800	13,785
	2,300	41,577
	15,300	126,821
#	3,600	31,405
	7,500	80,793
	3,400	18,902
	1,400	6,643
	8,000	153,374
	1,800	34,961
	1,600	93,453
	2,500	14,767
	42,100	940,299
#	9,400	32,077
#	14,884	458,457
	15,300	561,980
	11,800	107,933
	6,200	92,263
	4,900	37,494
	4,921	43,303
	8,100	389,147
	10,200	102,816
	4,000	71,566
	1,700	12,885
	3,100	34,032
*	400	5,611
	9,700	67,230
	3,300	39,464
	1,400	7,167
	12,700	76,442
	18,400	1,120,551
	4,600	72,648
	14,200	128,964
	7,800	68,561
	277,820	1,003,036
	2,900	29,982
	3,400	23,426
	51,800	293,233
	8,500	362,559
	66,700	1,288,453
	19,300	225,378
	5,000	12,456
	2,200	26,194
	10,100	59,054
	43,100	754,207
#	6,300	13,305
#	1,600	11,515
#	1,000	19,744
	45,100	544,517
	1,400	14,924
	26,000	196,583
	8,500	413,370
	44,700	1,565,568
	5,700	40,359
	5,200	17,849
	14,500	189,700
	10,200	182,979
	14,300	206,659

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Yokogawa Electric Corp.....	11,500	\$ 203,933
Yokorei Co. Ltd.....	18,400	125,502
Yokowo Co. Ltd.....	4,600	68,052
Yomeishu Seizo Co. Ltd.....	2,100	28,666
Yondenko Corp.....	5,800	79,727
Yondoshi Holdings, Inc.....	6,000	81,650
Yonex Co. Ltd.....	11,900	106,598
Yoshinoya Holdings Co. Ltd.....	11,800	228,749
Yotai Refractories Co. Ltd.....	9,100	104,118
Yuasa Funashoku Co. Ltd.....	400	7,684
Yuasa Trading Co. Ltd.....	7,200	195,517
Yurtec Corp.....	19,500	106,694
Yushin Precision Equipment Co. Ltd.....	6,100	32,425
Yushiro Chemical Industry Co. Ltd.....	2,700	18,363
Yutaka Giken Co. Ltd.....	1,500	21,235
Z Holdings Corp.....	247,600	875,077
Zaoh Co. Ltd.....	2,300	33,778
Zenitaka Corp.....	900	22,185
Zenkoku Hosho Co. Ltd.....	20,000	680,420
Zenrin Co. Ltd.....	9,950	69,198
Zensho Holdings Co. Ltd.....	21,368	565,718
Zeon Corp.....	69,400	704,701
ZERIA Pharmaceutical Co. Ltd.....	2,000	32,903
ZIGExN Co. Ltd.....	30,800	79,150
ZOZO, Inc.....	27,100	585,406
Zuiko Corp.....	6,500	38,094
TOTAL JAPAN.....		<u>631,176,892</u>
NETHERLANDS — (4.4%)		
Aalberts NV.....	23,609	1,011,786
Ω ABN AMRO Bank NV.....	151,696	1,546,980
*Ω Adyen NV.....	2,911	5,236,225
Aegon NV.....	438,489	1,925,933
Aegon NV.....	290,070	1,276,308
Akzo Nobel NV.....	57,707	3,883,739
*Ω Alfen Beheer BV.....	10,318	1,204,505
# AMG Advanced Metallurgical Group NV.....	8,773	246,272
Amsterdam Commodities NV.....	10,798	248,731
APERAM SA.....	25,541	832,746
Arcadis NV.....	36,472	1,348,575
ASM International NV.....	7,232	2,221,465
ASML Holding NV.....	6,365	3,658,282
ASML Holding NV.....	53,424	30,688,883
ASR Nederland NV.....	97,797	4,087,663
* Avantium NV.....	4,980	16,153
Ω B&S Group Sarl.....	10,369	54,106
*Ω Basic-Fit NV.....	8,718	353,582
BE Semiconductor Industries NV.....	34,549	1,854,650
Beter Bed Holding NV.....	3,566	14,417
Brunel International NV.....	13,873	157,143
Coca-Cola Europacific Partners PLC.....	44,682	2,425,958
# Corbion NV.....	19,456	678,050
Ω Flow Traders.....	12,349	268,360
# ForFarmers NV.....	14,215	43,879
* Fugro NV.....	35,053	417,212
Heijmans NV.....	16,800	201,146
Heineken NV.....	17,742	1,749,127
* Hunter Douglas NV.....	853	152,444
IMCD NV.....	18,540	2,969,160

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)		
	669,178	\$ 6,500,277
*Ω	Intertrust NV.....	31,283 617,837
#	JDE Peet's NV.....	8,539 247,651
	Kendrion NV.....	6,117 96,342
	Koninklijke Ahold Delhaize NV.....	392,646 10,812,970
*	Koninklijke BAM Groep NV.....	117,991 287,700
	Koninklijke DSM NV.....	31,556 5,053,664
#	Koninklijke KPN NV.....	1,485,489 4,900,614
	Koninklijke Philips NV.....	111,278 2,303,037
	Koninklijke Philips NV.....	84,221 1,746,750
	Koninklijke Vopak NV.....	28,107 652,336
*Ω	Lucas Bols NV.....	4,403 46,361
	Nedap NV.....	2,325 137,540
	NN Group NV.....	90,931 4,266,700
	Ordina NV.....	40,483 205,159
#	PostNL NV.....	242,172 636,985
	Prosus NV.....	118,163 7,708,362
	Randstad NV.....	74,566 3,768,788
Ω	Signify NV.....	53,692 1,743,810
*	Sligro Food Group NV.....	12,067 238,970
	TKH Group NV.....	14,207 583,210
#*	TomTom NV.....	9,443 85,359
	Universal Music Group NV.....	66,813 1,512,412
	Van Lanschot Kempen NV.....	13,168 301,538
	Wolters Kluwer NV.....	101,227 10,993,481
TOTAL NETHERLANDS.....		<u>136,221,333</u>
NEW ZEALAND — (0.4%)		
*	AFT Pharmaceuticals Ltd.....	3,673 8,542
	Arvida Group Ltd.....	115,414 108,931
*	Auckland International Airport Ltd.....	133,485 626,807
	Briscoe Group Ltd.....	8,008 28,192
	Chorus Ltd.....	207,081 1,042,220
	Chorus Ltd., ADR.....	880 21,516
	Contact Energy Ltd.....	47,122 227,323
	EBOS Group Ltd.....	28,690 712,901
	Fisher & Paykel Healthcare Corp. Ltd.....	72,482 969,274
	Fletcher Building Ltd.....	87,753 285,509
	Freightways Ltd.....	77,207 501,495
#*	Gentrack Group Ltd.....	3,743 3,371
	Hallenstein Glasson Holdings Ltd.....	25,034 81,934
	Heartland Group Holdings Ltd.....	201,166 263,254
	Infratil Ltd.....	171,343 904,729
	Investore Property Ltd.....	76,064 79,524
	KMD Brands Ltd.....	256,380 176,302
	Mainfreight Ltd.....	9,184 446,133
#	Manawa Energy Ltd.....	30,134 114,477
	Mercury NZ Ltd.....	87,634 335,193
	Meridian Energy Ltd.....	175,920 552,080
	Napier Port Holdings Ltd.....	4,632 8,759
*	NEW Zealand King Salmon Investments Ltd.....	7,998 1,033
	NZME Ltd.....	21,581 15,840
	NZX Ltd.....	120,753 91,375
	Oceania Healthcare Ltd.....	113,838 67,533
*	Pacific Edge Ltd.....	50,042 24,548
#	PGG Wrightson Ltd.....	9,241 26,145
	Port of Tauranga Ltd.....	26,898 118,180
*	Pushpay Holdings Ltd.....	243,055 198,089
*	Rakon Ltd.....	23,774 22,012

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NEW ZEALAND — (Continued)		
Restaurant Brands New Zealand Ltd.....	7,448	\$ 45,118
Ryman Healthcare Ltd.....	22,629	132,361
* Serko Ltd.....	12,104	28,181
Skellerup Holdings Ltd.....	41,550	146,992
* SKY Network Television Ltd.....	74,505	108,159
SKYCITY Entertainment Group Ltd.....	282,943	494,222
Spark New Zealand Ltd.....	354,075	1,138,555
Summerset Group Holdings Ltd.....	48,228	325,117
TOWER Ltd.....	162,997	64,045
Turners Automotive Group Ltd.....	11,522	26,711
Vector Ltd.....	56,952	166,688
* Vista Group International Ltd.....	55,777	64,289
# Warehouse Group Ltd.....	78,685	161,076
TOTAL NEW ZEALAND.....		10,964,735
NORWAY — (0.7%)		
2020 Bulkera Ltd.....	1,662	19,520
ABG Sundal Collier Holding ASA.....	136,945	83,467
* Adevinta ASA.....	35,450	269,574
AF Gruppen ASA.....	13,278	236,535
#* Akastor ASA.....	93,032	84,776
Aker Solutions ASA.....	170,260	527,741
AKVA Group ASA.....	1,484	10,485
* Archer Ltd.....	62,371	22,896
* ArcticZymes Technologies ASA.....	5,394	46,468
Atea ASA.....	58,300	711,858
* Axactor ASA.....	35,548	26,321
* Borr Drilling Ltd.....	7,159	27,352
Borregaard ASA.....	34,451	618,421
Bouvet ASA.....	22,684	150,847
*Ω Crayon Group Holding ASA.....	17,098	274,101
Ω DNB Bank ASA.....	178,049	3,512,153
Ω Elmera Group ASA.....	45,580	100,124
Ω Entra ASA.....	16,178	227,826
Ω Europris ASA.....	109,562	647,828
* Gaming Innovation Group, Inc.....	24,286	41,269
Gjensidige Forsikring ASA.....	41,621	870,535
Grieg Seafood ASA.....	7,301	112,109
#* Hexagon Composites ASA.....	33,877	113,769
Hunter Group ASA.....	166,241	60,551
Ω Kid ASA.....	12,875	127,711
# Kitron ASA.....	67,277	145,391
Ω Klaveness Combination Carriers ASA.....	1,888	12,280
* Komplet Bank ASA.....	37,152	24,031
* Kongsberg Automotive ASA.....	217,736	62,771
Kongsberg Gruppen ASA.....	26,225	966,358
Leroy Seafood Group ASA.....	35,948	282,398
* LINK Mobility Group Holding ASA.....	50,415	66,127
* Magnora ASA.....	9,926	21,023
* Magseis Fairfield ASA.....	60,655	51,158
Medistim ASA.....	2,470	75,680
* Meltwater NV.....	31,438	40,848
Mowi ASA.....	33,620	775,789
#Ω Multiconsult ASA.....	5,960	81,993
* Napatech AS.....	6,392	7,968
* Nekkar ASA.....	31,393	25,667
#* NEL ASA.....	229,814	396,455
* Nordic Semiconductor ASA.....	38,974	684,911
Norsk Hydro ASA.....	53,340	361,391

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
*Ω Norske Skog ASA.....	8,765	\$ 64,274
#* Norway Royal Salmon ASA.....	6,537	168,262
* NRC Group ASA.....	26,226	52,577
* Odfjell Drilling Ltd.....	68,093	163,401
* Odfjell Technology Ltd.....	10,663	25,118
Ω Okeanis Eco Tankers Corp.....	2,192	27,964
Olav Thon Eiendomsselskap ASA.....	2,372	42,973
Orkla ASA.....	86,136	743,549
#* Otello Corp. ASA.....	15,843	48,400
Pareto Bank ASA.....	9,104	49,854
#* PGS ASA.....	113,028	77,761
* PhotoCure ASA.....	1,744	18,394
Protector Forsikring ASA.....	26,718	314,758
* Q-Free ASA.....	16,611	11,355
# Salmar ASA.....	7,869	563,646
Sandnes Sparebank.....	3,741	34,489
* SATS ASA.....	4,713	6,786
Ω Scatec ASA.....	54,170	646,841
Schibsted ASA, Class A.....	13,506	253,852
Schibsted ASA, Class B.....	21,036	378,409
* Self Storage Group ASA.....	10,099	30,214
Selvaag Bolig ASA.....	22,230	94,414
*Ω Shelf Drilling Ltd.....	52,855	69,175
SpareBank 1 Helgeland.....	658	8,118
Sparebank 1 Oestlandet.....	17,546	216,780
SpareBank 1 SR-Bank ASA.....	55,393	654,986
Storebrand ASA.....	146,639	1,233,387
Subsea 7 SA.....	132,812	1,196,978
TGS ASA.....	86,990	1,291,196
TOMRA Systems ASA.....	32,116	751,823
#* Ultimovacs ASA.....	1,432	10,325
Veidekke ASA.....	40,140	415,019
* Volue ASA.....	12,919	32,878
Ω XXL ASA.....	53,140	36,363
TOTAL NORWAY.....		22,740,795
PORTUGAL — (0.2%)		
Altri SGPS SA.....	40,466	238,768
*†† Banco Espirito Santo SA.....	18,689	0
Corticeira Amorim SGPS SA.....	15,139	161,096
CTT-Correios de Portugal SA.....	38,927	133,128
EDP - Energias de Portugal SA.....	182,020	920,822
# EDP Renovaveis SA.....	70,796	1,841,353
* Greenvolt-Energias Renovaveis SA.....	9,612	86,805
Jeronimo Martins SGPS SA.....	72,253	1,672,436
Navigator Co. SA.....	89,065	367,564
NOS SGPS SA.....	65,436	247,184
# Novabase SGPS SA.....	2,429	11,964
REN - Redes Energeticas Nacionais SGPS SA.....	160,128	452,711
Sonae SGPS SA.....	388,768	442,330
TOTAL PORTUGAL.....		6,576,161
SINGAPORE — (0.7%)		
# AEM Holdings Ltd.....	58,200	184,325
#*†† AssetCo PLC.....	200,100	0
* Avarga Ltd.....	145,200	24,693
#* Best World International Ltd.....	31,000	30,520
Boustead Projects Ltd.....	5,100	3,325

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
Boustead Singapore Ltd.....	106,100	\$ 70,694
BRC Asia Ltd.....	23,800	28,863
Bukit Sembawang Estates Ltd.....	79,000	285,918
Bund Center Investment Ltd.....	1,250	462
Capitaland Investment Ltd.....	162,500	462,366
CDL Hospitality Trusts.....	15,756	15,084
Centurion Corp. Ltd.....	148,900	40,962
China Aviation Oil Singapore Corp. Ltd.....	148,900	92,711
China Sunsine Chemical Holdings Ltd.....	198,500	62,424
Chip Eng Seng Corp. Ltd.....	265,600	123,109
City Developments Ltd.....	99,100	556,767
* COSCO Shipping International Singapore Co. Ltd.....	268,200	38,336
CSE Global Ltd.....	200,000	66,599
Dairy Farm International Holdings Ltd.....	120,400	337,639
Dasin Retail Trust.....	37,500	8,832
DBS Group Holdings Ltd.....	250,277	5,710,907
* Dyna-Mac Holdings Ltd.....	91,200	15,908
† Ezion Holdings Ltd.....	350,280	2,054
#*†† Ezra Holdings Ltd.....	194,482	290
Far East Orchard Ltd.....	51,607	40,798
Food Empire Holdings Ltd.....	66,800	25,183
Frasers Property Ltd.....	103,300	78,636
Frencken Group Ltd.....	127,100	112,838
Fu Yu Corp. Ltd.....	192,800	37,043
* Gallant Venture Ltd.....	272,800	25,512
GK Goh Holdings Ltd.....	1,700	1,107
Great Eastern Holdings Ltd.....	16,100	226,514
# GuocoLand Ltd.....	129,966	150,747
Haw Par Corp. Ltd.....	37,400	298,128
Ho Bee Land Ltd.....	82,800	167,371
Hongkong Land Holdings Ltd.....	124,300	646,119
Hour Glass Ltd.....	66,500	107,069
HRnetgroup Ltd.....	119,200	67,372
Hutchison Port Holdings Trust.....	1,042,500	245,497
iFAST Corp. Ltd.....	76,600	234,107
InnoTek Ltd.....	33,100	10,189
Metro Holdings Ltd.....	159,400	83,682
Micro-Mechanics Holdings Ltd.....	22,100	47,710
Nanofilm Technologies International Ltd.....	42,600	62,157
NSL Ltd.....	2,000	1,224
OUE Ltd.....	72,500	68,787
Oversea-Chinese Banking Corp. Ltd.....	392,345	3,325,005
Oxley Holdings Ltd.....	373,865	48,482
Pacific Century Regional Developments Ltd.....	48,300	14,179
Pan-United Corp. Ltd.....	73,600	24,041
Propnex Ltd.....	34,600	41,343
PSC Corp. Ltd.....	60,700	16,046
Q&M Dental Group Singapore Ltd.....	53,280	17,388
* Raffles Education Corp. Ltd.....	86,403	4,074
Raffles Medical Group Ltd.....	164,600	137,105
Riverstone Holdings Ltd.....	69,000	39,025
* SATS Ltd.....	43,960	126,730
* Sembcorp Marine Ltd.....	3,803,700	300,449
* Sheng Siong Group Ltd.....	187,800	217,540
* SIA Engineering Co. Ltd.....	33,500	58,792
SIIC Environment Holdings Ltd.....	661,100	98,087
Silverlake Axis Ltd.....	183,600	53,371
Singapore Exchange Ltd.....	144,800	1,038,012
Singapore Land Group Ltd.....	68,500	122,902

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
	613,600	\$ 282,576
	308,300	898,929
	111,900	101,321
	95,900	204,176
*††	50,250	742
	916,800	53,154
	103,562	28,574
	187,375	160,575
	18,900	377,080
	101,929	105,660
	90,451	488,696
	237,310	93,762
	55,500	707,082
	32,400	48,351
	258,800	316,720
*	521,700	149,176
	521,700	351,733
TOTAL SINGAPORE.....		<u>20,951,456</u>
SPAIN — (1.9%)		
#	20,585	4,235,785
	80,730	787,630
#	65,961	1,585,548
Ω	5,100	87,382
*Ω	7,035	889,855
	18,348	177,149
*	95,995	5,597,488
*	270,945	54,691
	73,138	532,291
	47,090	144,704
	1,659	10,774
	3,796,534	2,430,781
#	2,297,271	5,747,474
	69,983	172,858
	256,264	1,261,725
	975,005	2,927,681
*††	233	0
	11,780	348,796
*	1,987,142	26,723
#*	19,192	13,772
*	8,936	47,322
	13,628	161,061
#	124,066	2,448,896
	25,982	86,068
	69,302	1,270,265
	25,749	96,585
	133,829	570,743
	50,398	1,349,564
#	47,204	882,343
Ω	49,585	190,752
Ω	26,409	106,210
*	669	26,483
#	38,006	554,569
	17,672	526,989
	2,330	9,753
	623,628	6,659,395
	17,323	184,663
	2,308	33,012
	114,028	1,043,094

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)		
	169,172	\$ 4,108,673
	9,102	476,572
	271,201	300,980
	458,976	741,313
Ω	1,944	13,526
#	14,730	432,062
Ω	14,848	159,705
*	90,887	54,359
#	5,612	345,697
*	51,144	22,975
#Ω	168,648	122,890
#	103,085	183,840
*	163,953	162,753
	180,255	3,543,882
#	3,910	7,046
#	130,809	299,156
*	45,599	1,051,402
Ω	18,449	54,860
#*	9,421	62,545
	10,999	49,496
	865,275	3,862,320
	3,413	227,337
TOTAL SPAIN.....		59,564,263
SWEDEN — (3.8%)		
#	42,408	730,647
	27,908	290,621
	116,128	1,987,956
	40,278	615,038
	31,752	949,442
Ω	14,456	128,786
	10,977	112,716
Ω	41,814	206,125
*	13,412	39,717
	1,915	53,984
	62,678	344,309
	72,525	1,713,477
	498,548	5,827,707
	290,780	3,020,532
	14,480	215,315
*Ω	61,296	149,216
#	51,690	997,386
	52,659	1,671,843
	1,903	13,254
	16,990	341,198
	10,291	68,270
#	60,757	963,777
	14,044	149,153
	5,250	24,579
	764	7,961
	74,445	514,607
#*	11,333	180,012
#*	17,409	59,502
	60,641	856,825
	97,915	1,262,962
	39,355	371,042
	14,670	322,716
	8,728	33,673
	79,276	2,649,314

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	47,264	\$ 177,064
#*Ω	11,337	79,862
	3,131	8,051
Ω	60,418	611,871
	554	19,671
	17,769	536,093
	4,602	32,418
	28,861	768,308
	39,743	192,965
*	2,326	21,990
*	11,863	14,149
#	25,073	401,971
	15,471	52,087
	11,657	534,164
#*	25,625	82,818
#*	12,463	21,503
	3,827	137,861
	5,517	98,887
	32,028	363,299
	95,864	191,877
*	13,954	48,486
	18,657	399,723
Ω	39,524	327,244
	147,943	198,949
	34,818	275,218
Ω	99,143	672,360
*	11,863	18,601
*	12,872	123,094
#Ω	38,901	265,632
	4,897	49,276
	9,017	134,655
#	88,709	1,279,523
	113,936	696,696
#	188,846	1,363,942
*Ω	21,941	17,528
#*	6,109	55,201
	4,899	51,307
	120,449	2,129,741
	71,896	1,141,966
Ω	8,190	794,682
	2,490	28,088
	77,569	796,231
	32,191	175,113
*	69,216	442,157
	12,345	91,385
#	1,981	177,616
	5,484	15,229
	2,728	60,138
	11,553	201,866
	49,804	1,123,873
	45,107	418,244
*Ω	1,322	8,905
#	177,951	2,276,801
*	15,422	96,292
*	4,352	34,932
	9,770	53,539
	27,228	131,412
	143,475	1,689,352
	34,568	419,337

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	77,313	\$ 806,379
	16,079	766,470
*Ω	31,835	118,027
	21,726	892,763
	43,738	603,729
	11,102	90,575
	144,110	1,148,518
	64,155	1,507,870
#	93,995	465,282
#	37,740	806,125
	10,216	166,757
	21,528	261,224
*	2,638	2,675
	32,586	604,716
#*	3,438	35,491
	1,438	28,404
*	18,445	118,904
#*	7,201	36,034
*	14,921	42,863
#	172,474	1,518,989
	8,710	257,439
	85,860	936,143
Ω	18,258	109,280
	57,055	1,110,632
	3,590	103,061
	27,447	480,415
	22,206	626,171
*	998	21,461
	24,763	373,214
*	11,208	9,037
	14,407	169,357
*	4,618	21,783
#	10,809	24,495
*	52,902	831,835
#	9,935	531,520
	51,679	534,908
*	10,977	62,894
#Ω	41,722	311,165
	39,641	583,038
	11,550	70,732
	39,975	415,148
	6,890	126,053
*	124,933	51,763
	17,811	272,991
	132,687	1,336,703
	3,984	43,735
	44,971	130,624
*	34,324	1,019,106
	12,584	181,640
	18,413	247,333
*	9,202	188,945
	6,447	161,152
	64,866	605,621
	32,132	242,425
*	37,344	547,656
	108,710	741,667
	30,544	261,854
	3,001	33,696
	11,094	97,788

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	616	\$ 14,972
	145,087	726,839
*	8,329	59,627
	5,502	75,734
Ω	50,452	117,860
	32,778	51,673
	17,088	618,135
	309	7,928
	26,684	687,703
#	120,629	223,823
#	31,924	61,242
	168,845	3,111,168
#*Ω	68,935	282,296
*	1,428	39,818
#	57,492	1,055,489
#	177,186	1,791,761
	4,539	50,335
*	459,748	47,421
*	7,020	28,355
#*Ω	53,770	136,328
	846	10,147
	279,587	3,028,885
	3,672	45,402
	116,885	1,994,052
#	5,509	107,176
#	84,710	1,425,622
	15,728	244,159
	16,050	39,556
*	5,045	24,237
*	151,708	397,536
	5,252	77,574
	106,623	1,558,783
	192,672	1,732,489
#	4,821	50,092
	44,232	493,332
	125,710	1,741,103
*	73,355	1,610,948
	32,584	197,201
	239,224	2,732,807
	51,015	384,653
	14,695	120,671
	619,304	4,710,577
	592,192	2,187,763
	960	16,331
#Ω	54,466	1,581,246
	28,755	706,526
	13,833	294,085
	7,388	94,230
*	16,746	47,704
	8,824	406,848
	10,604	345,958
	7,284	103,038
	48,000	894,409
	313,831	5,634,529
	91,631	467,073
	122,152	1,041,609
	2,940	36,178
*	716	3,957
TOTAL SWEDEN		<u>119,178,173</u>

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (8.7%)		
	26,720	\$ 811,486
	327,875	9,967,269
#	123,565	4,352,825
	57,038	4,454,097
	6,863	1,135,466
	2,962	549,174
*	618	10,889
*	27,360	225,845
	747	142,767
*	254,127	290,429
#	20,796	162,126
	2,251	151,793
	22,991	3,663,135
	496	89,401
	12,119	1,128,404
	5,029	2,064,473
	3,622	121,189
	2,328	526,201
	7,031	799,902
	1,972	162,644
	2,590	577,268
	2,910	1,117,256
	2,110	953,242
	2,850	224,328
	344	254,510
	2,365	113,727
	182	54,983
	15,276	1,110,464
*	223	9,847
	86,607	10,442,856
#	113,235	2,121,519
	1,916	186,872
	759	139,984
#	574	30,800
	142,149	826,819
#	287,904	1,669,843
	1,268	309,082
	26,021	2,138,887
	1,108	527,831
*	35,322	1,329,937
	39,852	310,372
	983	978,042
	437	347,015
	2,093	94,101
	840	18,106
*	9,073	1,508,805
	141	2,520
Ω	38,027	3,010,613
#*	58,536	65,352
	4,382	2,307,897
	17,520	1,070,803
	3,155	11,028,481
	1,134	30,141
#	970	118,177
	19,614	2,242,442
	8,765	789,226
*	6,444	170,425
#*	1,289	26,127
	405	337,997

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	253	\$ 667,677
	436	293,155
	1,724	188,582
	92,210	4,768,183
*	622	82,731
	2,698	541,033
	1,243	337,195
#	3,540	10,835
	16,582	4,465,886
	9,722	641,695
	124	246,362
	5,716	315,420
#	125,147	7,074,365
	816	351,748
Ω	1,884	186,517
*Ω	208	18,529
	2,096	58,299
	62	125,486
	17,377	310,142
	3,322	855,354
	260,625	22,369,444
	62,723	5,389,764
	701	32,341
	68,951	533,617
*	4,687	39,945
	246	21,380
	5,218	5,696,730
	933	33,901
	277	99,593
	51	17,999
	18,047	2,158,280
	1,435	162,848
#	5,649	2,302,897
	136,068	45,175,191
	38	11,946
	6,631	1,259,139
	457	518,210
*Ω	4,284	497,180
	5,636	619,517
	1,392	3,397,131
	132,636	3,460,249
	40,428	9,989,252
	30,394	413,684
	13,317	4,796,541
	943	449,209
#	8,988	291,089
	21,930	2,966,043
	8,243	552,564
	9,208	2,451,324
	16,668	832,378
	7,292	3,862,837
	32,354	2,946,271
	75,936	5,697,994
*	143,894	40,545
	16,582	8,964,848
	3,570	434,020
	1,218	432,556
	31,172	2,474,200
	1,266	165,817

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	1,725	\$ 201,930
#*	324,996	5,304,708
	7,159	644,918
	1,870	511,151
	791	38,597
Ω	10,852	3,159,792
	441	188,895
	597	23,722
*	27,278	4,776,294
	16,069	1,056,962
	5,907	483,167
*	1,148	93,953
	751	90,330
	30	71,883
	1,162	164,925
	2,466	159,226
	122	268,155
	30	224,064
#*	1,347	96,178
	24,372	10,639,068
TOTAL SWITZERLAND.....		<u>270,701,798</u>
UNITED KINGDOM — (13.7%)		
	469,333	7,292,378
	10,519	410,905
	189,309	340,648
	926,856	1,879,128
*	3,723	27,745
	58,594	1,369,434
	35,430	121,264
	28,648	188,853
	97,205	374,016
Ω	51,602	94,469
	79,159	93,782
	122,335	1,740,666
*	32,606	17,255
	23,406	8,254
	5,495	26,883
	9,454	8,890
*	144,890	518,015
	184,764	486,928
	89,750	5,052,001
*	43,836	557,903
#*Ω	10,060	59,166
	192,987	12,781,529
	25,658	3,375,084
Ω	574,794	4,431,382
Ω	328,476	1,862,093
	16,698	483,082
	773,959	3,748,147
	10,138	131,415
	337,386	1,746,933
*	186,427	779,657
	689,803	6,483,278
Ω	37,376	39,879
	188,688	645,693
	9,726	178,907
	281,451	2,192,503
	1,256,791	2,407,462

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	340,380	\$ 2,087,106
	306,248	2,028,321
	34,007	58,520
	53,035	1,584,900
	59,196	3,067,741
	32,220	162,338
*	332,375	271,593
	3,084	9,799
	135,677	848,091
	145,386	1,527,559
	412	10,929
	1,691,456	3,339,480
	84,405	3,167,775
	159,862	3,514,336
	77,457	832,579
	115,483	637,389
*	125,118	302,401
*	467,669	164,217
	33,220	37,488
*	138,000	89,197
	6,259	57,316
	37,151	59,497
	1,710	6,652
*	24,662	13,428
	136,701	138,215
	27,437	83,562
*	14,147	21,343
	93,389	395,233
	82,403	296,876
*	9,031	3,857
	3,050	15,426
	11,351	477,337
	63,073	852,598
	18,649	46,079
Ω	56,021	175,643
	168,161	2,144,777
	21,468	528,362
	278,542	6,528,026
	64,711	2,051,109
Ω	411,913	1,148,614
*	23,192	12,416
*Ω	169,219	599,796
	140,116	471,102
	34,642	3,167,989
	727,358	594,734
	20,466	429,681
	51,896	3,388,254
*	55,351	60,708
	25,693	1,156,253
	84,939	149,546
	82,195	15,732,123
	22,401	1,061,177
#*	4,837	16,197
#*	13,155	70,983
	38,501	1,292,960
	473,991	1,189,503
	21,648	200,590
	135,974	473,867
#	111,034	132,803

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	151,864	\$ 1,456,788
	511,703	1,824,012
	45,981	478,087
Ω	93,586	106,723
	33,900	15,390
	317,313	4,005,972
*	236,217	314,557
	37,062	827,645
*	114,904	1,690,817
	48,473	45,839
*	2,791	41,001
*	93,715	8,331
	35,169	622,678
	303,614	10,630,210
*	676	16,145
	54,591	615,769
	62,290	7,838,579
	27,257	357,126
	2,266	5,622
	100	153
Ω	43,760	157,678
	113,292	60,880
*	57,780	632,212
#	78,892	709,174
#*	9,364	177,862
*Ω	29,473	13,372
	39,810	83,044
	12,207	1,155,304
*	36,865	11,344
	27,236	369,426
	21,132	130,766
	41,554	22,262
	43,825	226,960
*	12,828	231,771
	1,981	21,061
	72,119	745,960
	380,452	1,375,021
*	181,745	222,956
	29,792	742,776
	300,133	6,305,851
#	95,614	4,032,059
*Ω	27,078	58,833
*	375,166	1,333,167
#	119,518	840,212
	110,196	230,554
	60,031	1,690,646
	118,067	1,222,320
	40,984	79,673
	867,377	1,353,254
	23,382	86,984
	46,616	222,111
	36,954	128,836
	35,570	571,751
	43,543	586,745
	115,745	1,260,311
	98,240	96,992
	72,325	177,803
	178,793	2,562,269
*Ω	52,387	62,025

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	298,788	\$2,466,361
	52,879	331,232
#	269,126	8,450,556
*Ω	115,356	18,812
*	84,665	72,687
Ω	61,250	153,525
	187,403	141,750
	123,663	1,199,809
	114,629	1,871,785
	24,433	214,532
	252,429	2,583,655
*	426,296	1,669,437
*	204,402	1,486,546
	14,300	47,716
	198,446	3,699,331
	34,969	1,868,925
	153,498	830,371
	32,165	67,147
	407,592	429,364
	1,963,925	1,766,390
*	284,310	666,760
*	13,774	94,063
	700,925	1,890,795
*	8,525	31,343
	30,761	79,826
	831,885	1,321,334
*	25,855	191,268
*	492,299	943,641
	123,688	3,233,759
*	18,755	25,849
	198,450	304,706
*Ω	16,126	296,516
	721,559	628,553
	49,008	816,957
	21,231	206,422
	14,056	432,136
*	137,926	128,607
*	44,135	100,838
	736,733	2,330,928
*	132,019	13,987
	123,251	671,429
	74,652	121,482
	1,759,908	5,620,296
*	1,555	33,837
*	3,809	87,188
	6,635,337	3,673,708
#	944,884	2,088,194
	14,802	1,444,567
	179,737	165,331
	36,243	142,347
Ω	38,080	50,610
*	1,389	2,586
	1,347,959	3,513,727
	58,171	82,113
	653,084	2,172,641
*	804,300	1,394,397
	130,393	787,256
*	67,145	13,203
	56,029	131,950

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	15,713	\$ 30,484
*	193,117	1,860,235
	506,344	996,717
*	30,646	30,583
#	10,594	36,337
	112,969	393,542
*	63,425	133,974
	9,400	60,753
	32,966	625,603
	443,697	1,104,546
*	21,163	53,919
	30,154	747,592
	6,632	75,067
*	33,776	79,669
*	88,702	27,494
#*	6,499	11,838
*	134,920	302,275
	107,541	1,480,795
	54,344	3,782,886
	471,618	1,432,425
	138,619	378,640
*Ω	29,017	71,554
	40,205	503,407
	28,757	2,394,072
	547	8,013
	217,291	541,126
	14,489	39,432
	16,616	52,366
*	27,953	287,364
*Ω	42,302	57,375
	193,156	1,240,786
	23,998	665,959
	242,226	1,348,222
	107,844	704,123
	54,695	399,486
	97,772	904,905
#	85,353	790,369
*	903,169	242,126
	115,368	1,412,156
	124,001	2,860,233
*	207,070	291,284
	197,709	793,270
*	129,257	36,308
	278,396	2,193,376
	8,926	36,789
*	141,116	845,586
	36,113	215,190
	3,332	22,761
*	2,471	43,075
	282,287	400,759
	102,823	242,987
#	69,495	1,732,510
	107,192	1,322,147
*	54,704	130,621
	33,538	86,049
	192,326	895,722
Ω	668,882	857,040
*	52,117	57,252
	23,532	519,549

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	119,382	\$ 140,975
	111,369	9,033,667
	138,978	622,608
	134,805	953,160
#	395,718	11,681,589
	90,812	2,693,205
#	44,466	403,077
	8,349	443,233
*	60,850	18,195
	398,446	2,630,922
*	108,708	67,395
	1,796	49,511
	354,105	2,768,313
	190,562	11,504,128
#	24,745	1,510,187
	23,732	28,906
	41,286	272,489
*	1,232,706	1,347,272
	367,890	1,167,413
	399,769	1,381,520
	132,928	183,720
*	6,722	8,530
	52,018	243,016
	2,061	52,121
*	29,412	45,485
Ω	84,130	112,091
	343,446	2,959,856
	101,241	1,476,040
	28,018	1,016,260
	9,483	291,683
	8,051	14,418
	32	487
*	141,694	250,556
	101,799	72,949
	61,254	2,202,193
*	202,918	90,302
	224,685	261,531
	29,356	337,010
#	40,429	1,045,090
	32,916	422,021
	114,685	2,164,357
	42,736	17,345
	77,749	1,326,414
*	203,497	63,038
	18,310	696,432
	234,031	133,789
	13,280	1,937,676
*Ω	68,748	199,506
	226,115	777,763
*	173,006	537,999
	381,224	5,726,392
*	14,976	8,273
	233,316	1,608,175
	106,066	487,163
	35,702	69,470
††	11,005	11,559
	14,208	48,503
*	28,746	49,537
	166,163	473,983

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Tatton Asset Management PLC.....	6,054	\$ 30,152
Taylor Wimpey PLC.....	1,544,334	2,403,723
TBC Bank Group PLC.....	8,796	148,072
TClarke PLC.....	21,176	41,815
* Ted Baker PLC.....	97,934	105,161
Telecom Plus PLC.....	44,907	1,234,404
* TEN Entertainment Group PLC.....	3,989	11,093
Tesco PLC.....	1,410,399	4,523,341
Topps Tiles PLC.....	74,684	35,544
TP ICAP Group PLC.....	337,884	490,459
Travis Perkins PLC.....	104,368	1,339,531
Treatt PLC.....	11,828	116,377
* Trelus Health PLC.....	2,022	221
* Tremor International Ltd.....	1,199	6,299
* Tremor International Ltd., ADR.....	5,294	54,846
Tribal Group PLC.....	18,656	19,769
Trifast PLC.....	15,252	17,460
TT Electronics PLC.....	38,585	90,418
Tyman PLC.....	32,170	103,998
* ULS Technology PLC.....	9,798	8,085
Ultra Electronics Holdings PLC.....	27,897	1,191,331
Unilever PLC, Sponsored ADR.....	385,422	18,754,635
Unilever PLC.....	90,093	4,388,837
United Utilities Group PLC.....	157,223	2,088,949
* Verici Dx PLC.....	678	188
Vertu Motors PLC.....	143,701	103,022
Vesuvius PLC.....	43,783	191,810
Victrex PLC.....	33,322	784,833
VIDENDUM PLC.....	13,638	214,795
Virgin Money UK PLC.....	315,185	549,733
Vistry Group PLC.....	150,271	1,693,994
Vodafone Group PLC.....	2,942,573	4,336,344
Vodafone Group PLC, Sponsored ADR.....	165,888	2,448,510
Volex PLC.....	33,246	127,730
Volution Group PLC.....	97,486	498,644
Vp PLC.....	2,934	31,315
*Ω Watches of Switzerland Group PLC.....	124,488	1,349,487
Watkin Jones PLC.....	159,735	427,880
Weir Group PLC.....	50,360	1,029,801
* WH Smith PLC.....	43,974	776,162
Wickes Group PLC.....	161,317	267,860
Wilmington PLC.....	6,622	22,166
Wincanton PLC.....	45,050	206,843
# WPP PLC, Sponsored ADR.....	18,251	984,824
WPP PLC.....	187,049	2,018,704
* Xaar PLC.....	14,947	41,126
XP Power Ltd.....	6,231	231,241
XPS Pensions Group PLC.....	35,978	64,393
Young & Co's Brewery PLC, Class A.....	5,048	76,347
Zotefoams PLC.....	6,455	19,582
TOTAL UNITED KINGDOM.....		<u>427,873,843</u>
UNITED STATES — (0.0%)		
# ADTRAN Holdings, Inc.....	21,379	500,378
# Arko Corp.....	7,299	66,638
* GXO Logistics, Inc.....	418	20,080
TOTAL UNITED STATES.....		<u>587,096</u>
TOTAL COMMON STOCKS.....		<u>2,967,627,626</u>

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
PREFERRED STOCKS — (0.3%)		
GERMANY — (0.3%)		
Bayerische Motoren Werke AG.....	13,415	\$ 1,018,535
Draegerwerk AG & Co. KGaA.....	4,110	215,650
Fuchs Petrolub SE.....	21,135	633,269
Henkel AG & Co. KGaA.....	21,956	1,402,622
Jungheinrich AG.....	27,858	758,280
Porsche Automobil Holding SE.....	23,879	1,728,403
Sartorius AG.....	5,467	2,445,385
Sixt SE.....	9,031	637,124
STO SE & Co. KGaA.....	1,606	249,193
Villeroy & Boch AGSeries A.....	866	16,634
TOTAL GERMANY.....		<u>9,105,095</u>
RIGHTS/WARRANTS — (0.0%)		
AUSTRALIA — (0.0%)		
* PointsBet Holdings Ltd.....	571	<u>0</u>
AUSTRIA — (0.0%)		
*†† CA Immobilien Anlagen AG.....	17,925	<u>0</u>
HONG KONG — (0.0%)		
* MECOM Power & Construction Ltd.....	29,500	<u>977</u>
ITALY — (0.0%)		
#* Webuild SpA.....	1,134	<u>0</u>
SINGAPORE — (0.0%)		
* Ezion Holdings Ltd. Warrants 04/16/23.....	210,168	<u>0</u>
TOTAL RIGHTS/WARRANTS.....		<u>977</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$2,760,736,967).....		<u>2,976,733,698</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (4.4%)		
@§ The DFA Short Term Investment Fund.....	11,801,929	<u>136,512,915</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$2,897,249,469)^.....		<u>\$3,113,246,613</u>

Summary of the Portfolio's investments as of July 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.....	\$ 1,782,766	\$ 154,754,357	—	\$ 156,537,123
Austria.....	—	8,339,189	—	8,339,189
Belgium.....	753,286	31,404,390	—	32,157,676
Canada.....	298,954,840	219,536	—	299,174,376
China.....	95,738	17,336	—	113,074
Denmark.....	2,724,234	99,307,598	—	102,031,832
Finland.....	77,232	60,508,762	—	60,585,994
France.....	69,875	266,189,916	\$ 224	266,260,015
Germany.....	4,594,289	179,385,519	—	183,979,808
Hong Kong.....	—	53,366,144	12,364	53,378,508

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Ireland.....	—	\$ 12,764,690	—	\$ 12,764,690
Israel.....	\$ 2,956,872	21,798,663	—	24,755,535
Italy.....	3,191,333	57,821,928	—	61,013,261
Japan.....	2,825,082	628,351,810	—	631,176,892
Netherlands.....	33,711,941	102,509,392	—	136,221,333
New Zealand.....	21,516	10,943,219	—	10,964,735
Norway.....	24,703	22,716,092	—	22,740,795
Portugal.....	—	6,576,161	—	6,576,161
Singapore.....	149,176	20,799,194	\$ 3,086	20,951,456
Spain.....	222,354	59,341,909	—	59,564,263
Sweden.....	851,726	118,326,447	—	119,178,173
Switzerland.....	34,468,782	236,233,016	—	270,701,798
United Kingdom.....	91,559,139	336,303,145	11,559	427,873,843
United States.....	587,096	—	—	587,096
Preferred Stocks				
Germany.....	—	9,105,095	—	9,105,095
Rights/Warrants				
Hong Kong.....	—	977	—	977
Securities Lending Collateral.....	—	136,512,915	—	136,512,915
TOTAL.....	\$479,621,980	\$2,633,597,400	\$27,233[^]	\$3,113,246,613

[^] 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
July 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (94.2%)		
AUSTRALIA — (6.0%)		
* A2B Australia Ltd.....	22,390	\$ 18,195
Accent Group Ltd.....	97,187	89,634
# Adairs Ltd.....	38,959	66,036
* Alkane Resources Ltd.....	83,562	46,335
* Alliance Aviation Services Ltd.....	20,675	46,593
* Allkem Ltd.....	58,160	469,141
ALS Ltd.....	61,250	503,073
Altium Ltd.....	13,106	289,417
#* AMA Group Ltd.....	133,227	14,452
* AMP Ltd.....	814,411	623,684
Ampol Ltd.....	37,223	881,869
#* Andromeda Metals Ltd.....	315,894	22,243
Ansell Ltd.....	31,377	576,071
APA Group.....	65,967	540,887
# Appen Ltd.....	14,360	58,879
* Arafura Resources Ltd.....	266,182	66,262
ARB Corp. Ltd.....	12,211	286,739
# Ardent Leisure Group Ltd.....	99,253	35,882
ASX Ltd.....	5,930	368,578
Atlas Arteria Ltd.....	98,706	537,093
AUB Group Ltd.....	8,619	118,217
* Audinate Group Ltd.....	1,376	9,105
#* Aurelia Metals Ltd.....	257,586	49,823
Aurizon Holdings Ltd.....	360,914	1,021,493
* Aussie Broadband Ltd.....	217	555
Austin Engineering Ltd.....	32,800	5,532
Australia & New Zealand Banking Group Ltd.....	119,695	1,934,422
Australia & New Zealand Banking Group Ltd.....	7,980	127,682
* Australian Agricultural Co. Ltd.....	85,892	111,395
Australian Ethical Investment Ltd.....	10,860	49,859
# Australian Finance Group Ltd.....	46,965	62,567
* Australian Strategic Materials Ltd.....	6,099	15,365
Auswide Bank Ltd.....	8,970	42,035
AVJennings Ltd.....	17,132	5,693
Baby Bunting Group Ltd.....	28,930	97,937
Bank of Queensland Ltd.....	134,209	710,797
Bapcor Ltd.....	92,223	432,402
Base Resources Ltd.....	44,322	9,456
Beach Energy Ltd.....	386,444	498,018
Beacon Lighting Group Ltd.....	6,329	10,591
Bega Cheese Ltd.....	76,349	186,792
Bell Financial Group Ltd.....	31,306	25,507
#* Bellevue Gold Ltd.....	81,920	48,723
Bendigo & Adelaide Bank Ltd.....	113,923	826,697
Blackmores Ltd.....	2,054	112,162
BlueScope Steel Ltd.....	105,469	1,238,879
Brambles Ltd.....	131,083	1,055,048
Bravura Solutions Ltd.....	50,452	54,136
# Breville Group Ltd.....	17,787	262,965
BWX Ltd.....	37,285	17,836
* Calima Energy Ltd.....	66,452	6,338
* Calix Ltd.....	2,341	10,427
Capitol Health Ltd.....	196,117	38,315
* Capricorn Metals Ltd.....	48,360	132,712
#* Carnarvon Energy Ltd.....	238,404	35,179

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	40,513	\$ 590,607
#*	10,074	7,031
	20,812	60,914
	126,439	624,578
	60,966	208,009
*	30,336	49,639
	362,576	698,499
	5,858	77,624
	9,346	7,043
	4,032	607,731
	29,559	181,112
	11,446	14,382
*	10,170	12,856
	82,301	1,083,932
*	41,771	1,985
	32,032	233,491
	53,609	3,807,172
	41,423	731,820
*	747,953	118,306
*	10,214	136,209
	88,027	159,585
	12,606	214,312
	133,419	428,182
	35,101	152,881
*	62,525	39,430
#*	18,458	9,895
	89,770	273,996
#	12,753	101,034
	40,407	101,166
	8,085	413,385
	134,182	522,391
	38,452	339,936
	34,921	12,221
*	94,515	175,017
	20,923	24,175
	36,551	290,442
#*	3,368	6,559
	117,846	60,942
*	15,219	11,402
#*	41,522	30,849
	8,165	17,952
	2,286	41,037
#	58,859	82,388
	29,619	34,455
*	22,511	225,164
	315,634	583,064
	8,281	4,228
#*	64,123	8,961
	27,378	32,959
#*	10,360	125,990
	117,879	1,516,933
#	243,192	181,556
*	21,501	18,077
	115,070	228,011
	222,112	217,107
#*	45,802	13,921
	13,879	20,700
	66,530	401,624
	136,583	107,997

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	39,875	\$ 246,698
	56,704	82,700
	30,144	120,809
	151,378	441,742
*	3,921	11,257
	14,072	16,975
*	7,605	10,325
*	33,308	22,221
	178,886	17,634
	8,052	4,023
	64,154	58,709
	4,253	73,472
#	108,774	38,231
	19,441	391,150
	28,387	222,436
	84,280	572,010
	51,498	5,578
	101,591	129,345
#*	55,736	13,303
	301,750	768,812
	73,305	81,915
#	79,515	164,860
	168,629	366,873
	144,552	454,843
	37,045	80,309
*	16,999	6,083
	19,356	150,156
#*	78,000	30,948
	36,537	225,553
	39,893	319,903
	23,613	35,603
	38,040	939,463
#	25,041	741,474
	37,470	199,200
	6,105	61,870
	187,826	26,146
*	76,239	100,737
#	26,652	114,788
#*	4,740	15,342
	58,419	423,224
	20,894	248,912
	117,887	363,459
	11,337	142,417
	4,030	17,484
*	52,853	325,011
	5,744	24,886
	83,592	58,733
	237,156	24,072
	8,642	1,106,069
*	774	36,585
#	16,032	164,717
	3,272	4,695
	25,400	219,017
	35,328	20,310
	245,365	589,988
#*	55,890	36,677
#*	186,167	41,394
	22,149	16,493
	17,676	673,528

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
* MMA Offshore Ltd.....	79,348	\$ 33,410
Monadelphous Group Ltd.....	21,451	155,728
Monash IVF Group Ltd.....	94,179	73,707
Money3 Corp. Ltd.....	43,961	68,242
Mount Gibson Iron Ltd.....	137,627	50,749
Myer Holdings Ltd.....	210,138	69,321
MyState Ltd.....	27,641	92,819
#* Nanosonics Ltd.....	7,694	25,598
National Australia Bank Ltd.....	154,866	3,344,565
Navigator Global Investments Ltd.....	33,939	36,506
#* Nearmap Ltd.....	28,527	27,936
* Neometals Ltd.....	32,125	25,303
Netwealth Group Ltd.....	27,019	245,466
#* New Century Resources Ltd.....	6,855	8,312
New Energy Solar.....	7,463	4,301
Newcrest Mining Ltd.....	75,453	1,016,815
* NEXTDC Ltd.....	25,724	214,140
nib holdings Ltd.....	84,055	429,862
Nick Scali Ltd.....	15,205	103,235
Nickel Industries Ltd.....	202,848	155,781
Nine Entertainment Co. Holdings Ltd.....	327,593	477,947
Northern Star Resources Ltd.....	118,221	649,699
Nufarm Ltd.....	92,986	338,642
Objective Corp. Ltd.....	1,671	17,943
* OFX Group Ltd.....	53,605	102,172
# OM Holdings Ltd.....	98,157	44,427
* Omni Bridgeway Ltd.....	49,334	143,142
oOh!media Ltd.....	146,275	128,699
#* Opthea Ltd.....	11,263	10,139
Orica Ltd.....	66,087	783,278
Orora Ltd.....	215,203	538,683
OZ Minerals Ltd.....	59,180	790,363
Pacific Current Group Ltd.....	12,386	65,839
Pact Group Holdings Ltd.....	47,849	68,065
#* Paladin Energy Ltd.....	191,021	99,908
* Panoramic Resources Ltd.....	172,413	23,859
* Pantoro Ltd.....	124,046	16,399
Peet Ltd.....	95,638	69,786
# Pental Group Ltd.....	70,295	238,070
PeopleIN Ltd.....	3,991	9,540
Perenti Global Ltd.....	188,216	75,930
# Perpetual Ltd.....	13,249	282,787
Perseus Mining Ltd.....	319,933	379,703
* Pilbara Minerals Ltd.....	52,683	103,877
Pinnacle Investment Management Group Ltd.....	2,716	19,286
Platinum Asset Management Ltd.....	58,479	75,086
* PolyNovo Ltd.....	26,127	30,193
# Praemium Ltd.....	43,406	19,290
Premier Investments Ltd.....	19,471	289,605
Pro Medicus Ltd.....	7,405	259,389
Propel Funeral Partners Ltd.....	4,482	14,713
PSC Insurance Group Ltd.....	21,461	65,995
# PWR Holdings Ltd.....	15,753	92,576
* Qantas Airways Ltd.....	51,836	167,034
QANTM Intellectual Property Ltd.....	9,599	6,679
QBE Insurance Group Ltd.....	125,736	1,016,666
Qube Holdings Ltd.....	189,294	368,202
# Ramelius Resources Ltd.....	222,768	168,785
REA Group Ltd.....	3,826	337,546

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
* ReadyTech Holdings Ltd.....	4,608	\$ 10,440
Reckon Ltd.....	11,675	9,968
* Red 5 Ltd.....	195,753	36,308
#* Redbubble Ltd.....	33,472	27,797
Reece Ltd.....	10,668	115,218
# Regis Healthcare Ltd.....	30,740	46,657
# Regis Resources Ltd.....	200,648	248,595
#* Reject Shop Ltd.....	5,557	16,795
Reliance Worldwide Corp. Ltd.....	133,653	417,581
Resimac Group Ltd.....	15,412	14,470
#* Resolute Mining Ltd.....	168,251	33,058
* Retail Food Group Ltd.....	216,688	7,292
Ridley Corp. Ltd.....	62,846	74,501
Rio Tinto Ltd.....	40,879	2,832,283
* RPMGlobal Holdings Ltd.....	10,615	11,788
Sandfire Resources Ltd.....	133,953	432,287
SEEK Ltd.....	11,593	187,773
Select Harvests Ltd.....	36,940	119,374
Servcorp Ltd.....	12,793	28,238
* Service Stream Ltd.....	137,240	101,326
Seven Group Holdings Ltd.....	13,611	168,638
* Seven West Media Ltd.....	229,807	76,805
SG Fleet Group Ltd.....	17,389	31,945
Shaver Shop Group Ltd.....	20,068	14,679
Shine Justice Ltd.....	11,047	8,647
* Sierra Rutile Holdings, Ltd.....	84,280	18,844
Sigma Healthcare Ltd.....	302,534	131,403
* Silver Lake Resources Ltd.....	247,418	250,166
#* Silver Mines Ltd.....	86,665	11,473
Sims Ltd.....	48,431	503,634
SmartGroup Corp. Ltd.....	22,136	107,247
Sonic Healthcare Ltd.....	78,150	1,881,970
Southern Cross Electrical Engineering Ltd.....	53,407	24,224
Southern Cross Media Group Ltd.....	72,250	60,655
*†† Speedcast International Ltd.....	76,666	0
SRG Global Ltd.....	113,718	55,678
St Barbara Ltd.....	218,829	172,538
Steadfast Group Ltd.....	143,202	536,870
Suncorp Group Ltd.....	110,196	870,248
# Sunland Group Ltd.....	20,765	36,752
Super Retail Group Ltd.....	43,940	306,737
* Superloop Ltd.....	92,203	54,721
Symbio Holdings Ltd.....	9,613	27,021
Tassal Group Ltd.....	58,013	199,782
Technology One Ltd.....	55,817	463,129
Telstra Corp. Ltd.....	295,605	807,891
#* Temple & Webster Group Ltd.....	7,540	28,029
Ten Sixty Four Ltd.....	45,149	19,915
* Tesseract Ltd.....	114,733	9,730
TPG Telecom Ltd.....	40,084	178,857
Transurban Group.....	81,227	830,277
* Tuas Ltd.....	44,136	47,859
* Tyro Payments Ltd.....	11,023	6,450
Ω Viva Energy Group Ltd.....	227,605	427,572
#* Webjet Ltd.....	30,555	111,330
Wesfarmers Ltd.....	52,756	1,728,577
* West African Resources Ltd.....	188,260	175,266
Westgold Resources Ltd.....	118,872	108,490
Westpac Banking Corp.....	146,618	2,220,257

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
* Wiluna Mining Corp. Ltd.....	10,550	\$ 1,511
WiseTech Global Ltd.....	7,471	264,583
# Woodside Energy Group Ltd.....	104,336	2,355,957
Woolworths Group Ltd.....	57,381	1,509,641
Worley Ltd.....	45,048	454,638
* Xero Ltd.....	1,876	123,588
*# Zip Co. Ltd.....	36,629	29,596
TOTAL AUSTRALIA.....		<u>80,087,061</u>
AUSTRIA — (0.6%)		
Addiko Bank AG.....	2,404	25,326
Agrana Beteiligungs AG.....	4,134	68,553
ANDRITZ AG.....	14,055	657,631
AT&S Austria Technologie & Systemtechnik AG.....	7,846	392,019
Ω BAWAG Group AG.....	14,757	681,327
CA Immobilien Anlagen AG.....	678	22,130
*# DO & Co. AG.....	1,322	110,455
Erste Group Bank AG.....	21,328	540,722
EVN AG.....	10,142	239,202
* FACC AG.....	1,800	13,676
* Flughafen Wien AG.....	563	18,924
Immofinanz AG.....	11,636	0
Lenzing AG.....	2,336	188,511
Mayr Melnhof Karton AG.....	1,336	213,463
# Oesterreichische Post AG.....	7,785	224,339
OMV AG.....	21,697	924,074
Palfinger AG.....	2,862	70,946
# POLYTEC Holding AG.....	2,865	17,141
Porr AG.....	4,562	56,674
Raiffeisen Bank International AG.....	45,874	555,752
Rosenbauer International AG.....	724	24,821
S IMMO AG.....	8,446	197,003
Schoeller-Bleckmann Oilfield Equipment AG.....	1,480	84,625
Semperit AG Holding.....	2,677	54,282
Strabag SE.....	2,510	103,907
Telekom Austria AG.....	26,772	165,888
UBM Development AG.....	1,080	37,211
UNIQA Insurance Group AG.....	32,998	226,072
# Verbund AG.....	1,899	208,824
voestalpine AG.....	31,426	707,608
Wienerberger AG.....	23,214	534,328
Zumtobel Group AG.....	7,627	54,497
TOTAL AUSTRIA.....		<u>7,419,931</u>
BELGIUM — (1.0%)		
Ackermans & van Haaren NV.....	5,645	829,824
* Ageas SA.....	31,527	1,376,005
* AGFA-Gevaert NV.....	41,313	149,476
* Argenx SE, ADR.....	455	165,716
Atenor.....	1,229	63,927
Banque Nationale de Belgique.....	19	31,158
Barco NV.....	6,310	165,331
Bekaert SA.....	10,969	388,494
bpost SA.....	20,562	129,046
*# Cie d'Entreprises CFE.....	2,314	22,610
Deceuninck NV.....	13,585	35,205
* Deme Group NV.....	2,314	267,531
D'iereeren Group.....	3,607	592,003

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BELGIUM — (Continued)		
	34,290	\$ 116,656
#	4,267	647,781
	10,547	291,615
	1,977	44,744
	9,024	49,704
	12,854	196,059
	5,999	323,883
*	2,112	18,907
	938	56,354
	2,451	42,897
	1,201	36,505
	28,414	1,488,239
*	3,384	166,671
	88	500,626
	4,071	349,303
#*	18,660	122,001
*	526	10,128
	441	32,016
	33,631	466,025
	11,663	179,041
	370	6,827
	3,633	187,394
	18,698	1,642,300
#	6,332	101,269
	198	19,963
*	6,214	194,751
	12,201	953,371
	29,197	1,057,584
	1,542	58,014
	1,600	281,018
TOTAL BELGIUM.....		<u>13,857,972</u>
CANADA — (11.1%)		
#*	21,900	30,613
	3,200	42,482
*	11,241	2,458
	18,295	158,584
	4,100	108,635
	15,987	78,028
#	49,020	2,107,577
*	25,250	91,295
#*	18,758	254,736
	3,978	50,139
	103,926	820,968
	3,100	38,249
	32,537	455,193
	46,595	2,081,684
	55,064	1,226,798
	2,516	103,289
	45,106	45,791
	3,888	149,563
#*	81,374	30,184
*	20,386	643,157
	10,864	401,541
*	12,469	394,844
*	4,621	93,535
	277,920	973,260
#	7,656	183,725
#*	21,800	175,054

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
#	Bank of Montreal.....	62,460 \$6,280,535
	Bank of Nova Scotia.....	74,200 4,521,869
	Barrick Gold Corp.....	119,302 1,886,131
	BCE, Inc.....	4,320 218,275
	Bird Construction, Inc.....	9,530 54,179
	Black Diamond Group Ltd.....	7,742 22,732
#*	BlackBerry Ltd.....	18,340 112,714
#	BMTC Group, Inc.....	3,210 35,721
#*	Bombardier, Inc., Class A.....	257 4,502
*	Bombardier, Inc., Class B.....	11,194 187,154
	Boralex, Inc., Class A.....	14,766 535,729
#	Boyd Group Services, Inc.....	2,439 306,649
	Bridgemarq Real Estate Services.....	1,100 11,451
	Brookfield Asset Management Reinsurance Partners Ltd., Class A.....	109 5,421
	Brookfield Asset Management, Inc., Class A.....	18,769 931,881
	Brookfield Infrastructure Corp., Class A.....	15,537 711,362
#	BRP, Inc.....	4,768 362,659
*	Calfrac Well Services Ltd.....	3,500 12,846
	Calian Group Ltd.....	1,100 59,271
#	Cameco Corp.....	11,541 297,411
	Canaccord Genuity Group, Inc.....	29,719 230,920
#*	Canada Goose Holdings, Inc.....	12,281 240,462
	Canadian Imperial Bank of Commerce.....	61,732 3,122,960
	Canadian National Railway Co.....	18,770 2,377,784
	Canadian Pacific Railway Ltd.....	9,932 783,325
	Canadian Tire Corp. Ltd., Class A.....	10,555 1,355,982
#	Canadian Utilities Ltd., Class A.....	13,383 433,193
	Canadian Utilities Ltd., Class B.....	500 16,214
#	Canadian Western Bank.....	27,023 545,926
*	Canfor Corp.....	17,127 364,461
#*	Canfor Pulp Products, Inc.....	11,391 49,814
*	Capstone Mining Corp.....	122,175 275,730
	Cardinal Energy Ltd.....	32,252 234,230
#	Cascades, Inc.....	24,694 188,982
	CCL Industries, Inc., Class B.....	20,843 1,047,074
*	Celestica, Inc.....	32,828 346,007
	Centerra Gold, Inc.....	64,603 402,082
	CES Energy Solutions Corp.....	71,198 147,895
*	CGI, Inc.....	20,894 1,791,227
#	Chesswood Group Ltd.....	2,800 25,364
	CI Financial Corp.....	47,464 547,084
*	Cineplex, Inc.....	1,096 9,603
	Cogeco Communications, Inc.....	4,447 287,854
	Cogeco, Inc.....	1,976 105,300
#*	Colabor Group, Inc.....	11,200 7,172
#	Colliers International Group, Inc.....	831 103,849
	Computer Modelling Group Ltd.....	15,890 61,795
	Constellation Software, Inc.....	952 1,619,459
*	Copper Mountain Mining Corp.....	51,894 65,650
#	Corus Entertainment, Inc., Class B.....	63,465 186,348
#*	Denison Mines Corp.....	97,775 116,821
*	Descartes Systems Group, Inc.....	1,922 132,695
	Dexterra Group, Inc.....	10,672 52,420
#*	DIRTT Environmental Solutions.....	12,800 12,894
	Dollarama, Inc.....	22,151 1,342,501
#	Doman Building Materials Group Ltd.....	20,500 107,739
#	Dorel Industries, Inc., Class B.....	8,016 44,006
	DREAM Unlimited Corp., Class A.....	9,274 238,980
	Dundee Precious Metals, Inc.....	48,738 235,593

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	9,100	\$ 21,603
	45,365	211,849
	200	125,727
*	48,083	295,666
#	121,652	1,396,497
	27,733	841,595
	49,806	2,237,329
#	43,160	851,367
	9,518	243,794
*	37,617	101,346
#	5,500	238,761
*	59,303	264,567
*	11,587	114,644
	7,206	81,877
	5,458	199,813
#	6,801	46,418
	16,049	94,498
	5,126	2,761,247
#	15,753	112,069
	35,635	779,181
	9,400	90,143
#	24,317	186,268
#*	44,500	8,688
#	4,125	120,733
	79,042	1,444,367
	5,794	775,364
*	72,500	42,462
*	7,600	10,386
	23,737	1,121,719
#*	73,119	209,535
#	40,700	461,492
*	5,333	52,266
#*	35,902	15,140
*	3,200	124,971
	7,389	881,914
#	5,305	146,683
	32,935	676,935
	33,804	991,107
	3,450	301,638
*	11,234	18,774
#*	5,800	7,111
#	20,172	490,221
	5,628	129,564
	3,658	95,410
*	35,140	170,411
*	8,414	93,697
	5,650	52,725
	700	7,052
#	15,142	309,095
	66,705	256,811
#Ω	17,100	477,393
#*	22,660	43,000
	22,600	1,243,525
*	127,795	210,802
*	5,300	79,756
*	12,364	358,981
*	8,315	17,986
	3,800	59,379
#	15,851	238,149

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	8,216	\$1,222,888
	21,569	532,593
*	25,875	160,841
*	6,632	192,660
Ω	5,500	24,310
*	21,675	56,703
*	2,521	64,238
#	33,197	860,418
*	3,895	465,618
	407,851	1,397,703
*	28,671	129,636
	3,500	28,480
#	12,609	278,657
#*	4,043	30,785
	2,281	215,533
	12,373	403,786
	8,006	104,408
	13,000	320,597
#*	20,955	449,485
	14,328	653,210
	16,488	1,500,959
*	114,752	58,247
*	15,911	106,235
	167,701	945,532
#*	3,365	46,841
	4,737	26,893
	48,874	3,121,036
*	900	90,334
*	6,588	49,337
*	5,100	11,032
	81,933	1,501,013
#	15,000	318,262
#	28,236	205,946
	6,908	29,359
	14,050	108,073
	3,200	35,160
	19,068	1,055,905
	700	60,437
	3,585	161,676
#	29,081	331,563
#	47,437	3,328,425
	1,900	21,588
#*	178,103	146,037
#	14,396	155,028
	10,692	119,309
#	11,509	309,891
	43,390	1,422,445
	51,722	4,430,521
*	197,015	358,475
	14,220	759,999
	24,863	1,016,921
#	35,761	373,894
#*	41,503	92,045
	45,096	916,798
	5,600	150,654
#	37,385	1,048,958
	14,685	176,374
	26,444	1,009,632
	13,038	59,868

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	21,000	\$ 30,175
#	7,900	83,223
	6,500	112,940
#	55,279	811,130
*	3,590	244,746
#	5,254	422,150
	26,376	348,691
	31,600	52,562
	28,612	635,673
#*	10,100	46,377
*	5,300	55,171
	23,231	1,245,414
*	696	7,366
	11,988	362,762
	15,397	1,109,670
	34,222	1,573,053
	23,918	120,846
#	115,012	11,214,768
	18,045	387,801
*	51,951	48,277
	23,520	139,946
#	34,565	853,767
#	5,400	57,308
*	8,561	117,457
	78,686	394,490
	67,438	1,823,022
*	18,794	85,417
*	5,470	190,520
#	13,800	146,346
#*	8,998	223,870
*	2,775	18,870
Ω	10,687	239,019
#	23,052	430,959
*Ω	6,931	258,339
	754	28,516
#	57,515	947,386
	11,851	585,401
#	11,268	318,008
#	15,995	474,773
	47,615	2,211,238
#*	9,292	82,005
#	21,430	193,624
*	77,879	85,860
	400	12,223
	2,996	68,972
	1,300	24,111
#	14,177	1,416,064
#	3,238	363,563
	71,300	69,042
	20,935	136,836
	5,147	528,105
*	25,114	191,216
	10,230	861,587
	63,326	4,114,198
	13,840	83,329
	19,732	250,242
	14,843	57,278
*	61,315	181,472
	34,591	376,052

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
* Trisura Group Ltd.....	3,552	\$ 99,108
* Turquoise Hill Resources Ltd.....	26,525	693,614
* Uni-Select, Inc.....	7,311	211,186
VersaBank.....	2,400	17,655
* Viemed Healthcare, Inc.....	5,400	42,338
Wajax Corp.....	6,875	112,100
Waste Connections, Inc.....	6,148	819,958
* Wesdome Gold Mines Ltd.....	30,900	248,542
West Fraser Timber Co. Ltd.....	22,356	2,093,054
Western Forest Products, Inc.....	117,111	136,266
# Westshore Terminals Investment Corp.....	14,446	382,767
Wheaton Precious Metals Corp.....	6,986	239,620
* WildBrain Ltd.....	40,263	73,574
Winpak Ltd.....	4,914	178,018
WSP Global, Inc.....	6,856	827,185
Yamana Gold, Inc.....	244,899	1,170,520
Yellow Pages Ltd.....	5,429	53,419
TOTAL CANADA.....		<u>147,804,171</u>
CHINA — (0.0%)		
* China Display Optoelectronics Technology Holdings Ltd.....	176,000	8,760
China Gold International Resources Corp. Ltd.....	56,934	157,390
Fountain SET Holdings Ltd.....	164,000	22,536
* Goodbaby International Holdings Ltd.....	231,000	27,086
TOTAL CHINA.....		<u>215,772</u>
DENMARK — (1.6%)		
* ALK-Abello AS.....	22,280	444,836
Alm Brand AS.....	173,758	261,488
Ambu AS, Class B.....	4,610	52,412
AP Moller - Maersk AS, Class A.....	196	525,079
AP Moller - Maersk AS, Class B.....	248	677,123
#* Bang & Olufsen AS.....	27,144	57,004
BankNordik P/F.....	1,197	20,728
* Bavarian Nordic AS.....	19,397	961,829
* Brodrene Hartmann AS.....	947	35,412
cBrain AS.....	1,564	44,848
Chr Hansen Holding AS.....	10,994	719,588
Coloplast AS, Class B.....	4,842	566,702
Columbus AS.....	25,009	29,195
D/S Norden AS.....	1,485	64,802
Danske Bank AS.....	61,163	855,322
#* Demant AS.....	16,245	618,865
Dfds AS.....	9,816	351,791
* Drilling Co. of 1972 AS.....	4,017	190,639
DSV AS.....	9,557	1,610,363
FLSmidth & Co. AS.....	14,116	387,728
# GN Store Nord AS.....	31,189	1,086,129
# GronlandsBANKEN AS.....	259	21,678
* H+H International A/S, Class B.....	3,579	73,006
* ISS AS.....	41,489	725,084
Jeudan AS.....	1,620	63,736
* Jyske Bank AS.....	15,613	817,130
Matas AS.....	11,752	126,088
#*Ω Netcompany Group AS.....	4,986	279,601
* Nilfisk Holding AS.....	6,920	163,552
* NKT AS.....	11,448	586,540
*Ω NNIT AS.....	3,366	33,357

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
DENMARK — (Continued)		
	2,064	\$ 21,588
*	3,239	142,803
Ω	4,967	578,241
	21,448	1,593,408
*	1,139	13,458
	4,795	147,630
	7,641	858,030
	1,003	247,167
	1,649	408,621
#*	1,768	40,991
	3,662	272,658
	7,855	586,283
	1,580	148,591
	1,454	65,299
	24,008	275,084
	1,486	32,054
	16,028	492,205
	1,798	22,987
#*	661	73,453
	12,899	628,883
	31,262	712,816
	387	111,950
	66,513	1,748,209
TOTAL DENMARK.....		<u>21,674,064</u>
FINLAND — (1.7%)		
	15,644	150,013
	1,334	39,656
	6,819	71,350
	5,171	39,814
	4,031	38,354
	8,350	295,313
	16,523	82,404
	7,699	54,776
	3,511	26,659
	22,402	1,238,944
Ω	967	23,277
#*	77,652	31,924
	6,389	126,205
	23,115	259,449
*	9,210	28,569
	7,940	6,907
	367	8,997
#	3,039	64,847
#	10,963	13,063
#	23,170	903,133
	2,909	12,495
	5,559	45,838
	32,835	416,913
	17,107	387,586
	52,528	1,299,184
	19,435	346,708
	26,229	1,198,703
	15,797	424,131
	11,013	129,225
	5,950	82,715
	41,089	366,299
	65,228	539,220
#	4,426	91,735

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)		
	17,412	\$ 895,347
	230,717	1,201,708
	124,076	642,714
	33,630	397,768
	186,485	1,838,201
	2,227	4,538
	38,503	78,233
#	100,730	443,494
	2,973	80,016
*	595	48,112
	36,963	81,985
	1,151	6,641
	5,089	262,132
Ω	9,200	62,399
	33,729	1,457,185
	21,019	296,907
	2,122	15,661
	67,100	1,037,748
	4,591	49,135
#	3,569	40,895
	3,087	11,978
	23,353	635,200
	12,950	170,348
	52,586	1,666,438
	18,691	281,397
	3,193	147,322
	46,874	1,304,380
	1,932	8,055
	49,352	433,636
#*	9,210	16,724
	41,269	140,382
TOTAL FINLAND.....		<u>22,601,085</u>
FRANCE — (7.0%)		
	8,258	59,057
*	20,157	523,052
#*	1,257	173,682
	10,526	1,447,139
	24,597	2,652,090
	2,771	49,901
Ω	20,555	243,495
#	38,634	918,164
	3,848	99,861
	5,685	769,977
Ω	9,522	516,995
	17,148	1,624,525
	1,573	59,266
#*	20,684	255,003
	1,418	75,399
	76,328	1,758,789
	1,727	33,496
#	789	29,695
	9,994	114,926
#	3,977	59,946
	7,457	807,126
	50,102	2,367,184
	1,017	47,568
	83,620	422,186
#	4,816	64,766

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
*†† Bourbon Corp.....	3,477	\$ 0
Bouygues SA.....	56,197	1,698,820
# Bureau Veritas SA.....	34,298	945,960
Burelle SA.....	30	15,733
Capgemini SE.....	9,709	1,851,864
# Carrefour SA.....	145,743	2,483,758
#* Casino Guichard Perrachon SA.....	9,663	113,968
Catana Group.....	5,629	42,060
CBo Territoria.....	5,862	21,769
Cegedim SA.....	1,934	41,429
* CGG SA.....	219,811	196,327
Chargeurs SA.....	4,384	75,158
Cie de Saint-Gobain.....	49,501	2,308,223
* Cie des Alpes.....	5,270	92,525
Cie Generale des Etablissements Michelin SCA.....	120,288	3,366,207
Cie Plastic Omnium SA.....	13,242	247,670
* Coface SA.....	29,061	304,351
# Credit Agricole SA.....	91,286	841,094
Danone SA.....	17,675	974,585
Dassault Systemes SE.....	7,704	330,437
Derichebourg SA.....	27,761	176,944
Edenred.....	18,447	946,894
Eiffage SA.....	20,201	1,895,641
Electricite de France SA.....	33,136	402,412
#*Ω Elior Group SA.....	28,156	91,498
Elis SA.....	56,876	848,923
Engie SA.....	166,336	2,057,965
Equasens.....	680	59,239
Eramet SA.....	2,328	246,434
* ESI Group.....	210	14,909
EssilorLuxottica SA.....	7,122	1,116,604
Eurazeo SE.....	10,234	730,989
Ω Euronext NV.....	16,193	1,319,382
Eutelsat Communications SA.....	48,179	366,629
Exel Industries, Class A.....	266	12,450
* Faurecia SE.....	35,922	649,416
Fnac Darty SA.....	4,588	184,243
Gaztransport Et Technigaz SA.....	6,008	828,647
Getlink SE.....	21,835	437,013
* GL Events.....	2,690	51,490
Groupe Crit.....	826	51,576
* Groupe Gorge SA.....	1,473	28,936
Guerbet.....	2,118	43,699
Guillemot Corp.....	678	8,984
Haulotte Group SA.....	2,041	7,213
Hermes International.....	1,209	1,658,680
HEXAOM.....	901	24,141
* ID Logistics Group.....	600	194,273
Imerys SA.....	8,616	291,965
Infotel SA.....	752	41,198
Ipsen SA.....	8,567	866,613
IPSOS.....	10,845	555,868
Jacquet Metals SACA.....	3,858	69,491
* JCDecaux SA.....	19,782	319,014
# Kaufman & Broad SA.....	3,936	109,278
Kering SA.....	4,379	2,506,938
Korian SA.....	19,831	293,424
Lectra.....	6,056	212,861
Legrand SA.....	11,256	921,513

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
	750	\$ 28,052
	5,674	133,688
#	1,295	44,349
	5,705	2,156,817
*	601	12,597
	13,237	9,191,164
#Ω	9,651	103,154
	2,842	54,095
	278	19,033
	4,927	173,339
	8,095	106,631
#*	1,788	10,018
	6,710	644,459
#	11,925	293,053
*	1,341	2,503
	4,221	27,581
#	5,302	79,714
*	4,903	14,584
	250,974	2,564,561
#*	8,408	209,352
#*	1,203	3,644
	26,949	1,434,100
	10,199	198,571
#*††	3,158	1,118
*	39,401	1,164,866
	66,260	1,177,602
	177	165,706
	8,231	303,122
	13,191	322,404
	2,694	296,112
	106	19,210
	1,061	62,460
#	45,936	808,359
	5,772	485,947
	101,833	768,508
*Ω	5,369	29,233
	6,130	346,365
	73,604	1,649,200
	88	8,782
	1,833	86,671
*	2,414	386,345
#*	15,928	16,176
	1,368	172,981
	4,072	678,605
	34,312	824,000
#*Ω	5,370	6,927
	1,222	116,649
#	39,978	1,512,908
	1,865	77,055
	2,431	72,799
*	3,412	10,933
	31,415	371,019
	5,587	1,868,298
#	14,992	103,275
	1,879	158,128
#	4,312	106,684
	250	42,679
*	1,701	14,595
	2,260	221,131

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
* Ubisoft Entertainment SA.....	21,705	\$ 924,078
Union Financiere de France BQE SA.....	1,264	19,663
Valeo.....	55,021	1,181,852
* Vallourec SA.....	33,250	308,092
# Veolia Environnement SA.....	35,647	891,561
Ω Verallia SA.....	17,439	446,380
Vetoquinol SA.....	322	40,424
Vilmorin & Cie SA.....	2,171	89,780
Vinci SA.....	25,000	2,396,469
Virbac SA.....	752	277,755
Vivendi SE.....	92,769	880,687
* Voltalia SA.....	1,058	22,435
Wavestone.....	1,251	65,324
*Ω Worldline SA.....	29,024	1,281,059
*Ω X-Fab Silicon Foundries SE.....	10,365	69,220
* Xilam Animation SA.....	537	22,089
TOTAL FRANCE.....		92,647,392
GERMANY — (6.1%)		
1&1 AG.....	12,408	214,997
3U Holding AG.....	898	2,376
7C Solarparken AG.....	9,723	51,938
* Aareal Bank AG.....	15,902	517,227
Adesso SE.....	821	142,243
Adidas AG.....	7,722	1,335,840
AIXTRON SE.....	6,363	164,502
All for One Group SE.....	614	32,379
Allgeier SE.....	1,476	50,681
Allianz SE.....	16,516	2,999,406
AlzChem Group AG.....	529	10,342
Amadeus Fire AG.....	1,214	135,640
# Aroundtown SA.....	115,812	371,414
Atoss Software AG.....	1,303	205,604
#Ω Aumann AG.....	643	9,229
Aurubis AG.....	9,731	702,550
BASF SE.....	82,021	3,655,280
Basler AG.....	2,115	80,584
* Bauer AG.....	3,724	33,101
Bayerische Motoren Werke AG.....	25,608	2,092,515
BayWa AG.....	4,809	206,998
Bechtle AG.....	12,369	572,114
Ω Befesa SA.....	5,142	238,180
Bertrandt AG.....	1,821	68,011
* Bijou Brigitte AG.....	1,184	32,533
Bilfinger SE.....	8,032	242,707
#* Borussia Dortmund GmbH & Co. KGaA.....	15,822	61,718
Brenntag SE.....	25,896	1,819,067
CANCOM SE.....	3,921	134,039
Carl Zeiss Meditec AG.....	2,888	421,474
CECONOMY AG.....	43,005	86,734
CENIT AG.....	1,138	18,870
Cewe Stiftung & Co. KGAA.....	1,993	171,154
* Commerzbank AG.....	224,411	1,537,469
CompuGroup Medical SE & Co. KgaA.....	5,869	254,411
Continental AG.....	18,946	1,349,735
Ω Covestro AG.....	52,330	1,764,849
CropEnergies AG.....	9,615	141,696
* CTS Eventim AG & Co. KGaA.....	10,509	578,870
* Daimler Truck Holding AG.....	60,796	1,661,248

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

		<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)			
#*Ω	Delivery Hero SE.....	3,337	\$ 160,998
	Deutsche Bank AG.....	169,530	1,476,606
	Deutsche Beteiligungs AG.....	3,648	105,289
	Deutsche Boerse AG.....	4,289	748,711
#*	Deutsche Lufthansa AG.....	65,988	406,212
Ω	Deutsche Pfandbriefbank AG.....	38,281	353,844
	Deutsche Post AG.....	56,332	2,249,892
	Deutsche Telekom AG.....	335,833	6,380,483
	Deutz AG.....	31,772	132,645
	DIC Asset AG.....	8,141	92,600
	DMG Mori AG.....	1,384	57,735
	Dr Hoenle AG.....	981	23,013
	Draegerwerk AG & Co. KGaA.....	933	42,468
	Duerr AG.....	12,109	301,062
Ω	DWS Group GmbH & Co. KGaA.....	588	17,164
	E.ON SE.....	409,780	3,683,553
	Eckert & Ziegler Strahlen- und Medizintechnik AG.....	1,220	54,098
	EDAG Engineering Group AG.....	3,367	39,229
	Elmos Semiconductor SE.....	1,451	70,277
	ElringKlinger AG.....	8,030	64,270
	Encavis AG.....	13,853	303,142
	Energiekontor AG.....	2,205	216,410
	Evonik Industries AG.....	42,067	897,276
#	Fabasoft AG.....	710	15,762
	Fielmann AG.....	5,296	214,076
	First Sensor AG.....	297	17,736
#*	flatexDEGIRO AG.....	6,637	67,506
	FORTEC Elektronik AG.....	65	1,569
*	Fraport AG Frankfurt Airport Services Worldwide.....	5,641	257,978
	Freenet AG.....	41,967	988,182
	Fresenius Medical Care AG & Co. KGaA.....	18,865	699,391
	Fuchs Petrolub SE.....	7,294	186,362
	GEA Group AG.....	25,943	968,390
#	Gerresheimer AG.....	7,746	465,267
*	Gesco AG.....	2,374	63,877
	GFT Technologies SE.....	5,152	232,844
*	GK Software SE.....	194	25,829
*	Global Fashion Group SA.....	34	50
	Grand City Properties SA.....	14,135	192,783
	GRENKE AG.....	1,834	48,157
*	H&R GmbH & Co. KGaA.....	3,109	20,423
	Hamburger Hafen und Logistik AG.....	6,797	94,732
	Hannover Rueck SE.....	3,469	492,067
#Ω	Hapag-Lloyd AG.....	2,513	865,746
#*	Heidelberger Druckmaschinen AG.....	78,275	120,135
*	HelloFresh SE.....	19,611	542,043
	Henkel AG & Co. KGaA.....	6,076	383,121
	Hensoldt AG.....	6,889	176,630
*	Highlight Communications AG.....	1,578	5,987
	Hornbach Holding AG & Co. KGaA.....	2,894	227,150
	Hugo Boss AG.....	13,952	824,457
*	Hypoport SE.....	566	117,644
#	Indus Holding AG.....	5,552	133,132
	Infineon Technologies AG.....	41,902	1,149,140
Ω	Instone Real Estate Group SE.....	7,772	85,150
	IVU Traffic Technologies AG.....	1,335	22,006
	Jenoptik AG.....	8,533	206,672
#Ω	JOST Werke AG.....	2,923	121,518
	K+S AG.....	54,456	1,148,271

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	15,108	\$ 689,115
	20,604	201,932
	422	12,737
	9,070	540,350
*	4,031	61,142
#	10,332	153,951
	2,629	229,065
	11	4,365
	2,056	125,619
	21,964	807,743
	8,184	743,478
	1,652	29,641
#*	6,883	53,164
#*	577	21,130
	101,669	5,995,826
*	37,295	303,100
	19,862	116,207
	3,062	591,926
	4,664	1,057,357
#*	2,001	234,672
	9,306	623,005
	503	67,327
	2,550	136,234
#*	12,816	124,529
	8,985	167,624
	1,146	39,332
	7,619	98,344
	567	89,649
	20,038	318,968
	549	16,040
	50,556	432,391
	2,436	60,883
	15,418	1,040,566
*	2,092	45,697
*	24,716	27,973
	640	446,109
	9,743	382,718
	15,350	124,169
	8,046	204,856
	10,082	940,375
#Ω	7,733	442,084
	415	120,044
*	15,607	118,211
Ω	3,915	200,619
	3,715	301,615
	3,540	432,169
#*	840	45,832
#	7,374	199,220
	6,518	367,341
	320	11,147
	1,302	120,101
	7,447	325,715
	20,485	288,989
	3,494	55,244
	989	23,733
	4,187	488,563
	26,161	289,714
	9,239	125,984
*	8,802	321,323

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
*Ω TeamViewer AG.....	27,561	\$ 286,956
Technotrans SE.....	1,771	45,559
Telefonica Deutschland Holding AG.....	291,699	775,520
* thyssenkrupp AG.....	89,658	553,735
Traffic Systems SE.....	1,284	29,708
United Internet AG.....	22,099	582,114
#* va-Q-tec AG.....	1,198	16,111
# Varta AG.....	3,218	261,959
VERBIO Vereinigte BioEnergie AG.....	6,536	405,613
* Vitesco Technologies Group AG, Class A.....	3,631	197,509
Volkswagen AG.....	4,057	803,560
Vonovia SE.....	34,796	1,159,396
Vossloh AG.....	2,156	76,947
Wacker Chemie AG.....	3,580	538,955
Wacker Neuson SE.....	8,347	160,603
Washtec AG.....	2,506	105,187
* Westwing Group SE.....	2,342	17,272
Wuestenrot & Wuerttembergische AG.....	6,502	111,657
#*Ω Zalando SE.....	12,044	339,076
TOTAL GERMANY.....		<u>81,332,879</u>
HONG KONG — (2.7%)		
Aeon Credit Service Asia Co. Ltd.....	38,000	23,705
AIA Group Ltd.....	697,200	7,004,520
* Aidigong Maternal & Child Health Ltd.....	352,000	20,850
Analogue Holdings Ltd.....	58,000	9,230
APAC Resources Ltd.....	24,000	3,313
Asia Financial Holdings Ltd.....	40,000	16,857
Asia Standard International Group Ltd.....	156,000	13,321
Asiasec Properties Ltd.....	62,000	3,097
ASM Pacific Technology Ltd.....	70,400	560,921
Bank of East Asia Ltd.....	224,571	285,421
Ω BOC Aviation Ltd.....	60,800	517,445
BOC Hong Kong Holdings Ltd.....	223,500	808,470
BOCOM International Holdings Co. Ltd.....	130,000	9,927
Bright Smart Securities & Commodities Group Ltd.....	140,000	24,251
†† Brightoil Petroleum Holdings Ltd.....	444,000	15,911
†† Burwill Holdings Ltd.....	1,052,000	1,782
Cafe de Coral Holdings Ltd.....	102,000	155,649
* Cathay Pacific Airways Ltd.....	261,000	270,390
#* Central Holding Group Co. Ltd.....	37,000	69,222
Chen Hsong Holdings.....	40,000	11,160
Chevalier International Holdings Ltd.....	12,000	13,256
* China Energy Development Holdings Ltd.....	1,680,000	36,319
China Motor Bus Co. Ltd.....	1,400	15,352
#* China Star Entertainment Ltd.....	180,000	18,095
* China Strategic Holdings Ltd.....	2,830,000	11,932
* Chinese Estates Holdings Ltd.....	121,000	33,304
Chow Sang Sang Holdings International Ltd.....	104,000	107,509
Chow Tai Fook Jewellery Group Ltd.....	189,600	374,983
Chuang's China Investments Ltd.....	190,000	9,809
Chuang's Consortium International Ltd.....	200,000	29,021
CITIC Telecom International Holdings Ltd.....	571,000	190,423
CK Asset Holdings Ltd.....	166,069	1,175,723
CK Hutchison Holdings Ltd.....	87,000	577,095
CK Life Sciences International Holdings, Inc.....	264,000	26,954
* C-Mer Eye Care Holdings Ltd.....	76,000	38,727
CNT Group Ltd.....	128,000	6,187
Convenience Retail Asia Ltd.....	54,000	6,191

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
* Cowell e Holdings, Inc.....	30,000	\$ 52,697
Ω Crystal International Group Ltd.....	111,500	35,211
CSI Properties Ltd.....	1,190,000	28,641
Dah Sing Banking Group Ltd.....	131,328	100,167
Dah Sing Financial Holdings Ltd.....	44,920	117,962
Dickson Concepts International Ltd.....	43,500	22,579
Dynamic Holdings Ltd.....	10,000	11,852
Eagle Nice International Holdings Ltd.....	74,000	39,337
* Emperor Capital Group Ltd.....	888,000	7,577
Emperor Watch & Jewellery Ltd.....	810,000	14,429
* ENM Holdings Ltd.....	376,000	26,373
* Esprit Holdings Ltd.....	596,750	87,517
*Ω ESR Cayman Ltd.....	68,600	178,389
* Eternity Investment Ltd.....	710,000	11,966
EuroEyes International Eye Clinic Ltd., Class C.....	16,000	11,839
Fairwood Holdings Ltd.....	16,500	28,143
Far East Consortium International Ltd.....	422,856	136,411
First Pacific Co. Ltd.....	646,000	257,780
*Ω FIT Hon Teng Ltd.....	234,000	37,657
*Ω Frontage Holdings Corp.....	42,000	13,758
FSE Lifestyle Services Ltd.....	29,000	18,751
* Fullwealth International Group Holdings Ltd.....	56,000	15,640
Get Nice Financial Group Ltd.....	101,500	9,433
Giordano International Ltd.....	382,000	90,052
Glorious Sun Enterprises Ltd.....	80,000	7,856
* Gold Fin Holdings.....	38,000	0
Goodresources.....	410,000	830
* GR Properties Ltd.....	170,000	24,224
Great Eagle Holdings Ltd.....	59,520	129,448
Greentech Technology International Ltd.....	96,000	11,001
G-Resources Group Ltd.....	113,760	33,094
Guotai Junan International Holdings Ltd.....	906,000	91,278
# Haitong International Securities Group Ltd.....	684,151	81,898
Hang Lung Group Ltd.....	195,000	351,707
Hang Lung Properties Ltd.....	347,000	633,100
Hang Seng Bank Ltd.....	25,100	404,878
Hanison Construction Holdings Ltd.....	26,565	3,930
Henderson Land Development Co. Ltd.....	121,249	422,085
HKBN Ltd.....	238,000	264,405
HKT Trust & HKT Ltd.....	758,000	1,062,045
Hon Kwok Land Investment Co. Ltd.....	38,000	11,689
Hong Kong Exchanges & Clearing Ltd.....	50,340	2,310,125
Hong Kong Ferry Holdings Co. Ltd.....	22,000	18,660
Hong Kong Technology Venture Co. Ltd.....	102,000	63,586
* Hongkong & Shanghai Hotels Ltd.....	119,511	104,419
Hongkong Chinese Ltd.....	136,000	10,603
Ω Honma Golf Ltd.....	25,000	10,712
Hung Hing Printing Group Ltd.....	86,000	11,501
Hutchison Telecommunications Hong Kong Holdings Ltd.....	340,000	61,463
* Hypebeast Ltd.....	200,000	22,372
Hysan Development Co. Ltd.....	81,000	248,313
IGG, Inc.....	220,000	88,231
* Imagi International Holdings Ltd.....	103,500	4,906
Ω Impro Precision Industries Ltd.....	36,000	10,583
International Housewares Retail Co. Ltd.....	91,000	33,625
ITC Properties Group Ltd.....	124,018	16,086
Johnson Electric Holdings Ltd.....	102,775	131,421
K Wah International Holdings Ltd.....	183,000	68,041
* Kader Holdings Co. Ltd.....	102,000	5,598

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	166,000	\$ 29,808
	122,500	245,898
	143,500	345,137
*	644,000	19,580
	101,000	123,115
*	82,680	45,483
#	343,500	41,153
*	122,500	42,053
	46,000	41,506
	82,000	279,732
	97,000	236,838
	24,000	8,580
	382,800	299,656
*	3,999,598	13,768
	188,498	54,749
	47,000	79,262
	72,000	22,941
	51,420	272,295
	206,000	10,895
	248,270	830,189
*††	238,000	888
	74,000	53,800
	21,500	749,291
	83,457	45,493
*	1,002,000	47,778
	1,225,000	585,839
	300,000	119,296
*	58,000	14,233
#	60,000	53,908
	1,041,797	557,578
	144,000	15,464
	88,000	41,356
	162,000	22,912
	140,000	11,602
	56,000	20,449
	70,000	458,342
	52,100	300,703
	104,000	31,378
*	76,000	31,722
Ω	87,000	54,796
*	162,000	26,820
*Ω	246,300	516,641
	64,000	27,690
#	47,706	30,241
*	286,000	233,273
*	1,683	239
*	394,000	73,861
	386,000	46,812
	583,052	866,320
	238,000	810,372
	111,000	57,948
	272,000	18,017
	25,500	20,968
	107,000	104,220
	139,000	64,091
	48,696	581,291
	164,000	107,259
	85,000	484,085
	142,500	134,179

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	55,800	\$ 132,956
#	82,000	46,857
	103,500	1,148,500
*	88,000	44,769
	64,500	60,027
	224,000	41,427
*	250,000	22,372
	538,998	34,993
	164,000	21,091
	56,513	76,802
	256,000	135,050
††	576,000	2,297
	163,500	1,016
††	28,000	107
*	152,000	4,276
	277,000	91,988
	124,000	9,916
	104,000	156,717
Ω	134,638	14,279
	196,000	149,699
	43,300	295,178
	56,000	19,144
	3,440,000	29,722
*	224,000	12,871
Ω	2,099,425	1,589,972
	77,000	342,743
	9,000	19,386
	62,000	31,154
*	95,000	13,875
	16,000	5,076
	217,000	288,354
#	115,999	35,475
*	328,000	18,191
TOTAL HONG KONG		<u>35,964,269</u>
IRELAND — (0.7%)		
	213,486	485,605
	247,083	1,415,230
	190,398	211,799
#	89,956	3,471,402
*	28,191	103,875
*	15,426	9,661
	6,986	72,799
	28,275	333,177
*Ω	138,603	153,837
	52,931	211,882
	4,832	510,023
	14,757	955,192
*	13,273	18,974
	40,086	1,453,013
TOTAL IRELAND		<u>9,406,469</u>
ISRAEL — (1.1%)		
	12,287	25,867
	306	14,413
	1,879	98,278
	894	51,546
*	8,088	156,365

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
	12,913	\$ 188,442
	1,669	92,618
	12,245	83,950
	2,441	33,754
	3,684	85,858
	4,883	118,657
	30,276	58,388
	2,578	15,066
#*	23,344	16,002
	13,323	50,847
	1,019	81,680
	73,495	684,974
	138,571	1,347,410
*	851	27,444
	257,695	441,211
	717	95,504
*	80,555	7,163
	677	52,813
*	439	49,545
	7,213	37,256
*	26,953	145,996
#*	7,505	19,513
*	12,566	245,813
*	2,478	4,272
	1,176	149,152
	10,942	137,698
	3,106	151,772
	2,111	78,960
	816	53,963
	1,400	4,269
	2,172	102,276
	372	222,941
	2,488	41,111
*	322	8,540
#*	3,300	9,684
	7,468	30,269
*	66,724	152,006
*	1,002	117,185
	7,577	320,356
	794	25,363
	2,261	235,219
#	2,057	261,537
	10,333	99,471
*	5,876	39,677
	2,729	27,112
	29,089	297,439
	3,154	183,772
*	1,400	5,192
	39,835	362,993
	1,786	46,565
	544	49,039
	1,313	45,049
#	954	85,681
	24,007	116,168
	37,096	115,965
	13,036	50,311
	166,086	944,342
	2,713	43,357
	461	91,235

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
* Kamada Ltd.....	4,706	\$ 24,142
Kardan Real Estate Enterprise & Development Ltd.....	5,616	6,574
Kerur Holdings Ltd.....	1,414	34,790
Klil Industries Ltd.....	213	18,542
Lahav L.R. Real Estate Ltd.....	8,287	12,782
Levinstein Properties Ltd.....	644	20,479
M Yochananof & Sons Ltd.....	1,041	59,990
Magic Software Enterprises Ltd.....	11,555	227,542
Malam - Team Ltd.....	1,640	36,735
Matrix IT Ltd.....	7,710	195,934
# Maytronics Ltd.....	9,449	124,512
Mediterranean Towers Ltd.....	14,962	46,537
Mega Or Holdings Ltd.....	3,782	126,728
Meitav Dash Investments Ltd.....	5,044	25,491
* Melisron Ltd.....	1,210	91,555
* Menora Mivtachim Holdings Ltd.....	7,969	159,504
Meshulam Levinstein Contracting & Engineering Ltd.....	129	11,614
Migdal Insurance & Financial Holdings Ltd.....	104,926	163,881
Mivne Real Estate KD Ltd.....	29,795	101,194
Mivtach Shamir Holdings Ltd.....	1,285	34,256
Mizrahi Tefahot Bank Ltd.....	15,832	588,571
Nawi Brothers Ltd.....	4,936	40,729
* Neto Malinda Trading Ltd.....	1,436	54,189
Neto ME Holdings Ltd.....	583	32,118
* Nice Ltd., Sponsored ADR.....	336	71,911
* Nova Ltd.....	1,978	210,070
Novolog Ltd.....	54,425	56,430
Oil Refineries Ltd.....	527,463	198,774
One Software Technologies Ltd.....	7,831	128,616
Palram Industries 1990 Ltd.....	2,570	32,923
* Partner Communications Co. Ltd.....	38,913	310,576
* Partner Communications Co. Ltd., ADR.....	1,321	10,304
* Paz Oil Co. Ltd.....	2,644	326,065
* Perion Network Ltd.....	4,225	81,501
Phoenix Holdings Ltd.....	40,195	429,508
Plasson Industries Ltd.....	1,084	60,757
Prashkovsky Investments & Construction Ltd.....	1,441	46,649
* Priortech Ltd.....	1,092	28,120
Rami Levy Chain Stores Hashikma Marketing 2006 Ltd.....	2,025	158,430
Rani Zim Shopping Centers Ltd.....	8,000	12,950
Sano-Brunos Enterprises Ltd.....	96	8,500
Scope Metals Group Ltd.....	1,610	76,668
Shapir Engineering & Industry Ltd.....	9,869	87,880
* Shikun & Binui Ltd.....	17,066	80,442
Shufersal Ltd.....	24,510	160,153
Strauss Group Ltd.....	4,860	129,137
Summit Real Estate Holdings Ltd.....	9,319	169,807
Suny Cellular Communication Ltd.....	24,074	12,662
Tadiran Group Ltd.....	810	125,321
Ω Tamar Petroleum Ltd.....	19,353	57,184
Tel Aviv Stock Exchange Ltd.....	4,669	22,537
Telsys Ltd.....	437	20,308
* Tera Light Ltd.....	7,969	14,887
Tiv Taam Holdings 1 Ltd.....	11,482	24,311
Victory Supermarket Chain Ltd.....	1,493	22,404
YD More Investments Ltd.....	3,606	12,678
YH Dimri Construction & Development Ltd.....	1,190	99,280
TOTAL ISRAEL.....		14,562,446

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (2.4%)		
A2A SpA.....	314,442	\$ 405,284
ACEA SpA.....	11,720	169,244
* Aeffe SpA.....	5,749	8,673
Amplifon SpA.....	21,343	705,773
Ω Anima Holding SpA.....	55,509	194,883
Aquafil SpA.....	5,883	38,143
Arnoldo Mondadori Editore SpA.....	26,239	45,503
Ascopiave SpA.....	14,613	41,527
Assicurazioni Generali SpA.....	74,702	1,116,768
Atlantia SpA.....	1,826	42,190
* Autogrill SpA.....	8,758	57,139
Avio SpA.....	3,017	35,420
Azimut Holding SpA.....	29,473	515,575
Banca Generali SpA.....	9,770	284,244
Banca IFIS SpA.....	5,863	78,885
Banca Mediolanum SpA.....	25,872	171,335
#* Banca Monte dei Paschi di Siena SpA.....	18,902	8,016
Banca Popolare di Sondrio SPA.....	128,084	425,056
Banca Profilo SpA.....	37,962	7,540
#Ω Banca Sistema SpA.....	9,819	15,624
Banco BPM SpA.....	377,363	977,398
Banco di Desio e della Brianza SpA.....	6,714	20,833
BasicNet SpA.....	2,136	12,198
Be Shaping The Future SpA.....	20,448	70,527
BF SpA.....	5,253	19,083
Ω BFF Bank SpA.....	17,840	125,343
Biesse SpA.....	567	8,086
BPER Banca.....	286,229	397,319
Brunello Cucinelli SpA.....	7,966	462,975
Cairo Communication SpA.....	17,083	32,575
Ω Carel Industries SpA.....	7,180	163,584
#* CIR SpA-Compagnie Industriali.....	129,886	55,055
CNH Industrial NV.....	100,698	1,297,258
Credito Emiliano SpA.....	25,960	146,937
#* d'Amico International Shipping SA.....	117,657	23,536
Danieli & C Officine Meccaniche SpA.....	11,141	158,046
# Danieli & C Officine Meccaniche SpA.....	3,400	69,934
De' Longhi SpA.....	9,853	187,400
DeA Capital SpA.....	29,586	34,545
# DiaSorin SpA.....	1,181	164,209
# Digital Bros SpA.....	1,015	27,536
Ω doValue SpA.....	13,756	83,998
* Elica SpA.....	4,248	12,330
Emak SpA.....	12,990	17,761
*Ω Enav SpA.....	18,751	81,981
Enel SpA.....	366,840	1,849,337
ERG SpA.....	9,634	314,234
Esprinet SpA.....	4,881	35,329
Exprivia SpA.....	8,445	15,783
# Ferrari NV.....	5,895	1,251,145
Fila SpA.....	4,579	37,262
FinecoBank Banca Fineco SpA.....	36,901	458,604
* FNM SpA.....	35,502	15,933
Gefran SpA.....	1,074	9,783
#* Geox SpA.....	10,145	8,257
GPI SpA.....	1,315	19,216
Gruppo MutuiOnline SpA.....	4,502	120,635
Ω GVS SpA.....	3,560	34,590
Hera SpA.....	189,391	544,173

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
IMMSI SpA.....	64,785	\$ 25,413
Ω Infrastrutture Wireless Italiane SpA.....	25,353	266,419
* Intek Group SpA.....	60,280	36,098
Interpump Group SpA.....	3,138	134,111
Intesa Sanpaolo SpA.....	653,914	1,161,226
Iren SpA.....	97,914	184,521
Italgas SpA.....	85,312	488,052
Italmobiliare SpA.....	2,883	80,325
* Iveco Group NV.....	22,377	137,007
* IVS Group SA.....	1,533	6,500
LU-VE SpA.....	828	18,768
# Maire Tecnimont SpA.....	33,875	94,074
Mediobanca Banca di Credito Finanziario SpA.....	111,837	959,193
* MFE-MediaForEurope NV, Class A.....	367,380	165,367
#* MFE-MediaForEurope NV, Class B.....	103,891	66,859
# Moncler SpA.....	13,637	683,607
* Newlat Food SpA.....	1,730	10,191
*Ω Nexi SpA.....	33,617	305,311
Openjobmetis SpA agenzia per il lavoro.....	2,295	20,068
Orsero SpA.....	1,057	15,612
Ω OVS SpA.....	84,346	135,660
Pharmanutra SpA.....	756	52,033
Piaggio & C SpA.....	53,220	140,209
Ω Piovan SpA.....	1,646	14,945
Ω Pirelli & C SpA.....	67,807	293,579
Ω Poste Italiane SpA.....	42,173	354,266
Prima Industrie SpA.....	595	13,719
Prysmian SpA.....	20,906	664,746
Ω RAI Way SpA.....	18,777	93,453
Recordati Industria Chimica e Farmaceutica SpA.....	14,235	631,312
Reply SpA.....	2,221	292,387
Rizzoli Corriere Della Sera Mediagroup SpA.....	24,091	17,783
Sabaf SpA.....	2,130	52,577
# SAES Getters SpA.....	1,127	24,395
SAES Getters SpA.....	1,099	15,836
* Safilo Group SpA.....	13,132	17,944
Salvatore Ferragamo SpA.....	10,896	193,271
Sanlorenzo SpA/Ameglia.....	646	22,490
* Saras SpA.....	153,095	194,204
* Servizi Italia SpA.....	2,903	3,973
Sesa SpA.....	1,687	239,448
SIT SpA.....	906	6,388
Snam SpA.....	104,495	524,307
SOL SpA.....	6,774	125,638
* Spaxs SpA.....	7,923	81,573
Stellantis NV.....	247,907	3,560,007
Stellantis NV.....	6,633	95,383
Tamburi Investment Partners SpA.....	16,230	134,847
Ω Technogym SpA.....	24,305	171,229
* Telecom Italia SpA.....	1,877,143	416,462
* Telecom Italia SpA.....	1,240,179	259,593
Tenaris SA.....	26,177	366,322
Tenaris SA, Sponsored ADR.....	3,455	96,947
Terna - Rete Elettrica Nazionale.....	96,238	736,779
Tinexta SpA.....	4,209	104,812
* Tod's SpA.....	1,460	51,856
* TXT e-solutions SpA.....	1,430	17,283
UniCredit SpA.....	187,004	1,849,413
#Ω Unieuro SpA.....	4,835	58,102

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
Unipol Gruppo SpA.....	110,662	\$ 464,194
UnipolSai Assicurazioni SpA.....	116,152	262,995
# Webuild SpA.....	11,659	17,993
WiiT SpA.....	998	20,451
Zignago Vetro SpA.....	4,955	62,856
TOTAL ITALY.....		<u>31,543,932</u>
JAPAN — (21.9%)		
* &Do Holdings Co. Ltd.....	1,200	7,608
77 Bank Ltd.....	15,000	200,480
A&D HOLON Holdings Co. Ltd.....	7,100	51,773
ABC-Mart, Inc.....	2,300	97,403
* Access Co. Ltd.....	8,700	52,350
Accrete, Inc.....	1,000	14,652
Achilles Corp.....	3,200	33,667
Acom Co. Ltd.....	46,700	116,829
# AD Works Group Co. Ltd.....	7,200	8,438
Adastria Co. Ltd.....	4,080	61,273
ADEKA Corp.....	19,000	343,677
Ad-sol Nissin Corp.....	1,300	17,004
Adtec Plasma Technology Co. Ltd.....	900	12,662
Advan Group Co. Ltd.....	4,200	25,625
# Advance Create Co. Ltd.....	1,400	10,621
* Advanced Media, Inc.....	2,400	13,745
Advantest Corp.....	14,700	874,312
Aeon Co. Ltd.....	40,065	807,997
Aeon Delight Co. Ltd.....	4,800	103,885
Aeon Fantasy Co. Ltd.....	1,300	29,117
AEON Financial Service Co. Ltd.....	23,500	257,278
Aeon Hokkaido Corp.....	4,700	37,348
Aeon Kyushu Co. Ltd.....	700	11,345
Aeon Mall Co. Ltd.....	12,100	154,388
Aeria, Inc.....	2,400	8,098
AFC-HD AMS Life Science Co. Ltd.....	2,200	13,492
AGC, Inc.....	39,300	1,432,612
Agro-Kanesho Co. Ltd.....	2,200	22,788
AGS Corp.....	1,300	7,332
Ahresty Corp.....	8,100	23,146
Ai Holdings Corp.....	3,300	41,775
#* AI inside, Inc.....	500	15,723
Aica Kogyo Co. Ltd.....	6,100	141,342
Aichi Bank Ltd.....	2,200	90,393
Aichi Corp.....	10,500	67,628
Aichi Steel Corp.....	2,600	42,133
Aichi Tokei Denki Co. Ltd.....	2,400	26,124
Aida Engineering Ltd.....	13,100	90,167
Aiful Corp.....	59,000	173,006
Aiming, Inc.....	7,400	17,239
Ain Holdings, Inc.....	3,200	184,436
Aiphone Co. Ltd.....	3,100	43,764
Air Water, Inc.....	43,700	588,328
Airport Facilities Co. Ltd.....	6,100	25,022
# Airtech Japan Ltd.....	2,100	16,645
# Airtrip Corp.....	3,100	57,557
Aisan Industry Co. Ltd.....	10,100	52,320
Aisin Corp.....	33,018	980,588
AIT Corp.....	2,000	27,475
Aizawa Securities Group Co. Ltd.....	9,400	48,828
Ajis Co. Ltd.....	1,100	17,365

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	8,400	\$ 20,582
	1,500	29,745
*	28,700	32,930
	4,100	50,914
	1,400	23,799
	7,100	70,125
	35,200	469,775
#	3,800	25,761
	1,700	13,275
*	16,600	11,760
#	4,700	73,422
*	400	7,192
	52,327	544,592
	4,100	35,396
	3,630	52,968
	62,800	506,903
	9,700	186,630
	600	13,252
	1,700	25,980
	1,400	49,369
*	8,000	149,349
	1,000	16,136
	6,600	48,282
	7,600	39,024
	30,600	374,010
	1,500	22,591
	9,700	47,755
	12,200	80,738
#	3,600	28,981
	20,500	428,541
	4,300	32,482
	3,400	105,104
#	2,200	35,191
	11,300	180,080
	2,510	9,010
	1,900	22,713
	1,900	49,324
	10,600	84,063
	5,700	54,436
	1,300	11,220
	5,000	28,871
#	6,800	41,755
*	9,200	73,793
	2,400	113,873
	3,400	16,794
	4,900	48,192
	17,600	85,585
	21,200	323,561
	6,800	125,800
	260,500	2,089,836
	2,152	30,643
	3,500	15,712
	1,200	7,618
	3,400	53,678
	2,600	52,214
	2,400	11,087
	1,100	8,300
	6,300	23,215
	18,200	346,773

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	10,200	\$ 134,561
	9,400	30,094
	2,900	19,006
#	700	10,133
*	2,300	33,183
*	5,100	17,695
	2,500	44,178
	17,900	188,693
	900	19,203
	4,800	49,956
	2,500	15,598
	4,400	50,440
	9,800	148,221
	1,700	11,322
	5,100	130,865
	8,300	249,856
	6,000	468,734
	9,300	67,574
	4,200	62,616
	10,599	450,939
	3,399	77,374
	4,700	51,941
	11,900	72,104
	3,800	23,366
	400	18,428
	1,300	406,724
	1,000	11,081
	400	8,594
	1,400	27,215
	2,900	119,925
	8,100	93,930
	15,900	92,932
	10,800	175,418
	18,000	324,397
#*	1,800	51,914
#	13,200	114,770
	16,300	347,832
	6,800	201,117
	3,100	23,389
	2,500	40,352
	2,100	17,902
	8,100	21,206
*	3,500	32,880
	52,600	2,051,708
	14,000	49,509
	1,000	8,630
	33,300	623,757
	2,700	37,325
	15,200	117,987
	1,700	19,333
	800	16,266
	500	19,345
	2,100	97,890
	3,200	34,705
	17,400	373,403
#	170	2,827
	1,700	19,739
	6,700	83,865
	8,600	201,962

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	31,400	\$742,856
	16,600	461,439
	1,300	22,274
	3,500	30,321
	5,200	25,864
	800	11,535
	2,200	14,049
	33,000	322,804
	3,900	63,039
	2,000	7,495
#*	1,300	45,409
	2,600	47,640
	9,100	224,100
	3,900	456,678
	3,200	61,317
	1,200	23,200
	1,800	16,113
	3,000	27,752
	52,300	290,101
	12,300	23,727
	5,400	46,754
	2,800	35,444
	4,500	27,292
#*	23,300	71,700
	2,800	44,533
	5,500	76,866
	3,300	49,261
	6,500	53,508
	8,500	136,500
	1,400	18,233
	39,300	285,790
	8,500	56,183
	2,900	37,405
	5,000	26,934
	2,300	16,864
	10,600	44,469
	71,300	312,580
	10,800	153,378
#	700	21,920
	4,700	21,978
	1,600	13,739
	2,400	27,634
	12,600	42,759
	23,555	268,556
	8,000	40,326
#	4,800	44,298
#	3,600	21,048
	18,563	372,935
	4,900	110,651
	116,132	395,081
	4,900	48,640
*	3,000	4,857
	1,800	20,594
	3,800	23,856
	6,600	43,059
	19,800	600,541
	2,100	6,966
	3,200	344,040
	3,882	46,423

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
#	CRE, Inc.....	2,300
	Create Restaurants Holdings, Inc.....	19,900
	Create SD Holdings Co. Ltd.....	6,600
	Credit Saison Co. Ltd.....	35,200
	Creek & River Co. Ltd.....	2,900
#	Cresco Ltd.....	4,200
#*	CrowdWorks, Inc.....	2,200
	CTI Engineering Co. Ltd.....	3,300
	CTS Co. Ltd.....	5,600
#	Cube System, Inc.....	1,200
	Curves Holdings Co. Ltd.....	9,900
	CyberAgent, Inc.....	35,000
	Cybernet Systems Co. Ltd.....	3,400
	Cybozu, Inc.....	7,300
	Dai Nippon Printing Co. Ltd.....	20,200
	Dai Nippon Toryo Co. Ltd.....	5,000
	Daicel Corp.....	66,600
	Dai-Dan Co. Ltd.....	3,700
	Daido Kogyo Co. Ltd.....	2,100
	Daido Steel Co. Ltd.....	7,200
	Daifuku Co. Ltd.....	3,000
	Daihatsu Diesel Manufacturing Co. Ltd.....	4,800
	Daihen Corp.....	5,000
#	Daiho Corp.....	3,400
	Dai-ichi Cutter Kogyo KK.....	2,000
	Daiichi Jitsugyo Co. Ltd.....	2,500
	Daiichi Kensetsu Corp.....	1,900
	Daiichi Kigenso Kagaku-Kogyo Co. Ltd.....	5,600
	Dai-ichi Life Holdings, Inc.....	40,300
	Daiken Corp.....	3,600
	Daiken Medical Co. Ltd.....	2,300
	Daiki Aluminium Industry Co. Ltd.....	9,000
	Daikin Industries Ltd.....	7,600
#	Daikokutenbussan Co. Ltd.....	1,700
	Daikyonishikawa Corp.....	11,800
	Daimaruenawin Co. Ltd.....	700
	Dainichi Co. Ltd.....	4,300
	Dainichiseika Color & Chemicals Manufacturing Co. Ltd.....	3,800
	Daio Paper Corp.....	18,600
	Daiohs Corp.....	1,500
	Daiseki Co. Ltd.....	4,680
	Daishi Hokuetsu Financial Group, Inc.....	10,300
	Daishinku Corp.....	7,600
	Daisue Construction Co. Ltd.....	2,500
	Daito Chemix Corp.....	2,800
	Daito Pharmaceutical Co. Ltd.....	3,400
	Daito Trust Construction Co. Ltd.....	6,700
	Daitron Co. Ltd.....	2,500
	Daiwa House Industry Co. Ltd.....	55,900
	Daiwa Industries Ltd.....	9,100
	Daiwa Securities Group, Inc.....	128,904
	Daiwabo Holdings Co. Ltd.....	24,600
	DCM Holdings Co. Ltd.....	31,600
	Dear Life Co. Ltd.....	3,800
	Delica Foods Holdings Co. Ltd.....	2,000
	DeNA Co. Ltd.....	15,500
	Denka Co. Ltd.....	19,700
#	Densan System Holdings Co. Ltd.....	1,800
	Denso Corp.....	15,100

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Dentsu Group, Inc.....	39,200	\$1,369,317
Denyo Co. Ltd.....	4,200	51,510
Dexerials Corp.....	14,400	388,702
DIC Corp.....	19,765	365,523
Digital Arts, Inc.....	2,600	128,705
Digital Garage, Inc.....	6,800	197,581
Digital Hearts Holdings Co. Ltd.....	3,400	50,003
Digital Holdings, Inc.....	4,300	43,749
Digital Information Technologies Corp.....	2,300	25,088
Dip Corp.....	7,400	198,779
Direct Marketing MiX, Inc.....	4,000	62,272
Disco Corp.....	2,700	659,690
DKK Co. Ltd.....	3,400	63,501
DKK-Toa Corp.....	1,400	9,205
DKS Co. Ltd.....	2,300	40,674
DMG Mori Co. Ltd.....	29,400	394,848
Doshisha Co. Ltd.....	7,500	89,120
Double Standard, Inc.....	1,600	24,950
Doutor Nichires Holdings Co. Ltd.....	8,000	99,985
Dowa Holdings Co. Ltd.....	13,800	500,481
Drecom Co. Ltd.....	3,100	17,356
DTS Corp.....	6,900	175,279
Duskin Co. Ltd.....	9,800	221,103
Dvx, Inc.....	1,700	13,240
DyDo Group Holdings, Inc.....	1,700	64,941
Dynic Corp.....	1,100	5,211
Eagle Industry Co. Ltd.....	7,800	59,077
Earth Corp.....	4,000	160,546
EAT & Holdings Co. Ltd.....	600	10,853
Ebara Corp.....	16,700	654,207
Ebara Foods Industry, Inc.....	1,600	37,229
Ebara Jitsugyo Co. Ltd.....	1,900	33,389
Ebase Co. Ltd.....	3,000	13,025
Eco's Co. Ltd.....	2,100	31,553
EDION Corp.....	19,900	187,619
EF-ON, Inc.....	6,039	25,308
eGuarantee, Inc.....	5,500	96,526
E-Guardian, Inc.....	2,200	52,460
Ehime Bank Ltd.....	8,700	56,929
Eiken Chemical Co. Ltd.....	6,100	90,232
Eizo Corp.....	4,200	117,474
EJ Holdings, Inc.....	2,000	19,725
Elan Corp.....	6,500	57,598
Elecom Co. Ltd.....	11,700	149,735
Elematec Corp.....	4,200	39,648
EM Systems Co. Ltd.....	2,300	19,088
en Japan, Inc.....	8,600	135,158
Endo Lighting Corp.....	3,700	21,481
Enigmo, Inc.....	6,000	23,281
Enomoto Co. Ltd.....	600	7,080
Enplas Corp.....	1,200	26,911
eRex Co. Ltd.....	5,300	95,884
ES-Con Japan Ltd.....	5,500	34,845
Eslead Corp.....	2,600	33,545
ESPEC Corp.....	3,100	42,821
Exedy Corp.....	8,000	104,172
EXEO Group, Inc.....	21,619	362,246
Ezaki Glico Co. Ltd.....	5,200	151,933
F&M Co. Ltd.....	700	11,755

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,900	\$ 8,292
	1,900	27,384
	3,200	551,873
	2,500	1,513,976
	10,100	107,543
#*	4,400	29,501
	7,600	40,378
	1,000	8,206
	1,200	12,605
#	9,500	178,019
	1,300	8,578
	4,770	46,348
	10,100	78,847
	2,900	15,215
	13,200	41,610
	2,200	18,697
	4,900	43,748
	3,700	30,185
	1,800	12,617
	16,700	325,439
	2,700	19,850
	1,100	7,497
	7,000	37,344
	9,700	218,395
	6,600	45,650
	2,300	15,136
#	2,900	22,643
	4,000	15,946
	1,800	12,295
	4,390	54,143
	6,100	99,743
	16,000	247,954
	3,600	34,130
	7,000	35,109
	1,600	7,876
	12,800	578,123
	1,100	27,431
	4,499	138,061
	9,800	85,302
#	12,400	30,789
	8,600	146,767
	10,800	125,144
	5,000	304,270
	3,000	78,755
	4,700	68,144
	4,800	32,167
	8,100	29,848
	66,700	403,216
	3,100	138,087
	4,500	120,180
	2,600	55,811
	6,600	140,722
	11,600	1,555,123
	2,300	41,343
	2,600	18,988
	1,600	59,923
	2,900	161,382
	5,600	57,296
	2,300	60,800

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Fukuoka Financial Group, Inc.....	29,928	\$530,465
Fukushima Galilei Co. Ltd.....	2,300	63,238
Fukuyama Transporting Co. Ltd.....	6,900	161,149
FULLCAST Holdings Co. Ltd.....	4,700	83,187
Funai Soken Holdings, Inc.....	8,980	158,307
Furukawa Battery Co. Ltd.....	4,000	36,134
Furukawa Co. Ltd.....	7,400	68,779
Furukawa Electric Co. Ltd.....	18,300	319,877
Furuno Electric Co. Ltd.....	7,300	60,506
# Furuya Metal Co. Ltd.....	600	39,682
Furyu Corp.....	5,800	48,009
Fuso Chemical Co. Ltd.....	4,500	115,355
Fuso Pharmaceutical Industries Ltd.....	1,700	27,397
Futaba Corp.....	12,100	62,600
Futaba Industrial Co. Ltd.....	18,200	50,836
Future Corp.....	9,400	113,879
Fuyo General Lease Co. Ltd.....	5,800	357,036
G-7 Holdings, Inc.....	7,500	83,782
Gakken Holdings Co. Ltd.....	6,400	45,752
Gakkyusha Co. Ltd.....	1,500	17,854
Gecoss Corp.....	3,900	24,094
Genki Sushi Co. Ltd.....	1,200	23,452
Genky DrugStores Co. Ltd.....	2,400	58,489
Geo Holdings Corp.....	9,500	100,356
Gift Holdings, Inc.....	1,100	22,083
Giken Ltd.....	500	12,417
GL Sciences, Inc.....	1,400	25,075
GLOBERIDE, Inc.....	6,400	109,710
Glory Ltd.....	12,300	204,238
# GMO Financial Gate, Inc.....	200	21,359
# GMO Financial Holdings, Inc.....	10,400	61,382
GMO GlobalSign Holdings KK.....	600	26,953
GMO internet, Inc.....	12,100	237,673
GMO Payment Gateway, Inc.....	3,600	299,170
* Godo Steel Ltd.....	3,100	34,106
Goldcrest Co. Ltd.....	5,400	73,447
Goldwin, Inc.....	3,000	187,173
Golf Digest Online, Inc.....	1,000	12,994
Good Com Asset Co. Ltd.....	2,000	19,181
Grandy House Corp.....	3,100	13,161
gremz, Inc.....	2,000	24,588
GS Yuasa Corp.....	17,699	323,150
GSI Creos Corp.....	3,000	33,071
G-Tekt Corp.....	6,700	67,493
Gun-Ei Chemical Industry Co. Ltd.....	1,500	29,368
GungHo Online Entertainment, Inc.....	11,570	225,756
Gunma Bank Ltd.....	81,500	233,853
Gunze Ltd.....	4,000	116,566
H.U. Group Holdings, Inc.....	14,000	335,508
H2O Retailing Corp.....	24,860	186,958
HABA Laboratories, Inc.....	500	9,153
Hachijuni Bank Ltd.....	88,700	330,216
Hagihara Industries, Inc.....	3,400	28,326
Hagiwara Electric Holdings Co. Ltd.....	2,500	37,973
Hakudo Co. Ltd.....	1,900	35,443
Hakuhodo DY Holdings, Inc.....	43,000	442,283
# Hakuto Co. Ltd.....	3,600	69,696
# Halows Co. Ltd.....	2,800	65,961
Hamakyorex Co. Ltd.....	5,100	122,416

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	8,400	\$ 381,703
	1,500	10,123
	15,600	452,505
	8,700	190,276
	4,100	49,539
	2,800	20,318
	3,800	21,740
#	2,200	83,879
*	2,200	7,251
	60,900	741,422
	800	12,813
	51,900	349,378
	7,000	210,749
	9,000	135,373
#*	2,600	21,083
	4,400	63,921
	1,900	209,358
	5,900	49,685
	1,200	8,831
	54,100	281,169
	2,200	110,583
	2,600	21,572
#	1,800	25,490
	1,300	46,610
	67,300	310,940
	1,000	143,665
	900	17,564
	7,500	18,316
	5,000	31,981
	5,000	130,403
	3,900	254,019
	50,700	317,285
	1,700	20,975
	4,800	47,945
	1,400	37,046
	4,600	121,273
	900	27,719
	2,000	24,600
	2,500	23,635
	6,000	44,178
	6,400	222,824
	34,700	182,973
	6,000	41,426
	33,600	217,118
	1,000	8,414
	3,480	20,348
	5,800	84,163
	8,470	217,848
	95,800	2,455,084
	4,400	18,643
	5,000	23,107
	4,450	42,834
	7,100	43,499
	6,400	315,463
	2,400	71,597
	13,000	144,728
	3,600	73,986
	3,400	34,354
	7,700	165,561

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,900	\$ 25,625
	15,800	1,583,028
#	1,000	24,510
	4,600	41,497
	52,269	419,202
	59,200	145,380
	6,400	81,921
	23,200	684,668
#	3,800	22,112
	74,000	167,135
	1,200	16,528
	11,300	31,235
#	1,500	8,973
	5,400	51,737
	10,100	47,596
#	1,900	37,220
	3,750	23,959
#	700	9,361
	7,300	162,899
	19,900	120,966
	2,000	32,972
	17,200	453,524
	15,540	254,427
	20,000	106,669
	7,800	30,879
	1,400	6,358
	2,100	26,087
	5,700	36,800
	1,000	6,980
	2,600	12,267
	1,300	12,922
#	800	21,938
	1,800	30,922
	10,700	223,098
	2,800	27,746
	12,000	217,771
	5,300	50,710
*	400	14,260
	4,700	57,234
	3,730	36,099
	6,100	98,034
	30,500	107,658
	3,300	110,966
	46,640	342,363
	4,100	41,637
	5,550	117,439
#	8,600	92,956
	2,300	13,398
	2,400	35,909
	8,400	341,072
#	2,900	40,591
	3,800	38,493
#	600	11,730
	2,200	37,039
	3,700	83,279
	3,100	24,223
	400	12,367
	6,600	59,963
	64,900	519,592

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Ishihara Chemical Co. Ltd.....	3,400	\$ 32,482
Ishihara Sangyo Kaisha Ltd.....	8,500	67,190
Ishizuka Glass Co. Ltd.....	1,000	12,590
Isuzu Motors Ltd.....	98,900	1,084,795
* ITbook Holdings Co. Ltd.....	3,200	11,521
Itfor, Inc.....	5,500	34,229
ITmedia, Inc.....	2,300	28,645
Ito En Ltd.....	7,400	348,698
Itochu Enex Co. Ltd.....	17,400	140,067
Itochu Techno-Solutions Corp.....	7,800	209,038
Itoham Yonekyu Holdings, Inc.....	40,700	203,971
Itoki Corp.....	9,400	27,915
IwaiCosmo Holdings, Inc.....	5,600	52,987
Iwaki Co. Ltd.....	1,700	12,783
Iwasaki Electric Co. Ltd.....	2,000	40,382
Iwatani Corp.....	11,500	482,042
Iwatsu Electric Co. Ltd.....	2,900	17,602
Iwatsuka Confectionery Co. Ltd.....	900	27,449
Iyo Bank Ltd.....	57,100	277,011
Izumi Co. Ltd.....	8,900	208,616
J Front Retailing Co. Ltd.....	49,600	417,558
# J Trust Co. Ltd.....	17,200	62,948
JAC Recruitment Co. Ltd.....	4,000	59,044
Jaccs Co. Ltd.....	6,700	191,627
JAFCO Group Co. Ltd.....	19,800	269,274
JANOME Corp.....	7,199	40,639
* Japan Airlines Co. Ltd.....	9,300	161,106
* Japan Airport Terminal Co. Ltd.....	1,500	58,798
Japan Aviation Electronics Industry Ltd.....	15,000	256,223
Japan Best Rescue System Co. Ltd.....	3,600	21,123
* Japan Communications, Inc.....	27,200	40,760
Japan Electronic Materials Corp.....	2,700	35,760
Japan Elevator Service Holdings Co. Ltd.....	13,000	155,579
Japan Exchange Group, Inc.....	45,100	717,123
# Japan Foundation Engineering Co. Ltd.....	6,500	29,278
* Japan Hospice Holdings, Inc.....	600	7,121
Japan Investment Adviser Co. Ltd.....	2,100	22,235
Japan Lifeline Co. Ltd.....	14,400	107,440
Japan Material Co. Ltd.....	14,200	210,697
Japan Medical Dynamic Marketing, Inc.....	3,200	39,779
Japan Oil Transportation Co. Ltd.....	700	12,909
Japan Property Management Center Co. Ltd.....	3,600	28,704
Japan Pulp & Paper Co. Ltd.....	3,400	106,361
Japan Securities Finance Co. Ltd.....	27,400	169,978
Japan Steel Works Ltd.....	900	20,849
Japan Transcity Corp.....	8,700	32,726
Japan Wool Textile Co. Ltd.....	14,300	111,518
Jastec Co. Ltd.....	1,400	13,002
JBCC Holdings, Inc.....	3,800	49,198
JCU Corp.....	4,600	123,330
JDC Corp.....	7,800	35,681
Jeol Ltd.....	2,300	104,570
JFE Systems, Inc.....	1,300	22,483
JGC Holdings Corp.....	31,000	381,251
* JIG-SAW, Inc.....	900	36,602
Jimoto Holdings, Inc.....	4,650	19,812
JINS Holdings, Inc.....	2,800	80,176
JINUSHI Co. Ltd.....	3,100	47,132
JK Holdings Co. Ltd.....	3,200	23,957

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# JM Holdings Co. Ltd.....	3,300	\$ 39,907
JMDC, Inc.....	2,300	114,452
# JMS Co. Ltd.....	5,000	21,985
J-Oil Mills, Inc.....	5,400	65,709
Joshin Denki Co. Ltd.....	5,100	76,854
Joyful Honda Co. Ltd.....	11,900	140,794
JP-Holdings, Inc.....	13,200	25,449
JSB Co. Ltd.....	600	14,455
JSP Corp.....	3,300	36,562
JTEKT Corp.....	51,200	379,644
# Juki Corp.....	9,000	51,051
Juroku Financial Group, Inc.....	7,700	144,528
Justsystems Corp.....	7,600	234,637
JVCKenwood Corp.....	55,200	71,175
K&O Energy Group, Inc.....	3,800	44,061
Kadokawa Corp.....	5,869	142,519
Kadoya Sesame Mills, Inc.....	400	10,646
Kaga Electronics Co. Ltd.....	4,200	102,339
Kagome Co. Ltd.....	6,200	146,647
Kajima Corp.....	42,000	479,459
Kakaku.com, Inc.....	19,000	372,146
Kakiyasu Honten Co. Ltd.....	2,400	42,563
Kamakura Shinsho Ltd.....	4,900	22,818
Kameda Seika Co. Ltd.....	3,300	117,115
Kamei Corp.....	6,100	49,333
Kamigumi Co. Ltd.....	20,800	422,956
Kanaden Corp.....	4,800	38,492
Kanagawa Chuo Kotsu Co. Ltd.....	1,800	48,783
Kanamic Network Co. Ltd.....	6,700	30,966
Kanamoto Co. Ltd.....	8,356	128,657
Kandenko Co. Ltd.....	25,600	158,929
Kaneko Seeds Co. Ltd.....	2,900	35,613
Kanematsu Corp.....	25,200	262,692
Kanematsu Electronics Ltd.....	3,100	97,370
Kanemi Co. Ltd.....	500	10,428
Kansai Electric Power Co., Inc.....	38,600	391,355
Kansai Paint Co. Ltd.....	17,900	257,404
Kanto Denka Kogyo Co. Ltd.....	13,300	91,217
Kao Corp.....	27,000	1,174,349
Katakura & Co-op Agri Corp.....	700	6,482
Katakura Industries Co. Ltd.....	6,600	101,302
Katitas Co. Ltd.....	11,300	284,480
Kato Works Co. Ltd.....	2,500	15,198
Kawada Technologies, Inc.....	1,400	38,591
Kawai Musical Instruments Manufacturing Co. Ltd.....	1,400	30,185
Kawasaki Heavy Industries Ltd.....	38,200	750,268
# Kawasaki Kisen Kaisha Ltd.....	1,100	81,114
KDDI Corp.....	103,300	3,312,037
KeePer Technical Laboratory Co. Ltd.....	3,200	85,960
Keihan Holdings Co. Ltd.....	6,500	162,175
Keihanshin Building Co. Ltd.....	4,200	41,324
Keihin Co. Ltd.....	900	9,295
Keikyu Corp.....	21,000	233,240
Keio Corp.....	8,000	306,321
Keisei Electric Railway Co. Ltd.....	6,500	178,209
KEIWA, Inc.....	1,000	27,432
Keiyo Bank Ltd.....	28,100	100,236
Keiyo Co. Ltd.....	8,600	63,743
KEL Corp.....	1,000	12,144

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,600	\$ 29,287
	15,800	274,464
	4,600	1,823,174
	3,200	70,734
	1,400	17,868
	8,400	160,407
	15,800	30,221
#	5,400	30,107
	2,400	14,673
	22,500	265,642
	3,600	13,605
	1,300	8,839
	1,300	10,842
	8,800	290,813
	8,000	169,610
	1,900	69,530
	2,400	25,383
	3,200	39,946
	1,000	16,644
#	16,900	28,019
	7,100	141,588
	20,200	106,682
	16,100	176,833
	5,600	90,258
	2,000	11,145
	6,900	35,453
	1,400	93,268
	12,200	347,763
*	1,300	32,770
	88,120	409,657
	1,440	50,271
	6,800	190,684
	2,000	22,596
	8,600	282,697
#	7,900	39,495
	4,800	17,942
	17,400	232,015
#	1,300	16,447
	32,100	742,100
	7,000	55,496
	2,000	29,005
	9,900	169,677
	1,800	37,212
	10,600	213,279
	11,900	72,590
	5,700	14,713
	6,800	401,917
	4,900	38,325
	127,500	452,229
	6,700	81,908
	6,500	63,097
	1,600	14,932
*	4,300	34,784
	400	35,705
	1,000	19,006
	1,400	46,852
	3,000	26,418
	35,800	361,496
	3,800	35,188

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	32,000	\$531,307
	10,900	231,915
	12,810	95,820
	2,600	18,359
	4,400	67,491
	80,528	648,173
	3,600	273,794
	2,100	26,204
	11,100	450,211
	2,700	18,757
	3,600	149,787
	5,400	125,568
	9,300	516,976
#	6,700	29,775
	2,100	39,541
	5,500	60,989
#	1,500	30,048
	7,500	81,909
	5,500	28,809
	3,000	81,664
	10,100	137,204
	7,400	8,301
	10,000	33,228
	6,600	155,596
	3,800	16,303
	11,000	239,431
	41,900	273,881
	85,550	252,835
	2,100	9,162
	13,500	283,037
	1,800	10,600
	1,700	31,287
	5,900	844,703
	9,000	319,153
	7,300	39,470
	5,200	100,796
	12,600	16,640
	1,800	32,062
	2,200	14,003
	5,900	25,828
	10,700	188,112
	19,000	218,755
	4,200	79,628
	42,600	881,617
	2,000	26,113
*	700	19,564
*	3,500	98,093
	20,000	696,798
	9,900	283,737
#*	200	10,960
	12,550	256,158
	11,800	81,770
	4,200	98,136
	3,600	16,751
#	3,600	36,030
	4,200	29,074
	6,200	211,079
	18,100	442,336
#*	1,800	41,941

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	7,100	\$ 86,681
	5,200	61,576
	2,700	46,712
	3,300	19,458
	5,000	59,065
	400	5,820
	10,500	195,942
	11,100	202,620
	13,600	301,025
	3,392	73,822
#	1,200	18,234
	16,100	57,140
	2,300	295,565
	9,200	105,595
	600	7,115
#	3,900	10,814
	1,300	18,312
	3,100	76,391
	8,400	43,714
	3,100	47,226
	6,000	28,594
	28,100	169,820
	3,060	115,532
	5,000	63,981
	12,500	130,746
	2,300	46,783
	61,206	515,940
	5,000	187,677
	23,800	168,832
	170,450	343,890
	3,000	54,244
	1,800	29,844
	6,200	61,241
	7,000	23,315
	700	12,255
	19,400	292,696
	1,500	11,416
*	3,100	51,330
	2,600	65,136
	11,300	157,330
	11,700	181,086
	1,800	9,046
	1,500	12,397
	6,600	159,105
	10,800	57,748
	17,100	322,361
	2,500	31,368
#	5,000	28,317
	2,100	9,998
#	1,500	40,210
#	1,100	23,061
	13,200	332,852
*	1,000	17,243
#*	900	8,021
	5,500	82,215
	7,900	75,875
	1,500	33,270
	12,100	44,015
	7,000	18,505

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	4,280	\$ 172,613
	1,500	6,857
	4,500	72,161
	35,490	638,398
	3,800	41,694
	3,200	15,416
	1,400	16,410
	1,700	23,398
	23,410	292,396
	4,500	50,924
	23,700	589,616
	8,000	95,055
	7,800	18,657
	1,200	35,607
#	16,800	33,552
	11,200	35,214
	60,100	634,309
	32,700	485,648
	33,000	479,676
	148,570	719,955
	22,900	850,333
	1,800	27,776
	8,300	55,240
	11,300	303,204
*	71,100	247,733
*	6,500	14,543
	8,500	90,566
	1,900	62,771
	488,200	2,750,759
	5,800	140,751
	40,566	854,501
	4,500	64,221
#*	6,500	17,534
	27,400	612,374
#	3,400	228,384
	18,200	435,860
#	19,100	523,739
	5,400	125,940
	8,300	59,315
	7,100	171,171
	11,800	207,720
	1,500	37,668
	4,300	68,091
	98,380	1,173,315
	9,200	229,046
#	1,800	40,988
	5,500	103,284
	5,300	49,396
	52,500	185,240
	1,100	48,445
	22,800	407,102
	8,500	267,133
	9,700	357,667
	2,200	30,797
	8,100	82,092
	5,100	28,766
	6,900	26,003
	1,000	27,437
#	2,200	16,350

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# MrMax Holdings Ltd.....	8,700	\$ 40,974
MS&AD Insurance Group Holdings, Inc.....	17,600	570,792
MTI Ltd.....	4,700	18,895
m-up Holdings, Inc.....	5,600	65,122
Murakami Corp.....	1,400	24,163
Murata Manufacturing Co. Ltd.....	33,900	1,980,123
Musashi Co. Ltd.....	300	3,298
Musashi Seimitsu Industry Co. Ltd.....	15,600	167,801
Musashino Bank Ltd.....	7,800	103,847
Mutoh Holdings Co. Ltd.....	200	3,150
Nabtesco Corp.....	11,600	278,007
NAC Co. Ltd.....	2,700	19,759
Nachi-Fujikoshi Corp.....	4,500	125,357
Nadex Co. Ltd.....	1,100	6,229
Nafco Co. Ltd.....	2,900	34,872
Nagano Bank Ltd.....	1,800	17,346
Nagano Keiki Co. Ltd.....	4,100	36,365
Nagase & Co. Ltd.....	26,100	392,586
Nagatanien Holdings Co. Ltd.....	2,700	41,074
Nagawa Co. Ltd.....	900	55,674
Nagoya Railroad Co. Ltd.....	18,000	290,161
Naigai Tec Corp.....	600	11,833
Naigai Trans Line Ltd.....	600	9,180
Nakabayashi Co. Ltd.....	4,900	19,171
Nakamoto Packs Co. Ltd.....	1,600	19,516
* Nakamura Choukou Co. Ltd.....	3,800	16,663
Nakamura Co. Ltd.....	900	21,387
Nakanishi, Inc.....	12,300	231,487
Nakayamafuku Co. Ltd.....	1,900	4,444
Nakayo, Inc.....	1,100	9,439
* Namura Shipbuilding Co. Ltd.....	12,900	40,869
Nankai Electric Railway Co. Ltd.....	11,300	223,236
Nanto Bank Ltd.....	7,800	118,729
Narasaki Sangyo Co. Ltd.....	1,000	13,279
Natori Co. Ltd.....	2,900	45,439
NEC Capital Solutions Ltd.....	2,400	38,672
NEC Corp.....	23,500	867,489
NEC Networks & System Integration Corp.....	11,500	158,738
NET One Systems Co. Ltd.....	20,600	479,764
New Art Holdings Co. Ltd.....	2,100	21,888
New Japan Chemical Co. Ltd.....	5,200	10,813
Nexon Co. Ltd.....	3,300	74,917
Nextage Co. Ltd.....	10,600	234,462
* NexTone, Inc.....	800	21,675
NGK Insulators Ltd.....	33,700	492,904
NGK Spark Plug Co. Ltd.....	32,000	626,638
NH Foods Ltd.....	18,500	560,488
NHK Spring Co. Ltd.....	53,200	362,544
Nicca Chemical Co. Ltd.....	1,900	11,719
Nice Corp.....	1,400	17,700
Nichias Corp.....	15,700	280,164
Nichiban Co. Ltd.....	2,800	35,195
Nichicon Corp.....	9,200	88,264
Nichiden Corp.....	3,400	50,571
Nichiha Corp.....	7,200	148,743
Nichirei Corp.....	23,000	410,398
Nichireki Co. Ltd.....	5,800	60,845
Nichirin Co. Ltd.....	2,810	33,269
Nidec Corp.....	11,200	778,333

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	17,300	\$ 419,841
	2,800	29,942
#	4,700	40,833
	900	22,234
	1,350	14,873
	5,100	37,639
#	11,100	34,570
	2,900	22,741
	13,500	302,051
	43,300	579,442
	9,800	50,629
	19,400	139,776
	3,800	13,159
	2,700	19,794
	500	8,676
	1,400	4,828
	16,700	103,682
	8,000	39,037
	14,900	274,016
	22,500	259,122
	4,900	2,191,148
	400	10,306
	13,100	157,973
	3,800	22,377
	1,900	8,914
	3,000	38,189
	1,700	17,584
	2,400	73,740
	700	7,929
	2,100	33,041
	1,799	27,644
*	5,200	68,036
	2,200	26,574
	4,300	8,832
	9,600	130,835
	1,600	20,213
	15,600	310,594
	13,100	782,796
	2,300	7,190
	1,900	7,014
	2,700	39,961
	29,300	439,924
	6,600	32,822
#	1,600	24,821
	3,800	99,241
	15,081	180,359
	8,500	64,975
	26,678	193,473
#	51,500	65,476
	5,000	101,509
	2,300	22,065
	2,400	17,198
	1,000	50,918
	13,400	86,013
	600	20,519
	2,200	35,306
*	24,600	71,757
	3,000	185,675
	5,300	207,448

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Nippon Signal Co. Ltd.	11,500	\$ 84,900
Nippon Soda Co. Ltd.	6,500	205,498
Nippon Steel Trading Corp.	4,100	159,396
Nippon Suisan Kaisha Ltd.	91,200	410,585
Nippon Systemware Co. Ltd.	1,800	33,117
Nippon Telegraph & Telephone Corp.	36,300	1,036,921
Nippon Thompson Co. Ltd.	14,800	59,349
Nippon Yusen KK.	20,400	1,602,447
Nishikawa Rubber Co. Ltd.	2,100	19,699
Nishimatsu Construction Co. Ltd.	10,700	320,496
Nishimatsuya Chain Co. Ltd.	5,600	69,133
Nishimoto Co. Ltd.	700	20,865
Nishi-Nippon Financial Holdings, Inc.	33,700	188,021
Nishi-Nippon Railroad Co. Ltd.	7,400	163,309
Nishio Rent All Co. Ltd.	6,100	131,899
Nissan Motor Co. Ltd.	149,100	567,007
Nissan Shatai Co. Ltd.	17,700	86,730
Nissan Tokyo Sales Holdings Co. Ltd.	4,900	9,848
Nissei ASB Machine Co. Ltd.	2,500	69,314
Nissei Plastic Industrial Co. Ltd.	4,600	32,168
# Nissha Co. Ltd.	11,400	134,215
Nisshin Group Holdings Co. Ltd.	9,400	31,411
Nisshin Oillio Group Ltd.	6,200	150,982
Nisshin Seifun Group, Inc.	20,340	350,374
Nisshinbo Holdings, Inc.	40,311	321,089
Nissin Corp.	3,500	43,489
Nissin Electric Co. Ltd.	12,400	142,482
Nissin Foods Holdings Co. Ltd.	2,600	188,308
Nissin Sugar Co. Ltd.	3,100	41,476
Nisso Corp.	2,800	12,647
Nissui Pharmaceutical Co. Ltd.	2,600	33,385
Nitori Holdings Co. Ltd.	6,300	666,531
Nitta Corp.	5,800	127,607
Nitta Gelatin, Inc.	3,200	14,870
Nitto Boseki Co. Ltd.	3,200	58,218
Nitto Denko Corp.	13,200	850,017
Nitto Fuji Flour Milling Co. Ltd.	600	20,608
Nitto Kogyo Corp.	7,300	142,155
Nitto Kohki Co. Ltd.	3,400	40,732
Nitto Seiko Co. Ltd.	6,900	26,830
Nittoc Construction Co. Ltd.	6,700	43,826
NJS Co. Ltd.	1,500	22,287
Noda Corp.	2,000	19,461
Noevir Holdings Co. Ltd.	2,700	119,925
NOF Corp.	8,600	340,276
Nojima Corp.	8,500	186,448
NOK Corp.	22,000	197,550
Nomura Co. Ltd.	2,200	14,602
Nomura Holdings, Inc.	158,600	605,140
# Nomura Holdings, Inc., Sponsored ADR.	54,647	209,298
# Nomura Micro Science Co. Ltd.	1,400	38,245
Nomura Real Estate Holdings, Inc.	12,000	291,112
Nomura Research Institute Ltd.	14,489	435,312
Noritake Co. Ltd.	2,700	86,413
Noritsu Koki Co. Ltd.	4,200	75,230
Noritz Corp.	8,000	89,608
North Pacific Bank Ltd.	80,000	137,643
Nozawa Corp.	2,000	10,729
NS Solutions Corp.	3,200	94,160

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
NS Tool Co. Ltd.....	3,500	\$ 33,557
NSD Co. Ltd.....	12,700	238,563
NSK Ltd.....	71,600	400,967
* NTN Corp.....	107,821	200,141
NTT Data Corp.....	42,500	643,237
Oat Agrio Co. Ltd.....	1,200	15,788
# Obara Group, Inc.....	2,300	51,913
Obayashi Corp.....	63,100	464,065
OBIC Business Consultants Co. Ltd.....	1,400	47,761
Obic Co. Ltd.....	1,100	175,857
Ocean System Corp.....	1,000	7,451
# Ochi Holdings Co. Ltd.....	1,000	9,230
Odakyu Electric Railway Co. Ltd.....	15,199	217,990
Odawara Engineering Co. Ltd.....	600	7,215
Ogaki Kyoritsu Bank Ltd.....	9,300	121,846
Ohara, Inc.....	1,700	15,890
# Ohashi Technica, Inc.....	3,300	34,319
Ohba Co. Ltd.....	1,700	9,115
# Ohizumi Mfg. Co. Ltd.....	700	4,663
Ohsho Food Service Corp.....	2,100	110,039
Oiles Corp.....	6,940	83,423
#* Oisix ra daichi, Inc.....	5,700	76,618
Oita Bank Ltd.....	3,900	57,392
Oji Holdings Corp.....	164,800	687,077
Okabe Co. Ltd.....	10,200	47,797
Okada Aiyon Corp.....	800	8,822
Okamoto Machine Tool Works Ltd.....	1,100	33,097
Okamura Corp.....	14,900	148,702
Okasan Securities Group, Inc.....	45,100	115,243
Oki Electric Industry Co. Ltd.....	22,348	129,119
Okinawa Cellular Telephone Co.....	3,700	150,643
Okinawa Financial Group, Inc.....	6,380	107,091
OKUMA Corp.....	5,100	200,387
Okumura Corp.....	8,000	177,843
Okura Industrial Co. Ltd.....	2,600	34,717
Okuwa Co. Ltd.....	5,900	39,082
Omron Corp.....	6,000	335,568
ONO Sokki Co. Ltd.....	3,200	10,003
Onoken Co. Ltd.....	4,000	42,635
Onward Holdings Co. Ltd.....	29,800	56,654
Open House Group Co. Ltd.....	10,200	444,977
Optex Group Co. Ltd.....	5,800	90,250
* Optim Corp.....	3,400	21,516
Optorun Co. Ltd.....	4,300	61,016
Oracle Corp.....	2,900	180,868
Orchestra Holdings, Inc.....	400	8,138
Organo Corp.....	1,800	125,937
Oricon, Inc.....	2,300	14,155
Orient Corp.....	149,800	152,279
Oriental Consultants Holdings Co. Ltd.....	500	10,524
Oriental Land Co. Ltd.....	1,100	167,012
Oriental Shiraiishi Corp.....	31,900	60,222
ORIX Corp.....	133,000	2,370,302
Oro Co. Ltd.....	1,400	16,581
Osaka Gas Co. Ltd.....	20,800	373,944
Osaka Organic Chemical Industry Ltd.....	3,000	56,373
Osaka Soda Co. Ltd.....	2,700	69,006
Osaki Electric Co. Ltd.....	11,100	43,120
OSG Corp.....	13,900	190,772

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	9,500	\$ 296,264
	1,000	21,080
	28,700	258,177
	5,800	77,293
	700	9,759
	14,400	111,133
#	3,200	58,508
	4,200	71,828
	4,000	125,394
	40,700	633,718
	202,600	1,672,693
	1,500	21,419
	10,200	189,085
	8,700	17,455
*	19,100	268,388
	3,000	12,338
	6,100	93,803
	7,800	17,870
	900	8,124
	1,100	8,073
	5,300	30,415
	60,200	330,887
	1,400	28,217
*	7,300	91,411
	13,500	279,474
*	1,400	34,024
	2,400	20,578
	23,200	337,976
	5,100	194,921
	7,100	106,162
	1,300	27,402
	2,300	34,401
	3,900	47,804
	8,400	65,073
	1,400	20,661
	2,900	99,640
	800	16,713
#	23,000	70,874
	7,000	82,582
	20,100	104,617
	7,199	122,690
	8,008	123,126
	1,800	15,340
	800	9,758
	5,000	41,943
	10,100	47,719
	4,300	14,996
	2,900	29,681
	8,200	92,241
	1,500	17,245
	4,100	47,294
	8,000	118,021
	7,900	72,673
	14,100	199,473
	51,700	256,305
	1,700	12,422
	2,100	30,132
	3,300	32,709
	56,500	2,111,576

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Relia, Inc.....	11,900	\$ 99,258
Relo Group, Inc.....	18,100	300,550
* Renesas Electronics Corp.....	68,100	648,642
Rengo Co. Ltd.....	55,500	324,572
* RENOVA, Inc.....	2,400	45,378
Resona Holdings, Inc.....	180,163	700,157
Resorttrust, Inc.....	13,700	225,235
Restar Holdings Corp.....	4,900	71,737
Retail Partners Co. Ltd.....	4,600	42,084
Rheon Automatic Machinery Co. Ltd.....	3,400	33,234
Rhythm Co. Ltd.....	1,100	12,843
Riberesute Corp.....	1,300	7,433
Ricoh Co. Ltd.....	54,500	438,347
Ricoh Leasing Co. Ltd.....	3,900	104,804
Ride On Express Holdings Co. Ltd.....	1,500	14,714
* Right On Co. Ltd.....	4,200	23,453
Riken Corp.....	2,100	37,559
Riken Keiki Co. Ltd.....	2,600	81,078
Riken Technos Corp.....	12,300	43,481
Riken Vitamin Co. Ltd.....	3,400	44,153
Rinnai Corp.....	5,100	387,745
Rion Co. Ltd.....	1,800	32,610
Riso Kyoiku Co. Ltd.....	25,100	58,805
Rix Corp.....	800	12,422
Rohm Co. Ltd.....	5,600	415,579
Rohto Pharmaceutical Co. Ltd.....	12,000	359,685
Rokko Butter Co. Ltd.....	3,500	38,124
Roland Corp.....	3,300	106,946
Roland DG Corp.....	3,900	98,938
Rorze Corp.....	2,700	173,727
Round One Corp.....	5,900	66,495
RS Technologies Co. Ltd.....	400	18,812
Ryobi Ltd.....	6,600	55,561
Ryoden Corp.....	3,500	43,059
Ryohin Keikaku Co. Ltd.....	55,500	550,880
Ryosan Co. Ltd.....	5,400	90,959
S Foods, Inc.....	4,600	105,700
S&B Foods, Inc.....	1,300	36,183
Sac's Bar Holdings, Inc.....	4,300	19,881
Saibu Gas Holdings Co. Ltd.....	4,800	66,711
Saison Information Systems Co. Ltd.....	1,400	19,265
Sakai Chemical Industry Co. Ltd.....	3,500	51,195
Sakai Heavy Industries Ltd.....	500	11,237
Sakai Moving Service Co. Ltd.....	2,300	85,469
Sakata INX Corp.....	11,900	88,378
Sakura Internet, Inc.....	4,600	20,394
Sala Corp.....	16,500	89,999
SAMTY Co. Ltd.....	4,700	72,844
San Holdings, Inc.....	2,600	36,478
San ju San Financial Group, Inc.....	6,050	64,189
San-A Co. Ltd.....	2,700	84,829
San-Ai Obbli Co. Ltd.....	15,800	127,174
* Sanden Corp.....	3,600	6,535
Sanei Architecture Planning Co. Ltd.....	2,700	33,797
Sangetsu Corp.....	8,700	104,813
San-In Godo Bank Ltd.....	39,100	198,683
#* Sanix, Inc.....	7,600	14,161
Sanken Electric Co. Ltd.....	4,700	181,186
Sanki Engineering Co. Ltd.....	9,000	112,152

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Sanko Gosei Ltd.....	4,500	\$ 12,847
Sanko Metal Industrial Co. Ltd.....	800	16,178
Sankyo Frontier Co. Ltd.....	1,100	33,276
Sankyo Seiko Co. Ltd.....	8,500	32,562
Sankyo Tateyama, Inc.....	6,600	32,098
Sankyu, Inc.....	13,000	431,090
Sanoh Industrial Co. Ltd.....	8,500	44,581
Sansei Landic Co. Ltd.....	2,000	12,418
Sansei Technologies, Inc.....	2,400	14,892
Sansha Electric Manufacturing Co. Ltd.....	2,800	19,074
Sanshin Electronics Co. Ltd.....	2,600	30,148
Santen Pharmaceutical Co. Ltd.....	64,300	520,839
Sanwa Holdings Corp.....	39,800	429,945
Sanyo Chemical Industries Ltd.....	3,100	112,004
Sanyo Denki Co. Ltd.....	2,500	103,832
Sanyo Electric Railway Co. Ltd.....	3,200	54,114
Sanyo Engineering & Construction, Inc.....	2,300	11,747
* Sanyo Shokai Ltd.....	3,599	23,672
Sanyo Special Steel Co. Ltd.....	6,500	99,196
Sanyo Trading Co. Ltd.....	4,800	36,467
Sata Construction Co. Ltd.....	3,000	10,163
Sato Foods Co. Ltd.....	300	11,362
Sato Holdings Corp.....	6,600	98,790
Sato Shoji Corp.....	3,600	30,393
# Satori Electric Co. Ltd.....	3,200	26,643
SB Technology Corp.....	2,100	40,875
SBI Holdings, Inc.....	39,300	797,296
* SBI Insurance Group Co. Ltd.....	900	5,999
SBS Holdings, Inc.....	6,000	125,964
Scala, Inc.....	2,800	15,742
SCREEN Holdings Co. Ltd.....	5,700	412,505
Scroll Corp.....	9,300	62,091
SCSK Corp.....	17,100	301,135
SEC Carbon Ltd.....	500	19,146
Sega Sammy Holdings, Inc.....	7,300	125,365
Seibu Electric & Machinery Co. Ltd.....	1,200	12,985
Seibu Holdings, Inc.....	21,500	217,333
Seika Corp.....	2,100	26,082
Seikagaku Corp.....	8,300	53,819
Seikitokyu Kogyo Co. Ltd.....	9,100	56,719
Seiko Electric Co. Ltd.....	700	6,301
Seiko Epson Corp.....	52,500	788,690
Seiko Holdings Corp.....	7,499	165,532
Seiko PMC Corp.....	3,600	14,835
Seino Holdings Co. Ltd.....	32,500	269,572
# Seiren Co. Ltd.....	7,900	120,669
Sekisui Chemical Co. Ltd.....	44,400	624,684
# Sekisui House Ltd.....	43,800	775,759
Sekisui Jushi Corp.....	5,900	77,106
Sekisui Kasei Co. Ltd.....	7,400	23,010
# SEMITEC Corp.....	300	16,278
Senko Group Holdings Co. Ltd.....	34,400	238,116
Senshu Electric Co. Ltd.....	1,000	39,159
Senshu Ikeda Holdings, Inc.....	61,400	95,636
Senshukai Co. Ltd.....	8,300	24,524
Seria Co. Ltd.....	11,900	237,035
Seven & I Holdings Co. Ltd.....	43,200	1,760,841
Seven Bank Ltd.....	146,500	290,719
SG Holdings Co. Ltd.....	28,800	549,635

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	45,300	\$ 364,620
	2,300	86,580
	3,900	83,481
	1,000	75,754
	2,600	42,166
	3,900	73,024
	6,100	24,720
*	1,400	220,030
	10,700	217,814
	2,900	19,699
	9,300	59,259
	11,400	107,950
	7,600	127,387
	3,300	316,448
	4,100	684,889
	3,400	37,550
	54,500	308,941
	2,400	18,163
	2,800	39,923
	5,300	82,014
	1,600	44,640
#	2,200	57,952
	18,000	2,305,696
	10,400	107,798
	700	15,643
	600	14,814
	10,200	262,687
	6,300	42,978
	15,800	126,433
	8,500	47,518
	3,800	12,219
#	1,400	16,962
	7,200	59,634
	1,400	40,612
	2,600	44,657
	1,900	11,245
	17,100	326,798
	3,200	12,965
	45,000	272,314
	14,300	101,467
	1,700	75,216
*	3,000	7,502
	5,500	236,191
#	2,200	65,367
	2,600	35,234
	46,800	784,861
	4,700	89,458
	700	7,566
	700	7,929
	5,200	49,045
	7,900	57,616
#*	800	8,079
	1,900	52,347
	6,900	75,111
	4,500	57,042
	10,000	54,914
	200	51,674
	2,100	15,076
	38,100	159,625

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* Skylark Holdings Co. Ltd.....	41,900	\$ 499,931
SMC Corp.....	900	443,553
SMK Corp.....	1,100	18,220
SMS Co. Ltd.....	14,400	346,171
# Snow Peak, Inc.....	6,200	124,527
Soda Nikka Co. Ltd.....	4,200	18,141
Sodick Co. Ltd.....	13,900	86,959
Soft99 Corp.....	3,800	32,132
Softbank Corp.....	121,900	1,409,438
SoftBank Group Corp.....	140,800	5,914,554
Softcreate Holdings Corp.....	1,300	40,354
Software Service, Inc.....	600	30,521
Sohgo Security Services Co. Ltd.....	12,900	361,509
Soken Chemical & Engineering Co. Ltd.....	2,200	31,164
Solasto Corp.....	12,000	77,044
Soliton Systems KK.....	2,100	21,347
Solxyz Co. Ltd.....	4,200	11,657
Sompo Holdings, Inc.....	22,400	999,739
Sony Group Corp.....	67,900	5,759,815
Sotetsu Holdings, Inc.....	11,500	203,328
Sotoh Co. Ltd.....	2,900	18,307
Space Co. Ltd.....	4,390	29,984
Sparx Group Co. Ltd.....	24,200	54,894
SPK Corp.....	2,200	23,110
S-Pool, Inc.....	13,400	110,938
Sprix Ltd.....	800	6,228
Square Enix Holdings Co. Ltd.....	3,700	171,679
SRA Holdings.....	2,600	57,427
* SRE Holdings Corp.....	900	18,654
ST Corp.....	2,000	23,495
St. Marc Holdings Co. Ltd.....	3,900	47,788
Stanley Electric Co. Ltd.....	23,000	404,164
Star Mica Holdings Co. Ltd.....	3,200	38,253
Star Micronics Co. Ltd.....	8,300	107,555
Starts Corp., Inc.....	9,300	201,865
Starzen Co. Ltd.....	4,200	64,442
# St-Care Holding Corp.....	2,700	18,673
Stella Chemifa Corp.....	2,900	54,984
Step Co. Ltd.....	2,300	30,219
Strike Co. Ltd.....	1,700	49,925
# Studio Alice Co. Ltd.....	3,200	55,706
Subaru Corp.....	26,800	466,344
Subaru Enterprise Co. Ltd.....	400	26,211
Sugi Holdings Co. Ltd.....	6,600	297,752
Sugimoto & Co. Ltd.....	2,600	40,889
SUMCO Corp.....	49,500	692,640
Sumida Corp.....	8,500	53,362
Sumitomo Densetsu Co. Ltd.....	4,100	82,285
Sumitomo Electric Industries Ltd.....	81,700	910,856
Sumitomo Forestry Co. Ltd.....	31,700	492,191
Sumitomo Heavy Industries Ltd.....	23,300	533,100
Sumitomo Metal Mining Co. Ltd.....	31,100	977,902
Sumitomo Mitsui Construction Co. Ltd.....	37,320	126,842
Sumitomo Mitsui Financial Group, Inc., Sponsored ADR.....	11,351	72,533
Sumitomo Mitsui Financial Group, Inc.....	49,800	1,562,330
Sumitomo Mitsui Trust Holdings, Inc.....	29,700	975,623
Sumitomo Precision Products Co. Ltd.....	600	12,311
Sumitomo Realty & Development Co. Ltd.....	22,000	607,487
Sumitomo Rubber Industries Ltd.....	45,025	405,961

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Sumitomo Seika Chemicals Co. Ltd.....	2,800	\$ 62,969
Sumitomo Warehouse Co. Ltd.....	14,500	228,838
Sun Frontier Fudousan Co. Ltd.....	9,900	82,993
Suncall Corp.....	3,600	17,157
Sundrug Co. Ltd.....	15,300	358,895
Suntory Beverage & Food Ltd.....	7,400	291,985
Sun-Wa Technos Corp.....	3,300	35,391
Suruga Bank Ltd.....	39,300	110,150
Suzuken Co. Ltd.....	12,150	335,813
Suzuki Co. Ltd.....	4,100	24,760
Suzuki Motor Corp.....	13,300	435,965
SWCC Showa Holdings Co. Ltd.....	5,900	78,712
* Symbio Pharmaceuticals Ltd.....	5,100	26,059
System D, Inc.....	1,300	12,855
System Information Co. Ltd.....	4,200	31,238
System Research Co. Ltd.....	1,200	19,012
System Support, Inc.....	900	8,830
Systems Engineering Consultants Co. Ltd.....	500	9,210
Systema Corp.....	64,600	221,531
Syuppin Co. Ltd.....	3,700	39,267
T Hasegawa Co. Ltd.....	6,900	158,210
T RAD Co. Ltd.....	1,500	29,326
T&D Holdings, Inc.....	44,300	501,389
T&K Toka Co. Ltd.....	6,000	39,623
Tachibana Eletech Co. Ltd.....	4,880	56,821
Tachikawa Corp.....	2,800	23,282
Tachi-S Co. Ltd.....	7,100	63,221
Tadano Ltd.....	26,800	194,762
Taihei Dengyo Kaisha Ltd.....	4,200	96,168
Taiho Kogyo Co. Ltd.....	4,700	23,769
Taikisha Ltd.....	6,100	150,989
Taiko Bank Ltd.....	1,900	19,807
Taisei Corp.....	11,900	379,691
Taisei Lamick Co. Ltd.....	1,500	30,655
Taisei Oncho Co. Ltd.....	1,100	15,470
Taisho Pharmaceutical Holdings Co. Ltd.....	7,050	280,716
Taiyo Holdings Co. Ltd.....	8,400	181,150
Taiyo Yuden Co. Ltd.....	13,500	479,790
Takachiho Koheki Co. Ltd.....	1,900	28,889
Takamatsu Construction Group Co. Ltd.....	4,400	70,338
Takamatsu Machinery Co. Ltd.....	900	4,328
Takamiya Co. Ltd.....	4,700	13,413
Takano Co. Ltd.....	2,300	14,238
Takaoka Toko Co. Ltd.....	3,000	43,615
Takara & Co. Ltd.....	3,000	45,274
Takara Leben Co. Ltd.....	27,900	77,487
Takara Standard Co. Ltd.....	9,200	92,121
Takasago International Corp.....	4,200	81,467
Takasago Thermal Engineering Co. Ltd.....	9,400	119,560
Takashima & Co. Ltd.....	600	11,880
Takashimaya Co. Ltd.....	39,500	424,339
Takasho Co. Ltd.....	1,100	5,836
TAKEBISHI Corp.....	2,200	24,827
Takemoto Yohki Co. Ltd.....	2,500	14,415
Takeuchi Manufacturing Co. Ltd.....	5,700	110,152
Takisawa Machine Tool Co. Ltd.....	1,800	16,050
Takuma Co. Ltd.....	8,100	85,696
Tama Home Co. Ltd.....	4,700	87,420
Tamron Co. Ltd.....	4,300	92,943

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Tamura Corp.....	18,000	\$ 83,759
Tanabe Engineering Corp.....	1,100	7,455
Tanseisha Co. Ltd.....	9,100	55,000
Tatsuta Electric Wire & Cable Co. Ltd.....	10,600	36,547
Tayca Corp.....	4,200	38,014
Tazmo Co. Ltd.....	2,800	26,686
Tbk Co. Ltd.....	6,200	15,618
TBS Holdings, Inc.....	7,500	96,044
TDC Soft, Inc.....	2,800	24,600
TDK Corp.....	54,800	1,725,907
TechMatrix Corp.....	7,500	104,415
TECHNO ASSOCIE Co. Ltd.....	1,500	13,295
Techno Horizon Co. Ltd.....	4,200	17,446
Techno Medica Co. Ltd.....	900	10,690
Techno Ryowa Ltd.....	1,600	10,742
Techno Smart Corp.....	2,600	25,370
Technoflex Corp.....	700	5,308
TechnoPro Holdings, Inc.....	17,400	404,354
Tecnos Japan, Inc.....	1,700	6,306
Teikoku Electric Manufacturing Co. Ltd.....	2,400	32,982
Teikoku Sen-I Co. Ltd.....	4,600	58,308
Teikoku Tsushin Kogyo Co. Ltd.....	1,600	17,833
Tekken Corp.....	3,300	45,157
Temairazu, Inc.....	400	15,588
Tenma Corp.....	4,400	76,954
Terasaki Electric Co. Ltd.....	800	6,307
Terumo Corp.....	8,600	293,635
TESEC Corp.....	700	9,574
T-Gaia Corp.....	5,300	65,068
THK Co. Ltd.....	13,600	288,531
TIS, Inc.....	21,000	595,437
TKC Corp.....	4,800	126,124
Toa Corp.....	6,200	36,574
Toa Corp.....	4,100	80,033
TOA ROAD Corp.....	1,200	53,658
Toagosei Co. Ltd.....	29,500	229,039
Toba, Inc.....	500	10,833
Tobishima Corp.....	5,970	47,701
Tobu Railway Co. Ltd.....	9,700	230,325
TOC Co. Ltd.....	9,500	56,719
Tocalo Co. Ltd.....	13,600	130,775
Tochigi Bank Ltd.....	29,200	65,578
Toda Corp.....	49,600	266,047
* Toda Kogyo Corp.....	700	12,727
# Toei Animation Co. Ltd.....	800	66,318
Toei Co. Ltd.....	700	100,408
Toell Co. Ltd.....	1,900	13,112
Toenec Corp.....	2,000	56,127
Togami Electric Manufacturing Co. Ltd.....	1,000	13,264
Toho Bank Ltd.....	57,400	92,373
Toho Co. Ltd.....	2,200	87,364
Toho Co. Ltd.....	2,500	23,654
Toho Gas Co. Ltd.....	7,300	175,739
Toho Holdings Co. Ltd.....	13,300	203,674
Toho Titanium Co. Ltd.....	5,300	89,320
Toho Zinc Co. Ltd.....	3,500	56,926
Tohoku Bank Ltd.....	1,800	13,112
Tohoku Electric Power Co., Inc.....	42,800	236,965
Tohokushinsha Film Corp.....	5,700	28,231

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	36,900	\$ 298,324
	4,900	65,652
	28,600	190,746
	1,100	12,457
	15,300	168,382
	55,700	157,744
	910	60,774
	23,600	1,381,542
	2,300	54,777
	9,300	328,895
*	89,600	352,609
	1,800	71,215
	6,400	2,202,838
	4,500	35,121
	20,600	404,603
	7,600	33,711
	2,000	20,235
	7,022	115,691
	2,500	129,625
	300	5,213
#	900	26,990
	6,600	35,263
	8,700	302,255
	9,100	93,607
	41,200	606,763
	900	8,399
#	1,900	17,367
	21,564	102,285
	24,800	304,087
	84,143	455,967
*	300	11,367
	10,700	16,482
	5,400	18,252
	2,000	36,291
	3,500	39,196
	38,500	91,115
	26,400	292,565
	1,300	35,320
	24,400	344,863
	23,300	396,460
	11,400	88,317
	152,700	836,389
	1,600	32,932
	11,600	225,337
	4,100	20,316
	3,700	91,617
	4,500	45,471
	8,900	85,473
	18,600	754,556
	5,800	191,476
	53,200	693,473
	2,100	54,483
	6,900	123,486
	11,599	395,083
	500	8,649
	2,400	20,817
	700	33,982
#	10,200	24,149
	9,200	36,284

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	5,200	\$ 70,854
	8,100	154,107
	24,800	161,779
	5,600	51,613
	1,200	8,202
*	7,500	37,201
#	1,400	86,068
	10,400	151,579
	2,200	45,904
#	6,300	13,939
	4,900	20,761
#	14,000	25,148
	25,200	290,193
	2,600	110,468
	3,500	79,659
	29,500	396,483
	1,500	14,462
	20,600	160,113
	14,400	227,249
	16,900	249,907
	5,600	340,981
	6,600	62,046
	2,400	132,642
	2,000	5,722
	3,200	27,231
	6,900	195,771
	10,380	121,547
	11,100	645,068
	2,000	23,617
	1,300	22,140
	2,000	9,975
	8,200	116,697
	23,800	271,389
	13,100	32,856
	11,229	79,974
	7,100	168,990
	1,200	34,093
	10,600	97,540
	6,600	44,920
#	28,700	42,379
	11,400	267,476
	8,000	455,788
	4,800	73,732
	1,500	24,603
	1,700	17,363
	6,600	74,135
	2,500	36,851
	8,900	150,998
	1,100	23,055
	2,300	86,691
	400	4,116
	400	12,286
	1,000	25,699
	7,300	275,662
	15,700	568,689
	1,300	40,052
	1,200	30,518
	11,700	73,579
	19,400	157,156

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,400	\$ 30,019
* UNITED, Inc.....	18,800	32,503
* Unitika Ltd.....	3,300	7,432
Urbanet Corp. Co. Ltd.....	3,900	61,076
Usen-Next Holdings Co. Ltd.....	1,200	14,807
User Local, Inc.....	17,000	235,045
Ushio, Inc.....	21,300	417,960
USS Co. Ltd.....	6,000	116,846
UT Group Co. Ltd.....	2,400	20,847
* UUUM Co. Ltd.....	2,900	65,121
V Technology Co. Ltd.....	9,451	133,264
Valor Holdings Co. Ltd.....	4,800	98,918
Valqua Ltd.....	2,800	29,710
Value HR Co. Ltd.....	3,400	70,750
ValueCommerce Co. Ltd.....	1,100	21,009
Valuence Holdings, Inc.....	4,000	42,054
# V-Cube, Inc.....	6,200	56,590
Vector, Inc.....	6,180	59,983
* Vertex Corp.....	1,200	9,714
Village Vanguard Co. Ltd.....	1,100	12,122
VINX Corp.....	11,600	59,832
Vital KSK Holdings, Inc.....	25,500	92,936
VT Holdings Co. Ltd.....	11,300	183,269
Wacoal Holdings Corp.....	38,100	249,969
Wacom Co. Ltd.....	2,500	45,193
#* Wakachiku Construction Co. Ltd.....	4,500	8,642
Wakamoto Pharmaceutical Co. Ltd.....	11,200	92,836
Wakita & Co. Ltd.....	3,800	63,283
# Warabeya Nichiyo Holdings Co. Ltd.....	2,000	17,447
# Waseda Academy Co. Ltd.....	3,100	33,395
# Watahan & Co. Ltd.....	3,400	18,902
# Watts Co. Ltd.....	1,900	36,426
WDB Holdings Co. Ltd.....	500	9,712
Wealth Management, Inc./ Tokyo.....	1,300	75,931
Weathernews, Inc.....	16,660	372,099
Welcia Holdings Co. Ltd.....	2,900	9,896
Wellnet Corp.....	5,757	177,327
# West Holdings Corp.....	3,100	28,355
Will Group, Inc.....	1,900	14,538
WIN-Partners Co. Ltd.....	1,900	16,719
Wood One Co. Ltd.....	3,100	148,933
Workman Co. Ltd.....	5,800	58,464
World Co. Ltd.....	2,600	46,518
World Holdings Co. Ltd.....	1,100	8,337
Wow World, Inc.....	1,700	18,663
Wowow, Inc.....	800	11,223
* Writeup Co. Ltd.....	6,300	43,665
Xebio Holdings Co. Ltd.....	1,700	20,330
YAC Holdings Co. Ltd.....	1,500	7,679
Yachiyo Industry Co. Ltd.....	800	7,511
Yagi & Co. Ltd.....	6,700	40,328
Yahagi Construction Co. Ltd.....	1,700	11,540
Yaizu Suisankagaku Industry Co. Ltd.....	4,600	280,138
Yakult Honsha Co. Ltd.....	3,000	47,379
YAKUODO Holdings Co. Ltd.....	11,400	103,534
YAMABIKO Corp.....	2,400	21,096
YAMADA Consulting Group Co. Ltd.....	162,280	585,893
Yamada Holdings Co. Ltd.....	7,399	50,980
Yamagata Bank Ltd.....	54,000	305,687
Yamaguchi Financial Group, Inc.....		

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Yamaha Corp.....	4,500	\$ 191,943
Yamaha Motor Co. Ltd.....	56,400	1,089,486
Yamaichi Electronics Co. Ltd.....	5,300	71,238
YA-MAN Ltd.....	7,400	86,414
Yamanashi Chuo Bank Ltd.....	7,300	62,642
Yamashin-Filter Corp.....	4,500	11,210
Yamatane Corp.....	2,600	30,956
Yamato Corp.....	4,700	27,481
Yamato Holdings Co. Ltd.....	46,100	806,704
Yamato Kogyo Co. Ltd.....	11,100	379,574
# Yamaura Corp.....	2,200	15,833
Yamazaki Baking Co. Ltd.....	27,100	327,193
Yamazawa Co. Ltd.....	900	9,594
Yamazen Corp.....	15,300	115,681
Yaoko Co. Ltd.....	4,000	194,527
Yashima Denki Co. Ltd.....	4,900	37,848
Yaskawa Electric Corp.....	13,600	476,325
Yasuda Logistics Corp.....	4,800	33,987
Yellow Hat Ltd.....	8,100	105,970
Yodogawa Steel Works Ltd.....	5,700	102,253
Yokogawa Bridge Holdings Corp.....	11,400	164,749
Yokogawa Electric Corp.....	7,700	136,546
Yokohama Rubber Co. Ltd.	27,600	404,269
Yokorei Co. Ltd.....	12,100	82,531
Yokowo Co. Ltd.....	5,400	79,887
Yondenko Corp.....	2,200	30,241
Yondoshi Holdings, Inc.....	3,700	50,351
Yonex Co. Ltd.....	1,300	11,645
Yorozu Corp.....	5,900	39,318
Yoshinoya Holdings Co. Ltd.....	5,100	98,866
Yotai Refractories Co. Ltd.....	3,800	43,478
Yuasa Trading Co. Ltd.....	4,400	119,482
Yuken Kogyo Co. Ltd.....	700	9,533
Yukiguni Maitake Co. Ltd.....	3,400	24,361
Yurtec Corp.....	10,600	57,998
Yushin Precision Equipment Co. Ltd.....	4,600	24,452
Yushiro Chemical Industry Co. Ltd.....	2,000	13,602
Yutaka Giken Co. Ltd.....	200	2,831
Z Holdings Corp.....	65,200	230,432
Zaoh Co. Ltd.....	800	11,749
Zenitaka Corp.....	600	14,790
Zenkoku Hosho Co. Ltd.....	11,400	387,839
Zenrin Co. Ltd.....	6,800	47,291
Zensho Holdings Co. Ltd.....	13,200	349,470
Zeon Corp.....	32,100	325,950
ZERIA Pharmaceutical Co. Ltd.....	2,300	37,838
ZIGExN Co. Ltd.....	15,100	38,804
ZOZO, Inc.....	12,500	270,021
Zuiko Corp.....	4,100	24,028
TOTAL JAPAN.....		290,919,215
NETHERLANDS — (3.6%)		
Aalberts NV.....	21,234	910,003
Ω ABN AMRO Bank NV.....	68,391	697,444
*Ω Adyen NV.....	252	453,291
Aegon NV.....	233,361	1,024,969
Aegon NV.....	89,935	395,714
Akzo Nobel NV.....	16,058	1,080,726
*Ω Alfen Beheer BV.....	2,479	289,394

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
NETHERLANDS — (Continued)			
#	AMG Advanced Metallurgical Group NV.....	6,267	\$ 175,924
	Amsterdam Commodities NV.....	4,113	94,742
	APERAM SA.....	14,271	465,296
	Arcadis NV.....	17,587	650,290
	ASM International NV.....	1,951	599,292
	ASML Holding NV.....	2,461	1,414,479
	ASML Holding NV.....	17,994	10,336,410
	ASR Nederland NV.....	39,201	1,638,501
*Ω	Basic-Fit NV.....	7,406	300,370
	BE Semiconductor Industries NV.....	11,883	637,900
	Beter Bed Holding NV.....	3,857	15,593
	Brunel International NV.....	4,547	51,505
	Coca-Cola Europacific Partners PLC.....	16,289	884,393
	Corbion NV.....	13,805	481,111
#Ω	Flow Traders.....	8,675	188,519
#	ForFarmers NV.....	11,164	34,461
*	Fugro NV.....	22,130	263,398
	Heijmans NV.....	7,436	89,031
*	Hunter Douglas NV.....	405	72,380
	IMCD NV.....	6,235	998,528
	ING Groep NV.....	157,316	1,528,140
*Ω	Intertrust NV.....	22,243	439,298
	JDE Peet's NV.....	8,418	244,142
	Kendrion NV.....	4,341	68,370
	Koninklijke Ahold Delhaize NV.....	182,934	5,037,761
*	Koninklijke BAM Groep NV.....	75,512	184,122
	Koninklijke DSM NV.....	11,521	1,845,077
#	Koninklijke KPN NV.....	663,883	2,190,144
	Koninklijke Philips NV.....	18,064	373,857
	Koninklijke Philips NV.....	43,617	904,625
	Koninklijke Vopak NV.....	16,293	378,145
	Nedap NV.....	1,644	97,254
	NN Group NV.....	24,267	1,138,666
	Ordina NV.....	25,878	131,144
#	PostNL NV.....	99,155	260,807
	Prosus NV.....	18,826	1,228,114
	Randstad NV.....	25,460	1,286,824
	SBM Offshore NV.....	32,230	449,825
#	SIF Holding NV.....	1,299	16,400
Ω	Signify NV.....	29,747	966,124
*	Sligro Food Group NV.....	4,381	86,760
	TKH Group NV.....	10,156	416,913
#*	TomTom NV.....	9,509	85,960
	Universal Music Group NV.....	39,613	896,700
	Van Lanschot Kempen NV.....	4,552	104,238
	Wolters Kluwer NV.....	24,527	2,663,688
	TOTAL NETHERLANDS.....		47,266,762
NEW ZEALAND — (0.4%)			
#*	a2 Milk Co. Ltd.....	73,422	230,707
*	Air New Zealand Ltd.....	276,416	106,436
	Arvida Group Ltd.....	80,940	76,393
*	Auckland International Airport Ltd.....	46,633	218,973
	Briscoe Group Ltd.....	7,212	25,390
*	Channel Infrastructure NZ Ltd.....	52,639	40,174
	Chorus Ltd.....	108,198	544,551
	Comvita Ltd.....	3,438	6,894
	Contact Energy Ltd.....	26,240	126,586
	EBOS Group Ltd.....	6,656	165,391

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
NEW ZEALAND — (Continued)			
#*	Eroad Ltd.....	3,923	\$ 5,321
	Fisher & Paykel Healthcare Corp. Ltd.....	16,031	214,376
	Fletcher Building Ltd.....	75,032	244,120
	Fonterra Co-operative Group Ltd.....	11,157	21,242
	Freightways Ltd.....	36,203	235,155
	Genesis Energy Ltd.....	45,380	82,294
#*	Gentrack Group Ltd.....	5,468	4,924
	Hallenstein Glasson Holdings Ltd.....	9,781	32,012
#	Heartland Group Holdings Ltd.....	113,691	148,781
	Infratil Ltd.....	51,258	270,654
	Investore Property Ltd.....	32,045	33,503
	KMD Brands Ltd.....	154,764	106,425
	Mainfreight Ltd.....	4,778	232,102
	Manawa Energy Ltd.....	7,314	27,785
	Mercury NZ Ltd.....	13,267	50,745
	Meridian Energy Ltd.....	29,394	92,246
	Napier Port Holdings Ltd.....	14,915	28,204
*	NEW Zealand King Salmon Investments Ltd.....	12,378	1,599
	NZME Ltd.....	18,597	13,535
	NZX Ltd.....	83,177	62,941
	Oceania Healthcare Ltd.....	140,654	83,441
*	Pacific Edge Ltd.....	28,042	13,756
	PGG Wrightson Ltd.....	9,143	25,867
	Port of Tauranga Ltd.....	20,843	91,577
*	Pushpay Holdings Ltd.....	138,638	112,990
*	Rakon Ltd.....	16,169	14,971
	Restaurant Brands New Zealand Ltd.....	6,631	40,168
#	Ryman Healthcare Ltd.....	25,252	147,704
*	Sanford Ltd.....	19,210	50,168
	Scales Corp. Ltd.....	27,860	75,779
*	Serko Ltd.....	6,176	14,379
	Skellerup Holdings Ltd.....	33,721	119,295
*	SKY Network Television Ltd.....	33,017	47,931
	Spark New Zealand Ltd.....	107,912	346,999
	Summerset Group Holdings Ltd.....	46,212	311,527
*	Synlait Milk Ltd.....	16,946	34,192
*	Tourism Holdings Ltd.....	42,059	65,046
	TOWER Ltd.....	119,202	46,837
#	Turners Automotive Group Ltd.....	11,796	27,346
	Vector Ltd.....	17,959	52,563
*	Vista Group International Ltd.....	27,115	31,253
	Warehouse Group Ltd.....	33,331	68,232
TOTAL NEW ZEALAND.....			<u>5,271,480</u>
NORWAY — (1.0%)			
	2020 Bulkers Ltd.....	1,652	19,403
	ABG Sundal Collier Holding ASA.....	85,449	52,080
*	Adevinta ASA.....	8,186	62,249
	AF Gruppen ASA.....	5,957	106,118
*	Akastor ASA.....	34,023	31,004
#	Aker ASA, Class A.....	1,258	97,698
#	Aker BP ASA.....	5,392	187,352
	Aker Solutions ASA.....	58,187	180,356
	AKVA Group ASA.....	848	5,991
*	ArcticZymes Technologies ASA.....	2,840	24,466
	Arendals Fossekompagni AS.....	429	13,762
	Atea ASA.....	17,327	211,567
#*	Atlantic Sapphire ASA.....	2,420	5,596
	Austevoll Seafood ASA.....	14,698	181,062

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
Ω Avance Gas Holding Ltd.....	4,229	\$ 25,395
* Axactor ASA.....	31,466	23,298
B2Holding ASA.....	73,842	70,700
Bakkafrost P/F.....	2,224	155,048
Belships ASA.....	16,883	32,342
Bonheur ASA.....	5,011	200,658
* Borr Drilling Ltd.....	6,514	25,014
Borregaard ASA.....	14,300	256,696
Bouvet ASA.....	13,022	86,595
BW Offshore Ltd.....	17,331	48,782
*Ω Crayon Group Holding ASA.....	5,858	93,911
DNB Bank ASA.....	43,499	858,051
Ω Elkem ASA.....	73,820	302,468
Ω Elmera Group ASA.....	5,255	11,543
Entra ASA.....	1,918	27,010
Equinor ASA.....	45,273	1,743,186
Ω Europris ASA.....	32,530	192,346
FLEX LNG Ltd.....	8,624	273,504
* Frontline Ltd.....	21,625	205,984
Gjensidige Forsikring ASA.....	6,689	139,905
Golden Ocean Group Ltd.....	32,091	354,320
Grieg Seafood ASA.....	10,865	166,835
* Hexagon Composites ASA.....	25,029	84,055
Hunter Group ASA.....	69,104	25,170
#Ω Kid ASA.....	6,507	64,545
Kitron ASA.....	26,825	57,971
Klaveness Combination Carriers ASA.....	1,774	11,539
* Komplet Bank ASA.....	21,137	13,672
* Kongsberg Automotive ASA.....	228,468	65,865
Leroy Seafood Group ASA.....	25,180	197,807
Medistim ASA.....	2,115	64,803
Mowi ASA.....	11,587	267,373
#Ω Multiconsult ASA.....	3,394	46,692
* Nekkar ASA.....	20,415	16,692
* NEL ASA.....	97,037	167,400
* Nordic Semiconductor ASA.....	4,753	83,527
Norsk Hydro ASA.....	69,423	470,357
*Ω Norske Skog ASA.....	13,281	97,389
* Northern Ocean Ltd.....	10,722	13,112
* Norway Royal Salmon ASA.....	1,219	31,377
* Norwegian Energy Co. ASA.....	4,712	230,341
* NRC Group ASA.....	12,819	25,699
* Odfjell Drilling Ltd.....	26,164	62,785
* Odfjell Technology Ltd.....	4,361	10,272
Ω Okeanis Eco Tankers Corp.....	2,405	30,682
Olav Thon Eiendomsselskap ASA.....	2,062	37,357
Orkla ASA.....	22,876	197,472
* Otello Corp. ASA.....	4,835	14,771
Pareto Bank ASA.....	9,248	50,643
* PGS ASA.....	160,955	110,733
* PhotoCure ASA.....	1,701	17,941
Protector Forsikring ASA.....	15,499	182,590
* Q-Free ASA.....	16,029	10,957
* REC Silicon ASA.....	12,614	23,812
Salmar ASA.....	671	48,063
Sandnes Sparebank.....	2,270	20,928
* SATS ASA.....	4,442	6,396
Ω Scatec ASA.....	21,654	258,569
Schibsted ASA, Class A.....	3,956	74,355

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
	7,774	\$ 139,844
*	7,358	22,014
	9,716	41,265
*Ω	19,233	25,171
	8,533	105,425
	8,339	46,116
	16,681	197,242
	5,260	39,719
	7,288	155,294
	40,350	339,386
	45,633	411,271
	28,229	342,817
	26,098	387,377
	12,776	299,081
	11,954	20,384
	24,308	251,327
	19,459	130,447
	3,074	76,564
Ω	32,541	22,267
	13,136	559,821
TOTAL NORWAY		<u>13,278,839</u>
PORTUGAL — (0.4%)		
	17,850	105,323
	2,181,135	323,655
*††	114,362	0
	4,366	46,459
	26,952	92,174
	142,884	722,836
#	21,648	563,049
	115,334	1,217,417
*	4,302	38,845
	4,023	24,293
	24,686	571,406
#	24,656	30,973
	49,553	204,503
	69,056	260,855
	56,809	160,610
	248,597	282,847
TOTAL PORTUGAL		<u>4,645,245</u>
SINGAPORE — (1.0%)		
	56,600	179,258
	141,900	119,393
#*††	218,800	0
*	33,400	5,680
*	72,700	15,035
*	13,000	12,799
	2,700	1,760
	79,500	52,970
	25,400	30,804
	43,600	157,798
	128,300	365,056
	5,231	5,008
	37,000	10,179
	71,400	44,457
	101,000	31,762
	104,700	48,530

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
	81,300	\$ 12,925
	32,900	184,840
	304,700	313,491
*	312,900	44,725
	79,800	26,573
	48,100	134,888
	26,300	6,194
	82,259	1,877,014
	107,848	27,736
	70,200	37,146
††	982,352	5,760
#*††	190,010	283
	40,710	32,183
	125,500	125,649
	42,400	15,985
	43,400	40,854
	72,300	55,038
	61,500	54,599
	102,100	19,617
*	52,000	4,863
	12,400	8,078
	1,642,000	309,171
#	8,900	125,216
	70,700	82,005
*	43,213	6,582
	30,300	241,531
	39,400	79,643
	84,400	58,135
	76,800	41,164
	79,500	139,257
	75,500	392,454
	29,489	21,095
	49,200	79,215
	22,900	12,943
	1,405,000	330,862
*††	78,700	0
	29,000	88,630
	119,900	27,835
	19,500	6,003
	156,030	66,056
	109,700	548,081
*	25,100	49,781
	98,700	51,815
	10,500	22,667
*	203,400	7,681
	51,200	74,705
	185,300	128,845
*	2,736,300	31,651
	113,185	133,306
	136,749	1,158,906
	203,909	26,442
	47,875	15,638
	21,900	26,168
	88,400	23,368
	53,640	17,505
	44,382	27,308
	96,800	54,748
*	21,800	62,846
	11,800	24,166

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
* Sembcorp Marine Ltd.....	3,400,000	\$ 268,562
Sheng Siong Group Ltd.....	138,000	159,854
* SIA Engineering Co. Ltd.....	20,500	35,977
SIIC Environment Holdings Ltd.....	305,800	45,371
Silverlake Axis Ltd.....	90,000	26,162
Sinarmas Land Ltd.....	175,900	24,716
Sing Holdings Ltd.....	67,700	18,688
* Singapore Airlines Ltd.....	94,300	373,065
Singapore Exchange Ltd.....	61,900	443,736
Singapore Land Group Ltd.....	18,100	32,475
Singapore Post Ltd.....	342,600	157,775
Singapore Telecommunications Ltd.....	76,400	144,271
Stamford Land Corp. Ltd.....	196,920	54,895
StarHub Ltd.....	110,600	100,144
Straits Trading Co. Ltd.....	28,000	59,614
*† Swiber Holdings Ltd.....	23,999	354
Tuan Sing Holdings Ltd.....	139,173	38,399
UMS Holdings Ltd.....	110,843	94,989
United Overseas Bank Ltd.....	61,870	1,234,389
UOB-Kay Hian Holdings Ltd.....	75,647	78,416
UOL Group Ltd.....	37,551	202,883
Valuetronics Holdings Ltd.....	117,650	46,484
Venture Corp. Ltd.....	29,600	377,110
Vicom Ltd.....	10,800	16,117
Wee Hur Holdings Ltd.....	81,000	12,353
Wilmar International Ltd.....	245,200	714,490
Wing Tai Holdings Ltd.....	114,900	140,615
* Yangzijiang Financial Holding Pte. Ltd.....	362,000	103,511
Yangzijiang Shipbuilding Holdings Ltd.....	362,000	244,062
TOTAL SINGAPORE.....		13,951,831
SPAIN — (2.5%)		
# Acciona SA.....	6,672	1,372,901
Acerinox SA.....	41,065	400,644
# ACS Actividades de Construccion y Servicios SA.....	50,566	1,215,488
Ω Aedas Homes SA.....	2,448	41,943
*Ω Aena SME SA.....	967	122,316
Alantra Partners SA.....	3,441	46,046
Almirall SA.....	4,567	44,094
* Amadeus IT Group SA.....	26,060	1,519,564
* Amper SA.....	166,633	33,635
Applus Services SA.....	41,191	299,784
Atresmedia Corp. de Medios de Comunicacion SA.....	26,412	81,162
Azkoyen SA.....	1,900	12,339
# Banco Bilbao Vizcaya Argentaria SA.....	467,469	2,118,415
# Banco Bilbao Vizcaya Argentaria SA, Sponsored ADR.....	80,172	363,981
Banco de Sabadell SA.....	1,561,413	999,715
# Banco Santander SA.....	1,072,707	2,683,774
Bankinter SA.....	130,372	641,891
CaixaBank SA.....	223,386	670,769
Ω Cellnex Telecom SA.....	10,850	485,311
# CIE Automotive SA.....	11,751	309,115
Construcciones y Auxiliar de Ferrocarriles SA.....	5,408	160,126
* Distribuidora Internacional de Alimentacion SA.....	1,308,818	17,601
Ebro Foods SA.....	15,660	260,605
* eDreams ODIGEO SA.....	6,176	32,706
Elecnor SA.....	9,837	116,258
Enagas SA.....	65,059	1,284,177
Ence Energia y Celulosa SA.....	24,877	82,408

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)		
	28,311	\$ 518,924
	32,968	123,664
	102,100	435,428
	29,500	789,955
	10,996	205,539
	14,106	139,771
Ω	49,617	190,875
Ω	24,809	99,773
*	2,550	100,946
#	22,552	329,070
	8,262	246,378
#	5,655	23,672
	218,141	2,329,414
	6,059	64,589
	1,805	25,811
	35,697	326,545
	49,633	1,205,434
	150,679	167,224
#	288,404	465,815
*	8,178	51,580
#	13,848	406,191
Ω	7,095	76,314
*	70,118	41,937
	2,761	170,076
	748	10,704
*	63,603	28,572
Ω	95,298	69,442
	67,550	120,468
*	45,114	44,784
	42,373	833,069
	273,915	3,412,503
#	120,087	274,634
*	16,629	383,424
Ω	3,207	9,536
*	2,606	17,301
	772,669	3,448,956
	5,198	346,261
	10,667	621,229
TOTAL SPAIN.....		<u>33,572,576</u>
SWEDEN — (3.4%)		
	7,063	123,461
Ω	26,351	129,822
#	17,648	304,057
	15,255	158,859
	20,999	359,475
	16,575	253,097
	4,353	130,163
Ω	8,324	74,157
	4,954	50,870
Ω	16,818	82,905
*	11,599	34,349
	1,993	56,183
*	7,144	38,387
	46,802	257,097
	15,712	371,212
	116,779	1,365,072
	68,658	713,198
	5,609	83,405

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
*Ω Attendo AB.....	23,033	\$ 56,070
# Avanza Bank Holding AB.....	15,409	297,325
Axfood AB.....	9,517	302,150
Beijer Alma AB.....	8,702	174,756
# Beijer Electronics Group AB.....	6,458	42,842
# Beijer Ref AB, Class B.....	19,354	307,009
Bergman & Beving AB.....	6,396	67,928
Besqab AB.....	1,035	10,784
* BHG Group AB.....	9,693	33,129
Bilia AB, Class A.....	24,321	343,643
BillerudKorsnas AB.....	38,846	501,057
BioGaia AB, Class B.....	18,135	170,978
Biotage AB.....	5,688	125,127
Bjorn Borg AB.....	2,078	8,017
Boliden AB.....	35,722	1,193,789
Bonava AB, Class B.....	21,002	78,679
*Ω Boozt AB.....	3,535	24,902
Boule Diagnostics AB.....	1,384	3,559
Ω Bravida Holding AB.....	31,314	317,126
Bufab AB.....	6,703	202,230
# Bulten AB.....	2,966	20,893
Bure Equity AB.....	14,915	397,052
Byggmax Group AB.....	20,080	97,495
* Careium AB.....	5,800	6,917
# Castellum AB.....	11,249	180,344
Catella AB.....	11,852	39,902
Catena AB.....	3,861	176,924
#* Catena Media PLC.....	11,312	36,559
* Cavotec SA.....	8,277	14,281
Cellavision AB.....	2,725	98,163
Clas Ohlson AB, Class B.....	9,411	106,750
Cloetta AB, Class B.....	60,701	121,496
* Collector AB.....	13,334	46,332
Concentric AB.....	9,782	209,578
Ω Coor Service Management Holding AB.....	24,001	198,719
Corem Property Group AB, Class B.....	88,078	118,444
Dios Fastigheter AB.....	16,550	130,819
#Ω Dometic Group AB.....	52,417	355,477
* Doro AB.....	5,800	9,094
* Duni AB.....	9,006	86,124
#Ω Dustin Group AB.....	15,664	106,960
Eastnine AB.....	4,136	41,618
Elanders AB, Class B.....	3,364	50,236
# Electrolux AB, Class B.....	41,749	602,180
Electrolux Professional AB, Class B.....	32,630	199,526
Elekta AB, Class B.....	60,178	434,636
*Ω Eltel AB.....	14,557	11,629
#* Enea AB.....	4,184	37,807
Epiroc AB, Class A.....	27,230	481,472
Epiroc AB, Class B.....	17,219	273,499
Essity AB, Class A.....	1,500	38,241
Essity AB, Class B.....	15,133	385,212
Fabege AB.....	12,630	129,645
Fagerhult AB.....	17,537	95,398
* Fastighets AB Balder, Class B.....	28,152	179,837
Fastighets AB Trianon.....	3,168	9,590
FastPartner AB, Class A.....	5,997	44,393
# Fenix Outdoor International AG.....	737	66,079
FormPipe Software AB.....	5,055	14,038

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	987	\$ 21,758
	7,374	128,846
	14,931	336,932
	34,122	316,388
#	46,539	595,445
*	12,876	80,396
	5,434	26,226
	22,257	262,066
	17,346	210,421
	28,067	292,741
	4,945	235,723
*Ω	21,165	78,468
	8,874	364,650
	11,725	161,844
*	10,256	48,226
	4,789	39,071
	64,594	514,797
	20,501	481,846
#	35,030	173,401
#	14,527	310,296
	1,461	23,848
	16,779	203,599
*	2,085	2,114
	14,801	274,670
	405	8,000
*	7,984	51,468
#*	9,994	50,010
*	6,202	17,816
	5,488	162,208
	33,877	369,365
	11,023	214,574
	1,759	50,497
	13,064	228,664
	24,632	694,580
*	6,393	9,469
*	456	9,806
	4,476	67,460
*	18,232	14,700
	10,277	120,808
*	1,596	7,528
*	48,083	756,060
#	5,943	317,949
	25,722	266,238
*	4,954	28,384
#Ω	23,409	174,586
	12,158	178,819
	21,598	132,266
	22,769	236,461
	3,964	72,521
*	65,449	27,117
	9,779	149,884
	17,880	180,125
	1,988	21,824
	32,265	93,718
*	5,433	161,310
	7,292	105,254
*	4,162	85,459
#	6,024	150,579
	22,614	211,136

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	15,928	\$ 120,171
	6,827	28,899
*	17,658	258,958
*	52,866	360,675
	8,730	74,842
	1,295	14,541
	21,828	42,517
	5,913	52,120
	444	10,791
	53,800	269,521
*	3,756	26,889
	2,814	38,734
Ω	28,631	66,884
	22,228	35,042
	10,644	274,318
#	68,347	126,815
#	6,917	13,269
	83,195	1,532,966
#*	16,388	60,932
#*Ω	33,769	138,288
*	806	22,474
#	24,300	446,121
#	68,374	691,420
	4,640	51,455
*	133,118	13,731
*	2,408	9,726
#*Ω	28,315	71,789
	70,104	759,467
	1,001	12,377
	37,640	642,137
#	4,225	82,196
	69,136	1,163,520
	10,487	162,798
	9,296	22,911
*	2,863	13,755
	42,826	207,446
	165,836	760,983
*	1,726	30,692
*	80,178	210,099
	1,321	19,512
	28,830	421,482
	63,208	568,361
#	1,480	15,378
#	17,307	193,030
	35,430	490,711
	16,159	97,796
	98,623	1,126,637
	6,131	50,346
	263,274	2,002,526
	292,046	1,078,919
	7,238	48,638
	1,358	23,101
#Ω	11,863	344,404
*	9,596	25,028
	26,473	650,456
	7,497	159,384
	3,950	50,380
	3,310	152,614
	5,178	73,247

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
Volvo AB, Class A.....	23,046	\$ 429,428
Volvo AB, Class B.....	147,472	2,647,716
Wallenstam AB, Class B.....	12,194	62,157
Wihlborgs Fastigheter AB.....	30,534	260,368
* XSpray Pharma AB.....	659	3,642
TOTAL SWEDEN.....		<u>45,028,173</u>
SWITZERLAND — (6.3%)		
ABB Ltd.....	169,882	5,164,345
# Adecco Group AG.....	35,322	1,244,288
Alcon, Inc.....	42,137	3,294,269
Allreal Holding AG.....	4,218	697,858
ALSO Holding AG.....	1,733	321,309
* ams-OSRAM AG.....	76,684	632,992
APG SGA SA.....	362	69,186
Arbonia AG.....	13,910	197,818
* Aryzta AG.....	288,490	329,701
Ascom Holding AG.....	7,386	57,582
Autoneum Holding AG.....	854	98,992
Baloise Holding AG.....	11,819	1,883,110
Banque Cantonale de Geneve.....	572	103,100
Banque Cantonale Vaudoise.....	6,683	622,256
Belimo Holding AG.....	1,476	605,918
Bell Food Group AG.....	632	169,156
Bellevue Group AG.....	2,601	87,028
Berner Kantonalbank AG.....	1,225	276,888
BKW AG.....	3,351	381,236
Bobst Group SA.....	2,261	186,480
Bossard Holding AG, Class A.....	1,540	343,241
Bucher Industries AG.....	1,940	744,838
Burckhardt Compression Holding AG.....	856	386,718
Burkhalter Holding AG.....	843	66,354
Bystronic AG.....	398	294,462
Calida Holding AG.....	1,402	67,419
Carlo Gavazzi Holding AG.....	117	35,346
Cembra Money Bank AG.....	7,525	547,018
* Cicor Technologies Ltd.....	650	28,701
Cie Financiere Richemont SA, Class A.....	24,874	2,999,245
Cie Financiere Tradition SA.....	564	60,588
# Clariant AG.....	60,775	1,138,653
Coltene Holding AG.....	1,138	110,992
Comet Holding AG.....	424	78,199
# COSMO Pharmaceuticals NV.....	1,556	83,492
Credit Suisse Group AG.....	71,491	415,832
# Credit Suisse Group AG, Sponsored ADR.....	161,723	937,994
Daetwyler Holding AG.....	1,501	365,877
DKSH Holding AG.....	9,959	818,615
dormakaba Holding AG.....	713	339,660
EFG International AG.....	26,058	202,943
Emmi AG.....	550	547,226
EMS-Chemie Holding AG.....	408	323,987
Energiedienst Holding AG.....	936	42,082
#* Evolva Holding SA.....	22,215	2,103
Feintool International Holding AG.....	2,163	46,623
* Flughafen Zurich AG.....	5,552	923,276
Forbo Holding AG.....	269	361,231
Fundamenta Real Estate AG.....	2,077	37,117
Ω Galenica AG.....	13,328	1,055,183
#* GAM Holding AG.....	40,315	45,009

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	2,995	\$1,577,397
	18,920	1,156,370
	733	2,562,243
	1,110	135,233
	10,494	1,199,765
	811	72,957
	4,651	418,789
#	14	61,497
#*	3,739	98,886
*	748	15,160
	397	331,321
	152	401,134
	192	129,096
	821	89,806
	71	7,789
	42,408	2,192,920
*	1,339	178,098
	1,734	347,721
	807	218,919
#	5,386	16,485
	5,313	1,430,904
	6,063	400,185
	130	258,283
	3,467	191,316
#	38,608	2,184,423
	908	391,406
Ω	1,520	150,481
	1,442	40,108
	57	115,366
	3,174	30,687
	10,259	183,101
	1,960	504,664
	204	9,412
	53,200	411,719
	122	10,603
	1,583	135,462
	1,688	1,842,867
	139	49,976
	201	70,935
	7,189	859,748
	852	96,687
	25	29,892
	178	55,959
	3,236	614,473
	283	321,061
*Ω	2,010	233,271
	4,462	490,470
	486	1,186,067
	55,429	1,446,049
	12,352	3,052,024
	20,021	272,500
	4,039	1,454,774
	842	401,097
#	6,576	212,973
	7,160	968,393
	5,190	347,908
	4,523	1,204,099
	8,482	423,580
	3,217	1,704,162

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	18,298	\$ 1,666,281
	26,418	1,982,322
*	45,807	12,907
	5,450	2,946,473
	2,319	281,930
	9,672	767,691
	103	12,880
	707	92,601
	1,941	227,215
#*	148,325	2,410,394
	4,404	396,734
	1,034	282,636
	255	12,443
Ω	4,084	1,189,144
	285	122,075
	3,434	136,450
*	12,110	2,120,424
#*	5,887	4,692
	8,242	542,129
	977	85,069
	3,197	261,501
*	608	49,759
	547	65,793
	23	55,111
	528	74,940
	2,871	185,376
	50	109,900
	29	216,595
#*	425	30,346
	7,207	3,146,060
TOTAL SWITZERLAND.....		<u>84,360,078</u>
UNITED KINGDOM — (11.7%)		
	125,761	1,954,043
	5,275	206,058
	414,395	840,153
*	2,723	20,293
	20,183	471,709
	17,790	60,889
	19,480	128,416
Ω	178,382	344,815
	47,146	181,404
Ω	17,672	32,353
	86,713	102,731
	57,891	823,713
*	25,350	13,415
	20,690	7,296
	13,996	13,160
*	60,077	214,789
	65,852	173,547
	39,015	2,196,143
*	12,032	153,132
	29,426	601,037
#*Ω	11,643	68,476
Ω	132,392	1,020,678
Ω	94,690	536,787
	7,015	202,947
	258,292	1,250,863
	5,053	65,500

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
B&M European Value Retail SA.....	177,729	\$ 920,253
Balfour Beatty PLC.....	148,690	508,819
Bank of Georgia Group PLC.....	10,615	195,260
Barclays PLC, Sponsored ADR.....	180,589	1,406,788
Barclays PLC.....	190,826	365,539
Barratt Developments PLC.....	163,997	1,005,580
Beazley PLC.....	113,163	749,494
Begbies Traynor Group PLC.....	24,378	41,950
Bellway PLC.....	24,258	724,927
Berkeley Group Holdings PLC.....	20,533	1,064,114
Ω Biffa PLC.....	74,059	328,392
Bloomsbury Publishing PLC.....	14,987	75,511
Bodycote PLC.....	43,219	316,173
* boohoo Group PLC.....	120,777	98,690
Braemar Shipping Services PLC.....	6,415	20,383
Breedon Group PLC.....	69,437	60,159
Brewin Dolphin Holdings PLC.....	71,919	449,552
Britvic PLC.....	67,866	713,062
BT Group PLC.....	1,729,340	3,414,275
Bunzl PLC.....	23,829	894,318
Burberry Group PLC.....	39,731	873,429
Burford Capital Ltd.....	39,801	427,818
Bytes Technology Group PLC.....	42,159	232,690
* Capita PLC.....	156,363	54,905
* Capricorn Energy PLC.....	108,255	290,279
* Card Factory PLC.....	111,232	71,895
CareTech Holdings PLC.....	16,883	154,609
* Carnival PLC.....	4,034	32,528
* Cazoo Group Ltd.....	11,966	6,515
Centamin PLC.....	332,631	336,314
Central Asia Metals PLC.....	34,294	104,446
* CentralNic Group PLC.....	10,824	16,330
* Centrica PLC.....	1,637,543	1,754,624
Chesnara PLC.....	35,010	126,132
* Circassia Group PLC.....	29,532	12,614
City of London Investment Group PLC.....	4,016	20,311
Clarkson PLC.....	3,120	131,204
Close Brothers Group PLC.....	38,529	520,821
CLS Holdings PLC.....	4,899	12,105
Ω CMC Markets PLC.....	35,369	110,892
Coats Group PLC.....	290,877	263,073
Coca-Cola HBC AG.....	15,910	391,571
Compass Group PLC.....	84,722	1,985,577
Computacenter PLC.....	18,120	574,360
Ω ConvaTec Group PLC.....	130,605	364,190
* Costain Group PLC.....	29,107	15,583
*Ω Countryside Partnerships PLC.....	82,568	292,662
Cranswick PLC.....	10,163	414,382
Crest Nicholson Holdings PLC.....	69,001	231,997
Croda International PLC.....	11,034	1,009,039
Currys PLC.....	305,610	249,886
CVS Group PLC.....	9,598	201,509
* De La Rue PLC.....	30,988	33,987
Dechra Pharmaceuticals PLC.....	5,601	252,060
Devro PLC.....	56,186	126,534
DFS Furniture PLC.....	59,849	105,372
* Dignity PLC.....	9,279	50,069
Diploma PLC.....	18,802	631,418
Direct Line Insurance Group PLC.....	265,147	665,399

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	11,680	\$ 108,227
	65,706	228,984
	39,477	47,217
	119,759	1,148,814
	281,740	1,004,288
	28,460	295,912
Ω	43,317	49,398
*	36,375	177,663
	36,792	16,703
	86,838	1,096,301
*	141,142	187,951
	11,715	261,612
*	423,679	148,855
	18,848	17,824
*	63,952	5,685
	17,979	318,324
	70,921	2,483,104
*	1,061	25,341
	18,226	205,584
	19,973	2,513,917
	8,844	115,876
	1,843	4,573
	170,474	278,419
Ω	60,604	218,372
	38,161	20,507
*	34,478	377,248
#	38,636	347,306
*	4,338	82,397
*Ω	25,584	11,608
	23,713	49,466
	7,245	685,687
	10,673	144,767
	4,098	25,359
	29,324	15,710
	30,899	160,019
*	16,062	290,202
	1,359	14,448
	46,179	477,651
	139,694	504,879
*	111,256	136,483
	27,506	685,781
*	19,064	20,216
*Ω	18,544	40,291
	5,751	27,815
	56,734	118,700
	16,808	473,362
	8,481	37,924
	32,536	336,837
	18,284	35,544
	247,359	385,922
	17,304	64,373
	31,554	150,345
*	124,030	218,062
	20,150	70,250
	13,987	224,826
	16,062	216,437
	53,110	578,298
	81,816	80,777
	37,277	91,642

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	75,411	\$1,080,714
*Ω	14,765	17,481
	126,263	1,042,245
#	160,754	5,047,676
	41,131	108,214
*	40,610	34,865
Ω	100,798	252,653
	36,520	27,623
	82,781	803,162
	55,855	912,061
	11,768	103,328
	95,999	982,567
*	210,297	823,553
*	99,345	722,502
	40,607	135,496
#	6,252	377,047
	4,909	290,980
	53,515	997,604
	63,650	74,736
	12,981	693,772
	158,949	859,860
	19,352	40,399
	217,849	229,485
*	107,874	57,553
	652,915	587,244
*	191,457	449,002
	401,749	1,083,746
*	11,386	41,861
	19,662	51,024
	298,367	473,915
*	14,636	164,045
*	17,436	128,986
*	183,128	351,020
	37,464	979,474
*	88,685	122,230
Ω	7,542	68,583
	110,295	169,350
*Ω	8,420	154,880
	300,655	261,902
	19,117	318,678
	20,981	203,991
	5,519	169,676
*	51,673	48,182
*	20,775	47,466
	395,015	1,249,776
*	41,997	4,450
	52,020	283,387
	457,399	1,460,711
*	3,805	82,797
*	9,330	213,564
	3,835	48,722
	3,112,345	1,723,175
#	255,098	563,767
	7,726	754,028
	75,313	69,276
	22,137	86,945
Ω	23,776	31,599
	385,179	1,004,047
	21,157	29,865

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	368,242	\$1,225,046
	447,197	775,295
*	42,323	255,528
	28,866	67,980
	4,556	8,839
*	123,965	1,194,115
	524,909	1,033,262
*	28,971	28,912
#	27,103	92,963
	35,988	125,367
	5,324	33,891
	6,070	39,231
	50,869	965,352
	127,626	317,714
	77,406	301,265
	10,265	254,495
	3,625	41,031
*	15,378	36,273
	2	322
	5,061	50,564
*	54,752	16,971
*	162,124	363,223
	6,869	94,584
#	17,742	1,235,055
	357,952	1,087,192
#	14,935	92,896
	45,402	124,016
	17,036	213,308
	10,782	897,621
	106,231	264,549
	20,097	54,695
	16,969	53,478
*	10,882	111,870
*Ω	23,702	32,147
	86,836	557,813
	8,305	230,469
	79,979	445,160
	399,636	98,257
*	13,595	19,400
	73,269	478,380
*	14,605	11,971
	17,162	125,349
	99,485	920,759
	33,717	312,219
*	281,205	75,387
	41,086	502,907
	38,840	895,892
*	84,491	118,853
	100,508	403,270
*	70,803	19,888
	111,986	882,295
	91,911	113,888
	22,812	462,980
	17,335	103,296
	6,060	41,395
*	2,064	35,980
	291,640	414,037
	51,481	121,658
#	31,292	780,110

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* PureTech Health PLC.....	27,234	\$ 65,029
PZ Cussons PLC.....	44,997	115,450
Ω Quilter PLC.....	250,345	320,768
Rathbones Group PLC.....	12,413	274,059
*†† Raven Property Group Ltd.....	60,364	0
Reach PLC.....	84,124	99,339
Record PLC.....	4,517	3,867
Redde Northgate PLC.....	65,504	293,452
Redrow PLC.....	75,100	531,002
RELX PLC, Sponsored ADR.....	52,264	1,542,823
RELX PLC.....	22,194	658,695
Renew Holdings PLC.....	4,677	42,396
* Renewi PLC.....	22,215	205,395
Renishaw PLC.....	4,837	256,787
Rentokil Initial PLC.....	142,147	938,591
Rhi Magnesita NV.....	3,146	89,157
RHI Magnesita NV.....	7,255	200,001
Rightmove PLC.....	83,238	650,736
Rio Tinto PLC.....	67,196	4,056,587
# Rio Tinto PLC, Sponsored ADR.....	62,597	3,820,295
Robert Walters PLC.....	12,249	80,844
* Rolls-Royce Holdings PLC.....	478,334	522,790
Rotork PLC.....	144,628	458,943
Royal Mail PLC.....	210,666	728,018
RPS Group PLC.....	75,774	104,727
RWS Holdings PLC.....	17,169	80,208
S&U PLC.....	934	23,620
Ω Sabre Insurance Group PLC.....	20,278	27,017
* Saga PLC.....	26,877	51,901
Sage Group PLC.....	79,020	681,003
* Savannah Energy PLC.....	40,848	16,902
Savills PLC.....	35,593	518,927
Schroders PLC.....	9,911	359,489
Schroders PLC.....	3,910	120,266
ScS Group PLC.....	2,043	3,659
* Senior PLC.....	90,209	159,516
Severfield PLC.....	56,602	40,561
Severn Trent PLC.....	16,944	609,168
* SIG PLC.....	149,857	66,689
Sirius Real Estate Ltd.....	156,441	182,096
Smart Metering Systems PLC.....	15,309	175,749
Smith & Nephew PLC, Sponsored ADR.....	2,400	62,040
Smith & Nephew PLC.....	31,617	405,366
Smiths Group PLC.....	58,309	1,100,419
Smiths News PLC.....	21,046	8,542
Softcat PLC.....	27,789	474,086
* SolGold PLC.....	53,128	16,458
Spectris PLC.....	8,435	320,831
Speedy Hire PLC.....	139,589	79,799
Spirax-Sarco Engineering PLC.....	5,040	735,381
Spirent Communications PLC.....	108,335	372,638
SSE PLC.....	110,697	2,390,877
* SSP Group PLC.....	110,570	343,840
St. James's Place PLC.....	60,165	903,743
* Staffline Group PLC.....	8,448	4,667
Standard Chartered PLC.....	221,197	1,524,642
SThree PLC.....	31,635	145,300
Strix Group PLC.....	15,259	29,691
†† Studio Retail Group PLC.....	18,658	19,597

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	5,073	\$ 17,318
*	9,884	17,033
	70,622	201,451
	108,615	1,064,036
	2,837	14,130
	646,215	1,005,820
	7,918	133,292
	6,189	12,221
*	42,795	45,953
	14,570	400,500
	578,732	1,856,072
Ω	38,893	82,789
	31,329	14,910
	178,790	259,524
	54,902	704,654
	969	9,534
*	1,896	9,961
	56,108	131,480
	24,959	80,686
*	9,667	7,977
	96,819	4,711,213
	17,669	860,794
	43,723	580,927
*	736	204
	95,932	68,775
	51,019	223,510
	10,220	240,712
	6,546	103,098
	328,136	572,321
	59,582	671,664
	2,947,157	4,343,099
	5,740	84,722
	16,689	64,119
	31,694	162,116
	2,866	30,589
*Ω	36,667	397,481
	46,661	124,990
	34,107	697,447
*	22,484	396,854
	27,241	867,076
	62,720	104,144
	1,608	5,382
	30,464	139,872
*Ω	728	19,770
	2,537	136,897
	75,071	810,195
*	15,586	42,884
	2,199	81,608
	14,341	25,667
	1,696	5,145
		<hr/>
TOTAL UNITED KINGDOM.....		155,961,456
UNITED STATES — (0.0%)		
#	12,232	286,300
	3,394	30,984
*	365	17,524
		<hr/>
TOTAL UNITED STATES.....		334,808
		<hr/>
TOTAL COMMON STOCKS.....		1,253,707,906

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
PREFERRED STOCKS — (0.5%)		
GERMANY — (0.5%)		
Bayerische Motoren Werke AG.....	4,660	\$ 353,811
Draegerwerk AG & Co. KGaA.....	2,600	136,421
Fuchs Petrolub SE.....	15,451	462,959
Henkel AG & Co. KGaA.....	10,232	653,654
Jungheinrich AG.....	13,726	373,615
Porsche Automobil Holding SE.....	12,912	934,593
Sixt SE.....	4,468	315,211
STO SE & Co. KGaA.....	686	106,442
Volkswagen AG.....	22,361	3,161,618
TOTAL GERMANY.....		<u>6,498,324</u>
RIGHTS/WARRANTS — (0.0%)		
AUSTRALIA — (0.0%)		
* Decmil Group Ltd.....	295	0
* Magellan Financial Group Ltd. Warrants 04/16/2027.....	2,004	1,176
TOTAL AUSTRALIA.....		<u>1,176</u>
AUSTRIA — (0.0%)		
*†† CA Immobilien Anlagen AG.....	10,722	0
HONG KONG — (0.0%)		
* MECOM Power & Construction Ltd.....	7,700	255
ITALY — (0.0%)		
#* Webuild SpA.....	1,055	0
SINGAPORE — (0.0%)		
* Ezion Holdings Ltd. Warrants 04/16/23.....	155,491	0
TOTAL RIGHTS/WARRANTS.....		<u>1,431</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$1,205,142,202).....		1,260,207,661
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (5.3%)		
@§ The DFA Short Term Investment Fund.....	6,150,243	71,139,863
TOTAL INVESTMENTS — (100.0%)		
(Cost \$1,276,281,065)^.....		<u>\$1,331,347,524</u>

Summary of the Portfolio's investments as of July 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.....	\$ 183,010	\$ 79,904,051	—	\$ 80,087,061
Austria.....	—	7,419,931	—	7,419,931
Belgium.....	433,247	13,424,725	—	13,857,972
Canada.....	147,579,536	224,635	—	147,804,171
China.....	157,390	58,382	—	215,772
Denmark.....	—	21,674,064	—	21,674,064
Finland.....	671,283	21,929,802	—	22,601,085
France.....	—	92,646,274	\$ 1,118	92,647,392

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Germany.....	\$ 1,552,392	\$ 79,780,487	—	\$ 81,332,879
Hong Kong.....	—	35,943,284	\$ 20,985	35,964,269
Ireland.....	3,471,402	5,935,067	—	9,406,469
Israel.....	478,645	14,083,801	—	14,562,446
Italy.....	332,587	31,211,345	—	31,543,932
Japan.....	499,679	290,419,536	—	290,919,215
Netherlands.....	11,636,749	35,630,013	—	47,266,762
New Zealand.....	—	5,271,480	—	5,271,480
Norway.....	25,014	13,253,825	—	13,278,839
Portugal.....	—	4,645,245	—	4,645,245
Singapore.....	103,511	13,841,923	6,397	13,951,831
Spain.....	363,981	33,208,595	—	33,572,576
Sweden.....	62,157	44,966,016	—	45,028,173
Switzerland.....	7,448,509	76,911,569	—	84,360,078
United Kingdom.....	21,162,256	134,779,603	19,597	155,961,456
United States.....	334,808	—	—	334,808
Preferred Stocks				
Germany.....	—	6,498,324	—	6,498,324
Rights/Warrants				
Australia.....	—	1,176	—	1,176
Hong Kong.....	—	255	—	255
Securities Lending Collateral.....	—	71,139,863	—	71,139,863
TOTAL.....	\$196,496,156	\$1,134,803,271	\$48,097[^]	\$1,331,347,524

[^] 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

July 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in U.S. Social Core Equity 2 Portfolio of DFA Investment Dimensions Group, Inc.	1,123,418	\$23,580,548
Investment in International Social Core Equity Portfolio of DFA Investment Dimensions Group, Inc.	882,675	11,104,051
Investment in Emerging Markets Social Core Equity Portfolio of DFA Investment Dimensions Group, Inc.	343,809	<u>4,555,463</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$39,467,014).....		<u>\$39,240,062</u>
TEMPORARY CASH INVESTMENTS — (0.0%)		
State Street Institutional U.S. Government Money Market Fund, 1.880% (Cost \$19,216).....	19,216	<u>19,216</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$39,486,230)^.....		<u>\$39,259,278</u>

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

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Affiliated Investment Companies.....	\$39,240,062	—	—	\$39,240,062
Temporary Cash Investments.....	19,216	—	—	19,216
TOTAL.....	\$39,259,278	—	—	\$39,259,278

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (97.8%)		
BRAZIL — (2.9%)		
AES Brasil Energia SA.....	59,559	\$ 123,743
Aliansce Sonae Shopping Centers SA.....	45,800	149,329
* Alliar Medicos A Frente SA.....	18,837	74,961
Alper Consultoria e Corretora de Seguros SA.....	5,400	27,135
Alupar Investimento SA.....	55,339	291,449
Americanas SA.....	86,419	233,831
* Anima Holding SA.....	105,123	91,021
Arezzo Industria e Comercio SA.....	13,770	210,644
Atacadao SA.....	98,097	353,211
Auren Energia SA.....	98,686	270,647
B3 SA - Brasil Bolsa Balcao.....	547,422	1,173,327
Banco Bradesco SA.....	127,304	356,021
Banco BTG Pactual SA.....	104,864	456,618
Banco do Brasil SA.....	101,674	706,831
Banco Santander Brasil SA.....	48,538	265,387
BB Seguridade Participacoes SA.....	90,895	509,276
* BK Brasil Operacao e Assessoria a Restaurantes SA.....	109,000	131,033
Boa Vista Servicos SA.....	63,600	66,131
BR Malls Participacoes SA.....	288,537	442,221
BR Properties SA.....	68,900	112,123
BrasilAgro - Co. Brasileira de Propriedades Agricolas.....	20,670	95,838
Braskem SA, Sponsored ADR.....	28,578	406,951
* BRF SA.....	208,234	642,317
* C&A MODAS SA.....	26,264	14,264
Camil Alimentos SA.....	65,153	115,218
CCR SA.....	407,768	1,023,735
Centrais Eletricas Brasileiras SA.....	102,501	907,514
Cia Brasileira de Distribuicao.....	78,233	246,609
Cia de Saneamento Basico do Estado de Sao Paulo.....	70,436	608,101
# Cia de Saneamento Basico do Estado de Sao Paulo, ADR.....	15,067	129,124
Cia de Saneamento de Minas Gerais-COPASA.....	67,860	157,384
Cia de Saneamento do Parana.....	101,409	362,196
Cia de Saneamento do Parana.....	86,400	58,779
Cia Energetica de Minas Gerais.....	68,848	226,341
Cia Paranaense de Energia.....	72,200	90,283
Cia Paranaense de Energia.....	14,600	97,266
# Cia Siderurgica Nacional SA, Sponsored ADR.....	226,512	654,620
Cia Siderurgica Nacional SA.....	7,000	19,901
Cielo SA.....	617,097	528,351
* Cogna Educacao.....	966,055	421,964
* Construtora Tenda SA.....	36,123	27,298
Cosan SA.....	117,134	422,661
CPFL Energia SA.....	42,500	269,747
CSU Cardsystem SA.....	14,300	39,135
Cyrela Brazil Realty SA Empreendimentos e Participacoes.....	154,378	376,837
Dexco SA.....	222,047	418,422
Diagnosticos da America SA.....	8,500	31,509
Dimed SA Distribuidora da Medicamentos.....	43,600	92,524
Direcional Engenharia SA.....	35,296	80,769
* Dommo Energia SA.....	82,200	24,466
* EcoRodovias Infraestrutura e Logistica SA.....	116,887	128,542
EDP - Energias do Brasil SA.....	103,212	432,868
* Embraer SA.....	236,000	535,939
* Empreendimentos Pague Menos SA.....	26,500	22,996
Enauta Participacoes SA.....	95,700	342,730

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
Energisa SA.....	69,555	\$ 592,026
Engie Brasil Energia SA.....	40,511	347,007
Equatorial Energia SA.....	249,719	1,197,412
Eternit SA.....	25,100	54,866
Even Construtora e Incorporadora SA.....	50,000	51,603
Ez Tec Empreendimentos e Participacoes SA.....	58,500	190,851
Fleury SA.....	72,460	226,451
Fras-Le SA.....	7,744	17,766
* Gafisa SA.....	90,313	21,469
Gerdau SA, Sponsored ADR.....	172,595	814,648
Getnet Adquirencia e Servicos para Meios de Pagamento SA.....	30,205	26,386
Grendene SA.....	123,636	170,373
* Grupo Mateus SA.....	196,500	162,924
Grupo SBF SA.....	35,900	144,388
Guararapes Confeccoes SA.....	48,436	69,835
* Hidrovias do Brasil SA.....	169,187	72,918
Instituto Hermes Pardini SA.....	31,468	123,887
Intelbras SA Industria de Telecomunicacao Eletronica Brasileira.....	7,100	37,311
Inter & Co., Inc., BDR.....	14,938	45,125
* International Meal Co. Alimentacao SA, Class A.....	88,416	28,195
lochpe-Maxion SA.....	125,579	380,322
* IRB Brasil Resseguros SA.....	242,724	89,601
Itau Unibanco Holding SA.....	54,962	215,425
JBS SA.....	207,749	1,282,446
JHSF Participacoes SA.....	181,166	199,580
JSL SA.....	9,924	9,763
Kepler Weber SA.....	32,916	130,033
Klabin SA.....	304,119	1,171,429
Light SA.....	109,719	113,449
Localiza Rent a Car SA.....	113,566	1,264,475
LOG Commercial Properties e Participacoes SA.....	15,776	63,786
* Log-in Logistica Intermodal SA.....	19,233	120,808
Lojas Quero Quero SA.....	48,543	57,042
Lojas Renner SA.....	74,400	363,653
LPS Brasil Consultoria de Imoveis SA.....	15,500	8,987
M Dias Branco SA.....	40,998	246,823
* Magazine Luiza SA.....	214,835	107,125
Mahle-Metal Leve SA.....	20,837	97,055
Marcopolo SA.....	67,500	27,918
Marfrig Global Foods SA.....	153,400	391,349
* Marisa Lojas SA.....	72,476	30,676
Melnick Even Desenvolvimento Imobiliario SA.....	29,600	22,654
Mills Estruturas e Servicos de Engenharia SA.....	75,711	112,672
Minerva SA.....	111,500	282,300
Ω Mitre Realty Empreendimentos E Participacoes LTDA.....	26,054	24,724
* Moura Dubeux Engenharia SA.....	28,600	29,296
Movida Participacoes SA.....	79,274	194,581
MRV Engenharia e Participacoes SA.....	161,741	286,339
Multiplan Empreendimentos Imobiliarios SA.....	81,600	375,346
Natura & Co. Holding SA.....	199,022	599,285
Neoenergia SA.....	58,349	167,014
Odontoprev SA.....	85,945	164,611
* Omega Energia SA.....	66,853	159,053
Porto Seguro SA.....	97,682	347,752
Portobello SA.....	34,800	57,775
Positivo Tecnologia SA.....	42,900	56,878
Profarma Distribuidora de Produtos Farmaceuticos SA.....	16,726	10,571
Qualicorp Consultoria e Corretora de Seguros SA.....	54,281	103,335
Raia Drogasil SA.....	165,905	672,713

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
Romi SA.....	34,816	\$ 89,898
Rumo SA.....	171,678	581,984
Santos Brasil Participacoes SA.....	139,688	176,024
Sao Carlos Empreendimentos e Participacoes SA.....	8,500	41,678
Sao Martinho SA.....	69,642	471,494
# Sendas Distribuidora SA, ADR.....	4,478	68,155
Sendas Distribuidora SA.....	195,105	597,672
Ω Ser Educacional SA.....	29,685	33,792
SIMPAR SA.....	113,200	226,002
Singia SA.....	5,600	18,746
SLC Agricola SA.....	54,289	462,719
Sul America SA.....	176,038	799,879
Suzano SA.....	172,954	1,614,184
# Suzano SA, Sponsored ADR.....	597	5,580
Tegma Gestao Logistica SA.....	16,488	42,573
Telefonica Brasil SA.....	70,769	610,019
# Telefonica Brasil SA, ADR.....	19,463	168,939
Terra Santa Propriedades Agricolas SA.....	6,315	34,503
TIM SA.....	262,444	638,598
TOTVS SA.....	95,358	485,996
Transmissora Alianca de Energia Eletrica SA.....	118,153	923,923
Trisul SA.....	36,300	26,660
Tupy SA.....	35,800	157,547
Ultrapar Participacoes SA.....	175,611	430,704
# Ultrapar Participacoes SA, Sponsored ADR.....	43,722	108,868
Unipar Carbocloro SA.....	12,246	192,657
Usinas Siderurgicas de Minas Gerais SA Usiminas.....	61,990	99,800
Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA.....	44,392	90,430
* Via SA.....	150,184	69,663
Vibra Energia SA.....	263,141	846,775
Vivara Participacoes SA.....	16,800	72,050
Vulcabras Azaleia SA.....	51,709	114,629
WEG SA.....	82,412	446,615
Wiz Solucoes e Corretagem de Seguros SA.....	9,500	13,624
* XP, Inc., BDR.....	4,505	94,863
YDUQS Participacoes SA.....	155,961	399,390
TOTAL BRAZIL.....		<u>41,788,856</u>
CHILE — (0.5%)		
Aguas Andinas SA, Class A.....	905,121	182,561
Banco de Chile, ADR.....	22,349	423,295
Banco de Credito e Inversiones SA.....	7,096	214,101
Banco Santander Chile, ADR.....	21,118	330,286
Banco Santander Chile.....	578,304	22,905
Besalco SA.....	205,940	59,020
* Camanchaca SA.....	88,516	5,126
CAP SA.....	30,941	283,156
Cencosud SA.....	412,781	563,903
Cencosud Shopping SA.....	103,877	112,391
Cia Sud Americana de Vapores SA.....	2,679,959	289,975
Colbun SA.....	1,136,872	96,567
Embotelladora Andina SA, ADR, Class B.....	14,738	168,603
Empresa Nacional de Telecomunicaciones SA.....	80,832	267,308
Empresas CMPC SA.....	211,970	360,144
Empresas Hites SA.....	72,367	7,308
Enel Americas SA.....	1,668,211	168,839
Falabella SA.....	66,049	147,329
Forus SA.....	32,824	39,960

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHILE — (Continued)		
Grupo Security SA.....	871,345	\$ 126,191
Hortifrut SA.....	97,666	87,846
Inversiones Aguas Metropolitanas SA.....	263,373	115,450
Inversiones La Construccion SA.....	12,479	37,405
Itau CorpBanca Chile SA.....	45,589,194	98,504
Itau CorpBanca Chile SA, ADR.....	4,431	14,290
Molibdenos y Metales SA.....	3,068	13,959
Multiexport Foods SA.....	291,740	110,078
Parque Arauco SA.....	159,932	135,066
PAZ Corp. SA.....	82,712	23,462
Plaza SA.....	56,599	48,302
Ripley Corp. SA.....	445,297	66,461
Salfacorp SA.....	151,797	41,912
Sigdo Koppers SA.....	163,912	160,256
SMU SA.....	1,043,308	106,519
Sociedad Matriz SAAM SA.....	2,519,549	157,923
Sociedad Quimica y Minera de Chile SA, Sponsored ADR.....	16,665	1,639,336
Socovesa SA.....	166,772	16,379
SONDA SA.....	271,865	89,304
TOTAL CHILE.....		6,831,420
CHINA — (28.3%)		
* 21Vianet Group, Inc., ADR.....	52,791	272,402
360 DigiTech, Inc., ADR.....	51,759	751,541
360 Security Technology, Inc., Class A.....	59,900	65,747
* 361 Degrees International Ltd.....	454,000	225,990
37 Interactive Entertainment Network Technology Group Co. Ltd., Class A...	42,200	122,675
Ω 3SBio, Inc.....	764,000	508,538
515J Holding Group Co. Ltd., Class A.....	119,400	46,849
# AAC Technologies Holdings, Inc.....	485,500	941,302
Ω AAG Energy Holdings Ltd.....	331,860	61,957
Accelink Technologies Co. Ltd., Class A.....	27,600	72,991
ADAMA Ltd., Class A.....	24,500	39,436
Addsino Co. Ltd., Class A.....	23,800	40,384
Advanced Technology & Materials Co. Ltd., Class A.....	41,100	57,442
AECC Aero-Engine Control Co. Ltd., Class A.....	15,600	63,273
Aerospace Hi-Tech Holdings Grp Ltd., Class A.....	26,500	37,758
Agile Group Holdings Ltd.....	760,749	249,281
#* Agora, Inc., ADR.....	17,355	85,213
Agricultural Bank of China Ltd., Class H.....	5,709,000	1,882,954
Aier Eye Hospital Group Co. Ltd., Class A.....	85,310	385,569
* Air China Ltd., Class H.....	174,000	136,570
Aisino Corp., Class A.....	32,500	51,744
Ajisen China Holdings Ltd.....	284,000	31,119
Ω Ak Medical Holdings Ltd.....	192,000	149,533
* Alibaba Group Holding Ltd., Sponsored ADR.....	150,423	13,443,304
* Alibaba Group Holding Ltd.....	793,800	8,925,065
* Alibaba Health Information Technology Ltd.....	346,000	207,772
* Alibaba Pictures Group Ltd.....	5,470,000	466,739
Ω A-Living Smart City Services Co. Ltd.....	424,250	517,485
All Winner Technology Co. Ltd., Class A.....	14,250	53,154
Allmed Medical Products Co. Ltd., Class A.....	22,700	46,613
* Alpha Group, Class A.....	45,000	31,529
* Amlogic Shanghai Co. Ltd., Class A.....	4,990	62,727
Amoy Diagnostics Co. Ltd., Class A.....	11,340	50,467
Angang Steel Co. Ltd., Class H.....	927,200	307,288
Anhui Anke Biotechnology Group Co. Ltd., Class A.....	40,460	54,878
Anhui Construction Engineering Group Co. Ltd., Class A.....	66,500	60,051
Anhui Expressway Co. Ltd., Class H.....	148,000	112,587

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	19,320	\$ 75,807
	22,360	99,520
	120,960	96,462
	18,705	112,721
	2,400	4,954
*	23,100	28,358
	12,400	19,627
	56,200	92,617
	27,300	19,508
	26,800	90,092
	862	27,012
	3,700	80,770
	2,500	27,336
	203,600	2,241,810
*Ω	118,000	78,165
*	1,610,000	87,378
	9,800	41,739
*††	78,000	1,975
*††	70,000	12,440
	31,300	89,645
	234,000	62,281
Ω	61,000	37,893
*Ω	156,000	66,775
*	7,600	39,325
Ω	82,400	131,421
	1,400	34,291
	6,013	32,628
	13,310	90,518
	30,200	138,057
	26,800	47,079
	97,000	46,995
	1,348,000	719,220
	6,300	40,958
	1,600	41,616
Ω	1,137,500	306,109
*	19,634	2,681,415
Ω	594,000	37,720
	130,600	80,898
	82,696	90,921
	67,800	155,243
	17,477,356	6,214,689
	329,000	173,316
	1,926,580	1,146,726
	110,617	92,013
	68,800	146,190
	200,220	214,278
	176,400	270,890
	99,358	461,024
	164,800	145,922
	94,050	89,575
*	45,000	11,907
*Ω	85,910	15,084
	460,900	388,792
*	31,000	25,714
*	98,000	49,628
*	15,148	131,788
#*	21,500	63,505
	5,300	44,070
	29,100	24,841

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	64,100	\$ 74,727
	19,000	25,435
	9,230	83,319
	84,000	55,563
	232,810	101,757
*	902,000	530,244
	5,100	32,558
	5,850	21,536
	18,750	29,242
*	6,300	49,119
	17,000	22,890
*	29,188	31,472
	6,900	98,437
	12,900	33,507
*	1,888,000	55,569
	45,600	56,634
*	5,400,000	55,039
	2,286,000	693,071
	12,200	14,964
*††	2,280,000	18,008
	40,356	78,284
	94,100	69,969
*	28,000	32,462
	747	35,252
*	116,600	94,695
	698	18,165
	3,700	14,298
	23,254	99,425
	420,000	51,341
*	90,100	33,047
*	44,600	59,918
	27,903	167,613
	86,700	71,665
*	37,600	23,357
	868	42,024
	4,400	12,881
	13,076	27,644
	86,200	54,174
	29,400	41,946
	37,800	53,448
	52,100	49,554
	18,900	51,256
	12,757	35,473
*	23,000	24,393
	20,304	60,365
	104,000	134,120
	18,300	48,014
	78,400	49,255
	3,770	51,434
Ω	125,000	27,665
	6,960	139,871
*	55,100	31,244
	4,000	70,741
	34,040	107,416
	181,400	125,204
	3,600	17,133
*	7,300	14,282

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	134,000	\$ 29,414
	40,000	28,340
	2,605	41,149
	5,000	37,177
	30,900	28,825
	22,100	70,245
	272,000	12,609
*	24,440	597,392
	31,440	36,299
#Ω	69,500	55,401
*	38,300	49,783
	45,400	40,179
	16,200	30,372
*	260,400	83,459
	1,136,000	663,025
*	202,000	10,357
	30,569	54,922
	53,200	18,411
	8,539	27,847
*††	1,238,000	218,198
	31,200	32,249
	24,700	76,712
#*	20,849	66,508
	71,000	2,597,604
	369,500	949,318
	21,400	58,754
	726,187	185,348
	196,422	477,842
	166,000	78,374
	39,900	66,389
	119,000	25,163
	81,250	87,979
	43,600	75,409
	59,800	55,767
	25,500	30,681
#Ω	36,800	308,026
*	2,326,000	53,642
	248,000	16,998
	11,300	28,053
Ω	218,000	31,439
	11,513	12,293
*	81,800	108,479
*	49,200	18,136
	83,200	67,407
	432,194	47,274
	213,000	90,265
	586,870	51,609
	454,000	68,845
	15,600	44,376
	30,000	38,459
Ω	1,832,000	422,429
	12,500	88,689
	26,300	38,974
	52,700	42,575
	7,900	10,932
	3,100	81,022
*	10,500	9,347
	282,000	71,982
	24,100	96,144

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* ChemPartner PharmaTech Co. Ltd., Class A.....	12,100	\$ 19,663
Chen Lin Education Group Holdings Ltd.....	92,000	25,305
* Cheng De Lolo Co. Ltd., Class A.....	45,500	56,172
Chengdu ALD Aviation Manufacturing Corp., Class A.....	6,660	33,237
Chengdu CORPRO Technology Co. Ltd., Class A.....	11,900	41,948
Chengdu Fusen Noble-House Industrial Co. Ltd., Class A.....	19,540	34,004
Chengdu Hongqi Chain Co. Ltd., Class A.....	59,000	42,680
Chengdu Jiafaantai Education Technology Co. Ltd., Class A.....	8,100	10,509
Chengdu Kanghua Biological Products Co. Ltd., Class A.....	3,450	49,013
Chengdu Leejun Industrial Co. Ltd., Class A.....	21,000	28,128
Chengdu Tianjian Technology Co. Ltd., Class A.....	2,520	16,426
Chengdu Wintruo Holding Co. Ltd., Class A.....	51,815	111,825
Chengdu Xingrong Environment Co. Ltd., Class A.....	61,400	46,436
Chengtun Mining Group Co. Ltd., Class A.....	73,800	86,445
Chengxin Lithium Group Co. Ltd., Class A.....	11,600	97,875
* Chifeng Jilong Gold Mining Co. Ltd., Class A.....	25,900	70,258
* Chiho Environmental Group Ltd.....	308,000	27,487
China Aerospace International Holdings Ltd.....	970,000	54,972
# China Aircraft Leasing Group Holdings Ltd.....	157,000	95,754
China Baoan Group Co. Ltd., Class A.....	18,100	38,317
China Bester Group Telecom Co. Ltd., Class A.....	4,800	8,570
China BlueChemical Ltd., Class H.....	943,143	255,171
Ω China Bohai Bank Co. Ltd., Class H.....	664,000	118,294
* China Bright Culture Group.....	163,000	6,864
China CAMC Engineering Co. Ltd., Class A.....	47,900	57,817
China Chengtong Development Group Ltd.....	1,142,000	21,073
China CITIC Bank Corp. Ltd., Class H.....	2,102,000	878,594
† China Common Rich Renewable Energy Investments Ltd.....	1,016,000	121,339
China Communications Services Corp. Ltd., Class H.....	1,300,800	528,861
* China Conch Environment Protection Holdings Ltd.....	442,500	350,384
China Conch Venture Holdings Ltd.....	419,000	812,310
China Construction Bank Corp., Class H.....	22,487,990	14,361,059
China CSSC Holdings Ltd., Class A.....	32,900	114,111
China Datang Corp. Renewable Power Co. Ltd., Class H.....	690,000	187,277
China Design Group Co. Ltd., Class A.....	22,240	30,153
Ω China Development Bank Financial Leasing Co. Ltd., Class H.....	976,000	124,381
* China Dili Group.....	968,585	170,552
China Dongxiang Group Co. Ltd.....	1,590,000	79,084
Ω China East Education Holdings Ltd.....	336,500	136,626
* China Eastern Airlines Corp. Ltd., ADR.....	1,469	26,612
* China Eastern Airlines Corp. Ltd., Class H.....	260,000	94,734
China Education Group Holdings Ltd.....	602,000	510,197
China Electronics Huada Technology Co. Ltd.....	270,000	25,496
# China Electronics Optics Valley Union Holding Co. Ltd.....	956,000	60,830
* China Energy Engineering Corp Ltd.....	493,027	167,829
China Energy Engineering Corp. Ltd., Class H.....	676,000	89,633
China Everbright Bank Co. Ltd., Class H.....	927,000	281,145
China Everbright Environment Group Ltd.....	1,126,000	599,304
#Ω China Everbright Greentech Ltd.....	375,000	85,018
China Everbright Ltd.....	458,000	348,010
* China Express Airlines Co. Ltd., Class A.....	36,700	56,086
Ω China Feihe Ltd.....	1,336,000	1,173,107
* China Film Co. Ltd., Class A.....	32,900	57,592
China Foods Ltd.....	536,000	170,676
China Galaxy Securities Co. Ltd., Class H.....	1,279,500	632,748
China Gas Holdings Ltd.....	1,286,400	1,977,383
China Glass Holdings Ltd.....	386,000	61,988
China Gold International Resources Corp. Ltd.....	99,700	279,111
* China Grand Automotive Services Group Co. Ltd., Class A.....	74,000	29,687

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	48,400	\$ 64,720
	33,200	47,707
*	1,750	8,204
*	184,000	3,306
	359,000	48,481
#	428,500	144,731
	19,100	21,884
*††	73,000	2,127
*	99,600	37,197
*	240,000	155,207
*††Ω	3,395,000	148,737
	84,000	10,902
††	159,000	7,101
Ω	353,600	650,173
	482,850	467,292
	2,529,120	586,924
	40,690	90,356
	278,000	65,238
	16,058	89,272
	704,000	862,795
#	3,873	28,931
	396,000	589,810
	257,000	120,952
*Ω	181,200	714,124
*	30,000	982
	549,000	882,001
*	848,000	38,350
	871,000	1,384,634
	24,220	52,243
	222,000	539,514
	528,000	2,453,084
	1,011,098	5,463,264
	36,000	36,998
	652,000	54,042
	429,889	693,346
	19,000	46,192
Ω	189,340	175,439
	54,900	111,711
*††	130,581	0
*Ω	312,000	4,275
*	5,300	22,415
#	1,029,020	335,610
#	1,739,000	228,395
	945,000	463,936
	14,000	60,084
	67,500	108,068
	26,200	101,927
	2,600	14,224
Ω	557,000	177,342
*	55,800	40,190
	53,110	247,895
*	418,000	36,189
*	2,890,000	115,944
	524,000	482,696
	630,000	126,919
	1,087,250	523,910
	1,248,500	3,450,129
	537,000	561,240

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	783,800	\$1,674,216
	119,000	38,542
*††	128,000	1,269
	48,000	32,963
	1,198,000	713,163
	17,400	22,123
Ω	866,000	276,852
	51,400	39,852
*	717,200	47,521
	2,691,000	212,658
Ω	105,600	121,794
	16,441	50,959
	376,000	1,577,858
	1,004,222	4,193,911
	8,168	61,544
	11,381	61,267
	850,000	335,592
	397,000	73,440
	1,097,600	96,339
	13,800	15,753
#*	412,000	100,388
*Ω	1,117,000	52,714
	164,000	130,596
	224,000	33,064
*	722,000	35,786
	2,314,000	156,459
	26,700	35,344
*	1,485	40,867
*	364,000	197,132
	2,090,000	74,729
	509,200	380,972
	1,078,000	1,117,792
	444,000	113,208
	647,000	317,353
	957,212	1,009,357
	20,174	37,491
*	145,000	56,822
#*	59,000	47,194
	128,200	127,707
	20,644	644,816
Ω	17,362,000	2,233,666
	1,532,000	650,363
*	49,900	75,872
*	1,120,000	211,282
*	44,300	116,611
	628,938	1,196,288
Ω	216,000	64,351
	296,000	265,694
	44,900	51,991
*††	164,000	3,527
	10,900	23,342
Ω	149,000	22,129
	188,453	668,684
	598,000	515,636
Ω	1,168,000	172,210
*	383,000	26,310
#*	676,000	43,934
	4,500	79,186
*	154,000	71,928

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* China Zhonghua Geotechnical Engineering Group Co. Ltd., Class A.....	41,500	\$ 17,077
*†† China Zhongwang Holdings Ltd.....	944,318	37,893
China-Singapore Suzhou Industrial Park Development Group Co. Ltd., Class A.....	15,600	19,965
Chinasoft International Ltd.....	1,240,000	1,061,579
* Chindata Group Holdings Ltd., ADR.....	61,693	440,488
Chinese Universe Publishing & Media Group Co. Ltd., Class A.....	53,000	73,317
Chongqing Changan Automobile Co. Ltd., Class A.....	24,212	66,152
Chongqing Department Store Co. Ltd., Class A.....	13,700	45,448
* Chongqing Dima Industry Co. Ltd., Class A.....	110,000	35,234
Chongqing Fuling Electric Power Industrial Co. Ltd., Class A.....	45,844	86,146
* Chongqing Iron & Steel Co. Ltd., Class H.....	342,000	41,998
Chongqing Machinery & Electric Co. Ltd., Class H.....	568,000	42,548
Chongqing Rural Commercial Bank Co. Ltd., Class H.....	1,084,000	377,214
Chongqing Zaisheng Technology Corp. Ltd., Class A.....	23,240	22,290
Chongqing Zhifei Biological Products Co. Ltd., Class A.....	22,600	333,957
Chongqing Zongshen Power Machinery Co. Ltd., Class A.....	34,500	36,220
Chow Tai Seng Jewellery Co. Ltd., Class A.....	41,750	85,890
# CIFI Ever Sunshine Services Group Ltd.....	330,000	237,937
# CIFI Holdings Group Co. Ltd.....	2,024,247	549,769
CIMC Enric Holdings Ltd.....	374,000	347,673
Ω CIMC Vehicles Group Co. Ltd., Class H.....	47,000	30,290
Cinda Real Estate Co. Ltd., Class A.....	63,800	56,315
Cisen Pharmaceutical Co. Ltd., Class A.....	14,000	24,813
* CITIC Guoan Information Industry Co. Ltd., Class A.....	131,000	51,379
CITIC Securities Co. Ltd., Class H.....	502,600	1,033,438
* Citychamp Watch & Jewellery Group Ltd.....	560,000	84,785
CMST Development Co. Ltd., Class A.....	84,200	69,573
* CNFinance Holdings Ltd., ADR.....	23,410	54,545
CNHTC Jinan Truck Co. Ltd., Class A.....	40,986	79,660
CNNC Hua Yuan Titanium Dioxide Co. Ltd., Class A.....	75,835	111,844
CNOOC Energy Technology & Services Ltd., Class A.....	162,200	61,522
CNSIG Inner Mongolia Chemical Industry Co. Ltd.....	45,900	138,536
CoCreation Grass Co. Ltd., Class A.....	4,200	15,191
COFCO Biotechnology Co. Ltd., Class A.....	73,600	95,009
COFCO Joycome Foods Ltd.....	1,467,000	636,470
*†† Colour Life Services Group Co. Ltd.....	185,088	10,964
* Comba Telecom Systems Holdings Ltd.....	942,000	170,292
Concord New Energy Group Ltd.....	4,054,648	381,788
* Confidence Intelligence Holdings Ltd.....	12,000	55,176
Consun Pharmaceutical Group Ltd.....	217,000	118,913
Contec Medical Systems Co. Ltd., Class A.....	8,100	32,182
* Contemporary Amperex Technology Co. Ltd., Class A.....	11,550	877,594
* Continental Aerospace Technologies Holding Ltd.....	1,469,171	18,481
* Coolpad Group Ltd.....	1,762,000	27,354
COSCO SHIPPING Development Co. Ltd., Class H.....	2,167,000	351,566
* COSCO SHIPPING Energy Transportation Co. Ltd., Class H.....	548,000	376,795
COSCO SHIPPING Holdings Co. Ltd., Class H.....	1,186,900	1,780,685
COSCO SHIPPING International Hong Kong Co. Ltd.....	250,000	68,382
COSCO SHIPPING Ports Ltd.....	902,510	673,743
*Ω Cosmo Lady China Holdings Co. Ltd.....	331,000	12,599
* Cosmopolitan International Holdings Ltd.....	152,000	22,981
# Country Garden Holdings Co. Ltd.....	3,579,904	1,384,418
Country Garden Services Holdings Co. Ltd.....	710,287	1,583,971
CPMC Holdings Ltd.....	227,000	89,550
CQ Pharmaceutical Holding Co. Ltd., Class A.....	53,800	41,452
# Crazy Sports Group Ltd.....	1,774,000	65,440
CRRC Corp. Ltd., Class H.....	805,000	299,401
Crystal Clear Electronic Material Co. Ltd., Class A.....	13,839	36,282

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CHINA — (Continued)			
Ω	CSC Financial Co. Ltd., Class H.....	257,000	\$ 240,132
	CSG Holding Co. Ltd., Class A.....	100,000	98,996
*	CSG Smart Science&Technology Co. Ltd., Class A.....	14,900	19,764
	CSPC Innovation Pharmaceutical Co. Ltd., Class A.....	20,500	47,245
	CSPC Pharmaceutical Group Ltd.....	3,232,640	3,539,593
	CSSC Hong Kong Shipping Co. Ltd.....	604,000	111,498
	CSSC Science & Technology Co. Ltd., Class A.....	25,200	48,036
	CTS International Logistics Corp. Ltd., Class A.....	55,500	75,566
*	CWT International Ltd.....	960,000	8,188
	Da Ming International Holdings Ltd.....	30,000	9,495
	Daan Gene Co. Ltd., Class A.....	37,920	105,783
Ω	Dali Foods Group Co. Ltd.....	1,039,000	494,704
*	Dalian Bio-Chem Co. Ltd., Class A.....	3,900	8,635
	Dalian Huarui Heavy Industry Group Co. Ltd., Class A.....	58,500	69,668
	Dalipal Holdings Ltd.....	156,000	52,970
	Daqin Railway Co. Ltd., Class A.....	131,288	117,959
	Dare Power Dekor Home Co. Ltd., Class A.....	16,600	21,541
	Dashang Co. Ltd., Class A.....	20,900	53,978
	DaShenLin Pharmaceutical Group Co. Ltd., Class A.....	18,811	90,027
	Dawnrays Pharmaceutical Holdings Ltd.....	384,000	61,512
	Dazhong Transportation Group Co. Ltd., Class A.....	39,100	18,236
	Dazzle Fashion Co. Ltd., Class A.....	22,112	46,384
	DBG Technology Co. Ltd., Class A.....	36,100	59,632
	DeHua TB New Decoration Materials Co. Ltd., Class A.....	37,700	53,331
*	Deppon Logistics Co. Ltd., Class A.....	40,100	79,525
#	Dexin China Holdings Co. Ltd.....	381,000	105,650
	DHC Software Co. Ltd., Class A.....	61,600	56,631
	Dian Diagnostics Group Co. Ltd., Class A.....	19,254	87,768
#	Differ Group Holding Co. Ltd.....	1,236,000	299,030
	Digital China Group Co. Ltd., Class A.....	25,400	69,791
	Digital China Holdings Ltd.....	409,250	182,618
	Digital China Information Service Co. Ltd., Class A.....	38,600	64,490
	Do-Fluoride Chemicals Co. Ltd., Class A.....	12,800	92,640
	Dong-E-E-Jiao Co. Ltd., Class A.....	8,200	43,613
	Dongfang Electric Corp. Ltd., Class H.....	71,000	89,759
	Dongfang Electronics Co. Ltd., Class A.....	29,700	36,025
	Dongfeng Motor Group Co. Ltd., Class H.....	864,000	597,019
	Dongguan Development Holdings Co. Ltd., Class A.....	31,100	46,581
	Dongjiang Environmental Co. Ltd., Class H.....	80,800	30,055
	Dongxing Securities Co. Ltd., Class A.....	61,200	74,663
	Dongyue Group Ltd.....	954,000	1,037,605
*	DouYu International Holdings Ltd., ADR.....	65,268	74,406
*	Duiba Group Ltd.....	66,400	8,286
	Dynagreen Environmental Protection Group Co. Ltd., Class H.....	233,000	90,752
	East Group Co. Ltd., Class A.....	52,400	68,139
	East Money Information Co. Ltd., Class A.....	88,153	291,978
	Eastern Communications Co. Ltd., Class A.....	19,200	30,419
	Ecovacs Robotics Co. Ltd., Class A.....	5,200	71,589
	Edan Instruments, Inc., Class A.....	11,100	15,893
	Edifier Technology Co. Ltd., Class A.....	35,100	44,719
	Edvantage Group Holdings Ltd.....	184,621	51,732
	EEKA Fashion Holdings Ltd.....	137,000	220,063
	EIT Environmental Development Group Co. Ltd., Class A.....	9,360	25,523
	Electric Connector Technology Co. Ltd., Class A.....	5,100	36,240
	Elion Energy Co. Ltd., Class A.....	106,600	78,456
	ENN Energy Holdings Ltd.....	134,000	2,185,887
	ENN Natural Gas Co. Ltd., Class A.....	59,800	153,292
	Eoptolink Technology, Inc.Ltd., Class A.....	14,900	55,703
	Era Co. Ltd., Class A.....	39,000	31,570

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	144,000	\$ 65,160
	41,800	40,313
*	1,800,000	9,864
	672,000	180,375
	2,315	32,525
	39,300	19,574
#Ω	116,200	73,953
*Ω	82,000	169,778
*	1,018	1,018
*	51,400	54,011
	123,996	123,570
#	25,116	132,236
	34,900	45,137
	46,400	41,195
*	13,600	23,200
	39,500	84,784
	16,350	62,253
*	1,605,000	214,852
	86,800	73,918
	79,604	333,541
	71,200	64,632
	126,000	53,580
*	88,000	318,970
	230,100	202,182
	4,100	35,095
	40,276	494,895
	13,700	16,877
*	390,000	24,303
	89,300	87,204
	150,000	20,612
	125,800	187,873
#	214,000	31,853
	736,000	501,393
*	24,000	13,744
	1,005,000	582,761
*††	51,000	0
*	9,389	32,016
	21,900	38,436
*	9,100	9,135
	30,100	54,332
	15,900	53,280
	31,100	91,416
*	4,617,483	67,787
	12,894	20,632
	36,000	20,842
*	3,101	129,002
Ω	218,000	1,057,511
	5,500	33,332
Ω	63,560	574,726
	31,700	53,365
	44,600	97,755
	6,200	45,203
	1,900	100,279
	18,200	47,017
#*	3,156,000	57,546
*	44,400	29,162
#*	10,252	283,775
*	233,300	799,093
	1,210,000	2,399,301

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	59,000	\$ 85,661
	64,500	112,228
	3,938,000	325,808
Ω	479,000	301,334
*	48,000	41,954
*	48,000	173,791
	15,288	31,729
	260,400	344,713
	58,700	73,152
	3,260	57,471
	3,300	112,579
	16,000	38,233
*	1,043,000	17,829
#*	1,048,000	4,417
	43,000	203,331
	5,100	50,858
	8,900	13,311
	207,000	145,706
Ω	20,500	5,038
	3,500	13,295
	25,200	34,289
	159,152	27,566
	138,000	28,497
#*	3,510,940	129,705
*	381,000	44,674
*	75,900	43,821
	5,000	29,072
*	681,823	44,384
*	17,300	28,724
	10,500	32,754
*	87,500	46,658
	269,500	427,242
*	72,300	35,212
	498,000	93,757
	56,300	278,268
*	55,900	49,597
	135,240	71,298
	543,000	62,968
	450,500	890,485
Ω	289,000	240,402
	684,000	612,218
	38,700	52,871
	59,500	41,933
	18,000	27,979
*	49,300	87,264
*	32,800	24,895
	28,000	33,730
	33,300	34,478
	12,700	42,757
	13,100	127,823
*	32,903	56,523
	13,700	61,460
	45,300	33,316
	17,650	53,878
	740,000	720,853
	4,500	53,799
	142,000	15,873
*	18,400	22,634

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	10,600	\$ 11,246
	3,500	15,286
	8,000	41,017
	52,698	64,582
	9,400	21,879
	28,900	97,773
	24,300	56,142
*	809,500	137,090
	22,100	20,564
	70,050	66,928
	11,600	28,796
	37,500	22,156
	143,400	60,529
	404,836	380,000
	38,600	74,181
	3,100	34,455
	18,900	67,124
	27,700	36,816
	15,500	20,039
	13,557	31,853
	11,200	115,766
	24,320	82,882
	8,000	27,340
	5,600	56,584
	23,060	179,600
	7,480	41,623
	75,546	71,878
*	50,100	57,338
	27,100	33,185
	64,300	51,907
	6,300	17,751
#	110,500	60,594
	25,900	22,299
	94,012	128,668
*	50,330	62,324
Ω	102,600	121,963
	50,550	48,567
*Ω	610,000	622,415
	40,200	148,124
	676,199	2,164,180
*	3,382	44,575
	9,380	27,740
*	11,100	21,583
*	103,000	252,686
	17,000	72,429
*	28,400	13,625
	59,000	45,475
	412,000	985,966
	626,000	419,264
Ω	622,000	64,115
*	36,700	47,932
*	14,500	41,726
	34,100	75,547
	18,060	84,671
	62,700	56,591
	119,700	169,442
*	32,500	24,779
	5,800	17,158
	7,976	82,843

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	6,444	\$ 54,459
	14,900	85,391
	11,400	47,929
	17,300	107,179
	1,733	26,282
Ω	20,700	215,002
	24,700	116,662
Ω	274,000	534,051
	3,500	22,750
*Ω	480,000	37,307
	34,161	64,458
*	48,500	18,226
	36,600	69,016
*Ω	116,000	48,524
*	262,500	14,712
	152,000	182,783
*	180,000	22,954
	23,400	75,687
	25,800	29,487
	40,400	84,238
	88,052	394,473
	67,000	28,907
	14,074	24,574
	40,800	52,067
	46,159	183,992
	11,480	22,807
*	53,900	51,039
	59,600	47,628
	59,500	27,279
	386,000	16,217
	409,500	1,982,068
*	911,200	29,699
	27,200	99,802
	130,900	392,766
	36,700	85,383
	95,420	132,649
	300,600	124,720
	20,700	50,104
*	1,011,000	119,402
*	239,000	23,421
	230,000	265,584
	9,788	125,316
*	89,400	39,063
*	136,000	27,243
*	108,700	59,357
	13,300	81,174
*	1,396,000	42,634
*	29,100	37,935
	6,200	8,131
*††Ω	72,000	5,279
Ω	1,872,000	157,526
	96,000	13,793
	510,840	675,176
††	928,000	6,656
#*Ω	294,000	880,587
	99,580	64,138
	14,100	94,355
	69,565	80,287
	104,000	117,509

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Huaifon Microfibre Shanghai Technology Co. Ltd.....	57,300	\$ 33,907
Huafu Fashion Co. Ltd., Class A.....	77,300	42,179
Huagong Tech Co. Ltd., Class A.....	21,000	68,946
Hualan Biological Engineering, Inc., Class A.....	25,300	75,275
#* Huanxi Media Group Ltd.....	450,000	72,199
Huapont Life Sciences Co. Ltd., Class A.....	58,350	51,190
Ω Huatai Securities Co. Ltd., Class H.....	260,600	343,760
* Huawen Media Group, Class A.....	42,300	15,342
Huaxi Holdings Co. Ltd.....	96,000	15,905
Huaxi Securities Co. Ltd., Class A.....	64,300	71,080
Huaxia Bank Co. Ltd., Class A.....	148,736	113,115
Huayu Automotive Systems Co. Ltd., Class A.....	60,700	197,698
# Huazhong In-Vehicle Holdings Co. Ltd.....	242,000	80,202
# Huazhu Group Ltd., ADR.....	12,168	466,643
Huazhu Group Ltd.....	20,100	78,827
Hubei Biocause Pharmaceutical Co. Ltd., Class A.....	73,900	36,827
Hubei Dinglong Co. Ltd., Class A.....	6,900	21,528
Hubei Feilihua Quartz Glass Co. Ltd., Class A.....	7,350	52,750
Hubei Jumpcan Pharmaceutical Co. Ltd., Class A.....	26,500	95,438
Hubei Xingfa Chemicals Group Co. Ltd., Class A.....	33,700	186,744
# Huijing Holdings Co. Ltd.....	366,000	11,618
Huishang Bank Corp. Ltd., Class H.....	123,900	39,859
Huizhou Desay Sv Automotive Co. Ltd., Class A.....	1,600	46,487
Hunan Aihua Group Co. Ltd., Class A.....	14,000	53,633
Hunan Gold Corp. Ltd., Class A.....	31,100	56,986
Hunan TV & Broadcast Intermediary Co. Ltd., Class A.....	42,600	32,077
Hunan Valin Steel Co. Ltd., Class A.....	220,400	148,978
Hunan Zhongke Electric Co. Ltd., Class A.....	6,300	26,999
Hundsun Technologies, Inc., Class A.....	10,837	68,407
#* HUYA, Inc., ADR.....	39,605	130,696
Ω Hygeia Healthcare Holdings Co. Ltd.....	87,600	503,746
* Hytera Communications Corp. Ltd., Class A.....	61,000	48,127
* HyUnion Holding Co. Ltd., Class A.....	44,700	49,989
* IBO Technology Co. Ltd.....	38,000	11,706
#*Ω iDreamSky Technology Holdings Ltd.....	185,200	112,478
Iflytek Co. Ltd., Class A.....	10,800	67,520
IKD Co. Ltd., Class A.....	27,900	81,283
#* I-Mab, Sponsered ADR.....	18,909	198,166
Ω IMAX China Holding, Inc.....	61,100	54,590
Industrial & Commercial Bank of China Ltd., Class H.....	13,271,017	7,016,222
Industrial Bank Co. Ltd., Class A.....	272,645	720,248
Industrial Securities Co. Ltd., Class A.....	115,200	110,666
Infore Environment Technology Group Co. Ltd., Class A.....	46,000	34,805
*Ω Ingdan, Inc.....	313,000	86,876
Ingenic Semiconductor Co. Ltd., Class A.....	2,500	33,123
* Inke Ltd.....	171,000	26,333
Inmyshow Digital Technology Group Co. Ltd., Class A.....	51,100	59,427
Inner Mongolia BaoTou Steel Union Co. Ltd., Class A.....	269,100	90,424
* Inner Mongolia Xingye Mining Co. Ltd., Class A.....	59,700	67,285
Inner Mongolia Yili Industrial Group Co. Ltd., Class A.....	82,500	438,905
Inner Mongolia Yuan Xing Energy Co. Ltd., Class A.....	67,400	91,529
* Innuovo Technology Co. Ltd., Class A.....	26,600	34,303
Inspur Electronic Information Industry Co. Ltd., Class A.....	20,100	72,557
* Inspur International Ltd.....	216,000	76,814
* Inspur Software Co. Ltd., Class A.....	6,700	12,983
Intco Medical Technology Co. Ltd., Class A.....	29,880	102,104
*Ω International Alliance Financial Leasing Co. Ltd.....	108,000	55,608
Intron Technology Holdings Ltd.....	44,000	40,416
#* iQIYI, Inc., ADR.....	144,800	553,136

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	6,800	\$ 15,703
*	13,900	17,347
	205,000	60,086
	23,858	275,554
	3,000	9,536
	12,800	84,213
	8,970	61,565
	34,800	130,563
*Ω	20,400	154,735
	66,597	1,986,758
	1,328	44,939
*	198,000	95,073
*	29,000	52,570
	21,700	59,459
*	1,488,000	42,690
*	37,800	22,548
	2,842	48,501
	5,500	39,849
	39,800	45,671
	35,000	102,655
	324,000	282,743
	566	28,909
	19,880	64,547
	53,700	77,937
	20,926	162,017
	14,900	24,799
	20,400	64,150
	24,600	19,344
	80,100	58,116
	6,600	22,225
*	24,600	51,451
*	41,800	35,446
*	4,408	28,146
	37,100	52,995
	4,900	22,532
	24,100	47,233
	107,600	72,446
	36,100	148,759
	7,500	31,200
	38,300	60,750
	4,693	80,170
	5,600	42,264
	23,000	92,051
	56,400	45,314
*	12,200	41,760
	294,500	30,353
	498,000	610,051
	11,800	19,590
	39,900	60,965
	20,600	46,061
	41,600	39,230
*	12,810	29,207
	10,738	30,383
	32,900	70,662
*	68,400	74,311
#	2,068,000	221,569
	54,200	70,155
	13,580	66,989
*	221,000	16,610

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
#*	JinkoSolar Holding Co. Ltd., ADR.....	19,315 \$1,280,971
*	Jinmao Property Services Co. Ltd.....	36,723 18,883
	Jinyu Bio-Technology Co. Ltd., Class A.....	26,100 32,532
#Ω	Jiumaojiu International Holdings Ltd.....	322,000 700,634
	Jiuzhitang Co. Ltd., Class A.....	24,800 32,883
	Jizhong Energy Resources Co. Ltd., Class A.....	90,500 90,409
	JL Mag Rare-Earth Co. Ltd., Class A.....	6,000 41,311
	JNBY Design Ltd.....	107,000 99,657
	Joincare Pharmaceutical Group Industry Co. Ltd., Class A.....	33,100 54,230
	Joinn Laboratories China Co. Ltd., Class A.....	1,240 20,398
	Jointown Pharmaceutical Group Co. Ltd., Class A.....	55,462 93,388
	Jonjee Hi-Tech Industrial & Commercial Holding Co. Ltd., Class A.....	18,600 95,916
*	Joy City Property Ltd.....	2,264,000 80,536
	Joyoung Co. Ltd., Class A.....	28,300 73,886
	JOYY, Inc., ADR.....	18,270 473,010
Ω	JS Global Lifestyle Co. Ltd.....	524,000 630,022
	JSTI Group, Class A.....	36,800 36,118
	Ju Teng International Holdings Ltd.....	412,000 74,630
	Juewei Food Co. Ltd., Class A.....	6,000 46,598
*	Juneyao Airlines Co. Ltd., Class A.....	13,400 29,654
	Jutal Offshore Oil Services Ltd.....	216,000 14,340
	JY Grandmark Holdings Ltd.....	13,000 2,391
*	Kaisa Prosperity Holdings Ltd.....	21,750 11,106
*	Kaiser China Cultural Co. Ltd., Class A.....	29,400 23,960
*	Kaishan Group Co. Ltd., Class A.....	27,300 62,150
*Ω	Kangda International Environmental Co. Ltd.....	250,000 20,053
	KBC Corp. Ltd., Class A.....	1,159 61,686
	Keboda Technology Co. Ltd., Class A.....	1,700 18,055
	Keeson Technology Corp. Ltd., Class A.....	9,984 19,075
	Kehua Data Co. Ltd., Class A.....	14,600 85,111
	Keshun Waterproof Technologies Co. Ltd., Class A.....	40,400 64,064
	Kingboard Holdings Ltd.....	433,400 1,268,001
	Kingboard Laminates Holdings Ltd.....	590,973 541,617
	KingClean Electric Co. Ltd., Class A.....	10,020 46,048
*	Kingdee International Software Group Co. Ltd.....	146,000 315,232
	Kingfa Sci & Tech Co. Ltd., Class A.....	78,100 117,053
	Kingsoft Corp. Ltd.....	388,600 1,297,519
*	Ko Yo Chemical Group Ltd.....	2,584,000 83,970
	Konfoong Materials International Co. Ltd., Class A.....	5,300 58,415
*	Kong Sun Holdings Ltd.....	650,000 3,381
	Konka Group Co. Ltd., Class A.....	48,100 37,999
	KPC Pharmaceuticals, Inc., Class A.....	26,900 46,267
*	Kuang-Chi Technologies Co. Ltd., Class A.....	15,700 41,978
	Kunlun Energy Co. Ltd.....	2,010,000 1,479,696
	Kunlun Tech Co. Ltd., Class A.....	18,400 39,232
	Kunming Yunnei Power Co. Ltd., Class A.....	59,300 27,844
*	Kunshan Kersen Science & Technology Co. Ltd., Class A.....	21,800 25,386
*	Kunwu Jiuding Investment Holdings Co. Ltd., Class A.....	9,100 23,011
	KWG Group Holdings Ltd.....	660,830 133,883
	KWG Living Group Holdings Ltd.....	396,915 80,960
*	Lakala Payment Co. Ltd., Class A.....	38,200 100,983
*	Lanzhou Lishang Guochao Industrial Group Co. Ltd., Class A.....	19,100 17,765
	Lao Feng Xiang Co. Ltd., Class A.....	10,900 61,693
	Laobaixing Pharmacy Chain JSC, Class A.....	22,412 110,579
*	Launch Tech Co. Ltd., Class H.....	53,500 20,263
	LB Group Co. Ltd., Class A.....	42,700 129,158
	Lee & Man Chemical Co. Ltd.....	136,000 119,797
	Lee & Man Paper Manufacturing Ltd.....	875,000 333,117
	Lee's Pharmaceutical Holdings Ltd.....	163,500 40,189

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CHINA — (Continued)			
Ω	Legend Holdings Corp., Class H.....	359,300	\$ 411,722
	Lenovo Group Ltd.....	3,042,000	2,950,116
	Lens Technology Co. Ltd., Class A.....	66,000	106,963
*	Leo Group Co. Ltd., Class A.....	250,000	72,186
*	Leoch International Technology Ltd.....	67,000	5,899
	Lepu Medical Technology Beijing Co. Ltd., Class A.....	36,707	97,720
	Levima Advanced Materials Corp., Class A.....	10,400	74,558
*	LexinFintech Holdings Ltd., ADR.....	77,975	146,593
	Leyard Optoelectronic Co. Ltd., Class A.....	29,200	27,963
*	Li Auto, Inc., ADR.....	18,806	617,589
	Li Ning Co. Ltd.....	448,500	3,638,067
	Lianhe Chemical Technology Co. Ltd., Class A.....	28,600	79,711
	Liao Ning Oxiranchem, Inc., Class A.....	23,500	38,014
	Liaoning Cheng Da Co. Ltd., Class A.....	26,600	54,615
	Liaoning Port Co. Ltd., Class H.....	580,000	54,700
	Lier Chemical Co. Ltd., Class A.....	27,580	91,993
*	Lifetech Scientific Corp.....	1,386,000	470,747
*	LingNan Eco&Culture-Tourism Co. Ltd., Class A.....	36,200	15,324
*	Lingyi iTech Guangdong Co., Class A.....	127,100	97,147
*††	Link Motion, Inc., Sponsored ADR.....	24,777	0
	Liuzhou Iron & Steel Co. Ltd., Class A.....	71,240	40,320
	Livzon Pharmaceutical Group, Inc., Class H.....	79,471	236,918
	Lizhong Sitong Light Alloys Group Co. Ltd., Class A.....	7,400	42,569
#	LK Technology Holdings Ltd.....	159,500	278,654
	Logan Group Co. Ltd.....	751,000	208,561
	Loncin Motor Co. Ltd., Class A.....	64,300	49,332
	Long Yuan Construction Group Co. Ltd., Class A.....	37,800	42,338
Ω	Longfor Group Holdings Ltd.....	574,000	1,917,945
	Longhua Technology Group Luoyang Co. Ltd., Class A.....	18,200	26,325
	LONGi Green Energy Technology Co. Ltd., Class A.....	64,719	592,975
	Longshine Technology Group Co. Ltd., Class A.....	16,400	74,955
	Lonking Holdings Ltd.....	1,268,000	251,517
	Luenmei Quantum Co. Ltd., Class A.....	32,500	35,942
	Luolai Lifestyle Technology Co. Ltd., Class A.....	31,500	51,050
*	Luoniushan Co. Ltd., Class A.....	54,300	54,253
	Luoxin Pharmaceuticals Group Stock Co. Ltd., Class A.....	29,100	31,752
#*	Luoyang Glass Co. Ltd., Class H.....	104,000	178,985
	Luoyang Xinqianglian Slewing Bearing Co. Ltd., Class A.....	3,740	53,612
	Lushang Health Industry Development Co. Ltd., Class A.....	30,100	42,452
	Luxi Chemical Group Co. Ltd., Class A.....	64,000	133,964
	Luxshare Precision Industry Co. Ltd., Class A.....	80,718	407,121
*Ω	Luye Pharma Group Ltd.....	949,000	284,662
#*	LVGEM China Real Estate Investment Co. Ltd.....	398,000	50,754
	Maanshan Iron & Steel Co. Ltd., Class H.....	800,000	214,809
	Maccura Biotechnology Co. Ltd., Class A.....	20,700	58,750
	Mango Excellent Media Co. Ltd., Class A.....	40,300	188,050
*Ω	Maoyan Entertainment.....	192,800	174,996
*	Maoye International Holdings Ltd.....	383,000	11,222
*	Markor International Home Furnishings Co. Ltd., Class A.....	47,400	20,994
	Mayinglong Pharmaceutical Group Co. Ltd., Class A.....	14,500	46,440
#*Ω	Meitu, Inc.....	1,045,500	110,952
*Ω	Meituan, Class B.....	64,100	1,437,978
*	Mianyang Fulin Precision Co. Ltd., Class A.....	13,400	41,230
Ω	Midea Real Estate Holding Ltd.....	186,600	221,763
	Milkyway Chemical Supply Chain Service Co. Ltd., Class A.....	2,100	45,816
	Min Xin Holdings Ltd.....	66,000	28,545
	Ming Yang Smart Energy Group Ltd., Class A.....	25,800	114,887
*	Mingfa Group International Co. Ltd.....	374,000	17,307
	Minmetals Land Ltd.....	687,644	59,504

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CHINA — (Continued)			
Ω	Minsheng Education Group Co. Ltd.....	428,000	\$ 35,022
	Minth Group Ltd.....	470,000	1,256,422
	MLS Co. Ltd., Class A.....	70,500	101,846
*	MMG Ltd.....	1,894,000	560,249
	Monalisa Group Co. Ltd., Class A.....	20,400	39,368
	Montage Technology Co. Ltd., Class A.....	2,554	21,737
*	Montnets Cloud Technology Group Co. Ltd., Class A.....	17,500	34,983
*Ω	Mulsanne Group Holding Ltd.....	62,000	33,169
	Muyuan Foods Co. Ltd., Class A.....	17,454	154,823
*	Myhome Real Estate Development Group Co. Ltd., Class A.....	111,200	26,281
	MYS Group Co. Ltd., Class A.....	32,200	16,841
*††	Nan Hai Corp. Ltd.....	4,000,000	13,401
	NanJi E-Commerce Co. Ltd., Class A.....	73,286	54,509
	Nanjing Chervon Auto Precision Technology Co. Ltd., Class A.....	3,700	17,590
	Nanjing Hanrui Cobalt Co. Ltd., Class A.....	9,000	71,976
	Nanjing Iron & Steel Co. Ltd., Class A.....	220,400	99,932
	Nanjing King-Friend Biochemical Pharmaceutical Co. Ltd., Class A.....	32,191	89,377
*	Nanjing Sample Technology Co. Ltd., Class H.....	67,000	36,083
	Nanjing Securities Co. Ltd., Class A.....	64,200	76,199
	Nanjing Xinjiekou Department Store Co. Ltd., Class A.....	44,800	67,214
	Nanjing Yunhai Special Metals Co. Ltd., Class A.....	13,726	55,125
	Nantong Jianghai Capacitor Co. Ltd., Class A.....	16,600	67,035
	NARI Technology Co. Ltd., Class A.....	41,544	180,266
	NAURA Technology Group Co. Ltd., Class A.....	1,000	37,782
	NavInfo Co. Ltd., Class A.....	25,800	53,575
	NetDragon Websoft Holdings Ltd.....	156,000	311,669
	NetEase, Inc., ADR.....	36,896	3,430,590
	NetEase, Inc.....	62,700	1,172,914
	New China Life Insurance Co. Ltd., Class H.....	262,400	625,306
	New Hope Dairy Co. Ltd., Class A.....	11,200	18,629
*	New Hope Liuhe Co. Ltd., Class A.....	12,400	29,327
*	New Sparkle Roll International Group Ltd.....	1,216,000	17,202
*	New World Department Store China Ltd.....	209,000	28,955
	Newland Digital Technology Co. Ltd., Class A.....	40,700	92,165
	Nexteer Automotive Group Ltd.....	577,000	463,613
	Nine Dragons Paper Holdings Ltd.....	1,079,000	889,898
	Ninestar Corp., Class A.....	7,891	58,862
	Ningbo Haitian Precision Machinery Co. Ltd., Class A.....	10,600	36,653
	Ningbo Huaxiang Electronic Co. Ltd., Class A.....	37,000	94,132
*	Ningbo Jifeng Auto Parts Co. Ltd., Class A.....	37,500	88,065
*	Ningbo Joyson Electronic Corp., Class A.....	24,193	77,648
	Ningbo Orient Wires & Cables Co. Ltd., Class A.....	10,800	128,289
	Ningbo Ronbay New Energy Technology Co. Ltd., Class A.....	2,940	60,815
	Ningbo Tuopu Group Co. Ltd., Class A.....	5,500	75,620
	Ningbo Xusheng Auto Technology Co. Ltd., Class A.....	10,220	65,821
	Ningbo Yunsheng Co. Ltd., Class A.....	21,900	46,575
	Ningbo Zhoushan Port Co. Ltd., Class A.....	65,900	38,286
	Ningxia Baofeng Energy Group Co. Ltd., Class A.....	120,000	240,011
*	NIO, Inc., ADR.....	55,318	1,091,424
*	Niu Technologies, Sponsored ADR.....	14,706	95,295
*	Noah Holdings Ltd., Sponsored ADR.....	10,480	182,352
	Norinco International Cooperation Ltd., Class A.....	24,180	27,512
	North Huajin Chemical Industries Co. Ltd., Class A.....	61,700	53,717
	Northeast Securities Co. Ltd., Class A.....	64,000	66,017
	Northking Information Technology Co. Ltd., Class A.....	8,680	25,846
	NSFOCUS Technologies Group Co. Ltd., Class A.....	31,100	46,904
#*	NVC International Holdings Ltd.....	1,151,000	18,201
	Ocean's King Lighting Science & Technology Co. Ltd., Class A.....	20,100	42,544
*	Oceanwide Holdings Co. Ltd., Class A.....	162,155	33,967

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Offcn Education Technology Co. Ltd., Class A.....	20,500	\$ 15,451
Offshore Oil Engineering Co. Ltd., Class A.....	103,100	64,703
* OFILM Group Co. Ltd., Class A.....	56,300	50,636
Olympic Circuit Technology Co. Ltd., Class C.....	14,200	37,081
Oppein Home Group, Inc., Class A.....	6,363	113,781
Opple Lighting Co. Ltd., Class A.....	13,901	34,348
ORG Technology Co. Ltd., Class A.....	109,700	82,439
* Orient Group, Inc., Class A.....	151,400	64,561
Ω Orient Securities Co. Ltd., Class H.....	178,800	85,779
Oriental Pearl Group Co. Ltd., Class A.....	55,600	56,795
* Ourpalm Co. Ltd., Class A.....	97,200	46,571
Ovctek China, Inc., Class A.....	7,945	56,354
* Overseas Chinese Town Asia Holdings Ltd.....	108,000	13,409
Pacific Online Ltd.....	173,000	23,619
* Pacific Securities Co. Ltd., Class A.....	125,700	52,305
Pacific Shuanglin Bio-pharmacy Co. Ltd., Class A.....	21,400	61,142
* Pangang Group Vanadium Titanium & Resources Co. Ltd., Class A.....	92,300	101,597
PAX Global Technology Ltd.....	414,000	387,344
PCI Technology Group Co. Ltd., Class A.....	71,280	67,699
*Ω Peijia Medical Ltd.....	122,000	95,361
* Pengdu Agriculture & Animal Husbandry Co. Ltd., Class A.....	93,200	51,000
People.cn Co. Ltd., Class A.....	37,600	59,596
People's Insurance Co. Group of China Ltd., Class H.....	1,378,000	412,582
Perfect World Co. Ltd., Class A.....	14,600	32,303
PharmaBlock Sciences Nanjing, Inc., Class A.....	2,800	34,493
Ω Pharmaron Beijing Co. Ltd., Class H.....	37,050	301,423
PhiChem Corp., Class A.....	13,800	43,309
* Phoenix Media Investment Holdings Ltd.....	466,000	21,914
PICC Property & Casualty Co. Ltd., Class H.....	1,697,582	1,742,554
* Pinduoduo, Inc., ADR.....	8,138	398,843
Ping An Bank Co. Ltd., Class A.....	229,100	431,962
#*Ω Ping An Healthcare & Technology Co. Ltd.....	192,900	503,815
Ping An Insurance Group Co. of China Ltd., Class H.....	1,906,000	11,201,635
* PNC Process Systems Co. Ltd., Class A.....	12,100	68,562
Poly Developments & Holdings Group Co. Ltd., Class A.....	86,700	214,443
Poly Property Group Co. Ltd.....	1,454,860	311,822
# Poly Property Services Co. Ltd., Class H.....	51,600	298,460
#Ω Postal Savings Bank of China Co. Ltd., Class H.....	1,800,000	1,190,924
Pou Sheng International Holdings Ltd.....	1,282,687	140,477
Power Construction Corp. of China Ltd., Class A.....	138,200	148,919
Powerlong Real Estate Holdings Ltd.....	438,000	58,640
Prinx Chengshan Holding Ltd.....	89,500	81,274
Proya Cosmetics Co. Ltd., Class A.....	3,080	80,620
Pujiang International Group Ltd.....	62,000	23,554
* PW Medtech Group Ltd.....	223,000	22,161
* Q Technology Group Co. Ltd.....	298,000	171,045
Qianhe Condiment & Food Co. Ltd., Class A.....	20,448	47,458
Qingdao East Steel Tower Stock Co. Ltd., Class A.....	34,800	54,256
Qingdao Eastsoft Communication Technology Co. Ltd., Class A.....	20,000	44,512
Qingdao Gon Technology Co. Ltd., Class A.....	8,500	32,426
Qingdao Haier Biomedical Co. Ltd., Class A.....	3,975	41,056
Qingdao Hanhe Cable Co. Ltd., Class A.....	113,400	76,282
Qingdao Hiron Commercial Cold Chain Co. Ltd., Class A.....	9,900	47,503
#Ω Qingdao Port International Co. Ltd., Class H.....	72,000	34,155
Qingdao Rural Commercial Bank Corp., Class A.....	98,100	45,199
Qingdao Sentury Tire Co. Ltd., Class A.....	7,100	38,873
Qingdao TGOOD Electric Co. Ltd., Class A.....	17,100	48,330
Qingdao Topscomm Communication, Inc., Class A.....	24,800	32,791
Qingling Motors Co. Ltd., Class H.....	384,000	60,118

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Qudian, Inc., Sponsored ADR.....	34,095	\$ 38,527
Queclink Wireless Solutions Co. Ltd., Class A.....	12,720	26,193
Quectel Wireless Solutions Co. Ltd., Class A.....	2,400	55,976
# Radiance Holdings Group Co. Ltd.....	263,000	142,422
Rainbow Digital Commercial Co. Ltd., Class A.....	48,600	43,613
* Raisecom Technology Co. Ltd., Class A.....	6,400	7,604
* Rastar Group, Class A.....	34,300	15,719
Raytron Technology Co. Ltd., Class A.....	3,669	20,711
Realcan Pharmaceutical Group Co. Ltd., Class A.....	53,400	34,691
Red Avenue New Materials Group Co. Ltd., Class A.....	5,700	24,529
Ω Red Star Macalline Group Corp. Ltd., Class H.....	228,207	86,867
Ω Redco Properties Group Ltd.....	630,000	155,702
#* Redsun Properties Group Ltd.....	462,000	84,687
*Ω Remegen Co. Ltd., Class H.....	36,000	206,087
Renhe Pharmacy Co. Ltd., Class A.....	57,900	51,989
Renrui Human Resources Technology Holdings Ltd.....	34,000	24,051
Rianlon Corp., Class A.....	10,100	68,630
Richinfo Technology Co. Ltd., Class A.....	9,000	17,146
* Risen Energy Co. Ltd., Class A.....	14,900	78,135
* RiseSun Real Estate Development Co. Ltd., Class A.....	167,503	69,692
Riyue Heavy Industry Co. Ltd., Class A.....	9,600	35,766
Road King Infrastructure Ltd.....	91,000	52,958
Rockchip Electronics Co. Ltd., Class A.....	2,300	32,314
Rongan Property Co. Ltd., Class A.....	52,800	24,066
Rongsheng Petrochemical Co. Ltd., Class A.....	202,020	429,271
* Roshow Technology Co., Ltd., Class A.....	7,800	16,279
Ruida Futures Co. Ltd., Class A.....	13,500	33,829
Runjian Co. Ltd., Class A.....	6,400	37,077
Sai Micro Electronics, Inc., Class A.....	21,510	50,516
SAIC Motor Corp. Ltd., Class A.....	73,900	177,996
Sailun Group Co. Ltd., Class A.....	35,800	63,172
Sanan Optoelectronics Co. Ltd., Class A.....	31,700	104,476
* SanFeng Intelligent Equipment Group Co. Ltd., Class A.....	68,100	45,308
Sangfor Technologies, Inc., Class A.....	2,900	41,553
Sanquan Food Co. Ltd., Class A.....	24,500	61,734
Sansteel Minguang Co. Ltd. Fujian, Class A.....	113,200	93,027
Sansure Biotech, Inc., Class A.....	16,130	69,916
Sany Heavy Equipment International Holdings Co. Ltd.....	565,000	614,832
Sany Heavy Industry Co. Ltd., Class A.....	79,400	200,942
Satellite Chemical Co. Ltd., Class A.....	43,179	145,379
* Saurer Intelligent Technology Co. Ltd., Class A.....	62,300	36,424
Sealand Securities Co. Ltd., Class A.....	158,100	81,550
* Seazen Group Ltd.....	1,383,333	474,072
* Seazen Holdings Co. Ltd., Class A.....	56,500	175,588
# S-Enjoy Service Group Co. Ltd.....	173,000	145,488
SF Holding Co. Ltd., Class A.....	31,400	232,604
SG Micro Corp., Class A.....	3,150	75,344
SGIS Songshan Co. Ltd., Class A.....	123,500	62,701
Shaanxi Construction Machinery Co. Ltd., Class A.....	51,220	45,318
Shan Xi Hua Yang Group New Energy Co. Ltd., Class A.....	70,600	223,696
Shandong Bohui Paper Industrial Co. Ltd., Class A.....	54,500	61,148
Shandong Buchang Pharmaceuticals Co. Ltd., Class A.....	21,518	60,556
Shandong Dawn Polymer Co. Ltd., Class A.....	8,800	34,390
Shandong Dongyue Organosilicon Material Co. Ltd., Class A.....	38,800	95,882
Ω Shandong Gold Mining Co. Ltd., Class H.....	95,500	166,292
Shandong Head Group Co. Ltd., Class A.....	11,700	64,008
Shandong Himile Mechanical Science & Technology Co. Ltd., Class A.....	24,600	80,904
Shandong Hi-speed Co. Ltd., Class A.....	35,300	27,440
Shandong Hi-Speed Road & Bridge Co. Ltd., Class A.....	59,400	85,617

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	53,430	\$ 226,676
	45,300	67,566
	13,500	58,596
	19,700	84,122
*	13,100	31,934
#*	153,200	57,175
	149,900	78,041
	15,500	18,158
	22,800	88,806
	47,900	42,419
	4,900	100,548
	85,761	149,625
	1,300,800	1,627,119
	67,600	44,142
*	35,300	48,756
	233,900	76,557
	54,031	47,068
	14,200	55,137
	37,800	64,777
	7,700	79,763
	21,918	131,009
	24,200	77,266
	1,577	30,036
	137,500	59,818
	14,592	34,671
	98,000	18,091
	43,758	65,276
	19,468	35,112
	104,000	371,314
	109,000	44,042
	2,490	26,754
	6,860	21,264
	34,500	16,520
	20,300	73,467
#Ω	16,700	71,075
	57,300	30,287
	252,000	356,333
	918,400	73,614
*	3,900	29,889
	90,300	73,554
	10,300	54,167
	5,500	50,521
	16,400	28,969
	10,400	15,243
	24,000	76,350
	33,000	37,427
*	25,500	60,488
	16,900	30,598
	38,500	56,577
	18,800	126,739
	27,900	30,793
	23,800	54,615
	1,968	43,176
	10,800	54,154
	44,500	45,923
	269,500	290,636
	11,960	125,849
	8,700	30,937
	60,900	52,206

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	4,300	\$ 15,350
*	21,100	31,807
	48,100	66,752
	9,800	46,296
	17,036	21,593
	90,800	73,659
	35,000	66,293
	21,800	77,955
	6,620	34,908
	15,500	33,241
	9,900	44,500
	42,500	52,695
	39,681	68,556
	63,400	56,130
	97,680	90,988
	59,800	48,489
	137,600	101,302
	183,800	75,908
*	32,200	57,629
	18,600	57,395
*Ω	128,000	97,895
	550,000	28,342
	38,000	89,751
	14,200	48,034
	7,216	92,975
Ω	377,600	70,725
	2,800	38,878
	62,000	55,427
*	81,000	82,449
	47,700	61,582
*	33,200	20,421
	10,080	66,540
*	12,100	32,847
	28,900	33,589
	16,100	50,520
	9,100	23,623
*	27,700	27,998
*	81,600	43,197
	13,225	86,622
	1,700	90,614
	10,900	15,094
	8,840	41,120
*	35,080	60,107
	216,000	199,147
	31,400	59,907
	800	6,422
	1,248	16,328
	14,800	37,946
	37,200	39,552
	23,900	26,585
	5,400	46,762
	15,600	41,679
	29,000	68,700
Ω	69,500	57,915
	109,100	32,051
	39,200	71,818
	7,550	74,156
	718,417	661,728
	96,500	29,610

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Shenzhen Investment Ltd.....	1,732,668	\$ 326,661
Shenzhen Jieshun Science & Technology Industry Co. Ltd., Class A.....	14,800	16,604
Shenzhen Jufei Optoelectronics Co. Ltd., Class A.....	27,000	19,221
Shenzhen Kaifa Technology Co. Ltd., Class A.....	24,300	42,428
Shenzhen Kangtai Biological Products Co. Ltd., Class A.....	11,360	56,324
Shenzhen Kedali Industry Co. Ltd., Class A.....	2,600	56,067
Shenzhen Kingdom Sci-Tech Co. Ltd., Class A.....	30,800	44,319
Shenzhen Kinwong Electronic Co. Ltd., Class A.....	19,300	63,949
Shenzhen Kstar Science & Technology Co. Ltd., Class A.....	12,800	67,618
Shenzhen Laibao Hi-tech Co. Ltd., Class A.....	24,100	31,195
Shenzhen Leaguer Co. Ltd., Class A.....	28,773	39,252
Shenzhen Megmeet Electrical Co. Ltd., Class A.....	18,300	80,863
Shenzhen Microgate Technology Co. Ltd., Class A.....	34,500	49,370
Shenzhen Mindray Bio-Medical Electronics Co. Ltd., Class A.....	13,200	568,193
* Shenzhen MTC Co. Ltd., Class A.....	110,818	64,331
* Shenzhen Neptunus Bioengineering Co. Ltd., Class A.....	105,500	55,343
* Shenzhen New Nanshan Holding Group Co. Ltd., Class A.....	65,600	35,664
Shenzhen Overseas Chinese Town Co. Ltd., Class A.....	136,700	113,509
Shenzhen Properties & Resources Development Group Ltd., Class A.....	17,800	28,299
Shenzhen Salubris Pharmaceuticals Co. Ltd., Class A.....	15,087	53,833
Shenzhen SC New Energy Technology Corp., Class A.....	5,000	99,106
* Shenzhen SDG Information Co. Ltd., Class A.....	36,600	36,050
Shenzhen SED Industry Co. Ltd., Class A.....	10,000	22,164
Shenzhen Senior Technology Material Co. Ltd., Class A.....	14,343	60,896
* Shenzhen Sinovatio Technology Co. Ltd., Class A.....	4,300	16,268
Shenzhen Sunline Tech Co. Ltd., Class A.....	19,500	28,251
Shenzhen Sunlord Electronics Co. Ltd., Class A.....	16,800	61,540
Shenzhen Sunnypol Optoelectronics Co. Ltd., Class A.....	5,000	33,154
Shenzhen Suntak Circuit Technology Co. Ltd., Class A.....	21,300	40,028
Shenzhen Sunway Communication Co. Ltd., Class A.....	31,700	80,996
Shenzhen Tagen Group Co. Ltd., Class A.....	100,200	85,894
Shenzhen Topband Co. Ltd., Class A.....	47,700	101,160
Shenzhen Transsion Holdings Co. Ltd., Class A.....	14,041	148,084
Shenzhen Weiguang Biological Products Co. Ltd., Class A.....	4,500	16,823
Shenzhen Woer Heat-Shrinkable Material Co. Ltd., Class A.....	48,800	46,015
* Shenzhen World Union Group, Inc., Class A.....	48,200	22,114
Shenzhen Yan Tian Port Holding Co. Ltd., Class A.....	67,416	50,393
Shenzhen Yinghe Technology Co. Ltd., Class A.....	9,100	40,236
Shenzhen Ysstech Info-tech Co. Ltd., Class A.....	17,600	23,237
Shenzhen YUTO Packaging Technology Co. Ltd., Class A.....	20,247	82,094
Shenzhen Zhenye Group Co. Ltd., Class A.....	55,400	34,752
Shenzhen Zhongjin Lingnan Nonfemet Co. Ltd., Class A.....	140,000	92,813
Shenzhou International Group Holdings Ltd.....	145,900	1,534,600
* Shijiazhuang Changshan BeiMing Technology Co. Ltd., Class A.....	47,600	45,420
Shijiazhuang Yiling Pharmaceutical Co. Ltd., Class A.....	21,413	70,488
#† Shimao Group Holdings Ltd.....	426,356	180,321
Shinva Medical Instrument Co. Ltd., Class A.....	8,300	23,650
* Shouhang High-Tech Energy Co. Ltd., Class A.....	73,300	43,939
Shui On Land Ltd.....	1,869,521	247,814
* Sichuan Development Lomon Co. Ltd., Class A.....	60,100	128,274
Sichuan Expressway Co. Ltd., Class H.....	284,000	71,286
* Sichuan Haite High-tech Co. Ltd., Class A.....	31,856	49,160
Sichuan Hebang Biotechnology Co. Ltd., Class A.....	281,700	162,450
Sichuan Jiuyuan Yin Hai Software Co. Ltd., Class A.....	5,200	10,430
Sichuan Kelun Pharmaceutical Co. Ltd., Class A.....	35,600	116,445
* Sichuan Lutianhua Co. Ltd., Class A.....	74,800	55,574
Sichuan Road & Bridge Co. Ltd., Class A.....	102,200	153,506
Sichuan Shuangma Cement Co. Ltd., Class A.....	15,400	48,405
Sichuan Tianyi Comheart Telecom Co. Ltd., Class A.....	6,500	18,473

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	18,600	\$ 80,700
	10,700	70,443
#	1,954,000	279,131
*	348,000	13,738
Ω	215,000	227,917
*	280,000	45,559
	2,344,000	1,358,917
	7,414	48,333
	8,200	38,978
	81,480	78,755
	1,130,000	155,567
	4,500	31,745
	56,400	71,223
*	1,274,400	35,442
	47,900	70,125
	47,214	202,783
	22,300	37,299
	1,607,503	260,156
	518,000	162,502
	1,720,000	283,295
	662,400	1,517,682
	22,060	57,136
	7,200	41,560
	16,400	56,989
	1,128,000	338,308
	453,500	535,862
	20,500	56,078
	791,476	371,485
††	323,197	3,862
	14,400	44,540
*	1,086,412	189,602
*	4,233	69,844
*	800,000	36,263
	19,200	36,521
	5,730	32,583
	85,410	83,810
*	474,000	58,663
	116,000	65,874
*	484,000	16,778
	727,719	412,988
*††	70,000	1,017
	20,700	51,695
*	26,600	47,163
††	24,000	2,782
	57,800	48,859
	1,384,500	408,177
*	422,000	124,809
	18,983	48,888
	14,200	23,852
	1,800	33,172
	121,700	65,484
*	80,800	24,972
	172,000	2,326,919
	3,620	34,791
*††Ω	120,000	4,242
*	33,300	35,387
*	15,500	10,535
	22,500	96,138
	5,500	14,539

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	9,100	\$ 53,427
	22,800	59,182
	44,400	176,325
*	94,150	68,898
	30,500	67,124
	460	32,353
	3,200	13,926
	10,800	36,814
	10,600	122,940
	13,840	65,034
	120,000	84,753
	690,000	93,164
*	17,800	47,877
	21,879	63,827
*	49,000	49,731
*	38,700	57,821
	250,030	96,966
	91,700	93,156
	11,500	22,365
	582,666	277,577
	340,600	224,800
††	1,644,000	2,681
	34,400	54,260
	172,000	25,006
	1,152,000	44,523,431
*	164,680	693,303
	66,000	42,466
	8,500	27,092
	3,618	52,595
	3,200	67,738
	209,000	107,624
*Ω	204,000	23,333
	33,000	17,214
*††	114,000	21,457
	104,000	33,768
	848,000	306,546
	11,300	51,831
	130,000	52,005
	74,700	69,891
	186,000	37,931
	21,800	42,102
	14,400	47,395
	1,068,000	83,122
	18,500	46,685
	44,400	27,635
	18,800	142,144
	54,600	78,924
#	396,000	464,190
	60,700	65,851
	72,500	95,509
*††	188,000	27,482
	4,800	16,873
	7,300	41,297
*	27,500	117,486
	26,700	21,902
	481,000	95,633
	714,000	1,175,377
	24,600	65,132
	102,000	23,258

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	12,900	\$ 54,114
	33,434	69,661
	236,385	55,064
	352,000	247,696
*	470,800	899,986
*	63,000	81,310
*	40,700	99,891
*	230,000	15,229
	55,600	79,660
	40,500	86,852
	63,700	60,203
	217,505	98,085
	64,900	519,022
	9,300	17,209
	117,200	53,167
	95,000	13,296
*	4,200	91,564
	45,000	61,427
Ω	746,000	622,246
	351,996	167,652
	72,900	62,050
	352,500	584,209
*	420,000	32,703
	9,573	118,347
*	88,468	2,280,705
*	22,350	576,200
	16,600	34,314
	19,400	45,905
	1,177,140	264,686
Ω	61,500	11,896
*	18,924	21,952
*	42,200	24,504
	7,900	10,742
*	5,700	178,666
	33,600	32,468
	824,966	754,648
	41,740	115,227
	5,308,000	609,919
	1,000	1,369
	21,400	56,789
††	882,000	7,168
	24,900	67,051
	25,800	24,146
#*Ω	2,000	3,584
	28,500	66,776
	232,000	617,254
*	17,433	28,939
*	191,840	1,757,254
	22,300	42,139
*Ω	368,500	99,182
	3,100	20,012
*	8,100	13,814
*	16,250	30,018
	19,100	60,936
	18,508	66,691
	85,900	67,452
	96,000	23,942
	63,980	796,168
	1,557,000	1,267,149

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	49,720	\$ 48,669
	244,000	87,148
	70,000	77,307
*	35,546	683,194
	623,120	890,868
	24,400	70,751
	10,400	108,378
	205,500	40,588
*	33,300	51,795
*	22,300	79,674
	77,804	73,606
	5,994	89,109
	3,500	22,831
	354,000	1,294,541
	10,395	162,770
*	27,292	50,217
	5,200	53,085
	30,600	36,044
*	106,000	3,903
	38,600	84,401
	7,600	11,859
	1,600	53,472
	35,476	65,564
*	23,000	17,990
	14,430	63,899
	39,578	42,260
	280,000	38,248
	22,730	40,933
	20,700	32,886
Ω	38,660	468,334
	16,200	41,675
	2,780	24,630
	4,760	89,045
	4,340	105,458
	71,500	76,980
	4,700	31,935
*	131,500	109,322
*	31,476	67,315
Ω	293,000	125,066
	32,600	54,369
	18,900	22,511
	3,100	96,208
	5,782	12,944
	574,000	159,451
	25,350	75,746
	100,500	103,515
*	18,000	32,214
	21,000	67,084
	20,300	81,113
	73,000	90,214
	6,900	47,302
	36,400	24,425
	9,500	38,231
*Ω	3,089,200	4,858,648
	14,600	64,424
*	285,000	18,144
	73,200	108,650
	483,454	92,965
	49,000	53,622

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Xinhu Zhongbao Co. Ltd., Class A.....	162,000	\$ 63,782
Xinhua Winshare Publishing & Media Co. Ltd., Class H.....	230,000	159,379
Xinhuanet Co. Ltd., Class A.....	11,400	28,511
Xinjiang Goldwind Science & Technology Co. Ltd., Class H.....	214,058	382,414
Xinjiang Tianshan Cement Co. Ltd., Class A.....	20,500	34,748
Xinjiang Xintai Natural Gas Co. Ltd., Class A.....	12,100	40,662
Xinte Energy Co. Ltd., Class H.....	240,000	638,028
Xinxiang Chemical Fiber Co. Ltd., Class A.....	67,900	35,312
Xinxing Ductile Iron Pipes Co. Ltd., Class A.....	65,000	42,532
Xinyangfeng Agricultural Technology Co. Ltd., Class A.....	22,000	54,765
Xinyi Energy Holdings Ltd.....	936,000	473,927
Xinyi Solar Holdings Ltd.....	1,716,283	2,915,639
Xinyu Iron & Steel Co. Ltd., Class A.....	136,100	90,892
Xizi Clean Energy Equipment Manufacturing Co. Ltd., Class A.....	21,200	63,611
Xtep International Holdings Ltd.....	565,326	919,375
Xuji Electric Co. Ltd., Class A.....	14,300	47,148
* Xunlei Ltd., ADR.....	30,350	51,291
Ω Yadea Group Holdings Ltd.....	408,000	879,906
* YaGuang Technology Group Co. Ltd., Class A.....	35,500	33,980
* Yanchang Petroleum International Ltd.....	3,460,000	24,387
Ω Yangtze Optical Fibre & Cable Joint Stock Ltd. Co., Class H.....	62,000	112,634
Yangzhou Yangjie Electronic Technology Co. Ltd., Class A.....	7,000	65,128
Yankershop Food Co. Ltd., Class A.....	4,200	56,405
Yantai China Pet Foods Co. Ltd., Class A.....	8,500	31,903
Yantai Dongcheng Pharmaceutical Co. Ltd., Class A.....	16,200	34,828
Yantai Eddie Precision Machinery Co. Ltd., Class A.....	9,220	26,163
Yantai Jereh Oilfield Services Group Co. Ltd., Class A.....	14,400	76,818
* YanTai Shuangta Food Co. Ltd., Class A.....	31,800	39,045
Yantai Tayho Advanced Materials Co. Ltd., Class A.....	36,300	85,236
Yantai Zhenghai Bio-tech Co. Ltd.....	4,800	35,393
* Yantai Zhenghai Magnetic Material Co. Ltd., Class A.....	25,300	64,757
* Yashili International Holdings Ltd.....	520,000	72,173
Yealink Network Technology Corp. Ltd., Class A.....	11,000	124,069
YGSOFT, Inc., Class A.....	42,864	43,591
Yibin Tianyuan Group Co. Ltd., Class A.....	46,360	55,816
#*Ω YiChang HEC ChangJiang Pharmaceutical Co. Ltd., Class H.....	234,800	156,038
* Yida China Holdings Ltd.....	36,000	1,029
Yifeng Pharmacy Chain Co. Ltd., Class A.....	10,590	81,422
Yihai International Holding Ltd.....	186,000	544,844
Yijiahe Technology Co. Ltd., Class A.....	6,660	70,483
# Yincheng International Holding Co. Ltd.....	102,000	38,784
Yintai Gold Co. Ltd., Class A.....	58,880	94,949
Yipinhong Pharmaceutical Co. Ltd., Class A.....	8,280	34,523
Yip's Chemical Holdings Ltd.....	88,000	48,175
* Yiren Digital Ltd., Sponsored ADR.....	34,424	44,407
*Ω Yixin Group Ltd.....	573,000	70,945
Yixintang Pharmaceutical Group Co. Ltd., Class A.....	29,800	110,627
YongXing Special Materials Technology Co. Ltd., Class A.....	3,900	83,012
Yonyou Network Technology Co. Ltd., Class A.....	9,500	29,477
Yotrio Group Co. Ltd., Class A.....	68,400	35,818
Youngor Group Co. Ltd., Class A.....	82,400	79,791
* Youzu Interactive Co. Ltd., Class A.....	28,800	38,747
YTO Express Group Co. Ltd., Class A.....	17,300	49,666
* Yuan Heng Gas Holdings Ltd.....	784,000	50,797
* Yuan Longping High-tech Agriculture Co. Ltd., Class A.....	8,900	19,721
Yuexiu Property Co. Ltd.....	797,058	995,774
Yuexiu Transport Infrastructure Ltd.....	348,752	195,241
Yum China Holdings, Inc.....	110,053	5,318,442
Yunda Holding Co. Ltd., Class A.....	48,392	130,083

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Yunnan Aluminium Co. Ltd., Class A.....	66,900	\$ 99,984
Yunnan Baiyao Group Co. Ltd., Class A.....	5,798	47,508
Yunnan Copper Co. Ltd., Class A.....	45,300	77,507
Yunnan Energy New Material Co. Ltd., Class A.....	4,852	154,241
Yunnan Tin Co. Ltd., Class A.....	39,300	87,864
Yusys Technologies Co. Ltd., Class A.....	21,900	49,581
Yutong Bus Co. Ltd., Class A.....	39,400	46,120
* Zai Lab Ltd.....	10,500	43,003
ZBOM Home Collection Co. Ltd., Class A.....	10,530	33,458
Zepp Health Corp., ADR.....	16,694	29,048
Zhangzhou Pientzhuang Pharmaceutical Co. Ltd., Class A.....	3,600	158,233
* Zhaojin Mining Industry Co. Ltd., Class H.....	579,500	553,517
Zhefu Holding Group Co. Ltd., Class A.....	146,600	102,577
* Zhejiang Century Huatong Group Co. Ltd., Class A.....	96,800	64,504
Zhejiang China Commodities City Group Co. Ltd., Class A.....	80,900	63,621
Zhejiang Chint Electrics Co. Ltd., Class A.....	27,100	147,907
Zhejiang Communications Technology Co. Ltd.....	72,000	73,378
Zhejiang Crystal-Optech Co. Ltd., Class A.....	29,600	53,396
Zhejiang Dahua Technology Co. Ltd., Class A.....	48,700	107,217
ZheJiang Dali Technology Co. Ltd., Class A.....	18,600	40,899
Zhejiang Dingli Machinery Co. Ltd., Class A.....	15,740	100,041
Zhejiang Expressway Co. Ltd., Class H.....	522,000	420,143
Zhejiang Garden Bio-Chemical High-tech Co. Ltd., Class A.....	15,700	36,570
Zhejiang Hailiang Co. Ltd., Class A.....	29,900	53,453
Zhejiang HangKe Technology, Inc. Co., Class A.....	3,277	36,419
Zhejiang Hangmin Co. Ltd., Class A.....	25,400	19,895
Zhejiang Hisoar Pharmaceutical Co. Ltd., Class A.....	50,600	54,674
Zhejiang Huace Film & Television Co. Ltd., Class A.....	60,200	41,445
Zhejiang Huahai Pharmaceutical Co. Ltd., Class A.....	18,910	57,356
Zhejiang Huayou Cobalt Co. Ltd., Class A.....	14,440	180,865
Zhejiang Jiahua Energy Chemical Industry Co. Ltd., Class A.....	63,100	95,527
Zhejiang Jianfeng Group Co. Ltd., Class A.....	9,500	17,922
Zhejiang Jiechang Linear Motion Technology Co. Ltd., Class A.....	9,000	44,038
Zhejiang Jiemei Electronic & Technology Co. Ltd., Class A.....	10,500	37,842
Zhejiang Jingsheng Mechanical & Electrical Co. Ltd., Class A.....	7,200	78,297
* Zhejiang Jingu Co. Ltd., Class A.....	31,000	39,037
Zhejiang Jingxin Pharmaceutical Co. Ltd., Class A.....	37,420	48,163
* Zhejiang Jinke Tom Culture Industry Co. Ltd., Class A.....	120,900	65,336
Zhejiang JIULI Hi-tech Metals Co. Ltd., Class A.....	31,600	81,455
Zhejiang Juhua Co. Ltd., Class A.....	19,500	50,143
Zhejiang Li Zi Yuan Food Class A.....	9,100	30,838
Zhejiang Longsheng Group Co. Ltd., Class A.....	31,300	46,123
Zhejiang Medicine Co. Ltd., Class A.....	41,500	87,734
Zhejiang Meida Industrial Co. Ltd., Class A.....	35,200	71,093
Zhejiang Narada Power Source Co. Ltd., Class A.....	15,600	42,464
Zhejiang NHU Co. Ltd., Class A.....	55,176	168,921
Zhejiang Orient Financial Holdings Group Co. Ltd., Class A.....	114,340	67,636
* Zhejiang Qianjiang Motorcycle Co. Ltd., Class A.....	6,400	20,297
Zhejiang Runtu Co. Ltd., Class A.....	45,300	53,874
Zhejiang Sanhua Intelligent Controls Co. Ltd., Class A.....	23,840	115,222
Zhejiang Semir Garment Co. Ltd., Class A.....	96,600	76,534
Zhejiang Southeast Space Frame Co. Ltd., Class A.....	46,800	62,411
Zhejiang Starry Pharmaceutical Co. Ltd., Class A.....	12,040	39,128
Zhejiang Supor Co. Ltd., Class A.....	12,600	87,836
Zhejiang Tiantie Industry Co. Ltd., Class A.....	22,480	47,935
Zhejiang Tianyu Pharmaceutical Co. Ltd., Class A.....	7,520	29,094
* Zhejiang Wanfeng Auto Wheel Co. Ltd., Class A.....	74,300	74,928
* Zhejiang Wanliyang Co. Ltd., Class A.....	39,600	60,065
Zhejiang Wanma Co. Ltd., Class A.....	37,600	50,711

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Zhejiang Weiming Environment Protection Co. Ltd., Class A.....	20,267	\$ 88,456
Zhejiang Weixing New Building Materials Co. Ltd., Class A.....	19,300	56,387
Zhejiang Windey Co. Ltd., Class A.....	18,700	67,309
Zhejiang Wolwo Bio-Pharmaceutical Co. Ltd., Class A.....	7,800	52,929
Zhejiang Xinan Chemical Industrial Group Co. Ltd., Class A.....	45,640	132,002
Zhejiang Yankon Group Co. Ltd., Class A.....	34,200	18,086
Zhejiang Yasha Decoration Co. Ltd., Class A.....	33,700	24,562
Zhejiang Yinlun Machinery Co. Ltd., Class A.....	25,000	60,351
Zhejiang Yongtai Technology Co. Ltd., Class A.....	16,300	74,517
Zhende Medical Co. Ltd., Class A.....	6,800	40,138
Zhengzhou Coal Mining Machinery Group Co. Ltd., Class H.....	143,600	206,893
* Zheshang Securities Co. Ltd., Class A.....	45,000	71,593
* Zhong An Group Ltd.....	906,000	30,072
*Ω ZhongAn Online P&C Insurance Co. Ltd., Class H.....	258,500	656,387
Zhongfu Information, Inc., Class A.....	7,300	23,186
Zhongji Innolight Co. Ltd., Class A.....	10,900	53,114
Zhongjin Gold Corp. Ltd., Class A.....	95,500	102,703
Zhongshan Broad Ocean Motor Co. Ltd., Class A.....	91,800	88,681
Zhongshan Public Utilities Group Co. Ltd., Class A.....	32,000	35,490
Zhongsheng Group Holdings Ltd.....	215,000	1,230,860
* Zhongtian Financial Group Co. Ltd., Class A.....	321,400	83,142
Zhongyu Energy Holdings Ltd.....	283,455	242,512
Ω Zhou Hei Ya International Holdings Co. Ltd.....	492,000	250,308
Zhuguang Holdings Group Co. Ltd.....	344,000	47,290
Zhuhai Bojay Electronics Co. Ltd., Class A.....	2,300	14,394
* Zhuhai Orbita Aerospace Science & Technology Co. Ltd., Class A.....	34,600	41,294
Zhuzhou CRRC Times Electric Co.....	98,650	423,638
Zhuzhou Hongda Electronics Corp. Ltd., Class A.....	9,900	76,937
Zhuzhou Kibing Group Co. Ltd., Class A.....	81,900	139,447
* Zibo Qixiang Tengda Chemical Co. Ltd., Class A.....	84,980	94,974
Zoomlion Heavy Industry Science & Technology Co. Ltd., Class H.....	398,200	207,026
ZTE Corp., Class H.....	246,720	530,927
# ZTO Express Cayman, Inc., ADR.....	66,700	1,706,853
TOTAL CHINA.....		<u>411,600,158</u>
COLOMBIA — (0.1%)		
* BAC Holding International Corp.....	1,916,484	120,702
Banco de Bogota SA.....	13,416	129,873
Bancolombia SA, Sponsored ADR.....	12,254	354,998
Bancolombia SA.....	26,339	221,120
Bolsa de Valores de Colombia.....	3,425	6,879
Celsia SA ESP.....	146,373	120,868
Cementos Argos SA.....	185,367	168,633
* CEMEX Latam Holdings SA.....	49,384	32,704
* Corp. Financiera Colombiana SA.....	36,592	167,295
Ecopetrol SA.....	570,995	303,678
Grupo Aval Acciones y Valores SA, ADR.....	9,190	32,808
Grupo de Inversiones Suramericana SA.....	1,037	9,676
Grupo Energia Bogota SA ESP.....	167,811	74,413
Interconexion Electrica SA ESP.....	42,070	202,156
Mineros SA.....	75,622	38,808
Promigas SA ESP.....	7,608	10,382
TOTAL COLOMBIA.....		<u>1,994,993</u>
CZECH REPUBLIC — (0.1%)		
Komerční Banka AS.....	12,854	324,774
Ω Moneta Money Bank AS.....	112,388	374,410
TOTAL CZECH REPUBLIC.....		<u>699,184</u>

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
EGYPT — (0.0%)		
Commercial International Bank Egypt SAE, GDR.....	222,723	\$ 409,277
* Egyptian Financial Group-Hermes Holding Co.,GDR.....	12,263	19,625
TOTAL EGYPT.....		<u>428,902</u>
GREECE — (0.3%)		
* Aegean Airlines SA.....	17,670	93,636
* Alpha Services & Holdings SA.....	371,125	329,868
Athens Water Supply & Sewage Co. SA.....	14,835	121,805
Autohellas Tourist & Trading SA.....	12,922	127,195
Bank of Greece.....	8,714	138,236
* Ellaktor SA.....	42,631	69,523
ElvalHalcor SA.....	14,778	21,272
Entersoft SA Software Development & Related Services Co.....	1,976	7,769
Epsilon Net SA.....	4,271	24,707
* Eurobank Ergasias Services & Holdings SA, Class A.....	282,709	260,424
*†† FF Group.....	11,777	10,833
Fourlis Holdings SA.....	22,299	69,814
* GEK Terna Holding Real Estate Construction SA.....	21,964	217,441
Hellenic Exchanges - Athens Stock Exchange SA.....	15,826	53,373
Hellenic Petroleum Holdings SA.....	19,364	124,539
Hellenic Telecommunications Organization SA.....	42,145	725,650
Holding Co. ADMIE IPTO SA.....	35,459	66,878
* Intracom Holdings SA.....	17,381	32,788
* Intracom SA Technical & Steel Constructions.....	4,985	11,231
JUMBO SA.....	22,854	354,346
Kri-Kri Milk Industry SA.....	1,705	9,991
* LAMDA Development SA.....	27,190	161,560
Motor Oil Hellas Corinth Refineries SA.....	15,402	266,968
Mytilineos SA.....	13,344	206,388
* National Bank of Greece SA.....	53,914	168,901
* Piraeus Financial Holdings SA.....	89,345	81,420
Piraeus Port Authority SA.....	3,226	50,831
Quest Holdings SA.....	10,452	47,106
Sarantis SA.....	8,143	57,305
Terna Energy SA.....	8,304	149,381
TOTAL GREECE.....		<u>4,061,179</u>
HONG KONG — (0.0%)		
*†† Anxin-China Holdings Ltd.....	784,000	0
Ω BOC Aviation Ltd.....	45,400	386,382
†† CECEP COSTIN New Materials Group Ltd.....	186,000	2,666
* Kai Yuan Holdings Ltd.....	1,320,000	3,876
*†† Karce Co. Ltd.....	134,000	0
*†† Magnum Uranium Corp.....	112,000	0
#* Realord Group Holdings Ltd.....	60,000	75,290
* Taung Gold International Ltd.....	4,350,000	14,402
#* Tongda Group Holdings Ltd.....	3,634,999	62,497
*†† Untrade Youyuan Holdings.....	136,920	0
*†† Untrade. C Fiber Optic.....	396,000	0
* Untrade.Lumena Newmat.....	23,400	0
TOTAL HONG KONG.....		<u>545,113</u>
HUNGARY — (0.1%)		
# 4iG Nyrt.....	18,019	32,117
Magyar Telekom Telecommunications PLC.....	56,251	44,441
MASTERPLAST Nyrt.....	1,200	12,148
MOL Hungarian Oil & Gas PLC.....	159,225	1,172,282
* Opus Global Nyrt.....	113,275	43,361

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HUNGARY — (Continued)		
# OTP Bank Nyrt.....	24,198	\$ 499,553
TOTAL HUNGARY.....		<u>1,803,902</u>
INDIA — (14.4%)		
* 3M India Ltd.....	81	23,296
63 Moons Technologies Ltd.....	12,877	29,711
Aarti Industries Ltd.....	57,016	563,843
ABB India Ltd.....	5,992	207,216
Abbott India Ltd.....	1,520	384,829
Action Construction Equipment Ltd.....	17,387	49,427
* Adani Green Energy Ltd.....	6,083	166,684
Adani Ports & Special Economic Zone Ltd.....	112,204	1,084,960
Adani Total Gas Ltd.....	36,076	1,435,240
* Adani Transmission Ltd.....	60,842	2,413,651
ADF Foods Ltd.....	4,598	40,680
* Aditya Birla Capital Ltd.....	322,482	434,177
Advanced Enzyme Technologies Ltd.....	19,244	70,297
Aegis Logistics Ltd.....	65,423	213,595
AGI Greenpac Ltd.....	11,808	42,230
Agro Tech Foods Ltd.....	3,238	31,951
* Ahluwalia Contracts India Ltd.....	14,434	86,615
AIA Engineering Ltd.....	17,441	527,969
Ajanta Pharma Ltd.....	20,501	330,280
Akzo Nobel India Ltd.....	4,369	107,158
Alembic Ltd.....	38,303	34,067
Alembic Pharmaceuticals Ltd.....	33,619	298,636
Alkyl Amines Chemicals.....	4,697	173,863
Allcargo Logistics Ltd.....	41,140	159,550
* Alok Industries Ltd.....	422,420	107,324
Amara Raja Batteries Ltd.....	47,088	293,000
* Amber Enterprises India Ltd.....	1,838	58,107
Amrutanjan Health Care Ltd.....	6,756	68,800
Anant Raj Ltd.....	43,134	40,491
Andhra Sugars Ltd.....	35,170	60,557
Apar Industries Ltd.....	9,235	132,485
Apcotex Industries Ltd.....	8,905	64,107
* APL Apollo Tubes Ltd.....	46,096	556,243
Apollo Tyres Ltd.....	228,762	635,895
* Arvind Fashions Ltd.....	16,580	62,014
* Arvind Ltd.....	87,072	101,701
* Arvind SmartSpaces Ltd.....	516	1,250
Asahi India Glass Ltd.....	25,092	187,640
Ashiana Housing Ltd.....	14,599	25,301
Ashok Leyland Ltd.....	183,789	345,241
* Ashoka Buildcon Ltd.....	87,239	82,994
Asian Granito India Ltd.....	47,563	27,961
Asian Paints Ltd.....	63,631	2,686,630
Astec Lifesciences Ltd.....	2,277	53,781
Astral Ltd.....	20,253	466,147
AstraZeneca Pharma India Ltd.....	1,609	62,241
Atul Ltd.....	7,028	791,683
Ω AU Small Finance Bank Ltd.....	52,100	390,268
Automotive Axles Ltd.....	1,880	46,357
Avanti Feeds Ltd.....	25,345	141,761
*Ω Avenue Supermarts Ltd.....	9,012	484,392
Axis Bank Ltd.....	545,735	5,012,371
Bajaj Auto Ltd.....	16,255	804,273
Bajaj Consumer Care Ltd.....	33,236	68,368
Bajaj Electricals Ltd.....	765	10,957

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Bajaj Finance Ltd.....	17,771	\$1,625,800
Bajaj Finserv Ltd.....	3,552	676,455
* Bajaj Hindusthan Sugar Ltd.....	432,055	54,216
Bajaj Holdings & Investment Ltd.....	8,692	568,766
Balaji Amines Ltd.....	4,328	186,450
Balkrishna Industries Ltd.....	25,019	729,331
Balmer Lawrie & Co. Ltd.....	37,385	52,737
Balrampur Chini Mills Ltd.....	70,130	349,637
Banco Products India Ltd.....	7,680	18,173
Ω Bandhan Bank Ltd.....	160,677	563,488
Bank of Baroda.....	374,049	552,071
Bank of India.....	226,125	136,435
Bank of Maharashtra.....	237,781	50,631
Bannari Amman Sugars Ltd.....	1,999	62,234
BASF India Ltd.....	4,643	157,753
BEML Ltd.....	8,125	130,938
Berger Paints India Ltd.....	51,050	403,023
* BF Utilities Ltd.....	5,676	23,455
Bhansali Engineering Polymers Ltd.....	23,290	32,493
Bharat Bijlee Ltd.....	1,695	37,616
Bharat Forge Ltd.....	68,252	631,290
Bharat Petroleum Corp. Ltd.....	148,356	618,951
Bharat Rasayan Ltd.....	436	66,828
* Bharti Airtel Ltd.....	506,063	4,339,611
Biocon Ltd.....	98,323	382,563
Birlasoft Ltd.....	74,402	317,802
* Black Box Ltd.....	9,130	16,071
BLS International Services Ltd.....	15,934	48,760
Blue Dart Express Ltd.....	1,912	206,759
Blue Star Ltd.....	14,014	174,171
Bodal Chemicals Ltd.....	32,546	38,229
Bombay Burmah Trading Co.....	11,382	137,328
* Bombay Dyeing & Manufacturing Co. Ltd.....	32,915	41,116
Borosil Ltd.....	7,671	33,430
* Borosil Renewables Ltd.....	17,321	135,713
Bosch Ltd.....	1,248	269,601
Brigade Enterprises Ltd.....	49,119	305,856
Britannia Industries Ltd.....	20,607	1,014,443
BSE Ltd.....	35,898	308,779
* Camlin Fine Sciences Ltd.....	32,194	47,907
Can Fin Homes Ltd.....	35,016	264,561
Canara Bank.....	100,441	282,974
* Capacit'e Infraprojects Ltd.....	12,709	17,555
Carborundum Universal Ltd.....	41,823	422,702
Care Ratings Ltd.....	7,938	45,602
Castrol India Ltd.....	148,816	214,996
CCL Products India Ltd.....	41,644	234,395
Ceat Ltd.....	16,297	260,123
* Central Bank of India Ltd.....	285,564	64,729
Central Depository Services India Ltd.....	21,603	310,049
Century Enka Ltd.....	9,604	54,003
Century Plyboards India Ltd.....	25,804	191,050
Century Textiles & Industries Ltd.....	22,804	241,864
Cera Sanitaryware Ltd.....	1,761	105,403
* CG Power & Industrial Solutions Ltd.....	227,965	648,231
Chambal Fertilisers & Chemicals Ltd.....	114,070	464,949
* Chennai Petroleum Corp. Ltd.....	24,250	84,506
†† Chennai Super Kings Cricket Ltd.....	130,176	693
Cholamandalam Financial Holdings Ltd.....	46,660	369,726

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	131,049	\$1,173,033
	6,994	44,332
	186,470	376,853
	7,185	39,292
	8,999	450,945
	24,888	499,252
	11,388	354,821
	59,480	534,571
	57,230	741,603
	9,206	104,142
*	14,272	190,378
	7,019	277,844
	232,210	1,159,098
*	20,522	51,991
	30,903	479,607
	27,207	284,529
*	41,589	33,278
	95,166	701,721
	11,130	53,097
	34,520	37,144
	151,474	170,228
	19,412	245,124
*	67,494	33,122
	33,488	302,162
	20,542	498,646
*	103,396	44,928
*	26,038	13,535
	26,038	74,193
*	83,701	43,870
	7,493	65,770
Ω	18,685	55,688
*	585,547	83,432
*	29,525	47,279
	20,238	980,550
	13,472	631,489
	89,747	436,848
	4,718	27,078
Ω	13,224	385,812
*	1,930	525
*	12,232	42,862
	48,045	71,710
*	1,424	32,599
	8,627	237,261
	176,449	130,100
	22,241	867,335
	50,617	359,208
*	3,373	17,179
*	62,367	120,038
	201,180	92,051
	54,064	253,622
	86,856	496,583
Ω	12,236	224,768
	168,805	142,977
	51,818	113,383
*Ω	60,830	34,500
Ω	14,887	126,572
	1,718	71,914
	23,247	507,569
	4,404	32,761

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Everest Kanto Cylinder Ltd.....	17,733	\$ 38,098
Excel Industries Ltd.....	2,718	43,789
Exide Industries Ltd.....	230,270	461,779
* FDC Ltd.....	31,187	99,498
Federal Bank Ltd.....	928,132	1,253,727
* Federal-Mogul Goetze India Ltd.....	3,351	12,244
FIEM Industries Ltd.....	1,070	21,869
Filatex India Ltd.....	46,239	54,841
Fine Organic Industries Ltd.....	2,338	159,957
Finolex Cables Ltd.....	33,325	178,805
Finolex Industries Ltd.....	129,927	219,145
Firstsource Solutions Ltd.....	127,418	179,978
Force Motors Ltd.....	1,782	23,487
* Future Consumer Ltd.....	582,124	13,268
Gabriel India Ltd.....	37,453	61,879
GAIL India Ltd.....	588,791	1,091,179
Galaxy Surfactants Ltd.....	4,294	167,443
* Ganesh Housing Corp. Ltd.....	5,224	19,727
Garware Technical Fibres Ltd.....	4,509	187,708
Gateway Distriparks Ltd.....	129,936	119,593
* Gati Ltd.....	31,580	58,800
GE Power India Ltd.....	2,341	4,017
Ω General Insurance Corp. of India.....	48,305	70,995
Genus Power Infrastructures Ltd.....	53,841	52,702
GHCL Ltd.....	44,127	358,035
GIC Housing Finance Ltd.....	30,931	52,984
Gillette India Ltd.....	2,641	174,217
GlaxoSmithKline Pharmaceuticals Ltd.....	13,350	237,493
Ω Godrej Agrovet Ltd.....	16,911	108,664
* Godrej Consumer Products Ltd.....	72,734	783,948
* Godrej Industries Ltd.....	25,204	141,832
* Godrej Properties Ltd.....	15,405	295,350
Goodyear India Ltd.....	3,147	37,698
Granules India Ltd.....	77,118	290,011
Graphite India Ltd.....	29,753	160,555
Grasim Industries Ltd.....	64,124	1,278,594
Grauer & Weil India Ltd.....	50,798	40,471
Gravita India Ltd.....	6,556	24,024
Great Eastern Shipping Co. Ltd.....	51,728	309,430
Greaves Cotton Ltd.....	24,260	49,842
Greenlam Industries Ltd.....	13,155	59,276
Greenpanel Industries Ltd.....	24,209	135,334
Greenply Industries Ltd.....	26,592	61,621
Grindwell Norton Ltd.....	13,345	293,144
Gujarat Alkalies & Chemicals Ltd.....	16,302	155,261
Gujarat Ambuja Exports Ltd.....	44,069	169,124
Gujarat Fluorochemicals Ltd.....	9,410	398,318
Gujarat Gas Ltd.....	40,156	227,082
Gujarat Industries Power Co. Ltd.....	10,170	10,630
Gujarat Narmada Valley Fertilizers & Chemicals Ltd.....	55,142	503,525
Gujarat Pipavav Port Ltd.....	144,453	142,022
Gujarat State Fertilizers & Chemicals Ltd.....	91,799	183,302
Gujarat State Petronet Ltd.....	190,646	558,914
Gulf Oil Lubricants India Ltd.....	6,831	36,244
* Hathway Cable & Datacom Ltd.....	233,385	49,851
Hatsun Agro Product Ltd.....	22,189	278,384
Havells India Ltd.....	34,877	551,625
HBL Power Systems Ltd.....	91,746	102,355
HCL Technologies Ltd.....	211,250	2,539,420

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
INDIA — (Continued)			
Ω	HDFC Asset Management Co. Ltd.....	14,073	\$ 346,276
	HDFC Bank Ltd.....	363,410	6,646,432
Ω	HDFC Life Insurance Co. Ltd.....	35,349	248,014
*	HealthCare Global Enterprises Ltd.....	15,362	52,513
	HEG Ltd.....	4,241	63,449
	Heritage Foods Ltd.....	7,566	26,862
	Hero MotoCorp Ltd.....	41,043	1,459,635
	Hester Biosciences Ltd.....	1,956	54,735
	HFCL Ltd.....	471,778	397,229
	HG Infra Engineering Ltd.....	11,008	82,788
	Hikal Ltd.....	25,013	79,837
	HIL Ltd.....	2,268	100,887
	Himadri Speciality Chemical Ltd.....	135,759	139,850
	Himatsingka Seide Ltd.....	25,036	36,862
	Hinduja Global Solutions Ltd.....	8,172	135,465
*	Hindustan Construction Co. Ltd.....	299,215	50,471
	Hindustan Copper Ltd.....	93,901	122,531
*	Hindustan Oil Exploration Co. Ltd.....	24,931	55,050
	Hindustan Unilever Ltd.....	78,109	2,603,785
	Hindware Home Innovation Ltd.....	2,125	9,276
	Hitachi Energy India Ltd.....	1,684	68,861
	Hle Glascoat Ltd.....	873	34,313
	Honda India Power Products Ltd.....	1,898	37,265
	Honeywell Automation India Ltd.....	521	264,073
	Housing Development Finance Corp. Ltd.....	152,696	4,629,736
	Huhtamaki India Ltd.....	11,366	27,944
	I G Petrochemicals Ltd.....	7,654	60,903
	ICICI Bank Ltd., Sponsored ADR.....	184,237	3,828,455
	ICICI Bank Ltd.....	331,769	3,451,075
Ω	ICICI Lombard General Insurance Co. Ltd.....	47,177	730,743
Ω	ICICI Prudential Life Insurance Co. Ltd.....	28,052	197,187
Ω	ICICI Securities Ltd.....	21,985	133,589
	ICRA Ltd.....	1,137	56,006
*	IDFC First Bank Ltd.....	1,567,657	743,194
	IDFC Ltd.....	610,819	421,778
*	IFB Industries Ltd.....	3,742	47,392
	IIFL Finance Ltd.....	74,296	323,848
	IIFL Securities Ltd.....	90,784	78,483
	IIFL Wealth Management Ltd.....	14,862	317,310
*	Indiabulls Housing Finance Ltd.....	117,853	164,741
*	Indiabulls Real Estate Ltd.....	92,508	85,068
Ω	IndiaMart InterMesh Ltd.....	3,216	173,078
	Indian Bank.....	110,312	246,646
Ω	Indian Energy Exchange Ltd.....	185,763	376,077
	Indian Hotels Co. Ltd.....	63,746	212,267
	Indian Hume Pipe Co. Ltd.....	8,416	16,565
	Indian Oil Corp. Ltd.....	507,670	466,315
*	Indian Overseas Bank.....	405,204	88,876
	Indian Railway Catering & Tourism Corp. Ltd.....	18,742	151,877
	Indo Count Industries Ltd.....	32,201	56,349
	Indoco Remedies Ltd.....	15,510	75,931
	Indraprastha Gas Ltd.....	67,379	295,014
	Indus Towers Ltd.....	293,271	825,957
	IndusInd Bank Ltd.....	58,106	766,919
	INEOS Styrolution India Ltd.....	1,619	17,367
	Infibeam Avenues Ltd.....	318,648	59,194
	Info Edge India Ltd.....	11,963	656,651
#	Infosys Ltd., Sponsored ADR.....	168,060	3,275,489
	Infosys Ltd.....	559,319	10,945,530

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Ingersoll Rand India Ltd.....	3,630	\$ 75,726
* Inox Leisure Ltd.....	14,885	110,895
* Inox Wind Ltd.....	30,635	34,399
* Insecticides India Ltd.....	2,812	36,815
Intellect Design Arena Ltd.....	28,372	227,024
*Ω InterGlobe Aviation Ltd.....	17,581	416,673
IOL Chemicals & Pharmaceuticals Ltd.....	15,970	72,264
* IRB Infrastructure Developers Ltd.....	27,401	73,809
Ω IRCON International Ltd.....	133,176	63,219
ITD Cementation India Ltd.....	35,112	36,296
* ITI Ltd.....	44,904	66,338
J Kumar Infraprojects Ltd.....	16,914	71,728
* Jagran Prakashan Ltd.....	46,910	32,712
* Jammu & Kashmir Bank Ltd.....	135,881	49,887
Jamna Auto Industries Ltd.....	77,319	123,453
JB Chemicals & Pharmaceuticals Ltd.....	16,021	357,843
JBM Auto Ltd.....	7,490	41,042
Jindal Poly Films Ltd.....	12,860	172,041
Jindal Saw Ltd.....	89,774	97,252
* Jindal Stainless Hisar Ltd.....	65,523	197,503
* Jindal Stainless Ltd.....	125,769	189,190
JK Paper Ltd.....	51,275	224,689
JK Tyre & Industries Ltd.....	58,717	87,909
JM Financial Ltd.....	188,054	151,730
JMC Projects India Ltd.....	25,088	26,153
* Johnson Controls-Hitachi Air Conditioning India Ltd.....	2,856	56,466
JTEKT India Ltd.....	3,731	3,998
Jubilant Foodworks Ltd.....	101,005	706,908
Jubilant Ingrevia Ltd.....	17,910	120,195
Jubilant Pharmova Ltd.....	42,157	192,378
Jyothy Labs Ltd.....	67,578	146,423
Kajaria Ceramics Ltd.....	36,528	544,395
Kalpataru Power Transmission Ltd.....	48,014	225,136
Kalyani Steels Ltd.....	18,095	68,287
Kansai Nerolac Paints Ltd.....	40,108	203,350
Karnataka Bank Ltd.....	178,606	159,471
Karur Vysya Bank Ltd.....	221,304	164,758
Kaveri Seed Co. Ltd.....	14,832	90,984
KCP Ltd.....	41,924	58,294
KEC International Ltd.....	64,342	372,925
KEI Industries Ltd.....	26,810	419,361
Kennametal India Ltd.....	2,843	82,583
* Kesoram Industries Ltd.....	63,885	38,235
Kewal Kiran Clothing Ltd.....	5,632	24,435
* Kiri Industries Ltd.....	15,528	93,654
Kirloskar Brothers Ltd.....	13,274	56,916
Kirloskar Ferrous Industries Ltd.....	32,419	82,078
Kirloskar Oil Engines Ltd.....	25,693	53,353
Kitex Garments Ltd.....	10,427	31,748
KNR Constructions Ltd.....	78,899	263,506
* Kolte-Patil Developers Ltd.....	8,477	28,553
Kotak Mahindra Bank Ltd.....	94,389	2,172,098
KPIT Technologies Ltd.....	80,994	563,052
KPR Mill Ltd.....	51,868	384,430
KRBL Ltd.....	31,293	96,817
KSB Ltd.....	6,772	125,658
L&T Finance Holdings Ltd.....	302,996	288,463
Ω L&T Technology Services Ltd.....	6,769	301,161
LA Opala RG Ltd.....	13,819	50,888

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Lakshmi Machine Works Ltd.....	1,027	\$ 135,522
Ω Larsen & Toubro Infotech Ltd.....	8,648	518,121
Ω Laurus Labs Ltd.....	127,411	840,916
LG Balakrishnan & Bros Ltd.....	13,711	121,922
LIC Housing Finance Ltd.....	169,821	827,080
Linde India Ltd.....	5,982	276,376
LT Foods Ltd.....	85,633	98,487
Lumax Auto Technologies Ltd.....	17,711	58,119
LUX Industries Ltd.....	2,738	64,302
Mahanagar Gas Ltd.....	19,385	184,758
Maharashtra Seamless Ltd.....	14,092	130,517
Mahindra & Mahindra Financial Services Ltd.....	327,267	775,236
Mahindra & Mahindra Ltd.....	187,005	2,754,995
Mahindra CIE Automotive Ltd.....	56,642	191,938
* Mahindra Holidays & Resorts India Ltd.....	26,275	78,257
Mahindra Lifespace Developers Ltd.....	36,794	185,642
Ω Mahindra Logistics Ltd.....	9,559	56,338
Maithan Alloys Ltd.....	5,012	59,932
Man Infraconstruction Ltd.....	53,471	57,784
Manappuram Finance Ltd.....	264,738	330,046
Marico Ltd.....	128,924	846,716
Maruti Suzuki India Ltd.....	5,026	558,808
Ω MAS Financial Services Ltd.....	7,195	49,488
Mastek Ltd.....	6,199	165,201
* Max Financial Services Ltd.....	33,693	365,336
* Max Ventures & Industries Ltd.....	12,691	16,738
Mayur Uniquoters Ltd.....	9,705	50,597
Mazagon Dock Shipbuilders Ltd.....	16,075	56,512
* Meghmani Finechem Ltd.....	4,939	94,761
* Meghmani Organics Ltd.....	65,639	106,594
Ω Metropolis Healthcare Ltd.....	10,176	204,985
Minda Corp. Ltd.....	35,037	98,826
Minda Industries Ltd.....	60,872	392,917
Mindtree Ltd.....	16,371	708,901
* Mirza International Ltd.....	21,209	66,805
Ω Mishra Dhatu Nigam Ltd.....	29,936	63,710
MM Forgings Ltd.....	4,858	59,614
Monte Carlo Fashions Ltd.....	7,517	71,357
Motherson Sumi Systems Ltd.....	360,194	582,735
* Motherson Sumi Wiring India Ltd.....	360,194	350,868
Motilal Oswal Financial Services Ltd.....	24,173	233,546
Mphasis Ltd.....	28,920	847,598
MRF Ltd.....	875	924,610
MSTC Ltd.....	7,445	23,527
Multi Commodity Exchange of India Ltd.....	7,835	138,181
Muthoot Finance Ltd.....	46,432	629,251
Nahar Spinning Mills Ltd.....	4,602	19,149
* National Fertilizers Ltd.....	41,491	24,136
Navin Fluorine International Ltd.....	6,681	370,825
Navneet Education Ltd.....	37,731	51,607
NBCC India Ltd.....	274,103	114,526
NELCO Ltd.....	3,866	31,526
Neogen Chemicals Ltd.....	3,616	62,511
NESCO Ltd.....	10,348	77,468
* Network18 Media & Investments Ltd.....	34,704	28,529
Neuland Laboratories Ltd.....	3,354	55,036
Newgen Software Technologies Ltd.....	10,393	48,887
NHPC Ltd.....	473,959	205,341
NIIT Ltd.....	36,285	168,490

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Nilkamal Ltd.....	2,955	\$ 74,120
NOCIL Ltd.....	43,170	150,550
NRB Bearings Ltd.....	34,282	59,580
Nucleus Software Exports Ltd.....	7,640	40,009
NXTDigital Ltd.....	324	1,597
Oberoi Realty Ltd.....	31,697	365,573
* Olectra Greentech Ltd.....	7,407	59,832
* Omaxe Ltd.....	22,851	31,149
OnMobile Global Ltd.....	20,182	33,595
Oracle Financial Services Software Ltd.....	8,417	335,248
Orient Cement Ltd.....	82,690	121,642
Orient Electric Ltd.....	47,665	156,829
Orient Paper & Industries Ltd.....	86,102	29,922
Oriental Aromatics Ltd.....	4,300	31,193
Oriental Carbon & Chemicals Ltd.....	3,782	42,587
Page Industries Ltd.....	1,537	953,586
Paisalo Digital Ltd.....	88,777	81,596
Panama Petrochem Ltd.....	12,821	45,458
* Patel Engineering Ltd.....	120,263	35,357
* PC Jeweller Ltd.....	106,159	63,077
PCBL Ltd.....	107,984	166,307
Persistent Systems Ltd.....	17,750	814,981
Petronet LNG Ltd.....	352,742	979,291
Phoenix Mills Ltd.....	26,053	409,329
PI Industries Ltd.....	17,806	694,974
Pidilite Industries Ltd.....	24,369	755,968
*Ω PNB Housing Finance Ltd.....	19,675	87,297
PNC Infratech Ltd.....	44,423	143,108
Poly Medicure Ltd.....	9,128	84,693
Polyplex Corp. Ltd.....	8,870	263,282
Power Finance Corp. Ltd.....	483,205	709,477
Power Grid Corp. of India Ltd.....	544,876	1,476,937
* Power Mech Projects Ltd.....	2,117	24,675
Praj Industries Ltd.....	50,301	252,424
Ω Prataap Snacks Ltd.....	5,256	48,191
Prestige Estates Projects Ltd.....	68,865	359,978
* Pricol Ltd.....	34,915	66,526
* Prime Focus Ltd.....	2,316	2,021
Prince Pipes & Fittings Ltd.....	11,854	90,752
Privi Speciality Chemicals Ltd.....	3,901	61,832
Procter & Gamble Health Ltd.....	2,918	163,038
Procter & Gamble Hygiene & Health Care Ltd.....	2,169	395,767
PSP Projects Ltd.....	5,467	42,741
* PTC India Financial Services Ltd.....	82,653	15,799
PTC India Ltd.....	144,661	151,958
Punjab National Bank.....	417,178	165,853
* Puravankara Ltd.....	11,321	13,587
* PVR Ltd.....	9,918	270,164
Ω Quess Corp. Ltd.....	27,972	208,762
Ω Quick Heal Technologies Ltd.....	4,341	11,434
Rain Industries Ltd.....	115,421	258,689
Rajesh Exports Ltd.....	30,934	232,222
Rallis India Ltd.....	36,557	97,987
* Ramco Industries Ltd.....	12,488	30,410
Ramkrishna Forgings Ltd.....	39,131	88,612
Rane Holdings Ltd.....	3,689	31,488
Rashtriya Chemicals & Fertilizers Ltd.....	107,630	119,368
Ratnamani Metals & Tubes Ltd.....	9,267	198,243
*Ω RBL Bank Ltd.....	151,502	177,221

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	649,110	\$1,076,179
	366,572	577,516
	16,744	208,486
Ω	30,932	1,951,809
	18,308	34,834
	2,944	19,304
	30,606	101,885
	7,357	132,055
*	2,910	19,376
*	9,086	45,426
	10,751	50,907
	1,118	15,708
	9,738	30,311
	12,574	42,344
*	9,661	29,781
	13,628	72,209
	2,274	22,464
*	22,021	32,413
	2,274	34,916
	23,517	278,752
Ω	14,192	232,416
	10,955	383,535
*	2,693	29,018
*	251,807	24,740
	34,602	56,469
	18,452	49,875
Ω	40,231	70,805
	2,474	14,808
	3,629	32,478
	13,482	88,608
	4,339	40,974
*	4,965	176,648
	10,912	56,831
	79,327	104,404
*	6,966	51,651
*	210,696	132,421
	8,596	210,392
	61,398	1,076,472
	9,885	337,778
*	18,895	106,873
	11,411	76,706
	9,711	516,853
	17,877	158,401
	6,106	29,693
*	8,301	66,079
	29,678	265,107
*	1,077,183	107,584
*	7,433	40,301
	25,775	792,767
*	55,495	61,044
	253,385	1,695,702
	7,803	519,680
	69,003	124,110
	26,713	112,132
	1,669	23,633
	106,282	35,630
	9,171	39,524
	15,659	93,591
	53,547	320,093

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	6,562	\$ 6,542
	15,612	405,724
	2,671	157,447
	41,227	433,825
	29,355	192,434
	34,522	148,670
	25,343	603,766
	17,842	191,488
	76,960	62,347
	39,046	239,668
*	1,482,764	125,690
	2,802	56,643
	6,123	72,840
	20,871	58,764
	31,074	38,209
	27,111	238,415
	176	26,092
	85,886	990,023
	45,510	127,531
	30,412	402,404
	149,712	6,262,473
	43,069	441,922
	11,493	1,266,880
*	554,921	3,163,745
	2,481	18,526
*	45,294	61,719
	4,987	111,016
*Ω	1,488	10,956
	5,757	41,248
	139,710	1,860,180
	28,836	107,443
*Ω	15,240	91,505
	91,863	50,574
	11,818	307,216
	39,033	111,911
*	57,162	48,558
Ω	8,171	65,769
	2,844	36,407
	67,520	91,676
	8,915	335,611
	20,120	74,910
*	29,474	47,258
	62,503	1,863,780
	1,724	11,456
	11,075	7,716
	15,306	134,756
	27,936	448,260
	493,708	248,126
	44,269	142,285
	39,003	84,518
	16,817	189,957
	29,231	769,320
	18,933	66,838
*	274,374	129,003
	78,854	902,901
	2,015	49,881
	22,954	179,988
*	24,028	52,275
*	40,188	87,934

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
*Ω Ujjivan Small Finance Bank Ltd.....	154,360	\$ 37,537
Union Bank of India Ltd.....	439,102	212,981
UPL Ltd.....	221,403	2,073,736
UTI Asset Management Co. Ltd.....	9,276	81,309
* VA Tech Wabag Ltd.....	21,305	64,848
Vaibhav Global Ltd.....	27,020	102,293
Vakrangee Ltd.....	216,250	76,733
*Ω Valiant Organics Ltd.....	1,142	9,657
Vardhman Textiles Ltd.....	82,134	315,990
*Ω Varroc Engineering Ltd.....	19,549	86,918
Varun Beverages Ltd.....	68,356	762,568
Venky's India Ltd.....	2,715	69,402
Vesuvius India Ltd.....	4,733	69,104
V-Guard Industries Ltd.....	74,187	212,986
Vimta Labs Ltd.....	5,885	29,076
Vinati Organics Ltd.....	10,099	279,455
Vindhya Telelinks Ltd.....	3,484	47,209
Visaka Industries Ltd.....	6,280	40,270
* Vodafone Idea Ltd.....	2,739,653	302,302
Voltamp Transformers Ltd.....	2,623	115,955
Voltas Ltd.....	41,355	524,320
VRL Logistics Ltd.....	15,003	119,657
VST Tillers Tractors Ltd.....	2,106	70,432
Welspun Corp. Ltd.....	72,342	206,728
Welspun Enterprises Ltd.....	35,611	45,601
Welspun India Ltd.....	173,321	153,718
West Coast Paper Mills Ltd.....	30,651	164,532
* Westlife Development Ltd.....	19,376	144,511
Wheels India Ltd.....	5,230	47,821
Whirlpool of India Ltd.....	6,915	155,176
Wipro Ltd.....	239,951	1,281,090
* Wonderla Holidays Ltd.....	7,825	23,752
* Yes Bank Ltd.....	602,119	114,274
Zee Entertainment Enterprises Ltd.....	504,118	1,569,647
* Zee Media Corp. Ltd.....	375,388	72,580
Zensar Technologies Ltd.....	43,651	136,729
TOTAL INDIA.....		<u>209,227,560</u>
INDONESIA — (1.6%)		
Ace Hardware Indonesia Tbk PT.....	2,879,700	137,896
* Adhi Karya Persero Tbk PT.....	820,325	40,946
* Adi Sarana Armada Tbk PT.....	562,300	63,416
* Agung Semesta Sejahtera Tbk PT.....	1,060,900	3,578
* Alam Sutera Realty Tbk PT.....	6,226,300	69,770
* Allo Bank Indonesia Tbk PT.....	42,500	10,121
Arwana Citramulia Tbk PT.....	1,603,400	108,569
Ashmore Asset Management Indonesia Tbk PT.....	158,800	14,456
Astra Agro Lestari Tbk PT.....	312,067	203,213
Astra Otoparts Tbk PT.....	444,800	34,928
* Asuransi Maximus Graha Persada Tbk PT.....	678,200	5,911
Bank BTPN Syariah Tbk PT.....	1,125,700	213,586
* Bank Bukopin Tbk PT.....	8,152,043	105,636
* Bank Capital Indonesia Tbk PT.....	3,422,000	35,528
Bank Central Asia Tbk PT.....	6,222,500	3,094,200
* Bank China Construction Bank Indonesia Tbk PT.....	4,112,500	25,223
* Bank Jago Tbk PT.....	99,100	70,818
Bank Mandiri Persero Tbk PT.....	2,418,844	1,353,968
* Bank Mayapada International Tbk PT.....	1,992,100	79,941
Bank Maybank Indonesia Tbk PT.....	6,214,700	114,836

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
* Bank MNC Internasional Tbk PT.....	7,987,000	\$ 72,768
* Bank Nationalnoba Tbk PT.....	1,017,400	37,058
Bank Negara Indonesia Persero Tbk PT.....	1,145,700	608,041
Bank Pan Indonesia Tbk PT.....	991,100	119,655
Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT.....	1,601,943	144,785
Bank Pembangunan Daerah Jawa Timur Tbk PT.....	1,735,000	83,073
Bank Rakyat Indonesia Persero Tbk PT.....	4,962,686	1,464,949
Bank Syariah Indonesia Tbk PT.....	3,700,700	408,454
Bank Tabungan Negara Persero Tbk PT.....	2,238,273	222,246
Barito Pacific Tbk PT.....	3,647,200	221,552
* Bekasi Fajar Industrial Estate Tbk PT.....	1,496,200	13,925
BFI Finance Indonesia Tbk PT.....	3,273,800	261,180
* Bintang Oto Global Tbk PT.....	343,800	30,250
BISI International Tbk PT.....	932,700	100,035
Blue Bird Tbk PT.....	215,700	24,946
* Buana Lintas Lautan Tbk PT.....	8,333,400	82,050
* Bumi Serpong Damai Tbk PT.....	3,270,400	203,119
* Bumi Teknokultura Unggul Tbk PT.....	2,771,100	9,341
* Capital Financial Indonesia Tbk PT.....	1,034,500	56,142
Charoen Pokphand Indonesia Tbk PT.....	1,782,415	673,151
Ciputra Development Tbk PT.....	5,061,500	315,816
* Citra Marga Nusaphala Persada Tbk PT.....	1,345,302	184,003
Dharma Satya Nusantara Tbk PT.....	2,128,100	76,171
* Elang Mahkota Teknologi Tbk PT.....	1,073,300	136,048
Elnusa Tbk PT.....	2,138,700	43,590
Erajaya Swasembada Tbk PT.....	5,078,600	170,840
* FKS Food Sejahtera Tbk PT.....	2,008,600	19,212
Gajah Tunggal Tbk PT.....	636,500	30,261
Garudafood Putra Putri Jaya Tbk PT.....	3,758,300	135,586
*†† Hanson International Tbk PT.....	46,633,300	0
Hexindo Adiperkasa Tbk PT.....	105,600	43,821
Impack Pratama Industri Tbk PT.....	180,300	48,377
Indofood CBP Sukses Makmur Tbk PT.....	391,800	233,210
Indofood Sukses Makmur Tbk PT.....	1,858,600	852,447
Indomobil Sukses Internasional Tbk PT.....	357,500	19,532
Indosat Tbk PT.....	259,200	116,802
Industri Jamu Dan Farmasi Sido Muncul Tbk PT.....	2,078,272	126,833
*†† Inovisi Infracom Tbk PT.....	668,445	0
Integra Indocabinet Tbk PT.....	718,000	29,309
*†† Inti Agri Resources Tbk PT.....	3,873,200	2,448
Jaccs Mitra Pinasthika Mustika Tbk PT.....	665,400	44,171
Japfa Comfeed Indonesia Tbk PT.....	2,533,800	247,077
* Jasa Marga Persero Tbk PT.....	653,526	156,980
Jaya Real Property Tbk PT.....	562,800	18,358
* Kapuas Prima Coal Tbk PT.....	4,380,500	23,920
* Kawasan Industri Jababeka Tbk PT.....	10,561,668	116,085
KMI Wire & Cable Tbk PT.....	1,054,000	23,173
* Kresna Graha Investama Tbk PT.....	3,259,900	10,990
Link Net Tbk PT.....	609,400	191,029
* M Cash Integrasi PT.....	83,600	64,970
Mahkota Group Tbk PT.....	466,300	27,676
* Malindo Feedmill Tbk PT.....	443,300	18,252
* Map Aktif Adiperkasa PT.....	358,800	78,474
Matahari Department Store Tbk PT.....	521,800	159,872
* Matahari Putra Prima Tbk PT.....	1,732,600	25,969
Mayora Indah Tbk PT.....	654,025	77,622
* Medco Energi Internasional Tbk PT.....	3,439,200	142,125
Media Nusantara Citra Tbk PT.....	4,138,800	294,859
* Mega Manunggal Property Tbk PT.....	1,399,800	48,149

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
* Merdeka Copper Gold Tbk PT.....	1,896,221	\$ 520,415
Metrodata Electronics Tbk PT.....	1,919,700	77,034
* Mitra Adiperkasa Tbk PT.....	4,877,000	292,936
Mitra Keluarga Karyasehat Tbk PT.....	1,051,300	176,562
* MNC Kapital Indonesia Tbk PT.....	4,112,200	35,282
* MNC Land Tbk PT.....	10,467,300	65,656
MNC Studios International Tbk PT.....	118,500	46,133
* MNC Vision Networks Tbk PT.....	9,938,000	72,409
* Multipolar Tbk PT.....	4,786,200	55,435
Nippon Indosari Corpindo Tbk PT.....	471,744	40,874
Pabrik Kertas Tjiwi Kimia Tbk PT.....	611,200	263,129
* Pacific Strategic Financial Tbk PT.....	979,900	71,020
Pakuwon Jati Tbk PT.....	7,007,400	215,572
Panin Financial Tbk PT.....	5,975,200	157,990
* Paninvest Tbk PT.....	637,500	35,900
Perusahaan Perkebunan London Sumatra Indonesia Tbk PT.....	2,024,600	172,113
*†† Pool Advista Indonesia Tbk PT.....	350,400	221
* PP Persero Tbk PT.....	1,615,042	99,309
Puradelta Lestari Tbk PT.....	4,607,600	50,639
Ramayana Lestari Sentosa Tbk PT.....	1,095,400	42,867
*†† Rimo International Lestari Tbk PT.....	18,540,300	11,719
Salim Ivomas Pratama Tbk PT.....	1,908,700	60,529
Sampoerna Agro Tbk PT.....	487,800	71,782
Samudera Indonesia Tbk PT.....	922,900	160,811
Sarana Menara Nusantara Tbk PT.....	7,664,200	607,307
Sariguna Primatirta Tbk PT.....	1,029,900	32,224
Sawit Sumbermas Sarana Tbk PT.....	1,897,200	192,572
Selamat Sempurna Tbk PT.....	1,169,600	102,604
* Sinar Mas Multiartha Tbk PT.....	16,500	13,277
* Smartfren Telecom Tbk PT.....	22,628,300	149,559
*†† Sri Rejeki Isman Tbk PT.....	6,771,700	12,498
Steel Pipe Industry of Indonesia PT.....	1,516,900	29,066
*†† Sugih Energy Tbk PT.....	5,670,200	3,584
Sumber Alfaria Trijaya Tbk PT.....	4,061,100	514,121
Summarecon Agung Tbk PT.....	4,993,220	204,043
Surya Citra Media Tbk PT.....	10,696,700	158,832
Surya Esa Perkasa Tbk PT.....	2,313,300	161,483
* Surya Semesta Internusa Tbk PT.....	2,192,100	55,619
*†† Suryainti Permata Tbk PT.....	1,280,000	0
# Telkom Indonesia Persero Tbk PT, ADR.....	51,776	1,475,616
Tempo Scan Pacific Tbk PT.....	330,100	30,710
Tower Bersama Infrastructure Tbk PT.....	2,146,900	445,106
*†† Trada Alam Minera Tbk PT.....	12,608,800	7,969
* Transcoal Pacific Tbk PT.....	238,500	169,639
Tunas Baru Lampung Tbk PT.....	1,605,700	83,394
Tunas Ridean Tbk PT.....	238,000	25,031
Ultrajaya Milk Industry & Trading Co. Tbk PT.....	1,078,000	105,764
Unilever Indonesia Tbk PT.....	1,349,300	410,860
* Vale Indonesia Tbk PT.....	433,400	178,898
*†† Waskita Beton Precast Tbk PT.....	4,254,600	20,438
* Waskita Karya Persero Tbk PT.....	3,281,726	114,173
Wijaya Karya Beton Tbk PT.....	1,949,300	26,826
* Wijaya Karya Persero Tbk PT.....	1,647,549	104,039
XL Axiata Tbk PT.....	2,279,200	364,834
TOTAL INDONESIA.....		<u>23,573,740</u>
MALAYSIA — (1.5%)		
Able Global Bhd.....	41,700	12,001
Aeon Co. M Bhd.....	233,900	75,234

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
# AEON Credit Service M Bhd.	56,090	\$181,116
AFFIN Bank Bhd.	168,174	80,600
Ajinomoto Malaysia Bhd.	10,800	29,029
# Alliance Bank Malaysia Bhd.	438,700	343,345
Allianz Malaysia Bhd.	19,100	54,948
AME Elite Consortium Bhd.	97,500	36,395
AMMB Holdings Bhd.	251,075	220,296
* Ancom Nylex Bhd.	194,100	43,243
# Ann Joo Resources Bhd.	89,700	22,822
# Astro Malaysia Holdings Bhd.	208,900	42,033
Axiata Group Bhd.	659,948	425,587
Batu Kawan Bhd.	38,200	199,273
Berjaya Food Bhd.	25,700	22,771
* Bermaz Auto Bhd.	306,800	122,111
Beshom Holdings Bhd.	94,811	31,781
# BIMB Holdings Bhd.	210,331	127,200
#* Boustead Holdings Bhd.	400,560	69,921
# Boustead Plantations Bhd.	345,460	63,354
* Bumi Armada Bhd.	1,709,400	146,666
Bursa Malaysia Bhd.	215,700	316,575
# Cahya Mata Sarawak Bhd.	334,800	70,457
CB Industrial Product Holding Bhd.	114,580	32,803
CIMB Group Holdings Bhd.	686,286	804,028
* Coastal Contracts Bhd.	100,500	38,487
# Comfort Glove Bhd.	161,300	18,682
# CSC Steel Holdings Bhd.	104,200	27,892
D&O Green Technologies Bhd.	171,300	157,839
Dayang Enterprise Holdings Bhd.	244,545	54,898
Dialog Group Bhd.	312,614	155,421
DiGi.Com Bhd.	467,500	381,777
# DRB-Hicom Bhd.	544,600	154,231
Dufu Technology Corp. Bhd.	123,700	86,743
# Duopharma Biotech Bhd.	238,447	81,497
Dutch Lady Milk Industries Bhd.	6,400	47,451
Eco World Development Group Bhd.	361,200	51,613
#* Eco World International Bhd.	102,000	7,691
* Ecofirst Consolidated Bhd.	395,500	33,799
* Econpile Holdings Bhd.	91,700	3,718
#* Ekovest BHD.	872,950	76,637
Evergreen Fibreboard Bhd.	157,800	16,703
# FGV Holdings Bhd.	256,900	86,570
# Formosa Prosonic Industries Bhd.	64,800	43,224
Fraser & Neave Holdings Bhd.	31,400	153,202
Frontken Corp. Bhd.	322,850	210,706
Gadang Holdings Bhd.	227,100	18,145
Gamuda Bhd.	327,134	275,984
# Gas Malaysia Bhd.	57,400	42,204
Genting Plantations Bhd.	90,000	130,729
George Kent Malaysia Bhd.	175,200	21,104
Globetronics Technology Bhd.	175,566	49,101
#* Greatech Technology Bhd.	58,600	51,771
# Guan Chong Bhd.	154,000	83,838
HAP Seng Consolidated Bhd.	147,720	250,925
Hap Seng Plantations Holdings Bhd.	78,000	41,215
Hartalega Holdings Bhd.	495,800	305,344
* Hengyuan Refining Co. Bhd.	63,600	63,579
HeveaBoard Bhd.	108,600	10,997
# Hextar Global Bhd.	111,520	42,914
Hiap Teck Venture Bhd.	695,000	45,487

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
# Hibiscus Petroleum Bhd.	846,500	\$ 171,654
Hong Leong Bank Bhd.	40,790	192,467
Hong Leong Capital Bhd.	12,100	16,796
Hong Leong Financial Group Bhd.	40,913	179,283
Hong Leong Industries Bhd.	26,900	55,030
#* Hong Seng Consolidated Bhd.	369,600	50,787
Hup Seng Industries Bhd.	164,800	27,587
IGB Bhd.	64,547	32,711
# IJM Corp. Bhd.	782,514	311,564
Inari Amertron Bhd.	489,063	315,988
IOI Corp. Bhd.	357,005	323,304
IOI Properties Group Bhd.	522,010	116,775
* Iris Corp. Bhd.	738,100	20,772
* Iskandar Waterfront City Bhd.	289,100	19,550
#* JAKS Resources Bhd.	727,080	45,848
#* Jaya Tiasa Holdings Bhd.	239,505	35,580
* JCY International Bhd.	229,900	9,058
#* JHM Consolidation Bhd.	157,600	44,550
Kelington Group Bhd.	93,900	26,111
Kenanga Investment Bank Bhd.	262,900	52,941
Kerjaya Prospek Group Bhd.	145,309	37,916
Kim Loong Resources Bhd.	89,860	33,737
#* KNM Group Bhd.	1,318,284	34,179
# Kobay Technology BHD.	31,100	20,050
# Kretam Holdings Bhd.	266,200	32,293
* KSL Holdings Bhd.	195,900	35,914
Kuala Lumpur Kepong Bhd.	77,468	381,563
Land & General Bhd.	960,740	22,727
# LBS Bina Group Bhd.	391,772	37,895
# Leong Hup International Bhd.	320,600	37,550
Lii Hen Industries Bhd.	149,400	30,082
# Lingkaran Trans Kota Holdings Bhd.	58,400	63,351
* Lion Industries Corp. Bhd.	117,900	10,354
#Ω Lotte Chemical Titan Holding Bhd.	238,476	102,373
# LPI Capital Bhd.	63,200	192,418
Luxchem Corp. Bhd.	106,800	13,931
# Magni-Tech Industries Bhd.	96,933	41,420
# Mah Sing Group Bhd.	614,652	82,253
Malayan Banking Bhd.	570,961	1,137,191
# Malayan Flour Mills Bhd.	285,450	38,866
* Malaysia Airports Holdings Bhd.	186,267	261,693
# Malaysia Building Society Bhd.	1,043,495	136,227
# Malaysia Smelting Corp. Bhd.	65,400	32,099
Malaysian Pacific Industries Bhd.	26,463	193,346
# Malaysian Resources Corp. Bhd.	993,988	77,200
Matrix Concepts Holdings Bhd.	275,850	140,789
# Maxis Bhd.	379,800	313,482
MBM Resources BHD.	60,030	43,175
Media Prima Bhd.	328,100	33,211
Mega First Corp. Bhd.	242,800	188,351
# MKH Bhd.	164,215	45,792
MNRB Holdings Bhd.	139,467	31,321
* MPHB Capital Bhd.	107,100	35,335
Muda Holdings Bhd.	68,500	29,868
* Muhibbah Engineering M Bhd.	254,850	26,092
* Mulpha International Bhd.	55,520	27,092
# My EG Services Bhd.	915,082	159,730
N2N Connect Bhd.	52,500	5,610
NTPM Holdings Bhd.	103,400	9,878

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
	3,235	\$ 182
	109,500	163,521
	402,763	81,935
#*	267,300	15,945
	161,300	117,542
	219,367	32,527
	122,940	18,519
	187,900	35,711
	63,750	5,668
#	41,100	47,658
#	62,100	47,646
	92,260	337,558
	464,700	508,557
	1,439,450	1,501,785
	172,706	205,627
*	213,099	18,922
	84,100	31,373
*	45,100	10,780
	394,511	521,754
*	245,300	9,110
#*	139,900	16,050
	46,800	40,155
*	3,826,211	34,627
#	134,721	83,554
	27,600	14,335
	259,200	199,882
	417,049	408,676
	1,052,800	111,308
#	381,500	139,288
	711,368	120,856
*	61,400	13,150
	365,500	137,258
#	101,010	34,334
#	416,374	76,301
	21,720	5,371
#	170,436	129,875
#	84,726	73,096
	103,100	26,632
	114,500	25,389
	138,460	176,966
	104,600	194,159
	95,800	52,580
	210,300	217,155
#*	175,028	38,158
	293,100	69,218
*	184,300	14,885
#	130,770	89,415
	103,000	30,108
#*	532,564	37,193
#	149,300	97,775
	175,200	118,777
	20,100	23,966
#	34,600	111,238
#	167,586	62,914
	120,200	108,251
*	1,498,935	28,771
	77,600	134,486
#	1,391,500	316,470
#	392,235	38,425

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
# Wellcall Holdings Bhd.	160,650	\$ 43,735
Westports Holdings Bhd.	244,000	192,057
# Yinson Holdings Bhd.	714,839	337,796
* YNH Property Bhd.	197,408	149,800
YTL Corp. Bhd.	1,437,187	184,259
TOTAL MALAYSIA.		<u>21,391,431</u>
MEXICO — (2.1%)		
Alfa SAB de CV, Class A.	1,529,960	1,051,470
Alpek SAB de CV.	328,316	435,006
* Alsea SAB de CV.	220,241	429,668
America Movil SAB de CV.	3,334,665	3,168,549
America Movil SAB de CV, Sponsored ADR, Class L.	116,929	2,213,466
Arca Continental SAB de CV.	73,357	507,135
#* Axtel SAB de CV.	350,836	24,783
#Ω Banco del Bajío SA.	324,830	762,141
# Bolsa Mexicana de Valores SAB de CV.	135,160	253,539
* Cemex SAB de CV, Sponsored ADR.	5,000	20,050
Coca-Cola Femsa SAB de CV, Sponsored ADR.	7,472	450,039
Consortio ARA SAB de CV.	285,651	46,101
* Controladora Vuela Cia de Aviacion SAB de CV, Class A.	248,143	242,233
Corp Actinver SAB de CV.	9,800	5,961
# Corp. Inmobiliaria Vesta SAB de CV.	182,141	356,857
Corp. Moctezuma SAB de CV.	87,200	271,624
El Puerto de Liverpool SAB de CV, Class C1.	41,812	187,816
#*†† Empresas ICA SAB de CV.	72,400	341
* Financiera Independencia SAB de CV SOFOM ENR.	10,724	4,208
# Fomento Economico Mexicano SAB de CV.	89,731	556,904
Gentera SAB de CV.	474,946	383,489
Gruma SAB de CV, Class B.	70,117	871,445
Grupo Aeroportuario del Centro Norte SAB de CV.	102,477	623,996
# Grupo Aeroportuario del Pacifico SAB de CV, ADR.	1,261	170,285
# Grupo Aeroportuario del Pacifico SAB de CV, Class B.	47,159	638,372
Grupo Aeroportuario del Sureste SAB de CV, ADR.	1,698	318,901
Grupo Aeroportuario del Sureste SAB de CV, Class B.	10,582	198,943
Grupo Bimbo SAB de CV, Class A.	166,947	590,872
Grupo Carso SAB de CV.	77,498	302,229
Grupo Comercial Chedraui SA de CV.	167,041	507,543
# Grupo Elektra SAB de CV.	7,609	446,776
Grupo Financiero Banorte SAB de CV, Class O.	342,163	1,950,036
#* Grupo Financiero Inbursa SAB de CV, Class O.	361,364	667,758
Grupo Herdez SAB de CV.	52,520	78,166
* Grupo Hotelero Santa Fe SAB de CV.	21,807	4,118
Grupo Industrial Saltillo SAB de CV.	114,458	170,069
Grupo KUO SAB de CV, Class B.	28,603	59,632
* Grupo Pochteca SAB de CV.	35,990	15,607
# Grupo Rotoplas SAB de CV.	74,922	113,051
* Grupo Sanborns SAB de CV.	147,588	179,548
* Grupo Simec SAB de CV, Sponsored ADR.	2,821	85,829
* Grupo Simec SAB de CV, Class B.	38,410	391,910
Grupo Televisa SAB.	861,027	1,350,747
#*Ω Grupo Traxion SAB de CV.	60,930	76,217
* Hoteles City Express SAB de CV.	142,008	27,168
Industrias Bachoco SAB de CV, Sponsored ADR.	1,286	58,101
Industrias Bachoco SAB de CV, Class B.	54,770	205,883
* Industrias CH SAB de CV, Class B.	98,329	1,075,635
Industrias Penoles SAB de CV.	57,019	575,714
# Kimberly-Clark de Mexico SAB de CV, Class A.	354,394	523,277
# La Comer SAB de CV.	242,046	429,819

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MEXICO — (Continued)		
	376,795	\$ 869,093
#*	658,986	95,039
*Ω	942,675	238,149
	394,390	460,449
	391,981	867,971
*	24,314	11,462
	220,844	244,835
	95,570	691,500
	12,744	53,763
#	80,574	339,363
#	84,875	464,730
#*	186,601	146,366
*	32,384	284,332
*	2,091	18,269
*	86,697	93,563
	375,814	1,366,244
TOTAL MEXICO.....		<u>30,324,155</u>
PERU — (0.1%)		
*	13,670	14,764
	11,003	55,455
#	15,794	85,919
	5,057	654,376
††	35	53
	2,477	59,597
TOTAL PERU.....		<u>870,164</u>
PHILIPPINES — (0.7%)		
	437,000	73,729
	306,630	317,307
	299,916	45,607
	447,300	39,237
*	1,427,000	38,342
*	7,640,000	4,852
*	602,000	49,617
	23,386	263,382
	334,660	153,587
*	481,300	27,109
	377,755	637,611
	386,758	839,538
*	77,060	60,032
	465,178	21,101
*Ω	1,500,499	19,361
	559,100	238,300
	500,000	3,495
	366,137	179,671
	908,900	70,887
	889,700	115,137
*	858,000	59,308
	395,590	55,340
	227,300	53,642
	330,450	40,755
*	357,100	22,028
	301,500	38,569
	4,402,000	70,298
	126,500	39,550
	137,850	161,295
	762,228	31,532

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
PHILIPPINES — (Continued)		
Globe Telecom, Inc.....	5,835	\$ 218,321
GT Capital Holdings, Inc.....	35,099	288,921
Holcim Philippines, Inc.....	298,600	24,402
* Integrated Micro-Electronics, Inc.....	322,160	40,339
International Container Terminal Services, Inc.....	120,170	423,355
JG Summit Holdings, Inc.....	278,728	260,364
Jollibee Foods Corp.....	70,630	257,889
* MacroAsia Corp.....	197,440	15,409
Manila Electric Co.....	22,080	136,283
Manila Water Co., Inc.....	615,600	171,140
* Max's Group, Inc.....	165,400	13,930
* Megawide Construction Corp.....	345,474	27,567
Megaworld Corp.....	4,594,600	188,570
Metropolitan Bank & Trust Co.....	635,295	560,375
Nickel Asia Corp.....	2,019,400	200,686
* Petron Corp.....	1,456,800	75,854
* Philcomsat Holdings Corp.....	27,762	161
Philex Mining Corp.....	819,300	48,347
* Philippine National Bank.....	176,952	57,479
* Philippine Seven Corp.....	20,200	24,014
Philippine Stock Exchange, Inc.....	5,304	16,246
* Phoenix Petroleum Philippines, Inc.....	189,140	33,448
* Pilipinas Shell Petroleum Corp.....	226,990	73,394
PLDT, Inc., Sponsored ADR.....	1,573	48,181
PLDT, Inc.....	12,405	374,326
Puregold Price Club, Inc.....	496,660	272,157
* PXP Energy Corp.....	26,600	2,778
RFM Corp.....	532,000	37,661
Rizal Commercial Banking Corp.....	339,756	122,573
Robinsons Land Corp.....	1,155,366	356,652
Robinsons Retail Holdings, Inc.....	225,330	226,668
Security Bank Corp.....	226,646	372,576
Shakey's Pizza Asia Ventures, Inc.....	93,500	12,120
SM Investments Corp.....	15,655	220,442
SM Prime Holdings, Inc.....	587,812	390,645
* Top Frontier Investment Holdings, Inc.....	10,142	21,090
Union Bank of the Philippines.....	240,459	352,296
Universal Robina Corp.....	235,930	475,114
Vista Land & Lifescapes, Inc.....	2,559,400	91,585
Vistamalls, Inc.....	82,400	4,973
Wilcon Depot, Inc.....	376,300	188,900
TOTAL PHILIPPINES.....		<u>10,497,450</u>
POLAND — (0.7%)		
* 11 bit studios SA.....	479	49,768
AB SA.....	4,045	32,477
* Agora SA.....	20,446	23,834
* Alior Bank SA.....	44,472	240,789
*Ω Allegro.eu SA.....	11,839	64,391
Alumetal SA.....	3,375	50,239
Amica SA.....	2,295	34,995
* AmRest Holdings SE.....	26,611	107,582
Aparator SA.....	7,981	26,481
ASBISc Enterprises PLC.....	21,576	70,498
Asseco Poland SA.....	16,808	261,900
Asseco South Eastern Europe SA.....	5,768	54,103
Auto Partner SA.....	21,579	56,600
Bank Handlowy w Warszawie SA.....	6,798	86,296
* Bank Millennium SA.....	187,057	149,411

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)		
* Bank Ochrony Srodowiska SA.....	29,683	\$ 49,146
Bank Polska Kasa Opieki SA.....	21,473	340,092
* Benefit Systems SA.....	520	65,976
* Bioton SA.....	12,311	10,733
Boryszew SA.....	41,223	44,127
Budimex SA.....	5,196	283,823
* CCC SA.....	10,814	101,932
CD Projekt SA.....	3,968	78,031
Celon Pharma SA.....	2,513	9,461
* CI Games SA.....	84,206	31,851
Cognor Holding SA.....	80,896	74,940
ComArch SA.....	1,340	52,386
Cyfrowy Polsat SA.....	56,740	244,564
Develia SA.....	172,377	89,784
*Ω Dino Polska SA.....	6,505	508,624
Dom Development SA.....	3,585	65,474
Echo Investment SA.....	52,622	35,106
* Erbud SA.....	1,098	8,077
Fabryki Mebli Forte SA.....	8,318	52,189
* Famur SA.....	117,854	81,182
Firma Oponiarska Debica SA.....	1,289	17,477
#* Globe Trade Centre SA.....	52,134	72,659
* Grupa Azoty SA.....	24,892	231,732
Grupa Kety SA.....	4,116	489,010
Grupa Lotos SA.....	37,730	660,611
ING Bank Slaski SA.....	4,002	149,988
Inter Cars SA.....	3,471	307,655
Kernel Holding SA.....	30,795	172,764
KGHM Polska Miedz SA.....	23,332	584,880
KRUK SA.....	6,919	396,223
# LiveChat Software SA.....	5,036	107,907
LPP SA.....	182	389,927
Lubelski Wegiel Bogdanka SA.....	5,704	66,490
* mBank SA.....	3,413	163,261
* Mercator Medical SA.....	718	10,070
Mirbud SA.....	33,062	23,279
Mo-BRUK SA.....	626	37,532
Neuca SA.....	708	117,701
Orange Polska SA.....	162,517	210,891
PlayWay SA.....	362	24,546
#* Polimex-Mostostal SA.....	44,077	29,602
Polski Koncern Naftowy Orlen SA.....	82,618	1,349,559
* Polskie Gornictwo Naftowe i Gazownictwo SA.....	150,620	225,071
* Powszechna Kasa Oszczednosci Bank Polski SA.....	43,825	248,027
Powszechny Zaklad Ubezpieczen SA.....	55,121	361,088
Santander Bank Polska SA.....	1,576	80,026
Stalexport Autostrady SA.....	50,770	31,161
Tim SA.....	6,009	34,047
VRG SA.....	93,660	79,842
Warsaw Stock Exchange.....	7,860	59,952
* Wawel SA.....	61	6,207
Wirtualna Polska Holding SA.....	3,518	75,054
Ω X-Trade Brokers Dom Maklerski SA.....	11,202	51,632
TOTAL POLAND.....		<u>10,402,733</u>
QATAR — (1.2%)		
Aamal Co.....	913,228	293,001
Al Khaleej Takaful Group QSC.....	52,654	47,454
Al Meera Consumer Goods Co. QSC.....	44,525	218,559

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
QATAR — (Continued)		
* Aljjarah Holding Co. QPSC.....	132,118	\$ 32,266
Baladna.....	498,683	238,779
Barwa Real Estate Co.....	507,868	503,449
Commercial Bank PSQC.....	417,358	840,875
Doha Bank QPSC.....	712,303	490,653
Doha Insurance Co. QSC.....	98,245	59,140
* Gulf International Services QSC.....	547,084	301,108
Gulf Warehousing Co.....	153,391	184,897
Industries Qatar QSC.....	143,167	674,059
* Investment Holding Group.....	182,422	97,857
Mannai Corp. QSC.....	116,821	313,064
Masraf Al Rayan QSC.....	664,950	804,975
* Mazaya Real Estate Development QPSC.....	286,313	65,909
Mesaieed Petrochemical Holding Co.....	535,113	402,368
Ooredoo QPSC.....	309,249	793,329
Qatar Aluminum Manufacturing Co.....	979,467	461,418
Qatar Electricity & Water Co. QSC.....	91,587	466,365
* Qatar First Bank.....	350,307	111,738
Qatar Fuel QSC.....	115,971	568,862
Qatar Gas Transport Co. Ltd.....	470,359	529,706
Qatar Industrial Manufacturing Co. QSC.....	102,204	104,142
Qatar Insurance Co. SAQ.....	715,979	462,984
Qatar International Islamic Bank QSC.....	116,280	379,291
Qatar Islamic Bank SAQ.....	135,339	957,472
Qatar Islamic Insurance Group.....	24,888	57,413
Qatar National Bank QPSC.....	795,864	4,408,248
Qatar Navigation QSC.....	237,005	694,545
* Salam International Investment Ltd. QSC.....	588,046	139,779
United Development Co. QSC.....	822,876	344,155
Vodafone Qatar QSC.....	973,880	446,943
* Widam Food Co.....	57,353	44,481
Zad Holding Co.....	32,505	162,000
TOTAL QATAR.....		16,701,284
RUSSIA — (0.0%)		
*†† Etalon Group PLC,GDR.....	32,610	0
*†† Globaltrans Investment PLC,GDR.....	23,371	0
*†† Mobile TeleSystems PJSC, ADR.....	75,072	0
*†† PhosAgro PJSC.....	113	0
*†† PhosAgro PJSC,GDR.....	17,537	0
*†† Polyus PJSC, GDR.....	6,402	0
*†† QIWI PLC, Sponsored ADR.....	8,401	0
*†† Ros Agro PLC,GDR.....	8,019	0
*†† Rostelecom PJSC,Sponsored ADR.....	31,181	0
*†† Sberbank of Russia PJSC,Sponsored ADR.....	286,504	0
*†† VK Co. Ltd.,GDR.....	18,173	0
*†† VTB Bank PJSC,GDR.....	431,770	0
*†† X5 Retail Group NV,GDR.....	15,650	0
SAUDI ARABIA — (3.7%)		
* Abdul Mohsen Al-Hokair Tourism and Development Co.....	19,020	53,922
Abdullah Al Othaim Markets Co.....	16,983	528,223
Abdullah Saad Mohammed Abo Moati Stationaries Co.....	5,224	41,372
Advanced Petrochemical Co.....	40,222	527,486
* Al Alamiya for Cooperative Insurance Co.....	10,339	52,682
Al Babbtain Power & Telecommunication Co.....	11,496	72,137
* Al Etihad Cooperative Insurance Co.....	10,850	40,593
* Al Gassim Investment Holding Co.....	5,177	28,308
* Al Hassan Ghazi Ibrahim Shaker Co.....	10,722	52,550

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
* Al Jouf Agricultural Development Co.....	5,594	\$ 71,922
* Al Kathiri Holding Co.....	1,913	23,876
* Al Khaleej Training & Education Co.....	19,347	80,277
Al Moammar Information Systems Co.....	3,129	78,003
Al Rajhi Bank.....	181,754	4,379,385
* Al Rajhi Co. for Co-operative Insurance.....	9,051	184,759
* Al Sagr Cooperative Insurance Co.....	5,780	15,066
Al Yamamah Steel Industries Co.....	11,361	109,832
* AlAbdullatif Industrial Investment Co.....	15,723	81,163
Alandalus Property Co.....	14,474	62,786
Alaseel Co.....	10,068	94,879
* Al-Baha Development & Investment Co.....	10,532	43,621
Aldrees Petroleum & Transport Services Co.....	16,486	318,045
Alinma Bank.....	163,383	1,666,878
* AlJazira Takaful Ta'awuni Co.....	13,178	56,863
* Allianz Saudi Fransi Cooperative Insurance Co.....	17,436	63,476
Almarai Co. JSC.....	57,752	805,568
Alujain Corp.....	12,548	210,990
Arab National Bank.....	126,616	1,047,176
Arabian Centres Co. Ltd.....	34,042	181,421
* Arabian Shield Cooperative Insurance Co.....	7,020	32,096
Arriyadh Development Co.....	35,401	218,029
Astra Industrial Group.....	21,806	255,831
Ataa Educational Co.....	9,198	141,207
Baazeem Trading Co.....	2,094	37,299
* Bank AlBilad.....	85,064	1,126,643
Bank Al-Jazira.....	125,867	886,864
Banque Saudi Fransi.....	136,183	1,866,791
* Basic Chemical Industries Ltd.....	4,880	51,234
* Batic Investments & Logistic Co.....	7,124	51,612
Bawan Co.....	16,280	152,914
Bupa Arabia for Cooperative Insurance Co.....	15,029	645,367
* Buruj Cooperative Insurance Co.....	8,910	45,692
* Chubb Arabia Cooperative Insurance Co.....	5,307	26,097
* Co. for Cooperative Insurance.....	22,038	369,519
* Dar Al Arkan Real Estate Development Co.....	279,336	943,430
* Dur Hospitality Co.....	28,354	177,697
Electrical Industries Co.....	11,170	73,395
Etiihad Etisalat Co.....	173,564	1,752,496
* Fawaz Abdulaziz Al Hokair & Co.....	16,755	81,082
Fitaihi Holding Group.....	8,191	71,528
* Gulf General Cooperative Insurance Co.....	9,599	22,716
Gulf Insurance Group.....	12,759	83,912
Halwani Brothers Co.....	5,561	103,005
* Herfy Food Services Co.....	11,594	138,035
Jarir Marketing Co.....	14,065	612,838
* Jazan Energy & Development Co.....	15,726	67,871
L'Azurde Co. for Jewelry.....	22,713	91,482
Leejam Sports Co. JSC.....	8,163	245,325
Maharah Human Resources Co.....	7,053	121,531
* Malath Cooperative Insurance Co.....	10,330	42,308
* Mediterranean & Gulf Insurance & Reinsurance Co.....	24,919	75,492
* Methanol Chemicals Co.....	16,330	162,169
Middle East Paper Co.....	13,506	227,396
* Middle East Specialized Cables Co.....	12,928	46,024
* Mobile Telecommunications Co. Saudi Arabia.....	307,368	966,044
* Nama Chemicals Co.....	4,824	55,361
* National Agriculture Development Co.....	16,363	132,563
National Co. for Glass Industries.....	7,664	73,557

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
National Co. for Learning & Education.....	1,983	\$ 30,558
National Gas & Industrialization Co.....	12,876	150,265
* National Metal Manufacturing & Casting Co.....	5,457	29,087
* Rabigh Refining & Petrochemical Co.....	171,258	850,790
Riyad Bank.....	211,371	2,058,213
* SABB Takaful Co.....	5,832	25,270
SABIC Agri-Nutrients Co.....	59,584	2,126,306
Sahara International Petrochemical Co.....	156,478	1,997,127
* Saudi Airlines Catering Co.....	6,395	135,993
* Saudi Arabian Cooperative Insurance Co.....	5,253	22,530
* Saudi Arabian Mining Co.....	174,353	2,651,200
Saudi Automotive Services Co.....	12,855	122,090
Saudi Basic Industries Corp.....	203,318	5,417,070
Saudi British Bank.....	131,558	1,481,042
Saudi Ceramic Co.....	19,959	193,982
* Saudi Co. For Hardware CJSC.....	7,976	75,041
* Saudi Ground Services Co.....	27,002	202,521
Saudi Industrial Investment Group.....	106,400	794,312
Saudi Industrial Services Co.....	26,893	147,107
Saudi Investment Bank.....	108,060	605,734
* Saudi Kayan Petrochemical Co.....	347,931	1,414,220
* Saudi Marketing Co.....	13,951	79,338
Saudi National Bank.....	121,342	2,277,800
* Saudi Paper Manufacturing Co.....	3,323	40,427
Saudi Pharmaceutical Industries & Medical Appliances Corp.....	23,416	174,743
* Saudi Printing & Packaging Co.....	8,233	35,760
* Saudi Public Transport Co.....	23,389	102,542
* Saudi Real Estate Co.....	50,887	184,707
* Saudi Reinsurance Co.....	22,774	98,996
* Saudi Research & Media Group.....	10,001	517,283
* Saudi Steel Pipe Co.....	4,989	29,437
Saudi Telecom Co.....	134,530	3,617,323
Saudia Dairy & Foodstuff Co.....	7,228	300,605
Savola Group.....	66,807	594,290
* Seera Group Holding.....	84,811	375,044
* Sinad Holding Co.....	33,006	132,286
* Takween Advanced Industries Co.....	13,249	42,371
United Electronics Co.....	12,062	382,586
United International Transportation Co.....	20,025	257,897
United Wire Factories Co.....	7,305	59,067
* Walaa Cooperative Insurance Co.....	15,681	57,961
Yanbu National Petrochemical Co.....	75,162	999,370
Zahrat Al Waha For Trading Co.....	3,736	38,705
* Zamil Industrial Investment Co.....	15,585	80,059
TOTAL SAUDI ARABIA.....		54,256,766
SOUTH AFRICA — (3.5%)		
Absa Group Ltd.....	179,558	1,840,019
Adcock Ingram Holdings Ltd.....	36,601	112,664
Advtech Ltd.....	273,281	270,923
AECI Ltd.....	62,237	340,958
Afrimat Ltd.....	12,670	39,310
Alexander Forbes Group Holdings Ltd.....	342,199	99,750
Altron Ltd., Class A.....	122,825	60,765
Alviva Holdings Ltd.....	81,663	112,453
Anglo American Platinum Ltd.....	8,340	639,766
AngloGold Ashanti Ltd., Sponsored ADR.....	88,093	1,295,848
* ArcelorMittal South Africa Ltd.....	98,067	38,606
Astral Foods Ltd.....	22,266	268,234

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
* Aveng Ltd.....	47,692	\$ 53,074
AVI Ltd.....	117,239	489,162
Barloworld Ltd.....	116,255	641,495
Bid Corp. Ltd.....	22,366	412,583
Bidvest Group Ltd.....	88,468	1,139,064
* Blue Label Telecoms Ltd.....	236,028	100,758
* Brait PLC.....	400,143	101,169
Capitec Bank Holdings Ltd.....	7,062	848,681
Cashbuild Ltd.....	7,997	121,400
Caxton & CTP Publishers & Printers Ltd.....	26,485	14,343
* City Lodge Hotels Ltd.....	109,299	27,159
Clicks Group Ltd.....	61,287	1,034,958
Coronation Fund Managers Ltd.....	95,431	195,320
Curro Holdings Ltd.....	46,255	29,892
DataTec Ltd.....	131,653	348,290
Ω Dis-Chem Pharmacies Ltd.....	157,722	313,989
* Discovery Ltd.....	92,607	715,624
DRDGOLD Ltd., Sponsored ADR.....	5,808	36,068
DRDGOLD Ltd.....	70,516	43,819
* EOH Holdings Ltd.....	18,622	5,570
Famous Brands Ltd.....	23,982	91,797
FirstRand Ltd.....	716,896	2,835,878
Foschini Group Ltd.....	72,000	527,412
# Gold Fields Ltd., Sponsored ADR.....	192,451	1,770,549
Grand Parade Investments Ltd.....	131,391	18,255
Grindrod Ltd.....	196,706	104,686
Grindrod Shipping Holdings Ltd.....	2,460	44,210
Harmony Gold Mining Co. Ltd.....	110,175	351,946
Harmony Gold Mining Co. Ltd., Sponsored ADR.....	187,732	613,884
Hudaco Industries Ltd.....	13,408	120,594
Impala Platinum Holdings Ltd.....	262,940	2,915,351
Investec Ltd.....	107,316	573,400
Italtile Ltd.....	144,062	121,743
JSE Ltd.....	29,059	191,189
KAP Industrial Holdings Ltd.....	1,555,097	404,636
Kumba Iron Ore Ltd.....	11,942	355,880
Lewis Group Ltd.....	31,623	98,569
Libstar Holdings Ltd.....	68,247	22,076
* Massmart Holdings Ltd.....	30,385	67,949
Metair Investments Ltd.....	120,213	195,480
MiX Telematics Ltd., Sponsored ADR.....	8,700	68,121
Momentum Metropolitan Holdings.....	496,206	438,201
Motus Holdings Ltd.....	106,524	719,149
Mpact Ltd.....	67,311	125,173
Mr Price Group Ltd.....	62,294	678,260
MTN Group Ltd.....	504,158	4,231,289
MultiChoice Group.....	118,824	851,589
* Murray & Roberts Holdings Ltd.....	144,674	91,811
* Nampak Ltd.....	295,007	43,743
Naspers Ltd., Class N.....	6,085	859,728
Nedbank Group Ltd.....	94,478	1,234,993
NEPI Rockcastle PLC.....	87,340	481,788
Ninety One Ltd.....	70,557	172,301
* Northam Platinum Holdings Ltd.....	82,999	880,697
Oceana Group Ltd.....	44,494	130,970
Old Mutual Ltd.....	2,201,208	1,501,414
Omnia Holdings Ltd.....	90,817	349,046
Ω Pepkor Holdings Ltd.....	597,002	726,319
Pick n Pay Stores Ltd.....	145,929	484,364

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
* PPC Ltd.....	570,869	\$ 98,099
PSG Konsult Ltd.....	145,372	104,001
Raubex Group Ltd.....	81,441	180,529
RCL Foods Ltd.....	31,776	20,517
Reunert Ltd.....	89,471	220,896
RFG Holdings Ltd.....	55,653	38,774
Royal Bafokeng Platinum Ltd.....	74,273	667,732
Sanlam Ltd.....	365,002	1,198,726
Santam Ltd.....	17,089	251,616
* Sappi Ltd.....	356,384	1,180,204
Shoprite Holdings Ltd.....	78,318	1,059,642
Sibanye Stillwater Ltd.....	397,628	976,788
# Sibanye Stillwater Ltd., ADR.....	88,124	875,956
SPAR Group Ltd.....	72,899	590,538
Spur Corp. Ltd.....	47,027	61,667
Stadio Holdings Ltd.....	36,856	7,656
Standard Bank Group Ltd.....	256,539	2,471,531
* Steinhoff International Holdings NV.....	425,199	65,860
Super Group Ltd.....	224,428	378,884
* Telkom SA SOC Ltd.....	204,319	535,325
Tiger Brands Ltd.....	58,902	583,352
Transaction Capital Ltd.....	99,113	227,432
Truworths International Ltd.....	164,068	506,413
* Tsogo Sun Hotels Ltd.....	107,177	23,540
Vodacom Group Ltd.....	59,212	491,969
Wilson Bayly Holmes-Ovcon Ltd.....	22,138	120,374
Woolworths Holdings Ltd.....	267,169	852,130
TOTAL SOUTH AFRICA.....		<u>51,076,305</u>
SOUTH KOREA — (13.0%)		
* 3S Korea Co. Ltd.....	8,243	19,056
ABco Electronics Co. Ltd.....	3,678	32,299
ABOV Semiconductor Co. Ltd.....	4,484	36,295
* Abpro Bio Co. Ltd.....	45,652	29,458
* Actoz Soft Co. Ltd.....	1,928	14,022
ADTechnology Co. Ltd.....	2,281	25,672
Advanced Nano Products Co. Ltd.....	783	50,434
Advanced Process Systems Corp.....	4,776	66,819
Aekyung Industrial Co. Ltd.....	3,139	36,021
* AeroSpace Technology of Korea, Inc.....	11,790	51,315
AfreecaTV Co. Ltd.....	3,056	205,774
* AFW Co. Ltd.....	3,910	11,130
* Agabang&Company.....	11,629	27,847
Ahnlab, Inc.....	849	58,217
AJ Networks Co. Ltd.....	9,486	58,670
* Ajin Industrial Co. Ltd.....	15,410	34,984
AK Holdings, Inc.....	3,587	45,237
* Alpha Holdings, Inc.....	13,989	26,003
* Alteogen, Inc.....	1,217	61,368
* ALUKO Co. Ltd.....	23,115	55,722
* Amicogen, Inc.....	1,800	33,385
* Aminologics Co. Ltd.....	10,765	20,615
* Amo Greentech Co. Ltd.....	2,151	20,891
Amorepacific Corp.....	2,025	201,527
Amorepacific Group.....	5,550	157,933
* Amotech Co. Ltd.....	2,051	42,480
* Anam Electronics Co. Ltd.....	28,466	57,628
* Ananti, Inc.....	21,148	115,524
* Anapass, Inc.....	2,273	41,488

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Anterogen Co. Ltd.....	1,366	\$ 22,276
* Apact Co. Ltd.....	6,201	26,047
* Aprogen Medicines, Inc.....	62,626	73,598
APS Holdings Corp.....	4,628	34,607
APTC Co. Ltd.....	4,938	63,242
Asia Pacific Satellite, Inc.....	1,533	14,951
Asia Paper Manufacturing Co. Ltd.....	2,346	65,654
* ASTORY Co. Ltd.....	1,150	24,968
* A-Tech Solution Co. Ltd.....	1,734	17,163
Atinum Investment Co. Ltd.....	13,201	35,160
AUK Corp.....	11,649	21,776
Aurora World Corp.....	2,940	19,214
Autech Corp.....	3,791	23,059
Avaco Co. Ltd.....	3,893	32,935
* Avatec Co. Ltd.....	1,270	14,692
Baiksan Co. Ltd.....	5,179	41,230
*†† Barun Electronics Co. Ltd.....	34	27
* Barunson Entertainment & Arts Corp.....	34,469	30,244
Bcworld Pharm Co. Ltd.....	1,425	11,983
* Benoholdings, Inc.....	9,622	26,232
BGF Co. Ltd.....	15,592	50,672
BGF retail Co. Ltd.....	2,051	285,730
BH Co. Ltd.....	8,904	203,108
* Binex Co. Ltd.....	3,540	39,245
Binggrae Co. Ltd.....	3,085	113,807
* Biolog Device Co. Ltd.....	8,424	8,720
* Bioneer Corp.....	4,606	114,721
* BioSmart Co. Ltd.....	5,234	17,849
BIT Computer Co. Ltd.....	4,083	22,996
Bixolon Co. Ltd.....	3,947	19,081
* BL Pharmtech Corp.....	19,065	13,795
Bluecom Co. Ltd.....	2,991	22,667
BNK Financial Group, Inc.....	71,549	374,380
Boditech Med, Inc.....	7,161	70,162
BoKwang Industry Co. Ltd.....	5,306	26,437
Bolak Co. Ltd.....	8,270	11,133
Bookook Securities Co. Ltd.....	1,360	23,372
* Bosung Power Technology Co. Ltd.....	4,497	19,106
* Bubang Co. Ltd.....	9,037	16,211
* Bucket Studio Co. Ltd.....	16,344	33,173
Bukwang Pharmaceutical Co. Ltd.....	8,479	61,422
Busan Industrial Co. Ltd.....	199	13,551
BusinessOn Communication Co. Ltd.....	1,802	11,558
BYC Co. Ltd.....	139	45,475
* BYON Co. Ltd.....	5,533	4,866
Byucksan Corp.....	18,730	39,879
* Caelum Co. Ltd.....	3,189	10,369
* Cafe24 Corp.....	2,651	26,628
* CammSys Corp.....	22,883	38,204
Camus Engineering & Construction, Inc.....	20,344	36,157
Cape Industries Ltd.....	7,657	27,140
* Capro Corp.....	11,235	25,646
Caregen Co. Ltd.....	949	103,817
* Carelabs Co. Ltd.....	2,530	13,144
Cell Biotech Co. Ltd.....	1,443	15,366
Celltrion Healthcare Co. Ltd.....	2,481	138,545
* Celltrion Pharm, Inc.....	2,503	163,452
* Cellumed Co. Ltd.....	7,247	30,730
Changhae Ethanol Co. Ltd.....	1,423	13,881

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Charm Engineering Co. Ltd.....	22,386	\$ 14,475
* Cheil Bio Co. Ltd.....	6,609	9,422
Cheil Worldwide, Inc.....	16,465	289,123
Chemtronics Co. Ltd.....	3,793	63,059
* Chemtros Co. Ltd.....	3,277	20,122
Cheryong Electric Co. Ltd.....	2,732	15,740
* ChinHung International, Inc.....	23,471	31,306
Chinyang Holdings Corp.....	9,810	27,135
Chips&Media, Inc.....	1,109	15,233
* Choa Pharmaceutical Co.....	4,050	9,420
* Choil Aluminum Co. Ltd.....	30,283	51,134
Chong Kun Dang Pharmaceutical Corp.....	1,738	120,628
Choong Ang Vaccine Laboratory.....	2,018	19,843
* Chorokbaem Healthcare Co. Ltd.....	33,794	23,889
* Chorokbaem Media Co. Ltd.....	5,167	64,868
Chosun Refractories Co. Ltd.....	661	39,485
Chunbo Co. Ltd.....	553	100,905
CJ CheilJedang Corp.....	2,741	826,176
CJ Corp.....	6,789	417,174
CJ ENM Co. Ltd.....	4,162	326,466
CJ Freshway Corp.....	2,208	62,856
* CJ Logistics Corp.....	3,292	295,448
* CJ Seafood Corp.....	4,489	11,405
CKD Bio Corp.....	1,229	28,534
Classys, Inc.....	5,466	67,614
Clean & Science Co. Ltd.....	1,035	8,673
CLIO Cosmetics Co. Ltd.....	1,429	15,727
*† CNT85, Inc.....	169	1,286
* CoAsia Corp.....	4,262	23,142
* CODI-M Co. Ltd.....	66,320	8,934
* Com2uS Holdings Corp.....	1,402	58,884
Com2uSCorp.....	3,864	229,417
Commax Co. Ltd.....	3,710	10,350
* Comtec Systems Co. Ltd.....	54,597	34,123
* ContentreeJoongAng Corp.....	983	26,725
* Coreana Cosmetics Co. Ltd.....	6,531	15,195
Cosmax BTI, Inc.....	1,847	13,449
* COSMAX NBT, Inc.....	3,810	14,796
Cosmax, Inc.....	3,664	195,455
* Cosmecca Korea Co. Ltd.....	1,651	12,560
* CosmoAM&T Co. Ltd.....	3,918	162,365
* Cosmochemical Co. Ltd.....	4,374	57,177
Coway Co. Ltd.....	14,486	714,614
Coweaver Co. Ltd.....	2,317	12,997
Cowintech Co. Ltd.....	1,080	21,948
Creas F&C Co. Ltd.....	946	25,956
* Creative & Innovative System.....	6,808	76,958
Creverse, Inc.....	404	7,653
Crown Confectionery Co. Ltd.....	1,634	10,962
CROWNHAITAI Holdings Co. Ltd.....	3,077	17,086
* CrystalGenomics, Inc.....	13,924	45,056
* CS Bearing Co. Ltd.....	3,290	27,584
CS Wind Corp.....	1,528	65,600
* CTC BIO, Inc.....	3,110	19,706
* Cube Entertainment, Inc.....	1,235	13,869
Cuckoo Holdings Co. Ltd.....	3,956	52,635
Cuckoo Homesys Co. Ltd.....	5,138	124,808
* Curexo, Inc.....	4,984	31,283
* Curo Co. Ltd.....	85,448	26,694

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* CUROCOM Co. Ltd.....	14,013	\$ 12,298
Cymechs, Inc.....	2,466	28,134
* D&C Media Co. Ltd.....	764	13,439
D.I Corp.....	6,060	30,334
* DA Technology Co. Ltd.....	5,161	15,982
Dae Han Flour Mills Co. Ltd.....	512	56,283
Dae Hwa Pharmaceutical Co. Ltd.....	3,709	20,441
Dae Hyun Co. Ltd.....	11,147	18,765
* Dae Won Chemical Co. Ltd.....	6,386	15,220
Dae Won Kang Up Co. Ltd.....	18,032	44,018
Dae Young Packaging Co. Ltd.....	19,091	25,788
* Dae Yu Co. Ltd.....	6,267	22,069
* Daea TI Co. Ltd.....	9,962	27,800
* Daebo Magnetic Co. Ltd.....	664	23,613
Daebongs Co. Ltd.....	3,295	21,873
Daechang Co. Ltd.....	33,874	39,208
* Daechang Solution Co. Ltd.....	25,510	8,452
Daedong Corp.....	8,895	88,609
Daeduck Electronics Co. Ltd.....	12,069	265,634
Daehan Steel Co. Ltd.....	6,724	81,766
* DAEHO AL Co. Ltd.....	6,587	11,696
* Dae-II Corp.....	6,283	22,130
Daejoo Electronic Materials Co. Ltd.....	1,231	71,100
Daejung Chemicals & Metals Co. Ltd.....	967	13,719
Daelim B&Co Co. Ltd.....	4,387	17,298
* Daemyung Sonoseason Co. Ltd.....	22,117	15,342
# Daesang Corp.....	12,237	205,532
Daesang Holdings Co. Ltd.....	6,972	44,495
* Daesung Eltec Co. Ltd.....	21,022	14,681
Daesung Energy Co. Ltd.....	2,270	19,864
Daesung Holdings Co. Ltd.....	701	44,253
* Daesung Industrial Co. Ltd.....	9,382	37,422
* Daesung Private Equity, Inc.....	7,539	24,366
* Daewon Cable Co. Ltd.....	13,750	16,380
* Daewon Media Co. Ltd.....	2,290	25,260
Daewon Pharmaceutical Co. Ltd.....	6,562	89,856
Daewon San Up Co. Ltd.....	6,131	25,203
* Daewoo Electronic Components Co. Ltd.....	10,614	15,988
* Daewoo Engineering & Construction Co. Ltd.....	78,322	317,298
#* Daewoo Shipbuilding & Marine Engineering Co. Ltd.....	4,127	63,348
Daewoong Co. Ltd.....	2,976	64,774
Daewoong Pharmaceutical Co. Ltd.....	530	74,996
Daihan Pharmaceutical Co. Ltd.....	2,228	47,057
Daishin Securities Co. Ltd.....	18,605	221,814
* Danal Co. Ltd.....	10,543	60,736
* Danawa Co. Ltd.....	2,714	38,531
Daou Data Corp.....	10,954	97,288
Daou Technology, Inc.....	15,505	224,998
* Dasan Networks, Inc.....	12,203	54,605
Dawonsys Co. Ltd.....	5,106	92,621
* Dayou Automotive Seat Technology Co. Ltd.....	37,134	24,644
* Dayou Plus Co. Ltd.....	20,668	15,128
DB Financial Investment Co. Ltd.....	18,822	75,207
DB HiTek Co. Ltd.....	13,391	466,219
DB Insurance Co. Ltd.....	22,155	1,031,098
* DB, Inc.....	53,148	34,021
DCM Corp.....	1,844	28,951
Dentium Co. Ltd.....	2,353	155,277
Deutsch Motors, Inc.....	11,957	80,634

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Development Advance Solution Co. Ltd.....	6,743	\$ 28,040
Device ENG Co. Ltd.....	2,741	39,743
DGB Financial Group, Inc.....	91,952	547,563
DI Dong Il Corp.....	5,630	79,256
Digital Daesung Co. Ltd.....	6,132	33,759
* DIO Corp.....	1,630	34,402
Display Tech Co. Ltd.....	4,122	19,838
DL Construction Co. Ltd.....	3,864	63,209
DL E&C Co. Ltd.....	13,214	413,606
# DL Holdings Co. Ltd.....	5,269	264,051
DMS Co. Ltd.....	10,092	41,777
DN Automotive Corp.....	1,350	59,651
DNF Co. Ltd.....	2,134	25,657
Dohwa Engineering Co. Ltd.....	5,055	34,729
Dong A Eltek Co. Ltd.....	3,797	21,356
Dong Ah Tire & Rubber Co. Ltd.....	2,864	26,368
Dong-A Hwasung Co. Ltd.....	4,478	31,145
Dong-A ST Co. Ltd.....	2,582	122,599
Dong-Ah Geological Engineering Co. Ltd.....	4,005	52,756
* Dongbang Transport Logistics Co. Ltd.....	19,111	42,410
Dongbu Corp.....	4,773	39,762
Dongil Industries Co. Ltd.....	543	75,310
Dongjin Semichem Co. Ltd.....	10,258	281,858
Dongkoo Bio & Pharma Co. Ltd.....	3,136	16,364
DongKook Pharmaceutical Co. Ltd.....	7,571	112,337
Dongkuk Industries Co. Ltd.....	15,392	35,610
Dongkuk Steel Mill Co. Ltd.....	39,966	409,897
Dongkuk Structures & Construction Co. Ltd.....	5,718	30,726
Dongsin Engineering & Construction.....	817	12,899
Dongsuh Cos., Inc.....	2,985	58,208
Dongsung Chemical Co. Ltd.....	15,065	50,969
* Dongsung Pharmaceutical Co. Ltd.....	1,125	6,780
* Dongwha Enterprise Co. Ltd.....	867	44,163
Dongwha Pharm Co. Ltd.....	10,329	84,121
Dongwon Development Co. Ltd.....	20,377	65,065
Dongwon F&B Co. Ltd.....	897	105,067
Dongwon Industries Co. Ltd.....	689	119,123
Dongwon Systems Corp.....	1,184	49,691
Dongyang E&P, Inc.....	2,221	25,135
* Dongyang Steel Pipe Co. Ltd.....	18,247	15,207
Doosan Bobcat, Inc.....	18,148	435,909
Doosan Co. Ltd.....	3,549	191,816
* Doosan Enerbility.....	26,357	382,386
* Doosan Fuel Cell Co. Ltd.....	2,956	75,261
Doosan Tesna, Inc.....	3,853	92,189
DoubleUGames Co. Ltd.....	4,965	161,978
Douzone Bizon Co. Ltd.....	3,784	93,945
* Dream Security Co. Ltd.....	11,309	28,840
Dreamtech Co. Ltd.....	10,806	77,729
Drgem Corp.....	1,032	7,501
* DRTECH Corp.....	15,498	18,133
* DSK Co. Ltd.....	3,466	15,044
* Duk San Neolux Co. Ltd.....	2,327	57,813
* Duksan Hi-Metal Co. Ltd.....	4,710	28,815
* Duksan Techopia Co. Ltd.....	1,125	13,961
Duksung Co. Ltd.....	5,873	29,052
DY Corp.....	8,382	47,071
DY POWER Corp.....	3,899	36,798
DYPNF Co. Ltd.....	935	26,763

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* E Investment&Development Co. Ltd.....	22,371	\$ 24,426
* E& Corp. Co. Ltd.....	8,851	23,139
* E&D Co. Ltd.....	1,006	21,453
* E&M Co. Ltd.	45,035	18,595
E1 Corp.....	1,203	41,427
Eagle Veterinary Technology Co. Ltd.....	2,897	14,301
Eagon Industrial Ltd.....	2,383	16,636
Easy Bio, Inc.....	7,041	24,883
Easy Holdings Co. Ltd.....	20,602	57,830
eBEST Investment & Securities Co. Ltd.....	7,507	38,724
Echo Marketing, Inc.....	5,078	71,440
* EcoBio Holdings Co. Ltd.....	2,467	12,916
Ecoplastic Corp.....	19,200	45,626
# Ecopro BM Co. Ltd.....	8,300	767,523
Ecopro Co. Ltd.....	5,057	349,353
e-Credible Co. Ltd.....	1,402	18,531
Eehwa Construction Co. Ltd.....	2,332	11,522
* EG Corp.....	493	3,829
* Ehwa Technologies Information Co. Ltd.....	64,549	47,180
Elentec Co. Ltd.....	3,096	51,327
e-LITECOM Co. Ltd.....	4,512	19,881
E-MART, Inc.....	4,820	420,062
* EMKOREA Co. Ltd.....	8,717	21,841
EM-Tech Co. Ltd.....	3,642	81,154
* Enex Co. Ltd.....	9,817	10,639
ENF Technology Co. Ltd.....	4,871	115,025
* Enplus Co. Ltd.....	4,630	11,173
* Enzychem Lifesciences Corp.....	1,029	17,579
Eo Technics Co. Ltd.....	2,029	126,187
Estechpharma Co. Ltd.....	2,989	19,365
* ESTsoft Corp.....	1,284	9,885
* E-TRON Co. Ltd.....	112,634	16,773
* Eubiologics Co. Ltd.....	3,259	39,566
Eugene Corp.....	25,711	79,320
Eugene Investment & Securities Co. Ltd.....	27,685	61,986
Eugene Technology Co. Ltd.....	4,692	112,445
Eusu Holdings Co. Ltd.....	6,956	32,130
* EV Advanced Material Co. Ltd.....	9,902	14,490
* E-World.....	14,086	22,013
* Exem Co. Ltd.....	9,063	28,568
Exicon Co. Ltd.....	1,739	13,688
* ezCaretech Co. Ltd.....	672	13,906
F&F Co. Ltd.....	5,740	662,554
Farmsco.....	6,812	27,170
FarmStory Co. Ltd.....	10,482	20,438
Fila Holdings Corp.....	22,459	526,675
Fine Semitech Corp.....	1,421	17,149
Fine Technix Co. Ltd.....	5,212	48,793
* Finetek Co. Ltd.....	17,074	15,770
* Flask Co. Ltd.....	13,763	19,329
* FNC Entertainment Co. Ltd.....	1,512	6,613
Foosung Co. Ltd.....	17,799	254,718
* FSN Co. Ltd.....	3,829	13,730
Fursys, Inc.....	1,797	43,825
Gabia, Inc.....	4,174	37,982
Galaxia Moneytree Co. Ltd.....	2,236	12,788
Gaon Cable Co. Ltd.....	1,471	26,938
* GemVax & Kael Co. Ltd.....	4,742	50,541
Gemvaxlink Co. Ltd.....	20,694	20,862

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Genematrix, Inc.....	3,848	\$ 22,504
* Genexine, Inc.....	3,269	80,937
* Genie Music Corp.....	5,141	17,928
* GenNBio, Inc.....	14,237	26,846
* GenoFocus, Inc.....	2,897	13,502
GENOLUTION, Inc.....	3,295	32,718
* Genomictree, Inc.....	1,846	18,008
Genoray Co. Ltd.....	4,726	32,550
Geumhwa PSC Co. Ltd.....	1,944	44,360
* Gigalane Co. Ltd.....	11,619	13,998
Global Standard Technology Co. Ltd.....	2,811	49,606
GMB Korea Corp.....	4,841	21,131
GnCenergy Co. Ltd.....	2,482	8,514
Golfzon Co. Ltd.....	1,742	197,713
Golfzon Newdin Holdings Co. Ltd.....	9,235	49,828
*†† Good People Co. Ltd.....	8,494	1,293
Gradiant Corp.....	2,832	41,009
Green Chemical Co. Ltd.....	2,679	17,715
Green Cross Corp.....	894	119,200
Green Cross Holdings Corp.....	9,505	151,023
* Green Cross Medical Science Corp.....	2,202	13,095
Green Cross Wellbeing Corp.....	2,484	15,833
GS Engineering & Construction Corp.....	18,564	426,774
GS Holdings Corp.....	18,437	590,988
GS Retail Co. Ltd.....	15,751	298,204
Gwangju Shinsegae Co. Ltd.....	1,600	40,490
Haatz, Inc.....	1,115	5,733
Hae In Corp.....	3,104	18,717
HAESUNG DS Co. Ltd.....	3,958	176,183
Haitai Confectionery & Foods Co. Ltd.....	2,525	13,725
Halla Corp.....	12,823	40,998
Halla Holdings Corp.....	4,071	121,946
Han Kuk Carbon Co. Ltd.....	6,109	65,778
Hana Financial Group, Inc.....	71,408	2,046,292
Hana Materials, Inc.....	2,798	87,634
* Hana Micron, Inc.....	16,647	174,613
Hana Pharm Co. Ltd.....	2,648	37,053
* Hanall Biopharma Co. Ltd.....	6,016	75,971
HanChang Paper Co. Ltd.....	20,641	27,585
* Hancom MDS, Inc.....	1,297	16,486
* Hancom WITH, Inc.....	5,353	22,310
* Hancom, Inc.....	2,433	32,518
Handok, Inc.....	4,481	62,742
Handsome Co. Ltd.....	7,877	188,863
Hanil Iron & Steel Co. Ltd.....	6,765	21,338
Hanjin Heavy Industries & Construction Holdings Co. Ltd.....	4,693	14,377
* Hanjin Kal Corp.....	1,052	48,580
Hanjin Transportation Co. Ltd.....	3,571	73,858
Hankook Shell Oil Co. Ltd.....	303	57,874
Hankook Tire & Technology Co. Ltd.....	21,583	578,546
* Hankuk Steel Wire Co. Ltd.....	5,428	19,113
Hanmi Semiconductor Co. Ltd.....	15,744	164,500
HanmiGlobal Co. Ltd.....	3,314	30,197
Hannong Chemicals, Inc.....	1,548	16,149
Hanon Systems.....	30,195	247,845
* Hans Biomed Corp.....	1,476	12,174
Hansae Co. Ltd.....	7,886	101,961
Hansae Yes24 Holdings Co. Ltd.....	6,281	28,767
Hanshin Construction Co. Ltd.....	4,020	37,597

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Hanshin Machinery Co.....	3,749	\$ 26,300
Hansol Chemical Co. Ltd.....	2,270	384,364
Hansol Holdings Co. Ltd.....	19,120	51,611
Hansol HomeDeco Co. Ltd.....	30,820	33,713
Hansol Logistics Co. Ltd.....	8,822	23,134
Hansol Paper Co. Ltd.....	9,682	106,465
* Hansol Technics Co. Ltd.....	14,047	64,876
Hanssem Co. Ltd.....	1,437	63,646
* Hanwha General Insurance Co. Ltd.....	35,940	138,976
Hanwha Investment & Securities Co. Ltd.....	55,055	141,857
* Hanwha Life Insurance Co. Ltd.....	122,230	217,224
* Hanwha Solutions Corp.....	20,881	705,472
Hanyang Eng Co. Ltd.....	5,655	67,958
Hanyang Securities Co. Ltd.....	5,181	44,327
Harim Co. Ltd.....	26,787	58,794
* HB SOLUTION Co. Ltd.....	1,778	18,192
HB Technology Co. Ltd.....	22,960	34,586
HD Hyundai Co. Ltd.....	12,985	569,385
HDC Holdings Co. Ltd.....	17,474	93,909
HDC Hyundai Development Co. Engineering & Construction, Class E.....	19,170	182,740
HDC Hyundai Engineering Plastics Co. Ltd.....	4,988	15,669
HDCLabs Co. Ltd.....	2,261	15,287
Hecto Financial Co. Ltd.....	742	12,043
Hecto Innovation Co. Ltd.....	1,972	23,662
* Helixmith Co. Ltd.....	7,110	99,868
* HFR, Inc.....	1,636	40,333
High Tech Pharm Co. Ltd.....	1,223	9,277
HIMS Co. Ltd.....	1,778	11,060
* HJ Magnolia Yongpyong Hotel & Resort Corp.....	12,765	40,268
* HJ Shipbuilding & Construction Co. Ltd.....	4,922	26,143
* HLB Global Co. Ltd.....	4,117	29,985
* HLB Life Science Co. Ltd.....	14,982	147,578
* HLB Therapeutics Co. Ltd.....	4,231	40,140
* HLB, Inc.....	5,602	181,639
HLscience Co. Ltd.....	625	14,644
# HMM Co. Ltd.....	91,146	1,750,036
* Home Center Holdings Co. Ltd.....	40,607	45,023
* Homecast Co. Ltd.....	8,164	24,440
Hotel Shilla Co. Ltd.....	7,959	440,840
HS Industries Co. Ltd.....	19,339	75,636
* HSD Engine Co. Ltd.....	3,945	27,033
* Hugel, Inc.....	735	76,111
* Humax Co. Ltd.....	14,260	41,160
Humedix Co. Ltd.....	1,789	33,035
Huons Co. Ltd.....	3,135	90,966
Huons Global Co. Ltd.....	2,929	52,548
Husteel Co. Ltd.....	12,540	38,802
Huvis Corp.....	8,020	39,939
Huvitz Co. Ltd.....	4,994	42,200
Hwa Shin Co. Ltd.....	10,954	80,967
Hwacheon Machine Tool Co. Ltd.....	515	13,507
* Hwail Pharm Co. Ltd.....	19,396	40,325
Hwangkum Steel & Technology Co. Ltd.....	4,431	25,727
Hwaseung Corp. Co. Ltd.....	17,637	19,772
Hwaseung Enterprise Co. Ltd.....	4,636	43,083
Hwaseung R&A Co. Ltd.....	5,786	15,228
HwaSung Industrial Co. Ltd.....	4,660	62,477
* HYBE Co. Ltd.....	426	57,847
Hy-Lok Corp.....	4,195	59,540

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	698	\$ 212,078
	1,212	172,789
*	2,725	161,138
	2,751	127,437
*	1,178	313,503
	1,039	12,090
	511	49,575
	2,761	26,635
	3,709	38,706
	6,049	177,004
	4,150	50,897
	2,602	22,270
	4,707	241,774
*	60,619	260,684
*	5,422	115,016
	10,045	217,949
*	1,213	47,248
	18,938	615,796
*	3,095	20,154
	4,703	27,192
	21,018	45,117
	18,657	111,185
	2,566	103,385
	2,596	17,232
	6,686	60,188
	28,489	719,657
*	3,467	240,595
	10,607	1,866,907
	23,226	3,512,077
	9,906	81,394
*	10,554	216,234
	29,755	782,675
	5,951	313,197
*	7,275	9,382
	5,256	12,876
	3,675	48,166
	1,104	16,779
*	37,651	23,753
	5,962	43,697
*	2,526	28,924
	2,685	27,814
*	32,198	18,712
	4,662	12,491
	9,122	47,360
	11,120	56,766
	1,139	64,738
	2,128	29,343
	690	54,807
††	3,674	7,275
	338	20,255
	3,326	61,013
	8,309	66,365
	3,338	64,076
*	23,367	26,755
	1,911	23,072
	80,278	580,997
	3,813	26,534
*	3,095	14,024
	1,192	13,778

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Inhwa Precision Co. Ltd.....	2,075	\$ 22,223
INITECH Co. Ltd.....	6,800	22,090
* InkTec Co. Ltd.....	1,927	10,101
* INNO Instrument, Inc.....	9,461	12,490
Innocean Worldwide, Inc.....	3,466	121,704
InnoWireless, Inc.....	1,034	23,922
Innox Advanced Materials Co. Ltd.....	7,249	207,956
* Innox Corp.....	852	15,215
* Inscobee, Inc.....	19,359	30,396
* Insun ENT Co. Ltd.....	10,014	68,979
* Insung Information Co. Ltd.....	10,915	19,558
Intekplus Co. Ltd.....	2,819	43,456
Intellian Technologies, Inc.....	954	50,438
Intelligent Digital Integrated Security Co. Ltd.....	1,743	33,337
* Interflex Co. Ltd.....	3,557	36,428
Interojo Co. Ltd.....	2,504	53,594
INTOPS Co. Ltd.....	5,223	137,667
* iNtRON Biotechnology, Inc.....	4,530	38,802
Inzi Controls Co. Ltd.....	5,722	36,727
INZI Display Co. Ltd.....	12,593	19,185
* Iones Co. Ltd.....	6,315	38,056
# IS Dongseo Co. Ltd.....	5,874	182,516
ISC Co. Ltd.....	2,797	74,840
i-SENS, Inc.....	3,054	81,502
* ISU Abxis Co. Ltd.....	3,988	25,119
ISU Chemical Co. Ltd.....	7,234	83,052
* IsuPetasys Co. Ltd.....	11,988	67,653
* ITCEN Co. Ltd.....	3,817	12,705
ITM Semiconductor Co. Ltd.....	1,624	43,149
It's Hanbul Co. Ltd.....	1,615	20,302
* Jaeyoung Solutec Co. Ltd.....	16,720	9,920
* Jahwa Electronics Co. Ltd.....	1,206	24,214
* Jayjun Cosmetic Co. Ltd.....	12,369	9,185
JB Financial Group Co. Ltd.....	46,009	264,494
JC Chemical Co. Ltd.....	5,692	37,489
JC Hyun System, Inc.....	6,088	24,370
* Jeju Semiconductor Corp.....	12,538	48,468
Jinsung T.E.C.....	2,938	24,706
JLS Co. Ltd.....	3,636	21,089
* JNK Heaters Co. Ltd.....	5,529	24,302
* JNTC Co. Ltd.....	6,404	26,438
* JoyCity Corp.....	8,305	32,258
JS Corp.....	1,660	21,942
Jungdawn Co. Ltd.....	7,542	14,019
Jusung Engineering Co. Ltd.....	10,043	131,808
JVM Co. Ltd.....	1,700	26,727
JW Life Science Corp.....	3,290	34,997
JYP Entertainment Corp.....	7,401	317,422
Kakao Corp.....	4,939	285,209
* Kanglim Co. Ltd.....	24,778	27,820
Kangnam Jevisco Co. Ltd.....	1,835	32,667
* Kangstem Biotech Co. Ltd.....	9,275	23,328
KAON Media Co. Ltd.....	6,872	43,943
KB Financial Group, Inc.....	46,756	1,738,964
* KB Financial Group, Inc., ADR.....	46,853	1,737,309
KC Co. Ltd.....	3,423	51,448
* KC Cottrell Co. Ltd.....	2,568	8,693
KC Green Holdings Co. Ltd.....	7,765	29,709
KC Tech Co. Ltd.....	3,975	54,689

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
KCC Corp.....	1,237	\$ 278,093
KCC Engineering & Construction Co. Ltd.....	3,073	16,476
KCC Glass Corp.....	5,228	193,157
KCTC.....	10,256	37,697
* KEC Corp.....	25,236	53,259
* KEC Holdings Co. Ltd.....	11,325	12,750
KEPCO Engineering & Construction Co., Inc.....	806	40,827
KEPCO Plant Service & Engineering Co. Ltd.....	3,989	117,790
Keyang Electric Machinery Co. Ltd.....	5,630	13,640
* KEYEAST Co. Ltd.....	3,383	21,501
KG Chemical Corp.....	3,946	85,679
KG Eco Technology Service Co. Ltd.....	7,063	83,380
# Kginicis Co. Ltd.....	7,291	77,643
KGMobilians Co. Ltd.....	9,604	51,879
* KH FEELUX Co. Ltd.....	9,980	11,182
Kia Corp.....	44,925	2,812,637
KINX, Inc.....	1,034	41,468
KISCO Corp.....	7,715	40,604
KISCO Holdings Co. Ltd.....	4,668	50,851
KISWIRE Ltd.....	4,602	74,631
# KIWOOM Securities Co. Ltd.....	7,418	483,038
KL-Net Corp.....	4,538	10,371
KM Corp.....	2,096	12,427
* KMH Hitech Co. Ltd.....	19,773	22,611
* KMW Co. Ltd.....	1,178	28,878
Kocom Co. Ltd.....	4,026	15,906
Koentec Co. Ltd.....	6,645	43,089
Koh Young Technology, Inc.....	11,321	123,251
# Kolmar BNH Co. Ltd.....	4,947	103,675
Kolmar Korea Co. Ltd.....	4,482	134,343
Kolmar Korea Holdings Co. Ltd.....	4,219	58,162
Kolon Corp.....	4,308	83,291
Kolon Global Corp.....	3,039	46,030
Kolon Industries, Inc.....	9,355	394,942
Kolon Plastic, Inc.....	3,586	33,169
KoMiCo Ltd.....	2,410	95,666
* KONA I Co. Ltd.....	3,514	46,624
Kopla Co. Ltd.....	4,024	20,925
Korea Alcohol Industrial Co. Ltd.....	5,591	46,152
Korea Arlico Pharm Co. Ltd.....	2,061	10,273
Korea Asset In Trust Co. Ltd.....	27,658	73,792
Korea Cast Iron Pipe Industries Co. Ltd.....	7,209	44,873
* Korea Circuit Co. Ltd.....	5,315	84,149
Korea District Heating Corp.....	664	16,425
Korea Electric Terminal Co. Ltd.....	3,099	134,559
Korea Electronic Certification Authority, Inc.....	4,271	20,042
Korea Electronic Power Industrial Development Co. Ltd.....	4,827	39,727
Korea Export Packaging Industrial Co. Ltd.....	845	14,971
Korea Flange Co. Ltd.....	11,755	23,500
Korea Gas Corp.....	7,769	222,715
* Korea Information & Communications Co. Ltd.....	2,352	13,830
Korea Investment Holdings Co. Ltd.....	18,722	910,986
* Korea Line Corp.....	87,607	161,407
Korea Petrochemical Ind Co. Ltd.....	1,862	182,571
Korea Petroleum Industries Co.....	1,435	12,363
Korea Pharma Co. Ltd.....	514	13,360
Korea Ratings Corp.....	326	18,107
Korea Real Estate Investment & Trust Co. Ltd.....	73,914	95,500
* Korea Shipbuilding & Offshore Engineering Co. Ltd.....	7,602	496,773

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	1,374	\$ 505,130
* Korea Zinc Co. Ltd.....	56,382	1,101,658
* Korean Air Lines Co. Ltd.....	38,301	259,997
* Korean Reinsurance Co.....	3,744	26,732
* Kortek Corp.....	874	6,870
* KOSES Co. Ltd.....	40,382	15,939
* KPM Tech Co. Ltd.....	1,718	7,954
* KPS Corp.....	1,121	42,573
KPX Chemical Co. Ltd.....	12,339	17,378
KSIGN Co. Ltd.....	8,802	69,578
* KSS LINE Ltd.....	6,828	32,825
KT Alpha Co. Ltd.....	12,498	179,971
KT Corp., Sponsored ADR.....	11,384	78,843
KT Skylife Co. Ltd.....	15,603	54,652
KTB Investment & Securities Co. Ltd.....	9,824	16,580
KTCS Corp.....	11,445	23,562
Ktis Corp.....	703	27,525
* Kukdo Chemical Co. Ltd.....	14,378	19,356
Kukdong Corp.....	7,267	20,828
* Kukdong Oil & Chemicals Co. Ltd.....	3,945	16,754
* Kukje Pharma Co. Ltd.....	3,661	22,827
* Kukjeon Pharmaceutical Co. Ltd.....	5,331	35,181
* Kum Yang Co. Ltd.....	61,887	61,249
* Kumho HT, Inc.....	8,698	868,879
* Kumho Petrochemical Co. Ltd.....	35,800	97,753
* Kumho Tire Co., Inc.....	8,584	54,983
KUMHOE&C Co. Ltd.....	8,100	44,806
Kumkang Kind Co. Ltd.....	10,184	24,534
* Kwang Myung Electric Co. Ltd.....	3,585	20,743
KX Innovation Co. Ltd.....	4,158	78,660
Kyeryong Construction Industrial Co. Ltd.....	9,892	49,241
Kyobo Securities Co. Ltd.....	1,515	14,394
Kyochon F&B Co. Ltd.....	1,969	10,909
Kyongbo Pharmaceutical Co. Ltd.....	2,649	81,627
* Kyung Dong Navien Co. Ltd.....	5,905	11,736
Kyung Nam Pharm Co. Ltd.....	1,022	8,785
Kyung Nong Corp.....	5,365	54,454
* Kyungbang Co. Ltd.....	11,095	22,397
Kyungchang Industrial Co. Ltd.....	1,502	25,263
KyungDong City Gas Co. Ltd.....	12,581	56,861
Kyung-In Synthetic Corp.....	3,441	79,685
* L&C Bio Co. Ltd.....	861	152,359
L&F Co. Ltd.....	10,194	61,703
* LabGenomics Co. Ltd.....	15,024	58,747
* Lake Materials Co. Ltd.....	2,880	14,782
LaonPeople, Inc.....	11,748	85,995
LB Semicon, Inc.....	6,842	43,676
LEADCORP, Inc.....	11,047	27,540
Lee Ku Industrial Co. Ltd.....	2,558	259,961
LEENO Industrial, Inc.....	9,746	131,149
LF Corp.....	4,351	2,026,498
LG Chem Ltd.....	14,146	882,933
LG Corp.....	158,872	942,111
# LG Display Co. Ltd., ADR.....	34,347	406,061
LG Display Co. Ltd.....	38,603	2,815,793
LG Electronics, Inc.....	17,866	78,610
LG HelloVision Co. Ltd.....	1,516	911,160
LG Household & Health Care Ltd.....	3,425	960,300
LG Innotek Co. Ltd.....	102,489	987,594
LG Uplus Corp.....		

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Lion Chemtech Co. Ltd.....	3,023	\$ 20,986
* Lock & Lock Co. Ltd.....	7,256	46,199
* Longtu Korea, Inc.....	2,910	11,662
LOT Vacuum Co. Ltd.....	4,434	43,028
Lotte Chemical Corp.....	3,145	427,900
Lotte Confectionery Co. Ltd.....	1,356	122,668
Lotte Corp.....	6,544	188,348
* Lotte Data Communication Co.....	2,221	46,843
LOTTE Fine Chemical Co. Ltd.....	5,923	300,458
LOTTE Himart Co. Ltd.....	4,505	59,764
* Lotte Non-Life Insurance Co. Ltd.....	32,778	42,406
Lotte Shopping Co. Ltd.....	2,790	205,257
LS Cable & System Asia Ltd.....	1,638	9,234
LS Corp.....	8,052	365,413
LS Electric Co. Ltd.....	1,247	55,743
* LTC Co. Ltd.....	1,557	10,271
Lutronic Corp.....	5,422	84,750
* LVMC Holdings.....	27,970	63,885
LX Hausys Ltd.....	4,303	144,598
LX Semicon Co. Ltd.....	3,540	272,385
* M2N Co. Ltd.....	4,268	27,516
Macquarie Korea Infrastructure Fund.....	53,624	536,989
Maeil Dairies Co. Ltd.....	2,167	99,203
Maeil Holdings Co. Ltd.....	5,094	35,329
MAKUS, Inc.....	5,043	32,509
Mando Corp.....	11,028	487,509
Manho Rope & Wire Ltd.....	810	14,988
Mcnex Co. Ltd.....	5,122	131,610
* ME2ON Co. Ltd.....	11,945	42,596
Mecaro Co. Ltd.....	1,683	14,805
Mediana Co. Ltd.....	2,287	8,771
* MEDICOX Co. Ltd.....	1,863	12,641
* Medifron DBT Co. Ltd.....	5,858	7,533
* Medipost Co. Ltd.....	1,992	32,521
* Medy-Tox, Inc.....	1,268	112,850
Meerecompany, Inc.....	1,773	29,052
MegaMD Co. Ltd.....	3,779	9,431
MegaStudy Co. Ltd.....	3,816	33,094
MegaStudyEdu Co. Ltd.....	3,460	235,278
MEKICS Co. Ltd.....	4,913	24,992
Meritz Financial Group, Inc.....	16,372	330,703
Meritz Fire & Marine Insurance Co. Ltd.....	10,825	287,762
Meritz Securities Co. Ltd.....	116,273	433,974
* Mgame Corp.....	5,065	30,473
Mi Chang Oil Industrial Co. Ltd.....	382	23,598
* MiCo BioMed Co. Ltd.....	2,919	26,306
MiCo Ltd.....	9,025	63,912
Mirae Asset Life Insurance Co. Ltd.....	29,061	68,428
Mirae Asset Securities Co. Ltd.....	99,530	505,798
Mirae Asset Venture Investment Co. Ltd.....	12,030	57,783
* Mirae Corp.....	847	6,900
Miwon Chemicals Co. Ltd.....	571	29,199
Miwon Commercial Co. Ltd.....	508	70,591
Miwon Holdings Co. Ltd.....	324	32,917
Miwon Specialty Chemical Co. Ltd.....	519	77,774
MK Electron Co. Ltd.....	6,294	59,085
MNTech Co. Ltd.....	12,105	80,526
* Mobase Co. Ltd.....	4,602	11,272
* Mobase Electronics Co. Ltd.....	7,394	8,504

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Mobile Appliance, Inc.....	4,796	\$ 12,444
* Monalisa Co. Ltd.....	2,670	7,130
MonAmi Co. Ltd.....	3,766	10,833
Moonbae Steel Co. Ltd.....	3,170	9,188
Moorim P&P Co. Ltd.....	14,195	49,095
Moorim Paper Co. Ltd.....	14,496	30,192
Motonic Corp.....	4,135	27,463
* Motrex Co. Ltd.....	4,887	46,485
* mPlus Corp.....	1,540	20,204
* MS Autotech Co. Ltd.....	6,409	22,870
Multicampus Co. Ltd.....	1,164	37,854
* N2Tech Co. Ltd.....	15,054	15,818
Nam Hwa Construction Co. Ltd.....	1,461	8,148
Namhae Chemical Corp.....	5,040	37,679
* Namsun Aluminum Co. Ltd.....	20,838	37,231
Namsung Corp.....	3,754	7,096
* Namu Tech Co. Ltd.....	8,990	14,357
* Namuga Co. Ltd.....	2,390	18,330
Namyang Dairy Products Co. Ltd.....	175	49,729
Nasmedia Co. Ltd.....	1,565	29,943
* Nature & Environment Co. Ltd.....	22,791	26,332
NAVER Corp.....	4,617	923,591
NCSOFT Corp.....	1,487	427,199
* NDFOS Co. Ltd.....	5,440	31,156
NeoPharm Co. Ltd.....	1,605	25,591
* Neowiz.....	2,936	62,599
Neowiz Holdings Corp.....	1,665	41,040
* Nepes Ark Corp.....	1,191	27,770
* NEPES Corp.....	6,602	103,517
* Neptune Co.....	1,152	13,306
Ω Netmarble Corp.....	2,158	120,016
New Power Plasma Co. Ltd.....	6,569	23,688
Newtree Co. Ltd.....	923	8,902
Nexen Corp.....	9,997	27,878
Nexen Tire Corp.....	18,926	90,295
* Nexon Games Co. Ltd.....	3,061	53,515
* Next Entertainment World Co. Ltd.....	3,907	22,551
* NextEye Co. Ltd.....	26,281	15,371
NEXTIN, Inc.....	1,478	72,487
* Nexturnbioscience Co. Ltd.....	11,279	23,095
NH Investment & Securities Co. Ltd.....	54,272	416,056
* NHN BUGS Corp.....	1,452	10,556
* NHN Corp.....	8,909	187,777
* NHN KCP Corp.....	8,874	91,499
NI Steel Co. Ltd.....	6,459	24,854
NICE Holdings Co. Ltd.....	9,918	107,380
Nice Information & Telecommunication, Inc.....	2,947	57,449
NICE Information Service Co. Ltd.....	14,058	170,959
NICE Total Cash Management Co. Ltd.....	7,593	29,655
* NK Co. Ltd.....	30,243	22,500
Nong Shim Holdings Co. Ltd.....	900	47,001
Nong Woo Bio Co. Ltd.....	3,988	31,085
NongShim Co. Ltd.....	1,039	223,627
Noroo Holdings Co. Ltd.....	1,493	12,837
NOROO Paint & Coatings Co. Ltd.....	4,323	30,295
NOVAREX Co. Ltd.....	1,431	35,288
NPC.....	7,683	56,081
* nTels Co. Ltd.....	2,635	12,216
Oceanbridge Co. Ltd.....	1,416	13,879

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	7,582	\$717,668
	7,450	22,034
*	14,815	29,460
	7,316	16,883
	5,298	22,873
	1,981	35,598
*	3,712	15,570
	4,848	23,415
	5,556	430,111
	12,345	143,151
	3,537	302,485
*††	28,148	34,939
	545	188,494
	13,688	46,577
*	4,819	13,461
	102,523	446,276
*	6,561	15,799
	7,976	21,256
*	13,908	19,584
	1,226	94,075
#	20,598	137,115
	1,867	21,556
#*	1,494	61,550
	6,697	236,979
	3,537	21,472
*	3,500	9,471
	1,521	85,229
*	4,625	27,059
*	6,363	56,525
*	3,684	20,752
	5,680	163,240
	1,293	7,665
*	1,337	8,730
	7,357	14,946
*	9,317	10,578
	670	67,999
	6,316	28,375
	4,984	23,509
	1,417	40,593
*	9,956	47,838
*	10,102	31,782
	1,743	33,052
#	3,774	115,475
	5,745	59,870
*	69,859	30,412
	1,365	13,316
*	7,286	16,406
	1,915	15,602
*††	5,364	1,417
*	928	10,288
	1,169	23,680
	3,423	60,418
*	10,996	45,826
	1,205	7,363
*	1,376	20,914
*	1,333	22,121
	6,747	28,494
	4,714	21,122
	1,744	28,273

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* S.Y. Co. Ltd.....	14,170	\$ 38,802
S-1 Corp.....	5,817	285,474
Sajo Industries Co. Ltd.....	851	28,609
Sajodaerim Corp.....	1,835	35,348
* Sajodongaone Co. Ltd.....	20,377	22,411
Sam Young Electronics Co. Ltd.....	4,997	41,694
Sam Yung Trading Co. Ltd.....	6,134	64,519
Sambo Corrugated Board Co. Ltd.....	2,855	21,980
Sambo Motors Co. Ltd.....	3,769	12,921
* Sambu Engineering & Construction Co. Ltd.....	47,943	74,603
Samchully Co. Ltd.....	376	53,533
Samchuly Bicycle Co. Ltd.....	2,321	13,744
Samho Development Co. Ltd.....	8,183	25,462
SAMHWA Paints Industrial Co. Ltd.....	4,793	25,989
Samick Musical Instruments Co. Ltd.....	25,745	31,656
Samick THK Co. Ltd.....	2,406	24,887
* Samil C&S Co. Ltd.....	1,823	10,656
Samil Pharmaceutical Co. Ltd.....	2,526	15,852
Samji Electronics Co. Ltd.....	5,168	41,887
Samjin LND Co. Ltd.....	5,897	15,586
Samjin Pharmaceutical Co. Ltd.....	2,325	44,164
Samkee Corp.....	18,711	49,267
Sammok S-Form Co. Ltd.....	1,703	25,986
*Ω Samsung Biologics Co. Ltd.....	744	495,554
Samsung C&T Corp.....	9,908	919,796
Samsung Card Co. Ltd.....	6,778	167,259
Samsung Climate Control Co. Ltd.....	2,698	21,547
Samsung Electro-Mechanics Co. Ltd.....	15,055	1,657,847
Samsung Electronics Co. Ltd., GDR.....	12,976	15,217,104
Samsung Electronics Co. Ltd.....	753,962	35,688,898
* Samsung Engineering Co. Ltd.....	37,210	563,227
Samsung Fire & Marine Insurance Co. Ltd.....	10,710	1,627,084
* Samsung Heavy Industries Co. Ltd.....	90,932	394,209
Samsung Life Insurance Co. Ltd.....	11,553	540,066
* Samsung Pharmaceutical Co. Ltd.....	10,916	29,152
Samsung Publishing Co. Ltd.....	1,669	34,078
Samsung SDI Co. Ltd.....	2,779	1,221,350
Samsung SDS Co. Ltd.....	5,294	555,274
Samsung Securities Co. Ltd.....	23,426	631,870
SAMT Co. Ltd.....	30,367	88,247
Samwha Capacitor Co. Ltd.....	1,974	65,334
Samyang Corp.....	1,532	49,870
Samyang Foods Co. Ltd.....	1,461	115,987
Samyang Holdings Corp.....	2,127	123,190
Samyang Packaging Corp.....	2,637	39,373
Samyang Tongsang Co. Ltd.....	846	34,983
* Samyoung Chemical Co. Ltd.....	8,737	20,387
Sang-A Frontec Co. Ltd.....	981	24,037
* Sangbo Corp.....	15,421	18,510
Sangsangin Co. Ltd.....	19,745	138,216
Sangsin Energy Display Precision Co. Ltd.....	3,457	47,773
SaraminHR Co. Ltd.....	2,279	59,889
Satrec Initiative Co. Ltd.....	829	22,641
SAVEZONE I&C Corp.....	8,459	19,339
* SBI Investment Korea Co. Ltd.....	24,785	28,069
* SBW.....	103,748	44,602
* SC Engineering Co. Ltd.....	4,812	7,947
* S-Connect Co. Ltd.....	11,927	11,044
* SDN Co. Ltd.....	13,861	28,769

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Seah Besteel Holdings Corp.....	7,225	\$ 86,622
SeAH Holdings Corp.....	419	31,305
SeAH Steel Corp.....	565	68,760
SeAH Steel Holdings Corp.....	1,239	147,668
Sebang Co. Ltd.....	6,012	54,461
Sebang Global Battery Co. Ltd.....	2,504	104,242
Seegene, Inc.....	11,497	352,630
Segyung Hitech Co. Ltd.....	3,272	52,388
* Seha Corp.....	11,266	12,196
Sejin Heavy Industries Co. Ltd.....	2,811	14,002
Sejong Industrial Co. Ltd.....	9,479	44,382
Sejong Telecom, Inc.....	76,162	48,169
* Sekonix Co. Ltd.....	1,677	10,331
Sempio Foods Co.....	730	20,857
* S-Energy Co. Ltd.....	6,724	22,919
Seobu T&D.....	13,952	85,934
Seohan Co. Ltd.....	57,673	61,861
Seohee Construction Co. Ltd.....	59,699	67,321
Seojin System Co. Ltd.....	11,528	142,419
Seoul Auction Co. Ltd.....	2,218	34,111
Seoul City Gas Co. Ltd.....	276	51,058
* Seoul Food Industrial Co. Ltd.....	82,907	16,168
Seoul Semiconductor Co. Ltd.....	20,492	178,909
# Seoul Viosys Co. Ltd.....	3,758	22,420
Seowon Co. Ltd.....	8,892	10,298
SEOWONINTECH Co. Ltd.....	3,074	13,708
Seoyon Co. Ltd.....	6,326	34,246
Seoyon E-Hwa Co. Ltd.....	6,625	45,525
* Sewon E&C Co. Ltd.....	61,235	42,063
†† Sewon Precision Industry Co. Ltd.....	1,917	2,238
Sewoon Medical Co. Ltd.....	4,473	12,070
# SFA Engineering Corp.....	8,043	262,366
* SFA Semicon Co. Ltd.....	21,218	89,778
S-Fuelcell Co. Ltd.....	622	10,836
* SG Corp.....	28,911	13,145
SGC e Tec E&C Co. Ltd.....	913	31,825
SGC Energy Co. Ltd.....	4,711	126,845
SH Energy & Chemical Co. Ltd.....	21,194	16,948
Shin Heung Energy & Electronics Co. Ltd.....	1,521	64,233
Shindaeyang Paper Co. Ltd.....	955	65,170
Shinhan Financial Group Co. Ltd.....	98,685	2,717,716
Shinhan Financial Group Co. Ltd., ADR.....	2,215	60,935
Shinil Electronics Co. Ltd.....	12,080	19,144
Shinsegae Engineering & Construction Co. Ltd.....	1,248	25,107
Shinsegae Food Co. Ltd.....	929	42,977
Shinsegae Information & Communication Co. Ltd.....	2,500	27,224
Shinsegae International, Inc.....	5,145	121,899
Shinsegae, Inc.....	2,893	487,607
Shinsung Delta Tech Co. Ltd.....	3,992	35,549
* Shinsung E&G Co. Ltd.....	25,750	41,114
* Shinsung Tongsang Co. Ltd.....	14,220	33,946
* Shinwha Intertek Corp.....	10,654	40,603
* Shinwon Construction Co. Ltd.....	985	5,635
Shinwon Corp.....	22,329	29,493
Shinyoung Securities Co. Ltd.....	1,754	75,540
* Showbox Corp.....	5,069	20,626
* Signetics Corp.....	21,612	29,791
SIGONG TECH Co. Ltd.....	4,127	17,533
Silla Co. Ltd.....	2,472	20,369

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
SOUTH KOREA — (Continued)			
#	Simmtech Co. Ltd.....	8,384	\$ 262,673
	SIMMTECH HOLDINGS Co. Ltd.....	14,346	44,097
	SIMPAC, Inc.....	9,760	48,808
	Sindoh Co. Ltd.....	2,207	53,867
	Sinil Pharm Co. Ltd.....	3,300	24,787
	SJ Group Co. Ltd.....	1,859	31,341
*	SK Biopharmaceuticals Co. Ltd.....	1,054	63,367
	SK Chemicals Co. Ltd.....	4,145	336,037
	SK D&D Co. Ltd.....	5,388	106,987
	SK Discovery Co. Ltd.....	4,939	137,015
	SK Gas Ltd.....	1,450	125,838
	SK Hynix, Inc.....	143,596	10,855,398
*	SK Innovation Co. Ltd.....	8,456	1,225,048
*	SK Rent A Car Co. Ltd.....	4,337	28,417
	SK Securities Co. Ltd.....	170,647	100,154
	SK Telecom Co. Ltd.....	3,820	157,672
	SK Telecom Co. Ltd., Sponsored ADR.....	1,260	28,884
	SKC Co. Ltd.....	3,272	343,914
#	SL Corp.....	8,770	212,106
*	SM Culture & Contents Co. Ltd.....	6,924	19,095
	SM Entertainment Co. Ltd.....	3,145	167,995
*	SM Life Design Group Co. Ltd.....	9,541	17,123
*††	S-MAC Co. Ltd.....	16,063	31,391
	SMCore, Inc.....	1,609	8,616
	SNT Holdings Co. Ltd.....	3,470	41,985
	SNT Motiv Co. Ltd.....	3,891	131,976
*	SNU Precision Co. Ltd.....	5,420	12,770
	S-Oil Corp.....	14,598	1,040,477
*	Solborn, Inc.....	7,338	23,790
*	Solid, Inc.....	6,498	26,451
	Solus Advanced Materials Co. Ltd.....	731	23,608
	Songwon Industrial Co. Ltd.....	7,797	113,862
*	Sonid, Inc.....	7,364	20,245
	Soosan Heavy Industries Co. Ltd.....	4,596	10,962
	Soulbrain Co. Ltd.....	1,463	263,101
	Soulbrain Holdings Co. Ltd.....	2,191	35,847
	SPC Samlip Co. Ltd.....	1,112	67,768
	Speco Co. Ltd.....	1,997	9,456
	SPG Co. Ltd.....	2,271	25,819
	Spigen Korea Co. Ltd.....	1,896	55,658
#*††	Ssangyong Motor Co.....	26,548	10,614
	ST Pharm Co. Ltd.....	811	56,553
	STIC Investments, Inc.....	15,251	95,546
*	Traffic Co. Ltd.....	5,984	19,147
*	Studio Dragon Corp.....	1,860	109,595
*	STX Heavy Industries Co. Ltd.....	9,103	29,805
	Suheung Co. Ltd.....	2,902	81,134
	Sun Kwang Co. Ltd.....	1,909	138,437
	Sung Bo Chemicals Co. Ltd.....	5,109	14,316
	Sung Kwang Bend Co. Ltd.....	7,865	67,616
*	Sungchang Enterprise Holdings Ltd.....	19,774	32,133
	Sungdo Engineering & Construction Co. Ltd.....	5,174	22,282
	Sungwoo Hitech Co. Ltd.....	25,725	106,494
	Sunjin Co. Ltd.....	6,600	54,971
*	Sunny Electronics Corp.....	5,164	11,278
*	Suprema, Inc.....	1,914	35,132
	SurplusGLOBAL, Inc.....	4,779	13,593
	SV Investment Corp.....	9,883	22,482
*	Synergy Innovation Co. Ltd.....	8,081	25,410

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Synopex, Inc.....	19,341	\$ 50,372
Systems Technology, Inc.....	3,599	46,807
Tae Kyung Industrial Co. Ltd.....	6,615	32,216
Taekwang Industrial Co. Ltd.....	146	101,240
Taekyung BK Co. Ltd.....	10,721	35,817
*†† Taewoong Co. Ltd.....	3,088	24,701
Taeyoung Engineering & Construction Co. Ltd.....	11,082	58,585
#* Taihan Electric Wire Co. Ltd.....	26,231	35,658
* Taihan Fiberoptics Co. Ltd.....	11,246	22,137
* Taihan Textile Co. Ltd.....	662	24,970
Tailim Packaging Co. Ltd.....	8,783	23,009
TCC Steel.....	2,645	28,624
TechWing, Inc.....	4,186	56,418
* Tego Science, Inc.....	1,108	17,655
* Telcon RF Pharmaceutical, Inc.....	10,989	12,459
Telechips, Inc.....	2,641	31,326
* TERA SCIENCE Co. Ltd.....	12,314	16,519
TES Co. Ltd.....	5,610	90,688
* Thinkware Systems Corp.....	2,170	25,485
* TK Chemical Corp.....	6,958	22,818
TK Corp.....	8,069	81,265
* Tkg Aikang Co. Ltd.....	3,986	5,493
* TKG Huchems Co. Ltd.....	7,658	118,715
TLI, Inc.....	978	5,326
Tokai Carbon Korea Co. Ltd.....	2,058	203,467
Tongyang Life Insurance Co. Ltd.....	24,537	102,204
Tongyang, Inc.....	72,698	67,106
* Top Engineering Co. Ltd.....	5,710	27,721
* Toptec Co. Ltd.....	9,669	55,072
Tovis Co. Ltd.....	6,399	44,920
Tplex Co. Ltd.....	6,418	22,126
TS Corp.....	19,785	46,943
* TS Nexgen Co. Ltd.....	20,719	18,809
TSE Co. Ltd.....	922	47,015
* Tuksu Construction Co. Ltd.....	3,773	26,020
* TY Holdings Co. Ltd.....	10,953	155,797
TYM Corp.....	22,702	48,365
UBCare Co. Ltd.....	6,063	28,658
Ubiquoss Holdings, Inc.....	2,043	25,435
Ubiquoss, Inc.....	2,176	28,226
* Ubivelox, Inc.....	959	11,939
Uju Electronics Co. Ltd.....	2,257	38,189
Uni-Chem Co. Ltd.....	14,724	13,471
* Unick Corp.....	5,333	27,989
Unid Co. Ltd.....	2,657	197,281
Union Materials Corp.....	5,948	11,822
Union Semiconductor Equipment & Materials Co. Ltd.....	11,469	67,876
Uniquet Corp.....	7,226	52,205
* Unison Co. Ltd.....	14,537	28,269
* Unitekno Co. Ltd.....	2,767	12,381
* UniTest, Inc.....	2,184	32,252
UTI, Inc.....	1,284	24,837
Value Added Technology Co. Ltd.....	2,860	72,989
* Very Good Tour Co. Ltd.....	2,162	16,071
Viatron Technologies, Inc.....	4,608	32,748
* Vidente Co. Ltd.....	19,231	175,713
Vieworks Co. Ltd.....	1,745	55,209
* Vina Tech Co. Ltd.....	533	17,907
Visang Education, Inc.....	4,557	22,941

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Vitzro Tech Co. Ltd.....	4,197	\$ 23,289
Vitrocell Co. Ltd.....	4,814	43,761
* Vivien Corp.....	5,609	7,790
* VT GMP Co. Ltd.....	7,135	29,843
Webcash Corp.....	2,311	29,609
* Webzen, Inc.....	6,131	92,424
Welcron Co. Ltd.....	5,529	15,528
* Wellbiotec Co. Ltd.....	12,974	18,241
Wemade Co. Ltd.....	1,432	65,635
* Wemade Play Co. Ltd.....	1,704	29,539
Whanin Pharmaceutical Co. Ltd.....	4,006	52,923
* WI Co. Ltd.....	21,878	16,855
Wiable Corp.....	6,413	13,414
* WillBes & Co.....	38,081	28,947
Winix, Inc.....	2,109	20,079
* Winpac, Inc.....	9,832	10,965
Wins Co. Ltd.....	1,654	18,491
Wise Itech Co. Ltd.....	1,235	10,821
WiSoL Co. Ltd.....	10,907	75,080
* WIZIT Co. Ltd.....	46,770	38,650
* WONIK CUBE Corp.....	13,425	27,745
* Wonik Holdings Co. Ltd.....	21,371	66,634
WONIK IPS Co. Ltd.....	8,539	208,140
Wonik Materials Co. Ltd.....	2,746	67,443
* Wonik Pne Co. Ltd.....	1,529	24,954
Wonik QnC Corp.....	6,335	125,339
* WooGene B&G Co. Ltd.....	5,150	8,247
Woojin, Inc.....	3,958	39,742
* Woongjin Co. Ltd.....	13,036	15,235
Woongjin Thinkbig Co. Ltd.....	27,380	53,754
* Wooree Bio Co. Ltd.....	19,822	58,689
* Woori Financial Group, Inc., Sponsored ADR.....	291	8,046
Woori Financial Group, Inc.....	150,693	1,382,862
Woori Investment Bank Co. Ltd.....	193,477	136,218
* Woori Technology, Inc.....	17,387	28,213
Woorison F&G Co. Ltd.....	18,507	27,313
Woory Industrial Co. Ltd.....	2,406	28,831
* Woosu AMS Co. Ltd.....	5,550	17,038
WooSung Co. Ltd.....	1,480	28,160
* Woowon Development Co. Ltd.....	5,296	17,368
Worldex Industry & Trading Co. Ltd.....	3,984	62,033
Y G-1 Co. Ltd.....	8,490	46,647
YAS Co. Ltd.....	1,977	14,692
* Y-entec Co. Ltd.....	3,853	30,939
Yesco Holdings Co. Ltd.....	755	20,733
* Yest Co. Ltd.....	2,384	15,973
YG Entertainment, Inc.....	1,286	54,734
* YG PLUS.....	3,947	19,161
* YIK Corp.....	8,752	29,357
* YJM Games Co. Ltd.....	7,752	12,757
YMC Co. Ltd.....	3,514	16,734
YMT Co. Ltd.....	2,063	24,370
Yonwoo Co. Ltd.....	1,485	20,032
Yoosung Enterprise Co. Ltd.....	10,361	23,534
Youlchon Chemical Co. Ltd.....	2,621	47,343
Young Poong Corp.....	189	79,890
Young Poong Precision Corp.....	4,334	29,036
Youngone Corp.....	10,751	334,556
Youngone Holdings Co. Ltd.....	3,354	124,012

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* YoungWoo DSP Co. Ltd.....	13,510	\$ 15,940
Yuanta Securities Korea Co. Ltd.....	49,301	109,732
YuHwa Securities Co. Ltd.....	13,635	25,878
Yuyu Pharma, Inc.....	4,743	24,950
Zeus Co. Ltd.....	3,176	63,609
Zinus, Inc.....	2,859	104,536
TOTAL SOUTH KOREA.....		<u>189,248,172</u>
TAIWAN — (19.2%)		
104 Corp.....	3,000	18,860
ABC Taiwan Electronics Corp.....	22,000	16,459
Abico Avy Co. Ltd.....	64,054	44,817
Ability Enterprise Co. Ltd.....	114,508	96,064
* Ability Opto-Electronics Technology Co. Ltd.....	19,528	51,752
AcBel Polytech, Inc.....	183,685	197,587
# Accton Technology Corp.....	113,858	950,244
# Acer, Inc.....	1,128,287	856,063
ACES Electronic Co. Ltd.....	60,117	78,872
* Acon Holding, Inc.....	61,000	24,097
Acter Group Corp. Ltd.....	20,267	129,391
Action Electronics Co. Ltd.....	103,000	44,352
# ADATA Technology Co. Ltd.....	64,605	126,447
Addcn Technology Co. Ltd.....	11,830	78,701
Advanced Analog Technology, Inc.....	7,000	12,213
Advanced Ceramic X Corp.....	21,000	131,201
Advanced Energy Solution Holding Co. Ltd.....	3,000	107,495
Advanced International Multitech Co. Ltd.....	57,000	156,569
* Advanced Optoelectronic Technology, Inc.....	49,000	33,025
Advanced Power Electronics Corp.....	29,000	108,297
Advanced Wireless Semiconductor Co.....	47,000	113,512
Advantech Enterprise Co. Ltd.....	122,908	93,070
# Advantech Co. Ltd.....	46,058	529,864
AEON Motor Co. Ltd.....	22,000	33,433
AGV Products Corp.....	230,172	84,107
Airmate Cayman International Co. Ltd.....	17,678	10,617
# Airtac International Group.....	36,382	997,293
Alchip Technologies Ltd.....	23,000	546,593
# Alcor Micro Corp.....	15,000	19,102
# Alexander Marine Co. Ltd.....	6,000	40,359
* ALI Corp.....	67,632	55,968
All Ring Tech Co. Ltd.....	14,000	35,957
Allied Circuit Co. Ltd.....	9,000	32,692
Allis Electric Co. Ltd.....	71,761	82,170
Alltek Technology Corp.....	71,813	83,911
Alltop Technology Co. Ltd.....	17,751	90,009
Alpha Networks, Inc.....	91,272	95,672
Altek Corp.....	110,727	139,874
# Amazing Microelectronic Corp.....	33,782	132,788
* Ambassador Hotel.....	110,000	121,033
AMICCOM Electronics Corp.....	16,000	18,071
Ampire Co. Ltd.....	42,000	36,938
Ample Electronic Technology Co. Ltd.....	9,000	16,344
AMPOC Far-East Co. Ltd.....	46,000	66,049
AmTRAN Technology Co. Ltd.....	354,396	144,567
Anji Technology Co. Ltd.....	17,000	31,460
# Anpec Electronics Corp.....	26,317	110,868
Apac Opto Electronics, Inc.....	36,000	40,804
Apacer Technology, Inc.....	40,506	53,846
APAQ Technology Co. Ltd.....	24,422	32,947

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	77,000	\$ 44,927
	48,477	45,256
	68,868	141,349
	68,848	23,930
	10,000	20,504
	64,755	269,920
#	287,411	396,585
	27,558	68,083
	88,085	518,818
	802,089	2,337,321
	593,696	823,816
	44,000	25,264
#	98,000	206,333
*	921,139	211,652
*	120,857	24,733
#	198,385	172,434
	26,000	45,433
#	159,278	631,781
#	16,000	71,015
	3,312	108,603
	9,000	25,531
#	7,258	468,458
	23,000	77,534
#	174,996	1,650,847
	45,000	111,804
	37,101	213,702
#	3,473,000	1,559,514
	42,800	67,942
#	34,000	201,566
	42,000	25,679
	23,585	67,397
	13,000	9,737
	19,000	41,497
	20,000	28,817
	20,000	14,996
*	55,000	24,209
	13,230	13,659
	24,000	48,480
*	65,000	41,459
	25,000	123,925
	228,121	101,620
	45,000	26,991
	69,000	96,991
	83,000	86,864
#	647,000	191,200
*	42,000	25,606
	53,650	46,141
	17,000	23,423
#	54,000	27,208
	32,010	112,801
	43,807	472,493
	7,000	14,672
	13,000	102,494
	9,000	22,487
	47,100	25,393
	2,000	14,739
	204,331	235,708
	30,000	52,224
	72,062	106,569

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* Calin Technology Co. Ltd.....	8,000	\$ 11,411
* Cameo Communications, Inc.....	95,044	28,073
Capital Futures Corp.....	43,629	51,633
Capital Securities Corp.....	773,902	295,798
Career Technology MFG. Co. Ltd.....	239,126	182,114
Carnival Industrial Corp.....	71,499	24,175
Casing Macron Technology Co. Ltd.....	19,000	7,838
# Castles Technology Co. Ltd.....	37,064	80,166
Caswell, Inc.....	18,000	54,313
# Catcher Technology Co. Ltd.....	181,509	1,036,676
Cathay Chemical Works.....	17,000	13,829
Cathay Financial Holding Co. Ltd.....	1,331,486	2,031,257
Cathay Real Estate Development Co. Ltd.....	278,300	153,502
Cayman Engley Industrial Co. Ltd.....	18,785	36,668
Celxpert Energy Corp.....	37,000	39,580
# Center Laboratories, Inc.....	160,664	314,673
Central Reinsurance Co. Ltd.....	72,300	50,666
# Century Iron & Steel Industrial Co. Ltd.....	52,000	177,842
Chailease Holding Co. Ltd.....	278,789	1,982,682
Chain Chon Industrial Co. Ltd.....	88,516	50,411
ChainQui Construction Development Co. Ltd.....	41,171	20,631
Champion Building Materials Co. Ltd.....	130,000	41,516
Champion Microelectronic Corp.....	21,600	35,642
# Chang Hwa Commercial Bank Ltd.....	891,645	530,917
Chang Wah Electromaterials, Inc.....	148,240	164,789
Chang Wah Technology Co. Ltd.....	47,000	122,007
Channel Well Technology Co. Ltd.....	94,000	103,833
Charoen Pokphand Enterprise.....	85,160	223,566
CHC Healthcare Group.....	49,000	59,950
CHC Resources Corp.....	43,379	67,617
Chen Full International Co. Ltd.....	46,000	56,484
Chenbro Micom Co. Ltd.....	27,000	62,662
Cheng Loong Corp.....	404,480	366,497
Cheng Mei Materials Technology Corp.....	280,250	87,573
Cheng Shin Rubber Industry Co. Ltd.....	684,808	812,694
Cheng Uei Precision Industry Co. Ltd.....	202,159	220,114
Chenming Electronic Technology Corp.....	64,000	30,475
Chi Hua Fitness Co. Ltd.....	5,000	8,306
Chia Chang Co. Ltd.....	52,000	67,668
# Chia Hsin Cement Corp.....	214,000	130,766
Chian Hsing Forging Industrial Co. Ltd.....	22,000	25,055
Chicony Electronics Co. Ltd.....	190,350	504,790
Chicony Power Technology Co. Ltd.....	73,731	180,143
Chief Telecom, Inc.....	6,000	60,214
Chieftek Precision Co. Ltd.....	28,250	70,172
Chien Kuo Construction Co. Ltd.....	80,540	36,802
Chien Shing Harbour Service Co. Ltd.....	31,000	35,572
Chime Ball Technology Co. Ltd.....	10,565	12,636
China Airlines Ltd.....	1,257,062	960,544
# China Bills Finance Corp.....	351,000	188,291
China Chemical & Pharmaceutical Co. Ltd.....	121,000	85,908
# China Development Financial Holding Corp.....	3,504,999	1,517,282
China Ecotek Corp.....	10,000	13,635
# China Electric Manufacturing Corp.....	127,170	81,544
China Fineblanking Technology Co. Ltd.....	14,604	18,553
# China General Plastics Corp.....	204,602	172,539
China Glaze Co. Ltd.....	60,680	24,249
China Man-Made Fiber Corp.....	585,965	152,353
China Metal Products.....	143,190	140,819

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
TAIWAN — (Continued)			
#	China Motor Corp.....	114,600	\$ 194,283
#	China Petrochemical Development Corp.....	1,777,033	608,356
	China Steel Chemical Corp.....	67,227	262,704
#	China Steel Corp.....	2,257,940	2,102,292
	China Wire & Cable Co. Ltd.....	36,120	33,190
	Chinese Maritime Transport Ltd.....	35,120	47,984
	Ching Feng Home Fashions Co. Ltd.....	58,000	35,825
	Chin-Poon Industrial Co. Ltd.....	192,113	183,391
#	Chipbond Technology Corp.....	368,000	674,449
	ChipMOS Technologies, Inc.....	313,594	372,489
	ChipMOS Technologies, Inc., ADR.....	3,460	82,994
	Chlitina Holding Ltd.....	25,000	154,390
	Chong Hong Construction Co. Ltd.....	83,361	202,041
#	Chroma ATE, Inc.....	57,466	331,784
	Chun YU Works & Co. Ltd.....	63,000	49,768
	Chun Yuan Steel Industry Co. Ltd.....	200,999	105,897
	Chung Hsin Electric & Machinery Manufacturing Corp.....	205,000	400,216
#	Chung Hung Steel Corp.....	372,889	315,869
	Chung Hwa Food Industrial Co. Ltd.....	16,700	56,973
	Chung Hwa Pulp Corp.....	196,246	111,422
	Chunghwa Precision Test Tech Co. Ltd.....	9,000	137,495
	Chunghwa Telecom Co. Ltd., Sponsored ADR.....	16,202	650,834
	Chunghwa Telecom Co. Ltd.....	255,800	1,037,939
	Cleanaway Co. Ltd.....	34,000	198,087
	Clevo Co.....	175,869	186,149
	CMC Magnetics Corp.....	512,907	129,058
#	C-Media Electronics, Inc.....	24,000	48,776
	CoAsia Electronics Corp.....	39,000	17,077
	Collins Co. Ltd.....	30,000	20,056
	Compal Broadband Networks, Inc.....	11,000	9,761
	Compal Electronics, Inc.....	1,182,086	902,734
	Compeq Manufacturing Co. Ltd.....	313,000	512,980
	Compucase Enterprise.....	38,000	37,568
	Concord International Securities Co. Ltd.....	51,940	18,160
	Concord Securities Co. Ltd.....	229,912	75,013
	Continental Holdings Corp.....	188,250	183,822
	Contrel Technology Co. Ltd.....	70,000	36,310
	Coremax Corp.....	22,852	93,705
#	Coretronic Corp.....	171,600	309,183
	Co-Tech Development Corp.....	97,541	138,360
	Cowealth Medical Holding Co. Ltd.....	27,216	23,470
	Coxon Precise Industrial Co. Ltd.....	33,000	14,093
	Creative Sensor, Inc.....	30,000	20,975
	Crowell Development Corp.....	58,000	36,787
	CTBC Financial Holding Co. Ltd.....	3,122,612	2,399,008
	CTCI Corp.....	246,555	366,417
*	C-Tech United Corp.....	21,946	12,449
	CviLux Corp.....	40,902	49,426
	CX Technology Co. Ltd.....	30,000	29,677
	Cyberlink Corp.....	18,356	55,191
	CyberPower Systems, Inc.....	24,000	57,634
#	CyberTAN Technology, Inc.....	144,576	147,718
	Cypress Technology Co. Ltd.....	19,048	39,124
	Cystech Electronics Corp.....	8,000	21,227
	DA CIN Construction Co. Ltd.....	139,000	139,461
	Dadi Early-Childhood Education Group Ltd.....	6,825	26,648
	Dafeng TV Ltd.....	28,396	45,822
#	Da-Li Development Co. Ltd.....	171,161	157,315
*	Danen Technology Corp.....	30,000	12,480

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	117,000	\$ 157,251
*	202,000	68,863
	28,000	66,762
	131,458	62,120
	176,940	1,538,868
#	65,000	158,087
	14,000	27,322
	23,698	54,726
#	71,800	179,375
#	255,136	147,423
	26,000	18,839
	11,000	30,302
	26,000	26,509
	33,880	43,561
	141,382	98,949
#	70,000	172,467
	34,535	77,859
	26,000	171,048
#	1,828,934	1,685,889
	165,850	147,275
	33,279	455,008
	13,000	105,693
	86,000	38,471
	54,000	29,851
	88,615	87,516
#	30,467	63,134
	29,000	78,496
	137,959	502,450
*	7,000	17,962
	177	95
	42,000	114,055
	71,928	101,187
	86,909	486,604
	165,000	454,364
#	162,235	120,018
	16,000	636,041
	62,000	45,170
	34,915	252,622
	318,227	529,421
	218,500	104,447
*	43,000	24,561
	34,000	116,987
	39,078	110,656
	5,000	36,597
*	9,000	13,279
	36,000	84,982
	395,075	424,879
#*	80,000	138,254
	13,000	66,813
*	823,990	945,449
*	211,837	51,345
	240,000	234,969
	908,354	2,918,885
	75,000	158,834
#	212,149	295,890
	63,000	30,931
	40,000	33,848
	32,000	24,872
#	14,000	69,491

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	48,197	\$ 103,681
	26,250	48,160
	445,370	282,140
	905,354	342,504
	785,560	799,260
	366,000	922,786
	25,000	131,876
	11,000	21,021
	55,777	88,719
	108,442	228,449
*	125,729	81,558
	15,400	36,874
	212,550	470,688
	98,380	551,137
	11,000	31,728
	13,970	14,679
	17,000	16,016
#	1,435,277	1,296,462
	42,709	57,708
	107,746	50,461
	103,606	50,611
*	341,425	110,908
	72,000	70,461
	28,000	106,352
	196,001	595,751
	48,373	145,841
#	30,963	77,281
	34,000	27,767
	29,006	56,657
	23,183	23,279
#	93,000	114,608
	609,378	1,428,575
	3,905	22,445
	28,000	47,114
	22,000	46,583
	51,000	144,223
	224,134	691,303
	15,000	86,702
	332,000	287,773
	101,720	70,634
	148,847	120,945
	33,000	21,868
	77,460	44,986
	236,536	390,294
	35,562	234,975
	46,000	32,737
	75,713	56,429
	67,886	82,334
	41,000	24,200
	915,200	1,719,123
#	68,898	392,819
	51,000	29,856
*	145,000	62,057
#	37,000	228,065
	104,756	72,059
#	62,382	99,473
	47,000	39,582
	56,000	111,069
*	41,000	56,181

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	23,670	\$ 59,951
*	22,000	12,534
	188,574	191,639
#	130,000	340,469
	34,384	33,776
#	25,000	51,260
	13,146	34,998
#	20,000	80,505
	24,979	331,806
	35,420	31,553
	37,264	36,866
	228,000	359,304
	27,500	65,141
#	98,287	804,163
*	140,000	51,261
#	207,000	639,606
	12,000	59,719
*	39,000	28,850
	155,172	154,276
	42,000	78,096
#	39,000	192,913
#	23,000	133,385
	22,000	374,367
	62,000	939,196
	114,518	46,335
	210,708	219,791
*	59,000	24,254
*	26,000	25,641
	56,300	34,724
#	194,263	531,237
	428,735	355,076
	11,000	10,849
	29,859	25,852
	56,052	198,390
	42,000	21,061
	437,000	290,391
	10,000	76,866
	30,450	53,963
	59,000	261,214
	78,000	65,805
	115,000	127,199
	13,079	139,140
	236,618	387,169
	157,000	325,334
*††	181,537	0
	18,000	47,727
	63,000	51,401
	29,000	19,836
	186,734	202,660
	452,000	148,280
	281,781	88,500
	26,000	24,567
	18,000	21,968
	66,052	42,680
	16,000	56,743
	8,107	42,006
	42,136	68,776
*	47,000	21,919
#	208,709	316,659

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	13,190	\$ 31,856
	20,728	39,047
	66,799	66,417
	80,911	584,884
	10,000	30,930
#	465,035	145,550
	137,300	52,472
	16,000	29,307
#	91,000	245,790
#	70,000	214,143
	1,527,599	5,582,986
	81,738	589,205
	80,609	57,854
	102,000	58,759
	68,000	42,332
	166,420	62,467
	72,870	199,253
	77,000	265,787
	45,000	911,382
#	117,788	139,428
	18,364	63,316
	68,000	45,181
#*	344,000	755,090
#	31,679	160,588
	119,000	58,366
*	70,000	23,619
	1,250,187	967,165
	128,465	384,930
	24,000	34,686
	75,000	62,604
#	175,200	143,883
	28,000	45,611
	76,849	36,792
*	64,000	32,057
	11,200	31,354
	1,037,684	489,685
	14,000	20,067
	118,897	57,411
	71,228	64,390
*	66,000	24,606
	62,680	114,746
	6,000	16,586
	110,798	55,745
#	37,000	79,713
#	36,560	206,570
	4,239,461	1,468,258
	24,750	41,670
	11,000	27,382
	11,800	34,119
*	48,345	87,934
	9,000	21,026
	5,000	10,485
	345,400	236,540
#	48,000	568,912
#	599,181	475,895
	18,000	37,989
	57,000	78,018
#	82,202	188,351
	124,628	296,845

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
†† Jarlytec Co. Ltd.....	29,000	\$ 58,642
Jean Co. Ltd.....	51,000	19,741
Jentech Precision Industrial Co. Ltd.....	19,000	249,489
Jess-Link Products Co. Ltd.....	34,875	42,075
# Jetway Information Co. Ltd.....	38,000	31,507
Jia Wei Lifestyle, Inc.....	27,592	63,667
Jih Lin Technology Co. Ltd.....	24,000	66,920
Jiin Yeeh Ding Enterprise Co. Ltd.....	28,000	26,502
Jinan Acetate Chemical Co. Ltd.....	5,060	18,039
* Jinli Group Holdings Ltd.....	81,159	25,924
JMC Electronics Co. Ltd.....	14,000	18,766
Jochu Technology Co. Ltd.....	16,000	9,874
Johnson Health Tech Co. Ltd.....	31,000	58,118
* Joinsoon Electronics Manufacturing Co. Ltd.....	21,000	12,722
Jourdeness Group Ltd.....	21,000	49,046
K Laser Technology, Inc.....	71,000	46,656
Kaimei Electronic Corp.....	34,484	64,169
Kaori Heat Treatment Co. Ltd.....	18,983	50,065
Kaulin Manufacturing Co. Ltd.....	53,000	25,301
Kedge Construction Co. Ltd.....	32,000	59,627
Keding Enterprises Co. Ltd.....	11,000	48,682
KEE TAI Properties Co. Ltd.....	189,226	83,690
Kenda Rubber Industrial Co. Ltd.....	276,236	356,190
Kenmec Mechanical Engineering Co. Ltd.....	83,000	84,173
# Kerry TJ Logistics Co. Ltd.....	100,000	135,254
# Key Ware Electronics Co. Ltd.....	83,994	28,338
Keystone Microtech Corp.....	9,000	62,569
# Kindom Development Co. Ltd.....	213,700	214,722
King Chou Marine Technology Co. Ltd.....	33,660	37,100
# King Slide Works Co. Ltd.....	26,050	396,825
# King Yuan Electronics Co. Ltd.....	551,529	727,566
King's Town Bank Co. Ltd.....	389,000	453,665
* King's Town Construction Co. Ltd.....	41,348	50,626
Kinik Co.....	51,000	269,796
* Kinko Optical Co. Ltd.....	61,769	64,174
# Kinpo Electronics.....	526,028	227,462
# Kinsus Interconnect Technology Corp.....	85,009	389,906
KMC Kuei Meng International, Inc.....	29,761	157,271
KNH Enterprise Co. Ltd.....	45,000	24,647
Ko Ja Cayman Co. Ltd.....	20,000	29,187
KS Terminals, Inc.....	70,760	199,345
Kung Long Batteries Industrial Co. Ltd.....	30,000	139,881
Kung Sing Engineering Corp.....	254,404	58,857
Kuo Toong International Co. Ltd.....	83,625	53,534
Kuo Yang Construction Co. Ltd.....	90,366	58,655
Kwong Lung Enterprise Co. Ltd.....	41,000	61,606
KYE Systems Corp.....	108,426	35,890
L&K Engineering Co. Ltd.....	73,000	74,669
La Kaffa International Co. Ltd.....	13,000	43,786
LAN FA Textile.....	107,277	32,838
# Land Mark Optoelectronics Corp.....	37,000	192,132
* Lang, Inc.....	16,000	14,635
# Lanner Electronics, Inc.....	35,813	81,786
Largan Precision Co. Ltd.....	14,306	1,003,462
Laser Tek Taiwan Co. Ltd.....	29,000	26,311
Laster Tech Corp. Ltd.....	23,821	25,527
LCY Technology Corp.....	26,000	23,429
Leader Electronics, Inc.....	67,602	25,820
#* Leadtek Research, Inc.....	6,000	7,469

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	11,770	\$ 27,247
#*	323,981	113,489
	15,467	11,918
*	35,000	13,381
	78,000	60,148
	37,694	71,943
	10,115	36,188
	36,000	30,392
*	42,254	23,340
*	38,337	40,099
*	213,806	58,504
	33,208	86,968
	31,320	30,670
	162,634	326,375
#	35,000	19,891
*	208,000	118,287
	636,395	1,396,373
	32,000	33,689
*	61,180	34,441
	67,000	49,666
#	364,908	189,365
	42,000	76,036
#	18,040	423,193
	24,009	24,892
	43,492	99,393
	73,000	98,253
	28,000	15,678
	5,000	43,751
	29,000	61,545
	19,676	93,771
	18,000	72,366
#	615,201	674,524
#	101,605	481,486
#	36,000	137,291
	23,160	92,814
	41,259	30,612
#	14,000	57,998
*	11,000	24,648
#	191,360	4,408,949
#*	28,000	192,603
	1,536,669	1,820,358
	55,650	39,576
	216,720	128,807
#*	641,307	133,885
#	31,735	245,039
	101,174	273,723
	274,233	1,085,660
	29,000	40,900
	61,200	38,562
	84,805	109,290
	467,125	441,156
	6,000	9,977
*	26,440	54,066
#	16,200	444,060
	61,000	55,937
	12,000	15,275
	48,000	147,565
	27,000	77,577
	81,000	122,327

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	18,000	\$ 48,889
	14,000	61,846
	675,674	1,522,708
#	41,072	332,755
	21,000	24,854
	122,964	176,426
#	353,000	620,164
*	21,000	43,652
	45,000	72,496
	34,000	58,024
	36,600	40,406
	33,000	18,775
*	36,000	36,531
	44,000	48,274
	83,193	133,414
	7,000	24,446
	58,110	45,179
	47,000	451,478
#	17,000	36,295
	18,400	45,128
	5,000	25,248
	203,000	1,808,485
#	76,000	306,600
	9,000	23,921
	490,362	134,054
	95,000	104,114
	25,000	23,046
	46,000	35,005
*	12,000	75,655
*	22,469	12,607
	163,310	90,009
	250,821	146,001
#	43,935	169,209
	143,000	44,819
	23,094	51,217
	67,675	71,632
	96,000	41,769
	99,300	217,977
	183,514	217,705
	22,969	94,050
	17,400	655,255
	30,762	19,837
	19,000	15,253
	51,000	109,179
	16,088	43,073
	23,442	58,536
#	525,037	1,093,014
	14,000	214,969
*	6,000	114,052
*††	27,096	0
	51,000	500,273
#	50,222	107,440
*	63,000	40,086
	67,030	202,160
	16,000	40,562
	59,628	25,524
	39,100	30,345
	22,269	49,306
	12,346	55,543

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	617,144	\$ 554,125
	8,632	36,307
#	1,009,000	1,196,018
#	351,400	1,007,251
*	53,000	23,299
	25,723	322,831
#	116,000	1,096,825
	360,872	189,392
	205,000	479,851
*	46,000	16,643
	455,087	175,828
	5,000	28,148
	69,000	88,776
	52,032	68,889
	16,000	15,858
#	328,439	314,759
	21,000	38,884
	34,198	41,326
	20,000	73,218
#	524,715	1,489,632
	88,000	121,139
	259,144	811,043
	290,537	88,529
	6,024	25,403
#*	18,000	211,933
	109,268	1,256,550
	173,173	98,057
	50,000	31,245
	74,000	81,892
	285,254	83,788
	10,000	13,617
*	325,288	80,748
	25,000	37,297
*	282,000	27,420
	264,112	485,253
	25,110	69,851
#	113,323	234,681
	66,380	146,644
	151,200	132,577
	92,992	60,757
	120,248	52,431
	50,479	91,974
	24,000	26,728
	256,684	328,193
	119,447	64,511
	11,000	17,425
	5,000	13,819
#	18,000	43,823
	82,000	70,045
#	57,000	231,954
#	29,000	38,360
	16,000	28,971
	44,000	45,735
#	13,000	94,956
	15,000	139,197
	100,000	303,840
#	82,315	132,065
#	502,000	842,714
	48,000	54,495

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	35,187	\$ 41,385
	53,000	40,713
	35,435	64,462
	29,000	54,207
	142,437	151,210
	137,000	291,234
*	44,000	82,810
	16,000	44,827
	12,000	31,881
	3,074,244	878,770
	56,335	49,422
	18,000	26,236
	75,630	204,800
	17,000	11,982
*	198,397	61,119
	108,000	186,360
#	577,191	351,107
	73,800	99,808
	20,602	103,775
#	24,000	56,362
*	167,000	76,549
#	242,538	406,040
	28,000	524,002
	253,000	168,861
	5,000	14,775
#	51,400	454,304
	41,917	389,292
	137,240	109,369
	49,000	35,318
	17,000	13,297
	29,000	33,662
#	25,000	15,357
	17,979	55,104
#	184,000	877,841
#	181,000	211,900
#	1,974,222	1,118,161
	9,000	35,095
	122,549	125,042
	40,600	30,667
#	38,434	216,250
	79,000	98,482
	25,000	61,901
	174,339	216,218
	71,000	70,526
	23,300	43,461
#	77,000	149,506
	85,000	51,228
	45,000	82,501
	35,000	30,784
#	33,086	226,666
	22,000	193,005
	30,000	44,601
#	209,642	299,925
	8,339	6,718
	52,200	151,691
	26,000	37,097
*	50,000	25,480
	2,000	17,428
	9,000	80,406

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	44,200	\$ 24,036
	12,000	60,156
	32,000	197,269
	92,000	119,433
	8,000	21,456
#	199,000	194,365
	50,631	65,336
	50,625	44,856
*	20,000	12,728
#	20,000	37,261
#	185,833	231,001
#	33,000	121,538
	76,642	60,276
	26,421	83,085
	51,000	105,762
*	29,000	21,049
	278,967	517,531
	41,000	46,067
	77,000	189,232
#	616,082	722,277
	19,000	35,067
#	210,509	168,074
	16,000	18,730
	24,024	54,922
	48,936	71,698
*	55,227	27,082
	1,101,496	490,459
#	28,458	185,637
#	86,540	119,095
#	46,117	61,811
	43,000	31,723
	498,568	300,301
#	28,000	36,763
#	2,047,885	1,078,010
	28,000	38,043
	23,000	26,596
#	131,050	105,713
	25,000	73,899
#	1,489,859	618,361
	985,868	1,279,330
	7,000	13,150
	40,419	47,671
	148,077	184,419
#	1,358,245	1,245,288
#	197,000	422,502
	106,520	69,593
	71,000	95,397
	404,442	240,749
	426,000	416,330
	171,455	424,822
	72,000	99,256
*	38,000	17,226
*††	292,000	0
*††	335,217	22,504
	27,000	24,540
#	60,000	152,542
	273,800	929,136
	88,000	84,845
	148,068	302,440

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
TAIWAN — (Continued)			
#	Taiwan PCB Techvest Co. Ltd.....	158,733	\$ 196,802
	Taiwan Pelican Express Co. Ltd.....	10,000	17,348
	Taiwan Sakura Corp.....	85,600	180,954
	Taiwan Sanyo Electric Co. Ltd.....	51,800	61,209
	Taiwan Secom Co. Ltd.....	116,795	400,827
#	Taiwan Semiconductor Co. Ltd.....	106,000	286,673
	Taiwan Semiconductor Manufacturing Co. Ltd., Sponsored ADR.....	335,993	29,728,661
#	Taiwan Semiconductor Manufacturing Co. Ltd.....	2,135,214	36,617,991
	Taiwan Shin Kong Security Co. Ltd.....	120,251	157,162
	Taiwan Steel Union Co. Ltd.....	9,000	25,853
	Taiwan Styrene Monomer.....	218,164	101,201
	Taiwan Surface Mounting Technology Corp.....	139,845	406,471
	Taiwan Taxi Co. Ltd.....	16,800	43,761
#*	Taiwan TEA Corp.....	257,648	164,834
	Taiwan Union Technology Corp.....	124,000	216,783
#	Taiwan-Asia Semiconductor Corp.....	138,043	191,083
	Taiyen Biotech Co. Ltd.....	51,712	58,446
*	Tang Eng Iron Works Co. Ltd.....	36,000	38,287
*	Tatung Co. Ltd.....	406,688	474,584
#	TCI Co. Ltd.....	50,153	241,846
	Te Chang Construction Co. Ltd.....	37,247	36,275
	Team Group, Inc.....	24,000	22,770
	Teco Electric & Machinery Co. Ltd.....	451,000	443,844
	Tehmag Foods Corp.....	8,470	72,831
	TEKOM Technologies, Inc.....	6,000	22,242
	Tera Autotech Corp.....	22,701	14,011
	Test Research, Inc.....	75,571	155,612
	Test Rite International Co. Ltd.....	90,568	65,820
	Tex-Ray Industrial Co. Ltd.....	72,000	28,982
	Thermaltake Technology Co. Ltd.....	36,096	31,382
#	Thinking Electronic Industrial Co. Ltd.....	37,000	173,148
	Thye Ming Industrial Co. Ltd.....	54,700	74,964
	Tian Zheng International Precision Machinery Co. Ltd.....	11,000	18,245
	Ting Sin Co. Ltd.....	36,000	21,306
	Tofu Restaurant Co. Ltd.....	3,000	15,060
#	Ton Yi Industrial Corp.....	396,300	217,437
#	Tong Hsing Electronic Industries Ltd.....	75,882	498,792
	Tong Ming Enterprise Co. Ltd.....	16,000	23,222
	Tong Yang Industry Co. Ltd.....	201,640	339,194
*	Tong-Tai Machine & Tool Co. Ltd.....	101,711	47,271
	Top Bright Holding Co. Ltd.....	6,000	23,006
	Top Union Electronics Corp.....	42,170	34,318
	Topco Scientific Co. Ltd.....	77,249	399,224
	Topco Technologies Corp.....	19,122	49,268
	Topkey Corp.....	33,000	162,401
	Topoint Technology Co. Ltd.....	73,386	70,167
	Toung Loong Textile Manufacturing.....	43,000	40,821
#	TPK Holding Co. Ltd.....	147,000	169,028
	Trade-Van Information Services Co.....	31,000	62,851
	Transart Graphics Co. Ltd.....	15,000	29,697
	Transcend Information, Inc.....	87,890	187,693
	Transcom, Inc.....	8,000	34,817
	Tripod Technology Corp.....	122,170	419,177
*	TrueLight Corp.....	31,000	26,657
	Tsang Yow Industrial Co. Ltd.....	30,000	29,620
	Tsann Kuen Enterprise Co. Ltd.....	50,000	54,387
	TSC Auto ID Technology Co. Ltd.....	15,070	87,364
	TSRC Corp.....	278,452	241,331
	TST Group Holding Ltd.....	4,800	18,000

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	19,000	\$ 98,507
	5,000	38,442
	110,000	260,130
	295,448	512,566
	49,000	26,816
	29,000	146,200
	14,843	56,645
#	149,204	437,777
#	161,091	170,900
*	181,385	48,874
	117,922	74,801
*	30,000	20,771
	37,000	47,155
	154,000	216,457
	68,000	34,538
	4,000	12,059
#	205,312	1,095,277
#	758,082	338,983
#	974,577	2,294,284
	38,000	38,726
*	256,498	146,439
	78,400	401,958
#	2,302,081	3,096,895
	36,141	36,112
	48,000	25,545
*	10,000	27,688
*	174,347	128,766
†	275,593	7,111
	28,000	28,209
*	24,000	15,306
	16,000	175,707
	8,000	6,588
	160,118	167,038
	385,532	195,890
	21,384	48,991
#	399,332	305,970
*	21,700	19,364
	37,000	20,347
	23,000	62,762
	14,000	30,192
	14,000	41,081
#	350,000	842,988
	43,000	47,847
	32,000	70,222
#	6,000	48,507
#	73,000	180,127
*	44,255	14,793
#	24,000	47,267
	64,757	160,003
	10,352	27,700
	16,017	786,710
	258,000	412,117
	28,000	38,559
	43,694	38,487
	95,480	280,676
	640,000	728,087
	166,345	568,644
	140,000	59,370
	250,355	899,581

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	62,000	\$ 18,749
	39,000	28,724
	159,000	107,941
*††	72,277	0
	206,725	182,808
	46,160	69,283
	29,000	24,648
	58,000	32,322
	24,000	38,229
#	97,141	516,022
	1,117,474	869,977
	14,000	35,258
	23,000	36,650
††	461,871	5,293
	7,000	91,164
	111,501	255,989
	8,000	17,699
	1,125,017	997,917
	21,000	55,023
	154,102	386,869
#	23,000	568,940
#	69,683	84,107
	46,000	189,769
#	453,779	762,424
	139,089	322,266
	80,712	74,825
	37,000	30,707
	79,000	342,309
	8,000	11,021
#	60,211	132,710
#	90,452	1,044,364
	659,000	1,987,403
#	173,767	178,047
	23,000	32,866
	67,708	51,744
	213,061	99,935
	17,000	17,841
	35,669	68,340
	40,000	40,766
#	597,891	482,374
	81,100	46,472
	18,000	20,437
*	39,000	14,587
*	409,268	223,931
	19,000	34,321
	39,000	43,267
	50,298	53,366
	54,257	123,370
#	8,400	21,875
	1,677,813	1,124,635
	34,968	55,459
#	57,837	40,250
	36,000	46,728
	84,223	504,368
	235,914	361,929
	23,362	56,649
#	66,000	133,489
	98,000	133,666
	11,000	30,645

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Zeng Hsing Industrial Co. Ltd.....	27,837	\$ 124,782
Zenitron Corp.....	88,000	88,329
Zero One Technology Co. Ltd.....	61,422	80,696
# Zhen Ding Technology Holding Ltd.....	252,000	954,489
Zhong Yang Technology Co. Ltd.....	6,000	9,065
# Zig Sheng Industrial Co. Ltd.....	158,231	59,497
ZillTek Technology Corp.....	10,000	78,711
* Zinwell Corp.....	147,010	84,580
Zippy Technology Corp.....	45,000	62,305
# ZongTai Real Estate Development Co. Ltd.....	98,384	91,080
TOTAL TAIWAN.....		<u>278,129,423</u>
THAILAND — (2.0%)		
2S Metal PCL.....	205,030	20,275
AAPICO Hitech PCL.....	122,332	70,122
Absolute Clean Energy PCL.....	859,800	62,599
Advanced Info Service PCL.....	172,500	941,932
Advanced Information Technology PCL.....	398,000	64,333
AEON Thana Sinsap Thailand PCL.....	48,300	217,816
* After You PCL.....	87,400	22,319
AgriPure Holdings PLC.....	145,100	21,680
* Airports of Thailand PCL.....	426,600	814,144
AJ Plast PCL.....	126,600	50,901
* All Inspire Development PCL.....	232,800	6,704
Allianz Ayudhya Capital PCL.....	16,500	19,611
Amanah Leasing PCL.....	218,200	24,067
Amata Corp. PCL.....	315,900	154,474
* Ananda Development PCL.....	1,045,400	38,340
AP Thailand PCL.....	1,142,902	302,725
* Aqua Corp. PCL.....	2,298,900	35,598
Asia Plus Group Holdings PCL.....	1,023,700	88,437
Asia Precision PCL.....	183,600	26,934
Asia Sermkij Leasing PCL, NVDR.....	134,100	131,149
Asia Sermkij Leasing PCL.....	7,800	7,628
Asian Insulators PCL.....	149,155	23,704
Asian Sea Corp. PCL, Class F.....	152,200	66,156
Asiasoft Corp. PCL.....	32,600	13,196
Asset World Corp. PCL.....	997,500	135,493
Bangchak Corp. PCL.....	557,000	446,387
* Bangkok Airways PCL.....	275,200	70,650
Bangkok Bank PCL.....	187,300	674,199
Bangkok Commercial Asset Management PCL.....	342,100	157,063
Bangkok Expressway & Metro PCL.....	426,635	100,835
Bangkok Insurance PCL.....	36,880	270,513
Bangkok Land PCL.....	6,756,600	187,224
Bangkok Life Assurance PCL, NVDR.....	88,940	91,815
* Bangkok Ranch PCL.....	394,200	34,269
BCPG PCL.....	296,300	82,104
BEC World PCL.....	394,700	134,033
Berli Jucker PCL.....	211,700	186,913
* Better World Green PCL.....	1,839,200	40,471
* Beyond Securities PCL.....	75,400	23,761
BG Container Glass PCL.....	130,800	37,311
* Bound & Beyond PCL.....	124,900	41,735
BTS Group Holdings PCL.....	992,900	231,973
Business Online PCL.....	69,700	19,882
Cal-Comp Electronics Thailand PCL, Class F.....	1,650,519	112,994
Carabao Group PCL, Class F.....	66,400	202,934
Central Pattana PCL.....	187,600	323,624

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
* Central Plaza Hotel PCL.....	69,700	\$ 79,527
Central Retail Corp. PCL.....	290,366	287,921
CH Karnchang PCL.....	381,572	221,832
Charoen Pokphand Foods PCL.....	868,993	596,090
CIMB Thai Bank PCL.....	820,700	18,282
Com7 PCL, Class F.....	252,600	209,299
Communication & System Solution PCL.....	227,000	9,867
* Country Group Holdings PCL, Class F.....	660,200	14,348
CP ALL PCL.....	288,100	479,384
Delta Electronics Thailand PCL.....	19,300	248,525
Demco PCL.....	239,100	20,786
Dhipaya Group Holdings PCL.....	214,400	340,733
Diamond Building Products PCL.....	152,800	30,510
Do Day Dream PCL.....	38,200	14,425
* DOD Biotech PCL.....	52,800	7,602
Dohome PCL.....	211,119	92,339
Dynasty Ceramic PCL.....	1,772,400	135,783
* Earth Tech Environment PCL.....	412,500	38,549
Eastern Polymer Group PCL, Class F.....	402,600	106,091
Eastern Power Group PCL.....	147,400	17,939
Eastern Water Resources Development & Management PCL, Class F.....	345,900	64,839
Ekachai Medical Care PCL.....	144,664	30,065
Energy Absolute PCL.....	132,000	296,740
* Esso Thailand PCL.....	412,400	118,757
* Eternal Energy PCL.....	519,600	9,599
* Everland PCL.....	1,617,200	11,423
Exotic Food PCL, Class F.....	73,900	29,913
Finansia Syrus Securities PCL, NVDR.....	156,400	16,316
Forth Corp. PCL.....	58,900	71,205
Forth Smart Service PCL.....	143,900	76,622
Fortune Parts Industry PCL, Class F.....	205,200	15,943
* General Engineering PCL.....	708,300	4,041
GFPT PCL.....	141,000	60,139
Global Green Chemicals PCL, Class F.....	54,700	21,993
*†† Group Lease PCL, NVDR.....	135,800	450
Gunkul Engineering PCL.....	1,401,100	205,540
Haad Thip PCL.....	36,800	29,242
Hana Microelectronics PCL.....	239,501	297,668
Home Product Center PCL.....	1,136,127	410,499
Humanica PCL.....	34,600	10,998
Hwa Fong Rubber Thailand PCL.....	162,600	28,712
ICC International PCL.....	27,800	22,279
Ichitan Group PCL.....	203,500	43,951
Index Livingmall PCL.....	134,100	60,839
Indorama Ventures PCL.....	434,600	516,538
Infrasat PCL.....	115,600	13,253
Interlink Communication PCL.....	163,050	34,107
* Interlink Telecom PCL.....	339,800	37,848
Internet Thailand PCL.....	184,200	28,523
* Interpharma PCL.....	55,100	26,495
Intouch Holdings PCL, Class F.....	12,500	23,771
IRPC PCL.....	4,932,800	436,863
IT City PCL.....	52,200	9,927
* Jasmine International PCL.....	1,948,100	138,659
* Jasmine Technology Solution PCL.....	23,400	350,905
Jay Mart PCL.....	28,500	36,970
JMT Network Services PCL, Class F.....	45,437	92,269
Jubilee Enterprise PCL.....	20,400	13,993
JWD Infologistics PCL.....	169,800	61,351

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Kang Yong Electric PCL.....	2,400	\$ 22,820
Karmarts PCL.....	291,400	38,157
Kaset Thai International Sugar Corp. PCL, Class F.....	141,500	17,375
Kasikornbank PCL.....	102,700	407,340
Kasikornbank PCL, NVDR.....	130,100	516,017
KCE Electronics PCL.....	190,100	324,063
KGI Securities Thailand PCL.....	761,400	95,149
Khon Kaen Sugar Industry PCL.....	797,304	75,810
Kiatnakin Phatra Bank PCL.....	52,500	93,775
Krung Thai Bank PCL.....	385,750	166,624
Krungthai Card PCL.....	213,500	332,053
Lalin Property PCL.....	208,900	50,508
Lam Soon Thailand PCL.....	132,400	17,984
Land & Houses PCL.....	1,499,600	346,281
Land & Houses PCL, NVDR.....	64,820	14,968
LH Financial Group PCL.....	774,100	25,025
Loxley PCL.....	697,570	43,207
LPN Development PCL.....	545,600	65,217
* Master Ad PCL.....	2,010,900	28,407
* MBK PCL.....	438,954	187,220
MC Group PCL.....	194,800	50,010
MCS Steel PCL.....	277,300	86,633
* MDX PCL.....	208,600	28,221
Mega Lifesciences PCL.....	110,700	146,608
Millcon Steel PCL.....	1,079,986	24,939
* Minor International PCL.....	66,971	60,949
MK Restaurants Group PCL.....	57,100	79,112
* Mono Next PCL.....	450,800	18,615
Muang Thai Insurance PCL.....	5,800	19,223
Muangthai Capital PCL.....	240,200	314,851
Nava Nakorn PCL.....	278,000	16,011
* Nawarat Patanakarn PCL.....	995,100	19,464
Netbay PCL.....	57,700	39,580
Noble Development PCL.....	419,800	51,320
Northeast Rubber PCL.....	668,300	109,840
NR Instant Produce PCL.....	120,600	18,020
Origin Property PCL, Class F.....	366,050	98,946
Osotspa PCL.....	269,400	228,708
Pacific Pipe PCL.....	259,500	26,225
PCS Machine Group Holding PCL.....	188,600	25,516
* Plan B Media PCL, Class F.....	880,632	144,738
* Platinum Group PCL, Class F.....	387,400	33,678
Polyplex Thailand PCL.....	141,900	87,892
* Power Solution Technologies PCL, Class F.....	668,300	33,587
Praram 9 Hospital PCL.....	156,700	72,795
Premier Marketing PCL.....	152,600	36,896
Prima Marine PCL.....	679,300	98,730
Property Perfect PCL.....	4,335,345	47,111
PTG Energy PCL.....	354,800	137,833
PTT Global Chemical PCL.....	425,356	511,329
Pylon PCL.....	130,000	15,610
Quality Houses PCL.....	3,535,813	205,559
R&B Food Supply PCL.....	98,600	34,286
* Raimon Land PCL.....	1,149,900	23,117
Rajthanee Hospital PCL.....	49,100	50,687
Ratchaphruek Hospital PCL, Class F.....	246,000	41,769
Ratchthani Leasing PCL.....	1,018,543	112,895
Rojana Industrial Park PCL.....	383,932	64,667
RPCG Pcl.....	669,100	20,358

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
RS PCL.....	190,200	\$ 80,090
S 11 Group PCL.....	148,400	21,569
* S Hotels & Resorts PCL.....	565,500	60,222
S Kijchai Enterprise PCL, Class F.....	104,100	17,675
Sabina PCL.....	96,800	65,217
Saha Pathana Inter-Holding PCL.....	18,700	35,561
Sahakol Equipment PCL.....	579,600	29,445
Sahamitr Pressure Container PCL.....	114,700	48,921
Saha-Union PCL.....	10,400	7,487
* Samart Corp. PCL.....	272,600	42,952
Samart Telcoms PCL.....	117,100	20,201
Sansiri PCL.....	5,663,833	153,867
Sappe PCL.....	63,100	62,997
SC Asset Corp. PCL.....	883,396	81,116
SCB X PCL.....	120,400	331,991
SCG Ceramics PCL.....	291,200	15,743
SCG Packaging PCL.....	103,900	143,953
* SEAFCO PCL.....	296,380	27,698
* Seafresh Industry PCL.....	246,400	22,357
Sena Development PCL.....	214,750	22,519
* SENA J Property PCL.....	1,038,900	31,046
Sermasang Power Corp. Co. Ltd.....	240,548	61,754
* Seven Utilities & Power PLC.....	1,601,400	38,719
Siam Cement PCL.....	92,100	933,260
Siam Global House PCL.....	273,398	139,633
Siamgas & Petrochemicals PCL.....	344,500	108,563
Siamrajathanee PCL.....	49,320	15,810
* Simat Technologies PCL.....	217,700	13,603
Singer Thailand PCL.....	22,600	25,479
* Singha Estate PCL.....	1,497,200	76,467
Sino-Thai Engineering & Construction PCL.....	558,300	183,522
SiS Distribution Thailand PCL.....	56,500	43,361
SISB PCL.....	43,700	15,552
* SKY ICT PCL, Class F.....	120,200	33,960
SNC Former PCL.....	138,100	69,406
Somboon Advance Technology PCL.....	141,150	68,255
SPCG PCL.....	215,700	91,999
Sri Trang Agro-Industry PCL.....	491,800	289,923
Sri Trang Gloves Thailand PCL.....	448,000	198,381
Sriracha Construction PCL.....	62,500	17,319
Srisawad Corp. PCL.....	210,389	284,348
Srisawad Finance PCL.....	42,000	32,233
Srithai Superware PCL.....	403,900	13,825
Srivichai Vejvivat PCL.....	174,700	52,681
Star Petroleum Refining PCL.....	765,400	243,281
Starflex PCL.....	69,000	6,373
* STARK Corp. PCL.....	818,100	96,012
Stars Microelectronics Thailand PCL.....	229,900	28,605
* STP & I PCL.....	676,380	68,355
Supalai PCL.....	553,925	291,935
Super Energy Corp. PCL.....	7,922,300	152,807
Susco PCL.....	413,400	39,083
SVI PCL.....	150,800	32,159
Synnex Thailand PCL.....	100,900	51,533
Syntec Construction PCL.....	574,800	24,516
TAC Consumer PCL, Class F.....	171,300	30,714
Taokaenoi Food & Marketing PCL, Class F.....	256,300	49,784
Tata Steel Thailand PCL.....	1,512,800	41,919
Thai Oil PCL.....	374,400	521,271

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
	4,100	\$ 21,608
* Thai President Foods PCL, Class F.....	537,500	15,478
* Thai Reinsurance PCL.....	370,700	22,760
Thai Rubber Latex Group PCL.....	128,100	7,378
Thai Solar Energy PCL, Class F.....	3,900	17,958
Thai Stanley Electric PCL, NVDR.....	11,300	52,033
Thai Stanley Electric PCL, Class F.....	1,088,232	481,885
Thai Union Group PCL, Class F.....	198,400	164,390
Thai Vegetable Oil PCL.....	229,800	34,960
Thai Wah PCL, Class F.....	326,000	77,935
Thaicom PCL.....	675,500	104,601
Thaifoods Group PCL, Class F.....	110,700	13,292
Thaire Life Assurance PCL, Class F.....	63,600	65,224
Thanachart Capital PCL.....	120,700	32,626
Thitikorn PCL.....	341,200	148,308
Tipco Asphalt PCL.....	117,300	27,724
TIPCO Foods PCL.....	67,600	162,526
Tisco Financial Group PCL.....	157,730	40,707
TKS Technologies PCL.....	4,278,150	139,467
TMBThanachart Bank PCL.....	169,300	37,254
TMT Steel PCL.....	156,500	116,918
TOA Paint Thailand PCL.....	145,100	179,355
Total Access Communication PCL, NVDR.....	75,900	16,392
TPC Power Holding PCL, Class F.....	1,073,400	107,894
TPI Polene Power PCL.....	96,600	118,093
TQM Corp. PCL.....	74,300	26,846
Triple i Logistics PCL.....	4,399,200	22,707
* Triton Holding PCL.....	3,799,320	489,236
* True Corp. PCL.....	174,000	22,689
* TTCL PCL.....	394,000	111,318
* TTW PCL.....	2,999,700	93,715
* U City PLC, Class F.....	87,100	19,048
Union Auction PCL.....	252,650	32,808
* Unique Engineering & Construction PCL.....	138,000	63,358
United Paper PCL.....	5,967,000	42,147
* United Power of Asia PCL, Class F.....	336,700	69,060
Univanich Palm Oil PCL.....	306,400	21,143
Univentures PCL.....	262,120	52,339
Vanachai Group PCL.....	738,400	87,461
VGI PCL.....	1,581,200	128,867
WHA Corp. PCL.....	374,300	37,827
WHA Utilities & Power PCL.....	87,900	27,222
WICE Logistics PCL.....	100,560	51,905
Workpoint Entertainment PCL.....	161,300	23,005
Ziga Innovation PCL.....		
TOTAL THAILAND.....		<u>29,102,926</u>
TURKEY — (0.5%)		
	15,566	17,707
# Agesa Hayat ve Emeklilik AS.....	691,953	334,979
# Akbank TAS.....	71,432	234,947
Aksa Akrilik Kimya Sanayii AS.....	259	4,478
Alarko Carrier Sanayii VE Ticaret AS.....	28,066	61,252
* Alarko Holding AS.....	286,222	21,790
* Albaraka Turk Katilim Bankasi AS.....	17,516	20,965
* Alkim Alkali Kimya AS.....	121,131	41,626
* Anadolu Anonim Turk Sigorta Sirketi.....	31,796	22,005
Anadolu Hayat Emeklilik AS.....	17,190	62,408
# Arcelik AS.....	19,660	40,822
Aygaz AS.....	4,933	27,541
* Banvit Bandirma Vitaminli Yem Sanayii AS.....		

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
	162,795	\$134,039
*	66,474	16,289
	87,539	451,193
*	20,362	49,252
	1,927	42,928
	98	6,199
	13,888	29,058
*	204,762	29,204
*	355,741	24,034
	9,897	15,964
	11,475	93,105
	14,907	28,141
*	517,541	112,508
	7,399	35,047
	6,780	26,575
	505	60,277
	509	5,974
	7,906	12,234
	30,287	24,019
#Ω	25,368	21,479
	86,605	90,353
	2,327	14,827
#	257,669	399,135
*	12,698	35,716
	13,157	223,824
	33,280	9,298
*	240,086	41,936
	3,147	9,440
*	36,437	21,405
*	78,825	39,153
*	164,327	36,952
*	5,078	25,317
#*	69,246	127,388
	58,806	26,928
#*	163,643	34,473
*	74,640	9,464
	59,910	26,970
	25,530	12,043
	268,187	160,637
*	51,487	38,060
*	54,142	21,687
	6,006	25,478
*	229,516	18,211
*	55,852	23,147
*	187	11,793
	27,607	74,674
	4,423	39,985
*	79,925	126,930
	26,656	68,163
Ω	28,064	98,790
*	122,355	6,829
*	11,500	11,799
	26,860	87,759
	3,183	6,724
*	6,605	61,811
*	299,244	149,070
	30,016	9,415
*	42,716	22,627
	135,241	105,105

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
TURKEY — (Continued)			
#*	Sasa Polyester Sanayi AS.....	77,888	\$ 194,181
#*	Sekerbank Turk AS.....	475,560	45,542
#	Selcuk Ecza Deposu Ticaret ve Sanayi AS.....	44,819	42,581
#	Sok Marketler Ticaret AS.....	62,448	48,933
	Tat Gida Sanayi AS.....	24,980	25,651
*	TAV Havalimanlari Holding AS.....	42,406	133,244
	Tekfen Holding AS.....	78,424	111,694
*	Teknosa Ic Ve Dis Ticaret AS.....	65,096	30,068
	Tofas Turk Otomobil Fabrikasi AS.....	31,636	130,622
*	Tukas Gida Sanayi ve Ticaret AS.....	23,016	18,246
*	Tumosan Motor ve Traktor Sanayi AS.....	9,193	24,721
#*	Turcas Petrol AS.....	20,640	9,240
*	Turk Hava Yollari AO.....	118,958	334,619
#	Turk Telekomunikasyon AS.....	149,160	75,598
	Turk Traktor ve Ziraat Makineleri AS.....	4,170	55,470
	Turkcell Iletisim Hizmetleri AS.....	312,744	297,154
#*	Turkiye Halk Bankasi AS.....	122,731	33,431
#*	Turkiye Petrol Rafinerileri AS.....	26,836	401,985
#	Turkiye Sigorta AS.....	59,709	17,400
*	Turkiye Sinai Kalkinma Bankasi AS.....	557,282	82,320
*	Turkiye Vakiflar Bankasi TAO, Class D.....	230,904	50,428
*	Ulker Biskuvi Sanayi AS.....	32,097	26,445
	Vestel Beyaz Esya Sanayi ve Ticaret AS.....	92,180	43,245
#	Vestel Elektronik Sanayi ve Ticaret AS.....	49,550	66,679
#	Yapi ve Kredi Bankasi AS.....	742,871	197,731
	Yatas Yatak ve Yorgan Sanayi ve Ticaret AS.....	58,973	48,582
*	Zorlu Enerji Elektrik Uretim AS.....	257,249	29,942
TOTAL TURKEY.....			<u>7,037,107</u>
UNITED ARAB EMIRATES — (1.3%)			
	Abu Dhabi Commercial Bank PJSC.....	433,645	1,077,851
	Abu Dhabi Islamic Bank PJSC.....	645,246	1,599,065
	Abu Dhabi National Hotels.....	2,524	2,646
	Abu Dhabi National Insurance Co. PSC.....	78,793	132,159
	Abu Dhabi National Oil Co. for Distribution PJSC.....	522,209	608,942
	Abu Dhabi Ship Building Co. PJSC.....	13,464	13,293
	Agthia Group PJSC.....	179,829	261,557
	Air Arabia PJSC.....	1,361,822	816,984
*	Ajman Bank PJSC.....	608,414	125,738
	Aldar Properties PJSC.....	824,473	1,101,427
*	Amlak Finance PJSC.....	548,125	72,821
*††	Arabtec Holding PJSC.....	166,414	0
	Aramex PJSC.....	214,639	221,279
*	Deyaar Development PJSC.....	764,165	104,301
	Dubai Financial Market PJSC.....	552,582	258,422
	Dubai Investments PJSC.....	973,046	612,623
	Dubai Islamic Bank PJSC.....	516,222	827,248
*	Emaar Development PJSC.....	619,353	748,875
	Emaar Properties PJSC.....	827,458	1,241,760
	Emirates Integrated Telecommunications Co. PJSC.....	290,534	484,656
	Emirates NBD Bank PJSC.....	437,381	1,646,127
	Emirates Telecommunications Group Co. PJSC.....	533,241	4,046,994
*	Eshraq Investments PJSC.....	795,841	72,228
	First Abu Dhabi Bank PJSC.....	441,713	2,337,764
*	Gulf Pharmaceutical Industries PSC.....	59,324	22,154
	Islamic Arab Insurance Co.....	101,852	15,803
*	Manazel PJSC.....	681,581	72,094
	National Central Cooling Co. PJSC.....	72,798	55,379
*	RAK Properties PJSC.....	684,551	129,403

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED ARAB EMIRATES — (Continued)		
Ras Al Khaimah Ceramics.....	298,761	\$ 232,796
* SHUAA Capital PSC.....	649,509	88,462
* Union Properties PJSC.....	1,109,921	74,868
TOTAL UNITED ARAB EMIRATES.....		<u>19,105,719</u>
UNITED STATES — (0.0%)		
Sempra Energy.....	2,668	437,001
TOTAL COMMON STOCKS.....		<u>1,421,135,643</u>
PREFERRED STOCKS — (0.8%)		
BRAZIL — (0.7%)		
Alpargatas SASeries D.....	27,864	118,422
Banco ABC Brasil SA.....	47,377	157,768
Ω Banco BMG SASeries B.....	55,700	26,590
Banco Bradesco SA.....	417,174	1,405,335
Banco do Estado do Rio Grande do Sul SA Class B.....	102,473	198,248
Banco Pan SA.....	75,979	97,505
Centrais Eletricas Brasileiras SA Class B.....	41,800	382,365
Centrais Eletricas Santa CatarinaSeries A.....	5,750	59,455
Cia de Saneamento do ParanaSeries A.....	337,736	244,779
Cia de Transmissao de Energia Eletrica Paulista.....	49,803	219,364
Cia Energetica de Minas Gerais.....	345,320	750,160
Cia Energetica do Ceara Class A.....	4,882	44,139
Cia Paranaense de Energia.....	556,960	752,430
EMAE-Empresa Metropolitana de Aguas e Energia SA.....	600	3,943
Eucatex SA Industria e Comercio.....	43,700	69,679
Gerdau SA.....	213,600	1,009,771
Graziotin SA.....	3,000	16,467
Itau Unibanco Holding SA.....	663,719	3,029,907
Marcopolo SA.....	260,737	124,470
Randon SA Implementos e Participacoes.....	121,826	236,631
Schulz SA.....	79,200	66,585
Track & Field Co. SA.....	10,600	20,343
Unipar Carbocloro SA Class B.....	25,759	414,705
Usinas Siderurgicas de Minas Gerais SA Usiminas Class A.....	318,986	530,811
TOTAL BRAZIL.....		<u>9,979,872</u>
CHILE — (0.0%)		
Coca-Cola Embonor SA Class B.....	76,479	83,260
Embotelladora Andina SA Class B.....	59,151	107,327
TOTAL CHILE.....		<u>190,587</u>
COLOMBIA — (0.1%)		
Banco Davivienda SA.....	14,239	101,702
Grupo Aval Acciones y Valores SA.....	647,750	111,811
Grupo de Inversiones Suramericana SA.....	19,098	68,605
TOTAL COLOMBIA.....		<u>282,118</u>
PHILIPPINES — (0.0%)		
Cebu Air, Inc., 6.000%.....	75,375	57,489
TAIWAN — (0.0%)		
China Development Financial Holding Corp.....	269,571	76,372

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (0.0%)		
* U City PLC.....	3,357,600	\$ 76,620
TOTAL PREFERRED STOCKS.....		<u>10,663,058</u>
RIGHTS/WARRANTS — (0.0%)		
CHINA — (0.0%)		
* Zhong An Group Ltd. Rights 12/31/22.....	4,819	<u>0</u>
MALAYSIA — (0.0%)		
* Eco World Development Group Bhd Warrants 04/12/2029.....	72,240	1,704
* PESTECH International Bhd Warrants 12/15/28.....	6,375	222
* Yinson Holdings Bhd.....	87,530	<u>8,654</u>
TOTAL MALAYSIA.....		<u>10,580</u>
SOUTH KOREA — (0.0%)		
* HSD Engine Co. Ltd.....	871	1,200
* NOVAREX Co. Ltd.....	161	<u>657</u>
TOTAL SOUTH KOREA.....		<u>1,857</u>
TAIWAN — (0.0%)		
* Acon Holding, Inc.....	10,476	262
* GlycoNex, Inc.....	965	206
* GMI Technology, Inc.....	7,670	359
* Hiwin Technologies Corp.....	2,469	4,577
* Jinan Acetate Chemical Co. Ltd.....	211	46
* OFCO Industrial Corp.....	2,097	109
* Unitech Printed Circuit Board Corp.....	16,564	1,660
* Waffer Technology Corp.....	2,236	691
* Walsin Lihwa Corp.....	44,764	1,345
* YFC-Boneagle Electric Co. Ltd.....	1,705	595
* Yulon Finance Corp.....	6,987	<u>6,651</u>
TOTAL TAIWAN.....		<u>16,501</u>
THAILAND — (0.0%)		
* Advanced Information Technology PCL Warrants 01/12/24.....	127,500	11,084
* Aqua W3 Warrants 03/11/2023.....	545,700	593
* EP W4 Warrants 04/27/2023.....	36,850	310
* Interlink Telecom PCL.....	67,960	203
* MBK PCL.....	15,098	5,127
* Tritn W5 Warrants 03/15/2023.....	239,340	325
* VGI PCL.....	170,400	<u>741</u>
TOTAL THAILAND.....		<u>18,383</u>
TOTAL RIGHTS/WARRANTS.....		<u>47,321</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$1,248,682,129).....		<u>1,431,846,022</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (1.4%)		
@§ The DFA Short Term Investment Fund.....	1,815,166	<u>20,996,025</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$1,269,675,974)^.....		<u>\$1,452,842,047</u>

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Brazil.....	\$ 41,550,627	\$ 238,229	—	\$ 41,788,856
Chile.....	2,708,793	4,122,627	—	6,831,420
China.....	40,245,888	370,494,344	\$ 859,926	411,600,158
Colombia.....	1,962,289	32,704	—	1,994,993
Czech Republic.....	—	699,184	—	699,184
Egypt.....	16,567	412,335	—	428,902
Greece.....	24,707	4,025,639	10,833	4,061,179
Hong Kong.....	—	542,447	2,666	545,113
Hungary.....	—	1,803,902	—	1,803,902
India.....	9,657,029	199,569,838	693	209,227,560
Indonesia.....	1,484,957	22,029,906	58,877	23,573,740
Malaysia.....	—	21,391,431	—	21,391,431
Mexico.....	29,733,561	590,253	341	30,324,155
Peru.....	870,111	—	53	870,164
Philippines.....	48,181	10,449,269	—	10,497,450
Poland.....	—	10,402,733	—	10,402,733
Qatar.....	—	16,701,284	—	16,701,284
Saudi Arabia.....	79,338	54,177,428	—	54,256,766
South Africa.....	4,660,426	46,415,879	—	51,076,305
South Korea.....	2,957,256	186,175,735	115,181	189,248,172
Taiwan.....	31,195,571	246,898,944	34,908	278,129,423
Thailand.....	27,826,422	1,276,054	450	29,102,926
Turkey.....	—	7,037,107	—	7,037,107
United Arab Emirates.....	—	19,105,719	—	19,105,719
United States.....	—	437,001	—	437,001
Preferred Stocks				
Brazil.....	9,953,282	26,590	—	9,979,872
Chile.....	—	190,587	—	190,587
Colombia.....	282,118	—	—	282,118
Philippines.....	—	57,489	—	57,489
Taiwan.....	—	76,372	—	76,372
Thailand.....	76,620	—	—	76,620
Rights/Warrants				
Malaysia.....	—	10,580	—	10,580
South Korea.....	—	1,857	—	1,857
Taiwan.....	—	16,501	—	16,501
Thailand.....	—	18,383	—	18,383
Securities Lending Collateral.....	—	20,996,025	—	20,996,025
TOTAL.....	\$205,333,743	\$1,246,424,376	\$1,083,928[^]	\$1,452,842,047

[^] 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
July 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (96.0%)		
COMMUNICATION SERVICES — (2.8%)		
* AMC Networks, Inc., Class A.....	13,285	\$ 405,458
ATN International, Inc.....	7,814	359,757
* Audacy, Inc., Class A.....	59,655	38,000
* Ballantyne Strong, Inc.....	3,604	10,271
* Beasley Broadcast Group, Inc., Class A.....	1,850	2,349
#* Boston Omaha Corp., Class A.....	8,876	216,574
* Cars.com, Inc.....	30,740	361,502
#* comScore, Inc.....	32,363	65,050
* Consolidated Communications Holdings, Inc.....	31,699	209,213
#*»†† Contra Costa Communications.....	574	0
#* Cumulus Media, Inc., Class A.....	5,163	40,994
#* Daily Journal Corp.....	333	90,010
DallasNews Corp.....	1,691	11,127
* DHI Group, Inc.....	22,706	111,032
#* EchoStar Corp., Class A.....	17,359	343,014
Entravision Communications Corp., Class A.....	31,641	169,596
* EW Scripps Co., Class A.....	27,203	387,915
* Fluent, Inc.....	20,680	23,162
* Frontier Communications Parent, Inc.....	440	11,400
* Gaia, Inc.....	2,866	11,378
#* Gannett Co., Inc.....	42,751	128,681
Gray Television, Inc.....	34,432	639,402
* Hemisphere Media Group, Inc.....	4,820	37,500
* iHeartMedia, Inc., Class A.....	637	4,765
#* IMAX Corp.....	1,161	19,516
John Wiley & Sons, Inc., Class A.....	9,633	503,035
* Lee Enterprises, Inc.....	450	8,415
* Liberty Latin America Ltd., Class A.....	18,962	139,750
* Liberty Latin America Ltd., Class C.....	52,811	387,633
* Liberty Media Corp.-Liberty Formula One, Class A.....	209	12,956
* Lions Gate Entertainment Corp., Class A.....	27,556	241,391
* Lions Gate Entertainment Corp., Class B.....	45,096	374,748
* Loyalty Ventures, Inc.....	2,745	8,098
# Lumen Technologies, Inc.....	105,160	1,145,192
* Madison Square Garden Entertainment Corp.....	7,537	438,880
* Magnite, Inc.....	3,501	26,748
* Marchex, Inc., Class B.....	494	988
#* Marcus Corp.....	12,177	200,068
News Corp., Class A.....	73,397	1,258,025
News Corp., Class B.....	34,833	601,914
* Nexstar Media Group, Inc., Class A.....	10,495	1,976,943
QuinStreet, Inc.....	17,191	184,803
* Reading International, Inc., Class A.....	5,626	26,217
Saga Communications, Inc., Class A.....	1,966	46,024
Scholastic Corp.....	14,907	701,672
Shenandoah Telecommunications Co.....	16,972	378,476
Spok Holdings, Inc.....	6,453	42,654
TEGNA, Inc.....	40,283	843,526
Telephone & Data Systems, Inc.....	34,302	542,315
* Thryv Holdings, Inc.....	5,398	131,387
* TrueCar, Inc.....	45,030	115,727
* U.S. Cellular Corp.....	12,592	368,820
* Urban One, Inc.....	7,214	25,321

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* Urban One, Inc.....	2,835	\$ 14,260
* Yelp, Inc.....	7,894	242,030
* Ziff Davis, Inc.....	1,100	90,079
TOTAL COMMUNICATION SERVICES.....		<u>14,775,761</u>
CONSUMER DISCRETIONARY — (11.6%)		
* 1-800-Flowers.com, Inc., Class A.....	4,007	39,950
* Aaron's Co., Inc.....	5,963	77,638
* Abercrombie & Fitch Co., Class A.....	22,849	406,941
# Academy Sports & Outdoors, Inc.....	23,681	1,018,993
* Acushnet Holdings Corp.....	26,416	1,287,252
* Adient PLC.....	32,141	1,085,723
# ADT, Inc.....	69,710	508,883
* Adtalem Global Education, Inc.....	24,213	970,941
* American Axle & Manufacturing Holdings, Inc.....	51,855	462,028
# American Eagle Outfitters, Inc.....	50,342	606,118
* American Outdoor Brands, Inc.....	6,121	48,356
* American Public Education, Inc.....	8,426	132,372
* America's Car-Mart, Inc.....	2,768	286,682
# Ark Restaurants Corp.....	411	8,195
* Asbury Automotive Group, Inc.....	4,617	792,462
* Autoliv, Inc.....	17,331	1,490,466
* AutoNation, Inc.....	16,789	1,993,526
#* Barnes & Noble Education, Inc.....	19,903	53,937
* Bassett Furniture Industries, Inc.....	5,100	117,045
* Beazer Homes USA, Inc.....	3,312	48,852
# Big 5 Sporting Goods Corp.....	7,076	90,997
# Big Lots, Inc.....	13,098	264,449
* Biglari Holdings, Inc., Class A.....	30	17,985
* Biglari Holdings, Inc., Class B.....	789	94,846
* BJ's Restaurants, Inc.....	10,828	254,133
* BorgWarner, Inc.....	61,074	2,348,906
* Build-A-Bear Workshop, Inc.....	7,383	117,907
* Caleres, Inc.....	6,400	158,848
* Capri Holdings Ltd.....	19,485	948,530
* Carriage Services, Inc.....	4,524	164,131
* Carrols Restaurant Group, Inc.....	20,081	50,002
# Carter's, Inc.....	361	29,414
* Cato Corp., Class A.....	9,508	117,424
* Cavco Industries, Inc.....	1,774	457,319
* Century Communities, Inc.....	12,155	621,971
* Charles & Colvard Ltd.....	6,594	8,902
#* Chegg, Inc.....	1,138	24,239
* Chico's FAS, Inc.....	28,565	143,396
* Children's Place, Inc.....	2,721	117,928
* Chuy's Holdings, Inc.....	8,671	192,756
#* Conn's, Inc.....	12,692	119,559
* Container Store Group, Inc.....	24,013	179,137
>> Contra Zagg, Inc.....	14,243	1,282
* Cooper-Standard Holdings, Inc.....	6,164	26,567
* Crown Crafts, Inc.....	1,600	10,464
* Culp, Inc.....	4,293	21,551
* Dana, Inc.....	56,109	940,387
* Delta Apparel, Inc.....	3,432	80,274
# Designer Brands, Inc., Class A.....	28,202	406,955
# Dick's Sporting Goods, Inc.....	5,453	510,346
# Dillard's, Inc., Class A.....	6,132	1,394,110
* Dorman Products, Inc.....	2,249	227,351
* Duluth Holdings, Inc., Class B.....	6,688	64,472

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* El Pollo Loco Holdings, Inc.....	18,381	\$ 178,663
Escalade, Inc.....	3,057	38,549
# Ethan Allen Interiors, Inc.....	11,469	263,672
* Fiesta Restaurant Group, Inc.....	12,275	100,778
Flexsteel Industries, Inc.....	3,534	64,531
# Foot Locker, Inc.....	28,027	795,126
* Fossil Group, Inc.....	27,224	164,161
Franchise Group, Inc.....	1,670	54,993
* Funko, Inc., Class A.....	2,497	65,446
# Gap, Inc.....	36,143	347,696
* Genesco, Inc.....	6,219	348,575
* Gentherm, Inc.....	1,027	66,303
* G-III Apparel Group Ltd.....	20,069	443,324
* Goodyear Tire & Rubber Co.....	96,810	1,188,827
#* GoPro, Inc., Class A.....	6,379	40,570
Graham Holdings Co., Class B.....	1,492	886,979
* Green Brick Partners, Inc.....	11,839	317,285
Group 1 Automotive, Inc.....	5,919	1,047,189
Guess?, Inc.....	16,277	307,798
Hamilton Beach Brands Holding Co., Class A.....	1,500	17,760
Harley-Davidson, Inc.....	10,453	395,228
# Haverty Furniture Cos., Inc.....	7,037	192,321
Hibbett, Inc.....	6,023	282,599
Hooker Furnishings Corp.....	6,091	100,745
* Horizon Global Corp.....	2,583	3,668
* iRobot Corp.....	3,847	177,000
Johnson Outdoors, Inc., Class A.....	4,059	273,211
KB Home.....	23,737	774,776
Kohl's Corp.....	35,447	1,032,926
* Lakeland Industries, Inc.....	3,668	58,835
#* Lands' End, Inc.....	11,527	146,969
Laureate Education, Inc., Class A.....	35,805	423,931
La-Z-Boy, Inc.....	17,884	498,427
* Lazydays Holdings, Inc.....	1,339	18,237
LCI Industries.....	2,478	334,753
Lear Corp.....	7,653	1,156,674
* Legacy Housing Corp.....	3,218	43,700
Leggett & Platt, Inc.....	1,854	73,493
#* LGI Homes, Inc.....	5,415	610,812
Lifetime Brands, Inc.....	10,226	110,032
* Lincoln Educational Services Corp.....	11,266	81,566
Lithia Motors, Inc.....	4,566	1,211,269
#* LL Flooring Holdings, Inc.....	15,552	156,142
* M/I Homes, Inc.....	5,985	275,370
Macy's, Inc.....	55,859	985,911
* Malibu Boats, Inc., Class A.....	242	15,113
* MarineMax, Inc.....	10,855	443,318
Marriott Vacations Worldwide Corp.....	2,980	408,022
MDC Holdings, Inc.....	20,770	752,913
* Meritage Homes Corp.....	9,691	855,715
* Modine Manufacturing Co.....	26,018	341,356
* Mohawk Industries, Inc.....	13,614	1,749,127
* Monarch Casino & Resort, Inc.....	777	49,845
# Monro, Inc.....	4,713	236,357
* Motorcar Parts of America, Inc.....	9,753	146,978
Movado Group, Inc.....	8,412	285,840
#* National Vision Holdings, Inc.....	700	20,398
#* Nautilus, Inc.....	5,316	9,250
Newell Brands, Inc.....	9,950	201,090

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* ODP Corp.....	17,666	\$ 641,276
#* Ollie's Bargain Outlet Holdings, Inc.....	1,829	107,820
Oxford Industries, Inc.....	2,842	271,127
Patrick Industries, Inc.....	4,218	256,117
Penske Automotive Group, Inc.....	18,053	2,066,888
* Perdoceo Education Corp.....	32,447	444,524
* Playa Hotels & Resorts NV.....	42,365	290,624
* Potbelly Corp.....	1,897	9,618
PulteGroup, Inc.....	31,830	1,388,425
PVH Corp.....	15,182	940,069
Qurate Retail, Inc., Class A.....	97,260	265,520
RCI Hospitality Holdings, Inc.....	2,105	119,901
#* Red Robin Gourmet Burgers, Inc.....	1,754	15,330
Rent-A-Center, Inc.....	1,547	36,401
Rocky Brands, Inc.....	3,792	124,681
# Shoe Carnival, Inc.....	12,496	272,538
# Signet Jewelers Ltd.....	17,468	1,064,849
Smith & Wesson Brands, Inc.....	13,047	189,834
Sonic Automotive, Inc., Class A.....	10,360	433,566
* Sportsman's Warehouse Holdings, Inc.....	19,768	194,912
Standard Motor Products, Inc.....	9,888	452,277
* Stoneridge, Inc.....	9,477	178,357
Strategic Education, Inc.....	2,942	211,324
* Strattec Security Corp.....	1,214	36,056
* Stride, Inc.....	11,866	530,173
Superior Group of Cos., Inc.....	6,372	117,627
Tapestry, Inc.....	1,170	39,347
* Taylor Morrison Home Corp.....	42,484	1,219,291
* Terminix Global Holdings, Inc.....	9,717	434,350
# Thor Industries, Inc.....	6,040	509,353
# Tile Shop Holdings, Inc.....	1,689	5,624
Tilly's, Inc., Class A.....	10,706	81,044
Toll Brothers, Inc.....	41,698	2,050,708
* TravelCenters of America, Inc.....	3,204	133,671
* Tri Pointe Homes, Inc.....	48,768	903,183
* Unifi, Inc.....	9,361	127,590
* Universal Electronics, Inc.....	6,147	170,579
* Universal Technical Institute, Inc.....	13,349	107,326
#* Urban Outfitters, Inc.....	36,110	739,533
* Vera Bradley, Inc.....	15,150	63,479
#* Vista Outdoor, Inc.....	21,381	643,568
* VOXX International Corp.....	10,845	102,594
Weyco Group, Inc.....	4,329	114,026
# Winnebago Industries, Inc.....	10,238	618,068
* Zovio, Inc.....	1,106	1,139
* Zumiez, Inc.....	9,329	242,554
TOTAL CONSUMER DISCRETIONARY.....		62,281,901
CONSUMER STAPLES — (4.4%)		
Alico, Inc.....	3,604	131,330
Andersons, Inc.....	15,282	552,750
B&G Foods, Inc.....	4,873	120,412
* BellRing Brands, Inc.....	22,906	552,951
Bunge Ltd.....	13,188	1,217,648
Calavo Growers, Inc.....	1,555	62,667
Cal-Maine Foods, Inc.....	10,128	517,642
* Central Garden & Pet Co.....	3,513	152,253
* Central Garden & Pet Co., Class A.....	12,005	489,804
* Coty, Inc., Class A.....	14,363	105,137

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
* Darling Ingredients, Inc.....	4,040	\$ 279,891
Edgewell Personal Care Co.....	16,880	671,486
* Farmer Bros Co.....	6,541	33,228
Fresh Del Monte Produce, Inc.....	19,087	567,075
#* Grocery Outlet Holding Corp.....	9,107	389,051
* Hain Celestial Group, Inc.....	6,518	148,285
* Hostess Brands, Inc.....	43,867	992,272
Ingles Markets, Inc., Class A.....	5,833	556,818
Ingredion, Inc.....	16,736	1,522,641
J&J Snack Foods Corp.....	588	79,680
* Landec Corp.....	11,351	118,959
Lifevantage Corp.....	3,000	12,750
# Limoneira Co.....	8,439	106,922
# MGP Ingredients, Inc.....	2,185	229,818
Molson Coors Beverage Co., Class B.....	44,606	2,665,209
* Natural Alternatives International, Inc.....	1,808	18,098
Natural Grocers by Vitamin Cottage, Inc.....	9,245	153,282
* Nature's Sunshine Products, Inc.....	7,774	81,238
Nu Skin Enterprises, Inc., Class A.....	8,787	382,322
Ocean Bio-Chem, Inc.....	2,771	35,940
# Oil-Dri Corp. of America.....	2,382	71,794
* Performance Food Group Co.....	3,147	156,437
* Pilgrim's Pride Corp.....	18,165	569,836
* Post Holdings, Inc.....	18,068	1,570,832
PriceSmart, Inc.....	6,435	427,155
Seaboard Corp.....	160	649,702
* Seneca Foods Corp., Class A.....	2,914	165,865
* Simply Good Foods Co.....	17,580	573,460
SpartanNash Co.....	15,167	489,742
Spectrum Brands Holdings, Inc.....	6,091	423,568
#* Sprouts Farmers Market, Inc.....	18,713	517,227
# Tootsie Roll Industries, Inc.....	4,946	173,704
#* TreeHouse Foods, Inc.....	22,596	981,118
* U.S. Foods Holding Corp.....	35,789	1,127,354
* United Natural Foods, Inc.....	21,408	910,054
# Universal Corp.....	9,953	556,472
Village Super Market, Inc., Class A.....	4,625	104,386
* Vital Farms, Inc.....	2,057	24,273
# Weis Markets, Inc.....	9,807	754,453
#* Whole Earth Brands, Inc.....	12,979	69,827
* Willamette Valley Vineyards, Inc.....	206	1,283
TOTAL CONSUMER STAPLES.....		<u>23,266,101</u>
ENERGY — (8.7%)		
Adams Resources & Energy, Inc.....	489	16,626
#* Alto Ingredients, Inc.....	17,564	75,525
Antero Midstream Corp.....	64,094	644,786
* Antero Resources Corp.....	88,097	3,492,165
APA Corp.....	1,075	39,958
Arch Resources, Inc.....	1,542	199,134
Archrock, Inc.....	70,621	596,041
* Ardmore Shipping Corp.....	14,641	119,324
Berry Corp.....	31,568	269,591
Brigham Minerals, Inc., Class A.....	1,560	41,418
* Bristow Group, Inc.....	3,391	87,488
California Resources Corp.....	237	10,632
* Callon Petroleum Co.....	9,406	433,052
* Centennial Resource Development, Inc., Class A.....	65,179	434,092
ChampionX Corp.....	26,534	554,295

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
# Chesapeake Energy Corp.....	4,339	\$ 408,604
Civitas Resources, Inc.....	6,571	387,426
#* Clean Energy Fuels Corp.....	66,891	433,454
* CNX Resources Corp.....	65,883	1,137,799
* Comstock Resources, Inc.....	11,205	178,496
* CONSOL Energy, Inc.....	11,372	697,331
Continental Resources, Inc.....	1,643	113,186
CVR Energy, Inc.....	6,239	209,256
Delek U.S. Holdings, Inc.....	25,103	669,246
DHT Holdings, Inc.....	67,315	442,260
* DMC Global, Inc.....	1,717	39,079
Dorian LPG Ltd.....	12,673	204,289
* Dril-Quip, Inc.....	11,338	290,820
* DTE Midstream LLC.....	1,898	104,447
#* Earthstone Energy, Inc., Class A.....	20,724	294,074
EnLink Midstream LLC.....	104,756	1,026,609
EQT Corp.....	44,674	1,966,996
Equitrans Midstream Corp.....	68,912	540,959
Evolution Petroleum Corp.....	5,757	38,860
#* Expro Group Holdings NV.....	9,712	118,292
* Exterran Corp.....	10,215	41,984
#* Forum Energy Technologies, Inc.....	844	16,711
#* Geospace Technologies Corp.....	4,922	23,281
* Green Plains, Inc.....	13,574	488,935
* Gulf Island Fabrication, Inc.....	6,655	22,427
#* Hallador Energy Co.....	10,209	68,298
* Helix Energy Solutions Group, Inc.....	68,163	275,378
Helmerich & Payne, Inc.....	29,348	1,358,812
HF Sinclair Corp.....	46,995	2,247,301
* Independence Contract Drilling, Inc.....	257	907
International Seaways, Inc.....	14,060	332,519
* Kosmos Energy Ltd.....	52,843	335,025
* Liberty Energy, Inc., Class A.....	10,472	148,702
* Mammoth Energy Services, Inc.....	2,793	8,156
Marathon Oil Corp.....	101,319	2,512,711
Matador Resources Co.....	37,489	2,166,114
Murphy Oil Corp.....	60,093	2,111,668
* Nabors Industries Ltd.....	2,457	350,098
NACCO Industries, Inc., Class A.....	2,143	84,220
#* National Energy Services Reunited Corp.....	19,332	136,291
* Natural Gas Services Group, Inc.....	5,881	59,104
* Newport Resources, Inc.....	39,705	139,762
#* NextDecade Corp.....	9,128	64,535
* NexTier Oilfield Solutions, Inc.....	73,146	729,266
* Noble Corp.....	949	28,470
# Nordic American Tankers Ltd.....	31,404	75,370
NOV, Inc.....	9,518	177,130
Oasis Petroleum, Inc.....	2,238	287,001
* Oceaneering International, Inc.....	16,880	179,266
* Oil States International, Inc.....	26,031	132,758
* Overseas Shipholding Group, Inc., Class A.....	37,917	88,726
Patterson-UTI Energy, Inc.....	59,204	979,826
* PBF Energy, Inc., Class A.....	30,503	1,017,275
PDC Energy, Inc.....	34,743	2,282,268
#* Peabody Energy Corp.....	21,777	457,099
# PHX Minerals, Inc.....	9,307	30,527
* ProPetro Holding Corp.....	34,143	359,184
* Range Resources Corp.....	85,010	2,811,281
# Ranger Oil Corp., Class A.....	3,927	149,462

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
* REX American Resources Corp.....	2,114	\$ 201,802
#* RPC, Inc.....	49,574	404,524
* SandRidge Energy, Inc.....	13,033	244,108
Scorpio Tankers, Inc.....	18,064	697,451
* SEACOR Marine Holdings, Inc.....	6,515	48,211
* Select Energy Services, Inc., Class A.....	37,982	283,726
SFL Corp. Ltd.....	51,732	515,768
#* SilverBow Resources, Inc.....	4,776	215,827
# Sitio Royalties Corp.....	1,241	36,622
SM Energy Co.....	36,523	1,507,669
* Smart Sand, Inc.....	3,473	8,405
Solaris Oilfield Infrastructure, Inc., Class A.....	10,686	118,508
* Talos Energy, Inc.....	28,991	549,379
* TechnipFMC PLC.....	112,516	910,254
* Teekay Corp.....	400	1,256
* Teekay Tankers Ltd., Class A.....	11,783	245,911
* Tidewater, Inc.....	16,479	363,032
#* Transocean Ltd.....	86,442	292,174
* U.S. Silica Holdings, Inc.....	27,830	384,889
# VAALCO Energy, Inc.....	7,764	46,040
World Fuel Services Corp.....	20,183	559,473
TOTAL ENERGY.....		46,728,487
FINANCIALS — (25.5%)		
1st Source Corp.....	6,790	327,414
* Acacia Research Corp.....	29	146
# ACNB Corp.....	1,607	52,854
Alerus Financial Corp.....	4,081	100,556
* Alleghany Corp.....	3,959	3,315,583
Allegiance Bancshares, Inc.....	9,595	422,564
Amalgamated Financial Corp.....	6,608	152,513
A-Mark Precious Metals, Inc.....	1,166	35,330
* Ambac Financial Group, Inc.....	20,013	235,553
# Amerant Bancorp, Inc.....	11,050	301,886
American Equity Investment Life Holding Co.....	40,707	1,528,955
# American National Bankshares, Inc.....	5,388	195,531
Ameris Bancorp.....	24,607	1,163,665
AmeriServ Financial, Inc.....	6,300	24,822
Ames National Corp.....	1,638	36,364
Argo Group International Holdings Ltd.....	11,297	370,429
Arrow Financial Corp.....	7,176	240,755
* AssetMark Financial Holdings, Inc.....	6,603	125,391
Associated Banc-Corp.....	63,072	1,267,747
Associated Capital Group, Inc., Class A.....	738	30,184
Assured Guaranty Ltd.....	28,997	1,693,135
Atlantic Union Bankshares Corp.....	27,324	945,137
#* Atlanticus Holdings Corp.....	1,800	69,552
Auburn National BanCorp, Inc.....	44	1,188
Axis Capital Holdings Ltd.....	20,107	1,015,202
* Axos Financial, Inc.....	1,171	48,901
Banc of California, Inc.....	22,834	399,823
# BancFirst Corp.....	1,252	134,452
* Bancorp, Inc.....	12,957	318,742
Bank of Marin Bancorp.....	7,727	252,827
Bank OZK.....	38,452	1,541,925
BankFinancial Corp.....	6,411	61,097
BankUnited, Inc.....	25,178	978,165
Bankwell Financial Group, Inc.....	1,038	34,026
Banner Corp.....	11,924	739,169

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Bar Harbor Bankshares.....	5,174	\$ 149,891
Baycom Corp.....	3,786	74,168
BCB Bancorp, Inc.....	6,954	133,934
Berkshire Hills Bancorp, Inc.....	21,964	618,726
* Blucora, Inc.....	13,470	269,400
Blue Ridge Bankshares, Inc.....	2,036	30,418
BOK Financial Corp.....	14,497	1,276,171
Bread Financial Holdings, Inc.....	10,968	434,442
* Bridgewater Bancshares, Inc.....	7,002	122,395
* Brighthouse Financial, Inc.....	13,533	587,603
Brookline Bancorp, Inc.....	33,790	467,316
Business First Bancshares, Inc.....	4,698	110,309
Byline Bancorp, Inc.....	9,622	235,643
C&F Financial Corp.....	703	31,298
Cadence Bank.....	39,807	1,038,963
Cambridge Bancorp.....	639	53,222
Camden National Corp.....	6,936	316,975
* Cannae Holdings, Inc.....	27,502	580,567
Capital City Bank Group, Inc.....	6,830	221,224
Capitol Federal Financial, Inc.....	62,833	602,568
Capstar Financial Holdings, Inc.....	7,102	149,213
* Carter Bankshares, Inc.....	7,589	105,867
Cathay General Bancorp.....	24,130	1,006,221
# CBTX, Inc.....	6,963	215,505
Central Pacific Financial Corp.....	6,301	149,208
Central Valley Community Bancorp.....	4,534	75,854
Chemung Financial Corp.....	665	30,105
Citizens & Northern Corp.....	5,477	133,803
Citizens Community Bancorp, Inc.....	2,054	26,599
Citizens Holding Co.....	171	2,950
City Holding Co.....	1,281	111,178
Civista Bancshares, Inc.....	4,446	96,300
CNA Financial Corp.....	4,893	207,561
CNB Financial Corp.....	8,195	211,431
CNO Financial Group, Inc.....	28,026	525,487
Codorus Valley Bancorp, Inc.....	1,078	23,684
Colony Bankcorp, Inc.....	3,103	45,056
Columbia Banking System, Inc.....	27,961	843,583
Comerica, Inc.....	18,647	1,450,177
Community Financial Corp.....	360	13,176
Community Trust Bancorp, Inc.....	8,489	367,828
ConnectOne Bancorp, Inc.....	17,882	472,800
* Consumer Portfolio Services, Inc.....	9,697	124,316
Cowen, Inc., Class A.....	11,362	398,465
* CrossFirst Bankshares, Inc.....	13,057	179,142
* Customers Bancorp, Inc.....	14,939	570,520
CVB Financial Corp.....	17,694	471,899
Dime Community Bancshares, Inc.....	15,551	529,978
Donegal Group, Inc., Class A.....	12,902	182,692
# Donegal Group, Inc., Class B.....	592	8,797
Eagle Bancorp Montana, Inc.....	600	11,580
Eagle Bancorp, Inc.....	8,195	401,801
Eastern Bankshares, Inc.....	9,681	197,492
#* Elevate Credit, Inc.....	9,600	22,080
Employers Holdings, Inc.....	11,498	456,586
#* Encore Capital Group, Inc.....	10,211	739,583
* Enova International, Inc.....	15,341	529,418
* Enstar Group Ltd.....	2,602	514,988
Enterprise Bancorp, Inc.....	1,225	38,955

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	8,927	\$ 419,837
	24,028	683,116
#	7,860	251,127
	239	8,657
	1,308	23,099
	6,957	290,524
	605	21,980
	7,920	2,069,892
*	26,952	216,694
#	600	18,390
	13,132	186,474
	6,810	291,809
	1,986	219,036
	5,288	211,308
	7,592	201,264
	18,059	1,047,422
	57,074	861,247
	11,612	439,863
	3,234	97,683
	6,589	191,081
	4,893	73,689
	16,975	418,434
	2,966	99,213
	1,441	1,090,376
	25,463	377,362
	8,893	285,287
	31,281	698,818
	2,966	138,572
	2,949	45,474
	11,467	238,743
	16,158	411,867
	138,417	3,095,004
	4,583	162,467
	23,344	951,968
	12,711	527,888
	6,446	242,176
	2,324	38,811
	11,476	208,863
*	877	24,547
	20,529	845,795
	15,371	331,860
	73,822	882,911
	3,295	99,015
	55,404	924,693
*	101,573	431,685
	3,109	117,645
	4,049	108,108
	18,236	1,836,912
	6,083	376,781
*	3,926	110,321
#*	12,464	89,616
	1,107	41,369
*	5,065	13,017
	22,857	1,115,650
	13,939	352,239
	24,706	358,237
	9,765	438,449
	30,948	364,567
	17,265	449,235

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	11,019	\$ 28,539
#	21,057	607,494
	750	17,033
	2,350	88,525
	8,369	312,080
	4,946	119,396
	42,647	641,411
	14,838	508,201
	20,236	385,901
	10,598	888,112
	9,281	194,715
#	20,108	1,422,038
	19,438	852,551
	102,106	1,811,360
	701	15,387
	125	18,625
	2,528	69,545
	15,764	374,553
	17,357	447,290
	52,955	1,724,744
	32,945	385,786
	21,377	1,000,444
	120	924
	2,182	7,790
	25,471	405,498
	247	6,133
	2,550	39,525
	32,134	1,649,760
	7,902	104,227
	12,769	2,265,859
	16,642	154,771
*	19,322	39,803
*	496	7,837
*	21,787	274,080
	7,428	263,248
	5,434	143,784
	9,481	397,538
	6,239	210,379
*	3,724	258,371
	41,905	592,537
	2,833	81,250
	10,179	266,690
	5,062	157,985
*	17,011	766,346
	967	31,428
	7,326	304,908
	1,210	38,297
	1,516	306,232
	66,562	1,096,276
	8,450	342,563
	12,879	1,224,664
#	120,803	1,282,928
*	966	14,335
*	1,554	15,291
*	2,604	208,268
*	22,181	420,108
#	3,766	149,887
	22,290	328,109
	2,573	107,165

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Northwest Bancshares, Inc.....	45,061	\$ 647,977
Norwood Financial Corp.....	66	1,715
OceanFirst Financial Corp.....	25,085	515,748
* Ocwen Financial Corp.....	3,239	111,098
OFG Bancorp.....	18,388	505,118
Ohio Valley Banc Corp.....	197	5,579
Old National Bancorp.....	74,089	1,289,889
Old Republic International Corp.....	65,601	1,526,535
Old Second Bancorp, Inc.....	11,322	159,074
* Oportun Financial Corp.....	2,848	26,145
Oppenheimer Holdings, Inc., Class A.....	5,326	178,900
Origin Bancorp, Inc.....	2,232	96,132
Orrstown Financial Services, Inc.....	2,948	76,412
Pacific Premier Bancorp, Inc.....	28,224	949,455
PacWest Bancorp.....	31,399	880,114
# Park National Corp.....	274	35,499
# Parke Bancorp, Inc.....	3,179	69,779
* Patriot National Bancorp, Inc.....	60	694
PCB Bancorp.....	3,185	61,375
PCSB Financial Corp.....	7,863	153,250
Peapack-Gladstone Financial Corp.....	8,321	271,764
Penns Woods Bancorp, Inc.....	1,099	24,409
PennyMac Financial Services, Inc.....	8,543	468,071
Peoples Bancorp, Inc.....	13,498	417,358
Pinnacle Financial Partners, Inc.....	10,813	855,308
Popular, Inc.....	24,047	1,867,730
* PRA Group, Inc.....	16,999	677,240
Preferred Bank.....	2,859	207,849
Premier Financial Corp.....	16,333	465,164
Primis Financial Corp.....	11,991	162,478
ProAssurance Corp.....	12,111	268,016
* Professional Holding Corp., Class A.....	1,951	43,800
Prosperity Bancshares, Inc.....	19,850	1,470,686
Provident Financial Holdings, Inc.....	3,183	46,313
Provident Financial Services, Inc.....	25,609	623,835
QCR Holdings, Inc.....	6,737	399,437
Radian Group, Inc.....	26,033	582,358
RBB Bancorp.....	4,682	106,796
Regional Management Corp.....	4,234	173,594
Reinsurance Group of America, Inc.....	16,306	1,887,909
RenaissanceRe Holdings Ltd.....	1,159	149,870
Renasant Corp.....	20,061	670,037
Republic Bancorp, Inc., Class A.....	6,725	301,549
#* Republic First Bancorp, Inc.....	21,395	77,450
Riverview Bancorp, Inc.....	6,235	45,890
S&T Bancorp, Inc.....	17,139	530,281
Safety Insurance Group, Inc.....	2,849	246,581
Sandy Spring Bancorp, Inc.....	10,630	439,019
Seacoast Banking Corp. of Florida.....	6,084	217,686
Shore Bancshares, Inc.....	6,201	121,540
Sierra Bancorp.....	7,598	170,575
Simmons First National Corp., Class A.....	34,282	814,197
* SiriusPoint Ltd.....	81,495	356,948
SmartFinancial, Inc.....	4,293	112,691
South Plains Financial, Inc.....	2,472	65,310
South State Corp.....	17,701	1,500,514
* Southern First Bancshares, Inc.....	2,741	122,660
Southern Missouri Bancorp, Inc.....	1,754	94,611
Southside Bancshares, Inc.....	3,885	155,167

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* Sterling Bancorp, Inc.....	2,736	\$ 17,127
Stewart Information Services Corp.....	8,376	457,748
Stifel Financial Corp.....	8,915	533,206
* StoneX Group, Inc.....	5,168	450,288
Synovus Financial Corp.....	17,088	690,013
Territorial Bancorp, Inc.....	4,012	89,869
* Texas Capital Bancshares, Inc.....	16,624	974,499
Timberland Bancorp, Inc.....	3,197	82,003
Tiptree, Inc.....	17,570	195,203
Tompkins Financial Corp.....	1,300	100,295
Towne Bank.....	18,711	558,898
* Trean Insurance Group, Inc.....	3,794	19,577
TriCo Bancshares.....	5,596	267,489
TrustCo Bank Corp. NY.....	9,257	310,665
Trustmark Corp.....	21,670	703,625
UMB Financial Corp.....	2,590	234,395
Umpqua Holdings Corp.....	36,292	639,102
* Unico American Corp.....	1,400	2,576
United Bancshares, Inc.....	406	9,419
United Bankshares, Inc.....	30,153	1,168,127
United Community Banks, Inc.....	14,647	498,437
United Fire Group, Inc.....	11,671	383,159
United Insurance Holdings Corp.....	19,749	21,921
United Security Bancshares.....	4,425	32,546
Unity Bancorp, Inc.....	2,168	60,747
Universal Insurance Holdings, Inc.....	14,823	187,511
Univest Financial Corp.....	13,875	346,043
Unum Group.....	53,709	1,728,893
Valley National Bancorp.....	91,394	1,068,396
Veritex Holdings, Inc.....	9,437	291,981
Virtus Investment Partners, Inc.....	117	24,139
Voya Financial, Inc.....	28,966	1,742,595
Washington Federal, Inc.....	31,158	1,063,423
Washington Trust Bancorp, Inc.....	6,952	381,526
Waterstone Financial, Inc.....	11,818	220,406
Webster Financial Corp.....	25,707	1,194,090
WesBanco, Inc.....	20,414	696,526
West BanCorp, Inc.....	4,526	117,721
Western New England Bancorp, Inc.....	12,440	109,472
Westwood Holdings Group, Inc.....	1,679	21,777
White Mountains Insurance Group Ltd.....	591	732,503
Wintrust Financial Corp.....	9,711	835,534
# WSFS Financial Corp.....	24,671	1,177,300
Zions Bancorp NA.....	39,595	2,159,907
TOTAL FINANCIALS.....		136,309,241
HEALTH CARE — (6.0%)		
* Acadia Healthcare Co., Inc.....	20,749	1,720,300
#† Achillion Pharmaceuticals, Inc.....	70,786	102,640
* Addus HomeCare Corp.....	7,988	741,366
* Adicet Bio, Inc.....	984	16,620
* Agiliti, Inc.....	1,801	39,424
#* Agios Pharmaceuticals, Inc.....	22,914	494,255
#* Aldeyra Therapeutics, Inc.....	2,324	11,713
* AlerisLife, Inc.....	11,501	13,226
#* Allogene Therapeutics, Inc.....	6,228	80,839
* Allscripts Healthcare Solutions, Inc.....	61,281	969,465
* American Shared Hospital Services.....	400	940
* Amneal Pharmaceuticals, Inc.....	10,904	38,600

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Amphastar Pharmaceuticals, Inc.....	13,489	\$ 504,354
#* AnaptysBio, Inc.....	12,280	257,143
* AngioDynamics, Inc.....	18,753	425,506
#* ANI Pharmaceuticals, Inc.....	8,400	287,700
* Anika Therapeutics, Inc.....	6,588	153,896
* Artivion, Inc.....	8,025	157,290
* Athira Pharma, Inc.....	992	3,452
* aTyr Pharma, Inc.....	2,013	7,066
* Avanos Medical, Inc.....	19,082	541,356
#* Avidity Biosciences, Inc.....	6,124	99,760
#* Bioventus, Inc., Class A.....	3,738	31,736
#* Bioxel Therapeutics, Inc.....	2,338	36,099
* Bluebird Bio, Inc.....	10,725	43,436
* Brookdale Senior Living, Inc.....	94,058	453,360
#* Cara Therapeutics, Inc.....	4,826	42,179
#* Castle Biosciences, Inc.....	478	13,365
* Catalyst Pharmaceuticals, Inc.....	9,532	97,608
* Chinook Therapeutics, Inc.....	6,112	113,133
#* Collegium Pharmaceutical, Inc.....	4,355	74,862
* Community Health Systems, Inc.....	7,977	23,771
* Computer Programs & Systems, Inc.....	4,472	150,975
* Covetrus, Inc.....	23,930	497,026
* Cross Country Healthcare, Inc.....	9,073	239,164
* Cumberland Pharmaceuticals, Inc.....	4,400	9,900
#*»†† Curative Health Services, Inc.....	1,058	0
* Cymbabay Therapeutics, Inc.....	24,125	75,511
* DENTSPLY SIRONA, Inc.....	8,620	311,699
* Dyne Therapeutics, Inc.....	5,377	56,405
* Eagle Pharmaceuticals, Inc.....	1,375	54,587
* Elanco Animal Health, Inc.....	72,594	1,470,754
* Emergent BioSolutions, Inc.....	17,892	619,779
* Encompass Health Corp.....	487	24,652
#* Endo International PLC.....	6,169	3,271
* Enhabit, Inc.....	243	4,255
* Enovis Corp.....	10,212	609,861
* Envista Holdings Corp.....	46,755	1,900,591
* FONAR Corp.....	2,833	41,078
#* Fulcrum Therapeutics, Inc.....	2,868	16,864
#* Fulgent Genetics, Inc.....	5,059	302,275
* Generation Bio Co.....	11,971	76,375
#* Gritstone bio, Inc.....	8,537	21,684
* Harvard Bioscience, Inc.....	11,180	42,037
* HealthStream, Inc.....	13,268	319,228
* Heska Corp.....	608	55,626
* Homology Medicines, Inc.....	10,033	21,571
* ICU Medical, Inc.....	350	62,009
#* Ideaya Biosciences, Inc.....	5,873	87,625
#* Immunovant, Inc.....	21,412	88,217
* Innoviva, Inc.....	9,817	140,776
* Inogen, Inc.....	10,034	279,146
* Integer Holdings Corp.....	9,306	650,396
* Invacare Corp.....	472	533
* Jazz Pharmaceuticals PLC.....	10,429	1,627,550
#* Jounce Therapeutics, Inc.....	20,276	62,247
#* KalVista Pharmaceuticals, Inc.....	5,320	65,702
* Kewaunee Scientific Corp.....	637	11,759
#* Kinnate Biopharma, Inc.....	1,216	13,011
* Kura Oncology, Inc.....	15,258	233,600
* LENSAR, Inc.....	3,093	19,455

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* LHC Group, Inc.....	1,351	\$ 220,294
* Ligand Pharmaceuticals, Inc.....	1,375	126,541
* MEDNAX, Inc.....	19,121	433,282
* Meridian Bioscience, Inc.....	8,459	267,812
* Merit Medical Systems, Inc.....	5,516	317,060
# Mesa Laboratories, Inc.....	227	48,408
#* Mustang Bio, Inc.....	38,746	22,473
* Myriad Genetics, Inc.....	34,181	901,695
National HealthCare Corp.....	5,207	369,853
#* Neogen Corp.....	610	14,109
* NextCure, Inc.....	3,554	15,282
* NextGen Healthcare, Inc.....	11,200	191,744
* NuVasive, Inc.....	4,546	238,756
* Nuvation Bio, Inc.....	3,875	10,695
* Opiant Pharmaceuticals, Inc.....	1,801	18,496
#* OPKO Health, Inc.....	16,738	39,502
#* OraSure Technologies, Inc.....	37,582	115,001
* Organogenesis Holdings, Inc.....	11,517	66,108
Organon & Co.....	3,792	120,282
* Orthofix Medical, Inc.....	9,041	231,902
# Owens & Minor, Inc.....	15,076	533,841
# Patterson Cos., Inc.....	21,976	682,575
#*†† PDL BioPharma, Inc.....	35,325	85,840
Perrigo Co. PLC.....	35,746	1,496,685
#* Personalis, Inc.....	1,103	4,070
* PetIQ, Inc.....	7,800	127,920
Phibro Animal Health Corp., Class A.....	4,300	84,151
Premier, Inc., Class A.....	17,993	692,011
* Prestige Consumer Healthcare, Inc.....	13,661	823,895
# ProPhase Labs, Inc.....	2,170	22,438
#* Prothena Corp. PLC.....	2,927	90,913
* REGENXBIO, Inc.....	8,213	257,642
* Replimune Group, Inc.....	3,327	64,145
#* Rhythm Pharmaceuticals, Inc.....	2,492	31,399
#* Sage Therapeutics, Inc.....	7,279	250,470
#* Sana Biotechnology, Inc.....	310	2,071
* SeaSpine Holdings Corp.....	19,665	116,810
Select Medical Holdings Corp.....	11,777	348,835
* Sharps Compliance Corp.....	4,948	42,701
* Supernus Pharmaceuticals, Inc.....	14,030	445,452
* Surface Oncology, Inc.....	6,842	11,700
* Surgery Partners, Inc.....	399	15,713
#* Sutro Biopharma, Inc.....	5,846	34,199
#* Synlogic, Inc.....	7,427	7,249
* Tactile Systems Technology, Inc.....	619	4,797
* Taro Pharmaceutical Industries Ltd.....	5,881	209,893
* Tarsus Pharmaceuticals, Inc.....	1,849	27,772
* Turning Point Therapeutics, Inc.....	1,223	91,701
#* UFP Technologies, Inc.....	2,556	205,809
* United Therapeutics Corp.....	2,687	620,885
Universal Health Services, Inc., Class B.....	17,361	1,952,592
Utah Medical Products, Inc.....	763	69,692
* Vanda Pharmaceuticals, Inc.....	28,844	310,938
#* Varex Imaging Corp.....	18,375	409,579
* Viking Therapeutics, Inc.....	14,921	44,912
#* X4 Pharmaceuticals, Inc.....	532	681
* Xencor, Inc.....	3,040	87,218
TOTAL HEALTH CARE.....		31,942,143

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (17.9%)		
* AAR Corp.....	13,656	\$ 608,102
ABM Industries, Inc.....	20,197	905,633
ACCO Brands Corp.....	43,928	314,964
Acme United Corp.....	700	20,160
Acuity Brands, Inc.....	169	30,826
AGCO Corp.....	14,693	1,600,362
Air Lease Corp.....	38,619	1,433,151
* Air Transport Services Group, Inc.....	28,430	890,996
Alamo Group, Inc.....	5,961	771,413
* Alaska Air Group, Inc.....	7,997	354,507
Albany International Corp., Class A.....	9,909	904,394
* Allegiant Travel Co.....	6,978	804,633
Allied Motion Technologies, Inc.....	7,689	207,142
* Alta Equipment Group, Inc.....	12,447	139,904
Altra Industrial Motion Corp.....	19,778	825,336
AMERCO.....	4,926	2,645,656
#* American Superconductor Corp.....	2,828	17,364
* American Woodmark Corp.....	7,906	397,039
* API Group Corp.....	8,582	151,987
Apogee Enterprises, Inc.....	10,036	417,598
Applied Industrial Technologies, Inc.....	577	58,040
ARC Document Solutions, Inc.....	18,500	51,985
ArcBest Corp.....	11,884	1,052,922
Arcosa, Inc.....	20,471	1,055,485
Argan, Inc.....	6,251	232,287
* ASGN, Inc.....	2,100	217,896
Astec Industries, Inc.....	10,716	526,477
* Astronics Corp.....	10,639	119,370
#* Astronics Corp., Class B.....	385	4,139
* Atlas Air Worldwide Holdings, Inc.....	12,275	929,340
AZZ, Inc.....	9,978	424,464
Barnes Group, Inc.....	17,018	575,549
Barrett Business Services, Inc.....	2,668	217,682
* Beacon Roofing Supply, Inc.....	23,284	1,397,506
BGSF, Inc.....	3,300	42,933
#* BlueLinx Holdings, Inc.....	3,518	281,440
Boise Cascade Co.....	13,631	963,848
Brady Corp., Class A.....	8,122	388,638
* BrightView Holdings, Inc.....	19,861	260,974
#* Broadwind, Inc.....	4,795	10,165
* Builders FirstSource, Inc.....	28,942	1,968,056
* CACI International, Inc., Class A.....	4,061	1,227,600
* CBIZ, Inc.....	18,338	836,580
* CECO Environmental Corp.....	17,181	133,153
* CIRCOR International, Inc.....	9,051	157,578
* Civeo Corp.....	3,887	115,327
* Clarivate PLC.....	10,678	154,724
* Clean Harbors, Inc.....	5,351	522,204
Columbus McKinnon Corp.....	9,559	316,403
Comfort Systems USA, Inc.....	1,326	140,105
* Commercial Vehicle Group, Inc.....	13,963	107,515
CompX International, Inc.....	200	4,550
#* Concrete Pumping Holdings, Inc.....	8,570	55,962
* Construction Partners, Inc., Class A.....	2,421	57,571
Costamare, Inc.....	38,192	447,992
# Covenant Logistics Group, Inc.....	6,545	219,061
* CPI Aerostructures, Inc.....	1,158	1,366
CRA International, Inc.....	3,010	298,020
Curtiss-Wright Corp.....	3,300	473,352

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	6,333	\$ 159,212
*	5,405	255,873
*	9,300	316,200
*	9,177	946,699
#	4,082	216,060
	910	18,746
	5,786	673,317
	5,688	787,617
	1,961	39,808
	8,024	528,862
	4,950	31,779
#	11,841	258,726
	7,374	689,322
	10,212	420,939
	7,284	564,874
	14,377	596,933
	7,191	243,343
#*	12,113	307,791
*	383	62,643
*	32,255	396,737
	14,182	1,421,746
#	13,505	260,376
*	1,822	18,056
*	10,351	484,323
*	12,651	671,389
#	9,371	287,690
	3,427	24,503
	15,400	460,460
*	18,977	245,373
	14,352	456,681
	17,303	519,263
*	22,166	106,618
#*	22,038	329,688
	1,200	17,208
	33,510	532,139
	6,151	191,542
	1,707	117,476
	4,298	533,038
*	6,477	217,368
*	18,740	32,608
	4,266	197,089
	6,843	241,695
*	10,414	795,630
*	786	22,157
*	3,873	34,508
	2,430	61,552
*	9,631	646,240
	5,973	206,606
	4,421	417,121
*	5,507	181,731
	7,011	219,444
	15,269	221,248
*	16,955	301,460
*	101,906	858,049
	157	32,004
	9,135	281,175
*	24,230	414,333
	16,371	354,923
	29,748	798,734

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	14,495	\$ 118,714
*	12,102	767,751
	43,670	2,399,667
	17,890	1,171,974
*	5,252	75,576
*	2,007	99,547
*	3,630	53,071
*	1,631	8,726
*	489	3,418
	9,836	59,508
	4,081	66,684
*	16,406	187,521
	5,337	418,474
	6,874	658,667
	21,324	459,745
*	3,143	286,107
*	12,633	997,123
*	11,391	63,106
	12,125	1,111,499
	13,010	363,630
	16,769	460,812
*	4,996	35,671
	5,993	505,569
	43,349	1,238,481
*	5,335	314,818
*	11,169	406,775
*	13,416	30,320
	5,610	134,808
	9,558	287,791
*	13,168	81,247
	9,741	834,219
*	30,098	349,739
	9,980	671,953
	28,085	365,667
*	4,865	463,294
	3,295	234,604
	61,150	1,464,543
	7,073	65,991
*	17,672	51,249
#*	5,166	161,954
*	42,244	467,219
*	2,275	308,490
	20,095	709,554
*	13,009	34,864
	8,463	728,664
	2,267	210,242
*	6,995	250,281
	8,352	42,428
#	10,310	125,782
	6,400	113,600
#*	3,373	145,815
	178	1,339
*	1,500	13,890
*	9,267	202,947
#	574	1,579
#	5,740	137,530
	2,517	150,517
	21,420	500,371
*	6,365	311,185

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Quad/Graphics, Inc.....	18,082	\$ 57,501
Quanex Building Products Corp.....	13,379	329,257
* Radiant Logistics, Inc.....	18,685	135,466
* RCM Technologies, Inc.....	2,391	42,608
Regal Rexnord Corp.....	10,458	1,404,509
* Resideo Technologies, Inc.....	28,152	633,702
Resources Connection, Inc.....	15,156	325,248
# REV Group, Inc.....	26,709	310,893
Rush Enterprises, Inc., Class A.....	16,007	771,377
Rush Enterprises, Inc., Class B.....	2,875	155,969
Ryder System, Inc.....	12,445	974,692
Schneider National, Inc., Class B.....	17,230	436,436
Sensata Technologies Holding PLC.....	18,607	827,453
* SIFCO Industries, Inc.....	659	2,109
* SkyWest, Inc.....	18,814	454,358
Snap-on, Inc.....	4,732	1,060,205
* Spirit Airlines, Inc.....	26,340	652,442
Standex International Corp.....	2,335	226,682
Steelcase, Inc., Class A.....	35,458	394,648
* Stericycle, Inc.....	188	8,812
* Sterling Construction Co., Inc.....	8,473	217,841
* Sunrun, Inc.....	12,085	395,059
* Team, Inc.....	339	281
Tennant Co.....	309	20,712
Terex Corp.....	16,734	560,756
# Textainer Group Holdings Ltd.....	19,754	671,043
* Thermon Group Holdings, Inc.....	15,823	246,364
Timken Co.....	12,464	814,896
* Titan International, Inc.....	16,208	271,646
* Titan Machinery, Inc.....	11,375	319,979
Trinity Industries, Inc.....	38,005	986,230
Triton International Ltd.....	23,925	1,533,114
* TrueBlue, Inc.....	15,070	326,115
* Tutor Perini Corp.....	26,998	245,142
* Twin Disc, Inc.....	2,022	17,874
* U.S. Xpress Enterprises, Inc., Class A.....	11,175	39,224
UFP Industries, Inc.....	14,860	1,370,241
* Ultralife Corp.....	969	4,341
UniFirst Corp.....	4,278	838,017
* Univar Solutions, Inc.....	28,975	783,484
Universal Logistics Holdings, Inc.....	8,276	248,694
* USA Truck, Inc.....	3,957	123,379
* Vectrus, Inc.....	5,935	197,279
* Veritiv Corp.....	5,847	725,145
* Virco Mfg. Corp.....	4,400	18,480
# VSE Corp.....	6,069	254,595
Wabash National Corp.....	17,100	308,826
Werner Enterprises, Inc.....	17,645	775,674
* WESCO International, Inc.....	12,823	1,639,292
* Willdan Group, Inc.....	2,425	65,984
* Willis Lease Finance Corp.....	2,293	89,496
TOTAL INDUSTRIALS.....		<u>95,518,031</u>
INFORMATION TECHNOLOGY — (8.6%)		
#* 3D Systems Corp.....	2,093	23,944
* ACI Worldwide, Inc.....	40,559	1,157,148
# ADTRAN Holdings, Inc.....	26,116	629,134
Advanced Energy Industries, Inc.....	2,125	190,166
* Airgain, Inc.....	2,500	20,650

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
#* Alpha & Omega Semiconductor Ltd.....	10,525	\$ 442,155
Amkor Technology, Inc.....	93,254	1,880,933
* Amtech Systems, Inc.....	6,555	51,260
* Arrow Electronics, Inc.....	28,136	3,606,191
* AstroNova, Inc.....	1,475	17,626
* Asure Software, Inc.....	2,090	11,913
#* Avaya Holdings Corp.....	2,100	1,887
* Aviat Networks, Inc.....	3,200	94,016
Avnet, Inc.....	41,414	1,982,488
* Aware, Inc.....	4,272	8,758
* Axcelis Technologies, Inc.....	10,746	755,766
* AXT, Inc.....	19,893	174,462
Bel Fuse, Inc., Class B.....	4,859	120,163
Belden, Inc.....	6,712	434,401
# Benchmark Electronics, Inc.....	16,214	414,754
#* BM Technologies, Inc.....	2,712	16,272
* Brightcove, Inc.....	1,562	9,294
* Cantaloupe, Inc.....	6,541	39,704
Cass Information Systems, Inc.....	3,100	113,026
* Cerence, Inc.....	1,952	54,988
* CEVA, Inc.....	1,616	60,164
* ChannelAdvisor Corp.....	766	11,291
* Cohu, Inc.....	16,481	471,027
* Computer Task Group, Inc.....	6,054	52,730
Comtech Telecommunications Corp.....	12,020	139,672
Concentrix Corp.....	10,078	1,348,033
* Conduent, Inc.....	101,177	471,485
* Consensus Cloud Solutions, Inc.....	366	19,775
* CSP, Inc.....	66	528
CTS Corp.....	10,071	409,688
* CyberOptics Corp.....	2,458	99,967
* Daktronics, Inc.....	22,360	84,521
* Digi International, Inc.....	15,127	430,968
* Diodes, Inc.....	7,774	632,570
* DXC Technology Co.....	46,591	1,472,276
# Ebix, Inc.....	11,267	266,577
#* EMCORE Corp.....	11,906	38,099
* ePlus, Inc.....	7,707	428,278
* Fabrinet.....	8,009	769,345
* FARO Technologies, Inc.....	440	14,309
* First Solar, Inc.....	21,545	2,136,618
* Flex Ltd.....	130,502	2,192,434
* FormFactor, Inc.....	7,064	251,196
* Frequency Electronics, Inc.....	5,989	39,527
* Genasys, Inc.....	2,774	9,293
* Harmonic, Inc.....	29,065	317,390
* Ichor Holdings Ltd.....	11,695	365,586
#* II-VI, Inc.....	942	49,587
Information Services Group, Inc.....	3,027	22,581
* Insight Enterprises, Inc.....	9,403	878,334
# InterDigital, Inc.....	4,754	291,848
* inTEST Corp.....	4,410	37,397
* Intevac, Inc.....	9,464	45,616
* Iteris, Inc.....	16,200	42,606
* Itron, Inc.....	4,895	285,868
Jabil, Inc.....	3,135	186,031
Juniper Networks, Inc.....	47,809	1,340,086
* Key Tronic Corp.....	2,718	13,617
* Kimball Electronics, Inc.....	12,465	274,230

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Knowles Corp.....	33,464	\$ 660,914
# Kulicke & Soffa Industries, Inc.....	12,487	600,874
* KVH Industries, Inc.....	7,706	66,426
* Kyndryl Holdings, Inc.....	4,700	49,209
#* Lantronix, Inc.....	5,312	38,300
#* LightPath Technologies, Inc., Class A.....	3,216	5,757
* LiveRamp Holdings, Inc.....	3,972	105,695
* Luna Innovations, Inc.....	3,500	22,645
* Magnachip Semiconductor Corp.....	12,258	187,057
Maximus, Inc.....	1,480	98,938
Method Electronics, Inc.....	12,779	527,006
#* N-Able, Inc.....	640	6,285
* NeoPhotonics Corp.....	15,687	250,835
#* NETGEAR, Inc.....	13,032	335,965
#* NetScout Systems, Inc.....	25,536	908,571
Network-1 Technologies, Inc.....	3,000	6,990
#* ON24, Inc.....	3,290	31,617
* Onto Innovation, Inc.....	7,410	616,882
* Optical Cable Corp.....	1,600	5,872
* OSI Systems, Inc.....	4,996	482,963
#* Park City Group, Inc.....	2,401	12,221
* Paya Holdings, Inc.....	470	3,285
PC Connection, Inc.....	8,788	416,815
PC-Tel, Inc.....	5,882	27,116
* PFSweb, Inc.....	2,208	24,089
* Photronics, Inc.....	18,041	429,556
* Plexus Corp.....	8,395	788,710
#* Rackspace Technology, Inc.....	16,182	109,067
* Rambus, Inc.....	8,430	213,110
* RF Industries Ltd.....	681	4,672
#* Ribbon Communications, Inc.....	70,217	238,036
Richardson Electronics Ltd.....	4,924	76,962
* Rogers Corp.....	3,710	998,917
* Sanmina Corp.....	26,235	1,208,122
Sapiens International Corp. NV.....	3,588	94,400
* ScanSource, Inc.....	11,429	365,157
* SecureWorks Corp., Class A.....	2,701	26,821
#*»† Silicon Graphics, Inc.....	137	0
* Smith Micro Software, Inc.....	6,691	17,999
SolarWinds Corp.....	16,072	172,131
* Stratasys Ltd.....	25,473	524,489
* Super Micro Computer, Inc.....	13,069	705,857
#* Synchronoss Technologies, Inc.....	41,800	56,012
TD SYNnex Corp.....	13,419	1,347,536
* TESSCO Technologies, Inc.....	3,407	19,147
* TTM Technologies, Inc.....	35,635	482,142
#* Turtle Beach Corp.....	8,423	109,499
* Ultra Clean Holdings, Inc.....	20,843	700,325
* Upland Software, Inc.....	8,961	101,439
* Veeco Instruments, Inc.....	14,237	310,367
* Verint Systems, Inc.....	3,958	180,762
#* Viasat, Inc.....	15,221	501,228
* VirnetX Holding Corp.....	1,799	3,220
Vishay Intertechnology, Inc.....	45,544	940,939
* Vishay Precision Group, Inc.....	6,460	201,423
Wayside Technology Group, Inc.....	966	30,429
#* WidePoint Corp.....	744	2,187
Xerox Holdings Corp.....	51,807	887,454

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
Xperi Holding Corp.....	23,253	\$ 389,720
TOTAL INFORMATION TECHNOLOGY.....		<u>45,982,409</u>
MATERIALS — (8.7%)		
* Advanced Emissions Solutions, Inc.....	2,676	13,086
AdvanSix, Inc.....	12,468	489,868
* AgroFresh Solutions, Inc.....	10,796	19,109
Alcoa Corp.....	50,019	2,545,467
* Allegheny Technologies, Inc.....	5,575	138,762
Alpha Metallurgical Resources, Inc.....	1,160	158,642
American Vanguard Corp.....	15,076	352,929
* Ampco-Pittsburgh Corp.....	4,848	21,331
* Arconic Corp.....	16,326	493,208
Ashland Global Holdings, Inc.....	13,503	1,356,646
Avient Corp.....	503	21,704
* Berry Global Group, Inc.....	29,240	1,685,686
Cabot Corp.....	12,411	921,641
Caledonia Mining Corp. PLC.....	2,657	29,785
Carpenter Technology Corp.....	17,458	561,100
Chase Corp.....	1,087	98,830
* Clearwater Paper Corp.....	6,893	246,080
* Cleveland-Cliffs, Inc.....	30,482	539,836
#* Coeur Mining, Inc.....	74,238	238,304
Commercial Metals Co.....	40,252	1,594,784
* Core Molding Technologies, Inc.....	2,490	27,041
Ecovyst, Inc.....	16,859	172,468
Element Solutions, Inc.....	52,380	1,035,029
# Fortitude Gold Corp.....	5,267	31,865
Friedman Industries, Inc.....	1,905	18,364
FutureFuel Corp.....	20,298	145,943
* GCP Applied Technologies, Inc.....	4,068	128,142
Glatfelter Corp.....	15,735	96,613
# Gold Resource Corp.....	18,435	32,446
Graphic Packaging Holding Co.....	44,759	995,888
Greif, Inc., Class A.....	8,123	573,646
Greif, Inc., Class B.....	2,805	195,845
Hawkins, Inc.....	7,610	302,497
Haynes International, Inc.....	6,066	234,512
HB Fuller Co.....	13,400	860,280
Hecla Mining Co.....	188,890	855,672
Huntsman Corp.....	74,390	2,154,334
Innospec, Inc.....	6,586	671,772
#* Intrepid Potash, Inc.....	4,703	214,457
Koppers Holdings, Inc.....	10,468	246,417
Kronos Worldwide, Inc.....	20,210	355,090
Materion Corp.....	6,626	542,934
Mercer International, Inc.....	24,069	384,141
Minerals Technologies, Inc.....	11,861	792,433
Mosaic Co.....	32,548	1,713,978
Myers Industries, Inc.....	4,300	104,619
# Nexa Resources SA.....	9,879	65,893
Olin Corp.....	33,053	1,727,680
# Olympic Steel, Inc.....	5,187	154,210
Orion Engineered Carbons SA.....	3,571	61,743
Pactiv Evergreen, Inc.....	5,302	54,186
* Ranpak Holdings Corp.....	439	2,243
* Rayonier Advanced Materials, Inc.....	28,799	101,948
Reliance Steel & Aluminum Co.....	22,422	4,265,785
* Resolute Forest Products, Inc.....	24,714	501,200

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
Ryerson Holding Corp.....	15,315	\$ 419,631
Schnitzer Steel Industries, Inc., Class A.....	13,217	469,997
Schweitzer-Mauduit International, Inc.....	24,282	530,562
Silgan Holdings, Inc.....	1,010	44,945
Sonoco Products Co.....	15,411	978,444
Steel Dynamics, Inc.....	44,182	3,440,894
Stepan Co.....	5,683	637,689
* Summit Materials, Inc., Class A.....	36,382	1,000,869
SunCoke Energy, Inc.....	36,007	266,452
* Synalloy Corp.....	912	12,595
* TimkenSteel Corp.....	18,469	374,736
Tredegar Corp.....	15,781	165,385
TriMas Corp.....	6,595	195,212
Trinseo PLC.....	8,075	288,843
Tronox Holdings PLC, Class A.....	46,908	732,234
U.S. Steel Corp.....	27,947	660,947
United States Lime & Minerals, Inc.....	1,444	148,544
* Universal Stainless & Alloy Products, Inc.....	2,690	22,865
* Venator Materials PLC.....	28,594	49,182
Warrior Met Coal, Inc.....	15,197	485,240
Westlake Corp.....	23,112	2,249,722
WestRock Co.....	34,578	1,464,724
Worthington Industries, Inc.....	14,956	765,897
TOTAL MATERIALS.....		<u>46,753,721</u>
REAL ESTATE — (1.0%)		
* AMREP Corp.....	600	8,460
* Cushman & Wakefield PLC.....	11,897	199,870
* Five Point Holdings LLC, Class A.....	12,593	53,142
* Forestar Group, Inc.....	16,898	233,868
* FRP Holdings, Inc.....	3,681	217,179
* Howard Hughes Corp.....	10,230	725,205
* Jones Lang LaSalle, Inc.....	12,536	2,390,239
Kennedy-Wilson Holdings, Inc.....	10,714	221,351
Marcus & Millichap, Inc.....	8,957	366,520
Newmark Group, Inc., Class A.....	10,358	118,081
#* Rafael Holdings, Inc., Class B.....	2,100	4,242
RE/MAX Holdings, Inc., Class A.....	9,594	243,112
Realogy Holdings Corp.....	42,315	420,188
* Stratus Properties, Inc.....	650	20,586
* Tejon Ranch Co.....	11,825	195,349
TOTAL REAL ESTATE.....		<u>5,417,392</u>
UTILITIES — (0.8%)		
# Brookfield Renewable Corp., Class A.....	2,034	79,570
Genie Energy Ltd., Class B.....	6,818	65,657
New Jersey Resources Corp.....	12,747	588,784
NRG Energy, Inc.....	11,693	441,411
# Ormat Technologies, Inc.....	4,412	381,814
#* Sunnova Energy International, Inc.....	1,682	43,766
Vistra Corp.....	93,365	2,413,485
TOTAL UTILITIES.....		<u>4,014,487</u>
TOTAL COMMON STOCKS.....		<u>512,989,674</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	\$ 16,241
INDUSTRIALS — (0.0%)		
(r) WESCO International, Inc., Floating Rate Note, 5-Yr. CMT + 10.325%, FRN, 10.625%.....	5,687	160,089
TOTAL PREFERRED STOCKS.....		<u>176,330</u>
TOTAL INVESTMENT SECURITIES (Cost \$409,466,960).....		<u>513,166,004</u>
TEMPORARY CASH INVESTMENTS — (0.1%)		
State Street Institutional U.S. Government Money Market Fund 1.880%.....	373,788	373,788
SECURITIES LENDING COLLATERAL — (3.9%)		
@§ The DFA Short Term Investment Fund.....	1,824,804	21,107,503
TOTAL INVESTMENTS — (100.0%) (Cost \$430,948,075)^.....		<u>\$534,647,295</u>

Summary of the Portfolio's investments as of July 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.....	\$ 14,775,761	—	—	\$ 14,775,761
Consumer Discretionary.....	62,280,619	\$ 1,282	—	62,281,901
Consumer Staples.....	23,266,101	—	—	23,266,101
Energy.....	46,728,487	—	—	46,728,487
Financials.....	136,309,241	—	—	136,309,241
Health Care.....	31,753,663	—	\$ 188,480	31,942,143
Industrials.....	95,516,665	1,366	—	95,518,031
Information Technology.....	45,982,409	—	—	45,982,409
Materials.....	46,753,721	—	—	46,753,721
Real Estate.....	5,417,392	—	—	5,417,392
Utilities.....	4,014,487	—	—	4,014,487
Preferred Stocks				
Consumer Discretionary.....	16,241	—	—	16,241
Industrials.....	160,089	—	—	160,089
Temporary Cash Investments.....	373,788	—	—	373,788
Securities Lending Collateral.....	—	21,107,503	—	21,107,503
TOTAL.....	<u>\$513,348,664</u>	<u>\$21,110,151</u>	<u>\$188,480[^]</u>	<u>\$534,647,295</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
July 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (99.4%)		
COMMUNICATION SERVICES — (8.3%)		
Activision Blizzard, Inc.....	14,373	\$ 1,149,121
AT&T, Inc.....	471,014	8,845,643
Comcast Corp., Class A.....	302,220	11,339,294
* DISH Network Corp., Class A.....	27,506	477,779
Electronic Arts, Inc.....	1,473	193,302
Fox Corp., Class A.....	34,255	1,134,183
Fox Corp., Class B.....	25,526	788,753
Interpublic Group of Cos., Inc.....	25,252	754,277
* Liberty Broadband Corp., Class A.....	600	64,758
* Liberty Broadband Corp., Class C.....	6,600	718,938
* Liberty Media Corp.-Liberty Formula One, Class A.....	535	33,165
* Liberty Media Corp.-Liberty Formula One, Class C.....	4,527	306,795
* Liberty Media Corp.-Liberty SiriusXM, Class A.....	4,466	177,970
* Liberty Media Corp.-Liberty SiriusXM, Class C.....	14,451	575,439
# Lumen Technologies, Inc.....	130,666	1,422,953
* Madison Square Garden Entertainment Corp.....	154	8,968
News Corp., Class A.....	16,744	286,992
News Corp., Class B.....	8,065	139,363
Omnicom Group, Inc.....	697	48,679
# Paramount Global, Class A.....	1,652	44,670
# Paramount Global, Class B.....	61,302	1,449,792
* T-Mobile U.S., Inc.....	34,454	4,928,989
Verizon Communications, Inc.....	255,450	11,799,236
* Walt Disney Co.....	45,722	4,851,104
* Warner Bros Discovery, Inc.....	168,300	2,524,500
TOTAL COMMUNICATION SERVICES.....		<u>54,064,663</u>
CONSUMER DISCRETIONARY — (5.6%)		
Advance Auto Parts, Inc.....	7,659	1,482,936
* Aptiv PLC.....	10,069	1,056,138
Aramark.....	21,061	703,437
Autoliv, Inc.....	7,172	616,792
Best Buy Co., Inc.....	614	47,272
BorgWarner, Inc.....	27,403	1,053,919
* Capri Holdings Ltd.....	1,300	63,284
* CarMax, Inc.....	11,548	1,149,488
#* Carnival Corp.....	43,840	397,190
# Dick's Sporting Goods, Inc.....	958	89,659
* Dollar Tree, Inc.....	15,403	2,547,040
DR Horton, Inc.....	56,104	4,377,795
eBay, Inc.....	48,272	2,347,467
Ford Motor Co.....	165,913	2,437,262
# Gap, Inc.....	1,476	14,199
Garmin Ltd.....	11,928	1,164,411
* General Motors Co.....	100,456	3,642,535
Gentex Corp.....	17,044	480,982
Harley-Davidson, Inc.....	1,373	51,913
Hasbro, Inc.....	3,203	252,140
* Hyatt Hotels Corp., Class A.....	2,188	181,057
Kohl's Corp.....	805	23,458
Lear Corp.....	6,694	1,011,731
Lennar Corp., Class A.....	26,799	2,277,915
Lennar Corp., Class B.....	1,507	102,295

VA U.S. LARGE VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
Lithia Motors, Inc.....	2,389	\$ 633,754
LKQ Corp.....	36,546	2,004,183
MGM Resorts International.....	7,230	236,638
* Mohawk Industries, Inc.....	9,865	1,267,455
Newell Brands, Inc.....	8,465	171,078
* Norwegian Cruise Line Holdings Ltd.....	7,660	93,069
PulteGroup, Inc.....	42,097	1,836,271
PVH Corp.....	672	41,610
Ralph Lauren Corp.....	2,390	235,726
#* Royal Caribbean Cruises Ltd.....	10,937	423,371
Service Corp. International.....	700	52,122
Tapestry, Inc.....	15,402	517,969
Toll Brothers, Inc.....	1,729	85,032
Whirlpool Corp.....	7,935	1,371,724
TOTAL CONSUMER DISCRETIONARY.....		<u>36,542,317</u>
CONSUMER STAPLES — (6.5%)		
Archer-Daniels-Midland Co.....	27,548	2,280,148
* BellRing Brands, Inc.....	3,250	78,455
Bunge Ltd.....	15,242	1,407,294
# Campbell Soup Co.....	4,000	197,400
Conagra Brands, Inc.....	34,544	1,181,750
Constellation Brands, Inc., Class A.....	6,617	1,629,833
* Coty, Inc., Class A.....	7,970	58,340
* Darling Ingredients, Inc.....	14,300	990,704
General Mills, Inc.....	51,759	3,871,056
Hormel Foods Corp.....	9,549	471,148
J M Smucker Co.....	13,623	1,802,595
Keurig Dr Pepper, Inc.....	5,429	210,320
Kraft Heinz Co.....	23,740	874,344
Kroger Co.....	83,867	3,894,784
Molson Coors Beverage Co., Class B.....	11,394	680,792
Mondelez International, Inc., Class A.....	69,853	4,473,386
* Pilgrim's Pride Corp.....	2,655	83,287
* Post Holdings, Inc.....	2,564	222,914
Seaboard Corp.....	12	48,728
Spectrum Brands Holdings, Inc.....	174	12,100
Tyson Foods, Inc., Class A.....	36,011	3,169,328
* U.S. Foods Holding Corp.....	17,034	536,571
Walgreens Boots Alliance, Inc.....	59,328	2,350,575
Walmart, Inc.....	87,081	11,499,046
TOTAL CONSUMER STAPLES.....		<u>42,024,898</u>
ENERGY — (14.5%)		
APA Corp.....	4,268	158,641
Baker Hughes Co.....	44,854	1,152,299
Cabot Oil & Gas Corp.....	22,675	693,628
Chevron Corp.....	108,229	17,725,746
ConocoPhillips.....	109,454	10,664,103
Continental Resources, Inc.....	5,878	404,935
Devon Energy Corp.....	59,099	3,714,372
Diamondback Energy, Inc.....	3,941	504,527
EOG Resources, Inc.....	28,067	3,121,612
Exxon Mobil Corp.....	250,641	24,294,632
Halliburton Co.....	48,166	1,411,264
Helmerich & Payne, Inc.....	818	37,873
Hess Corp.....	27,536	3,096,974
Kinder Morgan, Inc.....	95,103	1,710,903

VA U.S. LARGE VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
Marathon Oil Corp.....	42,811	\$ 1,061,713
Marathon Petroleum Corp.....	30,153	2,763,824
Murphy Oil Corp.....	2,737	96,178
NOV, Inc.....	626	11,650
Occidental Petroleum Corp.....	71,693	4,713,815
ONEOK, Inc.....	24,386	1,456,820
Ovintiv, Inc.....	2,906	148,467
Phillips 66.....	18,704	1,664,656
Pioneer Natural Resources Co.....	13,804	3,270,858
Schlumberger NV.....	102,566	3,798,019
Targa Resources Corp.....	9,717	671,542
Valero Energy Corp.....	20,897	2,314,761
Williams Cos., Inc.....	113,122	3,856,329
TOTAL ENERGY.....		<u>94,520,141</u>
FINANCIALS — (19.6%)		
Aflac, Inc.....	44,437	2,546,240
* Alleghany Corp.....	521	436,327
Allstate Corp.....	32,749	3,830,651
Ally Financial, Inc.....	51,633	1,707,503
American Financial Group, Inc.....	7,203	962,897
American International Group, Inc.....	29,430	1,523,591
Apollo Global Management, Inc.....	12,499	713,693
* Arch Capital Group Ltd.....	16,276	722,654
Assurant, Inc.....	3,963	696,616
Axis Capital Holdings Ltd.....	973	49,127
Bank of America Corp.....	274,769	9,289,940
Bank of New York Mellon Corp.....	54,289	2,359,400
* Berkshire Hathaway, Inc., Class B.....	41,380	12,438,828
Capital One Financial Corp.....	27,365	3,005,498
Charles Schwab Corp.....	485	33,489
Chubb Ltd.....	11,502	2,169,737
Cincinnati Financial Corp.....	4,307	419,243
Citigroup, Inc.....	97,587	5,064,765
Citizens Financial Group, Inc.....	23,897	907,369
CNA Financial Corp.....	3,404	144,398
Comerica, Inc.....	7,975	620,216
East West Bancorp, Inc.....	3,233	232,065
Equitable Holdings, Inc.....	10,621	301,955
Everest Re Group Ltd.....	1,981	517,734
Fidelity National Financial, Inc.....	5,733	229,091
Fifth Third Bancorp.....	73,951	2,523,208
First Horizon Corp.....	31,098	695,351
Franklin Resources, Inc.....	9,835	269,971
Globe Life, Inc.....	4,255	428,606
Goldman Sachs Group, Inc.....	21,204	7,069,202
Hartford Financial Services Group, Inc.....	50,871	3,279,653
Huntington Bancshares, Inc.....	82,014	1,089,966
Invesco Ltd.....	12,464	221,111
Jefferies Financial Group, Inc.....	1,212	39,475
JPMorgan Chase & Co.....	173,576	20,023,727
KeyCorp.....	69,635	1,274,320
Lincoln National Corp.....	10,260	526,748
Loews Corp.....	13,619	793,307
M&T Bank Corp.....	8,288	1,470,706
* Markel Corp.....	361	468,268
MetLife, Inc.....	22,456	1,420,342
Morgan Stanley.....	78,577	6,624,041
Northern Trust Corp.....	11,340	1,131,505

VA U.S. LARGE VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
PacWest Bancorp.	1,151	\$ 32,263
PNC Financial Services Group, Inc.	12,915	2,143,115
Principal Financial Group, Inc.	29,370	1,966,028
Prosperity Bancshares, Inc.	567	42,009
Prudential Financial, Inc.	14,337	1,433,557
Regions Financial Corp.	73,172	1,549,783
Reinsurance Group of America, Inc.	828	95,866
RenaissanceRe Holdings Ltd.	250	32,327
Signature Bank.	289	53,630
State Street Corp.	21,628	1,536,453
Synchrony Financial.	32,632	1,092,519
Synovus Financial Corp.	1,104	44,580
Travelers Cos., Inc.	27,113	4,302,833
Truist Financial Corp.	56,633	2,858,268
U.S. Bancorp.	35,182	1,660,590
Unum Group.	3,525	113,470
Wells Fargo & Co.	179,816	7,888,528
WR Berkley Corp.	1,479	92,482
Zions Bancorp NA.	11,396	621,652
TOTAL FINANCIALS.		<u>127,832,487</u>
HEALTH CARE — (16.2%)		
Abbott Laboratories.	1,568	170,661
Anthem, Inc.	17,704	8,446,578
Baxter International, Inc.	24,054	1,411,008
Becton Dickinson & Co.	7,382	1,803,496
* Biogen, Inc.	13,718	2,950,193
* Bio-Rad Laboratories, Inc., Class A.	918	517,073
* Boston Scientific Corp.	4,588	188,337
Bristol-Myers Squibb Co.	125,327	9,246,626
* Catalent, Inc.	500	56,550
* Centene Corp.	26,665	2,479,045
* Change Healthcare, Inc.	3,848	93,391
Cigna Corp.	20,248	5,575,489
Cooper Cos., Inc.	200	65,400
CVS Health Corp.	69,583	6,657,702
Danaher Corp.	20,944	6,104,548
* DaVita, Inc.	811	68,254
DENTSPLY SIRONA, Inc.	10,502	379,752
* Elanco Animal Health, Inc.	6,840	138,578
* Embecta Corp.	1,316	38,730
* Envista Holdings Corp.	1,720	69,918
Gilead Sciences, Inc.	56,627	3,383,463
* Henry Schein, Inc.	11,024	869,022
* Hologic, Inc.	10,948	781,468
* Horizon Therapeutics PLC.	1,145	95,001
Humana, Inc.	9,065	4,369,330
* IQVIA Holdings, Inc.	420	100,913
* Jazz Pharmaceuticals PLC.	6,215	969,913
Laboratory Corp. of America Holdings.	14,026	3,677,477
McKesson Corp.	3,387	1,156,932
Medtronic PLC.	47,049	4,352,974
Merck & Co., Inc.	3,280	293,035
PerkinElmer, Inc.	3,314	507,605
Pfizer, Inc.	375,356	18,959,232
Quest Diagnostics, Inc.	17,859	2,439,004
* Regeneron Pharmaceuticals, Inc.	3,871	2,251,722
STERIS PLC.	6,062	1,367,890
* Syneos Health, Inc.	3,195	252,852

VA U.S. LARGE VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Teladoc Health, Inc.....	452	\$ 16,656
Teleflex, Inc.....	157	37,752
Thermo Fisher Scientific, Inc.....	15,941	9,539,254
* United Therapeutics Corp.....	1,123	259,492
UnitedHealth Group, Inc.....	131	71,047
Universal Health Services, Inc., Class B.....	11,058	1,243,693
* Vertex Pharmaceuticals, Inc.....	1,318	369,580
Viatis, Inc.....	77,958	755,413
Zimmer Biomet Holdings, Inc.....	9,350	1,032,147
#* Zimvie, Inc.....	935	18,158
TOTAL HEALTH CARE.....		<u>105,632,354</u>
INDUSTRIALS — (11.5%)		
AECOM.....	11,729	844,488
AGCO Corp.....	9,374	1,021,016
AMERCO.....	2,175	1,168,149
AMETEK, Inc.....	7,745	956,507
Arcosa, Inc.....	1,576	81,259
* Builders FirstSource, Inc.....	16,700	1,135,600
* CACI International, Inc., Class A.....	200	60,458
Carlisle Cos., Inc.....	7,596	2,249,176
Carrier Global Corp.....	47,193	1,912,732
CSX Corp.....	12,581	406,744
Cummins, Inc.....	14,520	3,213,421
Deere & Co.....	199	68,293
Dover Corp.....	8,834	1,180,929
Eaton Corp. PLC.....	22,499	3,338,627
Emerson Electric Co.....	5,210	469,265
FedEx Corp.....	18,335	4,273,705
Fortive Corp.....	7,159	461,397
Fortune Brands Home & Security, Inc.....	12,304	857,343
General Dynamics Corp.....	13,487	3,057,098
General Electric Co.....	20,244	1,496,234
* GXO Logistics, Inc.....	11,107	533,136
Howmet Aerospace, Inc.....	44,451	1,650,466
Hubbell, Inc.....	2,329	510,098
Huntington Ingalls Industries, Inc.....	508	110,155
Ingersoll Rand, Inc.....	18,883	940,373
ITT, Inc.....	400	30,012
Jacobs Engineering Group, Inc.....	7,558	1,037,713
* JetBlue Airways Corp.....	3,982	33,528
Johnson Controls International PLC.....	36,356	1,959,952
L3Harris Technologies, Inc.....	4,201	1,008,114
Leidos Holdings, Inc.....	16,426	1,757,582
* MasTec, Inc.....	425	33,545
* Middleby Corp.....	1,625	235,121
Nielsen Holdings PLC.....	4,829	115,655
Norfolk Southern Corp.....	17,447	4,382,163
Northrop Grumman Corp.....	1,770	847,653
Oshkosh Corp.....	522	44,944
Otis Worldwide Corp.....	2,174	169,942
Owens Corning.....	8,674	804,427
PACCAR, Inc.....	27,052	2,475,799
Parker-Hannifin Corp.....	10,439	3,017,810
Pentair PLC.....	17,893	874,789
Quanta Services, Inc.....	17,126	2,375,890
Raytheon Technologies Corp.....	44,815	4,177,206
Republic Services, Inc.....	37,656	5,221,381
Sensata Technologies Holding PLC.....	18,330	815,135

VA U.S. LARGE VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Snap-on, Inc.....	6,398	\$ 1,433,472
* Southwest Airlines Co.....	29,586	1,127,818
Stanley Black & Decker, Inc.....	17,519	1,705,124
* Sunrun, Inc.....	2,269	74,174
Textron, Inc.....	31,507	2,068,119
Trane Technologies PLC.....	11,386	1,673,628
* United Airlines Holdings, Inc.....	17,659	648,968
* United Rentals, Inc.....	6,074	1,959,898
Westinghouse Air Brake Technologies Corp.....	6,704	626,623
* XPO Logistics, Inc.....	1,886	112,670
TOTAL INDUSTRIALS.....		74,845,524
INFORMATION TECHNOLOGY — (8.5%)		
* Advanced Micro Devices, Inc.....	11,200	1,058,064
* Akamai Technologies, Inc.....	7,158	688,743
Amdocs Ltd.....	15,020	1,307,641
Analog Devices, Inc.....	14,527	2,498,063
* Arrow Electronics, Inc.....	4,165	533,828
Avnet, Inc.....	1,297	62,087
Broadcom, Inc.....	152	81,393
* Ciena Corp.....	1,583	81,683
Cisco Systems, Inc.....	1,642	74,498
Cognizant Technology Solutions Corp., Class A.....	35,955	2,443,502
Concentrix Corp.....	2,352	314,604
Corning, Inc.....	87,648	3,221,941
Dell Technologies, Inc., Class C.....	5,968	268,918
Dolby Laboratories, Inc., Class A.....	2,820	218,268
* DXC Technology Co.....	10,899	344,408
Fidelity National Information Services, Inc.....	15,924	1,626,796
* First Solar, Inc.....	1,244	123,367
* Fiserv, Inc.....	14,437	1,525,702
* Flex Ltd.....	51,876	871,517
Global Payments, Inc.....	5,589	683,647
Hewlett Packard Enterprise Co.....	162,089	2,308,147
HP, Inc.....	106,724	3,563,514
* II-VI, Inc.....	781	41,112
Intel Corp.....	274,533	9,968,293
International Business Machines Corp.....	860	112,479
* IPG Photonics Corp.....	430	45,829
Jabil, Inc.....	5,001	296,759
Juniper Networks, Inc.....	20,534	575,568
* Kyndryl Holdings, Inc.....	1,573	16,469
Marvell Technology, Inc.....	21,410	1,192,109
Microchip Technology, Inc.....	104	7,161
Micron Technology, Inc.....	83,365	5,156,959
MKS Instruments, Inc.....	200	23,640
* ON Semiconductor Corp.....	35,546	2,373,762
* Qorvo, Inc.....	11,900	1,238,433
Roper Technologies, Inc.....	1,058	461,997
* Salesforce, Inc.....	10,099	1,858,418
Skyworks Solutions, Inc.....	9,461	1,030,114
SS&C Technologies Holdings, Inc.....	23,811	1,408,897
TD SYNNEX Corp.....	2,852	286,398
TE Connectivity Ltd.....	22,920	3,065,092
* Teledyne Technologies, Inc.....	501	196,091
Vontier Corp.....	2,863	73,865
* Western Digital Corp.....	32,201	1,581,069

VA U.S. LARGE VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
Xerox Holdings Corp.....	3,127	\$ 53,566
TOTAL INFORMATION TECHNOLOGY.....		<u>54,964,411</u>
MATERIALS — (8.0%)		
Air Products & Chemicals, Inc.....	6,186	1,535,551
Albemarle Corp.....	10,443	2,551,329
Alcoa Corp.....	10,336	525,999
Amcor PLC.....	77,242	1,000,284
* Arconic Corp.....	3,229	97,548
Celanese Corp.....	3,019	354,763
CF Industries Holdings, Inc.....	15,102	1,442,090
* Cleveland-Cliffs, Inc.....	15,656	277,268
Corteva, Inc.....	34,377	1,978,396
Dow, Inc.....	55,732	2,965,500
DuPont de Nemours, Inc.....	17,056	1,044,339
Eastman Chemical Co.....	19,127	1,834,853
FMC Corp.....	1,524	169,316
Freeport-McMoRan, Inc.....	103,786	3,274,448
Huntsman Corp.....	3,237	93,744
International Flavors & Fragrances, Inc.....	10,181	1,262,953
International Paper Co.....	46,145	1,973,622
* Linde PLC.....	25,975	7,844,450
LyondellBasell Industries NV, Class A.....	28,270	2,519,422
Martin Marietta Materials, Inc.....	5,531	1,947,355
Mosaic Co.....	24,116	1,269,949
Newmont Corp.....	43,787	1,982,675
Nucor Corp.....	41,885	5,687,983
Packaging Corp. of America.....	10,295	1,447,580
Reliance Steel & Aluminum Co.....	8,693	1,653,843
Royal Gold, Inc.....	782	81,930
Sonoco Products Co.....	945	59,998
Steel Dynamics, Inc.....	28,855	2,247,227
Sylvamo Corp.....	2,595	101,828
Vulcan Materials Co.....	10,270	1,697,939
Westlake Corp.....	8,620	839,071
WestRock Co.....	13,393	567,327
TOTAL MATERIALS.....		<u>52,330,580</u>
REAL ESTATE — (0.5%)		
* CBRE Group, Inc., Class A.....	26,199	2,243,159
* Howard Hughes Corp.....	807	57,208
* Jones Lang LaSalle, Inc.....	4,563	870,027
TOTAL REAL ESTATE.....		<u>3,170,394</u>
UTILITIES — (0.2%)		
NRG Energy, Inc.....	18,805	709,889
Vistra Corp.....	27,232	703,947
TOTAL UTILITIES.....		<u>1,413,836</u>
TOTAL COMMON STOCKS		
Cost (\$459,299,878).....		<u>647,341,605</u>
TEMPORARY CASH INVESTMENTS — (0.3%)		
State Street Institutional U.S. Government Money Market Fund 1.880%.....	1,580,763	<u>1,580,763</u>

VA U.S. LARGE VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
SECURITIES LENDING COLLATERAL — (0.3%)		
@§ The DFA Short Term Investment Fund	191,810	\$ 2,218,668
TOTAL INVESTMENTS — (100.0%)		
(Cost \$463,098,877)^.....		<u>\$651,141,036</u>

Summary of the Portfolio's investments as of July 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.....	\$ 54,064,663	—	—	\$ 54,064,663
Consumer Discretionary.....	36,542,317	—	—	36,542,317
Consumer Staples.....	42,024,898	—	—	42,024,898
Energy.....	94,520,141	—	—	94,520,141
Financials.....	127,832,487	—	—	127,832,487
Health Care.....	105,632,354	—	—	105,632,354
Industrials.....	74,845,524	—	—	74,845,524
Information Technology.....	54,964,411	—	—	54,964,411
Materials.....	52,330,580	—	—	52,330,580
Real Estate.....	3,170,394	—	—	3,170,394
Utilities.....	1,413,836	—	—	1,413,836
Temporary Cash Investments.....	1,580,763	—	—	1,580,763
Securities Lending Collateral.....	—	\$2,218,668	—	2,218,668
TOTAL.....	<u>\$648,922,368</u>	<u>\$2,218,668</u>	<u>—</u>	<u>\$651,141,036</u>

VA INTERNATIONAL VALUE PORTFOLIO

SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (93.5%)		
AUSTRALIA — (7.2%)		
Ansell Ltd.....	5,190	\$ 95,287
Aurizon Holdings Ltd.....	179,384	507,710
Australia & New Zealand Banking Group Ltd.....	222,491	3,595,735
Australia & New Zealand Banking Group Ltd.....	14,833	237,331
Bank of Queensland Ltd.....	26,138	138,432
Beach Energy Ltd.....	176,844	227,902
Bendigo & Adelaide Bank Ltd.....	27,893	202,409
BlueScope Steel Ltd.....	84,388	991,253
Challenger Ltd.....	53,101	262,306
Cleanaway Waste Management Ltd.....	140,159	270,015
Downer EDI Ltd.....	79,745	310,460
Evolution Mining Ltd.....	198,273	366,265
Fortescue Metals Group Ltd.....	12,971	166,918
Harvey Norman Holdings Ltd.....	80,981	236,314
IGO Ltd.....	21,431	167,930
Incitec Pivot Ltd.....	190,619	485,667
Lendlease Corp. Ltd.....	50,973	369,281
* Lottery Corp. Ltd.....	116,070	368,186
National Australia Bank Ltd.....	187,661	4,052,822
New Hope Corp. Ltd.....	6,935	21,485
Newcrest Mining Ltd.....	84,715	1,141,641
Nine Entertainment Co. Holdings Ltd.....	90,824	132,509
Northern Star Resources Ltd.....	34,135	187,593
Orica Ltd.....	31,794	376,830
Origin Energy Ltd.....	92,720	389,272
OZ Minerals Ltd.....	31,497	420,650
QBE Insurance Group Ltd.....	29,628	239,564
Qube Holdings Ltd.....	117,061	227,699
Rio Tinto Ltd.....	8,234	570,489
Santos Ltd.....	317,467	1,650,314
Seven Group Holdings Ltd.....	12,728	157,698
Sims Ltd.....	13,740	142,882
Sonic Healthcare Ltd.....	15,537	374,155
South32 Ltd.....	439,010	1,196,572
Suncorp Group Ltd.....	112,631	889,476
Tabcorp Holdings Ltd.....	116,070	80,968
TPG Telecom Ltd.....	35,131	156,756
Treasury Wine Estates Ltd.....	16,365	141,067
Ω Viva Energy Group Ltd.....	77,731	146,023
Westpac Banking Corp.....	255,593	3,870,481
Whitehaven Coal Ltd.....	90,155	396,942
Woodside Energy Group Ltd.....	110,262	2,489,769
Worley Ltd.....	14,874	150,113
TOTAL AUSTRALIA.....		28,603,171
AUSTRIA — (0.1%)		
Erste Group Bank AG.....	8,486	215,143
BELGIUM — (0.5%)		
Ageas SA.....	12,339	538,531
KBC Group NV.....	14,235	745,586
Solvay SA.....	6,383	560,637
TOTAL BELGIUM.....		1,844,754

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (10.0%)		
	10,400	\$ 447,096
	19,080	425,093
#	54,261	761,023
	45,272	4,550,846
	77,287	4,709,614
	99,696	1,569,215
	64,710	3,273,591
	67,179	3,708,281
	36,069	687,790
	22,706	447,896
	3,064	1,650,500
	58,434	1,067,787
	3,088	75,045
#	9,022	496,420
#	19,463	933,835
	141,588	484,496
	68,120	384,074
#	17,127	1,093,730
	80,840	1,480,972
#*	19,812	272,762
	31,699	2,715,388
	6,795	363,164
	1,266	25,738
#	6,294	155,464
	4,100	67,486
	3,628	168,484
	101,892	3,458,184
	45,967	1,350,970
	20,149	1,262,391
*	2,200	57,508
	10,651	997,187
#	44,544	340,546
TOTAL CANADA		<u>39,482,576</u>
DENMARK — (2.0%)		
	219	586,696
	264	720,808
	11,611	1,501,789
	7,541	493,580
	24,821	347,104
	9,837	1,657,543
*	963	342,655
	6,132	30,308
	355	87,482
	794	196,752
	11,697	266,707
#	62,946	1,654,455
TOTAL DENMARK		<u>7,885,879</u>
FINLAND — (1.0%)		
	7,924	88,941
	189,492	986,984
	21,645	112,121
	131,916	1,300,525
	52,536	812,505
	24,434	774,308
TOTAL FINLAND		<u>4,075,384</u>

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (9.0%)		
* Accor SA.....	6,110	\$ 158,548
# Alstom SA.....	9,545	226,844
Ω Amundi SA.....	2,141	116,245
Arkema SA.....	7,145	676,885
AXA SA.....	58,603	1,350,360
BNP Paribas SA.....	55,714	2,632,335
Bolloré SE.....	60,491	305,411
Bouygues SA.....	26,110	789,298
# Carrefour SA.....	68,146	1,161,347
Cie de Saint-Gobain.....	56,762	2,646,802
Cie Generale des Etablissements Michelin SCA.....	80,994	2,266,582
Credit Agricole SA.....	32,751	301,762
Danone SA.....	2,599	143,307
Dassault Aviation SA.....	1,000	143,023
Eiffage SA.....	9,211	864,351
Electricite de France SA.....	53,134	645,273
Engie SA.....	145,439	1,799,420
EssilorLuxottica SA.....	555	87,014
* Euroapi SA.....	1,167	19,687
* Faurecia SE.....	2,392	43,407
Orange SA.....	205,995	2,104,946
Publicis Groupe SA.....	20,273	1,078,835
* Renault SA.....	16,430	485,743
Rexel SA.....	6,166	109,585
Sanofi.....	24,555	2,440,117
Societe Generale SA.....	66,873	1,498,383
TotalEnergies SE, Sponsored ADR.....	7,191	367,172
# TotalEnergies SE.....	207,414	10,594,158
Vinci SA.....	3,777	362,058
Vivendi SE.....	14,364	136,362
*Ω Worldline SA.....	7,358	324,768
TOTAL FRANCE.....		35,880,028
GERMANY — (5.9%)		
Allianz SE.....	15,624	2,837,413
BASF SE.....	65,381	2,913,716
Bayer AG.....	28,706	1,674,428
Bayerische Motoren Werke AG.....	29,120	2,379,492
* Commerzbank AG.....	127,287	872,060
Continental AG.....	11,978	853,327
Ω Covestro AG.....	19,852	669,516
* Daimler Truck Holding AG.....	39,415	1,077,013
# Deutsche Bank AG.....	95,150	830,504
Evonik Industries AG.....	17,755	378,709
Fresenius Medical Care AG & Co. KGaA.....	9,626	356,869
Fresenius SE & Co. KGaA.....	36,425	932,078
HeidelbergCement AG.....	14,794	753,562
K+S AG.....	3,253	68,593
Mercedes-Benz Group AG.....	86,769	5,117,113
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen.....	1,375	311,721
#* Siemens Energy AG.....	13,814	229,554
* Talanx AG.....	4,970	181,433
Telefonica Deutschland Holding AG.....	116,895	310,780
Uniper SE.....	4,116	27,501
United Internet AG.....	3,685	97,067
Volkswagen AG.....	3,115	616,981
TOTAL GERMANY.....		23,489,430

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (2.3%)		
	40,600	\$ 51,601
Ω	16,100	137,021
	232,000	839,217
*	175,090	181,389
	206,217	1,459,960
	208,012	1,379,801
	24,500	153,634
	147,000	268,201
	21,800	351,647
	74,255	258,493
	86,000	120,496
	91,660	485,386
	137,460	459,652
	4,500	156,828
	342,702	509,199
	95,362	1,138,349
	39,000	222,110
	92,500	87,099
Ω	1,070,189	810,494
	25,000	49,308
TOTAL HONG KONG.....		<u>9,119,885</u>
IRELAND — (0.4%)		
	10,678	24,289
	31,053	177,864
	3,847	147,625
#	32,143	<u>1,240,398</u>
TOTAL IRELAND.....		<u>1,590,176</u>
ISRAEL — (0.5%)		
	73,327	683,408
	15,891	154,518
	17,029	174,124
	97,175	552,523
	16,469	175,981
*	35,452	<u>332,540</u>
TOTAL ISRAEL.....		<u>2,073,094</u>
ITALY — (1.7%)		
	6,582	98,399
	96,652	1,161,813
	734,952	1,305,134
	21,514	184,519
	145,096	2,083,615
*	1,601,899	355,396
*	480,955	100,673
	18,000	39,510
	3,840	107,751
	129,274	1,278,477
	15,811	35,800
TOTAL ITALY.....		<u>6,751,087</u>
JAPAN — (19.7%)		
	27,300	68,296
	2,400	43,412
	9,900	108,385
	21,000	765,518

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Air Water, Inc.....	14,300	\$ 192,519
Aisin Corp.....	16,400	487,057
Alfresa Holdings Corp.....	12,800	170,827
Alps Alpine Co. Ltd.....	21,900	227,924
Amada Co. Ltd.....	24,400	196,950
Aozora Bank Ltd.....	6,400	133,788
Asahi Group Holdings Ltd.....	15,500	538,878
Asahi Kasei Corp.....	82,000	657,837
Bank of Kyoto Ltd.....	2,500	106,364
Bridgestone Corp.....	20,700	807,421
Brother Industries Ltd.....	21,500	402,726
Canon Marketing Japan, Inc.....	6,700	157,343
Canon, Inc.....	29,300	693,174
Chiba Bank Ltd.....	30,300	168,070
Coca-Cola Bottlers Japan Holdings, Inc.....	9,400	107,169
COMSYS Holdings Corp.....	5,600	112,505
Concordia Financial Group Ltd.....	57,500	195,615
Cosmo Energy Holdings Co. Ltd.....	6,800	206,246
Credit Saison Co. Ltd.....	9,900	126,418
Dai Nippon Printing Co. Ltd.....	14,500	319,976
Daicel Corp.....	28,800	183,206
Dai-ichi Life Holdings, Inc.....	37,200	647,089
# Daio Paper Corp.....	2,900	31,052
Daiwa House Industry Co. Ltd.....	25,600	632,527
Daiwa Securities Group, Inc.....	116,000	535,482
Denka Co. Ltd.....	7,400	191,872
Dentsu Group, Inc.....	1,300	45,411
DIC Corp.....	8,000	147,947
Dowa Holdings Co. Ltd.....	4,900	177,707
ENEOS Holdings, Inc.....	284,527	1,100,665
EXEO Group, Inc.....	1,900	31,836
Fuji Media Holdings, Inc.....	1,800	15,668
FUJIFILM Holdings Corp.....	1,000	57,122
Fukuoka Financial Group, Inc.....	9,200	163,067
Hankyu Hanshin Holdings, Inc.....	17,500	507,618
Haseko Corp.....	19,800	241,053
Hino Motors Ltd.....	25,600	133,049
Hitachi Construction Machinery Co. Ltd.....	10,100	222,825
Hitachi Ltd.....	21,000	1,063,189
Honda Motor Co. Ltd.....	108,400	2,777,986
House Foods Group, Inc.....	1,700	36,553
Idemitsu Kosan Co. Ltd.....	20,400	530,498
IHI Corp.....	4,600	121,291
Iida Group Holdings Co. Ltd.....	14,400	235,763
INFRONEER Holdings, Inc.....	6,200	45,511
Inpex Corp.....	102,100	1,170,247
Isetan Mitsukoshi Holdings Ltd.....	13,100	104,879
Isuzu Motors Ltd.....	53,500	586,820
ITOCHU Corp.....	24,400	710,276
Iwatani Corp.....	4,600	192,817
J Front Retailing Co. Ltd.....	19,100	160,794
* Japan Airlines Co. Ltd.....	2,600	45,040
Japan Post Holdings Co. Ltd.....	29,400	211,675
Japan Post Insurance Co. Ltd.....	10,000	161,679
JFE Holdings, Inc.....	40,600	457,759
JGC Holdings Corp.....	6,800	83,629
JTEKT Corp.....	21,300	157,938
Kajima Corp.....	40,900	466,902
Kamigumi Co. Ltd.....	6,400	130,140

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Kaneka Corp.....	7,200	\$ 195,085
Kawasaki Heavy Industries Ltd.....	15,400	302,464
Kewpie Corp.....	2,900	50,376
Kinden Corp.....	7,000	82,644
Kobe Steel Ltd.....	21,500	99,950
Komatsu Ltd.....	19,800	457,744
Konica Minolta, Inc.....	16,600	58,878
K's Holdings Corp.....	13,800	139,348
Kuraray Co. Ltd.....	35,100	282,521
Kyocera Corp.....	6,800	378,004
Lixil Corp.....	23,100	478,060
Mabuchi Motor Co. Ltd.....	2,700	77,383
Marubeni Corp.....	95,900	892,087
Mazda Motor Corp.....	47,100	397,033
Mebuki Financial Group, Inc.....	28,540	57,581
Medipal Holdings Corp.....	8,800	132,769
Mitsubishi Chemical Holdings Corp.....	113,500	638,270
Mitsubishi Corp.....	60,300	1,792,072
Mitsubishi Electric Corp.....	71,600	755,683
Mitsubishi Estate Co. Ltd.....	20,000	297,032
Mitsubishi Gas Chemical Co., Inc.....	16,700	242,745
Mitsubishi HC Capital, Inc.....	76,800	372,165
Mitsubishi Heavy Industries Ltd.....	24,200	898,606
Mitsubishi Logistics Corp.....	2,599	69,737
Mitsubishi Materials Corp.....	11,500	173,987
* Mitsubishi Motors Corp.....	44,600	155,400
Mitsubishi UFJ Financial Group, Inc.....	398,200	2,243,655
Mitsui & Co. Ltd.....	50,000	1,103,113
Mitsui Chemicals, Inc.....	19,900	419,178
Mitsui Fudosan Co. Ltd.....	34,100	762,115
# Mitsui OSK Lines Ltd.....	26,400	723,912
Mizuho Financial Group, Inc.....	73,620	878,020
Morinaga Milk Industry Co. Ltd.....	3,000	110,619
MS&AD Insurance Group Holdings, Inc.....	14,650	475,119
NEC Corp.....	21,700	801,043
NGK Insulators Ltd.....	19,900	291,062
NGK Spark Plug Co. Ltd.....	14,700	287,862
NH Foods Ltd.....	8,400	254,492
Nikon Corp.....	21,300	245,302
Nippon Electric Glass Co. Ltd.....	5,400	107,513
Nippon Express Holdings, Inc.....	7,600	454,141
Nippon Shokubai Co. Ltd.....	2,300	90,024
Nippon Steel Corp.....	39,718	591,013
Nippon Yusen KK.....	10,700	840,499
Nissan Motor Co. Ltd.....	143,300	544,950
Nisshin Seifun Group, Inc.....	6,400	78,780
Nomura Holdings, Inc.....	111,100	423,903
Nomura Real Estate Holdings, Inc.....	12,900	312,946
NSK Ltd.....	35,700	199,924
Obayashi Corp.....	70,100	515,546
Oji Holdings Corp.....	93,000	387,731
ORIX Corp.....	58,700	1,046,141
Otsuka Holdings Co. Ltd.....	6,500	232,199
PALTAC Corp.....	1,700	53,292
Panasonic Corp.....	106,600	880,104
Resona Holdings, Inc.....	101,400	394,065
Ricoh Co. Ltd.....	44,800	360,329
Rinnai Corp.....	1,000	76,028
Rohm Co. Ltd.....	2,300	170,684

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Sankyo Co. Ltd.....	1,700	\$ 53,466
Sankyu, Inc.....	1,000	33,161
SBI Holdings, Inc.....	2,900	58,834
Seiko Epson Corp.....	21,400	321,485
Seino Holdings Co. Ltd.....	7,900	65,527
Sekisui Chemical Co. Ltd.....	15,400	216,670
# Sekisui House Ltd.....	51,000	903,281
Seven & I Holdings Co. Ltd.....	14,300	582,871
Shimamura Co. Ltd.....	1,900	182,198
Shimizu Corp.....	58,900	333,883
Shizuoka Bank Ltd.....	13,000	78,668
Showa Denko KK.....	14,800	248,204
SoftBank Group Corp.....	42,200	1,772,686
Sohgo Security Services Co. Ltd.....	4,200	117,700
Sojitz Corp.....	17,994	273,447
Sompo Holdings, Inc.....	22,097	986,216
Stanley Electric Co. Ltd.....	10,300	180,995
Subaru Corp.....	47,600	828,283
Sumitomo Chemical Co. Ltd.....	192,000	754,547
Sumitomo Corp.....	35,200	494,910
Sumitomo Dainippon Pharma Co. Ltd.....	11,400	89,279
Sumitomo Electric Industries Ltd.....	71,600	798,253
Sumitomo Forestry Co. Ltd.....	14,700	228,240
Sumitomo Heavy Industries Ltd.....	12,100	276,846
Sumitomo Metal Mining Co. Ltd.....	16,300	512,534
Sumitomo Mitsui Financial Group, Inc.....	42,796	1,342,600
Sumitomo Mitsui Trust Holdings, Inc.....	17,003	558,536
Sumitomo Realty & Development Co. Ltd.....	18,000	497,035
Sumitomo Rubber Industries Ltd.....	17,500	157,787
Suzuken Co. Ltd.....	5,100	140,959
Suzuki Motor Corp.....	18,400	603,140
T&D Holdings, Inc.....	43,200	488,939
Taiheiyo Cement Corp.....	12,600	189,039
Taisei Corp.....	14,700	469,030
Taisho Pharmaceutical Holdings Co. Ltd.....	1,300	51,763
Takeda Pharmaceutical Co. Ltd.....	97,467	2,859,700
TDK Corp.....	20,200	636,192
Teijin Ltd.....	18,500	196,025
THK Co. Ltd.....	3,200	67,890
Toda Corp.....	12,000	64,366
Tokai Carbon Co. Ltd.....	13,400	108,335
Tokio Marine Holdings, Inc.....	7,400	433,195
Tokyo Century Corp.....	3,000	106,095
Tokyo Tatemono Co. Ltd.....	17,400	256,255
Tokyu Fudosan Holdings Corp.....	70,500	382,036
Toppan, Inc.....	12,200	207,589
Toray Industries, Inc.....	106,900	585,527
Tosoh Corp.....	26,000	338,915
Toyo Seikan Group Holdings Ltd.....	11,800	135,884
Toyo Suisan Kaisha Ltd.....	1,900	80,727
Toyo Tire Corp.....	8,600	115,585
Toyoda Gosei Co. Ltd.....	6,400	101,000
Toyota Boshoku Corp.....	5,200	76,894
Toyota Industries Corp.....	5,900	359,248
Toyota Motor Corp.....	409,650	6,649,039
Toyota Tsusho Corp.....	19,900	679,176
Tsumura & Co.....	2,200	51,618
Tsuruha Holdings, Inc.....	2,100	119,644
UBE Corp.....	10,600	165,969

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Yamada Holdings Co. Ltd.....	53,500	\$ 193,155
Yamaha Motor Co. Ltd.....	25,400	490,655
Yamato Kogyo Co. Ltd.....	1,000	34,196
Yamazaki Baking Co. Ltd.....	8,800	106,247
Yokohama Rubber Co. Ltd.	11,900	174,304
Z Holdings Corp.....	45,600	161,161
Zeon Corp.....	13,700	139,113
TOTAL JAPAN.....		<u>78,310,675</u>
NETHERLANDS — (3.3%)		
Ω ABN AMRO Bank NV.....	22,292	227,331
Aegon NV.....	81,285	357,020
Akzo Nobel NV.....	7,825	526,626
ArcelorMittal SA.....	15,639	385,867
# ArcelorMittal SA.....	32,994	811,314
ASR Nederland NV.....	7,032	293,919
Coca-Cola Europacific Partners PLC.....	8,890	482,672
# Heineken NV.....	6,042	595,662
# ING Groep NV, Sponsored ADR.....	18,092	176,035
ING Groep NV.....	123,043	1,195,218
# JDE Peet's NV.....	4,912	142,460
Koninklijke Ahold Delhaize NV.....	133,198	3,668,117
Koninklijke DSM NV.....	9,967	1,596,206
# Koninklijke KPN NV.....	190,617	628,844
Koninklijke Philips NV.....	31,201	645,744
Koninklijke Philips NV.....	1,000	20,752
NN Group NV.....	18,122	850,328
OCI NV.....	815	28,294
Prosus NV.....	760	49,579
Randstad NV.....	11,237	567,951
TOTAL NETHERLANDS.....		<u>13,249,939</u>
NEW ZEALAND — (0.3%)		
* Auckland International Airport Ltd.....	53,001	248,876
Chorus Ltd.....	24,155	121,570
EBOS Group Ltd.....	10,860	269,854
Fletcher Building Ltd.....	58,153	189,204
Fonterra Co-operative Group Ltd.....	4,389	8,356
# Ryman Healthcare Ltd.....	14,006	81,924
Summerset Group Holdings Ltd.....	12,181	82,115
TOTAL NEW ZEALAND.....		<u>1,001,899</u>
NORWAY — (0.9%)		
Austevoll Seafood ASA.....	5,842	71,966
Ω DNB Bank ASA.....	64,001	1,262,469
Elkem ASA.....	26,190	107,310
#* Frontline Ltd.....	2,120	20,194
Golden Ocean Group Ltd.....	17,681	195,218
Norsk Hydro ASA.....	111,226	753,582
Schibsted ASA, Class A.....	1,439	27,047
Schibsted ASA, Class B.....	784	14,103
SpareBank 1 SR-Bank ASA.....	10,821	127,951
Storebrand ASA.....	27,367	230,185
Subsea 7 SA.....	23,150	208,641
TGS ASA.....	5,678	84,279
Wallenius Wilhelmsen ASA.....	18,082	121,216

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
Yara International ASA.....	7,693	\$ 327,855
TOTAL NORWAY.....		<u>3,552,016</u>
PORTUGAL — (0.1%)		
*†† Banco Espirito Santo SA.....	40,541	0
# EDP Renovaveis SA.....	12,688	330,006
Galp Energia SGPS SA.....	8,363	88,276
TOTAL PORTUGAL.....		<u>418,282</u>
SINGAPORE — (1.1%)		
City Developments Ltd.....	40,600	228,100
Frasers Property Ltd.....	23,600	17,965
Genting Singapore Ltd.....	37,300	21,785
Golden Agri-Resources Ltd.....	145,600	27,415
Hongkong Land Holdings Ltd.....	54,500	283,294
Jardine Cycle & Carriage Ltd.....	9,300	188,763
Keppel Corp. Ltd.....	182,400	911,304
Oversea-Chinese Banking Corp. Ltd.....	95,700	811,029
* Singapore Airlines Ltd.....	167,500	662,655
Singapore Land Group Ltd.....	13,400	24,042
UOL Group Ltd.....	40,699	219,892
Wilmar International Ltd.....	217,200	632,900
Yangzijiang Shipbuilding Holdings Ltd.....	240,600	162,214
TOTAL SINGAPORE.....		<u>4,191,358</u>
SPAIN — (1.6%)		
Banco Bilbao Vizcaya Argentaria SA.....	239,554	1,085,580
Banco Bilbao Vizcaya Argentaria SA, Sponsored ADR.....	14,797	67,178
Banco Santander SA.....	1,370,586	3,429,028
CaixaBank SA.....	92,943	279,083
Repsol SA.....	129,935	1,618,763
TOTAL SPAIN.....		<u>6,479,632</u>
SWEDEN — (2.5%)		
AFRY AB.....	4,206	64,225
BillerudKorsnas AB.....	15,047	194,085
Boliden AB.....	30,789	1,028,933
Ω Dometic Group AB.....	16,857	114,319
# Electrolux AB, Class B.....	17,524	252,763
Essity AB, Class B.....	2,086	53,099
Getinge AB, Class B.....	1,316	29,697
Holmen AB, Class B.....	6,910	283,945
Husqvarna AB, Class B.....	11,148	88,847
# Intrum AB.....	6,184	132,090
* Millicom International Cellular SA, SDR.....	11,294	177,588
* Pandox AB.....	2,525	37,030
Peab AB, Class B.....	22,986	156,820
Saab AB, Class B.....	4,297	155,438
# Securitas AB, Class B.....	23,137	233,969
Skandinaviska Enskilda Banken AB, Class A.....	64,380	697,456
Skanska AB, Class B.....	30,581	521,710
SKF AB, Class B.....	40,116	675,130
SSAB AB, Class A.....	21,492	104,008
SSAB AB, Class B.....	67,045	307,615
Svenska Cellulosa AB SCA, Class A.....	318	4,697
# Svenska Cellulosa AB SCA, Class B.....	19,810	289,614
Svenska Handelsbanken AB, Class A.....	44,022	395,842

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
Swedbank AB, Class A.....	31,969	\$ 442,776
Tele2 AB, Class B.....	40,866	466,838
Telefonaktiebolaget LM Ericsson, Class B.....	34,576	262,993
Telia Co. AB.....	175,120	646,954
Trelleborg AB, Class B.....	20,413	501,558
Volvo AB, Class A.....	9,778	182,199
Volvo AB, Class B.....	80,280	1,441,349
TOTAL SWEDEN.....		<u>9,943,587</u>
SWITZERLAND — (8.8%)		
ABB Ltd.....	30,951	940,898
Adecco Group AG.....	9,992	351,988
Alcon, Inc.....	18,965	1,483,259
Baloise Holding AG.....	3,212	511,765
Barry Callebaut AG.....	25	55,392
Cie Financiere Richemont SA, Class A.....	33,393	4,026,444
Credit Suisse Group AG.....	50,891	296,011
# Credit Suisse Group AG, Sponsored ADR.....	77,716	450,753
Holcim Ltd.....	48,967	2,295,622
Julius Baer Group Ltd.....	23,009	1,189,796
Novartis AG, Sponsored ADR.....	94,915	8,146,554
Novartis AG.....	14,430	1,239,964
SIG Group AG.....	27,078	706,419
Swatch Group AG.....	1,367	363,918
Swatch Group AG.....	2,714	135,534
Swiss Life Holding AG.....	2,132	1,129,398
Swiss Prime Site AG.....	2,133	194,239
Swiss Re AG.....	13,170	988,235
Swisscom AG.....	2,899	1,567,308
#* UBS Group AG.....	216,179	3,525,736
* Vifor Pharma AG.....	2,717	475,738
Zurich Insurance Group AG.....	10,576	4,616,724
TOTAL SWITZERLAND.....		<u>34,691,695</u>
UNITED KINGDOM — (14.6%)		
3i Group PLC.....	58,185	904,064
Abrdn Plc.....	102,372	207,551
Ω Airtel Africa PLC.....	45,493	87,939
Anglo American PLC.....	55,028	1,988,979
Associated British Foods PLC.....	6,559	133,970
Aviva PLC.....	337,052	1,632,283
Barclays PLC, Sponsored ADR.....	231,313	1,801,928
Barratt Developments PLC.....	40,580	248,824
Bellway PLC.....	7,263	217,048
BP PLC, Sponsored ADR.....	75,298	2,212,252
BP PLC.....	704,505	3,448,030
British American Tobacco PLC, Sponsored ADR.....	14,611	572,313
British American Tobacco PLC.....	106,755	4,183,049
BT Group PLC.....	861,090	1,700,070
* Centrica PLC.....	50,747	54,375
DS Smith PLC.....	99,036	353,023
Glencore PLC.....	795,673	4,509,634
# HSBC Holdings PLC, Sponsored ADR.....	151,414	4,754,400
* Informa PLC.....	8,957	65,141
Investec PLC.....	36,739	198,745
J Sainsbury PLC.....	209,983	566,444
Johnson Matthey PLC.....	2,416	63,165
*Ω Just Eat Takeaway.com NV.....	2,870	52,605

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Kingfisher PLC.....	188,068	\$ 595,023
Lloyds Banking Group PLC.....	3,121,380	1,728,177
Lloyds Banking Group PLC, ADR.....	608,371	1,344,500
M&G PLC.....	150,453	392,186
* Marks & Spencer Group PLC.....	84,050	145,716
Melrose Industries PLC.....	151,436	298,095
Natwest Group PLC.....	34,062	103,455
# Natwest Group PLC, Sponsored ADR.....	91,424	568,657
Pearson PLC.....	12,532	115,987
Pearson PLC, Sponsored ADR.....	23,439	217,045
Phoenix Group Holdings PLC.....	29,956	236,012
Royal Mail PLC.....	124,204	429,224
Shell PLC.....	36,847	982,942
Shell PLC, Sponsored ADR.....	285,549	15,242,606
Standard Chartered PLC.....	111,879	771,147
Taylor Wimpey PLC.....	110,271	171,634
Tesco PLC.....	262,126	840,674
Vodafone Group PLC.....	2,031,495	2,993,728
Vodafone Group PLC, Sponsored ADR.....	63,098	931,324
TOTAL UNITED KINGDOM.....		<u>58,063,964</u>
TOTAL COMMON STOCKS.....		<u>370,913,654</u>
PREFERRED STOCKS — (0.9%)		
GERMANY — (0.9%)		
Bayerische Motoren Werke AG.....	5,480	416,070
Porsche Automobil Holding SE.....	7,818	565,880
Volkswagen AG.....	18,370	2,597,331
TOTAL GERMANY.....		<u>3,579,281</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$381,471,348).....		<u>374,492,935</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (5.6%)		
@§ The DFA Short Term Investment Fund.....	1,923,494	22,249,057
TOTAL INVESTMENTS — (100.0%)		
(Cost \$403,719,472)^.....		<u>\$396,741,992</u>

As of July 31, 2022, VA International 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	09/16/22	\$1,391,391	\$1,446,725	\$55,334
Total Futures Contracts.....			<u>\$1,391,391</u>	<u>\$1,446,725</u>	<u>\$55,334</u>

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Australia.....	\$ 368,186	\$ 28,234,985	—	\$ 28,603,171
Austria.....	—	215,143	—	215,143
Belgium.....	—	1,844,754	—	1,844,754
Canada.....	39,482,576	—	—	39,482,576
Denmark.....	30,308	7,855,571	—	7,885,879
Finland.....	112,121	3,963,263	—	4,075,384
France.....	386,859	35,493,169	—	35,880,028
Germany.....	416,756	23,072,674	—	23,489,430
Hong Kong.....	—	9,119,885	—	9,119,885
Ireland.....	1,240,398	349,778	—	1,590,176
Israel.....	332,540	1,740,554	—	2,073,094
Italy.....	147,261	6,603,826	—	6,751,087
Japan.....	—	78,310,675	—	78,310,675
Netherlands.....	1,008,101	12,241,838	—	13,249,939
New Zealand.....	—	1,001,899	—	1,001,899
Norway.....	—	3,552,016	—	3,552,016
Portugal.....	—	418,282	—	418,282
Singapore.....	—	4,191,358	—	4,191,358
Spain.....	67,178	6,412,454	—	6,479,632
Sweden.....	—	9,943,587	—	9,943,587
Switzerland.....	10,870,414	23,821,281	—	34,691,695
United Kingdom.....	27,645,025	30,418,939	—	58,063,964
Preferred Stocks				
Germany.....	—	3,579,281	—	3,579,281
Securities Lending Collateral.....	—	22,249,057	—	22,249,057
Futures Contracts**.....	55,334	—	—	55,334
TOTAL.....	\$82,163,057	\$314,634,269	—	\$396,797,326

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

VA INTERNATIONAL SMALL PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (94.5%)		
AUSTRALIA — (6.3%)		
* A2B Australia Ltd.....	9,538	\$ 7,751
Accent Group Ltd.....	47,571	43,874
# Adairs Ltd.....	19,122	32,412
Adbri Ltd.....	52,021	92,770
* Ainsworth Game Technology Ltd.....	11,272	7,091
* Alcidion Group Ltd.....	58,601	6,441
* Alkane Resources Ltd.....	69,913	38,767
* Alliance Aviation Services Ltd.....	13,267	29,898
#* AMA Group Ltd.....	91,149	9,888
* AMP Ltd.....	279,523	214,061
Ansell Ltd.....	6,803	124,901
# Appen Ltd.....	8,346	34,220
* Arafura Resources Ltd.....	267,320	66,545
ARB Corp. Ltd.....	9,549	224,230
#* Archer Materials Ltd.....	10,038	5,256
# Ardent Leisure Group Ltd.....	72,872	26,345
* Atomos Ltd.....	10,759	2,392
AUB Group Ltd.....	11,087	152,068
#* Audinate Group Ltd.....	7,515	49,727
#* Aurelia Metals Ltd.....	145,235	28,092
* Aussie Broadband Ltd.....	19,735	50,428
Austal Ltd.....	44,617	83,816
* Australian Agricultural Co. Ltd.....	47,194	61,207
Australian Ethical Investment Ltd.....	2,563	11,767
Australian Finance Group Ltd.....	24,189	32,225
* Australian Strategic Materials Ltd.....	11,646	29,339
Australian Vintage Ltd.....	35,719	16,534
Auswide Bank Ltd.....	4,384	20,544
AVJennings Ltd.....	30,044	9,985
#* AVZ Minerals Ltd.....	217,167	121,440
# Baby Bunting Group Ltd.....	18,263	61,826
Bapcor Ltd.....	40,726	190,950
Base Resources Ltd.....	50,358	10,744
Beach Energy Ltd.....	202,242	260,633
Beacon Lighting Group Ltd.....	7,593	12,706
Bega Cheese Ltd.....	40,749	99,695
# Bell Financial Group Ltd.....	16,281	13,265
#* Bellevue Gold Ltd.....	106,201	63,164
#* Betmakers Technology Group Ltd.....	25,815	9,168
#* Bigtincan Holdings Ltd.....	32,416	17,787
Blackmores Ltd.....	1,782	97,309
*†† Blue Sky Alternative Investments Ltd.....	3,762	0
# Boral Ltd.....	36,982	75,364
* Boss Energy Ltd.....	18,084	29,111
Bravura Solutions Ltd.....	28,416	30,491
# Breville Group Ltd.....	11,239	166,159
Brickworks Ltd.....	9,062	133,984
BWX Ltd.....	22,565	10,795
* Byron Energy Ltd.....	58,539	6,141
* Calidus Resources Ltd.....	31,878	15,955
* Calix Ltd.....	8,856	39,445
Capitol Health Ltd.....	65,386	12,774
Capral Ltd.....	1,923	11,502
* Capricorn Metals Ltd.....	32,506	89,205
#* Carnarvon Energy Ltd.....	150,007	22,135

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	9,351	\$ 27,369
*	38,430	131,649
	23,285	115,022
	37,770	128,867
#*	25,276	41,359
	24,888	11,896
	4,767	63,167
#	25,399	19,141
#*	39,534	22,925
#	14,939	91,533
*	19,602	931
	15,075	109,886
*	400,748	63,387
#*	13,173	175,669
	61,282	111,099
	8,086	137,468
	62,643	201,041
#*	9,935	794
	20,294	88,390
*	122,410	77,196
#*	18,426	9,878
	47,800	145,895
	5,356	42,432
	30,769	77,036
	62,716	244,163
	19,275	170,403
#*	44,716	82,802
#*	45,072	9,772
	2,855	3,299
	19,673	156,324
#*	4,620	2,956
*	28,233	2,991
#*	2,899	5,645
#	55,197	28,544
*	26,661	19,974
#*	30,737	22,836
	3,513	7,724
#*	65,036	7,322
	2,140	38,416
	28,335	39,662
	16,677	19,400
*	11,613	116,158
*	24,597	4,751
	9,756	11,745
#*	10,401	126,489
*	16,646	11,005
	111,168	82,993
*	22,234	18,693
*	1,676	290
#*	11,777	8,943
	52,596	104,219
	117,282	114,639
	2,082	3,105
	31,517	190,260
	76,730	60,671
	18,892	116,881
	32,736	47,743
	21,225	85,064
*	3,209	9,213

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	67,921	\$185,060
#*	7,031	9,546
*	23,474	15,660
	38,557	35,284
	8,925	154,187
#	47,095	16,552
	31,166	211,524
	59,186	75,355
#*	74,141	17,696
	62,093	69,386
	38,828	80,503
	77,102	167,745
	20,765	45,016
#*	11,699	4,187
	18,491	143,446
#*	191,542	75,997
	24,078	148,640
	21,850	175,216
	9,133	13,771
*	14,740	4,530
*	51,156	14,425
	20,878	110,993
	3,461	35,075
	181,844	25,313
*	79,446	104,974
	7,222	31,105
#*	7,740	25,053
#*	2,994	5,914
	11,551	137,608
	47,974	147,909
	6,087	76,466
	4,742	20,573
	7,220	31,280
	43,876	30,828
	161,782	16,421
*	839	39,657
*	168,566	40,224
	9,141	78,820
	7,753	4,457
#*	5,436	9,598
#*	16,105	110,576
#*	33,158	21,759
#*	120,257	26,739
	91,542	266,839
	13,468	10,029
*	45,390	61,562
*	42,290	17,806
	13,437	97,549
	45,202	35,376
	25,684	39,870
	72,538	26,748
#	91,183	30,080
	13,855	46,525
#*	24,543	81,654
#	17,539	18,866
#*	56,435	55,266
*	38,972	30,696
	10,993	99,871
	2,347	1,353

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
AUSTRALIA — (Continued)			
#	New Hope Corp. Ltd.....	59,680	\$184,893
	Newcrest Mining Ltd.....	5,875	78,871
	nib holdings Ltd.....	55,310	282,859
	Nick Scali Ltd.....	8,501	57,718
	Nickel Industries Ltd.....	112,645	86,508
	Nine Entertainment Co. Holdings Ltd.....	14,235	20,768
*	Novonix Ltd.....	26,095	52,759
	NRW Holdings Ltd.....	72,942	99,856
	Nufarm Ltd.....	38,633	140,696
	Objective Corp. Ltd.....	1,728	18,556
*	OFX Group Ltd.....	28,697	54,697
#	OM Holdings Ltd.....	27,595	12,490
#*	Omni Bridgeway Ltd.....	29,842	86,586
	oOh!media Ltd.....	67,577	59,457
#*	Opthea Ltd.....	27,620	24,863
*	OreCorp Ltd.....	14,300	4,347
	Orora Ltd.....	107,433	268,920
	Pacific Current Group Ltd.....	4,674	24,845
	Pact Group Holdings Ltd.....	26,672	37,941
#*	Paladin Energy Ltd.....	288,645	150,967
*	Panoramic Resources Ltd.....	218,305	30,210
*	Pantoro Ltd.....	113,113	14,954
	Peet Ltd.....	49,105	35,831
#	Pendal Group Ltd.....	34,189	115,789
	PeopleIN Ltd.....	7,250	17,331
	Perenti Global Ltd.....	76,054	30,682
#	Perpetual Ltd.....	7,678	163,880
	Perseus Mining Ltd.....	143,232	169,991
	Pinnacle Investment Management Group Ltd.....	10,624	75,438
	Platinum Asset Management Ltd.....	34,598	44,423
*	PolyNovo Ltd.....	23,771	27,471
*	Poseidon Nickel Ltd.....	149,711	5,716
*	PPK Group Ltd.....	3,365	6,488
	PPK Mining Equipment Group.....	3,365	0
#	Praemium Ltd.....	49,756	22,112
	Premier Investments Ltd.....	7,021	104,428
#*	Prescient Therapeutics Ltd.....	56,023	7,236
	Propel Funeral Partners Ltd.....	11,096	36,425
	PSC Insurance Group Ltd.....	11,269	34,654
#	PWR Holdings Ltd.....	9,124	53,619
#	Ramelius Resources Ltd.....	101,081	76,586
*	ReadyTech Holdings Ltd.....	3,553	8,050
*	Red 5 Ltd.....	345,731	64,125
#*	Redbubble Ltd.....	21,367	17,744
#	Regis Healthcare Ltd.....	16,349	24,814
#	Regis Resources Ltd.....	94,993	117,693
*	Reject Shop Ltd.....	1,897	5,733
	Reliance Worldwide Corp. Ltd.....	68,551	214,178
#*	Resolute Mining Ltd.....	145,629	28,614
*	Retail Food Group Ltd.....	414,056	13,934
	Ridley Corp. Ltd.....	33,998	40,303
*	RPMGlobal Holdings Ltd.....	21,479	23,853
#*	Rumble Resources Ltd.....	37,032	6,487
*††	Salmat Ltd.....	3,642	0
	Sandfire Resources Ltd.....	45,698	147,474
	Select Harvests Ltd.....	18,813	60,795
	Servcorp Ltd.....	6,297	13,899
*	Service Stream Ltd.....	91,018	67,200
*	Seven West Media Ltd.....	118,278	39,530

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	16,719	\$ 30,714
*	31,166	6,968
	130,482	56,674
#*	107,704	108,900
#*	82,445	10,914
	20,627	214,500
	16,202	78,498
	24,152	10,955
	48,316	40,562
*††	29,981	0
#	113,022	89,113
*	105,725	229,069
*	74,136	15,182
#	14,139	25,025
	19,342	135,023
*	62,968	37,371
	4,961	13,945
*	81,401	84,813
	90,498	63,129
	34,454	118,651
	31,828	264,085
*	7,564	28,118
	15,386	6,787
*	24,550	14,365
	40,486	104,556
*††	110,192	0
	32,152	4,402
Ω	76,412	143,545
*	8,025	6,860
#*	47,632	173,552
*	120,221	111,923
	43,390	39,600
	105,831	465,961
*	9,239	2,312
#*	38,767	31,323
TOTAL AUSTRALIA		17,182,287
AUSTRIA — (1.1%)		
	2,352	24,779
	2,144	35,554
	7,826	366,177
	3,883	194,011
Ω	8,896	410,726
	2,128	69,458
*	808	67,509
	5,162	121,747
*	2,374	18,037
*	307	10,319
	10,232	0
#*	757	10,006
	1,530	123,468
	1,025	163,772
	209	21,573
#	3,336	96,133
	1,977	49,008
	1,603	9,590
	2,323	28,859
	3,858	46,739
	346	11,862

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRIA — (Continued)		
S IMMO AG.....	5,724	\$ 133,512
Schoeller-Bleckmann Oilfield Equipment AG.....	1,398	79,936
# Semperit AG Holding.....	1,085	22,001
Strabag SE.....	1,255	51,953
Telekom Austria AG.....	18,718	115,983
UBM Development AG.....	812	27,977
UNIQA Insurance Group AG.....	16,188	110,906
Vienna Insurance Group AG Wiener Versicherung Gruppe.....	4,531	104,024
voestalpine AG.....	11,461	258,063
Wienerberger AG.....	13,018	299,642
Zumtobel Group AG.....	3,981	28,445
TOTAL AUSTRIA.....		<u>3,111,769</u>
BELGIUM — (1.5%)		
Ackermans & van Haaren NV.....	2,948	433,361
* AGFA-Gevaert NV.....	20,629	74,638
Atenor.....	533	27,724
Banque Nationale de Belgique.....	13	21,319
Barco NV.....	8,852	231,934
Bekaert SA.....	4,327	153,251
#*Ω Biocartis Group NV.....	3,596	6,356
bpost SA.....	9,364	58,768
#* Cie d'Entreprises CFE.....	891	8,706
Deceuninck NV.....	10,393	26,933
* Deme Group NV.....	891	103,012
D'iereen Group.....	333	54,654
Econocom Group SA/NV.....	14,168	48,200
# Elia Group SA.....	2,571	390,308
Etablissements Franz Colruyt NV.....	5,018	138,743
* Euronav NV.....	23,728	323,502
EVS Broadcast Equipment SA.....	1,783	40,354
# Exmar NV.....	4,511	24,847
Fagron.....	7,613	116,120
* Galapagos NV.....	4,558	231,246
Gimv NV.....	3,016	162,832
* Greenyard NV.....	2,745	24,574
Immobel SA.....	570	34,245
Ion Beam Applications.....	2,603	45,558
Jensen-Group NV.....	507	15,411
* Kinopolis Group NV.....	1,746	85,995
Lotus Bakeries NV.....	41	233,246
Melexis NV.....	1,773	152,128
#* Mithra Pharmaceuticals SA.....	419	2,832
#* Ontex Group NV.....	8,295	54,234
* Orange Belgium SA.....	1,706	32,850
Picanol.....	234	16,988
# Proximus SADP.....	15,572	215,781
Recticel SA.....	4,845	74,376
Shurgard Self Storage SA.....	3,950	203,745
Sipef NV.....	638	37,108
Telenet Group Holding NV.....	4,438	70,978
* Tessenderlo Group SA.....	1,966	61,616
Van de Velde NV.....	716	26,938
VGP NV.....	728	127,863
Viohalco SA.....	9,200	32,096
TOTAL BELGIUM.....		<u>4,225,370</u>

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (11.7%)		
#* 5N Plus, Inc.....	10,900	\$ 15,236
Acadian Timber Corp.....	1,400	18,586
* Aclara Resources, Inc.....	5,211	1,139
* AcuityAds Holdings, Inc.....	3,643	8,990
* Advantage Energy Ltd.....	29,081	250,035
Aecon Group, Inc.....	10,791	93,538
Africa Oil Corp.....	54,929	101,661
# AG Growth International, Inc.....	2,667	70,666
AGF Management Ltd., Class B.....	10,933	53,361
* Aimia, Inc.....	12,133	43,868
# AirBoss of America Corp.....	2,200	27,729
# Alamos Gold, Inc., Class A.....	50,761	401,155
Alaris Equity Partners Income.....	5,125	71,599
* Alexco Resource Corp.....	7,261	3,686
Algoma Central Corp.....	1,600	19,742
* Almaden Minerals Ltd., Class B.....	14,000	3,280
Altius Minerals Corp.....	7,400	105,694
* Altius Renewable Royalties Corp.....	2,800	19,657
Altus Group Ltd.....	5,600	229,895
Amerigo Resources Ltd.....	14,600	14,822
Andlauer Healthcare Group, Inc.....	1,942	74,705
Andrew Peller Ltd., Class A.....	4,300	19,476
* Argonaut Gold, Inc.....	45,552	16,897
* Aritzia, Inc.....	11,129	351,108
* Ascot Resources Ltd.....	28,504	8,458
Atco Ltd., Class I.....	9,507	351,385
* Athabasca Oil Corp.....	58,945	111,395
* ATS Automation Tooling Systems, Inc.....	9,914	313,938
Aura Minerals, Inc.....	2,400	13,522
* Aurora Cannabis, Inc.....	6,509	9,178
* AutoCanada, Inc.....	2,934	59,388
B2Gold Corp.....	141,728	497,252
# Badger Infrastructure Solutions Ltd.....	5,409	129,802
* Ballard Power Systems, Inc.....	4,855	38,986
* Baytex Energy Corp.....	56,055	301,166
# Birchcliff Energy Ltd.....	39,513	303,626
Bird Construction, Inc.....	5,738	32,621
Black Diamond Group Ltd.....	2,510	7,370
BMTC Group, Inc.....	850	9,459
#* Bombardier, Inc., Class A.....	529	9,266
* Bombardier, Inc., Class B.....	9,385	156,910
* Bonterra Energy Corp.....	1,235	9,307
Boralex, Inc., Class A.....	11,943	433,307
# Boyd Group Services, Inc.....	1,151	144,712
Bridgemarq Real Estate Services.....	700	7,287
# Brookfield Infrastructure Corp., Class A.....	6,430	294,398
* Calfrac Well Services Ltd.....	3,300	12,112
Calian Group Ltd.....	1,700	91,601
* Calibre Mining Corp.....	11,681	9,669
Canaccord Genuity Group, Inc.....	14,896	115,743
# Canacol Energy Ltd.....	18,050	34,675
* Canada Goose Holdings, Inc.....	6,463	126,586
Canadian Western Bank.....	12,118	244,811
#* Canfor Corp.....	9,100	193,647
#* Canfor Pulp Products, Inc.....	3,143	13,745
Capital Power Corp.....	15,599	601,034
#* Capstone Mining Corp.....	70,612	159,360
Cardinal Energy Ltd.....	16,531	120,058
* CareRx Corp.....	3,200	9,346

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
# Cascades, Inc.....	12,329	\$ 94,353
* Celestica, Inc.....	18,318	192,972
Centerra Gold, Inc.....	29,868	185,897
CES Energy Solutions Corp.....	31,177	64,762
#* Charlottes Web Holdings, Inc.....	9,735	6,994
CI Financial Corp.....	23,097	266,223
Cogeco Communications, Inc.....	2,000	129,460
Cogeco, Inc.....	800	42,632
Computer Modelling Group Ltd.....	12,144	47,227
* Copper Mountain Mining Corp.....	20,335	25,725
Corby Spirit & Wine Ltd.....	1,800	24,599
Corus Entertainment, Inc., Class B.....	27,296	80,148
Crescent Point Energy Corp.....	75,410	597,054
* Crew Energy, Inc.....	4,927	21,546
* Cronos Group, Inc.....	10,906	34,354
#* Denison Mines Corp.....	119,201	142,421
* dentalcorp Holdings, Ltd.....	1,216	10,360
Dexterra Group, Inc.....	6,209	30,500
#* DIRTT Environmental Solutions.....	7,700	7,757
# Doman Building Materials Group Ltd.....	11,052	58,084
# Dorel Industries, Inc., Class B.....	3,700	20,312
DREAM Unlimited Corp., Class A.....	4,025	103,725
Dundee Precious Metals, Inc.....	23,817	115,128
ECN Capital Corp.....	39,452	184,236
E-L Financial Corp. Ltd.....	204	128,242
* Eldorado Gold Corp.....	24,534	150,780
# Element Fleet Management Corp.....	51,505	591,249
* Endeavour Silver Corp.....	18,298	66,841
# Enerflex Ltd.....	12,236	56,376
#* Energy Fuels, Inc.....	5,331	35,758
# Enerplus Corp.....	31,165	434,925
Enghouse Systems Ltd.....	4,590	117,568
* Ensign Energy Services, Inc.....	23,650	63,717
EQB, Inc.....	3,686	160,013
#* Equinox Gold Corp.....	28,393	126,689
* ERO Copper Corp.....	8,889	87,949
Evertz Technologies Ltd.....	3,302	37,518
Exchange Income Corp.....	2,343	85,776
Exco Technologies Ltd.....	4,600	31,396
Extencicare, Inc.....	11,410	67,183
# Fiera Capital Corp.....	8,500	60,470
Finning International, Inc.....	19,706	430,884
Firm Capital Mortgage Investment Corp.....	4,900	46,989
# First Majestic Silver Corp.....	25,693	196,819
#* First Mining Gold Corp.....	27,500	5,369
# First National Financial Corp.....	2,280	66,733
* Fission Uranium Corp.....	56,500	33,091
* Foraco International SA.....	200	273
#* Fortuna Silver Mines, Inc.....	37,493	107,336
#* Freegold Ventures Ltd.....	22,000	8,590
# Freehold Royalties Ltd.....	15,695	177,964
* Frontera Energy Corp.....	9,249	90,645
#* Galiano Gold, Inc.....	12,801	5,398
Gamehost, Inc.....	2,000	13,072
* GDI Integrated Facility Services, Inc.....	1,900	74,202
Gear Energy Ltd.....	23,288	24,733
# Gibson Energy, Inc.....	20,231	415,821
goeasy Ltd.....	1,136	99,322
* GoGold Resources, Inc.....	26,229	43,833

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
#*	GoldMoney, Inc.....	6,800 \$ 8,337
*	Goodfood Market Corp.....	2,400 2,287
*	Gran Tierra Energy, Inc.....	52,923 70,258
	Guardian Capital Group Ltd., Class A.....	2,850 65,611
*	Haivision Systems, Inc.....	3,200 13,094
	Hammond Power Solutions, Inc.....	1,000 10,933
	Hardwoods Distribution, Inc.....	2,254 58,790
#*	Headwater Exploration, Inc.....	20,809 100,913
*	Heroux-Devtek, Inc.....	5,297 58,987
	High Liner Foods, Inc.....	2,300 21,463
#	HLS Therapeutics, Inc.....	2,903 29,244
#	Home Capital Group, Inc.....	7,497 153,037
	Hudbay Minerals, Inc.....	32,692 125,861
*	i-80 Gold Corp.....	12,689 24,079
*	IAMGOLD Corp.....	62,316 102,755
*	IBI Group, Inc.....	2,900 43,640
*	Imperial Metals Corp.....	9,700 20,982
	Information Services Corp.....	2,000 31,252
	Innergex Renewable Energy, Inc.....	18,669 280,498
*	InPlay Oil Corp.....	3,000 7,848
*	Interfor Corp.....	8,400 207,417
#*	Invesque, Inc.....	4,300 5,375
Ω	Jamieson Wellness, Inc.....	5,513 160,153
*	Karora Resources, Inc.....	15,448 40,413
	K-Bro Linen, Inc.....	1,500 38,222
*	Kelt Exploration Ltd.....	29,888 160,579
#	Keyera Corp.....	5,503 142,630
*	Kinaxis, Inc.....	2,023 241,834
	Kingsway Financial Services, Inc.....	600 3,648
*	Knight Therapeutics, Inc.....	14,616 66,086
#	KP Tissue, Inc.....	700 5,696
#	Labrador Iron Ore Royalty Corp.....	7,700 170,169
*	Largo, Inc.....	1,753 13,349
#	Lassonde Industries, Inc., Class A.....	400 37,796
	Laurentian Bank of Canada.....	6,500 212,124
	Leon's Furniture Ltd.....	3,400 44,340
	LifeWorks, Inc.....	8,101 199,781
	Linamar Corp.....	6,705 305,679
	Logistec Corp., Class B.....	300 9,809
#*	Lucara Diamond Corp.....	52,607 26,703
#*	Lundin Gold, Inc.....	7,491 50,016
*	MAG Silver Corp.....	5,770 80,318
	Magellan Aerospace Corp.....	2,400 13,625
*	Mainstreet Equity Corp.....	600 60,223
*	Major Drilling Group International, Inc.....	10,973 82,176
*	Mandalay Resources Corp.....	5,300 11,465
	Maple Leaf Foods, Inc.....	11,496 243,916
*	Marimaca Copper Corp.....	4,300 10,410
	Martinrea International, Inc.....	11,210 81,763
	Maverix Metals, Inc.....	6,075 25,813
#*	MDF Commerce, Inc.....	2,102 2,561
	Medical Facilities Corp.....	5,100 39,229
*	MEG Energy Corp.....	37,193 512,055
	Melcor Developments Ltd.....	2,200 24,172
	Methanex Corp.....	7,987 297,116
	Morguard Corp.....	700 60,437
	MTY Food Group, Inc.....	2,800 126,274
#	Mullen Group Ltd.....	14,988 170,883
*	New Gold, Inc.....	90,970 74,592

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
* New Pacific Metals Corp.....	4,600	\$ 14,306
# NFI Group, Inc.....	8,237	88,703
North American Construction Group Ltd.....	3,900	43,552
# North West Co., Inc.....	6,581	177,200
* NuVista Energy Ltd.....	29,960	266,483
* Obsidian Energy Ltd.....	1,300	11,063
* OceanaGold Corp.....	97,656	177,688
Onex Corp.....	298	15,927
* Organigram Holdings, Inc.....	22,800	24,396
* Orla Mining Ltd.....	7,800	23,512
Osisko Gold Royalties Ltd.....	22,760	238,125
#* Osisko Mining, Inc.....	37,096	82,271
Pan American Silver Corp.....	25,043	509,124
Paramount Resources Ltd., Class A.....	9,692	240,768
Parex Resources, Inc.....	17,840	332,127
Park Lawn Corp.....	5,054	135,965
# Parkland Corp.....	19,306	541,693
Pason Systems, Inc.....	11,152	133,941
* Perpetua Resources Corp.....	3,100	8,556
# Peyto Exploration & Development Corp.....	22,159	249,182
PHX Energy Services Corp.....	1,100	5,051
Pine Cliff Energy Ltd.....	23,500	33,767
* Pipestone Energy Corp.....	3,600	12,060
# Pizza Pizza Royalty Corp.....	6,500	68,474
Polaris Renewable Energy, Inc.....	3,600	62,551
# Pollard Banknote Ltd.....	1,300	22,436
#* PolyMet Mining Corp.....	1,089	3,241
# PrairieSky Royalty Ltd.....	25,409	372,836
* Precision Drilling Corp.....	1,930	131,511
# Premium Brands Holdings Corp.....	5,689	457,101
Primo Water Corp.....	20,840	275,088
Pulse Seismic, Inc.....	6,700	11,615
# Quarterhill, Inc.....	10,900	18,130
#* Real Matters, Inc.....	9,299	42,699
* Recipe Unlimited Corp.....	2,200	22,901
#* RF Capital Group, Inc.....	155	1,642
Richelieu Hardware Ltd.....	6,969	210,885
# Rogers Sugar, Inc.....	12,650	63,914
Russel Metals, Inc.....	8,500	182,671
* Sabina Gold & Silver Corp.....	36,019	33,472
Sandstorm Gold Ltd.....	29,263	174,130
# Savaria Corp.....	6,382	67,730
* Seabridge Gold, Inc.....	10,958	150,346
Secure Energy Services, Inc.....	45,150	226,358
* ShawCor Ltd.....	13,242	60,184
# Sienna Senior Living, Inc.....	12,077	128,074
# Sierra Metals, Inc.....	5,800	3,442
#* Sierra Wireless, Inc.....	6,400	159,394
* SilverCrest Metals, Inc.....	7,791	52,979
Ω Sleep Country Canada Holdings, Inc.....	5,401	120,795
# SNC-Lavalin Group, Inc.....	22,916	428,417
Softchoice Corp.....	1,143	21,386
*Ω Spin Master Corp.....	3,700	137,910
Sprott, Inc.....	2,898	109,674
SSR Mining, Inc.....	27,007	445,103
Stantec, Inc.....	1,953	96,373
Stelco Holdings, Inc.....	6,217	175,458
# Stella-Jones, Inc.....	7,165	212,676
#* SunOpta, Inc.....	10,884	96,129

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
# Superior Plus Corp.....	22,114	\$ 199,804
Surge Energy, Inc.....	7,831	62,131
# Tamarack Valley Energy Ltd.....	41,972	145,856
#* Taseko Mines Ltd.....	35,100	38,648
TECSYS, Inc.....	300	9,167
* TeraGo, Inc.....	400	1,318
TerraVest Industries, Inc.....	800	14,837
Tidewater Midstream & Infrastructure Ltd.....	35,300	34,182
Timbercreek Financial Corp.....	13,945	91,148
* Torex Gold Resources, Inc.....	13,010	99,057
Total Energy Services, Inc.....	6,761	40,705
#* Touchstone Exploration, Inc.....	7,300	5,302
TransAlta Corp.	35,363	404,843
# TransAlta Renewables, Inc.....	15,283	213,393
Transcontinental, Inc., Class A.....	11,425	144,892
TransGlobe Energy Corp.....	10,800	41,663
#* Treasury Metals, Inc.....	917	294
#* Trevali Mining Corp.....	4,900	1,684
* Trican Well Service Ltd.....	42,074	124,525
Tricon Residential, Inc.....	33,313	362,123
Triple Flag Precious Metals Corp.....	1,400	16,443
* Trisura Group Ltd.....	5,400	150,671
* Turquoise Hill Resources Ltd.....	11,251	294,150
* Uni-Select, Inc.....	6,255	180,682
Vermilion Energy, Inc.....	21,247	549,409
VersaBank.....	1,000	7,356
* Victoria Gold Corp.....	2,300	18,302
* Viemed Healthcare, Inc.....	3,800	29,815
* VIQ Solutions, Inc.....	1,300	1,340
Wajax Corp.....	3,913	63,803
Waterloo Brewing Ltd.....	2,100	7,544
* Wesdome Gold Mines Ltd.....	18,179	146,221
* Western Copper & Gold Corp.....	4,800	6,768
Western Forest Products, Inc.....	53,930	62,751
# Westshore Terminals Investment Corp.....	5,642	149,493
Whitecap Resources, Inc.....	70,340	537,762
* WildBrain Ltd.....	12,570	22,970
Wipak Ltd.....	3,800	137,661
Yamana Gold, Inc.....	108,929	520,620
# Yellow Pages Ltd.....	2,040	20,073
†† Zenith Capital Corp.....	1,300	117
TOTAL CANADA.....		<u>32,083,062</u>
CHINA — (0.1%)		
BOE Varitronix Ltd.....	46,009	106,965
China Gold International Resources Corp. Ltd.....	43,400	119,976
* Goodbaby International Holdings Ltd.....	129,000	15,126
*†† Hanfeng Evergreen, Inc.....	2,400	0
TOTAL CHINA.....		<u>242,067</u>
DENMARK — (2.3%)		
* ALK-Abello AS.....	15,012	299,726
Alm Brand AS.....	107,385	161,604
#* Bang & Olufsen AS.....	14,001	29,403
BankNordik P/F.....	552	9,559
* Bavarian Nordic AS.....	9,970	494,377
* Brodrene Hartmann AS.....	204	7,628
cBrain AS.....	1,050	30,109

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
DENMARK — (Continued)		
	2,148	\$ 256,584
#	16,517	19,282
	3,259	142,215
	3,765	134,932
*	2,806	133,167
	7,827	214,986
#	86	5,717
	35,577	175,843
*	2,539	51,791
*	17,913	313,057
	1,140	44,851
*	6,487	339,507
	4,416	47,380
*Ω	3,857	216,290
*	3,104	73,362
*	5,108	261,709
*Ω	1,779	17,630
	1,083	11,327
*	1,650	72,746
	2,428	74,754
	3,260	366,075
	5,904	503,514
#*	1,054	24,437
Ω	9,210	176,392
	1,709	127,245
	4,710	351,546
	739	69,499
	1,053	47,290
	12,098	138,619
	1,804	38,913
	8,856	271,959
#	1,034	13,219
*	344	38,227
	5,230	254,986
*	4,930	80,568
	255	73,765
	23,511	10,666
*	5,296	95,516
TOTAL DENMARK.....		<u>6,321,972</u>
FINLAND — (2.0%)		
	7,233	69,358
	379	11,266
	4,469	46,761
	428	3,637
	2,685	20,673
	2,491	23,701
#	4,078	21,822
	4,700	166,224
	9,013	44,950
#	7,320	52,081
	2,833	21,511
Ω	1,937	46,626
	761	17,520
#*	104,522	42,970
	3,933	77,691
*	12,707	39,416
	378	9,267
	1,373	29,297

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)		
	1,550	\$ 1,847
#	11,797	459,830
	4,139	34,129
	13,667	173,533
	13,408	239,190
	7,254	194,761
#	3,659	42,934
*	1,174	458
	3,250	45,181
	21,964	195,804
	3,457	71,651
	15,034	177,819
	1,985	73,081
*	946	3,728
	5,827	11,874
	16,336	33,193
	3,001	143,227
	12,691	605,836
	42,896	188,863
	1,333	14,483
	1,180	31,759
*	1,364	110,294
	14,595	32,372
	3,058	17,644
	2,620	134,955
Ω	4,222	28,636
	10,553	149,068
	1,067	7,875
	1,518	16,246
	2,896	33,183
	1,530	5,937
Ω	13,729	128,963
	10,629	289,108
	5,059	66,547
	6,371	95,917
	2,601	120,008
	20,218	562,614
#	1,520	6,337
	21,535	189,218
*	12,707	23,074
	21,894	74,474
TOTAL FINLAND.....		<u>5,580,422</u>
FRANCE — (4.6%)		
	5,361	38,339
	1,182	21,286
	3,226	164,534
Ω	11,953	141,596
	1,905	49,437
	2,903	393,182
	1,354	51,014
*	1,197	14,757
	1,195	63,542
	1,111	21,549
#	266	10,011
	5,853	67,307
#	2,306	34,759
	776	36,296
	2,134	28,698

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
Burelle SA.....	28	\$ 14,684
Caisse Regionale de Credit Agricole Mutuel du Languedoc SCCV.....	23	1,176
#* Casino Guichard Perrachon SA.....	4,112	48,498
Catana Group.....	3,304	24,688
CBo Territoria.....	2,250	8,356
Cegedim SA.....	865	18,529
* CGG SA.....	82,253	73,466
Chargeurs SA.....	2,784	47,728
* Cie des Alpes.....	3,270	57,411
Cie Plastic Omnium SA.....	6,434	120,338
* Coface SA.....	14,551	152,390
#* DBV Technologies SA.....	1,409	6,699
Derichebourg SA.....	16,273	103,721
* Ekinops SAS.....	2,101	15,088
Electricite de Strasbourg SA.....	132	14,113
*Ω Elior Group SA.....	19,442	63,181
Elis SA.....	25,559	381,490
Equasens.....	558	48,611
Eramet SA.....	1,279	135,390
Etablissements Maurel et Prom SA.....	8,900	47,034
Eurazeo SE.....	4,605	328,924
Eutelsat Communications SA.....	22,026	167,612
Exel Industries, Class A.....	184	8,612
* Faurecia SE.....	15,805	285,675
Fnac Darty SA.....	2,696	108,279
* Gaumont SA.....	20	2,112
Gaztransport Et Technigaz SA.....	3,039	419,151
* Genfit.....	3,627	15,351
* GL Events.....	1,343	25,707
Groupe Crit.....	446	27,848
* Groupe Gorge SA.....	491	9,645
Guerbet.....	934	19,270
Guillemot Corp.....	785	10,402
Haulotte Group SA.....	1,014	3,583
HEXAOM.....	440	11,789
* ID Logistics Group.....	316	102,317
Imerys SA.....	3,467	117,484
Infotel SA.....	414	22,681
Ipsen SA.....	192	19,422
IPSOS.....	6,081	311,686
Jacquet Metals SACA.....	2,005	36,115
* JCDecaux SA.....	7,386	119,110
# Kaufman & Broad SA.....	2,328	64,634
Korian SA.....	9,135	135,164
Laurent-Perrier.....	396	40,340
# Lectra.....	3,093	108,715
Linedata Services.....	535	20,011
LISI.....	3,062	72,145
# LNA Sante SA.....	809	27,705
#* Lumibird.....	1,349	28,274
Ω Maisons du Monde SA.....	4,270	45,640
Manitou BF SA.....	1,600	30,455
Manutan International.....	508	34,779
Mersen SA.....	2,606	91,683
Metropole Television SA.....	4,140	54,534
* Nacon SA.....	1,038	5,812
Neurones.....	718	25,646
Nexans SA.....	3,620	347,681
Nexity SA.....	5,490	134,915

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
#*	Nicox.....	2,438 \$ 4,550
	NRJ Group.....	2,200 14,375
*	Orpea SA.....	1,798 44,769
	Quadient SA.....	5,381 104,766
#*††	Recylex SA.....	1,750 620
	Rexel SA.....	37,300 662,912
	Robertet SA.....	47 44,001
	Rothschild & Co.....	4,325 159,276
	Rubis SCA.....	11,386 278,288
	Samse SA.....	132 23,921
	Savencia SA.....	669 39,384
#	SCOR SE.....	20,315 357,494
	SEB SA.....	1,435 120,813
	Seche Environnement SA.....	536 45,070
	SES SA.....	46,487 350,826
*Ω	SMCP SA.....	4,479 24,388
	Societe BIC SA.....	2,960 167,249
*	Societe des Bains de Mer et du Cercle des Etrangers a Monaco.....	291 26,321
	Societe LDC SA.....	291 29,041
	Societe pour l'Informatique Industrielle.....	1,315 62,178
*	SOITEC.....	2,654 424,833
#*	Solocal Group.....	12,070 12,258
	Somfy SA.....	1,000 126,448
	Sopra Steria Group SACA.....	2,038 339,594
	SPIE SA.....	15,846 380,541
	Stef SA.....	521 49,733
	Sword Group.....	975 40,284
	Synergie SE.....	1,041 31,174
*	Technicolor SA.....	22,659 72,603
	Technip Energies NV.....	14,908 176,067
#	Television Francaise 1.....	7,423 51,135
	Thermador Groupe.....	904 76,076
#	Tikehau Capital SCA.....	4,110 101,686
	Totalenergies EP Gabon.....	172 29,363
	Trigano SA.....	1,128 110,370
*	Ubisoft Entertainment SA.....	11,191 476,450
#	Union Financiere de France BQE SA.....	487 7,576
	Valeo.....	28,564 613,555
*	Vallourec SA.....	19,322 179,036
Ω	Verallia SA.....	7,467 191,130
	Vetoquinol SA.....	531 66,662
	Vicat SA.....	3,273 85,333
	VIEL & Cie SA.....	4,347 24,183
	Vilmorin & Cie SA.....	883 36,521
	Virbac SA.....	510 188,371
*	Voltalia SA.....	573 12,151
	Wavestone.....	1,019 53,210
*Ω	X-Fab Silicon Foundries SE.....	8,082 53,973
*	Xilam Animation SA.....	375 15,425
TOTAL FRANCE.....		<u>12,545,789</u>
GERMANY — (5.4%)		
	1&1 AG.....	5,343 92,580
	3U Holding AG.....	100 265
	7C Solarparken AG.....	5,977 31,928
*	Aareal Bank AG.....	7,914 257,410
	Adesso SE.....	371 64,278
#*Ω	ADLER Group SA.....	7,320 25,962
	AIXTRON SE.....	5,371 138,856

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	283	\$ 14,924
	979	33,616
	417	8,152
	827	92,400
	673	106,195
	4,672	337,305
#*Ω	3,484	30,051
	1,584	60,352
*	3,060	27,199
	1,916	82,472
	7,241	334,924
Ω	4,185	193,851
	677	25,285
#*	393	3,867
*	711	19,536
	4,751	143,564
#*	11,253	43,895
	5,063	173,078
	24,503	49,418
	1,323	21,938
	738	63,378
	3,140	136,114
	3,994	58,860
*	5,713	314,691
	2,003	112,846
	1,665	48,056
#*	4,852	29,868
Ω	19,634	181,484
	17,704	73,912
	6,522	74,184
	579	13,583
	432	19,664
	6,410	159,370
	1,864	82,655
	1,225	14,273
	1,166	56,473
	4,625	37,017
	14,033	307,081
	1,061	104,132
#	270	5,994
	2,791	112,818
	520	31,052
#*	6,458	65,686
*	4,213	192,672
	17,797	419,060
	3,555	90,830
	2,560	95,559
#	4,303	258,461
*	1,167	31,400
	2,481	112,128
*	156	20,769
*	859	1,275
	13,480	183,849
	1,533	40,254
*	1,853	12,173
	3,321	46,286
	351	15,026
#*	33,592	51,556
	4,411	113,096

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	2,953	\$ 158,501
	1,453	114,046
	8,304	490,703
*	383	79,607
	2,484	59,564
Ω	5,460	59,820
	662	10,912
	6,673	161,622
#Ω	1,613	67,057
	27,384	577,425
	8,520	83,501
*	2,008	30,457
#	6,182	92,115
	2,106	8,816
	1,701	148,208
	31	12,300
	1,643	100,385
	10,132	372,612
	1,317	23,630
#*	4,291	33,144
*	726	26,586
*	1,273	3,265
*	392	11,396
*	14,053	114,210
	9,747	57,027
#*	991	116,222
	300	40,155
	1,924	102,790
#*	16,702	162,288
	3,927	73,262
	819	28,109
	5,848	75,486
	562	88,858
	10,341	164,610
	24,469	209,276
	1,437	35,915
*	2,550	55,702
*	17,852	20,205
	5,517	1,011,691
	234	9,192
	7,645	61,842
	6,237	158,798
#Ω	7,063	403,781
	206	59,588
*	548	5,514
*	6,333	47,968
	2,238	181,700
	1,667	203,510
#*	1,707	93,138
*	344	9,722
#	6,583	177,850
#	3,056	172,230
	850	78,407
	3,648	159,555
	8,149	114,961
	2,434	38,484
	1,107	26,565
	22,064	244,343
	5,172	70,526

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
*Ω TeamViewer AG.....	15,676	\$ 163,213
Technotrans SE.....	1,129	29,043
* thyssenkrupp AG.....	38,022	234,827
Traffic Systems SE.....	627	14,507
United Internet AG.....	475	12,512
USU Software AG.....	574	10,121
#* va-Q-tec AG.....	307	4,129
# Varta AG.....	1,521	123,816
VERBIO Vereinigte BioEnergie AG.....	4,297	266,665
* Vitesco Technologies Group AG, Class A.....	1,487	80,877
Vossloh AG.....	1,221	43,577
Wacker Neuson SE.....	3,888	74,808
Washtec AG.....	1,525	64,011
* Westwing Group SE.....	1,156	8,525
Wuestenrot & Wuerttembergische AG.....	3,664	62,921
Zeal Network SE.....	1,834	58,754
TOTAL GERMANY.....		14,852,344
HONG KONG — (2.2%)		
* Aceso Life Science Group Ltd.....	202,400	3,087
Aeon Credit Service Asia Co. Ltd.....	12,000	7,486
* Aidigong Maternal & Child Health Ltd.....	248,000	14,689
Allied Group Ltd.....	206,000	60,969
Analogue Holdings Ltd.....	46,000	7,320
APAC Resources Ltd.....	11,823	1,632
* Apollo Future Mobility Group Ltd.....	412,000	16,542
Asia Financial Holdings Ltd.....	54,874	23,126
Asia Standard International Group Ltd.....	98,940	8,449
ASM Pacific Technology Ltd.....	28,500	227,078
Associated International Hotels Ltd.....	28,000	41,194
Bank of East Asia Ltd.....	51,513	65,471
Ω BOC Aviation Ltd.....	12,400	105,532
BOCOM International Holdings Co. Ltd.....	44,000	3,360
Bright Smart Securities & Commodities Group Ltd.....	114,000	19,747
†† Brightoil Petroleum Holdings Ltd.....	248,000	8,887
†† Burwill Holdings Ltd.....	302,000	512
Cafe de Coral Holdings Ltd.....	42,000	64,091
* Cathay Pacific Airways Ltd.....	71,000	73,554
* Century City International Holdings Ltd.....	183,340	6,882
Chen Hsong Holdings.....	30,000	8,370
Chevalier International Holdings Ltd.....	4,000	4,419
* China Baoli Technologies Holdings Ltd.....	14,500	362
* China Energy Development Holdings Ltd.....	652,000	14,095
China Motor Bus Co. Ltd.....	2,400	26,318
#* China Star Entertainment Ltd.....	180,000	18,095
* China Strategic Holdings Ltd.....	1,321,250	5,571
* China Tonghai International Financial Ltd.....	130,000	2,818
* Chinese Estates Holdings Ltd.....	61,500	16,927
Chow Sang Sang Holdings International Ltd.....	49,000	50,654
Chuang's Consortium International Ltd.....	100,000	14,510
CITIC Telecom International Holdings Ltd.....	196,000	65,364
# CMBC Capital Holdings Ltd.....	46,500	10,810
* C-Mer Eye Care Holdings Ltd.....	52,000	26,497
Convenience Retail Asia Ltd.....	50,000	5,732
* Cowell e Holdings, Inc.....	16,000	28,105
Ω Crystal International Group Ltd.....	51,000	16,105
CSI Properties Ltd.....	859,543	20,688
Dah Sing Banking Group Ltd.....	52,928	40,370
Dah Sing Financial Holdings Ltd.....	17,806	46,759

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	14,500	\$ 7,526
	10,000	11,852
	20,000	10,632
	27,000	23,210
††	38,000	6,898
*	270,000	2,304
	40,000	2,400
	140,333	13,306
*	144,000	10,100
*	195,875	28,726
	8,000	5,919
	10,500	17,909
	177,871	57,380
	334,000	133,279
*Ω	190,000	30,576
*Ω	7,400	10,573
*Ω	90,000	29,482
	14,000	9,052
*††	186,000	3,687
	160,000	37,718
	72,000	7,071
*	88,000	0
*	96,000	13,679
	28,630	62,266
	42,950	12,494
	322,400	32,481
#	321,409	38,475
	82,000	147,897
	27,198	4,024
*	13,500	11,589
	85,500	94,986
	100,386	34,387
	23,000	19,509
	67,000	41,767
*	59,883	52,321
	90,000	7,017
Ω	30,500	13,069
#*	13,500	7,189
	162,000	29,286
	64,000	196,198
	95,000	38,100
Ω	88,000	25,869
	41,000	15,150
*	614,000	12,611
	1,760	228
	56,000	5,347
	40,620	51,942
	109,000	40,527
	136,000	24,421
	61,000	122,447
	63,000	151,524
*	36,000	1,095
	41,000	49,977
*	45,912	25,257
*	13,600	7,485
*	133,200	3,243
*	180,000	4,194
	136,500	16,353
*††	24,000	510

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
* Lifestyle International Holdings Ltd.....	55,000	\$ 18,881
Lippo China Resources Ltd.....	586,000	7,383
Liu Chong Hing Investment Ltd.....	30,000	27,069
L'Occitane International SA.....	22,500	76,756
Luk Fook Holdings International Ltd.....	38,000	92,782
Lung Kee Bermuda Holdings.....	26,000	9,295
* Magnificent Hotel Investment Ltd.....	336,000	4,342
Man Wah Holdings Ltd.....	180,800	141,531
* Mason Group Holdings Ltd.....	2,829,598	9,740
MECOM Power & Construction Ltd.....	106,500	30,933
* Melco International Development Ltd.....	85,000	57,647
Miramar Hotel & Investment.....	21,000	35,415
Modern Dental Group Ltd.....	43,000	13,701
* Mongolian Mining Corp.....	48,000	11,105
* NagaCorp Ltd.....	128,000	119,377
*†† NewOcean Energy Holdings Ltd.....	110,000	411
Nissin Foods Co. Ltd.....	28,000	20,357
NWS Holdings Ltd.....	152,000	150,755
Oriental Watch Holdings.....	39,606	21,589
* Oshidori International Holdings Ltd.....	700,200	33,387
†† Pacific Andes International Holdings Ltd.....	126,000	440
Pacific Basin Shipping Ltd.....	565,000	270,203
Pacific Textiles Holdings Ltd.....	114,000	45,332
* Paliburg Holdings Ltd.....	26,000	6,380
PC Partner Group Ltd.....	34,000	30,548
PCCW Ltd.....	283,286	151,617
Pentamaster International Ltd.....	94,000	10,094
Perfect Medical Health Management Ltd.....	60,000	28,197
Pico Far East Holdings Ltd.....	96,000	13,578
Plover Bay Technologies Ltd.....	40,000	14,607
Public Financial Holdings Ltd.....	70,000	21,120
* Regal Hotels International Holdings Ltd.....	29,000	12,105
Ω Regina Miracle International Holdings Ltd.....	43,000	27,083
* Sa Sa International Holdings Ltd.....	176,000	29,138
*Ω Samsonite International SA.....	91,200	191,302
SEA Holdings Ltd.....	40,046	25,385
* Shangri-La Asia Ltd.....	128,000	104,402
* Shenwan Hongyuan HK Ltd.....	25,000	1,910
* Shun Ho Property Investments Ltd.....	5,544	788
* Shun Tak Holdings Ltd.....	190,000	35,618
Singamas Container Holdings Ltd.....	88,000	10,672
*# SJM Holdings Ltd.....	194,000	79,150
SmarTone Telecommunications Holdings Ltd.....	43,000	22,448
# Solomon Systech International Ltd.....	200,000	13,248
Soundwill Holdings Ltd.....	4,000	3,289
* Space Group Holdings Ltd.....	22,500	10,470
Stella International Holdings Ltd.....	55,000	53,571
Sun Hung Kai & Co. Ltd.....	74,464	34,334
SUNeVision Holdings Ltd.....	80,000	52,321
TAI Cheung Holdings Ltd.....	37,000	21,143
* Television Broadcasts Ltd.....	43,600	22,181
Texhong Textile Group Ltd.....	35,000	32,573
Texwinca Holdings Ltd.....	112,000	20,713
* TOM Group Ltd.....	58,000	5,190
Town Health International Medical Group Ltd.....	330,000	21,424
Tradelink Electronic Commerce Ltd.....	58,000	7,459
Transport International Holdings Ltd.....	28,465	38,684
United Laboratories International Holdings Ltd.....	147,000	77,548
†† Untrade Convoy.....	516,000	2,057

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
†† Untrade Mh Development NPV.....	40,000	\$ 153
Upbest Group Ltd.....	148,000	13,049
Value Partners Group Ltd.....	150,000	49,813
Vitasoy International Holdings Ltd.....	74,000	111,510
Ω VPower Group International Holdings Ltd., Class H.....	25,119	2,664
VSTECs Holdings Ltd.....	79,600	60,796
VTech Holdings Ltd.....	16,700	113,845
Wai Kee Holdings Ltd.....	52,000	17,777
Wang On Group Ltd.....	260,000	2,246
* Wealthking Investments Ltd.....	116,000	6,665
Wing On Co. International Ltd.....	14,000	30,156
Wing Tai Properties Ltd.....	56,000	28,139
Yue Yuen Industrial Holdings Ltd.....	85,500	113,614
* Yunfeng Financial Group Ltd.....	54,000	9,341
Zensun Enterprises Ltd.....	48,000	14,680
* Zhaobangji Properties Holdings Ltd.....	192,000	10,649
TOTAL HONG KONG.....		<u>6,072,566</u>
IRELAND — (0.5%)		
AIB Group PLC.....	29,330	66,715
Bank of Ireland Group PLC.....	116,691	668,378
Cairn Homes PLC.....	63,289	70,403
* Dalata Hotel Group PLC.....	14,402	53,067
* Datalex PLC.....	1,004	629
FBD Holdings PLC.....	4,062	42,035
Glanbia PLC.....	19,624	231,238
*Ω Glenveagh Properties PLC.....	59,316	65,836
Irish Continental Group PLC.....	13,964	55,823
Kenmare Resources PLC.....	255	1,384
* Permanent TSB Group Holdings PLC.....	10,745	15,361
TOTAL IRELAND.....		<u>1,270,869</u>
ISRAEL — (1.7%)		
Adgar Investment & Development Ltd.....	8,764	18,450
Afcon Holdings Ltd.....	210	9,891
AFI Properties Ltd.....	1,537	80,389
Africa Israel Residences Ltd.....	738	42,552
* Allot Ltd.....	3,228	16,743
Alrov Properties & Lodgings Ltd.....	854	47,403
Arad Ltd.....	1,518	20,991
Ashtrom Group Ltd.....	5,658	131,865
AudioCodes Ltd.....	3,076	74,747
# Aura Investments Ltd.....	17,282	33,328
Automatic Bank Services Ltd.....	824	4,815
Azorim-Investment Development & Construction Co. Ltd.....	21,056	80,360
* Bet Shemesh Engines Holdings 1997 Ltd.....	859	27,702
* BioLine RX Ltd.....	55,677	4,951
Blue Square Real Estate Ltd.....	808	63,032
* Brack Capital Properties NV.....	398	44,939
* Brainsway Ltd., ADR.....	1,000	6,220
Carasso Motors Ltd.....	2,736	14,132
* Cellcom Israel Ltd.....	11,234	60,467
* Clal Insurance Enterprises Holdings Ltd.....	6,285	122,945
Danel Adir Yeoshua Ltd.....	595	75,464
Delek Automotive Systems Ltd.....	6,324	79,584
* Delek Group Ltd.....	1,144	173,702
Delta Galil Industries Ltd.....	1,324	64,696
Dor Alon Energy in Israel 1988 Ltd.....	633	23,677

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
Duniec Brothers Ltd.....	376	\$ 24,865
Electra Consumer Products 1970 Ltd.....	1,429	67,289
Electra Ltd.....	148	88,697
Electra Real Estate Ltd.....	2,747	45,390
* Elron Ventures Ltd.....	1,931	5,667
* Equital Ltd.....	2,724	96,574
* Fattal Holdings 1998 Ltd.....	333	38,945
FMS Enterprises Migun Ltd.....	605	19,326
Formula Systems 1985 Ltd.....	1,241	129,105
Fox Wizel Ltd.....	1,070	136,045
Gav-Yam Lands Corp. Ltd.....	11,901	114,564
* Gilat Satellite Networks Ltd.....	4,321	29,177
Hagag Group Real Estate Development.....	1,534	10,382
Hamat Group Ltd.....	1,543	15,329
Hilan Ltd.....	1,842	107,327
IDI Insurance Co. Ltd.....	960	25,030
IES Holdings Ltd.....	375	33,804
Ilex Medical Ltd.....	584	20,037
Infinya Ltd.....	473	42,481
Inrom Construction Industries Ltd.....	12,208	59,074
Isracard Ltd.....	18,363	57,405
Israel Canada T.R Ltd.....	14,745	56,907
# Israel Land Development - Urban Renewal Ltd.....	2,893	46,234
Isras Investment Co. Ltd.....	192	37,998
Issta Lines Ltd.....	883	25,817
* Kamada Ltd.....	3,545	17,251
Kardan Real Estate Enterprise & Development Ltd.....	6,298	7,373
Kenon Holdings Ltd.....	2,532	109,606
Kerur Holdings Ltd.....	747	18,379
Kliil Industries Ltd.....	43	3,743
Levinstein Properties Ltd.....	555	17,648
M Yochananof & Sons Ltd.....	507	29,217
Magic Software Enterprises Ltd.....	2,800	56,033
Malam - Team Ltd.....	1,290	28,895
Matrix IT Ltd.....	3,427	87,090
Maytronics Ltd.....	1,739	22,915
Mediterranean Towers Ltd.....	10,111	31,449
Mega Or Holdings Ltd.....	2,038	68,290
* Mehadrin Ltd.....	58	2,689
Meitav Dash Investments Ltd.....	2,665	13,468
* Menora Mivtachim Holdings Ltd.....	3,023	60,507
Migdal Insurance & Financial Holdings Ltd.....	44,849	70,048
Mivtach Shamir Holdings Ltd.....	1,009	26,898
* Naphtha Israel Petroleum Corp. Ltd.....	5,642	35,278
Nawi Brothers Ltd.....	3,445	28,426
* Neto Malinda Trading Ltd.....	603	22,755
Neto ME Holdings Ltd.....	211	11,624
Novolog Ltd.....	34,768	36,049
Oil Refineries Ltd.....	234,153	88,240
One Software Technologies Ltd.....	4,143	68,045
Palram Industries 1990 Ltd.....	847	10,850
* Partner Communications Co. Ltd.....	18,545	148,013
* Paz Oil Co. Ltd.....	1,072	132,191
* Perion Network Ltd.....	3,977	76,717
Plasson Industries Ltd.....	468	26,231
Prashkovsky Investments & Construction Ltd.....	540	17,481
* Priortech Ltd.....	1,206	31,055
Rami Levy Chain Stores Hashikma Marketing 2006 Ltd.....	1,016	79,488
Raval Ics Ltd.....	2,775	3,932

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
	278	\$ 24,615
	872	41,525
	2,776	18,139
	4,648	84,694
	257	39,762
Ω	7,885	23,298
	10,261	49,529
	323	15,002
*	3,551	6,634
	7,339	15,539
	648	9,724
	721	60,152
TOTAL ISRAEL.....		<u>4,533,001</u>
ITALY — (2.9%)		
	192,659	248,318
	5,921	85,503
*	7,022	10,594
Ω	36,934	129,669
	3,880	25,156
	28,311	49,096
	9,023	25,642
	1,784	20,944
	14,086	246,408
	7,463	217,125
	3,794	51,047
	24,625	163,077
	62,474	207,324
	12,870	2,556
Ω	3,568	5,677
	187,440	485,483
	5,000	15,515
	1,601	9,143
	9,147	31,549
	2,634	9,569
Ω	18,334	128,813
	570	8,128
	138,787	192,653
	18,448	194,874
	4,260	247,586
	12,066	220,598
	12,430	23,702
Ω	4,228	96,328
	6,965	45,269
*	54,093	22,928
	13,446	76,106
*	89,614	17,927
	4,669	66,234
#	1,875	38,566
	7,541	143,427
	11,197	13,074
#	371	10,065
Ω	4,465	27,265
*	3,365	9,767
	17,016	23,265
*Ω	15,823	69,180
	7,406	241,563
	5,827	42,176
*	5,018	14,911

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
Fila SpA.....	1,845	\$ 15,014
#* Fincantieri SpA.....	58,307	30,653
* FNM SpA.....	21,790	9,779
* Garofalo Health Care SpA.....	3,478	14,147
#* Geox SpA.....	8,460	6,886
Gruppo MutuiOnline SpA.....	3,477	93,169
Ω GVS SpA.....	4,859	47,212
Hera SpA.....	105,983	304,517
IMMSI SpA.....	26,564	10,420
* Intek Group SpA.....	17,854	10,692
Iren SpA.....	80,607	151,906
Italgas SpA.....	64,514	369,071
Italmobiliare SpA.....	1,795	50,011
#* IVS Group SA.....	4,434	18,799
#* Juventus Football Club SpA.....	111,036	40,910
Leonardo SpA.....	52,338	490,229
LU-VE SpA.....	589	13,350
# Maire Tecnimont SpA.....	20,289	56,344
#*†† Mariella Burani Fashion Group SpA.....	422	0
* MFE-MediaForEurope NV, Class A.....	111,129	50,022
#* MFE-MediaForEurope NV, Class B.....	41,897	26,963
Openjobmetis SpA agenzia per il lavoro.....	845	7,389
Orsero SpA.....	1,122	16,572
Ω OVS SpA.....	36,563	58,807
Pharmanutra SpA.....	513	35,308
Piaggio & C SpA.....	22,030	58,039
Ω Piovan SpA.....	1,011	9,179
Ω Pirelli & C SpA.....	44,574	192,988
Prima Industrie SpA.....	444	10,237
Ω RAI Way SpA.....	10,541	52,463
Reply SpA.....	2,687	353,734
Rizzoli Corriere Della Sera Mediagroup SpA.....	22,611	16,691
Sabaf SpA.....	1,277	31,522
# SAES Getters SpA.....	1,257	27,209
SAES Getters SpA.....	534	7,695
* Safilo Group SpA.....	17,552	23,984
Salvatore Ferragamo SpA.....	6,239	110,666
Sanlorenzo SpA/Ameglia.....	423	14,726
* Saras SpA.....	73,078	92,701
Sesa SpA.....	924	131,150
# SIT SpA.....	1,306	9,209
* Sogefi SpA.....	8,720	8,184
SOL SpA.....	5,639	104,587
Somec SpA.....	249	7,989
* Spaxs SpA.....	8,205	84,477
Tamburi Investment Partners SpA.....	15,032	124,893
Ω Technogym SpA.....	15,528	109,395
Tinexta SpA.....	2,718	67,684
* Tod's SpA.....	1,430	50,790
* TXT e-solutions SpA.....	923	11,155
#Ω Unieuro SpA.....	2,055	24,695
Unipol Gruppo SpA.....	55,252	231,766
UnipolSai Assicurazioni SpA.....	18,397	41,655
# Webuild SpA.....	21,276	32,835
Wiit SpA.....	727	14,898
Zignago Vetro SpA.....	3,545	44,970
TOTAL ITALY.....		<u>8,044,136</u>

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (22.7%)		
* &Do Holdings Co. Ltd.....	600	\$ 3,804
77 Bank Ltd.....	7,300	97,567
A&D HOLON Holdings Co. Ltd.....	3,000	21,876
* Access Co. Ltd.....	5,300	31,891
Achilles Corp.....	1,800	18,937
Adastria Co. Ltd.....	3,140	47,156
ADEKA Corp.....	10,400	188,118
Ad-sol Nissin Corp.....	1,200	15,696
Adtec Plasma Technology Co. Ltd.....	800	11,255
Advan Group Co. Ltd.....	3,100	18,913
# Advance Create Co. Ltd.....	1,400	10,621
* Advanced Media, Inc.....	1,800	10,309
Adventure, Inc.....	300	18,662
Aeon Delight Co. Ltd.....	2,600	56,271
Aeon Fantasy Co. Ltd.....	800	17,918
AEON Financial Service Co. Ltd.....	6,000	65,688
Aeon Hokkaido Corp.....	2,900	23,044
Aeon Kyushu Co. Ltd.....	800	12,965
Aeria, Inc.....	2,100	7,086
AFC-HD AMS Life Science Co. Ltd.....	1,400	8,586
Agro-Kanesho Co. Ltd.....	900	9,323
Ahresty Corp.....	2,700	7,715
Ai Holdings Corp.....	3,800	48,105
Aica Kogyo Co. Ltd.....	5,500	127,440
Aichi Bank Ltd.....	1,200	49,305
Aichi Corp.....	5,600	36,068
Aichi Steel Corp.....	1,500	24,307
Aichi Tokei Denki Co. Ltd.....	900	9,797
Aida Engineering Ltd.....	6,800	46,804
Aiful Corp.....	38,800	113,773
Ain Holdings, Inc.....	2,600	149,854
Aiphone Co. Ltd.....	1,800	25,412
Airport Facilities Co. Ltd.....	3,500	14,357
Airtech Japan Ltd.....	1,000	7,926
# Airtrip Corp.....	1,800	33,420
Aisan Industry Co. Ltd.....	6,170	31,962
AIT Corp.....	1,200	16,485
Aizawa Securities Group Co. Ltd.....	5,200	27,011
Ajis Co. Ltd.....	800	12,629
Akatsuki Corp.....	3,500	8,576
Akatsuki, Inc.....	1,100	21,813
* Akebono Brake Industry Co. Ltd.....	14,000	16,064
Akita Bank Ltd.....	2,400	29,803
Albis Co. Ltd.....	800	13,599
Alconix Corp.....	2,600	25,679
Alinco, Inc.....	2,200	14,914
Alleanza Holdings Co. Ltd.....	1,400	10,933
* Allied Architects, Inc.....	2,200	11,704
* Allied Telesis Holdings KK.....	18,800	13,318
# Alpen Co. Ltd.....	2,000	31,243
Alpha Corp.....	500	3,856
Alps Alpine Co. Ltd.....	20,700	215,435
Alps Logistics Co. Ltd.....	2,000	17,266
Altech Corp.....	2,310	33,707
Amano Corp.....	7,100	136,605
Amiyaki Tei Co. Ltd.....	300	6,626
Amuse, Inc.....	1,600	24,451
Amvis Holdings, Inc.....	1,000	35,263
Anest Iwata Corp.....	4,200	30,725

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	8,800	\$ 45,185
	18,000	220,006
	500	7,530
	5,300	26,093
	5,900	39,045
#	3,200	25,761
	1,600	33,447
	1,800	6,494
	2,600	19,640
	1,800	55,643
#	1,700	19,760
#	2,000	31,992
	5,300	84,462
	1,670	5,995
	1,000	11,954
	2,400	62,304
	5,100	40,445
	2,800	26,740
	900	7,768
	1,000	5,774
#	5,600	34,387
*	4,300	34,490
	2,600	123,362
	1,600	15,736
	9,000	43,765
	9,100	138,887
	1,200	17,087
	1,700	7,632
	1,100	6,983
	2,300	36,312
	1,600	32,132
	700	3,264
	4,100	15,108
	3,300	26,500
	4,900	64,642
	1,600	10,486
	400	5,834
*	1,800	25,970
*	4,000	13,879
	900	15,904
	8,900	93,820
	1,100	23,470
	2,800	29,141
	1,300	8,111
	4,000	45,855
	5,300	80,160
	2,200	56,452
	5,100	37,057
	2,000	29,817
	1,900	43,251
	2,500	27,628
	3,600	21,813
#	600	8,164
	1,700	10,453
	300	13,821
	400	8,594
	1,000	19,439
	1,400	57,895
	3,100	35,949

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	6,900	\$ 40,329
	7,700	138,770
#*	900	25,957
#	11,200	97,381
	2,400	70,982
	1,000	7,545
	1,100	17,755
	1,300	11,082
	4,900	12,828
*	1,500	14,092
	12,200	43,143
	1,000	8,630
	400	5,530
	6,984	54,212
	1,000	11,372
	500	19,345
	1,600	74,583
	1,700	18,437
#	80	1,330
	2,600	32,545
	600	10,280
#	2,000	17,326
	2,600	12,932
	1,100	15,861
	2,700	43,643
#*	600	20,958
	1,600	29,317
	3,400	83,730
	1,400	26,826
	900	17,400
	600	5,371
	1,800	16,651
	7,400	14,275
	1,800	15,585
	900	11,393
	4,400	26,686
*	22,200	68,315
	1,900	30,219
	3,306	46,203
	1,400	20,899
	3,200	26,342
	3,900	62,629
	1,400	9,526
	700	9,117
	19,000	138,168
	6,600	43,625
	1,800	23,217
	2,000	10,774
	1,000	7,332
	6,400	26,849
	38,800	170,100
	5,600	79,529
	400	12,526
	500	3,522
	3,800	17,770
	1,500	17,271
	9,700	32,918
	8,600	43,350
#	7,400	108,530

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
JAPAN — (Continued)			
#	Computer Engineering & Consulting Ltd.....	3,600	\$ 33,224
	Computer Institute of Japan Ltd.....	2,280	13,331
	Comture Corp.....	2,900	65,488
	CONEXIO Corp.....	2,400	23,824
*	COOKPAD, Inc.....	1,000	1,619
	Core Corp.....	800	9,153
	Corona Corp.....	2,600	16,323
	Cosel Co. Ltd.....	2,500	16,310
	Cosmo Energy Holdings Co. Ltd.....	3,000	90,991
	Cota Co. Ltd.....	1,771	21,179
#	CRE, Inc.....	800	9,945
	Create Restaurants Holdings, Inc.....	11,400	86,823
	Create SD Holdings Co. Ltd.....	3,100	71,809
	Credit Saison Co. Ltd.....	15,600	199,205
	Creek & River Co. Ltd.....	1,700	30,311
#	Cresco Ltd.....	1,800	28,351
*	CROOZ, Inc.....	600	3,589
*	CrowdWorks, Inc.....	1,400	15,771
	CTI Engineering Co. Ltd.....	1,400	28,634
	CTS Co. Ltd.....	3,200	19,743
#	Cube System, Inc.....	1,200	9,614
	Curves Holdings Co. Ltd.....	7,300	39,731
	Cyberlinks Co. Ltd.....	1,300	11,187
	Cybernet Systems Co. Ltd.....	1,700	12,305
	Cybozu, Inc.....	3,400	29,380
	Dai Nippon Toryo Co. Ltd.....	3,400	18,597
	Daicel Corp.....	30,100	191,476
	Dai-Dan Co. Ltd.....	1,500	24,845
	Daido Kogyo Co. Ltd.....	900	5,369
	Daido Metal Co. Ltd.....	5,500	22,524
	Daido Steel Co. Ltd.....	4,100	122,370
	Daihatsu Diesel Manufacturing Co. Ltd.....	2,400	9,295
	Daihen Corp.....	2,200	69,303
#	Daiho Corp.....	2,400	77,125
	Dai-Ichi Cutter Kogyo KK.....	900	9,118
	Daiichi Jitsugyo Co. Ltd.....	1,000	25,147
	Daiichi Kensetsu Corp.....	1,100	10,949
	Daiichi Kigenso Kagaku-Kogyo Co. Ltd.....	2,500	22,138
	Daiken Corp.....	1,400	20,517
	Daiken Medical Co. Ltd.....	2,800	10,092
	Daiki Aluminium Industry Co. Ltd.....	5,000	46,617
	Daikoku Denki Co. Ltd.....	900	8,625
#	Daikokutenbussan Co. Ltd.....	800	32,846
	Daikyonishikawa Corp.....	4,200	17,636
	Dainichiseika Color & Chemicals Manufacturing Co. Ltd.....	1,600	21,951
	Daio Paper Corp.....	9,400	100,650
	Daiseki Co. Ltd.....	5,576	165,758
	Daishi Hokuetsu Financial Group, Inc.....	4,500	86,838
	Daishinku Corp.....	3,200	22,803
	Daisue Construction Co. Ltd.....	500	5,851
	Daito Bank Ltd.....	1,000	4,950
	Daito Pharmaceutical Co. Ltd.....	1,450	28,799
	Daitron Co. Ltd.....	1,600	22,731
	Daiwa Industries Ltd.....	4,300	36,628
	Daiwabo Holdings Co. Ltd.....	10,500	150,734
	DCM Holdings Co. Ltd.....	14,700	115,038
	Dear Life Co. Ltd.....	5,600	26,443
	DeNA Co. Ltd.....	9,400	138,849
#	Densan System Holdings Co. Ltd.....	600	10,758

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,000	\$ 24,529
	6,900	186,253
#	600	7,449
	6,800	125,755
	1,600	79,203
	3,800	110,413
	1,200	17,648
	1,900	19,331
	800	8,726
	4,300	115,507
	1,800	28,023
	1,600	29,883
	1,200	21,221
	14,100	189,366
	2,900	34,460
	600	9,356
	4,112	51,392
	4,800	121,933
	4,600	103,783
#	1,400	53,481
	4,100	31,053
	1,900	76,259
	1,200	21,707
	800	18,615
	1,800	31,632
	3,100	13,459
	800	12,020
	9,300	87,681
	2,280	9,555
	4,200	73,710
	1,100	26,230
	4,800	31,409
	3,000	5,839
	4,100	60,648
	2,000	55,940
	1,200	11,835
	3,700	32,787
	5,400	69,108
	2,800	26,432
	4,700	39,006
	3,500	55,006
	1,700	9,870
	2,600	10,088
	1,000	22,426
#	1,400	8,335
	4,100	74,174
	4,600	29,143
	3,500	4,192
	1,000	12,902
	2,400	33,152
	4,200	54,690
	8,400	140,750
	4,700	137,324
	1,000	16,792
	1,400	20,177
	4,400	46,850
#*	1,100	7,375
	3,920	20,827
	5,400	101,190

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* FFRI Security, Inc.....	400	\$ 3,233
Fibergate, Inc.....	1,100	7,258
FIDEA Holdings Co. Ltd.....	3,050	29,636
Fields Corp.....	3,000	23,365
Financial Products Group Co. Ltd.....	8,800	68,698
FINDEX, Inc.....	1,700	8,919
First Bank of Toyama Ltd.....	4,700	14,816
First Juken Co. Ltd.....	900	7,649
Fixstars Corp.....	3,000	26,784
FJ Next Holdings Co. Ltd.....	3,100	25,290
# Focus Systems Corp.....	1,700	11,916
Forum Engineering, Inc.....	1,200	8,822
Foster Electric Co. Ltd.....	3,400	18,139
FP Corp.....	4,900	110,323
France Bed Holdings Co. Ltd.....	3,800	26,283
* FreakOut Holdings, Inc.....	800	9,664
Freebit Co. Ltd.....	2,000	13,162
Freund Corp.....	1,700	9,477
F-Tech, Inc.....	1,600	6,378
FTGroup Co. Ltd.....	1,100	7,513
Fudo Tetra Corp.....	1,930	23,803
# Fuji Co. Ltd.....	3,300	53,959
Fuji Corp.....	9,100	141,024
Fuji Corp.....	1,600	15,169
Fuji Corp. Ltd.....	5,200	26,081
Fuji Kosan Co. Ltd.....	1,000	8,527
Fuji Kyuko Co. Ltd.....	3,000	92,061
Fuji Media Holdings, Inc.....	5,900	51,355
Fuji Oil Co. Ltd.....	8,300	20,609
Fuji Oil Holdings, Inc.....	5,500	93,862
Fuji Pharma Co. Ltd.....	2,000	15,046
Fuji Seal International, Inc.....	7,100	82,271
Fuji Soft, Inc.....	2,400	146,049
Fujiibo Holdings, Inc.....	1,500	39,378
Fujicco Co. Ltd.....	2,800	40,597
Fujikura Composites, Inc.....	4,200	28,147
Fujikura Kasei Co. Ltd.....	4,200	15,476
Fujikura Ltd.....	29,700	179,543
Fujimi, Inc.....	1,700	75,725
Fujimori Kogyo Co. Ltd.....	2,500	66,767
# Fujitsu General Ltd.....	4,200	89,550
Fujiya Co. Ltd.....	1,700	30,558
FuKoKu Co. Ltd.....	1,200	8,764
Fukuda Corp.....	1,000	37,452
Fukuda Denshi Co. Ltd.....	1,400	77,909
Fukui Bank Ltd.....	2,700	27,625
Fukui Computer Holdings, Inc.....	1,300	34,365
Fukushima Galilei Co. Ltd.....	1,600	43,992
Fukuyama Transporting Co. Ltd.....	3,100	72,400
FULLCAST Holdings Co. Ltd.....	2,600	46,018
Funai Soken Holdings, Inc.....	4,960	87,439
Furukawa Battery Co. Ltd.....	2,400	21,680
Furukawa Co. Ltd.....	4,100	38,107
Furukawa Electric Co. Ltd.....	9,500	166,057
Furuno Electric Co. Ltd.....	3,500	29,010
Furuya Metal Co. Ltd.....	400	26,455
Furyu Corp.....	1,400	11,588
Fuso Chemical Co. Ltd.....	2,600	66,650
Fuso Pharmaceutical Industries Ltd.....	1,100	17,728

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	5,300	\$ 27,420
	8,700	24,301
	5,800	70,266
	2,100	129,272
	3,000	33,513
	4,500	32,170
#	1,000	11,903
	2,000	12,356
	800	15,635
	1,000	24,370
	3,800	40,142
	600	12,045
	1,300	4,150
	1,300	23,284
	2,800	47,998
	5,600	92,987
#	100	10,680
#	4,400	25,969
#	400	17,969
	600	11,785
#*	1,600	17,603
	2,590	35,227
	1,000	12,994
	900	8,632
	600	7,376
	8,500	155,194
	3,300	33,243
	700	13,705
	5,900	115,122
	45,000	129,121
	2,200	64,111
	6,900	165,358
	11,700	87,989
#	400	7,323
	51,200	190,609
	1,400	11,664
	1,000	15,189
	600	13,932
	800	14,923
#	2,500	48,400
	1,600	37,692
	2,200	52,807
	800	5,399
	4,500	98,419
	2,800	33,831
	2,500	14,302
#	700	11,211
	19,410	130,663
	7,200	112,393
	3,600	108,385
	4,200	63,174
#*	1,000	8,109
	2,400	34,866
	3,300	27,790
	1,100	55,292
	1,200	9,956
	1,100	15,577
	1,100	39,439
	36,100	166,790

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* Hiroshima Electric Railway Co. Ltd.....	2,000	\$ 12,583
Hiroshima Gas Co. Ltd.....	6,100	14,897
Hisaka Works Ltd.....	4,200	26,864
Hitachi Zosen Corp.....	20,400	127,665
Hito Communications Holdings, Inc.....	1,000	12,338
Hochiki Corp.....	1,700	16,980
Hodogaya Chemical Co. Ltd.....	800	21,169
Hogy Medical Co. Ltd.....	2,800	73,818
Hokkaido Coca-Cola Bottling Co. Ltd.....	600	18,479
Hokkaido Electric Power Co., Inc.....	20,800	79,893
Hokkaido Gas Co. Ltd.....	2,400	29,520
Hokkan Holdings Ltd.....	1,200	11,345
Hokko Chemical Industry Co. Ltd.....	3,300	24,298
Hokkoku Financial Holdings, Inc.....	2,900	100,967
Hokuetsu Corp.....	17,000	89,641
Hokuetsu Industries Co. Ltd.....	2,800	19,332
Hokuhoku Financial Group, Inc.....	16,600	107,266
Hokuriku Electric Industry Co. Ltd.....	400	3,366
Hokuriku Electric Power Co.....	20,400	83,133
Hokuriku Electrical Construction Co. Ltd.....	1,800	10,525
Hokuto Corp.....	2,800	40,630
Honda Tsushin Kogyo Co. Ltd.....	1,400	5,932
H-One Co. Ltd.....	4,000	18,486
Honeys Holdings Co. Ltd.....	2,670	25,701
Hoosiers Holdings Co. Ltd.....	5,300	32,471
Horiba Ltd.....	2,300	113,370
Hosiden Corp.....	7,500	83,497
Hosokawa Micron Corp.....	2,000	41,103
Hotland Co. Ltd.....	1,300	13,135
* Hotto Link, Inc.....	2,300	8,040
Howa Machinery Ltd.....	2,200	14,455
HPC Systems, Inc.....	300	7,353
HS Holdings Co. Ltd.....	3,300	29,770
Hyakugo Bank Ltd.....	26,900	66,060
Hyakujushi Bank Ltd.....	3,400	43,521
# IBJ, Inc.....	1,100	6,401
Ichigo, Inc.....	17,000	38,396
Ichiken Co. Ltd.....	700	9,641
Ichikoh Industries Ltd.....	8,700	24,048
Ichimasa Kamaboko Co. Ltd.....	1,100	6,580
Ichinen Holdings Co. Ltd.....	3,100	29,701
Ichiyoshi Securities Co. Ltd.....	7,100	33,459
# Icom, Inc.....	1,500	29,384
ID Holdings Corp.....	1,950	12,459
IDEA Consultants, Inc.....	500	6,686
Idec Corp.....	4,000	89,260
IDOM, Inc.....	8,500	51,669
Ihara Science Corp.....	1,200	19,783
Iino Kaiun Kaisha Ltd.....	10,400	55,468
IJTT Co. Ltd.....	2,100	8,314
I'll, Inc.....	900	11,180
Imagica Group, Inc.....	2,700	17,432
Imasen Electric Industrial.....	901	4,251
# Impact HD, Inc.....	400	10,969
Imuraya Group Co. Ltd.....	1,100	18,897
Inaba Denki Sangyo Co. Ltd.....	5,800	120,931
Inaba Seisakusho Co. Ltd.....	1,700	16,846
Inabata & Co. Ltd.....	5,900	107,071
# Inageya Co. Ltd.....	3,000	28,704

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* I-NE Co. Ltd.....	400	\$ 14,260
Ines Corp.....	3,000	36,533
I-Net Corp.....	1,600	15,485
Infocom Corp.....	2,600	41,785
Infomart Corp.....	21,500	75,890
Information Services International-Dentsu Ltd.....	1,700	57,164
INFRONEER Holdings, Inc.....	30,444	223,475
Innotech Corp.....	2,400	24,373
Insource Co. Ltd.....	2,500	52,900
Intage Holdings, Inc.....	3,800	41,074
Inter Action Corp.....	1,600	23,939
Inui Global Logistics Co. Ltd.....	1,200	16,796
I-PEX, Inc.....	1,400	14,182
IPS, Inc.....	400	7,820
IR Japan Holdings Ltd.....	1,000	16,836
Iriso Electronics Co. Ltd.....	2,400	54,019
I'rom Group Co. Ltd.....	900	13,254
ISB Corp.....	2,200	17,190
Iseki & Co. Ltd.....	2,500	22,713
Ishihara Chemical Co. Ltd.....	1,400	13,375
Ishihara Sangyo Kaisha Ltd.....	4,400	34,780
* Istyle, Inc.....	11,800	24,654
Itfor, Inc.....	3,600	22,404
ITmedia, Inc.....	1,700	21,172
Itochu Enex Co. Ltd.....	6,800	54,739
Itochu-Shokuhin Co. Ltd.....	900	33,766
Itoham Yonekyu Holdings, Inc.....	17,000	85,197
Itoki Corp.....	4,500	13,364
* Itokuro, Inc.....	600	1,763
IwaiCosmo Holdings, Inc.....	2,900	27,440
Iwaki Co. Ltd.....	1,300	9,776
Iwasaki Electric Co. Ltd.....	400	8,076
Iwatsu Electric Co. Ltd.....	300	1,821
Iwatsuka Confectionery Co. Ltd.....	500	15,250
Iyo Bank Ltd.....	31,100	150,876
Izumi Co. Ltd.....	4,300	100,792
J Front Retailing Co. Ltd.....	7,200	60,613
# J Trust Co. Ltd.....	11,300	41,356
JAC Recruitment Co. Ltd.....	1,600	23,618
Jaccs Co. Ltd.....	2,800	80,083
JAFCO Group Co. Ltd.....	10,500	142,797
JANOME Corp.....	2,299	12,978
Japan Aviation Electronics Industry Ltd.....	5,700	97,365
Japan Best Rescue System Co. Ltd.....	1,200	7,041
Japan Cash Machine Co. Ltd.....	3,300	17,220
* Japan Communications, Inc.....	19,200	28,772
Japan Electronic Materials Corp.....	1,700	22,515
Japan Elevator Service Holdings Co. Ltd.....	6,900	82,576
# Japan Foundation Engineering Co. Ltd.....	2,900	13,062
Japan Investment Adviser Co. Ltd.....	1,100	11,647
Japan Lifeline Co. Ltd.....	7,100	52,974
Japan Material Co. Ltd.....	7,300	108,316
Japan Medical Dynamic Marketing, Inc.....	3,570	44,378
Japan Petroleum Exploration Co. Ltd.....	4,700	124,016
Japan Property Management Center Co. Ltd.....	900	7,176
Japan Pulp & Paper Co. Ltd.....	1,600	50,052
Japan Pure Chemical Co. Ltd.....	1,000	17,571
Japan Securities Finance Co. Ltd.....	12,200	75,684
Japan Steel Works Ltd.....	5,700	132,044

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	800	\$ 16,596
	5,400	20,312
	8,600	67,067
	1,200	11,144
	2,000	25,894
	1,200	22,295
	2,500	67,027
	4,100	18,756
	1,100	19,024
#*	800	32,535
	2,110	8,990
	1,700	48,678
	1,600	24,326
	2,500	18,716
#	1,100	13,302
	2,200	9,673
#*	1,100	10,913
	2,600	31,638
	3,400	51,236
	5,800	68,622
	6,800	13,110
	600	14,455
	1,900	21,051
	3,700	20,988
	4,100	76,956
	3,500	108,056
	23,070	29,746
	2,300	26,668
	400	10,646
	2,700	65,789
	900	21,287
	3,300	96,352
	1,100	19,508
	2,200	10,245
	1,800	63,881
	3,600	29,115
	1,200	24,401
	3,200	25,661
	800	21,681
	1,800	8,319
	4,200	64,667
	13,600	84,431
	4,900	132,766
	1,800	22,105
	9,205	95,956
	1,500	47,115
	500	10,428
	6,400	43,894
#*	3,100	6,005
	2,700	41,442
	5,800	146,016
	2,900	71,855
	1,600	9,727
	600	16,539
	1,300	28,029
	1,600	42,980
	4,100	40,340
	800	21,945
	14,800	52,793

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Keiyo Co. Ltd.....	6,700	\$ 49,661
Kenko Mayonnaise Co. Ltd.....	2,000	22,528
KeyHolder, Inc.....	1,600	9,771
KFC Holdings Japan Ltd.....	1,900	41,998
KH Neochem Co. Ltd.....	4,000	76,384
# Kimura Chemical Plants Co. Ltd.....	3,300	18,398
King Jim Co. Ltd.....	3,000	20,397
Kissei Pharmaceutical Co. Ltd.....	3,700	78,445
Ki-Star Real Estate Co. Ltd.....	1,100	40,254
Kitagawa Corp.....	1,600	16,922
Kita-Nippon Bank Ltd.....	1,000	12,483
Kitano Construction Corp.....	700	11,651
Kitanotatsujin Corp.....	7,800	12,932
Kito Corp.....	2,700	53,843
Kitz Corp.....	7,900	41,722
Kiyo Bank Ltd.....	7,900	86,769
* KLab, Inc.....	4,100	14,371
Koa Corp.....	4,600	74,141
Koatsu Gas Kogyo Co. Ltd.....	3,600	18,497
* Kobe Electric Railway Co. Ltd.....	899	22,661
Kobe Steel Ltd.....	42,640	198,227
Kohnan Shoji Co. Ltd.....	2,300	64,496
Kohsoku Corp.....	1,300	14,688
Koike Sanso Kogyo Co. Ltd.....	400	6,140
Kojima Co. Ltd.....	5,300	26,497
Kokusai Pulp & Paper Co. Ltd.....	3,900	14,578
Kokuyo Co. Ltd.....	9,700	129,342
Komatsu Matere Co. Ltd.....	1,300	10,306
Komatsu Wall Industry Co. Ltd.....	1,200	17,403
KOMEDA Holdings Co. Ltd.....	5,800	99,407
Komehyo Holdings Co. Ltd.....	800	16,539
Komeri Co. Ltd.....	4,700	94,567
Komori Corp.....	7,500	45,750
Konaka Co. Ltd.....	1,760	4,543
Kondotec, Inc.....	2,900	22,682
Konica Minolta, Inc.....	60,200	213,523
Konishi Co. Ltd.....	4,000	48,901
Konoike Transport Co. Ltd.....	2,900	28,151
Konoshima Chemical Co. Ltd.....	800	7,466
* Kosaido Holdings Co. Ltd.....	3,300	26,695
Kozo Keikaku Engineering, Inc.....	500	9,503
Krosaki Harima Corp.....	800	26,773
KRS Corp.....	2,000	17,612
K's Holdings Corp.....	8,800	88,859
KU Holdings Co. Ltd.....	2,400	22,224
Kumagai Gumi Co. Ltd.....	4,400	93,617
Kumiai Chemical Industry Co. Ltd.....	8,267	61,838
Kurabo Industries Ltd.....	1,800	27,610
Kureha Corp.....	2,000	152,108
Kurimoto Ltd.....	2,000	24,957
Kuriyama Holdings Corp.....	1,000	6,947
Kusuri no Aoki Holdings Co. Ltd.....	1,900	79,054
KYB Corp.....	3,100	72,085
Kyoden Co. Ltd.....	1,800	7,999
Kyodo Printing Co. Ltd.....	900	16,946
Kyoei Steel Ltd.....	2,900	32,158
Kyokuto Boeki Kaisha Ltd.....	800	16,026
Kyokuto Kaihatsu Kogyo Co. Ltd.....	3,800	41,501
Kyokuto Securities Co. Ltd.....	2,600	13,619

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,100	\$ 29,943
	4,500	61,131
	5,000	16,614
#	5,600	13,724
	900	3,861
	5,800	126,246
	39,800	117,625
	2,400	14,134
	900	16,564
	3,100	16,761
	2,300	44,583
	8,200	10,829
	1,600	28,499
	1,600	10,184
	3,900	17,073
	5,200	91,419
	2,500	47,398
	1,600	22,937
*	300	2,762
*	1,500	42,040
	5,600	160,498
	6,399	130,610
	5,600	38,806
	1,900	44,395
	2,100	21,018
	2,400	16,614
	3,200	108,944
#*	1,100	25,631
	5,800	70,810
	8,400	99,469
	1,500	25,951
	1,800	22,143
	1,900	11,203
	2,600	30,714
	4,653	86,821
	6,500	143,872
#	1,200	18,234
	11,600	41,169
	1,000	128,506
#	3,100	35,581
#	400	1,109
	1,400	19,721
	1,600	39,428
	3,300	17,173
	600	3,955
	2,125	32,373
	3,400	16,203
	12,600	76,147
	700	4,851
	4,000	51,185
	6,500	67,988
	1,200	24,408
	7,400	52,494
	17,600	35,509
	2,100	37,971
	900	14,922
	3,300	32,596
	2,400	7,994
	800	14,006

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
#*	MedPeer, Inc.....	1,500 \$ 24,837
	Megachips Corp.....	2,100 52,610
	Megmilk Snow Brand Co. Ltd.....	5,100 71,008
	Meidensha Corp.....	4,600 71,196
	Meiji Electric Industries Co. Ltd.....	1,400 11,570
	Meiji Shipping Co. Ltd.....	1,700 11,930
	Meiko Electronics Co. Ltd.....	3,400 81,963
	Meisei Industrial Co. Ltd.....	5,000 26,735
	Meitec Corp.....	8,100 152,697
	Meito Sangyo Co. Ltd.....	1,200 15,057
#	Meiwa Corp.....	4,100 23,220
	Melco Holdings, Inc.....	900 24,126
#	Members Co. Ltd.....	1,500 31,447
	Menicon Co. Ltd.....	7,100 179,034
#*	MetaReal Corp.....	700 6,238
	METAWATER Co. Ltd.....	2,600 38,865
	Micronics Japan Co. Ltd.....	3,600 34,576
	Midac Holdings Co. Ltd.....	600 13,308
	Mie Kotsu Group Holdings, Inc.....	5,900 21,462
	Mikuni Corp.....	2,700 7,138
	Milbon Co. Ltd.....	2,900 116,957
	MIMAKI ENGINEERING Co. Ltd.....	1,900 8,685
	Mimasu Semiconductor Industry Co. Ltd.....	2,319 37,187
	Ministop Co. Ltd.....	1,800 19,750
#	Minkabu The Infonoid, Inc.....	1,200 23,754
	Mirai Industry Co. Ltd.....	700 8,205
	Miraial Co. Ltd.....	1,100 15,140
	Mirainovate Co. Ltd.....	4,400 5,732
	Mirait Holdings Corp.....	10,500 131,147
	Miroku Jyoho Service Co. Ltd.....	1,600 18,106
	Mitani Corp.....	4,800 57,033
	Mitani Sangyo Co. Ltd.....	3,900 9,329
	Mitani Sekisan Co. Ltd.....	1,200 35,607
#	Mito Securities Co. Ltd.....	10,500 20,970
	Mitsuba Corp.....	5,000 15,720
	Mitsubishi Kakoki Kaisha Ltd.....	1,000 15,431
	Mitsubishi Logisnext Co. Ltd.....	4,000 26,622
	Mitsubishi Logistics Corp.....	1,100 29,515
	Mitsubishi Materials Corp.....	13,400 202,733
*	Mitsubishi Paper Mills Ltd.....	6,500 14,543
	Mitsubishi Pencil Co. Ltd.....	6,000 63,929
	Mitsubishi Research Institute, Inc.....	1,100 36,341
	Mitsubishi Shokuhin Co. Ltd.....	1,900 49,405
	Mitsubishi Steel Manufacturing Co. Ltd.....	2,300 16,778
	Mitsuboshi Belting Ltd.....	3,500 84,936
	Mitsui DM Sugar Holdings Co. Ltd.....	3,100 44,241
#*	Mitsui E&S Holdings Co. Ltd.....	17,500 47,208
	Mitsui Matsushima Holdings Co. Ltd.....	2,000 48,407
	Mitsui Mining & Smelting Co. Ltd.....	6,900 165,244
	Mitsui-Soko Holdings Co. Ltd.....	2,900 67,634
	Mitsuuroko Group Holdings Co. Ltd.....	4,400 31,444
	Mixi, Inc.....	5,600 98,579
	Miyaji Engineering Group, Inc.....	900 22,601
	Miyazaki Bank Ltd.....	2,000 31,670
	Miyoshi Oil & Fat Co. Ltd.....	1,100 8,406
	Mizuho Leasing Co. Ltd.....	3,300 82,158
	Mizuno Corp.....	2,500 46,947
	Mochida Pharmaceutical Co. Ltd.....	2,600 63,830
	Modec, Inc.....	1,300 12,116

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,900	\$ 8,228
	23,200	81,858
	1,700	74,869
#	1,100	9,605
	4,800	150,852
	4,400	162,241
	900	12,599
	3,900	39,526
	2,600	14,665
	6,200	23,365
	600	16,462
#	1,200	8,918
	900	17,838
	4,600	21,664
	800	7,926
	4,500	18,091
	1,600	5,835
	2,800	32,561
	1,000	17,259
	7,100	76,371
	4,100	54,586
	1,100	8,050
	1,700	47,357
	2,100	25,252
	1,300	12,527
	2,100	18,626
	12,600	189,524
	1,600	24,340
	800	49,488
	700	10,710
	3,300	12,911
#	700	8,538
	600	14,258
	8,100	152,443
	200	9,164
	3,500	11,901
*	7,996	25,333
	5,400	106,679
	4,000	60,886
	1,400	21,936
	900	14,502
	3,600	49,692
	10,000	232,895
	3,800	19,325
	1,000	10,423
#	6,200	12,892
	5,400	119,443
*	500	13,547
	600	5,379
	23,600	160,828
	1,300	16,436
#	4,000	7,790
	6,700	119,560
	1,500	18,855
	5,900	56,604
	1,800	26,773
	3,300	68,174
#*	9,550	25,807
	3,400	35,668

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,430	\$ 16,930
	1,400	14,971
	1,000	8,688
	600	14,822
	1,050	11,568
	3,200	23,617
#	5,600	17,441
	1,900	14,899
	7,400	165,569
	6,100	31,514
	11,000	79,255
	1,700	5,887
	1,400	10,264
	400	7,419
*	800	4,036
	8,100	50,289
	4,200	20,495
	7,400	136,088
	6,100	73,560
	2,700	15,900
	1,800	22,913
	1,100	11,378
	1,900	58,378
	1,800	28,321
	1,300	19,976
*	2,900	37,943
	32,300	29,420
	700	8,455
	8,400	17,254
#*	600	13,172
	15,100	40,904
	4,700	64,055
	10,900	217,018
	1,900	28,121
	13,700	205,698
	3,300	16,411
	14,400	121,218
#	400	6,205
	1,700	44,397
	7,480	89,456
	11,900	86,300
#	23,500	29,877
	2,900	58,875
	700	6,715
	1,500	10,748
	300	15,276
	5,800	37,229
	300	10,259
	1,200	19,258
*	12,000	35,003
	2,600	101,767
	7,000	51,679
	2,800	88,522
	2,048	79,620
	35,600	160,272
	1,200	22,078
	6,500	26,066
#	1,660	27,982
	17,600	154,346

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,900	\$ 17,823
	6,200	185,708
#	5,300	65,429
	700	20,865
	15,100	84,247
	6,900	152,275
	2,100	45,408
	13,100	64,190
	1,000	27,726
	1,400	9,790
	4,900	57,689
	5,400	18,045
	3,600	87,667
	19,836	158,000
	2,200	27,336
	6,100	70,092
	2,100	28,097
	2,300	10,389
	1,400	17,977
	2,600	57,203
	2,000	9,294
	800	32,505
	3,700	67,314
	400	13,739
	3,700	72,051
	1,300	15,574
	6,200	24,108
	3,500	22,894
	700	10,401
	800	7,784
	1,900	84,392
	2,800	38,880
	3,600	78,966
	11,500	103,265
#	700	19,122
	1,400	44,807
	2,700	48,362
	6,000	67,206
	32,300	55,573
	2,000	19,175
#	1,500	45,159
	7,660	143,889
*	51,500	95,596
*	5,200	2,936
#	1,600	36,113
	5,000	11,512
	5,300	69,439
	700	6,543
	1,700	17,680
#	1,400	7,507
	300	14,391
	1,200	62,879
	2,973	35,737
#*	3,000	40,325
	1,600	23,545
	4,000	18,744
	1,200	35,610
	700	21,062
	6,700	66,866

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Okasan Securities Group, Inc.....	19,900	\$ 50,850
Ok Electric Industry Co. Ltd.....	12,300	71,065
Okinawa Cellular Telephone Co.....	1,500	61,071
Okinawa Electric Power Co., Inc.....	5,625	57,047
Okinawa Financial Group, Inc.....	2,860	48,006
OKUMA Corp.....	2,900	113,945
Okumura Corp.....	3,600	80,029
Okura Industrial Co. Ltd.....	1,400	18,694
Okuwa Co. Ltd.....	3,000	19,872
Onoken Co. Ltd.....	2,900	30,911
Onward Holdings Co. Ltd.....	18,500	35,171
Optex Group Co. Ltd.....	4,500	70,021
* Optim Corp.....	1,200	7,594
Optorun Co. Ltd.....	2,800	39,732
# Orchestra Holdings, Inc.....	700	14,241
Organo Corp.....	800	55,972
Orient Corp.....	72,100	73,293
Oriental Shiraishi Corp.....	18,400	34,736
# Origin Co. Ltd.....	600	5,557
Oro Co. Ltd.....	700	8,290
Osaka Organic Chemical Industry Ltd.....	1,800	33,824
Osaka Soda Co. Ltd.....	2,000	51,116
Osaka Steel Co. Ltd.....	1,500	15,397
Osaki Electric Co. Ltd.....	6,000	23,308
OSG Corp.....	10,700	146,853
OUG Holdings, Inc.....	500	10,540
Outsourcing, Inc.....	14,800	133,136
Oyo Corp.....	2,700	35,981
# Ozu Corp.....	600	8,365
Pacific Industrial Co. Ltd.....	6,100	47,077
Pacific Metals Co. Ltd.....	2,400	44,839
Pack Corp.....	1,400	25,597
PAL GROUP Holdings Co. Ltd.....	3,600	61,567
PALTAC Corp.....	500	15,674
Paramount Bed Holdings Co. Ltd.....	4,000	74,151
Parker Corp.....	2,400	9,870
Pasona Group, Inc.....	2,300	35,368
PC Depot Corp.....	5,160	11,822
PCA Corp.....	1,700	15,346
Pegasus Sewing Machine Manufacturing Co. Ltd.....	2,600	14,920
Penta-Ocean Construction Co. Ltd.....	37,400	205,568
People Dreams & Technologies Group Co. Ltd.....	900	18,140
* PeptiDream, Inc.....	4,200	52,593
* PIA Corp.....	800	19,442
Pickles Corp.....	2,400	20,578
Pigeon Corp.....	14,100	205,408
Pilot Corp.....	2,900	110,837
Piolax, Inc.....	3,900	58,314
Plenus Co. Ltd.....	2,700	40,383
Pole To Win Holdings, Inc.....	3,400	26,339
#* Premier Anti-Aging Co. Ltd.....	400	6,041
Premium Group Co. Ltd.....	1,600	54,974
Premium Water Holdings, Inc.....	400	8,356
# Press Kogyo Co. Ltd.....	9,000	27,733
Pressance Corp.....	2,400	28,314
Prestige International, Inc.....	13,400	69,745
Prima Meat Packers Ltd.....	3,000	51,128
Procrea Holdings, Inc.....	5,204	80,018
Pronexus, Inc.....	2,300	19,601

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Pro-Ship, Inc.....	900	\$ 10,978
Proto Corp.....	3,000	25,166
PS Mitsubishi Construction Co. Ltd.....	3,600	17,009
Punch Industry Co. Ltd.....	2,600	9,067
QB Net Holdings Co. Ltd.....	1,400	14,329
Qol Holdings Co. Ltd.....	2,600	29,247
Quick Co. Ltd.....	1,500	17,245
Raccoon Holdings, Inc.....	1,700	19,610
Raito Kogyo Co. Ltd.....	4,700	69,337
Raiznext Corp.....	4,600	42,316
Rakus Co. Ltd.....	3,800	53,759
Rasa Corp.....	1,400	10,230
Rasa Industries Ltd.....	800	11,479
Raysum Co. Ltd.....	1,900	18,833
Relia, Inc.....	4,800	40,037
Relo Group, Inc.....	800	13,284
Rengo Co. Ltd.....	23,300	136,262
* RENOVA, Inc.....	2,600	49,159
Resorttrust, Inc.....	10,200	167,693
Restar Holdings Corp.....	2,800	40,993
Retail Partners Co. Ltd.....	2,000	18,297
Rheon Automatic Machinery Co. Ltd.....	2,000	19,549
Ricoh Leasing Co. Ltd.....	1,900	51,058
Ride On Express Holdings Co. Ltd.....	1,200	11,771
* Right On Co. Ltd.....	1,500	8,376
Riken Corp.....	1,300	23,251
Riken Keiki Co. Ltd.....	2,000	62,368
Riken Technos Corp.....	5,600	19,796
Riken Vitamin Co. Ltd.....	2,200	28,570
Rion Co. Ltd.....	1,400	25,363
Riso Kyoiku Co. Ltd.....	15,100	35,377
Rock Field Co. Ltd.....	2,100	24,025
Rokko Butter Co. Ltd.....	1,700	18,517
Roland Corp.....	1,500	48,612
Roland DG Corp.....	1,800	45,664
Rorze Corp.....	1,400	90,081
Round One Corp.....	5,300	59,733
RS Technologies Co. Ltd.....	800	37,625
Ryobi Ltd.....	3,200	26,939
Ryoden Corp.....	2,300	28,296
Ryosan Co. Ltd.....	2,400	40,426
S Foods, Inc.....	2,000	45,956
S&B Foods, Inc.....	1,000	27,833
Sac's Bar Holdings, Inc.....	3,250	15,026
Sagami Rubber Industries Co. Ltd.....	1,000	5,941
Saibu Gas Holdings Co. Ltd.....	2,800	38,915
Sakai Chemical Industry Co. Ltd.....	2,200	32,179
Sakai Heavy Industries Ltd.....	600	13,484
Sakai Moving Service Co. Ltd.....	1,700	63,172
Sakata INX Corp.....	5,200	38,619
Sakura Internet, Inc.....	1,700	7,537
Sala Corp.....	7,300	39,818
SAMTY Co. Ltd.....	4,200	65,095
San Holdings, Inc.....	2,200	30,866
San ju San Financial Group, Inc.....	2,700	28,646
San-A Co. Ltd.....	2,700	84,829
San-Ai Obbli Co. Ltd.....	7,700	61,977
Sanei Architecture Planning Co. Ltd.....	1,300	16,273
Sangetsu Corp.....	5,600	67,466

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
San-In Godo Bank Ltd.....	21,200	\$107,726
#* Sanix, Inc.....	2,800	5,217
Sanken Electric Co. Ltd.....	2,800	107,941
Sanki Engineering Co. Ltd.....	5,000	62,307
Sanko Gosei Ltd.....	2,900	8,279
Sankyo Co. Ltd.....	3,800	119,512
Sankyo Frontier Co. Ltd.....	600	18,151
Sankyo Seiko Co. Ltd.....	4,000	15,323
Sankyo Tateyama, Inc.....	2,800	13,617
Sankyu, Inc.....	5,600	185,700
Sanoh Industrial Co. Ltd.....	3,000	15,734
Sansei Technologies, Inc.....	1,200	7,446
Sansha Electric Manufacturing Co. Ltd.....	800	5,450
Sanshin Electronics Co. Ltd.....	2,000	23,191
Sanyo Chemical Industries Ltd.....	1,600	57,809
Sanyo Denki Co. Ltd.....	1,000	41,533
Sanyo Electric Railway Co. Ltd.....	2,000	33,821
* Sanyo Shokai Ltd.....	2,500	16,443
Sanyo Special Steel Co. Ltd.....	3,000	45,783
Sanyo Trading Co. Ltd.....	2,600	19,753
Sapporo Holdings Ltd.....	8,500	190,333
Sato Holdings Corp.....	3,900	58,376
Sato Shoji Corp.....	2,600	21,950
# Satori Electric Co. Ltd.....	2,600	21,648
Sawai Group Holdings Co. Ltd.....	4,700	152,468
Saxa Holdings, Inc.....	400	3,904
SB Technology Corp.....	1,400	27,250
* SBI Insurance Group Co. Ltd.....	1,200	7,998
SBS Holdings, Inc.....	2,300	48,286
Scala, Inc.....	1,600	8,995
Scroll Corp.....	4,700	31,379
SEC Carbon Ltd.....	200	7,659
# Seed Co. Ltd.....	1,500	5,940
Seika Corp.....	1,600	19,872
Seikagaku Corp.....	5,200	33,718
Seikitokyu Kogyo Co. Ltd.....	4,300	26,801
Seiko Holdings Corp.....	3,300	72,844
Seiko PMC Corp.....	800	3,297
Seino Holdings Co. Ltd.....	11,400	94,557
# Seiren Co. Ltd.....	5,800	88,592
Sekisui Jushi Corp.....	3,700	48,355
Sekisui Kasei Co. Ltd.....	3,500	10,883
SEMITEC Corp.....	200	10,852
Senko Group Holdings Co. Ltd.....	12,400	85,833
Senshu Electric Co. Ltd.....	1,200	46,991
Senshu Ikeda Holdings, Inc.....	29,200	45,482
# Senshukai Co. Ltd.....	3,000	8,864
SERAKU Co. Ltd.....	1,100	10,137
Seria Co. Ltd.....	5,200	103,578
Seven Bank Ltd.....	14,500	28,774
Shibaura Electronics Co. Ltd.....	1,200	45,172
Shibaura Machine Co. Ltd.....	2,300	49,232
Shibaura Mechatronics Corp.....	400	30,302
Shibusawa Warehouse Co. Ltd.....	1,200	19,461
Shibuya Corp.....	2,000	37,448
Shidax Corp.....	2,800	11,347
Shiga Bank Ltd.....	4,799	97,691
Shikibo Ltd.....	900	6,114
Shikoku Bank Ltd.....	5,408	34,408

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	4,600	\$ 43,559
	21,000	124,061
	3,200	53,637
	2,400	26,506
	1,200	9,082
	1,200	17,110
	3,200	49,518
	1,200	33,480
#	1,400	36,879
	5,000	51,826
	900	20,112
	5,200	35,474
	5,600	44,812
	3,400	19,007
	500	6,058
	3,900	32,302
	1,000	29,008
	1,500	25,764
	1,700	10,061
	9,300	177,732
	1,600	6,483
	7,800	55,346
	2,600	111,654
	1,400	41,597
#	1,000	13,552
	2,000	38,067
	700	7,929
	3,400	32,068
	3,600	26,255
#*	700	7,069
	1,300	35,817
	3,599	39,178
	2,400	30,422
	5,338	29,313
	1,300	9,333
	20,600	86,306
#*	600	5,696
	500	8,282
	5,100	122,602
#	3,200	64,272
	3,900	6,456
	3,100	13,390
	5,800	36,285
	2,300	19,448
	900	27,938
	400	20,347
	2,200	5,409
	800	11,333
	6,800	43,658
	1,500	15,248
	4,200	74,259
	600	3,788
	4,280	29,232
#	11,800	26,767
	1,000	10,505
	8,500	70,371
	1,600	12,457
	1,000	22,087
#*	800	16,581

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
ST Corp.....	2,100	\$ 24,670
St. Marc Holdings Co. Ltd.....	1,700	20,831
Star Mica Holdings Co. Ltd.....	1,800	21,517
Star Micronics Co. Ltd.....	4,000	51,834
Starts Corp., Inc.....	3,200	69,459
Starzen Co. Ltd.....	2,000	30,687
St-Care Holding Corp.....	2,600	17,981
Stella Chemifa Corp.....	1,500	28,440
Step Co. Ltd.....	1,500	19,708
Strike Co. Ltd.....	900	26,431
Studio Alice Co. Ltd.....	1,100	19,149
Subaru Enterprise Co. Ltd.....	200	13,106
Sugimoto & Co. Ltd.....	1,500	23,590
Sumida Corp.....	2,400	15,067
Suminoe Textile Co. Ltd.....	900	11,702
Sumitomo Bakelite Co. Ltd.....	4,300	139,175
Sumitomo Densetsu Co. Ltd.....	2,200	44,153
Sumitomo Mitsui Construction Co. Ltd.....	24,892	84,602
Sumitomo Osaka Cement Co. Ltd.....	4,400	116,262
Sumitomo Precision Products Co. Ltd.....	600	12,311
Sumitomo Riko Co. Ltd.....	5,000	23,275
Sumitomo Seika Chemicals Co. Ltd.....	900	20,240
Sumitomo Warehouse Co. Ltd.....	7,300	115,208
Sun Frontier Fudousan Co. Ltd.....	3,700	31,018
Suncall Corp.....	1,500	7,149
Sun-Wa Technos Corp.....	1,500	16,087
#* SuRaLa Net Co. Ltd.....	500	4,356
Suruga Bank Ltd.....	20,500	57,457
Suzuki Co. Ltd.....	1,400	8,455
SWCC Showa Holdings Co. Ltd.....	2,800	37,355
#* Symbio Pharmaceuticals Ltd.....	4,400	22,482
System Information Co. Ltd.....	1,800	13,388
System Research Co. Ltd.....	600	9,506
Systema Corp.....	34,600	118,653
Syuppin Co. Ltd.....	1,800	19,103
T Hasegawa Co. Ltd.....	3,600	82,544
T RAD Co. Ltd.....	1,100	21,506
T&K Toka Co. Ltd.....	2,300	15,189
Tachibana Eletech Co. Ltd.....	2,500	29,109
Tachikawa Corp.....	2,700	22,451
Tachi-S Co. Ltd.....	4,300	38,289
Tadano Ltd.....	10,300	74,852
Taihei Dengyo Kaisha Ltd.....	2,000	45,794
Taiheiyo Cement Corp.....	13,500	202,541
Taiho Kogyo Co. Ltd.....	1,900	9,609
Taikisha Ltd.....	3,000	74,257
Taiko Bank Ltd.....	1,100	11,467
Taisei Lamick Co. Ltd.....	800	16,349
Taiyo Holdings Co. Ltd.....	3,600	77,636
Takachiho Koheki Co. Ltd.....	1,000	15,205
Takamatsu Construction Group Co. Ltd.....	2,100	33,570
Takamiya Co. Ltd.....	1,700	4,851
Takaoka Toko Co. Ltd.....	1,200	17,446
Takara & Co. Ltd.....	700	10,564
Takara Bio, Inc.....	4,200	67,876
Takara Holdings, Inc.....	17,500	141,575
Takara Leben Co. Ltd.....	14,600	40,549
Takara Standard Co. Ltd.....	4,200	42,055
Takasago International Corp.....	2,100	40,734

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	5,600	\$ 71,227
	20,000	214,855
	1,700	9,020
	1,400	15,799
	4,400	85,030
#	200	1,237
	1,100	9,808
	6,500	68,768
	1,900	35,340
	2,000	43,230
	11,000	51,186
#*	1,600	12,926
	3,800	22,967
	1,000	6,231
	5,200	17,929
	1,900	17,197
	1,200	11,437
	2,800	7,053
	1,600	14,057
	5,200	72,394
	1,400	5,815
	700	8,314
	1,500	10,071
	700	6,830
	2,900	10,757
	5,100	54,039
	3,100	42,602
#	2,900	36,759
	800	8,916
	1,800	24,631
	400	15,588
	2,000	34,979
	1,600	4,020
	1,400	13,127
	2,100	25,782
	3,200	84,083
	2,600	15,338
	2,400	46,849
	1,200	22,355
	300	13,415
	11,500	89,286
	3,420	27,326
	6,100	36,419
	9,400	90,388
	19,000	42,671
	17,800	95,476
*	200	3,636
	200	28,688
	1,400	39,289
	31,300	50,371
	900	8,515
	6,800	104,134
	3,900	65,726
	1,700	27,650
	800	5,827
	1,800	8,915
	25,800	208,584
	2,500	33,496
	9,000	60,025

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	6,900	\$ 75,937
	25,100	71,084
	880	58,770
	919	21,885
	7,500	101,395
*	2,400	5,701
	1,200	47,477
	4,100	31,999
	3,700	16,412
	1,800	18,211
	3,924	64,650
#	500	14,994
#	600	4,242
	2,700	14,426
	4,600	159,813
	8,700	89,492
	1,500	13,998
#	600	5,484
	1,800	55,756
	12,700	60,240
*	600	22,735
	6,000	9,243
	900	6,825
	400	16,269
	3,500	11,830
	1,000	18,145
	1,500	16,798
	16,800	39,759
	9,217	102,143
	800	21,735
	12,700	179,499
	4,300	33,313
	3,800	37,889
	1,100	22,641
	5,600	108,783
	2,500	12,388
	1,600	39,618
	2,000	20,209
	4,200	40,336
	2,400	79,231
	1,200	31,133
	3,100	55,479
	600	5,204
	500	24,273
	3,000	7,103
	7,700	30,368
	2,500	34,064
	3,000	57,077
	10,400	67,843
	3,000	27,650
	1,000	6,835
*	3,400	16,864
#	600	36,886
	4,600	67,044
	1,200	25,038
	2,600	11,016
#	12,000	21,555
	2,400	27,637
	1,900	43,243

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	7,400	\$ 99,457
	11,400	88,606
	1,900	29,984
	3,300	31,023
	800	44,214
#	2,100	6,009
	2,400	20,423
	2,700	76,606
	5,956	69,743
	3,500	59,608
	6,100	86,811
	12,300	140,256
	8,125	20,378
	4,600	32,762
	3,500	83,305
	400	11,364
	5,000	46,009
*	1,900	4,722
	4,000	27,224
#	5,500	8,121
	6,400	150,162
	2,000	30,722
	800	13,122
	3,400	38,191
	1,500	22,111
	4,303	73,012
	12,100	189,455
	800	16,767
	800	30,154
	300	9,214
	4,900	185,033
	1,000	30,809
	900	22,889
	5,500	34,589
	6,300	51,035
	1,200	15,010
*	10,400	17,980
*	4,100	44,617
	1,600	25,057
	600	7,403
	11,800	163,149
	3,000	58,423
*	1,800	15,636
#*	1,900	11,620
	1,500	33,684
	4,800	67,682
	2,400	49,459
	1,400	14,855
	2,300	47,861
	1,000	10,513
	3,300	30,120
	1,800	17,471
*	1,800	98,583
	5,900	30,432
	11,300	41,183
	5,300	85,958
	17,100	112,191
	1,700	30,731
	5,900	48,905

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,500	\$ 41,633
	2,000	21,545
	1,100	21,089
	700	40,886
	1,700	10,041
	2,300	7,849
#	2,808	86,492
	1,500	13,720
	1,300	19,345
	3,100	23,720
	600	5,280
	2,800	28,224
	1,000	17,891
	800	8,782
	4,700	32,575
	4,200	25,280
	1,100	7,467
	1,200	18,952
	3,960	35,965
	1,900	16,701
	1,100	11,373
	3,600	24,805
	24,000	135,861
	3,100	41,667
	4,500	52,549
	4,600	39,473
	5,100	12,705
	1,000	11,906
	1,400	8,186
	4,200	143,623
#	1,300	9,356
	1,000	19,744
	6,600	49,902
	1,400	68,084
	2,600	20,082
	2,000	14,161
	900	4,694
	3,600	47,098
	2,400	43,054
	3,300	47,691
	6,700	45,699
	1,700	25,150
	1,000	13,650
	840	11,547
	2,300	31,299
	2,400	21,499
	2,000	13,328
*	1,300	4,486
	7,500	145,392
	3,000	34,325
	2,000	54,310
	2,100	15,047
	6,100	33,376
	1,200	6,379
	1,000	6,801
	400	9,860
	3,800	26,428
	2,500	41,128
	4,400	11,307

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Zuiko Corp.....	2,800	\$ 16,410
TOTAL JAPAN.....		<u>62,130,483</u>
NETHERLANDS — (2.0%)		
Aalberts NV.....	12,330	528,414
*Ω Alfen Beheer BV.....	2,157	251,804
# AMG Advanced Metallurgical Group NV.....	3,379	94,854
Amsterdam Commodities NV.....	2,006	46,208
APERAM SA.....	5,251	171,205
Arcadis NV.....	8,994	332,559
ASR Nederland NV.....	16,102	673,022
Ω B&S Group Sarl.....	3,081	16,077
*Ω Basic-Fit NV.....	4,834	196,056
BE Semiconductor Industries NV.....	3,241	173,982
# Beter Bed Holding NV.....	1,921	7,766
Boskalis Westminster.....	9,824	322,350
Brunel International NV.....	2,547	28,851
Corbion NV.....	6,962	242,629
Ω Flow Traders.....	3,557	77,298
# ForFarmers NV.....	4,983	15,382
* Fugro NV.....	10,497	124,939
Heijmans NV.....	3,283	39,307
*Ω Intertrust NV.....	9,538	188,375
Kendrion NV.....	2,218	34,933
* Koninklijke BAM Groep NV.....	33,885	82,622
Koninklijke Vopak NV.....	7,306	169,565
*Ω Lucas Bols NV.....	553	5,823
Nedap NV.....	608	35,968
OCI NV.....	8,568	297,452
Ordina NV.....	11,134	56,425
# PostNL NV.....	65,232	171,580
SBM Offshore NV.....	15,812	220,683
SIF Holding NV.....	540	6,818
Ω Signify NV.....	13,843	449,593
* Sliagro Food Group NV.....	3,086	61,114
#*†† SRH NV.....	15,156	0
TKH Group NV.....	5,037	206,773
#* TomTom NV.....	7,909	71,492
Van Lanschot Kempen NV.....	3,295	75,453
* Vivoryon Therapeutics NV.....	526	4,205
TOTAL NETHERLANDS.....		<u>5,481,577</u>
NEW ZEALAND — (0.4%)		
* Air New Zealand Ltd.....	109,881	42,311
Arvida Group Ltd.....	46,998	44,358
Briscoe Group Ltd.....	4,326	15,230
* Channel Infrastructure NZ Ltd.....	22,065	16,840
Chorus Ltd.....	39,819	200,405
Delegat Group Ltd.....	3,242	23,470
Freightways Ltd.....	12,407	80,589
#* Gentrack Group Ltd.....	4,745	4,273
Hallenstein Glasson Holdings Ltd.....	5,327	17,435
# Heartland Group Holdings Ltd.....	53,838	70,455
# Investore Property Ltd.....	30,334	31,714
KMD Brands Ltd.....	57,266	39,379
Manawa Energy Ltd.....	4,827	18,337
# NZME Ltd.....	14,069	10,240
NZX Ltd.....	22,712	17,186

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NEW ZEALAND — (Continued)		
	59,268	\$ 35,160
*	48,944	24,009
	1,057	2,990
*	64,033	52,187
*	8,194	7,587
	2,935	17,779
*	8,585	22,420
	8,503	23,128
*	3,777	8,794
	13,671	48,364
*	14,456	20,986
	55,009	96,085
	31,557	26,336
	10,254	69,125
*	6,969	14,061
*	12,709	19,655
	35,693	14,025
	4,364	10,117
*	17,608	20,295
	13,502	27,640
TOTAL NEW ZEALAND		<u>1,192,965</u>
NORWAY — (1.2%)		
#	1,664	19,543
	48,103	29,318
#*	20,811	18,964
#*	8,942	20,155
	33,242	103,038
	5,693	23,408
*	3,138	27,033
	303	9,720
*	982	1,881
	9,315	113,739
#*	4,261	9,853
Ω	3,411	20,483
*	25,001	18,511
	23,892	22,875
	7,600	14,559
	2,524	101,074
*	1,256	4,823
	6,767	121,473
	8,509	56,584
*	8,801	25,076
Ω	11,386	93,657
	10,768	30,309
*	6,833	25,978
*Ω	5,064	81,182
	50,656	72,885
Ω	4,098	9,002
Ω	19,704	116,508
	3,636	115,315
#*	11,340	108,013
*	7,082	12,034
	8,156	90,051
	5,477	84,101
	12,273	43,665
#*	17,331	58,203
	32,309	11,768
*	73,187	8,586

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
Ω Kid ASA.....	3,128	\$ 31,028
Kitron ASA.....	23,107	49,936
* Komplet Bank ASA.....	13,215	8,548
* Kongsberg Automotive ASA.....	96,264	27,752
Medistim ASA.....	1,105	33,857
MPC Container Ships ASA.....	26,724	65,175
Ω Multiconsult ASA.....	1,536	21,131
*Ω Norske Skog ASA.....	7,737	56,735
#* Norway Royal Salmon ASA.....	1,467	37,761
#* Norwegian Air Shuttle ASA.....	69,005	67,326
* Norwegian Energy Co. ASA.....	2,856	139,612
* Odfjell Drilling Ltd.....	9,723	23,332
Odfjell SE, Class A.....	1,000	5,735
* Odfjell Technology Ltd.....	1,620	3,817
OKEA ASA.....	3,071	12,919
Ω Okeanis Eco Tankers Corp.....	1,276	16,279
* Otello Corp. ASA.....	4,092	12,501
Pareto Bank ASA.....	2,935	16,072
#* PGS ASA.....	85,319	58,698
* PhotoCure ASA.....	3,580	37,759
*Ω poLight ASA.....	3,655	9,301
#* Prosafe SE.....	904	17,879
Protector Forsikring ASA.....	8,297	97,745
* REC Silicon ASA.....	49,363	93,184
Sandnes Sparebank.....	1,135	10,464
* SATS ASA.....	6,868	9,889
* Self Storage Group ASA.....	5,747	17,194
Selvaag Bolig ASA.....	5,226	22,196
Sparebank 1 Oestlandet.....	2,663	32,901
SpareBank 1 Sorost-Norge.....	8,478	46,885
Sparebanken More.....	3,895	29,412
Stolt-Nielsen Ltd.....	2,682	57,148
TGS ASA.....	8,659	128,526
Treasure ASA.....	1,741	2,969
#* Ultimovacs ASA.....	2,180	15,718
* Veidekke ASA.....	12,324	127,421
* Volue ASA.....	2,107	5,362
* Vow ASA.....	3,860	9,181
Wallenius Wilhelmsen ASA.....	2,493	16,712
Wilh Wilhelmsen Holding ASA, Class A.....	1,434	35,717
Ω XXL ASA.....	10,608	7,259
TOTAL NORWAY.....		<u>3,242,403</u>
PORTUGAL — (0.3%)		
Altri SGPS SA.....	11,644	68,705
Banco Comercial Portugues SA, Class R.....	915,426	135,839
Corticeira Amorim SGPS SA.....	5,127	54,557
CTT-Correios de Portugal SA.....	16,912	57,838
* Greenvolt-Energias Renovaveis SA.....	3,069	27,719
Ibersol SGPS SA.....	1,871	11,298
# Mota-Engil SGPS SA.....	12,914	16,222
Navigator Co. SA.....	29,096	120,076
NOS SGPS SA.....	28,772	108,687
# Novabase SGPS SA.....	1,997	9,836
REN - Redes Energeticas Nacionais SGPS SA.....	60,559	171,211
Sonae SGPS SA.....	113,466	129,098
TOTAL PORTUGAL.....		<u>911,086</u>

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (1.1%)		
AEM Holdings Ltd.....	23,200	\$ 73,477
Ascendas India Trust.....	89,200	75,052
*†† AssetCo PLC.....	114,000	0
Aztech Global Ltd.....	18,500	11,734
* Best World International Ltd.....	8,300	8,171
Boustead Projects Ltd.....	6,600	4,303
Boustead Singapore Ltd.....	40,300	26,852
Bukit Sembawang Estates Ltd.....	15,900	57,546
China Aviation Oil Singapore Corp. Ltd.....	27,800	17,309
China SunSine Chemical Holdings Ltd.....	43,800	13,774
Chip Eng Seng Corp. Ltd.....	45,000	20,858
Chuan Hup Holdings Ltd.....	87,000	13,831
ComfortDelGro Corp. Ltd.....	173,300	178,300
* COSCO Shipping International Singapore Co. Ltd.....	175,500	25,086
* Creative Technology Ltd.....	2,650	3,985
CSE Global Ltd.....	40,000	13,320
Del Monte Pacific Ltd.....	39,100	10,056
Delfi Ltd.....	20,200	10,689
†† Ezion Holdings Ltd.....	243,320	1,427
#*†† Ezra Holdings Ltd.....	229,921	343
Far East Orchard Ltd.....	11,554	9,134
First Resources Ltd.....	56,900	56,968
Food Empire Holdings Ltd.....	26,500	9,990
Fraser & Neave Ltd.....	24,800	23,345
Frencken Group Ltd.....	23,200	20,597
Geo Energy Resources Ltd.....	62,900	19,425
GK Goh Holdings Ltd.....	17,813	11,604
Golden Agri-Resources Ltd.....	641,300	120,750
* Golden Energy & Resources Ltd.....	46,300	18,133
GuocoLand Ltd.....	41,300	47,904
* Halcyon Agri Corp. Ltd.....	25,666	3,909
Haw Par Corp. Ltd.....	9,900	78,916
Ho Bee Land Ltd.....	24,900	50,333
Hong Fok Corp. Ltd.....	54,120	37,278
Hong Leong Asia Ltd.....	16,000	8,576
Hong Leong Finance Ltd.....	28,500	49,923
Hotel Grand Central Ltd.....	44,475	31,815
Hour Glass Ltd.....	15,200	24,473
Hutchison Port Holdings Trust.....	516,700	121,677
Hwa Hong Corp. Ltd.....	59,000	17,144
*†† Hyflux Ltd.....	27,500	0
iFAST Corp. Ltd.....	11,400	34,841
Indofood Agri Resources Ltd.....	28,000	6,500
Japfa Ltd.....	32,120	13,598
Keppel Infrastructure Trust.....	342,081	145,202
* Mandarin Oriental International Ltd.....	29,400	58,309
Metro Holdings Ltd.....	51,300	26,931
Micro-Mechanics Holdings Ltd.....	5,200	11,226
* mm2 Asia Ltd.....	96,000	3,625
Nanofilm Technologies International Ltd.....	16,400	23,929
NetLink NBN Trust.....	107,700	74,887
* Oceanus Group Ltd.....	837,300	9,685
OUE Ltd.....	48,400	45,921
Oxley Holdings Ltd.....	85,599	11,100
QAF Ltd.....	16,600	10,214
* Raffles Education Corp. Ltd.....	63,960	3,016
Raffles Medical Group Ltd.....	85,287	71,040
Samudera Shipping Line Ltd.....	20,400	16,593
* SATS Ltd.....	51,600	148,755

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
	8,500	\$ 17,407
*	968,400	76,493
	66,800	77,378
*	22,600	39,663
	58,600	8,694
	108,000	15,175
	16,800	30,143
	185,900	85,611
	39,900	11,123
	68,000	61,571
	13,400	28,529
*††	17,249	255
	346,900	20,113
	48,809	13,467
	66,362	56,870
	41,208	42,716
	29,800	11,774
	1,000	12,740
	8,800	13,132
	50,670	62,010
	200,000	134,841
	2,538	1,524
TOTAL SINGAPORE.....		<u>2,864,608</u>
SPAIN — (2.0%)		
	22,630	220,786
Ω	1,281	21,948
	1,872	25,051
	8,014	77,374
*	155,515	31,391
	17,694	128,775
	10,142	31,166
#	12,157	13,340
	2,184	14,184
	678,587	434,474
	79,808	392,938
	6,522	134,439
	6,283	165,277
	2,580	76,392
	8,414	140,017
*	10,043	53,184
	4,118	48,668
	28,604	564,604
	19,579	64,858
	14,096	52,875
	45,393	193,588
	8,274	154,659
	7,890	78,181
Ω	13,223	50,868
Ω	11,493	46,222
*	896	35,469
	5,890	175,643
	2,273	9,515
	963	13,778
	16,408	150,095
	1,706	5,039
	2,210	115,713
	71,436	79,280
	115,395	186,380

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)		
* Melia Hotels International SA.....	16,151	\$ 101,868
Miquel y Costas & Miquel SA.....	3,439	44,334
Ω Neinor Homes SA.....	4,984	53,608
* Obrascon Huarte Lain SA.....	24,285	14,525
* Oryzon Genomics SA.....	3,260	8,689
Pharma Mar SA.....	1,674	103,118
Prim SA.....	846	12,106
* Promotora de Informaciones SA, Class A.....	21,413	9,619
Ω Prosegur Cash SA.....	36,936	26,914
Prosegur Cia de Seguridad SA.....	24,644	43,950
* Realia Business SA.....	40,885	40,586
Sacyr SA.....	57,514	131,532
* Solaria Energia y Medio Ambiente SA.....	9,074	209,224
Ω Talgo SA.....	10,192	30,307
* Tecnicas Reunidas SA.....	3,329	22,101
* Tubacex SA.....	17,770	37,275
Ω Unicaja Banco SA.....	150,157	129,886
Vidrala SA.....	2,148	143,076
Viscofan SA.....	4,633	269,819
Vocento SA.....	10,365	6,900
TOTAL SPAIN.....		<u>5,425,608</u>
SWEDEN — (2.9%)		
Ω AcadeMedia AB.....	9,075	44,709
AddNode Group AB, Class B.....	16,136	168,033
AFRY AB.....	1,850	28,249
Ω Alimak Group AB.....	4,650	41,426
Alligo AB, Class B.....	3,336	34,255
Ω Ambea AB.....	3,502	17,263
* Annehem Fastigheter AB, Class B.....	2,916	8,635
# AQ Group AB.....	1,042	29,374
* Arise AB.....	2,845	15,287
Arjo AB, Class B.....	24,942	137,014
Atrium Ljungberg AB, Class B.....	4,407	65,531
*Ω Attendo AB.....	14,141	34,424
Balco Group AB.....	780	5,432
Beijer Alma AB.....	4,864	97,680
Beijer Electronics Group AB.....	3,083	20,452
Bergman & Beving AB.....	4,110	43,650
Betsson AB, Class B.....	13,252	91,606
#* Better Collective AS.....	2,964	47,080
#* BHG Group AB.....	7,219	24,674
Bilia AB, Class A.....	9,387	132,633
BioGaia AB, Class B.....	2,070	19,516
* BioInvent International AB.....	2,517	12,063
Biotage AB.....	7,324	161,116
Bonava AB, Class B.....	9,951	37,279
#*Ω Boozt AB.....	4,035	28,424
Boule Diagnostics AB.....	1,861	4,786
Ω Bravida Holding AB.....	3,912	39,618
BTS Group AB, Class B.....	414	14,700
Bufab AB.....	4,911	148,165
# Bulten AB.....	1,365	9,615
Bure Equity AB.....	7,507	199,844
Byggmax Group AB.....	8,034	39,008
* Calliditas Therapeutics AB, ADR.....	237	4,451
* Calliditas Therapeutics AB, Class B.....	1,116	10,551
* Careium AB.....	4,016	4,790
Catella AB.....	6,126	20,625

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	3,495	\$160,153
#*	8,350	26,986
*	3,590	6,194
	1,490	53,675
	2,885	51,711
	4,505	51,101
	30,791	61,630
*	6,076	21,112
	4,906	105,110
Ω	11,573	95,820
	10,259	81,092
#*	4,016	6,297
*	5,155	49,297
#Ω	8,938	61,032
	3,095	31,143
	1,738	25,954
	19,557	119,587
*Ω	2,122	1,695
#*	2,398	21,668
	1,951	20,433
	1,140	12,860
	9,072	49,350
	3,524	10,668
	4,631	34,282
#	523	46,892
*	734	2,238
#*	22,812	20,215
	2,655	7,373
	858	18,914
	3,655	63,864
	14,721	136,497
*Ω	965	6,500
*	7,117	44,437
	8,660	41,796
	12,225	148,299
	1,967	93,765
*Ω	7,538	27,947
*	3,640	17,116
*	394	5,042
	26,220	129,791
*	3,576	43,677
	1,116	18,217
	8,421	102,182
*	1,515	1,536
	7,100	131,758
#*	2,195	22,659
	409	8,079
*	11,397	73,470
*	2,582	7,417
#	19,143	168,594
	3,897	115,183
#	23,943	261,054
Ω	11,507	68,873
	773	22,191
	12,870	225,269
	8,226	231,959
	18,486	22,822
*	6,730	9,968
	5,111	60,081

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	2,500	\$ 5,665
#	3,141	168,043
	11,882	122,986
*	3,336	19,114
Ω	15,031	112,102
	9,025	132,739
	10,803	66,157
	9,864	102,440
	2,831	51,793
*	912	1,542
*	41,507	17,198
	6,935	106,293
	14,929	43,363
	22,148	133,280
	3,379	13,918
	2,253	32,520
*	1,939	39,814
#	4,739	118,458
	18,966	177,076
	8,880	66,997
*	1,571	3,745
*	2,036	8,618
	6,591	56,505
	16,074	31,309
	2,325	20,494
	193	4,691
	27,304	136,784
*	2,968	21,248
	776	10,681
Ω	15,122	35,326
	8,130	12,817
#*	5,934	22,063
*Ω	17,951	73,511
	1,445	16,024
	685	8,216
	4,670	72,496
*	1,512	7,265
*	1,287	22,885
	10,888	65,895
	2,447	16,443
	509	8,659
*	9,236	24,089
	5,225	111,082
	1,749	22,308
	2,690	124,028
	1,959	27,712
	1,571	19,332
*	787	4,349
TOTAL SWEDEN.....		<u>7,926,556</u>
SWITZERLAND — (6.7%)		
	6,275	221,049
	740	14,467
	2,009	332,384
	829	153,702
*	31,603	260,869
	152	29,050
	6,387	90,831
*	125,734	143,695

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	4,571	\$ 35,636
	308	35,702
	183	12,340
	2,266	361,040
	373	67,231
#	3,766	350,654
	1,193	489,743
	303	81,099
	1,225	40,988
	606	136,975
	2,717	309,107
	1,229	101,364
	800	178,307
	904	347,079
	430	194,263
	825	64,937
	187	138,353
	895	43,038
	62	18,731
	3,606	262,132
*	259	11,436
	289	31,046
	27,121	508,127
	598	58,324
	809	149,205
#	1,329	71,312
	769	187,448
	4,514	371,044
	404	192,458
*	7,977	300,348
	12,650	98,520
	260	258,689
	1,617	72,700
#*	115,096	10,898
	549	11,834
*	2,661	442,514
	133	178,601
	3,036	54,256
Ω	6,077	481,119
#*	23,150	25,846
	10,779	658,801
	419	11,137
#	550	67,007
	4,948	565,698
	694	62,431
#*	130	4,965
	2,277	205,028
#	9	39,534
#*	2,143	56,676
*	497	10,088
	217	181,100
	78	205,845
	164	110,269
	526	57,537
	61	6,692
*	629	83,662
	792	158,821
	534	144,861
#	6,965	21,318

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	2,527	\$ 166,793
	68	135,102
	1,746	96,348
	403	173,719
Ω	899	89,001
Ω	2,297	52,052
	348	9,679
	26	52,623
	5,469	97,610
	943	242,805
	559	25,790
	25,771	199,444
*	1,611	13,730
	108	9,386
	755	64,608
	95	34,156
	145	51,172
	6,170	737,884
	458	51,975
	63	75,327
	70	22,006
	165	187,191
*Ω	1,263	146,578
	2,691	295,799
	526	389,268
	8,423	219,742
	7,577	103,128
	413	196,737
#	2,914	94,374
	2,297	153,978
	5,386	490,468
*	75,342	21,229
	1,186	144,187
	616	218,764
	1,409	111,836
	118	14,756
	438	57,368
	913	106,876
	2,196	197,826
	552	150,885
	834	40,695
Ω	936	272,536
	160	68,533
	1,500	59,602
*	3,774	660,816
#*	1,435	1,144
	3,781	248,701
	427	37,180
	1,669	136,517
*	260	21,278
	485	58,336
	28	67,091
	300	42,580
	1,375	88,782
	41	90,118
	19	141,907
TOTAL SWITZERLAND		<u>18,419,977</u>

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (12.8%)		
	3,540	\$138,283
	43,852	78,909
*	3,718	27,708
	23,114	79,111
	11,359	74,881
Ω	42,028	81,241
	34,062	131,060
Ω	7,161	13,110
	67,755	80,271
	21,654	41,733
	3,206	35,165
*	21,772	11,521
	13,054	4,604
*	44,270	158,275
	48,938	128,972
#*Ω	2,096	12,327
	4,187	54,274
*	63,196	264,292
Ω	18,363	19,593
	80,248	274,610
	5,671	104,317
	79,378	525,731
	7,753	13,342
	9,974	298,063
Ω	37,760	167,435
	12,613	63,550
	23,492	171,858
*	9,921	8,107
	35,368	30,642
	32,171	201,095
	33,079	347,558
	687	18,223
	21,289	228,834
	22,218	122,629
*	51,991	125,658
*	203,241	71,366
*	64,356	172,566
*	36,595	23,653
	10,086	92,366
	9,024	14,452
	4,744	18,454
*	10,595	5,769
	165,211	167,040
	20,737	63,157
*	8,023	12,104
*	466,600	499,961
	36,102	152,788
	18,041	64,997
*	12,752	5,447
	2,089	10,565
	4,015	168,840
	19,181	259,282
	2,546	6,291
Ω	13,141	41,201
	184,411	166,784
	1,455	9,771
	10,014	317,410
Ω	20,157	63,151
*	10,708	5,733

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
*Ω Countryside Partnerships PLC.....	55,249	\$195,830
Cranswick PLC.....	6,926	282,398
Crest Nicholson Holdings PLC.....	38,198	128,430
Currys PLC.....	142,580	116,582
CVS Group PLC.....	8,803	184,818
* De La Rue PLC.....	19,364	21,238
Devro PLC.....	22,418	50,487
DFS Furniture PLC.....	28,727	50,578
#* Dialight PLC.....	1,573	5,267
* Dignity PLC.....	5,679	30,644
Diploma PLC.....	12,100	406,348
Direct Line Insurance Group PLC.....	4,548	11,413
DiscoverIE Group PLC.....	11,718	108,579
Diversified Energy Co. PLC.....	98,722	148,713
Domino's Pizza Group PLC.....	53,047	184,868
dotdigital group PLC.....	28,305	33,854
Drax Group PLC.....	61,101	586,124
Dunelm Group PLC.....	12,393	128,856
Ω DWF Group PLC.....	21,721	24,770
* easyJet PLC.....	28,834	140,832
EKF Diagnostics Holdings PLC.....	40,219	18,259
* Elementis PLC.....	75,875	101,039
EMIS Group PLC.....	7,911	176,663
* Energean PLC.....	11,627	163,147
* EnQuest PLC.....	211,206	74,205
Epwin Group PLC.....	39	37
* Ergomed PLC.....	4,899	71,968
* Esken Ltd.....	47,880	4,257
Essentra PLC.....	39,161	118,214
Euromoney Institutional Investor PLC.....	13,792	244,187
* FD Technologies PLC.....	1,370	32,721
FDM Group Holdings PLC.....	12,262	138,311
Ferrexpo PLC.....	46,878	85,028
Fevertree Drinks PLC.....	11,727	153,649
Firstgroup PLC.....	79,641	130,070
Ω Forterra PLC.....	26,491	95,454
Foxtons Group PLC.....	34,139	18,345
* Frasers Group PLC.....	20,890	228,572
* Frontier Developments PLC.....	2,549	48,416
Fuller Smith & Turner PLC, Class A.....	4,390	34,019
*Ω Funding Circle Holdings PLC.....	18,764	8,514
Galliford Try Holdings PLC.....	19,567	40,817
Games Workshop Group PLC.....	3,972	375,921
Gamma Communications PLC.....	8,572	116,270
GB Group PLC.....	5,261	32,555
Gem Diamonds Ltd.....	14,716	7,884
Genel Energy PLC.....	20,214	35,850
Genuit Group PLC.....	30,160	156,192
Genus PLC.....	323	11,187
* Georgia Capital PLC.....	3,318	25,558
* Go-Ahead Group PLC.....	8,934	161,416
Gooch & Housego PLC.....	2,118	22,517
Goodwin PLC.....	55	1,616
Grafton Group PLC.....	30,910	319,716
Grainger PLC.....	89,192	322,356
* Greencore Group PLC.....	70,626	86,640
Greggs PLC.....	12,245	305,293
Gulf Keystone Petroleum Ltd.....	29,820	85,834
*Ω Gym Group PLC.....	22,995	49,962

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
H&T Group PLC.....	2,944	\$ 14,239
Halfords Group PLC.....	23,225	48,592
Harbour Energy PLC.....	39,355	175,983
Hargreaves Services PLC.....	1,423	9,113
Harworth Group PLC.....	5,108	9,930
Hays PLC.....	209,964	327,579
Headlam Group PLC.....	13,204	49,121
Helical PLC.....	15,637	74,506
* Helios Towers PLC.....	65,575	115,290
Henry Boot PLC.....	13,323	46,449
Hill & Smith Holdings PLC.....	9,831	158,023
Hilton Food Group PLC.....	9,754	131,436
Hiscox Ltd.....	29,829	324,803
Hochschild Mining PLC.....	37,929	37,447
Hollywood Bowl Group PLC.....	21,065	51,786
HomeServe PLC.....	16,360	234,454
*Ω Hostelworld Group PLC.....	3,800	4,499
Hunting PLC.....	21,793	57,336
* Hyve Group PLC.....	30,769	26,416
Ω Ibstock PLC.....	53,200	133,347
IDOX PLC.....	36,392	27,527
IG Group Holdings PLC.....	24,195	234,746
IMI PLC.....	4,928	80,469
Impax Asset Management Group PLC.....	8,469	74,361
Inchcape PLC.....	49,706	508,750
* Indivior PLC.....	83,055	325,255
IntegraFin Holdings PLC.....	23,861	79,618
International Personal Finance PLC.....	29,897	35,104
Investec PLC.....	34,292	185,508
iomart Group PLC.....	16,597	34,648
IP Group PLC.....	112,572	118,585
* IQE PLC.....	60,926	32,505
* IWG PLC.....	89,062	208,867
* J D Wetherspoon PLC.....	10,655	72,763
* James Fisher & Sons PLC.....	6,723	24,718
James Halstead PLC.....	37,795	98,080
* JET2 PLC.....	18,252	204,575
* John Menzies PLC.....	11,780	87,145
* John Wood Group PLC.....	75,790	145,275
* Johnson Service Group PLC.....	57,882	79,776
Ω JTC PLC.....	2,892	26,298
Jupiter Fund Management PLC.....	58,013	89,075
Just Group PLC.....	139,036	121,115
Kainos Group PLC.....	8,401	140,044
Keller Group PLC.....	9,571	93,056
Keywords Studios PLC.....	2,979	91,586
* Kier Group PLC.....	58,589	54,630
* Kin & Carta PLC.....	16,750	38,270
* Lamprell PLC.....	23,029	2,440
Lancashire Holdings Ltd.....	33,282	181,309
Learning Technologies Group PLC.....	65,090	105,922
Liontrust Asset Management PLC.....	6,785	86,200
Lookers PLC.....	40,298	37,068
LSL Property Services PLC.....	11,392	44,743
Ω Luceco PLC.....	8,203	10,902
* M&C Saatchi PLC.....	3,423	6,374
Macfarlane Group PLC.....	13,139	18,547
Man Group PLC.....	179,299	596,481
* Marks & Spencer Group PLC.....	70,412	122,072

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	27,694	\$167,204
	82,294	47,892
*	30,429	5,983
	19,018	44,788
	6,917	13,419
*	46,009	272,234
*	52,696	507,604
*	9,245	9,226
	35,593	123,992
	3,279	20,873
*	42,567	89,915
	185,228	176,993
	5,541	35,812
	68,968	171,690
*	4,526	11,531
	42,972	167,247
	5,748	142,507
	4,749	53,754
*	7,418	17,497
	77	12,388
	3,375	33,719
*	29,795	9,235
*	63,546	142,369
	34,666	94,691
*Ω	5,314	13,104
	11,107	139,071
	707	10,357
	44,969	111,986
	7,961	21,666
	11,345	35,754
*Ω	13,752	18,652
	42,064	270,209
*	5,909	34,694
	6,905	191,618
	38,665	215,208
	263,769	64,852
	33,407	218,117
	7,784	56,853
*	178,766	47,925
	32,484	397,619
*	56,629	79,660
	65,204	261,619
*	20,801	5,843
	8,962	36,938
	40,883	50,658
*	34,619	207,442
	11,153	226,355
	8,674	51,687
	3,538	24,168
*	2,621	45,690
	95,454	135,515
	33,877	80,057
*	24,437	58,350
*	17,328	3,192
	27,657	70,960
	72,048	335,550
Ω	166,413	213,225
*	24,101	26,476
	7,929	175,060

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
*†† Raven Property Group Ltd.....	45,894	\$ 0
Reach PLC.....	41,097	48,530
Record PLC.....	11,865	10,158
Redcentric PLC.....	6,137	8,974
Redde Northgate PLC.....	26,578	119,069
Redrow PLC.....	35,409	250,364
Renew Holdings PLC.....	9,219	83,569
* Renewi PLC.....	9,334	86,305
Renishaw PLC.....	3,565	189,259
* Restaurant Group PLC.....	68,039	42,181
Rhi Magnesita NV.....	1,651	46,789
RHI Magnesita NV.....	3,257	89,787
Ricardo PLC.....	9,245	46,879
RM PLC.....	8,839	10,766
Robert Walters PLC.....	6,706	44,260
Rotork PLC.....	112,248	356,193
RPS Group PLC.....	39,439	54,509
RWS Holdings PLC.....	2,993	13,981
S&U PLC.....	1,186	29,993
Ω Sabre Insurance Group PLC.....	31,411	41,850
* Saga PLC.....	10,855	20,962
* Savannah Energy PLC.....	107,834	44,619
Savills PLC.....	18,741	273,234
ScS Group PLC.....	313	561
* Senior PLC.....	64,674	114,363
Serco Group PLC.....	125,899	289,655
Serica Energy PLC.....	22,882	105,909
Severfield PLC.....	28,520	20,437
* SIG PLC.....	100,181	44,582
Sirius Real Estate Ltd.....	122,402	142,475
Smart Metering Systems PLC.....	15,481	177,723
Smiths News PLC.....	19,640	7,971
Softcat PLC.....	14,497	247,322
* SolGold PLC.....	65,184	20,192
Spectris PLC.....	10,530	400,515
Speedy Hire PLC.....	89,137	50,957
*Ω Spire Healthcare Group PLC.....	44,227	128,346
Spirent Communications PLC.....	70,656	243,034
Sportech PLC.....	5,705	1,557
* SSP Group PLC.....	69,961	217,560
SThree PLC.....	13,227	60,752
Strix Group PLC.....	17,224	33,515
†† Studio Retail Group PLC.....	5,420	5,692
STV Group PLC.....	2,980	10,173
* Superdry PLC.....	8,233	14,188
Synthomer PLC.....	42,209	120,402
Tate & Lyle PLC.....	46,571	456,229
TBC Bank Group PLC.....	2,480	41,748
* Ted Baker PLC.....	34,660	37,218
Telecom Plus PLC.....	7,802	214,461
* THG PLC.....	25,199	21,012
Ω TI Fluid Systems PLC.....	25,285	53,823
Topps Tiles PLC.....	21,096	10,040
TP ICAP Group PLC.....	95,925	139,241
Travis Perkins PLC.....	25,098	322,118
Trealt PLC.....	1,508	14,837
* Trelus Health PLC.....	1,748	191
* Tremor International Ltd.....	6,705	35,225
* Tremor International Ltd., ADR.....	2,139	22,160

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Tribal Group PLC.....	5,915	\$ 6,268
Trifast PLC.....	13,605	15,575
TT Electronics PLC.....	31,991	74,966
* Tullow Oil PLC.....	184,058	115,525
Tyman PLC.....	22,737	73,503
Ultra Electronics Holdings PLC.....	9,461	404,028
* Verici Dx PLC.....	804	223
Vertu Motors PLC.....	37,928	27,191
Vesuvius PLC.....	27,996	122,648
Victrex PLC.....	10,684	251,640
VIDENDUM PLC.....	5,654	89,049
Virgin Money UK PLC.....	139,019	242,472
Vistry Group PLC.....	27,037	304,786
Volex PLC.....	13,025	50,042
Volution Group PLC.....	23,637	120,904
Vp PLC.....	3,850	41,092
*Ω Watches of Switzerland Group PLC.....	25,180	272,959
Watkin Jones PLC.....	29,876	80,028
* WH Smith PLC.....	15,042	265,499
Wickes Group PLC.....	30,483	50,616
Wilmington PLC.....	6,879	23,026
Wincanton PLC.....	14,194	65,170
* Xaar PLC.....	10,372	28,538
XP Power Ltd.....	2,076	77,043
XPS Pensions Group PLC.....	12,839	22,979
Young & Co's Brewery PLC, Class A.....	2,877	43,506
Zotefoams PLC.....	3,070	9,313
TOTAL UNITED KINGDOM.....		<u>34,973,871</u>
UNITED STATES — (0.1%)		
* 5E Advanced Materials, Inc.....	13,172	21,518
# ADTRAN Holdings, Inc.....	5,107	119,533
Arko Corp.....	1,347	12,298
* GXO Logistics, Inc.....	129	6,210
TOTAL UNITED STATES.....		<u>159,559</u>
TOTAL COMMON STOCKS.....		<u>258,794,347</u>
PREFERRED STOCKS — (0.2%)		
GERMANY — (0.2%)		
Draegerwerk AG & Co. KGaA.....	1,189	62,387
Fuchs Petrolub SE.....	8,357	250,401
Jungheinrich AG.....	6,075	165,358
Sixt SE.....	2,132	150,410
STO SE & Co. KGaA.....	368	57,100
Villeroy & Boch AGSeries A.....	1,074	20,629
TOTAL GERMANY.....		<u>706,285</u>
RIGHTS/WARRANTS — (0.0%)		
AUSTRIA — (0.0%)		
*†† CA Immobilien Anlagen AG.....	7,475	<u>0</u>
CANADA — (0.0%)		
* Treasury Metals, Inc.....	459	<u>32</u>
HONG KONG — (0.0%)		
* MECOM Power & Construction Ltd.....	7,100	<u>235</u>

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (0.0%)		
* Webuild SpA.....	1,925	\$ 0
SINGAPORE — (0.0%)		
* Ezion Holdings Ltd. Warrants 04/16/23.....	61,932	0
TOTAL RIGHTS/WARRANTS.....		<u>267</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$275,188,671).....		<u>259,500,899</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (5.3%)		
@§ The DFA Short Term Investment Fund.....	1,245,718	14,409,218
TOTAL INVESTMENTS — (100.0%)		
(Cost \$289,597,741)^^.....		<u>\$273,910,117</u>

Summary of the Portfolio's investments as of July 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.....	\$ 85,839	\$ 17,096,448	—	\$ 17,182,287
Austria.....	—	3,111,769	—	3,111,769
Belgium.....	165,085	4,060,285	—	4,225,370
Canada.....	32,081,806	1,139	\$ 117	32,083,062
China.....	119,976	122,091	—	242,067
Denmark.....	175,843	6,146,129	—	6,321,972
Finland.....	39,416	5,541,006	—	5,580,422
France.....	—	12,545,169	620	12,545,789
Germany.....	—	14,852,344	—	14,852,344
Hong Kong.....	—	6,049,011	23,555	6,072,566
Ireland.....	—	1,270,869	—	1,270,869
Israel.....	101,944	4,431,057	—	4,533,001
Italy.....	—	8,044,136	—	8,044,136
Japan.....	—	62,130,483	—	62,130,483
Netherlands.....	—	5,481,577	—	5,481,577
New Zealand.....	—	1,192,965	—	1,192,965
Norway.....	4,823	3,237,580	—	3,242,403
Portugal.....	—	911,086	—	911,086
Singapore.....	—	2,862,583	2,025	2,864,608
Spain.....	—	5,425,608	—	5,425,608
Sweden.....	11,960	7,914,596	—	7,926,556
Switzerland.....	—	18,419,977	—	18,419,977
United Kingdom.....	22,160	34,946,019	5,692	34,973,871
United States.....	138,041	21,518	—	159,559
Preferred Stocks				
Germany.....	—	706,285	—	706,285
Rights/Warrants				
Canada.....	—	32	—	32
Hong Kong.....	—	235	—	235
Securities Lending Collateral.....	—	14,409,218	—	14,409,218
TOTAL.....	<u>\$32,946,893</u>	<u>\$240,931,215</u>	<u>\$32,009[^]</u>	<u>\$273,910,117</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 SHORT-TERM FIXED PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2022
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
BONDS — (44.5%)					
Alberta, Province of Canada 2.950%, 01/23/24.....	1,000	\$ 998,292			
Amazon.com, Inc. # 2.730%, 04/13/24.....	3,000	2,992,283			
# 0.450%, 05/12/24.....	2,782	2,665,016			
Asian Development Bank # 2.625%, 01/30/24.....	5,750	5,716,963			
1.625%, 03/15/24.....	4,000	3,912,480			
Caisse d'Amortissement de la Dette Sociale 3.375%, 03/20/24.....	1,000	1,004,148			
0.375%, 05/27/24.....	8,900	8,464,465			
Cisco Systems, Inc. 3.625%, 03/04/24.....	356	359,791			
Cooperatieve Rabobank UA, Floating Rate Note, SOFR + 0.300%, FRN (r) 2.421%, 01/12/24.....	7,500	7,430,899			
Council Of Europe Development Bank 0.250%, 10/20/23.....	5,965	5,764,443			
CPPIB Capital, Inc. Ω 3.000%, 06/13/24.....	3,000	2,989,320			
Erste Abwicklungsanstalt 0.250%, 03/01/24.....	400	382,848			
European Bank for Reconstruction & Development, Floating Rate Note, SOFR + 0.260%, FRN (r) 1.617%, 08/19/22.....	6,493	6,493,378			
(r) 2.074%, 03/13/23.....	1,190	1,191,321			
European Investment Bank 2.625%, 03/15/24.....	600	596,408			
European Investment Bank, Floating Rate Note, SOFR + 0.250%, FRN (r) 2.496%, 01/30/23.....	3,500	3,503,055			
Export Development Canada 2.625%, 02/21/24.....	3,465	3,441,861			
0.496%, 04/08/24.....	400	383,611			
FMS Wertmanagement 2.750%, 01/30/24.....	8,000	7,971,341			
0.375%, 05/06/24.....	1,000	954,144			
Inter-American Development Bank 0.250%, 11/15/23.....	3,000	2,903,880			
2.625%, 01/16/24.....	2,000	1,988,820			
Inter-American Development Bank, Floating Rate Note, SOFR + 0.260%, FRN (r) 2.074%, 09/16/22.....	3,446	3,446,508			
Inter-American Investment Corp., Floating Rate Note, SOFR + 0.270%, FRN (r) 2.172%, 03/22/24.....	5,000	\$4,997,551			
International Bank for Reconstruction & Development 2.250%, 03/28/24.....	1,770	1,748,706			
International Finance Corp., Floating Rate Note, SOFR + 0.090%, FRN (r) 2.086%, 06/30/23.....	400	399,720			
Kommunalbanken A.S. Ω 0.250%, 12/08/23.....	1,900	1,829,001			
Kommunalbanken A.S., Floating Rate Note, SOFR + 0.160%, FRN (r)Ω 2.381%, 10/27/23.....	7,500	7,496,325			
Kommuninvest I Sverige AB 3.250%, 01/16/24.....	850	851,591			
Ω 0.375%, 02/16/24.....	9,000	8,636,614			
Landeskreditbank Baden-Wuerttemberg Foerderbank 0.250%, 02/12/24.....	4,000	3,835,320			
Ontario, Province of Canada 3.050%, 01/29/24.....	7,000	6,984,009			
Province of Alberta Canada 3.350%, 11/01/23.....	7,763	7,794,595			
Roche Holdings, Inc. #Ω 1.882%, 03/08/24.....	4,500	4,406,566			
Roche Holdings, Inc., Floating Rate Note, SOFR + 0.240%, FRN (r) 1.932%, 03/05/24.....	750	746,015			
Roche Holdings, Inc., Floating Rate Note, SOFR + 0.330%, FRN (r)Ω 2.139%, 09/11/23.....	4,000	3,983,612			
Skandinaviska Enskilda Banken AB Ω 0.550%, 09/01/23.....	800	775,400			
Svensk Exportkredit AB, Floating Rate Note, SOFR + 1.000%, FRN (r) 2.876%, 12/19/22.....	5,750	5,767,422			
(r) 2.454%, 05/25/23.....	2,500	2,514,309			
Swedbank AB #Ω 0.600%, 09/25/23.....	2,000	1,932,764			

VA SHORT-TERM FIXED PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
Toronto-Dominion Bank, Floating Rate Note, SOFR + 0.220%, FRN (r) 1.887%, 06/02/23.	3,500	\$ 3,478,231	U.S. TREASURY OBLIGATIONS — (47.7%) U.S. Treasury Notes 0.125%, 07/31/23.	9,000	\$ 8,748,281
Toronto-Dominion Bank, Floating Rate Note, SOFR + 0.240%, FRN (r) 2.313%, 01/06/23.	713	711,011	# 0.125%, 08/15/23.	1,000	971,016
Westpac Banking Corp. # 3.300%, 02/26/24.	7,520	<u>7,525,772</u>	# 0.250%, 09/30/23.	24,200	23,452,258
TOTAL BONDS.		<u>151,969,809</u>	0.125%, 10/15/23.	30,750	29,727,803
CERTIFICATES OF DEPOSIT — (4.3%) Bank of Montreal, Floating Rate Note, SOFR + 0.150%, FRN (r) 2.430%, 09/27/22.	3,000	2,998,935	0.375%, 10/31/23.	27,500	26,638,477
Bank of Montreal/Chicago, Floating Rate Note, SOFR + 0.150%, FRN (r) 2.430%, 09/02/22.	2,000	1,999,847	1.625%, 10/31/23.	13,000	12,789,765
Commonwealth Bank of Australia, Floating Rate Note, SOFR + 0.130%, FRN (r)Ω 2.410%, 09/29/22.	1,500	1,499,400	0.500%, 11/30/23.	14,500	14,034,980
Royal Bank of Canada, Floating Rate Note, SOFR + 0.150%, FRN (r)Ω 2.430%, 10/11/22.	5,000	4,997,637	0.125%, 12/15/23.	2,000	1,923,750
Royal Bank of Canada, Floating Rate Note, SOFR + 0.250%, FRN (r)Ω 2.530%, 12/01/22.	3,000	<u>2,997,857</u>	0.750%, 12/31/23.	4,000	3,878,125
TOTAL CERTIFICATES OF DEPOSIT.		<u>14,493,676</u>	0.125%, 01/15/24.	5,000	4,799,219
			(r) 2.461%, 04/30/24.	23,625	23,649,984
			U.S. Treasury Notes, Floating Rate Note, 3M USTMMR - 0.015%, FRN (r) 2.521%, 01/31/24.	12,000	<u>12,029,363</u>
			TOTAL U.S. TREASURY OBLIGATIONS.		<u>162,643,021</u>
			TOTAL INVESTMENT SECURITIES (Cost \$333,690,365).....		<u>329,106,506</u>
			<u>Shares</u> TEMPORARY CASH INVESTMENTS — (0.4%) State Street Institutional U.S. Government Money Market Fund 1.880%.....	1,342,702	<u>1,342,702</u>
			SECURITIES LENDING COLLATERAL — (3.1%) @§ The DFA Short Term Investment Fund	929,600	<u>10,752,686</u>
			TOTAL INVESTMENTS — (100.0%) (Cost \$345,783,894)^.....		<u>\$341,201,894</u>

Summary of the Portfolio's investments as of July 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.	—	\$151,969,809	—	\$151,969,809
Certificates of Deposit.	—	14,493,676	—	14,493,676
U.S. Treasury Obligations.	—	162,643,021	—	162,643,021
Temporary Cash Investments.	\$1,342,702	—	—	1,342,702
Securities Lending Collateral.	—	10,752,686	—	10,752,686
TOTAL.	<u>\$1,342,702</u>	<u>\$339,859,192</u>	<u>—</u>	<u>\$341,201,894</u>

**VA GLOBAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS**

July 31, 2022

(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
BONDS — (74.2%)			BELGIUM — (Continued)		
AUSTRALIA — (8.0%)			1.125%, 04/09/26.	602	\$ 559,788
Australia & New Zealand Banking Group Ltd.			Ω 1.125%, 04/09/26.	500	464,940
(r) 3M Swap + 1.030%, FRN, 2.272%, 12/06/23. AUD	200	\$ 140,558	Euroclear Bank SA		
3.700%, 11/16/25.	1,000	1,005,388	0.125%, 07/07/25. EUR	150	147,558
Commonwealth Bank of Australia			Kingdom of Belgium Government Bond		
Ω 1.125%, 06/15/26.	4,100	3,713,440	Ω 0.500%, 10/22/24. EUR	1,100	1,128,156
National Australia Bank Ltd.			Ω 0.800%, 06/22/25. EUR	1,200	1,238,476
0.250%, 05/20/24. EUR	200	200,905	TOTAL BELGIUM.		<u>8,678,440</u>
Ω 1.388%, 01/12/25.	300	285,347	CANADA — (12.7%)		
3.375%, 01/14/26.	1,000	992,928	Bank of Montreal		
2.900%, 02/25/27. AUD	500	333,987	2.700%, 09/11/24. CAD	300	229,308
New South Wales Treasury Corp.			Bank of Nova Scotia		
1.250%, 03/20/25. AUD	500	334,322	2.290%, 06/28/24. CAD	2,600	1,977,547
4.000%, 05/20/26. AUD	8,300	5,991,761	CPPIB Capital, Inc.		
Queensland Treasury Corp.			1.250%, 03/04/25.	1,000	955,270
Ω 4.750%, 07/21/25. AUD	1,700	1,245,305	#Ω 0.875%, 09/09/26.	9,216	8,401,850
Ω 3.250%, 07/21/26. AUD	4,000	2,812,735	Export Development Canada		
South Australian Government Financing Authority			2.625%, 02/21/24.	925	918,823
2.250%, 08/15/24. AUD	500	344,539	EXPORT DEVELOPMNT CANADA		
3.000%, 07/20/26. AUD	500	347,779	0.000%, 01/27/25. EUR	500	497,888
Treasury Corp. of Victoria			Manitoba, Province of Canada		
5.500%, 12/17/24. AUD	1,500	1,111,301	2.600%, 04/16/24.	1,000	991,460
0.500%, 11/20/25. AUD	2,700	1,735,601	OMERS Finance Trust		
Western Australian Treasury Corp.			0.450%, 05/13/25. EUR	1,400	1,398,892
2.500%, 07/23/24. AUD	500	347,206	Ontario Teachers' Finance Trust		
5.000%, 07/23/25. AUD	500	368,904	0.500%, 05/06/25. EUR	900	901,590
Westpac Banking Corp.			Ω 0.875%, 09/21/26.	5,423	4,934,470
(r) 3M Swap + 0.880%, FRN, 1.880%, 08/16/24. AUD	100	70,129	Ontario, Province of Canada		
2.350%, 02/19/25.	500	487,692	3.050%, 01/29/24.	2,000	1,995,431
2.850%, 05/13/26.	3,000	2,918,630	0.875%, 01/21/25. EUR	100	101,546
1.150%, 06/03/26.	3,970	3,617,831	3.100%, 08/26/25. AUD	1,000	690,436
4.125%, 06/04/26. AUD	500	352,752	Province of Alberta Canada		
TOTAL AUSTRALIA.		<u>28,759,040</u>	0.500%, 04/16/25. EUR	600	603,318
AUSTRIA — (0.9%)			0.625%, 04/18/25. EUR	200	201,641
Oesterreichische Kontrollbank AG			Province of Ontario Canada		
0.500%, 09/16/24.	1,350	1,279,735	0.625%, 01/21/26.	3,436	3,153,234
0.375%, 09/17/25.	2,000	1,846,920	# 1.050%, 04/14/26.	1,897	1,759,239
TOTAL AUSTRIA.		<u>3,126,655</u>	Province of Quebec Canada		
BELGIUM — (2.4%)			0.875%, 01/15/25. EUR	980	995,559
Dexia Credit Local SA			3.700%, 05/20/26. AUD	2,100	1,469,683
0.500%, 07/16/24.	4,000	3,804,817	PSP Capital, Inc.		
1.250%, 11/26/24. EUR	1,300	1,334,705	0.500%, 09/15/24.	750	709,710
			#Ω 1.000%, 06/29/26.	2,043	1,883,525
			Quebec, Province of Canada		
			2.500%, 04/09/24.	3,240	3,205,779
			Toronto-Dominion Bank		
			0.750%, 09/11/25.	350	320,740
			Ω 1.128%, 12/09/25. CAD	2,600	1,838,710

VA GLOBAL BOND PORTFOLIO
CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
CANADA — (Continued)			GERMANY — (Continued)		
0.750%, 01/06/26.....	2,327	\$ 2,114,500	0.000%, 11/15/24.....	EUR 280	\$ 281,838
1.200%, 06/03/26.....	3,939	3,585,723	0.000%, 02/18/25.....	EUR 1,380	1,385,058
TOTAL CANADA.....		<u>45,835,872</u>	4.000%, 02/27/25.....	AUD 1,500	1,069,542
			0.010%, 03/31/25.....	EUR 96	96,219
DENMARK — (2.3%)			0.375%, 04/23/25.....	EUR 159	160,878
Denmark Government Bond			3.200%, 09/11/26.....	AUD 500	347,374
0.000%, 11/15/24.....	DKK 60,000	8,133,478	Land Hessen		
Novo Nordisk Finance			0.000%, 03/10/25.....	EUR 200	199,400
Netherlands BV			Landeskreditbank		
0.750%, 03/31/25.....	EUR 100	101,470	Baden-Wuerttemberg		
TOTAL DENMARK.....		<u>8,234,948</u>	Foerderbank		
			2.000%, 07/23/24.....	3,181	3,118,678
FINLAND — (2.2%)			Landwirtschaftliche Rentenbank		
Finland Government Bond			4.750%, 04/08/24.....	AUD 500	358,433
0.875%, 09/15/25.....	EUR 1,500	1,546,646	Ω 4.250%, 01/09/25.....	AUD 1,000	716,068
Kuntarahoitus Oyj			Ω 4.750%, 05/06/26.....	AUD 400	293,435
0.625%, 03/20/26.....	3,270	3,002,938	TOTAL GERMANY.....		<u>15,559,978</u>
Nordea Bank Abp			IRELAND — (0.3%)		
#Ω 0.750%, 08/28/25.....	3,800	3,474,709	Ireland Government Bond		
TOTAL FINLAND.....		<u>8,024,293</u>	5.400%, 03/13/25.....	EUR 800	919,930
			NETHERLANDS — (2.7%)		
FRANCE — (4.9%)			BNG Bank NV		
Agence Francaise de			3.250%, 07/15/25.....	AUD 1,200	835,363
Developpement EPIC			Ω 0.875%, 05/18/26.....	4,144	3,826,984
0.000%, 03/25/25.....	EUR 900	900,995	Ω 0.875%, 05/18/26.....	668	616,898
Ω 0.625%, 01/22/26.....	6,200	5,703,777	Cooperatieve Rabobank UA		
Bpifrance SACA			1.375%, 01/10/25.....	1,400	1,327,934
0.500%, 05/25/25.....	EUR 600	607,357	Netherlands Government Bond		
Caisse d'Amortissement de la			Ω 2.000%, 07/15/24.....	EUR 900	950,003
Dette Sociale			Ω 0.250%, 07/15/25.....	EUR 500	508,214
0.375%, 05/27/24.....	1,500	1,426,595	Shell International Finance BV		
1.375%, 11/25/24.....	EUR 1,500	1,554,066	0.500%, 05/11/24.....	EUR 400	405,399
French Republic Government			2.000%, 11/07/24.....	300	293,406
Bond OAT			2.875%, 05/10/26.....	1,089	1,070,607
0.000%, 02/25/25.....	EUR 2,500	2,518,264	TOTAL NETHERLANDS.....		<u>9,834,808</u>
SFIL SA			NEW ZEALAND — (0.8%)		
Ω 0.625%, 02/09/26.....	3,000	2,751,210	New Zealand Local Government		
Societe Nationale SNCF SA			Funding Agency Bond		
4.125%, 02/19/25.....	EUR 800	883,781	Ω 2.250%, 04/15/24.....	NZD 4,500	2,759,111
Unedic Asseo			2.750%, 04/15/25.....	NZD 500	305,981
2.375%, 05/25/24.....	EUR 600	631,958	TOTAL NEW ZEALAND.....		<u>3,065,092</u>
0.125%, 11/25/24.....	EUR 400	402,622	NORWAY — (2.9%)		
0.625%, 02/17/25.....	EUR 300	305,332	Equinor ASA		
TOTAL FRANCE.....		<u>17,685,957</u>	# 1.750%, 01/22/26.....	1,000	951,889
			Kommunalbanken AS		
GERMANY — (4.3%)			2.000%, 06/19/24.....	800	784,230
Erste Abwicklungsanstalt			2.125%, 04/23/25.....	1,980	1,936,250
0.250%, 03/01/24.....	800	765,696	0.375%, 09/11/25.....	1,648	1,520,134
0.875%, 10/30/24.....	2,400	2,291,520	0.600%, 06/01/26.....	AUD 2,100	1,317,951
FMS Wertmanagement			#Ω 1.125%, 10/26/26.....	1,370	1,268,045
0.375%, 05/06/24.....	1,000	954,144			
Kreditanstalt fuer Wiederaufbau					
0.250%, 03/08/24.....	1,833	1,754,364			
1.625%, 05/10/24.....	1,500	1,464,117			
0.125%, 10/04/24.....	EUR 300	303,214			

VA GLOBAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
NORWAY — (Continued)			SUPRANATIONAL ORGANIZATION OBLIGATIONS —		
Norway Government Bond			(Continued)		
Ω 3.000%, 03/14/24..... NOK	13,500	\$ 1,403,934	International Finance Corp.		
Ω 1.750%, 03/13/25..... NOK	10,900	<u>1,099,507</u>	4.000%, 04/03/25..... AUD	2,500	\$ 1,781,546
TOTAL NORWAY.....		<u>10,281,940</u>	Ω 3.200%, 07/22/26..... AUD	2,000	<u>1,390,157</u>
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (10.4%)			Nordic Investment Bank		
African Development Bank			3.400%, 02/06/26..... AUD	600	<u>419,222</u>
4.750%, 03/06/24..... AUD	500	357,498	TOTAL SUPRANATIONAL		
0.875%, 03/23/26.....	3,392	3,147,267	ORGANIZATION		
4.500%, 06/02/26..... AUD	1,000	726,150	OBLIGATIONS.....		
Asian Development Bank					<u>37,342,934</u>
1.625%, 03/15/24.....	875	855,855	SWEDEN — (6.8%)		
0.375%, 06/11/24.....	1,200	1,141,832	Kommuninvest I Sverige AB		
3.750%, 03/12/25..... AUD	2,000	1,416,638	Ω 1.375%, 05/08/24.....	2,000	1,940,300
0.500%, 05/05/26..... AUD	1,000	628,466	Ω 1.375%, 05/08/24.....	1,000	970,250
Asian Infrastructure Investment			Ω 2.875%, 07/03/24.....	1,783	1,774,310
Bank			1.000%, 10/02/24..... SEK	12,000	1,143,845
2.250%, 05/16/24.....	1,688	1,661,397	1.000%, 05/12/25..... SEK	17,000	1,606,307
0.500%, 10/30/24.....	714	673,705	Skandinaviska Enskilda Banken		
0.500%, 01/27/26.....	4,852	4,432,299	AB		
1.000%, 05/06/26..... AUD	500	319,871	#Ω 0.850%, 09/02/25.....	200	182,496
Council Of Europe			Ω 1.400%, 11/19/25.....	4,000	3,708,314
Development Bank			Ω 1.200%, 09/09/26.....	7,100	6,400,863
0.375%, 03/27/25..... EUR	350	351,606	Svensk Exportkredit AB		
European Financial Stability			0.375%, 03/11/24.....	2,000	1,919,406
Facility			0.375%, 07/30/24.....	3,000	2,846,602
2.125%, 02/19/24..... EUR	600	626,095	Svenska Handelsbanken AB		
0.000%, 04/19/24..... EUR	500	504,504	#Ω 0.550%, 06/11/24.....	1,250	1,180,787
1.750%, 06/27/24..... EUR	549	570,990	0.125%, 06/18/24..... EUR	100	100,378
0.400%, 02/17/25..... EUR	150	151,468	Sweden Government Bond		
0.500%, 07/11/25..... EUR	120	121,178	2.500%, 05/12/25..... SEK	7,000	<u>703,024</u>
0.000%, 10/15/25..... EUR	450	446,566	TOTAL SWEDEN.....		<u>24,476,882</u>
European Investment Bank			SWITZERLAND — (0.2%)		
3.250%, 01/29/24.....	200	200,748	Novartis Capital Corp.		
0.750%, 09/09/24..... NOK	15,000	1,488,019	3.400%, 05/06/24.....	600	<u>603,038</u>
0.875%, 09/13/24..... EUR	200	204,645	UNITED STATES — (12.4%)		
0.000%, 03/25/25..... EUR	140	139,779	Abbott Ireland Financing DAC		
1.250%, 05/12/25..... SEK	2,000	190,752	0.100%, 11/19/24..... EUR	100	100,266
European Stability Mechanism			Amazon.com, Inc.		
0.000%, 12/16/24..... EUR	1,300	1,303,255	2.730%, 04/13/24.....	3,750	3,740,354
0.000%, 03/14/25..... EUR	1,184	1,182,335	0.450%, 05/12/24.....	1,500	1,436,924
European Union			1.000%, 05/12/26.....	5,385	4,992,321
0.500%, 04/04/25..... EUR	200	202,897	Apple, Inc.		
0.800%, 07/04/25..... EUR	3,700	3,784,571	2.513%, 08/19/24..... CAD	1,000	764,968
Inter-American Development Bank			1.125%, 05/11/25.....	1,734	1,647,136
3.000%, 02/21/24.....	400	399,816	0.700%, 02/08/26.....	2,975	2,748,685
Ω 2.750%, 10/30/25..... AUD	300	206,195	Ω 3.600%, 06/10/26..... AUD	500	345,961
4.250%, 06/11/26..... AUD	1,500	1,080,864	Berkshire Hathaway, Inc.		
Inter-American Investment			3.125%, 03/15/26.....	2,144	2,150,179
Corp.			Chevron Corp.		
1.750%, 10/02/24.....	324	314,936	2.954%, 05/16/26.....	1,000	993,613
International Bank for			Chevron USA, Inc.		
Reconstruction & Development			# 0.687%, 08/12/25.....	1,507	1,400,280
2.500%, 03/19/24.....	4,014	3,978,125	Exxon Mobil Corp.		
0.500%, 05/18/26..... AUD	1,500	941,687	0.142%, 06/26/24..... EUR	300	301,120

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>
UNITED STATES — (Continued)			0.125%, 07/31/23	20,800	\$ 20,218,250
2.709%, 03/06/25.....	1,000	\$ 989,535	0.125%, 08/15/23	16,750	16,264,512
Johnson & Johnson			2.750%, 11/15/23	1,000	997,461
0.550%, 09/01/25.....	1,000	932,579	0.125%, 12/15/23	4,000	3,847,500
National Securities Clearing Corp.			0.750%, 12/31/23	13,500	13,088,672
#Ω 0.750%, 12/07/25.....	4,609	4,219,939	0.875%, 01/31/24	11,000	10,663,125
Nestle Holdings, Inc.			2.500%, 01/31/24	3,500	3,476,484
3.500%, 09/24/25.....	2,000	2,016,426	TOTAL U.S. TREASURY		
#Ω 0.625%, 01/15/26.....	3,300	3,022,175	OBLIGATIONS.....		<u>85,099,129</u>
Procter & Gamble Co.			TOTAL INVESTMENT		
1.000%, 04/23/26.....	1,709	1,601,881	SECURITIES		
Roche Finance Europe BV			(Cost \$366,553,451).....		<u>352,336,586</u>
0.875%, 02/25/25..... EUR	400	410,264			
Roche Holdings, Inc.					
Ω 1.882%, 03/08/24.....	2,600	2,546,016			
#Ω 3.350%, 09/30/24.....	2,000	2,004,577			
#Ω 0.991%, 03/05/26.....	800	740,458			
Ω 2.625%, 05/15/26.....	3,200	3,121,135			
Visa, Inc.					
3.150%, 12/14/25.....	2,582	2,580,858			
TOTAL UNITED STATES.....		<u>44,807,650</u>			
TOTAL BONDS.....		<u>267,237,457</u>			
U.S. TREASURY OBLIGATIONS — (23.6%)					
U.S. Treasury Notes					
0.125%, 07/15/23	17,000	16,543,125			

As of July 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>
AUD 414,277	USD 284,172	Citibank, N.A.	08/09/22	\$ 5,309
USD 6,205,525	EUR 5,837,007	Bank of America Corp.	09/07/22	224,939
USD 1,703,805	EUR 1,607,405	Barclays Capital	09/07/22	56,860
USD 1,045,365	EUR 973,099	Citibank, N.A.	09/07/22	48,330
USD 1,377,233	EUR 1,313,960	JP Morgan	09/07/22	30,952
USD 6,674,440	EUR 6,328,833	State Street Bank and Trust	09/07/22	189,930
USD 273,609	DKK 1,931,355	Bank of America Corp.	09/12/22	7,668
USD 3,010,346	DKK 21,226,374	HSBC Bank	09/12/22	87,543
USD 516,241	NOK 4,930,872	HSBC Bank	09/12/22	5,587
USD 848,483	DKK 5,955,744	UBS AG	09/12/22	28,396
USD 393,326	SEK 3,965,392	Citibank, N.A.	09/15/22	2,346
USD 2,576,112	EUR 2,495,531	Australia and New Zealand Bank	09/29/22	15,175
USD 4,587,400	EUR 4,375,475	State Street Bank and Trust	09/29/22	97,247
USD 396,966	DKK 2,872,193	Bank of America Corp.	10/06/22	791
Total Appreciation				\$ 801,073
USD 26,649,150	AUD 38,991,129	BNY Mellon	08/09/22	\$(596,533)
USD 3,005,878	NZD 4,905,074	Australia and New Zealand Bank	08/12/22	(79,001)
USD 946,419	NOK 9,665,027	BNY Mellon	08/12/22	(53,861)
USD 419,606	NOK 4,285,902	Citibank, N.A.	08/12/22	(23,963)

VA GLOBAL BOND PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	266,386	SEK	2,727,667	Citibank, N.A.	08/19/22	\$ (2,241)
USD	500,503	SEK	5,115,667	JP Morgan	08/19/22	(3,301)
USD	2,519,229	AUD	3,648,796	State Street Bank and Trust	08/22/22	(30,979)
USD	2,401,506	AUD	3,467,706	Citibank, N.A.	08/23/22	(22,176)
USD	338,851	AUD	495,814	HSBC Bank	08/23/22	(7,688)
USD	345,634	EUR	337,970	State Street Bank and Trust	09/07/22	(650)
USD	569,010	NOK	5,585,727	BNY Mellon	09/12/22	(9,463)
DKK	29,739	USD	4,196	Citibank, N.A.	09/12/22	(101)
USD	932,048	SEK	9,789,132	Bank of America Corp.	09/15/22	(33,141)
USD	183,189	SEK	1,869,050	UBS AG	09/15/22	(1,096)
USD	1,468,853	NOK	14,442,025	Citibank, N.A.	09/26/22	(27,136)
USD	1,307,933	SEK	13,581,981	Bank of America Corp.	09/29/22	(32,004)
USD	1,868,249	EUR	1,825,593	Bank of America Corp.	09/29/22	(5,191)
USD	251,204	EUR	248,436	Citibank, N.A.	09/29/22	(3,743)
USD	8,111,360	EUR	7,993,482	State Street Bank and Trust	09/29/22	(91,625)
USD	2,151,511	DKK	15,696,255	Bank of America Corp.	10/06/22	(13,549)
USD	525,796	DKK	3,819,257	JP Morgan	10/06/22	(1,012)
USD	337,780	DKK	2,462,123	Royal Bank of Scotland	10/06/22	(1,833)
USD	650,468	DKK	4,800,367	State Street Bank and Trust	10/06/22	(11,670)
USD	4,735,945	CAD	6,146,115	HSBC Bank	10/17/22	(62,368)
Total (Depreciation)						<u><u>\$(1,114,325)</u></u>
Total Appreciation (Depreciation)						<u><u>\$ (313,252)</u></u>

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Bonds				
Australia.....	—	\$ 28,759,040	—	\$ 28,759,040
Austria.....	—	3,126,655	—	3,126,655
Belgium.....	—	8,678,440	—	8,678,440
Canada.....	—	45,835,872	—	45,835,872
Denmark.....	—	8,234,948	—	8,234,948
Finland.....	—	8,024,293	—	8,024,293
France.....	—	17,685,957	—	17,685,957
Germany.....	—	15,559,978	—	15,559,978
Ireland.....	—	919,930	—	919,930
Netherlands.....	—	9,834,808	—	9,834,808
New Zealand.....	—	3,065,092	—	3,065,092
Norway.....	—	10,281,940	—	10,281,940
Supranational Organization Obligations.....	—	37,342,934	—	37,342,934
Sweden.....	—	24,476,882	—	24,476,882
Switzerland.....	—	603,038	—	603,038
United States.....	—	44,807,650	—	44,807,650
U.S. Treasury Obligations.....	—	85,099,129	—	85,099,129
Securities Lending Collateral.....	—	7,883,993	—	7,883,993
Forward Currency Contracts**.....	—	(313,252)	—	(313,252)
TOTAL.....	—	<u><u>\$359,907,327</u></u>	—	<u><u>\$359,907,327</u></u>

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

VIT INFLATION-PROTECTED SECURITIES PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2022
(Unaudited)

	<u>Face Amount± (000)</u>	<u>Value†</u>
U.S. TREASURY OBLIGATIONS — (99.3%)		
Treasury Inflation Protected Security		
0.375%, 07/15/27.....	7,764	\$ 7,967,919
0.500%, 01/15/28.....	15,453	15,852,313
1.750%, 01/15/28.....	15,314	16,748,161
3.625%, 04/15/28.....	18,954	22,806,026
0.750%, 07/15/28.....	12,397	12,966,757
0.875%, 01/15/29.....	19,675	20,693,844
2.500%, 01/15/29.....	21,571	24,926,606
3.875%, 04/15/29.....	18,289	22,891,099
0.250%, 07/15/29.....	1,428	1,450,506
0.125%, 01/15/30.....	22,543	22,590,580
0.125%, 07/15/30.....	4,331	4,350,382
0.125%, 01/15/31.....	9,444	9,458,928
0.125%, 07/15/31.....	13,464	13,495,797
3.375%, 04/15/32.....	15,013	19,623,020
2.125%, 02/15/40.....	6,692	8,295,861
2.125%, 02/15/41.....	6,405	<u>7,943,076</u>
TOTAL U.S. TREASURY OBLIGATIONS		
Cost (\$237,049,149).....		<u>232,060,875</u>
	<u>Shares</u>	
TEMPORARY CASH INVESTMENTS — (0.7%)		
State Street Institutional U.S. Government Money Market Fund 1.880%.....	1,585,943	<u>1,585,943</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$238,635,092)^^.....		<u><u>\$233,646,818</u></u>

Summary of the Portfolio's investments as of July 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.....	—	\$232,060,875	—	\$232,060,875
Temporary Cash Investments.....	\$1,585,943	—	—	1,585,943
TOTAL.....	<u>\$1,585,943</u>	<u>\$232,060,875</u>	<u>—</u>	<u>\$233,646,818</u>

VA GLOBAL MODERATE ALLOCATION PORTFOLIO
SCHEDULE OF INVESTMENTS
July 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.....	1,832,256	\$ 53,391,930
Investment in DFA Selectively Hedged Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	2,322,511	21,088,397
Investment in VA Global Bond Portfolio of DFA Investment Dimensions Group, Inc.....	2,119,529	21,025,727
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	1,466,441	20,060,911
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	589,181	18,912,710
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	434,507	9,181,141
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	879,535	8,496,313
Investment in VA Short-Term Fixed Portfolio of DFA Investment Dimensions Group, Inc.....	844,564	8,496,311
Investment in VA U.S. Large Value Portfolio of DFA Investment Dimensions Group, Inc.....	117,712	3,646,704
Investment in DFA Real Estate Securities Portfolio of DFA Investment Dimensions Group, Inc.....	49,153	2,227,132
Investment in VA International Value Portfolio of DFA Investment Dimensions Group, Inc.....	173,971	2,157,246
Investment in DFA International Real Estate Securities Portfolio of DFA Investment Dimensions Group, Inc.....	178,435	<u>729,801</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$132,799,747)^.....		<u><u>\$169,414,323</u></u>

Summary of the Portfolio's investments as of July 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.....	<u>\$169,414,323</u>	<u>—</u>	<u>—</u>	<u>\$169,414,323</u>
TOTAL	<u><u>\$169,414,323</u></u>	<u><u>—</u></u>	<u><u>—</u></u>	<u><u>\$169,414,323</u></u>

U.S. LARGE CAP GROWTH PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (99.0%)		
COMMUNICATION SERVICES — (0.4%)		
* Charter Communications, Inc., Class A.....	19,988	\$ 8,636,815
* Live Nation Entertainment, Inc.....	453	42,578
* Netflix, Inc.....	5,116	1,150,588
TOTAL COMMUNICATION SERVICES.....		<u>9,829,981</u>
CONSUMER DISCRETIONARY — (17.4%)		
* Amazon.com, Inc.....	860,240	116,089,388
Best Buy Co., Inc.....	43,341	3,336,824
* Booking Holdings, Inc.....	833	1,612,430
* Bright Horizons Family Solutions, Inc.....	187	17,516
#*@ Burlington Stores, Inc.....	28,440	4,013,737
Dollar General Corp.....	28,329	7,037,773
* Etsy, Inc.....	34,469	3,575,125
Hilton Worldwide Holdings, Inc.....	46,233	5,921,060
Home Depot, Inc.....	322,959	97,191,281
Leggett & Platt, Inc.....	643	25,488
Lowe's Cos., Inc.....	212,743	40,746,667
* Lululemon Athletica, Inc.....	16,356	5,078,702
Marriott International, Inc., Class A.....	76,267	12,112,725
McDonald's Corp.....	15,927	4,194,694
NIKE, Inc., Class B.....	196,088	22,534,433
* O'Reilly Automotive, Inc.....	29,564	20,800,935
Pool Corp.....	16,700	5,973,590
Ross Stores, Inc.....	137,356	11,161,549
Starbucks Corp.....	343,683	29,137,445
Target Corp.....	66,714	10,899,733
TJX Cos., Inc.....	193,089	11,809,323
Tractor Supply Co.....	61,121	11,703,449
Travel & Leisure Co.....	2,115	91,178
* Ulta Beauty, Inc.....	14,851	5,775,702
# Williams-Sonoma, Inc.....	1,504	217,208
Yum! Brands, Inc.....	12,200	1,494,988
TOTAL CONSUMER DISCRETIONARY.....		<u>432,552,943</u>
CONSUMER STAPLES — (14.0%)		
Altria Group, Inc.....	791,782	34,727,558
Brown-Forman Corp., Class A.....	14,262	1,032,569
Brown-Forman Corp., Class B.....	82,623	6,132,279
Clorox Co.....	71,957	10,206,381
Coca-Cola Co.....	979,791	62,873,188
Colgate-Palmolive Co.....	104,771	8,249,669
Costco Wholesale Corp.....	91,101	49,312,971
Estee Lauder Cos., Inc., Class A.....	29,099	7,946,937
* Herbalife Nutrition Ltd.....	68,088	1,662,028
Hershey Co.....	58,235	13,275,251
Kellogg Co.....	8,732	645,469
Kimberly-Clark Corp.....	117,940	15,543,313
Lamb Weston Holdings, Inc.....	67,768	5,398,399
PepsiCo, Inc.....	328,762	57,520,199
Procter & Gamble Co.....	440,801	61,231,667
Sysco Corp.....	131,152	11,134,805
TOTAL CONSUMER STAPLES.....		<u>346,892,683</u>

U.S. LARGE CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (0.6%)		
Cheniere Energy, Inc.....	60,161	\$ 8,998,882
Hess Corp.....	18,300	2,058,201
Occidental Petroleum Corp.....	52,200	3,432,150
TOTAL ENERGY.....		<u>14,489,233</u>
FINANCIALS — (2.8%)		
Aon PLC, Class A.....	60,490	17,605,010
#*@ Credit Acceptance Corp.....	155	89,266
Erie Indemnity Co., Class A.....	100	20,336
FactSet Research Systems, Inc.....	14,165	6,086,417
LPL Financial Holdings, Inc.....	18,799	3,946,286
MarketAxess Holdings, Inc.....	7,981	2,161,095
Marsh & McLennan Cos., Inc.....	45,532	7,465,427
Moody's Corp.....	39,823	12,355,086
MSCI, Inc.....	40,997	19,733,496
S&P Global, Inc.....	2,645	996,980
TOTAL FINANCIALS.....		<u>70,459,399</u>
HEALTH CARE — (14.3%)		
AbbVie, Inc.....	646,210	92,737,597
AmerisourceBergen Corp.....	61,692	9,002,714
Amgen, Inc.....	200,839	49,701,627
* Avantor, Inc.....	25,653	744,450
Cardinal Health, Inc.....	122,721	7,309,263
* DaVita, Inc.....	24,000	2,019,840
* Edwards Lifesciences Corp.....	3	302
Eli Lilly & Co.....	193,683	63,855,348
Encompass Health Corp.....	1,257	63,629
Enhabit, Inc.....	628	10,996
HCA Healthcare, Inc.....	32,550	6,914,271
* IDEXX Laboratories, Inc.....	38,467	15,355,257
* IQVIA Holdings, Inc.....	3,700	888,999
Johnson & Johnson.....	333,576	58,215,684
Merck & Co., Inc.....	29,789	2,661,349
* Mettler-Toledo International, Inc.....	14,091	19,019,045
* Molina Healthcare, Inc.....	3,110	1,019,209
Organon & Co.....	40,395	1,281,329
* Waters Corp.....	15,386	5,600,966
West Pharmaceutical Services, Inc.....	367	126,087
Zoetis, Inc.....	98,882	18,050,909
TOTAL HEALTH CARE.....		<u>354,578,871</u>
INDUSTRIALS — (12.1%)		
Allegion PLC.....	37,179	3,929,820
* Avis Budget Group, Inc.....	2,600	473,278
* Boeing Co.....	82,836	13,196,603
Booz Allen Hamilton Holding Corp., Class A.....	52,858	5,073,311
Caterpillar, Inc.....	25,571	5,069,451
Cintas Corp.....	23,873	10,157,723
* Copart, Inc.....	346	44,323
Deere & Co.....	17,868	6,131,940
* Delta Air Lines, Inc.....	254,702	8,099,524
Equifax, Inc.....	3,364	702,773
Fastenal Co.....	238,536	12,251,209
General Dynamics Corp.....	282	63,921
HEICO Corp.....	583	91,945
HEICO Corp., Class A.....	338	43,156
Honeywell International, Inc.....	22,999	4,426,388

U.S. LARGE CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Illinois Tool Works, Inc.....	85,671	\$ 17,799,007
JB Hunt Transport Services, Inc.....	8,865	1,624,689
Lennox International, Inc.....	15,817	3,788,646
Lockheed Martin Corp.....	78,508	32,487,395
Masco Corp.....	101,751	5,634,970
Old Dominion Freight Line, Inc.....	20,929	6,352,161
Robert Half International, Inc.....	34,393	2,721,862
Rockwell Automation, Inc.....	44,566	11,376,808
Rollins, Inc.....	87,155	3,361,568
Toro Co.....	31,222	2,684,780
Union Pacific Corp.....	221,561	50,360,815
United Parcel Service, Inc., Class B.....	253,942	49,490,756
Verisk Analytics, Inc.....	40,899	7,781,035
Waste Management, Inc.....	122,177	20,105,447
WW Grainger, Inc.....	29,186	15,863,467
TOTAL INDUSTRIALS.....		<u>301,188,771</u>
INFORMATION TECHNOLOGY — (36.2%)		
Accenture PLC, Class A.....	153,084	46,883,506
* Adobe, Inc.....	33,616	13,786,594
* Advanced Micro Devices, Inc.....	568	53,659
Amphenol Corp., Class A.....	99,555	7,678,677
Apple, Inc.....	742,760	120,705,928
Applied Materials, Inc.....	220,549	23,373,783
* Autodesk, Inc.....	14,602	3,158,705
Automatic Data Processing, Inc.....	103,500	24,955,920
Broadcom, Inc.....	104,492	55,953,376
Broadridge Financial Solutions, Inc.....	47,631	7,647,157
CDW Corp.....	96,150	17,454,110
Citrix Systems, Inc.....	64,678	6,558,996
* Enphase Energy, Inc.....	3,337	948,309
* Fair Isaac Corp.....	9,468	4,374,500
* Fortinet, Inc.....	102,465	6,112,037
* Gartner, Inc.....	27,282	7,242,825
International Business Machines Corp.....	135,458	17,716,552
Jack Henry & Associates, Inc.....	4,020	835,235
KLA Corp.....	45,365	17,399,292
Lam Research Corp.....	35,132	17,583,917
Mastercard, Inc., Class A.....	293,091	103,692,665
Microchip Technology, Inc.....	81,680	5,624,485
Microsoft Corp.....	426,080	119,617,699
NetApp, Inc.....	116,979	8,344,112
NVIDIA Corp.....	208,866	37,936,332
Oracle Corp.....	745,383	58,020,535
Paychex, Inc.....	121,925	15,640,539
* Paycom Software, Inc.....	2,891	955,447
QUALCOMM, Inc.....	346,214	50,221,803
Seagate Technology Holdings PLC.....	121,222	9,695,336
Teradyne, Inc.....	7,999	807,019
Texas Instruments, Inc.....	233,651	41,797,827
#@ Visa, Inc., Class A.....	203,012	43,060,875
* Zebra Technologies Corp., Class A.....	6,131	2,192,997
TOTAL INFORMATION TECHNOLOGY.....		<u>898,030,749</u>
MATERIALS — (1.2%)		
Avery Dennison Corp.....	56,729	10,804,605
Ball Corp.....	78,809	5,786,157
* Berry Global Group, Inc.....	1,406	81,056

U.S. LARGE CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
Packaging Corp. of America.....	573	\$ 80,570
Sealed Air Corp.....	18,321	1,119,779
Sherwin-Williams Co.....	48,647	11,769,655
TOTAL MATERIALS.....		<u>29,641,822</u>
TOTAL COMMON STOCKS		
Cost (\$1,314,994,992).....		<u>2,457,664,452</u>
TEMPORARY CASH INVESTMENTS — (1.0%)		
State Street Institutional U.S. Government Money Market Fund 1.880%.....	24,335,318	<u>24,335,318</u>
SECURITIES LENDING COLLATERAL — (0.0%)		
@§ The DFA Short Term Investment Fund.....	26,277	<u>303,948</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$1,339,634,243)^.....		<u>\$2,482,303,718</u>

As of July 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.....	83	09/16/22	\$15,958,294	\$17,154,025	\$1,195,731
Total Futures Contracts.....			<u>\$15,958,294</u>	<u>\$17,154,025</u>	<u>\$1,195,731</u>

Summary of the Portfolio's investments as of July 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.....	\$ 9,829,981	—	—	\$ 9,829,981
Consumer Discretionary.....	432,552,943	—	—	432,552,943
Consumer Staples.....	346,892,683	—	—	346,892,683
Energy.....	14,489,233	—	—	14,489,233
Financials.....	70,459,399	—	—	70,459,399
Health Care.....	354,578,871	—	—	354,578,871
Industrials.....	301,188,771	—	—	301,188,771
Information Technology.....	898,030,749	—	—	898,030,749
Materials.....	29,641,822	—	—	29,641,822
Temporary Cash Investments.....	24,335,318	—	—	24,335,318
Securities Lending Collateral.....	—	\$303,948	—	303,948
Futures Contracts**.....	1,195,731	—	—	1,195,731
TOTAL.....	<u>\$2,483,195,501</u>	<u>\$303,948</u>	<u>—</u>	<u>\$2,483,499,449</u>

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

U.S. SMALL CAP GROWTH PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value†</u>	
COMMON STOCKS — (94.8%)			
COMMUNICATION SERVICES — (2.9%)			
#*	Bumble, Inc., Class A.....	2,637	\$ 99,995
*	Cargurus, Inc.....	99,592	2,419,090
	Cogent Communications Holdings, Inc.....	4,822	307,692
*	Consolidated Communications Holdings, Inc.....	89,483	590,588
*	IDT Corp., Class B.....	26,129	680,138
#*	IMAX Corp.....	47,426	797,231
*	Iridium Communications, Inc.....	89,605	4,006,239
	John Wiley & Sons, Inc., Class A.....	32,241	1,683,625
#*	Liberty Media Corp.-Liberty Braves, Class A.....	7,052	203,521
*	Liberty Media Corp.-Liberty Braves, Class C.....	23,417	647,948
	New York Times Co., Class A.....	41,598	1,329,056
	Nexstar Media Group, Inc., Class A.....	772	145,422
#*	PubMatic, Inc., Class A.....	11,916	197,686
*	Sciplay Corp., Class A.....	22,391	305,413
	Shutterstock, Inc.....	36,425	2,058,012
*	TechTarget, Inc.....	22,303	1,453,933
*	Thryv Holdings, Inc.....	6,545	159,305
*	Townsquare Media, Inc., Class A.....	14,685	117,480
#*	Travelzoo.....	8,773	44,655
*	TripAdvisor, Inc.....	83,461	1,586,594
*	WideOpenWest, Inc.....	66,724	1,226,387
	World Wrestling Entertainment, Inc., Class A.....	42,314	2,932,783
*	Yelp, Inc.....	60,776	1,863,392
*	Ziff Davis, Inc.....	9,431	772,305
	TOTAL COMMUNICATION SERVICES.....		<u>25,628,490</u>
CONSUMER DISCRETIONARY — (15.5%)			
#	Cheesecake Factory, Inc.....	38,293	1,119,304
	Acushnet Holdings Corp.....	66,123	3,222,174
	Arko Corp.....	71,046	648,650
*	Asbury Automotive Group, Inc.....	18,682	3,206,578
	Autoliv, Inc.....	1,340	115,240
*	AutoNation, Inc.....	22,707	2,696,229
	Bloomin' Brands, Inc.....	100,772	2,054,741
*	Boot Barn Holdings, Inc.....	25,632	1,596,874
	Boyd Gaming Corp.....	831	46,129
*	Bright Horizons Family Solutions, Inc.....	8,130	761,537
	Brunswick Corp.....	35,817	2,869,658
	Buckle, Inc.....	40,457	1,221,801
	Build-A-Bear Workshop, Inc.....	13,304	212,465
	Caleres, Inc.....	31,783	788,854
#	Camping World Holdings, Inc., Class A.....	33,349	901,757
*	Capri Holdings Ltd.....	2,235	108,800
*	CarParts.com, Inc.....	20,375	162,592
	Carriage Services, Inc.....	12,921	468,774
#	Carter's, Inc.....	34,632	2,821,815
*	Cavco Industries, Inc.....	9,150	2,358,778
*	Chegg, Inc.....	36,355	774,361
*	Chico's FAS, Inc.....	74,573	374,356
*	Children's Place, Inc.....	11,367	492,646
	Choice Hotels International, Inc.....	9,160	1,107,169
#*	Citi Trends, Inc.....	1,269	31,192
	Columbia Sportswear Co.....	32,390	2,397,184

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
# Cracker Barrel Old Country Store, Inc.....	19,601	\$1,863,467
* Crocs, Inc.....	1,623	116,272
* Dave & Buster's Entertainment, Inc.....	23,471	876,877
* Deckers Outdoor Corp.....	1,059	331,689
#* Denny's Corp.....	885	8,593
Designer Brands, Inc., Class A.....	28,301	408,383
#* Destination XL Group, Inc.....	8,350	34,569
# Dillard's, Inc., Class A.....	7,010	1,593,723
# Dine Brands Global, Inc.....	5,462	389,495
* Dorman Products, Inc.....	28,098	2,840,427
* Everi Holdings, Inc.....	27,277	523,991
* Fox Factory Holding Corp.....	32,354	3,062,630
Franchise Group, Inc.....	555	18,276
* frontdoor, Inc.....	13,616	364,500
* Funko, Inc., Class A.....	30,866	808,998
Gentex Corp.....	60,876	1,717,921
* Gentherm, Inc.....	31,750	2,049,780
* Grand Canyon Education, Inc.....	25,080	2,409,436
#* Groupon, Inc.....	1,210	12,826
H&R Block, Inc.....	146,136	5,839,595
# Hanesbrands, Inc.....	294,799	3,295,853
Harley-Davidson, Inc.....	20,528	776,164
* Helen of Troy Ltd.....	20,150	2,695,868
* Hilton Grand Vacations, Inc.....	2,112	86,106
Installed Building Products, Inc.....	34,225	3,471,099
# International Game Technology PLC.....	2,090	39,605
# Jack in the Box, Inc.....	4,336	299,791
Kontoor Brands, Inc.....	46,974	1,714,551
# LCI Industries.....	22,518	3,041,957
Leggett & Platt, Inc.....	94,901	3,761,876
#* Lindblad Expeditions Holdings, Inc.....	9,309	73,541
#* Liquidity Services, Inc.....	32,100	646,173
#* Lovesac Co.....	5,553	173,031
* Malibu Boats, Inc., Class A.....	21,397	1,336,243
# Marine Products Corp.....	21,606	234,641
* MasterCraft Boat Holdings, Inc.....	16,276	385,578
* Mattel, Inc.....	106,918	2,480,498
Murphy USA, Inc.....	31,431	8,937,719
Nathan's Famous, Inc.....	430	23,646
#* National Vision Holdings, Inc.....	23,279	678,350
* Noodles & Co.....	40,270	209,807
Nordstrom, Inc.....	74,307	1,746,958
* Ollie's Bargain Outlet Holdings, Inc.....	780	45,981
* ONE Group Hospitality, Inc.....	10,568	88,666
Oxford Industries, Inc.....	10,934	1,043,104
Papa John's International, Inc.....	6,657	638,340
# PetMed Express, Inc.....	8,975	195,834
* PlayAGS, Inc.....	16,474	78,087
# Polaris, Inc.....	22,785	2,672,225
RCI Hospitality Holdings, Inc.....	1,500	85,440
#* Red Robin Gourmet Burgers, Inc.....	1,082	9,457
Red Rock Resorts, Inc., Class A.....	49,765	1,957,257
Rent-A-Center, Inc.....	17,943	422,199
#* Revolve Group, Inc.....	29,261	828,672
#* RH.....	400	111,772
Ruth's Hospitality Group, Inc.....	26,802	470,375
* Sally Beauty Holdings, Inc.....	91,047	1,163,581
* SeaWorld Entertainment, Inc.....	82,730	3,948,703
* Shake Shack, Inc., Class A.....	8,096	416,620

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
CONSUMER DISCRETIONARY — (Continued)			
#	Signet Jewelers Ltd.....	2,159	\$ 131,613
*	Skyline Champion Corp.....	48,947	3,098,345
#*	Sleep Number Corp.....	9,587	431,990
#*	Sonos, Inc.....	106,810	2,361,569
	Steven Madden Ltd.....	69,191	2,193,355
*	Stride, Inc.....	544	24,306
	Tempur Sealy International, Inc.....	66,741	1,834,043
*	Tenneco, Inc., Class A.....	13,600	256,632
	Texas Roadhouse, Inc.....	43,898	3,828,784
*	TopBuild Corp.....	15,023	3,180,670
*	Under Armour, Inc., Class C.....	20,599	170,148
#*	Victoria's Secret & Co.....	8,376	309,577
*	Visteon Corp.....	28,214	3,599,542
	Wendy's Co.....	200,091	4,207,914
	Winmark Corp.....	1,241	275,688
	Wolverine World Wide, Inc.....	54,632	1,227,581
	Wyndham Hotels & Resorts, Inc.....	135	9,370
#*	XPEL, Inc.....	4,019	246,324
*	YETI Holdings, Inc.....	35,238	1,789,033
TOTAL CONSUMER DISCRETIONARY.....			<u>137,292,958</u>
CONSUMER STAPLES — (6.3%)			
*	BJ's Wholesale Club Holdings, Inc.....	103,949	7,037,347
#*	Boston Beer Co., Inc., Class A.....	1,129	429,506
	Calavo Growers, Inc.....	390	15,717
	Cal-Maine Foods, Inc.....	18,958	968,943
	Casey's General Stores, Inc.....	2,973	602,478
#*	Chefs' Warehouse, Inc.....	31,673	1,096,203
	Coca-Cola Consolidated, Inc.....	7,412	3,802,356
*	Duckhorn Portfolio, Inc.....	8,696	159,485
*	elf Beauty, Inc.....	61,168	2,050,963
	Energizer Holdings, Inc.....	58,208	1,718,882
	Flowers Foods, Inc.....	162,831	4,626,029
#*	Freshpet, Inc.....	9,026	482,349
*	Grocery Outlet Holding Corp.....	35,833	1,530,786
*	Hain Celestial Group, Inc.....	1,229	27,960
	Inter Parfums, Inc.....	33,118	2,764,359
#	J&J Snack Foods Corp.....	18,372	2,489,590
	John B. Sanfilippo & Son, Inc.....	10,893	815,886
	Lancaster Colony Corp.....	21,652	2,866,292
	Medifast, Inc.....	10,946	1,841,008
#	MGP Ingredients, Inc.....	18,758	1,972,966
	National Beverage Corp.....	60,943	3,301,892
	Natural Grocers by Vitamin Cottage, Inc.....	14,797	245,334
	Nu Skin Enterprises, Inc., Class A.....	35,271	1,534,641
	PriceSmart, Inc.....	25,062	1,663,616
#	Reynolds Consumer Products, Inc.....	36,690	1,066,211
*	Simply Good Foods Co.....	37,261	1,215,454
	Spectrum Brands Holdings, Inc.....	12,410	862,991
*	Sprouts Farmers Market, Inc.....	117,824	3,256,655
#	Tootsie Roll Industries, Inc.....	32,426	1,138,801
#	Turning Point Brands, Inc.....	16,639	399,336
	United-Guardian, Inc.....	2,424	37,936
*	USANA Health Sciences, Inc.....	24,179	1,683,342
	Vector Group Ltd.....	16,626	185,214
*	Vital Farms, Inc.....	365	4,307
#	WD-40 Co.....	12,889	2,286,122
TOTAL CONSUMER STAPLES.....			<u>56,180,957</u>

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (4.3%)		
Arch Resources, Inc.....	10,244	\$ 1,322,910
Brigham Minerals, Inc., Class A.....	38,987	1,035,105
Cactus, Inc., Class A.....	31,882	1,325,972
California Resources Corp.....	3,735	167,552
ChampionX Corp.....	63,449	1,325,450
#* Comstock Resources, Inc.....	107,366	1,710,340
* CONSOL Energy, Inc.....	28,424	1,742,960
# Core Laboratories NV.....	37,055	701,822
# Crescent Energy, Inc., Class A.....	6,367	92,958
CVR Energy, Inc.....	42,362	1,420,822
Delek U.S. Holdings, Inc.....	21,671	577,749
* Denbury, Inc.....	26,705	1,920,357
#* Earthstone Energy, Inc., Class A.....	5,402	76,654
EnLink Midstream LLC.....	212,209	2,079,648
Evolution Petroleum Corp.....	11,227	75,782
#* Gulfport Energy Corp.....	9,829	904,661
* Kosmos Energy Ltd.....	252,342	1,599,848
* Laredo Petroleum, Inc.....	13,609	1,206,710
* Liberty Energy, Inc., Class A.....	8,949	127,076
# Magnolia Oil & Gas Corp., Class A.....	122,709	2,960,968
Matador Resources Co.....	61,348	3,544,688
#* Nabors Industries Ltd.....	4,316	614,987
* NexTier Oilfield Solutions, Inc.....	111,536	1,112,014
Oasis Petroleum, Inc.....	2,985	382,796
* Oceaneering International, Inc.....	63,400	673,308
* Par Pacific Holdings, Inc.....	22,962	378,873
Patterson-UTI Energy, Inc.....	8,168	135,180
* PBF Energy, Inc., Class A.....	4,236	141,271
PDC Energy, Inc.....	5,880	386,257
* Range Resources Corp.....	14,639	484,112
#* RPC, Inc.....	43,773	357,188
* SandRidge Energy, Inc.....	2,468	46,226
#* SilverBow Resources, Inc.....	15,100	682,369
# Sitio Royalties Corp.....	625	18,444
SM Energy Co.....	34,104	1,407,813
Solaris Oilfield Infrastructure, Inc., Class A.....	8,601	95,385
* Southwestern Energy Co.....	482,217	3,404,452
* Talos Energy, Inc.....	31,432	595,636
* TETRA Technologies, Inc.....	115,734	506,915
* U.S. Silica Holdings, Inc.....	821	11,354
VAALCO Energy, Inc.....	7,478	44,345
* Weatherford International PLC.....	36,664	848,038
TOTAL ENERGY.....		38,246,995
FINANCIALS — (6.4%)		
AMERISAFE, Inc.....	7,763	353,682
# Artisan Partners Asset Management, Inc., Class A.....	57,145	2,272,085
#* Atlanticus Holdings Corp.....	5,405	208,849
# B. Riley Financial, Inc.....	11,328	583,845
BancFirst Corp.....	8,342	895,847
Bank of Hawaii Corp.....	210	16,823
BGC Partners, Inc., Class A.....	83,847	306,042
BrightSphere Investment Group, Inc.....	48,260	912,597
* Coastal Financial Corp.....	6,198	255,544
Cohen & Steers, Inc.....	46,963	3,460,703
* Columbia Financial, Inc.....	13,974	284,231
#* Credit Acceptance Corp.....	169	97,329
# Curo Group Holdings Corp.....	27,648	197,960
Diamond Hill Investment Group, Inc.....	2,713	518,644

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* Donnelley Financial Solutions, Inc.....	31,815	\$ 1,081,392
Evercore, Inc., Class A.....	35,035	3,502,449
Federated Hermes, Inc.....	74,827	2,552,349
First Financial Bankshares, Inc.....	72,420	3,199,516
# GAMCO Investors, Inc., Class A.....	5,440	112,826
# Greenhill & Co., Inc.....	19,741	171,747
Hamilton Lane, Inc., Class A.....	27,376	2,068,804
# HCI Group, Inc.....	1,907	130,572
Houlihan Lokey, Inc.....	36,651	3,099,209
Kinsale Capital Group, Inc.....	15,683	3,814,262
Lakeland Financial Corp.....	20,556	1,599,257
Lazard Ltd., Class A.....	87,934	3,312,474
Live Oak Bancshares, Inc.....	15,625	588,125
Moelis & Co., Class A.....	55,721	2,595,484
* Open Lending Corp., Class A.....	46,377	480,466
* Palomar Holdings, Inc.....	14,194	885,280
Piper Sandler Cos.....	352	44,422
PJT Partners, Inc., Class A.....	23,836	1,703,797
Primerica, Inc.....	25,587	3,292,791
Pzena Investment Management, Inc., Class A.....	21,669	204,339
RLI Corp.....	37,498	4,124,030
ServisFirst Bancshares, Inc.....	41,110	3,512,850
Silvercrest Asset Management Group, Inc., Class A.....	6,753	120,203
SLM Corp.....	14,923	232,799
Stock Yards Bancorp, Inc.....	4,808	332,473
# TFS Financial Corp.....	15,148	221,918
* Triumph Bancorp, Inc.....	2,297	166,877
Virtu Financial, Inc., Class A.....	79,958	1,865,420
Walker & Dunlop, Inc.....	143	16,108
# WisdomTree Investments, Inc.....	116,792	607,318
#* World Acceptance Corp.....	2,110	233,735
TOTAL FINANCIALS.....		56,237,473
HEALTH CARE — (13.0%)		
* Acadia Healthcare Co., Inc.....	2,800	232,148
#* Accuray, Inc.....	97,682	205,132
* Addus HomeCare Corp.....	5,432	504,144
#* Agiliti, Inc.....	14,081	308,233
* Alkermes PLC.....	127,242	3,257,395
* Amedisys, Inc.....	18,554	2,223,697
* AMN Healthcare Services, Inc.....	47,108	5,296,824
* Amneal Pharmaceuticals, Inc.....	131,143	464,246
* Amphastar Pharmaceuticals, Inc.....	41,344	1,545,852
#* Apollo Medical Holdings, Inc.....	11,118	589,588
* Artivion, Inc.....	20,801	407,700
* AtriCure, Inc.....	12,324	608,929
Atrion Corp.....	1,559	1,053,728
#* Avid Bioservices, Inc.....	6,800	133,620
* Catalyst Pharmaceuticals, Inc.....	78,643	805,304
#* Certara, Inc.....	8,250	189,667
Chemed Corp.....	1,850	890,016
#* Collegium Pharmaceutical, Inc.....	32,619	560,721
CONMED Corp.....	25,045	2,445,143
#* Corcept Therapeutics, Inc.....	73,557	2,108,144
* CorVel Corp.....	20,184	3,328,140
* Cross Country Healthcare, Inc.....	32,226	849,477
* Eagle Pharmaceuticals, Inc.....	10,842	430,427
Encompass Health Corp.....	21,592	1,092,987
Enhabit, Inc.....	10,796	189,038

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
Ensign Group, Inc.....	47,396	\$ 3,776,987
* Evolent Health, Inc., Class A.....	61,978	2,106,632
* Exelixis, Inc.....	51,197	1,071,041
* Glaukos Corp.....	14,571	784,648
* Globus Medical, Inc., Class A.....	18,733	1,099,440
* Haemonetics Corp.....	18,792	1,305,856
* Halozyme Therapeutics, Inc.....	87,904	4,298,506
* Hanger, Inc.....	33,809	627,833
#* Harmony Biosciences Holdings, Inc.....	29,190	1,480,809
* HealthEquity, Inc.....	13,645	793,730
* ICU Medical, Inc.....	2,065	365,856
* InfuSystem Holdings, Inc.....	16,333	159,573
* Innoviva, Inc.....	64,844	929,863
* Integra LifeSciences Holdings Corp.....	58,714	3,231,619
# iRadimed Corp.....	1,300	54,925
#* Ironwood Pharmaceuticals, Inc.....	130,240	1,491,248
* Joint Corp.....	16,468	281,603
* Lantheus Holdings, Inc.....	52,771	4,048,591
* LeMaitre Vascular, Inc.....	21,356	1,075,275
* LHC Group, Inc.....	7,529	1,227,679
* LivaNova PLC.....	6,189	394,054
* MEDNAX, Inc.....	457	10,356
* Medpace Holdings, Inc.....	33,865	5,741,133
* Meridian Bioscience, Inc.....	33,658	1,065,612
* Merit Medical Systems, Inc.....	51,387	2,953,725
# Mesa Laboratories, Inc.....	4,011	855,346
* ModivCare, Inc.....	13,661	1,363,368
* National Research Corp.....	22,003	833,914
#* Neogen Corp.....	88,346	2,043,443
* NextGen Healthcare, Inc.....	54,910	940,059
* NuVasive, Inc.....	45,554	2,392,496
* Omnicell, Inc.....	14,794	1,629,115
* Option Care Health, Inc.....	111,272	3,738,739
#* Organogenesis Holdings, Inc.....	54,263	311,470
#* OrthoPediatrics Corp.....	196	9,261
* Owens & Minor, Inc.....	76,867	2,721,860
* Pacira BioSciences, Inc.....	39,115	2,212,344
* Patterson Cos., Inc.....	95,709	2,972,722
* Pennant Group, Inc.....	23,176	309,168
* Phibro Animal Health Corp., Class A.....	16,671	326,251
#* Prothena Corp. PLC.....	17,335	538,425
* QuidelOrtho Corp.....	18,166	1,853,659
* R1 RCM, Inc.....	213,310	5,332,750
* RadNet, Inc.....	59,070	1,215,070
* Select Medical Holdings Corp.....	122,051	3,615,151
* Semler Scientific, Inc.....	1,124	34,878
# SIGA Technologies, Inc.....	53,496	919,596
#* Sotera Health Co.....	17,729	340,397
#* Surgery Partners, Inc.....	50,925	2,005,426
* Surmodics, Inc.....	10,968	381,686
* Syndax Pharmaceuticals, Inc.....	31,763	647,012
* Tenet Healthcare Corp.....	39,915	2,639,180
# U.S. Physical Therapy, Inc.....	13,774	1,787,590
* UFP Technologies, Inc.....	5,747	462,748
* Utah Medical Products, Inc.....	3,146	287,356
* XOMA Corp.....	1,135	26,672
TOTAL HEALTH CARE.....		<u>114,844,046</u>

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (22.5%)		
AAON, Inc.....	51,440	\$3,095,145
Acuity Brands, Inc.....	4,377	798,365
Advanced Drainage Systems, Inc.....	1,664	197,350
* Aerojet Rocketdyne Holdings, Inc.....	76,717	3,351,766
* AeroVironment, Inc.....	19,411	1,681,769
Alamo Group, Inc.....	8,291	1,072,938
Albany International Corp., Class A.....	29,048	2,651,211
Allison Transmission Holdings, Inc.....	89,446	3,745,104
#* Ameresco, Inc., Class A.....	21,723	1,242,990
Apogee Enterprises, Inc.....	9,249	384,851
Applied Industrial Technologies, Inc.....	30,031	3,020,818
Armstrong World Industries, Inc.....	42,563	3,803,004
* ASGN, Inc.....	36,145	3,750,405
* Atkore, Inc.....	57,427	5,700,778
* AZEK Co., Inc.....	6,449	133,365
Barrett Business Services, Inc.....	5,141	419,454
Beacon Roofing Supply, Inc.....	5,110	306,702
#* BlueLinx Holdings, Inc.....	144	11,520
Brady Corp., Class A.....	36,319	1,737,864
Brink's Co.....	40,418	2,301,401
BWX Technologies, Inc.....	55,743	3,159,513
* Casella Waste Systems, Inc., Class A.....	49,128	3,976,912
* CBIZ, Inc.....	38,753	1,767,912
#* Chart Industries, Inc.....	1,907	372,037
* CIRCOR International, Inc.....	400	6,964
* Clean Harbors, Inc.....	47,902	4,674,756
Comfort Systems USA, Inc.....	35,901	3,793,300
* Construction Partners, Inc., Class A.....	36,054	857,364
CRA International, Inc.....	4,484	443,961
Crane Holdings Co.....	23,465	2,321,392
CSW Industrials, Inc.....	13,247	1,582,619
Curtiss-Wright Corp.....	3,467	497,307
#* Daseke, Inc.....	51,680	433,078
* DLH Holdings Corp.....	1,421	25,223
Donaldson Co., Inc.....	35,796	1,947,660
Douglas Dynamics, Inc.....	20,022	637,901
* Dycom Industries, Inc.....	23,488	2,423,022
EMCOR Group, Inc.....	7,272	846,243
* Energy Recovery, Inc.....	23,853	530,252
Enerpac Tool Group Corp.....	48,404	982,601
* Evoqua Water Technologies Corp.....	116,876	4,454,144
Exponent, Inc.....	49,829	5,007,316
Federal Signal Corp.....	61,934	2,571,500
#* Fluor Corp.....	56,218	1,428,499
* Forrester Research, Inc.....	19,419	902,789
Forward Air Corp.....	25,727	2,699,534
* Franklin Covey Co.....	13,754	719,747
Franklin Electric Co., Inc.....	36,379	3,303,941
* FTI Consulting, Inc.....	23,399	3,827,140
Global Industrial Co.....	39,361	1,407,156
Gorman-Rupp Co.....	24,596	755,097
GrafTech International Ltd.....	138,331	1,065,149
* Great Lakes Dredge & Dock Corp.....	8,376	108,302
* GXO Logistics, Inc.....	8,542	410,016
H&E Equipment Services, Inc.....	36,573	1,307,485
#* Hayward Holdings, Inc.....	9,538	111,308
Healthcare Services Group, Inc.....	36,824	528,056
Helios Technologies, Inc.....	26,551	1,827,240
Herc Holdings, Inc.....	26,530	3,290,251

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Hexcel Corp.....	5,885	\$ 356,101
Hillenbrand, Inc.....	40,882	1,888,748
HNI Corp.....	25,270	892,536
* Hudson Technologies, Inc.....	7,745	69,008
Huntington Ingalls Industries, Inc.....	758	164,365
* Huron Consulting Group, Inc.....	1,432	96,087
* IAA, Inc.....	63,966	2,413,437
* IES Holdings, Inc.....	112	3,696
Insperty, Inc.....	29,896	3,280,787
ITT, Inc.....	18,412	1,381,452
John Bean Technologies Corp.....	28,533	3,204,541
Kadant, Inc.....	10,542	2,148,987
KBR, Inc.....	12,576	669,421
Kforce, Inc.....	26,583	1,750,491
Landstar System, Inc.....	33,066	5,177,474
* Lawson Products, Inc.....	7,997	396,651
Lincoln Electric Holdings, Inc.....	7,036	995,172
Lindsay Corp.....	10,174	1,566,389
Marten Transport Ltd.....	10,681	230,282
* Masonite International Corp.....	22,502	2,048,357
* MasTec, Inc.....	6,487	512,019
McGrath RentCorp.....	14,308	1,207,023
* Meritor, Inc.....	25,032	911,665
* Montrose Environmental Group, Inc.....	3,144	126,137
* MRC Global, Inc.....	41,134	477,977
MSA Safety, Inc.....	25,672	3,294,745
MSC Industrial Direct Co., Inc., Class A.....	37,066	3,063,876
Mueller Industries, Inc.....	22,684	1,527,314
Mueller Water Products, Inc., Class A.....	162,317	2,113,367
* MYR Group, Inc.....	14,350	1,366,551
* NV5 Global, Inc.....	8,698	1,179,449
# Omega Flex, Inc.....	9,245	1,063,083
* PAM Transportation Services, Inc.....	16,622	594,735
Pitney Bowes, Inc.....	175,701	574,539
#* RBC Bearings, Inc.....	2,916	688,176
* RCM Technologies, Inc.....	8,800	156,816
* Saia, Inc.....	20,737	4,932,295
Science Applications International Corp.....	34,181	3,311,113
Shyft Group, Inc.....	35,536	921,804
Simpson Manufacturing Co., Inc.....	38,477	3,973,905
* SiteOne Landscape Supply, Inc.....	21,072	2,935,962
* SP Plus Corp.....	13,923	477,002
Tecnoglass, Inc.....	32,155	720,594
Tennant Co.....	16,846	1,129,187
Tetra Tech, Inc.....	30,282	4,641,322
* Titan International, Inc.....	47,060	788,726
* Transcat, Inc.....	7,644	476,374
* Trex Co., Inc.....	7,062	455,640
* TriNet Group, Inc.....	58,213	4,802,573
Trinity Industries, Inc.....	5,800	150,510
UFP Industries, Inc.....	5,761	531,222
Valmont Industries, Inc.....	15,121	4,105,049
* Vectrus, Inc.....	3,840	127,642
* Veritiv Corp.....	11,121	1,379,226
* Vicor Corp.....	16,633	1,213,544
Watts Water Technologies, Inc., Class A.....	19,907	2,749,754
Woodward, Inc.....	12,864	1,346,861
* XPO Logistics, Inc.....	20,184	1,205,792

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Zurn Water Solutions Corp.....	100,630	\$ 2,913,239
TOTAL INDUSTRIALS.....		<u>199,292,277</u>
INFORMATION TECHNOLOGY — (16.1%)		
A10 Networks, Inc.....	55,799	831,963
* ACI Worldwide, Inc.....	91,432	2,608,555
#* ACM Research, Inc., Class A.....	7,313	123,443
# ADTRAN Holdings, Inc.....	15,963	384,549
Advanced Energy Industries, Inc.....	36,397	3,257,168
* Alarm.com Holdings, Inc.....	23,338	1,651,630
American Software, Inc., Class A.....	25,679	459,141
* Appfolio, Inc., Class A.....	6,827	695,057
#* Avaya Holdings Corp.....	41,260	37,076
* Axcelis Technologies, Inc.....	25,510	1,794,118
Badger Meter, Inc.....	35,327	3,398,104
Belden, Inc.....	26,437	1,711,003
* Blackbaud, Inc.....	30,132	1,847,694
* Box, Inc., Class A.....	64,927	1,846,524
* Brightcove, Inc.....	8,993	53,508
* Calix, Inc.....	45,413	2,590,358
#* Cambium Networks Corp.....	13,841	260,903
* Cantaloupe, Inc.....	11,840	71,869
* CEVA, Inc.....	20,089	747,913
* ChannelAdvisor Corp.....	7,444	109,725
* Cirrus Logic, Inc.....	45,565	3,893,985
#* Clearfield, Inc.....	12,807	1,262,130
* CommScope Holding Co., Inc.....	39,201	353,985
* CommVault Systems, Inc.....	27,280	1,530,135
* Consensus Cloud Solutions, Inc.....	14,019	757,447
* CoreCard Corp.....	1,121	26,702
#* Corsair Gaming, Inc.....	532	7,501
CSG Systems International, Inc.....	35,046	2,286,751
CTS Corp.....	4,038	164,266
* CyberOptics Corp.....	6,798	276,475
* Diodes, Inc.....	40,828	3,322,174
* Duck Creek Technologies, Inc.....	23,595	325,611
* eGain Corp.....	17,063	151,178
Entegris, Inc.....	1,129	124,077
* Envestnet, Inc.....	43,352	2,526,121
* Euronet Worldwide, Inc.....	1,172	115,172
EVERTEC, Inc.....	75,014	2,924,796
* ExlService Holdings, Inc.....	32,295	5,437,509
* Extreme Networks, Inc.....	79,613	1,041,338
* Fabrinet.....	38,187	3,668,243
* FARO Technologies, Inc.....	5,057	164,454
* FormFactor, Inc.....	76,625	2,724,785
Hackett Group, Inc.....	32,838	688,613
* Harmonic, Inc.....	98,571	1,076,395
#* I3 Verticals, Inc., Class A.....	15,126	410,368
* Identiv, Inc.....	953	12,904
* II-VI, Inc.....	15,540	818,026
Information Services Group, Inc.....	11,418	85,178
# InterDigital, Inc.....	9,431	578,969
* International Money Express, Inc.....	15,042	361,610
Jabil, Inc.....	35,179	2,087,522
# Kulicke & Soffa Industries, Inc.....	38,117	1,834,190
* Lattice Semiconductor Corp.....	58,186	3,578,439
Littelfuse, Inc.....	11,347	3,164,338
* Lumentum Holdings, Inc.....	17,040	1,541,438

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Luna Innovations, Inc.....	389	\$ 2,517
* MACOM Technology Solutions Holdings, Inc., Class H.....	50,545	2,928,577
Maximus, Inc.....	41,433	2,769,796
* MaxLinear, Inc.....	49,236	1,989,627
#* Mitek Systems, Inc.....	39,938	434,525
#* N-Able, Inc.....	19,104	187,601
#* Napco Security Technologies, Inc.....	44,416	1,139,715
National Instruments Corp.....	64,890	2,465,820
* NCR Corp.....	117,413	3,810,052
#* Novanta, Inc.....	25,239	3,891,854
NVE Corp.....	4,345	238,627
* Onto Innovation, Inc.....	3,678	306,194
* OSI Systems, Inc.....	14,556	1,407,129
* Paya Holdings, Inc.....	4,914	34,349
* PDF Solutions, Inc.....	15,150	408,747
* Perficient, Inc.....	32,190	3,396,689
Power Integrations, Inc.....	30,202	2,567,472
Progress Software Corp.....	48,759	2,289,723
* Qualys, Inc.....	38,512	4,710,788
* Rambus, Inc.....	76,785	1,941,125
* Rogers Corp.....	7,209	1,941,023
#* Sabre Corp.....	9,919	61,002
Sapiens International Corp. NV.....	36,087	949,449
* Semtech Corp.....	16,674	1,039,290
#* ShotSpotter, Inc.....	6,061	203,589
* Silicon Laboratories, Inc.....	1,059	156,181
#* SMART Global Holdings, Inc.....	45,160	886,039
* SPS Commerce, Inc.....	11,823	1,415,922
# Switch, Inc., Class A.....	110,252	3,727,620
* Synaptics, Inc.....	27,127	3,932,059
* Teradata Corp.....	102,407	3,921,164
TTEC Holdings, Inc.....	42,090	3,079,725
#* Turtle Beach Corp.....	354	4,602
Universal Display Corp.....	2,142	247,315
* Veeco Instruments, Inc.....	27,041	589,494
* Verint Systems, Inc.....	52,271	2,387,217
#* Verra Mobility Corp.....	161,926	2,670,160
* Viavi Solutions, Inc.....	211,010	3,122,948
Vontier Corp.....	60,790	1,568,382
* WEX, Inc.....	309	51,359
TOTAL INFORMATION TECHNOLOGY.....		142,678,593
MATERIALS — (6.9%)		
* Allegheny Technologies, Inc.....	81,463	2,027,614
Alpha Metallurgical Resources, Inc.....	15,376	2,102,822
Avient Corp.....	5,514	237,929
* Axalta Coating Systems Ltd.....	94,746	2,389,494
Balchem Corp.....	19,287	2,618,403
#* Bioceres Crop Solutions Corp.....	1,438	15,027
Cabot Corp.....	59,523	4,420,178
* Century Aluminum Co.....	15,232	120,180
Chase Corp.....	7,250	659,170
Chemours Co.....	142,303	5,064,564
Compass Minerals International, Inc.....	30,650	1,141,100
Eagle Materials, Inc.....	34,414	4,351,650
Graphic Packaging Holding Co.....	249,088	5,542,208
Hawkins, Inc.....	14,482	575,660
* Ingevity Corp.....	35,048	2,351,721
Innospec, Inc.....	8,649	882,198

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
	4,771	\$ 83,826
#*	118,815	2,957,305
	89,528	5,696,667
*	17,535	242,158
	500	40,970
	38,193	929,236
	5,262	1,635,430
*	94,515	1,390,316
	5,482	286,544
	32,624	564,069
#	15,282	1,359,334
	31,254	2,687,219
	90,412	4,023,334
	17,458	1,108,408
	23,838	935,403
	82,413	2,655,347
TOTAL MATERIALS		<u>61,095,484</u>
REAL ESTATE — (0.5%)		
*	97,883	1,644,435
#	6,677	99,220
	9,997	409,077
	8,319	240,502
	50,000	2,101,000
TOTAL REAL ESTATE		<u>4,494,234</u>
UTILITIES — (0.4%)		
	47,463	2,192,316
#	11,978	1,036,576
TOTAL UTILITIES		<u>3,228,892</u>
TOTAL COMMON STOCKS		<u>839,220,399</u>
PREFERRED STOCKS — (0.0%)		
COMMUNICATION SERVICES — (0.0%)		
	2,460	64,206
TOTAL INVESTMENT SECURITIES (Cost \$601,825,250)		<u>839,284,605</u>
TEMPORARY CASH INVESTMENTS — (0.2%)		
	1,762,683	1,762,683
SECURITIES LENDING COLLATERAL — (5.0%)		
@§	3,795,681	43,904,645
TOTAL INVESTMENTS — (100.0%) (Cost \$647,492,878) ^{^^}		<u>\$884,951,933</u>

U.S. SMALL CAP GROWTH PORTFOLIO**CONTINUED**

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

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Common Stocks				
Communication Services.....	\$ 25,628,490	—	—	\$ 25,628,490
Consumer Discretionary.....	137,292,958	—	—	137,292,958
Consumer Staples.....	56,180,957	—	—	56,180,957
Energy.....	38,246,995	—	—	38,246,995
Financials.....	56,237,473	—	—	56,237,473
Health Care.....	114,844,046	—	—	114,844,046
Industrials.....	199,292,277	—	—	199,292,277
Information Technology.....	142,678,593	—	—	142,678,593
Materials.....	61,095,484	—	—	61,095,484
Real Estate.....	4,494,234	—	—	4,494,234
Utilities.....	3,228,892	—	—	3,228,892
Preferred Stocks				
Communication Services.....	64,206	—	—	64,206
Temporary Cash Investments.....	1,762,683	—	—	1,762,683
Securities Lending Collateral.....	—	\$43,904,645	—	43,904,645
TOTAL.....	\$841,047,288	\$43,904,645	—	\$884,951,933

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (94.5%)		
AUSTRALIA — (7.3%)		
ALS Ltd.....	36,559	\$ 300,275
Altium Ltd.....	2,100	46,374
Ampol Ltd.....	19,852	470,324
# ARB Corp. Ltd.....	2,200	51,660
Aristocrat Leisure Ltd.....	26,302	656,184
BHP Group Ltd.....	237,336	6,515,320
# BHP Group Ltd., Sponsored ADR.....	125,138	6,887,595
Brambles Ltd.....	256,318	2,063,027
# Breville Group Ltd.....	4,176	61,738
Carsales.com Ltd.....	37,620	548,432
Cochlear Ltd.....	2,915	439,369
Coles Group Ltd.....	162,712	2,142,972
Computershare Ltd.....	55,754	985,005
CSL Ltd.....	20,709	4,216,704
Domino's Pizza Enterprises Ltd.....	11,260	575,722
Eagers Automotive Ltd.....	2,340	20,687
Endeavour Group Ltd.....	92,303	514,260
Evolution Mining Ltd.....	3,112	5,749
Fortescue Metals Group Ltd.....	168,752	2,171,595
IDP Education Ltd.....	8,238	165,747
Iluka Resources Ltd.....	37,801	256,556
James Hardie Industries PLC.....	57,493	1,419,888
# JB Hi-Fi Ltd.....	26,500	784,676
* Lottery Corp. Ltd.....	97,755	310,088
#* Lynas Rare Earths Ltd.....	32,857	202,049
Macquarie Group Ltd.....	204	26,109
Magellan Financial Group Ltd.....	757	7,778
Medibank Pvt Ltd.....	262,281	630,663
Metcash Ltd.....	101,869	296,942
Mineral Resources Ltd.....	27,873	1,062,075
nib holdings Ltd.....	13,927	71,224
Nine Entertainment Co. Holdings Ltd.....	7,224	10,540
OZ Minerals Ltd.....	556	7,425
Pro Medicus Ltd.....	6,642	232,662
* Qantas Airways Ltd.....	112,615	362,885
Ramsay Health Care Ltd.....	32,804	1,620,575
REA Group Ltd.....	3,726	328,724
* Sierra Rutile Holdings, Ltd.....	37,801	8,452
Sonic Healthcare Ltd.....	14,200	341,957
Steadfast Group Ltd.....	11,585	43,433
Technology One Ltd.....	27,672	229,602
Telstra Corp. Ltd.....	430,771	1,177,301
Wesfarmers Ltd.....	64,168	2,102,497
# Woodside Energy Group Ltd., ADR.....	45,225	1,027,057
* Woodside Energy Group Ltd.....	12,951	293,354
Woolworths Group Ltd.....	87,688	2,306,991
TOTAL AUSTRALIA.....		<u>44,000,242</u>
AUSTRIA — (0.1%)		
OMV AG.....	14,084	599,836
Verbund AG.....	1,742	191,560
TOTAL AUSTRIA.....		<u>791,396</u>

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BELGIUM — (0.6%)		
Anheuser-Busch InBev SA.....	27,797	\$1,489,024
Anheuser-Busch InBev SA/NV, Sponsored ADR.....	1,795	96,104
D'iereen Group.....	815	133,763
Proximus SADP.....	1,574	21,811
Solvay SA.....	17	1,493
UCB SA.....	11,280	881,405
# Umicore SA.....	29,406	1,065,155
TOTAL BELGIUM.....		3,688,755
CANADA — (10.4%)		
Alimentation Couche-Tard, Inc.....	65,533	2,927,760
# ARC Resources Ltd.....	78,800	1,105,188
* Bausch Health Cos., Inc.....	16,760	77,431
BCE, Inc.....	11,285	570,202
#* CAE, Inc.....	15,340	406,203
Canadian National Railway Co.....	34,869	4,417,205
Canadian Natural Resources Ltd.....	83,227	4,594,130
Canadian Pacific Railway Ltd.....	40,130	3,165,053
# Canadian Tire Corp. Ltd., Class A.....	8,326	1,069,627
# CCL Industries, Inc., Class B.....	18,613	935,047
Cenovus Energy, Inc.....	54,843	1,046,404
* CGI, Inc.....	27,129	2,325,835
Constellation Software, Inc.....	2,545	4,329,332
* Descartes Systems Group, Inc.....	2,513	173,498
Dollarama, Inc.....	27,734	1,680,868
Element Fleet Management Corp.....	4,700	53,953
Empire Co. Ltd., Class A.....	31,487	955,515
FirstService Corp.....	4,414	590,498
# Franco-Nevada Corp.....	1,667	213,377
George Weston Ltd.....	11,782	1,406,240
GFL Environmental, Inc.....	400	11,060
Gildan Activewear, Inc.....	16,834	493,573
Imperial Oil Ltd.....	4,950	237,501
Intact Financial Corp.....	9,978	1,485,148
# Keyera Corp.....	13,200	342,125
Loblaw Cos. Ltd.....	23,931	2,178,468
Metro, Inc.....	22,140	1,225,987
National Bank of Canada.....	40	2,807
Northland Power, Inc.....	22,126	725,352
Nutrien Ltd.....	28,600	2,449,876
Open Text Corp.....	35,372	1,446,722
# Parkland Corp.....	3,085	86,560
Pembina Pipeline Corp.....	15,245	582,054
Quebecor, Inc., Class B.....	26,710	593,417
Restaurant Brands International, Inc.....	32,513	1,743,019
Ritchie Bros Auctioneers, Inc.....	8,111	584,623
# Rogers Communications, Inc., Class B.....	51,585	2,371,233
# Royal Bank of Canada.....	22,082	2,153,202
Shaw Communications, Inc., Class B.....	52,573	1,421,048
Stantec, Inc.....	9,227	455,315
# TC Energy Corp.....	43,377	2,312,825
TFI International, Inc.....	8,581	857,126
# Thomson Reuters Corp.....	10,296	1,156,035
Toromont Industries Ltd.....	11,004	926,775
Tourmaline Oil Corp.....	32,000	2,004,889
Waste Connections, Inc.....	8,063	1,075,297
Wheaton Precious Metals Corp.....	9,751	334,459

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
WSP Global, Inc.....	13,738	\$ 1,657,507
TOTAL CANADA.....		<u>62,957,369</u>
DENMARK — (2.6%)		
Novo Nordisk AS, Class B.....	131,950	15,368,712
Pandora AS.....	3,699	274,805
TOTAL DENMARK.....		<u>15,643,517</u>
FINLAND — (1.0%)		
Elisa Oyj.....	23,831	1,317,975
Kesko Oyj, Class A.....	18,062	409,223
Kesko Oyj, Class B.....	40,258	995,708
Kone Oyj, Class B.....	32,078	1,466,010
Metso Outotec Oyj.....	38,639	319,417
Neste Oyj.....	24,175	1,243,109
Sampo Oyj, Class A.....	3,703	159,980
TOTAL FINLAND.....		<u>5,911,422</u>
FRANCE — (9.4%)		
Air Liquide SA.....	14,725	2,024,428
Airbus SE.....	60,661	6,540,571
BioMerieux.....	751	81,286
# Bureau Veritas SA.....	59,188	1,632,441
Capgemini SE.....	12,223	2,331,376
Danone SA.....	1,032	56,904
Dassault Systemes SE.....	3,021	129,576
Eurofins Scientific SE.....	27,879	2,173,401
Hermes International.....	2,735	3,752,266
Ipsen SA.....	7,521	760,803
Kering SA.....	6,880	3,938,738
Ω La Francaise des Jeux SAEM.....	4,232	151,159
Legrand SA.....	35,691	2,921,973
L'Oreal SA.....	5,278	1,995,386
LVMH Moet Hennessy Louis Vuitton SE.....	25,417	17,648,395
Sartorius Stedim Biotech.....	3,652	1,460,944
SEB SA.....	628	52,872
Sodexo SA.....	1,655	134,475
# STMicroelectronics NV.....	65,906	2,494,115
STMicroelectronics NV.....	4,346	164,887
Teleperformance.....	11,004	3,679,748
Thales SA.....	18,476	2,297,668
* Ubisoft Entertainment SA.....	17,810	758,250
TOTAL FRANCE.....		<u>57,181,662</u>
GERMANY — (6.6%)		
Adidas AG.....	10,654	1,843,051
Bechtle AG.....	10,275	475,258
Brenntag SE.....	26,013	1,827,286
Carl Zeiss Meditec AG.....	3,050	445,116
* CTS Eventim AG & Co. KGaA.....	1,115	61,418
Deutsche Boerse AG.....	13,130	2,292,042
Deutsche Post AG.....	103,523	4,134,694
Deutsche Telekom AG.....	347,287	6,598,097
E.ON SE.....	426,316	3,832,197
GEA Group AG.....	12,238	456,815
#Ω Hapag-Lloyd AG.....	4,546	1,566,129
* HelloFresh SE.....	13,887	383,833

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
Infinion Technologies AG.....	81,170	\$ 2,226,044
Knorr-Bremse AG.....	8,974	534,631
Merck KGaA.....	4,320	822,790
Nemetschek SE.....	8,353	559,205
Puma SE.....	9,223	622,566
#*,* QIAGEN NV.....	8,244	409,382
# Rational AG.....	599	417,530
Rheinmetall AG.....	3,965	727,090
RWE AG.....	135,189	5,561,398
Siemens AG.....	15,513	1,730,381
Ω Siemens Healthineers AG.....	9,826	503,520
Symrise AG.....	8,665	1,011,081
Wacker Chemie AG.....	3,043	458,112
#*Ω Zalando SE.....	15,241	429,082
TOTAL GERMANY.....		<u>39,928,748</u>
HONG KONG — (2.2%)		
AIA Group Ltd.....	341,800	3,433,943
Ω Budweiser Brewing Co. APAC Ltd.....	20,800	57,594
Chow Tai Fook Jewellery Group Ltd.....	261,400	516,986
HKT Trust & HKT Ltd.....	570,000	798,636
Hong Kong Exchanges & Clearing Ltd.....	89,890	4,125,091
L'Occitane International SA.....	6,250	21,321
Man Wah Holdings Ltd.....	120,400	94,249
Orient Overseas International Ltd.....	11,000	383,358
Prada SpA.....	73,700	425,371
SITC International Holdings Co. Ltd.....	171,000	582,242
Techtronic Industries Co. Ltd.....	205,000	2,274,807
Xinyi Glass Holdings Ltd.....	191,000	376,716
TOTAL HONG KONG.....		<u>13,090,314</u>
IRELAND — (0.4%)		
Kerry Group PLC, Class A.....	5,616	592,775
Kingspan Group PLC.....	11,512	745,149
Smurfit Kappa Group PLC.....	34,029	1,233,463
TOTAL IRELAND.....		<u>2,571,387</u>
ISRAEL — (0.6%)		
Ashtrom Group Ltd.....	3,030	70,615
Bezeq The Israeli Telecommunication Corp. Ltd.....	138,736	237,536
* Delek Group Ltd.....	1,344	204,069
Elbit Systems Ltd.....	1,932	447,385
# Electra Ltd.....	178	106,676
Fox Wizel Ltd.....	1,249	158,804
ICL Group Ltd.....	32,913	299,917
Mizrahi Tefahot Bank Ltd.....	9,823	365,180
* Nice Ltd., Sponsored ADR.....	1,581	338,366
* Nova Ltd.....	1,973	209,539
Shapir Engineering & Industry Ltd.....	10,838	96,508
* Shikun & Binui Ltd.....	14,896	70,214
Shufersal Ltd.....	16,069	104,998
Strauss Group Ltd.....	4,186	111,228
* Tower Semiconductor Ltd.....	14,320	683,532
TOTAL ISRAEL.....		<u>3,504,567</u>
ITALY — (1.7%)		
Amplifon SpA.....	17,795	588,447

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
CNH Industrial NV.....	61,000	\$ 785,842
DiaSorin SpA.....	1,542	214,404
Enel SpA.....	463,513	2,336,692
Eni SpA.....	63,171	759,352
Ferrari NV.....	11,584	2,453,483
FinecoBank Banca Fineco SpA.....	12,945	160,880
* Iveco Group NV.....	11,643	71,281
Moncler SpA.....	26,907	1,348,817
Recordati Industria Chimica e Farmaceutica SpA.....	14,507	643,375
Snam SpA.....	153,273	769,052
Stellantis NV.....	4,400	63,272
TOTAL ITALY.....		10,194,897
JAPAN — (19.5%)		
Advantest Corp.....	30,600	1,819,996
Aeon Co. Ltd.....	55,400	1,117,247
Ajinomoto Co., Inc.....	44,800	1,178,956
Asahi Intecc Co. Ltd.....	16,400	303,400
Asics Corp.....	9,200	175,292
Bandai Namco Holdings, Inc.....	13,500	1,054,652
BayCurrent Consulting, Inc.....	2,200	688,302
Benefit One, Inc.....	11,300	183,539
BIPROGY, Inc.....	16,800	358,502
Calbee, Inc.....	8,400	180,263
Capcom Co. Ltd.....	32,400	900,640
Chugai Pharmaceutical Co. Ltd.....	55,200	1,550,722
Cosmos Pharmaceutical Corp.....	2,900	311,786
CyberAgent, Inc.....	80,500	803,261
Daifuku Co. Ltd.....	6,851	436,864
Daikin Industries Ltd.....	10,000	1,753,782
Daito Trust Construction Co. Ltd.....	16,800	1,592,683
Dentsu Group, Inc.....	29,500	1,030,481
Dexerials Corp.....	7,500	202,449
Disco Corp.....	3,200	781,855
Ebara Corp.....	10,500	411,328
Fancl Corp.....	6,800	129,612
Fast Retailing Co. Ltd.....	5,000	3,027,951
Food & Life Cos. Ltd.....	18,400	358,568
FP Corp.....	5,300	119,329
Fuji Electric Co. Ltd.....	9,500	429,076
Fuji Kyuko Co. Ltd.....	1,799	55,206
Fujitsu General Ltd.....	200	4,264
Fujitsu Ltd.....	18,800	2,520,372
GMO internet, Inc.....	13,800	271,065
GMO Payment Gateway, Inc.....	5,900	490,307
Goldwin, Inc.....	3,500	218,368
Hakuhodo DY Holdings, Inc.....	28,200	290,055
Hamamatsu Photonics KK.....	6,400	290,822
Hikari Tsushin, Inc.....	29	3,195
Hitachi Ltd.....	47,200	2,389,644
Hitachi Transport System Ltd.....	4,700	306,126
Hoya Corp.....	21,900	2,194,197
Ibiden Co. Ltd.....	20,200	596,133
IHI Corp.....	29,300	772,574
Information Services International-Dentsu Ltd.....	2,700	90,791
Internet Initiative Japan, Inc.....	8,900	361,374
Ito En Ltd.....	8,100	381,683
ITOCHU Corp.....	2,500	72,774
Itochu Techno-Solutions Corp.....	11,700	313,556

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	56,900	\$ 904,752
	64,600	1,159,932
	8,200	152,348
	1,600	79,619
	4,500	138,930
	23,100	452,451
	28,800	1,252,639
	199,200	6,386,814
	4,300	1,704,271
	9,600	569,229
#	21,000	598,608
	100	3,287
	6,200	366,454
	200	3,321
	8,700	352,868
	11,600	1,660,773
	12,800	453,907
	32,000	1,114,877
	1,200	45,307
	7,600	285,269
	14,300	746,603
	2,800	70,605
	66,900	1,203,405
	42,500	1,057,328
#	3,000	201,515
	46,200	824,916
	42,200	2,464,931
	1,100	15,184
	10,800	251,527
	12,900	230,180
	10,100	701,890
	8,100	196,573
	1,600	35,799
	53,000	709,248
	7,200	3,219,646
	32,400	546,351
	2,400	148,540
	22,200	1,135,155
	2,900	210,036
	6,500	687,691
	12,300	792,062
	2,900	114,744
	25,830	776,044
	1,100	32,368
	67,000	1,014,045
	1,300	207,831
	102,000	2,183,020
	3,100	87,169
	15,400	671,828
	4,400	274,420
	12,800	399,177
	48,900	761,396
*	23,500	330,215
*	4,200	52,593
	41,500	859,124
	10,200	148,593
	7,900	111,762
	117,600	4,395,068
	15,400	255,717

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* Renesas Electronics Corp.....	124,100	\$ 1,182,034
Rohto Pharmaceutical Co. Ltd.....	7,500	224,803
Ryohin Keikaku Co. Ltd.....	43,700	433,756
SCREEN Holdings Co. Ltd.....	6,600	477,637
SCSK Corp.....	27,000	475,477
Seven & I Holdings Co. Ltd.....	40,500	1,650,788
SG Holdings Co. Ltd.....	58,500	1,116,445
Sharp Corp.....	49,500	398,425
* SHIFT, Inc.....	800	125,731
Shimadzu Corp.....	16,900	601,284
Shimano, Inc.....	3,700	618,071
Shin-Etsu Chemical Co. Ltd.....	19,000	2,433,790
Shinko Electric Industries Co. Ltd.....	11,000	283,290
Ship Healthcare Holdings, Inc.....	10,400	198,754
Shiseido Co. Ltd.....	12,800	526,505
SHO-BOND Holdings Co. Ltd.....	3,100	137,158
#* Skylark Holdings Co. Ltd.....	52,300	624,019
SMS Co. Ltd.....	10,400	250,012
Softbank Corp.....	216,400	2,502,071
Sony Group Corp.....	104,300	8,847,551
Square Enix Holdings Co. Ltd.....	8,000	371,198
Sugi Holdings Co. Ltd.....	3,600	162,410
SUMCO Corp.....	9,700	135,729
Sundrug Co. Ltd.....	9,500	222,843
Suntory Beverage & Food Ltd.....	12,500	493,218
Sysmex Corp.....	11,900	833,141
Taiyo Yuden Co. Ltd.....	31,700	1,126,619
Takara Bio, Inc.....	1,400	22,625
TechnoPro Holdings, Inc.....	20,100	467,099
Terumo Corp.....	20,700	706,772
TIS, Inc.....	23,700	671,993
Toei Animation Co. Ltd.....	600	49,738
Tokyo Electron Ltd.....	13,700	4,715,450
Toshiba Corp.....	15,700	636,910
Toshiba TEC Corp.....	7,100	234,392
TOTO Ltd.....	13,399	456,395
Trend Micro, Inc.....	24,900	1,447,044
Unicharm Corp.....	23,100	836,734
USS Co. Ltd.....	29,300	574,940
Welcia Holdings Co. Ltd.....	16,100	359,592
Workman Co. Ltd.....	2,000	96,086
Yamato Holdings Co. Ltd.....	13,500	236,237
Yaoko Co. Ltd.....	3,100	150,758
Yaskawa Electric Corp.....	16,600	581,397
Zenkoku Hosho Co. Ltd.....	9,400	319,797
Zensho Holdings Co. Ltd.....	16,600	439,485
ZOZO, Inc.....	24,900	537,882
TOTAL JAPAN.....		118,327,082
NETHERLANDS — (3.1%)		
ASML Holding NV.....	3,091	1,776,577
ASML Holding NV.....	19,980	11,477,311
# Koninklijke KPN NV.....	112,485	371,087
Universal Music Group NV.....	61,862	1,400,339
Wolters Kluwer NV.....	36,299	3,942,153
TOTAL NETHERLANDS.....		18,967,467

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NEW ZEALAND — (0.3%)		
Chorus Ltd.....	39,810	\$ 200,360
Fisher & Paykel Healthcare Corp. Ltd.....	17,835	238,501
# Mainfreight Ltd.....	6,263	304,239
Spark New Zealand Ltd.....	257,123	826,798
TOTAL NEW ZEALAND.....		<u>1,569,898</u>
NORWAY — (0.9%)		
AF Gruppen ASA.....	3,894	69,368
# Aker BP ASA.....	20,482	711,675
Atea ASA.....	3,905	47,681
Borregaard ASA.....	4,984	89,466
Equinor ASA.....	75,753	2,916,785
Gjensidige Forsikring ASA.....	9,295	194,412
Mowi ASA.....	26,873	620,097
* Nordic Semiconductor ASA.....	5,211	91,576
Salmar ASA.....	666	47,705
Telenor ASA.....	37,763	458,599
TOMRA Systems ASA.....	21,997	514,941
Veidekke ASA.....	3,442	35,588
TOTAL NORWAY.....		<u>5,797,893</u>
PORTUGAL — (0.0%)		
Galp Energia SGPS SA.....	1,570	16,572
Jeronimo Martins SGPS SA.....	14,536	336,464
TOTAL PORTUGAL.....		<u>353,036</u>
SINGAPORE — (0.9%)		
Dairy Farm International Holdings Ltd.....	48,900	137,131
DBS Group Holdings Ltd.....	129,312	2,950,686
Sembcorp Industries Ltd.....	55,600	117,309
Singapore Exchange Ltd.....	144,600	1,036,578
Singapore Technologies Engineering Ltd.....	196,300	572,364
Singapore Telecommunications Ltd.....	15,500	29,242
United Overseas Bank Ltd.....	4,723	94,230
Venture Corp. Ltd.....	26,100	332,520
TOTAL SINGAPORE.....		<u>5,270,060</u>
SPAIN — (2.0%)		
# Acciona SA.....	2,420	497,965
# ACS Actividades de Construccion y Servicios SA.....	39,226	942,901
* Amadeus IT Group SA.....	10,929	637,272
Ω Cellnex Telecom SA.....	10,000	447,291
Endesa SA.....	49,310	903,824
Ferrovial SA.....	38,068	1,019,381
Grifols SA.....	5,544	80,896
Iberdrola SA.....	206,550	2,205,639
Iberdrola SA.....	5,737	61,156
Industria de Diseno Textil SA.....	61,458	1,492,628
Telefonica SA.....	816,599	3,645,045
TOTAL SPAIN.....		<u>11,933,998</u>
SWEDEN — (2.4%)		
# AddLife AB, Class B.....	6,944	119,638
AddTech AB, Class B.....	33,781	578,285
Assa Abloy AB, Class B.....	46,634	1,101,776
Atlas Copco AB, Class A.....	253,368	2,961,710

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	142,793	\$ 1,483,289
#	18,298	353,070
	16,520	524,485
#	25,206	399,838
	12,544	127,037
	45,561	329,065
	38,561	681,823
	24,352	386,797
	1,869	47,649
	30,415	774,216
Ω	977	94,799
#	72,709	930,278
	2,766	33,554
#	4,498	214,415
	25,983	610,693
#	38,599	339,944
	28,497	310,706
	18,429	358,739
	3,768	56,789
	27,027	272,273
	7,651	46,042
	23,052	424,760
#	22,615	415,186
	19,191	214,043
	1,365	10,382
#Ω	13,879	402,932
TOTAL SWEDEN		<u>14,604,213</u>
SWITZERLAND — (8.7%)		
	124	98,466
	4,809	2,532,788
	681	2,380,474
#	13,649	3,675,967
	19,929	1,130,174
	71,016	8,701,397
	2,289	2,499,006
#	2,118	863,434
	54,937	18,239,332
	1,431	3,492,309
	19,549	4,830,313
	5,028	1,810,994
	5,545	749,964
	14,830	1,177,094
#Ω	989	287,968
TOTAL SWITZERLAND		<u>52,469,680</u>
UNITED KINGDOM — (13.8%)		
	34,875	815,084
	3,308	119,567
	8,141	115,836
	91,718	5,162,779
	22,482	1,488,983
Ω	143,477	1,106,138
	182,016	942,451
	277,096	2,604,353
	34,678	1,301,488
	72,665	1,597,435
	79,133	1,009,287

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Compass Group PLC.....	36,085	\$ 845,696
Computacenter PLC.....	13,465	426,796
Croda International PLC.....	4,303	393,532
Diageo PLC, Sponsored ADR.....	23,354	4,469,956
Diageo PLC.....	14,605	691,866
Electrocomponents PLC.....	35,180	444,136
* Entain PLC.....	37,250	548,136
*†† Evraz PLC.....	83,618	0
Experian PLC.....	116,359	4,073,991
Ferguson PLC.....	38,899	4,898,532
* Frasers Group PLC.....	11,088	121,322
Glencore PLC.....	16,305	92,412
# GSK PLC.....	131,362	5,539,552
Haleon PLC.....	164,203	1,154,347
Halma PLC.....	13,529	381,016
Harbour Energy PLC.....	8,985	40,178
Hargreaves Lansdown PLC.....	46,044	476,683
HomeServe PLC.....	6,866	98,396
Howden Joinery Group PLC.....	93,938	775,416
IMI PLC.....	31,615	516,242
Imperial Brands PLC.....	213,938	4,697,293
Inchcape PLC.....	22,829	233,659
# InterContinental Hotels Group PLC, ADR.....	6,985	421,286
Intertek Group PLC.....	27,700	1,480,432
JD Sports Fashion PLC.....	513,395	815,457
Man Group PLC.....	163,231	543,027
Next PLC.....	24,843	2,068,224
Reckitt Benckiser Group PLC.....	23,193	1,881,294
RELX PLC, Sponsored ADR.....	13,140	387,893
RELX PLC.....	129,373	3,835,656
Rentokil Initial PLC.....	174,114	1,149,667
Rightmove PLC.....	159,472	1,246,716
Rio Tinto PLC.....	86,642	5,230,532
# Rio Tinto PLC, Sponsored ADR.....	43,071	2,628,623
Sage Group PLC.....	42,674	367,769
Softcat PLC.....	15,856	270,507
Spirax-Sarco Engineering PLC.....	6,056	883,624
SSE PLC.....	172,302	3,721,446
St. James's Place PLC.....	90,067	1,352,903
Unilever PLC, Sponsored ADR.....	164,032	7,981,797
Unilever PLC.....	712	34,676
Weir Group PLC.....	2,706	55,334
WPP PLC, Sponsored ADR.....	2,876	155,189
TOTAL UNITED KINGDOM.....		<u>83,694,610</u>
TOTAL COMMON STOCKS.....		<u>572,452,213</u>
PREFERRED STOCKS — (0.3%)		
GERMANY — (0.3%)		
Fuchs Petrolub SE.....	1,006	30,143
Sartorius AG.....	3,953	1,768,174
TOTAL GERMANY.....		<u>1,798,317</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$470,047,950).....		<u>574,250,530</u>

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value†</u>
SECURITIES LENDING COLLATERAL — (5.2%)		
@§ The DFA Short Term Investment Fund.....	2,730,032	\$ 31,578,279
TOTAL INVESTMENTS — (100.0%)		
(Cost \$501,624,010)^.....		<u>\$605,828,809</u>

Summary of the Portfolio's investments as of July 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.....	\$ 8,526,546	\$ 35,473,696	—	\$ 44,000,242
Austria.....	—	791,396	—	791,396
Belgium.....	96,104	3,592,651	—	3,688,755
Canada.....	62,957,369	—	—	62,957,369
Denmark.....	—	15,643,517	—	15,643,517
Finland.....	—	5,911,422	—	5,911,422
France.....	164,887	57,016,775	—	57,181,662
Germany.....	423,825	39,504,923	—	39,928,748
Hong Kong.....	—	13,090,314	—	13,090,314
Ireland.....	—	2,571,387	—	2,571,387
Israel.....	943,446	2,561,121	—	3,504,567
Italy.....	1,287,772	8,907,125	—	10,194,897
Japan.....	—	118,327,082	—	118,327,082
Netherlands.....	11,477,311	7,490,156	—	18,967,467
New Zealand.....	—	1,569,898	—	1,569,898
Norway.....	—	5,797,893	—	5,797,893
Portugal.....	—	353,036	—	353,036
Singapore.....	—	5,270,060	—	5,270,060
Spain.....	—	11,933,998	—	11,933,998
Sweden.....	—	14,604,213	—	14,604,213
Switzerland.....	1,130,174	51,339,506	—	52,469,680
United Kingdom.....	26,532,116	57,162,494	—	83,694,610
Preferred Stocks				
Germany.....	—	1,798,317	—	1,798,317
Securities Lending Collateral.....	—	31,578,279	—	31,578,279
TOTAL.....	<u>\$113,539,550</u>	<u>\$492,289,259</u>	<u>—</u>	<u>\$605,828,809</u>

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (92.9%)		
AUSTRALIA — (6.4%)		
# Adairs Ltd.....	47,893	\$ 81,179
* Alcideon Group Ltd.....	211,373	23,234
#* Alligator Energy Ltd.....	1,171,868	51,803
Altium Ltd.....	937	20,692
ARB Corp. Ltd.....	22,168	520,549
#* Archer Materials Ltd.....	63,416	33,207
# Ardent Leisure Group Ltd.....	130,687	47,246
* Argosy Minerals Ltd.....	360,077	102,844
* Aroa Biosurgery Ltd.....	18,088	10,900
AUB Group Ltd.....	25,853	354,596
* Audinate Group Ltd.....	13,842	91,594
* Aussie Broadband Ltd.....	29,213	74,648
Australian Ethical Investment Ltd.....	25,309	116,194
Australian Finance Group Ltd.....	93,782	124,936
#* Australian Vanadium Ltd.....	668,783	20,898
#* AVZ Minerals Ltd.....	336,495	188,168
Baby Bunting Group Ltd.....	38,307	129,681
* Bannerman Energy Ltd.....	45,794	72,558
Beacon Lighting Group Ltd.....	26,106	43,684
#* Bellevue Gold Ltd.....	244,927	145,674
* Black Rock Mining Ltd.....	61,006	7,552
Blackmores Ltd.....	4,826	263,532
# Breville Group Ltd.....	26,340	389,414
* Calidus Resources Ltd.....	26,467	13,247
* Calix Ltd.....	18,956	84,431
* Capricorn Metals Ltd.....	105,142	288,536
Champion Iron Ltd.....	42,825	146,114
* City Chic Collective Ltd.....	31,772	51,989
Clinuvel Pharmaceuticals Ltd.....	11,891	157,567
# Clover Corp. Ltd.....	46,760	35,238
#* Cobalt Blue Holdings Ltd.....	58,643	34,006
# Codan Ltd.....	29,274	179,365
#* Cogstate Ltd.....	6,282	7,941
Collins Foods Ltd.....	35,861	261,402
* Core Lithium Ltd.....	504,124	417,897
#* Corporate Travel Management Ltd.....	37,045	494,014
Credit Corp. Group Ltd.....	19,077	324,324
Data#3 Ltd.....	47,477	206,784
#* De Grey Mining Ltd.....	292,355	184,368
#* Deep Yellow Ltd.....	77,008	41,281
Deterra Royalties Ltd.....	102,548	312,997
# Dicker Data Ltd.....	16,388	129,833
Domain Holdings Australia Ltd.....	82,732	207,135
#* Dreadnought Resources Ltd.....	461,580	20,963
Eagers Automotive Ltd.....	50,832	449,377
Elders Ltd.....	27,763	220,610
* Emerald Resources NL.....	109,051	81,699
* Energy Resources of Australia Ltd.....	44,404	7,560
* EVENT Hospitality & Entertainment Ltd.....	17,237	172,411
#* Frontier Digital Ventures Ltd.....	39,011	25,790
* Galan Lithium Ltd.....	71,154	59,822
Generation Development Group Ltd.....	11,777	11,794
* Genetic Signatures Ltd.....	10,079	7,653
Gold Road Resources Ltd.....	234,726	229,437
GR Engineering Services Ltd.....	17,215	25,675

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	31,564	\$195,280
	41,024	164,412
#	19,618	338,904
	144,958	184,559
	146,416	163,614
#	134,414	278,682
	84,653	183,518
	33,241	257,871
#*	425,132	168,677
	62,554	386,163
	52,872	423,982
*	4,406	7,549
	52,159	277,291
	10,368	105,072
*	143,579	189,715
	2,467	10,625
#*	1,828,071	37,627
	27,394	326,347
#*	92,807	35,253
	15,666	196,798
	20,277	87,849
#*	30,726	14,659
*	2,460	116,277
	5,695	11,503
	20,277	174,843
	200,302	583,868
	1,922	13,953
#*	144,300	25,782
#*	86,878	289,040
#*	168,685	165,192
*	110,978	87,412
	29,706	269,877
#*	7,229	8,765
	13,272	178,172
	136,270	696,893
	25,865	175,611
	6,021	64,655
*	73,729	140,529
#*	55,643	161,448
	244,094	611,002
*	350,093	48,448
*	111,167	14,696
	19,523	46,670
#	21,019	149,250
	97,636	125,363
#*	95,341	110,179
	7,132	0
#	142,921	63,514
	17,037	253,403
	35,928	110,483
	21,649	127,225
*	18,559	42,047
*	502,778	93,253
#	33,045	50,155
*	302,884	45,221
*	60,700	67,409
#*	53,555	9,382
*	285,596	95,450
	47,938	232,257

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
* Strike Energy Ltd.....	290,776	\$ 59,545
* Sunstone Metals Ltd.....	508,306	17,920
Symbio Holdings Ltd.....	10,267	28,859
Technology One Ltd.....	85,220	707,093
#* Temple & Webster Group Ltd.....	28,945	107,598
Universal Store Holdings Ltd.....	7,980	27,062
* Webjet Ltd.....	18,883	68,802
* West African Resources Ltd.....	253,101	235,632
TOTAL AUSTRALIA.....		<u>18,552,228</u>
AUSTRIA — (1.3%)		
ANDRITZ AG.....	32,842	1,536,671
AT&S Austria Technologie & Systemtechnik AG.....	13,042	651,634
* DO & Co. AG.....	650	54,308
Mayr Melnhof Karton AG.....	478	76,374
# Oesterreichische Post AG.....	9,886	284,883
Palfinger AG.....	4,328	107,286
Telekom Austria AG.....	51,084	316,532
Wienerberger AG.....	35,583	819,032
TOTAL AUSTRIA.....		<u>3,846,720</u>
BELGIUM — (1.2%)		
D'ieteren Group.....	251	41,196
Econocom Group SA/NV.....	34,718	118,112
Etablissements Franz Colruyt NV.....	13,096	362,093
Fagron.....	20,034	305,575
Ion Beam Applications.....	8,066	141,171
* Kinopolis Group NV.....	1,086	53,488
Lotus Bakeries NV.....	111	631,471
Melexis NV.....	5,881	504,606
* Orange Belgium SA.....	1,755	33,793
Proximus SADP.....	45,306	627,805
Recticel SA.....	10,529	161,632
TER Beke SA.....	96	9,679
Van de Velde NV.....	1,744	65,614
VGP NV.....	2,106	369,889
TOTAL BELGIUM.....		<u>3,426,124</u>
CANADA — (11.6%)		
# Absolute Software Corp.....	4,878	45,059
# AG Growth International, Inc.....	5,214	138,152
Altius Minerals Corp.....	10,100	144,258
# Altus Group Ltd.....	15,831	649,905
Andlauer Healthcare Group, Inc.....	4,080	156,949
* Aritzia, Inc.....	32,122	1,013,415
* ATS Automation Tooling Systems, Inc.....	27,628	874,870
Aura Minerals, Inc.....	6,700	37,750
# Badger Infrastructure Solutions Ltd.....	9,938	238,487
* Baytex Energy Corp.....	68,798	369,630
Bird Construction, Inc.....	16,000	90,961
Boralex, Inc., Class A.....	28,951	1,050,380
# Boyd Group Services, Inc.....	3,632	456,641
# Calian Group Ltd.....	3,606	194,302
# Canacol Energy Ltd.....	44,249	85,005
#*,* Canada Goose Holdings, Inc.....	13,100	256,655
* Capstone Mining Corp.....	85,032	191,904
# Cardinal Energy Ltd.....	27,555	200,118
CI Financial Corp.....	66,672	768,481

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
# Cogeco Communications, Inc.....	3,814	\$ 246,880
Computer Modelling Group Ltd.....	30,056	116,886
* Converge Technology Solutions Corp.....	13,000	60,302
Corby Spirit & Wine Ltd.....	3,500	47,831
#* Denison Mines Corp.....	228,402	272,895
ECN Capital Corp.....	70,600	329,693
Element Fleet Management Corp.....	69,413	796,823
* Endeavour Silver Corp.....	63,015	229,375
# Enerplus Corp.....	75,981	1,060,695
# Enghouse Systems Ltd.....	13,996	358,493
* ERO Copper Corp.....	17,559	173,732
Evertz Technologies Ltd.....	8,600	97,716
Exchange Income Corp.....	6,505	238,143
# Extencicare, Inc.....	29,768	175,277
# Fiera Capital Corp.....	22,781	162,067
Finning International, Inc.....	51,621	1,128,724
# First National Financial Corp.....	4,137	121,085
Freehold Royalties Ltd.....	31,968	362,481
* GDI Integrated Facility Services, Inc.....	3,415	133,368
Gear Energy Ltd.....	46,459	49,341
# Gibson Energy, Inc.....	51,172	1,051,772
goeasy Ltd.....	4,748	415,123
* Headwater Exploration, Inc.....	40,179	194,847
# HLS Therapeutics, Inc.....	6,000	60,443
* IBI Group, Inc.....	7,002	105,368
Information Services Corp.....	3,203	50,050
# Innergex Renewable Energy, Inc.....	44,740	672,209
Ω Jamieson Wellness, Inc.....	13,990	406,410
* Journey Energy, Inc.....	11,842	52,341
* Karora Resources, Inc.....	35,444	92,724
K-Bro Linen, Inc.....	3,004	76,546
* Kelt Exploration Ltd.....	6,900	37,072
# Keyera Corp.....	1,300	33,694
* Kinaxis, Inc.....	6,150	735,186
# Labrador Iron Ore Royalty Corp.....	22,500	497,247
#*,* Largo, Inc.....	4,902	37,271
LifeWorks, Inc.....	21,191	522,597
#* Lundin Gold, Inc.....	10,500	70,107
* Major Drilling Group International, Inc.....	29,345	219,764
Maple Leaf Foods, Inc.....	9,200	195,201
# Methanex Corp.....	21,324	793,253
MTY Food Group, Inc.....	4,373	197,213
North American Construction Group Ltd.....	5,505	61,326
# North West Co., Inc.....	17,470	470,396
* NuVista Energy Ltd.....	35,464	315,439
# Pan American Silver Corp.....	34,544	702,280
Paramount Resources Ltd., Class A.....	16,600	412,359
Parex Resources, Inc.....	10,500	195,479
Park Lawn Corp.....	2,900	78,017
# Parkland Corp.....	50,753	1,424,041
Pason Systems, Inc.....	25,831	310,242
# Pollard Banknote Ltd.....	4,800	82,839
# Premium Brands Holdings Corp.....	11,409	916,694
Primo Water Corp.....	55,980	740,056
Pulse Seismic, Inc.....	14,400	24,964
#* Real Matters, Inc.....	14,643	67,237
* Recipe Unlimited Corp.....	7,400	77,031
Richelieu Hardware Ltd.....	17,672	534,762
Rogers Sugar, Inc.....	21,462	108,437

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
# Sandstorm Gold Ltd.....	46,940	\$ 279,302
# Savaria Corp.....	13,077	138,781
# Sienna Senior Living, Inc.....	22,092	234,282
Ω Sleep Country Canada Holdings, Inc.....	17,149	383,544
*Ω Spin Master Corp.....	10,040	374,221
# Sprott, Inc.....	7,885	298,248
Stantec, Inc.....	11,620	573,674
# Stelco Holdings, Inc.....	10,257	289,476
*Ω STEP Energy Services Ltd.....	8,208	31,472
* SunOpta, Inc.....	2,400	21,168
# Superior Plus Corp.....	68,556	619,416
Tamarack Valley Energy Ltd.....	67,100	233,177
TECSYS, Inc.....	4,000	122,229
* TeraGo, Inc.....	1,900	6,261
TerraVest Industries, Inc.....	2,300	42,657
#* Touchstone Exploration, Inc.....	18,320	13,305
TransAlta Corp.....	20,752	236,988
TransAlta Corp.....	52,100	596,452
* Trican Well Service Ltd.....	70,244	207,899
* Trisura Group Ltd.....	11,251	313,926
* Uni-Select, Inc.....	12,100	349,521
Vermilion Energy, Inc.....	41,427	1,071,302
* Victoria Gold Corp.....	3,123	24,851
* Viemed Healthcare, Inc.....	8,932	70,116
* Wall Financial Corp.....	2,300	21,086
Waterloo Brewing Ltd.....	2,800	10,058
* Wesdome Gold Mines Ltd.....	49,200	395,736
# Westshore Terminals Investment Corp.....	10,814	286,532
Winpak Ltd.....	7,847	284,270
TOTAL CANADA.....		<u>33,692,716</u>
CHINA — (0.0%)		
BOE Varitronix Ltd.....	49,000	<u>113,918</u>
DENMARK — (2.3%)		
cBrain AS.....	3,927	112,608
Chemometec AS.....	7,231	863,760
Gabriel Holding AS.....	71	5,265
# GN Store Nord AS.....	23,647	823,486
* ISS AS.....	37,787	660,386
*Ω Netcompany Group AS.....	6,076	340,726
* Nilfisk Holding AS.....	8,133	192,220
* NTG Nordic Transport Group AS, Class A.....	5,334	235,169
Royal Unibrew AS.....	18,120	1,545,339
#* RTX AS.....	1,053	24,414
SimCorp AS.....	14,171	1,057,699
Solar AS, Class B.....	1,204	113,230
SP Group AS.....	2,483	111,510
Topdanmark AS.....	15,055	733,997
TOTAL DENMARK.....		<u>6,819,809</u>
FINLAND — (2.7%)		
Alma Media Oyj.....	5,579	58,375
Aspo Oyj.....	1,018	7,838
Caverion Oyj.....	32,225	160,713
Digia Oyj.....	2,369	17,988
eQ Oyj.....	1,222	28,133
* Evli Oyj, Class B.....	1,405	25,758

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)		
	1,405	\$ 25,680
	5,546	118,342
	14,550	567,138
#*	1,325	21,168
#	6,613	54,529
	7,212	84,624
	9,620	133,735
#	3,683	76,335
	1,294	47,641
	7,832	373,795
	41,068	1,960,483
	2,683	29,150
	1,251	33,670
#*	3,234	261,503
	5,667	291,904
	28,236	398,851
	628	9,648
#	8,051	92,252
#*	22,072	18,402
Ω	16,718	157,040
	14,877	195,696
	22,265	335,205
	5,135	236,924
	66,832	1,859,758
#	7,353	30,657
	9,951	87,435
TOTAL FINLAND.....		<u>7,800,370</u>
FRANCE — (4.4%)		
	6,594	336,310
	4,862	658,509
	2,419	128,625
#	726	27,324
	8,468	63,273
	1,355	29,026
	10,082	188,568
#*	2,289	8,991
#	22,233	141,709
	1,255	109,330
	3,483	368,698
	7,638	1,053,463
*	1,281	25,164
#	881	11,674
*	1,054	341,273
	775	42,458
	5,550	561,422
	9,131	468,016
*	18,514	298,566
#	3,850	106,890
	871	32,578
#	1,560	53,424
	6,920	91,154
#*	5,553	31,109
	5,947	571,177
	45	42,129
	4,393	369,849
	870	73,154
	754	42,603
	2,947	139,345

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
* SOITEC.....	6,226	\$ 996,576
Somfy SA.....	2,100	265,541
Sopra Steria Group SACA.....	5,081	846,652
SPIE SA.....	33,957	815,475
Stef SA.....	198	18,901
Sword Group.....	1,888	78,006
Synergie SE.....	901	26,982
* Technicolor SA.....	39,221	125,669
Technip Energies NV.....	33,752	398,620
Thermador Groupe.....	1,402	117,986
Trigano SA.....	2,230	218,196
* Ubisoft Entertainment SA.....	26,647	1,134,480
Valeo.....	11,709	251,510
Ω Verallia SA.....	17,999	460,714
Vetoquinol SA.....	190	23,853
Virbac SA.....	1,119	413,309
Wavestone.....	2,899	151,379
* Xilam Animation SA.....	419	17,235
TOTAL FRANCE.....		<u>12,776,895</u>
GERMANY — (5.0%)		
Adesso SE.....	769	133,233
AIXTRON SE.....	4,524	116,958
All for One Group SE.....	628	33,117
Allgeier SE.....	2,087	71,660
AlzChem Group AG.....	49	958
Amadeus Fire AG.....	1,636	182,790
Atoss Software AG.....	1,545	243,790
Basler AG.....	3,780	144,023
Bechtle AG.....	21,702	1,003,801
Ω Befesa SA.....	10,518	487,200
* bet-at-home.com AG.....	1,082	10,646
# CECONOMY AG.....	33,642	67,850
CENIT AG.....	2,561	42,466
Cewe Stiftung & Co. KGAA.....	1,649	141,612
CompuGroup Medical SE & Co. KgaA.....	9,209	399,194
* CTS Eventim AG & Co. KGaA.....	16,441	905,624
Dermapharm Holding SE.....	5,914	333,186
Eckert & Ziegler Strahlen- und Medizintechnik AG.....	4,652	206,283
EDAG Engineering Group AG.....	1,049	12,222
Elmos Semiconductor SE.....	2,098	101,613
Encavis AG.....	32,533	711,912
Energiekontor AG.....	2,482	243,596
# Fabasoft AG.....	987	21,912
Fielmann AG.....	8,956	362,022
First Sensor AG.....	410	24,484
#* flatexDEGIRO AG.....	13,188	134,138
Fuchs Petrolub SE.....	8,275	211,426
GEA Group AG.....	18,828	702,804
# Gerresheimer AG.....	7,862	472,234
GFT Technologies SE.....	6,693	302,489
* GK Software SE.....	206	27,426
Hawesko Holding AG.....	669	28,640
* Heidelberger Druckmaschinen AG.....	22,202	34,075
Hensoldt AG.....	11,663	299,033
Hochtief AG.....	3,194	171,437
Hugo Boss AG.....	16,811	993,402
* Hypoport SE.....	986	204,942
IVU Traffic Technologies AG.....	3,749	61,799

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	265	\$ 7,998
#	15,647	233,147
	1,655	6,928
*	399	1,612
#*	2,666	312,662
	795	106,412
	4,574	244,366
	1,950	66,927
	1,150	181,827
	2,438	60,933
*	5,656	123,548
	437	126,408
	4,725	383,615
	3,687	450,115
#	6,289	354,435
	250	8,709
	2,416	222,860
	9,841	430,423
#*Ω	40,383	420,455
	369	9,493
	1,669	38,616
	848	14,952
#*	1,882	25,310
#	6,454	525,384
	6,441	399,718
	700	105,382
	3,729	156,522
TOTAL GERMANY.....		<u>14,664,754</u>
HONG KONG — (2.2%)		
	98,300	783,218
	42,000	8,805
††	408,000	14,621
	104,000	158,701
#*	17,000	31,805
*	182,000	92,741
	132,000	15,133
*	98,000	172,145
	96,000	82,524
	18,000	13,319
	25,500	43,493
*Ω	186,000	60,930
	41,000	26,510
*	214,000	0
	150,000	17,188
	195,500	217,189
	166,000	103,483
*	147,500	16,499
	161,000	64,569
	145,000	53,579
	190,000	34,118
*	104,500	35,874
	107,250	365,869
	447,600	350,382
	443,998	128,959
	58,000	18,481
*	340,000	317,095
	1,253,000	599,229
	256,000	101,799

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
* Palace Banquet Holdings Ltd.....	100,000	\$ 9,156
# PC Partner Group Ltd.....	36,000	32,345
PCCW Ltd.....	876,687	469,210
Pentamaster International Ltd.....	114,000	12,242
Perfect Medical Health Management Ltd.....	132,000	62,034
Plover Bay Technologies Ltd.....	128,000	46,741
Ω Regina Miracle International Holdings Ltd.....	68,000	42,829
#* Sa Sa International Holdings Ltd.....	384,000	63,574
*Ω Samsonite International SA.....	294,600	617,955
# Solomon Systech International Ltd.....	206,000	13,645
* Space Group Holdings Ltd.....	70,000	32,574
SUNeVision Holdings Ltd.....	211,000	137,997
Tradelink Electronic Commerce Ltd.....	178,000	22,892
†† Untrade Mh Development NPV.....	80,000	306
Vitasoy International Holdings Ltd.....	198,000	298,365
VSTECS Holdings Ltd.....	184,000	140,533
VTech Holdings Ltd.....	48,100	327,900
* Zhaobangji Properties Holdings Ltd.....	560,000	31,058
TOTAL HONG KONG.....		<u>6,289,614</u>
IRELAND — (0.2%)		
* Datalex PLC.....	14,290	8,949
Glanbia PLC.....	47,771	562,907
Irish Continental Group PLC.....	40,436	161,864
TOTAL IRELAND.....		<u>733,720</u>
ISRAEL — (1.5%)		
Arad Ltd.....	1,934	26,744
# AudioCodes Ltd.....	7,013	170,416
Aura Investments Ltd.....	30,519	58,856
Automatic Bank Services Ltd.....	5,059	29,565
* Camtek Ltd.....	2,297	67,789
Danel Adir Yeoshua Ltd.....	1,487	188,596
Delek Automotive Systems Ltd.....	14,491	182,360
* Delek Group Ltd.....	2,535	384,907
Delta Galil Industries Ltd.....	272	13,291
Delta Israel Brands Ltd.....	658	12,016
Duniec Brothers Ltd.....	510	33,727
Electra Consumer Products 1970 Ltd.....	2,581	121,535
Electra Ltd.....	141	84,502
* Fattal Holdings 1998 Ltd.....	1,467	171,567
FMS Enterprises Migun Ltd.....	369	11,787
Formula Systems 1985 Ltd.....	1,834	190,797
Formula Systems 1985 Ltd., Sponsored ADR.....	300	31,245
Fox Wizel Ltd.....	2,273	289,000
Globrands Ltd.....	90	9,136
Hamat Group Ltd.....	3,892	38,667
Hilan Ltd.....	4,512	262,898
#* Hiper Global Ltd.....	2,782	10,317
Ilex Medical Ltd.....	1,133	38,874
Inrom Construction Industries Ltd.....	19,650	95,085
Magic Software Enterprises Ltd.....	19,753	388,146
Malam - Team Ltd.....	2,020	45,247
Matrix IT Ltd.....	11,596	294,689
# Max Stock Ltd.....	8,472	15,074
# Maytronics Ltd.....	7,089	93,414
* Neto Malinda Trading Ltd.....	651	24,566
Neto ME Holdings Ltd.....	595	32,779

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
Novolog Ltd.....	80,470	\$ 83,434
One Software Technologies Ltd.....	9,774	160,528
* Partner Communications Co. Ltd.....	24,437	195,039
Rami Levy Chain Stores Hashikma Marketing 2006 Ltd.....	2,647	207,093
Scope Metals Group Ltd.....	1,937	92,240
Tadiran Group Ltd.....	920	142,340
Telsys Ltd.....	518	24,093
Tiv Taam Holdings 1 Ltd.....	18,868	39,949
Victory Supermarket Chain Ltd.....	841	12,620
YH Dimri Construction & Development Ltd.....	183	15,267
TOTAL ISRAEL.....		<u>4,390,195</u>
ITALY — (3.1%)		
ACEA SpA.....	12,129	175,150
Aquafil SpA.....	12,808	83,041
Arnoldo Mondadori Editore SpA.....	61,177	106,091
* Autogrill SpA.....	20,148	131,450
Azimut Holding SpA.....	43,807	766,321
Banca Generali SpA.....	23,822	693,067
Banca Mediolanum SpA.....	81,199	537,732
BasicNet SpA.....	6,975	39,833
Be Shaping The Future SpA.....	27,990	96,540
Ω BFF Bank SpA.....	27,311	191,885
Brunello Cucinelli SpA.....	11,735	682,024
Ω Carel Industries SpA.....	7,396	168,505
De' Longhi SpA.....	7,451	141,715
# Digital Bros SpA.....	2,337	63,402
Ω doValue SpA.....	17,634	107,679
* Elica SpA.....	6,063	17,598
ERG SpA.....	7,411	241,726
Gefran SpA.....	807	7,351
GPI SpA.....	2,429	35,495
Gruppo MutuiOnline SpA.....	8,347	223,665
Ω GVS SpA.....	8,123	78,926
Hera SpA.....	197,213	566,647
Interpump Group SpA.....	10,071	430,412
LU-VE SpA.....	2,501	56,689
# Maire Tecnimont SpA.....	52,339	145,350
* Newlat Food SpA.....	3,674	21,643
Pharmanutra SpA.....	1,151	79,220
Piaggio & C SpA.....	40,596	106,951
Ω Piovan SpA.....	1,843	16,734
Ω RAI Way SpA.....	34,041	169,422
Reply SpA.....	7,137	939,560
Sabaf SpA.....	3,635	89,727
# Salvatore Ferragamo SpA.....	20,439	362,543
Sanlorenzo SpA/Ameglia.....	1,417	49,331
* Saras SpA.....	62,895	79,784
Sesa SpA.....	2,243	318,365
SOL SpA.....	12,905	239,350
Ω Technogym SpA.....	40,447	284,949
Tinexta SpA.....	7,866	195,879
#Ω Unieuro SpA.....	13,503	162,265
Zignago Vetro SpA.....	7,560	95,901
TOTAL ITALY.....		<u>8,999,918</u>
JAPAN — (22.2%)		
* &Do Holdings Co. Ltd.....	3,700	23,457

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	6,700	\$100,620
	16,800	303,883
	1,300	17,004
#	2,500	35,172
	3,800	28,827
#	800	49,766
	8,400	44,587
	6,100	132,021
	2,900	64,954
	7,200	57,214
	1,200	19,448
	10,100	127,857
#*	300	9,434
	13,800	319,758
	4,400	10,250
	9,500	547,544
#	3,700	68,697
	2,500	34,344
	1,000	15,787
	3,300	65,439
*	46,000	52,780
	4,600	35,922
*	4,800	25,536
*	500	8,990
	4,470	65,225
	14,300	275,135
	3,700	130,474
	3,100	22,678
	40,700	497,458
#	6,400	51,521
	3,000	10,823
#	5,300	84,778
	4,200	109,033
	7,500	71,626
	3,700	31,935
#	13,300	81,669
*	14,400	115,503
	8,500	403,300
	3,700	36,390
	21,600	329,666
	7,000	31,424
	1,900	22,547
	13,500	178,096
	1,700	11,142
#	600	8,686
*	4,100	59,153
	4,600	81,287
#	7,100	73,893
	3,900	100,073
	3,100	19,062
	800	36,855
#	1,300	27,929
	4,700	91,364
	3,000	124,060
	12,200	141,475
	19,400	349,627
#*	2,600	74,986
#	29,000	252,147
	8,600	254,354

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,200	\$ 9,054
	2,400	38,738
	2,300	19,607
#	17,300	45,292
*	7,500	70,458
	38,200	135,088
#	2,530	21,893
	2,200	25,019
	1,400	28,465
	500	19,345
#	2,300	107,213
#	270	4,490
	3,600	61,681
#	5,100	44,182
	1,500	21,628
#	2,300	14,688
#*	2,300	80,339
	3,300	60,467
	2,600	49,820
	3,000	26,856
	5,300	49,029
	20,200	286,874
	3,100	35,694
#	18,900	277,191
	1,000	20,021
#	6,700	61,833
	7,600	171,623
	4,800	47,647
	2,800	32,035
#	5,066	60,582
#	4,100	50,969
	38,100	290,171
	8,100	187,629
	3,700	65,972
	900	6,013
#	4,500	70,877
*	200	2,253
	8,600	53,060
#	1,300	10,415
	16,500	89,803
	1,300	12,035
	1,600	13,769
	7,900	57,184
	9,500	82,091
	35,900	228,371
	6,700	211,058
	2,000	20,263
	400	11,346
	3,200	11,534
	11,300	105,355
	2,500	13,249
#	2,100	86,220
	14,360	426,880
#	2,300	14,520
	600	8,524
	32,900	472,300
	5,900	27,859
#	2,400	43,034
	14,500	391,402

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Digital Arts, Inc.....	3,900	\$193,057
Digital Garage, Inc.....	10,200	296,371
Digital Hearts Holdings Co. Ltd.....	4,700	69,122
Digital Information Technologies Corp.....	4,200	45,812
Dip Corp.....	11,000	295,483
Direct Marketing MiX, Inc.....	5,300	82,511
DMG Mori Co. Ltd.....	42,200	566,755
Double Standard, Inc.....	1,200	18,712
Drecom Co. Ltd.....	6,600	36,952
DTS Corp.....	13,600	345,477
Dvx, Inc.....	1,700	13,240
Earth Corp.....	4,900	196,669
EAT & Holdings Co. Ltd.....	1,200	21,707
Ebara Foods Industry, Inc.....	500	11,634
Ebara Jitsugyo Co. Ltd.....	3,600	63,263
Ebase Co. Ltd.....	8,200	35,602
Eco's Co. Ltd.....	2,700	40,568
eGuarantee, Inc.....	10,500	184,276
E-Guardian, Inc.....	4,100	97,767
Eiken Chemical Co. Ltd.....	9,600	142,005
Elan Corp.....	10,000	88,613
Elecom Co. Ltd.....	16,700	213,724
EM Systems Co. Ltd.....	3,300	27,387
en Japan, Inc.....	11,900	187,021
Enigmo, Inc.....	10,300	39,965
Entrust, Inc.....	4,400	20,675
Envipro Holdings, Inc.....	6,000	35,720
ES-Con Japan Ltd.....	4,700	29,777
F&M Co. Ltd.....	1,900	31,905
FALCO HOLDINGS Co. Ltd.....	1,400	20,177
FAN Communications, Inc.....	8,800	25,988
#* FDK Corp.....	5,900	39,558
# Fibergate, Inc.....	4,000	26,392
Financial Products Group Co. Ltd.....	19,700	153,791
FINDEX, Inc.....	6,200	32,528
First-corp, Inc.....	1,200	6,599
Fixstars Corp.....	4,000	35,712
# Forum Engineering, Inc.....	2,900	21,321
Forval Corp.....	1,800	12,267
FP Corp.....	11,000	247,664
France Bed Holdings Co. Ltd.....	4,900	33,892
* FreakOut Holdings, Inc.....	1,600	19,328
Freebit Co. Ltd.....	4,100	26,982
# Fronteo, Inc.....	10,200	79,642
Frontier Management, Inc.....	1,000	10,555
FTGroup Co. Ltd.....	2,600	17,759
Fuji Corp.....	25,400	393,627
Fuji Corp.....	3,600	34,130
Fuji Kyuko Co. Ltd.....	6,700	205,604
Fuji Oil Holdings, Inc.....	14,100	240,629
Fuji Soft, Inc.....	6,700	407,721
Fujiibo Holdings, Inc.....	3,400	89,256
Fujikura Ltd.....	48,900	295,611
Fujimi, Inc.....	3,500	155,905
Fujitec Co. Ltd.....	3,500	75,131
Fujiya Co. Ltd.....	500	8,988
Fukuda Denshi Co. Ltd.....	2,600	144,688
Fukui Computer Holdings, Inc.....	3,200	84,591
Fukushima Galilei Co. Ltd.....	3,200	87,984

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	7,500	\$132,744
	10,630	187,395
	4,900	44,264
#	1,700	112,433
	4,600	38,076
	5,600	143,553
	17,200	208,374
	6,500	72,611
	1,800	21,425
	1,800	14,191
	2,300	44,950
	2,200	53,615
	1,200	24,090
	4,400	109,267
	1,600	28,657
	6,500	111,424
#	500	53,399
#	10,300	60,792
	1,400	62,890
	600	11,785
	4,300	55,874
	4,500	43,158
	3,600	44,258
	19,000	370,732
	19,800	474,505
	1,800	33,577
	3,400	80,096
#	2,700	21,437
#*	51,200	344,666
	5,800	47,032
	720	8,185
	3,300	165,875
	400	7,806
	42,700	267,220
	3,100	38,249
	1,800	17,979
	7,600	110,282
	5,000	246,455
	3,000	61,655
	3,900	39,406
#	7,600	44,224
	3,564	127,189
	3,150	20,126
	7,900	176,288
	25,300	153,791
	1,700	28,026
	3,200	39,751
	2,800	27,832
	1,500	41,134
	2,200	37,793
*	900	32,086
	3,440	33,292
	7,700	123,748
	57,700	203,667
	8,200	275,734
	8,000	169,281
	11,300	122,140
	3,700	21,553
	4,400	65,833

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	4,300	\$ 60,187
	2,400	46,921
	2,900	48,824
	5,400	121,542
	2,300	33,871
	3,900	30,474
*	2,800	10,081
	9,100	56,633
	4,100	51,063
	5,800	85,614
	8,100	138,360
	6,600	38,726
*	29,300	43,907
	4,000	52,977
	18,500	221,401
*	1,700	20,177
	18,600	138,777
	22,000	326,432
	5,100	63,398
	3,500	27,907
	1,100	22,820
	5,400	69,913
	11,900	221,090
	7,000	187,676
	800	13,836
#*	1,700	69,137
	4,000	114,537
	3,400	51,694
	2,700	43,064
	3,700	44,745
	20,500	39,523
	3,400	18,690
	8,800	271,685
	5,300	154,747
	3,000	53,204
#	10,700	49,828
	4,200	149,055
	7,700	35,588
	4,000	125,639
	11,100	76,129
	13,100	329,795
	6,200	166,548
	2,000	54,863
	4,400	97,259
	12,400	236,792
#	3,100	17,283
#*	2,000	35,021
	2,900	106,124
#	28,300	46,920
	5,400	107,686
	2,000	11,145
	14,600	250,231
	2,300	47,548
	2,200	20,531
	500	24,838
	1,500	28,508
	5,700	237,163
	6,600	29,330
	3,800	22,378

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
LAND Co. Ltd.....	150,100	\$ 11,307
Life Corp.....	5,400	104,673
LIKE, Inc.....	1,800	32,062
Linical Co. Ltd.....	4,800	30,552
Link & Motivation, Inc.....	13,500	59,099
LITALICO, Inc.....	6,400	121,338
* Locondo, Inc.....	3,000	27,615
* LTS, Inc.....	400	11,179
* M&A Capital Partners Co. Ltd.....	5,300	148,541
* Macbee Planet, Inc.....	600	32,880
Macnica Fuji Electronics Holdings, Inc.....	6,300	128,589
Macromill, Inc.....	9,000	62,367
Maeda Kosen Co. Ltd.....	6,400	149,541
#* Management Solutions Co. Ltd.....	4,400	102,523
Mani, Inc.....	22,800	269,988
MarkLines Co. Ltd.....	4,100	70,932
# Marumae Co. Ltd.....	3,200	48,625
Maruwa Co. Ltd.....	3,300	424,071
Maruwa Unyu Kikan Co. Ltd.....	12,100	138,881
Marvelous, Inc.....	12,200	63,490
Matsui Securities Co. Ltd.....	41,900	253,220
Maxvalu Tokai Co. Ltd.....	500	10,170
MCJ Co. Ltd.....	23,300	165,285
MEC Co. Ltd.....	6,600	119,337
Media Do Co. Ltd.....	2,200	36,476
Medical Data Vision Co. Ltd.....	10,100	99,763
Medical System Network Co. Ltd.....	8,300	27,645
Medius Holdings Co. Ltd.....	2,700	20,549
* MedPeer, Inc.....	5,600	92,725
Meidensha Corp.....	6,500	100,604
Meiho Facility Works Ltd.....	3,100	15,579
Meiji Shipping Co. Ltd.....	3,000	21,052
Meiko Electronics Co. Ltd.....	8,100	195,265
Meitec Corp.....	24,000	452,437
Melco Holdings, Inc.....	1,500	40,210
Members Co. Ltd.....	3,200	67,087
Menicon Co. Ltd.....	17,100	431,195
#* MetaReal Corp.....	1,300	11,585
METAWATER Co. Ltd.....	5,600	83,710
Micronics Japan Co. Ltd.....	10,900	104,689
# Midac Holdings Co. Ltd.....	2,400	53,231
Milbon Co. Ltd.....	10,160	409,754
Mimasu Semiconductor Industry Co. Ltd.....	4,200	67,350
Ministop Co. Ltd.....	4,800	52,666
# Minkabu The Infonoid, Inc.....	3,900	77,201
Mipox Corp.....	4,300	20,715
Miroku Jyoho Service Co. Ltd.....	6,000	67,899
Mitani Corp.....	7,600	90,303
# Mitani Sekisan Co. Ltd.....	2,300	68,247
Mitsubishi Logisnext Co. Ltd.....	8,200	54,574
Mitsubishi Research Institute, Inc.....	2,000	66,075
Mitsui Matsushima Holdings Co. Ltd.....	2,100	50,827
Mizuho Medy Co. Ltd.....	1,000	22,771
* Mobile Factory, Inc.....	1,000	7,563
# Monex Group, Inc.....	60,300	212,761
Monogatari Corp.....	3,300	145,334
Morinaga & Co. Ltd.....	9,800	307,989
Morinaga Milk Industry Co. Ltd.....	9,000	331,856
Morningstar Japan KK.....	12,700	47,861

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
JAPAN — (Continued)			
#	Mortgage Service Japan Ltd.....	2,200	\$ 16,350
	MTI Ltd.....	7,500	30,151
	m-up Holdings, Inc.....	12,800	148,851
	NAC Co. Ltd.....	2,300	16,832
	Nagaileben Co. Ltd.....	3,900	59,432
#	Nagatanien Holdings Co. Ltd.....	2,700	41,074
	Nagawa Co. Ltd.....	1,900	117,534
	Naigai Tec Corp.....	1,200	23,667
	Naigai Trans Line Ltd.....	2,600	39,781
	Nakamoto Packs Co. Ltd.....	400	4,879
	Nakanishi, Inc.....	20,600	387,694
	Natori Co. Ltd.....	2,300	36,038
	NEC Networks & System Integration Corp.....	11,400	157,358
	NET One Systems Co. Ltd.....	24,900	579,909
	New Art Holdings Co. Ltd.....	3,290	34,291
	Nextage Co. Ltd.....	13,500	298,607
*	NexTone, Inc.....	1,900	51,479
	Nichias Corp.....	15,900	283,733
#	Nihon Dempa Kogyo Co. Ltd.....	4,200	36,489
	Nihon Dengi Co. Ltd.....	1,000	24,704
	Nihon Kohden Corp.....	11,900	266,253
	Niitaka Co. Ltd.....	500	8,676
	Nippon Air Conditioning Services Co. Ltd.....	6,700	39,454
	Nippon Aqua Co. Ltd.....	3,900	18,297
	Nippon Computer Dynamics Co. Ltd.....	1,900	9,619
	Nippon Concept Corp.....	1,800	21,743
	Nippon Gas Co. Ltd.....	41,600	624,603
	Nippon Kanzai Co. Ltd.....	1,300	26,443
#	Nippon Kodoshi Corp.....	3,000	46,540
#	Nippon Parking Development Co. Ltd.....	74,700	94,972
	Nippon Pillar Packing Co. Ltd.....	7,600	154,293
	Nippon Systemware Co. Ltd.....	2,200	40,476
	Nipro Corp.....	33,400	292,907
	Nishimatsu Construction Co. Ltd.....	7,000	209,671
	Nishimatsuya Chain Co. Ltd.....	12,300	151,845
	Nissei ASB Machine Co. Ltd.....	2,700	74,859
	Nissin Electric Co. Ltd.....	8,300	95,371
	Nisso Corp.....	8,200	37,037
	Nittoc Construction Co. Ltd.....	4,800	31,398
	Noevir Holdings Co. Ltd.....	4,800	213,200
	Nojima Corp.....	7,100	155,739
#	Nomura Co. Ltd.....	14,500	96,240
	Nomura Micro Science Co. Ltd.....	2,500	68,295
	NS Tool Co. Ltd.....	4,400	42,186
	NSD Co. Ltd.....	19,600	368,176
	Oat Agrio Co. Ltd.....	1,200	15,788
	Ohba Co. Ltd.....	2,300	12,333
	Ohsho Food Service Corp.....	4,000	209,598
#*	Oisix ra daichi, Inc.....	7,800	104,846
	Okamoto Industries, Inc.....	2,200	65,285
	Okamoto Machine Tool Works Ltd.....	1,600	48,141
	Okinawa Cellular Telephone Co.....	4,600	187,286
	Optex Group Co. Ltd.....	10,620	165,251
*	Optim Corp.....	4,900	31,008
	Optorun Co. Ltd.....	9,400	133,385
	Organo Corp.....	1,100	76,962
	Oricon, Inc.....	2,200	13,540
	Orient Corp.....	141,300	143,638
	Oriental Consultants Holdings Co. Ltd.....	700	14,733

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,900	\$ 34,346
	3,900	73,285
	21,200	290,962
	33,000	296,858
	5,400	92,351
	10,000	185,378
	7,000	107,643
#	2,900	26,178
	2,900	21,283
	99,100	544,699
*	17,900	224,145
#	5,500	60,857
*	800	19,442
	3,000	25,723
	35,300	514,247
	7,400	282,827
	500	10,539
	5,300	79,271
	9,500	73,595
	800	11,806
*	1,700	28,623
	3,400	116,820
	800	16,713
	32,400	168,637
	8,200	139,749
	3,800	32,385
	2,600	31,713
	7,500	62,915
	3,900	39,916
	6,300	70,868
	3,900	44,836
#	5,900	68,057
	13,600	200,636
	6,800	96,200
	11,200	93,419
	14,400	239,112
*	11,600	219,325
	25,100	412,656
	2,800	27,465
	2,600	81,078
	32,700	76,610
#	1,700	12,906
	2,400	26,142
	3,700	119,909
	2,500	63,422
	4,300	276,676
	17,600	198,357
	2,000	94,062
	3,700	85,019
	1,200	16,513
	3,400	126,345
	8,700	38,572
#*	9,100	16,956
	5,800	223,591
	1,500	45,376
	8,100	268,602
	16,000	358,275
	600	22,723
	8,300	124,235

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,600	\$ 70,072
	5,900	123,865
	5,600	37,388
	3,000	11,879
	1,700	15,302
	12,200	186,349
	600	32,557
	21,600	149,515
	18,300	364,515
#	2,200	82,815
	1,500	113,632
	10,000	40,525
	2,600	22,982
	9,100	140,816
	3,000	9,646
#	4,000	48,463
	19,500	372,664
	200	4,029
	3,400	150,431
	7,700	330,667
	3,300	98,050
#	9,800	92,432
	9,200	221,165
#	10,800	216,918
	2,500	77,604
	800	40,694
	14,600	93,736
	3,900	39,645
	5,600	15,543
	35,100	79,619
	15,400	127,496
	1,600	12,457
	3,100	68,471
	3,100	37,058
	5,000	64,792
	7,800	169,306
	4,300	29,738
	1,600	21,022
	800	14,416
	3,100	91,040
#	3,200	55,706
	9,200	297,770
*	1,700	14,148
	4,500	60,035
#*	4,600	23,504
	800	7,911
	5,300	39,420
	1,000	15,843
	1,700	16,678
	600	11,052
	78,000	267,484
	8,200	87,025
	10,500	226,437
	5,700	16,267
	700	10,564
	11,300	182,620
	37,000	299,329
	11,300	218,372
	6,500	120,899

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	5,400	\$116,720
#	4,100	39,076
	5,100	44,808
	9,900	137,828
	100	22,718
	3,800	14,095
	700	27,279
	1,600	27,889
	6,600	81,028
	8,200	215,462
	23,500	225,971
*	600	10,909
#	10,500	176,954
	56,100	453,550
	29,500	196,748
	1,600	106,855
*	6,300	14,966
	2,800	110,779
#	9,500	42,138
	14,300	496,810
	15,800	162,526
	6,000	185,854
	1,200	48,806
	25,400	281,483
	24,900	351,930
	17,500	339,948
	5,500	181,572
	300	14,564
	7,113	96,920
	6,100	116,056
#	2,000	122,954
	3,120	7,733
	1,600	88,428
	7,500	21,459
	4,000	34,038
	7,300	207,120
	10,700	125,294
	1,600	18,893
	8,700	148,169
	16,200	149,070
	2,100	44,014
	700	21,500
	1,100	28,269
	8,100	305,871
	4,800	75,170
	2,500	30,847
	8,900	173,322
*	3,900	33,877
#*	7,300	44,646
	800	17,965
	6,500	133,952
	4,800	50,932
	5,000	104,045
	800	15,280
	8,500	89,364
	12,500	114,092
	6,000	58,236
	1,200	13,225
*	4,000	219,072

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	19,500	\$ 71,069
	59,700	391,684
#	3,700	32,277
	3,300	35,549
	2,100	40,261
	700	13,596
	1,500	87,613
#	5,700	19,451
#	7,315	225,317
	5,900	53,966
	3,900	29,842
	2,400	42,939
	4,300	67,910
	4,700	41,312
	9,200	123,658
	12,700	148,306
	4,600	223,706
	2,000	6,865
	5,600	82,846
	8,600	77,037
*	3,900	13,457
	19,900	385,772
	3,800	43,478
	6,000	42,990
	10,250	71,285
#	4,700	77,321
	10,500	26,983
TOTAL JAPAN.....		<u>64,876,717</u>
NETHERLANDS — (2.2%)		
	7,438	318,762
*Ω	10,399	1,213,961
#	6,921	194,283
	27,432	1,014,316
	19,776	1,061,610
#	5,725	23,145
	12,235	426,395
Ω	9,905	215,249
	1,373	81,223
#	23,545	817,403
	2,949	14,945
#	145,045	381,512
#	885	11,174
	13,417	550,780
TOTAL NETHERLANDS.....		<u>6,324,758</u>
NEW ZEALAND — (0.4%)		
*	3,631	8,444
	6,337	22,309
	74,062	372,747
	10,102	73,131
	36,994	240,293
	11,317	37,039
	33,163	43,398
	11,793	8,669
	63,014	47,683
#	5,698	16,121
*	168,891	137,646

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NEW ZEALAND — (Continued)		
* Rakon Ltd.....	19,137	\$ 17,719
Restaurant Brands New Zealand Ltd.....	7,481	45,318
Skellerup Holdings Ltd.....	33,703	119,232
# Warehouse Group Ltd.....	17,853	36,547
TOTAL NEW ZEALAND.....		<u>1,226,296</u>
NORWAY — (1.3%)		
2020 Bulkers Ltd.....	1,569	18,428
ABG Sundal Collier Holding ASA.....	142,823	87,050
* ArcticZymes Technologies ASA.....	19,366	166,835
Atea ASA.....	25,292	308,822
Belships ASA.....	20,073	38,453
Bonheur ASA.....	5,125	205,223
Borregaard ASA.....	22,150	397,609
Bouvet ASA.....	21,167	140,759
* Cadeler AS.....	12,600	47,903
*Ω Crayon Group Holding ASA.....	18,955	303,871
Ω Europris ASA.....	51,346	303,603
* Gaming Innovation Group, Inc.....	13,083	22,232
Grieg Seafood ASA.....	14,225	218,429
Ω Kid ASA.....	9,010	89,373
Kitron ASA.....	55,251	119,401
Medistim ASA.....	4,290	131,445
Ω Multiconsult ASA.....	4,480	61,632
* Nekkar ASA.....	13,060	10,678
#* Norway Royal Salmon ASA.....	1,190	30,631
* Norwegian Energy Co. ASA.....	5,855	286,215
OKEA ASA.....	7,094	29,844
#* PGS ASA.....	182,299	125,417
Protector Forsikring ASA.....	15,734	185,358
* SATS ASA.....	15,682	22,581
Veidekke ASA.....	33,651	347,927
* Volue ASA.....	2,417	6,151
* Vow ASA.....	5,042	11,993
TOTAL NORWAY.....		<u>3,717,863</u>
PORTUGAL — (0.3%)		
Altri SGPS SA.....	18,585	109,660
CTT-Correios de Portugal SA.....	37,349	127,731
* Greenvolt-Energias Renovaveis SA.....	571	5,156
Ibersol SGPS SA.....	4,131	24,945
# Mota-Engil SGPS SA.....	10,817	13,588
Navigator Co. SA.....	46,740	192,893
NOS SGPS SA.....	91,968	347,406
TOTAL PORTUGAL.....		<u>821,379</u>
SINGAPORE — (0.9%)		
# AEM Holdings Ltd.....	100,800	319,243
Aztech Global Ltd.....	45,500	28,859
#* Best World International Ltd.....	38,702	38,102
BRC Asia Ltd.....	8,300	10,066
CSE Global Ltd.....	122,800	40,892
Delfi Ltd.....	68,200	36,088
* Dyna-Mac Holdings Ltd.....	157,800	27,524
First Resources Ltd.....	178,500	178,712
Frencken Group Ltd.....	74,400	66,052
Geo Energy Resources Ltd.....	212,100	65,501
* Golden Energy & Resources Ltd.....	130,200	50,992

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
Grand Venture Technology Ltd.....	19,100	\$ 9,564
Hour Glass Ltd.....	64,000	103,044
HRnetgroup Ltd.....	67,400	38,095
iFAST Corp. Ltd.....	45,700	139,669
Micro-Mechanics Holdings Ltd.....	15,800	34,109
Nanofilm Technologies International Ltd.....	72,100	105,200
NetLink NBN Trust.....	37,700	26,214
* Oceanus Group Ltd.....	3,180,800	36,793
Pan-United Corp. Ltd.....	78,600	25,674
Propnex Ltd.....	30,100	35,966
Q&M Dental Group Singapore Ltd.....	87,720	28,627
Raffles Medical Group Ltd.....	193,200	160,927
#* RH PetroGas Ltd.....	105,400	17,346
Riverstone Holdings Ltd.....	84,500	47,791
Samudera Shipping Line Ltd.....	38,100	30,990
* SATS Ltd.....	16,300	46,990
Sheng Siong Group Ltd.....	206,900	239,665
Silverlake Axis Ltd.....	154,600	44,941
StarHub Ltd.....	158,800	143,787
Thomson Medical Group Ltd.....	455,200	26,392
UMS Holdings Ltd.....	221,075	189,455
Venture Corp. Ltd.....	7,000	89,182
Vicom Ltd.....	33,700	50,291
TOTAL SINGAPORE.....		<u>2,532,743</u>
SPAIN — (2.2%)		
# ACS Actividades de Construccion y Servicios SA.....	34,072	819,011
* Amper SA.....	271,757	54,855
Applus Services SA.....	57,013	414,935
Cia de Distribucion Integral Logista Holdings SA.....	25,253	520,544
# CIE Automotive SA.....	17,150	451,138
Construcciones y Auxiliar de Ferrocarriles SA.....	3,914	115,890
Enagas SA.....	713	14,074
Faes Farma SA.....	82,529	351,963
Fluidra SA.....	14,190	265,241
Fomento de Construcciones y Contratas SA.....	5,673	56,211
Ω Global Dominion Access SA.....	23,540	94,671
* Grenergy Renovables SA.....	2,370	93,820
Indra Sistemas SA.....	54,888	502,099
Laboratorios Farmaceuticos Rovi SA.....	6,557	343,318
Linea Directa Aseguradora SA Cia de Seguros y Reaseguros.....	134,145	148,875
Miquel y Costas & Miquel SA.....	1,957	25,229
Pharma Mar SA.....	3,396	209,192
Ω Prosegur Cash SA.....	118,184	86,118
Renta 4 Banco SA.....	926	8,887
Sacyr SA.....	200,389	458,282
* Solaria Energia y Medio Ambiente SA.....	20,478	472,173
Vidrala SA.....	5,198	346,235
Viscofan SA.....	10,848	631,770
TOTAL SPAIN.....		<u>6,484,531</u>
SWEDEN — (2.6%)		
AddNode Group AB, Class B.....	31,624	329,318
Alligo AB, Class B.....	1,446	14,848
Arjo AB, Class B.....	19,470	106,954
Beijer Alma AB.....	12,510	251,229
Bilia AB, Class A.....	12,568	177,579
BioGaia AB, Class B.....	4,575	43,133

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	18,514	\$ 407,277
	2,015	7,774
Ω	14,728	149,155
	498	17,683
	8,404	253,550
	3,290	118,516
	8,718	98,890
	10,778	230,917
Ω	13,199	109,283
	38,300	234,197
	2,192	24,727
#	1,047	93,874
	3,198	8,881
	1,512	33,331
	7,660	133,843
*Ω	5,723	38,552
	41,920	508,522
	1,697	80,894
#	55,585	275,150
	1,066	17,400
#	28,420	250,297
	51,164	557,848
Ω	21,922	131,210
	2,381	68,354
*	458	9,849
*	3,597	16,967
#	7,640	408,738
*	1,446	8,285
	9,624	141,549
	33,761	206,752
	4,197	76,784
	1,161	12,745
	50,880	306,181
*	4,907	100,756
	20,968	158,196
	6,525	57,515
#*Ω	49,528	202,823
	1,167	13,997
	9,997	155,191
	7,712	19,007
	20,103	121,665
	1,398	23,781
*	7,494	19,545
*	2,901	8,022
	12,341	262,366
	7,706	355,300
	3,354	47,445
	3,570	43,931
TOTAL SWEDEN.		<u>7,550,576</u>
SWITZERLAND — (6.1%)		
	1,975	366,178
	419	80,079
*	277,303	316,916
	10,301	80,307
	145	9,778
	3,285	1,348,538
#	1,821	60,929
	2,067	460,700

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	891	\$ 402,530
	1,211	95,320
	1,138	21,321
	1,298	126,597
	2,055	379,007
	1,738	423,647
	989	471,142
*	21,411	806,163
	679	675,575
	368	494,174
Ω	13,617	1,078,064
	23,934	1,462,820
	210	25,585
	2,321	208,989
	607	506,578
	224	591,145
	2,288	458,815
	488	132,382
	150	298,019
Ω	1,885	186,616
Ω	915	20,735
	13,931	248,638
	2,145	183,554
*Ω	2,994	347,469
	5,394	592,916
	1,345	995,371
#	9,739	315,411
	2,403	292,143
	85	30,187
	13,508	1,072,164
Ω	5,465	1,591,251
	3,833	313,523
	562	79,766
	2,510	162,067
TOTAL SWITZERLAND.....		17,813,109
UNITED KINGDOM — (12.8%)		
	6,662	260,238
	132,080	237,669
	21,383	140,961
	71,866	276,519
Ω	29,356	53,743
*	25,696	13,598
	10,699	52,343
	10,211	9,601
	72,471	190,991
Ω	56,254	249,441
	1,395	10,205
	64,474	403,015
	88,023	924,850
	2,774	73,583
	60,390	333,313
	2,037	18,654
	67,320	284,906
	3,864	162,491
Ω	23,986	75,203
	431,804	390,529
	24,476	775,807
Ω	55,126	172,708

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	14,004	\$ 570,994
	22,169	465,435
	48,728	109,738
	27,241	914,821
	6,682	61,915
	83,777	291,962
	83,924	100,378
	94,082	902,502
	37,158	386,350
Ω	73,156	83,425
	18,658	416,658
*	28,206	395,779
*	263,651	92,631
*	8,338	122,488
	26,704	301,213
	26,774	350,797
	2,332	5,786
Ω	69,313	249,752
*	45,280	495,441
*	4,322	82,093
	8,702	823,581
	18,693	253,550
	6,659	41,206
	33,984	847,291
	366,188	571,315
*	174,370	306,567
	21,333	342,906
	22,059	297,247
	33,538	82,450
	107,631	1,542,452
	94,139	71,206
	37,143	360,370
	24,686	403,098
	29,072	255,265
	109,083	1,116,484
*	235,069	920,564
	73,456	245,105
Ω	16,300	13,489
*	220,696	517,573
	93,307	242,136
Ω	22,642	205,895
	29,736	495,695
	14,562	447,692
	17,876	227,106
	10,293	40,426
Ω	32,411	43,076
	22,063	31,144
	351,183	1,168,295
	62,376	376,599
	4,656	9,033
	11,682	74,364
	160,724	153,578
	129,570	322,553
	106,291	413,685
	8,436	209,149
	11,028	124,825
*	20,730	48,897
*Ω	6,925	17,077
	23,661	296,260

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Nichols PLC.....	797	\$ 11,675
Ninety One PLC.....	94,908	236,352
* Oxford Biomedica PLC.....	16,114	94,611
Oxford Instruments PLC.....	15,187	421,448
Pagegroup PLC.....	100,653	560,231
Pan African Resources PLC.....	179,067	44,027
PayPoint PLC.....	31,650	231,168
Plus500 Ltd.....	27,850	565,229
Polar Capital Holdings PLC.....	20,109	119,825
Porvair PLC.....	1,852	12,651
PZ Cussons PLC.....	50,718	130,129
Record PLC.....	14,254	12,203
Renew Holdings PLC.....	19,291	174,870
* Renewi PLC.....	24,623	227,661
Renishaw PLC.....	7,299	387,491
* Renold PLC.....	27,285	8,159
Robert Walters PLC.....	16,780	110,748
Rotork PLC.....	251,708	798,737
* Savannah Energy PLC.....	173,578	71,821
Savills PLC.....	38,312	558,568
Serco Group PLC.....	180,730	415,804
Serica Energy PLC.....	48,317	223,635
Softcat PLC.....	30,455	519,568
Spirent Communications PLC.....	193,208	664,574
* SSP Group PLC.....	152,380	473,859
SThree PLC.....	44,534	204,545
Strix Group PLC.....	8,187	15,931
† Studio Retail Group PLC.....	9,958	10,459
Synthomer PLC.....	16,221	46,271
Tatton Asset Management PLC.....	9,729	48,456
TClarke PLC.....	14,286	28,210
Telecom Plus PLC.....	19,182	527,275
* TEN Entertainment Group PLC.....	3,345	9,302
Topps Tiles PLC.....	24,408	11,617
Treatt PLC.....	14,901	146,613
Tribal Group PLC.....	22,995	24,367
Ultra Electronics Holdings PLC.....	17,948	766,462
Victrex PLC.....	24,116	568,004
VIDENDUM PLC.....	12,312	193,911
Volex PLC.....	36,996	142,137
Volution Group PLC.....	66,108	338,145
*Ω Watches of Switzerland Group PLC.....	56,697	614,612
Watkin Jones PLC.....	54,162	145,083
* WH Smith PLC.....	33,990	599,940
Wickes Group PLC.....	81,507	135,339
Wilmington PLC.....	4,671	15,635
Wincanton PLC.....	33,429	153,486
XP Power Ltd.....	5,066	188,006
TOTAL UNITED KINGDOM.....		<u>37,478,580</u>
UNITED STATES — (0.0%)		
* 5E Advanced Materials, Inc.....	49,063	80,152
Arko Corp.....	1,177	10,745
* GXO Logistics, Inc.....	498	23,935
TOTAL UNITED STATES.....		<u>114,832</u>
TOTAL COMMON STOCKS.....		<u>271,048,365</u>

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
PREFERRED STOCKS — (0.4%)		
GERMANY — (0.4%)		
Fuchs Petrolub SE.....	21,351	\$ 639,741
Sixt SE.....	5,452	384,631
STO SE & Co. KGaA.....	473	73,392
TOTAL GERMANY.....		<u>1,097,764</u>
RIGHTS/WARRANTS — (0.0%)		
HONG KONG — (0.0%)		
* MECOM Power & Construction Ltd.....	29,600	980
TOTAL INVESTMENT SECURITIES		
(Cost \$274,254,834).....		<u>272,147,109</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (6.7%)		
@§ The DFA Short Term Investment Fund.....	1,684,917	19,489,433
TOTAL INVESTMENTS — (100.0%)		
(Cost \$293,743,714)^.....		<u>\$291,636,542</u>

Summary of the Portfolio's investments as of July 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.....	\$ 178,172	\$ 18,374,056	—	\$ 18,552,228
Austria.....	—	3,846,720	—	3,846,720
Belgium.....	—	3,426,124	—	3,426,124
Canada.....	33,692,716	—	—	33,692,716
China.....	—	113,918	—	113,918
Denmark.....	—	6,819,809	—	6,819,809
Finland.....	—	7,800,370	—	7,800,370
France.....	—	12,776,895	—	12,776,895
Germany.....	—	14,664,754	—	14,664,754
Hong Kong.....	—	6,274,687	\$ 14,927	6,289,614
Ireland.....	—	733,720	—	733,720
Israel.....	589,807	3,800,388	—	4,390,195
Italy.....	—	8,999,918	—	8,999,918
Japan.....	—	64,876,717	—	64,876,717
Netherlands.....	—	6,324,758	—	6,324,758
New Zealand.....	—	1,226,296	—	1,226,296
Norway.....	—	3,717,863	—	3,717,863
Portugal.....	—	821,379	—	821,379
Singapore.....	—	2,532,743	—	2,532,743
Spain.....	—	6,484,531	—	6,484,531
Sweden.....	—	7,550,576	—	7,550,576
Switzerland.....	—	17,813,109	—	17,813,109
United Kingdom.....	—	37,468,121	10,459	37,478,580
United States.....	34,680	80,152	—	114,832
Preferred Stocks				
Germany.....	—	1,097,764	—	1,097,764
Rights/Warrants				
Hong Kong.....	—	980	—	980
Securities Lending Collateral.....	—	19,489,433	—	19,489,433
TOTAL.....	<u>\$34,495,375</u>	<u>\$257,115,781</u>	<u>\$25,386^</u>	<u>\$291,636,542</u>

INTERNATIONAL SMALL CAP GROWTH 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.

DFA SOCIAL FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS

July 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 — (15.0%)			Airbus SE		
Federal Home Loan Bank			Ω 3.150%, 04/10/27.....	200	\$ 195,802
2.750%, 12/13/24.....	1,700	\$ 1,691,306	Aker BP ASA		
3.125%, 09/12/25.....	1,000	1,008,008	Ω 3.750%, 01/15/30.....	1,400	1,288,061
5.750%, 06/12/26.....	200	220,765	Alimentation Couche-Tard, Inc.		
3.000%, 09/11/26.....	1,200	1,207,743	Ω 3.550%, 07/26/27.....	400	379,099
3.000%, 03/10/28.....	2,500	2,524,603	Ω 3.439%, 05/13/41.....	1,150	891,391
3.250%, 06/09/28.....	3,190	3,241,124	Alphabet, Inc.		
3.250%, 11/16/28.....	7,100	7,285,508	1.100%, 08/15/30.....	4,000	3,417,924
2.125%, 09/14/29.....	945	894,390	Amazon.com, Inc.		
2.125%, 12/14/29.....	1,000	941,834	3.150%, 08/22/27.....	600	599,932
5.500%, 07/15/36.....	3,295	4,111,584	1.500%, 06/03/30.....	4,500	3,914,685
Federal Home Loan			2.100%, 05/12/31.....	1,000	899,754
Mortgage Corp.			# 4.800%, 12/05/34.....	1,500	1,660,158
6.750%, 09/15/29.....	2,500	3,135,991	Amcor Flexibles North		
6.750%, 03/15/31.....	3,815	4,891,959	America, Inc.		
6.250%, 07/15/32.....	4,239	5,414,137	2.630%, 06/19/30.....	125	106,227
Federal National Mortgage			American Campus		
Association			Communities Operating		
2.125%, 04/24/26.....	3,800	3,705,021	Partnership LP		
1.875%, 09/24/26.....	6,000	5,779,938	3.875%, 01/30/31.....	800	805,671
0.750%, 10/08/27.....	1,750	1,580,259	American Express Co.		
6.250%, 05/15/29.....	4,330	5,222,577	3.300%, 05/03/27.....	700	691,120
7.125%, 01/15/30.....	3,583	4,595,889	American Honda Finance		
7.250%, 05/15/30.....	3,316	4,315,678	Corp.		
0.875%, 08/05/30.....	10,700	9,131,332	2.300%, 09/09/26.....	750	715,050
6.625%, 11/15/30.....	4,400	5,570,374	1.800%, 01/13/31.....	500	426,030
TOTAL AGENCY			American International		
OBLIGATIONS.....		<u>76,470,020</u>	Group, Inc.		
BONDS — (56.4%)			# 3.900%, 04/01/26.....	200	200,100
3M Co.			American Tower Corp.		
2.875%, 10/15/27.....	850	831,871	2.300%, 09/15/31.....	500	415,140
2.375%, 08/26/29.....	1,000	914,068	4.050%, 03/15/32.....	625	598,247
7-Eleven, Inc.			American Water Capital Corp.		
Ω 1.800%, 02/10/31.....	220	179,286	2.950%, 09/01/27.....	100	95,889
Ω 2.500%, 02/10/41.....	350	253,203	Ameriprise Financial, Inc.		
Activision Blizzard, Inc.			4.000%, 10/15/23.....	30	30,189
3.400%, 06/15/27.....	100	98,586	3.700%, 10/15/24.....	400	400,067
1.350%, 09/15/30.....	2,500	2,085,669	2.875%, 09/15/26.....	500	485,669
Advance Auto Parts, Inc.			4.500%, 05/13/32.....	200	203,707
3.500%, 03/15/32.....	270	241,251	AmerisourceBergen Corp.		
Aetna, Inc.			3.450%, 12/15/27.....	200	196,686
3.500%, 11/15/24.....	50	49,782	Anthem, Inc.		
Affiliated Managers Group, Inc.			# 3.650%, 12/01/27.....	1,100	1,103,921
3.500%, 08/01/25.....	150	149,372	2.250%, 05/15/30.....	500	444,371
3.300%, 06/15/30.....	800	734,390	ANZ New Zealand		
Aflac, Inc.			International Ltd.		
# 3.625%, 11/15/24.....	250	251,521	Ω 3.450%, 07/17/27.....	500	488,975
# 3.250%, 03/17/25.....	50	49,667	Aon Corp.		
Ahold Finance USA LLC			3.750%, 05/02/29.....	1,000	973,501
6.875%, 05/01/29.....	40	45,481	Aon Global Ltd.		
			3.500%, 06/14/24.....	275	274,356

DFA SOCIAL FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
Apple, Inc.			Best Buy Co., Inc.		
# 3.250%, 02/23/26.....	250	\$ 251,826	4.450%, 10/01/28.....	300	\$ 303,719
2.450%, 08/04/26.....	295	288,327	1.950%, 10/01/30.....	800	660,421
1.650%, 02/08/31.....	500	439,246	BlackRock, Inc.		
Applied Materials, Inc.			3.250%, 04/30/29.....	2,000	1,950,818
3.300%, 04/01/27.....	300	300,282	2.400%, 04/30/30.....	1,000	908,478
Arrow Electronics, Inc.			1.900%, 01/28/31.....	1,000	862,474
3.875%, 01/12/28.....	400	387,075	Boardwalk Pipelines LP		
Ashtead Capital, Inc.			3.600%, 09/01/32.....	1,050	921,698
Ω 2.450%, 08/12/31.....	1,000	802,438	Booking Holdings, Inc.		
AT&T, Inc.			3.600%, 06/01/26.....	635	638,792
# 2.750%, 06/01/31.....	1,025	919,394	4.625%, 04/13/30.....	1,000	1,028,893
2.550%, 12/01/33.....	228	193,027	Boston Properties LP		
Australia & New Zealand			2.550%, 04/01/32.....	404	334,122
Banking Group Ltd.			BPCE SA		
3.700%, 11/16/25.....	250	251,347	# 4.000%, 04/15/24.....	500	499,589
Autodesk, Inc.			Brighthouse Financial, Inc.		
3.500%, 06/15/27.....	845	833,281	# 5.625%, 05/15/30.....	1,500	1,509,840
Automatic Data Processing, Inc.			British Telecommunications PLC		
1.250%, 09/01/30.....	3,300	2,805,290	5.125%, 12/04/28.....	500	505,287
AutoNation, Inc.			Ω 3.250%, 11/08/29.....	1,000	899,052
3.850%, 03/01/32.....	1,542	1,374,136	Broadcom, Inc.		
AutoZone, Inc.			4.150%, 11/15/30.....	322	305,507
3.125%, 04/21/26.....	450	441,711	4.300%, 11/15/32.....	500	473,658
AvalonBay Communities, Inc.			Ω 3.419%, 04/15/33.....	767	661,426
# 2.050%, 01/15/32.....	1,300	1,111,643	Ω 3.469%, 04/15/34.....	345	295,245
Avnet, Inc.			Ω 3.137%, 11/15/35.....	483	388,376
4.625%, 04/15/26.....	250	252,968	Ω 3.187%, 11/15/36.....	41	32,841
3.000%, 05/15/31.....	1,500	1,262,333	Ω 4.926%, 05/15/37.....	436	413,345
5.500%, 06/01/32.....	120	119,996	Ω 3.500%, 02/15/41.....	150	119,382
AXIS Specialty Finance PLC			Brown & Brown, Inc.		
4.000%, 12/06/27.....	728	713,389	4.200%, 09/15/24.....	240	240,205
Baker Hughes a GE Co. LLC/Baker Hughes Co-Obligor, Inc.			Brunswick Corp.		
3.337%, 12/15/27.....	600	581,441	2.400%, 08/18/31.....	700	536,652
Banco Santander SA			Bunge Ltd. Finance Corp.		
3.800%, 02/23/28.....	200	189,026	3.750%, 09/25/27.....	965	948,995
Bank of America Corp.			Campbell Soup Co.		
3.300%, 01/11/23.....	150	150,109	4.150%, 03/15/28.....	86	86,678
4.000%, 04/01/24.....	136	137,571	Canadian Pacific Railway Co.		
Bank of Montreal			2.900%, 02/01/25.....	50	49,024
1.850%, 05/01/25.....	2,000	1,912,319	Capital One Financial Corp.		
Bank of New York Mellon Corp.			3.750%, 04/24/24.....	50	49,838
3.650%, 02/04/24.....	300	302,290	3.750%, 03/09/27.....	700	688,532
1.600%, 04/24/25.....	850	807,520	3.800%, 01/31/28.....	700	677,051
2.800%, 05/04/26.....	500	490,177	Cardinal Health, Inc.		
Bank of Nova Scotia			# 3.410%, 06/15/27.....	500	493,250
2.150%, 08/01/31.....	3,000	2,542,034	Carrier Global Corp.		
2.450%, 02/02/32.....	275	236,326	3.377%, 04/05/40.....	1,000	823,554
Barclays PLC			Charles Schwab Corp.		
4.375%, 01/12/26.....	500	501,628	3.625%, 04/01/25.....	30	30,141
Barrick North America Finance LLC			# 3.200%, 03/02/27.....	700	692,583
5.700%, 05/30/41.....	500	532,077	2.900%, 03/03/32.....	600	554,502
			Choice Hotels International, Inc.		
			3.700%, 12/01/29.....	1,500	1,356,749
			Chubb INA Holdings, Inc.		
			3.350%, 05/15/24.....	50	50,133

DFA SOCIAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †		<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †
CI Financial Corp.			Cox Communications, Inc.		
3.200%, 12/17/30.....	1,000	\$ 782,551	Ω 3.500%, 08/15/27.....	400	\$ 388,903
Cigna Corp.			Ω 8.375%, 03/01/39.....	1,500	1,994,543
3.500%, 06/15/24.....	250	250,741	Credit Suisse AG		
3.250%, 04/15/25.....	350	346,651	3.625%, 09/09/24.....	500	493,774
3.400%, 03/01/27.....	56	55,243	CRH America Finance, Inc.		
2.400%, 03/15/30.....	500	447,837	Ω 3.950%, 04/04/28.....	200	198,671
2.375%, 03/15/31.....	400	353,294	Crown Castle International Corp.		
Cincinnati Financial Corp.			2.900%, 04/01/41.....	550	416,397
6.920%, 05/15/28.....	600	682,987	CVS Health Corp.		
Citigroup, Inc.			3.750%, 10/25/23.....	380	384,091
8.125%, 07/15/39.....	1,500	2,036,647	2.700%, 08/21/40.....	400	304,395
Citizens Bank NA			Deere & Co.		
# 3.750%, 02/18/26.....	2,000	1,988,994	5.375%, 10/16/29.....	80	88,713
Citrix Systems, Inc.			# 3.900%, 06/09/42.....	1,000	980,646
# 3.300%, 03/01/30.....	1,500	1,471,415	Dentsply Sirona, Inc.		
Clorox Co.			3.250%, 06/01/30.....	2,525	2,157,540
# 3.900%, 05/15/28.....	750	755,875	Devon Energy Corp.		
CME Group, Inc.			5.600%, 07/15/41.....	200	205,650
3.750%, 06/15/28.....	600	609,191	Dick's Sporting Goods, Inc.		
CNA Financial Corp.			# 3.150%, 01/15/32.....	1,300	1,065,404
3.950%, 05/15/24.....	300	300,405	Discover Bank		
4.500%, 03/01/26.....	280	284,130	4.650%, 09/13/28.....	1,400	1,364,674
CNO Financial Group, Inc.			Discovery Communications LLC		
# 5.250%, 05/30/29.....	700	689,190	3.900%, 11/15/24.....	150	147,831
Coca-Cola Co.			# 4.900%, 03/11/26.....	200	203,475
2.900%, 05/25/27.....	400	396,424	Dollar General Corp.		
Comcast Corp.			3.250%, 04/15/23.....	100	99,787
3.375%, 08/15/25.....	500	500,382	4.150%, 11/01/25.....	500	506,068
3.150%, 03/01/26.....	200	198,830	Dollar Tree, Inc.		
4.250%, 01/15/33.....	500	511,573	4.200%, 05/15/28.....	400	400,372
7.050%, 03/15/33.....	400	493,470	Eaton Corp.		
3.750%, 04/01/40.....	1,300	1,196,275	3.103%, 09/15/27.....	400	389,179
Comerica, Inc.			4.000%, 11/02/32.....	900	901,838
4.000%, 02/01/29.....	500	495,218	Eaton Vance Corp.		
Commonwealth Bank of Australia			3.500%, 04/06/27.....	1,500	1,479,600
Ω 3.150%, 09/19/27.....	100	97,009	Ecolab, Inc.		
Conagra Brands, Inc.			2.700%, 11/01/26.....	500	491,672
# 4.850%, 11/01/28.....	1,000	1,020,420	Electronic Arts, Inc.		
5.300%, 11/01/38.....	300	294,243	4.800%, 03/01/26.....	164	169,362
Consolidated Edison Co. of New York, Inc.			Elevance Health, Inc.		
3.300%, 12/01/24.....	300	296,637	3.500%, 08/15/24.....	150	149,831
5.300%, 03/01/35.....	350	377,977	4.101%, 03/01/28.....	400	405,601
Constellation Energy Generation LLC			Enbridge Energy Partners LP		
3.250%, 06/01/25.....	600	584,064	5.500%, 09/15/40.....	650	668,947
Cooperatieve Rabobank UA			Enbridge, Inc.		
3.375%, 05/21/25.....	1,500	1,486,198	3.500%, 06/10/24.....	300	299,467
Corporate Office Properties LP			# 3.700%, 07/15/27.....	500	490,563
2.900%, 12/01/33.....	300	235,636	Enel Finance International NV		
Costco Wholesale Corp.			Ω 3.500%, 04/06/28.....	200	185,288
1.600%, 04/20/30.....	3,000	2,629,609	Ω 6.000%, 10/07/39.....	750	751,680
# 1.750%, 04/20/32.....	600	516,961	Enterprise Products Operating LLC		
			3.900%, 02/15/24.....	100	100,240
			6.125%, 10/15/39.....	200	219,825

DFA SOCIAL FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
Equinix, Inc.			# 6.350%, 03/15/40.....	1,900	\$2,030,374
2.150%, 07/15/30.....	300	\$ 253,713	Health Care Service Corp. A		
2.500%, 05/15/31.....	500	428,652	Mutual Legal Reserve Co.		
Equinor ASA			Ω 2.200%, 06/01/30.....	1,000	869,220
2.650%, 01/15/24.....	100	99,217	Honeywell International, Inc.		
ERAC USA Finance LLC			# 2.500%, 11/01/26.....	700	680,615
Ω 3.850%, 11/15/24.....	200	198,527	HP, Inc.		
Exelon Corp.			3.400%, 06/17/30.....	2,000	1,798,214
3.400%, 04/15/26.....	200	198,216	6.000%, 09/15/41.....	500	510,149
Expedia Group, Inc.			HSBC Holdings PLC		
3.250%, 02/15/30.....	2,000	1,727,270	4.300%, 03/08/26.....	200	201,150
Extra Space Storage LP			# 3.900%, 05/25/26.....	1,000	994,941
2.350%, 03/15/32.....	900	729,632	Huntington Bancshares, Inc.		
FedEx Corp.			2.550%, 02/04/30.....	500	440,471
4.900%, 01/15/34.....	672	704,421	Illinois Tool Works, Inc.		
3.250%, 05/15/41.....	250	204,213	3.500%, 03/01/24.....	100	100,470
Fidelity National Financial, Inc.			4.875%, 09/15/41.....	2,000	2,083,625
3.400%, 06/15/30.....	700	628,825	ING Groep NV		
Fifth Third Bancorp			3.550%, 04/09/24.....	500	496,248
# 3.950%, 03/14/28.....	500	495,313	4.050%, 04/09/29.....	700	672,873
First American Financial Corp.			Intel Corp.		
2.400%, 08/15/31.....	350	276,769	# 3.150%, 05/11/27.....	500	498,171
Flex Ltd.			2.800%, 08/12/41.....	2,000	1,602,156
4.875%, 06/15/29.....	700	686,059	Intercontinental Exchange, Inc.		
Flowserve Corp.			2.650%, 09/15/40.....	4,750	3,710,225
2.800%, 01/15/32.....	900	719,084	International Business Machines Corp.		
FMR LLC			3.300%, 01/27/27.....	750	746,225
Ω 4.950%, 02/01/33.....	250	259,186	1.950%, 05/15/30.....	3,000	2,605,596
Fortune Brands Home & Security, Inc.			4.000%, 06/20/42.....	400	362,642
3.250%, 09/15/29.....	2,000	1,796,276	Interpublic Group of Cos., Inc.		
Franklin Resources, Inc.			4.200%, 04/15/24.....	124	124,064
1.600%, 10/30/30.....	3,300	2,703,483	Invitation Homes Operating Partnership LP		
GATX Corp.			2.000%, 08/15/31.....	1,000	784,797
# 3.250%, 09/15/26.....	400	385,990	2.700%, 01/15/34.....	1,000	798,879
3.500%, 06/01/32.....	850	764,269	ITC Holdings Corp.		
General Mills, Inc.			3.650%, 06/15/24.....	200	198,972
# 4.200%, 04/17/28.....	400	409,408	Jabil, Inc.		
General Motors Financial Co., Inc.			3.600%, 01/15/30.....	750	680,913
5.250%, 03/01/26.....	130	132,551	Jackson Financial, Inc.		
Georgia-Pacific LLC			Ω 3.125%, 11/23/31.....	235	190,859
7.750%, 11/15/29.....	40	49,273	Janus Henderson		
Global Payments, Inc.			U.S. Holdings, Inc.		
4.800%, 04/01/26.....	530	534,420	4.875%, 08/01/25.....	350	357,863
4.450%, 06/01/28.....	1,107	1,082,822	Jefferies Group LLC		
Goldman Sachs Group, Inc.			2.750%, 10/15/32.....	620	489,652
4.000%, 03/03/24.....	2,000	2,014,275	Jefferies Group LLC/Jefferies Group Capital Finance, Inc.		
3.750%, 02/25/26.....	1,150	1,151,642	4.850%, 01/15/27.....	400	405,452
Halliburton Co.			2.625%, 10/15/31.....	350	282,448
3.500%, 08/01/23.....	11	10,968	JPMorgan Chase & Co.		
6.700%, 09/15/38.....	400	453,062	# 3.875%, 02/01/24.....	500	506,019
Harley-Davidson, Inc.			3.900%, 07/15/25.....	1,000	1,012,542
# 3.500%, 07/28/25.....	585	576,188	2.950%, 10/01/26.....	500	486,794
Hasbro, Inc.					
3.500%, 09/15/27.....	100	96,383			

DFA SOCIAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
Kellogg Co.			LyondellBasell Industries NV		
2.750%, 03/01/23.....	75	\$ 74,593	5.750%, 04/15/24.....	100	\$ 102,516
3.250%, 04/01/26.....	200	197,998	Macquarie Bank Ltd.		
3.400%, 11/15/27.....	500	488,709	Ω 3.900%, 01/15/26.....	250	250,055
Kemper Corp.			Manufacturers & Traders		
3.800%, 02/23/32.....	800	732,572	Trust Co.		
Keurig Dr Pepper, Inc.			2.900%, 02/06/25.....	1,300	1,276,454
# 3.400%, 11/15/25.....	250	248,254	Marathon Petroleum Corp.		
KeyBank NA			6.500%, 03/01/41.....	500	556,047
# 3.300%, 06/01/25.....	250	248,172	Marriott International, Inc.		
KeyCorp			2.750%, 10/15/33.....	2,000	1,636,557
2.550%, 10/01/29.....	800	711,035	Mars, Inc.		
Kilroy Realty LP			Ω 1.625%, 07/16/32.....	1,400	1,153,598
2.500%, 11/15/32.....	1,900	1,521,374	Marsh & McLennan Cos., Inc.		
2.650%, 11/15/33.....	500	398,015	3.500%, 03/10/25.....	250	249,932
Kimberly-Clark Corp.			2.375%, 12/15/31.....	574	501,746
2.400%, 06/01/23.....	50	49,733	4.750%, 03/15/39.....	500	500,345
Kimco Realty Corp.			Mastercard, Inc.		
2.700%, 10/01/30.....	2,200	1,929,522	2.950%, 11/21/26.....	300	297,476
Kinder Morgan Energy			Maxim Integrated Products,		
Partners LP			Inc.		
6.500%, 09/01/39.....	100	106,393	3.450%, 06/15/27.....	150	146,320
Kraft Heinz Foods Co.			McDonald's Corp.		
6.875%, 01/26/39.....	500	571,950	3.700%, 01/30/26.....	150	152,147
4.625%, 10/01/39.....	1,700	1,551,592	Medtronic, Inc.		
Kroger Co.			4.375%, 03/15/35.....	500	526,067
7.500%, 04/01/31.....	424	520,825	MetLife, Inc.		
Laboratory Corp. of America			# 3.600%, 04/10/24.....	50	50,411
Holdings			3.000%, 03/01/25.....	250	247,412
# 3.600%, 09/01/27.....	750	741,025	5.700%, 06/15/35.....	2,850	3,229,009
Lam Research Corp.			Micron Technology, Inc.		
4.000%, 03/15/29.....	250	254,093	4.663%, 02/15/30.....	600	588,571
Lear Corp.			3.366%, 11/01/41.....	600	452,944
3.800%, 09/15/27.....	111	107,492	Microsoft Corp.		
LeasePlan Corp. NV			3.300%, 02/06/27.....	1,900	1,929,118
Ω 2.875%, 10/24/24.....	900	866,208	4.200%, 11/03/35.....	600	644,059
Legg Mason, Inc.			Mohawk Industries, Inc.		
4.750%, 03/15/26.....	30	30,932	# 3.625%, 05/15/30.....	500	464,646
Liberty Mutual Group, Inc.			Morgan Stanley		
Ω 4.569%, 02/01/29.....	1,000	999,246	3.875%, 04/29/24.....	350	352,875
Lincoln National Corp.			3.875%, 01/27/26.....	400	402,553
3.350%, 03/09/25.....	75	74,427	3.625%, 01/20/27.....	400	397,940
# 3.400%, 01/15/31.....	450	413,439	Morgan Stanley Domestic		
3.400%, 03/01/32.....	750	677,589	Holdings, Inc.		
7.000%, 06/15/40.....	1,000	1,168,266	4.500%, 06/20/28.....	750	766,559
Lloyds Banking Group PLC			Mosaic Co.		
4.450%, 05/08/25.....	700	703,476	4.250%, 11/15/23.....	194	195,525
# 3.750%, 01/11/27.....	450	440,041	Motorola Solutions, Inc.		
4.375%, 03/22/28.....	1,000	988,356	4.600%, 05/23/29.....	900	881,362
Loews Corp.			MPLX LP		
2.625%, 05/15/23.....	50	49,863	4.125%, 03/01/27.....	397	393,765
3.750%, 04/01/26.....	200	201,362	4.500%, 04/15/38.....	300	272,719
Lowe's Cos., Inc.			National Australia Bank Ltd.		
3.875%, 09/15/23.....	50	50,277	Ω 3.500%, 01/10/27.....	250	247,663
3.375%, 09/15/25.....	125	124,318	National Bank of Canada		
LSEGA Financing PLC			2.100%, 02/01/23.....	1,000	993,214
Ω 2.500%, 04/06/31.....	750	665,248			
Ω 3.200%, 04/06/41.....	613	503,278			

DFA SOCIAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
National Rural Utilities			3.000%, 03/15/32.	1,700	\$1,588,966
Cooperative Finance Corp.			Province of Quebec Canada		
8.000%, 03/01/32.	121	\$ 154,895	7.500%, 09/15/29.	500	636,845
Nationwide Building Society			Prudential PLC		
Ω 3.900%, 07/21/25.	600	598,467	3.625%, 03/24/32.	2,400	2,273,907
Natwest Group PLC			PulteGroup, Inc.		
4.800%, 04/05/26.	200	202,007	6.000%, 02/15/35.	1,500	1,534,948
NetApp, Inc.			QUALCOMM, Inc.		
3.300%, 09/29/24.	200	197,625	1.650%, 05/20/32.	651	551,347
2.700%, 06/22/30.	500	435,575	Quanta Services, Inc.		
NIKE, Inc.			2.900%, 10/01/30.	1,147	989,624
2.375%, 11/01/26.	100	96,956	Quest Diagnostics, Inc.		
# 2.850%, 03/27/30.	7,900	7,559,684	# 3.500%, 03/30/25.	200	198,383
Nomura Holdings, Inc.			Realty Income Corp.		
2.679%, 07/16/30.	400	335,960	2.850%, 12/15/32.	500	447,030
Northern Trust Corp.			1.800%, 03/15/33.	2,000	1,581,164
1.950%, 05/01/30.	600	525,191	Reinsurance Group of		
Nucor Corp.			America, Inc.		
3.950%, 05/01/28.	300	297,236	3.950%, 09/15/26.	400	398,489
3.125%, 04/01/32.	1,480	1,338,108	3.150%, 06/15/30.	1,300	1,178,378
6.400%, 12/01/37.	1,750	2,047,915	RELX Capital, Inc.		
Nuveen Finance LLC			4.750%, 05/20/32.	200	208,723
Ω 4.125%, 11/01/24.	50	49,929	Rockwell Automation, Inc.		
NVIDIA Corp.			2.875%, 03/01/25.	300	296,413
3.500%, 04/01/40.	1,000	916,211	Roper Technologies, Inc.		
Omnicom Group,			3.800%, 12/15/26.	200	200,155
Inc./Omnicom Capital, Inc.			Ross Stores, Inc.		
3.650%, 11/01/24.	300	299,020	# 1.875%, 04/15/31.	1,000	831,386
Oracle Corp.			Royalty Pharma PLC		
# 2.950%, 05/15/25.	1,250	1,218,616	2.200%, 09/02/30.	1,800	1,520,192
3.250%, 11/15/27.	1,750	1,665,611	3.300%, 09/02/40.	1,175	916,545
O'Reilly Automotive, Inc.			Ryder System, Inc.		
3.600%, 09/01/27.	800	793,311	3.350%, 09/01/25.	1,000	979,265
Paramount Global			salesforce, Inc.		
2.900%, 01/15/27.	504	477,001	3.700%, 04/11/28.	200	204,815
4.200%, 05/19/32.	500	453,849	Santander Holdings USA,		
Penske Truck Leasing Co.			Inc.		
L.P./ PTL Finance Corp.			4.500%, 07/17/25.	250	249,443
#Ω 3.400%, 11/15/26.	721	693,151	4.400%, 07/13/27.	200	195,292
Phillips 66 Co.			Santander UK PLC		
Ω 3.550%, 10/01/26.	200	196,492	4.000%, 03/13/24.	50	50,245
Ω 3.750%, 03/01/28.	500	483,329	Schlumberger Investment SA		
Ω 3.150%, 12/15/29.	465	428,854	# 2.650%, 06/26/30.	439	398,789
Piedmont Operating			Shell International Finance		
Partnership LP			BV		
3.150%, 08/15/30.	500	424,170	2.875%, 05/10/26.	650	639,022
PNC Bank NA			4.125%, 05/11/35.	650	650,428
3.250%, 06/01/25.	250	248,037	Sherwin-Williams Co.		
PPG Industries, Inc.			3.450%, 08/01/25.	100	99,472
2.800%, 08/15/29.	473	438,354	2.950%, 08/15/29.	1,000	921,924
Primerica, Inc.			Simon Property Group LP		
2.800%, 11/19/31.	1,700	1,469,256	2.200%, 02/01/31.	1,000	840,111
Principal Financial Group,			2.250%, 01/15/32.	2,500	2,068,344
Inc.			Societe Generale SA		
3.125%, 05/15/23.	200	199,551	#Ω 3.000%, 01/22/30.	1,900	1,641,695
3.100%, 11/15/26.	100	96,149	Solvay Finance America LLC		
Progressive Corp.			Ω 4.450%, 12/03/25.	200	200,151
2.450%, 01/15/27.	200	192,765			

DFA SOCIAL FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
Southwest Gas Corp.			UDR, Inc.		
3.700%, 04/01/28.....	100	\$ 96,100	2.100%, 06/15/33.....	1,000	\$ 784,703
2.200%, 06/15/30.....	500	411,238	Unilever Capital Corp.		
Spectra Energy Partners LP			2.000%, 07/28/26.....	100	95,722
4.750%, 03/15/24.....	400	405,112	Union Pacific Corp.		
Standard Chartered PLC			3.750%, 03/15/24.....	200	200,953
#Ω 4.050%, 04/12/26.....	200	198,382	2.891%, 04/06/36.....	650	575,296
State Street Corp.			United Parcel Service, Inc.		
3.550%, 08/18/25.....	200	201,212	2.450%, 10/01/22.....	100	99,923
Steel Dynamics, Inc.			Valero Energy Corp.		
3.250%, 01/15/31.....	125	111,344	6.625%, 06/15/37.....	450	512,018
Stryker Corp.			VeriSign, Inc.		
3.375%, 05/15/24.....	200	200,016	2.700%, 06/15/31.....	1,000	851,109
3.375%, 11/01/25.....	500	495,737	Verizon Communications, Inc.		
Sumitomo Mitsui Financial			4.329%, 09/21/28.....	823	844,108
Group, Inc.			4.016%, 12/03/29.....	151	151,536
3.784%, 03/09/26.....	600	596,712	2.355%, 03/15/32.....	238	205,556
3.040%, 07/16/29.....	800	729,406	Visa, Inc.		
2.130%, 07/08/30.....	1,800	1,519,572	2.050%, 04/15/30.....	2,000	1,820,788
2.222%, 09/17/31.....	250	208,460	4.150%, 12/14/35.....	2,963	3,100,802
Sysco Corp.			VMware, Inc.		
# 3.300%, 07/15/26.....	1,000	987,467	# 3.900%, 08/21/27.....	160	157,165
Tapestry, Inc.			Vodafone Group PLC		
3.050%, 03/15/32.....	500	418,531	7.875%, 02/15/30.....	200	241,003
Target Corp.			6.250%, 11/30/32.....	533	598,534
# 2.500%, 04/15/26.....	195	191,096	Vornado Realty LP		
TCI Communications, Inc.			3.400%, 06/01/31.....	1,000	845,892
7.875%, 02/15/26.....	140	158,925	Walgreens Boots Alliance,		
Telefonica Emisiones SA			Inc.		
7.045%, 06/20/36.....	700	808,063	3.450%, 06/01/26.....	158	157,538
4.665%, 03/06/38.....	500	451,683	Walmart, Inc.		
Telefonica Europe BV			# 2.550%, 04/11/23.....	100	99,748
8.250%, 09/15/30.....	975	1,183,318	Walt Disney Co.		
Texas Instruments, Inc.			3.700%, 09/15/24.....	200	201,113
2.900%, 11/03/27.....	500	490,327	6.200%, 12/15/34.....	300	355,591
1.750%, 05/04/30.....	1,305	1,157,312	Waste Management, Inc.		
Thomson Reuters Corp.			1.500%, 03/15/31.....	1,100	918,081
4.300%, 11/23/23.....	400	403,676	Wells Fargo & Co.		
TJX Cos., Inc.			3.000%, 02/19/25.....	650	642,703
# 2.250%, 09/15/26.....	1,150	1,107,302	Welltower, Inc.		
Toronto-Dominion Bank (The)			4.125%, 03/15/29.....	450	438,282
4.456%, 06/08/32.....	950	968,515	2.750%, 01/15/31.....	2,000	1,736,112
TransCanada PipeLines Ltd.			Westlake Chemical Corp.		
4.875%, 01/15/26.....	90	92,544	3.375%, 06/15/30.....	100	92,353
4.250%, 05/15/28.....	300	301,479	Westpac Banking Corp.		
# 4.625%, 03/01/34.....	800	808,034	2.850%, 05/13/26.....	300	291,863
Travelers Cos., Inc.			3.350%, 03/08/27.....	550	541,897
5.350%, 11/01/40.....	800	875,336	# 2.150%, 06/03/31.....	4,767	4,160,450
Travelers Property Casualty			WestRock MWV LLC		
Corp.			8.200%, 01/15/30.....	222	270,922
6.375%, 03/15/33.....	675	822,427	Whirlpool Corp.		
TWDC Enterprises 18 Corp.			3.700%, 05/01/25.....	200	199,819
# 3.150%, 09/17/25.....	200	198,768	# 4.750%, 02/26/29.....	600	612,692
4.375%, 08/16/41.....	2,000	1,973,606	WP Carey, Inc.		
U.S. Bancorp			2.450%, 02/01/32.....	1,000	830,800
3.700%, 01/30/24.....	75	75,723	WRKCo, Inc.		
U.S. Bank NA			3.000%, 06/15/33.....	1,700	1,490,044
# 2.800%, 01/27/25.....	750	738,233			

DFA SOCIAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †		<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †
Zoetis, Inc.			1.125%, 02/29/28.	4,500	\$ 4,126,992
3.000%, 09/12/27.	355	\$ 342,249	1.250%, 03/31/28.	5,250	4,837,588
TOTAL BONDS.		<u>288,236,689</u>	1.250%, 04/30/28.	5,800	5,338,492
U.S. TREASURY OBLIGATIONS — (24.0%)			2.875%, 05/15/28.	4,250	4,279,219
U.S. Treasury Bonds			2.875%, 08/15/28.	4,250	4,279,551
6.750%, 08/15/26.	1,000	1,152,031	3.125%, 11/15/28.	5,000	5,109,570
6.625%, 02/15/27.	3,000	3,488,555	2.625%, 02/15/29.	4,000	3,976,875
4.500%, 02/15/36.	2,200	2,668,102	2.375%, 05/15/29.	1,750	1,713,018
4.750%, 02/15/37.	1,000	1,246,719	1.625%, 08/15/29.	750	699,990
1.125%, 05/15/40.	3,400	2,429,273	1.500%, 02/15/30.	600	552,773
1.750%, 08/15/41.	7,300	5,703,125	0.625%, 05/15/30.	6,050	5,184,094
U.S. Treasury Notes			0.625%, 08/15/30.	8,100	6,912,844
0.125%, 07/31/23.	1,600	1,555,250	0.875%, 11/15/30.	6,200	5,391,578
0.250%, 06/15/24.	4,200	3,996,727	1.125%, 02/15/31.	400	354,078
2.250%, 11/15/25.	2,000	1,964,609	1.625%, 05/15/31.	6,000	5,521,172
1.625%, 05/15/26.	2,500	2,397,070	1.250%, 08/15/31.	6,000	5,326,641
1.500%, 08/15/26.	3,500	3,330,606	TOTAL U.S. TREASURY		
1.625%, 09/30/26.	2,000	1,912,734	OBLIGATIONS.		<u>122,512,974</u>
2.000%, 11/15/26.	3,000	2,908,359	TOTAL INVESTMENT		
1.625%, 11/30/26.	1,500	1,432,207	SECURITIES		
1.500%, 01/31/27.	2,000	1,896,953	(Cost \$527,384,879).....		<u>487,219,683</u>
2.250%, 02/15/27.	2,500	2,446,582		<u>Shares</u>	
2.375%, 05/15/27.	3,775	3,713,361	SECURITIES LENDING COLLATERAL — (4.6%)		
0.500%, 06/30/27.	3,500	3,143,711	@ \$ The DFA Short Term		
2.250%, 08/15/27.	1,700	1,661,219	Investment Fund	2,022,957	<u>23,399,542</u>
0.500%, 10/31/27.	3,800	3,385,859	TOTAL INVESTMENTS — (100.0%)		
2.250%, 11/15/27.	1,000	975,391	(Cost \$550,784,787)^^.....		<u>\$510,619,225</u>
0.625%, 11/30/27.	1,250	1,119,189			
0.625%, 12/31/27.	3,000	2,681,133			
2.750%, 02/15/28.	1,700	1,699,734			

Summary of the Portfolio's investments as of July 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.	—	\$ 76,470,020	—	\$ 76,470,020
Bonds.	—	288,236,689	—	288,236,689
U.S. Treasury Obligations.	—	122,512,974	—	122,512,974
Securities Lending Collateral.	—	23,399,542	—	23,399,542
TOTAL.	—	<u>\$510,619,225</u>	—	<u>\$510,619,225</u>

DFA DIVERSIFIED FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2022
(Unaudited)

	<u>Face Amount± (000)</u>	<u>Value†</u>
U.S. TREASURY OBLIGATIONS — (20.0%)		
Treasury Inflation Protected Security		
0.125%, 07/15/24.....	17,228	\$ 17,400,596
0.125%, 07/15/26.....	10,971	11,108,046
U.S. Treasury Inflation Indexed Bonds		
0.500%, 04/15/24.....	25,951	26,285,824
0.125%, 10/15/24.....	41,626	41,935,452
2.375%, 01/15/25.....	31,193	33,148,000
0.125%, 04/15/25.....	41,572	41,892,418
0.375%, 07/15/25.....	67,152	68,486,793
0.125%, 10/15/25.....	43,074	43,578,304
0.625%, 01/15/26.....	63,392	65,085,294
0.125%, 04/15/26.....	77,324	77,936,241
0.125%, 10/15/26.....	3,475	3,519,242
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>430,376,210</u>
	<u>Shares</u>	
AFFILIATED INVESTMENT COMPANIES — (79.9%)		
Investment in DFA Intermediate Government Fixed Income Portfolio of DFA Investment Dimensions Group Inc.....	92,337,284	1,078,499,479
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	66,071,863	<u>638,254,198</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES.....		<u>1,716,753,677</u>
TOTAL INVESTMENT SECURITIES (Cost \$2,277,283,951).....		<u>2,147,129,887</u>
TEMPORARY CASH INVESTMENTS — (0.1%) State Street Institutional U.S. Government Money Market Fund 1.880%.....	1,917,277	<u>1,917,277</u>
SECURITIES LENDING COLLATERAL — (0.0%) @§ The DFA Short Term Investment Fund.....	1	<u>13</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$2,279,201,241)^^.....		<u>\$2,149,047,177</u>

Summary of the Portfolio's investments as of July 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.....	—	\$430,376,210	—	\$ 430,376,210
Affiliated Investment Companies.....	\$1,716,753,677	—	—	1,716,753,677
Temporary Cash Investments.....	1,917,277	—	—	1,917,277
Securities Lending Collateral.....	—	13	—	13
TOTAL.....	<u>\$1,718,670,954</u>	<u>\$430,376,223</u>	<u>—</u>	<u>\$2,149,047,177</u>

U.S. HIGH RELATIVE PROFITABILITY PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (99.0%)		
COMMUNICATION SERVICES — (3.1%)		
* Altice USA, Inc., Class A.....	136,587	\$ 1,435,529
* Charter Communications, Inc., Class A.....	67,928	29,351,689
* Match Group, Inc.....	4,952	363,031
Omnicom Group, Inc.....	166,633	11,637,649
# Sirius XM Holdings, Inc.....	45,907	306,659
Verizon Communications, Inc.....	2,319,950	107,158,490
TOTAL COMMUNICATION SERVICES.....		<u>150,253,047</u>
CONSUMER DISCRETIONARY — (14.9%)		
* Amazon.com, Inc.....	876,336	118,261,543
Best Buy Co., Inc.....	272,637	20,990,323
#* Burlington Stores, Inc.....	2,810	396,575
Darden Restaurants, Inc.....	78,569	9,781,055
Dollar General Corp.....	104,446	25,947,520
#* Etsy, Inc.....	89,750	9,308,870
Hanesbrands, Inc.....	101	1,129
Hilton Worldwide Holdings, Inc.....	24,240	3,104,417
Home Depot, Inc.....	481,459	144,890,271
Lowe's Cos., Inc.....	318,826	61,064,744
* Lululemon Athletica, Inc.....	69,975	21,727,937
Marriott International, Inc., Class A.....	138,385	21,978,306
NIKE, Inc., Class B.....	575,931	66,185,991
* NVR, Inc.....	1,863	8,184,345
* O'Reilly Automotive, Inc.....	42,428	29,851,917
Pool Corp.....	18,597	6,652,147
Ross Stores, Inc.....	382,448	31,077,724
Service Corp. International.....	76,856	5,722,698
Starbucks Corp.....	125,207	10,615,049
Target Corp.....	285,127	46,584,049
TJX Cos., Inc.....	600,719	36,739,974
Tractor Supply Co.....	101,092	19,357,096
Travel & Leisure Co.....	7,845	338,198
* Ulta Beauty, Inc.....	43,665	16,981,755
Whirlpool Corp.....	18,979	3,280,900
# Williams-Sonoma, Inc.....	58,255	8,413,187
TOTAL CONSUMER DISCRETIONARY.....		<u>727,437,720</u>
CONSUMER STAPLES — (12.0%)		
Altria Group, Inc.....	940,393	41,245,637
Clorox Co.....	51,813	7,349,156
Coca-Cola Co.....	1,449,059	92,986,116
Colgate-Palmolive Co.....	233,131	18,356,735
Costco Wholesale Corp.....	167,842	90,852,875
Estee Lauder Cos., Inc., Class A.....	86,812	23,708,357
* Herbalife Nutrition Ltd.....	8,932	218,030
Hershey Co.....	110,733	25,242,695
Kellogg Co.....	264,986	19,587,765
Kimberly-Clark Corp.....	77,197	10,173,793
Kroger Co.....	743,305	34,519,084
Lamb Weston Holdings, Inc.....	71,525	5,697,681
PepsiCo, Inc.....	708,172	123,901,773
Procter & Gamble Co.....	452,798	62,898,170

U.S. HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
Sysco Corp.....	329,333	\$ 27,960,372
TOTAL CONSUMER STAPLES.....		<u>584,698,239</u>
ENERGY — (2.2%)		
Cheniere Energy, Inc.....	38,026	5,687,929
ConocoPhillips.....	279,498	27,231,490
Devon Energy Corp.....	115,500	7,259,175
Occidental Petroleum Corp.....	1,054,159	69,310,955
TOTAL ENERGY.....		<u>109,489,549</u>
FINANCIALS — (3.7%)		
Allstate Corp.....	10,715	1,253,334
American Express Co.....	354,187	54,551,882
Ameriprise Financial, Inc.....	106,466	28,737,303
Aon PLC, Class A.....	87,131	25,358,606
Discover Financial Services.....	234,227	23,656,927
Lazard Ltd., Class A.....	325	12,243
LPL Financial Holdings, Inc.....	65,582	13,766,973
Moody's Corp.....	54,880	17,026,520
MSCI, Inc.....	14,305	6,885,569
Progressive Corp.....	80,457	9,257,382
TOTAL FINANCIALS.....		<u>180,506,739</u>
HEALTH CARE — (13.6%)		
AbbVie, Inc.....	1,081,847	155,255,863
AmerisourceBergen Corp.....	97,860	14,280,710
Amgen, Inc.....	324,244	80,240,663
Bristol-Myers Squibb Co.....	628,421	46,364,901
Cardinal Health, Inc.....	325,170	19,367,125
* DaVita, Inc.....	108,829	9,159,049
Eli Lilly & Co.....	410,332	135,282,357
Gilead Sciences, Inc.....	694,162	41,476,180
HCA Healthcare, Inc.....	84,774	18,007,693
* Hologic, Inc.....	208,309	14,869,096
* IDEXX Laboratories, Inc.....	58,292	23,269,001
McKesson Corp.....	2,895	988,874
Merck & Co., Inc.....	40,797	3,644,804
* Mettler-Toledo International, Inc.....	14,593	19,696,610
* Moderna, Inc.....	113,771	18,668,683
* Molina Healthcare, Inc.....	32,953	10,799,357
Organon & Co.....	153,272	4,861,788
* Regeneron Pharmaceuticals, Inc.....	4,871	2,833,412
* Tenet Healthcare Corp.....	17,500	1,157,100
* Waters Corp.....	17,940	6,530,698
Zoetis, Inc.....	201,953	36,866,520
TOTAL HEALTH CARE.....		<u>663,620,484</u>
INDUSTRIALS — (12.4%)		
3M Co.....	338,651	48,508,369
Allegion PLC.....	36,527	3,860,904
* Boeing Co.....	31,940	5,088,361
Booz Allen Hamilton Holding Corp., Class A.....	86,441	8,296,607
BWX Technologies, Inc.....	1,500	85,020
Caterpillar, Inc.....	292,468	57,981,781
CH Robinson Worldwide, Inc.....	51,776	5,731,603
Cintas Corp.....	62,229	26,477,817
CSX Corp.....	125,429	4,055,120

U.S. HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Deere & Co.....	160,968	\$ 55,240,998
* Delta Air Lines, Inc.....	523,974	16,662,373
Expeditors International of Washington, Inc.....	20,865	2,216,906
Illinois Tool Works, Inc.....	135,400	28,130,704
JB Hunt Transport Services, Inc.....	72,973	13,373,762
Lennox International, Inc.....	2,197	526,247
Lockheed Martin Corp.....	143,669	59,451,669
Masco Corp.....	12,069	668,381
Northrop Grumman Corp.....	11,833	5,666,824
Old Dominion Freight Line, Inc.....	100	30,351
Otis Worldwide Corp.....	20,717	1,619,448
Robert Half International, Inc.....	52,584	4,161,498
Rockwell Automation, Inc.....	18,896	4,823,771
Rollins, Inc.....	64,509	2,488,112
Toro Co.....	34,841	2,995,978
Union Pacific Corp.....	360,313	81,899,145
United Parcel Service, Inc., Class B.....	394,779	76,938,479
* United Rentals, Inc.....	80,731	26,049,472
Verisk Analytics, Inc.....	22,090	4,202,622
Waste Management, Inc.....	218,335	35,929,208
WW Grainger, Inc.....	44,501	24,187,629
TOTAL INDUSTRIALS.....		<u>607,349,159</u>
INFORMATION TECHNOLOGY — (34.3%)		
Accenture PLC, Class A.....	325,740	99,761,132
* Adobe, Inc.....	28,793	11,808,585
Apple, Inc.....	1,641,240	266,717,912
Applied Materials, Inc.....	522,179	55,340,530
* Aspen Technology, Inc.....	8,509	1,736,602
* Atlassian Corp. PLC, Class A.....	18,170	3,803,344
* Autodesk, Inc.....	94,223	20,382,319
Automatic Data Processing, Inc.....	196,951	47,488,825
Broadcom, Inc.....	236,655	126,724,019
Broadridge Financial Solutions, Inc.....	81,226	13,040,834
CDW Corp.....	99,547	18,070,767
Citrix Systems, Inc.....	39,521	4,007,825
Dell Technologies, Inc., Class C.....	102,737	4,629,329
* Dropbox, Inc., Class A.....	50,704	1,153,009
* Fair Isaac Corp.....	9,573	4,423,013
* FleetCor Technologies, Inc.....	8,056	1,773,045
* Fortinet, Inc.....	280,080	16,706,772
* Gartner, Inc.....	53,466	14,194,154
* GoDaddy, Inc., Class A.....	28,760	2,133,417
International Business Machines Corp.....	559,508	73,178,051
Jack Henry & Associates, Inc.....	9,411	1,955,323
KLA Corp.....	78,501	30,108,274
* Kyndryl Holdings, Inc.....	3,699	38,729
Lam Research Corp.....	72,492	36,282,971
Mastercard, Inc., Class A.....	355,826	125,887,681
Microsoft Corp.....	902,881	253,474,812
NetApp, Inc.....	99,721	7,113,099
NortonLifeLock, Inc.....	289,435	7,099,841
NVIDIA Corp.....	533	96,809
NXP Semiconductors NV.....	2,571	472,755
Oracle Corp.....	1,054,524	82,084,148
Paychex, Inc.....	221,143	28,368,224
QUALCOMM, Inc.....	560,047	81,240,418
Seagate Technology Holdings PLC.....	176,363	14,105,513
Teradyne, Inc.....	116,513	11,754,997

U.S. HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
Texas Instruments, Inc.....	529,019	\$ 94,636,209
Visa, Inc., Class A.....	530,182	112,456,904
VMware, Inc., Class A.....	7,968	925,882
		<u>1,675,176,073</u>
TOTAL INFORMATION TECHNOLOGY.....		
MATERIALS — (2.7%)		
Avery Dennison Corp.....	55,076	10,489,775
Ball Corp.....	43,820	3,217,264
* Berry Global Group, Inc.....	30,253	1,744,085
* Cleveland-Cliffs, Inc.....	10,332	182,980
Crown Holdings, Inc.....	89,288	9,078,804
Dow, Inc.....	315,084	16,765,620
LyondellBasell Industries NV, Class A.....	311,555	27,765,782
Nucor Corp.....	249,069	33,823,570
# Scotts Miracle-Gro Co.....	673	59,863
Sealed Air Corp.....	11,977	732,034
Sherwin-Williams Co.....	103,032	24,927,562
Southern Copper Corp.....	6,256	311,549
Steel Dynamics, Inc.....	60,618	4,720,930
		<u>133,819,818</u>
TOTAL MATERIALS.....		
UTILITIES — (0.1%)		
NRG Energy, Inc.....	165,416	6,244,454
TOTAL COMMON STOCKS		
Cost (\$3,724,541,320).....		<u>4,838,595,282</u>
TEMPORARY CASH INVESTMENTS — (0.8%)		
State Street Institutional U.S. Government Money Market Fund 1.880%.....	37,288,509	37,288,509
SECURITIES LENDING COLLATERAL — (0.2%)		
@§ The DFA Short Term Investment Fund.....	902,143	10,435,089
TOTAL INVESTMENTS — (100.0%)		
(Cost \$3,772,265,314)^^.....		<u>\$4,886,318,880</u>

As of July 31, 2022, U.S. High Relative Profitability 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.....	167	09/16/22	\$34,046,404	\$34,514,725	\$468,321
Total Futures Contracts.....			<u>\$34,046,404</u>	<u>\$34,514,725</u>	<u>\$468,321</u>

Summary of the Portfolio's investments as of July 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.....	\$ 150,253,047	—	—	\$ 150,253,047
Consumer Discretionary.....	727,437,720	—	—	727,437,720
Consumer Staples.....	584,698,239	—	—	584,698,239

U.S. HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Energy.....	\$ 109,489,549	—	—	\$ 109,489,549
Financials.....	180,506,739	—	—	180,506,739
Health Care.....	663,620,484	—	—	663,620,484
Industrials.....	607,349,159	—	—	607,349,159
Information Technology.....	1,675,176,073	—	—	1,675,176,073
Materials.....	133,819,818	—	—	133,819,818
Utilities.....	6,244,454	—	—	6,244,454
Temporary Cash Investments.....	37,288,509	—	—	37,288,509
Securities Lending Collateral.....	—	\$10,435,089	—	10,435,089
Futures Contracts**.....	468,321	—	—	468,321
TOTAL.....	\$4,876,352,112	\$10,435,089	—	\$4,886,787,201

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

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (93.9%)		
AUSTRALIA — (7.3%)		
	175,861	\$ 1,444,423
	66,035	1,564,468
	73,174	1,825,549
	3,322	9,402
	433,872	559,139
	494,978	13,614,654
#	439,796	24,206,372
	243,854	2,864,401
	713,130	5,739,770
	84,194	1,227,398
	6,486	977,615
	478,603	6,303,363
	79,056	1,396,681
#	66,257	13,491,050
	23,006	1,176,293
	21,683	191,687
	306,354	1,706,831
	512,459	6,594,608
	20,461	411,673
	120,140	815,393
	166,749	4,118,151
#	56,863	1,683,737
	1,041,299	2,503,837
	423,718	1,235,112
	88,745	3,381,547
	2,857	25,956
	124,664	386,219
	22,460	299,959
#	17,321	606,735
	73,183	3,615,369
	20,063	1,770,045
	109,286	7,571,831
*	120,140	26,861
	228,028	5,298,607
	25,673	213,016
	1,132,094	3,094,023
Ω	238,773	448,552
	268,055	8,782,959
#	158,942	3,609,579
*	89,442	2,022,734
	309,823	8,151,159
TOTAL AUSTRALIA.....		<u>144,966,758</u>
AUSTRIA — (0.1%)		
	49,981	2,128,687
	6,062	666,611
TOTAL AUSTRIA.....		<u>2,795,298</u>
BELGIUM — (0.6%)		
	80,096	4,290,566
	45,924	636,369
	33,320	2,926,593
	30,232	2,362,290

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BELGIUM — (Continued)		
Umicore SA.....	51,735	\$ 1,873,964
TOTAL BELGIUM.....		<u>12,089,782</u>
CANADA — (10.7%)		
Agnico Eagle Mines Ltd.....	75,540	3,247,872
Alimentation Couche-Tard, Inc.....	184,394	8,238,008
# ARC Resources Ltd.....	303,606	4,258,142
B2Gold Corp.....	157,030	549,369
Bank of Montreal.....	7,288	734,047
#* Bausch Health Cos., Inc.....	57,312	264,059
BCE, Inc.....	25,678	1,297,441
Canadian National Railway Co.....	155,175	19,658,368
Canadian Natural Resources Ltd.....	277,342	15,309,278
Canadian Pacific Railway Ltd.....	29,233	2,305,607
Canadian Tire Corp. Ltd., Class A.....	22,173	2,848,526
CCL Industries, Inc., Class B.....	56,629	2,844,827
Cenovus Energy, Inc.....	124,180	2,369,354
* CGI, Inc.....	82,222	7,049,348
Constellation Software, Inc.....	6,141	10,446,534
Dollarama, Inc.....	65,795	3,987,623
# Empire Co. Ltd., Class A.....	68,713	2,085,188
# Endeavour Mining PLC.....	13,300	262,355
Fairfax Financial Holdings Ltd.....	9,519	5,127,645
# FirstService Corp.....	10,444	1,397,389
George Weston Ltd.....	33,809	4,035,272
Gildan Activewear, Inc.....	60,328	1,768,817
# Imperial Oil Ltd.....	30,862	1,480,759
# Keyera Corp.....	38,822	1,006,210
Kinross Gold Corp.....	118,518	404,146
Loblaw Cos. Ltd.....	78,593	7,154,415
Lundin Mining Corp.....	263,154	1,483,716
# Magna International, Inc.....	123,672	7,897,374
Metro, Inc.....	65,472	3,625,489
# National Bank of Canada.....	139,276	9,772,323
Northland Power, Inc.....	72,206	2,367,114
Nutrien Ltd.....	70,318	6,023,440
Open Text Corp.....	52,155	2,133,302
# Parkland Corp.....	13,156	369,134
Quebecor, Inc., Class B.....	49,134	1,091,611
Restaurant Brands International, Inc.....	71,837	3,851,174
Ritchie Bros Auctioneers, Inc.....	30,532	2,200,634
# Rogers Communications, Inc., Class B.....	149,592	6,876,784
# Royal Bank of Canada.....	232,807	22,700,080
Shaw Communications, Inc., Class B.....	191,169	5,170,613
Suncor Energy, Inc.....	311,402	10,568,984
Teck Resources Ltd., Class B.....	37,579	1,104,447
# TFI International, Inc.....	25,500	2,547,016
Toromont Industries Ltd.....	28,093	2,366,038
Tourmaline Oil Corp.....	63,400	3,972,185
West Fraser Timber Co. Ltd.....	37,788	3,537,857
# Whitecap Resources, Inc.....	267,985	2,048,786
WSP Global, Inc.....	3,507	423,124
TOTAL CANADA.....		<u>212,261,824</u>
DENMARK — (3.1%)		
Coloplast AS, Class B.....	11,316	1,324,412
Novo Nordisk AS, Class B.....	490,008	57,073,071

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
DENMARK — (Continued)		
Pandora AS.....	48,988	\$ 3,639,402
TOTAL DENMARK.....		<u>62,036,885</u>
FINLAND — (1.1%)		
Elisa Oyj.....	52,630	2,910,706
Kesko Oyj, Class A.....	61,869	1,401,739
Kesko Oyj, Class B.....	140,319	3,470,533
Kone Oyj, Class B.....	66,640	3,045,543
Metso Outotec Oyj.....	287,345	2,375,393
Neste Oyj.....	127,288	6,545,312
Orion Oyj, Class A.....	1,898	90,585
Orion Oyj, Class B.....	14,818	707,374
Sampo Oyj, Class A.....	25,060	1,082,660
TOTAL FINLAND.....		<u>21,629,845</u>
FRANCE — (9.0%)		
Air Liquide SA.....	47,351	6,509,928
Airbus SE.....	114,996	12,399,062
Arkema SA.....	23,587	2,234,527
BioMerieux.....	19,966	2,161,067
Bouygues SA.....	112,262	3,393,650
# Bureau Veritas SA.....	121,130	3,340,839
Capgemini SE.....	45,538	8,685,774
# Carrefour SA.....	304,425	5,188,024
Cie Generale des Etablissements Michelin SCA.....	230,907	6,461,832
Eiffage SA.....	41,236	3,869,544
Eurofins Scientific SE.....	63,629	4,960,413
* Faurecia SE.....	3,198	58,034
Hermes International.....	6,104	8,374,345
Ipsen SA.....	18,178	1,838,834
Kering SA.....	19,489	11,157,276
Ω La Francaise des Jeux SAEM.....	24,456	873,520
Legrand SA.....	44,608	3,651,995
L'Oreal SA.....	2,249	850,251
LVMH Moet Hennessy Louis Vuitton SE.....	67,951	47,182,048
Orange SA.....	524,749	5,362,112
Sartorius Stedim Biotech.....	5,109	2,043,801
SEB SA.....	1,969	165,771
# STMicroelectronics NV.....	116,439	4,406,462
# STMicroelectronics NV.....	62,419	2,368,177
Teleperformance.....	29,391	9,828,377
Thales SA.....	52,196	6,491,074
# TotalEnergies SE.....	236,226	12,065,799
* Ubisoft Entertainment SA.....	36,543	1,555,797
TOTAL FRANCE.....		<u>177,478,333</u>
GERMANY — (5.6%)		
Adidas AG.....	34,752	6,011,800
Bayer AG.....	221,721	12,933,038
Bayerische Motoren Werke AG.....	16,131	1,318,118
Bechtle AG.....	48,600	2,247,938
Brenntag SE.....	57,188	4,017,176
Continental AG.....	36,128	2,573,800
Ω Covestro AG.....	100,833	3,400,631
* Daimler Truck Holding AG.....	78,479	2,144,435
Deutsche Boerse AG.....	30,318	5,292,471
Deutsche Post AG.....	219,519	8,767,559
Deutsche Telekom AG.....	866,133	16,455,639

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
E.ON SE.....	948,865	\$ 8,529,442
Fresenius Medical Care AG & Co. KGaA.....	199	7,378
#Ω Hapag-Lloyd AG.....	10,586	3,646,952
* HelloFresh SE.....	45,169	1,248,459
Infineon Technologies AG.....	213,492	5,854,904
KION Group AG.....	30,434	1,388,174
Knorr-Bremse AG.....	24,707	1,471,933
Mercedes-Benz Group AG.....	193,985	11,440,068
Nemetschek SE.....	19,755	1,322,529
Puma SE.....	36,497	2,464,415
Rational AG.....	1,286	896,400
Rheinmetall AG.....	13,079	2,398,389
RTL Group SA.....	11,416	448,435
Telefonica Deutschland Holding AG.....	536,334	1,425,913
Volkswagen AG.....	8,857	1,754,285
Wacker Chemie AG.....	6,400	963,495
TOTAL GERMANY.....		<u>110,423,776</u>
HONG KONG — (2.3%)		
AIA Group Ltd.....	688,800	6,920,128
Ω BOC Aviation Ltd.....	90,200	767,657
Ω Budweiser Brewing Co. APAC Ltd.....	407,500	1,128,341
Chow Tai Fook Jewellery Group Ltd.....	1,069,800	2,115,805
Hang Seng Bank Ltd.....	35,800	577,476
HKT Trust & HKT Ltd.....	2,020,000	2,830,253
Hong Kong Exchanges & Clearing Ltd.....	293,437	13,465,951
L'Occitane International SA.....	25,000	85,284
Man Wah Holdings Ltd.....	718,000	562,052
Orient Overseas International Ltd.....	75,500	2,631,229
PCCW Ltd.....	69,270	37,074
Prada SpA.....	215,800	1,245,524
SITC International Holdings Co. Ltd.....	679,000	2,311,944
Techtronic Industries Co. Ltd.....	571,500	6,341,719
Ω WH Group Ltd.....	4,329,363	3,278,786
Xinyi Glass Holdings Ltd.....	1,011,000	1,994,029
TOTAL HONG KONG.....		<u>46,293,252</u>
IRELAND — (0.5%)		
# CRH PLC, Sponsored ADR.....	84,212	3,249,741
Kerry Group PLC, Class A.....	8,319	878,080
Kingspan Group PLC.....	38,555	2,495,591
Smurfit Kappa Group PLC.....	81,795	2,964,856
TOTAL IRELAND.....		<u>9,588,268</u>
ISRAEL — (0.6%)		
Bank Leumi Le-Israel BM.....	262,536	2,552,797
Bezeq The Israeli Telecommunication Corp. Ltd.....	544,901	932,949
* Delek Group Ltd.....	2,421	367,598
Elbit Systems Ltd.....	5,129	1,187,220
Electra Ltd.....	154	92,292
ICL Group Ltd.....	115,400	1,051,573
Mizrahi Tefahot Bank Ltd.....	51,078	1,898,878
* Nova Ltd.....	2,722	289,085
Phoenix Holdings Ltd.....	63,853	682,308
Shapir Engineering & Industry Ltd.....	9,377	83,499
Shufersal Ltd.....	28,731	187,734
Strauss Group Ltd.....	13,556	360,201

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
* Tower Semiconductor Ltd.....	29,421	\$ 1,405,374
TOTAL ISRAEL.....		<u>11,091,508</u>
ITALY — (1.9%)		
Amplifon SpA.....	35,001	1,157,418
CNH Industrial NV.....	146,903	1,892,501
DiaSorin SpA.....	3,256	452,722
Enel SpA.....	1,126,993	5,681,469
Eni SpA.....	530,234	6,373,720
# Ferrari NV.....	19,434	4,106,392
* Iveco Group NV.....	38,331	234,685
Moncler SpA.....	59,589	2,987,129
Recordati Industria Chimica e Farmaceutica SpA.....	34,508	1,530,405
Snam SpA.....	495,364	2,485,505
Stellantis NV.....	716,336	<u>10,286,766</u>
TOTAL ITALY.....		<u>37,188,712</u>
JAPAN — (19.2%)		
Advantest Corp.....	73,700	4,383,453
Aeon Co. Ltd.....	186,800	3,767,179
AGC, Inc.....	38,600	1,407,095
Air Water, Inc.....	89,500	1,204,929
Aisin Corp.....	81,000	2,405,585
Ajinomoto Co., Inc.....	117,200	3,084,233
Asics Corp.....	27,700	527,782
Bandai Namco Holdings, Inc.....	49,400	3,859,247
BayCurrent Consulting, Inc.....	5,400	1,689,468
Benefit One, Inc.....	28,700	466,157
BIPROGY, Inc.....	34,900	744,745
Calbee, Inc.....	11,300	242,497
Capcom Co. Ltd.....	77,800	2,162,648
Chugai Pharmaceutical Co. Ltd.....	154,000	4,326,289
Cosmo Energy Holdings Co. Ltd.....	31,300	949,340
Cosmos Pharmaceutical Corp.....	8,000	860,099
CyberAgent, Inc.....	178,700	1,783,140
Daicel Corp.....	32,100	204,198
Daikin Industries Ltd.....	49,600	8,698,760
Daio Paper Corp.....	44,300	474,341
Daito Trust Construction Co. Ltd.....	32,800	3,109,524
Daiwa House Industry Co. Ltd.....	33,500	827,720
Denka Co. Ltd.....	35,800	928,244
Disco Corp.....	13,000	3,176,286
Dowa Holdings Co. Ltd.....	28,200	1,022,721
ENEOS Holdings, Inc.....	1,725,400	6,674,541
Fancl Corp.....	18,400	350,715
Fast Retailing Co. Ltd.....	14,000	8,478,264
Food & Life Cos. Ltd.....	40,800	795,085
FP Corp.....	10,100	227,401
Fuji Kyuko Co. Ltd.....	3,000	92,061
Fujitsu Ltd.....	53,600	7,185,742
GMO internet, Inc.....	28,200	553,915
GMO Payment Gateway, Inc.....	15,500	1,288,095
Goldwin, Inc.....	10,300	642,627
GungHo Online Entertainment, Inc.....	15,000	292,683
Hakuhodo DY Holdings, Inc.....	10,500	107,999
Haseko Corp.....	93,800	1,141,960
Hitachi Ltd.....	264,700	13,401,244
Hitachi Transport System Ltd.....	19,200	1,250,557

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Hoya Corp.....	78,800	\$ 7,895,101
Ibiden Co. Ltd.....	52,200	1,540,502
Idemitsu Kosan Co. Ltd.....	114,800	2,985,351
IHI Corp.....	73,200	1,930,116
Information Services International-Dentsu Ltd.....	4,500	151,318
Inpex Corp.....	219,300	2,513,567
Internet Initiative Japan, Inc.....	23,600	958,250
Ito En Ltd.....	23,100	1,088,502
Itochu Techno-Solutions Corp.....	48,000	1,286,385
Iwatani Corp.....	20,500	859,293
Japan Exchange Group, Inc.....	223,100	3,547,453
Japan Tobacco, Inc.....	207,300	3,722,198
JCR Pharmaceuticals Co. Ltd.....	28,700	533,218
JFE Holdings, Inc.....	272,400	3,071,268
Justsystems Corp.....	13,200	407,527
Kakaku.com, Inc.....	49,100	961,704
Kao Corp.....	84,300	3,666,577
KDDI Corp.....	492,100	15,777,867
# Kobe Bussan Co. Ltd.....	50,200	1,430,959
Konami Holdings Corp.....	30,400	1,796,805
Lasertec Corp.....	20,100	2,877,718
Lawson, Inc.....	28,900	1,024,836
Lixil Corp.....	130,000	2,690,381
M3, Inc.....	84,900	2,957,908
McDonald's Holdings Co. Japan Ltd.....	28,400	1,066,006
MEIJI Holdings Co. Ltd.....	51,200	2,673,152
Minebea Mitsumi, Inc.....	176,800	3,180,300
MISUMI Group, Inc.....	99,300	2,470,415
Mitsubishi Chemical Holdings Corp.....	708,100	3,982,019
Mitsubishi HC Capital, Inc.....	364,550	1,766,573
Mitsui Chemicals, Inc.....	101,800	2,144,339
# Mitsui High-Tec, Inc.....	7,400	497,071
MonotaRO Co. Ltd.....	91,700	1,637,334
Morinaga Milk Industry Co. Ltd.....	8,800	324,481
Murata Manufacturing Co. Ltd.....	156,000	9,112,068
NET One Systems Co. Ltd.....	32,230	750,622
NGK Insulators Ltd.....	46,000	672,806
Nichirei Corp.....	51,200	913,582
Nidec Corp.....	49,800	3,460,804
Nifco, Inc.....	40,500	982,865
Nihon M&A Center Holdings, Inc.....	110,100	1,473,362
Nintendo Co. Ltd.....	26,500	11,850,086
Nippon Express Holdings, Inc.....	40,100	2,396,192
Nippon Sanso Holdings Corp.....	82,800	1,396,230
Nippon Steel Corp.....	197,700	2,941,821
Nippon Yusen KK.....	21,913	1,721,295
Nissan Chemical Corp.....	53,600	2,740,736
Nitori Holdings Co. Ltd.....	6,000	634,791
Nomura Research Institute Ltd.....	69,500	2,088,079
NTT Data Corp.....	164,700	2,492,735
Olympus Corp.....	235,300	5,035,927
Open House Group Co. Ltd.....	40,500	1,766,821
Oracle Corp.....	14,200	885,629
Otsuka Corp.....	46,800	1,459,490
Pan Pacific International Holdings Corp.....	203,000	3,160,805
Panasonic Corp.....	260,000	2,146,595
* Park24 Co. Ltd.....	41,100	577,525
Persol Holdings Co. Ltd.....	78,800	1,631,300
Rakus Co. Ltd.....	27,000	381,970

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	267,200	\$ 9,986,074
	42,700	709,033
*	312,600	2,977,467
	128,800	1,278,438
	92,100	994,922
	95,600	1,939,478
	9,500	687,508
	78,100	1,375,360
	166,100	2,495,266
	146,300	5,963,218
	140,300	2,677,560
	119,100	958,636
*	4,100	644,373
	17,000	2,839,786
	29,600	3,791,589
	30,300	780,336
*	116,300	1,387,636
	24,200	581,759
	686,600	7,938,642
	147,320	6,188,438
	328,700	27,882,934
	25,600	1,187,835
	177,600	2,485,107
	82,200	741,146
	27,400	642,727
	36,000	2,520,426
	59,000	2,096,862
	23,300	376,552
	209,500	6,598,129
	51,200	1,189,824
	85,100	901,714
	83,600	2,370,405
	900	74,607
	20,500	724,984
	33,900	11,668,158
	10,900	359,842
	129,700	1,690,665
	29,600	397,827
	35,400	523,473
	59,500	3,457,795
	92,500	3,350,557
	88,900	1,744,442
	38,200	853,193
#	8,900	427,581
	166,500	3,216,302
	6,000	291,790
	30,900	452,605
	25,200	857,329
	40,200	1,064,296
	46,300	1,000,158
TOTAL JAPAN		<u>380,223,983</u>
NETHERLANDS — (3.4%)		
*Ω	2,309	4,153,364
	14,189	8,155,240
	60,070	34,506,611
	128,821	3,547,566
#	1,513,069	4,991,600
	10,214	231,209

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)		
Wolters Kluwer NV.....	103,253	\$11,213,509
TOTAL NETHERLANDS.....		<u>66,799,099</u>
NEW ZEALAND — (0.3%)		
Chorus Ltd.....	314,405	1,582,372
Fisher & Paykel Healthcare Corp. Ltd.....	101,609	1,358,779
Spark New Zealand Ltd.....	718,523	2,310,465
TOTAL NEW ZEALAND.....		<u>5,251,616</u>
NORWAY — (0.9%)		
AF Gruppen ASA.....	14,583	259,783
# Aker BP ASA.....	47,410	1,647,324
Borregaard ASA.....	29,272	525,454
Ω Elkem ASA.....	36,673	150,263
Equinor ASA.....	304,550	11,726,358
Gjensidige Forsikring ASA.....	6,902	144,361
Golden Ocean Group Ltd.....	46,866	517,453
Telenor ASA.....	153,214	1,860,653
TOMRA Systems ASA.....	77,786	1,820,940
Veidekke ASA.....	4,298	44,438
TOTAL NORWAY.....		<u>18,697,027</u>
PORTUGAL — (0.1%)		
Galp Energia SGPS SA.....	113,250	1,195,419
Jeronimo Martins SGPS SA.....	63,921	1,479,576
TOTAL PORTUGAL.....		<u>2,674,995</u>
SINGAPORE — (0.9%)		
Dairy Farm International Holdings Ltd.....	104,900	294,173
DBS Group Holdings Ltd.....	386,358	8,816,051
Great Eastern Holdings Ltd.....	3,600	50,649
Olam Group Ltd.....	413,800	487,363
Sembcorp Industries Ltd.....	367,900	776,226
Singapore Exchange Ltd.....	295,300	2,116,885
Singapore Technologies Engineering Ltd.....	578,800	1,687,641
United Overseas Bank Ltd.....	19,600	391,046
Venture Corp. Ltd.....	99,700	1,270,200
Wilmar International Ltd.....	554,800	1,616,635
TOTAL SINGAPORE.....		<u>17,506,869</u>
SPAIN — (1.7%)		
Acciona SA.....	7,364	1,515,294
# ACS Actividades de Construccion y Servicios SA.....	96,442	2,318,239
Endesa SA.....	100,465	1,841,465
Ferrovial SA.....	91,840	2,459,303
Iberdrola SA.....	268,512	2,867,304
Iberdrola SA.....	9,434	100,564
Industria de Diseno Textil SA.....	196,125	4,763,279
Repsol SA.....	593,804	7,397,761
Telefonica SA.....	2,166,567	9,670,885
TOTAL SPAIN.....		<u>32,934,094</u>
SWEDEN — (2.5%)		
AddTech AB, Class B.....	79,454	1,360,146
Atlas Copco AB, Class A.....	593,536	6,938,056
Atlas Copco AB, Class B.....	344,908	3,582,797

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
# Avanza Bank Holding AB.....	56,226	\$ 1,084,911
Axfood AB.....	37,200	1,181,043
# Beijer Ref AB, Class B.....	14,877	235,991
* Boliden AB.....	14,041	469,234
# Electrolux AB, Class B.....	124,096	1,789,938
Epiroc AB, Class A.....	133,951	2,368,479
Epiroc AB, Class B.....	80,900	1,284,982
# H & M Hennes & Mauritz AB, Class B.....	201,936	2,583,678
Husqvarna AB, Class A.....	1,245	10,157
Husqvarna AB, Class B.....	14,113	112,477
Indutrade AB.....	95,244	2,238,572
# Kindred Group PLC, SDR.....	95,508	841,145
Lifco AB, Class B.....	25,965	505,435
# Medicover AB, Class B.....	18,708	281,956
* Millicom International Cellular SA, SDR.....	52,857	831,127
Nolato AB, Class B.....	33,186	199,704
Peab AB, Class B.....	5,539	37,789
Sectra AB, Class B.....	50,936	935,128
Sweco AB, Class B.....	79,887	891,003
Tele2 AB, Class B.....	223,821	2,556,849
Telefonaktiebolaget LM Ericsson, Class A.....	12,933	106,202
Telefonaktiebolaget LM Ericsson, Class B.....	676,560	5,146,080
# Telia Co. AB.....	554,013	2,046,716
#Ω Thule Group AB.....	46,518	1,350,501
Volvo AB, Class A.....	59,059	1,100,477
Volvo AB, Class B.....	431,676	7,750,321
TOTAL SWEDEN.....		<u>49,820,894</u>
SWITZERLAND — (7.8%)		
ABB Ltd.....	209,661	6,373,610
Bachem Holding AG, Class B.....	968	65,276
EMS-Chemie Holding AG.....	2,419	1,920,891
Geberit AG.....	14,079	7,415,081
Givaudan SA.....	3,524	12,318,342
# Kuehne + Nagel International AG.....	24,938	6,716,335
# Logitech International SA.....	69,413	3,936,411
Nestle SA.....	25,875	3,170,393
Partners Group Holding AG.....	7,501	8,189,186
# Roche Holding AG.....	8,192	3,339,589
Roche Holding AG.....	183,630	60,965,989
Schindler Holding AG.....	6,926	1,315,155
SGS SA.....	2,308	5,632,599
Sika AG.....	41,155	10,168,884
Sonova Holding AG.....	24,134	8,692,627
Straumann Holding AG.....	26,920	3,640,943
Swisscom AG.....	13,349	7,216,968
Temenos AG.....	21,808	1,730,956
Ω VAT Group AG.....	6,795	1,978,509
TOTAL SWITZERLAND.....		<u>154,787,744</u>
UNITED KINGDOM — (14.3%)		
Admiral Group PLC.....	101,048	2,361,651
Ω Airtel Africa PLC.....	60,446	116,843
Anglo American PLC.....	335,117	12,112,753
Antofagasta PLC.....	114,979	1,635,999
Ashtead Group PLC.....	224,550	12,639,854
AstraZeneca PLC, Sponsored ADR.....	17,967	1,189,954
Ω Auto Trader Group PLC.....	383,457	2,956,267

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
B&M European Value Retail SA.....	461,205	\$ 2,388,049
BAE Systems PLC.....	967,945	9,097,462
BP PLC.....	165,519	810,093
BT Group PLC.....	4,496,264	8,877,076
Bunzl PLC.....	87,823	3,296,054
Burberry Group PLC.....	192,103	4,223,107
* Centrica PLC.....	3,492,389	3,742,089
CNH Industrial NV.....	277,392	3,537,943
Coca-Cola HBC AG.....	10,301	253,524
Computacenter PLC.....	20,174	639,448
Diageo PLC, Sponsored ADR.....	106,135	20,314,239
Diageo PLC.....	80,730	3,824,330
*†† Evraz PLC.....	188,057	0
Experian PLC.....	211,338	7,399,420
Ferguson PLC.....	94,077	11,834,790
Glencore PLC.....	371,342	2,104,655
GSK PLC.....	1,204,965	25,316,555
* Haleon PLC.....	1,506,206	5,352,363
Hargreaves Lansdown PLC.....	120,292	1,245,355
Howden Joinery Group PLC.....	331,968	2,740,247
IMI PLC.....	95,715	1,562,932
Imperial Brands PLC.....	553,895	12,161,501
Intertek Group PLC.....	77,727	4,154,135
JD Sports Fashion PLC.....	1,434,096	2,277,863
Next PLC.....	63,730	5,305,637
Reckitt Benckiser Group PLC.....	131,666	10,680,053
RELX PLC, Sponsored ADR.....	334,644	9,878,691
RELX PLC.....	74,172	2,198,198
Rentokil Initial PLC.....	908,866	6,001,204
Rightmove PLC.....	361,876	2,829,064
Rio Tinto PLC.....	94,176	5,685,356
# Rio Tinto PLC, Sponsored ADR.....	251,488	15,348,313
Softcat PLC.....	42,182	719,633
Spirax-Sarco Engineering PLC.....	19,315	2,818,231
SSE PLC.....	626,665	13,534,957
St. James's Place PLC.....	274,562	4,124,214
# Unilever PLC, Sponsored ADR.....	587,080	28,567,313
Unilever PLC.....	110,930	5,403,742
TOTAL UNITED KINGDOM.....		<u>283,261,157</u>
TOTAL COMMON STOCKS.....		<u>1,859,801,719</u>
PREFERRED STOCKS — (0.6%)		
GERMANY — (0.6%)		
Bayerische Motoren Werke AG.....	9,789	743,231
Sartorius AG.....	6,967	3,116,334
Volkswagen AG.....	51,396	7,266,872
TOTAL GERMANY.....		<u>11,126,437</u>
RIGHTS/WARRANTS — (0.0%)		
SPAIN — (0.0%)		
* ACS Actividades de Construcción.....	96,442	153,833
TOTAL INVESTMENT SECURITIES (Cost \$1,733,994,586).....		<u>1,871,081,989</u>

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value†</u>
SECURITIES LENDING COLLATERAL — (5.5%)		
@\$† The DFA Short Term Investment Fund.....	9,470,176	\$ 109,541,527
TOTAL INVESTMENTS — (100.0%)		
(Cost \$1,843,531,137)^.....		<u>\$1,980,623,516</u>

As of July 31, 2022, International High Relative Profitability 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.....	11	09/16/22	\$2,193,573	\$2,273,425	\$79,852
Total Futures Contracts.....			<u>\$2,193,573</u>	<u>\$2,273,425</u>	<u>\$79,852</u>

Summary of the Portfolio's investments as of July 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.....	\$ 28,834,318	\$ 116,132,440	—	\$ 144,966,758
Austria.....	—	2,795,298	—	2,795,298
Belgium.....	—	12,089,782	—	12,089,782
Canada.....	212,261,824	—	—	212,261,824
Denmark.....	—	62,036,885	—	62,036,885
Finland.....	—	21,629,845	—	21,629,845
France.....	2,368,177	175,110,156	—	177,478,333
Germany.....	—	110,423,776	—	110,423,776
Hong Kong.....	—	46,293,252	—	46,293,252
Ireland.....	3,249,741	6,338,527	—	9,588,268
Israel.....	1,612,155	9,479,353	—	11,091,508
Italy.....	3,853,469	33,335,243	—	37,188,712
Japan.....	—	380,223,983	—	380,223,983
Netherlands.....	34,506,611	32,292,488	—	66,799,099
New Zealand.....	—	5,251,616	—	5,251,616
Norway.....	—	18,697,027	—	18,697,027
Portugal.....	—	2,674,995	—	2,674,995
Singapore.....	—	17,506,869	—	17,506,869
Spain.....	—	32,934,094	—	32,934,094
Sweden.....	—	49,820,894	—	49,820,894
Switzerland.....	3,936,411	150,851,333	—	154,787,744
United Kingdom.....	80,650,873	202,610,284	—	283,261,157
Preferred Stocks				
Germany.....	—	11,126,437	—	11,126,437
Rights/Warrants				
Spain.....	—	153,833	—	153,833
Securities Lending Collateral.....	—	109,541,527	—	109,541,527
Futures Contracts**.....	79,852	—	—	79,852
TOTAL.....	<u>\$371,353,431</u>	<u>\$1,609,349,937</u>	<u>—</u>	<u>\$1,980,703,368</u>

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

VA EQUITY ALLOCATION PORTFOLIO
SCHEDULE OF INVESTMENTS

July 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.....	861,014	\$ 27,638,562
Investment in U.S. Large Company Portfolio of		
DFA Investment Dimensions Group, Inc.....	753,192	22,151,367
Investment in International Core Equity Portfolio of		
DFA Investment Dimensions Group, Inc.....	965,620	13,209,681
Investment in VA U.S. Targeted Value Portfolio of		
DFA Investment Dimensions Group, Inc.....	553,904	12,540,387
Investment in Emerging Markets Core Equity Portfolio of		
DFA Investment Dimensions Group, Inc.....	395,803	8,363,319
Investment in VA U.S. Large Value Portfolio of		
DFA Investment Dimensions Group, Inc.....	219,477	6,799,396
Investment in VA International Small Portfolio of		
DFA Investment Dimensions Group, Inc.....	357,925	4,073,185
Investment in VA International Value Portfolio of		
DFA Investment Dimensions Group, Inc.....	245,543	3,044,738
Investment in DFA Real Estate Securities Portfolio of		
DFA Investment Dimensions Group, Inc.....	45,306	2,052,813
Investment in DFA International Real Estate Securities Portfolio of		
DFA Investment Dimensions Group, Inc.....	171,067	<u>699,665</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$80,908,341) [^]		<u>\$100,573,113</u>

Summary of the Portfolio's investments as of July 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>\$100,573,113</u>	<u>—</u>	<u>—</u>	<u>\$100,573,113</u>
TOTAL.....	<u>\$100,573,113</u>	<u>—</u>	<u>—</u>	<u>\$100,573,113</u>

DFA MN MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
July 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%)			MINNESOTA — (Continued)		
MINNESOTA — (100.0%)			Hennepin County (GO)		
Cambridge-Isanti			Series A		
Independent School District			5.000%, 12/01/24	500	\$ 538,059
No. 911 (GO) (SD CRED			5.000%, 12/01/31	1,000	1,119,625
PROG) Series A			Hennepin County Sales Tax		
4.000%, 02/01/24	300	\$ 310,352	Revenue (RB)		
City of Albert Lea (GO)			5.000%, 12/15/23	160	167,402
4.000%, 02/01/26	270	289,308	Hermantown Independent		
City of Cambridge (GO)			School District No. 700		
Series A			(GO) (SD CRED PROG)		
3.000%, 02/01/23	375	378,005	Series A		
City of Chaska (GO) Series B			4.000%, 02/01/24	250	258,552
5.000%, 02/01/23	180	183,066	Housing & Redevelopment		
City of Eden Prairie (GO)			Authority of The City of		
Series A			State Paul Minnesota (RB)		
4.000%, 02/01/25	345	363,725	Series A		
City of Kasson (GO)			5.000%, 07/01/32	250	261,454
4.000%, 02/01/23	320	323,761	Itasca County (GO) Series A		
City of Lakeville (GO) Series			5.000%, 02/01/23	865	879,736
5.000%, 02/01/24	90	94,452	Lakeville Independent School		
City of Lakeville (GO) Series			District No. 194 (GO) (SD		
B			CRED PROG) Series C		
5.000%, 02/01/24	730	766,720	5.000%, 02/01/26	500	552,245
City of Minneapolis (GO)			Metropolitan Council (GO)		
3.000%, 12/01/23	250	254,834	Series A		
3.000%, 12/01/27	1,250	1,278,891	5.000%, 03/01/23	190	193,945
City of Red Wing (GO) Series			Metropolitan Council (GO)		
A			Series B		
4.000%, 02/01/26	700	747,849	5.000%, 12/01/23	500	522,920
City of Richfield (GO) Series			Metropolitan Council (GO)		
A			Series C		
3.000%, 02/01/24	255	259,133	5.000%, 03/01/26	1,050	1,168,193
City of Saint Cloud (GO)			Milaca Independent School		
Series A			District No. 912 (GO) (SD		
3.000%, 02/01/24	450	453,181	CRED PROG) Series A		
City of State Paul (GO)			4.000%, 02/01/23	825	834,366
Series A			Minneapolis Special School		
5.000%, 09/01/24	690	737,120	District No. 1 (GO) (SD		
City of State Paul (GO)			CRED PROG) Series A		
Series B			5.000%, 02/01/24	200	209,938
5.000%, 11/01/23	265	276,059	Minneapolis Special School		
City of Waconia (GO) Series			District No. 1 (GO) (SD		
A			CRED PROG) Series B		
3.000%, 02/01/23	450	453,225	5.000%, 02/01/24	1,200	1,259,630
3.000%, 02/01/26	820	852,704	Minneapolis/St. Paul Housing		
City of West Saint Paul (GO)			& Redevelopment Authority		
Series A			(RB)		
3.000%, 02/01/23	230	231,649	5.000%, 11/15/26	190	213,186
Fosston Independent School					
District No. 601 (GO) (SD					
CRED PROG)					
4.000%, 02/01/25	550	579,299			

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)		
Minnesota Higher Education Facilities Authority (RB)			Olmsted County (GO) Series		
Series 8-G			A		
5.000%, 12/01/25	200	\$ 219,387	5.000%, 02/01/24	675	\$ 709,262
Minnesota State (GO) Series			Ramsey County (GO) Series		
A			A		
5.000%, 10/01/23	615	639,772	5.000%, 02/01/24	1,090	1,144,330
5.000%, 09/01/24	500	534,889	Rosemount-Apple		
5.000%, 10/01/24	215	230,561	Valley-Eagan Independent		
5.000%, 08/01/25	200	206,937	School District No. 196		
Minnesota State (GO) Series			(GO) Series A		
B			5.000%, 02/01/24	500	524,922
5.000%, 08/01/23	1,350	1,396,964	5.000%, 02/01/25	405	437,349
5.000%, 08/01/24	200	213,474	Sartell-St. Stephen		
5.000%, 10/01/26	250	282,839	Independent School District		
Minnesota State (GO) Series			No. 748 (GO) Series A		
D			5.000%, 02/01/24	40	42,000
5.000%, 08/01/23	420	434,611	South State Paul Special		
5.000%, 10/01/24	200	214,476	School District No. 6 (GO)		
5.000%, 08/01/27	250	274,112	(SD CRED PROG) Series		
Minnesota State Colleges			A		
And Universities			5.000%, 02/01/24	350	367,499
Foundation (RB) Series A			St. Clair Independent School		
5.000%, 10/01/24	300	320,718	District No. 75 (GO) (SD		
Moorhead Independent			CRED PROG) Series A		
School District No. 152			4.000%, 02/01/25	360	378,962
(GO) (SD CRED PROG)			Swift County (GO) Series A		
Series A			3.000%, 02/01/23	215	216,541
4.000%, 02/01/24	600	620,885	University of Minnesota (RB)		
Morris Area Schools			Series B		
Independent School District			5.000%, 10/01/25	1,025	1,126,510
No. 2769 (GO) (SD CRED			University of Minnesota (RB)		
PROG) Series A			Series C		
4.000%, 02/01/24	300	310,036	□ 5.000%, 08/01/38		
New London-Spicer			(Pre-refunded @		
Independent School District			\$100, 8/1/23).....	850	879,226
No. 345 (GO) (SD CRED			Western Minnesota Municipal		
PROG) Series A			Power Agency (RB)		
3.000%, 02/01/23	150	151,150	5.000%, 01/01/25	200	215,234
North Branch Independent			□ 5.000%, 01/01/33		
School District No. 138			(Pre-refunded @		
(GO) (SD CRED PROG)			\$100, 10/01/24).....	650	680,520
Series A			White Bear Lake Independent		
5.000%, 02/01/23	200	203,407	School District No. 624		
North Saint			(GO) (SD CRED PROG)		
Paul-Maplewood-Oakdale			Series A		
Independent School District			4.000%, 02/01/26	200	212,834
No. 622 (GO) (SD CRED					
PROG) Series A					
3.000%, 02/01/24	255	259,930			
Northern Municipal Power					
Agency (RB)					
5.000%, 01/01/23	740	750,413			

DFA MN MUNICIPAL BOND PORTFOLIO
CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MINNESOTA — (Continued)		
Windom Independent School District No. 177 (GO) (SD CRED PROG) Series A 5.000%, 02/01/25	1,050	\$ 1,132,528
TOTAL MUNICIPAL BONDS Cost (\$32,599,816).....		<u>32,344,862</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$32,599,816)^.....		<u>\$32,344,862</u>

Summary of the Portfolio's investments as of July 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>	
Municipal Bonds.....	—	\$32,344,862	—	\$32,344,862
TOTAL.....	—	\$32,344,862	—	\$32,344,862

DFA CALIFORNIA MUNICIPAL REAL RETURN PORTFOLIO
SCHEDULE OF INVESTMENTS
July 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	\$ 251,124	(Pre-refunded @ \$100, 01/01/28).....	100	\$ 116,142
Alhambra Unified School District (GO) Series A			California Municipal Finance Authority (RB) Series A		
1.750%, 08/01/22	300	300,000	5.000%, 02/01/30	200	227,330
Alhambra Unified School District (GO) Series B			California State Department of Water Resources (RB) Series AQ		
5.000%, 08/01/23	100	103,469	□ 4.000%, 12/01/32		
Antelope Valley Community College District (GO)			(Pre-refunded @ \$100, 06/01/23).....	3,500	3,573,102
Series A			California State Department of Water Resources (RB) Series AS		
□ 5.000%, 08/01/27			5.000%, 12/01/24	775	835,101
(Pre-refunded @ \$100, 8/1/24).....	2,285	2,437,547	California State Department of Water Resources (RB) Series AX		
Baldwin Park Unified School District (GO)			5.000%, 12/01/25	1,060	1,173,962
2.000%, 08/01/22	60	60,000	California State Department of Water Resources (RB) Series BB		
Bay Area Toll Authority (RB)			5.000%, 12/01/25	1,875	2,076,583
Series S-4			California State Public Works Board (RB)		
□ 5.250%, 04/01/53			5.000%, 11/01/28	1,000	1,173,157
(Pre-refunded @ \$100, 4/1/23).....	250	256,165	California State Public Works Board (RB) Series		
Berkeley Unified School District (GO)			5.000%, 12/01/26	2,480	2,734,076
5.000%, 08/01/27	790	904,258	California State Public Works Board (RB) Series A		
Berkeley Unified School District (GO) Series E			5.000%, 08/01/27	2,000	2,298,513
5.000%, 08/01/27	695	795,518	5.000%, 02/01/28	835	967,849
Beverly Hills Unified School District (GO)			California State Public Works Board (RB) Series C		
2.000%, 08/01/22	150	150,000	5.000%, 11/01/25	1,380	1,520,382
Burbank Unified School District (GO)			□ 5.000%, 03/01/31		
5.000%, 08/01/24	565	600,993	(Pre-refunded @ \$100, 3/1/23).....	1,250	1,276,025
Cajon Valley Union School District (GO)			California State Public Works Board (RB) Series D		
5.000%, 08/01/24	340	361,798	□ 5.000%, 09/01/24		
California Health Facilities Financing Authority (RB)			(Pre-refunded @ \$100, 9/1/22).....	935	937,802
5.000%, 02/01/34	1,000	1,094,008	5.000%, 11/01/26	1,100	1,242,260
California Health Facilities Financing Authority (RB)					
Series A					
5.000%, 11/15/26	700	778,719			
5.000%, 11/15/29	1,185	1,316,745			

DFA CALIFORNIA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
□ 5.000%, 09/01/29 (Pre-refunded @ \$100, 9/1/22).....	1,250	\$1,253,745	City of Riverside Sewer Revenue (RB) Series A 5.000%, 08/01/37	1,000	\$1,115,482
California State Public Works Board (RB) Series D-CA AIR RES BR 5.000%, 05/01/28	1,000	1,163,648	City of San Francisco Public Utilities Commission Water Revenue (RB) 5.000%, 11/01/23	645	673,063
California State University (RB) Series A 5.000%, 11/01/23	375	391,078	4.000%, 11/01/30	2,500	2,683,750
5.000%, 11/01/24	810	870,351	5.000%, 11/01/35	535	589,798
5.000%, 11/01/25	305	336,841	City of San Francisco Public Utilities Commission Water Revenue (RB) Series D		
California Statewide Communities Development Authority (RB) Series A 5.000%, 03/01/27	600	651,111	5.000%, 11/01/25	250	276,433
Carlsbad Unified School District (GO) 5.000%, 08/01/26	310	346,836	5.000%, 11/01/26	170	192,432
Carlsbad Unified School District (COP) 4.000%, 10/01/27	100	109,607	City of San Mateo (ST) 5.000%, 09/01/29	400	458,416
4.000%, 10/01/28	75	82,656	City of Santa Rosa Wastewater Revenue (RB) Series A		
4.000%, 10/01/29	55	61,138	5.000%, 09/01/22	1,000	1,002,963
Chabot-Las Positas Community College District (GO) 4.000%, 08/01/34	1,000	1,043,720	Conejo Valley Unified School District (GO) Series B 4.000%, 08/01/27	525	574,767
Chino Valley Unified School District (GO) 4.000%, 08/01/27	350	383,178	Contra Costa Community College District (GO) □ 5.000%, 08/01/24 (Pre-refunded @ \$100, 8/1/22).....	200	200,000
City & County of San Francisco (COP) 5.000%, 04/01/25	410	443,061	Contra Costa Transportation Authority (RB) Series A 5.000%, 03/01/24	2,750	2,892,769
5.000%, 04/01/26	330	365,438	5.000%, 03/01/32	575	613,748
City & County of San Francisco (GO) Series A 5.000%, 06/15/24	800	849,045	Culver City Unified School District (GO) Series C 8.000%, 08/01/23	460	489,661
City of Berkeley (GO) 5.000%, 09/01/22	800	802,384	Davis Joint Unified School District (COP) 4.000%, 08/01/27	1,625	1,723,620
City of Grover Beach (GO) 5.000%, 09/01/22	390	391,162	Desert Community College District (GO) 4.000%, 08/01/22	200	200,000
5.000%, 09/01/26	345	386,753	5.000%, 08/01/28	2,000	2,278,734
5.000%, 09/01/27	445	510,078	Desert Sands Unified School District (GO) Series A 5.000%, 06/01/23	375	386,010
City of Long Beach CA Airport System Revenue (RB) (AGM) Series A 5.000%, 06/01/29	200	232,217	Dublin Unified School District (GO) Series A-2 5.000%, 08/01/23	1,050	1,086,528
City of Pacifica (COP) 5.000%, 01/01/24	250	262,062	5.000%, 08/01/24	990	1,053,873
City of Pittsburg Water Revenue (RB) Series A 5.000%, 08/01/24	275	292,687	East Bay Municipal Utility District Wastewater System Revenue (RB) Series B 5.000%, 06/01/27	100	114,790
City of Rancho Cordova (ST) 5.000%, 09/01/26	205	227,594	5.000%, 06/01/28	125	146,091

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)		
East Bay Municipal Utility			Gilroy School Facilities		
District Water System			Financing Authority (RB)		
Revenue (RB) Series B			Series A		
5.000%, 06/01/25	1,785	\$1,952,056	□ 4.000%, 08/01/47		
East Side Union High School			(Pre-refunded @		
District (GO)			\$100, 8/1/23).....	590	\$ 604,646
5.000%, 08/01/27	265	306,334	Grossmont Healthcare		
5.000%, 08/01/28	300	352,824	District (GO) Series C		
East Side Union High School			5.000%, 07/15/23	1,000	1,033,102
District (GO) Series B			Indio Finance Authority (RB)		
5.000%, 08/01/33	975	1,054,509	5.000%, 11/01/28	265	303,653
El Monte Union High School			Inglewood Unified School		
District (GO)			District (GO) (AGM) Series		
5.000%, 06/01/24	260	275,881	A		
Elsinore Valley Municipal			4.000%, 08/01/24	555	576,968
Water District Financing			Kern High School District		
Authority (RB) Series A			(GO) Series E		
5.000%, 07/01/24	400	424,745	4.000%, 08/01/24	200	208,878
Emery Unified School District			Livermore-Amador Valley		
(GO)			Water Management		
5.000%, 08/01/27	600	686,778	Agency (RB)		
Evergreen School District			4.000%, 08/01/24	750	783,293
(GO)			4.000%, 08/01/25	390	414,862
3.000%, 08/01/25	745	769,747	4.000%, 08/01/26	330	356,294
Fairfield-Suisun Unified			Lodi Unified School District		
School District (GO)			(GO)		
5.000%, 08/01/26	695	777,299	5.000%, 08/01/27	600	689,245
Foothill-De Anza Community			5.000%, 08/01/28	500	583,716
College District (GO)			Long Beach Community		
□ 5.000%, 08/01/26			College District (GO)		
(Pre-refunded @			Series D		
\$100, 08/01/24).....	525	560,049	4.000%, 08/01/24	500	523,000
Fremont Unified School			4.000%, 08/01/25	530	565,067
District/Alameda County			Los Alamitos Unified School		
(GO)			District (GO)		
5.000%, 08/01/27	1,675	1,919,835	3.000%, 08/01/37	1,175	1,166,720
Fremont Union High School			Los Angeles Community		
District (GO)			College District (GO)		
□ 4.000%, 08/01/43			Series A		
(Pre-refunded @			□ 5.000%, 08/01/30		
\$100, 8/1/23).....	2,500	2,562,061	(Pre-refunded @		
Fremont Union High School			\$100, 08/01/24).....	155	165,348
District (GO) Series A			Los Angeles Community		
2.000%, 08/01/23	770	773,927	College District (GO)		
Fresno Unified School District			Series C		
(GO) (AGM) Series A			5.000%, 08/01/22	360	360,000
□ 5.000%, 08/01/25			5.000%, 06/01/26	580	649,792
(Pre-refunded @			Los Angeles County		
\$100, 8/1/22).....	850	850,000	Metropolitan Transportation		
Fresno Unified School District			Authority (RB)		
(GO) Series A			5.000%, 07/01/25	1,910	2,095,269
4.000%, 08/01/28	1,000	1,100,294	Los Angeles County		
			Metropolitan Transportation		
			Authority (RB) Series A		
			5.000%, 07/01/24	600	640,286

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	970	\$1,063,508	Los Angeles Department of		
5.000%, 07/01/27	815	939,440	Water & Power Water		
Los Angeles County Public			System Revenue (RB)		
Works Financing Authority			Series A		
(RB)			5.000%, 07/01/25	50	\$ 54,790
5.000%, 12/01/28	1,270	1,399,851	5.000%, 07/01/26	1,015	1,125,129
Los Angeles County Public			5.000%, 07/01/33	1,405	1,533,250
Works Financing Authority			Los Angeles Department of		
(RB) Series F			Water & Power Water		
5.000%, 12/01/24	270	290,681	System Revenue (RB)		
5.000%, 12/01/25	195	215,697	Series B		
Los Angeles County Public			5.000%, 07/01/27	1,330	1,527,665
Works Financing Authority			Los Angeles Unified School		
(RB) Series G			District (GO) Series A		
5.000%, 12/01/28	625	735,901	5.000%, 07/01/24	425	452,121
Los Angeles Department of			5.000%, 07/01/25	2,190	2,394,559
Water (RB) Series A			5.000%, 07/01/26	2,575	2,889,810
5.000%, 07/01/24	250	266,051	5.000%, 07/01/27	1,060	1,219,152
Los Angeles Department of			Los Angeles Unified School		
Water & Power (RB)			District (GO) Series B-1		
4.000%, 07/01/26	1,000	1,080,511	5.000%, 07/01/27	280	322,040
5.000%, 07/01/27	1,815	2,081,065	Los Angeles Unified School		
5.000%, 07/01/28	500	583,596	District (GO) Series C		
Los Angeles Department of			5.000%, 07/01/27	2,300	2,645,330
Water & Power (RB) Series			Los Angeles Unified School		
A			District (COP) Series A		
5.000%, 07/01/31	1,250	1,440,699	5.000%, 10/01/27	1,050	1,199,683
Los Angeles Department of			Los Rios Community College		
Water & Power Power			District (GO)		
System Revenue (RB)			5.000%, 08/01/28	660	775,394
Series			Metropolitan Water District of		
5.000%, 07/01/30	700	771,123	Southern California (RB)		
Los Angeles Department of			Series A		
Water & Power Power			5.000%, 10/01/28	1,000	1,177,171
System Revenue (RB)			Metropolitan Water District of		
Series A			Southern California (RB)		
5.000%, 07/01/23	785	810,112	Series B		
Los Angeles Department of			3.000%, 07/01/28	2,205	2,333,832
Water & Power Power			Millbrae Public Financing		
System Revenue (RB)			Authority (RB)		
Series B			5.000%, 12/01/25	390	429,396
5.000%, 07/01/24	1,000	1,063,229	5.000%, 12/01/26	265	298,810
5.000%, 07/01/26	500	560,927	5.000%, 12/01/27	385	443,122
5.000%, 07/01/29	350	395,508	Montebello Unified School		
Los Angeles Department of			District (GO) (BAM) Series		
Water & Power Power			A		
System Revenue (RB)			5.000%, 08/01/28	660	758,441
Series C			Morongo Unified School		
5.000%, 07/01/26	345	387,039	District (GO) Series A		
Los Angeles Department of			5.000%, 08/01/25	20	21,837
Water & Power Power			5.000%, 08/01/26	280	313,271
System Revenue (RB)			5.000%, 08/01/27	130	148,802
Series D			Mount Diablo Unified School		
5.000%, 07/01/27	1,000	1,146,592	District (GO) Series B		
			5.000%, 08/01/27	250	286,799

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)		
Mount Diablo Unified School			5.000%, 02/01/33	860	\$ 941,599
District (GO) Series G			Otay Water District (RB)		
3.000%, 08/01/24	130	\$ 133,229	5.000%, 09/01/22	740	742,205
Municipal Improvement Corp.			Pacific Grove Unified School		
of Los Angeles (RB)			District (GO)		
5.000%, 11/01/27	1,785	2,002,199	3.000%, 08/01/26	210	218,771
Municipal Improvement Corp.			Palm Springs Financing		
of Los Angeles (RB) Series			Authority (RB)		
A			5.000%, 11/01/25	275	302,151
5.000%, 11/01/22	1,100	1,109,913	Palomar Community College		
5.000%, 11/01/23	760	792,777	District (GO)		
5.000%, 11/01/24	480	514,771	5.000%, 05/01/23	200	205,262
Murrieta Valley Unified			□ 5.000%, 05/01/31		
School District (GO) (AGM)			(Pre-refunded @		
5.000%, 09/01/24	265	283,040	\$100, 5/01/25).....	580	631,838
New Haven Unified School			Pasadena Unified School		
District (GO)			District (GO)		
5.000%, 08/01/26	175	195,794	5.000%, 08/01/26	545	609,760
North Lake Tahoe Public			Pasadena Unified School		
Financing Authority (RB)			District (GO) Series B		
5.000%, 12/01/27	150	172,727	5.000%, 08/01/26	1,000	1,118,825
5.000%, 12/01/28	175	204,127	Peralta Community College		
Northern California			District (GO)		
Transmission Agency (RB)			5.000%, 08/01/29	1,930	2,044,731
Series			Placentia-Yorba Linda Unified		
5.000%, 05/01/24	280	295,938	School District (GO)		
Northern Humboldt Union			5.000%, 08/01/23	205	212,069
High School District (GO)			Pomona Unified School		
4.000%, 08/01/25	120	127,650	District (GO)		
Oak Park Unified School			5.000%, 08/01/29	350	416,707
District (GO)			Redondo Beach Unified		
4.000%, 08/01/22	200	200,000	School District (GO) (AGM)		
Oakdale Joint Unified School			Series A		
District (GO)			5.000%, 08/01/23	255	263,897
4.000%, 08/01/23	400	409,809	Reed Union School District		
Oakland Unified School			(GO)		
District/Alameda County			4.000%, 08/01/26	250	270,528
(GO) (AGM)			Regents of the University of		
5.000%, 08/01/25	1,075	1,175,709	California Medical Center		
Oakland Unified School			Pooled Revenue (RB)		
District/Alameda County			Series J		
(GO)			□ 5.000%, 05/15/25		
5.000%, 08/01/28	300	334,025	(Pre-refunded @		
Oakland Unified School			\$100, 5/15/23).....	530	544,793
District/Alameda County			□ 5.250%, 05/15/27		
(GO) Series			(Pre-refunded @		
5.000%, 08/01/28	1,000	1,086,810	\$100, 5/15/23).....	260	267,763
Oakland Unified School			Riverside County Public		
District/Alameda County			Financing Authority (RB)		
(GO) Series A			□ 5.250%, 11/01/45		
5.000%, 08/01/25	200	218,063	(Pre-refunded @		
Orange County Sanitation			\$100, 11/1/25).....	3,000	3,335,780
District (RB) Series A			Ross Valley Public Financing		
5.000%, 02/01/25	3,000	3,244,985	Authority (RB)		
5.000%, 02/01/26	2,000	2,221,889	5.000%, 01/01/25	410	440,927

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)		
Sacramento City Unified			5.000%, 06/15/28	1,850	\$2,150,020
School District (GO) (AGM)			San Francisco Unified School		
4.000%, 07/01/28	615	\$ 667,719	District (GO) Series A	710	773,932
Sacramento City Unified			5.000%, 06/15/25	880	983,340
School District (GO)			5.000%, 06/15/26		
5.000%, 07/01/28	500	576,958	San Francisco Unified School		
Sacramento Municipal Utility			District (GO) Series C		
District (RB) Series I			5.000%, 06/15/28	1,160	1,348,121
5.000%, 08/15/26	1,050	1,182,374	San Francisco Unified School		
San Diego Association of			District (RB)		
Governments (RB)			5.000%, 08/15/28	750	875,703
5.000%, 11/15/25	500	534,934	San Gabriel Unified School		
San Diego Community			District (GO) Series A		
College District (GO)			5.000%, 08/01/25	240	262,043
5.000%, 08/01/23	500	517,343	San Luis Obispo County		
5.000%, 08/01/26	1,725	1,940,600	Community College District		
□ 5.000%, 08/01/43			(GO) Series C		
(Pre-refunded @			4.000%, 08/01/23	2,000	2,049,247
\$100, 08/01/23).....	1,500	1,552,486	San Mateo Foster City Public		
San Diego County Water			Financing Authority (RB)		
Authority (RB)			Series B		
5.000%, 05/01/24	940	995,181	5.000%, 08/01/25	800	875,928
San Diego County Water			San Mateo Joint Powers		
Authority (RB) Series A			Financing Authority (RB)		
5.000%, 05/01/26	170	190,059	Series A		
5.000%, 05/01/27	115	131,750	5.000%, 07/15/26	1,000	1,120,082
San Diego Unified School			San Mateo Union High		
District (GO) (AGM) Series			School District (GO) Series		
F-1			C		
5.250%, 07/01/27	475	552,365	4.000%, 09/01/26	320	347,534
San Diego Unified School			San Matro County		
District (GO) Series N-2			Community College District		
5.000%, 07/01/23	900	929,041	(GO) Series B		
San Diego Unified School			5.000%, 09/01/28	150	176,027
District (GO) Series R-4			San Rafael City High School		
5.000%, 07/01/24	625	664,884	District (GO) Series B		
San Diego Unified School			5.000%, 08/01/27	145	165,971
District (GO) Series R-5			Santa Ana College		
5.000%, 07/01/26	240	269,342	Improvement District #1		
San Francisco City & County			Rancho Santiago		
Airport Comm-San			Community College Dist		
Francisco International			(GO) Series A		
Airport (RB)			□ 5.000%, 08/01/39		
5.000%, 05/01/28	530	607,732	(Pre-refunded @		
San Francisco City & County			\$100, 8/1/24).....	670	714,729
Public Utilities Commission			Santa Clara County		
Wastewater Revenue (RB)			Financing Authority (RB)		
Series B			Series A		
5.000%, 10/01/29	2,000	2,380,092	5.000%, 05/01/25	1,000	1,087,404
San Francisco Community			5.000%, 05/01/26	3,000	3,347,043
College District (GO)			Santa Clara Valley		
5.000%, 06/15/24	1,360	1,442,341	Transportation Authority		
San Francisco Unified School			(RB) Series A		
District (GO)			5.000%, 06/01/26	420	470,539
4.000%, 06/15/28	1,500	1,657,998			

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 County Clara (GO)			4.000%, 03/01/24	3,700	\$3,839,919
Series C			5.000%, 10/01/24	600	643,161
5.000%, 08/01/26	1,150	\$1,293,733	4.000%, 11/01/24	300	315,394
Santa Cruz City Elementary			5.000%, 11/01/24	795	854,234
School District (GO) Series			5.000%, 10/01/25	1,710	1,884,349
C			5.000%, 12/01/25	1,500	1,660,238
3.000%, 08/01/25	1,150	1,188,845	3.000%, 03/01/26	1,250	1,293,905
Santa Monica Community			5.000%, 08/01/26	5,060	5,700,773
College District (GO)			4.000%, 11/01/26	1,735	1,892,126
Series B			5.000%, 11/01/26	3,050	3,457,812
□ 5.000%, 08/01/44			5.000%, 12/01/26	790	897,485
(Pre-refunded @			3.500%, 08/01/27	8,905	9,403,655
\$100, 8/1/24).....	500	533,584	5.000%, 08/01/27.....	6,765	7,809,665
Santee School District (GO)			5.000%, 10/01/27.....	2,595	3,004,884
5.000%, 08/01/24	290	308,592	5.000%, 11/01/27	245	284,123
Scotts Valley Unified School			5.000%, 12/01/27	2,230	2,589,924
District (GO) Series B			5.000%, 04/01/28	1,685	1,966,094
4.000%, 08/01/24	150	156,689	5.000%, 08/01/28	2,815	3,301,947
4.000%, 08/01/25	310	329,762	State of California (GO)		
5.000%, 08/01/26	250	279,706	Series B		
Sierra Joint Community			5.000%, 09/01/26	2,515	2,839,431
College District (GO)			State of California (GO)		
Series B			(AMBAC)		
3.000%, 08/01/22	1,000	1,000,000	5.000%, 02/01/27	635	724,369
Silicon Valley Clean Water			Stockton Unified School		
(RB)			District (GO)		
□ 5.000%, 02/01/39			5.000%, 08/01/26	1,835	2,027,974
(Pre-refunded @			Sylvan Union School District		
\$100, 2/1/24).....	595	625,473	(GO)		
□ 5.000%, 02/01/44			5.000%, 08/01/26	620	693,672
(Pre-refunded @			Sylvan Union School District		
\$100, 2/1/24).....	1,455	1,529,519	(GO) Series C		
Southwestern Community			5.000%, 08/01/25	380	414,901
College District (GO)			Tahoe-Truckee Unified		
Series B			School District (GO)		
4.000%, 08/01/25	260	276,575	5.000%, 08/01/26	100	112,128
Southwestern Community			Ukiah Public Financing		
College District (GO)			Authority (RB)		
Series B-2			4.000%, 04/01/28	425	460,437
3.000%, 08/01/22	490	490,000	Union Elementary School		
Southwestern Community			District (GO) Series A		
College District (GO)			□ 5.000%, 09/01/44		
Series C			(Pre-refunded @		
3.000%, 08/01/23	530	538,088	\$100, 9/1/24).....	500	534,676
Southwestern Community			Union Sanitary District		
College District (GO)			Financing Authority (RB)		
Series D			Series A		
□ 5.000%, 08/01/44			4.000%, 09/01/23	1,055	1,083,228
(Pre-refunded @			University of California (RB)		
\$100, 8/1/25).....	2,045	2,242,865	Series AF		
State of California (GO)			□ 5.000%, 05/15/27		
5.000%, 09/01/22	525	526,534	(Pre-refunded @		
5.000%, 10/01/22	500	502,951	\$100, 5/15/23).....	4,240	4,354,960
2.000%, 11/01/22	750	751,103	□ 5.000%, 05/15/33		
5.000%, 08/01/23	585	605,292	(Pre-refunded @		
			\$100, 5/15/23).....	1,000	1,027,113

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)		
University of California (RB)			West Contra Costa Unified		
Series AO			School District (GO) Series		
5.000%, 05/15/27	3,520	\$3,832,919	A-1		
Ventura County Community			5.000%, 08/01/23	3,390	\$ 3,506,560
College District (GO)			West Valley-Mission		
□ 5.000%, 08/01/30			Community College District		
(Pre-refunded @			(GO) Series B		
\$100, 8/1/25).....	1,060	1,162,561	5.000%, 08/01/27	220	<u>253,518</u>
Washington Union School			TOTAL MUNICIPAL BONDS		
District/Monterey County			Cost (\$274,192,246).....		<u>271,937,723</u>
(GO)			TOTAL INVESTMENTS — (100.0%)		
5.000%, 08/01/27	135	154,525	(Cost \$274,192,246)^.....		<u>\$271,937,723</u>
West Basin Municipal Water					
District (RB)					
5.000%, 08/01/26	450	503,471			

As of July 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.....	3.307%	Fixed	CPI	Maturity	USD 7,000,000	05/16/26	—	—	\$ 44,544	\$ 44,544
Bank of America Corp.....	3.204%	Fixed	CPI	Maturity	USD 6,000,000	11/16/27	—	—	196,282	196,282
Bank of America Corp.....	3.200%	Fixed	CPI	Maturity	USD 7,000,000	05/12/27	—	—	48,819	48,819
Bank of America Corp.....	3.175%	Fixed	CPI	Maturity	USD 6,000,000	05/27/27	—	—	23,171	23,171
Bank of America Corp.....	3.030%	Fixed	CPI	Maturity	USD 6,000,000	05/17/23	—	—	467,087	467,087
Bank of America Corp.....	3.020%	Fixed	CPI	Maturity	USD 9,000,000	12/30/25	—	—	368,150	368,150
Bank of America Corp.....	2.940%	Fixed	CPI	Maturity	USD 5,000,000	10/19/26	—	—	258,397	258,397
Bank of America Corp.....	2.915%	Fixed	CPI	Maturity	USD 5,000,000	12/09/27	—	—	237,482	237,482
Bank of America Corp.....	2.910%	Fixed	CPI	Maturity	USD 4,000,000	01/05/29	—	—	149,707	149,707
Bank of America Corp.....	2.847%	Fixed	CPI	Maturity	USD 5,000,000	12/27/27	—	—	233,162	233,162
Bank of America Corp.....	2.827%	Fixed	CPI	Maturity	USD 4,000,000	01/11/28	—	—	177,479	177,479
Bank of America Corp.....	2.737%	Fixed	CPI	Maturity	USD 10,000,000	08/05/26	—	—	727,382	727,382
Bank of America Corp.....	2.700%	Fixed	CPI	Maturity	USD 4,000,000	08/24/24	—	—	270,471	270,471
Bank of America Corp.....	2.581%	Fixed	CPI	Maturity	USD 4,000,000	06/18/28	—	—	371,401	371,401
Bank of America Corp.....	2.578%	Fixed	CPI	Maturity	USD 5,000,000	07/15/29	—	—	439,293	439,293
Bank of America Corp.....	2.497%	Fixed	CPI	Maturity	USD 10,000,000	06/28/29	—	—	976,951	976,951
Bank of America Corp.....	2.367%	Fixed	CPI	Maturity	USD 6,000,000	07/17/25	—	—	552,089	552,089
Bank of America Corp.....	2.320%	Fixed	CPI	Maturity	USD 4,000,000	02/19/23	—	—	390,686	390,686

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.....	2.317%	Fixed	CPI	Maturity	USD 6,000,000	05/09/25	—	—	\$ 606,591	\$ 606,591
Bank of America Corp.....	2.265%	Fixed	CPI	Maturity	USD 7,000,000	02/23/24	—	—	651,174	651,174
Bank of America Corp.....	2.065%	Fixed	CPI	Maturity	USD 9,000,000	12/12/26	—	—	1,120,607	1,120,607
Bank of America Corp.....	2.063%	Fixed	CPI	Maturity	USD 4,000,000	11/08/23	—	—	431,277	431,277
Bank of America Corp.....	2.058%	Fixed	CPI	Maturity	USD 11,000,000	12/12/22	—	—	1,111,627	1,111,627
Bank of America Corp.....	1.961%	Fixed	CPI	Maturity	USD 4,000,000	12/17/24	—	—	482,447	482,447
Bank of America Corp.....	1.885%	Fixed	CPI	Maturity	USD 8,000,000	01/22/24	—	—	880,776	880,776
Citibank, N.A.....	4.233%	Fixed	CPI	Maturity	USD 12,000,000	03/09/24	—	—	124,191	124,191
Citibank, N.A.....	3.605%	Fixed	CPI	Maturity	USD 4,000,000	02/01/23	—	—	147,060	147,060
Citibank, N.A.....	3.361%	Fixed	CPI	Maturity	USD 8,000,000	01/20/24	—	—	266,585	266,585
Citibank, N.A.....	3.244%	Fixed	CPI	Maturity	USD 4,000,000	02/15/25	—	—	114,056	114,056
Citibank, N.A.....	3.015%	Fixed	CPI	Maturity	USD 4,000,000	05/12/23	—	—	314,801	314,801
Citibank, N.A.....	2.924%	Fixed	CPI	Maturity	USD 5,000,000	09/14/24	—	—	285,435	285,435
Citibank, N.A.....	2.313%	Fixed	CPI	Maturity	USD 7,000,000	07/24/23	—	—	579,589	579,589
Citibank, N.A.....	2.285%	Fixed	CPI	Maturity	USD 6,000,000	01/25/23	—	—	592,291	592,291
Citibank, N.A.....	2.160%	Fixed	CPI	Maturity	USD 7,000,000	01/09/23	—	—	671,749	671,749
Citibank, N.A.....	2.054%	Fixed	CPI	Maturity	USD 10,000,000	11/06/22	—	—	1,042,098	1,042,098
Citibank, N.A.....	1.986%	Fixed	CPI	Maturity	USD 6,000,000	02/20/26	—	—	761,492	761,492
Citibank, N.A.....	1.808%	Fixed	CPI	Maturity	USD 4,000,000	07/01/25	—	—	516,415	516,415
Citibank, N.A.....	1.635%	Fixed	CPI	Maturity	USD 4,000,000	07/27/24	—	—	571,852	571,852
Citibank, N.A.....	0.723%	Fixed	CPI	Maturity	USD 7,000,000	05/28/23	—	—	1,001,471	1,001,471
Total Appreciation.....								\$18,206,137	\$18,206,137	
Bank of America Corp.....	4.492%	Fixed	CPI	Maturity	USD 11,000,000	04/29/24	—	—	(32,683)	(32,683)
Bank of America Corp.....	3.185%	Fixed	CPI	Maturity	USD 6,000,000	06/07/28	—	—	(25,023)	(25,023)
Morgan Stanley and Co. International.....	3.875%	Fixed	CPI	Maturity	USD 4,000,000	05/09/25	—	—	(14,107)	(14,107)
Morgan Stanley and Co. International.....	3.510%	Fixed	CPI	Maturity	USD 9,000,000	05/17/26	—	—	(19,939)	(19,939)
Morgan Stanley and Co. International.....	3.295%	Fixed	CPI	Maturity	USD 6,000,000	04/22/29	—	—	(43,239)	(43,239)
Total (Depreciation).....								\$ (134,991)	\$ (134,991)	
Total Appreciation (Depreciation).....								\$18,071,146	\$18,071,146	

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Municipal Bonds.....	—	\$271,937,723	—	\$271,937,723
Swap Agreements**.....	—	18,071,146	—	18,071,146
TOTAL.....	—	\$290,008,869	—	\$290,008,869

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

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS
July 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 — (8.7%)			AUSTRALIA — (Continued)		
Federal Farm Credit Banks			Macquarie Group Ltd.		
Funding Corp.			0.950%, 05/21/31..... EUR	1,971	\$ 1,718,032
2.630%, 08/03/26	67	\$ 66,489	National Australia Bank Ltd.		
Federal Home Loan Bank			1.250%, 05/18/26..... EUR	1,000	1,014,662
4.750%, 03/10/23	170	171,775	New South Wales Treasury Corp.		
Federal National Mortgage			2.000%, 03/20/31..... AUD	8,000	4,947,593
Association			1.500%, 02/20/32..... AUD	14,820	8,583,074
0.750%, 10/08/27	2,000	1,806,011	2.000%, 03/08/33..... AUD	8,000	4,745,001
2.000%, 08/01/37 TBA...	53,572	50,951,994	Queensland Treasury Corp.		
2.500%, 08/01/37 TBA...	37,643	36,628,403	Ω 1.750%, 08/21/31..... AUD	4,000	2,413,319
2.000%, 08/01/52 TBA...	28,594	25,712,261	Ω 1.500%, 08/20/32..... AUD	9,700	5,575,800
2.500%, 08/01/52 TBA...	40,236	37,489,037	Ω 1.750%, 07/20/34..... AUD	34,000	19,094,339
3.000%, 08/01/52 TBA...	60,787	58,534,198	Rio Tinto Finance PLC		
Government National Mortgage			4.000%, 12/11/29..... GBP	3,500	4,483,555
Association			South Australian Government		
2.500%, 08/01/52 TBA...	35,219	33,353,845	Financing Authority		
3.000%, 08/01/52 TBA...	27,924	27,192,358	1.750%, 05/24/32..... AUD	29,500	17,355,355
Tennessee Valley Authority			Telstra Corp. Ltd.		
5.625%, 06/07/32	1,941	<u>2,973,985</u>	1.375%, 03/26/29..... EUR	3,000	2,982,039
TOTAL AGENCY			Treasury Corp. of Victoria		
OBLIGATIONS.....		<u>274,880,356</u>	1.500%, 09/10/31..... AUD	5,000	2,927,400
BONDS — (88.4%)			4.250%, 12/20/32..... AUD	2,500	1,833,333
AUSTRALIA — (5.9%)			2.250%, 09/15/33..... AUD	3,000	1,806,150
ANZ New Zealand			2.250%, 09/15/33..... AUD	3,000	1,806,150
International Ltd.			2.250%, 11/20/34..... AUD	55,600	32,713,793
0.200%, 09/23/27..... EUR	1,678	1,551,694	2.000%, 09/17/35..... AUD	12,900	7,214,274
APA Infrastructure Ltd.			Western Australian Treasury		
2.000%, 07/15/30..... EUR	1,367	1,271,192	Corp.		
APT Pipelines Ltd.			2.000%, 10/24/34..... AUD	15,500	8,956,284
3.500%, 03/22/30..... GBP	1,400	1,626,371	Westpac Banking Corp.		
ASB Finance Ltd.			2.850%, 05/13/26.....	104	101,179
0.500%, 09/24/29..... EUR	2,000	1,788,571	2.700%, 08/19/26.....	23	22,284
Australia Government Bond			3.350%, 03/08/27.....	5,000	4,926,333
1.000%, 12/21/30..... AUD	1,700	1,009,900	0.875%, 04/17/27..... EUR	5,700	5,567,035
BHP Billiton Finance Ltd.			1.125%, 09/05/27..... EUR	2,000	1,977,781
1.500%, 04/29/30..... EUR	1,000	952,407	2.650%, 01/16/30.....	4,200	3,857,063
Buckeye Partners LP			2.150%, 06/03/31.....	1,717	1,498,530
4.150%, 07/01/23.....	22	21,709	Westpac Securities NZ Ltd.		
3.950%, 12/01/26.....	87	80,980	0.100%, 07/13/27..... EUR	9,600	<u>8,876,722</u>
Commonwealth Bank of			TOTAL AUSTRALIA.....		<u>186,183,629</u>
Australia			BELGIUM — (0.3%)		
Ω 3.150%, 09/19/27.....	2,010	1,949,881	Anheuser-Busch InBev SA/NV		
FMG Resources August 2006 Pty			2.000%, 03/17/28..... EUR	1,000	1,033,153
Ltd.			2.250%, 05/24/29..... GBP	600	683,642
Ω 4.500%, 09/15/27.....	5,800	5,350,500	1.650%, 03/28/31..... EUR	1,500	1,475,983
Ω 4.375%, 04/01/31.....	2,100	1,823,042	Anheuser-Busch InBev		
Glencore Funding LLC			Worldwide, Inc.		
#Ω 2.500%, 09/01/30.....	11,110	9,228,031	4.900%, 01/23/31.....	2,925	3,133,545
#Ω 2.850%, 04/27/31.....	3,000	2,532,271			

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
BELGIUM — (Continued)			CANADA — (Continued)		
Dexia Credit Local SA			Province of Nova Scotia		
0.000%, 01/21/28..... EUR	3,800	\$ 3,600,847	Canada		
TOTAL BELGIUM.....		<u>9,927,170</u>	2.000%, 09/01/30..... CAD	8,000	\$ 5,671,126
CANADA — (11.5%)			Province of Ontario Canada		
Alimentation Couche-Tard, Inc.			2.050%, 06/02/30..... CAD	2,000	1,430,854
1.875%, 05/06/26..... EUR	700	692,097	1.350%, 12/02/30..... CAD	2,600	1,744,216
Ω 3.550%, 07/26/27.....	1,620	1,535,350	5.850%, 03/08/33..... CAD	16,600	15,671,447
Bank of Nova Scotia			5.600%, 06/02/35..... CAD	39,000	36,562,024
2.150%, 08/01/31.....	1,000	847,345	Province of Quebec Canada		
# 2.450%, 02/02/32.....	15,000	12,890,513	0.875%, 05/04/27..... EUR	190	189,992
Canadian Imperial Bank of Commerce			6.000%, 10/01/29..... CAD	4,000	3,670,985
# 3.600%, 04/07/32.....	1,500	1,417,382	1.900%, 09/01/30..... CAD	25,200	17,797,137
Canadian Natural Resources Ltd.			6.250%, 06/01/32..... CAD	6,550	6,338,444
3.420%, 12/01/26..... CAD	1,000	760,876	Province of Saskatchewan Canada		
3.850%, 06/01/27.....	3,865	3,776,841	2.200%, 06/02/30..... CAD	10,000	7,230,565
6.250%, 03/15/38.....	7,295	7,923,530	2.150%, 06/02/31..... CAD	15,600	11,088,785
Canadian Pacific Railway Co.			6.400%, 09/05/31..... CAD	23,000	22,207,919
3.700%, 02/01/26.....	45	44,959	Royal Bank of Canada		
Cenovus Energy, Inc.			2.300%, 11/03/31.....	700	602,008
3.600%, 03/10/27..... CAD	4,000	3,053,750	3.875%, 05/04/32.....	8,000	7,839,858
4.400%, 04/15/29.....	3,038	3,006,156	Spectra Energy Partners LP		
CI Financial Corp.			4.750%, 03/15/24.....	22	22,281
3.200%, 12/17/30.....	7,053	5,519,331	Suncor Energy, Inc.		
CPPIB Capital, Inc.			5.950%, 12/01/34.....	1,700	1,838,395
1.125%, 12/14/29..... GBP	22,550	25,239,101	6.800%, 05/15/38.....	734	842,547
Enbridge, Inc.			TC PipeLines LP		
4.000%, 10/01/23.....	34	34,085	3.900%, 05/25/27.....	2,000	1,990,317
# 3.500%, 06/10/24.....	15	14,973	Thomson Reuters Corp.		
Fairfax Financial Holdings Ltd.			4.300%, 11/23/23.....	60	60,551
2.750%, 03/29/28..... EUR	461	452,295	Toronto-Dominion Bank		
# 4.850%, 04/17/28.....	1,000	1,002,135	3.200%, 03/10/32.....	5,500	5,090,251
ITC Holdings Corp.			Toronto-Dominion Bank		
3.650%, 06/15/24.....	113	112,419	1.952%, 04/08/30..... EUR	11,500	11,320,688
Methanex Corp.			TransCanada PipeLines Ltd.		
5.250%, 12/15/29.....	7,600	6,706,468	4.625%, 03/01/34.....	6,200	6,262,263
Nutrien Ltd.			5.600%, 03/31/34.....	1,000	<u>1,067,426</u>
3.000%, 04/01/25.....	40	39,394	TOTAL CANADA.....		<u>361,175,236</u>
Ontario Teachers' Finance Trust			DENMARK — (0.7%)		
0.100%, 05/19/28..... EUR	5,000	4,698,408	AP Moller - Maersk AS		
Province of Alberta Canada			1.750%, 03/16/26..... EUR	4,500	4,626,819
3.600%, 04/11/28..... AUD	2,500	1,708,329	Denmark Government Bond		
2.050%, 06/01/30..... CAD	19,000	13,621,155	0.000%, 11/15/31..... DKK	135,000	16,700,959
1.650%, 06/01/31..... CAD	4,000	2,733,575	DSV Finance BV		
3.500%, 06/01/31..... CAD	4,000	3,175,136	1.375%, 03/16/30..... EUR	400	<u>381,427</u>
3.900%, 12/01/33..... CAD	32,600	26,423,426	TOTAL DENMARK.....		<u>21,709,205</u>
Province of British Columbia			FINLAND — (1.0%)		
Canada			Nokia Oyj		
6.500%, 01/15/26.....	93	102,424	4.375%, 06/12/27.....	7,350	7,245,924
2.950%, 12/18/28..... CAD	5,000	3,858,694	Nordea Bank Abp		
2.200%, 06/18/30..... CAD	19,500	14,135,844	0.500%, 05/14/27..... EUR	13,460	12,944,478
5.400%, 06/18/35..... CAD	17,800	16,471,829	0.500%, 11/02/28..... EUR	1,000	909,815
Province of Manitoba Canada			OP Corporate Bank PLC		
2.050%, 06/02/30..... CAD	20,000	14,277,147	0.100%, 11/16/27..... EUR	8,350	7,678,382
2.050%, 06/02/31..... CAD	26,100	18,360,190			

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
FINLAND — (Continued)			FRANCE — (Continued)		
0.625%, 11/12/29..... EUR	2,750	\$ 2,402,015	Unibail-Rodamco-Westfield SE		
TOTAL FINLAND.....		<u>31,180,614</u>	1.875%, 01/15/31..... EUR	500	\$ 437,916
FRANCE — (3.2%)			WEA Finance LLC		
Banque Federative du Credit Mutuel SA			Ω 3.500%, 06/15/29.....	9,550	<u>8,626,743</u>
0.750%, 01/17/30..... EUR	1,200	1,072,875	TOTAL FRANCE.....		<u>101,878,504</u>
1.250%, 06/03/30..... EUR	1,700	1,573,747	GERMANY — (2.1%)		
0.625%, 02/21/31..... EUR	6,700	5,800,098	BASF SE		
BNP Paribas SA			1.500%, 03/17/31..... EUR	1,900	1,759,512
1.500%, 11/17/25..... EUR	1,200	1,210,491	Bayer Capital Corp. BV		
2.100%, 04/07/32..... EUR	500	479,903	1.500%, 06/26/26..... EUR	5,700	5,717,733
BPCE SA			2.125%, 12/15/29..... EUR	900	878,958
0.010%, 01/14/27..... EUR	3,500	3,310,760	Bayer U.S. Finance II LLC		
Ω 3.500%, 10/23/27.....	5,000	4,685,910	Ω 5.500%, 08/15/25.....	26	26,708
Ω 2.700%, 10/01/29.....	6,626	5,913,179	BMW Finance NV		
0.625%, 01/15/30..... EUR	500	457,745	1.500%, 02/06/29..... EUR	2,600	2,618,527
0.250%, 01/14/31..... EUR	5,300	4,572,916	BMW FINANCE NV Co. GUAR REGS 01/32 0.875		
Caisse d'Amortissement de la Dette Sociale			0.875%, 01/14/32..... EUR	1,000	925,793
1.500%, 05/25/32..... EUR	3,300	3,354,646	BMW U.S. Capital LLC		
Credit Agricole SA			Ω 2.800%, 04/11/26.....	194	188,208
1.375%, 05/03/27..... EUR	2,000	2,016,950	3.300%, 04/06/27.....	500	489,680
Electricite de France SA			Ω 3.300%, 04/06/27.....	58	56,803
Ω 3.625%, 10/13/25.....	40	39,847	Ω 4.150%, 04/09/30.....	1,500	1,510,922
6.250%, 05/30/28..... GBP	1,000	1,391,799	Daimler Finance North America LLC		
5.875%, 07/18/31..... GBP	3,200	4,492,727	#Ω 2.625%, 03/10/30.....	170	153,431
6.125%, 06/02/34..... GBP	1,500	2,181,646	Deutsche Bahn Finance GMBH		
MMS USA Holdings, Inc.			0.350%, 09/29/31..... EUR	1,300	1,162,544
1.750%, 06/13/31..... EUR	2,500	2,319,746	Deutsche Bank AG		
Orange SA			# 3.700%, 05/30/24.....	113	111,547
8.125%, 11/20/28..... GBP	1,964	3,063,982	Deutsche Telekom AG		
2.000%, 01/15/29..... EUR	1,200	1,250,177	3.125%, 02/06/34..... GBP	3,000	3,486,461
3.250%, 01/15/32..... GBP	600	723,271	1.375%, 07/05/34..... EUR	3,000	2,856,106
Pernod Ricard SA			Deutsche Telekom International Finance BV		
Ω 3.250%, 06/08/26.....	173	170,951	1.375%, 01/30/27..... EUR	500	514,248
Sanofi			2.250%, 04/13/29..... GBP	1,600	1,834,825
1.375%, 03/21/30..... EUR	9,200	9,210,117	E.ON International Finance BV		
SNCF Reseau			6.375%, 06/07/32..... GBP	2,150	3,166,242
5.250%, 12/07/28..... GBP	280	399,507	E.ON SE		
5.250%, 01/31/35..... GBP	5,050	7,622,136	1.625%, 05/22/29..... EUR	1,200	1,163,555
Societe Generale SA			Fresenius Medical Care AG & Co. KGaA		
Ω 4.750%, 09/14/28.....	1,000	983,062	1.500%, 05/29/30..... EUR	3,000	2,675,976
2.125%, 09/27/28..... EUR	2,000	1,974,939	Fresenius Medical Care U.S. Finance III, Inc.		
#Ω 3.000%, 01/22/30.....	1,400	1,209,670	Ω 2.375%, 02/16/31.....	8,100	6,481,553
TotalEnergies Capital Canada Ltd.			JAB Holdings BV		
2.125%, 09/18/29..... EUR	8,400	8,666,519	1.000%, 07/14/31..... EUR	800	646,835
TotalEnergies Capital International SA			Kreditanstalt fuer Wiederaufbau		
0.696%, 05/31/28..... EUR	2,300	2,220,767	2.050%, 02/16/26..... JPY	623,000	4,999,097
0.750%, 07/12/28..... EUR	4,600	4,451,106			
1.405%, 09/03/31..... GBP	3,500	3,764,182			
TotalEnergies Capital SA					
3.883%, 10/11/28.....	2,200	2,228,474			

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
GERMANY — (Continued)			JAPAN — (Continued)		
Mercedes-Benz Finance			American Honda Finance Corp.		
North America LLC			2.300%, 09/09/26.	130	\$ 123,942
8.500%, 01/18/31.	1,304	\$ 1,697,558	0.300%, 07/07/28.	EUR 333	304,549
Mercedes-Benz Group AG			Japan Government Twenty Year		
1.000%, 11/15/27.	EUR 4,300	4,259,137	Bond		
2.000%, 02/27/31.	EUR 1,000	1,023,581	1.800%, 09/20/31.	JPY 680,000	5,869,723
1.125%, 08/08/34.	EUR 1,900	1,694,524	1.500%, 03/20/34.	JPY 550,000	4,674,443
Siemens			1.200%, 09/20/35.	JPY 550,000	4,531,736
Financieringsmaatschappij			0.400%, 03/20/36.	JPY 330,000	2,454,720
NV			Mitsubishi UFJ Financial Group,		
1.000%, 02/25/30.	EUR 2,000	1,938,379	Inc.		
Volkswagen International			3.677%, 02/22/27.	35	34,433
Finance NV			3.195%, 07/18/29.	4,551	4,206,833
1.875%, 03/30/27.	EUR 5,400	5,368,994	2.559%, 02/25/30.	5,000	4,375,402
Volkswagen Leasing GmbH			2.048%, 07/17/30.	5,200	4,353,440
0.625%, 07/19/29.	EUR 5,000	4,411,064	3.751%, 07/18/39.	380	335,610
ZF North America Capital,			Mizuho Financial Group, Inc.		
Inc.			0.402%, 09/06/29.	EUR 12,784	11,277,634
Ω 4.750%, 04/29/25.	3,010	<u>2,865,177</u>	0.797%, 04/15/30.	EUR 923	833,065
TOTAL GERMANY.			0.693%, 10/07/30.	EUR 1,620	1,431,685
		<u>66,683,678</u>	Nomura Holdings, Inc.		
HONG KONG — (0.6%)			3.103%, 01/16/30.	10,168	8,836,357
Prudential PLC			NTT Finance Corp.		
3.125%, 04/14/30.	100	93,037	0.342%, 03/03/30.	EUR 3,000	2,717,473
3.625%, 03/24/32.	19,800	<u>18,759,736</u>	Shire Acquisitions		
TOTAL HONG KONG.			Investments Ireland DAC		
		<u>18,852,773</u>	3.200%, 09/23/26.	800	778,753
ITALY — (1.0%)			StanCorp Financial Group,		
Eni SpA			Inc.		
1.500%, 01/17/27.	EUR 1,000	1,007,762	5.000%, 08/15/22.	37	37,033
1.125%, 09/19/28.	EUR 1,700	1,635,633	Sumitomo Mitsui Financial Group,		
3.625%, 01/29/29.	EUR 312	331,798	Inc.		
0.625%, 01/23/30.	EUR 1,000	883,282	# 3.944%, 07/19/28.	700	685,227
Intesa Sanpaolo SpA			3.040%, 07/16/29.	9,750	8,889,632
Ω 3.875%, 07/14/27.	1,500	1,420,292	0.632%, 10/23/29.	EUR 2,000	1,780,652
1.750%, 07/04/29.	EUR 3,800	3,508,716	2.750%, 01/15/30.	790	703,224
Ω 4.000%, 09/23/29.	2,000	1,800,356	2.130%, 07/08/30.	4,000	3,376,827
2.500%, 01/15/30.	GBP 3,850	4,055,709	2.222%, 09/17/31.	6,000	5,003,047
1.350%, 02/24/31.	EUR 1,400	1,123,519	Toyota Motor Corp.		
Italy Buoni Poliennali Del			# 3.669%, 07/20/28.	2,615	2,624,857
Tesoro			Toyota Motor Credit Corp.		
1.250%, 12/01/26.	EUR 2,100	2,074,755	2.625%, 01/10/23.	75	<u>74,816</u>
Snam SpA			TOTAL JAPAN.		
0.625%, 06/30/31.	EUR 7,000	5,823,639			<u>86,096,633</u>
UniCredit SpA			LUXEMBOURG — (0.0%)		
1.625%, 01/18/32.	EUR 7,400	<u>6,151,336</u>	ArcelorMittal SA		
TOTAL ITALY.			# 4.250%, 07/16/29.	1,000	<u>976,513</u>
		<u>29,816,797</u>	NETHERLANDS — (2.1%)		
JAPAN — (2.7%)			BNG Bank NV		
7-Eleven, Inc.			3.300%, 04/26/29.	AUD 5,000	3,365,520
1.300%, 02/10/28.	300	256,083	Cooperatieve Rabobank UA		
Ω 1.800%, 02/10/31.	1,209	985,261	1.375%, 02/03/27.	EUR 1,000	1,018,125
Aircastle Ltd.			CTP NV		
4.250%, 06/15/26.	3,500	3,283,334	1.250%, 06/21/29.	EUR 2,600	2,012,560
Ω 2.850%, 01/26/28.	1,500	1,256,842	1.500%, 09/27/31.	EUR 4,396	3,046,189

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
NETHERLANDS — (Continued)			SPAIN — (Continued)		
Heineken NV			Telefonica Emisiones SA		
Ω 2.750%, 04/01/23.....	26	\$ 25,812	1.715%, 01/12/28..... EUR	4,300	\$ 4,346,691
ING Groep NV			5.445%, 10/08/29..... GBP	650	871,309
1.375%, 01/11/28..... EUR	3,100	3,021,026	7.045%, 06/20/36.....	4,530	5,229,320
# 4.050%, 04/09/29.....	300	288,374	4.665%, 03/06/38.....	700	632,356
Koninklijke Ahold Delhaize NV			Telefonica Europe BV		
1.125%, 03/19/26..... EUR	520	519,133	8.250%, 09/15/30.....	500	606,830
Koninklijke KPN NV			TOTAL SPAIN.....		<u>31,566,811</u>
5.750%, 09/17/29..... GBP	1,500	1,995,465	SUPRANATIONAL ORGANIZATION OBLIGATIONS — (1.9%)		
Koninklijke Philips NV			African Development Bank		
1.375%, 05/02/28..... EUR	2,000	1,945,717	3.350%, 08/08/28..... AUD	6,000	4,084,319
Nederlandse Waterschapsbank NV			Asian Development Bank		
3.300%, 05/02/29..... AUD	4,500	3,039,510	2.350%, 06/21/27..... JPY	2,570,000	21,405,373
Shell International Finance BV			EUROFIMA		
1.625%, 01/20/27..... EUR	1,408	1,438,985	3.350%, 05/21/29..... AUD	8,000	5,373,452
0.125%, 11/08/27..... EUR	5,000	4,730,741	European Investment Bank		
1.250%, 05/12/28..... EUR	5,600	5,575,881	2.150%, 01/18/27..... JPY	1,139,600	9,323,223
0.750%, 08/15/28..... EUR	2,000	1,928,833	International Bank for Reconstruction & Development		
1.000%, 12/10/30..... GBP	29,953	31,042,159	0.750%, 11/24/27.....	14,000	12,558,786
TOTAL NETHERLANDS.....		<u>64,994,030</u>	3.300%, 08/14/28..... AUD	6,500	4,468,068
NEW ZEALAND — (0.5%)			International Finance Corp.		
New Zealand Government Bond			1.250%, 02/06/31..... AUD	3,000	1,691,398
3.500%, 04/14/33..... NZD	23,000	14,472,365	TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....		<u>58,904,619</u>
NORWAY — (1.0%)			SWEDEN — (0.1%)		
Aker BP ASA			Swedbank AB		
Ω 2.875%, 01/15/26.....	4,000	3,800,821	0.200%, 01/12/28..... EUR	2,000	1,797,798
Ω 3.750%, 01/15/30.....	4,600	4,232,201	SWITZERLAND — (0.4%)		
Equinor ASA			Credit Suisse Group AG		
# 2.650%, 01/15/24.....	81	80,366	0.650%, 09/10/29..... EUR	2,000	1,624,728
6.875%, 03/11/31..... GBP	12,814	19,969,137	Novartis Finance SA		
Kommunalbanken AS			1.375%, 08/14/30..... EUR	4,000	3,988,692
3.400%, 07/24/28..... AUD	3,500	2,400,184	UBS Group AG		
TOTAL NORWAY.....		<u>30,482,709</u>	1.250%, 09/01/26..... EUR	1,800	1,778,332
SPAIN — (1.0%)			0.875%, 11/03/31..... EUR	6,100	5,355,401
Autonomous Community of Madrid Spain			TOTAL SWITZERLAND.....		<u>12,747,153</u>
1.723%, 04/30/32..... EUR	5,000	4,989,105	UNITED KINGDOM — (4.3%)		
Banco Santander SA			Ashtead Capital, Inc.		
3.490%, 05/28/30.....	4,000	3,604,235	Ω 2.450%, 08/12/31.....	1,000	802,438
1.000%, 11/04/31..... EUR	500	427,524	AstraZeneca PLC		
Merlin Properties Socimi SA			1.250%, 05/12/28..... EUR	1,200	1,210,194
2.375%, 09/18/29..... EUR	300	289,150	5.750%, 11/13/31..... GBP	450	678,594
Santander Holdings USA, Inc.			Barclays PLC		
4.500%, 07/17/25.....	206	205,541	4.375%, 01/12/26.....	2,000	2,006,513
4.400%, 07/13/27.....	2,000	1,952,917	3.250%, 02/12/27..... GBP	1,657	1,948,140
Santander UK PLC			3.250%, 01/17/33..... GBP	7,500	8,330,756
4.000%, 03/13/24.....	103	103,504	BAT Capital Corp.		
3.875%, 10/15/29..... GBP	1,478	1,874,853	2.726%, 03/25/31.....	3,200	2,589,361
Spain Government Bond					
0.700%, 04/30/32..... EUR	7,000	6,433,476			

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 — (Continued)			UNITED KINGDOM — (Continued)		
BAT International Finance PLC			Southern Gas Networks PLC		
4.000%, 09/04/26..... GBP	1,220	\$1,447,426	1.250%, 12/02/31..... GBP	4,200	\$ 4,171,004
1.250%, 03/13/27..... EUR	1,000	936,026	Transport for London		
3.125%, 03/06/29..... EUR	3,200	3,122,409	4.000%, 09/12/33..... GBP	5,900	7,396,494
2.250%, 01/16/30..... EUR	6,500	5,849,552	Unilever Finance Netherlands		
BP Capital Markets America, Inc.			BV		
# 3.017%, 01/16/27.....	127	124,534	1.375%, 07/31/29..... EUR	700	706,588
# 4.234%, 11/06/28.....	230	236,728	Vodafone Group PLC		
# 3.633%, 04/06/30.....	800	786,870	1.500%, 07/24/27..... EUR	1,750	1,783,565
2.721%, 01/12/32.....	9,000	8,213,177	4.200%, 12/13/27..... AUD	1,800	1,228,336
BP Capital Markets P.L.C.			7.875%, 02/15/30.....	77	92,786
2.822%, 04/07/32..... EUR	2,000	2,089,491	1.625%, 11/24/30..... EUR	2,500	2,464,428
BP Capital Markets PLC			5.900%, 11/26/32..... GBP	3,250	4,692,577
1.573%, 02/16/27..... EUR	2,850	2,853,513	6.150%, 02/27/37.....	5,000	5,565,036
1.231%, 05/08/31..... EUR	4,750	4,374,535	Western Power Distribution South		
British Telecommunications PLC			West PLC		
1.500%, 06/23/27..... EUR	2,500	2,508,876	5.875%, 03/25/27..... GBP	900	1,216,639
5.125%, 12/04/28.....	1,000	1,010,574	2.375%, 05/16/29..... GBP	1,300	1,481,831
5.750%, 12/07/28..... GBP	1,000	1,342,390	TOTAL UNITED KINGDOM...		
Ω 3.250%, 11/08/29.....	4,000	3,596,208	<u>135,142,056</u>		
3.125%, 11/21/31..... GBP	1,500	1,710,876	UNITED STATES — (48.1%)		
Centrica PLC			AbbVie, Inc.		
4.375%, 03/13/29..... GBP	1,000	1,259,829	2.900%, 11/06/22.....	33	32,972
CNH Industrial Finance Europe SA			3.800%, 03/15/25.....	29	29,075
1.750%, 03/25/27..... EUR	2,000	1,998,430	4.250%, 11/14/28.....	2,400	2,447,803
1.625%, 07/03/29..... EUR	2,550	2,415,216	2.625%, 11/15/28..... EUR	3,416	3,612,108
Coca-Cola Europacific			2.125%, 06/01/29..... EUR	1,500	1,538,795
Partners PLC			Activision Blizzard, Inc.		
1.750%, 05/26/28..... EUR	1,400	1,416,031	1.350%, 09/15/30.....	500	417,134
Diageo Finance PLC			Advance Auto Parts, Inc.		
1.500%, 10/22/27..... EUR	1,000	1,021,028	3.900%, 04/15/30.....	8,100	7,605,608
HSBC Holdings PLC			3.500%, 03/15/32.....	3,000	2,680,562
2.625%, 08/16/28..... GBP	5,164	5,981,942	AECOM		
4.950%, 03/31/30.....	2,000	2,017,405	5.125%, 03/15/27.....	5,660	5,739,183
Linde Finance BV			Aetna, Inc.		
0.550%, 05/19/32..... EUR	5,000	4,407,099	6.750%, 12/15/37.....	700	821,955
Lloyds Banking Group PLC			Affiliated Managers Group,		
3.750%, 01/11/27.....	3,500	3,422,541	Inc.		
1.500%, 09/12/27..... EUR	2,100	2,082,465	3.300%, 06/15/30.....	3,100	2,845,761
# 4.550%, 08/16/28.....	2,300	2,292,400	Aflac, Inc.		
LSEGA Financing PLC			3.250%, 03/17/25.....	129	128,140
#Ω 2.500%, 04/06/31.....	1,500	1,330,496	# 3.600%, 04/01/30.....	5,025	4,912,720
Ω 3.200%, 04/06/41.....	450	369,453	Alabama Power Co.		
National Grid P.L.C.			2.800%, 04/01/25.....	30	29,498
0.750%, 09/01/33..... EUR	5,000	4,105,676	Allstate Corp.		
Nationwide Building Society			5.950%, 04/01/36.....	600	701,871
3.250%, 01/20/28..... GBP	1,500	1,836,630	Ally Financial, Inc.		
Natwest Group PLC			8.000%, 11/01/31.....	7,775	8,794,845
4.800%, 04/05/26.....	3,000	3,030,101	Alphabet, Inc.		
RELX Capital, Inc.			1.998%, 08/15/26.....	86	83,089
4.750%, 05/20/32.....	500	521,807	Altria Group, Inc.		
Rolls-Royce PLC			2.200%, 06/15/27..... EUR	4,700	4,491,234
Ω 3.625%, 10/14/25.....	5,720	5,394,990	# 4.800%, 02/14/29.....	598	594,182
3.375%, 06/18/26..... GBP	800	847,589	3.400%, 05/06/30.....	400	350,061
Smith & Nephew PLC			3.125%, 06/15/31..... EUR	3,000	2,865,016
2.032%, 10/14/30.....	1,000	822,463	2.450%, 02/04/32.....	4,712	3,711,776

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)		
Amazon.com, Inc.			3.000%, 06/20/27.....	64	\$ 63,949
1.200%, 06/03/27.....	7,871	\$ 7,182,343	2.000%, 09/17/27..... EUR	150	159,359
# 1.650%, 05/12/28.....	17,600	16,106,832	1.250%, 08/20/30.....	5,800	4,966,677
1.500%, 06/03/30.....	5,394	4,692,402	Applied Materials, Inc.		
American Express Co.			3.300%, 04/01/27.....	59	59,055
3.300%, 05/03/27.....	131	129,338	Archer-Daniels-Midland Co.		
American International Group, Inc.			# 2.500%, 08/11/26.....	58	56,627
3.900%, 04/01/26.....	46	46,023	Ares Capital Corp.		
1.875%, 06/21/27..... EUR	4,075	4,063,588	4.200%, 06/10/24.....	6,000	5,954,792
American Medical Systems			# 3.875%, 01/15/26.....	4,000	3,764,951
Europe BV			3.200%, 11/15/31.....	3,700	2,868,928
1.625%, 03/08/31..... EUR	1,000	967,256	Arizona Public Service Co.		
American Tower Corp.			2.600%, 08/15/29.....	3,900	3,503,544
0.875%, 05/21/29..... EUR	1,000	892,760	2.200%, 12/15/31.....	500	419,423
0.950%, 10/05/30..... EUR	2,000	1,738,417	5.050%, 09/01/41.....	700	681,333
2.300%, 09/15/31.....	4,250	3,528,686	Arrow Electronics, Inc.		
1.000%, 01/15/32..... EUR	3,247	2,706,480	3.875%, 01/12/28.....	2,203	2,131,813
4.050%, 03/15/32.....	3,125	2,991,233	Ashland LLC		
American Water Capital Corp.			Ω 3.375%, 09/01/31.....	12,270	10,486,191
3.850%, 03/01/24.....	25	25,065	Assurant, Inc.		
Ameriprise Financial, Inc.			2.650%, 01/15/32.....	3,750	3,039,882
4.000%, 10/15/23.....	43	43,270	AT&T, Inc.		
2.875%, 09/15/26.....	65	63,137	1.800%, 09/05/26..... EUR	800	817,671
4.500%, 05/13/32.....	4,500	4,583,411	4.375%, 09/14/29..... GBP	500	636,489
AmerisourceBergen Corp.			2.600%, 12/17/29..... EUR	1,463	1,531,031
3.400%, 05/15/24.....	433	430,190	2.750%, 06/01/31.....	3,500	3,139,395
2.800%, 05/15/30.....	6,900	6,218,964	3.550%, 12/17/32..... EUR	1,500	1,651,747
Amgen, Inc.			2.550%, 12/01/33.....	1,746	1,478,183
# 3.125%, 05/01/25.....	37	36,791	4.850%, 03/01/39.....	1,700	1,682,591
2.600%, 08/19/26.....	28	27,136	3.500%, 06/01/41.....	1,500	1,257,868
4.000%, 09/13/29..... GBP	1,836	2,352,254	Autodesk, Inc.		
2.450%, 02/21/30.....	350	318,401	4.375%, 06/15/25.....	35	35,707
# 2.300%, 02/25/31.....	3,113	2,759,225	3.500%, 06/15/27.....	3,236	3,191,121
3.350%, 02/22/32.....	6,655	6,374,943	Automatic Data Processing, Inc.		
3.150%, 02/21/40.....	2,000	1,684,110	3.375%, 09/15/25.....	114	115,582
Amphenol Technologies			# 1.700%, 05/15/28.....	400	370,805
Holding GmbH			AutoNation, Inc.		
2.000%, 10/08/28..... EUR	4,000	4,036,696	2.400%, 08/01/31.....	7,300	5,785,325
Analog Devices, Inc.			3.850%, 03/01/32.....	8,000	7,129,109
3.500%, 12/05/26.....	23	23,236	AutoZone, Inc.		
Anthem, Inc.			2.875%, 01/15/23.....	140	139,733
2.250%, 05/15/30.....	1,550	1,377,551	3.250%, 04/15/25.....	72	71,108
2.550%, 03/15/31.....	4,000	3,588,640	AvalonBay Communities, Inc.		
Aon Corp.			# 2.050%, 01/15/32.....	4,000	3,420,440
4.500%, 12/15/28.....	960	972,488	Avnet, Inc.		
3.750%, 05/02/29.....	5,000	4,867,506	4.625%, 04/15/26.....	65	65,772
2.800%, 05/15/30.....	5,950	5,380,302	3.000%, 05/15/31.....	4,000	3,366,222
Aon Global Ltd.			Baker Hughes a GE Co.		
4.000%, 11/27/23.....	47	47,323	LLC/Baker Hughes		
3.500%, 06/14/24.....	107	106,749	Co-Obligor, Inc.		
2.875%, 05/14/26..... EUR	1,400	1,466,638	3.337%, 12/15/27.....	2,000	1,938,138
Apache Corp.			Ball Corp.		
6.000%, 01/15/37.....	500	478,862	2.875%, 08/15/30.....	9,365	8,065,030
Apple, Inc.			Baltimore Gas & Electric Co.		
2.500%, 02/09/25.....	53	52,526	2.400%, 08/15/26.....	8	7,673
2.450%, 08/04/26.....	200	195,476	Bank of America Corp.		
1.625%, 11/10/26..... EUR	500	519,022	3.300%, 01/11/23.....	52	52,038

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)		
4.000%, 04/01/24.....	72	\$ 72,832
7.000%, 07/31/28..... GBP	1,500	2,197,695
Bank of New York Mellon Corp.		
# 2.800%, 05/04/26.....	64	62,743
Bath & Body Works, Inc.		
5.250%, 02/01/28.....	2,000	1,885,820
Baxter International, Inc.		
2.600%, 08/15/26.....	49	46,777
1.300%, 05/15/29..... EUR	1,300	1,242,445
Belo Corp.		
7.250%, 09/15/27.....	1,000	999,405
Berkshire Hathaway Finance Corp.		
1.450%, 10/15/30.....	500	423,996
Berkshire Hathaway, Inc.		
1.125%, 03/16/27..... EUR	4,600	4,540,988
0.440%, 09/13/29..... JPY	1,920,000	13,828,188
0.437%, 04/15/31..... JPY	1,700,000	11,791,001
0.472%, 01/23/32..... JPY	1,100,000	7,854,668
Best Buy Co., Inc.		
4.450%, 10/01/28.....	5,000	5,061,986
Biogen, Inc.		
2.250%, 05/01/30.....	3,000	2,563,176
Black Hills Corp.		
4.350%, 05/01/33.....	2,250	2,168,288
BlackRock, Inc.		
3.250%, 04/30/29.....	7,544	7,358,486
2.400%, 04/30/30.....	3,654	3,319,577
1.900%, 01/28/31.....	6,300	5,433,588
Block Financial LLC		
2.500%, 07/15/28.....	1,500	1,330,047
Block, Inc.		
# 3.500%, 06/01/31.....	13,652	11,845,158
Boardwalk Pipelines LP		
3.600%, 09/01/32.....	2,100	1,843,397
Boeing Co.		
2.500%, 03/01/25.....	75	71,784
2.600%, 10/30/25.....	42	39,617
2.950%, 02/01/30.....	2,000	1,748,785
3.550%, 03/01/38.....	5,000	3,858,603
Booking Holdings, Inc.		
3.600%, 06/01/26.....	108	108,645
1.800%, 03/03/27..... EUR	800	814,865
4.625%, 04/13/30.....	5,182	5,331,723
BorgWarner, Inc.		
1.000%, 05/19/31..... EUR	1,600	1,298,602
Boston Properties LP		
3.400%, 06/21/29.....	200	183,576
3.250%, 01/30/31.....	1,600	1,419,202
2.450%, 10/01/33.....	3,000	2,384,283
Brighthouse Financial, Inc.		
# 5.625%, 05/15/30.....	749	753,913
Bristol-Myers Squibb Co.		
2.000%, 08/01/22.....	79	79,000

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)		
Brixmor Operating Partnership LP		
2.500%, 08/16/31.....	2,550	\$2,050,542
Broadcom, Inc.		
4.300%, 11/15/32.....	2,700	2,557,751
Ω 3.419%, 04/15/33.....	1,000	862,355
Ω 3.137%, 11/15/35.....	205	164,839
Ω 3.187%, 11/15/36.....	2,482	1,988,073
Ω 3.500%, 02/15/41.....	10,600	8,436,346
Broadstone Net Lease LLC		
2.600%, 09/15/31.....	6,885	5,639,609
Brown & Brown, Inc.		
4.200%, 09/15/24.....	54	54,046
4.500%, 03/15/29.....	1,500	1,498,982
Brown-Forman Corp.		
1.200%, 07/07/26..... EUR	2,000	2,001,664
2.600%, 07/07/28..... GBP	1,100	1,311,717
Brunswick Corp.		
2.400%, 08/18/31.....	2,700	2,069,945
4.400%, 09/15/32.....	10,000	8,937,752
Bunge Ltd. Finance Corp.		
3.750%, 09/25/27.....	2,900	2,851,903
Burlington Northern Santa Fe LLC		
7.000%, 12/15/25.....	10	11,114
Camden Property Trust		
2.800%, 05/15/30.....	6,188	5,635,781
Campbell Soup Co.		
3.300%, 03/19/25.....	47	46,530
# 4.150%, 03/15/28.....	2,883	2,905,740
# 2.375%, 04/24/30.....	1,460	1,274,059
Capital One Financial Corp.		
3.750%, 04/24/24.....	54	53,825
# 3.750%, 03/09/27.....	1,800	1,770,512
3.800%, 01/31/28.....	4,400	4,255,747
1.650%, 06/12/29..... EUR	8,515	7,688,273
Cardinal Health, Inc.		
# 3.410%, 06/15/27.....	4,067	4,012,099
Cargill, Inc.		
Ω 2.125%, 04/23/30.....	2,000	1,774,950
Cboe Global Markets, Inc.		
1.625%, 12/15/30.....	600	502,632
Celanese U.S. Holdings LLC		
0.625%, 09/10/28..... EUR	2,000	1,599,774
Charles Schwab Corp.		
2.750%, 10/01/29.....	2,000	1,850,417
Chemours Co.		
# 5.375%, 05/15/27.....	1,600	1,528,000
Chevron Corp.		
2.954%, 05/16/26.....	133	132,151
1.995%, 05/11/27.....	5,200	4,943,823
Chevron USA, Inc.		
# 1.018%, 08/12/27.....	9,400	8,476,133
3.250%, 10/15/29.....	200	195,350
Choice Hotels International, Inc.		
3.700%, 12/01/29.....	1,500	1,356,749

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO

CONTINUED

	Face Amount [^] (000)	Value†		Face Amount [^] (000)	Value†
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Chubb INA Holdings, Inc.			2.900%, 04/01/41.....	2,000	\$ 1,514,170
3.350%, 05/15/24.....	60	\$ 60,160	Cummins, Inc.		
1.550%, 03/15/28..... EUR	4,900	4,830,959	1.500%, 09/01/30.....	500	423,477
1.400%, 06/15/31..... EUR	1,500	1,391,087	CVS Health Corp.		
Cigna Corp.			3.375%, 08/12/24.....	174	173,900
3.400%, 03/01/27.....	174	171,649	3.250%, 08/15/29.....	1,000	943,889
4.375%, 10/15/28.....	3,750	3,827,020	Darden Restaurants, Inc.		
2.375%, 03/15/31.....	2,000	1,766,469	# 3.850%, 05/01/27.....	4,000	3,940,217
4.800%, 08/15/38.....	2,459	2,507,884	DCP Midstream Operating LP		
Citigroup, Inc.			5.375%, 07/15/25.....	6,100	6,252,500
3.875%, 10/25/23.....	33	33,355	Deere & Co.		
1.500%, 10/26/28..... EUR	1,900	1,843,957	5.375%, 10/16/29.....	5	5,545
CME Group, Inc.			Dentsply Sirona, Inc.		
3.000%, 03/15/25.....	33	32,881	3.250%, 06/01/30.....	5,000	4,272,357
3.750%, 06/15/28.....	1,292	1,311,791	DH Europe Finance Sarl		
CMS Energy Corp.			1.200%, 06/30/27..... EUR	1,300	1,298,950
3.600%, 11/15/25.....	37	36,688	Dick's Sporting Goods, Inc.		
3.000%, 05/15/26.....	58	56,149	3.150%, 01/15/32.....	12,700	10,408,180
CNO Financial Group, Inc.			Digital Dutch Finco BV		
5.250%, 05/30/25.....	2,220	2,259,490	1.250%, 02/01/31..... EUR	1,050	890,671
5.250%, 05/30/29.....	2,000	1,969,115	Discover Bank		
Coca-Cola Co.			4.650%, 09/13/28.....	2,600	2,534,394
2.900%, 05/25/27.....	275	272,542	Discovery Communications LLC		
Coca-Cola Co.			3.900%, 11/15/24.....	63	62,089
1.250%, 03/08/31..... EUR	1,500	1,474,060	3.450%, 03/15/25.....	66	64,429
Comcast Corp.			1.900%, 03/19/27..... EUR	5,700	5,643,771
3.375%, 08/15/25.....	49	49,037	3.625%, 05/15/30.....	3,000	2,738,138
0.250%, 09/14/29..... EUR	1,000	911,366	Dollar General Corp.		
4.250%, 01/15/33.....	3,650	3,734,482	3.250%, 04/15/23.....	79	78,832
4.400%, 08/15/35.....	1,000	1,020,758	4.150%, 11/01/25.....	13	13,158
Comerica, Inc.			# 4.125%, 05/01/28.....	2,000	2,024,725
4.000%, 02/01/29.....	3,500	3,466,528	Dollar Tree, Inc.		
Conagra Brands, Inc.			4.200%, 05/15/28.....	3,600	3,603,347
5.300%, 11/01/38.....	2,000	1,961,618	Dominion Energy, Inc.		
ConocoPhillips Co.			3.900%, 10/01/25.....	117	117,518
6.950%, 04/15/29.....	800	941,055	Dover Corp.		
Consolidated Edison Co. of New York, Inc.			1.250%, 11/09/26..... EUR	3,100	3,050,238
3.300%, 12/01/24.....	15	14,832	Dow Chemical Co.		
3.350%, 04/01/30.....	3,200	3,104,493	1.125%, 03/15/32..... EUR	1,932	1,678,671
# 5.500%, 12/01/39.....	755	800,905	4.250%, 10/01/34.....	2,405	2,353,768
Constellation Brands, Inc.			DPL, Inc.		
3.500%, 05/09/27.....	3,000	2,931,179	4.125%, 07/01/25.....	940	911,236
Continental Resources, Inc.			4.350%, 04/15/29.....	5,575	5,129,776
Ω 5.750%, 01/15/31.....	3,000	2,958,030	DTE Energy Co.		
Ω 2.875%, 04/01/32.....	3,000	2,445,990	2.850%, 10/01/26.....	500	480,560
Corporate Office Properties LP			Duke Energy Corp.		
2.750%, 04/15/31.....	2,000	1,634,207	3.850%, 06/15/34..... EUR	5,000	5,434,463
2.900%, 12/01/33.....	2,875	2,258,176	3.300%, 06/15/41.....	2,400	1,946,058
Cox Communications, Inc.			DXC Technology Co.		
Ω 3.850%, 02/01/25.....	79	78,653	1.750%, 01/15/26..... EUR	2,350	2,317,081
#Ω 3.500%, 08/15/27.....	800	777,806	Eagle Materials, Inc.		
Ω 4.800%, 02/01/35.....	8,000	7,971,136	2.500%, 07/01/31.....	3,000	2,429,119
Ω 8.375%, 03/01/39.....	2,225	2,958,571	Eastman Chemical Co.		
Crown Castle International Corp.			3.800%, 03/15/25.....	51	50,811
2.250%, 01/15/31.....	2,500	2,119,743	1.875%, 11/23/26..... EUR	5,000	4,944,135
2.100%, 04/01/31.....	5,000	4,165,018	Eaton Capital UnLtd Co.		
			0.577%, 03/08/30..... EUR	1,000	886,250

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)		
Eaton Corp.			0.950%, 05/04/33..... EUR	3,900	\$ 3,171,214
4.000%, 11/02/32.....	500	\$ 501,021	# 4.900%, 01/15/34.....	1,300	1,362,720
eBay, Inc.			Fidelity & Guaranty Life		
3.600%, 06/05/27.....	815	807,013	Holdings, Inc.		
Ecolab, Inc.			Ω 5.500%, 05/01/25.....	8,000	8,211,203
# 2.700%, 11/01/26.....	52	51,134	Fidelity National Financial, Inc.		
Edison International			3.400%, 06/15/30.....	2,907	2,611,419
4.125%, 03/15/28.....	995	957,210	2.450%, 03/15/31.....	2,350	1,925,488
El du Pont de Nemours &			Fidelity National Information		
Co.			Services, Inc.		
2.300%, 07/15/30.....	1,000	891,174	2.000%, 05/21/30..... EUR	3,000	2,922,641
Elevance Health, Inc.			3.360%, 05/21/31..... GBP	3,143	3,667,875
3.500%, 08/15/24.....	58	57,935	First American Financial		
Eli Lilly & Co.			Corp.		
2.125%, 06/03/30..... EUR	3,000	3,139,651	2.400%, 08/15/31.....	1,000	790,770
Emerson Electric Co.			Fiserv, Inc.		
3.150%, 06/01/25.....	62	61,872	1.625%, 07/01/30..... EUR	10,300	9,828,849
2.000%, 10/15/29..... EUR	3,000	3,021,531	3.000%, 07/01/31..... GBP	2,000	2,279,619
Energy Transfer LP			Five Corners Funding Trust II		
4.750%, 01/15/26.....	2,366	2,380,884	Ω 2.850%, 05/15/30.....	1,500	1,345,908
# 3.750%, 05/15/30.....	5,000	4,643,744	Flex Ltd.		
EnerSys			4.875%, 06/15/29.....	1,944	1,905,284
#Ω 4.375%, 12/15/27.....	3,700	3,385,500	4.875%, 05/12/30.....	10,200	9,951,688
Entergy Corp.			Flowserve Corp.		
2.800%, 06/15/30.....	2,000	1,767,223	3.500%, 10/01/30.....	300	259,014
Enterprise Products Operating LLC			2.800%, 01/15/32.....	13,730	10,970,033
3.900%, 02/15/24.....	24	24,058	Ford Motor Co.		
3.700%, 02/15/26.....	62	61,927	3.250%, 02/12/32.....	2,700	2,254,500
EOG Resources, Inc.			Ford Motor Credit Co. LLC		
# 4.375%, 04/15/30.....	100	103,932	4.134%, 08/04/25.....	4,000	3,945,000
EPR Properties			5.113%, 05/03/29.....	4,200	4,083,198
4.950%, 04/15/28.....	1,500	1,399,729	3.625%, 06/17/31.....	1,000	848,160
3.750%, 08/15/29.....	7,600	6,560,613	Fortune Brands Home &		
3.600%, 11/15/31.....	6,000	4,933,997	Security, Inc.		
EQM Midstream Partners LP			4.000%, 03/25/32.....	5,000	4,586,459
#Ω 4.750%, 01/15/31.....	6,000	5,420,400	Fox Corp.		
Equifax, Inc.			4.709%, 01/25/29.....	279	283,341
3.250%, 06/01/26.....	900	866,575	GATX Corp.		
3.100%, 05/15/30.....	4,000	3,619,645	3.250%, 03/30/25.....	60	58,792
Equinix, Inc.			# 3.250%, 09/15/26.....	32	30,879
2.150%, 07/15/30.....	3,600	3,044,552	3.500%, 03/15/28.....	500	477,006
2.500%, 05/15/31.....	1,545	1,324,536	3.500%, 06/01/32.....	3,065	2,755,864
Equitable Holdings, Inc.			GE Capital Funding LLC		
4.350%, 04/20/28.....	800	805,674	4.550%, 05/15/32.....	4,000	4,025,647
Exelon Corp.			General Electric Co.		
3.950%, 06/15/25.....	27	27,106	6.750%, 03/15/32.....	120	139,634
Expedia Group, Inc.			General Mills, Inc.		
3.800%, 02/15/28.....	4,426	4,128,202	# 3.200%, 02/10/27.....	1,007	990,913
3.250%, 02/15/30.....	2,500	2,159,087	1.500%, 04/27/27..... EUR	2,000	1,991,472
Extra Space Storage LP			General Motors Co.		
2.350%, 03/15/32.....	4,000	3,242,809	# 6.125%, 10/01/25.....	2,000	2,102,492
Exxon Mobil Corp.			# 4.200%, 10/01/27.....	1,400	1,366,317
0.835%, 06/26/32..... EUR	3,000	2,647,442	# 6.800%, 10/01/27.....	1,035	1,119,299
FedEx Corp.			5.150%, 04/01/38.....	1,000	900,391
1.625%, 01/11/27..... EUR	2,000	2,012,612	General Motors Financial Co., Inc.		
3.400%, 02/15/28.....	1,000	978,243	5.250%, 03/01/26.....	178	181,493
3.100%, 08/05/29.....	910	859,250	4.350%, 01/17/27.....	1,058	1,040,405

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)		
3.600%, 06/21/30.....	1,000	\$ 888,040	Healthcare Reality		
2.700%, 06/10/31.....	2,500	2,045,096	Holdings LP		
3.100%, 01/12/32.....	1,000	837,179	2.000%, 03/15/31.....	1,600	\$ 1,283,327
Georgia Power Co.			Home Depot Inc		
3.250%, 03/30/27.....	154	149,479	5.875%, 12/16/36.....	2,000	2,416,308
Georgia-Pacific LLC			Honeywell International, Inc.		
#Ω 2.300%, 04/30/30.....	1,000	897,776	2.500%, 11/01/26.....	102	99,175
Gilead Sciences, Inc.			2.250%, 02/22/28.....	EUR 3,905	4,075,987
5.650%, 12/01/41.....	700	780,237	Howmet Aerospace, Inc.		
GlaxoSmithKline Capital PLC			6.875%, 05/01/25.....	32	33,680
5.250%, 12/19/33.....	GBP 1,388	2,046,738	6.750%, 01/15/28.....	700	737,450
Global Payments, Inc.			# 5.950%, 02/01/37.....	500	496,127
4.800%, 04/01/26.....	69	69,576	HP, Inc.		
3.200%, 08/15/29.....	650	578,267	3.400%, 06/17/30.....	3,300	2,967,054
2.900%, 05/15/30.....	3,300	2,841,430	4.200%, 04/15/32.....	3,000	2,763,842
GLP Capital L.P. / GLP			# 6.000%, 09/15/41.....	8,000	8,162,390
Financing II, Inc.			Humana, Inc.		
3.250%, 01/15/32.....	1,000	847,535	3.850%, 10/01/24.....	91	91,431
GLP Capital LP/GLP			Huntsman International LLC		
Financing II, Inc.			4.500%, 05/01/29.....	5,550	5,278,033
5.300%, 01/15/29.....	5,000	4,936,925	Hyatt Hotels Corp.		
Goldman Sachs Group, Inc.			4.375%, 09/15/28.....	5,300	5,133,989
4.000%, 03/03/24.....	250	251,784	Intercontinental Exchange, Inc.		
1.625%, 07/27/26.....	EUR 1,175	1,170,631	2.100%, 06/15/30.....	3,380	2,950,774
2.000%, 03/22/28.....	EUR 2,000	1,980,867	1.850%, 09/15/32.....	2,000	1,651,260
3.800%, 03/15/30.....	950	911,480	International Business Machines		
1.875%, 12/16/30.....	GBP 3,000	3,159,388	Corp.		
3.000%, 02/12/31.....	EUR 500	518,729	1.750%, 03/07/28.....	EUR 1,000	1,023,002
0.750%, 03/23/32.....	EUR 6,379	5,299,189	# 3.500%, 05/15/29.....	800	779,158
# 6.125%, 02/15/33.....	2,484	2,803,438	1.500%, 05/23/29.....	EUR 500	500,535
Goodyear Tire & Rubber Co.			1.950%, 05/15/30.....	400	347,413
# 4.875%, 03/15/27.....	2,739	2,604,820	0.650%, 02/11/32.....	EUR 13,000	11,572,722
Graphic Packaging			International Flavors &		
International LLC			Fragrances, Inc.		
Ω 4.750%, 07/15/27.....	1,151	1,121,093	Ω 3.268%, 11/15/40.....	1,500	1,192,129
Ω 3.500%, 03/15/28.....	3,000	2,771,265	Interpublic Group of Cos., Inc.		
Ω 3.750%, 02/01/30.....	4,540	4,087,533	4.200%, 04/15/24.....	274	274,141
Halliburton Co.			4.650%, 10/01/28.....	500	502,641
3.500%, 08/01/23.....	4	3,988	Intuit, Inc.		
3.800%, 11/15/25.....	48	48,091	1.650%, 07/15/30.....	1,008	854,787
2.920%, 03/01/30.....	500	458,333	Invitation Homes Operating		
Hanesbrands, Inc.			Partnership LP		
#Ω 4.875%, 05/15/26.....	7,800	7,592,011	2.000%, 08/15/31.....	1,000	784,797
Harley-Davidson, Inc.			2.700%, 01/15/34.....	2,100	1,677,645
3.500%, 07/28/25.....	42	41,367	Jabil, Inc.		
Hasbro, Inc.			3.600%, 01/15/30.....	3,283	2,980,582
3.500%, 09/15/27.....	3,135	3,021,618	3.000%, 01/15/31.....	3,475	3,001,499
6.350%, 03/15/40.....	1,350	1,442,634	Jackson Financial, Inc.		
HAT Holdings I LLC / HAT			Ω 3.125%, 11/23/31.....	1,671	1,357,129
Holdings II LLC			Janus Henderson		
3.750%, 09/15/30.....	1,600	1,225,088	U.S. Holdings, Inc.		
HCA, Inc.			4.875%, 08/01/25.....	106	108,381
3.500%, 09/01/30.....	725	661,555	Jefferies Group LLC		
7.500%, 11/06/33.....	273	312,271	2.750%, 10/15/32.....	1,000	789,761
Health Care Service Corp. A			Jefferies Group LLC/Jefferies		
Mutual Legal Reserve Co.			Group Capital Finance, Inc.		
Ω 2.200%, 06/01/30.....	2,800	2,433,817	4.850%, 01/15/27.....	57	57,777

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)		
2.625%, 10/15/31.....	6,500	\$5,245,455
JM Smucker Co.		
3.500%, 03/15/25.....	58	58,033
John Deere Cash		
Management SARL		
2.200%, 04/02/32..... EUR	2,000	2,091,633
Johnson & Johnson		
2.450%, 03/01/26.....	38	37,623
# 2.950%, 03/03/27.....	500	499,792
0.950%, 09/01/27.....	1,000	914,181
JPMorgan Chase & Co.		
3.900%, 07/15/25.....	129	130,618
5.500%, 10/15/40.....	700	757,987
Juniper Networks, Inc.		
3.750%, 08/15/29.....	4,000	3,768,380
2.000%, 12/10/30.....	750	605,242
KB Home		
4.000%, 06/15/31.....	6,540	5,508,773
Kellogg Co.		
3.250%, 04/01/26.....	661	654,382
7.450%, 04/01/31.....	61	72,790
Kemper Corp.		
2.400%, 09/30/30.....	4,400	3,666,792
3.800%, 02/23/32.....	3,500	3,205,001
Kilroy Realty LP		
2.500%, 11/15/32.....	10,500	8,407,594
Kimco Realty Corp.		
1.900%, 03/01/28.....	400	352,531
2.250%, 12/01/31.....	1,000	831,238
Kinder Morgan Energy		
Partners LP		
6.950%, 01/15/38.....	3,300	3,664,699
Kraft Heinz Foods Co.		
2.250%, 05/25/28..... EUR	200	203,297
Kroger Co.		
# 3.700%, 08/01/27.....	3,394	3,378,699
7.500%, 04/01/31.....	90	110,552
Kroger Co.		
6.900%, 04/15/38.....	1,500	1,811,752
Laboratory Corp. of America		
Holdings		
4.000%, 11/01/23.....	45	45,210
Las Vegas Sands Corp.		
# 3.900%, 08/08/29.....	1,000	893,499
Lazard Group LLC		
4.500%, 09/19/28.....	1,800	1,774,364
Lear Corp.		
3.800%, 09/15/27.....	2,076	2,010,394
4.250%, 05/15/29.....	1,000	940,023
Legg Mason, Inc.		
3.950%, 07/15/24.....	55	55,032
4.750%, 03/15/26.....	23	23,714
Leggett & Platt, Inc.		
4.400%, 03/15/29.....	9,326	9,218,118
Liberty Mutual Group, Inc.		
2.750%, 05/04/26..... EUR	5,200	5,435,780
Ω 4.569%, 02/01/29.....	78	77,941

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)		
Lincoln National Corp.		
3.050%, 01/15/30.....	7,900	\$7,147,079
# 3.400%, 01/15/31.....	127	116,682
Lockheed Martin Corp.		
3.550%, 01/15/26.....	28	28,441
4.500%, 05/15/36.....	700	732,164
Loews Corp.		
2.625%, 05/15/23.....	44	43,880
3.200%, 05/15/30.....	1,000	934,668
Lowe's Cos., Inc.		
3.375%, 09/15/25.....	61	60,667
LYB International Finance II		
BV		
1.625%, 09/17/31..... EUR	6,500	5,882,038
Marathon Petroleum Corp.		
3.625%, 09/15/24.....	96	95,422
Markel Corp.		
3.350%, 09/17/29.....	4,300	4,032,045
Marriott International, Inc.		
3.750%, 03/15/25.....	1,500	1,495,903
4.000%, 04/15/28.....	5,901	5,729,208
4.650%, 12/01/28.....	650	652,301
2.750%, 10/15/33.....	2,000	1,636,557
Mars, Inc.		
Ω 3.600%, 04/01/34.....	595	574,434
Marsh & McLennan Cos., Inc.		
3.500%, 06/03/24.....	97	96,903
1.349%, 09/21/26..... EUR	6,000	5,969,240
4.375%, 03/15/29.....	800	815,150
2.250%, 11/15/30.....	1,650	1,441,015
2.375%, 12/15/31.....	1,900	1,660,830
Masonite International Corp.		
Ω 3.500%, 02/15/30.....	10,200	8,778,126
Maxim Integrated Products,		
Inc.		
3.450%, 06/15/27.....	69	67,307
McDonald's Corp.		
1.500%, 11/28/29..... EUR	1,000	975,759
5.875%, 04/23/32..... GBP	750	1,102,916
McKesson Corp.		
3.125%, 02/17/29..... GBP	4,420	5,189,602
Merck & Co., Inc.		
2.750%, 02/10/25.....	136	134,854
MetLife, Inc.		
# 3.600%, 04/10/24.....	189	190,555
# 4.550%, 03/23/30.....	500	517,119
# 6.500%, 12/15/32.....	281	332,603
MGM Resorts International		
5.750%, 06/15/25.....	2,928	2,893,157
4.625%, 09/01/26.....	2,693	2,504,332
Micron Technology, Inc.		
5.327%, 02/06/29.....	550	563,684
3.366%, 11/01/41.....	6,500	4,906,889
Microsoft Corp.		
4.200%, 11/03/35.....	900	966,088
Molina Healthcare, Inc.		
Ω 3.875%, 11/15/30.....	6,000	5,542,913

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)		
Ω 3.875%, 05/15/32.....	4,850	\$4,456,083	NOV, Inc.		
Molson Coors Beverage Co.			3.600%, 12/01/29.....	5,000	\$4,554,794
1.250%, 07/15/24..... EUR	1,200	1,197,152	Nucor Corp.		
3.000%, 07/15/26.....	687	656,472	2.700%, 06/01/30.....	400	357,240
Mondelez International, Inc.			3.125%, 04/01/32.....	7,300	6,600,127
1.625%, 03/08/27..... EUR	2,500	2,514,820	NuStar Logistics LP		
Morgan Stanley			5.625%, 04/28/27.....	432	413,152
1.375%, 10/27/26..... EUR	2,550	2,540,420	Nuveen Finance LLC		
1.875%, 04/27/27..... EUR	1,856	1,864,316	Ω 4.125%, 11/01/24.....	32	31,954
7.250%, 04/01/32.....	1,500	1,840,902	Omnicon Group, Inc.		
Morgan Stanley Domestic			4.200%, 06/01/30.....	900	885,312
Holdings, Inc.			OneMain Finance Corp.		
4.500%, 06/20/28.....	3,297	3,369,793	6.875%, 03/15/25.....	3,500	3,456,250
Mosaic Co.			7.125%, 03/15/26.....	5,000	4,839,871
# 4.050%, 11/15/27.....	5,000	5,004,251	ONEOK, Inc.		
Motorola Solutions, Inc.			4.000%, 07/13/27.....	77	75,559
4.600%, 02/23/28.....	500	500,391	4.550%, 07/15/28.....	1,766	1,744,281
4.600%, 05/23/29.....	4,260	4,171,782	4.350%, 03/15/29.....	3,073	2,963,454
MPLX LP			6.350%, 01/15/31.....	2,000	2,143,220
4.125%, 03/01/27.....	2,876	2,852,564	Oracle Corp.		
4.000%, 03/15/28.....	1,500	1,462,304	2.500%, 10/15/22.....	22	21,971
4.500%, 04/15/38.....	3,500	3,181,722	# 3.250%, 11/15/27.....	5,956	5,668,788
Mylan, Inc.			4.300%, 07/08/34.....	500	457,291
4.200%, 11/29/23.....	52	52,034	3.800%, 11/15/37.....	2,000	1,644,923
Nasdaq, Inc.			5.375%, 07/15/40.....	1,100	1,031,152
1.750%, 03/28/29..... EUR	5,924	5,663,881	3.650%, 03/25/41.....	6,000	4,658,394
0.900%, 07/30/33..... EUR	1,000	814,860	O'Reilly Automotive, Inc.		
National Rural Utilities			3.600%, 09/01/27.....	2,200	2,181,604
Cooperative Finance Corp.			Owens Corning		
# 8.000%, 03/01/32.....	1,232	1,577,111	3.875%, 06/01/30.....	583	547,167
Nestle Holdings, Inc.			Paramount Global		
#Ω 1.000%, 09/15/27.....	1,249	1,119,845	7.875%, 07/30/30.....	2,013	2,341,231
NetApp, Inc.			# 4.950%, 01/15/31.....	2,500	2,445,945
3.250%, 12/15/22.....	13	12,999	4.200%, 05/19/32.....	3,000	2,723,096
Netflix, Inc.			5.500%, 05/15/33.....	400	399,473
4.875%, 04/15/28.....	3,040	3,018,355	Parker-Hannifin Corp.		
5.875%, 11/15/28.....	2,800	2,904,720	3.300%, 11/21/24.....	71	70,334
Ω 5.375%, 11/15/29.....	1,000	1,004,455	3.250%, 06/14/29.....	2,750	2,607,346
Newell Brands, Inc.			Penske Truck Leasing Co.		
4.875%, 06/01/25.....	2,320	2,343,200	L.P./ PTL Finance Corp.		
NewMarket Corp.			#Ω 3.400%, 11/15/26.....	1,589	1,527,624
2.700%, 03/18/31.....	3,255	2,734,431	PepsiCo, Inc.		
NextEra Energy Capital			0.875%, 07/18/28..... EUR	1,500	1,472,159
Holdings, Inc.			PerkinElmer, Inc.		
3.550%, 05/01/27.....	1,184	1,172,509	3.300%, 09/15/29.....	1,100	1,014,644
NextEra Energy Operating			Perrigo Finance Unlimited		
Partners LP			Co.		
Ω 3.875%, 10/15/26.....	2,980	2,943,629	# 4.375%, 03/15/26.....	2,500	2,460,400
#Ω 4.500%, 09/15/27.....	4,700	4,645,128	Pfizer, Inc.		
NIKE, Inc.			# 1.700%, 05/28/30.....	6,200	5,486,735
2.850%, 03/27/30.....	2,000	1,913,844	3.900%, 03/15/39.....	400	392,002
Nordstrom, Inc.			Philip Morris International, Inc.		
# 4.000%, 03/15/27.....	1,500	1,373,513	3.250%, 11/10/24.....	68	67,514
# 4.375%, 04/01/30.....	2,300	1,929,627	0.125%, 08/03/26..... EUR	2,500	2,318,872
Norfolk Southern Corp.			2.875%, 05/14/29..... EUR	2,650	2,604,509
2.900%, 06/15/26.....	526	512,527	3.375%, 08/15/29.....	2,000	1,838,756
			2.100%, 05/01/30.....	6,400	5,321,681

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)		
0.800%, 08/01/31..... EUR	3,200	\$2,600,081
Phillips 66 Co.		
Ω 3.550%, 10/01/26.....	752	738,808
Ω 3.750%, 03/01/28.....	700	676,661
Ω 3.150%, 12/15/29.....	2,000	1,844,534
Piedmont Operating Partnership LP		
3.150%, 08/15/30.....	5,300	4,496,198
Plains All American Pipeline L.P. / PAA Finance Corp.		
6.700%, 05/15/36.....	800	823,882
6.650%, 01/15/37.....	1,700	1,756,342
Plains All American Pipeline LP/PAA Finance Corp.		
# 3.800%, 09/15/30.....	5,000	4,536,660
PNC Financial Services Group, Inc.		
2.550%, 01/22/30.....	5,000	4,472,819
PPG Industries, Inc.		
1.400%, 03/13/27..... EUR	1,800	1,755,708
2.800%, 08/15/29.....	947	877,634
2.550%, 06/15/30.....	6,000	5,419,033
Primerica, Inc.		
2.800%, 11/19/31.....	4,350	3,759,566
Principal Financial Group, Inc.		
3.125%, 05/15/23.....	52	51,883
3.100%, 11/15/26.....	53	50,959
3.700%, 05/15/29.....	3,000	2,887,507
Procter & Gamble Co.		
2.450%, 11/03/26.....	13	12,711
4.875%, 05/11/27..... EUR	1,000	1,193,386
6.250%, 01/31/30..... GBP	563	846,262
Progress Energy, Inc.		
7.750%, 03/01/31.....	1,130	1,349,777
# 7.000%, 10/30/31.....	630	727,235
Progressive Corp.		
3.000%, 03/15/32.....	2,300	2,149,778
Prologis Euro Finance LLC		
0.625%, 09/10/31..... EUR	1,493	1,308,910
0.500%, 02/16/32..... EUR	7,200	6,095,215
Prologis International Funding II SA		
2.375%, 11/14/30..... EUR	3,800	3,793,436
1.625%, 06/17/32..... EUR	3,000	2,701,412
Prologis LP		
2.250%, 04/15/30.....	504	451,678
Public Service Enterprise Group, Inc.		
8.625%, 04/15/31.....	575	705,963
PulteGroup, Inc.		
5.500%, 03/01/26.....	759	781,026
# 5.000%, 01/15/27.....	2,763	2,813,394
6.000%, 02/15/35.....	800	818,639
QUALCOMM, Inc.		
1.650%, 05/20/32.....	1,848	1,565,115

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)		
Quanta Services, Inc.		
2.900%, 10/01/30.....	301	\$ 259,701
Quest Diagnostics, Inc.		
3.500%, 03/30/25.....	4	3,968
4.200%, 06/30/29.....	925	927,565
# 2.800%, 06/30/31.....	2,000	1,783,872
Radian Group, Inc.		
# 4.500%, 10/01/24.....	6,000	5,920,740
Ralph Lauren Corp.		
# 2.950%, 06/15/30.....	4,872	4,463,942
Rayonier LP		
2.750%, 05/17/31.....	2,785	2,397,792
Raytheon Technologies Corp.		
2.250%, 07/01/30.....	800	715,649
Realty Income Corp.		
2.850%, 12/15/32.....	3,600	3,218,617
5.875%, 03/15/35.....	156	173,581
Reinsurance Group of America, Inc.		
4.700%, 09/15/23.....	45	45,417
Rockwell Automation, Inc.		
2.875%, 03/01/25.....	67	66,199
Royalty Pharma PLC		
2.200%, 09/02/30.....	1,000	844,551
2.150%, 09/02/31.....	2,000	1,653,087
3.300%, 09/02/40.....	3,300	2,574,127
Sabra Health Care L.P.		
3.900%, 10/15/29.....	3,500	3,148,878
Sabra Health Care LP		
3.200%, 12/01/31.....	1,858	1,519,162
Schlumberger Finance BV		
2.000%, 05/06/32..... EUR	2,500	2,510,864
Seagate HDD Cayman		
4.091%, 06/01/29.....	1,900	1,727,034
4.125%, 01/15/31.....	9,500	8,279,725
5.750%, 12/01/34.....	2,800	2,523,704
Sealed Air Corp.		
Ω 4.000%, 12/01/27.....	2,000	1,900,000
Ω 6.875%, 07/15/33.....	992	1,061,440
Sempra Energy		
3.800%, 02/01/38.....	2,000	1,773,365
Sensata Technologies BV		
Ω 5.000%, 10/01/25.....	5,859	5,889,408
Sensata Technologies, Inc.		
Ω 4.375%, 02/15/30.....	3,000	2,784,530
Sherwin-Williams Co.		
2.950%, 08/15/29.....	4,670	4,305,384
Simon Property Group LP		
2.450%, 09/13/29.....	6,500	5,707,148
# 2.650%, 07/15/30.....	7,264	6,364,655
2.250%, 01/15/32.....	500	413,669
Southern Power Co.		
1.850%, 06/20/26..... EUR	1,200	1,207,854
Southwest Airlines Co.		
4.750%, 05/04/23.....	1,500	1,510,674
3.000%, 11/15/26.....	1,107	1,048,971

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)		
Southwest Gas Corp.			Unum Group		
2.200%, 06/15/30.....	900	\$ 740,229	3.875%, 11/05/25.....	23	\$ 22,715
Steel Dynamics, Inc.			4.000%, 06/15/29.....	5,100	4,875,126
3.250%, 01/15/31.....	1,100	979,825	Utah Acquisition Sub, Inc.		
Steelcase, Inc.			3.950%, 06/15/26.....	2,173	2,056,645
# 5.125%, 01/18/29.....	5,542	5,293,718	3.125%, 11/22/28..... EUR	3,400	3,292,950
Stellantis Finance US, Inc.			VeriSign, Inc.		
Ω 2.691%, 09/15/31.....	11,800	9,664,945	# 2.700%, 06/15/31.....	5,400	4,595,987
STORE Capital Corp.			Verizon Communications, Inc.		
4.625%, 03/15/29.....	1,200	1,195,104	1.375%, 10/27/26..... EUR	1,500	1,515,331
2.750%, 11/18/30.....	1,300	1,094,750	4.329%, 09/21/28.....	200	205,130
Stryker Corp.			1.375%, 11/02/28..... EUR	2,000	1,965,541
3.375%, 05/15/24.....	6	6,000	4.016%, 12/03/29.....	183	183,649
2.125%, 11/30/27..... EUR	7,009	7,197,287	2.625%, 12/01/31..... EUR	2,500	2,606,784
Sutter Health			2.355%, 03/15/32.....	53	45,775
2.294%, 08/15/30.....	2,400	2,113,244	4.750%, 02/17/34..... GBP	1,500	1,987,541
Tanger Properties LP			VF Corp.		
2.750%, 09/01/31.....	1,000	789,814	# 2.950%, 04/23/30.....	2,166	1,970,537
Tapestry, Inc.			Viatis, Inc.		
3.050%, 03/15/32.....	6,000	5,022,371	3.850%, 06/22/40.....	12,500	9,120,545
Targa Resources Corp.			VMware, Inc.		
4.200%, 02/01/33.....	1,500	1,408,911	3.900%, 08/21/27.....	3,521	3,458,615
Target Corp.			Vontier Corp.		
2.500%, 04/15/26.....	31	30,379	2.950%, 04/01/31.....	13,875	10,998,435
Taylor Morrison Communities, Inc.			Vornado Realty LP		
Ω 5.875%, 06/15/27.....	100	102,125	3.400%, 06/01/31.....	4,650	3,933,398
Ω 5.750%, 01/15/28.....	5,000	4,834,250	Walgreens Boots Alliance, Inc.		
Ω 5.125%, 08/01/30.....	2,100	1,925,223	3.450%, 06/01/26.....	1,064	1,060,889
Teledyne FLIR LLC			2.125%, 11/20/26..... EUR	2,700	2,724,836
2.500%, 08/01/30.....	2,000	1,697,830	# 3.200%, 04/15/30.....	730	668,929
Textron, Inc.			Walmart, Inc.		
2.450%, 03/15/31.....	1,000	845,520	4.875%, 09/21/29..... EUR	1,166	1,433,451
Thermo Fisher Scientific, Inc.			5.750%, 12/19/30..... GBP	2,119	3,134,251
1.450%, 03/16/27..... EUR	1,000	1,013,745	5.250%, 09/28/35..... GBP	4,886	7,190,852
1.375%, 09/12/28..... EUR	1,315	1,318,126	Walt Disney Co.		
0.875%, 10/01/31..... EUR	5,000	4,608,637	# 3.800%, 03/22/30.....	1,896	1,903,281
2.375%, 04/15/32..... EUR	3,571	3,722,318	# 2.650%, 01/13/31.....	1,000	919,915
Timken Co.			# 6.400%, 12/15/35.....	300	363,259
4.125%, 04/01/32.....	5,000	4,705,442	Waste Management, Inc.		
Toll Brothers Finance Corp.			2.950%, 06/01/41.....	1,000	814,791
# 4.875%, 03/15/27.....	1,800	1,773,483	WEC Energy Group, Inc.		
4.350%, 02/15/28.....	4,018	3,802,933	3.550%, 06/15/25.....	12	11,934
# 3.800%, 11/01/29.....	2,000	1,797,866	Wells Fargo & Co.		
TRI Pointe Group, Inc./TRI			3.000%, 02/19/25.....	190	187,867
Pointe Homes, Inc.			3.000%, 04/22/26.....	32	31,157
5.875%, 06/15/24.....	3,400	3,422,950	2.000%, 04/27/26..... EUR	800	812,857
TWDC Enterprises 18 Corp.			1.375%, 10/26/26..... EUR	3,500	3,458,863
4.125%, 12/01/41.....	545	516,572	1.000%, 02/02/27..... EUR	6,900	6,662,822
Twitter, Inc.			1.000%, 02/02/27..... EUR	800	772,501
#Ω 3.875%, 12/15/27.....	7,300	6,945,950	4.150%, 01/24/29.....	1,000	995,242
Under Armour, Inc.			2.500%, 05/02/29..... GBP	750	855,342
3.250%, 06/15/26.....	6,250	5,731,696	0.625%, 03/25/30..... EUR	1,016	891,977
United States Cellular Corp.			0.625%, 08/14/30..... EUR	1,611	1,403,637
6.700%, 12/15/33.....	800	794,940	Welltower, Inc.		
UnitedHealth Group, Inc.			3.100%, 01/15/30.....	1,000	907,631
2.750%, 02/15/23.....	101	100,840	Western Digital Corp.		
4.625%, 07/15/35.....	1,000	1,064,131	# 4.750%, 02/15/26.....	5,980	5,892,506

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)		
Westlake Chemical Corp. 3.375%, 06/15/30.....	1,100	\$1,015,885	WRKCo, Inc. # 4.200%, 06/01/32.....	2,600	\$ 2,545,432
Westlake Corp. 1.625%, 07/17/29..... EUR	6,000	5,378,737	# 3.000%, 06/15/33.....	3,100	2,717,139
WestRock MWV LLC 8.200%, 01/15/30.....	180	219,667	Xerox Corp. 3.800%, 05/15/24.....	2,050	1,998,750
Weyerhaeuser Co. 7.375%, 03/15/32.....	254	301,959	Xerox Holdings Corp. Ω 5.000%, 08/15/25.....	5,000	4,832,575
Whirlpool Corp. 3.700%, 05/01/25.....	145	144,869	Ω 5.500%, 08/15/28.....	1,000	890,821
Whirlpool Finance Luxembourg Sarl 1.250%, 11/02/26..... EUR	1,200	1,176,619	Yum! Brands, Inc. Ω 4.750%, 01/15/30.....	4,375	4,254,250
1.100%, 11/09/27..... EUR	500	471,152	Zoetis, Inc. 3.000%, 09/12/27.....	62	59,773
Williams Cos., Inc. 4.000%, 09/15/25.....	136	135,717	TOTAL UNITED STATES.....		<u>1,513,143,845</u>
3.750%, 06/15/27.....	16	15,660	TOTAL BONDS.....		<u>2,777,732,138</u>
Williams Cos., Inc. 3.700%, 01/15/23.....	100	99,888	TOTAL INVESTMENT SECURITIES (Cost \$3,398,522,262).....		<u>3,052,612,494</u>
Wisconsin Electric Power Co. 3.100%, 06/01/25.....	37	36,699		<u>Shares</u>	
Wisconsin Power & Light Co. 1.950%, 09/16/31.....	750	641,692	SECURITIES LENDING COLLATERAL — (2.9%) @§ The DFA Short Term Investment Fund.....	7,795,186	<u>90,166,914</u>
Wisconsin Power and Light Co. 3.000%, 07/01/29.....	1,000	948,224	TOTAL INVESTMENTS — (100.0%) (Cost \$3,488,690,577)^.....		<u>\$3,142,779,408</u>
WP Carey, Inc. 2.450%, 02/01/32.....	1,900	1,578,520			

As of July 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:

<u>Currency Purchased</u>	<u>Currency Sold</u>	<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
USD 1,820,194	EUR 1,691,440	Australia and New Zealand Bank	08/17/22	\$ 89,679
USD 3,201,911	EUR 2,971,280	BANK OF NEW YORK	08/17/22	161,990
USD 4,456,520	EUR 4,187,927	HSBC Bank	08/17/22	171,846
USD 1,731,821	EUR 1,643,431	Royal Bank of Scotland	08/17/22	50,425
USD 9,527,879	EUR 8,901,051	State Street Bank and Trust	08/17/22	421,202
USD 6,459,770	EUR 6,055,129	UBS AG	08/17/22	264,759
NZD 376,322	USD 233,716	Australia and New Zealand Bank	08/25/22	2,946
NZD 272,945	USD 169,935	Citibank, N.A.	08/25/22	1,715
USD 10,381,709	NZD 16,064,418	HSBC Bank	08/25/22	279,097
CAD 9,534,991	USD 7,399,484	Citibank, N.A.	08/26/22	46,271
USD 110,767,295	CAD 141,216,925	HSBC Bank	08/26/22	492,757
USD 6,331,152	EUR 5,927,151	HSBC Bank	08/26/22	263,306
CAD 3,564,255	USD 2,734,861	Morgan Stanley and Co. International	08/26/22	48,422
USD 33,012,613	EUR 30,672,407	State Street Bank and Trust	08/26/22	1,612,122
USD 68,108,916	GBP 55,482,724	HSBC Bank	08/30/22	499,157
USD 208,255	DKK 1,482,101	HSBC Bank	08/30/22	4,364
USD 382,141	DKK 2,734,521	Morgan Stanley and Co. International	08/30/22	5,954
GBP 7,374,803	USD 8,949,592	State Street Bank and Trust	08/30/22	37,145
USD 17,624,447	DKK 121,941,922	UBS AG	08/30/22	849,013

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	22,207,089	GBP	18,143,881	State Street Bank and Trust	08/31/22	\$ 96,954
CAD	27,404,486	USD	21,258,823	Australia and New Zealand Bank	09/06/22	140,328
CAD	21,442,987	USD	16,626,170	Australia and New Zealand Bank	09/14/22	117,024
CAD	1,062,705	USD	827,216	Societe Generale	09/14/22	2,570
USD	2,741,835	EUR	2,585,834	BANK OF NEW YORK	09/21/22	89,745
USD	16,031,057	EUR	15,187,696	HSBC Bank	09/21/22	454,210
USD	11,618,223	EUR	11,034,102	State Street Bank and Trust	09/21/22	301,396
USD	7,723,208	EUR	7,248,660	UBS AG	09/21/22	288,817
USD	76,619,300	EUR	72,048,852	Societe Generale	09/26/22	2,697,953
USD	79,924,580	EUR	75,536,627	HSBC Bank	09/28/22	2,413,736
JPY	77,352,943	USD	566,180	Australia and New Zealand Bank	09/29/22	16,510
USD	76,939,466	EUR	73,586,364	State Street Bank and Trust	09/29/22	1,424,460
JPY	248,336,040	USD	1,839,604	State Street Bank and Trust	09/29/22	31,080
AUD	2,462,522	USD	1,702,583	Australia and New Zealand Bank	10/04/22	19,637
USD	3,399,499	EUR	3,304,912	Australia and New Zealand Bank	10/21/22	2,480
USD	8,455,086	EUR	8,219,047	State Street Bank and Trust	10/21/22	6,978
Total Appreciation						\$ 13,406,048
USD	4,482,320	NZD	7,248,581	Australia and New Zealand Bank	08/08/22	\$ (76,462)
USD	225,766	NZD	362,047	State Street Bank and Trust	08/08/22	(1,932)
USD	11,641,884	AUD	17,176,157	Citibank, N.A.	08/15/22	(361,427)
USD	1,764,039	AUD	2,531,101	Societe Generale	08/15/22	(4,785)
USD	65,048,689	AUD	96,021,258	HSBC Bank	08/16/22	(2,055,518)
USD	8,821,557	EUR	8,642,375	Royal Bank of Scotland	08/17/22	(20,469)
NZD	405,240	USD	257,419	Australia and New Zealand Bank	08/25/22	(2,571)
USD	393,645	NZD	641,299	Morgan Stanley and Co. International	08/25/22	(9,656)
NZD	307,318	USD	193,410	State Street Bank and Trust	08/25/22	(144)
CAD	15,133,371	USD	11,977,337	HSBC Bank	08/26/22	(159,876)
USD	3,248,600	CAD	4,196,721	State Street Bank and Trust	08/26/22	(28,567)
DKK	1,551,775	USD	220,531	Citibank, N.A.	08/30/22	(7,055)
DKK	3,656,417	USD	520,168	HSBC Bank	08/30/22	(17,158)
DKK	3,327,916	USD	469,865	Morgan Stanley and Co. International	08/30/22	(12,047)
USD	594,986	DKK	4,339,528	Morgan Stanley and Co. International	08/30/22	(1,999)
DKK	1,367,820	USD	198,196	Societe Generale	08/30/22	(10,027)
USD	203,007	DKK	1,492,725	Societe Generale	08/30/22	(2,346)
USD	3,133,815	GBP	2,599,331	HSBC Bank	08/31/22	(33,730)
USD	95,414,961	CAD	124,147,154	HSBC Bank	09/06/22	(1,526,967)
USD	4,190,382	CAD	5,372,582	State Street Bank and Trust	09/06/22	(4,868)
USD	93,783,584	CAD	121,918,781	HSBC Bank	09/14/22	(1,413,494)
USD	88,438,557	JPY	11,981,699,865	Morgan Stanley and Co. International	09/29/22	(1,818,095)
USD	2,512,311	GBP	2,107,454	Royal Bank of Scotland	09/30/22	(57,615)
USD	61,030,539	GBP	50,729,802	UBS AG	09/30/22	(831,711)
USD	65,483,884	AUD	96,648,189	UBS AG	10/04/22	(2,109,173)
USD	18,414,880	EUR	18,149,857	State Street Bank and Trust	10/05/22	(218,750)
USD	68,555,656	EUR	66,914,380	UBS AG	10/05/22	(142,286)
USD	4,258,855	EUR	4,196,375	BANK OF NEW YORK	10/06/22	(49,690)
USD	3,746,642	EUR	3,668,765	Royal Bank of Scotland	10/06/22	(20,190)
USD	85,091,818	EUR	83,049,272	State Street Bank and Trust	10/06/22	(177,382)
USD	61,035,582	GBP	51,469,076	UBS AG	10/14/22	(1,750,539)
USD	4,357,977	EUR	4,264,533	Australia and New Zealand Bank	10/21/22	(25,406)
USD	50,979,520	EUR	49,944,575	State Street Bank and Trust	10/21/22	(356,985)
Total (Depreciation)						\$(13,308,920)
Total Appreciation (Depreciation)						\$ 97,128

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO

CONTINUED

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Agency Obligations.....	—	\$ 274,880,356	—	\$ 274,880,356
Bonds				
Australia.....	—	186,183,629	—	186,183,629
Belgium.....	—	9,927,170	—	9,927,170
Canada.....	—	361,175,236	—	361,175,236
Denmark.....	—	21,709,205	—	21,709,205
Finland.....	—	31,180,614	—	31,180,614
France.....	—	101,878,504	—	101,878,504
Germany.....	—	66,683,678	—	66,683,678
Hong Kong.....	—	18,852,773	—	18,852,773
Italy.....	—	29,816,797	—	29,816,797
Japan.....	—	86,096,633	—	86,096,633
Luxembourg.....	—	976,513	—	976,513
Netherlands.....	—	64,994,030	—	64,994,030
New Zealand.....	—	14,472,365	—	14,472,365
Norway.....	—	30,482,709	—	30,482,709
Spain.....	—	31,566,811	—	31,566,811
Supranational Organization Obligations.....	—	58,904,619	—	58,904,619
Sweden.....	—	1,797,798	—	1,797,798
Switzerland.....	—	12,747,153	—	12,747,153
United Kingdom.....	—	135,142,056	—	135,142,056
United States.....	—	1,513,143,845	—	1,513,143,845
Securities Lending Collateral.....	—	90,166,914	—	90,166,914
Forward Currency Contracts**.....	—	97,128	—	97,128
TOTAL.....	—	\$3,142,876,536	—	\$3,142,876,536

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

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (97.2%)		
BRAZIL — (3.7%)		
AES Brasil Energia SA.....	77,700	\$ 161,434
Aliansce Sonae Shopping Centers SA.....	18,500	60,319
* Alliar Medicos A Frente SA.....	25,751	102,474
Allied Tecnologia SA.....	11,000	22,365
Alper Consultoria e Corretora de Seguros SA.....	1,100	5,528
Alupar Investimento SA.....	32,200	169,585
Ambev SA, ADR.....	322,455	909,323
Americanas SA.....	102,721	277,941
* Anima Holding SA.....	26,900	23,291
Arezzo Industria e Comercio SA.....	8,860	135,534
Atacadao SA.....	71,420	257,157
Auren Energia SA.....	89,404	245,192
B3 SA - Brasil Bolsa Balcao.....	776,004	1,663,262
Banco Bradesco SA.....	126,540	353,885
Banco BTG Pactual SA.....	108,422	472,111
Banco do Brasil SA.....	97,300	676,423
Banco Santander Brasil SA.....	57,061	311,988
BB Seguridade Participacoes SA.....	94,554	529,777
Bemobi Mobile Tech SA.....	13,617	33,976
* BK Brasil Operacao e Assessoria a Restaurantes SA.....	27,041	32,507
* Blau Farmaceutica SA.....	6,879	37,319
Boa Vista Servicos SA.....	10,200	10,606
BR Malls Participacoes SA.....	103,000	157,861
BR Properties SA.....	27,600	44,914
BrasilAgro - Co. Brasileira de Propriedades Agricolas.....	14,064	65,209
Braskem SA, Sponsored ADR.....	4,311	61,389
Caixa Seguridade Participacoes S/A.....	122,964	177,051
Camil Alimentos SA.....	28,442	50,298
CCR SA.....	397,833	998,792
Centrais Eletricas Brasileiras SA.....	46,216	409,183
Cia Brasileira de Distribuicao.....	45,223	142,554
Cia de Saneamento Basico do Estado de Sao Paulo.....	64,500	556,853
# Cia de Saneamento Basico do Estado de Sao Paulo, ADR.....	14,704	126,013
Cia de Saneamento de Minas Gerais-COPASA.....	42,300	98,104
Cia de Saneamento do Parana.....	33,300	118,935
Cia de Saneamento do Parana.....	21,300	14,491
Cia Energetica de Minas Gerais, Sponsored ADR.....	9,204	20,433
Cia Energetica de Minas Gerais.....	74,970	246,466
Cia Paranaense de Energia.....	59,545	74,459
Cia Paranaense de Energia.....	9,600	63,955
Cielo SA.....	519,418	444,719
* Cogna Educacao.....	298,665	130,454
* Construtora Tenda SA.....	34,588	26,138
Cosan SA.....	85,936	310,088
CPFL Energia SA.....	45,441	288,414
CSU Cardsystem SA.....	8,200	22,441
Cury Construtora e Incorporadora SA.....	8,800	13,810
Cyrela Brazil Realty SA Empreendimentos e Participacoes.....	139,677	340,952
Dexco SA.....	133,283	251,157
Diagnosticos da America SA.....	6,300	23,354
Dimed SA Distribuidora da Medicamentos.....	7,800	16,552
Direcional Engenharia SA.....	37,400	85,583
* Dommo Energia SA.....	86,800	25,835
* EcoRodovias Infraestrutura e Logistica SA.....	73,109	80,399
EDP - Energias do Brasil SA.....	32,000	134,207

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
* Eletromidia SA.....	5,400	\$ 11,480
* Embraer SA.....	169,852	385,721
* Empreendimentos Pague Menos SA.....	18,300	15,880
Energisa SA.....	56,420	480,226
Equatorial Energia SA.....	224,171	1,074,908
Eternit SA.....	10,926	23,883
Even Construtora e Incorporadora SA.....	42,080	43,429
Ez Tec Empreendimentos e Participacoes SA.....	40,196	131,136
Fleury SA.....	88,000	275,016
Fras-Le SA.....	2,482	5,694
* Gafisa SA.....	139,442	33,149
Gerdau SA, Sponsored ADR.....	45,890	216,601
Getnet Adquirencia e Servicos para Meios de Pagamento SA.....	24,750	21,621
Ω GPS Participacoes e Empreendimentos SA.....	36,126	86,648
Grendene SA.....	49,721	68,516
* Grupo Mateus SA.....	70,885	58,773
Grupo SBF SA.....	13,528	54,409
Guararapes Confeccoes SA.....	29,565	42,627
Ω Hapvida Participacoes e Investimentos SA.....	570,840	679,611
* Hidrovias do Brasil SA.....	33,300	14,352
Hypera SA.....	84,800	698,021
Instituto Hermes Pardini SA.....	16,500	64,959
Intelbras SA Industria de Telecomunicacao Eletronica Brasileira.....	11,000	57,805
Inter & Co., Inc., BDR.....	6,996	21,134
* International Meal Co. Alimentacao SA, Class A.....	60,698	19,356
lochpe-Maxion SA.....	25,200	76,319
Irani Papel e Embalagem SA.....	23,200	30,939
* IRB Brasil Resseguros SA.....	216,400	79,883
Itau Unibanco Holding SA.....	40,835	160,054
JHSF Participacoes SA.....	91,696	101,016
JSL SA.....	1,648	1,621
Kepler Weber SA.....	15,900	62,812
Klabin SA.....	376,370	1,449,731
Light SA.....	87,100	90,061
Localiza Rent a Car SA.....	123,489	1,374,965
*Ω Locaweb Servicos de Internet SA.....	38,200	49,982
LOG Commercial Properties e Participacoes SA.....	6,900	27,898
* Log-in Logistica Intermodal SA.....	11,000	69,094
Lojas Quero Quero SA.....	27,200	31,962
Lojas Renner SA.....	152,715	746,441
LPS Brasil Consultoria de Imoveis SA.....	17,000	9,857
M Dias Branco SA.....	18,932	113,978
* Magazine Luiza SA.....	194,922	97,195
Mahle-Metal Leve SA.....	8,900	41,455
Marcopolo SA.....	38,000	15,717
* Marisa Lojas SA.....	26,500	11,216
Melnick Even Desenvolvimento Imobiliario SA.....	16,200	12,399
Mills Estruturas e Servicos de Engenharia SA.....	53,000	78,874
Ω Mitre Realty Empreendimentos E Participacoes LTDA.....	7,746	7,351
* Moura Dubeux Engenharia SA.....	10,100	10,346
Movida Participacoes SA.....	51,611	126,681
MRV Engenharia e Participacoes SA.....	100,447	177,827
Multiplan Empreendimentos Imobiliarios SA.....	27,600	126,955
Natura & Co. Holding SA.....	260,180	783,441
# Natura & Co. Holding SA, ADR.....	15,400	93,170
Neoenergia SA.....	54,109	154,878
Odontoprev SA.....	97,297	186,354
* Omega Energia SA.....	90,709	215,810
* Orizon Valorizacao de Residuos SA.....	4,200	22,956

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
	1,600	\$ 7,032
	80,818	287,715
	10,300	17,100
	48,052	63,709
	103,524	197,080
	329,331	1,335,375
Ω	14,400	90,144
	8,266	21,344
	142,720	483,815
	53,691	67,657
#	3,311	50,393
	230,650	706,558
Ω	13,300	15,140
	32,851	65,586
	11,600	38,830
	169,933	772,139
	145,061	1,353,858
	9,500	24,530
	29,500	254,286
#	21,716	188,495
	2,608	31,609
	260,262	633,289
	66,708	339,980
	79,252	619,728
	40,600	29,818
	153,808	377,230
#	61,736	153,723
	8,360	131,521
	13,600	27,704
	38,992	102,490
*	180,805	83,866
	154,538	497,296
	10,800	46,318
	27,100	60,076
	123,400	668,742
	31,400	45,030
*	7,417	156,178
	31,700	81,178
TOTAL BRAZIL		<u>33,463,815</u>
CHILE — (0.5%)		
	702,233	141,639
	17,168	325,159
	5,540	167,153
	13,546	211,859
	760,231	30,111
	118,298	33,894
*	228,863	13,253
	19,548	178,893
	200,888	274,435
	61,000	66,000
	29,430	169,832
	4,430	51,122
	605,382	65,503
	4,723	54,031
	27,407	90,634
	210,773	358,111
	95,679	9,662

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHILE — (Continued)		
Enel Americas SA.....	2,043,106	\$ 206,782
Enel Chile SA.....	1,814,367	51,948
Falabella SA.....	47,778	106,574
Forus SA.....	22,023	26,811
Grupo Security SA.....	409,448	59,297
Hortifrut SA.....	43,292	38,939
Instituto de Diagnostico SA.....	1,346	2,074
Inversiones Aguas Metropolitanas SA.....	132,025	57,873
Inversiones La Construccion SA.....	7,731	23,173
Itau CorpBanca Chile SA.....	32,519,334	70,264
Multiexport Foods SA.....	46,510	17,549
Parque Arauco SA.....	97,790	82,586
PAZ Corp. SA.....	19,614	5,564
Plaza SA.....	43,864	37,434
Ripley Corp. SA.....	224,629	33,526
Salfacorp SA.....	132,841	36,678
Sigdo Koppers SA.....	84,902	83,008
SMU SA.....	875,647	89,401
Sociedad Matriz SAAM SA.....	1,197,624	75,066
Sociedad Quimica y Minera de Chile SA, Sponsored ADR.....	7,807	767,975
Socovesa SA.....	15,493	1,522
SONDA SA.....	176,889	58,106
Vina Concha y Toro SA.....	145,505	195,724
TOTAL CHILE.....		4,369,165
CHINA — (30.9%)		
360 DigiTech, Inc., ADR.....	27,190	394,799
360 Security Technology, Inc., Class A.....	59,500	65,308
* 361 Degrees International Ltd.....	219,000	109,013
37 Interactive Entertainment Network Technology Group Co. Ltd., Class A...	55,200	160,465
Ω 3SBio, Inc.....	341,000	226,979
* 9F, Inc., ADR.....	10,020	8,034
Accelink Technologies Co. Ltd., Class A.....	13,100	34,644
ADAMA Ltd., Class A.....	12,600	20,281
Addsino Co. Ltd., Class A.....	27,000	45,814
Advanced Technology & Materials Co. Ltd., Class A.....	17,320	24,207
AECC Aero-Engine Control Co. Ltd., Class A.....	12,800	51,916
AECC Aviation Power Co. Ltd., Class A.....	8,600	63,615
Aerospace Hi-Tech Holdings Grp Ltd., Class A.....	7,900	11,256
* Aesthetic Medical International Holdings Group Ltd., ADR.....	77	177
Agile Group Holdings Ltd.....	376,000	123,207
* Agora, Inc., ADR.....	7,535	36,997
Agricultural Bank of China Ltd., Class H.....	5,953,000	1,963,431
Aier Eye Hospital Group Co. Ltd., Class A.....	63,389	286,494
* AirNet Technology, Inc., ADR.....	4,104	5,581
Aisino Corp., Class A.....	19,300	30,728
Ajisen China Holdings Ltd.....	95,000	10,410
Ω Ak Medical Holdings Ltd.....	90,000	70,094
* Alibaba Group Holding Ltd., Sponsored ADR.....	79,804	7,132,083
* Alibaba Group Holding Ltd.....	430,400	4,839,189
* Alibaba Health Information Technology Ltd.....	318,000	190,958
* Alibaba Pictures Group Ltd.....	3,720,000	317,417
Ω A-Living Smart City Services Co. Ltd.....	170,000	207,360
All Winner Technology Co. Ltd., Class A.....	5,960	22,231
* Alpha Group, Class A.....	18,000	12,611
* Amlogic Shanghai Co. Ltd., Class A.....	2,400	30,169
Amoy Diagnostics Co. Ltd., Class A.....	7,380	32,844
Angel Yeast Co. Ltd., Class A.....	18,100	119,364
Anhui Anke Biotechnology Group Co. Ltd., Class A.....	22,200	30,111

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	22,400	\$ 20,228
	88,000	66,944
	13,720	53,834
	2,100	66,607
	18,440	82,073
	13,200	21,464
	44,340	35,360
	11,200	67,494
	10,100	75,161
*	15,000	18,414
	19,800	32,630
	14,100	10,076
	8,500	68,883
	16,600	55,803
	560	17,548
	1,500	32,745
	2,400	26,243
	178,000	1,959,932
*Ω	35,500	23,516
#*	1,062,000	57,637
	2,400	10,222
*	45,000	21,675
	19,000	54,417
	62,000	16,502
Ω	77,000	47,832
*	12,700	65,714
Ω	64,000	102,074
	1,400	34,291
	4,400	23,876
	3,900	26,523
	17,900	81,829
	19,000	33,377
	100,500	48,691
	789,000	420,968
	5,500	35,757
	500	13,005
Ω	429,500	115,581
#*	17,820	2,433,677
*	88,450	1,528,805
Ω	372,000	23,623
	51,100	31,653
	37,900	41,670
	26,200	59,991
	12,369,000	4,398,233
	169,500	89,292
	1,530,000	910,676
	40,536	33,718
	36,000	76,495
	42,380	45,356
	55,422	85,109
	19,910	92,383
	70,000	61,982
	11,630	11,077
*	54,000	14,288
*Ω	43,560	7,648
*	15,900	13,189
*	66,000	33,423
*	13,006	113,152
*	14,300	42,238

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	31,000	\$ 36,140
#*	1,611	270,777
*	12,900	165,938
	16,700	22,356
	2,860	25,817
	56,800	37,571
	148,370	64,850
*	504,000	296,278
	3,150	11,596
#	43,500	67,842
*	44,757	48,259
	5,921	84,471
	12,000	31,170
*	1,748,000	51,449
	26,600	33,036
	144,000	461,517
	1,484,000	449,920
	11,900	14,596
#*††	1,800,000	14,217
	43,500	32,345
	1,054	49,740
*	71,900	58,393
	1,236	32,167
	4,200	16,230
	21,700	92,781
	198,000	24,204
*	46,300	16,982
*	19,400	26,063
	11,450	68,780
	35,200	29,096
	621	30,066
	18,816	39,779
	31,200	44,514
	19,200	27,148
	35,700	33,956
	7,900	21,424
	7,000	19,465
*	20,300	21,530
	12,360	36,747
	128,000	165,070
	4,800	33,587
	36,401	22,869
	4,750	64,804
Ω	38,000	8,410
	5,195	104,401
*	40,200	22,795
	16,300	20,086
	4,500	79,584
	20,520	64,753
	100,300	69,228
	3,600	17,133
	28,200	19,980
	4,300	31,972
	5,600	5,224
	5,400	49,731
	9,276	29,484
*	38,060	930,308

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	20,700	\$ 23,899
	1,609	38,123
*	24,900	32,365
	66,200	58,587
	18,400	34,497
	545,500	315,239
	33,000	76,720
*	149,500	47,915
	1,276,000	744,736
	4,200	20,615
*	40,000	2,051
	17,700	31,801
*††	716,000	126,195
	12,870	13,303
#*	5,610	17,896
	10,000	365,860
	189,500	486,863
	19,500	53,537
	321,000	81,930
	143,346	348,723
	86,000	40,603
	59,000	12,476
	53,950	58,418
	16,600	28,711
	25,200	23,500
	12,500	15,040
#Ω	29,600	247,760
	204,000	8,190
*	1,184,000	27,305
	9,600	23,832
Ω	149,000	21,488
*	46,200	61,268
*	32,100	11,833
	79,600	64,491
	227,000	24,829
	41,000	17,375
	235,705	20,728
	402,000	60,960
	5,330	15,162
	22,300	28,588
Ω	1,680,000	387,380
	8,300	58,889
	11,474	17,003
	4,500	129,767
	67,900	54,855
#*Ω	12,000	13,535
	11,200	30,134
	1,300	33,977
*	26,100	23,234
	107,000	27,312
	14,200	56,649
*	14,649	10,678
	66,000	18,153
*	40,100	49,505
	8,000	28,200
	9,200	16,010
	7,300	21,340
	25,300	18,302
	9,200	11,936

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	1,200	\$ 17,048
	31,800	68,630
	25,100	18,983
	49,000	57,396
	10,500	88,594
*	21,400	32,144
*	36,100	97,927
	476,000	26,976
#	117,000	71,358
	20,300	42,975
	4,900	8,749
	498,000	134,736
Ω	65,500	11,669
	19,900	24,020
	1,374,000	574,305
	760,000	308,990
*	448,000	354,739
	448,000	868,532
	13,357,000	8,529,916
	36,600	126,944
	798,000	216,589
	16,900	22,913
Ω	834,000	106,284
	754,000	37,503
Ω	50,000	20,301
	214,000	20,208
	776,000	49,377
	416,000	55,159
	931,000	282,358
#Ω	99,000	22,445
	262,000	199,080
*	7,100	10,850
Ω	714,000	626,945
*	20,400	35,711
	204,000	64,959
*	281,000	20,767
	837,500	414,167
	984,400	1,513,165
	35,800	100,222
*	48,065	19,283
	30,800	41,186
	36,500	52,449
*	2,355	11,040
	245,500	82,921
*	45,900	17,142
*	109,000	70,490
*†Ω	2,057,000	90,119
*	1,309	846
Ω	309,600	569,270
	215,490	208,546
#	18,600	43,134
	1,634,000	379,197
	99,471	220,885
#	74,000	17,366
	6,300	35,024
	329,000	403,210
	759,000	1,130,470
	145,000	68,242
*Ω	141,200	556,481

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* China Maple Leaf Educational Systems Ltd.....	82,000	\$ 3,708
* China Medical & HealthCare Group Ltd.....	950,000	9,593
China Medical System Holdings Ltd.....	694,000	1,103,256
China Meheco Co. Ltd., Class A.....	29,820	64,322
China Meidong Auto Holdings Ltd.....	176,000	427,723
China Mengniu Dairy Co. Ltd.....	420,000	1,951,317
China Merchants Bank Co. Ltd., Class H.....	483,500	2,612,495
China Merchants Energy Shipping Co. Ltd., Class A.....	38,400	39,464
China Merchants Land Ltd.....	606,000	50,229
China Merchants Port Holdings Co. Ltd.....	402,704	649,500
China Merchants Property Operation & Service Co. Ltd., Class A.....	7,647	18,591
Ω China Merchants Securities Co. Ltd., Class H.....	94,940	87,969
China Merchants Shekou Industrial Zone Holdings Co. Ltd., Class A.....	40,700	82,816
* China Minmetals Rare Earth Co. Ltd., Class A.....	6,200	26,222
# China Minsheng Banking Corp. Ltd., Class H.....	864,000	281,790
China Molybdenum Co. Ltd., Class H.....	1,716,000	842,449
China National Accord Medicines Corp. Ltd., Class A.....	9,300	39,913
China National Chemical Engineering Co. Ltd., Class A.....	72,600	116,233
China National Medicines Corp. Ltd., Class A.....	12,300	47,851
China National Nuclear Power Co. Ltd., Class A.....	276,900	253,911
China National Software & Service Co. Ltd., Class A.....	5,070	27,736
* China Nonferrous Metal Industry's Foreign Engineering & Construction Co. Ltd., Class A.....	27,000	19,447
China Northern Rare Earth Group High-Tech Co. Ltd., Class A.....	28,349	132,321
* China Nuclear Energy Technology Corp. Ltd.....	326,000	28,224
China Oilfield Services Ltd., Class H.....	536,000	493,750
China Overseas Grand Oceans Group Ltd.....	460,000	221,659
China Overseas Land & Investment Ltd.....	1,127,500	3,115,755
China Pacific Insurance Group Co. Ltd., Class H.....	787,200	1,681,478
China Pioneer Pharma Holdings Ltd.....	172,000	55,708
China Publishing & Media Co. Ltd., Class A.....	22,400	15,383
China Railway Group Ltd., Class H.....	848,000	504,810
China Railway Hi-tech Industry Co. Ltd., Class A.....	27,400	34,838
Ω China Railway Signal & Communication Corp. Ltd., Class H.....	538,000	171,993
China Railway Tielong Container Logistics Co. Ltd., Class A.....	28,100	21,787
* China Rare Earth Holdings Ltd.....	436,000	28,889
Ω China Renaissance Holdings Ltd.....	45,700	52,708
China Resources Beer Holdings Co. Ltd.....	136,000	938,089
China Resources Double Crane Pharmaceutical Co. Ltd., Class A.....	10,800	33,475
China Resources Gas Group Ltd.....	346,000	1,451,965
China Resources Land Ltd.....	922,000	3,850,529
China Resources Microelectronics Ltd., Class A.....	7,360	55,456
Ω China Resources Pharmaceutical Group Ltd.....	675,500	405,122
China Resources Sanjiu Medical & Pharmaceutical Co. Ltd., Class A.....	4,100	22,071
# China Risun Group Ltd.....	189,000	74,620
China Sanjiang Fine Chemicals Co. Ltd.....	259,000	47,912
China SCE Group Holdings Ltd.....	497,000	43,623
China Science Publishing & Media Ltd., Class A.....	7,400	8,447
*Ω China Shengmu Organic Milk Ltd.....	820,000	38,698
China Shineway Pharmaceutical Group Ltd.....	93,000	74,057
# China Shuifa Singyes Energy Holdings Ltd.....	142,000	20,960
* China Silver Group Ltd.....	618,000	30,631
China South City Holdings Ltd.....	1,152,000	77,891
China South Publishing & Media Group Co. Ltd., Class A.....	49,800	65,922
China Southern Power Grid Energy Efficiency & Clean Energy Co. Ltd., Class A.....	40,400	41,629
China Starch Holdings Ltd.....	320,000	11,442
China State Construction Engineering Corp. Ltd., Class A.....	366,183	273,970
China State Construction International Holdings Ltd.....	504,000	522,604

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	222,000	\$ 56,604
#	630,000	309,014
	693,800	731,596
	10,318	19,175
*	26,000	10,189
	55,800	55,586
	14,641	457,312
Ω	20,966,000	2,697,330
	436,000	185,090
*	40,500	61,580
*	18,100	47,645
	17,000	9,919
	828,004	1,574,927
Ω	114,000	33,963
	166,000	149,004
	13,700	15,864
*††	84,000	1,806
Ω	23,000	3,416
	179,997	638,679
	282,000	243,160
#*	737,000	47,899
	6,800	119,659
*	209,000	97,616
*	23,100	9,506
#*††	437,200	17,544
	778,000	666,055
*	30,753	219,576
	34,600	47,863
	7,166	130,782
	36,400	99,453
	5,700	18,909
*	50,600	16,208
	37,296	70,084
	8,900	39,421
	328,000	24,570
	609,000	211,922
	11,300	166,979
	17,000	17,847
	18,450	37,956
#	406,000	292,735
	1,702,337	462,341
#	192,000	178,484
Ω	24,500	15,789
	34,100	30,099
	10,900	19,319
*	127,200	49,889
	424,350	872,542
*	440,000	66,617
*	340,000	92,608
	33,200	27,433
*	10,911	25,423
	25,200	48,979
	69,890	103,076
	123,500	46,843
	26,800	80,888
	47,800	61,704
*	540,000	97,620
	2,410,000	226,927
*	10,000	45,980

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	52,000	\$ 28,495
	3,900	15,495
*	14,700	1,116,938
*	1,638,000	25,429
*	32,000	22,003
	430,050	645,196
#	214,000	58,535
	297,585	222,154
*Ω	199,000	7,574
*	376,000	56,847
#	3,590,537	1,388,530
	189,000	421,478
	269,000	106,119
	27,000	20,803
#*	1,092,000	40,282
	657,000	244,356
Ω	329,500	307,873
	66,910	66,238
	7,600	14,487
	33,000	44,931
	29,780	83,076
Ω	377,500	179,741
	28,600	34,060
	60,100	53,999
	7,000	9,084
	7,400	19,112
	24,144	115,550
	140,000	22,426
	7,100	14,894
	7,300	12,058
	28,100	39,750
*	5,500	10,907
	203,000	56,291
	56,800	52,218
	21,500	98,006
	756,000	182,902
	11,648	32,005
	337,000	150,378
	17,500	29,238
	23,600	170,804
	7,500	39,890
	102,000	128,950
	28,400	34,448
	398,000	275,016
	11,400	17,075
	26,000	9,671
	32,735	39,936
*	45,019	51,322
*	50,000	6,240
#	148,000	57,645
	33,500	43,562
	43,796	145,060
	4,200	57,822
	15,400	19,620
	53,500	85,937
	6,000	42,636
	87,620	64,487
	213,500	3,482,738
	35,726	91,580

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	4,765	\$ 17,814
	28,400	22,989
#	88,000	39,820
	49,600	47,835
*	2,540,000	13,919
	320,000	85,893
	3,200	44,959
#Ω	64,400	40,986
*Ω	45,000	93,171
*	44,220	46,467
	79,310	79,037
	12,591	66,292
#	530,000	436,846
	30,600	39,575
	24,600	21,840
	12,450	47,404
*	782,000	104,682
	51,600	43,942
	13,000	4,465
	14,215	59,561
	38,800	35,221
	64,000	27,215
	204,900	180,039
	30,231	371,466
	11,400	14,043
*	332,000	20,689
	49,800	48,631
	78,000	116,488
#	212,000	31,555
	344,000	234,347
*	25,500	14,603
*	8,300	28,302
	31,700	55,636
	16,500	29,783
	7,000	23,457
*	3,797,500	55,749
	8,100	12,961
	15,000	8,684
	56,000	6,858
Ω	114,800	556,891
	2,700	16,363
#Ω	51,359	464,402
#*	18,000	9,625
	30,240	66,280
	3,900	28,434
	2,700	142,501
	5,800	21,575
	32,200	83,185
#*	2,676,000	48,794
#*	8,073	223,461
*	145,500	498,362
	1,268,000	2,514,309
	42,600	61,850
	39,100	68,033
	1,780,000	147,267
Ω	369,000	232,134
*	36,800	32,165
*Ω	45,000	18,863
*	46,000	166,549

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	9,212	\$ 19,119
	219,800	290,968
	48,600	60,565
	1,960	34,553
	3,750	127,931
	17,900	42,773
*	323,000	5,521
*	222,000	5,561
#*	1,876,000	7,907
	24,200	114,433
	2,000	19,944
	5,100	7,628
	3,640	13,827
	8,900	12,110
	56,000	9,699
	147,000	30,356
*	804,000	29,702
*	121,000	14,188
*	25,200	14,549
	5,400	31,397
*	327,500	21,319
	297,000	164,564
	10,000	31,194
*	70,700	37,700
	225,500	357,488
*	55,700	27,127
	325,000	61,187
	22,817	112,775
*	23,500	20,850
	14,385	7,584
	234,000	27,135
	407,000	804,501
Ω	200,000	166,368
#	452,000	404,565
	35,100	47,953
*	29,200	20,579
	25,200	44,606
*	30,700	23,301
	14,700	17,708
	10,200	33,648
	15,200	15,738
	9,000	87,817
*	49,200	84,519
	11,200	50,244
	21,600	15,886
	666,000	648,768
	5,700	68,145
	13,700	15,536
*	21,500	26,448
	3,000	15,381
	11,700	39,583
	14,700	33,962
*	192,000	32,515
	58,800	56,180
	9,500	23,583
	46,200	19,501
	138,800	130,285
	31,500	60,536

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	64,000	\$ 169,071
	1,900	21,118
	3,900	13,851
	23,000	30,570
	8,400	19,736
	9,100	94,060
	4,900	16,699
	4,600	46,480
	21,680	168,852
	11,115	61,850
	18,042	17,166
*	18,700	21,402
	30,100	24,298
	19,900	56,071
	11,900	10,246
	27,640	37,829
Ω	66,200	78,694
	37,310	35,846
*Ω	255,000	260,190
	36,800	135,596
	551,799	1,766,037
*	1,121	14,775
*	24,400	47,443
*	50,000	122,663
	3,200	13,634
*	24,800	11,898
	182,000	435,548
	872,000	584,023
Ω	346,000	35,666
*	8,800	11,493
*	12,100	34,820
	18,400	40,764
	19,500	91,422
	31,000	27,979
	47,100	66,673
*	16,300	12,427
	3,000	22,484
	2,400	20,283
	18,000	103,157
	18,000	75,677
	13,700	84,876
	1,100	16,682
Ω	39,900	414,424
	12,900	60,929
Ω	318,000	619,811
	3,450	22,425
*Ω	201,000	15,622
	11,300	21,322
*	160,000	46,293
	16,500	31,114
	100,500	120,853
	21,900	20,441
*	143,000	18,236
	14,400	55,558
	19,630	63,493
#	56,708	254,052
	8,000	13,968
	29,800	38,029
	9,520	18,913

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Henan Yicheng New Energy Co. Ltd., Class A.....	23,300	\$ 22,063
Henan Yuguang Gold & Lead Co. Ltd., Class A.....	27,100	21,656
Henan Zhongyuan Expressway Co. Ltd., Class A.....	41,000	18,797
Henderson Investment Ltd.....	369,000	15,503
* Hengdeli Holdings Ltd.....	372,000	12,125
Hengdian Group DMEGC Magnetics Co. Ltd., Class A.....	23,359	85,709
Hengli Petrochemical Co. Ltd., Class A.....	44,200	132,622
Hengtong Optic-electric Co. Ltd., Class A.....	41,400	96,317
Hengyi Petrochemical Co. Ltd., Class A.....	56,134	78,035
Hesteel Co. Ltd., Class A.....	100,275	41,604
Hexing Electrical Co. Ltd., Class A.....	10,500	25,415
* Hi Sun Technology China Ltd.....	693,000	81,845
* Hilong Holding Ltd.....	330,000	32,338
Hisense Home Appliances Group Co. Ltd., Class H.....	92,000	106,234
Hithink RoyalFlush Information Network Co. Ltd., Class A.....	2,800	35,849
* Homeland Interactive Technology Ltd.....	104,000	20,833
* Hongda Xingye Co. Ltd., Class A.....	35,600	19,440
Hongfa Technology Co. Ltd., Class A.....	14,980	91,427
* Honghua Group Ltd.....	1,048,000	32,006
* Hongli Zhihui Group Co. Ltd., Class A.....	10,900	14,210
*††Ω Honworld Group Ltd.....	22,500	1,650
Ω Hope Education Group Co. Ltd.....	660,000	55,538
Hopefluent Group Holdings Ltd.....	70,000	10,057
Hopson Development Holdings Ltd.....	225,060	297,461
Huaan Securities Co. Ltd., Class A.....	67,080	43,205
Huadong Medicine Co. Ltd., Class A.....	26,200	175,327
Huafa Industrial Co. Ltd. Zhuhai, Class A.....	41,600	48,012
Huafon Chemical Co. Ltd., Class A.....	93,802	105,987
* Huafon Microfibre Shanghai Technology Co. Ltd.....	44,308	26,219
Huafu Fashion Co. Ltd., Class A.....	29,500	16,097
Huagong Tech Co. Ltd., Class A.....	13,600	44,651
Hualan Biological Engineering, Inc., Class A.....	18,900	56,233
#* Huanxi Media Group Ltd.....	270,000	43,320
Huapont Life Sciences Co. Ltd., Class A.....	52,633	46,174
Ω Huatai Securities Co. Ltd., Class H.....	233,800	308,408
Huaxi Holdings Co. Ltd.....	40,000	6,627
Huaxi Securities Co. Ltd., Class A.....	35,340	39,066
Huaxia Bank Co. Ltd., Class A.....	61,108	46,473
Huayu Automotive Systems Co. Ltd., Class A.....	29,000	94,452
Huazhu Group Ltd.....	107,400	421,195
Hubei Biocause Pharmaceutical Co. Ltd., Class A.....	76,600	38,172
Hubei Dinglong Co. Ltd., Class A.....	7,100	22,152
Hubei Feilihua Quartz Glass Co. Ltd., Class A.....	2,850	20,454
Hubei Jumpcan Pharmaceutical Co. Ltd., Class A.....	15,600	56,182
Hubei Xingfa Chemicals Group Co. Ltd., Class A.....	21,900	121,356
Huijing Holdings Co. Ltd.....	94,000	2,984
Huishang Bank Corp. Ltd., Class H.....	60,000	19,302
Huizhou Desay Sv Automotive Co. Ltd., Class A.....	2,300	66,825
Humanwell Healthcare Group Co. Ltd., Class A.....	23,200	60,521
Hunan Aihua Group Co. Ltd., Class A.....	2,800	10,727
* Hunan Er-Kang Pharmaceutical Co. Ltd., Class A.....	41,200	21,083
Hunan Gold Corp. Ltd., Class A.....	17,500	32,066
Hunan TV & Broadcast Intermediary Co. Ltd., Class A.....	27,900	21,008
Hunan Valin Steel Co. Ltd., Class A.....	49,700	33,594
Hunan Zhongke Electric Co. Ltd., Class A.....	7,800	33,427
Hundsun Technologies, Inc., Class A.....	8,834	55,763
#* HUYA, Inc., ADR.....	32,142	106,069
#Ω Hygeia Healthcare Holdings Co. Ltd.....	49,800	286,376
* Hytera Communications Corp. Ltd., Class A.....	32,700	25,799

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* HyUnion Holding Co. Ltd., Class A.....	18,400	\$ 20,577
* IBO Technology Co. Ltd.....	32,000	9,858
*Ω iDreamSky Technology Holdings Ltd.....	169,600	103,003
Iflytek Co. Ltd., Class A.....	11,350	70,959
IKD Co. Ltd., Class A.....	5,600	16,315
#* I-Mab, Sponsered ADR.....	902	9,453
Ω IMAX China Holding, Inc.....	28,200	25,195
Imeik Technology Development Co. Ltd., Class A.....	1,300	113,294
Industrial & Commercial Bank of China Ltd., Class H.....	10,547,000	5,576,068
Industrial Bank Co. Ltd., Class A.....	71,400	188,618
Industrial Securities Co. Ltd., Class A.....	101,940	97,928
Infore Environment Technology Group Co. Ltd., Class A.....	52,400	39,647
*Ω Ingdan, Inc.....	144,000	39,969
Ingenic Semiconductor Co. Ltd., Class A.....	1,600	21,199
* Inke Ltd.....	336,000	51,742
Inmyshow Digital Technology Group Co. Ltd., Class A.....	18,200	21,166
Inner Mongolia BaoTou Steel Union Co. Ltd., Class A.....	123,200	41,398
* Inner Mongolia Xingye Mining Co. Ltd., Class A.....	17,800	20,062
Inner Mongolia Yili Industrial Group Co. Ltd., Class A.....	48,377	257,368
Inner Mongolia Yuan Xing Energy Co. Ltd., Class A.....	68,100	92,480
Inspur Electronic Information Industry Co. Ltd., Class A.....	8,400	30,323
* Inspur International Ltd.....	202,000	71,835
* Inspur Software Co. Ltd., Class A.....	8,100	15,696
* Intco Medical Technology Co. Ltd., Class A.....	17,400	59,458
#* iQIYI, Inc., ADR.....	113,478	433,486
* IRICO Group New Energy Co. Ltd., Class H.....	3,700	4,618
IVD Medical Holding Ltd.....	192,000	56,276
JA Solar Technology Co. Ltd., Class A.....	16,300	188,261
Jade Bird Fire Co. Ltd., Class A.....	2,400	10,844
Jafron Biomedical Co. Ltd., Class A.....	8,500	55,922
Jason Furniture Hangzhou Co. Ltd., Class A.....	6,370	43,720
JCET Group Co. Ltd., Class A.....	33,400	125,311
#*Ω JD Health International, Inc.....	46,400	351,945
JD.com, Inc., ADR.....	21,679	1,289,900
JD.com, Inc., Class A.....	54,228	1,617,759
* Jiajiayue Group Co. Ltd., Class A.....	9,900	17,946
Jiangling Motors Corp. Ltd., Class A.....	11,000	30,141
* Jiangnan Group Ltd.....	1,124,000	32,247
Jiangsu Azure Corp., Class A.....	18,300	53,161
Jiangsu Changshu Rural Commercial Bank Co. Ltd., Class A.....	21,200	24,327
Jiangsu Eastern Shenghong Co. Ltd., Class A.....	26,900	78,897
Jiangsu Expressway Co. Ltd., Class H.....	320,000	279,252
Jiangsu GoodWe Power Supply Technology Co. Ltd., Class A.....	1,367	69,821
Jiangsu Guotai International Group Co. Ltd., Class A.....	53,000	76,921
Jiangsu Guoxin Corp., Ltd., Class A.....	21,400	21,659
Jiangsu Hengli Hydraulic Co. Ltd., Class A.....	13,075	101,232
Jiangsu Hengrui Medicine Co. Ltd., Class A.....	22,568	118,377
Jiangsu Hengshun Vinegar Industry Co. Ltd., Class A.....	16,640	27,695
Jiangsu Huahong Technology Stock Co. Ltd., Class A.....	7,200	22,641
Jiangsu Jiejie Microelectronics Co. Ltd., Class A.....	5,900	19,868
* Jiangsu Kanion Pharmaceutical Co. Ltd., Class A.....	8,600	17,987
Jiangsu King's Luck Brewery JSC Ltd., Class A.....	13,600	88,430
* Jiangsu Leike Defense Technology Co. Ltd., Class A.....	16,300	13,822
Jiangsu Linyang Energy Co. Ltd., Class A.....	23,500	33,568
Jiangsu Nata Opto-electronic Material Co. Ltd., Class A.....	9,100	41,845
Jiangsu Nhya Pharmaceutical Co. Ltd., Class A.....	16,100	32,587
Jiangsu Provincial Agricultural Reclamation & Development Corp.....	12,000	23,518
Jiangsu Shagang Co. Ltd., Class A.....	11,400	7,676
Jiangsu Shuangxing Color Plastic New Materials Co. Ltd., Class A.....	24,100	99,310

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Jiangsu Sopo Chemical Co., Class A.....	7,600	\$ 12,055
Jiangsu Yanghe Brewery Joint-Stock Co. Ltd., Class A.....	5,600	137,466
Jiangsu Yangnong Chemical Co. Ltd., Class A.....	4,600	78,581
Jiangsu Yoke Technology Co. Ltd., Class A.....	5,300	40,000
Jiangsu Yuyue Medical Equipment & Supply Co. Ltd., Class A.....	24,992	100,024
Jiangsu Zhangjiagang Rural Commercial Bank Co. Ltd., Class A.....	30,000	24,103
* Jiangsu Zhongtian Technology Co. Ltd., Class A.....	27,800	95,159
Jiangxi Bank Co. Ltd., Class H.....	23,500	2,422
Jiangxi Copper Co. Ltd., Class H.....	399,000	488,776
Jiangxi Wannianqing Cement Co. Ltd., Class A.....	9,700	14,821
Jiangzhong Pharmaceutical Co. Ltd., Class A.....	13,100	29,291
Jiaozuo Wanfang Aluminum Manufacturing Co. Ltd., Class A.....	16,100	15,183
* Jiayin Group, Inc., ADR.....	4,274	9,745
Jiayou International Logistics Co. Ltd., Class A.....	9,646	27,294
Jilin Aodong Pharmaceutical Group Co. Ltd., Class A.....	16,863	36,218
# Jinchuan Group International Resources Co. Ltd.....	1,448,000	155,141
Jinduicheng Molybdenum Co. Ltd., Class A.....	31,100	40,255
Jingjin Equipment, Inc., Class A.....	4,900	24,171
* Jingrui Holdings Ltd.....	251,000	18,865
#* JinkoSolar Holding Co. Ltd., ADR.....	2,417	160,295
* Jinlei Technology Co. Ltd., Class A.....	2,800	20,411
* Jinmao Property Services Co. Ltd.....	21,540	11,076
Jinyu Bio-Technology Co. Ltd., Class A.....	15,300	19,070
Jinyuan EP Co. Ltd., Class A.....	18,600	47,310
JiuGui Liquor Co. Ltd., Class A.....	2,900	63,543
Jiuzhitang Co. Ltd., Class A.....	17,600	23,336
Jizhong Energy Resources Co. Ltd., Class A.....	70,100	70,029
JL Mag Rare-Earth Co. Ltd., Class A.....	5,440	37,456
JNBY Design Ltd.....	77,500	72,181
Joynn Laboratories China Co. Ltd., Class A.....	2,900	47,705
Jointown Pharmaceutical Group Co. Ltd., Class A.....	37,900	63,817
Jonjee Hi-Tech Industrial & Commercial Holding Co. Ltd., Class A.....	14,500	74,774
* Joy City Property Ltd.....	552,000	19,636
* Joy Spreader Group, Inc.....	205,000	65,778
Joyoung Co. Ltd., Class A.....	9,850	25,717
# JOYY, Inc., ADR.....	17,009	440,363
Ω JS Global Lifestyle Co. Ltd.....	409,500	492,355
JSTI Group, Class A.....	24,900	24,438
Jutal Offshore Oil Services Ltd.....	236,000	15,667
*Ω JW Cayman Therapeutics Co. Ltd.....	76,500	64,883
JY Grandmark Holdings Ltd.....	59,000	10,851
* Kaiser China Cultural Co. Ltd., Class A.....	27,100	22,085
* Kaishan Group Co. Ltd., Class A.....	12,100	27,546
*Ω Kangda International Environmental Co. Ltd.....	68,000	5,454
Kangji Medical Holdings Ltd.....	77,000	64,658
KBC Corp. Ltd., Class A.....	1,950	103,786
Kehua Data Co. Ltd., Class A.....	7,300	42,556
KingClean Electric Co. Ltd., Class A.....	3,080	14,154
* Kingdee International Software Group Co. Ltd.....	225,000	485,802
Kingfa Sci & Tech Co. Ltd., Class A.....	48,900	73,290
* Kingsoft Cloud Holdings Ltd., ADR.....	13,674	44,851
Kingsoft Corp. Ltd.....	335,200	1,119,219
* Ko Yo Chemical Group Ltd.....	940,000	30,546
Konfoong Materials International Co. Ltd., Class A.....	2,900	31,963
Konka Group Co. Ltd., Class A.....	20,600	16,274
KPC Pharmaceuticals, Inc., Class A.....	15,500	26,660
* Kuang-Chi Technologies Co. Ltd., Class A.....	8,100	21,658
* Kuke Music Holding Ltd., ADR.....	2,794	4,219
Kunlun Tech Co. Ltd., Class A.....	30,175	64,338

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	44,500	\$ 20,895
*	12,200	14,207
*	4,600	11,632
	9,800	2,761,162
	513,000	103,933
	268,500	54,767
*	24,200	63,974
	4,800	27,168
	14,990	73,960
*	20,500	7,764
	84,000	73,992
	168,000	63,958
	56,000	13,765
Ω	231,000	264,703
	4,002,000	3,881,119
	46,400	75,198
*	195,937	56,576
	28,800	76,671
*	26,615	50,036
	55,500	53,148
*	30,888	1,014,362
	614,000	4,980,541
	21,900	61,037
	11,800	19,088
	19,200	39,422
	236,000	22,257
	16,800	56,036
*	956,000	324,700
*	31,200	13,207
*	58,400	44,637
	90,999	158,980
	463,000	128,580
	22,800	17,492
	42,900	48,050
Ω	347,000	1,159,454
	21,000	30,375
	15,600	71,299
	620,000	122,982
	27,100	29,970
	10,900	17,665
*	48,000	82,608
	1,900	27,236
	50,000	104,659
	47,354	238,842
*Ω	512,500	153,729
	11,809	389,869
#*	324,000	41,317
	9,800	27,814
	35,705	166,609
*Ω	146,400	132,881
	4,000	57,245
	7,100	22,740
*	594,000	22,663
*	92,600	69,669
#*Ω	971,000	103,046
*Ω	219,300	4,919,633
	768,000	160,585
	64,900	530,444
Ω	66,600	79,150

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	1,000	\$ 21,817
	24,000	106,872
	296,000	25,614
Ω	120,000	9,819
	25,996	37,554
*	1,120,000	331,298
	8,100	15,631
	2,575	21,915
*	11,200	22,389
*Ω	50,000	26,750
*	38,000	8,981
	30,100	15,742
	47,354	35,221
	10,200	81,573
	30,277	84,063
*	64,000	34,467
	35,800	42,491
	9,200	13,803
	6,600	26,506
	6,000	24,229
	34,104	147,983
*	6,774	20,360
	1,000	37,782
	24,900	51,706
	101,500	202,785
	30,627	2,847,698
	85,100	1,591,945
	45,000	7,921
	418,200	996,582
*	416,000	5,885
*	66,000	19,299
	13,900	31,476
#	159,000	127,755
	20,300	151,426
	8,076	20,546
*	12,900	41,403
	6,800	80,775
	3,513	72,668
	18,100	33,610
	5,800	79,745
	6,160	39,673
	33,800	19,637
	73,100	146,206
*	66,847	1,318,891
*	8,367	54,218
*	7,670	133,458
	24,310	27,660
	46,290	40,301
	4,700	22,916
	28,700	29,604
	10,900	16,439
#*	569,000	8,998
*	44,300	9,280
*	30,700	23,138
	149,959	94,110
*	18,500	16,639
	10,400	27,158
	3,700	66,162
	8,200	20,261

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	78,900	\$ 59,293
* ORG Technology Co. Ltd., Class A.	53,900	22,984
* Orient Group, Inc., Class A.	150,400	72,154
Ω Orient Securities Co. Ltd., Class H.	12,700	15,747
	21,500	21,962
* Oriental Pearl Group Co. Ltd., Class A.	86,800	41,588
* Ourpalm Co. Ltd., Class A.	7,560	53,623
* Ovctek China, Inc., Class A.	64,000	7,946
* Overseas Chinese Town Asia Holdings Ltd.	58,000	7,918
* Pacific Online Ltd.	76,500	31,832
* Pacific Securities Co. Ltd., Class A.	6,700	19,143
* Pacific Shuanglin Bio-pharmacy Co. Ltd., Class A.	68,600	75,510
* Pangang Group Vanadium Titanium & Resources Co. Ltd., Class A.	269,000	251,680
	26,200	24,884
* PAX Global Technology Ltd.	37,000	28,921
*Ω PCI Technology Group Co. Ltd., Class A.	7,400	11,729
* Peijia Medical Ltd.	1,396,000	417,972
* People.cn Co. Ltd., Class A.	37,500	82,970
Ω People's Insurance Co. Group of China Ltd., Class H.	32,700	266,033
	4,500	14,123
* Pharmaron Beijing Co. Ltd., Class H.	112,000	5,267
* PhiChem Corp., Class A.	2,347,000	2,409,176
* Phoenix Media Investment Holdings Ltd.	22,738	1,114,389
* PICC Property & Casualty Co. Ltd., Class H.	133,300	251,334
* Pinduoduo, Inc., ADR.	103,000	269,015
*Ω Ping An Bank Co. Ltd., Class A.	1,034,500	6,079,796
#*Ω Ping An Healthcare & Technology Co. Ltd.	51,900	128,369
	588,362	126,105
	43,800	253,344
#Ω Poly Developments & Holdings Group Co. Ltd., Class A.	1,037,000	686,104
	548,000	60,016
	84,099	90,622
	277,000	37,085
	4,580	119,884
	28,000	10,637
* Power Construction Corp. of China Ltd., Class A.	171,000	16,994
* Powerlong Real Estate Holdings Ltd.	127,000	72,895
* Proya Cosmetics Co. Ltd., Class A.	13,104	30,413
	34,800	54,256
	10,300	22,924
	8,200	31,281
	1,896	19,583
	69,900	47,020
Ω Qingdao East Steel Tower Stock Co. Ltd., Class A.	49,000	23,244
	45,100	20,779
	3,900	21,353
	13,000	36,742
	198,000	30,998
#* Qingdao Eastsoft Communication Technology Co. Ltd., Class A.	26,628	30,090
	2,000	46,646
	130,000	70,399
	13,600	12,205
* Qingdao Gon Technology Co. Ltd., Class A.	8,200	9,743
	55,200	35,860
Ω Qingdao Haier Biomedical Co. Ltd., Class A.	274,000	67,718
	3,900	21,353
Ω Qingdao Hanhe Cable Co. Ltd., Class A.	13,000	36,742
	198,000	30,998
Ω Qingdao Port International Co. Ltd., Class H.	26,628	30,090
	2,000	46,646
#* Qingdao Rural Commercial Bank Corp., Class A.	130,000	70,399
	13,600	12,205
* Qingdao Sentury Tire Co. Ltd., Class A.	8,200	9,743
	55,200	35,860
Ω Qingdao TGOOD Electric Co. Ltd., Class A.	274,000	67,718
#* Qingdao TGOD Electric Co. Ltd., Class A.	13,000	36,742
	198,000	30,998
* Qingling Motors Co. Ltd., Class H.	26,628	30,090
#* Qudian, Inc., Sponsored ADR.	2,000	46,646
	130,000	70,399
	13,600	12,205
* Quctel Wireless Solutions Co. Ltd., Class A.	8,200	9,743
	55,200	35,860
Ω Rainbow Digital Commercial Co. Ltd., Class A.	274,000	67,718
* Raisecom Technology Co. Ltd., Class A.	13,000	36,742
	198,000	30,998
Ω Realcan Pharmaceutical Group Co. Ltd., Class A.	26,628	30,090
#* Redco Properties Group Ltd.	2,000	46,646
	130,000	70,399
* Redsun Properties Group Ltd.	13,600	12,205
*Ω Remegen Co. Ltd., Class H.	8,200	9,743
	55,200	35,860
	274,000	67,718
#* Renhe Pharmacy Co. Ltd., Class A.	426,000	78,088
	13,000	74,420
*Ω Renrui Human Resources Technology Holdings Ltd.	22,100	19,844
	38,600	27,304

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Risen Energy Co. Ltd., Class A.....	9,900	\$ 51,915
* RiseSun Real Estate Development Co. Ltd., Class A.....	85,700	35,657
Riyue Heavy Industry Co. Ltd., Class A.....	12,800	47,688
Road King Infrastructure Ltd.....	72,000	41,901
Rockchip Electronics Co. Ltd., Class A.....	2,100	29,504
Rongsheng Petrochemical Co. Ltd., Class A.....	93,400	198,465
* Ronshine China Holdings Ltd.....	49,000	6,422
Runjian Co. Ltd., Class A.....	4,700	27,229
Sai Micro Electronics, Inc., Class A.....	7,700	18,083
SAIC Motor Corp. Ltd., Class A.....	37,400	90,082
Sailun Group Co. Ltd., Class A.....	18,200	32,115
Sanan Optoelectronics Co. Ltd., Class A.....	12,800	42,186
* SanFeng Intelligent Equipment Group Co. Ltd., Class A.....	30,600	20,359
Sangfor Technologies, Inc., Class A.....	2,900	41,553
Sanquan Food Co. Ltd., Class A.....	10,400	26,205
Sansure Biotech, Inc., Class A.....	5,033	21,816
Sany Heavy Equipment International Holdings Co. Ltd.....	337,000	366,723
Sany Heavy Industry Co. Ltd., Class A.....	82,550	208,914
Satellite Chemical Co. Ltd., Class A.....	44,074	148,393
* Saurer Intelligent Technology Co. Ltd., Class A.....	14,600	8,536
Sealand Securities Co. Ltd., Class A.....	99,400	51,272
* Seazen Group Ltd.....	534,285	183,101
* Seazen Holdings Co. Ltd., Class A.....	34,226	106,366
* Secoo Holding Ltd., ADR.....	5,685	1,468
SF Holding Co. Ltd., Class A.....	18,624	137,962
SG Micro Corp., Class A.....	3,300	78,932
Shaan Xi Provincial Natural Gas Co. Ltd., Class A.....	21,800	26,307
Shaanxi Construction Machinery Co. Ltd., Class A.....	14,500	12,829
Shan Xi Hua Yang Group New Energy Co. Ltd., Class A.....	39,400	124,839
Shandong Bohui Paper Industrial Co. Ltd., Class A.....	17,200	19,298
Shandong Buchang Pharmaceuticals Co. Ltd., Class A.....	23,600	66,415
Ω Shandong Gold Mining Co. Ltd., Class H.....	179,000	311,689
Shandong Head Group Co. Ltd., Class A.....	3,200	17,506
Shandong Himile Mechanical Science & Technology Co. Ltd., Class A.....	17,100	56,238
Shandong Hi-speed Co. Ltd., Class A.....	19,400	15,081
Shandong Hi-Speed Road & Bridge Co. Ltd., Class A.....	24,900	35,890
Shandong Hualu Hengsheng Chemical Co. Ltd., Class A.....	32,170	136,481
Shandong Humon Smelting Co. Ltd., Class A.....	17,900	26,698
Shandong Linglong Tyre Co. Ltd., Class A.....	8,500	36,296
* Shandong Molong Petroleum Machinery Co. Ltd., Class H.....	69,200	25,826
Shandong Nanshan Aluminum Co. Ltd., Class A.....	61,600	32,070
Shandong New Beiyang Information Technology Co. Ltd., Class A.....	14,800	17,338
Shandong Pharmaceutical Glass Co. Ltd., Class A.....	6,200	24,149
Shandong Publishing & Media Co. Ltd., Class A.....	13,900	12,310
Shandong Shida Shenghua Chemical Group Co. Ltd., Class A.....	3,800	77,976
Shandong Sun Paper Industry JSC Ltd., Class A.....	24,500	42,745
Shandong Weigao Group Medical Polymer Co. Ltd., Class H.....	698,400	873,601
# Shandong Xinhua Pharmaceutical Co. Ltd., Class H.....	32,000	20,896
Shanghai 2345 Network Holding Group Co. Ltd., Class A.....	109,100	35,709
Shanghai AtHub Co. Ltd., Class A.....	5,400	20,967
Shanghai Bairun Investment Holding Group Co. Ltd., Class A.....	16,604	66,660
Shanghai Baolong Automotive Corp., Class A.....	3,300	34,184
Shanghai Baosight Software Co. Ltd., Class A.....	17,238	103,035
Shanghai Belling Co. Ltd., Class A.....	9,900	31,609
Shanghai Construction Group Co. Ltd., Class A.....	141,200	61,428
Shanghai Dazhong Public Utilities Group Co. Ltd., Class H.....	73,000	13,476
Shanghai Fengyuzhu Culture & Technology Co. Ltd., Class A.....	13,589	24,509
Shanghai Fosun Pharmaceutical Group Co. Ltd., Class H.....	47,000	170,325
Shanghai Fudan Microelectronics Group Co. Ltd., Class H.....	68,000	242,782

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	82,000	\$ 33,132
	2,100	22,564
	8,820	27,339
	7,900	28,591
#Ω	6,300	26,813
	26,600	14,060
	118,000	166,854
	504,600	40,446
*	4,600	35,254
	37,700	30,709
	9,800	51,537
	11,800	20,843
*Ω	11,000	46,137
	6,400	20,360
	17,000	19,281
*	11,100	26,330
	21,840	39,541
	19,648	28,873
	11,100	74,830
	21,300	48,878
	788	17,288
	241,800	364,130
	22,700	23,426
	79,600	85,843
	12,880	135,530
	42,700	36,604
	14,400	19,984
	3,700	17,479
	17,300	21,927
	46,400	37,641
	18,600	35,230
	12,800	45,772
	2,160	11,390
	6,900	14,798
	32,100	39,801
	7,000	12,094
	33,900	30,012
	28,340	26,399
	47,230	38,296
	59,400	43,731
	9,440	384,188
	48,000	19,824
	5,100	123,692
*	21,100	37,763
	21,700	66,961
*Ω	59,000	45,123
	330,000	17,005
	25,500	60,227
	7,100	91,480
Ω	515,200	96,497
	1,500	20,828
	23,800	21,277
*	45,500	46,314
	15,700	20,269
*	28,900	17,776
	7,380	48,717
	3,800	11,924
*	12,300	12,432
*	35,800	18,952

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	9,480	\$ 62,093
	1,820	97,010
	10,300	14,263
*	16,680	28,580
	172,000	158,580
	26,000	49,605
	1,600	12,844
	37,900	40,296
	11,100	12,347
	4,800	41,566
	15,200	40,611
	11,600	27,480
Ω	37,000	30,832
	6,100	11,176
	15,750	154,697
	540,351	497,713
	899,174	169,522
	9,900	11,107
	19,300	33,698
	8,720	43,235
	1,300	28,033
	14,400	20,720
	12,200	40,424
	4,200	22,187
	6,400	8,284
	15,600	21,281
	4,000	17,675
	14,300	20,464
	15,100	649,978
*	40,800	23,685
*	66,300	34,779
*	21,800	11,852
	61,900	51,399
	10,300	36,752
	4,245	84,141
*	26,700	26,299
	11,000	24,380
	6,293	26,718
	14,400	20,862
	10,900	39,928
	3,800	25,197
	12,000	22,551
	19,700	50,335
	33,700	28,888
	11,100	23,540
	12,690	133,836
	28,300	26,685
*	32,800	15,049
	25,000	18,687
	4,700	20,781
	13,700	18,088
	14,700	59,603
	27,200	17,062
	52,300	34,672
	165,800	1,743,911
*	22,200	21,183
	28,557	94,005
	9,200	26,214
*	53,900	32,310

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Sichuan Chuantou Energy Co. Ltd., Class A.	35,600	\$ 65,945
* Sichuan Development Lomon Co. Ltd., Class A.	46,300	98,820
Sichuan Expressway Co. Ltd., Class H.	234,000	58,735
* Sichuan Haite High-tech Co. Ltd., Class A.	14,200	21,913
Sichuan Hebang Biotechnology Co. Ltd., Class A.	128,000	73,814
Sichuan Jiuyuan Yin Hai Software Co. Ltd., Class A.	8,320	16,688
Sichuan Kelun Pharmaceutical Co. Ltd., Class A.	19,800	64,765
* Sichuan Lutianhua Co. Ltd., Class A.	23,300	17,311
* Sichuan New Energy Power Co., Ltd.	6,000	20,857
Sichuan Road & Bridge Co. Ltd., Class A.	89,400	134,280
Sichuan Swellfun Co. Ltd., Class A.	8,100	85,922
Sichuan Tianyi Comheart Telecom Co. Ltd., Class A.	7,400	21,031
Sichuan Yahua Industrial Group Co. Ltd., Class A.	19,600	85,038
Sieyuan Electric Co. Ltd., Class A.	11,400	75,052
* SIM Technology Group Ltd.	262,000	10,343
Ω Simcere Pharmaceutical Group Ltd.	68,000	72,085
* Sinco Pharmaceuticals Holdings Ltd.	164,000	26,685
Sino Biopharmaceutical Ltd.	3,285,000	1,904,455
Sino Wealth Electronic Ltd., Class A.	4,719	30,764
Sinocare, Inc., Class A.	3,700	17,588
Sinochem International Corp., Class A.	21,000	20,298
Sinofert Holdings Ltd.	694,000	95,543
Sinofibers Technology Co. Ltd., Class A.	2,800	19,752
Sinolink Securities Co. Ltd., Class A.	13,900	17,553
* Sinolink Worldwide Holdings Ltd.	604,800	16,820
Sinoma International Engineering Co., Class A.	41,700	61,048
Sinoma Science & Technology Co. Ltd., Class A.	56,200	241,378
Sinomach Automobile Co. Ltd., Class A.	29,500	49,341
Sino-Ocean Group Holding Ltd.	1,025,000	165,884
Sinopec Engineering Group Co. Ltd., Class H.	478,500	205,476
* Sinopec Oilfield Service Corp., Class H.	1,106,000	79,028
Sinopec Shanghai Petrochemical Co. Ltd., Class H.	528,000	86,965
Sinopharm Group Co. Ltd., Class H.	693,600	1,589,167
Sino-Platinum Metals Co. Ltd., Class A.	8,060	20,876
Sinoseal Holding Co. Ltd., Class A.	3,600	20,780
Sinosoft Co. Ltd., Class A.	9,400	32,665
#* Sinosoft Technology Group Ltd.	151,000	7,318
Sinotrans Ltd., Class H.	879,000	263,628
Sinotruk Hong Kong Ltd.	195,000	230,415
* Skshu Paint Co. Ltd., Class A.	1,540	24,254
Skyworth Digital Co. Ltd., Class A.	13,300	36,382
Skyworth Group Ltd.	372,336	174,758
* Sohu.com Ltd., ADR.	606	9,999
* Solargiga Energy Holdings Ltd.	489,000	22,166
Songcheng Performance Development Co. Ltd., Class A.	14,900	28,342
SooChow Securities Co. Ltd., Class A.	58,240	57,149
Southwest Securities Co. Ltd., Class A.	60,200	34,186
#* So-Young International, Inc., ADR.	11,743	9,795
* SPT Energy Group, Inc.	156,000	5,408
SSY Group Ltd.	354,000	200,899
State Grid Information & Communication Co. Ltd., Class A.	17,400	43,454
* STO Express Co. Ltd., Class A.	19,000	33,688
* Strawbear Entertainment Group.	29,000	8,181
Sumavision Technologies Co. Ltd., Class A.	21,300	18,005
Sun Art Retail Group Ltd.	290,500	85,645
* Sun King Technology Group Ltd.	240,000	70,981
Sun-Create Electronics Co. Ltd., Class A.	2,080	9,776
Sunflower Pharmaceutical Group Co. Ltd., Class A.	14,494	37,327
Sunfly Intelligent Technology Co. Ltd., Class A.	11,000	18,477

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	5,500	\$ 101,359
	52,000	27,980
*	101,900	31,493
	174,600	2,362,093
	5,250	50,457
*	18,100	19,234
	13,100	55,974
	12,600	33,308
	3,360	19,727
	15,000	38,935
	26,400	104,842
*	42,200	30,882
	10,100	22,228
	960	67,519
	3,500	15,232
	6,900	80,027
	4,464	20,976
	40,000	28,251
	330,000	44,557
	10,439	30,453
*	16,600	24,802
	109,000	42,272
	37,750	38,349
	10,200	15,406
	270,000	128,626
	232,200	153,254
	10,300	16,247
	140,000	20,354
	639,900	24,731,374
*	182,942	770,186
	46,000	29,598
	6,800	21,673
	1,302	18,927
	3,800	80,439
	112,000	57,674
	29,600	22,150
*Ω	182,000	20,817
	55,500	28,951
*††	76,000	14,305
	204,000	66,236
	344,000	124,354
	9,000	41,282
	67,200	62,874
	60,000	12,236
	35,400	68,367
	8,300	27,318
	304,000	23,660
	8,200	20,693
	32,700	20,353
	8,800	66,535
#	184,000	215,684
	30,600	33,197
	56,000	73,772
*††	50,000	7,309
	3,600	20,366
*	15,200	64,938
	19,000	15,585
*	29,000	1,924
	253,000	50,302

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Tingyi Cayman Islands Holding Corp.....	446,000	\$ 734,199
Titan Wind Energy Suzhou Co. Ltd., Class A.....	36,100	95,579
TK Group Holdings Ltd.....	30,000	6,841
Tofflon Science & Technology Group Co. Ltd., Class A.....	11,600	48,660
Toly Bread Co. Ltd., Class A.....	24,108	50,230
Tomson Group Ltd.....	188,000	43,793
Tong Ren Tang Technologies Co. Ltd., Class H.....	77,000	54,184
* Tongcheng Travel Holdings Ltd.....	299,600	572,719
* Tongdao Liepin Group.....	45,000	58,079
* Tongding Interconnection Information Co. Ltd., Class A.....	33,700	25,380
* TongFu Microelectronics Co. Ltd., Class A.....	20,000	49,087
Tonghua Dongbao Pharmaceutical Co. Ltd., Class A.....	34,200	49,000
Tongkun Group Co. Ltd., Class A.....	47,000	100,791
Tongling Jingda Special Magnet Wire Co. Ltd., Class A.....	43,100	40,734
Tongling Nonferrous Metals Group Co. Ltd., Class A.....	191,400	86,313
Tongwei Co. Ltd., Class A.....	17,000	135,953
Tongyu Heavy Industry Co. Ltd., Class A.....	50,700	23,000
* Topchoice Medical Corp., Class A.....	3,162	68,935
Topsec Technologies Group, Inc., Class A.....	16,700	22,796
Ω Topsports International Holdings Ltd.....	938,000	782,395
Towngas Smart Energy Co. Ltd.....	359,551	171,250
TPV Technology Co. Ltd., Class A.....	31,500	10,485
Transfar Zhilian Co. Ltd., Class A.....	97,500	82,989
TravelSky Technology Ltd., Class H.....	185,000	306,606
* Trigiant Group Ltd.....	272,000	21,179
Trina Solar Co. Ltd., Class A.....	6,596	81,543
* Trip.com Group Ltd., ADR.....	88,312	2,276,683
* Trip.com Group Ltd.....	18,200	469,210
TRS Information Technology Corp. Ltd., Class A.....	14,400	29,766
Truly International Holdings Ltd.....	488,000	109,729
Tsingtao Brewery Co. Ltd., Class H.....	146,000	1,426,141
* TuanChe Ltd., ADR.....	2,543	4,628
* Tuniu Corp., Sponsored ADR.....	11,396	13,219
* Tus Environmental Science & Technology Development Co. Ltd., Class A....	17,100	9,929
UE Furniture Co. Ltd., Class A.....	9,400	12,781
* Unigroup Guoxin Microelectronics Co. Ltd., Class A.....	4,100	128,514
Unilumin Group Co. Ltd., Class A.....	14,600	14,108
Uni-President China Holdings Ltd.....	221,000	202,162
Unisplendour Corp. Ltd., Class A.....	30,360	83,811
United Strength Power Holdings Ltd.....	12,000	16,430
Universal Scientific Industrial Shanghai Co. Ltd., Class A.....	22,300	59,178
Valiant Co. Ltd., Class A.....	20,200	54,395
VanJee Technology Co. Ltd., Class A.....	3,300	13,674
Vats Liquor Chain Store Management JSC Ltd., Class A.....	4,200	23,362
Vatti Corp. Ltd., Class A.....	13,600	12,728
#*Ω Venus MedTech Hangzhou, Inc., Class H.....	69,000	123,661
Victory Giant Technology Huizhou Co. Ltd., Class A.....	15,300	35,848
* Vipshop Holdings Ltd., ADR.....	171,914	1,574,732
*Ω Viva Biotech Holdings.....	210,500	56,656
Walvax Biotechnology Co. Ltd., Class A.....	3,900	25,176
* Wanbangde Pharmaceutical Holding Group Co. Ltd., Class A.....	13,000	22,171
* Wanda Film Holding Co. Ltd., Class A.....	6,400	11,822
Wangfujing Group Co. Ltd., Class A.....	14,600	46,579
Wangneng Environment Co. Ltd., Class A.....	8,600	30,989
Wangsu Science & Technology Co. Ltd., Class A.....	71,000	55,752
Wanguo International Mining Group Ltd.....	8,000	1,995
Want Want China Holdings Ltd.....	795,000	647,003
Wanxiang Qianchao Co. Ltd., Class A.....	55,900	54,719
Wasion Holdings Ltd.....	134,000	47,860

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Weibo Corp., Sponsored ADR.....	27,567	\$ 529,838
Weichai Power Co. Ltd., Class H.....	880,000	1,258,126
Weifu High-Technology Group Co. Ltd., Class A.....	6,500	18,848
Weihai Guangwei Composites Co. Ltd., Class A.....	14,500	151,104
Weiqiao Textile Co., Class H.....	154,000	30,416
Western Securities Co. Ltd., Class A.....	45,100	42,666
Western Superconducting Technologies Co. Ltd., Class A.....	4,661	69,292
Westone Information Industry, Inc., Class A.....	3,300	21,526
Wharf Holdings Ltd.....	177,000	647,270
Will Semiconductor Co. Ltd., Class A.....	8,287	129,762
* WiMi Hologram Cloud, Inc., ADR.....	20,966	38,577
Wingtech Technology Co. Ltd., Class A.....	4,200	42,876
Winning Health Technology Group Co. Ltd., Class A.....	40,800	48,059
Wolong Electric Group Co. Ltd., Class A.....	24,000	52,477
Wuchan Zhongda Group Co. Ltd., Class A.....	75,600	53,930
Wuhan DR Laser Technology Corp. Ltd., Class A.....	960	32,083
Wuhan Fingu Electronic Technology Co. Ltd., Class A.....	10,000	15,947
Wuhan Guide Infrared Co. Ltd., Class A.....	32,620	60,286
* Wuhan P&S Information Technology Co. Ltd., Class A.....	21,500	16,817
Wuhan Raycus Fiber Laser Technologies Co. Ltd., Class A.....	4,387	19,427
Wuhu Token Science Co. Ltd., Class A.....	37,700	40,255
Wuliangye Yibin Co. Ltd., Class A.....	25,012	663,280
Wuling Motors Holdings Ltd.....	140,000	19,124
WUS Printed Circuit Kunshan Co. Ltd., Class A.....	32,890	59,229
Wushang Group Co. Ltd., Class A.....	18,700	29,709
Ω WuXi AppTec Co. Ltd., Class H.....	20,500	248,341
*Ω Wuxi Biologics Cayman, Inc.....	128,500	1,230,017
Wuxi Boton Technology Co. Ltd., Class A.....	5,900	15,178
Wuxi Lead Intelligent Equipment Co. Ltd., Class A.....	2,580	22,858
Wuxi NCE Power Co. Ltd., Class A.....	1,960	36,665
Wuxi Shangji Automation Co. Ltd., Class A.....	5,040	122,467
Wuxi Taiji Industry Co. Ltd., Class A.....	38,600	41,558
* XCMG Construction Machinery Co. Ltd., Class A.....	108,600	90,284
* XGD, Inc., Class A.....	12,100	25,877
Ω Xiabuxiabu Catering Management China Holdings Co. Ltd.....	72,500	30,946
Xiamen C & D, Inc., Class A.....	54,200	90,393
Xiamen Comfort Science & Technology Group Co. Ltd., Class A.....	10,483	12,486
Xiamen Faratronic Co. Ltd., Class A.....	4,400	136,553
Xiamen International Airport Co. Ltd., Class A.....	8,200	18,357
Xiamen International Port Co. Ltd., Class H.....	270,000	75,003
Xiamen Intretech, Inc., Class A.....	16,990	50,766
Xiamen ITG Group Corp. Ltd., Class A.....	36,900	38,007
Xiamen Kingdomway Group Co., Class A.....	13,000	41,528
Xiamen Tungsten Co. Ltd., Class A.....	26,000	103,889
Xiamen Xiangyu Co. Ltd., Class A.....	74,206	91,705
Xi'an Triangle Defense Co. Ltd., Class A.....	5,400	37,019
*Ω Xiaomi Corp., Class B.....	3,785,800	5,954,250
Xilinmen Furniture Co. Ltd., Class A.....	8,000	35,301
* Xinchen China Power Holdings Ltd.....	83,000	5,284
Xinfengming Group Co. Ltd., Class A.....	35,700	52,989
Xingda International Holdings Ltd.....	208,000	39,997
Xingfa Aluminium Holdings Ltd.....	41,000	44,867
Xinhu Zhongbao Co. Ltd., Class A.....	112,500	44,293
Xinhua Winshare Publishing & Media Co. Ltd., Class H.....	134,000	92,855
Xinhuanet Co. Ltd., Class A.....	8,200	20,508
Xinjiang Goldwind Science & Technology Co. Ltd., Class H.....	253,756	453,334
Xinte Energy Co. Ltd., Class H.....	111,200	295,619
Xinxiang Chemical Fiber Co. Ltd., Class A.....	28,900	15,030
Xinyangfeng Agricultural Technology Co. Ltd., Class A.....	38,700	96,336

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	550,000	\$278,483
	402,059	653,858
	14,800	48,797
*	19,606	33,134
Ω	420,000	905,786
*	20,400	19,526
*	1,010,000	7,119
	3,120	35,477
Ω	32,000	58,133
	5,000	46,520
	2,300	30,889
	6,800	27,757
	10,300	22,144
	11,480	32,577
	16,000	85,353
*	9,300	11,419
	3,450	25,439
*	8,900	22,780
*	13,200	29,088
	9,123	102,898
	42,000	16,492
	21,500	21,865
	33,800	40,694
#*Ω	112,800	74,962
*	27,900	49,705
	5,620	43,210
	159,000	465,754
	2,520	26,669
	48,000	18,251
	63,100	101,754
*	20,600	26,574
*Ω	278,000	34,420
	15,400	57,170
	2,200	46,828
	12,800	39,716
	66,900	64,782
*	1,400	27,229
*	21,100	28,387
	44,700	128,328
*	828,000	53,647
*	9,500	21,051
	418,800	523,212
	254,000	142,196
	37,580	101,019
	38,100	56,941
	9,780	80,136
	58,500	100,092
	6,600	209,808
	31,600	70,649
	7,040	15,938
	28,600	33,478
*	1,500	6,143
	4,004	12,722
	8,981	15,627
	3,829	168,299
#*	297,000	283,683
	116,700	81,655
*	143,820	95,837
	26,500	20,840

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Zhejiang Chint Electrics Co. Ltd., Class A.....	24,300	\$ 132,625
Zhejiang Communications Technology Co. Ltd.....	25,700	26,192
Zhejiang Conba Pharmaceutical Co. Ltd., Class A.....	29,000	18,441
Zhejiang Crystal-Optech Co. Ltd., Class A.....	25,900	46,722
Zhejiang Dahua Technology Co. Ltd., Class A.....	40,802	89,829
Zhejiang Dingli Machinery Co. Ltd., Class A.....	7,100	45,126
Zhejiang Expressway Co. Ltd., Class H.....	360,000	289,754
Zhejiang Garden Bio-Chemical High-tech Co. Ltd., Class A.....	9,000	20,964
Zhejiang Hailiang Co. Ltd., Class A.....	26,100	46,660
Zhejiang HangKe Technology, Inc. Co., Class A.....	3,944	43,832
Zhejiang Hangmin Co. Ltd., Class A.....	16,190	12,681
Zhejiang Hisoar Pharmaceutical Co. Ltd., Class A.....	16,500	17,829
Zhejiang Huace Film & Television Co. Ltd., Class A.....	38,900	26,781
Zhejiang Huahai Pharmaceutical Co. Ltd., Class A.....	19,700	59,752
Zhejiang Huayou Cobalt Co. Ltd., Class A.....	9,620	120,493
Zhejiang Jiahua Energy Chemical Industry Co. Ltd., Class A.....	47,700	72,213
Zhejiang Jianfeng Group Co. Ltd., Class A.....	8,900	16,790
Zhejiang Jiemei Electronic & Technology Co. Ltd., Class A.....	5,300	19,101
Zhejiang Jingsheng Mechanical & Electrical Co. Ltd., Class A.....	8,700	94,609
* Zhejiang Jingu Co. Ltd., Class A.....	22,000	27,704
Zhejiang Jingxin Pharmaceutical Co. Ltd., Class A.....	25,560	32,898
* Zhejiang Jinke Tom Culture Industry Co. Ltd., Class A.....	126,500	68,362
Zhejiang Juhua Co. Ltd., Class A.....	25,600	65,829
Zhejiang Longsheng Group Co. Ltd., Class A.....	59,300	87,384
Zhejiang Medicine Co. Ltd., Class A.....	18,416	38,933
Zhejiang Meida Industrial Co. Ltd., Class A.....	10,600	21,409
Zhejiang Narada Power Source Co. Ltd., Class A.....	22,300	60,702
Zhejiang NHU Co. Ltd., Class A.....	46,548	142,507
Zhejiang Orient Financial Holdings Group Co. Ltd., Class A.....	60,970	36,066
Zhejiang Runtu Co. Ltd., Class A.....	23,800	28,305
Zhejiang Semir Garment Co. Ltd., Class A.....	41,200	32,642
Zhejiang Southeast Space Frame Co. Ltd., Class A.....	17,900	23,871
Zhejiang Starry Pharmaceutical Co. Ltd., Class A.....	3,360	10,919
Zhejiang Supor Co. Ltd., Class A.....	2,100	14,639
Zhejiang Tiantie Industry Co. Ltd., Class A.....	13,353	28,473
Zhejiang Tianyu Pharmaceutical Co. Ltd., Class A.....	2,880	11,143
* Zhejiang Wanfeng Auto Wheel Co. Ltd., Class A.....	25,500	25,716
* Zhejiang Wanliyang Co. Ltd., Class A.....	15,300	23,207
Zhejiang Wanma Co. Ltd., Class A.....	19,100	25,760
Zhejiang Weiming Environment Protection Co. Ltd., Class A.....	8,080	35,265
Zhejiang Weixing New Building Materials Co. Ltd., Class A.....	13,100	38,273
Zhejiang Wolwo Bio-Pharmaceutical Co. Ltd., Class A.....	8,100	54,965
Zhejiang Xianju Pharmaceutical Co. Ltd., Class A.....	15,411	20,223
Zhejiang Xinan Chemical Industrial Group Co. Ltd., Class A.....	18,200	52,639
Zhejiang Yankon Group Co. Ltd., Class A.....	35,700	18,879
Zhejiang Yasha Decoration Co. Ltd., Class A.....	23,500	17,128
Zhejiang Yinlun Machinery Co. Ltd., Class A.....	13,500	32,589
Zhejiang Yongtai Technology Co. Ltd., Class A.....	24,800	113,376
Zhengzhou Coal Mining Machinery Group Co. Ltd., Class H.....	61,800	89,039
* Zheshang Securities Co. Ltd., Class A.....	20,000	31,819
* Zhong An Group Ltd.....	859,000	28,512
*Ω ZhongAn Online P&C Insurance Co. Ltd., Class H.....	199,400	506,320
* Zhongfu Straits Pingtan Development Co. Ltd., Class A.....	47,000	17,927
Zhongji Innolight Co. Ltd., Class A.....	9,600	46,779
Zhongjin Gold Corp. Ltd., Class A.....	29,400	31,617
Zhongshan Broad Ocean Motor Co. Ltd., Class A.....	36,800	35,550
Zhongsheng Group Holdings Ltd.....	216,500	1,239,448
* Zhongtian Financial Group Co. Ltd., Class A.....	100,000	25,869
Zhongyu Energy Holdings Ltd.....	215,000	183,945

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
*Ω Zhongyuan Bank Co. Ltd., Class H.....	126,000	\$ 11,547
Zhuguang Holdings Group Co. Ltd.....	486,000	66,811
Zhuzhou CRRC Times Electric Co.....	138,600	595,197
Zhuzhou Hongda Electronics Corp. Ltd., Class A.....	6,000	46,628
Zhuzhou Kibing Group Co. Ltd., Class A.....	61,100	104,032
* Zibo Qixiang Tengda Chemical Co. Ltd., Class A.....	75,600	84,491
Zoomlion Heavy Industry Science & Technology Co. Ltd., Class H.....	440,200	228,862
ZTE Corp., Class H.....	265,800	571,986
ZTO Express Cayman, Inc., ADR.....	26,052	666,671
ZTO Express Cayman, Inc.....	4,550	116,323
TOTAL CHINA.....		<u>283,349,257</u>
COLOMBIA — (0.1%)		
* BAC Holding International Corp.....	1,005,290	63,314
Banco de Bogota SA.....	5,102	49,390
Bancolombia SA, Sponsored ADR.....	6,765	195,982
Bancolombia SA.....	16,045	134,700
Celsia SA ESP.....	100,195	82,736
Grupo Aval Acciones y Valores SA, ADR.....	3,200	11,424
Grupo de Inversiones Suramericana SA.....	4,885	45,580
Grupo Energia Bogota SA ESP.....	332,653	147,510
Interconexion Electrica SA ESP.....	43,920	211,045
Mineros SA.....	33,064	16,968
Promigas SA ESP.....	33,754	46,060
TOTAL COLOMBIA.....		<u>1,004,709</u>
CZECH REPUBLIC — (0.0%)		
Komerčni Banka AS.....	7,053	178,204
EGYPT — (0.0%)		
Commercial International Bank Egypt SAE, GDR.....	113,367	207,915
GREECE — (0.3%)		
* Alpha Services & Holdings SA.....	230,867	205,202
Athens Water Supply & Sewage Co. SA.....	8,519	69,947
Autohellas Tourist & Trading SA.....	5,765	56,746
Bank of Greece.....	4,212	66,818
* Ellaktor SA.....	12,618	20,577
ElvalHalcor SA.....	12,789	18,409
Entersoft SA Software Development & Related Services Co.....	4,811	18,914
Epsilon Net SA.....	4,305	24,904
* Eurobank Ergasias Services & Holdings SA, Class A.....	225,782	207,984
Fourlis Holdings SA.....	19,090	59,767
* GEK Terna Holding Real Estate Construction SA.....	9,800	97,019
Hellenic Petroleum Holdings SA.....	16,601	106,769
Hellenic Telecommunications Organization SA.....	12,522	215,603
Holding Co. ADMIE IPTO SA.....	22,438	42,320
* Intracom Holdings SA.....	12,803	24,152
JUMBO SA.....	24,099	373,650
Kri-Kri Milk Industry SA.....	1,715	10,050
* LAMDA Development SA.....	13,054	77,566
Motor Oil Hellas Corinth Refineries SA.....	22,274	386,082
OPAP SA.....	31,291	433,515
* Piraeus Financial Holdings SA.....	43,732	39,853
Piraeus Port Authority SA.....	1,629	25,667
Quest Holdings SA.....	11,337	51,095
Sarantis SA.....	7,529	52,984
Terna Energy SA.....	18,752	337,331

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GREECE — (Continued)		
Thrace Plastics Holding & Co.....	3,797	\$ 14,908
TOTAL GREECE.....		<u>3,037,832</u>
HONG KONG — (0.0%)		
Ω BOC Aviation Ltd.....	14,900	126,808
#* Realord Group Holdings Ltd.....	98,000	122,973
* Tongda Group Holdings Ltd.....	1,470,000	<u>25,274</u>
TOTAL HONG KONG.....		<u>275,055</u>
HUNGARY — (0.1%)		
4iG Nyrt.....	5,746	10,242
Magyar Telekom Telecommunications PLC.....	54,257	42,866
* Opus Global Nyrt.....	12,230	4,681
# OTP Bank Nyrt.....	16,743	345,649
Richter Gedeon Nyrt.....	23,345	<u>477,528</u>
TOTAL HUNGARY.....		<u>880,966</u>
INDIA — (15.7%)		
* 3i Infotech Ltd.....	27,570	14,943
63 Moons Technologies Ltd.....	2,665	6,149
Aarti Drugs Ltd.....	11,200	60,342
ABB India Ltd.....	5,794	200,369
Abbott India Ltd.....	126	31,900
Action Construction Equipment Ltd.....	7,404	21,048
* Adani Green Energy Ltd.....	32,174	881,618
Adani Total Gas Ltd.....	32,834	1,306,261
ADF Foods Ltd.....	2,521	22,304
* Aditya Birla Capital Ltd.....	139,318	187,572
Advanced Enzyme Technologies Ltd.....	11,626	42,469
Aegis Logistics Ltd.....	48,495	158,328
AGI Greenpac Ltd.....	11,277	40,331
Agro Tech Foods Ltd.....	1,250	12,334
* Ahluwalia Contracts India Ltd.....	5,052	30,316
AIA Engineering Ltd.....	8,120	245,806
Ajanta Pharma Ltd.....	11,271	181,585
Akzo Nobel India Ltd.....	3,525	86,457
Alembic Ltd.....	14,547	12,938
Alembic Pharmaceuticals Ltd.....	15,441	137,162
Alkem Laboratories Ltd.....	7,590	309,518
Alkyl Amines Chemicals.....	3,087	114,261
Allcargo Logistics Ltd.....	16,991	65,895
* Alok Industries Ltd.....	246,045	62,512
Amara Raja Batteries Ltd.....	20,326	126,476
* Amber Enterprises India Ltd.....	1,176	37,178
Anant Raj Ltd.....	23,144	21,726
Andhra Sugars Ltd.....	29,691	51,123
Apar Industries Ltd.....	5,061	72,605
Apcotex Industries Ltd.....	9,094	65,467
* APL Apollo Tubes Ltd.....	30,373	366,513
Apollo Hospitals Enterprise Ltd.....	24,494	1,302,749
Aptech Ltd.....	3,134	9,627
* Arvind Fashions Ltd.....	12,622	47,210
* Arvind SmartSpaces Ltd.....	4,403	10,664
Asahi India Glass Ltd.....	7,020	52,496
Ashiana Housing Ltd.....	3,766	6,527
Ashok Leyland Ltd.....	184,340	346,276
* Ashoka Buildcon Ltd.....	41,864	39,827
Asian Paints Ltd.....	67,015	2,829,509

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Astec Lifesciences Ltd.....	1,673	\$ 39,515
*Ω Aster DM Healthcare Ltd.....	37,522	108,585
Astra Microwave Products Ltd.....	13,392	48,345
Astral Ltd.....	21,958	505,374
AstraZeneca Pharma India Ltd.....	1,043	40,346
Atul Ltd.....	3,930	442,703
Ω AU Small Finance Bank Ltd.....	42,374	317,413
Aurobindo Pharma Ltd.....	93,118	643,481
Avanti Feeds Ltd.....	12,745	71,286
*Ω Avenue Supermarts Ltd.....	9,699	521,318
Bajaj Auto Ltd.....	14,343	709,670
Bajaj Consumer Care Ltd.....	30,884	63,530
Bajaj Electricals Ltd.....	2,066	29,592
Bajaj Finance Ltd.....	13,501	1,235,154
Bajaj Finserv Ltd.....	2,901	552,476
* Bajaj Hindusthan Sugar Ltd.....	143,434	17,999
Bajaj Holdings & Investment Ltd.....	5,613	367,290
Balaji Amines Ltd.....	3,039	130,920
Balkrishna Industries Ltd.....	13,588	396,105
Balmer Lawrie & Co. Ltd.....	17,962	25,339
Balrampur Chini Mills Ltd.....	15,134	75,451
Ω Bandhan Bank Ltd.....	123,893	434,488
Bank of Baroda.....	219,710	324,276
Bank of India.....	81,630	49,252
Bank of Maharashtra.....	198,188	42,200
Bannari Amman Sugars Ltd.....	451	14,041
BASF India Ltd.....	5,716	194,209
Bata India Ltd.....	9,293	231,243
Bayer CropScience Ltd.....	3,457	229,704
BEML Ltd.....	5,776	93,083
Berger Paints India Ltd.....	92,173	727,679
* BF Utilities Ltd.....	1,876	7,752
Bhansali Engineering Polymers Ltd.....	16,497	23,016
Bharat Bijlee Ltd.....	943	20,927
Bharat Electronics Ltd.....	398,473	1,385,135
* Bharat Heavy Electricals Ltd.....	224,965	153,257
Bharat Petroleum Corp. Ltd.....	175,751	733,245
Bharat Rasayan Ltd.....	482	73,879
* Bharti Airtel Ltd.....	164,201	1,408,063
Biocon Ltd.....	45,842	178,366
Birlasoft Ltd.....	54,014	230,717
* Black Box Ltd.....	7,440	13,096
Bliss Gvs Pharma Ltd.....	4,620	4,517
Blue Dart Express Ltd.....	1,048	113,328
Blue Star Ltd.....	15,114	187,842
Bodal Chemicals Ltd.....	17,752	20,852
Bombay Burmah Trading Co.....	886	10,690
* Bombay Dyeing & Manufacturing Co. Ltd.....	33,514	41,864
Borosil Ltd.....	2,664	11,610
* Borosil Renewables Ltd.....	11,515	90,222
Bosch Ltd.....	933	201,553
Brigade Enterprises Ltd.....	19,977	124,396
Brightcom Group Ltd.....	116,655	73,358
Britannia Industries Ltd.....	15,262	751,319
* Camlin Fine Sciences Ltd.....	29,561	43,989
Can Fin Homes Ltd.....	19,559	147,777
Canara Bank.....	85,487	240,844
* Capacit'e Infraprojects Ltd.....	4,149	5,731
Caplin Point Laboratories Ltd.....	5,678	56,281

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Carborundum Universal Ltd.....	32,129	\$324,725
Castrol India Ltd.....	148,794	214,965
CCL Products India Ltd.....	21,543	121,256
Central Depository Services India Ltd.....	12,106	173,747
Century Enka Ltd.....	1,684	9,469
Century Plyboards India Ltd.....	28,026	207,501
Century Textiles & Industries Ltd.....	13,989	148,370
Cera Sanitaryware Ltd.....	1,024	61,290
* CG Power & Industrial Solutions Ltd.....	114,272	324,939
Chambal Fertilisers & Chemicals Ltd.....	46,780	190,675
* Chennai Petroleum Corp. Ltd.....	9,060	31,572
Cholamandalam Financial Holdings Ltd.....	23,458	185,877
Cholamandalam Investment & Finance Co. Ltd.....	106,104	949,748
Cigniti Technologies Ltd.....	2,674	16,950
Cipla Ltd.....	65,947	816,554
City Union Bank Ltd.....	94,217	190,410
Clariant Chemicals India Ltd.....	4,039	22,088
Ω Cochin Shipyard Ltd.....	9,822	41,317
Coforge Ltd.....	8,401	420,979
Colgate-Palmolive India Ltd.....	34,413	690,324
Computer Age Management Services Ltd.....	7,129	222,121
Container Corp. of India Ltd.....	50,338	452,409
Coromandel International Ltd.....	32,957	427,066
Cosmo First Ltd.....	6,888	77,924
* CreditAccess Grameen Ltd.....	10,646	142,010
CRISIL Ltd.....	4,124	163,247
* CSB Bank Ltd.....	7,936	20,105
Cummins India Ltd.....	25,005	388,071
Cyient Ltd.....	15,057	157,465
* D B Realty Ltd.....	22,351	17,884
Dabur India Ltd.....	86,173	635,410
Dalmia Bharat Sugar & Industries Ltd.....	3,997	19,068
DCM Shriram Ltd.....	10,173	128,459
* DCW Ltd.....	46,170	22,658
Deepak Fertilisers & Petrochemicals Corp. Ltd.....	13,223	119,311
Deepak Nitrite Ltd.....	24,206	587,587
Delta Corp. Ltd.....	19,778	49,527
* DEN Networks Ltd.....	24,459	10,628
* Dhampur Bio Organics Ltd.....	10,271	5,339
Dhampur Sugar Mills Ltd.....	10,271	29,266
* Dhani Services Ltd.....	55,006	28,830
Dhanuka Agritech Ltd.....	4,543	39,876
Ω Dilip Buildcon Ltd.....	8,553	25,491
* Dish TV India Ltd.....	268,428	38,247
* Dishman Carbogen Amcis Ltd.....	13,491	21,603
Divi's Laboratories Ltd.....	15,606	756,125
Dixon Technologies India Ltd.....	7,575	355,072
Dollar Industries Ltd.....	2,411	13,837
Ω Dr Lal PathLabs Ltd.....	9,425	274,976
Dr Reddy's Laboratories Ltd., ADR.....	7,755	399,383
Dr Reddy's Laboratories Ltd.....	3,387	175,285
* DRC Systems India Ltd.....	780	212
Dwarikesh Sugar Industries Ltd.....	16,162	24,123
* Dynamatic Technologies Ltd.....	652	14,926
eClerx Services Ltd.....	6,248	171,840
Edelweiss Financial Services Ltd.....	71,886	53,003
Eicher Motors Ltd.....	14,294	557,425
EID Parry India Ltd.....	27,751	196,937
Electrosteel Castings Ltd.....	48,669	22,269

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	30,512	\$143,136
	79,793	456,202
Ω	6,416	117,858
	72,796	61,658
	52,590	115,073
*Ω	13,258	7,519
Ω	10,377	88,227
	1,030	43,115
	10,509	229,451
*	15,308	61,455
	1,243	9,247
	17,487	37,569
	1,401	22,571
	102,458	205,467
*	10,213	32,583
	403,763	545,406
	12,871	15,265
	1,224	83,741
	17,633	94,610
	65,665	110,756
	110,374	155,903
	1,571	20,706
*	81,689	288,076
*	104,715	2,387
	154,102	285,590
	4,668	182,027
*	2,341	8,840
	6,759	22,012
	2,464	102,575
	65,576	60,356
*	15,561	28,974
	4,704	8,071
Ω	28,830	42,372
	21,338	20,887
	5,220	8,942
	1,752	115,573
	6,150	109,407
	19,922	95,824
*	64,213	692,111
*	11,258	63,353
*	17,372	333,062
	675	8,086
	44,129	165,952
	15,014	81,020
	40,635	810,231
	22,570	17,982
	5,623	20,605
	10,547	21,669
	4,650	20,953
	7,524	42,061
	24,557	56,906
	10,061	221,006
	8,503	80,983
	13,020	49,967
	5,594	236,790
	38,652	218,577
	23,011	210,123
	63,610	62,539
	60,213	120,232

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	79,718	\$ 233,708
	3,376	17,912
	7,173	89,998
	28,941	457,739
	31,189	34,795
	145,579	1,749,995
Ω	13,253	326,100
	141,473	2,587,410
Ω	57,547	403,758
*	3,221	11,011
	2,712	40,574
	5,612	19,925
	32,138	1,142,941
	445	12,452
	153,778	129,478
	3,130	23,540
	812	36,120
	72,384	74,565
	16,940	24,942
	5,776	95,747
	8,225	210,715
*	265,796	44,834
	23,574	30,762
	79,912	242,724
	73,860	2,462,133
	681	27,857
	357	14,032
	808	15,864
	679	344,156
	149,166	4,522,707
	5,375	13,215
	3,464	27,563
	160,728	3,339,928
	84,009	873,864
Ω	47,378	733,857
Ω	30,984	217,797
Ω	12,439	75,584
*	805,056	381,660
	358,281	247,397
*	2,098	26,571
	42,676	186,020
	20,653	17,854
	10,867	232,011
	3,751	44,706
*	63,401	88,625
*	33,887	31,162
Ω	2,320	124,857
Ω	61,163	123,824
	115,435	106,032
	29,363	237,945
Ω	96,167	25,028
	22,774	39,853
	9,177	44,927
	65,380	286,261
	121,221	341,402
	35,893	473,737
	172,173	31,984
	15,925	874,126
#	265,121	5,167,208

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Infosys Ltd.....	312,691	\$6,119,171
Ingersoll Rand India Ltd.....	2,441	50,922
* Inox Leisure Ltd.....	12,248	91,249
* Inox Wind Energy Ltd.....	871	5,694
* Inox Wind Ltd.....	6,949	7,803
* Insecticides India Ltd.....	2,950	38,621
Intellect Design Arena Ltd.....	21,110	168,916
Ipca Laboratories Ltd.....	38,019	483,151
* IRB Infrastructure Developers Ltd.....	47,236	127,237
Ω IRCON International Ltd.....	69,014	32,761
ISGEC Heavy Engineering Ltd.....	1,348	7,974
ITD Cementation India Ltd.....	9,348	9,663
* ITI Ltd.....	12,573	18,575
J Kumar Infraprojects Ltd.....	8,288	35,147
Jamna Auto Industries Ltd.....	27,431	43,798
JB Chemicals & Pharmaceuticals Ltd.....	9,355	208,952
Jindal Poly Films Ltd.....	5,639	75,438
* Jindal Stainless Hisar Ltd.....	7,473	22,526
* Jindal Stainless Ltd.....	17,606	26,484
JK Paper Ltd.....	23,570	103,284
JM Financial Ltd.....	98,828	79,739
JMC Projects India Ltd.....	6,414	6,686
* Johnson Controls-Hitachi Air Conditioning India Ltd.....	1,005	19,870
Jubilant Foodworks Ltd.....	54,995	384,896
Jubilant Ingrevia Ltd.....	14,427	96,820
Jubilant Pharmova Ltd.....	11,041	50,384
* Just Dial Ltd.....	2,181	16,083
Jyothy Labs Ltd.....	32,517	70,455
Kajaria Ceramics Ltd.....	21,024	313,331
Kalpataru Power Transmission Ltd.....	20,097	94,234
Kansai Nerolac Paints Ltd.....	43,747	221,799
Karur Vysya Bank Ltd.....	81,218	60,466
Kaveri Seed Co. Ltd.....	1,729	10,606
KCP Ltd.....	24,082	33,486
KEC International Ltd.....	34,815	201,787
KEI Industries Ltd.....	15,332	239,823
Kennametal India Ltd.....	1,343	39,011
* Kesoram Industries Ltd.....	48,701	29,148
* Kiri Industries Ltd.....	9,263	55,868
Kirloskar Brothers Ltd.....	5,926	25,409
Kirloskar Oil Engines Ltd.....	13,471	27,973
Kitex Garments Ltd.....	8,666	26,386
KNR Constructions Ltd.....	46,503	155,310
* Kolte-Patil Developers Ltd.....	8,425	28,377
Kotak Mahindra Bank Ltd.....	46,476	1,069,515
Kovai Medical Center & Hospital.....	834	15,910
KPIT Technologies Ltd.....	44,450	309,006
KPR Mill Ltd.....	28,552	211,619
KRBL Ltd.....	11,600	35,889
KSB Ltd.....	3,004	55,741
LA Opala RG Ltd.....	5,178	19,068
Lakshmi Machine Works Ltd.....	497	65,584
Ω Laurus Labs Ltd.....	113,884	751,637
LG Balakrishnan & Bros Ltd.....	2,269	20,177
LIC Housing Finance Ltd.....	88,311	430,102
Linde India Ltd.....	1,574	72,721
LT Foods Ltd.....	45,711	52,573
Lupin Ltd.....	43,221	350,803
LUX Industries Ltd.....	1,356	31,846

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	11,844	\$ 112,885
	102,021	241,669
	133,018	1,959,647
	14,522	49,210
	20,364	102,745
Ω	4,632	27,300
	15,520	16,772
	130,357	162,515
*	52,518	48,476
	202,523	1,330,082
	60,249	37,210
	8,599	956,066
Ω	2,038	14,018
	4,526	120,616
*	34,842	377,795
*	53,204	247,377
*	6,105	8,052
	7,402	38,590
	5,092	17,901
*	2,456	47,119
	32,791	53,251
Ω	6,966	140,323
	6,111	17,237
	27,840	179,702
*	5,222	16,449
Ω	3,855	8,204
	1,567	19,229
	650	6,170
*	19,479	8,922
	246,199	398,310
*	246,199	239,824
	8,488	82,006
	28,724	841,853
	274	289,535
	5,144	16,256
	2,316	40,846
	40,299	546,136
	1,788	7,440
*	21,522	178,064
	16,360	141,143
*	23,497	13,669
	4,395	243,942
	15,738	21,526
	135,087	56,442
	2,476	20,191
	1,058	18,290
	3,548	26,561
*	45,674	37,547
	1,629	26,730
	4,599	21,633
	28,324	131,523
	2,078	52,123
Ω	19,914	70,328
	25,285	88,178
	2,011	18,398
	9,283	16,133
	4,690	24,560
	30,880	356,150
*	4,078	32,941

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* Omaxe Ltd.....	8,455	\$ 11,525
OnMobile Global Ltd.....	15,797	26,296
Orient Electric Ltd.....	29,254	96,253
Orient Paper & Industries Ltd.....	51,064	17,746
Oriental Aromatics Ltd.....	2,804	20,341
Oriental Carbon & Chemicals Ltd.....	1,909	21,496
Page Industries Ltd.....	1,485	921,324
Paisalo Digital Ltd.....	35,194	32,347
Panama Petrochem Ltd.....	5,682	20,146
* Patel Engineering Ltd.....	61,112	17,967
* PC Jeweller Ltd.....	86,955	51,666
PCBL Ltd.....	56,946	87,703
Persistent Systems Ltd.....	17,931	823,292
Petronet LNG Ltd.....	411,715	1,143,013
Pfizer Ltd.....	1,593	84,117
Phoenix Mills Ltd.....	9,693	152,291
PI Industries Ltd.....	12,917	504,155
Pidilite Industries Ltd.....	18,949	587,830
*Ω PNB Housing Finance Ltd.....	15,035	66,710
PNC Infratech Ltd.....	26,853	86,507
Poly Medicare Ltd.....	5,522	51,235
Polycab India Ltd.....	9,548	280,393
Polyplex Corp. Ltd.....	7,732	229,504
Power Finance Corp. Ltd.....	347,103	509,642
Power Grid Corp. of India Ltd.....	302,376	819,617
* Power Mech Projects Ltd.....	944	11,003
Praj Industries Ltd.....	43,779	219,695
Ω Prataap Snacks Ltd.....	989	9,068
Prestige Estates Projects Ltd.....	36,815	192,443
* Pricol Ltd.....	12,224	23,291
* Prime Focus Ltd.....	12,141	10,596
Prince Pipes & Fittings Ltd.....	6,368	48,752
Privi Speciality Chemicals Ltd.....	1,728	27,390
Procter & Gamble Health Ltd.....	1,681	93,923
Procter & Gamble Hygiene & Health Care Ltd.....	3,088	563,453
PSP Projects Ltd.....	1,462	11,430
* PTC India Financial Services Ltd.....	73,647	14,078
PTC India Ltd.....	119,739	125,779
* Puravankara Ltd.....	12,526	15,033
* PVR Ltd.....	8,819	240,227
Ω Quess Corp. Ltd.....	21,752	162,342
Ω Quick Heal Technologies Ltd.....	4,305	11,340
Radico Khaitan Ltd.....	20,259	241,380
Rain Industries Ltd.....	41,989	94,108
Rajesh Exports Ltd.....	19,507	146,440
Rallis India Ltd.....	17,572	47,100
* Ramco Industries Ltd.....	3,297	8,029
Ramkrishna Forgings Ltd.....	7,945	17,991
* Ramky Infrastructure Ltd.....	4,440	8,849
Rane Holdings Ltd.....	1,032	8,809
Rashtriya Chemicals & Fertilizers Ltd.....	52,545	58,276
Ratnamani Metals & Tubes Ltd.....	5,234	111,957
Raymond Ltd.....	14,318	173,650
*Ω RBL Bank Ltd.....	51,085	59,757
REC Ltd.....	273,248	453,026
Redington India Ltd.....	171,931	270,869
Relaxo Footwears Ltd.....	10,138	126,232
Rhi Magnesita India Ltd.....	5,882	38,568
RITES Ltd.....	5,670	18,875

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Route Mobile Ltd.....	1,815	\$ 32,578
* RPSG Ventures Ltd.....	2,907	19,356
Rupa & Co. Ltd.....	5,302	25,105
Safari Industries India Ltd.....	481	6,758
Sandhar Technologies Ltd.....	1,775	5,525
* Sanghvi Movers Ltd.....	4,873	15,021
Sanofi India Ltd.....	2,557	204,418
Saregama India Ltd.....	12,143	64,341
Sasken Technologies Ltd.....	786	7,765
Savita Oil Technologies Ltd.....	1,776	27,270
SBI Cards & Payment Services Ltd.....	15,100	178,984
Ω SBI Life Insurance Co. Ltd.....	35,916	588,180
Schaeffler India Ltd.....	8,309	290,899
* Schneider Electric Infrastructure Ltd.....	8,940	12,498
* SEAMEC Ltd.....	1,224	13,189
* SEPC Ltd.....	207,758	20,412
Seshasayee Paper & Boards Ltd.....	4,841	13,085
Ω SH Kelkar & Co. Ltd.....	22,091	38,880
Shakti Pumps India Ltd.....	1,105	6,614
Shankara Building Products Ltd.....	2,509	22,455
Sharda Cropchem Ltd.....	11,211	73,682
Sharda Motor Industries Ltd.....	1,040	9,821
* Sheela Foam Ltd.....	3,082	109,653
Shilpa Medicare Ltd.....	7,105	37,004
* Shoppers Stop Ltd.....	8,764	64,983
* Shree Renuka Sugars Ltd.....	50,053	31,458
Shriram City Union Finance Ltd.....	5,378	131,630
Shriram Transport Finance Co. Ltd.....	47,275	828,858
Siemens Ltd.....	8,519	291,101
* SIS Ltd.....	11,914	67,388
Siyaram Silk Mills Ltd.....	2,428	16,321
SKF India Ltd.....	6,470	344,356
* Snowman Logistics Ltd.....	32,403	12,546
Sobha Ltd.....	8,551	75,767
* Somany Ceramics Ltd.....	3,988	31,746
Sonata Software Ltd.....	26,973	240,944
* Spandana Sphoorty Financial Ltd.....	4,468	24,225
SRF Ltd.....	45,550	1,400,991
* Star Cement Ltd.....	30,883	33,971
* Sterling & Wilson Renewable.....	9,627	34,829
Sterlite Technologies Ltd.....	43,355	77,979
Strides Pharma Science Ltd.....	13,748	57,709
Stylam Industries Ltd.....	810	11,470
Subex Ltd.....	108,975	36,533
Sudarshan Chemical Industries Ltd.....	8,791	52,542
Sun Pharmaceutical Industries Ltd.....	110,502	1,318,540
Sun TV Network Ltd.....	36,120	215,918
Sundaram Finance Ltd.....	11,509	299,095
Sundaram-Clayton Ltd.....	1,163	68,555
Sundram Fasteners Ltd.....	28,302	297,817
Sunteck Realty Ltd.....	9,265	60,736
Suprajit Engineering Ltd.....	8,394	36,149
Supreme Industries Ltd.....	19,667	468,542
Supreme Petrochem Ltd.....	10,208	109,557
Suven Pharmaceuticals Ltd.....	32,753	201,041
* Suzlon Energy Ltd.....	963,394	81,665
Swaraj Engines Ltd.....	2,435	49,224
Symphony Ltd.....	2,186	26,005
Ω Syngene International Ltd.....	52,483	377,536

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	11,188	\$ 31,501
	13,419	16,500
	17,413	153,130
	41	6,078
	21,171	280,130
	119,125	4,983,004
	119,893	1,230,180
	10,858	1,196,884
#*	11,672	332,885
*	478,971	2,730,735
*	57,586	78,468
	1,949	43,391
*Ω	3,918	28,848
	2,456	17,597
	127,337	1,695,433
	18,592	69,274
*Ω	13,442	80,709
	87,366	48,098
	5,047	131,200
	23,745	68,079
*	16,689	14,177
Ω	4,090	32,921
	1,780	22,786
*	13,894	13,584
	45,472	61,740
	5,283	198,882
	9,928	36,964
*	21,133	33,885
	60,613	1,807,422
	34,710	668,922
	20,829	14,511
	6,986	61,506
	37,511	601,900
	222,937	112,043
	10,696	34,378
	15,426	33,427
	11,130	125,719
*	178,685	84,013
	61,805	707,685
	787	19,482
	10,234	80,247
	10,448	215,009
*	59,700	588,334
	236,687	2,216,897
	939	8,231
*	9,891	30,106
	8,415	31,858
	159,662	56,654
*Ω	1,147	9,700
	32,446	124,828
*Ω	2,039	9,066
	82,458	919,880
	2,177	31,785
	49,063	140,857
	1,772	8,755
	5,715	158,143
	2,422	32,819
	1,086	6,964
*	2,076	73,082

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* Vodafone Idea Ltd.....	1,279,784	\$ 141,215
Voltamp Transformers Ltd.....	1,435	63,437
Voltas Ltd.....	58,828	745,852
VST Tillers Tractors Ltd.....	993	33,209
Welspun Corp. Ltd.....	41,336	118,124
Welspun Enterprises Ltd.....	17,519	22,434
West Coast Paper Mills Ltd.....	10,620	57,007
* Westlife Development Ltd.....	5,939	44,294
Whirlpool of India Ltd.....	6,335	142,160
Wipro Ltd.....	165,440	883,279
* Wockhardt Ltd.....	12,979	36,340
* Wonderla Holidays Ltd.....	6,246	18,959
* Yes Bank Ltd.....	108,012	20,499
Zee Entertainment Enterprises Ltd.....	262,866	818,473
Zensar Technologies Ltd.....	43,425	136,021
Zydus Lifesciences Ltd.....	72,854	319,383
Zydus Wellness Ltd.....	514	10,512
TOTAL INDIA.....		<u>143,830,879</u>
INDONESIA — (1.3%)		
Ace Hardware Indonesia Tbk PT.....	2,766,600	132,480
* Adhi Karya Persero Tbk PT.....	501,300	25,022
* Adi Sarana Armada Tbk PT.....	440,500	49,679
* Agung Semesta Sejahtera Tbk PT.....	344,900	1,163
* Alam Sutera Realty Tbk PT.....	2,532,800	28,382
Arwana Citramulia Tbk PT.....	826,200	55,944
Ashmore Asset Management Indonesia Tbk PT.....	94,600	8,612
Astra Otoparts Tbk PT.....	111,600	8,763
* Bank Amar Indonesia Tbk PT.....	941,000	18,665
Bank BTPN Syariah Tbk PT.....	663,700	125,928
* Bank Jago Tbk PT.....	200,500	143,279
Bank Mandiri Persero Tbk PT.....	1,331,200	745,150
Bank Negara Indonesia Persero Tbk PT.....	791,200	419,902
Bank Pan Indonesia Tbk PT.....	745,500	90,004
Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT.....	633,930	57,295
Bank Pembangunan Daerah Jawa Timur Tbk PT.....	647,800	31,017
Bank Rakyat Indonesia Persero Tbk PT.....	3,826,932	1,129,683
Bank Syariah Indonesia Tbk PT.....	1,980,600	218,603
Barito Pacific Tbk PT.....	4,208,000	255,618
* Bekasi Fajar Industrial Estate Tbk PT.....	2,296,800	21,376
BFI Finance Indonesia Tbk PT.....	2,241,800	178,848
* Bintang Oto Global Tbk PT.....	233,500	20,545
BISI International Tbk PT.....	170,900	18,330
Blue Bird Tbk PT.....	152,000	17,579
* Capital Financial Indonesia Tbk PT.....	1,141,300	61,938
Ciputra Development Tbk PT.....	2,351,400	146,717
* Elang Mahkota Teknologi Tbk PT.....	1,862,800	236,123
Erajaya Swasembada Tbk PT.....	3,413,900	114,841
* FKS Food Sejahtera Tbk PT.....	722,500	6,911
Gajah Tunggal Tbk PT.....	272,300	12,946
Garudafood Putra Putri Jaya Tbk PT.....	2,231,400	80,501
*†† Hanson International Tbk PT.....	8,134,100	0
Hexindo Adiperkasa Tbk PT.....	63,500	26,351
Impack Pratama Industri Tbk PT.....	163,600	43,896
* Indofarma Persero Tbk PT.....	49,800	3,595
Indomobil Sukses Internasional Tbk PT.....	321,000	17,538
Indosat Tbk PT.....	174,100	78,454
Industri Jamu Dan Farmasi Sido Muncul Tbk PT.....	2,017,323	123,113
*†† Inti Agri Resources Tbk PT.....	550,900	348

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
* Intiland Development Tbk PT.....	880,700	\$ 8,792
Jaccs Mitra Pinasthika Mustika Tbk PT.....	395,200	26,235
* Jasa Marga Persero Tbk PT.....	770,800	185,150
Jaya Real Property Tbk PT.....	709,100	23,130
Kalbe Farma Tbk PT.....	6,047,700	660,849
KMI Wire & Cable Tbk PT.....	229,100	5,037
* Kresna Graha Investama Tbk PT.....	1,622,300	5,469
Link Net Tbk PT.....	207,000	64,889
* Lippo Karawaci Tbk PT.....	7,539,000	53,392
* M Cash Integrasi PT.....	54,100	42,044
* Map Aktif Adiperkasa PT.....	74,500	16,294
Matahari Department Store Tbk PT.....	129,400	39,646
* Matahari Putra Prima Tbk PT.....	1,111,900	16,666
Mayora Indah Tbk PT.....	533,600	63,330
Media Nusantara Citra Tbk PT.....	2,670,100	190,225
Medikaloka Hermina Tbk PT.....	936,100	90,660
* Merdeka Copper Gold Tbk PT.....	1,604,932	440,471
* Metro Healthcare Indonesia Tbk PT.....	1,200,800	40,485
Metrodada Electronics Tbk PT.....	1,070,500	42,957
* Mitra Adiperkasa Tbk PT.....	2,599,500	156,138
Mitra Keluarga Karyasehat Tbk PT.....	1,081,600	181,651
MNC Studios International Tbk PT.....	173,600	67,583
* MNC Vision Networks Tbk PT.....	4,154,800	30,272
* Multipolar Tbk PT.....	534,000	6,185
* NFC Indonesia Tbk PT.....	18,800	11,662
Nippon Indosari Corpindo Tbk PT.....	140,600	12,182
Pabrik Kertas Tjiwi Kimia Tbk PT.....	369,600	159,117
* Pacific Strategic Financial Tbk PT.....	424,900	30,795
Pakuwon Jati Tbk PT.....	2,978,600	91,632
Panin Financial Tbk PT.....	2,781,700	73,551
* Paninvest Tbk PT.....	332,500	18,724
*†† Pool Advista Indonesia Tbk PT.....	64,100	41
* PP Persero Tbk PT.....	893,600	54,948
Prodia Widyahusada Tbk PT.....	54,000	23,659
Puradelta Lestari Tbk PT.....	4,085,000	44,895
*†† Rimo International Lestari Tbk PT.....	3,949,000	2,496
Sarana Menara Nusantara Tbk PT.....	4,637,000	367,433
Sariguna Primatirta Tbk PT.....	464,300	14,527
Siloam International Hospitals Tbk PT.....	724,800	49,142
* Smartfren Telecom Tbk PT.....	10,367,800	68,525
*†† Sri Rejeki Isman Tbk PT.....	1,498,800	2,766
Sumber Alfaria Trijaya Tbk PT.....	5,763,200	729,600
Summarecon Agung Tbk PT.....	2,645,445	108,103
Surya Citra Media Tbk PT.....	9,751,000	144,790
Surya Esa Perkasa Tbk PT.....	2,077,800	145,044
* Surya Semesta Internusa Tbk PT.....	1,772,300	44,968
Telkom Indonesia Persero Tbk PT.....	900,000	257,058
# Telkom Indonesia Persero Tbk PT, ADR.....	11,298	321,993
Tempo Scan Pacific Tbk PT.....	140,500	13,071
Tower Bersama Infrastructure Tbk PT.....	3,883,700	805,188
*†† Trada Alam Minera Tbk PT.....	1,606,700	1,016
Ultrajaya Milk Industry & Trading Co. Tbk PT.....	1,127,600	110,630
Unilever Indonesia Tbk PT.....	916,100	278,951
*†† Waskita Beton Precast Tbk PT.....	2,650,700	12,733
* Waskita Karya Persero Tbk PT.....	2,790,541	97,085
Wijaya Karya Bangunan Gedung Tbk PT.....	675,300	8,057
Wijaya Karya Beton Tbk PT.....	1,541,400	21,213
* Wijaya Karya Persero Tbk PT.....	761,600	48,093
TOTAL INDONESIA.....		<u>11,386,377</u>

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (1.2%)		
Aeon Co. M Bhd.	108,000	\$ 34,738
AEON Credit Service M Bhd.	27,800	89,767
AFFIN Bank Bhd.	51,012	24,448
Ajinomoto Malaysia Bhd.	4,200	11,289
Alliance Bank Malaysia Bhd.	227,400	177,973
Allianz Malaysia Bhd.	10,400	29,919
AMMB Holdings Bhd.	218,900	192,065
* Ancom Nylex Bhd.	137,100	30,544
# Astro Malaysia Holdings Bhd.	227,500	45,776
#* Berjaya Corp. Bhd.	448,760	24,716
Berjaya Food Bhd.	21,500	19,049
* Berjaya Land Bhd.	294,800	13,925
* Bermaz Auto Bhd.	282,500	112,439
Beshom Holdings Bhd.	19,834	6,648
BIMB Holdings Bhd.	134,000	81,038
#* Boustead Holdings Bhd.	165,900	28,959
# Cahya Mata Sarawak Bhd.	104,300	21,950
Carlsberg Brewery Malaysia Bhd, Class B.	31,600	159,993
CB Industrial Product Holding Bhd.	35,400	10,135
CIMB Group Holdings Bhd.	317,386	371,838
* Coastal Contracts Bhd.	57,700	22,097
D&O Green Technologies Bhd.	157,400	145,031
Dayang Enterprise Holdings Bhd.	169,420	38,033
Dialog Group Bhd.	579,300	288,008
# DRB-Hicom Bhd.	241,900	68,506
Dufu Technology Corp. Bhd.	55,900	39,199
# Duopharma Biotech Bhd.	105,339	36,003
Dutch Lady Milk Industries Bhd.	2,500	18,536
#* Ekovest BHD.	334,600	29,375
# Formosa Prosonic Industries Bhd.	55,100	36,753
Fraser & Neave Holdings Bhd.	35,500	173,206
Frontken Corp. Bhd.	202,500	132,161
Gadang Holdings Bhd.	60,900	4,866
Gamuda Bhd.	491,398	414,564
# Gas Malaysia Bhd.	52,900	38,895
Genting Malaysia Bhd.	122,700	80,672
George Kent Malaysia Bhd.	106,500	12,828
# Globetronics Technology Bhd.	139,600	39,043
#* Greatech Technology Bhd.	62,200	54,951
# Guan Chong Bhd.	101,900	55,474
HAP Seng Consolidated Bhd.	40,400	68,626
Heineken Malaysia Bhd.	35,100	179,182
#* Hengyuan Refining Co. Bhd.	31,700	31,690
HeveaBoard Bhd.	59,900	6,066
Hong Leong Bank Bhd.	18,500	87,292
Hong Leong Financial Group Bhd.	26,600	116,562
Hong Leong Industries Bhd.	20,200	41,324
#* Hong Seng Consolidated Bhd.	533,400	73,295
Hup Seng Industries Bhd.	52,600	8,805
IHH Healthcare Bhd.	133,600	192,100
IOI Properties Group Bhd.	176,500	39,484
#* JAKS Resources Bhd.	487,500	30,741
#* JHM Consolidation Bhd.	67,500	19,081
# Kelington Group Bhd.	66,400	18,464
Kenanga Investment Bank Bhd.	103,200	20,782
Kerjaya Prospek Group Bhd.	130,895	34,155
#* KNM Group Bhd.	1,071,400	27,778
# Kobay Technology BHD.	15,300	9,864
Kossan Rubber Industries.	351,000	98,634

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
	50,600	\$ 9,899
*	118,000	13,433
*	72,900	13,365
#	93,730	9,066
	70,500	14,195
#	35,300	38,293
#Ω	127,315	54,654
#	53,800	163,798
	117,200	15,287
#	50,166	21,436
	170,645	63,709
#	109,900	14,707
	165,229	329,089
*	102,500	144,006
#	469,531	61,297
	27,800	13,645
	19,300	141,011
	595,329	46,237
	100,900	51,498
#	18,900	13,593
	158,700	123,111
	49,400	11,094
Ω	89,250	44,591
*	139,200	14,252
*	18,000	8,783
	1,594,454	278,317
	53,400	5,706
	2,285	129
	267,600	54,438
*	204,500	12,199
	84,100	61,285
	3,800	22,532
	72,000	10,676
#	90,300	13,602
	39,466	7,501
	128,625	11,436
#	24,600	28,525
	51,900	261,446
#	107,200	16,387
#	28,700	22,020
	56,700	207,452
	172,700	188,999
	1,038,700	1,083,681
#*	82,424	7,319
	27,200	10,147
*	69,500	16,612
	294,271	389,184
	34,400	29,515
#*	2,096,200	18,971
	240,400	185,384
	376,300	198,262
	384,900	40,694
	347,664	59,066
	149,379	62,454
	328,700	123,438
#	78,400	26,649
#	277,151	50,788
#	125,790	95,854
	120,500	25,455

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
MALAYSIA — (Continued)			
#	TASCO Bhd.	69,700	\$ 15,455
	Telekom Malaysia Bhd.	120,300	153,756
	TIME dotCom Bhd.	152,000	156,955
#*	Tropicana Corp. Bhd.	71,896	15,674
*	Tune Protect Group Bhd.	79,400	6,413
#	Uchi Technologies Bhd.	66,700	45,606
#	UEM Edgenta Bhd.	53,500	15,639
#*	UEM Sunrise Bhd.	253,200	17,683
	UMW Holdings Bhd.	67,500	44,205
	UOA Development Bhd.	115,580	43,390
	UWC BHD.	73,700	66,373
*	Veleso Energy Bhd.	1,333,600	25,597
	ViTrox Corp. Bhd.	81,600	141,418
	VS Industry Bhd.	726,500	165,229
#	WCT Holdings Bhd.	326,015	31,938
	Wellcall Holdings Bhd.	99,500	27,088
	Westports Holdings Bhd.	115,100	90,597
	Yinson Holdings Bhd.	478,240	225,991
*	YNH Property Bhd.	46,800	35,513
TOTAL MALAYSIA.			<u>10,704,027</u>
MEXICO — (1.8%)			
*	ALEATICA SAB de CV.	8,989	7,271
	Alpek SAB de CV.	160,494	212,648
*	Alsea SAB de CV.	94,600	184,555
#	America Movil SAB de CV.	917,134	871,447
	America Movil SAB de CV, Sponsored ADR, Class L.	59,205	1,120,751
	Arca Continental SAB de CV.	56,826	392,852
#Ω	Banco del Bajío SA.	177,394	416,215
	Becle SAB de CV.	29,263	66,334
	Bolsa Mexicana de Valores SAB de CV.	40,107	75,234
	Cia Minera Autlan SAB de CV, Class B.	51,786	37,063
	Coca-Cola Femsa SAB de CV, Sponsored ADR.	2,506	150,936
	Coca-Cola Femsa SAB de CV.	54,378	328,421
	Consortio ARA SAB de CV.	434,433	70,113
#	Corp. Inmobiliaria Vesta SAB de CV.	162,087	317,567
	El Puerto de Liverpool SAB de CV, Class C1.	33,698	151,369
	Fomento Economico Mexicano SAB de CV.	106,626	661,761
	Fomento Economico Mexicano SAB de CV, Sponsored ADR.	1,140	70,657
#	Genomma Lab Internacional SAB de CV, Class B.	379,861	354,603
	Gruma SAB de CV, Class B.	51,650	641,929
#	Grupo Aeroportuario del Centro Norte SAB de CV.	60,234	366,773
#	Grupo Aeroportuario del Pacifico SAB de CV, Class B.	73,583	996,062
	Grupo Aeroportuario del Sureste SAB de CV, ADR.	2,105	395,340
	Grupo Aeroportuario del Sureste SAB de CV, Class B.	8,704	163,636
#	Grupo Bimbo SAB de CV, Class A.	251,551	890,310
	Grupo Comercial Chedraui SA de CV.	189,770	576,604
	Grupo Financiero Banorte SAB de CV, Class O.	157,965	900,266
#*	Grupo Financiero Inbursa SAB de CV, Class O.	342,976	633,779
	Grupo Herdez SAB de CV.	42,064	62,604
*	Grupo Hotelero Santa Fe SAB de CV.	135,595	25,608
	Grupo Industrial Saltillo SAB de CV.	56,810	84,412
	Grupo KUO SAB de CV, Class B.	4,600	9,590
#	Grupo Rotoplas SAB de CV.	56,926	85,897
	Grupo Televisa SAB, Sponsored ADR.	5,685	44,457
#	Grupo Televisa SAB.	345,087	541,359
#*Ω	Grupo Traxion SAB de CV.	41,850	52,350
*	Industrias CH SAB de CV, Class B.	11,751	128,546
	Industrias Penoles SAB de CV.	35,094	354,340

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MEXICO — (Continued)		
# Kimberly-Clark de Mexico SAB de CV, Class A.....	187,255	\$ 276,489
# La Comer SAB de CV.....	141,508	251,286
Megacable Holdings SAB de CV.....	130,035	299,931
Orbia Advance Corp. SAB de CV.....	339,721	752,251
Organizacion Soriana SAB de CV, Class B.....	37,341	41,397
Promotora y Operadora de Infraestructura SAB de CV.....	60,763	439,653
Promotora y Operadora de Infraestructura SAB de CV, Class L.....	3,652	15,407
# Qualitas Controladora SAB de CV.....	23,774	100,132
Regional SAB de CV.....	7,562	41,405
#* Unifin Financiera SAB de CV.....	105,993	83,139
# Wal-Mart de Mexico SAB de CV.....	513,000	1,864,974
TOTAL MEXICO.....		<u>16,609,723</u>
PERU — (0.1%)		
* Aenza SAA, Sponsored ADR.....	3,417	3,690
Credicorp Ltd.....	4,745	614,003
Intercorp Financial Services, Inc.....	10,764	258,982
TOTAL PERU.....		<u>876,675</u>
PHILIPPINES — (0.5%)		
8990 Holdings, Inc.....	281,700	47,528
AC Energy Corp.....	22,020	3,348
AllHome Corp.....	282,600	24,790
Alliance Global Group, Inc.....	771,700	138,526
* Atlas Consolidated Mining & Development Corp.....	50,200	4,137
Ayala Corp.....	8,940	100,686
Ayala Land, Inc.....	209,900	96,330
* AyalaLand Logistics Holdings Corp.....	407,000	22,924
Bank of the Philippine Islands.....	164,940	278,402
BDO Unibank, Inc.....	106,180	230,485
Cebu Landmasters, Inc.....	258,680	11,734
*Ω CEMEX Holdings Philippines, Inc.....	1,275,697	16,460
China Banking Corp.....	115,500	56,678
* Converge Information & Communications Technology Solutions, Inc.....	220,400	76,149
Cosco Capital, Inc.....	555,300	43,309
D&L Industries, Inc.....	827,600	107,100
* DITO CME Holdings Corp.....	340,100	23,509
DoubleDragon Corp.....	211,400	29,573
* EEI Corp.....	14,700	907
Emperador, Inc.....	463,500	158,695
Filinvest Development Corp.....	39,100	5,002
Ginebra San Miguel, Inc.....	16,380	28,837
Global Ferronickel Holdings, Inc.....	557,000	23,042
GT Capital Holdings, Inc.....	23,790	195,830
* Integrated Micro-Electronics, Inc.....	206,100	25,806
International Container Terminal Services, Inc.....	95,940	337,993
JG Summit Holdings, Inc.....	125,753	117,468
Jollibee Foods Corp.....	46,200	168,689
LT Group, Inc.....	489,000	78,114
* MacroAsia Corp.....	27,600	2,154
Manila Electric Co.....	17,590	108,570
Manila Water Co., Inc.....	131,100	36,446
* Megawide Construction Corp.....	126,100	10,062
Megaworld Corp.....	2,412,900	99,030
Nickel Asia Corp.....	1,166,700	115,946
* Petron Corp.....	1,035,100	53,896
* Philcomsat Holdings Corp.....	9,969	58
Philex Mining Corp.....	221,400	13,065

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
PHILIPPINES — (Continued)		
* Philippine National Bank.....	63,540	\$ 20,639
* Philippine Seven Corp.....	24,690	29,352
Philippine Stock Exchange, Inc.....	130	398
* Pilipinas Shell Petroleum Corp.....	142,200	45,979
Premium Leisure Corp.....	695,000	5,175
Puregold Price Club, Inc.....	272,200	149,159
Rizal Commercial Banking Corp.....	34,700	12,519
Robinsons Land Corp.....	455,800	140,702
Robinsons Retail Holdings, Inc.....	108,970	109,617
Security Bank Corp.....	49,160	80,813
SM Investments Corp.....	10,670	150,247
Union Bank of the Philippines.....	87,009	127,477
Universal Robina Corp.....	112,590	226,733
Vista Land & Lifescapes, Inc.....	665,000	23,796
Vistamalls, Inc.....	23,100	1,394
Wilcon Depot, Inc.....	306,900	154,061
TOTAL PHILIPPINES.....		4,169,339
POLAND — (0.5%)		
* 11 bit studios SA.....	239	24,832
AB SA.....	2,365	18,989
* Agora SA.....	4,633	5,401
* Alior Bank SA.....	17,538	94,958
*Ω Allegro.eu SA.....	17,689	96,209
Alumetal SA.....	3,689	54,913
Amica SA.....	1,140	17,383
Aparator SA.....	4,975	16,507
ASBISc Enterprises PLC.....	11,085	36,219
Asseco Poland SA.....	17,837	277,934
# Asseco South Eastern Europe SA.....	6,922	64,927
Auto Partner SA.....	20,881	54,769
* Bank Ochrony Srodowiska SA.....	12,487	20,674
Bank Polska Kasa Opieki SA.....	12,721	201,476
* Benefit Systems SA.....	299	37,936
* Bioton SA.....	11,456	9,988
Boryszew SA.....	21,148	22,638
Budimex SA.....	3,500	191,182
* CCC SA.....	4,566	43,039
CD Projekt SA.....	14,038	276,059
Celon Pharma SA.....	1,863	7,014
* CI Games SA.....	29,151	11,027
Cognor Holding SA.....	19,491	18,056
ComArch SA.....	1,063	41,557
Cyfrowy Polsat SA.....	46,735	201,440
Develia SA.....	68,631	35,747
*Ω Dino Polska SA.....	5,346	418,002
Dom Development SA.....	3,879	70,844
#* Erbud SA.....	1,787	13,145
Fabryki Mebli Forte SA.....	5,421	34,012
* Famur SA.....	57,607	39,682
Ferro SA.....	2,661	14,089
Grupa Kety SA.....	3,005	357,015
ING Bank Slaski SA.....	3,493	130,912
Inter Cars SA.....	2,311	204,837
KGHM Polska Miedz SA.....	18,619	466,736
KRUK SA.....	2,503	143,337
LiveChat Software SA.....	3,741	80,159
LPP SA.....	80	171,396
* mBank SA.....	2,792	133,555

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)		
Mirbud SA.....	10,035	\$ 7,066
Mo-BRUK SA.....	109	6,535
Neuca SA.....	631	104,900
# NEWAG SA.....	7,382	28,554
PlayWay SA.....	305	20,681
* Polimex-Mostostal SA.....	23,933	16,073
Powszechny Zakład Ubezpieczeń SA.....	38,053	249,278
Santander Bank Polska SA.....	1,427	72,460
* Selvita SA.....	521	8,290
Stalexport Autostrady SA.....	24,162	14,830
Tim SA.....	2,365	13,400
VRG SA.....	39,196	33,413
Warsaw Stock Exchange.....	3,626	27,657
* Wawel SA.....	162	16,484
Wirtualna Polska Holding SA.....	2,353	50,200
Ω X-Trade Brokers Dom Maklerski SA.....	12,195	56,209
TOTAL POLAND.....		<u>4,884,625</u>
QATAR — (1.0%)		
Aamal Co.....	612,200	196,419
Al Khaleej Takaful Group QSC.....	9,372	8,446
Al Meera Consumer Goods Co. QSC.....	34,564	169,664
Baladna.....	246,853	118,198
Barwa Real Estate Co.....	204,883	203,100
Commercial Bank PSQC.....	227,942	459,248
* Dlala Brokerage & Investments Holding Co. QSC.....	55,002	23,379
Doha Bank QPSC.....	209,981	144,640
Doha Insurance Co. QSC.....	16,409	9,878
* Gulf International Services QSC.....	279,769	153,981
Gulf Warehousing Co.....	61,454	74,077
Industries Qatar QSC.....	72,582	341,731
* Investment Holding Group.....	64,183	34,430
Mannai Corp. QSC.....	95,599	256,192
Masraf Al Rayan QSC.....	461,742	558,975
* Mazaya Real Estate Development QPSC.....	501,436	115,430
Medicare Group.....	25,863	48,846
Mesaieed Petrochemical Holding Co.....	418,124	314,401
Ooredoo QPSC.....	131,633	337,684
Qatar Aluminum Manufacturing Co.....	259,960	122,465
* Qatar First Bank.....	108,404	34,578
Qatar Fuel QSC.....	144,787	710,210
Qatar Gas Transport Co. Ltd.....	202,746	228,327
Qatar Industrial Manufacturing Co. QSC.....	50,886	51,851
Qatar Insurance Co. SAQ.....	525,496	339,809
Qatar International Islamic Bank QSC.....	94,727	308,988
Qatar Islamic Bank SAQ.....	108,398	766,875
Qatar Islamic Insurance Group.....	20,474	47,230
Qatar National Bank QPSC.....	415,877	2,303,520
Qatar Navigation QSC.....	84,782	248,454
United Development Co. QSC.....	476,108	199,124
Vodafone Qatar QSC.....	363,778	166,949
Zad Holding Co.....	4,129	20,578
TOTAL QATAR.....		<u>9,117,677</u>
RUSSIA — (0.0%)		
*†† Etalon Group PLC, GDR.....	30,193	0
*†† Globaltrans Investment PLC, GDR.....	19,351	0
*†† Lenta International Co. PJSC, GDR.....	7,070	0

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
RUSSIA — (Continued)		
*†† Mobile TeleSystems PJSC, ADR.....	31,844	\$ 0
*†† PhosAgro PJSC.....	50	0
*†† PhosAgro PJSC, GDR.....	7,767	0
*†† Polyus PJSC, GDR.....	4,999	0
*†† QIWI PLC, Sponsored ADR.....	9,565	0
*†† Sberbank of Russia PJSC, Sponsored ADR.....	114,063	0
*†† VK Co. Ltd., GDR.....	6,533	0
*†† VTB Bank PJSC, GDR.....	102,771	0
*†† X5 Retail Group NV, GDR.....	10,620	0
SAUDI ARABIA — (3.3%)		
Abdullah Al Othaim Markets Co.....	11,992	372,988
Advanced Petrochemical Co.....	43,746	573,702
* Al Alamiya for Cooperative Insurance Co.....	1,530	7,796
Al Babtain Power & Telecommunication Co.....	4,478	28,099
* Al Etihad Cooperative Insurance Co.....	2,887	10,801
Al Hammadi Co. for Development & Investment.....	16,622	189,771
* Al Hassan Ghazi Ibrahim Shaker Co.....	2,218	10,871
Al Moammar Information Systems Co.....	3,801	94,755
Al Rajhi Bank.....	170,960	4,119,302
* Al Rajhi Co. for Co-operative Insurance.....	5,314	108,475
Al Yamamah Steel Industries Co.....	2,058	19,896
* AlAbdullatif Industrial Investment Co.....	3,860	19,925
Alandalus Property Co.....	9,665	41,925
Alaseel Co.....	2,217	20,893
Aldrees Petroleum & Transport Services Co.....	16,118	310,946
Alinma Bank.....	97,996	999,782
* Allianz Saudi Fransi Cooperative Insurance Co.....	4,989	18,163
Alujain Corp.....	12,285	206,568
Arab National Bank.....	67,625	559,292
Arabian Centres Co. Ltd.....	11,519	61,388
* Arabian Shield Cooperative Insurance Co.....	3,144	14,375
Arriyadh Development Co.....	6,658	41,006
Astra Industrial Group.....	14,037	164,684
* Bank AlBilad.....	59,612	789,540
Bank Al-Jazira.....	99,089	698,185
Banque Saudi Fransi.....	80,807	1,107,699
* Basic Chemical Industries Ltd.....	1,702	17,869
Bawan Co.....	7,386	69,375
Bupa Arabia for Cooperative Insurance Co.....	23,307	1,000,836
* Co. for Cooperative Insurance.....	16,424	275,387
Dallah Healthcare Co.....	5,028	165,485
* Dar Al Arkan Real Estate Development Co.....	155,868	526,429
Dr Sulaiman Al Habib Medical Services Group Co.....	9,582	525,738
Electrical Industries Co.....	2,748	18,056
* Emaar Economic City.....	71,273	193,201
Etihad Etisalat Co.....	77,219	779,689
* Fawaz Abdulaziz Al Hokair & Co.....	3,002	14,527
Fitaihi Holding Group.....	618	5,397
* Gulf General Cooperative Insurance Co.....	7,995	18,920
Gulf Insurance Group.....	3,559	23,407
Halwani Brothers Co.....	2,941	54,476
* Herfy Food Services Co.....	3,218	38,313
Jarir Marketing Co.....	14,321	623,992
Leejam Sports Co. JSC.....	2,021	60,738
Maharah Human Resources Co.....	7,074	121,892
* Mediterranean & Gulf Insurance & Reinsurance Co.....	4,874	14,765
* Methanol Chemicals Co.....	4,285	42,553
* Middle East Healthcare Co.....	4,887	45,555
Middle East Paper Co.....	8,991	151,378

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
Mouwasat Medical Services Co.....	11,451	\$ 753,980
* Nama Chemicals Co.....	3,503	40,201
* National Agriculture Development Co.....	7,792	63,126
National Co. for Glass Industries	8,174	78,451
National Co. for Learning & Education.....	839	12,929
National Gas & Industrialization Co.....	5,237	61,117
National Medical Care Co.....	3,863	60,478
* Rabigh Refining & Petrochemical Co.....	150,781	749,063
Riyad Bank.....	136,808	1,332,160
SABIC Agri-Nutrients Co.....	30,495	1,088,240
* Saudi Airlines Catering Co.....	2,366	50,314
* Saudi Arabian Cooperative Insurance Co.....	1,992	8,544
Saudi Automotive Services Co.....	6,110	58,029
Saudi Basic Industries Corp.....	10,414	277,464
Saudi British Bank.....	69,181	778,820
Saudi Ceramic Co.....	10,634	103,352
Saudi Chemical Co. Holding.....	10,454	82,790
* Saudi Co. For Hardware CJSC.....	4,961	46,675
* Saudi Ground Services Co.....	14,324	107,433
Saudi Industrial Investment Group.....	75,966	567,112
Saudi Industrial Services Co.....	7,491	40,976
* Saudi Kayan Petrochemical Co.....	258,010	1,048,722
* Saudi Marketing Co.....	7,310	41,571
Saudi National Bank	133,552	2,507,003
* Saudi Paper Manufacturing Co.....	875	10,645
Saudi Pharmaceutical Industries & Medical Appliances Corp.....	6,341	47,320
* Saudi Printing & Packaging Co.....	6,278	27,269
* Saudi Public Transport Co.....	7,835	34,350
* Saudi Real Estate Co.....	11,223	40,738
* Saudi Reinsurance Co.....	7,471	32,476
* Saudi Research & Media Group.....	14,738	762,295
Saudi Telecom Co.....	66,310	1,782,983
Saudia Dairy & Foodstuff Co.....	5,152	214,266
Savola Group	69,807	620,977
* Seera Group Holding.....	58,482	258,614
* Sinad Holding Co.....	8,236	33,009
* Takween Advanced Industries Co.....	5,436	17,385
United Electronics Co.....	7,864	249,433
United International Transportation Co.....	9,496	122,297
Yanbu National Petrochemical Co.....	39,428	524,243
TOTAL SAUDI ARABIA.....		30,115,655
SOUTH AFRICA — (2.4%)		
Adcock Ingram Holdings Ltd.....	6,946	21,381
Advtech Ltd.....	70,722	70,112
AECI Ltd.....	31,856	174,519
Afrimat Ltd.....	11,673	36,217
Alexander Forbes Group Holdings Ltd.....	175,103	51,042
Altron Ltd., Class A.....	70,082	34,671
Alviva Holdings Ltd.....	18,425	25,372
Anglo American Platinum Ltd.....	6,305	483,660
AngloGold Ashanti Ltd.....	31,518	464,548
AngloGold Ashanti Ltd., Sponsored ADR.....	30,777	452,730
Aspen Pharmacare Holdings Ltd.....	49,844	436,844
#* Aveng Ltd.....	38,394	42,727
Barloworld Ltd.....	51,383	283,531
Bid Corp. Ltd.....	48,168	888,549
* Bidvest Group Ltd.....	79,915	1,028,940
* Blue Label Telecoms Ltd.....	146,716	62,632

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
* Brait PLC.....	242,729	\$ 61,370
Cashbuild Ltd.....	5,352	81,247
Clicks Group Ltd.....	61,948	1,046,120
Coronation Fund Managers Ltd.....	45,762	93,662
DataTec Ltd.....	80,486	212,927
Ω Dis-Chem Pharmacies Ltd.....	156,286	311,130
* Discovery Ltd.....	48,875	377,683
* Distell Group Holdings Ltd.....	12,701	129,972
Famous Brands Ltd.....	9,394	35,958
Foschini Group Ltd.....	29,590	216,752
# Gold Fields Ltd., Sponsored ADR.....	209,740	1,929,608
Grindrod Ltd.....	46,575	24,787
Grindrod Shipping Holdings Ltd.....	2,134	38,352
Hudaco Industries Ltd.....	9,126	82,081
Impala Platinum Holdings Ltd.....	94,816	1,051,274
Investec Ltd.....	42,409	226,596
Invicta Holdings Ltd.....	5,349	8,778
Italtile Ltd.....	106,697	90,167
KAP Industrial Holdings Ltd.....	370,763	96,472
Kumba Iron Ore Ltd.....	11,613	346,075
Lewis Group Ltd.....	9,835	30,656
Libstar Holdings Ltd.....	50,632	16,378
Life Healthcare Group Holdings Ltd.....	143,094	169,534
* Massmart Holdings Ltd.....	28,257	63,190
MiX Telematics Ltd., Sponsored ADR.....	3,696	28,940
Momentum Metropolitan Holdings.....	27,585	24,360
Motus Holdings Ltd.....	45,438	306,754
Mpact Ltd.....	55,728	103,633
Mr Price Group Ltd.....	30,464	331,693
MTN Group Ltd.....	22,082	185,329
MultiChoice Group.....	105,839	758,528
* Murray & Roberts Holdings Ltd.....	92,435	58,660
* Nampak Ltd.....	160,499	23,799
# Naspers Ltd., Class N.....	11,109	1,569,551
NEPI Rockcastle PLC.....	53,412	294,633
Netcare Ltd.....	125,683	115,194
Ninety One Ltd.....	38,362	93,680
* Northam Platinum Holdings Ltd.....	25,718	272,892
Old Mutual Ltd.....	686,121	467,994
Omnia Holdings Ltd.....	59,134	227,276
Ω Pepkor Holdings Ltd.....	372,418	453,088
Pick n Pay Stores Ltd.....	54,481	180,832
PSG Konsult Ltd.....	151,180	108,157
Raubex Group Ltd.....	27,796	61,615
Reunert Ltd.....	47,356	116,918
RFG Holdings Ltd.....	21,034	14,655
Royal Bafokeng Platinum Ltd.....	34,653	311,539
Sanlam Ltd.....	275,195	903,785
* Sappi Ltd.....	66,553	220,398
Sibanye Stillwater Ltd.....	232,072	570,094
# Sibanye Stillwater Ltd., ADR.....	84,774	842,654
SPAR Group Ltd.....	70,363	569,994
Spur Corp. Ltd.....	6,660	8,733
Stadio Holdings Ltd.....	56,665	11,771
Standard Bank Group Ltd.....	77,766	749,209
Super Group Ltd.....	52,038	87,852
Truworths International Ltd.....	49,675	153,327
* Tsogo Sun Hotels Ltd.....	3,521	773
Wilson Bayly Holmes-Ovcon Ltd.....	15,695	85,340

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
# Woolworths Holdings Ltd.....	140,823	\$ 449,152
TOTAL SOUTH AFRICA.....		<u>22,061,046</u>
SOUTH KOREA — (13.9%)		
* 3S Korea Co. Ltd.....	7,967	18,418
ABco Electronics Co. Ltd.....	2,081	18,274
* Able C&C Co. Ltd.....	1,620	6,639
ABOV Semiconductor Co. Ltd.....	1,884	15,250
* Actoz Soft Co. Ltd.....	1,755	12,764
Actro Co. Ltd.....	1,337	7,279
ADTechnology Co. Ltd.....	1,279	14,395
Advanced Nano Products Co. Ltd.....	823	53,010
Advanced Process Systems Corp.....	5,818	81,397
Aekyung Chemical Co. Ltd.....	9,294	59,986
Aekyung Industrial Co. Ltd.....	2,237	25,670
* AeroSpace Technology of Korea, Inc.....	6,981	30,385
AfreecaTV Co. Ltd.....	2,873	193,452
* Agabang&Company.....	12,217	29,256
Ahnlab, Inc.....	606	41,554
AJ Networks Co. Ltd.....	2,003	12,388
* Ajin Industrial Co. Ltd.....	8,452	19,188
AK Holdings, Inc.....	798	10,064
* Alpha Holdings, Inc.....	4,025	7,482
* Alteogen, Inc.....	3,261	164,438
* ALUKO Co. Ltd.....	10,456	25,206
* Amicogen, Inc.....	1,290	23,926
* Aminologics Co. Ltd.....	7,906	15,140
Amorepacific Corp.....	5,601	557,409
Amorepacific Group.....	7,089	201,728
* Amotech Co. Ltd.....	1,395	28,893
* Anam Electronics Co. Ltd.....	13,023	26,364
* Ananti, Inc.....	9,179	50,141
* Anapass, Inc.....	1,161	21,191
* Anterogen Co. Ltd.....	418	6,817
* Apact Co. Ltd.....	1,984	8,334
* Aprogen Healthcare & Games, Inc.....	14,804	6,112
* Aprogen Medicines, Inc.....	53,707	63,117
* Aprogen pharmaceuticals, Inc.....	70,727	36,663
APS Holdings Corp.....	1,428	10,678
APTC Co. Ltd.....	4,684	59,989
* Aroot Co. Ltd.....	33,216	14,038
* Asia Business Daily Co. Ltd.....	5,396	9,100
Asia Paper Manufacturing Co. Ltd.....	1,337	37,416
* A-Tech Solution Co. Ltd.....	1,146	11,343
Atinum Investment Co. Ltd.....	5,620	14,969
AUK Corp.....	7,995	14,946
Aurora World Corp.....	2,303	15,051
Austem Co. Ltd.....	6,608	10,234
Autech Corp.....	4,220	25,669
Avaco Co. Ltd.....	2,470	20,896
* Avatec Co. Ltd.....	514	5,946
Baiksang Co. Ltd.....	4,496	35,793
Bcworld Pharm Co. Ltd.....	1,099	9,242
* Benoholdings, Inc.....	2,978	8,119
BGF Co. Ltd.....	7,644	24,842
BGF retail Co. Ltd.....	2,168	302,030
BH Co. Ltd.....	5,352	122,084
* BHI Co. Ltd.....	4,278	25,635
* Binex Co. Ltd.....	3,695	40,963

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Binggrae Co. Ltd.....	1,377	\$ 50,798
* Bioneer Corp.....	3,965	98,755
* BioSmart Co. Ltd.....	4,491	15,315
* BL Pharmtech Corp.....	15,530	11,238
Bluecom Co. Ltd.....	3,537	26,804
BNK Financial Group, Inc.....	32,857	171,925
Boditech Med, Inc.....	6,480	63,490
* Bohae Brewery Co. Ltd.....	24,371	14,373
BoKwang Industry Co. Ltd.....	1,810	9,018
Bolak Co. Ltd.....	16,769	22,575
Bookook Securities Co. Ltd.....	462	7,940
Boryung.....	6,319	54,640
* Bosung Power Technology Co. Ltd.....	7,684	32,647
Bukwang Pharmaceutical Co. Ltd.....	4,615	33,431
* Bumyang Construction Co. Ltd.....	4,584	15,810
BYC Co. Ltd.....	80	26,173
* BYON Co. Ltd.....	7,789	6,849
Byucksan Corp.....	8,835	18,811
* Cafe24 Corp.....	1,154	11,591
* CammSys Corp.....	17,801	29,719
Camus Engineering & Construction, Inc.....	8,563	15,219
Cape Industries Ltd.....	6,153	21,809
Caregen Co. Ltd.....	272	29,756
* Carelabs Co. Ltd.....	2,826	14,682
Cell Biotech Co. Ltd.....	1,375	14,642
Celltrion Healthcare Co. Ltd.....	8,489	474,047
* Celltrion Pharm, Inc.....	2,059	134,457
Celltrion, Inc.....	13,289	1,945,582
Cellumed Co. Ltd.....	3,482	14,765
* Central Motek Co. Ltd.....	915	14,455
* Chabiotech Co. Ltd.....	4,235	53,296
Changhae Ethanol Co. Ltd.....	2,011	19,617
* Charm Engineering Co. Ltd.....	14,383	9,300
Cheil Worldwide, Inc.....	32,541	571,416
Chemtronics Co. Ltd.....	3,577	59,468
Chemtros Co. Ltd.....	2,178	13,374
* ChinHung International, Inc.....	10,878	14,509
Chinyang Holdings Corp.....	7,730	21,382
* Choa Pharmaceutical Co.....	4,509	10,488
* Choil Aluminum Co. Ltd.....	11,512	19,439
Chong Kun Dang Pharmaceutical Corp.....	2,318	160,884
Chongkundang Holdings Corp.....	793	36,541
* Chorokbaem Healthcare Co. Ltd.....	21,177	14,970
* Chorokbaem Media Co. Ltd.....	2,666	33,469
Chosun Refractories Co. Ltd.....	299	17,861
Chunbo Co. Ltd.....	576	105,102
CJ Bioscience, Inc.....	210	5,522
CJ CheilJedang Corp.....	3,880	1,169,486
# CJ Corp.....	4,599	282,602
CJ ENM Co. Ltd.....	4,040	316,896
CJ Freshway Corp.....	1,495	42,559
* CJ Logistics Corp.....	2,529	226,971
CKD Bio Corp.....	912	21,174
Classys, Inc.....	2,158	26,694
Clean & Science Co. Ltd.....	1,098	9,201
CLIO Cosmetics Co. Ltd.....	714	7,858
* Cloud Air Co. Ltd.....	12,988	11,490
* CMG Pharmaceutical Co. Ltd.....	8,816	18,555
* CoAsia Corp.....	1,572	8,536

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* CODI-M Co. Ltd.....	85,920	\$ 11,574
* Com2uS Holdings Corp.....	880	36,960
Com2uSCorp.....	3,673	218,077
* Comtec Systems Co. Ltd.....	24,345	15,216
* ContentreeJoongAng Corp.....	544	14,793
* Coreana Cosmetics Co. Ltd.....	5,220	12,145
Cosmax BTI, Inc.....	1,055	7,684
* COSMAX NBT, Inc.....	2,057	7,988
Cosmax, Inc.....	4,493	239,678
* Cosmecca Korea Co. Ltd.....	1,142	8,688
* CosmoAM&T Co. Ltd.....	2,566	106,337
* Cosmochemical Co. Ltd.....	1,998	26,109
# Coway Co. Ltd.....	24,935	1,230,077
Coweaver Co. Ltd.....	1,455	8,162
Cowintech Co. Ltd.....	500	10,161
Creas F&C Co. Ltd.....	547	15,008
* Creative & Innovative System.....	3,518	39,767
Creverse, Inc.....	1,427	27,030
Crown Confectionery Co. Ltd.....	1,016	6,816
CROWNHAITAI Holdings Co. Ltd.....	1,391	7,724
* CrystalGenomics, Inc.....	5,676	18,367
CS Wind Corp.....	4,051	173,919
* CTC BIO, Inc.....	2,098	13,293
* Cube Entertainment, Inc.....	1,159	13,016
Cuckoo Holdings Co. Ltd.....	3,109	41,366
Cuckoo Homesys Co. Ltd.....	1,747	42,437
* Curexo, Inc.....	2,147	13,476
* CUROCOM Co. Ltd.....	15,906	13,959
Cymechs, Inc.....	1,162	13,257
D.I Corp.....	2,915	14,591
* DA Technology Co. Ltd.....	2,975	9,212
Dae Han Flour Mills Co. Ltd.....	341	37,486
Dae Hwa Pharmaceutical Co. Ltd.....	1,232	6,790
Dae Hyun Co. Ltd.....	9,204	15,495
* Dae Won Chemical Co. Ltd.....	4,549	10,842
Dae Won Kang Up Co. Ltd.....	9,092	22,195
* Dae Young Packaging Co. Ltd.....	9,311	12,577
* Dae Yu Co. Ltd.....	6,027	21,224
* Daea TI Co. Ltd.....	5,700	15,906
Daebongls Co. Ltd.....	2,018	13,396
Daechang Co. Ltd.....	9,952	11,519
Daedong Corp.....	5,235	52,149
Daeduck Electronics Co. Ltd.....	4,741	104,338
Daegu Department Store.....	870	7,230
Daehan New Pharm Co. Ltd.....	2,297	18,919
Daehan Steel Co. Ltd.....	1,697	20,636
* DAEHO AL Co. Ltd.....	4,995	8,869
* Dae-II Corp.....	5,949	20,953
Daejoo Electronic Materials Co. Ltd.....	861	49,730
Daejung Chemicals & Metals Co. Ltd.....	974	13,818
Daekyo Co. Ltd.....	2,127	5,056
Daelim B&Co Co. Ltd.....	3,143	12,393
* Daemyung Sonoseason Co. Ltd.....	25,454	17,657
Daesang Corp.....	5,918	99,399
Daesang Holdings Co. Ltd.....	2,845	18,157
* Daesung Eltec Co. Ltd.....	18,359	12,821
Daesung Energy Co. Ltd.....	2,804	24,537
Daesung Holdings Co. Ltd.....	508	32,069
* Daewon Media Co. Ltd.....	665	7,335

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Daewon Pharmaceutical Co. Ltd.....	4,099	\$ 56,129
Daewon San Up Co. Ltd.....	2,161	8,883
* Daewoo Engineering & Construction Co. Ltd.....	94,865	384,317
#* Daewoo Shipbuilding & Marine Engineering Co. Ltd.....	2,886	44,299
Daewoong Co. Ltd.....	2,917	63,490
Daewoong Pharmaceutical Co. Ltd.....	584	82,637
Daihan Pharmaceutical Co. Ltd.....	1,066	22,515
Daishin Information & Communication.....	9,726	9,208
Daishin Securities Co. Ltd.....	8,360	99,670
* Danal Co. Ltd.....	11,350	65,385
* Danawa Co. Ltd.....	3,296	46,794
Daou Data Corp.....	4,343	38,572
Daou Technology, Inc.....	6,145	89,172
* Dasan Networks, Inc.....	5,008	22,410
Dawonsys Co. Ltd.....	3,979	72,178
* Dayou Automotive Seat Technology Co. Ltd.....	29,843	19,805
* Dayou Plus Co. Ltd.....	14,841	10,863
DB Financial Investment Co. Ltd.....	6,205	24,793
DB Insurance Co. Ltd.....	18,690	869,836
* DB, Inc.....	36,593	23,424
DCM Corp.....	1,124	17,647
Dentium Co. Ltd.....	2,450	161,678
Deutsch Motors, Inc.....	5,379	36,274
Device ENG Co. Ltd.....	1,540	22,329
DGB Financial Group, Inc.....	25,043	149,128
Digital Daesung Co. Ltd.....	4,602	25,336
* Digital Imaging Technology Co. Ltd., Class C.....	1,887	10,493
* DIO Corp.....	2,824	59,602
Display Tech Co. Ltd.....	3,359	16,166
DL Construction Co. Ltd.....	2,489	40,716
DL E&C Co. Ltd.....	9,216	288,475
DL Holdings Co. Ltd.....	4,950	248,065
DMS Co. Ltd.....	7,907	32,732
DN Automotive Corp.....	885	39,104
DNF Co. Ltd.....	1,966	23,637
Dohwa Engineering Co. Ltd.....	4,413	30,318
Dong A Eltek Co. Ltd.....	1,716	9,651
Dong-A Hwasung Co. Ltd.....	2,071	14,404
Dong-A Socio Holdings Co. Ltd.....	536	41,270
Dong-A ST Co. Ltd.....	1,550	73,597
Dong-Ah Geological Engineering Co. Ltd.....	2,634	34,696
* Dongbang Transport Logistics Co. Ltd.....	14,438	32,040
Dongbu Corp.....	4,141	34,497
Dongil Industries Co. Ltd.....	241	33,425
Dongjin Semichem Co. Ltd.....	14,687	403,554
Dongkoo Bio & Pharma Co. Ltd.....	2,893	15,096
DongKook Pharmaceutical Co. Ltd.....	4,060	60,241
Dongkuk Steel Mill Co. Ltd.....	24,092	247,091
Dongkuk Structures & Construction Co. Ltd.....	6,207	33,353
Dongsin Engineering & Construction.....	900	14,209
Dongsuh Cos., Inc.....	3,683	71,819
Dongsung Chemical Co. Ltd.....	11,196	37,879
Dongsung Finetec Co. Ltd.....	7,835	69,616
Dongsung Pharmaceutical Co. Ltd.....	1,400	8,438
* Dongwha Enterprise Co. Ltd.....	702	35,759
Dongwha Pharm Co. Ltd.....	3,999	32,568
Dongwon Development Co. Ltd.....	13,299	42,464
Dongwon F&B Co. Ltd.....	335	39,239
Dongwon Industries Co. Ltd.....	374	64,662

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Dongwon Systems Corp.....	1,256	\$ 52,712
Dongyang E&P, Inc.....	1,464	16,568
Doosan Bobcat, Inc.....	14,251	342,304
Doosan Co. Ltd.....	2,716	146,794
* Doosan Enerbility.....	37,309	541,275
* Doosan Fuel Cell Co. Ltd.....	4,019	102,332
Doosan Tesna, Inc.....	3,273	78,312
DoubleUGames Co. Ltd.....	3,824	124,754
Douzone Bizon Co. Ltd.....	3,895	96,701
* Dream Security Co. Ltd.....	4,393	11,203
Dreamtech Co. Ltd.....	7,171	51,582
* Dreamus Co.....	4,115	10,797
Drgem Corp.....	1,242	9,027
* DSK Co. Ltd.....	2,111	9,163
* Duck Yang Industry Co. Ltd.....	3,457	7,212
* Duk San Neolux Co. Ltd.....	1,914	47,552
* Duksan Hi-Metal Co. Ltd.....	1,894	11,587
* Duksan Techopia Co. Ltd.....	961	11,926
Duksung Co. Ltd.....	1,342	6,638
DY Corp.....	4,932	27,697
DY POWER Corp.....	3,390	31,994
DYPNF Co. Ltd.....	838	23,987
* E Investment&Development Co. Ltd.....	19,186	20,948
* E& Corp. Co. Ltd.....	5,126	13,401
* E&D Co. Ltd.....	566	12,070
* E&M Co. Ltd.....	26,100	10,777
E1 Corp.....	1,179	40,601
Eagon Industrial Ltd.....	1,685	11,763
Easy Bio, Inc.....	3,302	11,670
eBEST Investment & Securities Co. Ltd.....	3,331	17,183
Echo Marketing, Inc.....	5,576	78,446
* EcoBio Holdings Co. Ltd.....	2,544	13,319
Ecoplastic Corp.....	9,576	22,756
# Ecopro BM Co. Ltd.....	8,108	749,768
Ecopro Co. Ltd.....	10,379	716,965
Ecopro HN Co. Ltd.....	1,453	50,688
e-Credible Co. Ltd.....	854	11,288
* Ehwa Technologies Information Co. Ltd.....	39,858	29,133
Elentec Co. Ltd.....	3,458	57,329
e-LITECOM Co. Ltd.....	1,118	4,926
* E-MART, Inc.....	4,942	430,695
* EMKOREA Co. Ltd.....	4,828	12,097
EM-Tech Co. Ltd.....	1,888	42,070
* Enex Co. Ltd.....	13,268	14,379
ENF Technology Co. Ltd.....	2,654	62,672
* Enplus Co. Ltd.....	9,169	22,127
* Enzychem Lifesciences Corp.....	910	15,546
Eo Technics Co. Ltd.....	1,073	66,731
Estechpharma Co. Ltd.....	1,744	11,299
* E-TRON Co. Ltd.....	141,985	21,144
* Eubiologics Co. Ltd.....	2,493	30,266
Eugene Corp.....	15,858	48,923
Eugene Investment & Securities Co. Ltd.....	13,616	30,486
Eugene Technology Co. Ltd.....	3,358	80,475
Eusu Holdings Co. Ltd.....	1,499	6,924
* Ewon Comfortech Co. Ltd.....	2,746	17,798
* E-World.....	8,526	13,324
* Exem Co. Ltd.....	4,667	14,711
Exicon Co. Ltd.....	1,987	15,640

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
F&F Co. Ltd.....	4,745	\$ 547,703
Fila Holdings Corp.....	16,968	397,908
Fine Semitech Corp.....	2,256	27,226
Fine Technix Co. Ltd.....	3,549	33,225
* Finetek Co. Ltd.....	15,480	14,298
* Flask Co. Ltd.....	12,050	16,923
Foosung Co. Ltd.....	4,699	67,246
* FSN Co. Ltd.....	2,376	8,521
Fursys, Inc.....	987	24,071
Gabia, Inc.....	3,274	29,792
Galaxia Moneytree Co. Ltd.....	1,980	11,324
Gaon Cable Co. Ltd.....	748	13,698
* GemVax & Kael Co. Ltd.....	3,004	32,017
Gemvaxlink Co. Ltd.....	20,885	21,054
* Genematrix, Inc.....	3,743	21,890
* Genexine, Inc.....	2,647	65,537
* Genie Music Corp.....	4,854	16,928
* GenNBio, Inc.....	3,041	5,734
* GenoFocus, Inc.....	2,716	12,658
GENOLUTION, Inc.....	1,619	16,076
Geumhwa PSC Co. Ltd.....	1,330	30,349
Global Standard Technology Co. Ltd.....	1,924	33,953
GMB Korea Corp.....	1,496	6,530
GnCenergy Co. Ltd.....	4,292	14,723
* GNCO Co. Ltd.....	29,250	12,773
Golfzon Co. Ltd.....	1,350	153,246
Golfzon Newdin Holdings Co. Ltd.....	4,684	25,273
Gradient Corp.....	3,166	45,844
Green Chemical Co. Ltd.....	4,719	31,205
Green Cross Corp.....	966	128,800
Green Cross Holdings Corp.....	6,422	102,038
GS Engineering & Construction Corp.....	21,057	484,086
# GS Holdings Corp.....	14,393	461,360
GS Retail Co. Ltd.....	12,553	237,656
Gwangju Shinsegae Co. Ltd.....	735	18,600
Haatz, Inc.....	2,639	13,570
Hae In Corp.....	3,033	18,288
HAESUNG DS Co. Ltd.....	2,906	129,355
Haitai Confectionery & Foods Co. Ltd.....	2,093	11,377
Halla Corp.....	5,627	17,991
Halla Holdings Corp.....	1,851	55,446
* Han Chang Corp.....	13,995	11,868
Han Kuk Carbon Co. Ltd.....	6,365	68,534
Hana Financial Group, Inc.....	44,366	1,271,374
Hana Materials, Inc.....	1,780	55,750
* Hana Micron, Inc.....	10,893	114,258
Hana Pharm Co. Ltd.....	1,053	14,734
* Hanall Biopharma Co. Ltd.....	2,608	32,934
HanChang Paper Co. Ltd.....	8,720	11,654
* Hancor MDS, Inc.....	2,126	27,023
* Hancor WITH, Inc.....	2,752	11,470
* Hancor, Inc.....	2,264	30,260
Handok, Inc.....	2,093	29,306
Handsome Co. Ltd.....	3,509	84,133
Hanjin Transportation Co. Ltd.....	2,334	48,274
Hankook Shell Oil Co. Ltd.....	254	48,514
Hanmi Pharm Co. Ltd.....	831	198,050
Hanmi Science Co. Ltd.....	1,201	37,896
Hanmi Semiconductor Co. Ltd.....	10,478	109,478

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
HanmiGlobal Co. Ltd.....	2,145	\$ 19,545
Hanon Systems.....	31,745	260,568
Hansae Co. Ltd.....	6,405	82,813
Hansae Yes24 Holdings Co. Ltd.....	3,465	15,870
Hanshin Construction Co. Ltd.....	4,001	37,420
Hanshin Machinery Co.....	4,076	28,594
Hansol Chemical Co. Ltd.....	3,120	528,289
Hansol Holdings Co. Ltd.....	10,383	28,027
Hansol HomeDeco Co. Ltd.....	19,281	21,091
Hansol Logistics Co. Ltd.....	7,255	19,024
Hansol Paper Co. Ltd.....	4,665	51,295
* Hansol Technics Co. Ltd.....	9,847	45,478
Hanssem Co. Ltd.....	942	41,722
Hanwha Aerospace Co. Ltd.....	13,294	662,201
* Hanwha General Insurance Co. Ltd.....	19,605	75,810
Hanwha Investment & Securities Co. Ltd.....	36,473	93,978
* Hanwha Life Insurance Co. Ltd.....	89,290	158,684
* Hanwha Solutions Corp.....	29,030	980,788
Hanyang Eng Co. Ltd.....	4,035	48,490
Hanyang Securities Co. Ltd.....	2,979	25,488
HB Technology Co. Ltd.....	20,026	30,166
HD Hyundai Co. Ltd.....	19,198	841,822
HDC Holdings Co. Ltd.....	11,304	60,750
HDC Hyundai Development Co. Engineering & Construction, Class E.....	18,020	171,778
HDC Hyundai Engineering Plastics Co. Ltd.....	2,052	6,446
Hecto Financial Co. Ltd.....	710	11,524
Hecto Innovation Co. Ltd.....	2,056	24,670
* Helixmith Co. Ltd.....	4,054	56,943
* HFR, Inc.....	2,106	51,920
High Tech Pharm Co. Ltd.....	903	6,850
HIMS Co. Ltd.....	1,879	11,689
Hite Jinro Co. Ltd.....	9,751	227,318
Hitejinro Holdings Co. Ltd.....	2,275	20,430
* HJ Magnolia Yongpyong Hotel & Resort Corp.....	9,275	29,258
* HJ Shipbuilding & Construction Co. Ltd.....	5,345	28,390
* HLB Life Science Co. Ltd.....	6,875	67,721
* HLB, Inc.....	7,583	245,871
* Home Center Holdings Co. Ltd.....	29,955	33,212
* Homecast Co. Ltd.....	6,694	20,040
Hotel Shilla Co. Ltd.....	12,322	682,501
* HSD Engine Co. Ltd.....	3,209	21,988
* Hugel, Inc.....	851	88,123
* Humax Co. Ltd.....	9,576	27,640
Humedix Co. Ltd.....	1,698	31,354
* Huneed Technologies.....	2,154	13,237
Huons Co. Ltd.....	1,603	46,513
Huons Global Co. Ltd.....	1,464	26,265
Huvis Corp.....	4,251	21,170
Huvitz Co. Ltd.....	2,931	24,768
Hwa Shin Co. Ltd.....	5,583	41,267
* Hwail Pharm Co. Ltd.....	11,956	24,857
Hwangkum Steel & Technology Co. Ltd.....	2,449	14,219
Hwaseung Corp. Co. Ltd.....	10,930	12,253
Hwaseung Enterprise Co. Ltd.....	2,019	18,763
HwaSung Industrial Co. Ltd.....	2,547	34,148
* HYBE Co. Ltd.....	723	98,178
Hy-Lok Corp.....	2,158	30,629
Hyosung Advanced Materials Corp.....	390	118,500
* Hyosung Chemical Corp.....	791	112,866

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	2,209	\$ 130,630
*	1,606	74,396
	1,356	360,983
	577	6,714
	620	60,149
	797	7,688
	1,259	13,138
	4,937	144,455
	2,484	30,468
	1,866	15,971
	1,955	100,418
*	61,624	265,006
*	5,630	119,428
	6,752	146,500
*	998	38,874
	19,589	636,964
*	2,354	15,329
	4,878	28,203
	13,368	28,696
	11,807	70,363
	1,928	77,680
	3,789	34,109
	23,114	583,880
*	3,175	220,331
	7,754	1,364,759
	12,772	1,931,294
	5,127	42,127
	3,292	13,893
*	15,225	311,935
	8,041	211,511
#	4,375	230,254
	2,805	36,763
	1,346	20,458
*	22,351	14,101
	4,838	35,459
*	1,243	14,233
	952	9,862
	4,173	11,180
	5,905	30,658
	6,856	34,999
	2,335	32,198
	381	30,263
††	4,015	7,951
	190	11,386
	1,351	24,783
	5,701	45,534
	2,578	49,487
*	6,813	7,801
	771	9,308
	34,570	250,194
	1,171	8,149
*	2,990	13,548
*	1,640	17,564
	3,162	10,272
*	5,170	6,825
	3,076	108,009
	369	8,537
	3,176	91,113
*	828	14,786

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Inscobee, Inc.....	5,576	\$ 8,755
* Insun ENT Co. Ltd.....	3,901	26,871
* Insung Information Co. Ltd.....	8,315	14,899
Intekplus Co. Ltd.....	2,308	35,579
Intellian Technologies, Inc.....	653	34,524
Intelligent Digital Integrated Security Co. Ltd.....	826	15,798
* Interflex Co. Ltd.....	2,044	20,933
Interajo Co. Ltd.....	1,228	26,283
INTOPS Co. Ltd.....	2,857	75,305
* iNtRON Biotechnology, Inc.....	3,888	33,303
Inzi Controls Co. Ltd.....	2,405	15,437
INZI Display Co. Ltd.....	4,504	6,862
* Iones Co. Ltd.....	3,098	18,669
IS Dongseo Co. Ltd.....	3,355	104,246
ISC Co. Ltd.....	1,555	41,607
i-SENS, Inc.....	1,673	44,647
* ISU Abxis Co. Ltd.....	2,469	15,551
ISU Chemical Co. Ltd.....	7,735	88,804
* IsuPetasys Co. Ltd.....	10,649	60,097
* ITCEN Co. Ltd.....	3,543	11,793
ITM Semiconductor Co. Ltd.....	554	14,719
It's Hanbul Co. Ltd.....	1,009	12,684
* Jaeyoung Solutech Co. Ltd.....	16,568	9,830
* Jahwa Electronics Co. Ltd.....	1,279	25,680
JASTECH Ltd.....	1,874	8,661
* Jayjun Cosmetic Co. Ltd.....	17,319	12,860
JB Financial Group Co. Ltd.....	26,941	154,876
JC Chemical Co. Ltd.....	4,150	27,333
JC Hyun System, Inc.....	3,328	13,322
Jeil Pharmaceutical Co. Ltd.....	637	11,416
* Jeju Beer Co. Ltd.....	9,607	17,545
* Jeju Semiconductor Corp.....	3,960	15,308
Jinsung T.E.C.....	3,429	28,835
JLS Co. Ltd.....	1,866	10,823
* JNK Heaters Co. Ltd.....	1,897	8,338
* JNTC Co. Ltd.....	2,483	10,251
* JoyCity Corp.....	2,763	10,732
JS Corp.....	1,238	16,364
Jusung Engineering Co. Ltd.....	7,441	97,659
JVM Co. Ltd.....	1,438	22,608
JW Holdings Corp.....	12,214	32,742
JW Life Science Corp.....	1,759	18,711
JW Pharmaceutical Corp.....	2,150	39,607
* JW Shinyak Corp.....	3,407	10,546
JYP Entertainment Corp.....	4,546	194,973
Kakao Corp.....	10,752	620,888
* Kakao Games Corp.....	4,414	173,029
Kangnam Jevisco Co. Ltd.....	731	13,013
* Kangwon Land, Inc.....	6,880	137,523
KAON Media Co. Ltd.....	4,709	30,111
KB Financial Group, Inc.....	55,993	2,082,488
* KB Financial Group, Inc., ADR.....	434	16,093
* KBI Metal Co. Ltd.....	8,579	12,354
KC Co. Ltd.....	2,179	32,751
KC Tech Co. Ltd.....	3,067	42,199
KCC Corp.....	1,119	251,678
KCC Engineering & Construction Co. Ltd.....	1,061	5,688
KCC Glass Corp.....	1,315	48,570
KCI Ltd.....	1,125	7,831

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	5,926	\$ 21,781
*	10,697	22,575
*	12,044	13,559
	1,501	76,032
	6,568	193,944
	5,137	12,446
*	2,966	18,850
	3,274	71,088
	8,845	83,965
	1,985	23,433
#	7,816	83,234
	5,530	29,872
*	13,223	14,816
	2,404	39,596
	28,969	1,813,673
	659	26,429
	1,610	8,473
	1,214	13,225
	2,924	47,419
	5,362	349,158
	1,953	11,580
*	13,170	15,060
*	3,414	83,691
	2,115	11,554
*	981	9,975
	2,745	10,845
	7,378	80,324
#	6,206	130,060
	4,947	148,281
	3,177	43,797
	1,302	25,173
	1,683	25,491
	7,489	316,165
	1,824	16,871
	1,270	9,240
	1,679	66,649
*	2,442	32,401
	1,712	12,208
	4,133	21,492
	5,044	41,637
	20,730	55,308
	1,839	8,629
	2,924	18,201
*	2,289	36,240
	1,432	62,177
	3,177	14,909
	4,695	38,641
	802	14,209
	5,239	10,474
	5,879	12,919
	7,365	211,133
	12,936	629,448
	694	68,047
	1,794	15,456
	530	13,776
	163	9,053
	35,312	45,624
*	7,911	516,965
	1,508	29,840

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Korea Zinc Co. Ltd.....	774	\$ 284,549
Korean Reinsurance Co.....	25,144	170,684
* Kortek Corp.....	3,138	22,405
* KOSES Co. Ltd.....	2,319	18,227
* KPM Tech Co. Ltd.....	16,691	6,588
* KPS Corp.....	1,998	9,251
KPX Chemical Co. Ltd.....	815	30,952
* KT Alpha Co. Ltd.....	5,035	24,206
KT Skylife Co. Ltd.....	6,097	42,226
KT Submarine Co. Ltd.....	6,588	33,095
KTB Investment & Securities Co. Ltd.....	12,487	43,738
KTCS Corp.....	13,494	22,774
* Kuk Young G&M.....	7,186	8,871
Kukbo Design Co. Ltd.....	981	12,948
Kukdo Chemical Co. Ltd.....	567	22,200
* Kukdong Corp.....	14,342	19,308
Kukdong Oil & Chemicals Co. Ltd.....	4,500	12,897
Kukjeon Pharmaceutical Co. Ltd.....	2,390	14,902
* Kum Yang Co. Ltd.....	3,102	20,471
* Kumho HT, Inc.....	38,994	38,592
Kumho Petrochemical Co. Ltd.....	6,150	614,349
* Kumho Tire Co., Inc.....	12,103	33,048
KUMHOE&C Co. Ltd.....	8,092	51,832
Kumkang Kind Co. Ltd.....	7,189	39,766
Kwang Dong Pharmaceutical Co. Ltd.....	13,256	66,362
Kwang Myung Electric Co. Ltd.....	8,027	19,337
Kyeryong Construction Industrial Co. Ltd.....	1,770	33,484
Kyobo Securities Co. Ltd.....	5,168	25,726
Kyochon F&B Co. Ltd.....	3,977	37,785
Kyongbo Pharmaceutical Co. Ltd.....	1,775	9,834
Kyung Dong Navien Co. Ltd.....	1,367	42,123
Kyung Nong Corp.....	1,661	14,278
Kyungbang Co. Ltd.....	3,048	30,937
* Kyungchang Industrial Co. Ltd.....	3,490	7,045
Kyungdong Pharm Co. Ltd.....	5,683	39,420
Kyung-In Synthetic Corp.....	12,630	57,083
L&C Bio Co. Ltd.....	1,830	42,378
* L&F Co. Ltd.....	1,314	232,519
LabGenomics Co. Ltd.....	6,869	41,577
* Lake Materials Co. Ltd.....	14,801	57,875
LB Semicon, Inc.....	9,863	72,197
Lee Ku Industrial Co. Ltd.....	6,450	16,080
LEENO Industrial, Inc.....	2,877	292,379
LF Corp.....	5,047	67,916
LG Chem Ltd.....	3,989	1,857,895
LG Corp.....	4,754	296,724
LG Electronics, Inc.....	33,323	2,430,657
LG HelloVision Co. Ltd.....	11,051	48,624
LG Household & Health Care Ltd.....	2,124	1,276,586
LG Innotek Co. Ltd.....	2,409	675,434
Lion Chemtech Co. Ltd.....	1,561	10,837
LMS Co. Ltd.....	1,448	9,026
LOT Vacuum Co. Ltd.....	1,310	12,712
Lotte Chemical Corp.....	3,422	465,588
Lotte Chilsung Beverage Co. Ltd.....	845	115,522
Lotte Confectionery Co. Ltd.....	360	32,575
Lotte Corp.....	5,986	172,288
* Lotte Data Communication Co.....	1,008	21,260
LOTTE Fine Chemical Co. Ltd.....	4,465	226,498

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	2,510	\$ 33,298
* LOTTE Himart Co. Ltd.....	23,154	29,955
* Lotte Non-Life Insurance Co. Ltd.....	2,287	168,252
Lotte Shopping Co. Ltd.....	6,738	305,781
LS Corp.....	4,112	183,813
LS Electric Co. Ltd.....	2,064	32,262
Lutronic Corp.....	21,162	48,335
* LVMC Holdings.....	1,948	65,461
LX Hausys Ltd.....	4,078	313,782
* LX Semicon Co. Ltd.....	4,366	28,148
* M2N Co. Ltd.....	87,471	875,931
Macquarie Korea Infrastructure Fund.....	1,168	23,563
Macrogen, Inc.....	1,150	52,646
Maeil Dairies Co. Ltd.....	1,193	8,274
Maeil Holdings Co. Ltd.....	1,880	12,119
MAKUS, Inc.....	5,681	251,137
Mando Corp.....	3,980	102,266
* Mcnex Co. Ltd.....	8,652	30,853
ME2ON Co. Ltd.....	2,343	8,985
* Mediana Co. Ltd.....	2,561	17,379
* MEDICOX Co. Ltd.....	5,056	6,502
* Medifron DBT Co. Ltd.....	1,643	26,823
* Medipost Co. Ltd.....	616	54,823
* Medy-Tox, Inc.....	1,065	17,451
Meerecompany, Inc.....	2,286	19,825
MegaStudy Co. Ltd.....	1,509	102,611
MegaStudyEdu Co. Ltd.....	2,583	13,140
MEKICS Co. Ltd.....	11,006	222,314
Meritz Financial Group, Inc.....	22,104	587,593
Meritz Fire & Marine Insurance Co. Ltd.....	135,284	504,930
* Meritz Securities Co. Ltd.....	4,951	29,787
* Mgame Corp.....	177	10,934
Mi Chang Oil Industrial Co. Ltd.....	8,660	61,327
MiCo Ltd.....	18,089	42,593
Mirae Asset Life Insurance Co. Ltd.....	101,373	515,164
Mirae Asset Securities Co. Ltd.....	8,034	38,589
Mirae Asset Venture Investment Co. Ltd.....	147	7,517
Miwon Chemicals Co. Ltd.....	534	74,204
Miwon Commercial Co. Ltd.....	286	29,057
Miwon Holdings Co. Ltd.....	566	84,752
Miwon Specialty Chemical Co. Ltd.....	3,608	33,870
MK Electron Co. Ltd.....	8,257	54,928
* MNTech Co. Ltd.....	2,910	7,128
* Mobase Co. Ltd.....	7,801	8,973
* Mobase Electronics Co. Ltd.....	2,798	7,471
* Monalisa Co. Ltd.....	3,983	11,458
MonAmi Co. Ltd.....	4,967	14,397
Moonbae Steel Co. Ltd.....	4,923	17,027
Moorim P&P Co. Ltd.....	2,192	14,558
* Motonic Corp.....	2,262	21,517
* Motrex Co. Ltd.....	2,339	10,558
* Mr Blue Corp.....	8,274	29,525
MS Autotech Co. Ltd.....	2,049	11,045
Muhak Co. Ltd.....	679	22,081
* Multicampus Co. Ltd.....	4,579	11,642
MyungMoon Pharm Co. Ltd.....	3,709	20,686
Nam Hwa Construction Co. Ltd.....	2,401	17,950
Namhae Chemical Corp.....	843	6,879
* NamKwang Engineering & Construction Co. Ltd.....	27,512	49,156
* Namsun Aluminum Co. Ltd.....		

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	6,032	\$ 11,403
*	1,476	11,320
	94	26,712
*	3,575	15,315
	931	17,813
*	2,495	45,901
	5,084	1,017,010
	2,715	779,990
*	2,511	14,380
	1,577	25,144
*	4,917	104,837
	920	22,677
*	1,420	33,109
*	3,491	54,738
Ω	3,329	185,140
	1,116	10,763
	4,007	11,174
	4,735	22,590
*	4,282	74,868
*	2,346	13,541
*	13,528	7,912
	1,175	57,627
*	4,155	8,508
	53,884	413,081
*	8,005	168,723
*	7,685	79,239
	2,046	39,885
	12,034	146,345
	8,837	34,513
*	11,295	8,403
	454	23,710
	3,393	26,447
	758	163,146
	4,968	34,815
	663	16,349
	6,680	48,759
*	12,887	11,423
*	2,689	12,466
	1,631	15,986
	6,079	575,403
	5,256	15,545
*	6,034	11,999
	2,831	12,222
	742	13,334
	3,594	17,359
*	3,497	19,118
	7,309	565,836
	7,752	89,893
#	3,079	263,317
*††	18,332	22,754
	332	114,826
	9,444	32,136
	14,160	61,638
	3,941	10,505
*	13,904	19,579
	894	68,599
	11,262	74,968
	1,912	22,076
*	3,735	153,874

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	4,107	\$145,330
	2,660	16,148
*	3,815	10,323
	898	50,319
*	2,513	14,702
*	3,920	34,823
*	1,534	8,641
*††	23,100	23,205
	4,049	116,366
	1,360	8,062
*	25,450	23,090
*	1,175	7,672
	6,429	13,061
*	10,082	11,446
	731	74,190
	3,511	15,774
	5,805	27,381
	469	13,436
*	5,517	26,509
*	2,037	6,409
	1,501	28,463
	2,299	70,353
	5,757	59,995
	780	9,171
*	23,911	10,409
	1,568	12,775
*††	4,129	1,091
	587	11,891
	1,978	34,913
*	9,790	40,800
	1,078	6,587
*	1,279	19,440
	3,117	13,164
	3,516	15,754
	1,157	18,757
*	6,825	18,689
	8,423	413,366
	228	7,665
	694	13,369
*	23,286	25,610
*	801	21,631
*	2,180	38,940
	3,832	40,306
	2,251	17,330
	3,324	11,395
*	20,675	32,172
	347	49,404
	1,569	9,291
	5,403	16,812
*	4,656	13,252
	4,611	25,002
	11,471	14,105
	1,425	14,740
*	1,410	8,242
	1,649	13,365
	1,297	24,637
	10,510	27,673
	1,045	15,946
*Ω	519	345,689

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	13,264	\$ 1,231,346
	8,352	206,100
	1,106	8,833
	8,934	983,806
	6,266	7,325,686
	343,746	16,271,266
*	65,167	986,397
	11,780	1,789,640
*	131,007	567,943
	9,313	435,353
*	6,266	16,734
	769	15,702
	2,828	1,243,046
	3,663	384,203
	28,081	757,429
	10,436	30,327
	2,032	67,254
	664	9,694
	527	17,155
	757	60,097
	522	7,794
	207	8,560
*	2,128	9,421
*	8,316	9,982
	3,203	22,421
	2,574	35,571
	2,216	58,233
	231	6,309
	4,590	10,493
*	14,026	15,884
*	94,220	40,506
*	13,733	12,717
*	20,819	43,210
	4,085	48,976
	245	29,791
	189	22,526
	4,380	39,677
	743	30,931
	12,804	392,718
	2,425	38,827
*	11,240	12,168
	3,584	17,853
	4,190	19,618
	38,421	24,300
*	2,406	14,823
	203	8,247
	404	11,545
*	2,419	8,245
	3,790	23,344
	28,267	30,320
	48,194	54,347
	3,742	46,229
	1,312	20,178
	273	50,503
	11,443	99,905
#	4,039	24,097
	10,203	11,816
	3,755	16,745
	2,488	13,469

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	3,804	\$ 26,140
*	45,710	31,399
	3,371	9,096
	3,890	126,893
*	15,076	63,790
*	44,184	20,089
*	8,237	13,088
	572	19,939
	1,882	50,674
	37,613	30,078
	754	31,842
*	2,471	54,117
	456	31,118
	64,886	1,786,905
	13,867	21,976
	1,004	20,198
	478	22,113
	2,950	32,124
	3,250	77,001
	1,736	292,598
	4,388	39,075
*	13,700	21,874
*	13,006	31,048
*	7,617	29,029
*	1,829	10,463
	24,971	32,983
	961	41,388
*	4,990	20,304
*	13,083	18,034
	2,090	8,879
	6,084	190,613
	3,727	11,456
	4,358	21,793
	1,876	45,788
	2,438	18,312
	941	15,864
*	5,260	316,236
#	3,617	293,232
	2,815	55,896
	4,909	136,182
	1,119	97,112
	40,469	3,059,327
*	8,620	1,248,880
*	2,078	13,616
	104,448	61,301
	1,460	60,262
	4,808	505,360
	4,040	97,709
	2,052	109,611
*	7,704	13,826
*††	12,005	23,461
	758	4,896
	1,335	16,153
	2,506	84,999
*	6,533	15,392
	8,655	616,888
*	8,053	26,108
*	7,003	28,507
*	2,748	45,475

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	7,075	\$103,318
	6,285	14,990
	1,646	296,055
	2,168	35,467
	1,041	63,442
	2,960	14,016
	2,484	28,240
	1,087	31,909
*††	4,748	1,898
	807	56,274
	4,180	13,375
*	2,544	149,897
*	3,940	12,900
	1,302	36,401
	5,428	46,665
*	19,478	31,652
	4,063	17,497
	16,376	67,792
*	1,181	21,679
	4,238	12,054
	2,057	4,679
*	6,097	15,879
	2,490	32,384
	5,533	26,946
	109	75,583
	5,136	17,158
*††	1,299	10,391
	4,812	25,438
*	100,203	136,216
*	19,222	37,837
*	153	5,771
	4,802	12,580
	1,557	20,985
*	598	9,528
	1,642	19,477
	3,159	51,066
*	12,996	45,452
*	1,052	12,355
*	4,152	13,616
	3,643	36,690
	6,279	97,337
	1,319	130,404
	12,025	50,088
	46,058	42,515
*	4,975	24,153
*	5,346	30,449
	4,782	33,569
	5,982	20,623
	7,330	17,392
*	5,347	4,854
	740	37,734
*	2,777	19,151
*	7,258	103,239
	27,545	58,682
	3,061	14,469
	1,137	14,156
	1,210	15,695
*	854	10,631
	1,295	21,912

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	21,092	\$ 19,297
* Uni-Chem Co. Ltd.....	3,039	15,949
* Unick Corp.....	1,390	103,207
Unid Co. Ltd.....	5,793	11,514
Union Materials Corp.....	9,622	56,945
Union Semiconductor Equipment & Materials Co. Ltd.....	4,302	31,080
* Uniquest Corp.....	8,900	17,307
* Unison Co. Ltd.....	2,072	30,598
* UniTest, Inc.....	2,869	8,479
Unitrontech Co. Ltd.....	1,748	33,812
UTI, Inc.....	2,937	74,955
* Value Added Technology Co. Ltd.....	1,589	11,812
Very Good Tour Co. Ltd.....	4,010	28,498
Viatron Technologies, Inc.....	3,541	15,934
* VICTEK Co. Ltd.....	12,986	118,653
Vidente Co. Ltd.....	1,077	34,075
* Vieworks Co. Ltd.....	453	15,219
* Vina Tech Co. Ltd.....	2,047	10,304
Visang Education, Inc.....	2,270	12,596
* Vitzro Tech Co. Ltd.....	9,480	13,166
* Vivien Corp.....	15,847	12,040
* Vivozon Healthcare, Inc.....	4,994	20,888
* VT GMP Co. Ltd.....	1,229	15,746
* Webcash Corp.....	5,138	77,455
Webzen, Inc.....	7,796	21,895
* Welcron Co. Ltd.....	14,359	20,188
* Wellbiotec Co. Ltd.....	5,761	264,053
* Wemade Co. Ltd.....	1,650	28,603
* Wemade Play Co. Ltd.....	2,615	34,547
Whanin Pharmaceutical Co. Ltd.....	3,225	6,746
* Wiable Corp.....	25,322	19,249
* WillBes & Co.....	1,982	3,942
* Winiadimchae Co. Ltd.....	2,581	24,573
* Winix, Inc.....	6,798	7,581
* Winpac, Inc.....	2,128	23,790
Wins Co. Ltd.....	4,967	34,192
* WiSoL Co. Ltd.....	17,586	14,533
* WIZIT Co. Ltd.....	6,329	13,080
* WONIK CUBE Corp.....	10,865	33,876
* Wonik Holdings Co. Ltd.....	8,237	200,791
WONIK IPS Co. Ltd.....	1,797	44,135
* Wonik Materials Co. Ltd.....	1,260	20,564
* Wonik Pnc Co. Ltd.....	4,248	84,047
Wonik QnC Corp.....	2,166	21,749
* Woojin, Inc.....	14,913	17,428
* Woongjin Co. Ltd.....	12,192	23,936
* Woongjin Thinkbig Co. Ltd.....	7,589	22,469
* Wooree Bio Co. Ltd.....	5,845	10,912
* Wooree Enterprise Co. Ltd.....	4,929	136,287
#* Woori Financial Group, Inc., Sponsored ADR.....	51,060	468,562
Woori Financial Group, Inc.....	97,418	68,587
Woori Investment Bank Co. Ltd.....	1,680	20,131
Woory Industrial Co. Ltd.....	4,196	12,882
* Woosu AMS Co. Ltd.....	4,541	14,892
* Woowon Development Co. Ltd.....	3,898	60,694
Worldex Industry & Trading Co. Ltd.....	3,071	16,873
Y G-1 Co. Ltd.....	1,571	785
* Y2 Solution Co. Ltd.....	1,324	9,839
YAS Co. Ltd.....	725	19,909
Yesco Holdings Co. Ltd.....		

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Yest Co. Ltd.....	1,904	\$ 12,757
YG Entertainment, Inc.....	847	36,050
* YG PLUS.....	3,024	14,680
* YIK Corp.....	4,787	16,057
YMC Co. Ltd.....	1,824	8,686
YMT Co. Ltd.....	1,245	14,707
Yonwoo Co. Ltd.....	553	7,460
Yoonsung Enterprise Co. Ltd.....	4,273	9,706
* YooSung T&S Co. Ltd.....	3,233	6,522
Youlchon Chemical Co. Ltd.....	2,081	37,589
Young Poong Corp.....	119	50,301
Young Poong Precision Corp.....	1,490	9,982
Youngone Corp.....	7,641	237,777
Youngone Holdings Co. Ltd.....	1,408	52,060
* YoungWoo DSP Co. Ltd.....	5,296	6,248
Yuanta Securities Korea Co. Ltd.....	27,085	60,285
# Yuhan Corp.....	8,598	382,782
YuHwa Securities Co. Ltd.....	6,972	13,232
Yuyu Pharma, Inc.....	3,309	17,406
Zeus Co. Ltd.....	1,247	24,975
Zinus, Inc.....	2,245	82,086
TOTAL SOUTH KOREA.....		<u>127,519,980</u>
TAIWAN — (16.2%)		
Aaeon Technology, Inc.....	4,000	10,492
ABC Taiwan Electronics Corp.....	17,000	12,719
Abico Avy Co. Ltd.....	36,021	25,203
Ability Enterprise Co. Ltd.....	47,000	39,430
* Ability Opto-Electronics Technology Co. Ltd.....	10,200	27,032
Abnova Corp.....	17,000	21,072
AcBel Polytech, Inc.....	98,000	105,417
Accton Technology Corp.....	130,000	1,084,964
Acer, Inc.....	1,195,000	906,680
ACES Electronic Co. Ltd.....	25,764	33,802
* Acon Holding, Inc.....	41,000	16,196
Acter Group Corp. Ltd.....	12,759	81,457
Action Electronics Co. Ltd.....	52,000	22,392
ADATA Technology Co. Ltd.....	45,000	88,076
Addcn Technology Co. Ltd.....	13,014	86,577
Advanced Ceramic X Corp.....	12,000	74,972
Advanced Energy Solution Holding Co. Ltd.....	3,000	107,495
Advanced International Multitech Co. Ltd.....	22,000	60,430
* Advanced Optoelectronic Technology, Inc.....	36,000	24,263
Advanced Power Electronics Corp.....	14,000	52,281
Advanced Wireless Semiconductor Co.....	21,000	50,718
Advantetek Enterprise Co. Ltd.....	98,000	74,209
Advantech Co. Ltd.....	48,194	554,437
AEON Motor Co. Ltd.....	9,000	13,677
Aerospace Industrial Development Corp.....	102,000	122,308
AGV Products Corp.....	138,000	50,427
Airmate Cayman International Co. Ltd.....	20,797	12,490
# Airtac International Group.....	34,532	946,582
Alchip Technologies Ltd.....	12,000	285,179
Alcor Micro Corp.....	12,000	15,282
# Alexander Marine Co. Ltd.....	4,000	26,906
* ALI Corp.....	23,000	19,034
All Ring Tech Co. Ltd.....	10,000	25,683
Allied Circuit Co. Ltd.....	5,000	18,162
Allis Electric Co. Ltd.....	49,965	57,212

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Alltek Technology Corp.....	27,475	\$ 32,103
Alltop Technology Co. Ltd.....	12,001	60,853
Alpha Networks, Inc.....	107,772	112,967
Altek Corp.....	72,000	90,953
Amazing Microelectronic Corp.....	17,586	69,126
* Ambassador Hotel	22,000	24,207
AMICCOM Electronics Corp.....	18,000	20,329
Ampire Co. Ltd.....	16,000	14,072
Ample Electronic Technology Co. Ltd.....	4,000	7,264
AMPOC Far-East Co. Ltd.....	22,000	31,589
AmTRAN Technology Co. Ltd.....	186,181	75,948
Anji Technology Co. Ltd.....	14,000	25,908
Anpec Electronics Corp.....	19,000	80,043
Apac Opto Electronics, Inc.....	28,000	31,737
Apacer Technology, Inc.....	16,000	21,269
APAQ Technology Co. Ltd.....	6,000	8,094
APCB, Inc.....	35,000	20,421
Apex Biotechnology Corp.....	12,000	11,203
Apex International Co. Ltd.....	42,000	86,203
Apex Science & Engineering.....	30,000	10,428
Apogee Optocom Co. Ltd.....	4,000	8,202
Arcadyan Technology Corp.....	31,805	132,574
Argosy Research, Inc.....	14,013	34,620
ASE Technology Holding Co. Ltd., ADR.....	9,375	55,219
ASE Technology Holding Co. Ltd.....	766,000	2,232,156
# Asia Cement Corp.....	245,000	339,964
Asia Electronic Material Co. Ltd.....	13,000	7,464
Asia Optical Co., Inc.....	68,000	143,170
Asia Polymer Corp.....	90,295	78,483
Asia Tech Image, Inc.....	21,000	36,696
# Asia Vital Components Co. Ltd.....	88,000	349,054
ASIX Electronics Corp.....	4,000	17,754
ASMedia Technology, Inc.....	3,000	98,372
ASolid Technology Co. Ltd.....	5,000	14,184
# ASPEED Technology, Inc.....	6,600	425,988
ASROCK, Inc.....	13,000	43,823
# Asustek Computer, Inc.....	124,000	1,169,770
Aten International Co. Ltd.....	20,000	49,690
Audix Corp.....	21,000	33,336
AURAS Technology Co. Ltd.....	22,000	130,425
Aurora Corp.....	17,000	48,580
Aurotek Corp.....	21,000	15,729
Avalue Technology, Inc.....	11,000	24,025
Aver Information, Inc.....	9,000	12,968
Avermedia Technologies.....	30,400	22,793
Avita Corp.....	5,000	6,754
Axiomtek Co. Ltd.....	20,000	40,400
* Azurewave Technologies, Inc.....	20,000	12,757
Bafang Yunji International Co. Ltd.....	5,000	24,785
Bank of Kaohsiung Co. Ltd.....	124,274	55,360
Baolong International Co. Ltd.....	14,000	8,397
Basso Industry Corp.....	38,000	53,415
BenQ Materials Corp.....	66,000	69,072
BES Engineering Corp.....	385,000	113,774
* Billion Electric Co. Ltd.....	29,000	17,680
Bin Chuan Enterprise Co. Ltd.....	29,000	24,941
Bionet Corp.....	7,000	9,645
Bionime Corp.....	5,000	12,400
Bioteque Corp.....	10,000	35,239

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Bizlink Holding, Inc.....	25,000	\$ 269,645
Bora Pharmaceuticals Co. Ltd.....	5,000	39,421
Brave C&H Supply Co. Ltd.....	6,000	14,991
Bright Led Electronics Corp.....	27,000	14,556
Brighten Optix Corp.....	2,000	14,739
Brighton-Best International Taiwan, Inc.....	90,000	103,821
Browave Corp.....	9,000	15,667
C Sun Manufacturing Ltd.....	26,267	38,845
* Cameo Communications, Inc.....	32,537	9,610
Capital Futures Corp.....	17,312	20,488
Capital Securities Corp.....	277,000	105,874
Career Technology MFG. Co. Ltd.....	100,109	76,241
Carnival Industrial Corp.....	21,000	7,100
Casing Macron Technology Co. Ltd.....	12,000	4,951
Castles Technology Co. Ltd.....	18,532	40,083
Caswell, Inc.....	8,000	24,139
Catcher Technology Co. Ltd.....	167,000	953,809
Cathay Chemical Works.....	14,000	11,389
Cathay Financial Holding Co. Ltd.....	688,658	1,050,586
Cathay Real Estate Development Co. Ltd.....	215,000	118,587
Cayman Engley Industrial Co. Ltd.....	8,000	15,616
Celxpert Energy Corp.....	31,000	33,162
Center Laboratories, Inc.....	93,578	183,280
Central Reinsurance Co. Ltd.....	62,000	43,448
# Century Iron & Steel Industrial Co. Ltd.....	49,000	167,582
Chailease Holding Co. Ltd.....	164,991	1,173,377
Chain Chon Industrial Co. Ltd.....	60,710	34,575
ChainQui Construction Development Co. Ltd.....	34,700	17,388
Champion Building Materials Co. Ltd.....	50,000	15,968
Champion Microelectronic Corp.....	4,100	6,765
Chang Hwa Commercial Bank Ltd.....	453,000	269,732
Chang Wah Electromaterials, Inc.....	70,000	77,814
Chang Wah Technology Co. Ltd.....	20,000	51,918
Channel Well Technology Co. Ltd.....	43,000	47,498
CHC Healthcare Group.....	34,000	41,598
Chen Full International Co. Ltd.....	29,000	35,610
Chenbro Micom Co. Ltd.....	15,000	34,812
Cheng Loong Corp.....	234,000	212,026
Cheng Mei Materials Technology Corp.....	166,000	51,872
Cheng Shin Rubber Industry Co. Ltd.....	349,000	414,175
Cheng Uei Precision Industry Co. Ltd.....	93,000	101,260
Chia Chang Co. Ltd.....	34,000	44,244
Chicony Electronics Co. Ltd.....	179,185	475,181
Chicony Power Technology Co. Ltd.....	37,055	90,535
Chief Telecom, Inc.....	2,000	20,071
Chieftek Precision Co. Ltd.....	8,800	21,859
Chien Kuo Construction Co. Ltd.....	24,000	10,967
Chien Shing Harbour Service Co. Ltd.....	8,000	9,180
China Bills Finance Corp.....	199,000	106,752
China Chemical & Pharmaceutical Co. Ltd.....	76,000	53,959
China Development Financial Holding Corp.....	2,711,018	1,173,575
# China Electric Manufacturing Corp.....	63,900	40,974
China General Plastics Corp.....	110,971	93,581
China Glaze Co. Ltd.....	40,000	15,985
China Man-Made Fiber Corp.....	347,588	90,374
China Metal Products.....	34,000	33,437
# China Motor Corp.....	70,200	119,011
# China Petrochemical Development Corp.....	472,000	161,586
China Steel Chemical Corp.....	33,000	128,955

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	21,000	\$ 19,296
	35,000	21,618
	86,000	82,096
	174,000	318,897
#	17,000	104,985
	47,000	113,914
#	94,000	542,716
	17,000	13,430
	44,000	23,182
	111,000	216,702
	131,000	110,968
	8,500	28,998
	4,000	61,109
	10,000	58,261
	151,000	159,826
#	289,827	72,927
	24,000	16,045
	8,000	7,099
#	1,513,000	1,155,446
	19,000	18,784
	23,320	8,154
	124,674	40,677
	91,000	88,859
	38,000	19,711
	13,986	57,351
	153,000	275,670
	48,000	68,087
	9,450	8,149
	18,000	7,687
	17,000	11,886
	45,000	28,542
#*	145,327	87,480
	2,187,000	1,680,206
	112,000	166,448
*	28,057	15,916
	792	3,755
	25,000	30,210
	15,000	14,838
	12,000	36,080
	16,000	38,423
#	135,000	137,934
	7,889	16,204
	3,000	7,960
	82,000	82,272
	2,000	7,809
	10,000	16,137
	40,400	37,132
	51,000	68,546
*	87,000	29,659
	18,000	42,918
	72,017	34,031
	142,000	1,234,991
	22,000	53,506
	5,000	9,758
	9,000	20,784
	57,240	143,000
	207,920	120,140
	27,000	19,564
	6,000	16,528

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	13,000	\$ 13,255
	34,000	43,716
	37,000	91,161
	13,446	30,314
	44,000	289,467
#	599,392	552,512
	81,750	72,594
	21,000	287,123
	46,000	20,577
	12,000	6,633
	44,000	43,454
	19,032	39,438
	23,000	62,256
	98,100	357,282
*	13,000	33,357
	328	177
	20,000	54,312
	25,600	36,014
	81,000	453,519
	69,000	190,007
	88,000	65,101
	16,000	636,041
	44,000	32,056
	14,464	104,652
*	16,000	9,139
	27,000	92,902
	11,000	31,148
	4,000	29,277
	14,000	33,048
	273,920	294,584
#*	29,000	50,117
*	175,998	42,658
	72,000	70,491
	337,000	1,082,909
	19,000	40,238
#	165,000	110,611
	100,000	139,473
	39,000	19,148
	15,000	12,693
	34,000	26,427
	8,000	39,709
	38,141	82,048
	192,000	121,631
	282,448	106,853
	336,000	341,860
	194,000	489,127
	28,000	147,701
	25,000	39,765
	83,000	174,852
	12,000	28,733
	86,000	190,445
	55,400	310,358
	14,000	13,190
	582,541	526,199
	13,793	18,637
	33,000	15,455
	69,000	33,706
	46,000	45,017
	15,279	58,034

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	113,000	\$ 343,467
	26,000	78,388
#	52,000	129,787
	19,000	15,517
	18,754	36,632
	9,630	9,670
	257,000	602,489
#	30,634	47,599
	8,000	13,461
	7,000	14,822
	174,000	536,674
	83,000	57,635
	115,000	93,443
	29,375	19,466
	40,000	23,231
	171,000	282,157
	22,150	146,355
	40,000	48,513
	35,000	20,659
#	887,750	1,667,560
	25,092	143,061
#	21,000	129,442
	34,000	54,216
	18,000	15,159
	26,000	51,568
*	20,000	27,406
	12,100	30,647
*	22,000	12,534
	109,000	110,771
	64,000	167,616
	24,000	23,576
	12,000	24,605
	13,382	35,626
#	14,000	56,353
#	23,634	313,940
	13,000	11,508
	21,000	18,707
	24,000	23,744
	97,000	152,862
	6,000	14,213
	88,000	719,997
#	179,000	553,089
	8,000	39,812
*	33,000	24,412
	8,000	7,046
	101,200	100,616
	21,000	39,048
	10,000	57,993
	21,000	357,351
	9,000	15,122
	55,000	22,254
*	22,000	9,044
*	20,000	19,724
	23,100	14,247
	210,873	174,644
	13,000	11,255
	16,208	57,367
	13,000	6,519
	258,000	171,443

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Grand Process Technology Corp.....	5,000	\$ 38,433
GrandTech CG Systems, Inc.....	11,550	20,469
Grape King Bio Ltd.....	26,000	115,111
Great China Metal Industry.....	55,000	46,401
Great Taipei Gas Co. Ltd.....	138,000	152,638
Great Tree Pharmacy Co. Ltd.....	8,188	87,107
* Green River Holding Co. Ltd.....	5,000	8,525
Group Up Industrial Co. Ltd.....	4,000	10,606
GTM Holdings Corp.....	43,000	35,084
Hannstar Board Corp.....	75,314	81,737
Hanpin Electron Co. Ltd.....	14,000	13,228
Harmony Electronics Corp.....	13,000	15,866
Harvatek Corp.....	45,000	29,077
Heran Co. Ltd.....	12,000	42,557
Hey Song Corp.....	74,000	83,150
Hi-Clearance, Inc.....	8,000	41,452
Highlight Tech Corp.....	22,833	37,269
Highwealth Construction Corp.....	195,400	296,466
HIM International Music, Inc.....	10,000	24,152
Hiroca Holdings Ltd.....	23,000	43,327
Hitron Technology, Inc.....	25,080	24,937
Hiwin Technologies Corp.....	58,563	423,336
Ho Tung Chemical Corp.....	324,000	101,408
Hocheng Corp.....	81,000	30,956
Holiday Entertainment Co. Ltd.....	10,000	18,317
# Holtek Semiconductor, Inc.....	46,000	124,246
Holy Stone Enterprise Co. Ltd.....	27,000	82,598
Hon Hai Precision Industry Co. Ltd.....	1,069,600	3,909,116
Hon Hai Precision Industry Co. Ltd.,GDR.....	10,666	76,895
Hong Pu Real Estate Development Co. Ltd.....	57,000	40,909
Hong TAI Electric Industrial.....	70,000	40,325
Hong YI Fiber Industry Co.....	34,000	21,166
Horizon Securities Co. Ltd.....	34,980	13,130
Hota Industrial Manufacturing Co. Ltd.....	17,178	46,971
Hotai Finance Co. Ltd.....	41,000	141,523
Hotai Motor Co. Ltd.....	37,000	749,359
Hsin Kuang Steel Co. Ltd.....	22,000	26,042
Hsin Yung Chien Co. Ltd.....	4,620	15,929
Hsing TA Cement Co.....	53,000	35,215
#* HTC Corp.....	193,000	423,641
Hu Lane Associate, Inc.....	12,400	62,858
* HUA ENG Wire & Cable Co. Ltd.....	54,000	26,485
Hua Jung Components Co. Ltd.....	38,000	12,822
Hua Nan Financial Holdings Co. Ltd.....	515,230	398,590
Huaku Development Co. Ltd.....	75,000	224,728
Huang Hsiang Construction Corp.....	11,000	15,898
# Huikwang Corp.....	18,000	26,138
Hung Ching Development & Construction Co. Ltd.....	47,000	39,232
Hung Sheng Construction Ltd.....	102,592	84,254
Huxen Corp.....	10,000	16,289
Hwa Fong Rubber Industrial Co. Ltd.....	24,375	11,670
* Hwacom Systems, Inc.....	17,000	8,515
Hycon Technology Corp.....	5,251	14,700
IBF Financial Holdings Co. Ltd.....	571,656	269,765
Ichia Technologies, Inc.....	62,000	29,937
I-Chiun Precision Industry Co. Ltd.....	25,000	22,600
* Ideal Bike Corp.....	46,000	17,150
IEI Integration Corp.....	41,220	75,460
Infotrend Technology, Inc.....	56,000	28,175

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	13,000	\$ 28,007
	17,124	96,753
	20,400	34,346
	7,000	17,425
	6,000	17,348
*	14,000	25,464
	6,000	14,017
	5,000	10,485
	218,220	149,443
	64,000	758,550
	770,000	611,566
	8,000	16,884
	25,000	34,218
#	9,900	39,180
	40,000	91,653
	57,822	137,723
	18,000	36,398
	46,000	17,805
	11,000	144,441
	27,000	32,574
	7,619	17,580
	16,000	44,613
*	46,391	14,818
	13,000	17,426
	13,000	8,022
	23,000	43,120
	9,000	21,020
	24,000	15,771
	11,400	21,213
	21,000	55,384
	23,000	10,980
	19,000	35,404
	5,000	22,128
	101,000	44,670
	87,000	112,181
	22,000	22,311
	47,000	63,569
	37,000	12,483
	4,000	27,809
	5,420	13,738
	88,900	89,325
	12,000	182,798
	184,000	214,587
*	27,000	33,059
	23,000	121,673
*	35,163	36,532
#	312,000	134,913
	16,250	85,872
	9,606	14,018
	32,000	90,150
	12,000	55,952
#	137,500	31,811
	68,248	43,690
	57,549	37,354
	24,000	36,062
	43,000	14,234
	56,000	57,280
	6,000	20,209
	73,000	22,346

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# Land Mark Optoelectronics Corp.....	17,000	\$ 88,277
* Lang, Inc.....	9,000	8,232
Lanner Electronics, Inc.....	23,720	54,169
Largan Precision Co. Ltd.....	14,000	981,998
Laser Tek Taiwan Co. Ltd.....	11,000	9,980
Laster Tech Corp. Ltd.....	12,579	13,480
LCY Technology Corp.....	10,000	9,011
Leader Electronics, Inc.....	29,000	11,076
* Leadtek Research, Inc.....	7,000	8,714
Leadtrend Technology Corp.....	5,350	12,385
* Lealea Enterprise Co. Ltd.....	145,000	50,793
LEE CHI Enterprises Co. Ltd.....	36,000	27,761
Lelon Electronics Corp.....	18,832	35,943
Lemtech Holdings Co. Ltd.....	4,138	14,804
Leo Systems, Inc.....	13,000	10,975
* Leofoo Development Co. Ltd.....	23,000	12,705
* Li Cheng Enterprise Co. Ltd.....	34,458	36,041
* Li Peng Enterprise Co. Ltd.....	126,000	34,478
Lian HWA Food Corp.....	18,870	49,418
Lida Holdings Ltd.....	10,000	9,793
Lien Hwa Industrial Holdings Corp.....	155,073	311,202
Ligitek Electronics Co. Ltd.....	22,000	12,503
* Lingsen Precision Industries Ltd.....	82,000	46,632
Lite-On Technology Corp.....	457,000	1,002,746
Liton Technology Corp.....	12,000	12,633
Long Da Construction & Development Corp.....	54,000	40,029
Longchen Paper & Packaging Co. Ltd.....	209,028	108,473
Longwell Co.....	25,000	45,260
Lotes Co. Ltd.....	14,589	342,237
Lotus Pharmaceutical Co. Ltd.....	16,000	76,095
Lu Hai Holding Corp.....	7,700	7,983
Lumax International Corp. Ltd.....	20,000	45,706
Lung Yen Life Service Corp.....	23,000	30,956
* LuxNet Corp.....	22,000	22,174
M31 Technology Corp.....	2,000	17,500
Ma Kuang Healthcare Holding Ltd.....	5,000	8,074
Macauto Industrial Co. Ltd.....	5,000	10,611
Machvision, Inc.....	14,159	67,478
Macroblock, Inc.....	5,000	20,102
Makalot Industrial Co. Ltd.....	47,258	223,946
Marketech International Corp.....	17,000	64,832
Materials Analysis Technology, Inc.....	13,000	52,098
Mechema Chemicals International Corp.....	13,000	53,855
* Medeon Biodesign, Inc.....	2,200	4,930
# MediaTek, Inc.....	108,000	2,488,328
* Medigen Biotechnology Corp.....	10,000	13,784
#* Medigen Vaccine Biologics Corp.....	23,000	158,210
Mega Financial Holding Co. Ltd.....	705,000	835,152
Meiloon Industrial Co.....	17,000	12,090
Mercuries & Associates Holding Ltd.....	99,220	58,971
* Mercuries Life Insurance Co. Ltd.....	568,810	118,750
Merida Industry Co. Ltd.....	38,000	293,413
Merry Electronics Co. Ltd.....	51,576	139,537
Microbio Co. Ltd.....	44,533	86,623
# Micro-Star International Co. Ltd.....	239,000	946,177
Mildef Crete, Inc.....	10,000	14,103
MIN AIK Technology Co. Ltd.....	35,000	22,053
Mirle Automation Corp.....	39,000	50,260
Mitac Holdings Corp.....	259,073	244,671

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	9,000	\$ 13,226
#	25,640	702,821
	21,000	19,257
	22,000	67,634
	15,000	43,098
	5,000	13,580
	23,000	101,604
	434,000	978,068
	12,000	14,202
	99,200	142,330
	185,000	325,015
*	6,000	12,472
	22,000	35,442
	11,000	18,773
	18,000	19,872
	19,000	10,810
*	23,000	23,339
	30,000	32,914
	36,000	57,732
	5,000	17,462
	44,000	34,209
	29,000	278,572
	15,000	32,025
	10,000	24,526
	2,000	10,099
	228,000	2,031,205
#	29,000	116,992
	7,000	18,605
	179,507	49,073
	70,000	76,716
	17,000	15,671
	37,272	28,363
*	25,000	157,615
*	30,830	17,298
	7,000	8,016
	66,000	36,376
	156,000	90,806
	12,000	46,216
	73,000	22,880
	13,000	28,831
	3,630	11,825
	23,000	24,345
	33,000	14,358
	38,900	85,391
	94,000	111,513
	15,563	63,725
	21,000	790,826
	21,000	13,542
	18,000	14,450
	28,000	59,941
	7,432	19,898
	11,579	28,914
	528,000	1,099,183
	9,000	138,194
*	16,000	304,139
*††	11,410	0
	57,000	559,129
	15,730	33,651
	34,000	102,543

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	17,000	\$ 43,098
	19,000	8,133
	34,200	26,542
*	6,000	25,515
	9,423	20,864
	3,000	13,497
	278,000	249,612
#	728,000	862,934
	233,000	667,870
*	38,000	16,705
	11,291	141,705
#	82,000	775,342
	194,604	102,131
	85,000	198,962
*	46,000	16,643
	248,000	95,817
	5,000	28,148
	37,000	47,604
	27,000	35,747
	8,000	7,929
	419,000	401,549
	11,000	20,368
	32,000	38,670
	9,000	32,948
#	392,000	1,112,863
	69,000	94,984
#	115,000	359,915
	137,000	41,745
	3,607	15,211
*	11,000	129,515
	132,000	1,517,965
	86,000	48,697
	14,000	8,749
	36,000	39,839
	229,000	67,265
*	176,099	43,714
	12,000	17,902
*	153,000	14,877
	16,440	45,733
	100,880	208,913
	51,940	114,744
	77,800	68,218
	65,000	42,468
	55,003	23,983
	22,000	40,085
	9,000	10,023
	122,000	155,988
	45,000	24,304
	11,000	17,425
	16,800	46,432
	10,000	24,346
	19,000	77,318
	17,000	22,487
	8,000	14,485
	4,000	9,843
	33,000	34,301
	7,000	51,130
	6,000	55,679
	53,000	161,035

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Sesoda Corp.....	56,680	\$ 90,936
Shanghai Commercial & Savings Bank Ltd.....	614,000	1,030,729
Shan-Loong Transportation Co. Ltd.....	24,000	27,248
Sharehope Medicine Co. Ltd.....	35,240	41,447
ShenMao Technology, Inc.....	18,000	32,745
Shih Her Technologies, Inc.....	11,000	20,561
Shihlin Electric & Engineering Corp.....	85,000	180,693
* Shihlin Paper Corp.....	25,000	47,051
Shin Hsiung Natural Gas Co. Ltd.....	10,080	26,780
Shin Kong Financial Holding Co. Ltd.....	3,079,601	880,301
Shin Ruenn Development Co. Ltd.....	15,858	13,912
Shin Shin Natural Gas Co.....	7,000	10,203
Shin Zu Shing Co. Ltd.....	49,866	135,033
Shinih Enterprise Co. Ltd.....	17,000	11,982
* Shining Building Business Co. Ltd.....	102,206	31,486
Shinkong Insurance Co. Ltd.....	76,000	131,142
Shinkong Synthetic Fibers Corp.....	339,000	206,215
Shinkong Textile Co. Ltd.....	39,000	52,744
Shiny Chemical Industrial Co. Ltd.....	27,498	138,511
ShunSin Technology Holding Ltd.....	7,000	16,439
* Shuttle, Inc.....	106,000	48,588
# Sigurd Microelectronics Corp.....	111,438	186,562
Silergy Corp.....	24,000	449,145
Silicon Optronics, Inc.....	7,000	20,685
Silicon Power Computer & Communications, Inc.....	21,000	13,770
Simplo Technology Co. Ltd.....	54,000	477,285
Sinbon Electronics Co. Ltd.....	48,000	445,786
Singatron Enterprise Co. Ltd.....	17,000	12,253
Sinher Technology, Inc.....	11,000	12,769
Sinmag Equipment Corp.....	11,000	33,714
Sino-American Silicon Products, Inc.....	143,000	682,236
Sinon Corp.....	148,000	173,267
SinoPac Financial Holdings Co. Ltd.....	169,000	95,718
Sinopower Semiconductor, Inc.....	5,000	19,497
Sinphar Pharmaceutical Co. Ltd.....	23,000	21,749
Sinyi Realty, Inc.....	47,965	48,940
Sirtec International Co. Ltd.....	25,200	19,035
# Sitronix Technology Corp.....	31,000	174,422
Siward Crystal Technology Co. Ltd.....	33,000	41,138
Soft-World International Corp.....	16,000	39,617
Solar Applied Materials Technology Corp.....	151,711	188,154
Solomon Technology Corp.....	52,000	51,653
Solteam, Inc.....	19,000	35,441
Sonix Technology Co. Ltd.....	38,000	73,782
Southeast Cement Co. Ltd.....	61,000	36,764
Speed Tech Corp.....	20,000	36,667
Spirox Corp.....	17,000	14,952
# Sporton International, Inc.....	30,002	205,538
St Shine Optical Co. Ltd.....	9,000	78,956
Standard Chemical & Pharmaceutical Co. Ltd.....	20,000	29,734
Standard Foods Corp.....	88,000	125,897
Star Comgistic Capital Co. Ltd.....	8,339	6,718
Stark Technology, Inc.....	18,000	52,307
Sun Race Sturmey-Archer, Inc.....	7,000	9,988
* Sun Yad Construction Co. Ltd.....	53,000	27,009
Sunjuice Holdings Co. Ltd.....	3,000	26,802
Sunko INK Co. Ltd.....	29,750	16,178
SunMax Biotechnology Co. Ltd.....	6,000	30,078
Sunny Friend Environmental Technology Co. Ltd.....	9,000	55,482

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	40,000	\$ 51,928
	6,000	16,092
	97,000	94,741
	28,000	36,132
	27,540	24,402
	9,000	16,768
	139,145	172,965
#	26,000	95,757
	41,796	32,871
	6,000	18,868
	29,500	61,176
*	12,000	8,710
	61,688	64,232
	407,000	755,054
	30,000	33,708
	56,000	137,623
	445,668	522,488
	11,000	20,302
	96,834	77,314
	12,870	29,422
	26,750	39,192
*	24,000	11,769
	722,183	321,564
#	20,000	130,464
	40,000	55,047
#	27,000	36,188
	15,000	11,066
	16,000	21,008
	1,283,277	675,519
	6,000	8,152
	11,000	12,720
#	83,945	67,715
	14,000	41,383
	9,000	10,248
	724,630	300,755
	379,916	493,005
	7,000	13,150
	25,461	30,029
	30,000	37,363
	522,445	478,996
	87,000	186,587
	74,000	48,347
	45,000	60,463
	159,000	94,647
	300,000	293,190
	68,000	168,487
	55,000	75,820
*	14,000	6,347
*††	134,000	8,996
	30,000	27,266
	121,000	410,612
	69,000	140,938
	67,000	83,069
	8,000	13,879
	29,000	61,305
	25,000	29,541
	59,000	202,481
	48,000	129,814
	100,238	8,869,058

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Taiwan Semiconductor Manufacturing Co. Ltd.....	1,104,000	\$18,933,120
Taiwan Shin Kong Security Co. Ltd.....	84,500	110,437
Taiwan Styrene Monomer.....	164,000	76,076
Taiwan Surface Mounting Technology Corp.....	67,000	194,741
Taiwan Taxi Co. Ltd.....	6,615	17,231
* Taiwan TEA Corp.....	130,000	83,170
Taiwan Union Technology Corp.....	61,000	106,643
Taiwan-Asia Semiconductor Corp.....	55,500	76,825
* Tatung Co. Ltd.....	381,000	444,607
# TCI Co. Ltd.....	25,877	124,783
Te Chang Construction Co. Ltd.....	12,000	11,687
Team Group, Inc.....	14,000	13,282
Teco Electric & Machinery Co. Ltd.....	431,000	424,161
Tehmag Foods Corp.....	4,400	37,834
TEKOM Technologies, Inc.....	7,200	26,690
Tera Autotech Corp.....	22,701	14,011
Test Research, Inc.....	30,000	61,774
Test Rite International Co. Ltd.....	34,000	24,709
Tex-Ray Industrial Co. Ltd.....	49,000	19,724
Thermaltake Technology Co. Ltd.....	16,495	14,341
Thinking Electronic Industrial Co. Ltd.....	17,000	79,554
Thye Ming Industrial Co. Ltd.....	29,000	39,743
Tian Zheng International Precision Machinery Co. Ltd.....	5,000	8,293
# Ting Sin Co. Ltd.....	32,000	18,939
Tofu Restaurant Co. Ltd.....	1,000	5,020
# Ton Yi Industrial Corp.....	298,000	163,503
Tong Hsing Electronic Industries Ltd.....	32,878	216,116
Tong Ming Enterprise Co. Ltd.....	10,000	14,514
Tong Yang Industry Co. Ltd.....	61,000	102,613
* Tong-Tai Machine & Tool Co. Ltd.....	40,000	18,590
Top Bright Holding Co. Ltd.....	5,000	19,171
Top Union Electronics Corp.....	16,587	13,498
* TOPBI International Holdings Ltd.....	40,607	15,814
Topco Scientific Co. Ltd.....	33,000	170,544
Topco Technologies Corp.....	18,000	46,377
Topkey Corp.....	17,000	83,661
Topoint Technology Co. Ltd.....	35,000	33,465
Toung Loong Textile Manufacturing.....	23,000	21,834
TPK Holding Co. Ltd.....	89,000	102,337
Trade-Van Information Services Co.....	16,000	32,439
Transart Graphics Co. Ltd.....	6,000	11,879
Transcend Information, Inc.....	59,000	125,997
Transcom, Inc.....	4,000	17,409
* TrueLight Corp.....	21,000	18,058
Tsann Kuen Enterprise Co. Ltd.....	19,000	20,667
TSC Auto ID Technology Co. Ltd.....	8,300	48,117
TSRC Corp.....	144,000	124,803
TST Group Holding Ltd.....	3,600	13,500
TTFB Co. Ltd.....	2,000	15,377
TTY Biopharm Co. Ltd.....	45,000	106,417
# Tung Ho Steel Enterprise Corp.....	139,270	241,616
Tung Ho Textile Co. Ltd.....	29,000	15,870
Tung Thih Electronic Co. Ltd.....	9,000	45,372
Turvo International Co. Ltd.....	7,000	26,714
TXC Corp.....	80,000	234,727
TYC Brother Industrial Co. Ltd.....	22,000	23,340
* Tycoons Group Enterprise.....	103,000	27,753
Tyntek Corp.....	45,000	28,545
* TZE Shin International Co. Ltd.....	30,000	20,771

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	13,000	\$ 16,568
	41,000	20,824
	538,565	240,824
#	1,043,000	2,455,361
	37,000	37,707
*	142,000	81,070
	51,000	261,478
	15,000	14,988
	28,000	14,901
*	6,000	16,613
*	99,571	73,539
††	140,000	3,612
	15,000	15,112
	9,000	98,835
	12,000	9,882
	109,000	113,711
	327,169	166,235
	12,250	28,065
#	326,320	250,028
*	9,000	8,031
	34,000	18,697
	15,000	40,931
	8,000	17,252
	5,383	15,796
	23,000	25,593
	18,000	39,500
	3,000	24,253
	14,000	34,545
*	25,000	8,357
	14,000	27,572
	39,000	96,363
	8,000	21,407
	15,915	781,701
	23,000	31,673
	13,000	11,451
	43,780	128,697
	531,000	604,084
	80,000	273,477
	30,000	9,072
#	27,000	19,886
	65,000	44,127
	68,945	60,968
	16,000	24,015
	17,000	14,449
	18,000	10,031
	18,000	28,672
	78,000	414,343
	884,000	688,213
	7,000	17,629
	12,000	19,122
	3,000	39,070
	91,102	209,156
	8,000	17,699
	791,436	702,023
	10,000	26,202
	93,340	234,327
#	29,000	717,359
	17,954	21,670
	12,000	49,505

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
WPG Holdings Ltd.....	632,400	\$ 1,062,537
WT Microelectronics Co. Ltd.....	173,000	400,836
WUS Printed Circuit Co. Ltd.....	30,780	28,535
XAC Automation Corp.....	24,000	19,918
X-Legend Entertainment Co. Ltd.....	8,000	11,021
Xxentria Technology Materials Corp.....	37,000	81,551
Ya Horng Electronic Co. Ltd.....	8,000	11,184
Yageo Corp.....	89,202	1,029,931
Yang Ming Marine Transport Corp.....	259,000	781,089
YC INOX Co. Ltd.....	55,000	56,355
YCC Parts Manufacturing Co. Ltd.....	13,000	18,576
Yea Shin International Development Co. Ltd.....	48,000	36,683
Yem Chio Co. Ltd.....	121,999	57,223
Yen Sun Technology Corp.....	9,000	9,445
YFC-Boneagle Electric Co. Ltd.....	29,000	29,556
# YFY, Inc.....	145,000	116,985
Yi Jinn Industrial Co. Ltd.....	62,000	35,527
Yi Shin Textile Industrial Co. Ltd.....	7,000	7,948
* Yieh Phui Enterprise Co. Ltd.....	361,756	197,935
YONGGU Group, Inc.....	11,000	19,870
Yonyu Plastics Co. Ltd.....	23,000	25,516
Young Fast Optoelectronics Co. Ltd.....	17,000	18,037
Youngtek Electronics Corp.....	28,000	63,667
Yuan High-Tech Development Co. Ltd.....	7,200	18,750
Yuanta Financial Holding Co. Ltd.....	1,131,800	758,644
Yuen Chang Stainless Steel Co. Ltd.....	18,000	12,527
Yuen Foong Yu Consumer Products Co. Ltd.....	23,000	29,854
Yulon Finance Corp.....	59,399	355,710
Yulon Motor Co. Ltd.....	242,264	371,671
Yung Chi Paint & Varnish Manufacturing Co. Ltd.....	20,000	48,497
Yungshin Construction & Development Co. Ltd.....	36,000	72,812
YungShin Global Holding Corp.....	46,000	62,741
Zeng Hsing Industrial Co. Ltd.....	9,000	40,343
Zenitron Corp.....	45,000	45,168
Zero One Technology Co. Ltd.....	42,633	56,010
Zhen Ding Technology Holding Ltd.....	168,800	639,356
Zhong Yang Technology Co. Ltd.....	10,053	15,189
Zig Sheng Industrial Co. Ltd.....	86,000	32,337
ZillTek Technology Corp.....	6,000	47,227
* Zinwell Corp.....	72,000	41,424
Zippy Technology Corp.....	30,000	41,537
ZongTai Real Estate Development Co. Ltd.....	51,388	47,573
TOTAL TAIWAN.....		148,432,336
THAILAND — (2.0%)		
2S Metal PCL.....	70,400	6,962
AAPICO Hitech PCL, NVDR.....	34,100	19,547
Advanced Information Technology PCL.....	278,000	44,936
AEON Thana Sinsap Thailand PCL.....	25,400	114,545
* After You PCL.....	38,600	9,857
AgriPure Holdings PLC.....	90,200	13,477
AI Energy PCL.....	57,875	5,188
* Airports of Thailand PCL.....	279,300	533,030
AJ Plast PCL.....	70,300	28,265
Amanah Leasing PCL.....	58,700	6,474
Amata Corp. PCL.....	49,700	24,303
* Ananda Development PCL.....	590,800	21,668
AP Thailand PCL.....	861,500	228,189
Asia Plus Group Holdings PCL.....	545,200	47,100

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Asia Sermkij Leasing PCL, NVDR.....	39,450	\$ 38,582
Asian Insulators PCL.....	77,325	12,289
Asian Sea Corp. PCL, Class F.....	44,200	19,212
Asiasoft Corp. PCL.....	65,100	26,351
Asset World Corp. PCL.....	436,700	59,318
Bangchak Corp. PCL.....	414,400	332,105
Bangkok Chain Hospital PCL.....	466,000	256,990
Bangkok Commercial Asset Management PCL.....	350,600	160,966
Bangkok Dusit Medical Services PCL, Class F.....	790,900	574,751
Bangkok Expressway & Metro PCL.....	692,500	163,672
Bangkok Insurance PCL.....	14,600	107,090
Bangkok Land PCL.....	2,786,800	77,222
Bangkok Life Assurance PCL, NVDR.....	16,100	16,621
BCPG PCL.....	285,200	79,029
BEC World PCL.....	432,100	146,733
Berli Jucker PCL.....	178,100	157,247
* Bound & Beyond PCL.....	36,000	12,029
BTS Group Holdings PCL.....	607,900	142,025
Bumrungrad Hospital PCL.....	36,200	178,984
Business Online PCL.....	27,800	7,930
Cal-Comp Electronics Thailand PCL, Class F.....	1,253,416	85,808
Carabao Group PCL, Class F.....	56,900	173,900
* Central Plaza Hotel PCL.....	38,300	43,700
Central Retail Corp. PCL.....	293,250	290,780
CH Karnchang PCL.....	232,000	134,876
Chularat Hospital PCL, Class F.....	1,577,000	160,228
CIMB Thai Bank PCL.....	636,000	14,168
Com7 PCL, Class F.....	317,200	262,825
* Country Group Holdings PCL, Class F.....	314,000	6,824
CP ALL PCL.....	279,100	464,408
Delta Electronics Thailand PCL.....	28,700	369,568
Demco PCL.....	273,100	23,741
Dhipaya Group Holdings PCL.....	200,400	318,484
Diamond Building Products PCL.....	101,400	20,247
Do Day Dream PCL.....	27,700	10,460
Dohome PCL.....	214,629	93,875
Dynasty Ceramic PCL.....	1,232,400	94,414
Eastern Polymer Group PCL, Class F.....	275,100	72,493
Eastern Power Group PCL.....	116,500	14,179
Eastern Water Resources Development & Management PCL, Class F.....	200,000	37,490
Ekachai Medical Care PCL.....	74,776	15,540
Energy Absolute PCL.....	174,600	392,506
* Esso Thailand PCL.....	375,400	108,102
* Everland PCL.....	1,534,600	10,839
Exotic Food PCL, Class F.....	52,700	21,332
Forth Corp. PCL.....	77,600	93,811
Forth Smart Service PCL.....	89,100	47,443
Fortune Parts Industry PCL, Class F.....	205,700	15,982
Frasers Property Thailand PCL.....	144,800	59,006
* General Engineering PCL.....	1,886,200	10,761
Global Green Chemicals PCL, Class F.....	67,500	27,139
Gunkul Engineering PCL.....	1,441,700	211,496
Haad Thip PCL.....	21,600	17,164
Hana Microelectronics PCL.....	123,700	153,743
Home Product Center PCL.....	807,600	291,798
Humanica PCL.....	46,300	14,716
Hwa Fong Rubber Thailand PCL.....	63,500	11,213
Ichitan Group PCL.....	152,500	32,936
Index Livingmall PCL.....	55,400	25,134

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Indorama Ventures PCL.....	101,600	\$120,755
Infrasat PCL.....	100,800	11,556
Interlink Communication PCL.....	112,600	23,554
* Interlink Telecom PCL.....	187,100	20,840
Intouch Holdings PCL, Class F.....	18,900	35,941
IRPC PCL.....	3,718,800	329,348
IT City PCL.....	44,800	8,519
JAS Asset PCL, Class F.....	89,100	9,246
* Jasmine International PCL.....	716,700	51,012
* Jasmine Technology Solution PCL.....	20,800	311,915
Jay Mart PCL.....	45,700	59,282
* JKN Global Media PCL.....	125,400	13,286
Jubilee Enterprise PCL.....	41,000	28,124
JWD Infologistics PCL.....	92,500	33,422
Kang Yong Electric PCL.....	1,200	11,410
Karmarts PCL.....	290,700	38,065
Kaset Thai International Sugar Corp. PCL, Class F.....	66,700	8,190
Kasikornbank PCL.....	46,600	184,830
Kasikornbank PCL, NVDR.....	28,200	111,850
KCE Electronics PCL.....	227,700	388,160
Khon Kaen Sugar Industry PCL.....	439,200	41,760
Kiatnakin Phatra Bank PCL.....	53,500	95,562
Krung Thai Bank PCL.....	250,700	108,289
Krungthai Card PCL.....	160,200	249,157
Ladprao General Hospital PCL, Class F.....	40,000	6,303
Lalin Property PCL.....	148,400	35,880
Land & Houses PCL.....	1,151,300	265,853
LH Financial Group PCL.....	907,300	29,331
Loxley PCL.....	724,500	44,875
LPN Development PCL.....	654,100	78,186
* Master Ad PCL.....	1,102,400	15,573
* MBK PCL.....	185,899	79,289
MC Group PCL.....	106,000	27,213
* MDX PCL.....	107,900	14,598
Mega Lifesciences PCL.....	113,100	149,786
Millcon Steel PCL.....	341,770	7,892
* Minor International PCL.....	81,700	74,353
MK Restaurants Group PCL.....	38,600	53,480
* Mono Next PCL.....	305,000	12,594
Muang Thai Insurance PCL.....	3,900	12,926
* Nawarat Patanakarn PCL.....	500,000	9,780
Netbay PCL.....	24,000	16,463
Noble Development PCL.....	258,300	31,577
Northeast Rubber PCL.....	216,700	35,616
Origin Property PCL, Class F.....	284,600	76,929
Osotspa PCL.....	299,200	254,007
* Plan B Media PCL, Class F.....	1,089,472	179,063
Polyplex Thailand PCL.....	89,700	55,560
* Power Solution Technologies PCL, Class F.....	178,060	8,949
Praram 9 Hospital PCL.....	32,600	15,144
Premier Marketing PCL.....	111,900	27,055
Prima Marine PCL.....	126,800	18,429
* Principal Capital PCL.....	118,400	22,355
Property Perfect PCL.....	3,068,310	33,342
Pruksa Holding PCL.....	297,800	100,318
PTG Energy PCL.....	345,100	134,065
PTT Global Chemical PCL.....	304,100	365,564
Pylon PCL.....	55,700	6,688
Quality Houses PCL.....	2,547,100	148,079

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
R&B Food Supply PCL.....	78,200	\$ 27,193
* Raimon Land PCL.....	716,700	14,408
Rajthanee Hospital PCL.....	31,400	32,415
Ratchaphruek Hospital PCL, Class F.....	60,100	10,204
Ratchthani Leasing PCL.....	563,737	62,484
RPCG Pcl.....	310,500	9,447
RS PCL.....	101,200	42,613
S 11 Group PCL.....	62,700	9,113
* S Hotels & Resorts PCL.....	347,400	36,996
S Kijchai Enterprise PCL, Class F.....	57,400	9,746
Sabina PCL.....	24,600	16,574
Sahamitr Pressure Container PCL.....	71,900	30,666
Saha-Union PCL.....	41,400	29,804
* Samart Corp. PCL.....	156,200	24,612
Samart Telcoms PCL.....	76,700	13,231
Sansiri PCL.....	5,141,200	139,669
Sappe PCL.....	28,600	28,553
SC Asset Corp. PCL.....	349,800	32,120
SCB X PCL.....	74,300	204,875
SCG Ceramics PCL.....	248,200	13,418
SCG Packaging PCL.....	40,700	56,390
* SEAFCO PCL.....	227,290	21,241
* Seafresh Industry PCL.....	197,800	17,948
Sena Development PCL.....	228,900	24,003
* SENA J Property PCL.....	360,200	10,764
* Seven Utilities & Power PLC.....	879,600	21,267
Siam Global House PCL.....	358,952	183,328
Siamgas & Petrochemicals PCL.....	263,500	83,037
Siamrajathanee PCL.....	19,200	6,155
Sikarin PCL, Class F.....	132,000	43,390
* Simat Technologies PCL.....	253,600	15,846
Singer Thailand PCL.....	27,800	31,342
* Singha Estate PCL.....	706,700	36,093
Sino-Thai Engineering & Construction PCL.....	285,400	93,815
SiS Distribution Thailand PCL.....	22,200	17,038
* SKY ICT PCL, Class F.....	64,400	18,195
SNC Former PCL.....	27,900	14,022
Somboon Advance Technology PCL.....	40,500	19,584
SPCG PCL.....	255,900	109,145
Sri Trang Agro-Industry PCL.....	209,700	123,621
Sri Trang Gloves Thailand PCL.....	379,700	168,137
Sriracha Construction PCL.....	31,600	8,756
Srisawad Corp. PCL.....	215,720	291,553
Srithai Superware PCL.....	359,200	12,295
Srivichai Vejvivat PCL.....	64,300	19,390
Star Petroleum Refining PCL.....	575,800	183,017
* STARK Corp. PCL.....	768,800	90,226
Stars Microelectronics Thailand PCL.....	115,900	14,421
Supalai PCL.....	424,100	223,514
Super Energy Corp. PCL.....	6,971,700	134,472
Susco PCL.....	321,100	30,357
SVI PCL.....	89,600	19,108
Synnex Thailand PCL.....	79,800	40,756
Syntec Construction PCL.....	213,300	9,098
TAC Consumer PCL, Class F.....	132,900	23,829
Taokaenoi Food & Marketing PCL, Class F.....	110,400	21,444
Thai Nakarin Hospital PCL.....	18,000	17,726
Thai Oil PCL.....	379,700	528,651
Thai President Foods PCL, Class F.....	7,500	39,527

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
* Thai Reinsurance PCL.....	537,000	\$ 15,464
Thai Rubber Latex Group PCL.....	257,760	15,826
Thai Stanley Electric PCL, Class F.....	4,600	21,182
Thai Union Group PCL, Class F.....	470,500	208,344
Thai Vegetable Oil PCL.....	117,100	97,027
Thai Wah PCL, Class F.....	70,400	10,710
Thaicom PCL.....	155,500	37,175
Thaitheparos PCL.....	13,400	10,375
Thanachart Capital PCL.....	61,800	63,378
Thitikorn PCL.....	37,600	10,164
Thonburi Healthcare Group PCL.....	114,300	201,057
Tipco Asphalt PCL.....	183,800	79,891
TIPCO Foods PCL.....	79,100	18,695
Tisco Financial Group PCL.....	60,200	144,735
TKS Technologies PCL.....	86,680	22,371
TMBThanachart Bank PCL.....	2,822,040	91,998
TOA Paint Thailand PCL.....	267,000	199,470
Total Access Communication PCL.....	93,900	117,343
TQM Corp. PCL.....	56,000	68,460
* TRC Construction PCL.....	1,142,600	9,312
* Triton Holding PCL.....	1,264,900	6,529
True Corp. PCL.....	1,701,400	219,088
* TTCL PCL.....	66,100	8,619
TTW PCL.....	352,100	99,480
* U City PLC, Class F.....	986,100	30,807
Union Auction PCL.....	46,200	10,104
* Unique Engineering & Construction PCL.....	257,300	33,412
United Paper PCL.....	103,100	47,335
Univentures PCL.....	258,800	17,858
Vanachai Group PCL.....	99,600	19,888
VGI PCL.....	1,158,380	137,206
Vibhavadi Medical Center PCL.....	292,300	19,376
WHA Corp. PCL.....	1,026,100	83,627
WHA Utilities & Power PCL.....	263,200	26,599
WICE Logistics PCL.....	66,000	20,440
Workpoint Entertainment PCL.....	54,600	28,183
Ziga Innovation PCL.....	86,300	12,309
TOTAL THAILAND.....		18,541,483
TURKEY — (0.3%)		
Agesa Hayat ve Emeklilik AS.....	7,786	8,857
Akbank TAS.....	311,293	150,699
Alkim Alkali Kimya AS.....	15,773	18,879
* Anadolu Anonim Turk Sigorta Sirketi.....	58,272	20,025
Anadolu Efes Biracilik Ve Malt Sanayii AS.....	19,192	39,436
Anadolu Hayat Emeklilik AS.....	19,654	13,602
# Arcelik AS.....	39,236	142,446
Aselsan Elektronik Sanayi Ve Ticaret AS.....	40,825	50,639
Aygaz AS.....	5,453	11,323
BIM Birlesik Magazalar AS.....	40,158	206,982
* Borusan Mannesmann Boru Sanayi ve Ticaret AS.....	10,960	26,510
Borusan Yatirim ve Pazarlama AS.....	1,401	31,210
Coca-Cola Icecek AS.....	10,282	83,426
Deva Holding AS.....	8,625	16,282
* Dogan Sirketler Grubu Holding AS.....	353,461	76,839
Dogus Otomotiv Servis ve Ticaret AS.....	8,999	42,626
EGE Endustri VE Ticaret AS.....	224	26,737
EIS Eczacibasi Ilac ve Sinai ve Finansal Yatirimlar Sanayi ve Ticaret AS.....	34,460	27,329
Ω Enerjisa Enerji AS.....	38,665	32,738

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
Eregli Demir ve Celik Fabrikalari TAS.....	55,419	\$ 85,845
* Fenerbahce Futbol AS.....	6,067	17,065
Ford Otomotiv Sanayi AS.....	7,423	126,279
* Goodyear Lastikleri TAS.....	25,809	15,161
* Gozde Girişim Sermayesi Yatırım Ortaklığı AS.....	66,706	33,133
* GSD Holding AS.....	159,636	35,897
* Gubre Fabrikalari TAS.....	6,562	32,716
#* Hektas Ticaret TAS.....	100,220	184,369
Is Yatırım Menkul Değerler AS, Class A.....	42,746	50,196
Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class A.....	31,320	14,843
Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class B.....	23,017	10,858
Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class D.....	78,533	47,039
* Katmerciler Arac Ustu Ekipman Sanayi ve Ticaret AS.....	175,589	13,932
Koza Altin Isletmeleri AS.....	3,880	35,077
* Koza Anadolu Metal Madencilik Isletmeleri AS.....	50,496	80,194
Logo Yazilim Sanayi Ve Ticaret AS.....	13,580	34,726
Ω Mavi Giyim Sanayi Ve Ticaret AS, Class B.....	10,464	36,835
* Migros Ticaret AS.....	7,362	23,066
*Ω MLP Saglik Hizmetleri AS.....	10,490	24,052
Otokar Otomotiv Ve Savunma Sanayi AS.....	2,650	70,942
* Petkim Petrokimya Holding AS.....	223,129	111,153
* Reysas Tasimacilik ve Lojistik Ticaret AS.....	39,132	20,728
Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret AS.....	59,353	46,127
* Sasa Polyester Sanayi AS.....	48,880	121,863
Selcuk Ecza Deposu Ticaret ve Sanayi AS.....	32,779	31,142
* TAV Havalimanlari Holding AS.....	32,931	103,474
Tekfen Holding AS.....	27,917	39,760
* Teknosa Ic Ve Dis Ticaret AS.....	25,300	11,686
Tofas Turk Otomobil Fabrikasi AS.....	26,012	107,401
* Trabzonspor Sportif Yatırım ve Futbol Isletmeciligi TAS.....	88,108	24,142
Turk Traktor ve Ziraat Makineleri AS.....	3,310	44,030
#* Turkiye Halk Bankasi AS.....	130,977	35,678
* Turkiye Petrol Rafinerileri AS.....	3,508	52,547
#* Turkiye Sinai Kalkinma Bankasi AS.....	640,671	94,638
* Turkiye Vakiflar Bankasi TAO, Class D.....	131,151	28,642
* Ulker Biskuvi Sanayi AS.....	20,543	16,925
Vestel Elektronik Sanayi ve Ticaret AS.....	17,643	23,742
# Yapi ve Kredi Bankasi AS.....	379,984	101,141
Yatas Yatak ve Yorgan Sanayi ve Ticaret AS.....	23,522	19,377
* Zorlu Enerji Elektrik Uretim AS.....	90,125	10,490
TOTAL TURKEY.....		3,043,496
UNITED ARAB EMIRATES — (1.4%)		
Abu Dhabi Commercial Bank PJSC.....	306,705	762,334
Abu Dhabi Islamic Bank PJSC.....	442,453	1,096,498
Abu Dhabi National Hotels.....	20,140	21,111
Abu Dhabi National Insurance Co. PSC.....	13,260	22,241
Abu Dhabi National Oil Co. for Distribution PJSC.....	558,593	651,369
Abu Dhabi Ship Building Co. PJSC.....	15,970	15,767
Agthia Group PJSC.....	95,198	138,463
* Ajman Bank PJSC.....	162,820	33,649
Aldar Properties PJSC.....	409,425	546,957
* Amlak Finance PJSC.....	124,149	16,494
Aramex PJSC.....	165,155	170,265
* Deyaar Development PJSC.....	434,668	59,328
Dubai Financial Market PJSC.....	163,737	76,574
Dubai Investments PJSC.....	613,041	385,966
Dubai Islamic Bank PJSC.....	354,169	567,558
* Emaar Development PJSC.....	301,843	364,966

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED ARAB EMIRATES — (Continued)		
Emaar Properties PJSC.....	838,298	\$ 1,258,027
Emirates Driving Co.....	4,631	25,190
Emirates NBD Bank PJSC.....	309,859	1,166,185
Emirates Telecommunications Group Co. PJSC.....	338,134	2,566,244
* Eshraq Investments PJSC.....	452,979	41,111
* First Abu Dhabi Bank PJSC.....	277,027	1,466,164
* Gulf Pharmaceutical Industries PSC.....	63,071	23,553
* International Holding Co. PJSC.....	6,187	498,167
* Manazel PJSC.....	301,353	31,876
* National Central Cooling Co. PJSC.....	38,960	29,638
* RAK Properties PJSC.....	397,886	75,214
* Ras Al Khaimah Ceramics.....	132,162	102,981
* SHUAA Capital PSC.....	265,287	36,131
* Union Properties PJSC.....	564,802	38,098
TOTAL UNITED ARAB EMIRATES.....		<u>12,288,119</u>
UNITED STATES — (0.0%)		
Sempra Energy.....	684	112,035
TOTAL COMMON STOCKS.....		<u>890,460,390</u>
PREFERRED STOCKS — (0.9%)		
BRAZIL — (0.8%)		
Alpargatas SASeries D.....	19,235	81,749
Banco ABC Brasil SA.....	24,427	81,343
Ω Banco BMG SASeries B.....	27,100	12,937
Banco Bradesco SA.....	363,508	1,224,550
Banco do Estado do Rio Grande do Sul SA Class B.....	59,900	115,885
Banco Pan SA.....	45,800	58,776
Braskem SA Class A.....	14,718	104,367
Centrais Eletricas Brasileiras SA Class B.....	21,400	195,756
Centrais Eletricas Santa CatarinaSeries A.....	3,500	36,190
Cia de Saneamento do ParanaSeries A.....	115,531	83,733
Cia de Transmissao de Energia Eletrica Paulista.....	45,400	199,970
Cia Energetica de Minas Gerais.....	366,807	796,836
Cia Energetica do Ceara Class A.....	2,900	26,219
Cia Paranaense de Energia.....	428,216	578,502
EMAE-Empresa Metropolitana de Aguas e Energia SA.....	800	5,257
Eucatex SA Industria e Comercio.....	27,000	43,051
Gerdau SA.....	104,500	494,012
Grazziotin SA.....	2,000	10,978
Itau Unibanco Holding SA.....	465,918	2,126,937
Marcopolo SA.....	188,554	90,011
Randon SA Implementos e Participacoes.....	56,100	108,967
Schulz SA.....	17,600	14,797
Track & Field Co. SA.....	10,200	19,576
Unipar Carbocloro SA Class B.....	15,510	249,702
TOTAL BRAZIL.....		<u>6,760,101</u>
CHILE — (0.1%)		
Embotelladora Andina SA Class B.....	64,229	116,540
Sociedad Quimica y Minera de Chile SA Class B.....	6,986	693,863
TOTAL CHILE.....		<u>810,403</u>
COLOMBIA — (0.0%)		
Banco Davivienda SA.....	2,031	14,506
Bancolombia SA.....	2,120	15,637

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
COLOMBIA — (Continued)		
Grupo Aval Acciones y Valores SA.....	542,946	\$ 93,721
Grupo de Inversiones Suramericana SA.....	34,903	125,380
TOTAL COLOMBIA.....		<u>249,244</u>
PHILIPPINES — (0.0%)		
Cebu Air, Inc., 6.000%.....	3,315	2,529
TAIWAN — (0.0%)		
China Development Financial Holding Corp.....	407,904	115,563
THAILAND — (0.0%)		
* U City PLC.....	1,840,500	42,000
TOTAL PREFERRED STOCKS.....		<u>7,979,840</u>
RIGHTS/WARRANTS — (0.0%)		
CHINA — (0.0%)		
* Zhong An Group Ltd. Rights 12/31/22.....	4,569	0
MALAYSIA — (0.0%)		
* PESTECH International Bhd Warrants 12/15/28.....	12,863	448
* Yinson Holdings Bhd.....	58,560	5,789
TOTAL MALAYSIA.....		<u>6,237</u>
SOUTH KOREA — (0.0%)		
* HSD Engine Co. Ltd.....	708	976
* NOVAREX Co. Ltd.....	75	306
TOTAL SOUTH KOREA.....		<u>1,282</u>
TAIWAN — (0.0%)		
* Acon Holding, Inc.....	7,042	176
* GlycoNex, Inc.....	742	159
* GMI Technology, Inc.....	3,147	147
* Hiwin Technologies Corp.....	1,787	3,313
* OFCO Industrial Corp.....	1,426	74
* Unitech Printed Circuit Board Corp.....	9,170	919
* Waffer Technology Corp.....	1,837	568
* Walsin Lihwa Corp.....	37,140	1,116
* YFC-Boneagle Electric Co. Ltd.....	1,236	431
* Yulon Finance Corp.....	4,928	4,691
TOTAL TAIWAN.....		<u>11,594</u>
THAILAND — (0.0%)		
* Advanced Information Technology PCL Warrants 01/12/24.....	139,000	12,084
* EP W4 Warrants 04/27/2023.....	29,125	245
* Interlink Telecom PCL.....	37,420	112
* MBK PCL.....	7,436	2,525
* Tritn W5 Warrants 03/15/2023.....	252,980	343
* Vibhavadi Medical Center PCL.....	24,358	0
TOTAL THAILAND.....		<u>15,309</u>
TOTAL RIGHTS/WARRANTS.....		<u>34,422</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$926,940,973).....		<u>898,474,652</u>

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
SECURITIES LENDING COLLATERAL — (1.9%)		
@§ The DFA Short Term Investment Fund.....	1,520,284	\$ 17,585,128
TOTAL INVESTMENTS — (100.0%)		
(Cost \$944,524,511)^.....		<u>\$916,059,780</u>

Summary of the Portfolio's investments as of July 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.....	\$ 33,312,929	\$ 150,886	—	\$ 33,463,815
Chile.....	1,457,806	2,911,359	—	4,369,165
China.....	26,382,853	256,693,259	\$ 273,145	283,349,257
Colombia.....	1,004,709	—	—	1,004,709
Czech Republic.....	—	178,204	—	178,204
Egypt.....	207,915	—	—	207,915
Greece.....	24,904	3,012,928	—	3,037,832
Hong Kong.....	—	275,055	—	275,055
Hungary.....	—	880,966	—	880,966
India.....	9,271,751	134,559,128	—	143,830,879
Indonesia.....	321,993	11,044,984	19,400	11,386,377
Malaysia.....	—	10,704,027	—	10,704,027
Mexico.....	16,551,847	57,876	—	16,609,723
Peru.....	876,675	—	—	876,675
Philippines.....	—	4,169,339	—	4,169,339
Poland.....	—	4,884,625	—	4,884,625
Qatar.....	—	9,117,677	—	9,117,677
Saudi Arabia.....	41,571	30,074,084	—	30,115,655
South Africa.....	3,253,932	18,807,114	—	22,061,046
South Korea.....	4,065,476	123,363,753	90,751	127,519,980
Taiwan.....	8,967,350	139,452,378	12,608	148,432,336
Thailand.....	17,773,203	768,280	—	18,541,483
Turkey.....	—	3,043,496	—	3,043,496
United Arab Emirates.....	—	12,288,119	—	12,288,119
United States.....	—	112,035	—	112,035
Preferred Stocks				
Brazil.....	6,747,164	12,937	—	6,760,101
Chile.....	—	810,403	—	810,403
Colombia.....	249,244	—	—	249,244
Philippines.....	—	2,529	—	2,529
Taiwan.....	—	115,563	—	115,563
Thailand.....	42,000	—	—	42,000
Rights/Warrants				
Malaysia.....	—	6,237	—	6,237
South Korea.....	—	1,282	—	1,282
Taiwan.....	—	11,594	—	11,594
Thailand.....	—	15,309	—	15,309
Securities Lending Collateral.....	—	17,585,128	—	17,585,128
TOTAL.....	<u>\$130,553,322</u>	<u>\$785,110,554</u>	<u>\$395,904[^]</u>	<u>\$916,059,780</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.

EMERGING MARKETS TARGETED VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (98.7%)		
BRAZIL — (3.9%)		
* 3R Petroleum Oleo E Gas SA.....	19,228	\$126,425
Allied Tecnologia SA.....	4,400	8,946
Alper Consultoria e Corretora de Seguros SA.....	1,700	8,543
Americanas SA.....	60,028	162,424
* Anima Holding SA.....	27,507	23,817
Atacadao SA.....	68,302	245,930
Banco Modal SA.....	35,800	62,133
Bemobi Mobile Tech SA.....	6,900	17,216
* BK Brasil Operacao e Assessoria a Restaurantes SA.....	33,371	40,117
Boa Safra Sementes SA.....	7,900	16,383
Boa Vista Servicos SA.....	11,700	12,166
BrasilAgro - Co. Brasileira de Propriedades Agricolas.....	8,158	37,825
* BRF SA.....	69,932	215,712
Caixa Seguridade Participacoes S/A.....	81,070	116,730
Camil Alimentos SA.....	21,849	38,638
CCR SA.....	44,200	110,968
Cia Brasileira de Distribuicao.....	34,739	109,506
# Cia Siderurgica Nacional SA, Sponsored ADR.....	12,486	36,085
Cia Siderurgica Nacional SA.....	82,387	234,227
Cielo SA.....	224,100	191,872
* Cogna Educacao.....	288,292	125,923
* Construtora Tenda SA.....	10,834	8,187
Cruzeiro do Sul Educacional SA.....	17,600	12,246
CSU Cardsystem SA.....	6,673	18,262
Cyrela Brazil Realty SA Empreendimentos e Participacoes.....	51,848	126,561
Dexco SA.....	47,606	89,708
Diagnosticos da America SA.....	3,300	12,233
Dimed SA Distribuidora da Medicamentos.....	11,900	25,253
Direcional Engenharia SA.....	16,400	37,528
* Eletromidia SA.....	15,300	32,527
* Embraer SA.....	84,766	192,497
* Embraer SA, Sponsored ADR.....	6,184	56,398
* Empreendimentos Pague Menos SA.....	12,000	10,413
Enauta Participacoes SA.....	16,500	59,091
Eternit SA.....	9,700	21,203
Even Construtora e Incorporadora SA.....	15,400	15,894
Ez Tec Empreendimentos e Participacoes SA.....	17,678	57,673
Fras-Le SA.....	12,900	29,594
* Gafisa SA.....	82,000	19,493
Getnet Adquirencia e Servicos para Meios de Pagamento SA.....	28,600	24,984
Grendene SA.....	42,100	58,015
* Grupo Mateus SA.....	70,800	58,702
Guararapes Confeccoies SA.....	16,144	23,276
* Hidrovias do Brasil SA.....	45,180	19,472
Hypera SA.....	51,100	420,624
lochpe-Maxion SA.....	25,700	77,834
* IRB Brasil Resseguros SA.....	153,000	56,479
Jalles Machado SA.....	13,500	19,073
JHSF Participacoes SA.....	61,958	68,256
Kepler Weber SA.....	6,600	26,073
Lavvi Empreendimentos Imobiliarios Ltda.....	16,300	15,311
Localiza Rent a Car SA.....	29,713	330,832
Lojas Quero Quero SA.....	28,300	33,255
* M Dias Branco SA.....	11,168	67,236
Mahle-Metal Leve SA.....	6,800	31,673

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
* Marisa Lojas SA.....	71,700	\$ 30,348
Mills Estruturas e Servicos de Engenharia SA.....	42,900	63,843
* Moura Dubeux Engenharia SA.....	6,800	6,965
Movida Participacoes SA.....	25,489	62,564
MRV Engenharia e Participacoes SA.....	53,300	94,360
Multiplan Empreendimentos Imobiliarios SA.....	43,494	200,065
Natura & Co. Holding SA.....	129,139	388,857
Porto Seguro SA.....	30,144	107,314
Positivo Tecnologia SA.....	28,500	37,786
Romi SA.....	6,416	16,567
Rumo SA.....	176,928	599,779
Sao Carlos Empreendimentos e Participacoes SA.....	4,400	21,574
Sao Martinho SA.....	33,622	227,630
Ω Ser Educacional SA.....	11,600	13,205
Singia SA.....	8,500	28,453
SLC Agricola SA.....	15,290	130,320
Sul America SA.....	62,037	281,883
Tegma Gestao Logistica SA.....	6,400	16,525
TIM SA.....	123,875	301,422
Trisul SA.....	19,000	13,954
Tupy SA.....	12,000	52,809
Ultrapar Participacoes SA.....	94,870	232,678
Unipar Carbocloro SA.....	1,411	22,198
Usinas Siderurgicas de Minas Gerais SA Usiminas.....	24,300	39,122
Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA.....	6,300	12,834
* Via SA.....	27,900	12,941
Vibra Energia SA.....	158,205	509,096
Vulcabras Azaleia SA.....	13,400	29,705
Wilson Sons Holdings Brasil SA.....	11,500	18,470
YDUQS Participacoes SA.....	44,975	115,173
TOTAL BRAZIL.....		<u>7,785,882</u>
CHILE — (0.4%)		
Besalco SA.....	30,796	8,824
CAP SA.....	6,796	62,193
Cencosud SA.....	96,227	131,456
Cia Sud Americana de Vapores SA.....	1,495,156	161,778
Clinica Las Condes SA.....	256	3,523
Empresa Nacional de Telecomunicaciones SA.....	15,904	52,594
Empresas CMPC SA.....	119,849	203,628
Grupo Security SA.....	261,435	37,862
Hortifrut SA.....	4,044	3,637
Inversiones Aguas Metropolitanas SA.....	75,530	33,109
Inversiones La Construccion SA.....	1,182	3,543
Itau CorpBanca Chile SA.....	20,523,221	44,344
PAZ Corp. SA.....	24,759	7,023
Ripley Corp. SA.....	148,996	22,238
Salfacorp SA.....	59,339	16,384
Sigdo Koppers SA.....	56,342	55,085
SMU SA.....	221,929	22,658
Sociedad Matriz SAAM SA.....	472,935	29,643
SONDA SA.....	48,024	15,775
TOTAL CHILE.....		<u>915,297</u>
CHINA — (24.4%)		
* 21Vianet Group, Inc., ADR.....	17,862	92,168
* 263 Network Communications Co. Ltd., Class A.....	42,100	26,482

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	12,922	\$187,627
*	154,000	76,657
Ω	219,000	145,772
	18,200	7,141
	116,000	224,904
Ω	78,000	14,562
	12,300	32,528
	10,600	17,986
	28,900	40,391
	22,100	31,489
	252,000	82,575
*	2,073	10,178
*	198,000	155,407
	105,000	11,505
*	1,670,000	142,496
Ω	89,250	108,864
*	21,700	15,204
	590,000	216,089
	264,600	87,692
	6,300	24,720
	10,900	11,829
	13,300	21,627
	23,800	68,131
	24,400	19,458
*	7,100	8,716
	14,800	24,390
	21,800	73,284
*	374,000	20,298
*††	7,000	1,244
	118,000	31,406
	15,000	442
*Ω	26,000	11,129
	115,000	56,875
Ω	26,000	41,468
	447,000	238,495
#Ω	336,000	90,420
Ω	80,000	5,080
	32,200	35,403
	17,300	39,612
	69,500	36,612
	38,500	32,025
	44,550	42,430
*	100,500	26,592
*Ω	131,890	23,157
*	50,000	25,320
*	22,700	67,050
	267,000	37,103
	20,900	24,365
	16,400	10,848
	97,760	42,729
*	266,000	156,369
*	42,600	45,933
*	1,042,000	30,669
	44,300	55,019
*	1,640,000	16,715
	85,000	272,423
	832,000	252,246
*††	776,000	6,129
	14,852	28,810

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	29,300	\$ 21,786
*	768,000	7,855
*	31,300	25,420
	92,000	11,246
*	85,200	31,250
*	27,100	36,408
	36,800	30,418
	21,200	13,324
	10,900	38,035
	22,200	31,674
	11,100	15,695
	22,700	21,591
	25,700	16,146
	34,800	42,882
	15,870	50,079
	36,200	25,648
	64,000	13,208
*	15,700	20,407
	22,200	19,647
	11,600	21,748
*	71,897	23,043
	14,600	26,231
*††	424,000	74,730
	21,200	21,913
	86,000	220,951
	243,000	62,022
	30,604	74,451
	43,000	9,092
	47,840	51,802
	13,000	22,484
	21,600	20,143
*	618,000	14,252
	214,000	14,668
*	43,300	57,422
*	27,700	10,211
	47,700	38,646
	188,000	20,564
	22,000	9,323
	195,210	17,167
	107,000	16,226
#	216,000	86,580
	81,400	65,761
	99,000	25,270
	4,400	7,657
	31,400	22,714
	9,200	19,273
	30,900	36,195
*	12,800	19,226
	434,000	24,596
*	591,408	8,004
#	51,500	31,410
	352,000	95,235
Ω	345,000	61,463
	8,800	10,622
	1,569,000	216,132
	317,000	246,603
	406,000	165,066
*	201,500	159,553

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	201,500	\$390,645
Ω	220,000	28,037
*	334,200	58,847
	642,000	31,932
*	1,223	22,156
*	346,000	126,069
	468,000	29,779
*	228,779	77,877
	362,000	47,999
Ω	112,000	25,392
	228,000	173,245
*	6,200	9,475
*	21,400	37,461
	212,000	67,506
	494,000	244,297
	438,400	673,884
#	122,000	19,592
	13,300	37,233
	27,400	36,639
	112,000	15,125
	156,500	52,860
*	49,900	18,636
*	97,000	62,729
	340,500	354,826
	101,970	98,684
	380,000	88,185
	22,000	5,163
	148,000	181,383
	100,000	47,063
*Ω	51,400	202,572
	160,000	254,353
	15,260	32,916
	85,200	87,562
	332,000	27,518
	278,308	448,869
	7,100	17,261
	48,200	44,661
	494,000	64,880
	4,000	17,167
	900,000	903,352
	10,800	42,016
Ω	80,000	25,471
*	23,600	16,998
*	1,080,000	43,329
	252,000	232,136
	150,000	30,219
	300,000	144,560
	10,200	7,005
	22,100	28,099
Ω	286,000	91,431
*	348,000	23,058
Ω	23,200	26,758
	402,000	247,270
	15,400	47,732
	130,000	545,536
	161,000	97,997
Ω	234,000	140,338
	10,100	54,371

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	163,000	\$ 64,355
*	420,000	9,536
	149,000	27,563
	332,000	29,140
#*	272,000	66,276
*Ω	453,000	21,378
	66,000	52,557
#	56,000	8,266
	652,000	44,084
	30,700	40,639
*	236,000	127,811
	685,000	24,492
	148,000	153,463
	71,500	18,231
	234,200	246,958
#*	72,000	57,593
	14,600	14,544
	512,000	217,354
*	33,300	50,632
#*	334,000	63,007
*	12,600	33,167
Ω	64,000	19,067
	12,600	14,590
	71,000	45,900
	146,000	125,891
*	220,500	14,331
*	244,000	113,963
*††	360,400	14,462
	346,000	296,215
*	9,154	65,360
	11,600	16,047
	2,400	7,962
*	22,000	7,047
*	66,000	8,105
	126,000	9,438
	436,000	151,721
	17,828	18,717
	574,140	155,932
#	128,000	118,990
	18,100	15,976
*	74,802	29,338
	674,000	42,187
*	204,000	30,886
*	114,000	31,051
	27,600	22,805
*	7,137	16,629
	6,160	11,973
	17,700	22,849
	359,000	155,755
	19,500	21,355
*††	116,194	6,883
*	94,000	16,993
	1,220,000	114,876
	112,000	61,375
*	1,560,000	24,218
	819,000	132,872
*	244,000	167,770
	116,000	31,729
	349,188	260,676

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
#	Country Garden Holdings Co. Ltd.....	1,195,000 \$462,130
	CPMC Holdings Ltd.....	77,000 30,376
*	Crazy Sports Group Ltd.....	562,000 20,731
	CSG Holding Co. Ltd., Class A.....	37,592 37,214
#	CSSC Hong Kong Shipping Co. Ltd.....	140,000 25,844
	CTS International Logistics Corp. Ltd., Class A.....	20,600 28,048
	Da Ming International Holdings Ltd.....	28,000 8,862
	Dalian Huarui Heavy Industry Group Co. Ltd., Class A.....	36,900 43,944
	Dare Power Dekor Home Co. Ltd., Class A.....	11,500 14,923
	Dawnrays Pharmaceutical Holdings Ltd.....	155,000 24,829
	Dazzle Fashion Co. Ltd., Class A.....	5,300 11,118
	DBG Technology Co. Ltd., Class A.....	9,400 15,527
*	Deppon Logistics Co. Ltd., Class A.....	6,100 12,097
	Dexin China Holdings Co. Ltd.....	108,000 29,948
	DHC Software Co. Ltd., Class A.....	40,200 36,957
	Digital China Group Co. Ltd., Class A.....	3,600 9,892
	Digital China Holdings Ltd.....	134,000 59,794
	Digital China Information Service Co. Ltd., Class A.....	13,800 23,056
	Dong-E-E-Jiao Co. Ltd., Class A.....	5,600 29,784
	Dongfang Electric Corp. Ltd., Class H.....	69,800 88,242
	Dongfeng Motor Group Co. Ltd., Class H.....	510,000 352,407
	Dongjiang Environmental Co. Ltd., Class H.....	21,200 7,886
	Dongxing Securities Co. Ltd., Class A.....	33,900 41,357
	Dongyue Group Ltd.....	156,000 169,671
*	DouYu International Holdings Ltd., ADR.....	20,175 23,000
	Dynagreen Environmental Protection Group Co. Ltd., Class H.....	46,000 17,917
	E-Commodities Holdings Ltd.....	76,000 17,368
	Edvantage Group Holdings Ltd.....	51,860 14,532
	EEKA Fashion Holdings Ltd.....	4,500 7,228
#	Essex Bio-technology Ltd.....	59,000 26,698
	Eternal Asia Supply Chain Management Ltd., Class A.....	31,100 29,993
	EVA Precision Industrial Holdings Ltd.....	112,000 30,063
#Ω	Everbright Securities Co. Ltd., Class H.....	65,200 41,495
*	Everest Medicines Ltd.....	16,000 33,127
*	Fang Holdings Ltd., ADR.....	961 961
*	Fangda Carbon New Material Co. Ltd., Class A.....	35,300 37,093
	Fangda Special Steel Technology Co. Ltd., Class A.....	24,000 23,918
#	Fanhua, Inc., Sponsored ADR.....	6,773 35,660
#	Far East Horizon Ltd.....	310,000 255,514
	FAWER Automotive Parts Co. Ltd., Class A.....	9,200 8,168
*	FIH Mobile Ltd.....	437,000 58,499
	Financial Street Holdings Co. Ltd., Class A.....	33,100 28,188
	FinVolution Group, ADR.....	17,967 75,282
	First Capital Securities Co. Ltd., Class A.....	46,400 42,120
	First Tractor Co. Ltd., Class H.....	42,000 17,860
	Foshan Nationstar Optoelectronics Co. Ltd., Class A.....	12,400 15,275
	Fosun International Ltd.....	415,500 327,357
*	Founder Holdings Ltd.....	218,000 13,585
	Fufeng Group Ltd.....	313,000 181,497
	Fujian Funeng Co. Ltd., Class A.....	12,800 22,465
	Fujian Longking Co. Ltd., Class A.....	15,200 27,437
	Fujian Sunner Development Co. Ltd., Class A.....	10,300 30,276
*	Fullshare Holdings Ltd.....	1,047,500 15,378
	Gan & Lee Pharmaceuticals Co. Ltd., Class A.....	4,900 29,696
*	Ganglong China Property Group Ltd.....	55,000 29,409
	Gansu Shangfeng Cement Co. Ltd., Class A.....	12,240 26,828
*	GCL Technology Holdings Ltd.....	166,000 72,647
*	GDS Holdings Ltd., Class A.....	103,900 355,875
	Geely Automobile Holdings Ltd.....	252,000 499,689

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	19,300	\$ 33,581
	774,000	64,036
Ω	183,500	115,438
*	13,600	11,887
*	22,000	9,222
	34,400	42,869
*	294,000	5,026
#*	628,000	2,647
	63,000	44,345
	43,000	7,448
*	101,000	11,843
	189,500	105,000
*	44,500	23,729
*	33,900	16,510
	194,000	36,524
	175,000	20,294
	155,000	306,382
	31,300	42,762
	41,100	28,965
	21,300	15,665
	3,700	18,970
	17,100	20,956
	6,100	20,637
	39,961	57,871
*	208,000	35,225
	29,300	27,994
	45,100	19,037
	396,000	371,706
	21,800	41,895
	26,000	68,685
	38,600	51,304
	36,814	35,027
	16,800	19,460
*	8,500	9,728
	20,900	26,288
	45,390	43,609
*	35,000	85,864
	102,000	244,098
	412,400	276,205
Ω	88,000	9,071
*	23,000	30,039
*	11,800	33,957
	12,000	26,585
	22,600	20,398
	34,100	48,270
*	16,700	12,732
*Ω	451,000	35,053
*	164,000	47,451
	18,000	21,645
#	26,441	118,456
	18,300	23,353
	93,500	452,560
*	392,000	12,777
	21,600	50,253
	18,500	25,718
	83,100	34,479
*	390,000	46,060
	77,000	88,913
*	47,400	20,711

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Homeland Interactive Technology Ltd.....	66,000	\$ 13,221
* Hongda Xingye Co. Ltd., Class A.....	48,800	26,648
* Honghua Group Ltd.....	763,000	23,302
*††Ω Honworld Group Ltd.....	46,500	3,410
Hopefluent Group Holdings Ltd.....	28,000	4,023
Hopson Development Holdings Ltd.....	142,780	188,712
#*Ω Hua Hong Semiconductor Ltd.....	71,000	212,659
Huaan Securities Co. Ltd., Class A.....	32,630	21,017
Huafa Industrial Co. Ltd. Zhuhai, Class A.....	15,200	17,543
* Huafon Microfibre Shanghai Technology Co. Ltd.....	9,700	5,740
Huafu Fashion Co. Ltd., Class A.....	18,000	9,822
Huaibei Mining Holdings Co. Ltd., Class A.....	11,300	21,868
Huapont Life Sciences Co. Ltd., Class A.....	18,200	15,967
Ω Huatai Securities Co. Ltd., Class H.....	36,000	47,488
Huaxi Securities Co. Ltd., Class A.....	25,600	28,299
Huaxin Cement Co. Ltd., Class A.....	18,399	49,063
Hubei Biocause Pharmaceutical Co. Ltd., Class A.....	52,600	26,212
Hubei Jumpcan Pharmaceutical Co. Ltd., Class A.....	9,200	33,133
Huishang Bank Corp. Ltd., Class H.....	31,000	9,973
Humanwell Healthcare Group Co. Ltd., Class A.....	8,500	22,174
Hunan Gold Corp. Ltd., Class A.....	22,492	41,213
Hunan TV & Broadcast Intermediary Co. Ltd., Class A.....	13,300	10,015
Hunan Valin Steel Co. Ltd., Class A.....	75,200	50,831
#* HUYA, Inc., ADR.....	16,789	55,404
* Hytera Communications Corp. Ltd., Class A.....	29,500	23,275
*Ω iDreamSky Technology Holdings Ltd.....	74,000	44,942
IKD Co. Ltd., Class A.....	4,600	13,401
Ω IMAX China Holding, Inc.....	16,100	14,385
Infore Environment Technology Group Co. Ltd., Class A.....	41,500	31,400
*Ω Ingdan, Inc.....	64,000	17,764
* Inke Ltd.....	144,000	22,175
Inner Mongolia Dian Tou Energy Corp. Ltd., Class A.....	19,300	38,255
Inner Mongolia ERDOS Resources Co. Ltd., Class A.....	7,000	18,976
Inner Mongolia Junzheng Energy & Chemical Industry Group Co. Ltd., Class A.....	79,800	53,932
* Inner Mongolia Xingye Mining Co. Ltd., Class A.....	18,300	20,625
Inner Mongolia Yitai Coal Co. Ltd., Class H.....	25,400	34,197
Inner Mongolia Yuan Xing Energy Co. Ltd., Class A.....	32,900	44,678
* Inspur International Ltd.....	72,000	25,605
Intco Medical Technology Co. Ltd., Class A.....	7,680	26,243
IVD Medical Holding Ltd.....	28,000	8,207
* JH Educational Technology, Inc.....	44,000	21,127
* Jiangnan Group Ltd.....	598,000	17,156
Jiangsu Changshu Rural Commercial Bank Co. Ltd., Class A.....	24,900	28,573
Jiangsu Guotai International Group Co. Ltd., Class A.....	19,600	28,446
Jiangsu Jiangyin Rural Commercial Bank Co. Ltd., Class A.....	18,560	13,466
* Jiangsu Leike Defense Technology Co. Ltd., Class A.....	14,800	12,550
* Jiangsu Lihua Animal Husbandry Stock Co. Ltd., Class A.....	1,900	12,132
Jiangsu Linyang Energy Co. Ltd., Class A.....	21,500	30,711
Jiangsu Provincial Agricultural Reclamation & Development Corp.....	18,300	35,866
Jiangsu Shuangxing Color Plastic New Materials Co. Ltd., Class A.....	13,600	56,042
Jiangsu Zhangjiagang Rural Commercial Bank Co. Ltd., Class A.....	32,520	26,128
Jiangsu Zijin Rural Commercial Bank Co. Ltd., Class A.....	39,500	16,545
Jiangxi Bank Co. Ltd., Class H.....	140,500	14,481
Jiangxi Copper Co. Ltd., Class H.....	186,000	227,850
Jiangxi Wannianqing Cement Co. Ltd., Class A.....	7,700	11,765
* Jiangxi Zhengbang Technology Co. Ltd., Class A.....	31,500	28,432
Jiaozuo Wanfang Aluminum Manufacturing Co. Ltd., Class A.....	9,200	8,676
Jilin Aodong Pharmaceutical Group Co. Ltd., Class A.....	13,100	28,136

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Jilin Jiutai Rural Commercial Bank Corp. Ltd., Class H.....	4,400	\$ 1,281
Jinchuan Group International Resources Co. Ltd.....	263,000	28,178
Jinduicheng Molybdenum Co. Ltd., Class A.....	27,600	35,725
* Jingrui Holdings Ltd.....	117,000	8,794
#* JinkoSolar Holding Co. Ltd., ADR.....	7,079	469,479
* Jinmao Property Services Co. Ltd.....	5,740	2,951
Jinneng Science&Technology Co. Ltd., Class A.....	7,300	10,581
Jiuzhitang Co. Ltd., Class A.....	15,800	20,950
Jizhong Energy Resources Co. Ltd., Class A.....	57,400	57,342
Joincare Pharmaceutical Group Industry Co. Ltd., Class A.....	23,124	37,886
Jointown Pharmaceutical Group Co. Ltd., Class A.....	24,600	41,422
* Joy City Property Ltd.....	498,000	17,715
Ju Teng International Holdings Ltd.....	256,000	46,372
* Juneyao Airlines Co. Ltd., Class A.....	10,400	23,015
JY Grandmark Holdings Ltd.....	38,000	6,989
* Kaiser China Cultural Co. Ltd., Class A.....	8,000	6,520
*Ω Kangda International Environmental Co. Ltd.....	63,000	5,053
#* Kasen International Holdings Ltd.....	181,000	10,934
Kinetic Development Group Ltd.....	546,000	40,356
Kingboard Holdings Ltd.....	119,500	349,622
Kingboard Laminates Holdings Ltd.....	121,500	111,353
Kingfa Sci & Tech Co. Ltd., Class A.....	33,200	49,759
Kingsoft Corp. Ltd.....	123,200	411,360
* Ko Yo Chemical Group Ltd.....	252,000	8,189
* Kong Sun Holdings Ltd.....	50,000	260
Konka Group Co. Ltd., Class A.....	13,600	10,744
Kunlun Energy Co. Ltd.....	556,000	409,309
Kunlun Tech Co. Ltd., Class A.....	19,600	41,790
KWG Group Holdings Ltd.....	165,500	33,530
KWG Living Group Holdings Ltd.....	164,500	33,554
Lao Feng Xiang Co. Ltd., Class A.....	3,000	16,980
* Launch Tech Co. Ltd., Class H.....	3,500	1,326
Lee & Man Chemical Co. Ltd.....	34,000	29,949
Lee & Man Paper Manufacturing Ltd.....	219,000	83,374
Lee's Pharmaceutical Holdings Ltd.....	36,500	8,972
Ω Legend Holdings Corp., Class H.....	98,300	112,642
* Leo Group Co. Ltd., Class A.....	88,700	25,612
* LexinFintech Holdings Ltd., ADR.....	27,538	51,771
Leyard Optoelectronic Co. Ltd., Class A.....	20,000	19,153
Lianhe Chemical Technology Co. Ltd., Class A.....	7,700	21,461
Liaoning Port Co. Ltd., Class H.....	396,000	37,347
Livzon Pharmaceutical Group, Inc., Class H.....	12,700	37,861
Logan Group Co. Ltd.....	74,000	20,551
Long Yuan Construction Group Co. Ltd., Class A.....	8,300	9,296
Lonking Holdings Ltd.....	365,000	72,400
Luenmei Quantum Co. Ltd., Class A.....	13,600	15,041
Luolai Lifestyle Technology Co. Ltd., Class A.....	9,000	14,586
* Luoniushan Co. Ltd., Class A.....	15,800	15,786
Luxi Chemical Group Co. Ltd., Class A.....	27,800	58,191
*Ω Luye Pharma Group Ltd.....	289,500	86,838
* LVGEM China Real Estate Investment Co. Ltd.....	164,000	20,914
Maanshan Iron & Steel Co. Ltd., Class H.....	52,000	13,963
Maccura Biotechnology Co. Ltd., Class A.....	6,500	18,448
*Ω Maoyan Entertainment.....	56,400	51,192
* Meinian Onehealth Healthcare Holdings Co. Ltd., Class A.....	40,000	30,095
Metallurgical Corp. of China Ltd., Class H.....	506,000	105,802
Ω Midea Real Estate Holding Ltd.....	29,600	35,178
Min Xin Holdings Ltd.....	42,000	18,165
Minmetals Land Ltd.....	338,000	29,248

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CHINA — (Continued)			
Ω	Minsheng Education Group Co. Ltd.....	126,000	\$ 10,310
	Minth Group Ltd.....	110,000	294,056
	MLS Co. Ltd., Class A.....	26,700	38,571
*	MMG Ltd.....	324,000	95,840
	NanJi E-Commerce Co. Ltd., Class A.....	39,600	29,454
	Nanjing Iron & Steel Co. Ltd., Class A.....	62,300	28,248
*	Nanjing Sample Technology Co. Ltd., Class H.....	9,000	4,847
	Nanjing Securities Co. Ltd., Class A.....	60,300	71,570
	Nanjing Xinjiekou Department Store Co. Ltd., Class A.....	15,500	23,255
	NetDragon Websoft Holdings Ltd.....	30,500	60,935
	New China Life Insurance Co. Ltd., Class H.....	126,200	300,738
*	New Sparkle Roll International Group Ltd.....	152,000	2,150
*	New World Department Store China Ltd.....	54,000	7,481
	Newland Digital Technology Co. Ltd., Class A.....	8,500	19,248
#	Nexteer Automotive Group Ltd.....	158,000	126,951
	Nine Dragons Paper Holdings Ltd.....	329,000	271,341
	Ningbo Huaxiang Electronic Co. Ltd., Class A.....	12,200	31,038
*	Ningbo Joyson Electronic Corp., Class A.....	16,700	53,599
	Ningbo Sanxing Medical Electric Co. Ltd., Class A.....	20,700	38,438
*	Noah Holdings Ltd., Sponsored ADR.....	4,673	81,310
	Northeast Securities Co. Ltd., Class A.....	31,000	31,977
	NSFOCUS Technologies Group Co. Ltd., Class A.....	12,700	19,154
	Offshore Oil Engineering Co. Ltd., Class A.....	53,041	33,287
*	OFILM Group Co. Ltd., Class A.....	37,900	34,087
	Opple Lighting Co. Ltd., Class A.....	10,173	25,136
	ORG Technology Co. Ltd., Class A.....	18,200	13,677
*	Orient Group, Inc., Class A.....	37,500	15,991
Ω	Orient Securities Co. Ltd., Class H.....	116,000	55,651
	Oriental Energy Co. Ltd., Class A.....	8,500	10,539
	Oriental Pearl Group Co. Ltd., Class A.....	34,300	35,037
	Pacific Online Ltd.....	84,000	11,468
*	Pacific Securities Co. Ltd., Class A.....	51,700	21,513
	Pacific Shuanglin Bio-pharmacy Co. Ltd., Class A.....	10,200	29,143
*	Pangang Group Vanadium Titanium & Resources Co. Ltd., Class A.....	57,600	63,402
	PAX Global Technology Ltd.....	118,000	110,403
	PCI Technology Group Co. Ltd., Class A.....	29,800	28,303
	Perfect World Co. Ltd., Class A.....	19,750	43,697
*	Phoenix Media Investment Holdings Ltd.....	272,000	12,791
	PICC Property & Casualty Co. Ltd., Class H.....	146,000	149,868
	Pingdingshan Tianan Coal Mining Co. Ltd., Class A.....	14,500	25,763
	Poly Property Group Co. Ltd.....	535,560	114,787
	Pou Sheng International Holdings Ltd.....	480,000	52,569
	Powerlong Real Estate Holdings Ltd.....	66,000	8,836
	Prinx Chengshan Holding Ltd.....	18,000	16,346
*	PW Medtech Group Ltd.....	123,000	12,224
*	Q Technology Group Co. Ltd.....	49,000	28,125
	Qingdao Gon Technology Co. Ltd., Class A.....	3,900	14,878
	Qingdao Hanhe Cable Co. Ltd., Class A.....	49,700	33,432
Ω	Qingdao Port International Co. Ltd., Class H.....	30,000	14,231
	Qingdao Rural Commercial Bank Corp., Class A.....	58,800	27,092
	Qingling Motors Co. Ltd., Class H.....	156,000	24,423
	Qinhuangdao Port Co. Ltd., Class H.....	55,000	7,974
	Radiance Holdings Group Co. Ltd.....	71,000	38,448
	Rainbow Digital Commercial Co. Ltd., Class A.....	8,000	7,179
	Realcan Pharmaceutical Group Co. Ltd., Class A.....	34,200	22,218
Ω	Red Star Macalline Group Corp. Ltd., Class H.....	104,980	39,961
Ω	Redco Properties Group Ltd.....	160,000	39,543
*	Redsun Properties Group Ltd.....	92,000	16,864
	Renhe Pharmacy Co. Ltd., Class A.....	38,400	34,480

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* RiseSun Real Estate Development Co. Ltd., Class A.....	58,200	\$ 24,215
* Ronshine China Holdings Ltd.....	56,000	7,339
Sansteel Minguang Co. Ltd. Fujian, Class A.....	19,516	16,038
Sansure Biotech, Inc., Class A.....	4,502	19,514
Sealand Securities Co. Ltd., Class A.....	67,800	34,972
* Seazen Group Ltd.....	356,190	122,067
* Secoo Holding Ltd., ADR.....	6,300	1,627
SGIS Songshan Co. Ltd., Class A.....	31,900	16,196
Shaanxi Construction Machinery Co. Ltd., Class A.....	22,550	19,951
Shan Xi Hua Yang Group New Energy Co. Ltd., Class A.....	14,600	46,260
Shandong Bohui Paper Industrial Co. Ltd., Class A.....	12,200	13,688
Shandong Buchang Pharmaceuticals Co. Ltd., Class A.....	10,000	28,142
* Shandong Chenming Paper Holdings Ltd., Class H.....	84,000	29,596
Shandong Humon Smelting Co. Ltd., Class A.....	15,300	22,820
* Shandong Molong Petroleum Machinery Co. Ltd., Class H.....	32,800	12,241
Shandong New Beiyang Information Technology Co. Ltd., Class A.....	16,000	18,744
Shandong Sun Paper Industry JSC Ltd., Class A.....	29,819	52,024
Shandong Weigao Group Medical Polymer Co. Ltd., Class H.....	313,200	391,769
Shandong Xiantan Co. Ltd., Class A.....	10,050	14,025
Shandong Xinhua Pharmaceutical Co. Ltd., Class H.....	20,000	13,060
Shanghai 2345 Network Holding Group Co. Ltd., Class A.....	83,500	27,330
Shanghai AJ Group Co. Ltd., Class A.....	15,600	13,590
Shanghai Construction Group Co. Ltd., Class A.....	26,039	11,328
* Shanghai Electric Group Co. Ltd., Class H.....	394,000	98,605
Shanghai Environment Group Co. Ltd., Class A.....	10,600	15,812
Shanghai Industrial Development Co. Ltd., Class A.....	28,100	14,853
Shanghai Industrial Holdings Ltd.....	88,000	124,434
Shanghai Industrial Urban Development Group Ltd.....	515,200	41,296
Shanghai Kindly Medical Instruments Co. Ltd., Class H.....	6,400	20,360
Shanghai Maling Aquarius Co. Ltd., Class A.....	12,900	14,238
Shanghai Mechanical & Electrical Industry Co. Ltd., Class A.....	4,900	11,244
Shanghai Pharmaceuticals Holding Co. Ltd., Class H.....	147,400	221,972
Shanghai Shyndec Pharmaceutical Co. Ltd., Class A.....	8,400	11,657
Shanghai Tunnel Engineering Co. Ltd., Class A.....	24,900	20,199
Shanghai Waigaoqiao Free Trade Zone Group Co. Ltd., Class A.....	14,700	27,843
Shanghai Yuyuan Tourist Mart Group Co. Ltd., Class A.....	29,900	37,073
Shanghai Zhangjiang High-Tech Park Development Co. Ltd., Class A.....	16,500	28,507
Shanghai Zijiang Enterprise Group Co. Ltd., Class A.....	23,300	20,628
Shanxi Blue Flame Holding Co. Ltd., Class A.....	13,300	20,063
Shanxi Coking Co. Ltd., Class A.....	32,110	29,910
Shanxi Coking Coal Energy Group Co. Ltd., Class A.....	31,450	54,725
Shanxi Lu'an Environmental Energy Development Co. Ltd., Class A.....	26,500	54,181
Shanxi Securities Co. Ltd., Class A.....	49,010	39,740
Shanxi Taigang Stainless Steel Co. Ltd., Class A.....	83,400	61,400
Shanying International Holding Co. Ltd., Class A.....	57,700	23,830
*Ω Shengjing Bank Co. Ltd., Class H.....	157,000	120,074
Ω Shenwan Hongyuan Group Co. Ltd., Class H.....	210,400	39,408
Shenzhen Agricultural Products Group Co. Ltd., Class A.....	18,000	16,092
* Shenzhen Airport Co. Ltd., Class A.....	31,600	32,165
Shenzhen Aisidi Co. Ltd., Class A.....	23,200	29,952
Shenzhen Cereals Holdings Co. Ltd., Class A.....	16,000	18,596
Shenzhen Gas Corp. Ltd., Class A.....	10,500	11,164
Shenzhen Gongjin Electronics Co. Ltd., Class A.....	11,600	12,903
Shenzhen Hepalink Pharmaceutical Group Co. Ltd., Class A.....	11,000	26,059
Ω Shenzhen Hepalink Pharmaceutical Group Co. Ltd., Class H.....	19,000	15,833
Shenzhen Huaqiang Industry Co. Ltd., Class A.....	7,000	12,825
Shenzhen International Holdings Ltd.....	265,200	244,273
Shenzhen Investment Ltd.....	548,068	103,328
Shenzhen Jinjia Group Co. Ltd., Class A.....	22,900	31,488

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	16,700	\$ 29,158
	5,900	19,549
*	72,200	41,913
*	31,000	16,262
*	15,200	14,972
	5,800	10,900
	8,100	20,696
	11,800	10,115
	24,900	23,479
	33,849	25,302
	25,500	15,996
	35,700	23,667
*	19,700	18,798
	4,400	14,484
††	111,000	46,946
	468,000	80,565
	332,790	118,468
*	25,700	15,406
	643,500	85,299
*	13,100	20,216
	91,160	52,570
	19,293	63,106
	4,900	15,402
	563,000	80,425
*	324,000	20,610
††	28,000	335
	13,700	13,242
	464,000	63,879
	29,300	37,000
*	583,200	16,219
	21,100	30,890
	378,000	61,175
	209,000	89,748
	230,000	72,153
	616,000	101,459
	238,400	546,219
	8,200	21,238
	393,000	117,868
	114,000	134,704
	15,900	43,495
	208,179	97,710
*	267,000	46,597
	63,310	62,124
	58,600	33,278
*	7,748	6,463
	184,000	104,422
*	30,000	8,463
	19,300	16,314
	353,000	104,071
	9,500	24,466
	39,700	21,362
*††Ω	74,000	2,616
*	14,400	15,302
	7,100	18,769
	16,900	67,115
*	24,461	17,900
	8,000	5,650
	240,000	32,405
*	21,500	21,821

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Tangrenshen Group Co. Ltd., Class A.....	14,600	\$ 21,814
Tangshan Jidong Cement Co. Ltd., Class A.....	19,100	27,397
TangShan Port Group Co. Ltd., Class A.....	72,600	28,156
Tangshan Sanyou Chemical Industries Co. Ltd., Class A.....	23,900	24,280
Tasly Pharmaceutical Group Co. Ltd., Class A.....	13,000	19,635
TCL Electronics Holdings Ltd.....	176,000	83,845
* Tencent Music Entertainment Group, ADR.....	87,413	368,009
Tenfu Cayman Holdings Co. Ltd.....	7,000	4,504
Tian An China Investment Co. Ltd.....	123,000	63,338
Tian Di Science & Technology Co. Ltd., Class A.....	49,300	36,891
*†† Tian Shan Development Holding Ltd.....	52,000	9,787
Tiande Chemical Holdings Ltd.....	156,000	50,651
Tiangong International Co. Ltd.....	200,000	72,299
Tianjin Capital Environmental Protection Group Co. Ltd., Class H.....	62,000	24,802
Tianjin Chase Sun Pharmaceutical Co. Ltd., Class A.....	33,500	31,343
Tianjin Guangyu Development Co. Ltd., Class A.....	13,400	25,879
Tianjin Port Development Holdings Ltd.....	526,000	40,939
Tianjin Ringpu Bio-Technology Co. Ltd., Class A.....	4,600	11,608
Tianjin Teda Co. Ltd., Class A.....	47,200	29,377
# Tianneng Power International Ltd.....	122,000	143,008
Tianshui Huatian Technology Co. Ltd., Class A.....	37,500	49,401
* Tibet Water Resources Ltd.....	121,000	8,026
Times China Holdings Ltd.....	66,000	13,122
TK Group Holdings Ltd.....	26,000	5,929
Tomson Group Ltd.....	80,000	18,635
Tong Ren Tang Technologies Co. Ltd., Class H.....	112,000	78,812
* Tongcheng Travel Holdings Ltd.....	125,200	239,334
* Tongdao Liepin Group.....	25,600	33,040
* TongFu Microelectronics Co. Ltd., Class A.....	14,500	35,588
* Tongguan Gold Group Ltd.....	112,000	7,416
Tongling Jingda Special Magnet Wire Co. Ltd., Class A.....	26,500	25,045
Tongling Nonferrous Metals Group Co. Ltd., Class A.....	138,400	62,412
Tongyu Heavy Industry Co. Ltd., Class A.....	60,200	27,309
Topsec Technologies Group, Inc., Class A.....	14,700	20,066
Transfar Zhilian Co. Ltd., Class A.....	38,900	33,111
TravelSky Technology Ltd., Class H.....	132,000	218,768
* Trigiant Group Ltd.....	210,000	16,352
* Trip.com Group Ltd., ADR.....	1,072	27,636
* Trip.com Group Ltd.....	53,700	1,384,427
TRS Information Technology Corp. Ltd., Class A.....	11,500	23,771
Truly International Holdings Ltd.....	296,000	66,557
* Tunghsu Optoelectronic Technology Co. Ltd., Class A.....	52,300	14,998
* Tus Environmental Science & Technology Development Co. Ltd., Class A....	23,793	13,816
Unilumin Group Co. Ltd., Class A.....	12,900	12,465
Uni-President China Holdings Ltd.....	168,000	153,680
United Energy Group Ltd.....	1,148,000	131,912
Universal Scientific Industrial Shanghai Co. Ltd., Class A.....	14,300	37,948
Valiant Co. Ltd., Class A.....	13,000	35,007
Vatti Corp. Ltd., Class A.....	16,200	15,162
Victory Giant Technology Huizhou Co. Ltd., Class A.....	11,700	27,413
Vinda International Holdings Ltd.....	48,000	127,708
* Viomi Technology Co. Ltd., ADR.....	5,130	8,516
* Vipshop Holdings Ltd., ADR.....	58,456	535,457
Visual China Group Co. Ltd., Class A.....	11,400	21,542
*Ω Viva Biotech Holdings.....	103,500	27,857
Wangfujing Group Co. Ltd., Class A.....	7,200	22,971
Wangsu Science & Technology Co. Ltd., Class A.....	28,600	22,458
Wanguo International Mining Group Ltd.....	26,000	6,484
Wanxiang Qianchao Co. Ltd., Class A.....	31,900	31,226

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Wasion Holdings Ltd.....	56,000	\$ 20,001
Wasu Media Holding Co. Ltd., Class A.....	14,000	15,461
* Weibo Corp., Sponsored ADR.....	8,697	167,156
Weichai Power Co. Ltd., Class H.....	205,000	293,086
Weifu High-Technology Group Co. Ltd., Class A.....	12,200	35,375
Weiqiao Textile Co., Class H.....	68,500	13,529
West China Cement Ltd.....	394,000	46,166
Western Securities Co. Ltd., Class A.....	47,700	45,126
Wharf Holdings Ltd.....	220,000	804,517
* Wison Engineering Services Co. Ltd.....	126,000	4,640
Wolong Electric Group Co. Ltd., Class A.....	12,900	28,207
Wuchan Zhongda Group Co. Ltd., Class A.....	50,940	36,339
Wuhu Token Science Co. Ltd., Class A.....	41,900	44,739
Wuling Motors Holdings Ltd.....	110,000	15,026
Wuxi Boton Technology Co. Ltd., Class A.....	4,200	10,805
Wuxi Taiji Industry Co. Ltd., Class A.....	24,500	26,378
Ω Xiabuxiabu Catering Management China Holdings Co. Ltd.....	46,500	19,848
Xiamen C & D, Inc., Class A.....	23,708	39,539
Xiamen Comfort Science & Technology Group Co. Ltd., Class A.....	9,400	11,196
Xiamen International Port Co. Ltd., Class H.....	114,000	31,668
Xiamen ITG Group Corp. Ltd., Class A.....	23,400	24,102
Xianhe Co. Ltd., Class A.....	3,200	12,878
* Xinchen China Power Holdings Ltd.....	207,000	13,178
Xinfengming Group Co. Ltd., Class A.....	14,000	20,780
Xingda International Holdings Ltd.....	223,372	42,953
Xingfa Aluminium Holdings Ltd.....	20,000	21,886
Xinhu Zhongbao Co. Ltd., Class A.....	112,100	44,136
Xinhua Winshare Publishing & Media Co. Ltd., Class H.....	62,000	42,963
Xinjiang Goldwind Science & Technology Co. Ltd., Class H.....	102,878	183,791
Xinjiang Tianshan Cement Co. Ltd., Class A.....	13,600	23,052
* Xinjiang Xinxin Mining Industry Co. Ltd., Class H.....	152,000	24,121
Xinjiang Zhongtai Chemical Co. Ltd., Class A.....	34,300	37,718
Xinte Energy Co. Ltd., Class H.....	39,200	104,211
Xinxing Ductile Iron Pipes Co. Ltd., Class A.....	25,483	16,674
Xinyangfeng Agricultural Technology Co. Ltd., Class A.....	10,100	25,142
Xinyi Energy Holdings Ltd.....	212,000	107,342
Xinyu Iron & Steel Co. Ltd., Class A.....	40,200	26,847
Xuji Electric Co. Ltd., Class A.....	11,800	38,906
* Xunlei Ltd., ADR.....	18,989	32,091
* Yanchang Petroleum International Ltd.....	680,000	4,793
Ω Yangtze Optical Fibre & Cable Joint Stock Ltd. Co., Class H.....	20,000	36,333
Yankuang Energy Group Co. Ltd., Class H.....	42,000	131,242
Yantai Changyu Pioneer Wine Co. Ltd., Class A.....	7,800	31,839
Yantai Dongcheng Pharmaceutical Co. Ltd., Class A.....	5,900	12,684
Yantai Jereh Oilfield Services Group Co. Ltd., Class A.....	6,400	34,141
* Yashili International Holdings Ltd.....	201,000	27,898
Yeebo International Holdings Ltd.....	46,000	18,063
#*Ω YiChang HEC Changjiang Pharmaceutical Co. Ltd., Class H.....	43,200	28,709
* Yifan Pharmaceutical Co. Ltd., Class A.....	20,200	35,987
Yincheng International Holding Co. Ltd.....	48,000	18,251
Yintai Gold Co. Ltd., Class A.....	39,400	63,536
* Yiren Digital Ltd., Sponsored ADR.....	15,061	19,429
*Ω Yixin Group Ltd.....	105,500	13,062
Yixintang Pharmaceutical Group Co. Ltd., Class A.....	6,500	24,130
Yonghui Superstores Co. Ltd., Class A.....	100,600	51,888
Yotrio Group Co. Ltd., Class A.....	30,100	15,762
Youngor Group Co. Ltd., Class A.....	54,700	52,968
* Youzu Interactive Co. Ltd., Class A.....	12,600	16,952
* Yuan Heng Gas Holdings Ltd.....	260,000	16,846

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Yuexiu Property Co. Ltd.....	243,600	\$ 304,332
Yunnan Copper Co. Ltd., Class A.....	22,400	38,326
Yunnan Tin Co. Ltd., Class A.....	17,600	39,349
Zepp Health Corp., ADR.....	4,441	7,727
* Zhaojin Mining Industry Co. Ltd., Class H.....	128,000	122,261
Zhefu Holding Group Co. Ltd., Class A.....	42,200	39,528
Zhejiang China Commodities City Group Co. Ltd., Class A.....	50,200	39,478
Zhejiang Communications Technology Co. Ltd.....	11,800	12,026
Zhejiang Conba Pharmaceutical Co. Ltd., Class A.....	17,200	10,937
Zhejiang Crystal-Optech Co. Ltd., Class A.....	17,400	31,388
Zhejiang Hailiang Co. Ltd., Class A.....	21,600	38,615
Zhejiang Hisoar Pharmaceutical Co. Ltd., Class A.....	17,500	18,909
Zhejiang Huace Film & Television Co. Ltd., Class A.....	54,800	37,728
Zhejiang Jiahua Energy Chemical Industry Co. Ltd., Class A.....	14,600	22,103
* Zhejiang Jingu Co. Ltd., Class A.....	16,100	20,274
Zhejiang Jingxin Pharmaceutical Co. Ltd., Class A.....	23,280	29,964
Zhejiang JIULI Hi-tech Metals Co. Ltd., Class A.....	10,492	27,045
Zhejiang Juhua Co. Ltd., Class A.....	23,400	60,172
Zhejiang Longsheng Group Co. Ltd., Class A.....	46,300	68,227
Zhejiang Medicine Co. Ltd., Class A.....	8,405	17,769
Zhejiang Orient Financial Holdings Group Co. Ltd., Class A.....	25,480	15,072
Zhejiang Runtu Co. Ltd., Class A.....	10,300	12,250
Zhejiang Semir Garment Co. Ltd., Class A.....	33,700	26,700
Zhejiang Southeast Space Frame Co. Ltd., Class A.....	10,400	13,869
Zhejiang Tianyu Pharmaceutical Co. Ltd., Class A.....	4,900	18,958
* Zhejiang Wanfeng Auto Wheel Co. Ltd., Class A.....	21,700	21,884
* Zhejiang Wanliyang Co. Ltd., Class A.....	13,900	21,083
Zhejiang Wanma Co. Ltd., Class A.....	25,300	34,122
Zhejiang Xianju Pharmaceutical Co. Ltd., Class A.....	13,900	18,240
Zhejiang Yinlun Machinery Co. Ltd., Class A.....	13,300	32,107
Zhengzhou Coal Mining Machinery Group Co. Ltd., Class H.....	34,200	49,274
* Zhong An Group Ltd.....	490,000	16,264
#*Ω ZhongAn Online P&C Insurance Co. Ltd., Class H.....	68,500	173,936
Zhongji Innolight Co. Ltd., Class A.....	6,300	30,699
Zhongjin Gold Corp. Ltd., Class A.....	62,900	67,644
Zhongshan Broad Ocean Motor Co. Ltd., Class A.....	33,000	31,879
* Zhongtian Financial Group Co. Ltd., Class A.....	95,600	24,730
*Ω Zhongyuan Bank Co. Ltd., Class H.....	501,000	45,912
# Zhuguang Holdings Group Co. Ltd.....	252,000	34,643
* Zhuhai Orbita Aerospace Science & Technology Co. Ltd., Class A.....	19,100	22,795
Zhuzhou CRRC Times Electric Co.....	28,500	122,389
Zhuzhou Kibing Group Co. Ltd., Class A.....	17,200	29,286
* Zibo Qixiang Tengda Chemical Co. Ltd., Class A.....	29,820	33,327
Zoomlion Heavy Industry Science & Technology Co. Ltd., Class H.....	175,600	91,295
TOTAL CHINA.....		<u>48,655,032</u>
COLOMBIA — (0.1%)		
Cementos Argos SA.....	34,059	30,984
* Corp. Financiera Colombiana SA.....	1,030	4,709
Grupo Argos SA.....	41,169	116,199
Mineros SA.....	58,523	30,033
TOTAL COLOMBIA.....		<u>181,925</u>
GREECE — (0.4%)		
* Alpha Services & Holdings SA.....	88,556	78,711
Autohellas Tourist & Trading SA.....	1,238	12,186
Bank of Greece.....	2,693	42,721
* Ellaktor SA.....	8,370	13,650

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GREECE — (Continued)		
ElvalHalcor SA.....	8,527	\$ 12,274
Fourlis Holdings SA.....	7,278	22,786
Hellenic Petroleum Holdings SA.....	8,289	53,310
* Intracom Holdings SA.....	5,005	9,442
JUMBO SA.....	10,150	157,374
* LAMDA Development SA.....	9,148	54,357
Motor Oil Hellas Corinth Refineries SA.....	8,499	147,316
* Piraeus Financial Holdings SA.....	61,528	56,070
Plastika Kritis SA.....	839	13,255
Thrace Plastics Holding & Co.....	2,454	9,635
Titan Cement International SA.....	5,440	62,468
TOTAL GREECE.....		<u>745,555</u>
HONG KONG — (0.1%)		
Ω BOC Aviation Ltd.....	17,900	152,340
#* Tongda Group Holdings Ltd.....	985,000	16,935
TOTAL HONG KONG.....		<u>169,275</u>
INDIA — (16.8%)		
Aarti Drugs Ltd.....	3,375	18,183
Aarti Industries Ltd.....	14,345	141,861
ACC Ltd.....	8,767	246,986
Action Construction Equipment Ltd.....	8,035	22,842
Adani Enterprises Ltd.....	8,346	271,203
* Adani Transmission Ltd.....	25,846	1,025,332
ADF Foods Ltd.....	985	8,715
* Aditya Birla Capital Ltd.....	73,935	99,543
Advanced Enzyme Technologies Ltd.....	4,364	15,941
Aegis Logistics Ltd.....	15,179	49,557
AGI Greenpac Ltd.....	3,184	11,387
Agro Tech Foods Ltd.....	885	8,733
* Ahluwalia Contracts India Ltd.....	2,928	17,570
AIA Engineering Ltd.....	4,627	140,067
Ajanta Pharma Ltd.....	4,137	66,651
Alembic Ltd.....	6,876	6,116
Alembic Pharmaceuticals Ltd.....	7,225	64,179
Alkem Laboratories Ltd.....	2,747	112,022
Allcargo Logistics Ltd.....	7,469	28,966
Amara Raja Batteries Ltd.....	13,772	85,695
* Amber Enterprises India Ltd.....	1,207	38,158
Ambuja Cements Ltd.....	31,888	151,275
Anant Raj Ltd.....	16,935	15,897
Andhra Sugars Ltd.....	8,815	15,178
Apar Industries Ltd.....	3,450	49,494
* APL Apollo Tubes Ltd.....	5,380	64,921
Apollo Tyres Ltd.....	48,732	135,461
* Arvind Fashions Ltd.....	3,462	12,947
* Arvind Ltd.....	22,037	25,739
Asahi India Glass Ltd.....	9,893	73,981
Ashok Leyland Ltd.....	153,980	289,246
* Ashoka Buildcon Ltd.....	22,830	21,719
*Ω Aster DM Healthcare Ltd.....	13,536	39,172
Astra Microwave Products Ltd.....	12,431	44,875
Ω AU Small Finance Bank Ltd.....	11,096	83,117
Aurobindo Pharma Ltd.....	41,324	285,564
Automotive Axles Ltd.....	879	21,674
Avanti Feeds Ltd.....	6,008	33,604
Bajaj Consumer Care Ltd.....	16,837	34,635

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* Bajaj Hindusthan Sugar Ltd.....	120,090	\$ 15,069
Bajaj Holdings & Investment Ltd.....	4,042	264,491
Balmer Lawrie & Co. Ltd.....	10,273	14,493
Balrampur Chini Mills Ltd.....	24,145	120,376
Ω Bandhan Bank Ltd.....	44,652	156,593
Bank of Baroda.....	150,351	221,908
Bank of India.....	69,531	41,952
Bank of Maharashtra.....	86,887	18,501
Bannari Amman Sugars Ltd.....	582	18,119
BASF India Ltd.....	1,446	49,130
BEML Ltd.....	2,896	46,670
Bhansali Engineering Polymers Ltd.....	4,273	5,961
Bharat Dynamics Ltd.....	3,645	37,290
Bharat Electronics Ltd.....	142,993	497,059
Bharat Forge Ltd.....	28,637	264,875
* Bharat Heavy Electricals Ltd.....	142,805	97,286
Biocon Ltd.....	50,204	195,338
Birla Corp. Ltd.....	3,651	44,933
Birlasoft Ltd.....	21,302	90,990
Bombay Burmah Trading Co.....	3,632	43,821
Bosch Ltd.....	770	166,340
Brigade Enterprises Ltd.....	13,825	86,086
Brightcom Group Ltd.....	73,358	46,131
BSE Ltd.....	10,806	92,948
* Camlin Fine Sciences Ltd.....	4,534	6,747
Can Fin Homes Ltd.....	6,649	50,236
Canara Bank.....	53,578	150,946
Caplin Point Laboratories Ltd.....	1,504	14,908
Carborundum Universal Ltd.....	14,563	147,187
Care Ratings Ltd.....	2,317	13,311
CCL Products India Ltd.....	6,150	34,616
Ceat Ltd.....	3,566	56,918
* Central Bank of India Ltd.....	83,987	19,037
Century Enka Ltd.....	2,942	16,543
Century Plyboards India Ltd.....	2,114	15,652
Century Textiles & Industries Ltd.....	7,318	77,616
Cera Sanitaryware Ltd.....	209	12,509
Chambal Fertilisers & Chemicals Ltd.....	30,634	124,864
Cholamandalam Financial Holdings Ltd.....	12,502	99,064
Cholamandalam Investment & Finance Co. Ltd.....	42,789	383,009
Cigniti Technologies Ltd.....	1,547	9,806
Cipla Ltd.....	57,177	707,965
City Union Bank Ltd.....	54,861	110,873
Clariant Chemicals India Ltd.....	2,356	12,884
Ω Cochin Shipyard Ltd.....	3,729	15,686
Container Corp. of India Ltd.....	33,282	299,123
Coromandel International Ltd.....	15,308	198,366
Cosmo First Ltd.....	2,553	28,876
* CreditAccess Grameen Ltd.....	5,987	79,862
* CSB Bank Ltd.....	4,859	12,310
Cummins India Ltd.....	18,225	282,847
Cyient Ltd.....	10,301	107,727
* D B Realty Ltd.....	14,432	11,548
Dalmia Bharat Ltd.....	9,115	184,616
Dalmia Bharat Sugar & Industries Ltd.....	1,619	7,724
DCB Bank Ltd.....	57,328	64,426
DCM Shriram Ltd.....	4,286	54,121
* DCW Ltd.....	20,413	10,018
Deepak Fertilisers & Petrochemicals Corp. Ltd.....	8,075	72,861

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Delta Corp. Ltd.....	17,415	\$ 43,610
* DEN Networks Ltd.....	44,600	19,380
* Dhampur Bio Organics Ltd.....	5,029	2,614
Dhampur Sugar Mills Ltd.....	5,029	14,330
* Dhani Services Ltd.....	24,787	12,992
Dhanuka Agritech Ltd.....	1,649	14,474
Ω Dilip Buildcon Ltd.....	2,926	8,721
* Dish TV India Ltd.....	232,134	33,076
* Dishman Carbogen Amcis Ltd.....	4,884	7,821
Dr Reddy's Laboratories Ltd., ADR.....	12,367	636,900
* DRC Systems India Ltd.....	660	180
Dwarikesh Sugar Industries Ltd.....	25,698	38,356
* Dynamic Technologies Ltd.....	483	11,057
eClerx Services Ltd.....	1,807	49,698
Edelweiss Financial Services Ltd.....	46,865	34,555
EID Parry India Ltd.....	13,557	96,208
* EIH Ltd.....	31,373	60,384
Electrosteel Castings Ltd.....	48,829	22,342
Ω Endurance Technologies Ltd.....	3,410	62,640
Engineers India Ltd.....	34,500	29,221
EPL Ltd.....	11,439	25,030
*Ω Equitas Small Finance Bank Ltd.....	46,811	26,549
Ω Eris Lifesciences Ltd.....	2,867	24,376
Escorts Kubota Ltd.....	7,272	158,775
* Eveready Industries India Ltd.....	7,160	28,744
Everest Kanto Cylinder Ltd.....	7,155	15,372
Excel Industries Ltd.....	810	13,050
Exide Industries Ltd.....	61,622	123,575
* FDC Ltd.....	8,694	27,737
Federal Bank Ltd.....	225,306	304,345
FIEM Industries Ltd.....	1,275	26,058
Filatex India Ltd.....	17,566	20,834
Finolex Cables Ltd.....	10,965	58,833
Finolex Industries Ltd.....	45,245	76,314
Firstsource Solutions Ltd.....	40,640	57,404
Force Motors Ltd.....	534	7,038
* Fortis Healthcare Ltd.....	59,044	208,219
Gabriel India Ltd.....	14,644	24,194
GAIL India Ltd.....	225,132	417,227
Gateway Distriparks Ltd.....	29,308	26,975
* GE T&D India Ltd.....	4,524	6,574
Ω General Insurance Corp. of India.....	7,017	10,313
Genus Power Infrastructures Ltd.....	30,175	29,537
Geojit Financial Services Ltd.....	8,844	5,658
GHCL Ltd.....	12,047	97,746
GIC Housing Finance Ltd.....	4,685	8,025
Glenmark Pharmaceuticals Ltd.....	25,269	121,543
Godawari Power & Ispat Ltd.....	4,936	17,907
Godfrey Phillips India Ltd.....	2,269	32,789
Ω Godrej Agrovvet Ltd.....	5,663	36,388
* Godrej Industries Ltd.....	12,487	70,269
Goodyear India Ltd.....	858	10,278
Granules India Ltd.....	23,739	89,273
Graphite India Ltd.....	13,925	75,143
Great Eastern Shipping Co. Ltd.....	17,366	103,881
Greaves Cotton Ltd.....	10,604	21,786
Greenpanel Industries Ltd.....	2,998	16,760
Greenply Industries Ltd.....	3,563	8,256
Gujarat Alkalies & Chemicals Ltd.....	4,036	38,439

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Gujarat Ambuja Exports Ltd.....	5,770	\$ 22,144
Gujarat Fluorochemicals Ltd.....	4,974	210,546
Gujarat Mineral Development Corp. Ltd.....	17,056	34,659
Gujarat Narmada Valley Fertilizers & Chemicals Ltd.....	10,915	99,670
Gujarat Pipavav Port Ltd.....	41,924	41,218
Gujarat State Fertilizers & Chemicals Ltd.....	27,487	54,885
Gujarat State Petronet Ltd.....	44,976	131,855
Gulf Oil Lubricants India Ltd.....	1,818	9,646
* Hathway Cable & Datacom Ltd.....	33,898	7,241
HBL Power Systems Ltd.....	13,146	14,666
* HealthCare Global Enterprises Ltd.....	7,253	24,794
HEG Ltd.....	1,983	29,668
HeidelbergCement India Ltd.....	9,938	23,093
Hero MotoCorp Ltd.....	14,534	516,881
HFCL Ltd.....	90,748	76,408
Hikal Ltd.....	4,944	15,781
HIL Ltd.....	799	35,542
Himadri Speciality Chemical Ltd.....	40,762	41,990
Himatsingka Seide Ltd.....	12,730	18,743
Hinduja Global Solutions Ltd.....	3,488	57,819
Hindustan Aeronautics Ltd.....	5,635	144,362
Huhtamaki India Ltd.....	3,724	9,156
I G Petrochemicals Ltd.....	3,372	26,831
ICRA Ltd.....	426	20,984
* IDFC First Bank Ltd.....	391,650	185,673
IDFC Ltd.....	178,634	123,349
* IFB Industries Ltd.....	799	10,119
IIFL Finance Ltd.....	20,793	90,634
IIFL Securities Ltd.....	14,244	12,314
IIFL Wealth Management Ltd.....	4,460	95,221
India Cements Ltd.....	29,087	72,470
India Glycols Ltd.....	1,685	20,083
* Indiabulls Housing Finance Ltd.....	34,842	48,704
* Indiabulls Real Estate Ltd.....	37,606	34,582
Indian Bank.....	30,771	68,801
Indian Hotels Co. Ltd.....	70,198	233,751
* Indian Overseas Bank.....	227,904	49,988
Ω Indian Railway Finance Corp. Ltd.....	148,360	38,611
Indo Count Industries Ltd.....	9,730	17,027
Indoco Remedies Ltd.....	2,313	11,324
Indus Towers Ltd.....	83,051	233,902
IndusInd Bank Ltd.....	46,184	609,564
Infibeam Avenues Ltd.....	109,480	20,338
Info Edge India Ltd.....	1,518	83,323
* Insecticides India Ltd.....	1,245	16,299
Intellect Design Arena Ltd.....	7,781	62,261
IOL Chemicals & Pharmaceuticals Ltd.....	4,566	20,661
Ipca Laboratories Ltd.....	16,789	213,357
Ω IRCON International Ltd.....	15,857	7,527
ISGEC Heavy Engineering Ltd.....	2,819	16,675
J Kumar Infraprojects Ltd.....	2,635	11,174
* Jagran Prakashan Ltd.....	24,003	16,738
Jai Corp. Ltd.....	16,491	25,254
* Jaiprakash Associates Ltd.....	283,029	26,555
* Jammu & Kashmir Bank Ltd.....	45,969	16,877
Jamna Auto Industries Ltd.....	11,539	18,424
JB Chemicals & Pharmaceuticals Ltd.....	2,748	61,379
Jindal Poly Films Ltd.....	3,096	41,418
Jindal Saw Ltd.....	26,493	28,700

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* Jindal Stainless Hisar Ltd.....	14,848	\$ 44,756
* Jindal Stainless Ltd.....	25,129	37,801
Jindal Steel & Power Ltd.....	61,427	301,640
JK Cement Ltd.....	2,711	85,737
JK Lakshmi Cement Ltd.....	9,249	51,789
JK Paper Ltd.....	13,452	58,947
JK Tyre & Industries Ltd.....	16,774	25,114
JM Financial Ltd.....	74,675	60,251
JSW Energy Ltd.....	56,388	170,590
Jubilant Ingrevia Ltd.....	16,322	109,538
Jubilant Pharmova Ltd.....	12,752	58,192
Jyothy Labs Ltd.....	29,185	63,236
Kalpataru Power Transmission Ltd.....	11,248	52,741
Kalyani Steels Ltd.....	3,501	13,212
Kansai Nerolac Paints Ltd.....	8,677	43,993
Karnataka Bank Ltd.....	40,506	36,166
Karur Vysya Bank Ltd.....	53,643	39,937
Kaveri Seed Co. Ltd.....	2,664	16,342
KCP Ltd.....	5,337	7,421
KEC International Ltd.....	15,776	91,437
KEI Industries Ltd.....	6,721	105,130
Kennametal India Ltd.....	656	19,055
* Kesoram Industries Ltd.....	43,543	26,061
* Kiri Industries Ltd.....	2,791	16,833
Kirloskar Brothers Ltd.....	5,543	23,767
Kirloskar Ferrous Industries Ltd.....	9,869	24,986
Kirloskar Oil Engines Ltd.....	9,660	20,060
KNR Constructions Ltd.....	15,834	52,882
* Kolte-Patil Developers Ltd.....	6,966	23,463
Kovai Medical Center & Hospital.....	977	18,638
KPIT Technologies Ltd.....	15,845	110,151
KPR Mill Ltd.....	10,640	78,861
KRBL Ltd.....	9,700	30,011
KSB Ltd.....	2,564	47,576
L&T Finance Holdings Ltd.....	87,018	82,844
LA Opala RG Ltd.....	3,233	11,905
Lakshmi Machine Works Ltd.....	280	36,949
*Ω Lemon Tree Hotels Ltd.....	55,265	46,259
LG Balakrishnan & Bros Ltd.....	4,876	43,359
LIC Housing Finance Ltd.....	53,064	258,438
Linde India Ltd.....	3,321	153,435
LT Foods Ltd.....	10,602	12,193
Lumax Auto Technologies Ltd.....	4,144	13,599
Lupin Ltd.....	26,855	217,968
Maharashtra Seamless Ltd.....	4,580	42,419
Mahindra & Mahindra Financial Services Ltd.....	88,808	210,370
Mahindra CIE Automotive Ltd.....	20,010	67,806
Mahindra Lifespace Developers Ltd.....	12,243	61,771
Maithan Alloys Ltd.....	646	7,725
Man Infraconstruction Ltd.....	20,147	21,772
Manappuram Finance Ltd.....	54,658	68,142
Mangalam Cement Ltd.....	1,802	6,883
Marksans Pharma Ltd.....	26,446	16,333
Ω MAS Financial Services Ltd.....	2,939	20,215
Mazagon Dock Shipbuilders Ltd.....	3,955	13,904
* Meghmani Finechem Ltd.....	2,451	47,038
Meghmani Organics Ltd.....	26,079	42,351
Minda Corp. Ltd.....	8,248	23,264
* Mirza International Ltd.....	3,030	9,544

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
INDIA — (Continued)			
Ω	Mishra Dhatu Nigam Ltd.....	11,441	\$ 24,349
	MM Forgings Ltd.....	1,219	14,959
	MOIL Ltd.....	10,893	21,566
	Monte Carlo Fashions Ltd.....	1,697	16,109
*	Morepen Laboratories Ltd.....	27,770	12,719
	Motherson Sumi Systems Ltd.....	121,031	195,809
*	Motherson Sumi Wiring India Ltd.....	121,031	117,897
	Motilal Oswal Financial Services Ltd.....	5,968	57,660
	Mphasis Ltd.....	7,767	227,638
	MRF Ltd.....	277	292,705
	Multi Commodity Exchange of India Ltd.....	3,204	56,507
	Muthoot Finance Ltd.....	14,229	192,833
	Natco Pharma Ltd.....	11,479	99,033
	National Aluminium Co. Ltd.....	131,702	130,100
	Nava Ltd.....	21,905	55,677
	Navneet Education Ltd.....	13,812	18,892
	NBCC India Ltd.....	92,842	38,791
	NCC Ltd.....	61,742	45,883
	NESCO Ltd.....	1,511	11,312
	Neuland Laboratories Ltd.....	1,011	16,590
	NIIT Ltd.....	11,898	55,249
	Nilkamal Ltd.....	1,015	25,459
	Nippon Life India Asset Management Ltd.....	13,400	47,323
	NMDC Ltd.....	99,766	136,105
	NOCIL Ltd.....	20,106	70,117
	NRB Bearings Ltd.....	5,264	9,149
	Nucleus Software Exports Ltd.....	2,123	11,118
	Oberoi Realty Ltd.....	18,904	218,026
	OnMobile Global Ltd.....	12,824	21,347
	Oracle Financial Services Software Ltd.....	2,688	107,063
	Orient Cement Ltd.....	21,919	32,244
	Oriental Carbon & Chemicals Ltd.....	1,456	16,395
	Paisalo Digital Ltd.....	37,330	34,310
*	Patel Engineering Ltd.....	35,554	10,453
	PCBL Ltd.....	15,940	24,549
	Persistent Systems Ltd.....	4,470	205,237
	Petronet LNG Ltd.....	103,734	287,989
	Phoenix Mills Ltd.....	12,015	188,772
	Piramal Enterprises Ltd.....	13,926	312,865
*Ω	PNB Housing Finance Ltd.....	9,491	42,111
	PNC Infratech Ltd.....	9,087	29,274
	Polyplex Corp. Ltd.....	2,401	71,267
	Power Finance Corp. Ltd.....	149,816	219,971
	Praj Industries Ltd.....	6,095	30,586
*	Prakash Industries Ltd.....	12,834	8,590
Ω	Prataap Snacks Ltd.....	1,973	18,090
	Prestige Estates Projects Ltd.....	19,961	104,342
*	Pricol Ltd.....	18,565	35,373
*	Prism Johnson Ltd.....	45,272	69,554
	PTC India Ltd.....	49,707	52,214
	Punjab National Bank.....	260,829	103,695
Ω	Quess Corp. Ltd.....	7,312	54,568
	Radico Khaitan Ltd.....	9,936	118,385
	Rain Industries Ltd.....	23,364	52,365
	Rajesh Exports Ltd.....	12,110	90,910
	Rallis India Ltd.....	6,437	17,254
*	Ramco Cements Ltd.....	16,711	154,479
*	Ramco Industries Ltd.....	6,510	15,853
	Ramkrishna Forgings Ltd.....	10,185	23,064

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	22,775	\$ 25,259
	4,182	89,463
	6,223	75,473
*Ω	50,620	59,213
	124,223	205,953
	89,320	140,719
*	324,192	52,480
	3,606	6,861
	3,748	24,575
	7,490	24,934
	2,488	11,781
	4,388	9,851
	4,793	16,141
	1,477	17,776
	747	7,379
	462	7,094
	2,910	101,879
*	684	7,370
Ω	5,846	10,289
	1,214	7,979
	6,393	33,296
	16,928	22,279
	3,509	85,885
	28,132	493,230
*	2,778	15,713
	8,336	73,862
	2,143	74,501
	2,319	11,277
*	2,104	16,749
*	422,529	42,200
*	3,573	19,372
	5,660	174,086
*	15,455	17,000
	152,615	149,114
	17,267	31,057
	9,046	37,972
	63,336	21,233
	2,055	8,856
	2,581	15,426
	15,404	92,082
	8,644	224,640
	898	52,934
	7,768	50,923
	9,703	41,786
	1,013	10,872
	2,181	10,606
	10,341	8,377
	11,562	32,554
	23,372	269,413
	3,940	11,041
	71,059	729,117
*	42,806	244,048
	241,934	329,900
*Ω	1,674	12,325
	1,395	9,995
	14,346	191,010
	5,232	19,494
	50,683	27,903
	5,288	137,465

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	5,325	\$ 15,267
* Thirumalai Chemicals Ltd.....	15,269	12,971
* Thomas Cook India Ltd.....	415	5,312
Tide Water Oil Co. India Ltd.....	25,514	34,642
Time Technoplast Ltd.....	7,848	29,219
Tinplate Co. of India Ltd.....	4,427	38,976
Transport Corp. of India Ltd.....	147,551	74,156
Trident Ltd.....	11,666	37,496
Triveni Engineering & Industries Ltd.....	8,371	18,140
Triveni Turbine Ltd.....	2,698	9,525
* TV Today Network Ltd.....	68,802	32,349
TV18 Broadcast Ltd.....	374	9,258
TVS Srichakra Ltd.....	5,285	41,441
Uflex Ltd.....	6,396	13,915
* Ugro Capital Ltd.....	20,093	43,965
* Ujjivan Financial Services Ltd.....	5,045	18,910
Unichem Laboratories Ltd.....	147,391	71,490
Union Bank of India Ltd.....	70,320	658,641
UPL Ltd.....	30,875	56,715
Usha Martin Ltd.....	3,239	28,391
UTI Asset Management Co. Ltd.....	5,913	17,998
* VA Tech Wabag Ltd.....	6,445	24,400
Vaibhav Global Ltd.....	84,583	30,013
Vakrangee Ltd.....	16,925	65,115
Vardhman Textiles Ltd.....	5,366	23,858
*Ω Varroc Engineering Ltd.....	752	19,223
Venky's India Ltd.....	1,292	18,864
Vesuvius India Ltd.....	647	8,767
Vindhya Telelinks Ltd.....	1,094,486	120,769
* Vodafone Idea Ltd.....	496	21,927
Voltamp Transformers Ltd.....	2,989	23,839
VRL Logistics Ltd.....	329	13,301
VST Industries Ltd.....	516	17,257
VST Tillers Tractors Ltd.....	18,515	52,909
Welspun Corp. Ltd.....	8,592	11,002
Welspun Enterprises Ltd.....	46,191	40,967
Welspun India Ltd.....	7,697	41,317
West Coast Paper Mills Ltd.....	921	8,421
Wheels India Ltd.....	8,985	25,157
* Wockhardt Ltd.....	110,140	20,903
* Yes Bank Ltd.....	118,961	370,403
Zee Entertainment Enterprises Ltd.....	60,172	11,634
* Zee Media Corp. Ltd.....	12,992	40,695
Zensar Technologies Ltd.....	31,619	138,614
Zydus Lifesciences Ltd.....	2,446	50,024
Zydus Wellness Ltd.....		
TOTAL INDIA.....		<u>33,486,562</u>
INDONESIA — (2.2%)		
	729,700	160,226
* Adaro Energy Tbk PT.....	366,900	18,314
* Adhi Karya Persero Tbk PT.....	1,284,000	108,411
* AKR Corporindo Tbk PT.....	745,000	8,348
* Alam Sutera Realty Tbk PT.....	1,072,700	141,705
Aneka Tambang Tbk.....	71,300	46,429
* Astra Agro Lestari Tbk PT.....	5,582,200	72,336
* Bank Bukopin Tbk PT.....	713,400	7,407
* Bank Capital Indonesia Tbk PT.....	2,218,500	13,607
* Bank China Construction Bank Indonesia Tbk PT.....	1,055,300	9,044
* Bank Ganesha Tbk PT.....	1,346,100	54,017
* Bank Mayapada International Tbk PT.....		

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
	2,806,500	\$ 51,859
*	1,877,000	17,101
*	197,700	7,201
	547,400	23,624
	434,700	52,481
	426,149	38,516
	316,900	15,173
	1,246,100	137,535
	609,400	60,509
	971,700	77,521
	273,900	29,377
*	988,600	9,734
	564,200	163,802
*	1,370,300	85,107
	1,575,600	98,311
*	893,400	8,765
*	1,421,800	37,614
	248,300	8,887
	809,300	16,495
	1,317,000	44,303
	349,300	16,606
	78,100	146,647
	448,900	230,196
*	242,700	43,751
	58,000	154,998
	159,100	99,903
	633,600	290,601
	184,300	10,069
	162,600	10,794
	446,100	43,500
*	1,823,500	20,042
*	1,221,300	31,952
	71,300	22,350
*	5,173,760	36,641
*	1,673,840	69,171
	1,341,600	95,579
*	180,000	10,812
*	1,746,600	14,985
*	8,068,300	50,609
*	1,825,100	13,298
*	331,500	13,759
*	1,020,800	11,823
	245,200	105,562
	2,387,600	73,451
	1,596,000	42,200
*	140,700	7,923
	585,500	49,774
*	551,300	33,900
	1,577,400	17,336
	191,200	7,482
*††	3,228,000	2,040
	780,700	24,758
	77,700	11,434
	317,800	55,375
	796,700	80,868
*	296,900	9,575
	446,800	196,880
	357,600	24,246
*††	1,753,600	3,236

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
	2,022,600	\$ 82,651
* Summarecon Agung Tbk PT.....	883,000	22,404
* Surya Semesta Internusa Tbk PT.....	82,400	7,666
Tempo Scan Pacific Tbk PT.....	493,000	48,605
*†† Trada Alam Minera Tbk PT.....	2,672,100	1,689
Trias Sentosa Tbk PT.....	209,300	10,579
* Trimegah Sekuritas Indonesia Tbk PT.....	610,300	11,682
Tunas Baru Lampung Tbk PT.....	469,000	24,358
* Vale Indonesia Tbk PT.....	394,200	162,717
* Waskita Karya Persero Tbk PT.....	268,410	9,338
* Wijaya Karya Persero Tbk PT.....	568,600	35,906
XL Axiata Tbk PT.....	542,400	86,823
TOTAL INDONESIA.....		<u>4,312,303</u>
MALAYSIA — (1.9%)		
	96,000	30,878
Aeon Co. M Bhd.....	11,700	37,780
AEON Credit Service M Bhd.....	51,126	24,503
AFFIN Bank Bhd.....	4,200	11,289
Ajinomoto Malaysia Bhd.....	147,400	115,362
Alliance Bank Malaysia Bhd.....	10,500	30,207
AMMB Holdings Bhd.....	259,700	227,864
Batu Kawan Bhd.....	16,200	84,509
#* Berjaya Corp. Bhd.....	465,608	25,644
Beshom Holdings Bhd.....	24,300	8,145
BIMB Holdings Bhd.....	77,800	47,050
#* Boustead Holdings Bhd.....	159,700	27,877
# Boustead Plantations Bhd.....	115,000	21,090
* Bumi Armada Bhd.....	375,700	32,235
# Cahya Mata Sarawak Bhd.....	118,100	24,854
Chin Teck Plantations BHD.....	5,500	11,287
Dayang Enterprise Holdings Bhd.....	67,320	15,113
DRB-Hicom Bhd.....	151,400	42,876
Duopharma Biotech Bhd.....	116,400	39,783
Eco World Development Group Bhd.....	136,900	19,562
* Ecofirst Consolidated Bhd.....	106,100	9,067
#* Ekovest BHD.....	254,400	22,334
FAR East Holdings Bhd.....	1,400	1,115
FGV Holdings Bhd.....	42,200	14,220
Formosa Prosonic Industries Bhd.....	21,800	14,541
Gamuda Bhd.....	264,459	223,109
Genting Plantations Bhd.....	43,700	63,476
Guan Chong Bhd.....	51,600	28,091
Hartalega Holdings Bhd.....	163,000	100,386
#* Hengyuan Refining Co. Bhd.....	22,900	22,892
# Hiap Teck Venture Bhd.....	218,100	14,274
Hibiscus Petroleum Bhd.....	153,400	31,107
Hong Leong Industries Bhd.....	10,000	20,457
IGB Bhd.....	40,749	20,651
IJM Corp. Bhd.....	428,300	170,531
# Insas Bhd.....	89,000	15,924
IOI Properties Group Bhd.....	224,800	50,288
#* JAKS Resources Bhd.....	260,520	16,428
#* Jaya Tiasa Holdings Bhd.....	41,300	6,135
Keck Seng Malaysia Bhd.....	19,600	15,419
Kenanga Investment Bank Bhd.....	89,400	18,003
# Kim Loong Resources Bhd.....	29,200	10,963
#* KNM Group Bhd.....	566,400	14,685
Kossan Rubber Industries.....	244,200	68,622

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
	238,800	\$ 46,717
	133,900	16,244
	128,600	15,062
#Ω	47,477	20,381
	10,800	32,881
#	19,900	8,503
	153,414	57,276
#	277,700	37,162
#	227,800	31,016
*	133,500	187,559
#	286,773	37,438
	17,900	8,786
#	291,800	22,663
	65,700	33,532
#	38,200	27,475
	74,000	57,405
	39,000	10,875
#	50,800	11,409
*	55,400	18,278
	46,900	70,038
#	194,800	39,629
	48,300	35,197
#	16,400	19,017
	49,100	18,316
*	781,500	7,073
#	41,700	25,862
	72,300	55,754
*	15,300	11,555
	257,300	27,203
	226,999	38,566
	277,623	104,257
#	185,586	34,009
#	53,565	40,817
#	59,700	51,505
	54,700	11,555
#	95,100	21,087
#	28,400	15,587
	24,300	25,092
	567,600	123,200
#*	62,213	13,563
	65,000	15,350
#	40,500	11,839
#*	183,900	12,843
#	40,500	26,523
	85,800	58,168
	28,200	33,623
	10,300	33,114
#	24,410	9,164
#	261,100	59,382
#	129,750	12,711
#	208,319	98,441
*	32,000	24,283
	577,426	74,031
TOTAL MALAYSIA		3,789,642
MEXICO — (2.2%)		
#*	34,887	28,220
	534,691	367,468
	60,630	80,332

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MEXICO — (Continued)		
#Ω Banco del Bajío SA.....	108,947	\$ 255,620
* Cemex SAB de CV.....	549,733	220,859
Cia Minera Autlan SAB de CV, Class B.....	66,644	47,697
Consortio ARA SAB de CV.....	98,355	15,873
Corp Actinver SAB de CV.....	24,616	14,973
Corporativo Fragua SAB de CV.....	6,901	109,002
Cydsa SAB de CV.....	50,192	33,682
El Puerto de Liverpool SAB de CV, Class C1.....	21,537	96,743
GCC SAB de CV.....	22,677	140,864
Genomma Lab Internacional SAB de CV, Class B.....	93,969	87,721
Genera SAB de CV.....	144,860	116,965
Grupo Carso SAB de CV.....	27,340	106,621
Grupo Comercial Chedraui SA de CV.....	52,854	160,593
#* Grupo Financiero Inbursa SAB de CV, Class O.....	214,399	396,184
Grupo Herdez SAB de CV.....	6,700	9,972
* Grupo Hotelero Santa Fe SAB de CV.....	50,240	9,488
Grupo Industrial Saltillo SAB de CV.....	47,197	70,128
Grupo KUO SAB de CV, Class B.....	17,055	35,557
* Grupo Sanborns SAB de CV.....	36,346	44,217
Grupo Televisa SAB.....	344,679	540,719
#*Ω Grupo Traxion SAB de CV.....	26,259	32,847
#* Hoteles City Express SAB de CV.....	35,899	6,868
Industrias Bachoco SAB de CV, Class B.....	20,258	76,151
* Industrias CH SAB de CV, Class B.....	11,679	127,758
Industrias Penoles SAB de CV.....	16,141	162,974
# La Comer SAB de CV.....	46,949	83,371
Medica Sur SAB de CV, Class B.....	15,169	39,773
Megacable Holdings SAB de CV.....	68,981	159,108
#* Minera Frisco SAB de CV, Class A1.....	59,444	8,573
*Ω Nematik SAB de CV.....	208,107	52,574
Operadora de Sites Mexicanos SA de CV, Class A.....	12,203	14,247
Orbia Advance Corp. SAB de CV.....	101,244	224,187
#* Organizacion Cultiba SAB de CV.....	46,456	21,900
Organizacion Soriana SAB de CV, Class B.....	37,912	42,030
Promotora y Operadora de Infraestructura SAB de CV.....	16,613	120,204
Promotora y Operadora de Infraestructura SAB de CV, Class L.....	2,980	12,572
# Qualitas Controladora SAB de CV.....	11,600	48,857
#* Unifin Financiera SAB de CV.....	38,215	29,975
* Vista Energy SAB de CV, ADR.....	6,140	53,909
* Vitro SAB de CV, Class A.....	24,646	26,598
TOTAL MEXICO.....		4,333,974
PHILIPPINES — (0.7%)		
8990 Holdings, Inc.....	135,600	22,878
AllHome Corp.....	85,000	7,456
Alliance Global Group, Inc.....	402,800	72,306
Asia United Bank Corp.....	8,110	6,600
* Atlas Consolidated Mining & Development Corp.....	171,900	14,168
* Belle Corp.....	525,000	11,429
China Banking Corp.....	123,600	60,653
Cosco Capital, Inc.....	281,900	21,986
DMCI Holdings, Inc.....	395,300	68,170
DoubleDragon Corp.....	73,400	10,268
East West Banking Corp.....	22,500	2,775
Filinvest Development Corp.....	121,800	15,581
Filinvest Land, Inc.....	1,703,000	27,196
First Philippine Holdings Corp.....	31,550	36,916
GT Capital Holdings, Inc.....	11,039	90,869
Holcim Philippines, Inc.....	71,600	5,851

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
PHILIPPINES — (Continued)		
* Integrated Micro-Electronics, Inc.....	72,600	\$ 9,090
LT Group, Inc.....	216,100	34,520
Megaworld Corp.....	1,421,700	58,349
Metropolitan Bank & Trust Co.....	212,100	187,087
* Petron Corp.....	459,700	23,936
* Philcomsat Holdings Corp.....	9,064	52
Philex Mining Corp.....	146,000	8,615
* Philippine National Bank.....	50,900	16,534
* Pilipinas Shell Petroleum Corp.....	32,000	10,347
Puregold Price Club, Inc.....	97,000	53,154
RFM Corp.....	109,000	7,716
Rizal Commercial Banking Corp.....	85,200	30,737
Robinsons Land Corp.....	268,700	82,945
Robinsons Retail Holdings, Inc.....	39,190	39,423
San Miguel Corp.....	36,590	70,036
Security Bank Corp.....	51,510	84,676
* Top Frontier Investment Holdings, Inc.....	3,090	6,426
Union Bank of the Philippines.....	66,514	97,450
Vista Land & Lifescapes, Inc.....	717,200	25,664
TOTAL PHILIPPINES.....		1,321,859
POLAND — (0.9%)		
AB SA.....	2,333	18,732
* Agora SA.....	8,438	9,836
* Alior Bank SA.....	18,231	98,710
Apator SA.....	2,181	7,237
ASBISc Enterprises PLC.....	4,834	15,795
Asseco Poland SA.....	8,572	133,568
Asseco South Eastern Europe SA.....	1,008	9,455
Bank Handlowy w Warszawie SA.....	4,891	62,088
* Bank Millennium SA.....	73,377	58,609
* Bank Ochrony Srodowiska SA.....	9,478	15,693
* BNPP Bank Polska SA.....	1,220	14,578
Boryszew SA.....	19,241	20,597
Ciech SA.....	4,740	40,573
ComArch SA.....	323	12,627
Develia SA.....	39,555	20,603
# Echo Investment SA.....	23,480	15,665
* Enea SA.....	37,216	75,992
Fabryki Mebli Forte SA.....	1,537	9,643
* Famur SA.....	25,903	17,843
Ferro SA.....	1,338	7,084
* Grupa Azoty SA.....	7,205	67,075
Grupa Lotos SA.....	12,298	215,324
Inter Cars SA.....	224	19,854
* Jastrzebska Spolka Weglowa SA.....	5,862	63,898
Kernel Holding SA.....	5,793	32,499
Lubelski Wegiel Bogdanka SA.....	3,931	45,822
* mBank SA.....	2,361	112,938
# MCI Capital SA.....	1,649	5,912
# NEWAG SA.....	2,123	8,212
* PGE Polska Grupa Energetyczna SA.....	107,628	240,627
* PKP Cargo SA.....	7,482	21,291
* Polimex-Mostostal SA.....	8,243	5,536
Stalexport Autostrady SA.....	16,406	10,069
* Tauron Polska Energia SA.....	202,440	142,885
VRG SA.....	42,918	36,586
Warsaw Stock Exchange.....	1,191	9,084
* Wawel SA.....	8	814

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)		
* Zespol Elektrowni Patnow Adamow Konin SA.....	3,351	\$ 20,393
TOTAL POLAND.....		<u>1,723,747</u>
QATAR — (1.0%)		
Aamal Co.....	288,708	92,629
Al Khaleej Takaful Group QSC.....	22,072	19,892
* Aljjarah Holding Co. QPSC.....	104,338	25,482
Baladna.....	111,628	53,449
Barwa Real Estate Co.....	228,601	226,612
Commercial Bank PSQC.....	164,028	330,477
Doha Bank QPSC.....	212,972	146,701
Doha Insurance Co. QSC.....	40,320	24,271
* Gulf International Services QSC.....	99,947	55,010
Gulf Warehousing Co.....	37,401	45,083
Mannai Corp. QSC.....	21,498	57,612
Masraf Al Rayan QSC.....	63,226	76,540
Medicare Group.....	5,739	10,839
Ooredoo QPSC.....	38,892	99,771
Qatar Aluminum Manufacturing Co.....	100,813	47,492
Qatar Fuel QSC.....	1,109	5,440
Qatar Industrial Manufacturing Co. QSC.....	41,774	42,566
Qatar Insurance Co. SAQ.....	171,001	110,577
Qatar National Cement Co. QSC.....	42,297	56,651
Qatar Navigation QSC.....	65,678	192,470
* Salam International Investment Ltd. QSC.....	139,423	33,141
United Development Co. QSC.....	227,646	95,209
Vodafone Qatar QSC.....	170,676	78,328
TOTAL QATAR.....		<u>1,926,242</u>
RUSSIA — (0.0%)		
*†† Etalon Group PLC, GDR.....	24,314	0
* Global Ports Investments PLC, GDR.....	4,588	0
*†† Lenta International Co. PJSC, GDR.....	4,734	0
*†† Magnitogorsk Iron & Steel Works PJSC, GDR.....	16,505	0
*†† QIWI PLC, Sponsored ADR.....	2,648	0
*†† Ros Agro PLC, GDR.....	3,925	0
*†† RusHydro PJSC, ADR.....	93,802	0
*†† Tatneft PJSC, Sponsored ADR.....	14,399	0
*†† VK Co. Ltd., GDR.....	6,323	0
*†† VTB Bank PJSC, GDR.....	138,363	0
SAUDI ARABIA — (4.1%)		
* Abdul Mohsen Al-Hokair Tourism and Development Co.....	6,869	19,474
Al Babbtain Power & Telecommunication Co.....	6,950	43,611
* Al Etihad Cooperative Insurance Co.....	3,097	11,587
* Al Gassim Investment Holding Co.....	6,444	35,236
* Al Hassan Ghazi Ibrahim Shaker Co.....	5,595	27,422
* Al Jouf Agricultural Development Co.....	3,816	49,062
* Al Jouf Cement Co.....	11,224	31,352
* Al Khaleej Training & Education Co.....	6,476	26,871
* Al Rajhi Co. for Co-operative Insurance.....	3,194	65,199
Al Yamamah Steel Industries Co.....	1,661	16,058
* AlAbdullatif Industrial Investment Co.....	7,870	40,625
* AlJazira Takaful Ta'awuni Co.....	2,265	9,773
* Allianz Saudi Fransi Cooperative Insurance Co.....	4,860	17,693
Arab National Bank.....	86,786	717,763
Arabian Cement Co.....	9,734	99,308
* Arabian Shield Cooperative Insurance Co.....	3,401	15,550

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
Arriyadh Development Co.....	15,108	\$ 93,048
* Bank AlBilad.....	2,580	34,171
Bank Al-Jazira.....	68,755	484,451
* Basic Chemical Industries Ltd.....	2,738	28,745
Bawan Co.....	5,159	48,457
* Buruj Cooperative Insurance Co.....	1,997	10,241
* Chubb Arabia Cooperative Insurance Co.....	2,171	10,676
City Cement Co.....	10,142	62,582
* Dar Al Arkan Real Estate Development Co.....	94,960	320,718
* Dur Hospitality Co.....	9,571	59,982
Eastern Province Cement Co.....	6,367	74,537
Electrical Industries Co.....	3,489	22,925
* Emaar Economic City.....	66,764	180,979
Etihad Etisalat Co.....	63,225	638,390
Fitaihi Holding Group.....	3,112	27,177
* Gulf General Cooperative Insurance Co.....	10,344	24,479
Gulf Insurance Group.....	3,021	19,868
Hail Cement Co.....	5,773	20,640
* Jazan Energy & Development Co.....	6,599	28,480
L'Azurde Co. for Jewelry.....	5,967	24,034
* Mediterranean & Gulf Insurance & Reinsurance Co.....	16,398	49,679
* Methanol Chemicals Co.....	3,131	31,093
* Middle East Healthcare Co.....	5,177	48,258
* Middle East Specialized Cables Co.....	6,345	22,588
* Mobile Telecommunications Co. Saudi Arabia.....	80,900	254,265
Najran Cement Co.....	13,973	56,237
* National Agriculture Development Co.....	7,525	60,963
National Co. for Glass Industries.....	3,510	33,688
National Gypsum.....	5,302	37,804
* National Industrialization Co.....	53,648	237,991
National Medical Care Co.....	3,290	51,507
Northern Region Cement Co.....	14,928	46,873
Sahara International Petrochemical Co.....	54,473	695,238
* Saudi Arabian Cooperative Insurance Co.....	5,048	21,651
Saudi Ceramic Co.....	5,290	51,414
Saudi Chemical Co. Holding.....	6,860	54,328
* Saudi Co. For Hardware CJSC.....	2,472	23,257
Saudi Industrial Investment Group.....	46,265	345,384
Saudi Industrial Services Co.....	7,743	42,355
Saudi Investment Bank.....	95,572	535,732
* Saudi Kayan Petrochemical Co.....	119,323	485,007
* Saudi Marketing Co.....	1,460	8,303
Saudi Pharmaceutical Industries & Medical Appliances Corp.....	10,457	78,036
* Saudi Printing & Packaging Co.....	5,795	25,171
* Saudi Public Transport Co.....	11,641	51,036
* Saudi Reinsurance Co.....	5,643	24,530
Savola Group.....	34,836	309,888
* Seera Group Holding.....	30,482	134,795
* Sinad Holding Co.....	15,831	63,449
Tabuk Cement Co.....	8,849	36,416
* Takween Advanced Industries Co.....	2,914	9,319
Umm Al-Qura Cement Co.....	3,517	21,345
United International Transportation Co.....	4,057	52,249
* Walaa Cooperative Insurance Co.....	5,069	18,736
* Yamama Cement Co.....	17,209	135,154
Yanbu Cement Co.....	11,651	115,054
Yanbu National Petrochemical Co.....	33,944	451,327
* Zamil Industrial Investment Co.....	8,237	42,313
TOTAL SAUDI ARABIA.....		8,203,597

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (3.8%)		
Absa Group Ltd.....	13,766	\$ 141,067
Adcock Ingram Holdings Ltd.....	9,797	30,157
Advtech Ltd.....	106,246	105,329
AECI Ltd.....	18,205	99,734
African Rainbow Minerals Ltd.....	17,694	249,389
Alexander Forbes Group Holdings Ltd.....	122,324	35,657
Altron Ltd., Class A.....	27,408	13,559
# AngloGold Ashanti Ltd., Sponsored ADR.....	14,321	210,662
Aspen Pharmacare Holdings Ltd.....	54,209	475,100
Astral Foods Ltd.....	6,962	83,870
Barloworld Ltd.....	37,657	207,791
Bidvest Group Ltd.....	23,947	308,328
* Blue Label Telecoms Ltd.....	57,880	24,709
* Brait PLC.....	54,087	13,675
Cashbuild Ltd.....	1,258	19,097
Caxton & CTP Publishers & Printers Ltd.....	18,917	10,245
DataTec Ltd.....	45,898	121,424
* Discovery Ltd.....	57,874	447,223
DRDGOLD Ltd.....	27,321	16,977
Exxaro Resources Ltd.....	38,418	466,979
Foschini Group Ltd.....	16,043	117,518
Grindrod Ltd.....	61,737	32,856
Grindrod Shipping Holdings Ltd.....	1,495	26,868
Harmony Gold Mining Co. Ltd.....	43,711	139,632
Harmony Gold Mining Co. Ltd., Sponsored ADR.....	47,253	154,517
Hudaco Industries Ltd.....	3,955	35,572
Investec Ltd.....	39,994	213,692
Invicta Holdings Ltd.....	10,262	16,841
KAP Industrial Holdings Ltd.....	309,933	80,645
Lewis Group Ltd.....	10,591	33,012
Life Healthcare Group Holdings Ltd.....	188,721	223,591
Merafe Resources Ltd.....	159,565	13,749
Metair Investments Ltd.....	31,298	50,894
MiX Telematics Ltd., Sponsored ADR.....	1,881	14,728
Momentum Metropolitan Holdings.....	134,502	118,779
Motus Holdings Ltd.....	19,271	130,100
Mpact Ltd.....	21,681	40,319
* Murray & Roberts Holdings Ltd.....	38,611	24,503
* Nampak Ltd.....	190,453	28,240
Nedbank Group Ltd.....	69,953	914,408
Netcare Ltd.....	124,678	114,273
Ninety One Ltd.....	5,500	13,430
Oceana Group Ltd.....	17,392	51,194
Old Mutual Ltd.....	683,553	466,242
Omnia Holdings Ltd.....	28,516	109,600
Ω Pepkor Holdings Ltd.....	166,062	202,033
* PPC Ltd.....	148,293	25,483
Raubex Group Ltd.....	23,054	51,104
RCL Foods Ltd.....	30,615	19,767
Reunert Ltd.....	17,033	42,053
RFG Holdings Ltd.....	6,432	4,481
Royal Bafokeng Platinum Ltd.....	23,644	212,568
* Sappi Ltd.....	90,334	299,151
Standard Bank Group Ltd.....	10,510	101,255
Super Group Ltd.....	56,942	96,131
* Telkom SA SOC Ltd.....	54,440	142,635
Tiger Brands Ltd.....	18,263	180,873
* Tsogo Sun Hotels Ltd.....	109,934	24,146
TOTAL SOUTH AFRICA.....		<u>7,647,855</u>

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (13.3%)		
ABco Electronics Co. Ltd.....	3,431	\$ 30,130
ADTechnology Co. Ltd.....	1,775	19,977
Advanced Process Systems Corp.....	1,107	15,487
Aekyung Industrial Co. Ltd.....	897	10,293
* AeroSpace Technology of Korea, Inc.....	2,347	10,215
* Agabang&Company.....	4,166	9,976
AK Holdings, Inc.....	1,100	13,873
* ALUKO Co. Ltd.....	8,599	20,729
Amorepacific Corp.....	442	43,988
Amorepacific Group.....	4,306	122,533
* Amotech Co. Ltd.....	791	16,383
* Ananti, Inc.....	5,842	31,913
* Aprogen pharmaceuticals, Inc.....	36,842	19,098
Asia Cement Co. Ltd.....	2,690	24,322
ASIA Holdings Co. Ltd.....	91	8,711
Asia Paper Manufacturing Co. Ltd.....	1,081	30,252
Atec Co. Ltd.....	1,889	18,109
Autech Corp.....	1,278	7,774
Avaco Co. Ltd.....	2,775	23,477
Baiksan Co. Ltd.....	1,472	11,719
BGF Co. Ltd.....	4,573	14,862
BH Co. Ltd.....	2,383	54,358
Binggrae Co. Ltd.....	1,100	40,579
* BioSmart Co. Ltd.....	1,966	6,704
* BNK Financial Group, Inc.....	46,727	244,500
* Bohae Brewery Co. Ltd.....	20,266	11,952
Boryung.....	2,016	17,432
* Bumyang Construction Co. Ltd.....	2,261	7,798
BYC Co. Ltd.....	69	22,574
Byucksan Corp.....	8,914	18,979
* CammSys Corp.....	8,448	14,104
* Capro Corp.....	7,250	16,550
Cell Biotech Co. Ltd.....	1,264	13,460
Changhae Ethanol Co. Ltd.....	2,554	24,914
Chongkundang Holdings Corp.....	732	33,730
* Chorokbaem Media Co. Ltd.....	2,707	33,987
Chosun Refractories Co. Ltd.....	302	18,040
CJ CheilJedang Corp.....	1,185	357,176
CJ Corp.....	2,262	138,997
CJ ENM Co. Ltd.....	1,884	147,780
CJ Freshway Corp.....	1,674	47,654
* CJ Logistics Corp.....	1,424	127,800
* CoAsia Corp.....	3,823	20,758
Com2uSCorp.....	1,124	66,735
Cosmax, Inc.....	1,250	66,681
Cuckoo Holdings Co. Ltd.....	1,775	23,617
Cuckoo Homesys Co. Ltd.....	801	19,457
D.I Corp.....	3,646	18,251
Dae Han Flour Mills Co. Ltd.....	223	24,514
Dae Won Kang Up Co. Ltd.....	8,318	20,305
* Dae Young Packaging Co. Ltd.....	13,350	18,033
Daechang Co. Ltd.....	12,457	14,419
Daedong Corp.....	3,607	35,932
Daeduck Electronics Co. Ltd.....	2,361	51,951
Daehan Steel Co. Ltd.....	1,256	15,273
Daejung Chemicals & Metals Co. Ltd.....	1,231	17,464
Daesang Corp.....	3,678	61,776
Daesang Holdings Co. Ltd.....	4,994	31,871
Daesung Holdings Co. Ltd.....	698	44,063

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Daesung Industrial Co. Ltd.....	4,256	\$ 16,976
* Daewon Cable Co. Ltd.....	11,589	13,806
Daewon Pharmaceutical Co. Ltd.....	1,883	25,785
* Daewoo Engineering & Construction Co. Ltd.....	26,672	108,054
Daihan Pharmaceutical Co. Ltd.....	686	14,489
Daishin Securities Co. Ltd.....	5,660	67,480
* Danal Co. Ltd.....	4,023	23,176
Daou Data Corp.....	2,532	22,488
Daou Technology, Inc.....	4,209	61,078
* Dasan Networks, Inc.....	2,224	9,952
DB Financial Investment Co. Ltd.....	3,038	12,139
DB HiTek Co. Ltd.....	4,649	161,859
DB Insurance Co. Ltd.....	7,740	360,221
* DB, Inc.....	20,637	13,210
DCM Corp.....	546	8,572
Deutsch Motors, Inc.....	4,732	31,911
Device ENG Co. Ltd.....	527	7,641
DGB Financial Group, Inc.....	32,532	193,724
DI Dong Il Corp.....	1,910	26,888
Digital Daesung Co. Ltd.....	3,570	19,654
Display Tech Co. Ltd.....	4,249	20,449
DL Construction Co. Ltd.....	1,054	17,241
# DL E&C Co. Ltd.....	4,648	145,490
DL Holdings Co. Ltd.....	1,853	92,861
DMS Co. Ltd.....	4,659	19,287
DNF Co. Ltd.....	1,629	19,586
Dohwa Engineering Co. Ltd.....	2,350	16,145
Dong-A Hwasung Co. Ltd.....	1,780	12,380
Dong-A Socio Holdings Co. Ltd.....	441	33,955
Dong-A ST Co. Ltd.....	967	45,915
Dong-Ah Geological Engineering Co. Ltd.....	1,088	14,332
* Dongbang Transport Logistics Co. Ltd.....	3,812	8,459
Dongbu Corp.....	888	7,398
Dongil Industries Co. Ltd.....	111	15,395
Dongkuk Industries Co. Ltd.....	7,902	18,282
Dongkuk Steel Mill Co. Ltd.....	9,676	99,238
Dongkuk Structures & Construction Co. Ltd.....	3,950	21,225
Dongsuh Cos., Inc.....	2,492	48,594
Dongsung Chemical Co. Ltd.....	4,993	16,893
Dongwha Pharm Co. Ltd.....	3,593	29,262
Dongwon Development Co. Ltd.....	7,989	25,509
Dongwon F&B Co. Ltd.....	317	37,131
Dongwon Industries Co. Ltd.....	277	47,891
* Dongyang Steel Pipe Co. Ltd.....	16,193	13,496
Doosan Bobcat, Inc.....	7,797	187,281
Doosan Co. Ltd.....	1,003	54,210
DoubleUGames Co. Ltd.....	1,561	50,926
* Duksan Hi-Metal Co. Ltd.....	4,192	25,646
Duksung Co. Ltd.....	2,657	13,143
DY Corp.....	2,421	13,596
DY POWER Corp.....	888	8,381
* E& Corp. Co. Ltd.....	4,736	12,381
Easy Holdings Co. Ltd.....	5,762	16,174
Ecopro Co. Ltd.....	1,254	86,626
* Ehwa Technologies Information Co. Ltd.....	46,593	34,056
Elentec Co. Ltd.....	3,055	50,648
E-MART, Inc.....	3,208	279,577
EM-Tech Co. Ltd.....	1,496	33,335
ENF Technology Co. Ltd.....	1,688	39,861

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Estechpharma Co. Ltd.....	2,467	\$ 15,983
Eugene Corp.....	10,128	31,245
Eugene Investment & Securities Co. Ltd.....	15,368	34,409
Eusu Holdings Co. Ltd.....	1,669	7,709
FarmStory Co. Ltd.....	12,835	25,026
Fila Holdings Corp.....	6,248	146,519
Fine Semitech Corp.....	984	11,875
Fursys, Inc.....	403	9,828
Gabia, Inc.....	934	8,499
Gemvaxlink Co. Ltd.....	13,451	13,560
* Genie Music Corp.....	2,529	8,820
Geumhwa PSC Co. Ltd.....	408	9,310
Global Standard Technology Co. Ltd.....	1,033	18,229
Golfzon Newdin Holdings Co. Ltd.....	3,388	18,280
Gradiant Corp.....	2,087	30,223
Green Cross Corp.....	878	117,066
Green Cross Holdings Corp.....	3,664	58,217
GS Engineering & Construction Corp.....	10,285	236,445
* GS Global Corp.....	11,688	32,309
GS Holdings Corp.....	7,541	241,723
GS Retail Co. Ltd.....	6,262	118,565
Gwangju Shinsegae Co. Ltd.....	850	21,511
Haesung Industrial Co. Ltd.....	2,850	25,174
Halla Corp.....	2,472	7,903
Halla Holdings Corp.....	1,256	37,623
Han Kuk Carbon Co. Ltd.....	4,578	49,293
Hana Pharm Co. Ltd.....	689	9,641
* HanChang Paper Co. Ltd.....	15,915	21,269
* Hancom MDS, Inc.....	1,202	15,278
* Hancom, Inc.....	1,730	23,122
Handok, Inc.....	1,372	19,210
Handsome Co. Ltd.....	2,572	61,668
Hanil Cement Co. Ltd.....	2,476	27,243
Hanil Holdings Co. Ltd.....	1,453	12,158
Hanil Hyundai Cement Co. Ltd.....	562	11,221
Hanjin Transportation Co. Ltd.....	1,458	30,155
Hankook Tire & Technology Co. Ltd.....	11,847	317,566
Hansae Co. Ltd.....	2,823	36,500
Hansae Yes24 Holdings Co. Ltd.....	1,435	6,572
Hanshin Construction Co. Ltd.....	1,431	13,384
Hansol Holdings Co. Ltd.....	5,410	14,603
Hansol HomeDeco Co. Ltd.....	11,444	12,518
Hansol Logistics Co. Ltd.....	6,472	16,971
Hansol Paper Co. Ltd.....	3,482	38,287
* Hansol Technics Co. Ltd.....	5,142	23,748
Hanwha Aerospace Co. Ltd.....	4,721	235,163
Hanwha Corp.....	7,084	150,614
* Hanwha General Insurance Co. Ltd.....	14,136	54,662
Hanwha Investment & Securities Co. Ltd.....	19,019	49,005
* Hanwha Life Insurance Co. Ltd.....	62,895	111,775
* Hanwha Solutions Corp.....	16,504	557,593
Hanyang Eng Co. Ltd.....	2,207	26,522
Hanyang Securities Co. Ltd.....	991	8,479
Harim Co. Ltd.....	12,261	26,911
HB Technology Co. Ltd.....	11,025	16,607
HD Hyundai Co. Ltd.....	7,795	341,806
HDC Holdings Co. Ltd.....	6,580	35,363
HDC Hyundai Development Co. Engineering & Construction, Class E.....	6,663	63,516
Hecto Innovation Co. Ltd.....	1,657	19,882

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	1,504	\$ 13,506
*	5,843	18,432
*	9,905	10,983
	8,886	34,754
*	5,444	15,714
	1,743	32,185
	962	17,259
	1,579	7,863
	1,517	12,819
	3,210	23,727
*	4,405	9,158
	1,402	8,140
	1,665	22,323
	1,868	26,513
*	206	29,376
	1,147	67,815
*	1,256	58,183
	404	107,517
	771	7,438
	1,368	14,276
	2,054	60,099
	958	11,751
	2,618	134,473
*	17,428	74,947
*	1,540	32,668
	3,634	78,848
*	558	21,735
	12,659	411,625
	10,757	23,091
	1,234	173,195
	5,646	33,647
	1,826	16,438
	6,363	160,735
*	3,727	258,638
	3,996	32,834
*	10,115	207,240
	14,635	384,960
#	3,089	162,572
	3,097	40,590
	1,420	14,710
	6,068	30,976
	344	27,324
	138	8,270
	3,411	27,244
	1,577	30,272
	5,496	39,776
*	4,590	20,798
	1,175	41,259
	626	14,483
*	3,640	25,073
*	1,742	17,840
	2,924	77,071
	3,178	98,746
	814	21,723
	2,173	24,948
*	2,599	52,184
	19,356	111,272
	1,397	9,201
*	5,651	21,845

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Jinsung T.E.C.....	2,075	\$ 17,449
JW Holdings Corp.....	6,715	18,001
JW Life Science Corp.....	762	8,106
Kangnam Jevisco Co. Ltd.....	364	6,480
* Kangwon Land, Inc.....	2,075	41,477
KAON Media Co. Ltd.....	3,470	22,189
KC Co. Ltd.....	2,037	30,616
KC Tech Co. Ltd.....	1,176	16,181
KCC Corp.....	833	187,385
KCC Glass Corp.....	902	33,338
KCTC.....	3,354	12,328
* KEC Corp.....	10,884	22,970
KEPCO Plant Service & Engineering Co. Ltd.....	3,208	94,728
KG Chemical Corp.....	871	18,912
KG Dongbu Steel.....	1,268	12,037
KG Eco Technology Service Co. Ltd.....	2,653	31,319
Kginicis Co. Ltd.....	1,969	20,968
KGMobilians Co. Ltd.....	3,097	16,730
KINX, Inc.....	749	30,038
KISCO Corp.....	2,292	12,063
KISCO Holdings Co. Ltd.....	1,802	19,630
KISWIRE Ltd.....	1,557	25,250
KIWOOM Securities Co. Ltd.....	2,700	175,816
Kolmar Korea Co. Ltd.....	1,399	41,934
Kolmar Korea Holdings Co. Ltd.....	1,725	23,780
Kolon Corp.....	1,235	23,878
Kolon Global Corp.....	1,794	27,172
Kolon Industries, Inc.....	2,959	124,921
Kook Soon Dang Brewery Co. Ltd.....	1,119	7,979
Korea Alcohol Industrial Co. Ltd.....	1,839	15,180
Korea Asset In Trust Co. Ltd.....	6,413	17,110
Korea Cast Iron Pipe Industries Co. Ltd.....	1,394	8,677
* Korea Circuit Co. Ltd.....	2,410	38,156
Korea Electric Terminal Co. Ltd.....	1,101	47,805
* Korea Information & Communications Co. Ltd.....	1,765	10,378
Korea Investment Holdings Co. Ltd.....	6,698	325,915
* Korea Line Corp.....	27,137	49,997
Korea Petrochemical Ind Co. Ltd.....	559	54,810
Korea Petroleum Industries Co.....	1,218	10,494
Korea Real Estate Investment & Trust Co. Ltd.....	35,976	46,482
* Korea Shipbuilding & Offshore Engineering Co. Ltd.....	6,208	405,678
Korea United Pharm, Inc.....	1,827	36,153
Korea Zinc Co. Ltd.....	103	37,866
* Korean Air Lines Co. Ltd.....	2,553	49,884
Korean Reinsurance Co.....	16,673	113,180
KPX Chemical Co. Ltd.....	249	9,456
KSS LINE Ltd.....	1,857	14,679
* KT Alpha Co. Ltd.....	1,749	8,408
KT Skylife Co. Ltd.....	3,494	24,199
KT Submarine Co. Ltd.....	3,260	16,377
KTB Investment & Securities Co. Ltd.....	10,955	38,372
Kukdo Chemical Co. Ltd.....	1,142	44,713
Kukdong Oil & Chemicals Co. Ltd.....	3,001	8,601
* Kumho HT, Inc.....	10,784	10,673
Kumho Petrochemical Co. Ltd.....	2,770	276,707
* Kumho Tire Co., Inc.....	19,446	53,098
KUMHOE&C Co. Ltd.....	2,973	19,043
Kumkang Kind Co. Ltd.....	1,937	10,715
Kwang Dong Pharmaceutical Co. Ltd.....	6,444	32,260

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Kwang Myung Electric Co. Ltd.....	6,601	\$ 15,902
Kyeryong Construction Industrial Co. Ltd.....	1,207	22,834
Kyobo Securities Co. Ltd.....	3,914	19,483
Kyung Dong Navien Co. Ltd.....	1,037	31,955
Kyungbang Co. Ltd.....	1,871	18,990
Kyungdong Pharm Co. Ltd.....	6,027	41,806
Kyung-In Synthetic Corp.....	5,504	24,876
LB Semicon, Inc.....	1,958	14,332
LEADCORP, Inc.....	2,739	17,484
LF Corp.....	3,721	50,072
LG Display Co. Ltd.....	28,434	336,156
LG HelloVision Co. Ltd.....	3,508	15,435
LG Uplus Corp.....	33,019	318,174
LIG Nex1 Co. Ltd.....	932	63,407
* Lock & Lock Co. Ltd.....	5,158	32,841
LOT Vacuum Co. Ltd.....	3,140	30,471
Lotte Chemical Corp.....	2,720	370,076
Lotte Chilsung Beverage Co. Ltd.....	706	96,519
Lotte Confectionery Co. Ltd.....	520	47,063
Lotte Corp.....	4,752	136,771
* Lotte Data Communication Co.....	385	8,120
# LOTTE Fine Chemical Co. Ltd.....	2,806	142,341
LOTTE Himart Co. Ltd.....	1,494	19,820
* Lotte Non-Life Insurance Co. Ltd.....	14,792	19,137
Lotte Shopping Co. Ltd.....	1,245	91,593
LS Corp.....	2,826	128,248
LS Electric Co. Ltd.....	3,075	137,457
* LVMC Holdings.....	5,340	12,197
LX Hausys Ltd.....	1,101	36,998
* LX Holdings Corp.....	5,097	34,318
LX International Corp.....	4,931	124,944
Macrogen, Inc.....	1,322	26,670
Maeil Dairies Co. Ltd.....	624	28,566
Mando Corp.....	5,160	228,105
MegaStudy Co. Ltd.....	1,207	10,468
Meritz Financial Group, Inc.....	6,359	128,448
Meritz Fire & Marine Insurance Co. Ltd.....	2,275	60,477
Meritz Securities Co. Ltd.....	50,372	188,007
MiCo Ltd.....	3,536	25,041
Mirae Asset Life Insurance Co. Ltd.....	14,911	35,110
Mirae Asset Securities Co. Ltd.....	47,144	239,579
Mirae Asset Venture Investment Co. Ltd.....	3,943	18,939
MK Electron Co. Ltd.....	2,487	23,347
Moorim P&P Co. Ltd.....	6,828	23,615
Motonic Corp.....	2,838	18,849
Muhak Co. Ltd.....	3,935	21,212
Namhae Chemical Corp.....	2,744	20,514
Namyang Dairy Products Co. Ltd.....	48	13,640
NeoPharm Co. Ltd.....	1,577	25,144
* Neowiz.....	2,725	58,101
Neowiz Holdings Corp.....	699	17,229
Ω Netmarble Corp.....	2,877	160,003
Nexen Corp.....	3,941	10,990
Nexen Tire Corp.....	6,381	30,443
NH Investment & Securities Co. Ltd.....	27,356	209,714
* NHN Corp.....	3,046	64,201
NICE Holdings Co. Ltd.....	4,498	48,699
Nice Information & Telecommunication, Inc.....	1,071	20,878
NICE Total Cash Management Co. Ltd.....	3,128	12,216

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Nong Shim Holdings Co. Ltd.....	465	\$ 24,284
Nong Woo Bio Co. Ltd.....	979	7,631
NongShim Co. Ltd.....	597	128,494
NOROO Paint & Coatings Co. Ltd.....	1,692	11,857
NPC.....	2,647	19,321
OCI Co. Ltd.....	3,145	297,687
* OPTRON-TEC, Inc.....	2,558	10,729
Orion Corp.....	3,156	244,326
Orion Holdings Corp.....	4,507	52,263
*† Osung Advanced Materials Co. Ltd.....	10,387	12,893
Ottogi Corp.....	226	78,165
Paik Kwang Industrial Co. Ltd.....	4,913	16,718
Pan Ocean Co. Ltd.....	45,141	196,496
* Paradise Co. Ltd.....	8,636	90,424
Partron Co. Ltd.....	8,571	57,055
PHA Co. Ltd.....	1,125	6,829
Poongsan Corp.....	3,373	72,090
Poongsan Holdings Corp.....	918	19,430
Posco International Corp.....	8,676	137,629
POSCO Steeleon Co. Ltd.....	326	9,339
* Power Logics Co. Ltd.....	3,502	16,827
Protec Co. Ltd.....	413	7,832
Pulmuone Co. Ltd.....	2,609	27,189
Pungkuk Ethanol Co. Ltd.....	569	6,690
* RFTech Co. Ltd.....	3,243	13,515
S-1 Corp.....	2,306	113,169
Sajo Industries Co. Ltd.....	276	9,279
Sajodaerim Corp.....	1,147	22,095
* Sajodongaone Co. Ltd.....	16,983	18,678
Sam Young Electronics Co. Ltd.....	2,074	17,305
Sam Yung Trading Co. Ltd.....	2,591	27,253
Samick Musical Instruments Co. Ltd.....	8,299	10,204
Samick THK Co. Ltd.....	1,192	12,330
Samji Electronics Co. Ltd.....	1,682	13,633
Samjin LND Co. Ltd.....	5,625	14,867
Samjin Pharmaceutical Co. Ltd.....	1,495	28,398
Samkee Corp.....	8,420	22,170
Sammok S-Form Co. Ltd.....	2,023	30,869
SAMPYO Cement Co. Ltd.....	9,240	30,342
Samsung Card Co. Ltd.....	5,989	147,789
Samsung Fire & Marine Insurance Co. Ltd.....	319	48,463
* Samsung Heavy Industries Co. Ltd.....	97,760	423,810
Samsung Publishing Co. Ltd.....	1,259	25,707
Samsung SDS Co. Ltd.....	339	35,557
Samsung Securities Co. Ltd.....	10,076	271,780
SAMT Co. Ltd.....	12,775	37,124
Samyang Corp.....	593	19,303
Samyang Foods Co. Ltd.....	255	20,244
Samyang Holdings Corp.....	724	41,931
Sangsangin Co. Ltd.....	7,820	54,740
* SBI Investment Korea Co. Ltd.....	12,040	13,635
* SBW.....	39,024	16,777
* SDN Co. Ltd.....	4,192	8,701
Seah Besteel Holdings Corp.....	2,148	25,753
SeAH Holdings Corp.....	153	11,431
SeAH Steel Holdings Corp.....	193	23,002
Sebang Co. Ltd.....	2,050	18,570
Sebang Global Battery Co. Ltd.....	1,376	57,283
Segyung Hitech Co. Ltd.....	634	10,151

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Sejong Industrial Co. Ltd.....	4,914	\$ 23,008
Sejong Telecom, Inc.....	28,135	17,794
Seobu T&D.....	3,830	23,590
Seohan Co. Ltd.....	19,101	20,488
Seoul Semiconductor Co. Ltd.....	8,308	72,535
Seoyon Co. Ltd.....	3,230	17,486
* Sewon E&C Co. Ltd.....	25,762	17,696
Sewoon Medical Co. Ltd.....	6,936	18,716
SFA Engineering Corp.....	2,968	96,817
* SG Corp.....	14,186	6,450
SGC e Tec E&C Co. Ltd.....	325	11,329
SGC Energy Co. Ltd.....	986	26,548
Shindaeyang Paper Co. Ltd.....	369	25,181
Shinsegae Food Co. Ltd.....	418	19,337
Shinsegae Information & Communication Co. Ltd.....	990	10,781
Shinsegae International, Inc.....	940	22,271
Shinsegae, Inc.....	1,280	215,740
* Shinsung E&G Co. Ltd.....	15,588	24,889
* Shinwha Intertek Corp.....	3,331	12,695
Shinwon Corp.....	17,889	23,629
Shinyoung Securities Co. Ltd.....	785	33,808
SIGONG TECH Co. Ltd.....	1,930	8,199
Silla Co. Ltd.....	770	6,345
SIMMTECH HOLDINGS Co. Ltd.....	2,813	8,647
SIMPAC, Inc.....	1,754	8,771
Sindoh Co. Ltd.....	427	10,422
Sinil Pharm Co. Ltd.....	854	6,414
SK Chemicals Co. Ltd.....	1,780	144,305
SK D&D Co. Ltd.....	2,069	41,083
SK Discovery Co. Ltd.....	2,070	57,425
SK Gas Ltd.....	546	47,385
SK Networks Co. Ltd.....	24,348	81,525
* SK Rent A Car Co. Ltd.....	2,451	16,060
SK Securities Co. Ltd.....	69,495	40,787
SL Corp.....	3,275	79,207
*†† S-MAC Co. Ltd.....	7,310	14,285
SNT Dynamics Co. Ltd.....	1,105	7,137
SNT Holdings Co. Ltd.....	951	11,507
SNT Motiv Co. Ltd.....	1,479	50,165
S-Oil Corp.....	667	47,541
* Solid, Inc.....	5,544	22,568
Songwon Industrial Co. Ltd.....	2,633	38,450
Soulbrain Holdings Co. Ltd.....	1,012	16,553
SPG Co. Ltd.....	3,032	34,470
Spigen Korea Co. Ltd.....	593	17,408
Ssangyong C&E Co. Ltd.....	11,111	57,117
STIC Investments, Inc.....	4,076	25,536
Suheung Co. Ltd.....	793	22,171
Sun Kwang Co. Ltd.....	393	28,500
Sung Kwang Bend Co. Ltd.....	2,934	25,224
* Sungchang Enterprise Holdings Ltd.....	12,418	20,180
Sungshin Cement Co. Ltd.....	4,536	34,163
Sungwoo Hitech Co. Ltd.....	8,732	36,148
Sunjin Co. Ltd.....	2,612	21,755
Systems Technology, Inc.....	1,835	23,865
Tae Kyung Industrial Co. Ltd.....	3,102	15,107
Taekwang Industrial Co. Ltd.....	57	39,525
Taekyung BK Co. Ltd.....	4,970	16,604
*†† Taewoong Co. Ltd.....	957	7,655

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Taeyoung Engineering & Construction Co. Ltd.....	4,504	\$ 23,810
* Taihan Textile Co. Ltd.....	263	9,920
TechWing, Inc.....	1,109	14,947
TES Co. Ltd.....	2,427	39,233
* Thinkware Systems Corp.....	1,790	21,022
TK Corp.....	3,405	34,293
TKG Huchems Co. Ltd.....	4,631	71,790
Tongyang Life Insurance Co. Ltd.....	5,937	24,729
Tongyang, Inc.....	19,744	18,225
* Top Engineering Co. Ltd.....	3,288	15,963
Tovis Co. Ltd.....	1,651	11,590
TS Corp.....	6,440	15,280
* Tuksu Construction Co. Ltd.....	3,337	23,013
* TY Holdings Co. Ltd.....	3,021	42,972
TYM Corp.....	20,875	44,473
Ubiquoss Holdings, Inc.....	1,989	24,763
Uju Electronics Co. Ltd.....	1,365	23,096
Uni-Chem Co. Ltd.....	9,060	8,289
* Unick Corp.....	1,421	7,458
Unid Co. Ltd.....	1,085	80,561
Union Semiconductor Equipment & Materials Co. Ltd.....	4,041	23,915
Uniquet Corp.....	2,686	19,405
Value Added Technology Co. Ltd.....	1,095	27,945
* Vidente Co. Ltd.....	4,562	41,683
Vitzro Tech Co. Ltd.....	2,134	11,841
* Webzen, Inc.....	1,681	25,341
Welcron Co. Ltd.....	3,279	9,209
* Wemade Play Co. Ltd.....	975	16,902
Whanin Pharmaceutical Co. Ltd.....	1,750	23,119
Winix, Inc.....	1,622	15,443
WiSoL Co. Ltd.....	5,751	39,589
* Wonik Holdings Co. Ltd.....	8,665	27,017
Wonik Materials Co. Ltd.....	1,147	28,171
Woongjin Thinkbig Co. Ltd.....	3,471	6,814
* Wooree Bio Co. Ltd.....	2,856	8,456
Woori Financial Group, Inc.....	5,456	50,068
Woori Investment Bank Co. Ltd.....	53,517	37,679
Woorison F&G Co. Ltd.....	17,338	25,588
Woory Industrial Co. Ltd.....	1,104	13,229
* Woosu AMS Co. Ltd.....	6,739	20,688
Y G-1 Co. Ltd.....	2,283	12,544
* Y-entec Co. Ltd.....	2,370	19,031
* YIK Corp.....	3,175	10,650
Youlchon Chemical Co. Ltd.....	1,117	20,176
Young Poong Corp.....	78	32,970
Young Poong Precision Corp.....	3,427	22,959
Youngone Corp.....	4,082	127,026
Youngone Holdings Co. Ltd.....	1,334	49,324
Yuanta Securities Korea Co. Ltd.....	17,353	38,624
Yuyu Pharma, Inc.....	3,566	18,758
Zeus Co. Ltd.....	822	16,463
Zinus, Inc.....	808	29,544
TOTAL SOUTH KOREA.....		26,494,202
TAIWAN — (18.3%)		
Abico Avy Co. Ltd.....	48,965	34,259
Ability Enterprise Co. Ltd.....	37,000	31,040
AcBel Polytech, Inc.....	60,000	64,541
Acer, Inc.....	379,000	287,558

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
ACES Electronic Co. Ltd.....	28,985	\$ 38,028
Action Electronics Co. Ltd.....	24,000	10,335
Advanced International Multitech Co. Ltd.....	14,000	38,455
* Advanced Optoelectronic Technology, Inc.....	34,000	22,915
Advantec Enterprise Co. Ltd.....	47,000	35,590
Aerospace Industrial Development Corp.....	65,000	77,942
AGV Products Corp.....	144,000	52,619
Allis Electric Co. Ltd.....	39,690	45,447
Alltek Technology Corp.....	24,040	28,090
Alpha Networks, Inc.....	43,773	45,883
Altek Corp.....	59,000	74,531
* Ambassador Hotel.....	49,000	53,915
Ampire Co. Ltd.....	12,000	10,554
AMPOC Far-East Co. Ltd.....	19,000	27,281
AmTRAN Technology Co. Ltd.....	148,364	60,521
Apacer Technology, Inc.....	35,000	46,526
APCB, Inc.....	17,000	9,919
Apex Biotechnology Corp.....	13,000	12,136
Apex International Co. Ltd.....	8,000	16,420
Arcadyan Technology Corp.....	14,000	58,357
Ardentec Corp.....	55,000	75,892
Argosy Research, Inc.....	13,000	32,117
Asia Cement Corp.....	363,000	503,701
# Asia Optical Co., Inc.....	42,000	88,428
* Asia Pacific Telecom Co. Ltd.....	381,060	87,557
Asia Polymer Corp.....	83,742	72,787
Asia Tech Image, Inc.....	18,000	31,454
Aten International Co. Ltd.....	4,000	9,938
# AU Optronics Corp.....	1,323,000	594,079
Audix Corp.....	23,000	36,511
Bank of Kaohsiung Co. Ltd.....	123,693	55,101
Basso Industry Corp.....	30,000	42,170
BES Engineering Corp.....	146,000	43,145
Brighton-Best International Taiwan, Inc.....	77,000	88,824
Capital Futures Corp.....	17,000	20,119
Capital Securities Corp.....	273,000	104,345
Career Technology MFG. Co. Ltd.....	77,180	58,779
Catcher Technology Co. Ltd.....	107,000	611,123
Cathay Real Estate Development Co. Ltd.....	101,000	55,708
Cayman Engley Industrial Co. Ltd.....	4,000	7,808
Celxpert Energy Corp.....	10,000	10,697
Central Reinsurance Co. Ltd.....	34,000	23,826
Chain Chon Industrial Co. Ltd.....	26,000	14,807
Chang Hwa Commercial Bank Ltd.....	709,790	422,634
Channel Well Technology Co. Ltd.....	27,000	29,824
CHC Healthcare Group.....	13,000	15,905
Chen Full International Co. Ltd.....	12,000	14,735
Cheng Loong Corp.....	117,000	106,013
Cheng Mei Materials Technology Corp.....	78,000	24,374
Cheng Shin Rubber Industry Co. Ltd.....	267,000	316,861
Cheng Uei Precision Industry Co. Ltd.....	74,000	80,572
Chia Chang Co. Ltd.....	17,000	22,122
Chia Hsin Cement Corp.....	78,000	47,663
Chicony Electronics Co. Ltd.....	23,000	60,994
China Airlines Ltd.....	312,000	238,405
China Bills Finance Corp.....	133,000	71,347
China Chemical & Pharmaceutical Co. Ltd.....	58,000	41,179
China Development Financial Holding Corp.....	1,875,559	811,912
China Electric Manufacturing Corp.....	47,440	30,419

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	64,141	\$ 54,090
	278,912	72,518
	64,000	62,940
	40,200	68,152
#	796,120	272,547
	15,000	13,783
	20,000	27,326
	26,000	16,059
	79,000	75,413
	97,000	177,776
	86,000	102,151
	22,000	53,321
	73,000	38,460
	30,000	58,568
	124,000	105,039
	48,000	27,253
	73,000	77,267
	208,869	52,556
	31,000	20,724
#	687,000	524,647
	143,000	234,365
	7,000	6,920
	89,510	29,204
	60,000	58,589
	61,000	31,642
	67,000	120,718
	18,000	11,417
	94,000	139,698
	9,000	21,613
	61,000	62,326
	60,000	60,199
	9,000	14,523
	53,327	49,013
	37,000	49,729
*	59,000	20,113
	79,000	37,331
	13,000	31,617
	103,040	59,539
	39,701	27,786
	16,000	39,421
	20,900	20,641
	8,000	21,654
	23,000	32,356
	59,000	43,647
	48,000	34,970
	94,975	158,006
	127,000	60,708
	20,000	47,212
	140,000	150,562
*	348,041	399,343
*	53,326	12,925
	87,000	85,176
	92,000	61,674
	54,000	75,315
	40,000	19,639
	24,912	53,590
	151,000	95,658
	336,257	127,209
	471,000	479,215

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Farglory F T Z Investment Holding Co. Ltd.....	19,000	\$ 30,221
Farglory Land Development Co. Ltd.....	39,000	82,159
Feedback Technology Corp.....	10,000	23,944
Feng Hsin Steel Co. Ltd.....	59,000	130,654
First Hi-Tec Enterprise Co. Ltd.....	14,000	18,917
First Hotel.....	28,000	13,113
First Insurance Co. Ltd.....	27,000	13,189
* First Steamship Co. Ltd.....	97,010	31,513
FIT Holding Co. Ltd.....	18,000	17,615
FLEXium Interconnect, Inc.....	46,000	139,818
Formosa Advanced Technologies Co. Ltd.....	29,000	35,738
Formosa Laboratories, Inc.....	22,704	35,278
Formosa Optical Technology Co. Ltd.....	6,000	12,705
Formosa Taffeta Co. Ltd.....	132,000	114,416
Formosan Rubber Group, Inc.....	69,000	47,913
Formosan Union Chemical.....	70,400	57,203
Founding Construction & Development Co. Ltd.....	45,000	26,134
Foxconn Technology Co. Ltd.....	142,000	234,306
Franbo Lines Corp.....	15,000	10,675
Froch Enterprise Co. Ltd.....	31,000	23,105
FSP Technology, Inc.....	18,000	21,831
Fullerton Technology Co. Ltd.....	18,000	10,537
* Fulltech Fiber Glass Corp.....	62,620	26,800
Fwusow Industry Co. Ltd.....	33,000	22,700
G Shank Enterprise Co. Ltd.....	36,000	57,405
Gallant Precision Machining Co. Ltd.....	16,000	13,475
Gamania Digital Entertainment Co. Ltd.....	5,000	9,917
* GCS Holdings, Inc.....	10,000	13,703
Gemtek Technology Corp.....	74,000	75,203
# General Interface Solution Holding Ltd.....	38,000	99,522
General Plastic Industrial Co. Ltd.....	14,000	13,752
Getac Holdings Corp.....	30,000	47,277
* Giantplus Technology Co. Ltd.....	35,000	12,815
Gigabyte Technology Co. Ltd.....	63,000	194,663
Global Brands Manufacture Ltd.....	50,600	50,308
Global Lighting Technologies, Inc.....	5,000	9,297
Globe Union Industrial Corp.....	44,000	17,803
Gloria Material Technology Corp.....	73,000	76,147
GMI Technology, Inc.....	16,000	9,868
Goldsun Building Materials Co. Ltd.....	109,543	90,723
Gourmet Master Co. Ltd.....	13,000	46,012
Grand Pacific Petrochemical.....	160,000	106,321
Great China Metal Industry.....	26,000	21,935
Greatek Electronics, Inc.....	39,000	80,816
GTM Holdings Corp.....	24,000	19,582
Hannstar Board Corp.....	47,132	51,152
HannStar Display Corp.....	363,000	119,083
HannsTouch Solution, Inc.....	75,194	23,616
Harmony Electronics Corp.....	12,000	14,645
Harvatek Corp.....	31,000	20,031
Hey Song Corp.....	53,000	59,554
# Highwealth Construction Corp.....	136,000	206,343
Hiroca Holdings Ltd.....	6,000	11,303
Hitron Technology, Inc.....	13,000	12,926
Hiyes International Co. Ltd.....	5,000	15,465
Ho Tung Chemical Corp.....	176,000	55,086
Hocheng Corp.....	55,000	21,019
Holy Stone Enterprise Co. Ltd.....	10,000	30,592
Hong Pu Real Estate Development Co. Ltd.....	35,000	25,120

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Hong TAI Electric Industrial.....	58,000	\$ 33,412
Hong YI Fiber Industry Co.....	19,000	11,828
Horizon Securities Co. Ltd.....	56,180	21,088
Hsin Kuang Steel Co. Ltd.....	33,000	39,063
Hsing TA Cement Co.....	29,000	19,269
HUA ENG Wire & Cable Co. Ltd.....	37,000	18,147
Hua Yu Lien Development Co. Ltd.....	12,000	23,518
Huaku Development Co. Ltd.....	44,000	131,841
Hung Ching Development & Construction Co. Ltd.....	13,000	10,851
Hung Sheng Construction Ltd.....	44,680	36,693
Huxen Corp.....	6,000	9,774
Hwa Fong Rubber Industrial Co. Ltd.....	63,880	30,583
Ibase Technology, Inc.....	24,000	55,386
IBF Financial Holdings Co. Ltd.....	334,681	157,936
Ichia Technologies, Inc.....	27,000	13,037
IEI Integration Corp.....	29,600	54,187
Infotrend Technology, Inc.....	52,000	26,162
# Innolux Corp.....	1,535,000	531,618
Inpaq Technology Co. Ltd.....	19,000	31,989
* Integrated Service Technology, Inc.....	19,000	34,559
International CSRC Investment Holdings Co.....	70,600	48,349
Inventec Corp.....	386,000	306,577
Iron Force Industrial Co. Ltd.....	6,000	12,663
I-Sheng Electric Wire & Cable Co. Ltd.....	18,000	24,637
ITEQ Corp.....	35,000	83,365
Jarlllytec Co. Ltd.....	10,000	20,221
Jess-Link Products Co. Ltd.....	13,000	15,684
Johnson Health Tech Co. Ltd.....	13,000	24,372
K Laser Technology, Inc.....	27,000	17,742
Kaimei Electronic Corp.....	23,000	42,799
Kedge Construction Co. Ltd.....	8,000	14,907
KEE TAI Properties Co. Ltd.....	49,000	21,671
Kenda Rubber Industrial Co. Ltd.....	101,880	131,368
Kerry TJ Logistics Co. Ltd.....	29,000	39,224
Kindom Development Co. Ltd.....	53,900	54,158
King Chou Marine Technology Co. Ltd.....	8,000	8,818
King Yuan Electronics Co. Ltd.....	173,000	228,218
King's Town Bank Co. Ltd.....	138,000	160,940
* King's Town Construction Co. Ltd.....	24,000	29,386
* Kinko Optical Co. Ltd.....	9,455	9,823
Kinpo Electronics.....	184,000	79,564
Ko Ja Cayman Co. Ltd.....	5,000	7,297
Kung Sing Engineering Corp.....	75,900	17,560
Kuo Toong International Co. Ltd.....	29,399	18,820
Kuo Yang Construction Co. Ltd.....	28,000	18,174
Kwong Lung Enterprise Co. Ltd.....	23,000	34,559
KYE Systems Corp.....	34,000	11,254
L&K Engineering Co. Ltd.....	30,000	30,686
LAN FA Textile.....	29,000	8,877
Lanner Electronics, Inc.....	10,000	22,837
Laser Tek Taiwan Co. Ltd.....	23,000	20,868
* Lealea Enterprise Co. Ltd.....	100,000	35,029
LEE CHI Enterprises Co. Ltd.....	19,000	14,652
Lelon Electronics Corp.....	8,000	15,269
* Li Peng Enterprise Co. Ltd.....	119,000	32,562
Lida Holdings Ltd.....	18,000	17,626
Ligitek Electronics Co. Ltd.....	22,000	12,503
* Lingsen Precision Industries Ltd.....	77,000	43,789
Lite-On Technology Corp.....	294,000	645,092

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	19,000	\$ 20,003
*	44,000	24,770
	66,000	48,925
	136,527	70,849
	9,000	16,293
	22,000	50,277
	33,000	44,416
	6,000	12,733
	247,000	270,818
	30,000	22,258
	13,000	9,245
	76,400	45,408
*	252,743	52,765
	28,384	76,792
	7,000	9,872
	30,000	18,903
	38,000	48,972
	125,944	118,942
	19,000	17,423
	13,000	39,966
	20,000	30,204
	7,000	19,013
	6,000	26,506
	9,000	10,652
	16,000	22,956
	170,000	298,663
*	11,000	22,865
	13,000	22,186
	11,000	12,144
	16,000	17,554
	16,000	25,659
	13,000	10,107
	8,000	17,080
	208,909	57,111
	24,000	26,302
	37,000	20,393
	99,000	57,627
	32,000	10,029
	8,000	17,742
	10,000	10,585
	76,000	90,160
	14,000	29,971
	312,000	649,517
*††	7,000	0
	20,000	196,186
	17,000	51,271
	17,000	7,277
	19,800	15,366
	369,000	331,320
#	95,000	272,308
	131,539	69,034
	49,000	114,696
	218,000	84,227
	25,000	32,165
	13,000	17,212
	235,000	225,212
	15,000	27,774
	15,000	18,127
	5,000	18,305

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Quanta Storage, Inc.....	33,000	\$ 45,427
Quintain Steel Co. Ltd.....	24,380	9,778
Radiant Opto-Electronics Corp.....	59,000	184,652
Radium Life Tech Co. Ltd.....	141,320	43,061
Rechi Precision Co. Ltd.....	61,000	34,541
Rexon Industrial Corp. Ltd.....	19,000	21,026
Rich Development Co. Ltd.....	145,000	42,591
* Ritek Corp.....	142,121	35,280
* Roo Hsing Co. Ltd.....	118,000	11,474
Ruentex Development Co. Ltd.....	194,000	356,437
Ruentex Industries Ltd.....	66,300	137,301
Sampo Corp.....	43,200	37,879
San Fang Chemical Industry Co. Ltd.....	20,000	13,067
San Far Property Ltd.....	27,272	11,891
Sanyang Motor Co. Ltd.....	89,000	113,794
Savior Lifetec Corp.....	28,000	15,122
ScinoPharm Taiwan Ltd.....	33,000	28,189
Sea Sonic Electronics Co. Ltd.....	6,000	10,864
Senao International Co. Ltd.....	10,000	10,394
Sercomm Corp.....	19,000	57,730
Sesoda Corp.....	19,776	31,728
Shanghai Commercial & Savings Bank Ltd.....	463,000	777,244
Shan-Loong Transportation Co. Ltd.....	14,000	15,895
Sheng Yu Steel Co. Ltd.....	27,000	20,740
ShenMao Technology, Inc.....	16,000	29,107
Shih Wei Navigation Co. Ltd.....	38,000	40,340
Shihlin Electric & Engineering Corp.....	57,000	121,170
Shin Kong Financial Holding Co. Ltd.....	1,923,698	549,887
Shin Ruenn Development Co. Ltd.....	15,000	13,159
Shin Zu Shing Co. Ltd.....	20,000	54,158
* Shining Building Business Co. Ltd.....	68,330	21,050
Shinkong Insurance Co. Ltd.....	38,000	65,571
Shinkong Synthetic Fibers Corp.....	201,000	122,269
Shinkong Textile Co. Ltd.....	19,000	25,696
* Shuttle, Inc.....	55,000	25,211
Sigurd Microelectronics Corp.....	72,726	121,753
Silicon Integrated Systems Corp.....	48,000	32,037
Simplo Technology Co. Ltd.....	23,000	203,288
Sincere Navigation Corp.....	48,410	38,579
Singatron Enterprise Co. Ltd.....	15,000	10,812
Sinher Technology, Inc.....	8,000	9,286
Sinon Corp.....	70,000	81,950
SinoPac Financial Holdings Co. Ltd.....	1,542,000	873,359
Sinyi Realty, Inc.....	29,000	29,590
Sirtec International Co. Ltd.....	16,000	12,086
Siward Crystal Technology Co. Ltd.....	28,000	34,905
Soft-World International Corp.....	8,000	19,808
Solomon Technology Corp.....	48,000	47,679
Sports Gear Co. Ltd.....	18,000	42,718
Standard Chemical & Pharmaceutical Co. Ltd.....	8,000	11,894
Sunplus Technology Co. Ltd.....	46,000	44,929
Sunrex Technology Corp.....	30,000	38,713
Sunspring Metal Corp.....	14,177	12,561
Supreme Electronics Co. Ltd.....	69,657	86,588
Swancor Holding Co. Ltd.....	10,000	36,830
Sweeten Real Estate Development Co. Ltd.....	16,632	13,080
Syncmold Enterprise Corp.....	17,000	35,254
Synmosa Biopharma Corp.....	27,158	28,278
Synnex Technology International Corp.....	197,000	365,468

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	8,000	\$ 8,989
	17,000	41,778
	206,879	242,539
	123,844	98,879
	5,720	13,077
	13,000	19,047
*	17,000	8,336
	532,897	237,281
	39,000	53,671
	18,000	13,280
	207,000	124,682
	22,000	28,885
	1,583,166	833,381
	22,000	25,440
	4,000	11,824
	898,848	373,064
	13,791	16,265
	61,000	75,971
	61,000	130,826
	54,000	35,280
	39,000	52,401
	162,000	96,432
	45,000	111,499
*††	217,000	14,568
	32,000	30,853
	36,000	73,533
	53,000	65,711
	12,000	14,180
	51,510	67,321
	64,000	29,688
	4,000	11,626
*	91,000	58,219
	33,000	57,692
	22,000	30,453
	15,000	16,953
	9,000	12,932
	13,000	12,661
	264,000	259,811
	46,000	33,430
	9,000	42,117
	22,400	30,698
	154,000	84,495
	18,000	118,319
	87,000	146,349
*	18,000	8,366
	6,000	15,459
	17,000	16,254
	37,000	35,125
	61,000	70,141
	39,000	83,286
#	56,000	192,142
	8,000	8,702
	97,000	84,069
	4,800	18,000
	77,850	135,060
	38,000	40,314
*	91,000	24,520
	30,000	19,030
	45,000	63,250

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	36,000	\$ 18,285
#	314,251	140,520
	19,000	19,363
*	91,000	51,953
††	46,000	1,187
	68,000	49,830
	40,000	41,729
	149,316	75,868
	120,000	91,945
	24,000	26,705
	33,660	98,948
	409,000	465,293
	50,000	170,923
	49,000	20,779
	66,000	44,806
	69,946	61,854
	9,000	13,508
	425,000	330,872
	68,221	156,625
	430,000	381,420
	44,000	110,461
	207,000	347,795
	78,000	180,724
	28,350	26,282
	10,000	8,299
	19,000	41,878
	7,000	9,786
	37,000	427,204
	70,973	72,721
	36,000	27,512
	60,065	28,173
	15,639	29,963
	14,000	14,268
	188,000	151,677
	23,000	13,179
*	165,780	90,707
	8,000	14,451
	12,000	13,313
	21,000	47,750
	25,944	41,147
	99,324	152,379
	13,000	31,523
	20,000	27,279
	7,000	31,378
	27,000	27,101
	20,000	26,276
	98,000	371,190
	68,000	25,569
*	56,000	32,219
	30,162	27,923
TOTAL TAIWAN		<u>36,519,432</u>
THAILAND — (2.2%)		
	68,970	39,535
	161,700	26,137
	46,900	18,857
	11,100	13,193
	2,100	10,668
	143,200	70,024

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
* Ananda Development PCL.....	625,200	\$ 22,929
AP Thailand PCL.....	293,300	77,687
Asia Plus Group Holdings PCL.....	195,300	16,872
Asia Sermkij Leasing PCL, NVDR.....	12,400	12,127
Bangchak Corp. PCL.....	189,300	151,707
* Bangkok Airways PCL.....	83,900	21,539
Bangkok Commercial Asset Management PCL.....	210,000	96,414
Bangkok Insurance PCL.....	8,120	59,560
Bangkok Land PCL.....	1,010,600	28,004
Bangkok Life Assurance PCL, NVDR.....	79,400	81,967
Banpu PCL.....	816,000	297,050
* Bound & Beyond PCL.....	44,900	15,003
Cal-Comp Electronics Thailand PCL, Class F.....	620,604	42,486
CH Karnchang PCL.....	178,300	103,657
CIMB Thai Bank PCL.....	129,100	2,876
* Country Group Development PCL.....	1,002,600	12,257
Dhipaya Group Holdings PCL.....	85,600	136,039
Eastern Polymer Group PCL, Class F.....	73,800	19,447
Eastern Power Group PCL.....	112,400	13,680
Eastern Water Resources Development & Management PCL, Class F.....	91,200	17,095
* Esso Thailand PCL.....	127,900	36,831
Frasers Property Thailand PCL.....	79,285	32,309
GFPT PCL.....	94,100	40,135
Global Green Chemicals PCL, Class F.....	42,800	17,208
Hana Microelectronics PCL.....	62,000	77,058
Hwa Fong Rubber Thailand PCL.....	48,300	8,529
ICC International PCL.....	9,300	7,453
Ichitan Group PCL.....	52,400	11,317
Index Livingmall PCL.....	26,600	12,068
Interlink Communication PCL.....	109,400	22,885
IRPC PCL.....	1,568,300	138,893
* Italian-Thai Development PCL.....	664,700	36,838
KGI Securities Thailand PCL.....	156,000	19,495
Khon Kaen Sugar Industry PCL.....	300,000	28,525
Kiatnakin Phatra Bank PCL.....	35,100	62,696
Lalin Property PCL.....	79,100	19,125
Land & Houses PCL.....	688,500	158,985
Lanna Resources PCL.....	55,400	34,014
LH Financial Group PCL.....	591,900	19,135
Loxley PCL.....	304,700	18,873
LPN Development PCL.....	199,200	23,811
* MBK PCL.....	87,702	37,406
MC Group PCL.....	43,100	11,065
MCS Steel PCL.....	107,500	33,585
* MDX PCL.....	132,000	17,858
* Nawarat Patanakarn PCL.....	444,400	8,692
Noble Development PCL.....	116,100	14,193
* Nusasiri PCL.....	1,194,500	38,292
Origin Property PCL, Class F.....	71,000	19,192
Polyplex Thailand PCL.....	55,700	34,500
Praram 9 Hospital PCL.....	19,300	8,966
Precious Shipping PCL.....	120,500	58,924
Prima Marine PCL.....	103,800	15,086
Property Perfect PCL.....	1,420,230	15,433
Pruksa Holding PCL.....	134,700	45,376
Quality Houses PCL.....	714,350	41,530
* Raimon Land PCL.....	907,600	18,246
Ratchthani Leasing PCL.....	503,500	55,808
Regional Container Lines PCL.....	41,100	41,870

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Rojana Industrial Park PCL.....	217,500	\$ 36,634
* S Hotels & Resorts PCL.....	224,600	23,918
Saha Pathana Inter-Holding PCL.....	13,500	25,672
Saha Pathanapibul PCL.....	16,100	29,580
Saha-Union PCL.....	21,500	15,478
* Samart Corp. PCL.....	89,100	14,039
Sansiri PCL.....	1,986,600	53,969
SC Asset Corp. PCL.....	297,500	27,317
* Seafresh Industry PCL.....	168,000	15,244
Siam City Cement PCL.....	10,900	45,010
Siamgas & Petrochemicals PCL.....	137,400	43,299
* Singha Estate PCL.....	169,800	8,672
Sino-Thai Engineering & Construction PCL.....	207,400	68,176
SNC Former PCL.....	24,100	12,112
Somboon Advance Technology PCL.....	53,100	25,677
SPCG PCL.....	74,000	31,562
Sri Trang Agro-Industry PCL.....	140,101	82,592
Sri Trang Gloves Thailand PCL.....	112,400	49,772
Srivichai Vejvivat PCL.....	31,800	9,589
Star Petroleum Refining PCL.....	76,100	24,188
* STP & I PCL.....	174,900	17,675
Supalai PCL.....	179,200	94,444
Super Energy Corp. PCL.....	2,236,200	43,132
Tata Steel Thailand PCL.....	557,900	15,459
Thai Oil PCL.....	33,900	47,198
* Thai Reinsurance PCL.....	381,800	10,995
Thai Stanley Electric PCL, NVDR.....	4,800	22,103
Thai Union Group PCL, Class F.....	380,300	168,402
Thaicom PCL.....	118,200	28,258
Thaifoods Group PCL, Class F.....	73,800	11,428
Thanachart Capital PCL.....	28,200	28,920
Thoresen Thai Agencies PCL.....	239,200	57,185
Tipco Asphalt PCL.....	71,300	30,992
TIPCO Foods PCL.....	88,100	20,822
Tisco Financial Group PCL.....	33,500	80,542
TKS Technologies PCL.....	52,250	13,485
TMT Steel PCL.....	57,900	12,741
TPI Polene PCL.....	1,283,800	55,105
TPI Polene Power PCL.....	312,601	31,421
* U City PLC, Class F.....	1,041,600	32,541
* Unique Engineering & Construction PCL.....	199,000	25,841
* United Power of Asia PCL, Class F.....	1,184,900	8,369
Univanich Palm Oil PCL.....	72,000	14,768
Vanachai Group PCL.....	55,000	10,982
WHA Corp. PCL.....	1,213,300	98,884
Workpoint Entertainment PCL.....	55,300	28,544
TOTAL THAILAND.....		4,401,751
TURKEY — (0.6%)		
Aksa Akriklik Kimya Sanayii AS.....	22,276	73,268
Aksa Enerji Uretim AS.....	68,524	115,555
Alarko Holding AS.....	45,997	100,385
* Albaraka Turk Katilim Bankasi AS.....	402,425	30,637
* Anadolu Anonim Turk Sigorta Sirketi.....	24,467	8,408
Anadolu Efes Biracilik Ve Malt Sanayii AS.....	14,598	29,996
Aygaz AS.....	11,967	24,848
Bera Holding AS.....	52,637	43,339
* Borusan Mannesmann Boru Sanayi ve Ticaret AS.....	8,144	19,699
Cimsa Cimento Sanayi VE Ticaret AS.....	9,985	21,695

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
	1,266	\$ 10,272
* Coca-Cola Icecek AS.....	143,300	31,152
* Dogan Sirketler Grubu Holding AS.....	2,797	10,963
Eczacibasi Yatirim Holding Ortakligi AS.....	22,452	17,806
* EIS Eczacibasi Ilac ve Sinai ve Finansal Yatirimlar Sanayi ve Ticaret AS.....	66,232	11,569
* Global Yatirim Holding AS.....	115,760	26,031
GSD Holding AS.....	26,872	12,305
* Indeks Bilgisayar Sistemleri Muhendislik Sanayi ve Ticaret AS.....	18,922	18,597
* Ipek Dogal Enerji Kaynaklari Arastirma Ve Uretim AS.....	66,301	13,967
#* Is Finansal Kiralama AS.....	74,160	35,144
Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class A.....	144,418	86,503
Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class D.....	8,668	23,446
* Kordsa Teknik Tekstil AS.....	15,219	24,170
* Koza Anadolu Metal Madencilik Isletmeleri AS.....	83,578	52,246
* NET Holding AS.....	3,703	34,653
* Pegasus Hava Tasimaciligi AS.....	259,133	24,816
#* Sekerbank Turk AS.....	26,314	25,000
Selcuk Ecza Deposu Ticaret ve Sanayi AS.....	28,012	88,018
* TAV Havalimanlari Holding AS.....	63,771	17,371
* Turkiye Halk Bankasi AS.....	279,313	41,259
* Turkiye Sinai Kalkinma Bankasi AS.....	26,320	21,685
* Ulker Biskuvi Sanayi AS.....	15,167	20,410
* Vestel Elektronik Sanayi ve Ticaret AS.....	116,730	13,587
* Zorlu Enerji Elektrik Uretim AS.....		
TOTAL TURKEY.....		<u>1,128,800</u>
UNITED ARAB EMIRATES — (1.4%)		
	59,584	62,457
Abu Dhabi National Hotels.....	16,464	27,615
Abu Dhabi National Insurance Co. PSC.....	42,044	61,152
Agthia Group PJSC.....	143,525	86,103
* Air Arabia PJSC.....	143,510	29,658
Ajman Bank PJSC.....	379,062	506,395
Aldar Properties PJSC.....	133,816	33,862
* Amanat Holdings PJSC.....	113,599	15,092
* Amlak Finance PJSC.....	63,601	6,892
*†† Bank of Sharjah.....	617,252	168,241
Dana Gas PJSC.....	141,921	19,371
* Deyaar Development PJSC.....	244,414	153,881
Dubai Investments PJSC.....	228,936	366,871
* Dubai Islamic Bank PJSC.....	136,859	165,480
Emaar Development PJSC.....	550,829	826,625
* Emaar Properties PJSC.....	192,639	17,483
* Eshraq Investments PJSC.....	37,596	14,040
* Gulf Pharmaceutical Industries PSC.....	121,221	12,822
* Manazel PJSC.....	89,006	113,430
National Bank of Ras Al-Khaimah PSC.....	18,622	14,166
National Central Cooling Co. PJSC.....	3,812	18,908
* Orascom Construction PLC.....	262,778	49,674
* RAK Properties PJSC.....	55,920	43,573
Ras Al Khaimah Ceramics.....	158,494	21,587
* SHUAA Capital PSC.....	680,886	45,928
* Union Properties PJSC.....		
TOTAL UNITED ARAB EMIRATES.....		<u>2,881,306</u>
TOTAL COMMON STOCKS.....		<u>196,624,238</u>
PREFERRED STOCKS — (0.4%)		
BRAZIL — (0.3%)		
	15,435	51,399
Banco ABC Brasil SA.....		

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	\$ 57,652
Banco Pan SA.....	40,481	51,950
Cia Ferro Ligas da Bahia - FERBASA.....	9,800	90,043
Eucatex SA Industria e Comercio.....	6,900	11,002
Marcopolo SA.....	102,594	48,976
Randon SA Implementos e Participacoes.....	40,000	77,695
Schulz SA.....	15,200	12,779
Unipar Carbocloro SA Class B.....	4,343	69,920
Usinas Siderurgicas de Minas Gerais SA Usiminas Class A.....	71,700	119,313
TOTAL BRAZIL.....		<u>590,729</u>
COLOMBIA — (0.0%)		
Grupo de Inversiones Suramericana SA.....	9,944	35,721
PHILIPPINES — (0.0%)		
Cebu Air, Inc., 6.000%.....	21,128	16,114
SOUTH KOREA — (0.0%)		
Hyundai Engineering & Construction Co. Ltd.....	229	12,315
TAIWAN — (0.0%)		
China Development Financial Holding Corp.....	171,148	48,488
THAILAND — (0.1%)		
* U City PLC.....	3,124,800	71,307
TOTAL PREFERRED STOCKS.....		<u>774,674</u>
RIGHTS/WARRANTS — (0.0%)		
CHINA — (0.0%)		
* Zhong An Group Ltd. Rights 12/31/22.....	2,606	0
MALAYSIA — (0.0%)		
* Yinson Holdings Bhd.....	25,508	2,522
TAIWAN — (0.0%)		
* GMI Technology, Inc.....	2,180	102
* Unitech Printed Circuit Board Corp.....	5,876	589
* Walsin Lihwa Corp.....	28,607	860
* YFC-Boneagle Electric Co. Ltd.....	597	208
TOTAL TAIWAN.....		<u>1,759</u>
THAILAND — (0.0%)		
* EP W4 Warrants 04/27/2023.....	28,100	237
* MBK PCL.....	3,508	1,191
TOTAL THAILAND.....		<u>1,428</u>
TOTAL RIGHTS/WARRANTS.....		<u>5,709</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$192,893,974).....		<u>197,404,621</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (0.9%)		
@§ The DFA Short Term Investment Fund.....	148,397	1,716,505
TOTAL INVESTMENTS — (100.0%)		
(Cost \$194,610,418)^^.....		<u>\$199,121,126</u>

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

As of July 31, 2022, Emerging Markets Targeted Value 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.....	7	09/16/22	\$1,369,906	\$1,446,725	\$76,819
Total Futures Contracts.....			<u>\$1,369,906</u>	<u>\$1,446,725</u>	<u>\$76,819</u>

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Brazil.....	\$ 7,728,209	\$ 57,673	—	\$ 7,785,882
Chile.....	—	915,297	—	915,297
China.....	2,478,591	46,009,899	\$ 166,542	48,655,032
Colombia.....	181,925	—	—	181,925
Greece.....	—	745,555	—	745,555
Hong Kong.....	—	169,275	—	169,275
India.....	671,210	32,815,352	—	33,486,562
Indonesia.....	—	4,305,338	6,965	4,312,303
Malaysia.....	—	3,789,642	—	3,789,642
Mexico.....	4,079,945	254,029	—	4,333,974
Philippines.....	—	1,321,859	—	1,321,859
Poland.....	—	1,723,747	—	1,723,747
Qatar.....	—	1,926,242	—	1,926,242
Saudi Arabia.....	8,303	8,195,294	—	8,203,597
South Africa.....	379,907	7,267,948	—	7,647,855
South Korea.....	—	26,459,369	34,833	26,494,202
Taiwan.....	—	36,503,677	15,755	36,519,432
Thailand.....	4,375,614	26,137	—	4,401,751
Turkey.....	—	1,128,800	—	1,128,800
United Arab Emirates.....	—	2,874,414	6,892	2,881,306
Preferred Stocks				
Brazil.....	590,729	—	—	590,729
Colombia.....	35,721	—	—	35,721
Philippines.....	—	16,114	—	16,114
South Korea.....	—	12,315	—	12,315
Taiwan.....	—	48,488	—	48,488
Thailand.....	71,307	—	—	71,307
Rights/Warrants				
Malaysia.....	—	2,522	—	2,522
Taiwan.....	—	1,759	—	1,759
Thailand.....	—	1,428	—	1,428
Securities Lending Collateral.....	—	1,716,505	—	1,716,505
Futures Contracts**.....	76,819	—	—	76,819
TOTAL.....	<u>\$20,678,280</u>	<u>\$178,288,678</u>	<u>\$230,987[^]</u>	<u>\$199,197,945</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.

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS

July 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 — (0.9%)			BELGIUM — (Continued)		
Federal Home Loan Bank			Ω 1.250%, 04/22/33.	EUR 600	\$ 604,863
2.125%, 12/14/29.	500	\$ 470,917	TOTAL BELGIUM.		<u>14,437,734</u>
Federal National Mortgage Association			CANADA — (16.6%)		
7.125%, 01/15/30.	650	833,750	Alimentation Couche-Tard, Inc.		
6.210%, 08/06/38.	5,000	<u>6,671,733</u>	1.875%, 05/06/26.	EUR 800	790,968
TOTAL AGENCY OBLIGATIONS.		<u>7,976,400</u>	Bank of Nova Scotia		
BONDS — (95.6%)			2.620%, 12/02/26.	CAD 3,000	2,232,283
AUSTRALIA — (4.8%)			2.150%, 08/01/31.	4,000	3,389,378
ASB Finance Ltd.			Bell Telephone Co. of Canada or Bell Canada		
0.250%, 09/08/28.	EUR 1,000	897,470	3.000%, 03/17/31.	CAD 3,000	2,097,927
Australia Government Bond			Brookfield Finance, Inc.		
2.750%, 06/21/35.	AUD 2,300	1,530,507	4.850%, 03/29/29.	2,800	2,825,305
Commonwealth Bank of Australia			CPPIB Capital, Inc.		
Ω 3.150%, 09/19/27.	829	804,205	2.000%, 11/01/29.	2,000	1,860,375
Ω 1.875%, 09/15/31.	4,000	3,393,789	1.125%, 12/14/29.	GBP 3,000	3,357,752
National Australia Bank Ltd.			1.250%, 01/28/31.	4,000	3,453,520
1.375%, 08/30/28.	EUR 1,800	1,786,382	0.050%, 02/24/31.	EUR 9,000	7,972,791
New South Wales Treasury Corp.			1.500%, 03/04/33.	EUR 9,650	9,477,500
1.500%, 02/20/32.	AUD 7,900	4,575,323	Fairfax Financial Holdings Ltd.		
Queensland Treasury Corp.			Ω 2.750%, 03/29/28.	EUR 500	490,558
Ω 1.750%, 08/21/31.	AUD 6,000	3,619,978	2.750%, 03/29/28.	EUR 384	376,749
Ω 1.750%, 07/20/34.	AUD 10,000	5,615,982	Magna International, Inc.		
South Australian Government Financing Authority			2.450%, 06/15/30.	2,900	2,560,134
1.750%, 05/24/32.	AUD 2,500	1,470,793	Ontario Teachers' Finance Trust		
Treasury Corp. of Victoria			0.100%, 05/19/28.	EUR 9,000	8,457,135
1.500%, 09/10/31.	AUD 4,500	2,634,660	0.050%, 11/25/30.	EUR 6,000	5,318,307
2.250%, 09/15/33.	AUD 2,000	1,204,100	1.850%, 05/03/32.	EUR 10,600	10,693,213
2.250%, 11/20/34.	AUD 19,900	11,708,714	Province of Alberta Canada		
2.000%, 09/17/35.	AUD 4,800	2,684,381	2.050%, 06/01/30.	CAD 7,500	5,376,772
Western Australian Treasury Corp.			1.650%, 06/01/31.	CAD 4,200	2,870,254
2.000%, 10/24/34.	AUD 2,500	<u>1,444,562</u>	3.500%, 06/01/31.	CAD 1,550	1,230,365
TOTAL AUSTRALIA.		<u>43,370,846</u>	3.900%, 12/01/33.	CAD 5,700	4,620,047
BELGIUM — (1.6%)			Province of British Columbia Canada		
Anheuser-Busch InBev SA/NV			2.200%, 06/18/30.	CAD 6,300	4,566,965
2.250%, 05/24/29.	GBP 1,450	1,652,134	1.550%, 06/18/31.	CAD 5,000	3,385,186
Dexia Credit Local SA			5.400%, 06/18/35.	CAD 1,100	1,017,922
1.000%, 10/18/27.	EUR 1,250	1,256,109	Province of Manitoba Canada		
0.000%, 01/21/28.	EUR 11,000	10,423,505	2.050%, 06/02/30.	CAD 12,400	8,851,831
Kingdom of Belgium Government Bond			6.300%, 03/05/31.	CAD 3,000	2,853,813
Ω 1.000%, 06/22/31.	EUR 500	501,123	2.050%, 06/02/31.	CAD 8,500	5,979,372
			4.650%, 03/05/40.	CAD 1,900	1,633,001
			Province of Nova Scotia Canada		
			2.000%, 09/01/30.	CAD 2,800	1,984,894
			Province of Ontario Canada		
			2.000%, 10/02/29.	500	463,240
			0.010%, 11/25/30.	EUR 2,500	2,213,233
			1.350%, 12/02/30.	CAD 5,500	3,689,688

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
CANADA — (Continued)			FRANCE — (Continued)		
6.200%, 06/02/31..... CAD	1,500	\$ 1,429,296	Caisse d'Amortissement de la Dette Sociale		
5.850%, 03/08/33..... CAD	1,800	1,699,314	1.375%, 01/20/31.....	6,900	\$ 6,050,305
5.600%, 06/02/35..... CAD	9,750	9,140,506	French Republic Government Bond OAT		
Province of Quebec Canada			1.250%, 05/25/34..... EUR	3,900	3,872,831
0.000%, 10/15/29..... EUR	1,000	909,595	Ile-de-France Mobilites		
Province of Saskatchewan Canada			0.200%, 11/16/35..... EUR	4,000	3,292,145
2.200%, 06/02/30..... CAD	6,400	4,627,562	Orange SA		
6.400%, 09/05/31..... CAD	6,500	6,276,151	8.125%, 01/28/33..... EUR	500	783,943
Royal Bank of Canada			Pernod Ricard SA		
1.833%, 07/31/28..... CAD	5,000	3,412,010	1.500%, 05/18/26..... EUR	600	614,981
2.125%, 04/26/29..... EUR	1,000	1,012,371	Sanofi		
Thomson Reuters Corp.			3.625%, 06/19/28.....	2,000	2,027,551
3.350%, 05/15/26.....	500	492,464	SNCF Reseau		
Toronto-Dominion Bank			5.000%, 10/10/33..... EUR	3,000	4,072,815
1.888%, 03/08/28..... CAD	4,000	2,764,531	5.250%, 01/31/35..... GBP	5,870	8,859,790
Toronto-Dominion Bank (The)			0.750%, 05/25/36..... EUR	1,500	1,320,698
4.456%, 06/08/32.....	2,200	<u>2,242,878</u>	Societe Generale SA		
TOTAL CANADA.....		<u>150,097,156</u>	1.375%, 01/13/28..... EUR	900	866,694
DENMARK — (0.7%)			Ω 4.750%, 09/14/28.....	700	688,143
Danske Bank AS			Ω 3.000%, 01/22/30.....	1,600	1,382,480
Ω 4.375%, 06/12/28.....	1,000	962,137	Societe Nationale SNCF SA		
Kommunekredit			5.375%, 03/18/27..... GBP	1,600	2,194,237
0.000%, 03/03/31..... EUR	4,000	3,566,383	0.625%, 04/17/30..... EUR	3,000	2,894,383
0.010%, 05/04/34..... EUR	2,400	<u>1,988,287</u>	Unedic Asseo		
TOTAL DENMARK.....		<u>6,516,807</u>	1.250%, 05/25/33..... EUR	500	490,866
FINLAND — (0.9%)			Vinci SA		
Finland Government Bond			2.750%, 09/15/34..... GBP	3,800	<u>4,286,397</u>
Ω 1.125%, 04/15/34..... EUR	600	591,001	TOTAL FRANCE.....		<u>65,739,266</u>
Kuntarahoitus Oyj			GERMANY — (4.2%)		
1.250%, 02/23/33..... EUR	800	784,852	Allianz Finance II BV		
Nordea Bank Abp			1.500%, 01/15/30..... EUR	1,400	1,381,862
0.500%, 11/02/28..... EUR	7,500	<u>6,823,608</u>	BMW Finance NV		
TOTAL FINLAND.....		<u>8,199,461</u>	1.500%, 02/06/29..... EUR	1,400	1,409,976
FRANCE — (7.3%)			BMW FINANCE NV Co.		
Action Logement Services			GUAR REGS 01/32 0.875		
1.375%, 04/13/32..... EUR	2,000	1,990,994	0.875%, 01/14/32..... EUR	1,000	925,793
0.500%, 10/30/34..... EUR	4,100	3,578,121	BMW U.S. Capital LLC		
Agence Francaise de			1.000%, 04/20/27..... EUR	900	899,121
Developpement			Deutsche Bahn Finance GMBH		
1.375%, 07/05/32..... EUR	600	601,110	1.125%, 12/18/28..... EUR	1,000	1,008,219
Agence Francaise de			2.750%, 03/19/29..... EUR	107	118,101
Developpement EPIC			0.875%, 07/11/31..... EUR	4,000	3,798,583
1.500%, 10/31/34..... EUR	2,800	2,769,053	0.350%, 09/29/31..... EUR	1,841	1,646,342
0.500%, 05/31/35..... EUR	1,500	1,302,316	0.750%, 07/16/35..... EUR	500	428,551
0.375%, 05/25/36..... EUR	500	415,458	0.625%, 04/15/36..... EUR	6,600	5,469,463
1.125%, 03/02/37..... EUR	2,500	2,297,680	Deutsche Bank AG		
BNP Paribas SA			1.750%, 01/17/28..... EUR	1,000	925,405
Ω 4.400%, 08/14/28.....	2,000	1,953,791	Deutsche Telekom International Finance BV		
BPCE SA			1.375%, 01/30/27..... EUR	800	822,797
2.375%, 04/26/32..... EUR	7,000	7,132,484	2.000%, 12/01/29..... EUR	500	525,589

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)		
Fresenius Medical Care			Japan Government Twenty Year		
U.S. Finance III, Inc.			Bond		
Ω 2.375%, 02/16/31.....	3,300	\$ 2,640,633	1.200%, 09/20/35..... JPY	600,000	\$ 4,943,712
JAB Holdings BV			0.400%, 03/20/36..... JPY	215,000	1,599,287
2.250%, 12/19/39..... EUR	5,300	3,956,282	Mitsubishi UFJ Financial Group,		
Kreditanstalt fuer Wiederaufbau			Inc.		
4.000%, 02/27/25..... AUD	1,000	713,028	3.677%, 02/22/27.....	1,000	983,812
2.050%, 02/16/26..... JPY	248,000	1,990,010	3.741%, 03/07/29.....	1,000	959,101
Landwirtschaftliche			2.048%, 07/17/30.....	1,500	1,255,800
Rentenbank			Mizuho Financial Group, Inc.		
2.000%, 01/13/25.....	800	782,287	2.839%, 09/13/26.....	600	564,545
Mercedes-Benz Finance			Nomura Holdings, Inc.		
North America LLC			3.103%, 01/16/30.....	1,629	1,415,659
8.500%, 01/18/31.....	2,000	2,603,617	2.679%, 07/16/30.....	1,000	839,900
Mercedes-Benz Group AG			ORIX Corp.		
1.375%, 05/11/28..... EUR	900	903,563	# 2.250%, 03/09/31.....	2,600	2,231,310
1.125%, 08/08/34..... EUR	500	445,927	Sumitomo Mitsui Financial Group,		
NRW Bank			Inc.		
0.750%, 06/30/28..... EUR	1,000	988,158	3.784%, 03/09/26.....	1,000	994,520
Siemens			# 3.446%, 01/11/27.....	600	582,718
Financieringsmaatschappij NV			2.750%, 01/15/30.....	2,000	1,780,315
1.000%, 09/06/27..... EUR	800	803,261	2.222%, 09/17/31.....	1,000	833,841
Ω 2.875%, 03/11/41.....	250	203,975	2.296%, 01/12/41.....	2,507	1,751,811
State of North					
Rhine-Westphalia Germany			TOTAL JAPAN.....		<u>29,451,045</u>
0.950%, 03/13/28..... EUR	2,500	<u>2,516,956</u>	NETHERLANDS — (3.0%)		
TOTAL GERMANY.....		<u>37,907,499</u>	BNG Bank NV		
HONG KONG — (0.6%)			5.200%, 12/07/28..... GBP	150	214,685
Prudential PLC			3.300%, 04/26/29..... AUD	3,000	2,019,312
3.125%, 04/14/30.....	2,700	2,511,997	1.000%, 06/03/30.....	4,200	3,627,803
3.625%, 03/24/32.....	3,500	<u>3,316,115</u>	Cooperatieve Rabobank UA		
TOTAL HONG KONG.....		<u>5,828,112</u>	1.375%, 02/03/27..... EUR	600	610,875
ITALY — (0.7%)			Heineken NV		
Intesa Sanpaolo SpA			1.375%, 01/29/27..... EUR	1,000	1,009,979
Ω 3.875%, 07/14/27.....	1,500	1,420,292	ING Groep NV		
1.750%, 07/04/29..... EUR	800	738,677	3.950%, 03/29/27.....	1,500	1,473,698
Italy Buoni Poliennali Del Tesoro			1.375%, 01/11/28..... EUR	900	877,072
0.900%, 04/01/31..... EUR	800	693,548	JAB Holdings BV		
Ω 0.600%, 08/01/31..... EUR	1,000	834,606	3.375%, 04/17/35..... EUR	1,200	1,125,659
Ω 0.950%, 12/01/31..... EUR	600	513,663	Koninklijke KPN NV		
Ω 1.800%, 03/01/41..... EUR	3,000	<u>2,432,487</u>	5.750%, 09/17/29..... GBP	3,288	4,374,059
TOTAL ITALY.....		<u>6,633,273</u>	Koninklijke Philips NV		
JAPAN — (3.2%)			1.375%, 05/02/28..... EUR	800	778,287
7-Eleven, Inc.			Nederlandse Waterschapsbank NV		
Ω 1.800%, 02/10/31.....	6,400	5,215,607	Ω 1.750%, 01/15/25.....	10,000	9,718,400
American Honda Finance			1.000%, 03/01/28..... EUR	1,000	<u>1,004,612</u>
Corp.			TOTAL NETHERLANDS.....		<u>26,834,441</u>
0.300%, 07/07/28..... EUR	2,500	2,286,407	NEW ZEALAND — (0.2%)		
Japan Government Thirty			New Zealand Local Government		
Year Bond			Funding Agency Bond		
2.200%, 03/20/41..... JPY	130,000	1,212,700	3.500%, 04/14/33..... NZD	2,500	<u>1,485,002</u>
			NORWAY — (2.1%)		
			Kommunalbanken AS		
			0.625%, 04/20/26..... EUR	1,700	1,699,781

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
NORWAY — (Continued)			SUPRANATIONAL ORGANIZATION OBLIGATIONS —		
1.125%, 06/14/30.....	17,500	\$15,282,400	(Continued)		
Norway Government Bond			European Stability		
Ω 1.750%, 09/06/29..... NOK	20,000	<u>1,937,321</u>	Mechanism		
TOTAL NORWAY.....		<u>18,919,502</u>	1.200%, 05/23/33..... EUR	600	\$ 583,248
SINGAPORE — (0.1%)			European Union		
Optus Finance Pty. Ltd.			1.250%, 04/04/33..... EUR	500	491,790
1.000%, 06/20/29..... EUR	1,429	<u>1,342,798</u>	0.200%, 06/04/36..... EUR	1,700	1,402,428
SPAIN — (0.6%)			Inter-American Development Bank		
Banco Santander SA			7.000%, 06/15/25.....	4,000	4,430,586
3.490%, 05/28/30.....	400	360,424	3.125%, 09/18/28.....	500	506,774
Merlin Properties Socimi SA			3.875%, 10/28/41.....	5,000	5,248,856
1.875%, 12/04/34..... EUR	400	332,254	International Bank for		
Santander Holdings USA,			Reconstruction & Development		
Inc.			5.750%, 06/07/32..... GBP	2,200	3,479,648
4.500%, 07/17/25.....	950	947,883	1.200%, 08/08/34..... EUR	1,300	1,248,336
Santander UK Group			International Finance Corp.		
Holdings PLC			1.250%, 02/06/31..... AUD	1,053	593,681
3.625%, 01/14/26..... GBP	400	482,810	1.500%, 04/15/35..... AUD	5,300	<u>2,729,456</u>
Telefonica Emisiones SA			TOTAL SUPRANATIONAL		
5.375%, 02/02/26..... GBP	600	778,858	ORGANIZATION		
7.045%, 06/20/36.....	2,300	<u>2,655,063</u>	OBLIGATIONS.....		<u>65,918,711</u>
TOTAL SPAIN.....		<u>5,557,292</u>	SWEDEN — (0.6%)		
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (7.3%)			SATO Oyj		
African Development Bank			1.375%, 02/24/28..... EUR	1,000	834,700
3.350%, 08/08/28..... AUD	2,200	1,497,584	Svenska Handelsbanken AB		
0.500%, 03/21/29..... EUR	1,000	962,366	0.500%, 02/18/30..... EUR	5,500	<u>4,880,682</u>
Asian Development Bank			TOTAL SWEDEN.....		<u>5,715,382</u>
3.750%, 03/12/25..... AUD	4,000	2,833,275	SWITZERLAND — (0.5%)		
2.350%, 06/21/27..... JPY	1,200,000	9,994,727	Credit Suisse AG		
0.000%, 10/24/29..... EUR	3,500	3,230,796	1.500%, 04/10/26..... EUR	800	784,481
0.025%, 01/31/30..... EUR	2,000	1,838,414	Credit Suisse Group AG		
Asian Infrastructure			0.625%, 01/18/33..... EUR	1,170	836,007
Investment Bank (The)			UBS Group AG		
0.500%, 05/28/25.....	10,000	9,296,327	1.250%, 09/01/26..... EUR	800	790,370
Eurofima Europaeische			0.875%, 11/03/31..... EUR	2,000	<u>1,755,869</u>
Gesellschaft fuer die			TOTAL SWITZERLAND.....		<u>4,166,727</u>
Finanzierung von			UNITED KINGDOM — (3.1%)		
Eisenbahnmaterial			Barclays PLC		
0.150%, 10/10/34..... EUR	1,020	848,806	4.375%, 01/12/26.....	1,000	1,003,257
European Bank for Reconstruction			3.250%, 01/17/33..... GBP	1,800	1,999,381
& Development			British Telecommunications		
0.500%, 05/19/25.....	5,000	4,673,070	PLC		
5.625%, 12/07/28..... GBP	800	1,176,707	3.125%, 11/21/31..... GBP	1,200	1,368,701
European Financial Stability			CNH Industrial Finance		
Facility			Europe SA		
0.625%, 10/16/26..... EUR	1,700	1,706,696	1.625%, 07/03/29..... EUR	1,700	1,610,144
0.875%, 04/10/35..... EUR	1,100	1,003,869	Diageo Finance PLC		
European Investment Bank			1.500%, 10/22/27..... EUR	500	510,514
2.150%, 01/18/27..... JPY	700,000	5,726,795	Experian Finance PLC		
0.050%, 10/13/34..... EUR	500	414,476	Ω 2.750%, 03/08/30.....	3,500	3,172,893
			HSBC Holdings PLC		
			4.300%, 03/08/26.....	2,000	2,011,505

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED KINGDOM — (Continued)			UNITED STATES — (Continued)		
4.950%, 03/31/30.....	1,500	\$ 1,513,054	American Water Capital Corp. 2.950%, 09/01/27.....	800	\$ 767,113
Lloyds Banking Group PLC 1.500%, 09/12/27..... EUR	900	892,485	AmerisourceBergen Corp. 2.800%, 05/15/30.....	3,300	2,974,287
LSEGA Financing PLC			Amgen, Inc. 2.300%, 02/25/31.....	2,500	2,215,889
Ω 2.500%, 04/06/31.....	3,700	3,281,889	3.150%, 02/21/40.....	3,375	2,841,935
Ω 3.200%, 04/06/41.....	750	615,756	2.800%, 08/15/41.....	3,500	2,774,951
Mead Johnson Nutrition Co. 4.125%, 11/15/25.....	600	609,076	Amphenol Technologies Holding GmbH 2.000%, 10/08/28..... EUR	600	605,504
Motability Operations Group PLC 3.625%, 03/10/36..... GBP	2,000	2,530,637	Anthem, Inc. 2.250%, 05/15/30.....	2,650	2,355,167
Nationwide Building Society 3.250%, 01/20/28..... GBP	700	857,094	Aon Corp. 4.500%, 12/15/28.....	500	506,504
Natwest Group PLC 4.800%, 04/05/26.....	700	707,024	3.750%, 05/02/29.....	500	486,751
Unilever Finance Netherlands BV 1.375%, 07/31/29..... EUR	700	706,588	2.800%, 05/15/30.....	1,500	1,356,379
United Kingdom Gilt 0.625%, 07/31/35..... GBP	2,600	2,587,382	Aon Global Ltd. 2.875%, 05/14/26..... EUR	500	523,799
Vodafone Group PLC 1.875%, 11/20/29..... EUR	600	612,220	Apple, Inc. 1.200%, 02/08/28.....	4,000	3,610,240
1.625%, 11/24/30..... EUR	750	739,328	1.375%, 05/24/29..... EUR	1,600	1,639,858
5.000%, 05/30/38.....	1,000	991,562	3.050%, 07/31/29..... GBP	1,300	1,632,534
TOTAL UNITED KINGDOM...		<u>28,320,490</u>	Applied Materials, Inc. 3.300%, 04/01/27.....	1,000	1,000,940
UNITED STATES — (37.5%)			Arrow Electronics, Inc. 3.875%, 01/12/28.....	1,000	967,686
Abbott Ireland Financing DAC 1.500%, 09/27/26..... EUR	800	822,119	Assurant, Inc. 2.650%, 01/15/32.....	4,000	3,242,541
0.375%, 11/19/27..... EUR	2,000	1,926,482	AT&T, Inc. 2.750%, 06/01/31.....	2,000	1,793,940
AbbVie, Inc. 4.250%, 11/14/28.....	600	611,951	5.200%, 11/18/33..... GBP	500	672,999
2.125%, 06/01/29..... EUR	800	820,691	3.500%, 06/01/41.....	2,500	2,096,447
Activision Blizzard, Inc. 3.400%, 06/15/27.....	1,000	985,859	Autodesk, Inc. 3.500%, 06/15/27.....	500	493,066
Advance Auto Parts, Inc. 3.900%, 04/15/30.....	750	704,223	AutoNation, Inc. 3.850%, 03/01/32.....	1,200	1,069,366
Alleghany Corp. 3.625%, 05/15/30.....	1,000	965,012	AvalonBay Communities, Inc. 2.450%, 01/15/31.....	3,000	2,670,392
Ally Financial, Inc. 8.000%, 11/01/31.....	750	848,377	Avnet, Inc. 4.625%, 04/15/26.....	500	505,935
Amazon.com, Inc. 4.800%, 12/05/34.....	400	442,709	3.000%, 05/15/31.....	4,350	3,660,766
American Campus Communities Operating Partnership LP 3.875%, 01/30/31.....	3,000	3,021,264	AXIS Specialty Finance PLC 4.000%, 12/06/27.....	800	783,944
American Express Co. 3.000%, 10/30/24.....	1,000	990,228	Baxter International, Inc. 2.600%, 08/15/26.....	1,000	954,630
American International Group, Inc. 1.875%, 06/21/27..... EUR	800	797,760	1.300%, 05/15/29..... EUR	500	477,863
American Tower Corp. 3.950%, 03/15/29.....	1,000	964,944	Best Buy Co., Inc. 4.450%, 10/01/28.....	800	809,918
1.000%, 01/15/32..... EUR	1,400	1,166,946	Biogen, Inc. 4.050%, 09/15/25.....	900	905,950
4.050%, 03/15/32.....	1,875	1,794,740	2.250%, 05/01/30.....	2,800	2,392,298
			BlackRock, Inc. 1.250%, 05/06/25..... EUR	600	608,355
			3.250%, 04/30/29.....	1,000	975,409
			Block Financial LLC 2.500%, 07/15/28.....	5,000	4,433,489

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)		
Booking Holdings, Inc.			3.250%, 11/01/39.....	5,000	\$4,284,487
1.800%, 03/03/27..... EUR	500	\$ 509,290	Constellation Brands, Inc.		
3.550%, 03/15/28.....	1,200	1,189,397	3.600%, 02/15/28.....	1,000	969,198
4.625%, 04/13/30.....	253	260,310	3.150%, 08/01/29.....	1,000	932,218
BorgWarner, Inc.			Costco Wholesale Corp.		
1.000%, 05/19/31..... EUR	1,000	811,626	1.600%, 04/20/30.....	2,000	1,753,073
Boston Properties LP			Cox Communications, Inc.		
3.250%, 01/30/31.....	1,400	1,241,802	#Ω 3.500%, 08/15/27.....	500	486,128
Bristol-Myers Squibb Co.			Ω 4.800%, 02/01/35.....	460	458,340
4.125%, 06/15/39.....	3,000	2,978,024	Darden Restaurants, Inc.		
Broadcom, Inc.			3.850%, 05/01/27.....	1,000	985,054
4.300%, 11/15/32.....	1,000	947,315	DH Europe Finance Sarl		
Ω 3.469%, 04/15/34.....	4,000	3,423,133	1.200%, 06/30/27..... EUR	800	799,354
Ω 3.137%, 11/15/35.....	1,000	804,092	Dick's Sporting Goods, Inc.		
Brown & Brown, Inc.			3.150%, 01/15/32.....	400	327,817
4.500%, 03/15/29.....	1,000	999,321	Discovery Financial Services		
2.375%, 03/15/31.....	3,100	2,549,750	4.500%, 01/30/26.....	800	798,710
Brown-Forman Corp.			Discovery Communications LLC		
2.600%, 07/07/28..... GBP	700	834,729	1.900%, 03/19/27..... EUR	800	792,108
Campbell Soup Co.			3.950%, 03/20/28.....	2,000	1,926,429
4.150%, 03/15/28.....	600	604,733	6.350%, 06/01/40.....	500	511,024
Capital One Financial Corp.			Dollar General Corp.		
3.750%, 03/09/27.....	600	590,171	4.150%, 11/01/25.....	600	607,281
3.800%, 01/31/28.....	700	677,051	Dover Corp.		
1.650%, 06/12/29..... EUR	2,800	2,528,146	3.150%, 11/15/25.....	1,000	987,381
Cardinal Health, Inc.			Eaton Corp.		
3.410%, 06/15/27.....	1,000	986,501	4.000%, 11/02/32.....	950	951,940
Carrier Global Corp.			Eaton Vance Corp.		
3.377%, 04/05/40.....	4,500	3,705,994	3.500%, 04/06/27.....	477	470,513
Charles Schwab Corp.			eBay, Inc.		
2.750%, 10/01/29.....	1,500	1,387,813	3.600%, 06/05/27.....	200	198,040
Choice Hotels International, Inc.			Elevance Health, Inc.		
3.700%, 12/01/29.....	500	452,250	4.101%, 03/01/28.....	1,000	1,014,003
Chubb INA Holdings, Inc.			Emerson Electric Co.		
1.550%, 03/15/28..... EUR	800	788,728	1.250%, 10/15/25..... EUR	500	506,083
0.875%, 12/15/29..... EUR	1,833	1,674,385	2.000%, 10/15/29..... EUR	300	302,153
Cigna Corp.			Equinix, Inc.		
3.400%, 03/01/27.....	1,000	986,489	3.200%, 11/18/29.....	2,700	2,488,391
4.375%, 10/15/28.....	1,000	1,020,539	2.150%, 07/15/30.....	1,500	1,268,563
2.400%, 03/15/30.....	1,900	1,701,780	ERP Operating LP		
Citigroup, Inc.			2.500%, 02/15/30.....	2,500	2,234,809
5.875%, 01/30/42.....	750	834,903	Expedia Group, Inc.		
Citizens Bank NA			3.800%, 02/15/28.....	1,000	932,716
3.750%, 02/18/26.....	500	497,248	FedEx Corp.		
Citrix Systems, Inc.			1.625%, 01/11/27..... EUR	700	704,414
3.300%, 03/01/30.....	2,300	2,256,170	1.300%, 08/05/31..... EUR	1,000	889,588
Clorox Co.			4.900%, 01/15/34.....	594	622,658
1.800%, 05/15/30.....	2,000	1,696,906	Fidelity National Financial, Inc.		
CNO Financial Group, Inc.			3.400%, 06/15/30.....	1,300	1,167,817
5.250%, 05/30/29.....	3,000	2,953,672	Fiserv, Inc.		
Coca-Cola Co.			1.625%, 07/01/30..... EUR	2,200	2,099,366
0.950%, 05/06/36..... EUR	1,500	1,302,994	Five Corners Funding Trust II		
Colgate-Palmolive Co.			Ω 2.850%, 05/15/30.....	2,500	2,243,179
0.500%, 03/06/26..... EUR	600	599,576	Flex Ltd.		
Comcast Corp.			4.875%, 06/15/29.....	1,000	980,084
4.250%, 01/15/33.....	500	511,573	4.875%, 05/12/30.....	1,500	1,463,484

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)		
FMR LLC			International Business Machines Corp.		
Ω 4.950%, 02/01/33.....	1,250	\$1,295,928	0.300%, 02/11/28..... EUR	1,000	\$ 942,365
Fortune Brands Home & Security, Inc.			1.750%, 03/07/28..... EUR	800	818,402
3.250%, 09/15/29.....	1,000	898,138	Jabil, Inc.		
Fox Corp.			3.000%, 01/15/31.....	2,800	2,418,474
4.709%, 01/25/29.....	700	710,891	JM Smucker Co.		
Franklin Resources, Inc.			4.250%, 03/15/35.....	1,400	1,354,361
1.600%, 10/30/30.....	400	327,695	Johnson & Johnson		
GATX Corp.			3.550%, 03/01/36.....	408	405,291
3.500%, 03/15/28.....	600	572,408	JPMorgan Chase & Co.		
General Dynamics Corp.			2.950%, 10/01/26.....	500	486,794
2.125%, 08/15/26.....	600	576,570	3.500%, 12/18/26..... GBP	400	494,421
4.250%, 04/01/40.....	1,000	1,003,696	5.500%, 10/15/40.....	3,300	3,573,366
General Motors Financial Co., Inc.			Juniper Networks, Inc.		
0.600%, 05/20/27..... EUR	500	452,513	3.750%, 08/15/29.....	2,000	1,884,190
0.650%, 09/07/28..... EUR	2,000	1,706,189	Kemper Corp.		
3.100%, 01/12/32.....	2,000	1,674,358	2.400%, 09/30/30.....	1,200	1,000,034
Gilead Sciences, Inc.			3.800%, 02/23/32.....	1,000	915,715
3.650%, 03/01/26.....	600	601,818	Kilroy Realty LP		
4.000%, 09/01/36.....	1,750	1,704,518	2.500%, 11/15/32.....	3,500	2,802,531
2.600%, 10/01/40.....	600	461,432	Kroger Co.		
5.650%, 12/01/41.....	1,750	1,950,593	7.500%, 04/01/31.....	600	737,017
GlaxoSmithKline Capital PLC			Laboratory Corp. of America Holdings		
1.000%, 09/12/26..... EUR	800	805,411	3.600%, 09/01/27.....	1,000	988,033
Global Payments, Inc.			Lam Research Corp.		
4.450%, 06/01/28.....	1,000	978,159	4.000%, 03/15/29.....	800	813,098
Goldman Sachs Group, Inc.			Lazard Group LLC		
3.125%, 07/25/29..... GBP	500	585,520	4.375%, 03/11/29.....	2,600	2,536,229
3.000%, 02/12/31..... EUR	1,000	1,037,458	Lear Corp.		
0.750%, 03/23/32..... EUR	2,271	1,886,574	3.800%, 09/15/27.....	130	125,892
6.125%, 02/15/33.....	1,000	1,128,598	4.250%, 05/15/29.....	500	470,011
6.250%, 02/01/41.....	1,000	1,161,106	Legg Mason, Inc.		
Harley-Davidson, Inc.			4.750%, 03/15/26.....	900	927,950
# 3.500%, 07/28/25.....	1,000	984,937	Leggett & Platt, Inc.		
Hasbro, Inc.			4.400%, 03/15/29.....	500	494,216
3.500%, 09/15/27.....	1,900	1,831,284	Liberty Mutual Group, Inc.		
Health Care Service Corp. A Mutual Legal Reserve Co.			2.750%, 05/04/26..... EUR	1,100	1,149,876
Ω 2.200%, 06/01/30.....	2,700	2,346,895	Ω 6.500%, 03/15/35.....	900	1,011,230
Healthcare Realty Holdings LP			Lincoln National Corp.		
2.000%, 03/15/31.....	1,000	802,080	3.050%, 01/15/30.....	1,000	904,693
Home Depot, Inc. (The)			# 3.400%, 01/15/31.....	2,000	1,837,509
3.300%, 04/15/40.....	217	191,902	7.000%, 06/15/40.....	1,500	1,752,398
Honeywell International, Inc.			Markel Corp.		
2.250%, 02/22/28..... EUR	800	835,029	3.500%, 11/01/27.....	800	779,422
HP, Inc.			Mars, Inc.		
3.400%, 06/17/30.....	3,000	2,697,322	Ω 3.600%, 04/01/34.....	1,200	1,158,523
6.000%, 09/15/41.....	2,500	2,550,747	Marsh & McLennan Cos., Inc.		
Illinois Tool Works, Inc.			2.250%, 11/15/30.....	2,000	1,746,685
2.125%, 05/22/30..... EUR	1,600	1,622,184	McDonald's Corp.		
Intercontinental Exchange, Inc.			1.750%, 05/03/28..... EUR	800	810,902
2.100%, 06/15/30.....	2,500	2,182,525	McKesson Corp.		
			3.125%, 02/17/29..... GBP	1,200	1,408,942
			Merck & Co., Inc.		
			1.875%, 10/15/26..... EUR	600	621,515

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)		
MetLife, Inc.			QUALCOMM, Inc.		
6.500%, 12/15/32.....	500	\$ 591,820	1.650%, 05/20/32.....	1,133	\$ 959,565
5.700%, 06/15/35.....	2,550	2,889,113	Quest Diagnostics, Inc.		
Micron Technology, Inc.			4.200%, 06/30/29.....	1,000	1,002,773
5.327%, 02/06/29.....	950	973,635	Ralph Lauren Corp.		
4.663%, 02/15/30.....	800	784,761	2.950%, 06/15/30.....	2,000	1,832,489
Mohawk Industries, Inc.			Realty Income Corp.		
3.625%, 05/15/30.....	3,000	2,787,877	1.800%, 03/15/33.....	3,000	2,371,746
Molson Coors Beverage Co.			Reinsurance Group of		
3.000%, 07/15/26.....	1,500	1,433,344	America, Inc.		
Morgan Stanley			3.150%, 06/15/30.....	1,400	1,269,023
1.375%, 10/27/26..... EUR	800	796,994	Roche Holdings, Inc.		
3.625%, 01/20/27.....	1,000	994,849	Ω 3.625%, 09/17/28.....	1,950	1,954,983
Morgan Stanley Domestic			Roper Technologies, Inc.		
Holdings, Inc.			4.200%, 09/15/28.....	1,000	1,007,789
4.500%, 06/20/28.....	1,000	1,022,078	Ross Stores, Inc.		
Motorola Solutions, Inc.			# 1.875%, 04/15/31.....	3,250	2,702,004
4.600%, 05/23/29.....	1,000	979,292	Royalty Pharma PLC		
2.300%, 11/15/30.....	1,000	817,014	3.300%, 09/02/40.....	5,500	4,290,212
NIKE, Inc.			Ryder System, Inc.		
2.850%, 03/27/30.....	2,000	1,913,844	3.350%, 09/01/25.....	2,000	1,958,530
Oracle Corp.			salesforce, Inc.		
# 3.400%, 07/08/24.....	2,000	1,990,330	3.700%, 04/11/28.....	1,000	1,024,073
2.950%, 04/01/30.....	3,500	3,092,361	Simon Property Group LP		
3.600%, 04/01/40.....	750	581,470	2.650%, 07/15/30.....	2,970	2,602,289
O'Reilly Automotive, Inc.			Sky Ltd.		
3.600%, 09/01/27.....	600	594,983	4.000%, 11/26/29..... GBP	600	770,829
Paramount Global			Starbucks Corp.		
# 4.950%, 01/15/31.....	800	782,703	4.000%, 11/15/28.....	500	505,547
4.200%, 05/19/32.....	500	453,849	Stryker Corp.		
PepsiCo, Inc.			3.650%, 03/07/28.....	1,000	994,549
0.875%, 07/18/28..... EUR	900	883,296	Sysco Corp.		
Pfizer, Inc.			3.300%, 07/15/26.....	1,000	987,467
3.450%, 03/15/29.....	600	604,007	3.250%, 07/15/27.....	1,500	1,459,675
PPG Industries, Inc.			Teledyne FLIR LLC		
1.400%, 03/13/27..... EUR	800	780,315	2.500%, 08/01/30.....	2,000	1,697,830
2.800%, 08/15/29.....	500	463,376	Thermo Fisher Scientific, Inc.		
2.550%, 06/15/30.....	500	451,586	1.375%, 09/12/28..... EUR	900	902,140
Principal Financial Group, Inc.			Travelers Cos., Inc.		
3.100%, 11/15/26.....	800	769,191	5.350%, 11/01/40.....	1,000	1,094,170
3.700%, 05/15/29.....	1,000	962,502	TWDC Enterprises 18 Corp.		
Procter & Gamble Co.			2.758%, 10/07/24..... CAD	1,000	761,891
1.200%, 10/30/28..... EUR	1,000	1,014,609	United Parcel Service, Inc.		
Progressive Corp.			1.000%, 11/15/28..... EUR	800	772,277
6.250%, 12/01/32.....	500	593,040	UnitedHealth Group, Inc.		
Prologis Euro Finance LLC			3.875%, 12/15/28.....	1,000	1,024,370
1.000%, 02/08/29..... EUR	3,000	2,845,025	4.625%, 07/15/35.....	600	638,478
0.625%, 09/10/31..... EUR	490	429,582	6.875%, 02/15/38.....	2,650	3,382,537
Prologis International Funding			Upjohn Finance BV		
II SA			1.908%, 06/23/32..... EUR	500	405,107
1.625%, 06/17/32..... EUR	1,500	1,350,706	Utah Acquisition Sub, Inc.		
Prudential Financial, Inc.			2.250%, 11/22/24..... EUR	800	809,462
3.878%, 03/27/28.....	390	392,565	3.125%, 11/22/28..... EUR	2,000	1,937,029
PulteGroup, Inc.			Ventas Realty LP		
6.375%, 05/15/33.....	850	908,446	4.125%, 01/15/26.....	2,000	1,985,116
6.000%, 02/15/35.....	1,000	1,023,299	Verizon Communications, Inc.		
			4.500%, 08/17/27..... AUD	2,000	1,387,956

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)		
2.625%, 12/01/31..... EUR	800	\$ 834,171	WPC Eurobond BV		
3.375%, 10/27/36..... GBP	1,300	1,502,510	1.350%, 04/15/28..... EUR	450	\$ 417,223
VF Corp.			TOTAL UNITED STATES.....		340,103,728
2.800%, 04/23/27.....	2,900	2,793,395	TOTAL BONDS.....		866,545,272
2.950%, 04/23/30.....	3,500	3,184,155	U.S. TREASURY OBLIGATIONS — (2.5%)		
ViacomCBS, Inc.			U.S. Treasury Bonds		
4.000%, 01/15/26.....	600	600,623	3.500%, 02/15/39.....	3,500	3,787,656
VMware, Inc.			1.125%, 05/15/40.....	5,000	3,572,461
3.900%, 08/21/27.....	1,400	1,375,195	1.125%, 08/15/40.....	6,000	4,259,531
Walgreens Boots Alliance, Inc.			3.750%, 08/15/41.....	2,000	2,163,516
3.600%, 11/20/25..... GBP	700	857,936	U.S. Treasury Notes		
3.200%, 04/15/30.....	2,270	2,080,094	0.250%, 06/15/24.....	3,500	3,330,606
Walmart, Inc.			0.375%, 09/15/24.....	6,000	5,690,156
5.750%, 12/19/30..... GBP	1,490	2,203,885	TOTAL U.S. TREASURY		
5.625%, 03/27/34..... GBP	3,100	4,689,143	OBLIGATIONS.....		22,803,926
5.250%, 09/28/35..... GBP	684	1,006,660	TOTAL INVESTMENT		
Walt Disney Co.			SECURITIES		
6.200%, 12/15/34.....	400	474,122	(Cost \$1,003,281,059).....		897,325,598
3.500%, 05/13/40.....	2,000	1,783,791			
Wells Fargo & Co.			Shares		
3.000%, 10/23/26.....	600	581,838	SECURITIES LENDING COLLATERAL — (1.0%)		
4.150%, 01/24/29.....	2,500	2,488,105	@§ The DFA Short Term		
Welltower, Inc.			Investment Fund.....	749,653	8,671,241
3.100%, 01/15/30.....	2,000	1,815,262	TOTAL INVESTMENTS — (100.0%)		
2.750%, 01/15/31.....	900	781,251	(Cost \$1,011,952,042) ^{^^}		\$905,996,839
Whirlpool Corp.					
# 4.750%, 02/26/29.....	500	510,577			
Whirlpool Finance					
Luxembourg Sarl					
1.100%, 11/09/27..... EUR	650	612,497			

As of July 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:

<u>Currency Purchased</u>	<u>Currency Sold</u>	<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
NZD 142,012	USD 88,634	Citibank, N.A.	08/26/22	\$ 674
USD 3,921,789	NZD 6,020,908	HSBC Bank	08/26/22	135,369
NZD 3,509,782	USD 2,180,649	State Street Bank and Trust	08/26/22	26,578
USD 42,493,246	GBP 34,620,821	HSBC Bank	08/30/22	305,242
GBP 660,504	USD 801,124	State Street Bank and Trust	08/30/22	3,748
AUD 1,687,808	USD 1,153,959	Australia and New Zealand Bank	08/31/22	25,858
USD 392,619	EUR 375,493	Goldman Sachs Capital Markets L.P.	09/01/22	8,053
USD 29,155,904	EUR 27,167,117	State Street Bank and Trust	09/01/22	1,332,377
CAD 9,539,995	USD 7,401,220	Australia and New Zealand Bank	09/08/22	48,115
USD 4,580,367	EUR 4,338,282	Royal Bank of Scotland	09/16/22	132,515
USD 10,655,835	EUR 10,019,986	State Street Bank and Trust	09/16/22	382,778
USD 4,549,862	EUR 4,284,933	Australia and New Zealand Bank	09/20/22	155,451
USD 14,857,148	EUR 14,016,852	Royal Bank of Scotland	09/20/22	482,172
USD 7,398,614	EUR 6,988,416	State Street Bank and Trust	09/20/22	231,648
SGD 6,886,111	USD 4,969,194	HSBC Bank	09/21/22	16,097
USD 221,975	EUR 209,455	Citibank, N.A.	09/26/22	7,077

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	17,637,364	EUR	16,636,765	State Street Bank and Trust	09/26/22	\$ 568,221
Total Appreciation						\$ 3,861,973
USD	1,848,394	NOK	18,933,641	BNY Mellon	08/15/22	\$ (111,279)
USD	1,234,116	AUD	1,801,629	Citibank, N.A.	08/22/22	(25,075)
USD	624,356	AUD	913,262	Morgan Stanley and Co. International	08/22/22	(13,939)
USD	3,644,444	AUD	5,259,413	State Street Bank and Trust	08/22/22	(31,454)
USD	6,955,466	AUD	10,068,218	Morgan Stanley and Co. International	08/23/22	(81,506)
USD	922,233	AUD	1,330,426	Royal Bank of Scotland	08/23/22	(7,641)
NZD	224,741	USD	143,894	Citibank, N.A.	08/26/22	(2,558)
USD	120,928	NZD	196,128	Citibank, N.A.	08/26/22	(2,412)
USD	30,100	NZD	48,261	Morgan Stanley and Co. International	08/26/22	(250)
USD	842,674	GBP	706,255	Morgan Stanley and Co. International	08/30/22	(17,949)
USD	34,788,240	AUD	50,597,112	State Street Bank and Trust	08/31/22	(580,303)
USD	86,303,138	CAD	112,049,522	BNY Mellon	09/08/22	(1,191,094)
USD	1,968,176	CAD	2,533,197	Morgan Stanley and Co. International	09/08/22	(9,879)
USD	1,038,818	CAD	1,332,785	State Street Bank and Trust	09/08/22	(1,892)
USD	12,152,600	EUR	11,909,130	BNY Mellon	09/16/22	(57,314)
USD	4,961,382	SGD	6,886,111	HSBC Bank	09/21/22	(23,909)
USD	24,839,249	JPY	3,361,620,221	HSBC Bank	09/21/22	(466,458)
USD	510,021	EUR	498,914	Australia and New Zealand Bank	09/26/22	(1,860)
USD	235,007	JPY	31,635,007	BNY Mellon	09/26/22	(3,235)
USD	304,249	EUR	301,713	Citibank, N.A.	09/26/22	(5,305)
USD	4,055,548	EUR	3,988,835	HSBC Bank	09/26/22	(36,953)
USD	6,430,931	EUR	6,354,253	State Street Bank and Trust	09/26/22	(88,465)
USD	114,740,710	EUR	112,000,560	State Street Bank and Trust	10/05/22	(245,156)
USD	13,768,299	GBP	11,476,279	Morgan Stanley and Co. International	10/19/22	(233,215)
USD	1,501,096	GBP	1,245,655	State Street Bank and Trust	10/19/22	(18,652)
USD	18,168,856	EUR	17,792,240	State Street Bank and Trust	10/27/22	(127,365)
Total (Depreciation)						\$(3,385,118)
Total Appreciation (Depreciation)						\$ 476,855

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Agency Obligations.....	—	\$ 7,976,400	—	\$ 7,976,400
Bonds				
Australia.....	—	43,370,846	—	43,370,846
Belgium.....	—	14,437,734	—	14,437,734
Canada.....	—	150,097,156	—	150,097,156
Denmark.....	—	6,516,807	—	6,516,807
Finland.....	—	8,199,461	—	8,199,461
France.....	—	65,739,266	—	65,739,266
Germany.....	—	37,907,499	—	37,907,499
Hong Kong.....	—	5,828,112	—	5,828,112
Italy.....	—	6,633,273	—	6,633,273
Japan.....	—	29,451,045	—	29,451,045
Netherlands.....	—	26,834,441	—	26,834,441
New Zealand.....	—	1,485,002	—	1,485,002
Norway.....	—	18,919,502	—	18,919,502
Singapore.....	—	1,342,798	—	1,342,798

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Spain.....	—	\$ 5,557,292	—	\$ 5,557,292
Supranational Organization Obligations.....	—	65,918,711	—	65,918,711
Sweden.....	—	5,715,382	—	5,715,382
Switzerland.....	—	4,166,727	—	4,166,727
United Kingdom.....	—	28,320,490	—	28,320,490
United States.....	—	340,103,728	—	340,103,728
U.S. Treasury Obligations.....	—	22,803,926	—	22,803,926
Securities Lending Collateral.....	—	8,671,241	—	8,671,241
Forward Currency Contracts**.....	—	476,855	—	476,855
TOTAL.....	—	\$906,473,694	—	\$906,473,694

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

DFA OREGON MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
July 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%)			5.000%, 06/15/25	260	\$ 284,100
Benton & Linn Counties			5.000%, 06/01/26	1,550	1,735,900
Consolidated School			5.000%, 04/01/28	250	290,956
District No. 509J & 509A			City of Portland (GO) Series		
Corvallis (GO) (SCH BD			A		
GTY)			5.000%, 03/01/26	100	110,816
5.000%, 06/15/24	200	\$ 212,490	5.000%, 06/01/27	500	573,700
5.000%, 06/15/29	610	721,320	3.000%, 06/15/28	150	154,234
Blue Mountain Community			City of Portland (GO) Series		
College District (GO) (SCH			B		
BD GTY)			5.000%, 06/15/26	450	504,456
4.000%, 06/15/23	185	188,936	City of Portland Sewer		
Central Oregon Community			System Revenue (RB)		
College (GO) (SCH BD			Series A		
GTY)			5.000%, 06/15/23	140	144,257
4.000%, 06/15/28	250	275,768	5.000%, 10/01/23	225	234,036
City of Beaverton Water			5.000%, 06/15/24	175	185,929
Revenue (RB)			5.000%, 06/15/27	700	781,924
5.000%, 04/01/29	100	117,528	City of Portland Sewer		
City of Bend Water Revenue			System Revenue (RB)		
(RB)			Series A		
5.000%, 12/01/26	200	223,043	5.000%, 05/01/24	260	275,263
City of Cottage Grove (GO)			City of Portland Water		
5.000%, 09/01/26	515	577,326	System Revenue (RB)		
4.000%, 06/01/29	100	110,846	5.000%, 04/01/27	365	415,586
City of Eugene Electric Utility			City of Portland Water		
System Revenue (RB)			System Revenue (RB)		
Series A			Series A		
5.000%, 08/01/24	125	133,039	5.000%, 04/01/24	125	132,015
City of Hillsboro (GO)			5.000%, 04/01/25	425	460,657
5.000%, 06/01/24	450	477,066	City of Redmond (GO) Series		
City of Hillsboro Water			B-1		
Revenue (RB)			5.000%, 06/01/30	80	92,841
5.000%, 06/01/28	235	273,242	City of Salem (GO)		
City of Lake Oswego (GO)			5.000%, 06/01/23	160	164,657
5.000%, 12/01/26	250	283,567	5.000%, 06/01/25	395	431,163
City of Medford (GO) Series			5.000%, 06/01/26	150	167,754
A			City of Salem Water & Sewer		
5.000%, 06/01/24	470	498,444	Revenue (RB)		
City of Newberg (GO)			5.000%, 06/01/25	600	652,671
4.000%, 12/01/25	100	106,720	City of Springfield Sewer		
City of Portland (GO)			System Revenue (RB)		
5.000%, 02/01/24	500	525,455	4.000%, 04/01/24	150	155,713
City of Portland (GO) Series			4.000%, 04/01/26	250	268,692
A			4.000%, 04/01/27	265	288,710
5.000%, 06/15/24	1,080	1,147,447	Clackamas & Washington		
City of Portland (GO) Series			Counties School District		
C			No. 3 (GO) (SCH BD GTY)		
5.000%, 06/15/25	100	109,269	□ 5.000%, 06/15/30		
City of Portland (GO)			(Pre-refunded @		
5.000%, 06/01/25	620	676,763	\$100, 6/15/25).....	720	785,746

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 Community College District (GO) Series B			5.000%, 01/01/32	255	\$ 286,530
4.000%, 06/15/25	110	\$116,809	Hillsboro School District No. 1J (GO) (SCH BD GTY)		
Clackamas County (GO)			5.000%, 06/15/28	1,290	1,467,281
5.000%, 06/01/24	100	106,071	Jackson County (GO)		
5.000%, 06/01/25	585	637,710	4.000%, 06/01/23	135	137,752
Clackamas County School District No. 12 North Clackamas (GO) (SCH BD GTY)			Jefferson County School District No. 509J (GO) (SCH BD GTY)		
5.000%, 06/15/32	310	353,632	4.000%, 06/15/27	60	65,331
Clackamas County School District No. 12 North Clackamas (GO) (SCH BD GTY) Series			Lane County School District No. 4J Eugene (GO) (SCH BD GTY)		
5.000%, 06/15/25	520	566,823	□ 4.000%, 06/15/33 (Pre-refunded @ \$100, 6/15/24).....	255	265,937
Clackamas County School District No. 46 Oregon Trail (GO) (SCH BD GTY)			Linn & Benton Counties School District No. 8J Greater Albany (GO) (SCH BD GTY)		
5.000%, 06/15/26	400	447,768	5.000%, 06/15/26	565	631,349
Clackamas County School District No. 7J Lake Oswego (GO) (SCH BD GTY)			Medford Hospital Facilities Authority (RB) Series A		
5.000%, 06/01/24	600	636,200	5.000%, 08/15/33	185	209,171
Clackamas County School District No. 7J Lake Oswego (GO) AGM			Metro (GO)		
5.250%, 06/01/25	255	279,729	5.000%, 06/01/26	1,140	1,274,929
Clackamas County School District No. 86 Canby (GO) (SCH BD GTY) Series A			Metropolitan Wastewater Management Commission (RB)		
5.000%, 06/15/23	50	51,507	5.000%, 11/01/22	170	171,523
Clackamas County Service District No. 1 (RB)			5.000%, 11/01/23	785	818,457
5.000%, 12/01/23	100	104,543	Multnomah & Clackamas Counties School District No. 10JT Gresham-Barlow (GO) (SCH BD GTY) Series B		
5.000%, 12/01/26	230	260,265	5.000%, 06/15/27	605	692,070
Clatsop County School District No. 30 Warrenton-Hammond (GO) (SCH BD GTY) Series B			Multnomah County (GO)		
5.000%, 06/15/27	285	325,304	5.000%, 06/01/24	670	711,049
5.000%, 06/15/29	500	591,246	5.000%, 06/01/29	270	307,116
Columbia Gorge Community College District (GO)			Multnomah County (GO) Series A		
4.000%, 04/01/26	75	80,607	5.000%, 06/15/28	500	583,495
Deschutes County Administrative School District No. 1 Bend-La Pine (GO) (SCH BD GTY)			5.000%, 06/15/29	555	657,451
5.000%, 06/15/26	605	674,846	Multnomah County School District No. 1 Portland (GO) (SCH BD GTY)		
Deschutes County Hospital Facilities Authority (RB)			5.000%, 06/15/23	200	206,082
5.000%, 01/01/28	250	279,679	5.000%, 06/15/24	325	345,297
			5.000%, 06/15/25	1,050	1,145,781
			5.000%, 06/15/27	250	285,979
			Multnomah County School District No. 1 Portland (GO)		
			5.000%, 06/15/26	250	279,358

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		
4.000%, 06/01/24	185	\$ 192,840	5.000%, 11/15/23	125	\$ 130,467
Multnomah County School			□ 5.000%, 11/15/27		
District No. 7 Reynolds			(Pre-refunded @		
(GO) (SCH BD GTY)			\$100, 11/15/24).....	200	214,874
Series A			5.000%, 11/15/27	500	569,897
5.000%, 06/15/25	630	686,728	Oregon State Department of		
5.000%, 06/15/27	1,000	1,088,285	Transportation (RB) Series		
Oregon Health & Science			A		
University (RB) Series A			5.000%, 11/15/25	900	992,844
5.000%, 07/01/37	105	120,541	Port of Portland Airport		
OREGON ST ORS 06/31			Revenue (RB) Series A		
FIXED 5			5.000%, 07/01/28	150	172,370
5.000%, 06/01/31	715	807,308	Portland Community College		
Oregon State (GO)			District (GO)		
5.000%, 05/01/24	400	423,481	5.000%, 06/15/23	280	288,514
5.000%, 06/01/24.....	850	902,077	5.000%, 06/15/25	400	435,900
5.000%, 06/01/28	150	174,859	5.000%, 06/15/26.....	825	921,881
Oregon State (GO) Series A			Salem Hospital Facility		
5.000%, 05/01/29	125	147,961	Authority (RB)		
Oregon State (GO) Series K			5.000%, 05/15/31	350	376,534
5.000%, 11/01/26	350	396,184	Salem-Keizer School District		
Oregon State (GO)			No. 24J (GO) (SCH BD		
5.000%, 05/01/25	450	490,092	GTY)		
5.000%, 06/01/26	380	425,726	5.000%, 06/15/25	675	735,582
Oregon State (GO) Series			Salem-Keizer School District		
5.000%, 06/01/26	340	380,912	No. 24J (GO) (SCH BD		
5.000%, 06/01/35	1,295	1,444,548	GTY) Series B		
Oregon State (GO) Series A			5.000%, 06/15/27	1,320	1,509,972
5.000%, 05/01/24	400	423,481	State of Oregon (GO)		
5.000%, 05/01/27	455	521,272	5.000%, 05/01/27	40	45,826
Oregon State (GO) Series C			State of Oregon (GO) Series		
□ 5.000%, 08/01/43			F		
(Pre-refunded @			5.000%, 08/01/27	1,495	1,722,767
\$100, 8/1/24).....	205	218,435	Tri-County Metropolitan		
Oregon State (GO) Series F			Transportation District of		
5.000%, 05/01/24	150	158,805	Oregon (RB)		
5.000%, 08/01/25	215	235,736	5.000%, 09/01/25	125	137,163
5.000%, 05/01/32	1,065	1,170,718	Tri-County Metropolitan		
Oregon State (GO) Series H			Transportation District of		
5.000%, 08/01/23	105	108,642	Oregon (RB) Series		
5.000%, 05/01/24	185	195,860	□ 5.000%, 09/01/27		
5.000%, 06/01/25	215	234,684	(Pre-refunded @		
5.000%, 06/01/27	340	379,840	\$100, 9/1/25).....	1,175	1,289,329
5.000%, 06/01/29	365	405,337	Tri-County Metropolitan		
Oregon State (GO) Series N			Transportation District of		
5.000%, 05/01/27	380	435,348	Oregon (RB) Series A		
Oregon State (GO) Series P			5.000%, 09/01/24	435	464,983
5.000%, 08/01/23	100	103,469	5.000%, 09/01/38	525	593,243
Oregon State Department of			Tri-County Metropolitan		
Transportation (RB)			Transportation District of		
5.000%, 11/15/26	190	214,437	Oregon (RB) Series A-		
			3.250%, 10/01/34	420	408,877

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 Transportation District of Oregon (RB) Series B			Washington Clackamas & Yamhill Counties School District No. 88J (GO) (SCH BD GTY)		
□ 5.000%, 09/01/26 (Pre-refunded @ \$100, 9/1/25).....	375	\$411,488	5.000%, 06/15/25	405	\$ 441,349
Tri-County Metropolitan Transportation District of Oregon (RB) Series A			Washington County (GO)		
□ 5.000%, 09/01/29 (Pre-refunded @ \$100, 09/01/26).....	415	466,963	5.000%, 03/01/25	750	812,517
Tualatin Hills Park & Recreation District (GO)			5.000%, 03/01/26	410	455,699
4.000%, 06/01/26	110	118,753	4.000%, 03/01/30	1,000	1,061,924
Washington & Clackamas Counties School District No. 23J Tigard-Tualatin (GO) (SCH BD GTY) Series J			Washington County Clean Water Services (RB)		
5.000%, 06/15/28	140	159,519	5.000%, 10/01/23	310	322,414
Washington & Multnomah Counties School District No. 48J Beaverton (GO)			5.000%, 10/01/24	225	241,036
5.000%, 06/15/26	250	279,855	5.000%, 10/01/25	480	528,160
Washington & Multnomah Counties School District No. 48J Beaverton (GO) (SCH BD GTY) Series C			5.000%, 10/01/27	450	519,156
5.000%, 06/15/27	335	384,558	5.000%, 10/01/28	300	351,629
Washington & Multnomah Counties School District No. 48J Beaverton (GO) (SCH BD GTY) Series D			Water Environment Services Sewer Revenue (RB)		
5.000%, 06/15/24	200	212,299	5.000%, 06/01/24	95	100,714
			5.000%, 06/01/25	1,000	1,089,812
			5.000%, 06/01/29	400	<u>473,553</u>
			TOTAL MUNICIPAL BONDS		
			Cost (\$65,434,401).....		<u>63,934,749</u>
			TOTAL INVESTMENTS — (100.0%) (Cost \$65,434,401)^.....		<u>\$63,934,749</u>

Summary of the Portfolio's investments as of July 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.....	—	\$63,934,749	—	\$63,934,749
TOTAL.....	—	\$63,934,749	—	\$63,934,749

DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO
SCHEDULE OF INVESTMENTS
July 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 — (9.2%)			AUSTRALIA — (Continued)		
Federal National Mortgage Association			2.250%, 09/15/33. AUD	500	\$ 301,025
2.000%, 08/01/37 TBA. . .	6,435	\$ 6,120,288	2.250%, 11/20/34. AUD	4,090	2,406,464
2.500%, 08/01/37 TBA. . .	4,520	4,398,172	2.000%, 09/17/35. AUD	1,400	782,944
2.000%, 08/01/52 TBA. . .	3,413	3,069,034	Westpac Banking Corp.		
2.500%, 08/01/52 TBA. . .	4,812	4,483,479	1.125%, 09/05/27. EUR	730	721,890
3.000%, 08/01/52 TBA. . .	7,309	7,038,124	Westpac Securities NZ Ltd.		
Government National Mortgage Association			0.100%, 07/13/27. EUR	1,880	1,738,358
2.500%, 08/01/52 TBA. . .	4,227	4,003,143	TOTAL AUSTRALIA.		<u>23,361,787</u>
3.000%, 08/01/52 TBA. . .	3,268	<u>3,182,374</u>	BELGIUM — (0.7%)		
TOTAL AGENCY OBLIGATIONS.		<u>32,294,614</u>	Anheuser-Busch InBev SA/NV		
BONDS — (90.4%)			2.000%, 03/17/28. EUR	470	485,582
AUSTRALIA — (6.6%)			Euroclear Investments SA		
APA Infrastructure Ltd.			1.125%, 12/07/26. EUR	900	900,760
0.750%, 03/15/29. EUR	1,500	1,326,974	Solvay SA		
ASB Finance Ltd.			0.500%, 09/06/29. EUR	1,200	1,007,367
0.500%, 09/24/29. EUR	300	268,286	TOTAL BELGIUM.		<u>2,393,709</u>
Australia & New Zealand Banking Group Ltd.			CANADA — (11.8%)		
0.750%, 09/29/26. EUR	2,000	1,974,154	Bank of Nova Scotia		
Australia Government Bond			2.450%, 02/02/32.	1,000	859,368
1.000%, 11/21/31. AUD	650	378,987	Brookfield Finance, Inc.		
Commonwealth Bank of Australia			4.850%, 03/29/29.	600	605,422
Ω 1.875%, 09/15/31.	1,200	1,018,137	Canadian Imperial Bank of Commerce		
FMG Resources August 2006 Pty Ltd.			# 3.600%, 04/07/32.	1,000	944,921
Ω 4.500%, 09/15/27.	1,150	1,060,875	Canadian Natural Resources Ltd.		
Ω 4.375%, 04/01/31.	200	173,623	2.950%, 07/15/30.	500	452,211
Glencore Funding LLC			Cenovus Energy, Inc.		
Ω 2.500%, 09/01/30.	600	498,364	4.400%, 04/15/29.	400	395,807
Ω 2.850%, 04/27/31.	500	422,045	CI Financial Corp.		
Macquarie Group Ltd.			3.200%, 12/17/30.	1,500	1,173,826
0.350%, 03/03/28. EUR	500	448,926	CPPIB Capital, Inc.		
National Australia Bank Ltd.			1.125%, 12/14/29. GBP	2,350	2,630,239
1.375%, 08/30/28. EUR	200	198,487	Fairfax Financial Holdings Ltd.		
New South Wales Treasury Corp.			4.625%, 04/29/30.	500	487,703
2.000%, 03/20/31. AUD	3,100	1,917,192	ITC Holdings Corp.		
1.500%, 02/20/32. AUD	5,860	3,393,847	Ω 2.950%, 05/14/30.	1,000	904,328
Queensland Treasury Corp.			Province of Alberta Canada		
Ω 1.500%, 08/20/32. AUD	1,700	977,202	3.600%, 04/11/28. AUD	500	341,666
South Australian Government Financing Authority			2.050%, 06/01/30. CAD	3,000	2,150,709
1.750%, 05/24/32. AUD	1,200	705,981	1.650%, 06/01/31. CAD	4,900	3,348,630
Telstra Corp. Ltd.			Province of British Columbia Canada		
1.375%, 03/26/29. EUR	2,000	1,988,026	1.550%, 06/18/31. CAD	5,300	3,588,297
Treasury Corp. of Victoria			Province of Manitoba Canada		
4.250%, 12/20/32. AUD	900	660,000	2.050%, 06/02/30. CAD	1,200	856,629
			2.050%, 06/02/31. CAD	3,790	2,666,097

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)			FRANCE — (Continued)		
Province of Nova Scotia Canada			JCDecaux SA		
2.000%, 09/01/30..... CAD	5,650	\$ 4,005,233	1.625%, 02/07/30..... EUR	1,200	\$ 1,058,964
5.800%, 06/01/33..... CAD	500	471,169	Societe Generale SA		
Province of Ontario Canada			0.750%, 01/25/27..... EUR	500	473,864
2.150%, 06/02/31..... CAD	1,300	924,543	0.875%, 09/24/29..... EUR	1,000	894,134
5.600%, 06/02/35..... CAD	3,500	3,281,207	Societe Nationale SNCF SA		
4.600%, 06/02/39..... CAD	600	517,034	1.500%, 02/02/29..... EUR	900	927,257
Province of Quebec Canada			TotalEnergies Capital Canada		
1.900%, 09/01/30..... CAD	2,700	1,906,836	Ltd.		
Province of Saskatchewan Canada			2.125%, 09/18/29..... EUR	200	206,346
2.200%, 06/02/30..... CAD	3,000	2,169,169	TotalEnergies Capital		
2.150%, 06/02/31..... CAD	4,500	3,198,688	International SA		
Royal Bank of Canada			1.405%, 09/03/31..... GBP	1,000	1,075,480
2.125%, 04/26/29..... EUR	500	506,185	Vinci SA		
Suncor Energy, Inc.			2.750%, 09/15/34..... GBP	700	789,600
5.950%, 05/15/35.....	133	143,261	WEA Finance LLC		
Toronto-Dominion Bank			Ω 3.500%, 06/15/29.....	1,800	<u>1,625,983</u>
3.200%, 03/10/32.....	1,500	1,388,250	TOTAL FRANCE.....		<u>14,909,897</u>
Toronto-Dominion Bank					
1.952%, 04/08/30..... EUR	580	570,956	GERMANY — (1.7%)		
TransCanada PipeLines Ltd.			Bayer Capital Corp. BV		
4.625%, 03/01/34.....	1,000	<u>1,010,042</u>	2.125%, 12/15/29..... EUR	500	488,310
TOTAL CANADA.....		<u>41,498,426</u>	BMW U.S. Capital LLC		
			Ω 4.150%, 04/09/30.....	1,000	1,007,281
DENMARK — (0.7%)			Deutsche Bank AG		
Denmark Government Bond			1.750%, 01/17/28..... EUR	400	370,162
0.000%, 11/15/31..... DKK	15,000	1,855,662	Deutsche Telekom AG		
DSV Finance BV			3.125%, 02/06/34..... GBP	320	371,889
1.375%, 03/16/30..... EUR	700	<u>667,498</u>	E.ON International Finance		
TOTAL DENMARK.....		<u>2,523,160</u>	BV		
			6.375%, 06/07/32..... GBP	250	368,168
FINLAND — (2.7%)			Fresenius Medical Care		
Nokia Oyj			U.S. Finance III, Inc.		
4.375%, 06/12/27.....	900	887,256	Ω 2.375%, 02/16/31.....	750	600,144
Nordea Bank Abp			Grand City Properties SA		
0.500%, 05/14/27..... EUR	3,780	3,635,225	0.125%, 01/11/28..... EUR	900	761,105
OP Corporate Bank PLC			Mercedes-Benz International		
0.100%, 11/16/27..... EUR	5,600	<u>5,149,574</u>	Finance BV		
TOTAL FINLAND.....		<u>9,672,055</u>	0.625%, 05/06/27..... EUR	500	488,678
			Volkswagen Financial		
FRANCE — (4.2%)			Services AG		
Airbus SE			0.375%, 02/12/30..... EUR	900	767,323
1.625%, 06/09/30..... EUR	2,000	2,004,665	Wintershall Dea Finance BV		
Banque Federative du Credit			1.332%, 09/25/28..... EUR	1,000	<u>899,514</u>
Mutuel SA			TOTAL GERMANY.....		<u>6,122,574</u>
0.250%, 07/19/28..... EUR	500	449,033			
1.250%, 06/03/30..... EUR	1,300	1,203,454	HONG KONG — (0.5%)		
0.625%, 02/21/31..... EUR	600	519,412	Prudential PLC		
BNP Paribas SA			3.125%, 04/14/30.....	1,000	930,369
1.375%, 05/28/29..... EUR	500	471,400	3.625%, 03/24/32.....	1,000	<u>947,462</u>
1.250%, 07/13/31..... GBP	400	399,968	TOTAL HONG KONG.....		<u>1,877,831</u>
BPCE SA					
Ω 2.700%, 10/01/29.....	1,500	1,338,631	ITALY — (1.6%)		
0.250%, 01/14/31..... EUR	1,200	1,035,377	Eni SpA		
Electricite de France SA			3.625%, 01/29/29..... EUR	200	212,691
6.125%, 06/02/34..... GBP	300	436,329			

DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
ITALY — (Continued)			NETHERLANDS — (Continued)		
0.625%, 01/23/30..... EUR	1,000	\$ 883,282	Shell International Finance BV		
Holding d'Infrastructures de			0.125%, 11/08/27..... EUR	850	\$ 804,226
Transport SASU			1.250%, 05/12/28..... EUR	1,050	1,045,478
1.625%, 09/18/29..... EUR	1,100	1,027,025	1.000%, 12/10/30..... GBP	1,000	<u>1,036,362</u>
Intesa Sanpaolo SpA			TOTAL NETHERLANDS.....		<u>4,850,188</u>
2.500%, 01/15/30..... GBP	400	421,372	NEW ZEALAND — (0.3%)		
Snam SpA			New Zealand Government Bond		
0.000%, 12/07/28..... EUR	2,000	1,728,809	3.500%, 04/14/33..... NZD	1,650	<u>1,038,235</u>
UniCredit SpA			NORWAY — (0.6%)		
1.800%, 01/20/30..... EUR	800	702,648	Aker BP ASA		
1.625%, 01/18/32..... EUR	1,000	<u>831,262</u>	Ω 4.000%, 01/15/31.....	1,000	930,708
TOTAL ITALY.....		<u>5,807,089</u>	Kommunalbanken AS		
JAPAN — (3.0%)			0.600%, 06/01/26..... AUD	2,086	<u>1,309,165</u>
7-Eleven, Inc.			TOTAL NORWAY.....		<u>2,239,873</u>
Ω 1.800%, 02/10/31.....	1,300	1,059,420	SPAIN — (0.5%)		
Aircastle Ltd.			Banco Santander SA		
Ω 2.850%, 01/26/28.....	400	335,158	1.849%, 03/25/26.....	600	545,704
American Honda Finance			Merlin Properties Socimi SA		
Corp.			2.375%, 09/18/29..... EUR	900	867,450
0.300%, 07/07/28..... EUR	370	338,388	SP Transmission PLC		
Japan Government Twenty Year			2.000%, 11/13/31..... GBP	435	<u>474,539</u>
Bond			TOTAL SPAIN.....		<u>1,887,693</u>
2.100%, 09/20/28..... JPY	106,000	896,863	SUPRANATIONAL ORGANIZATION OBLIGATIONS — (1.9%)		
1.800%, 09/20/31..... JPY	60,000	517,917	Asian Development Bank		
1.500%, 03/20/34..... JPY	70,000	594,929	2.350%, 06/21/27..... JPY	420,000	3,498,154
1.200%, 09/20/35..... JPY	40,000	329,581	Inter-American Development		
Mitsubishi UFJ Financial			Bank		
Group, Inc.			1.000%, 08/04/28..... AUD	2,000	1,195,430
3.195%, 07/18/29.....	1,000	924,376	International Bank for		
Mizuho Financial Group, Inc.			Reconstruction &		
0.402%, 09/06/29..... EUR	1,700	1,499,685	Development		
0.693%, 10/07/30..... EUR	600	530,254	1.100%, 11/18/30..... AUD	1,000	563,005
Nissan Motor Co. Ltd.			International Finance Corp.		
Ω 4.810%, 09/17/30.....	750	680,596	3.150%, 06/26/29..... AUD	300	202,419
Nomura Holdings, Inc.			1.500%, 04/15/35..... AUD	2,500	<u>1,287,479</u>
2.172%, 07/14/28.....	1,000	858,608	TOTAL SUPRANATIONAL		
NTT Finance Corp.			ORGANIZATION		
0.342%, 03/03/30..... EUR	138	125,004	OBLIGATIONS.....		<u>6,746,487</u>
Sumitomo Mitsui Financial Group,			SWEDEN — (0.1%)		
Inc.			Skandinaviska Enskilda		
2.724%, 09/27/29.....	1,000	891,421	Banken AB		
2.222%, 09/17/31.....	1,000	<u>833,841</u>	0.625%, 11/12/29..... EUR	200	179,603
TOTAL JAPAN.....		<u>10,416,041</u>	Svenska Handelsbanken AB		
NETHERLANDS — (1.4%)			1.375%, 02/23/29..... EUR	140	<u>134,551</u>
Cooperatieve Rabobank UA			TOTAL SWEDEN.....		<u>314,154</u>
4.550%, 08/30/29..... GBP	700	929,964	SWITZERLAND — (0.3%)		
CTP NV			Credit Suisse Group AG		
1.250%, 06/21/29..... EUR	260	201,256	4.550%, 04/17/26.....	700	687,139
ING Groep NV					
2.000%, 09/20/28..... EUR	500	495,179			
Nederlandse					
Waterschapsbank NV					
3.300%, 05/02/29..... AUD	500	337,723			

DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
SWITZERLAND — (Continued)			UNITED STATES — (Continued)		
UBS Group AG			Advance Auto Parts, Inc.		
0.875%, 11/03/31..... EUR	270	\$ 237,042	3.900%, 04/15/30.....	1,450	\$1,361,498
TOTAL SWITZERLAND.....		<u>924,181</u>	3.500%, 03/15/32.....	270	241,251
UNITED KINGDOM — (4.3%)			AECOM		
Ashtead Capital, Inc.			5.125%, 03/15/27.....	750	760,492
Ω 2.450%, 08/12/31.....	900	722,194	Allstate Corp.		
Barclays PLC			5.950%, 04/01/36.....	1,400	1,637,698
3.250%, 01/17/33..... GBP	600	666,460	Ally Financial, Inc.		
BAT International Finance PLC			8.000%, 11/01/31.....	300	339,351
2.250%, 06/26/28..... GBP	400	416,390	Altria Group, Inc.		
2.250%, 01/16/30..... EUR	500	449,966	3.400%, 05/06/30.....	900	787,637
BAT Netherlands Finance BV			American Campus		
3.125%, 04/07/28..... EUR	100	100,720	Communities Operating		
BP Capital Markets PLC			Partnership LP		
1.231%, 05/08/31..... EUR	2,300	2,118,196	3.875%, 01/30/31.....	650	654,607
British Telecommunications			American Tower Corp.		
PLC			3.950%, 03/15/29.....	800	771,955
3.125%, 11/21/31..... GBP	560	638,727	1.000%, 01/15/32..... EUR	500	416,766
Centrica PLC			American Water Capital Corp.		
4.375%, 03/13/29..... GBP	400	503,931	3.450%, 06/01/29.....	600	580,062
CK Hutchison Europe			Ameriprise Financial, Inc.		
Finance 21 Ltd.			4.500%, 05/13/32.....	500	509,268
0.750%, 11/02/29..... EUR	1,000	888,901	Amgen, Inc.		
CNH Industrial Finance			4.000%, 09/13/29..... GBP	356	456,101
Europe SA			Anthem, Inc.		
1.750%, 03/25/27..... EUR	500	499,608	2.875%, 09/15/29.....	650	604,714
Experian Finance PLC			Aon Corp.		
Ω 2.750%, 03/08/30.....	1,000	906,541	2.800%, 05/15/30.....	2,000	1,808,505
HSBC Holdings PLC			Apple, Inc.		
2.625%, 08/16/28..... GBP	400	463,357	3.200%, 05/11/27.....	1,375	1,385,522
Lloyds Banking Group PLC			Ares Capital Corp.		
4.550%, 08/16/28.....	1,000	996,696	3.200%, 11/15/31.....	800	620,309
London Stock Exchange			Arrow Electronics, Inc.		
Group PLC			3.875%, 01/12/28.....	1,000	967,686
1.750%, 09/19/29..... EUR	1,200	1,186,139	Ashland LLC		
National Grid Gas PLC			Ω 3.375%, 09/01/31.....	1,400	1,196,468
1.125%, 01/14/33..... GBP	656	602,272	Assurant, Inc.		
Nationwide Building Society			2.650%, 01/15/32.....	1,000	810,635
0.250%, 09/14/28..... EUR	1,000	905,338	Assured Guaranty		
Southern Gas Networks PLC			U.S. Holdings, Inc.		
1.250%, 12/02/31..... GBP	1,250	1,241,370	3.150%, 06/15/31.....	1,000	897,261
Standard Chartered PLC			AT&T, Inc.		
Ω 4.050%, 04/12/26.....	600	595,145	4.350%, 03/01/29.....	600	605,232
Vodafone Group PLC			Atmos Energy Corp.		
1.625%, 11/24/30..... EUR	470	463,312	1.500%, 01/15/31.....	750	624,651
6.150%, 02/27/37.....	200	222,601	Autodesk, Inc.		
Western Power Distribution			2.400%, 12/15/31.....	1,000	855,632
West Midlands PLC			AutoNation, Inc.		
5.750%, 04/16/32..... GBP	300	422,831	2.400%, 08/01/31.....	1,500	1,188,765
TOTAL UNITED KINGDOM...		<u>15,010,695</u>	3.850%, 03/01/32.....	500	445,569
UNITED STATES — (47.5%)			Avnet, Inc.		
AbbVie, Inc.			4.625%, 04/15/26.....	700	708,309
2.625%, 11/15/28..... EUR	450	475,834	3.000%, 05/15/31.....	555	467,063
			Ball Corp.		
			5.250%, 07/01/25.....	500	506,000
			2.875%, 08/15/30.....	400	344,475

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)		
Bath & Body Works, Inc.			Cox Communications, Inc.		
5.250%, 02/01/28.....	600	\$ 565,746	#Ω 3.500%, 08/15/27.....	650	\$ 631,967
Berkshire Hathaway, Inc.			Crown Castle International		
0.437%, 04/15/31..... JPY	310,000	2,150,124	Corp.		
0.472%, 01/23/32..... JPY	200,000	1,428,121	3.800%, 02/15/28.....	600	583,698
Biogen, Inc.			CVS Health Corp.		
2.250%, 05/01/30.....	700	598,074	3.250%, 08/15/29.....	650	613,528
Black Hills Corp.			DCP Midstream Operating LP		
2.500%, 06/15/30.....	1,000	857,303	5.375%, 07/15/25.....	500	512,500
Block, Inc.			5.625%, 07/15/27.....	217	223,510
3.500%, 06/01/31.....	1,500	1,301,475	Dentsply Sirona, Inc.		
Boardwalk Pipelines LP			3.250%, 06/01/30.....	650	555,406
3.600%, 09/01/32.....	100	87,781	Dick's Sporting Goods, Inc.		
Boeing Co.			3.150%, 01/15/32.....	500	409,771
3.200%, 03/01/29.....	1,000	904,305	Digital Dutch Finco BV		
Boston Properties LP			1.000%, 01/15/32..... EUR	1,000	817,869
3.250%, 01/30/31.....	700	620,901	Discover Bank		
Boston Scientific Corp.			4.650%, 09/13/28.....	600	584,860
0.625%, 12/01/27..... EUR	800	769,543	Discovery		
Brixmor Operating			Communications LLC		
Partnership LP			1.900%, 03/19/27..... EUR	900	891,122
4.050%, 07/01/30.....	1,000	925,194	Dow Chemical Co.		
Broadcom, Inc.			1.125%, 03/15/32..... EUR	267	231,990
Ω 3.187%, 11/15/36.....	550	440,548	DPL, Inc.		
Bunge Ltd. Finance Corp.			4.350%, 04/15/29.....	1,500	1,380,209
3.750%, 09/25/27.....	650	639,220	Duke Energy Corp.		
Capital One Financial Corp.			3.300%, 06/15/41.....	1,000	810,858
1.650%, 06/12/29..... EUR	1,173	1,059,113	Duquesne Light Holdings,		
Celanese U.S. Holdings LLC			Inc.		
0.625%, 09/10/28..... EUR	1,000	799,887	Ω 2.775%, 01/07/32.....	1,000	846,743
Centene Corp.			DXC Technology Co.		
3.000%, 10/15/30.....	800	714,032	2.375%, 09/15/28.....	800	698,566
Chevron Corp.			eBay, Inc.		
2.236%, 05/11/30.....	1,100	1,001,377	1.400%, 05/10/26.....	488	448,979
Chevron USA, Inc.			Edison International		
3.850%, 01/15/28.....	1,500	1,535,756	4.125%, 03/15/28.....	650	625,313
3.250%, 10/15/29.....	3,100	3,027,920	Energy Transfer LP		
Chubb INA Holdings, Inc.			3.750%, 05/15/30.....	750	696,562
1.400%, 06/15/31..... EUR	500	463,696	EnerSys		
Cigna Corp.			Ω 4.375%, 12/15/27.....	1,000	915,000
4.375%, 10/15/28.....	600	612,323	EOG Resources, Inc.		
Citigroup, Inc.			4.375%, 04/15/30.....	1,000	1,039,321
1.625%, 03/21/28..... EUR	1,000	989,027	EPR Properties		
Citrix Systems, Inc.			4.950%, 04/15/28.....	500	466,576
3.300%, 03/01/30.....	1,225	1,201,656	3.750%, 08/15/29.....	1,200	1,035,886
Clorox Co.			EQM Midstream Partners LP		
1.800%, 05/15/30.....	700	593,917	Ω 6.000%, 07/01/25.....	184	182,629
Comcast Corp.			Equinix, Inc.		
0.250%, 09/14/29..... EUR	300	273,410	2.150%, 07/15/30.....	700	591,996
5.500%, 11/23/29..... GBP	350	492,700	ERP Operating LP		
Conagra Brands, Inc.			4.150%, 12/01/28.....	600	598,848
5.300%, 11/01/38.....	1,000	980,809	Expedia Group, Inc.		
ConocoPhillips			3.250%, 02/15/30.....	650	561,363
6.500%, 02/01/39.....	300	363,809	FedEx Corp.		
Continental Resources, Inc.			3.250%, 05/15/41.....	600	490,110
4.375%, 01/15/28.....	1,000	962,603			

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)		
Fidelity National Information Services, Inc.			3.000%, 01/15/29.....	500	\$ 448,600
1.500%, 05/21/27..... EUR	500	\$ 494,997	HP, Inc.		
First American Financial Corp.			2.650%, 06/17/31.....	1,000	825,703
2.400%, 08/15/31.....	1,000	790,770	4.200%, 04/15/32.....	772	711,229
FirstEnergy Corp.			Humana, Inc.		
2.650%, 03/01/30.....	600	528,000	3.125%, 08/15/29.....	650	607,084
Five Corners Funding Trust II			Hyatt Hotels Corp.		
Ω 2.850%, 05/15/30.....	500	448,636	4.375%, 09/15/28.....	1,000	968,677
Flowserve Corp.			Icahn Enterprises LP/Icahn Enterprises Finance Corp.		
2.800%, 01/15/32.....	2,000	1,597,965	4.750%, 09/15/24.....	400	392,500
Fluor Corp.			Illinois Tool Works, Inc.		
# 4.250%, 09/15/28.....	600	550,873	2.125%, 05/22/30..... EUR	100	101,387
Ford Motor Co.			1.000%, 06/05/31..... EUR	300	278,720
3.250%, 02/12/32.....	300	250,500	Indiana Michigan Power Co.		
Ford Motor Credit Co. LLC			6.050%, 03/15/37.....	500	568,043
4.134%, 08/04/25.....	350	345,188	Intercontinental Exchange, Inc.		
2.900%, 02/16/28.....	250	216,880	2.100%, 06/15/30.....	500	436,505
5.113%, 05/03/29.....	650	631,923	International Business Machines Corp.		
Fox Corp.			1.750%, 03/07/28..... EUR	500	511,501
4.709%, 01/25/29.....	900	914,002	Invitation Homes Operating Partnership LP		
5.476%, 01/25/39.....	800	818,766	2.700%, 01/15/34.....	900	718,991
Franklin Resources, Inc.			JAB Holdings BV		
1.600%, 10/30/30.....	1,000	819,237	2.000%, 05/18/28..... EUR	500	477,019
GATX Corp.			Jabil, Inc.		
4.700%, 04/01/29.....	600	601,117	1.700%, 04/15/26.....	700	636,066
3.500%, 06/01/32.....	500	449,570	3.600%, 01/15/30.....	1,000	907,884
General Motors Financial Co., Inc.			Jackson Financial, Inc.		
5.650%, 01/17/29.....	600	612,064	Ω 3.125%, 11/23/31.....	1,000	812,166
Global Payments, Inc.			Jefferies Group LLC/Jefferies Group Capital Finance, Inc.		
3.200%, 08/15/29.....	1,500	1,334,463	2.625%, 10/15/31.....	1,000	806,993
GLP Capital LP/GLP Financing II, Inc.			JPMorgan Chase & Co.		
5.750%, 06/01/28.....	200	199,627	6.400%, 05/15/38.....	500	592,766
4.000%, 01/15/30.....	1,200	1,084,237	Juniper Networks, Inc.		
Goldman Sachs Group, Inc.			2.000%, 12/10/30.....	1,200	968,388
3.125%, 07/25/29..... GBP	400	468,416	KB Home		
1.875%, 12/16/30..... GBP	331	348,586	4.000%, 06/15/31.....	1,500	1,263,480
Graphic Packaging International LLC			Kemper Corp.		
Ω 4.750%, 07/15/27.....	500	487,008	3.800%, 02/23/32.....	1,000	915,715
Ω 3.500%, 03/15/28.....	650	600,441	Kilroy Realty LP		
Hanesbrands, Inc.			2.500%, 11/15/32.....	1,600	1,281,157
4.625%, 05/15/24.....	500	496,081	Kimco Realty Corp.		
HAT Holdings I LLC / HAT Holdings II LLC			1.900%, 03/01/28.....	700	616,930
3.750%, 09/15/30.....	400	306,272	Kinder Morgan Energy Partners LP		
HCA, Inc.			6.950%, 01/15/38.....	500	555,257
5.375%, 02/01/25.....	350	357,010	Las Vegas Sands Corp.		
7.500%, 11/06/33.....	117	133,830	3.900%, 08/08/29.....	1,000	893,499
Honeywell International, Inc.			Lazard Group LLC		
2.250%, 02/22/28..... EUR	450	469,704	4.500%, 09/19/28.....	500	492,879
Howmet Aerospace, Inc.			Lear Corp.		
6.875%, 05/01/25.....	10	10,525	3.800%, 09/15/27.....	265	256,626
5.900%, 02/01/27.....	500	519,703			

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)		
Lennar Corp. 4.750%, 05/30/25.....	500	\$ 504,103	Philip Morris International, Inc. 0.800%, 08/01/31..... EUR	800	\$ 650,020
Lincoln National Corp. 3.400%, 01/15/31.....	700	643,128	Phillips 66 Co. Ω 3.150%, 12/15/29.....	700	645,587
LYB International Finance III LLC 3.375%, 10/01/40.....	1,500	1,195,835	Piedmont Operating Partnership LP 3.150%, 08/15/30.....	1,000	848,339
Marriott International, Inc. 4.000%, 04/15/28.....	650	631,077	Plains All American Pipeline L.P. / PAA Finance Corp. 6.700%, 05/15/36.....	200	205,970
Masonite International Corp. Ω 3.500%, 02/15/30.....	1,500	1,290,901	6.650%, 01/15/37.....	500	516,571
MGM Resorts International 4.625%, 09/01/26.....	350	325,479	Plains All American Pipeline LP/PAA Finance Corp. 3.550%, 12/15/29.....	200	180,853
Micron Technology, Inc. 3.366%, 11/01/41.....	1,000	754,906	3.800%, 09/15/30.....	350	317,566
Molina Healthcare, Inc. Ω 3.875%, 11/15/30.....	1,000	923,819	PNC Financial Services Group, Inc. 3.450%, 04/23/29.....	1,200	1,151,315
Ω 3.875%, 05/15/32.....	250	229,695	PPG Industries, Inc. 2.800%, 08/15/29.....	650	602,389
Mosaic Co. 4.050%, 11/15/27.....	800	800,680	Primerica, Inc. 2.800%, 11/19/31.....	1,000	864,268
Motorola Solutions, Inc. 2.300%, 11/15/30.....	700	571,910	Principal Financial Group, Inc. 3.700%, 05/15/29.....	177	170,363
MPLX LP 1.750%, 03/01/26.....	700	643,642	6.050%, 10/15/36.....	947	1,080,301
Nasdaq, Inc. 1.750%, 03/28/29..... EUR	500	478,045	Progress Energy, Inc. 7.000%, 10/30/31.....	290	334,759
National Fuel Gas Co. 2.950%, 03/01/31.....	1,000	839,048	Prologis Euro Finance LLC 0.500%, 02/16/32..... EUR	900	761,902
Nestle Holdings, Inc. 1.375%, 06/23/33..... GBP	800	831,631	Public Storage 1.850%, 05/01/28.....	800	717,696
Netflix, Inc. 5.875%, 11/15/28.....	700	726,180	PulteGroup, Inc. 5.500%, 03/01/26.....	450	463,059
NewMarket Corp. 2.700%, 03/18/31.....	1,000	840,071	Radian Group, Inc. 4.500%, 10/01/24.....	350	345,377
NextEra Energy Operating Partners LP Ω 4.250%, 07/15/24.....	400	396,308	Ralph Lauren Corp. 2.950%, 06/15/30.....	1,000	916,244
Ω 4.500%, 09/15/27.....	300	296,498	Realty Income Corp. 2.850%, 12/15/32.....	1,000	894,060
NIKE, Inc. 2.850%, 03/27/30.....	1,500	1,435,383	Reinsurance Group of America, Inc. 3.150%, 06/15/30.....	258	233,863
Nordstrom, Inc. 4.000%, 03/15/27.....	885	810,373	Ross Stores, Inc. # 1.875%, 04/15/31.....	549	456,431
NOV, Inc. 3.600%, 12/01/29.....	400	364,384	Royalty Pharma PLC 2.200%, 09/02/30.....	750	633,413
OneMain Finance Corp. 7.125%, 03/15/26.....	450	435,588	3.300%, 09/02/40.....	1,000	780,039
ONEOK, Inc. 6.350%, 01/15/31.....	300	321,483	Sabra Health Care L.P. 3.900%, 10/15/29.....	500	449,840
Oracle Corp. 3.600%, 04/01/40.....	600	465,176	Sabra Health Care LP 3.200%, 12/01/31.....	500	408,816
Ovintiv, Inc. 8.125%, 09/15/30.....	400	461,392	Seagate HDD Cayman 4.875%, 06/01/27.....	600	596,100
Paramount Global 4.950%, 01/15/31.....	700	684,865	4.091%, 06/01/29.....	400	363,586
			4.125%, 01/15/31.....	500	435,775

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)		
Sealed Air Corp.			2.400%, 04/01/28.....	400	\$ 334,392
Ω 4.000%, 12/01/27.....	1,000	\$ 950,000	2.950%, 04/01/31.....	665	527,132
Sensata Technologies BV			Vornado Realty LP		
Ω 5.000%, 10/01/25.....	150	150,779	3.400%, 06/01/31.....	700	592,124
Sensata Technologies, Inc.			Walmart, Inc.		
Ω 4.375%, 02/15/30.....	850	788,950	5.625%, 03/27/34..... GBP	850	1,285,733
Sherwin-Williams Co.			5.250%, 09/28/35..... GBP	1,580	2,325,327
2.950%, 08/15/29.....	650	599,250	Walt Disney Co.		
Simon Property Group LP			6.400%, 12/15/35.....	700	847,604
2.450%, 09/13/29.....	2,000	1,756,046	Waste Management, Inc.		
Southwest Airlines Co.			1.150%, 03/15/28.....	700	610,810
5.125%, 06/15/27.....	600	621,672	Wells Fargo & Co.		
Spirit Realty LP			4.150%, 01/24/29.....	500	497,621
2.100%, 03/15/28.....	800	682,797	3.500%, 09/12/29..... GBP	400	485,735
Steelcase, Inc.			0.625%, 08/14/30..... EUR	278	242,217
5.125%, 01/18/29.....	700	668,640	2.125%, 09/24/31..... GBP	1,000	1,076,564
Stellantis NV			Welltower, Inc.		
4.500%, 07/07/28..... EUR	600	654,309	2.050%, 01/15/29.....	1,000	869,415
STORE Capital Corp.			Western Digital Corp.		
4.625%, 03/15/29.....	900	896,328	4.750%, 02/15/26.....	350	344,879
Stryker Corp.			Western Union Co.		
2.125%, 11/30/27..... EUR	500	513,432	1.350%, 03/15/26.....	600	543,076
Tapestry, Inc.			Westlake Corp.		
3.050%, 03/15/32.....	1,500	1,255,593	1.625%, 07/17/29..... EUR	500	448,228
Taylor Morrison Communities, Inc.			Williams Cos., Inc.		
Ω 5.750%, 01/15/28.....	1,000	966,850	8.750%, 03/15/32.....	500	639,956
Thermo Fisher Scientific, Inc.			WPC Eurobond BV		
1.950%, 07/24/29..... EUR	500	514,725	1.350%, 04/15/28..... EUR	600	556,298
0.875%, 10/01/31..... EUR	500	460,864	Yum! Brands, Inc.		
Toll Brothers Finance Corp.			Ω 4.750%, 01/15/30.....	700	680,680
4.350%, 02/15/28.....	900	851,827	3.625%, 03/15/31.....	500	452,485
#@ 3.800%, 11/01/29.....	350	314,627	Zimmer Biomet Holdings, Inc.		
TRI Pointe Group, Inc./TRI			1.164%, 11/15/27..... EUR	600	572,397
Pointe Homes, Inc.			TOTAL UNITED STATES.....		<u>167,593,683</u>
5.875%, 06/15/24.....	350	352,363	TOTAL BONDS.....		<u>319,187,758</u>
Truist Financial Corp.			TOTAL INVESTMENT		
1.950%, 06/05/30.....	1,000	856,102	SECURITIES		
Twitter, Inc.			(Cost \$397,960,118).....		<u>351,482,372</u>
Ω 3.875%, 12/15/27.....	1,300	1,236,950			
United States Cellular Corp.			Shares		
6.700%, 12/15/33.....	200	198,735	SECURITIES LENDING COLLATERAL — (0.4%)		
Utah Acquisition Sub, Inc.			@§ The DFA Short Term		
3.125%, 11/22/28..... EUR	550	532,683	Investment Fund.....	130,021	<u>1,503,952</u>
Valero Energy Corp.			TOTAL INVESTMENTS — (100.0%)		
4.350%, 06/01/28.....	800	803,880	(Cost \$399,463,800) ^{^^}		<u>\$352,986,324</u>
Verizon Communications, Inc.					
1.375%, 11/02/28..... EUR	500	491,385			
Vontier Corp.					
1.800%, 04/01/26.....	500	439,960			

DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO

CONTINUED

As of July 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:

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
AUD	1,581,327	USD	1,101,236	Citibank, N.A.	08/02/22	\$ 3,637
NZD	18,640	USD	11,604	Citibank, N.A.	08/08/22	119
USD	1,672,194	EUR	1,581,622	Australia and New Zealand Bank	08/17/22	54,035
USD	359,533	EUR	333,627	BNY Mellon	08/17/22	18,199
USD	3,050,317	EUR	2,860,105	State Street Bank and Trust	08/17/22	124,139
USD	427,502	EUR	398,886	UBS AG	08/17/22	19,402
AUD	308,283	USD	208,801	Australia and New Zealand Bank	08/30/22	6,693
USD	101,026	DKK	713,705	Citibank, N.A.	08/30/22	2,841
AUD	265,090	USD	183,219	Citibank, N.A.	08/30/22	2,082
USD	21,228	DKK	154,245	Societe Generale	08/30/22	8
USD	1,897,918	DKK	13,149,665	UBS AG	08/30/22	88,932
USD	1,650,613	EUR	1,536,324	Australia and New Zealand Bank	09/02/22	77,059
USD	2,168,051	EUR	2,014,185	State Street Bank and Trust	09/02/22	105,057
CAD	2,423,272	USD	1,878,741	Australia and New Zealand Bank	09/06/22	13,502
CAD	726,475	USD	558,537	Citibank, N.A.	09/06/22	8,741
USD	863,672	EUR	814,402	HSBC Bank	09/09/22	29,118
USD	9,986,903	EUR	9,396,685	State Street Bank and Trust	09/09/22	357,704
USD	37,927,869	EUR	35,683,553	State Street Bank and Trust	09/26/22	1,316,929
GBP	184,547	USD	221,341	Citibank, N.A.	10/04/22	3,726
USD	3,225,606	EUR	3,135,230	BNY Mellon	10/25/22	2,045
Total Appreciation						\$ 2,233,968
USD	832,784	AUD	1,202,099	Citibank, N.A.	08/02/22	\$ (7,124)
USD	263,245	AUD	379,228	State Street Bank and Trust	08/02/22	(1,722)
USD	16,196	NZD	25,973	State Street Bank and Trust	08/08/22	(139)
USD	1,004,111	NZD	1,637,507	UBS AG	08/08/22	(25,751)
DKK	1,100,436	USD	156,691	Citibank, N.A.	08/30/22	(5,305)
USD	47,769	DKK	348,076	Citibank, N.A.	08/30/22	(115)
USD	1,456,282	AUD	2,099,315	Citibank, N.A.	08/30/22	(11,163)
USD	215,772	AUD	318,462	HSBC Bank	08/30/22	(6,836)
USD	18,341	DKK	134,094	Morgan Stanley and Co. International	08/30/22	(107)
USD	22,557	DKK	165,859	Societe Generale	08/30/22	(260)
USD	15,130,723	AUD	21,843,615	UBS AG	08/30/22	(138,210)
USD	737,641	EUR	721,582	State Street Bank and Trust	09/02/22	(1,427)
USD	29,848,641	CAD	38,844,992	BNY Mellon	09/06/22	(483,978)
USD	761,420	CAD	985,733	HSBC Bank	09/06/22	(8,302)
USD	585,178	CAD	750,530	State Street Bank and Trust	09/06/22	(883)
USD	2,462,616	JPY	331,450,386	BNY Mellon	09/26/22	(33,531)
USD	6,924,305	JPY	931,070,958	Morgan Stanley and Co. International	09/26/22	(87,575)
USD	347,573	GBP	289,098	Citibank, N.A.	10/04/22	(5,000)
USD	467,865	GBP	391,456	State Street Bank and Trust	10/04/22	(9,540)
USD	20,708,523	GBP	17,306,874	UBS AG	10/04/22	(398,294)
USD	5,566,259	EUR	5,471,364	State Street Bank and Trust	10/07/22	(51,772)
USD	1,377,239	EUR	1,360,735	UBS AG	10/07/22	(19,972)
USD	1,886,535	EUR	1,851,530	Australia and New Zealand Bank	10/25/22	(17,159)
USD	1,315,334	EUR	1,288,750	State Street Bank and Trust	10/25/22	(9,725)
Total (Depreciation)						\$(1,323,890)
Total Appreciation (Depreciation)						\$ 910,078

DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO

CONTINUED

As of July 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 4,000,000	05/04/24	—	—	\$ 338,247	\$ 338,247
Bank of America Corp.....	2.745% Fixed	CPI	Maturity	USD 8,000,000	12/30/31	—	—	374,904	374,904
Bank of America Corp.....	2.725% Fixed	CPI	Maturity	USD 11,000,000	04/29/24	—	—	941,875	941,875
Bank of America Corp.....	2.713% Fixed	CPI	Maturity	USD 7,000,000	05/11/28	—	—	618,852	618,852
Bank of America Corp.....	2.665% Fixed	CPI	Maturity	USD 6,000,000	04/30/26	—	—	547,817	547,817
Bank of America Corp.....	2.664% Fixed	CPI	Maturity	USD 11,000,000	12/20/31	—	—	637,046	637,046
Bank of America Corp.....	2.657% Fixed	CPI	Maturity	USD 11,000,000	01/20/32	—	—	566,487	566,487
Bank of America Corp.....	2.648% Fixed	CPI	Maturity	USD 5,000,000	04/29/26	—	—	460,984	460,984
Bank of America Corp.....	2.635% Fixed	CPI	Maturity	USD 7,000,000	05/03/28	—	—	663,152	663,152
Bank of America Corp.....	2.620% Fixed	CPI	Maturity	USD 6,000,000	08/20/27	—	—	456,787	456,787
Bank of America Corp.....	2.595% Fixed	CPI	Maturity	USD 13,000,000	04/29/28	—	—	1,270,311	1,270,311
Bank of America Corp.....	2.585% Fixed	CPI	Maturity	USD 7,000,000	08/26/28	—	—	542,466	542,466
Bank of America Corp.....	2.582% Fixed	CPI	Maturity	USD 7,000,000	08/05/30	—	—	579,614	579,614
Bank of America Corp.....	2.570% Fixed	CPI	Maturity	USD 3,000,000	07/19/28	—	—	262,976	262,976
Bank of America Corp.....	2.546% Fixed	CPI	Maturity	USD 40,000,000	04/29/31	—	—	4,136,904	4,136,904
Bank of America Corp.....	2.538% Fixed	CPI	Maturity	USD 9,000,000	09/27/31	—	—	702,930	702,930
Bank of America Corp.....	2.535% Fixed	CPI	Maturity	USD 4,000,000	04/29/36	—	—	414,315	414,315
Bank of America Corp.....	2.533% Fixed	CPI	Maturity	USD 3,000,000	05/03/36	—	—	312,341	312,341
Bank of America Corp.....	2.533% Fixed	CPI	Maturity	USD 6,000,000	08/18/31	—	—	513,989	513,989
Bank of America Corp.....	2.490% Fixed	CPI	Maturity	USD 3,000,000	08/20/31	—	—	268,385	268,385
Citibank, N.A.....	2.807% Fixed	CPI	Maturity	USD 11,000,000	05/03/24	—	—	912,709	912,709
Deutsche Bank AG.....	3.120% Fixed	CPI	Maturity	USD 7,000,000	11/22/28	—	—	226,908	226,908
Deutsche Bank AG.....	3.089% Fixed	CPI	Maturity	USD 4,000,000	11/03/26	—	—	175,884	175,884
Deutsche Bank AG.....	2.833% Fixed	CPI	Maturity	USD 15,000,000	07/12/28	—	—	186,523	186,523
Deutsche Bank AG.....	2.816% Fixed	CPI	Maturity	USD 6,000,000	12/30/28	—	—	273,196	273,196
Deutsche Bank AG.....	2.783% Fixed	CPI	Maturity	USD 7,000,000	11/03/31	—	—	366,992	366,992
Deutsche Bank AG.....	2.678% Fixed	CPI	Maturity	USD 7,000,000	08/03/28	—	—	538,324	538,324
Deutsche Bank AG.....	2.678% Fixed	CPI	Maturity	USD 7,000,000	10/12/31	—	—	444,314	444,314
Deutsche Bank AG.....	2.658% Fixed	CPI	Maturity	USD 3,000,000	06/03/28	—	—	270,272	270,272
Deutsche Bank AG.....	2.600% Fixed	CPI	Maturity	USD 5,000,000	06/14/26	—	—	447,420	447,420
Deutsche Bank AG.....	2.596% Fixed	CPI	Maturity	USD 4,000,000	06/09/28	—	—	372,464	372,464

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.....	2.553% Fixed	CPI	Maturity	USD 3,000,000	06/03/36	—	—	\$ 291,386	\$ 291,386
Deutsche Bank AG.....	2.550% Fixed	CPI	Maturity	USD 7,000,000	08/23/28	—	—	564,038	564,038
Deutsche Bank AG.....	2.548% Fixed	CPI	Maturity	USD 7,000,000	09/13/33	—	—	562,790	562,790
Deutsche Bank AG.....	2.529% Fixed	CPI	Maturity	USD 4,000,000	07/02/29	—	—	377,161	377,161
Deutsche Bank AG.....	2.528% Fixed	CPI	Maturity	USD 6,000,000	07/27/30	—	—	540,263	540,263
Deutsche Bank AG.....	2.515% Fixed	CPI	Maturity	USD 4,000,000	06/09/36	—	—	406,315	406,315
Deutsche Bank AG.....	2.514% Fixed	CPI	Maturity	USD 5,000,000	06/16/28	—	—	488,506	488,506
Deutsche Bank AG.....	2.468% Fixed	CPI	Maturity	USD 5,000,000	06/21/29	—	—	506,692	506,692
Deutsche Bank AG.....	2.465% Fixed	CPI	Maturity	USD 5,000,000	07/19/31	—	—	498,687	498,687
Deutsche Bank AG.....	2.456% Fixed	CPI	Maturity	USD 5,000,000	07/14/31	—	—	506,529	506,529
Deutsche Bank AG.....	2.430% Fixed	CPI	Maturity	USD 3,000,000	08/23/33	—	—	295,566	295,566
Morgan Stanley and Co. International.....	2.815% Fixed	CPI	Maturity	USD 10,000,000	08/01/29	—	—	53,561	53,561
Total Appreciation.....								\$23,916,882	\$23,916,882
Bank of America Corp.....	3.090% Fixed	CPI	Maturity	USD 10,000,000	03/22/32	—	—	(15,803)	(15,803)
Total (Depreciation).....								\$ (15,803)	\$ (15,803)
Total Appreciation (Depreciation).....								\$23,901,079	\$23,901,079

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Agency Obligations.....	—	\$ 32,294,614	—	\$ 32,294,614
Bonds				
Australia.....	—	23,361,787	—	23,361,787
Belgium.....	—	2,393,709	—	2,393,709
Canada.....	—	41,498,426	—	41,498,426
Denmark.....	—	2,523,160	—	2,523,160
Finland.....	—	9,672,055	—	9,672,055
France.....	—	14,909,897	—	14,909,897
Germany.....	—	6,122,574	—	6,122,574
Hong Kong.....	—	1,877,831	—	1,877,831
Italy.....	—	5,807,089	—	5,807,089
Japan.....	—	10,416,041	—	10,416,041
Netherlands.....	—	4,850,188	—	4,850,188
New Zealand.....	—	1,038,235	—	1,038,235
Norway.....	—	2,239,873	—	2,239,873
Spain.....	—	1,887,693	—	1,887,693
Supranational Organization Obligations.....	—	6,746,487	—	6,746,487
Sweden.....	—	314,154	—	314,154
Switzerland.....	—	924,181	—	924,181

DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
United Kingdom.....	—	\$ 15,010,695	—	\$ 15,010,695
United States.....	—	167,593,683	—	167,593,683
Securities Lending Collateral.....	—	1,503,952	—	1,503,952
Forward Currency Contracts**.....	—	910,078	—	910,078
Swap Agreements**.....	—	23,901,079	—	23,901,079
TOTAL.....	—	\$377,797,481	—	\$377,797,481

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

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (98.5%)		
BRAZIL — (6.1%)		
AES Brasil Energia SA.....	21,200	\$ 44,046
Aliansce Sonae Shopping Centers SA.....	15,600	50,863
Allied Tecnologia SA.....	3,900	7,929
Alupar Investimento SA.....	15,400	81,106
Ambev SA, ADR.....	60,164	169,662
Americanas SA.....	41,591	112,536
* Anima Holding SA.....	21,200	18,356
Arezzo Industria e Comercio SA.....	4,294	65,687
Atacadao SA.....	23,100	83,174
Auren Energia SA.....	25,787	70,720
B3 SA - Brasil Bolsa Balcao.....	129,100	276,709
Banco Bradesco SA.....	44,930	125,652
Banco BTG Pactual SA.....	26,900	117,133
Banco do Brasil SA.....	25,100	174,494
Banco Modal SA.....	7,500	13,017
Banco Santander Brasil SA.....	16,600	90,762
BB Seguridade Participacoes SA.....	30,700	172,009
Bemobi Mobile Tech SA.....	6,469	16,141
* BK Brasil Operacao e Assessoria a Restaurantes SA.....	35,200	42,315
* Blau Farmaceutica SA.....	4,900	26,583
Boa Safra Sementes SA.....	13,300	27,581
Boa Vista Servicos SA.....	19,900	20,692
BR Malls Participacoes SA.....	79,300	121,538
BR Properties SA.....	27,000	43,938
BrasilAgro - Co. Brasileira de Propriedades Agricolas.....	5,300	24,574
* BRF SA.....	101,681	313,645
Caixa Seguridade Participacoes S/A.....	33,231	47,848
Camil Alimentos SA.....	18,600	32,893
CCR SA.....	168,800	423,786
Centrais Eletricas Brasileiras SA.....	31,789	281,451
Cia Brasileira de Distribuicao.....	25,900	81,643
Cia de Saneamento Basico do Estado de Sao Paulo.....	20,900	180,438
Cia de Saneamento Basico do Estado de Sao Paulo, ADR.....	1,400	11,998
Cia de Saneamento de Minas Gerais-COPASA.....	21,600	50,096
Cia de Saneamento do Parana.....	27,900	99,649
Cia de Saneamento do Parana.....	15,200	10,341
Cia Energetica de Minas Gerais.....	22,050	72,490
Cia Paranaense de Energia.....	23,700	29,636
# Cia Siderurgica Nacional SA, Sponsored ADR.....	28,507	82,385
Cia Siderurgica Nacional SA.....	55,600	158,071
Cielo SA.....	237,300	203,173
* Cogna Educacao.....	366,800	160,215
* Construtora Tenda SA.....	8,200	6,197
Cosan SA.....	19,100	68,920
CPFL Energia SA.....	12,300	78,068
Cruzeiro do Sul Educacional SA.....	23,900	16,629
CSU Cardsystem SA.....	7,400	20,252
Cury Construtora e Incorporadora SA.....	9,300	14,595
Cyrela Brazil Realty SA Empreendimentos e Participacoes.....	32,000	78,112
Dexco SA.....	58,930	111,047
Diagnosticos da America SA.....	7,900	29,285
Dimed SA Distribuidora da Medicamentos.....	18,700	39,683
Direcional Engenharia SA.....	18,700	42,792
* EcoRodovias Infraestrutura e Logistica SA.....	34,700	38,160
EDP - Energias do Brasil SA.....	25,000	104,849

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
* Eletromidia SA.....	5,500	\$ 11,693
* Embraer SA.....	86,100	195,527
* Empreendimentos Pague Menos SA.....	15,100	13,104
Enauta Participacoes SA.....	29,900	107,081
Energisa SA.....	15,400	131,079
* Eneva SA.....	91,944	270,282
Engie Brasil Energia SA.....	10,900	93,367
Equatorial Energia SA.....	58,234	279,234
Eternit SA.....	7,500	16,394
Even Construtora e Incorporadora SA.....	18,500	19,093
Ez Tec Empreendimentos e Participacoes SA.....	14,300	46,652
Fleury SA.....	19,000	59,378
Fras-Le SA.....	6,500	14,912
* Gafisa SA.....	52,700	12,528
Gerdau SA, Sponsored ADR.....	104,922	495,232
Getnet Adquirencia e Servicos para Meios de Pagamento SA.....	12,200	10,658
Ω GPS Participacoes e Empreendimentos SA.....	15,300	36,697
Grendene SA.....	37,300	51,400
* Grupo Mateus SA.....	65,629	54,415
Grupo SBF SA.....	10,600	42,633
Guararapes Confeccoes SA.....	16,200	23,357
Ω Hapvida Participacoes e Investimentos SA.....	177,293	211,075
Helbor Empreendimentos SA.....	23,100	11,206
* Hidrovias do Brasil SA.....	101,363	43,687
Hypera SA.....	10,900	89,722
Instituto Hermes Pardini SA.....	8,400	33,070
Intelbras SA Industria de Telecomunicacao Eletronica Brasileira.....	4,300	22,597
Inter & Co., Inc., BDR.....	4,461	13,476
* International Meal Co. Alimentacao SA, Class A.....	38,000	12,118
lochpe-Maxion SA.....	38,800	117,508
Irani Papel e Embalagem SA.....	15,400	20,537
* IRB Brasil Resseguros SA.....	136,800	50,499
Itau Unibanco Holding SA.....	13,200	51,738
Jalles Machado SA.....	27,633	39,040
JBS SA.....	71,800	443,225
JHSF Participacoes SA.....	80,800	89,013
Kepler Weber SA.....	10,800	42,665
Klabin SA.....	112,100	431,795
Light SA.....	32,200	33,295
Localiza Rent a Car SA.....	19,700	219,346
* Locaweb Servicos de Internet SA.....	8,247	10,791
LOG Commercial Properties e Participacoes SA.....	5,900	23,855
* Log-in Logistica Intermodal SA.....	4,300	27,009
Lojas Quero Quero SA.....	18,900	22,209
Lojas Renner SA.....	17,700	86,514
M Dias Branco SA.....	15,221	91,636
* Magazine Luiza SA.....	43,000	21,441
Mahle-Metal Leve SA.....	7,417	34,547
Marfrig Global Foods SA.....	38,397	97,957
* Marisa Lojas SA.....	32,104	13,588
Mills Estruturas e Servicos de Engenharia SA.....	28,145	41,885
Minerva SA.....	44,400	112,414
Ω Mitre Realty Empreendimentos E Participacoes LTDA.....	10,900	10,344
* Moura Dubeux Engenharia SA.....	8,800	9,014
Movida Participacoes SA.....	24,843	60,978
MRV Engenharia e Participacoes SA.....	48,400	85,685
Multiplan Empreendimentos Imobiliarios SA.....	19,900	91,537
Natura & Co. Holding SA.....	36,542	110,033
Natura & Co. Holding SA, ADR.....	14,250	86,212

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
Neoenergia SA.....	15,500	\$ 44,366
Odontoprev SA.....	29,020	55,582
* Omega Energia SA.....	21,499	51,151
* Petro Rio SA.....	39,400	184,432
Petroleo Brasileiro SA, Sponsored ADR.....	102,353	1,343,895
Petroleo Brasileiro SA, Sponsored ADR.....	83,286	1,189,324
Petroleo Brasileiro SA.....	139,900	999,344
Porto Seguro SA.....	28,700	102,173
Portobello SA.....	12,500	20,752
Positivo Tecnologia SA.....	14,500	19,225
Qualicorp Consultoria e Corretora de Seguros SA.....	22,300	42,453
Raia Drogasil SA.....	38,750	157,124
Ω Rede D'Or Sao Luiz SA.....	2,700	16,902
Romi SA.....	7,000	18,075
Rumo SA.....	44,100	149,497
Santos Brasil Participacoes SA.....	36,801	46,374
Sao Martinho SA.....	20,900	141,498
Sendas Distribuidora SA, ADR.....	2,800	42,616
Sendas Distribuidora SA.....	63,128	193,382
Ω Ser Educacional SA.....	16,200	18,441
SIMPAR SA.....	32,400	64,686
Singia SA.....	7,400	24,771
SLC Agricola SA.....	15,710	133,900
Sul America SA.....	31,500	143,129
Suzano SA.....	61,300	572,114
Tegma Gestao Logistica SA.....	7,000	18,075
Telefonica Brasil SA.....	19,400	167,225
TIM SA.....	45,500	110,714
TOTVS SA.....	12,700	64,726
Transmissora Alianca de Energia Eletrica SA.....	42,100	329,210
Trisul SA.....	19,800	14,542
Tupy SA.....	13,100	57,650
Ultrapar Participacoes SA.....	55,600	136,365
Unipar Carbocloro SA.....	3,050	47,983
Usinas Siderurgicas de Minas Gerais SA Usiminas.....	25,300	40,731
Vale SA, Sponsored ADR.....	258,814	3,483,636
Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA.....	12,700	25,871
Vamos Locacao de Caminhoes Maquinas e Equipamentos SA.....	11,777	30,956
* Via SA.....	137,400	63,733
Vibra Energia SA.....	62,300	200,478
Vivara Participacoes SA.....	6,900	29,592
Vulcabras Azaleia SA.....	17,300	38,351
WEG SA.....	25,600	138,734
Wiz Solucoes e Corretagem de Seguros SA.....	13,900	19,933
YDUQS Participacoes SA.....	37,684	96,502
TOTAL BRAZIL.....		20,773,754
CHILE — (0.7%)		
Aguas Andinas SA, Class A.....	378,955	76,435
Banco de Chile, ADR.....	5,538	104,890
Banco de Credito e Inversiones SA.....	1,999	60,314
Banco Santander Chile, ADR.....	3,888	60,808
Banco Santander Chile.....	1,103,826	43,719
CAP SA.....	8,279	75,765
Cencosud SA.....	136,266	186,154
Cencosud Shopping SA.....	27,217	29,448
Cia Cervecerias Unidas SA, Sponsored ADR.....	3,912	45,145
Cia Cervecerias Unidas SA.....	4,760	27,469

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHILE — (Continued)		
Cia Sud Americana de Vapores SA.....	723,774	\$ 78,313
Colbun SA.....	1,053,571	89,491
Embotelladora Andina SA, ADR, Class B.....	5,244	59,991
Empresa Nacional de Telecomunicaciones SA.....	26,808	88,653
Empresas CMPC SA.....	69,123	117,442
Empresas COPEC SA.....	16,883	138,272
Enel Americas SA.....	520,115	52,641
Enel Chile SA.....	1,143,847	32,750
Engie Energia Chile SA.....	52,971	23,984
Falabella SA.....	36,396	81,185
Grupo Security SA.....	316,264	45,802
Hortifrut SA.....	19,654	17,678
Instituto de Diagnostico SA.....	5,352	8,245
Inversiones Aguas Metropolitanas SA.....	109,306	47,915
Inversiones La Construccion SA.....	2,968	8,896
Itau CorpBanca Chile SA.....	11,247,620	24,303
Multiexport Foods SA.....	50,860	19,190
Parque Arauco SA.....	56,792	47,962
Plaza SA.....	28,539	24,355
Ripley Corp. SA.....	127,797	19,074
Salfacorp SA.....	49,016	13,534
SMU SA.....	507,692	51,834
Sociedad Quimica y Minera de Chile SA, Sponsored ADR.....	5,707	561,398
SONDA SA.....	92,087	30,249
Vina Concha y Toro SA.....	70,868	95,327
TOTAL CHILE.....		<u>2,488,631</u>
COLOMBIA — (0.2%)		
* BAC Holding International Corp.....	397,876	25,059
Banco de Bogota SA.....	6,410	62,051
Bancolombia SA, Sponsored ADR.....	4,565	132,248
Bancolombia SA.....	8,678	72,853
Celsia SA ESP.....	42,996	35,504
Cementos Argos SA.....	58,513	53,231
* Corp. Financiera Colombiana SA.....	11,544	52,779
Ecopetrol SA.....	224,535	119,417
Grupo Argos SA.....	31,996	90,308
Grupo de Inversiones Suramericana SA.....	3,012	28,104
Grupo Energia Bogota SA ESP.....	71,316	31,624
Interconexion Electrica SA ESP.....	22,401	107,642
Mineros SA.....	59,641	30,606
TOTAL COLOMBIA.....		<u>841,426</u>
CZECH REPUBLIC — (0.2%)		
CEZ AS.....	7,661	348,140
Komerčni Banka AS.....	3,170	80,095
Ω Moneta Money Bank AS.....	29,342	97,750
Philip Morris CR AS.....	55	37,911
TOTAL CZECH REPUBLIC.....		<u>563,896</u>
EGYPT — (0.0%)		
Commercial International Bank Egypt SAE, GDR.....	56,810	104,190
GREECE — (0.4%)		
* Aegean Airlines SA.....	5,370	28,456
* Alpha Services & Holdings SA.....	118,774	105,570
Athens Water Supply & Sewage Co. SA.....	5,470	44,912
Autohellas Tourist & Trading SA.....	3,252	32,010

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GREECE — (Continued)		
Bank of Greece.....	2,271	\$ 36,026
* Ellaktor SA.....	11,642	18,986
ElvalHalcor SA.....	6,055	8,716
Entersoft SA Software Development & Related Services Co.....	2,134	8,390
* Eurobank Ergasias Services & Holdings SA, Class A.....	64,441	59,361
Fourlis Holdings SA.....	9,989	31,274
* GEK Terna Holding Real Estate Construction SA.....	8,590	85,040
Hellenic Exchanges - Athens Stock Exchange SA.....	3,694	12,458
Hellenic Petroleum Holdings SA.....	5,229	33,630
Hellenic Telecommunications Organization SA.....	12,329	212,280
Holding Co. ADMIE IPTO SA.....	13,658	25,760
* Intracom Holdings SA.....	7,206	13,594
JUMBO SA.....	5,289	82,005
* LAMDA Development SA.....	7,543	44,820
Motor Oil Hellas Corinth Refineries SA.....	9,317	161,495
Mytilineos SA.....	4,072	62,980
* National Bank of Greece SA.....	13,825	43,311
OPAP SA.....	7,268	100,693
* Piraeus Financial Holdings SA.....	36,466	33,231
Piraeus Port Authority SA.....	648	10,210
* Public Power Corp. SA.....	4,774	28,320
Quest Holdings SA.....	2,268	10,222
Sarantis SA.....	2,471	17,389
Terna Energy SA.....	3,753	67,513
Thrace Plastics Holding & Co.....	1,885	7,401
Titan Cement International SA.....	5,167	59,135
TOTAL GREECE.....		1,485,188
HUNGARY — (0.2%)		
Magyar Telekom Telecommunications PLC.....	27,648	21,844
MOL Hungarian Oil & Gas PLC.....	38,457	283,137
* Opus Global Nyrt.....	28,996	11,099
OTP Bank Nyrt.....	6,108	126,096
Richter Gedeon Nyrt.....	9,532	194,979
TOTAL HUNGARY.....		637,155
INDIA — (22.7%)		
Aarti Drugs Ltd.....	6,612	35,623
Aarti Industries Ltd.....	15,602	154,291
ABB India Ltd.....	2,956	102,225
ACC Ltd.....	5,496	154,835
Action Construction Equipment Ltd.....	6,419	18,248
Adani Enterprises Ltd.....	9,322	302,918
* Adani Green Energy Ltd.....	2,278	62,421
Adani Ports & Special Economic Zone Ltd.....	32,862	317,760
Adani Total Gas Ltd.....	12,365	491,926
* Adani Transmission Ltd.....	5,894	233,820
ADF Foods Ltd.....	598	5,291
* Aditya Birla Capital Ltd.....	100,480	135,282
Advanced Enzyme Technologies Ltd.....	8,264	30,188
Aegis Logistics Ltd.....	17,763	57,993
AGI Greenpac Ltd.....	6,740	24,105
* Ahluwalia Contracts India Ltd.....	4,691	28,150
AIA Engineering Ltd.....	5,687	172,155
Ajanta Pharma Ltd.....	6,078	97,922
Akzo Nobel India Ltd.....	1,600	39,243
Alembic Ltd.....	7,426	6,605
Alembic Pharmaceuticals Ltd.....	11,526	102,385

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	3,026	\$ 123,399
	1,611	59,639
	11,922	46,236
*	148,339	37,688
	18,280	113,745
*	1,430	45,208
	26,451	125,482
	1,487	15,143
	11,068	19,057
	3,546	50,871
	3,776	27,183
*	16,235	195,909
	5,543	294,812
	69,109	192,104
*	5,508	20,601
*	33,887	39,580
	8,499	63,556
	5,563	9,641
	60,957	114,506
*	32,176	30,610
	26,004	15,287
	14,315	604,408
	562	13,274
*Ω	23,366	67,619
	13,859	50,030
	7,316	168,384
	345	13,346
	2,163	243,655
Ω	10,217	76,533
	30,682	212,024
	527	12,995
	6,922	38,717
*Ω	2,019	108,521
	123,315	1,132,602
	5,913	292,567
	15,446	31,773
	3,535	323,403
	1,094	208,345
*	244,013	30,620
	1,949	127,534
	1,823	78,535
	5,410	157,707
	6,616	9,333
	17,732	88,404
Ω	33,492	117,455
	99,807	147,308
	76,673	46,261
	49,426	10,524
	618	19,240
	1,282	43,558
	1,565	103,988
	2,820	45,445
	19,565	154,460
*	3,743	15,467
	409	9,077
	3,388	34,661
	130,593	453,955
	19,518	180,530
*	63,688	43,387

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Bharat Petroleum Corp. Ltd.....	35,806	\$ 149,385
Bharat Rasayan Ltd.....	202	30,962
* Bharti Airtel Ltd.....	144,324	1,237,613
Biocon Ltd.....	27,460	106,844
Birla Corp. Ltd.....	4,712	57,991
Birlasoft Ltd.....	22,427	95,795
Blue Dart Express Ltd.....	573	61,963
Blue Star Ltd.....	4,540	56,425
Bodal Chemicals Ltd.....	6,839	8,033
Bombay Burmah Trading Co.....	4,644	56,032
Bombay Dyeing & Manufacturing Co. Ltd.....	16,570	20,699
* Borosil Renewables Ltd.....	5,982	46,870
Bosch Ltd.....	458	98,940
Brigade Enterprises Ltd.....	17,475	108,814
Brightcom Group Ltd.....	41,970	26,393
Britannia Industries Ltd.....	7,813	384,619
BSE Ltd.....	6,490	55,824
* Camlin Fine Sciences Ltd.....	8,757	13,031
Can Fin Homes Ltd.....	9,419	71,165
Canara Bank.....	23,414	65,965
Caplin Point Laboratories Ltd.....	4,701	46,597
Carborundum Universal Ltd.....	11,607	117,311
Care Ratings Ltd.....	2,399	13,782
Castrol India Ltd.....	56,651	81,844
CCL Products India Ltd.....	13,083	73,638
Ceat Ltd.....	5,838	93,182
* Central Bank of India Ltd.....	74,954	16,990
Central Depository Services India Ltd.....	6,381	91,581
Century Enka Ltd.....	772	4,341
Century Plyboards India Ltd.....	8,663	64,140
Century Textiles & Industries Ltd.....	6,153	65,260
Cera Sanitaryware Ltd.....	659	39,444
CESC Ltd.....	59,013	57,590
* CG Power & Industrial Solutions Ltd.....	70,093	199,313
* Chalet Hotels Ltd.....	8,285	33,453
Chambal Fertilisers & Chemicals Ltd.....	34,549	140,822
* Chennai Petroleum Corp. Ltd.....	5,711	19,902
Cholamandalam Financial Holdings Ltd.....	16,532	130,997
Cholamandalam Investment & Finance Co. Ltd.....	33,962	303,997
Cigniti Technologies Ltd.....	2,010	12,741
Cipla Ltd.....	42,148	521,876
City Union Bank Ltd.....	77,382	156,388
Coal India Ltd.....	85,846	230,141
Ω Cochin Shipyard Ltd.....	7,649	32,176
Coforge Ltd.....	2,798	140,209
Colgate-Palmolive India Ltd.....	11,876	238,232
Computer Age Management Services Ltd.....	3,251	101,293
Container Corp. of India Ltd.....	15,615	140,339
Coromandel International Ltd.....	14,900	193,079
Cosmo First Ltd.....	3,596	40,687
* CreditAccess Grameen Ltd.....	8,314	110,903
CRISIL Ltd.....	1,980	78,377
Crompton Greaves Consumer Electricals Ltd.....	70,265	350,734
* CSB Bank Ltd.....	7,816	19,801
Cummins India Ltd.....	10,128	157,184
Cyient Ltd.....	9,245	96,684
Dabur India Ltd.....	22,920	169,004
Dalmia Bharat Ltd.....	8,158	165,233
Dalmia Bharat Sugar & Industries Ltd.....	2,751	13,124

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
DCB Bank Ltd.....	60,222	\$ 67,678
DCM Shriram Ltd.....	5,474	69,123
* DCW Ltd.....	20,234	9,930
Deepak Fertilisers & Petrochemicals Corp. Ltd.....	12,107	109,241
Deepak Nitrite Ltd.....	8,265	200,628
Delta Corp. Ltd.....	14,742	36,916
* DEN Networks Ltd.....	40,999	17,815
* Dhampur Bio Organics Ltd.....	7,837	4,074
Dhampur Sugar Mills Ltd.....	7,837	22,331
* Dhani Services Ltd.....	20,770	10,886
Dhanuka Agritech Ltd.....	2,606	22,874
Ω Dilip Buildcon Ltd.....	4,134	12,321
* Dish TV India Ltd.....	201,683	28,737
* Dishman Carbogen Amcis Ltd.....	7,756	12,420
Divi's Laboratories Ltd.....	4,846	234,793
Dixon Technologies India Ltd.....	2,968	139,123
DLF Ltd.....	20,905	101,756
Dollar Industries Ltd.....	2,778	15,944
Ω Dr Lal PathLabs Ltd.....	2,573	75,068
Dr Reddy's Laboratories Ltd., ADR.....	4,155	213,982
Dr Reddy's Laboratories Ltd.....	4,829	249,912
Dwarikesh Sugar Industries Ltd.....	17,795	26,560
* Dynamic Technologies Ltd.....	363	8,310
eClerx Services Ltd.....	2,974	81,795
Edelweiss Financial Services Ltd.....	37,206	27,433
Eicher Motors Ltd.....	6,004	234,139
EID Parry India Ltd.....	17,278	122,615
* EIH Associated Hotels.....	1,285	6,545
* EIH Ltd.....	22,405	43,123
Electrosteel Castings Ltd.....	71,171	32,565
Elgi Equipments Ltd.....	18,157	85,177
Emami Ltd.....	28,212	161,297
Ω Endurance Technologies Ltd.....	4,131	75,884
Engineers India Ltd.....	50,152	42,479
EPL Ltd.....	22,914	50,138
*Ω Equitas Small Finance Bank Ltd.....	48,608	27,568
Ω Eris Lifesciences Ltd.....	6,109	51,940
ESAB India Ltd.....	604	25,283
Escorts Kubota Ltd.....	5,083	110,981
* Eveready Industries India Ltd.....	6,213	24,942
Everest Kanto Cylinder Ltd.....	10,371	22,281
Excel Industries Ltd.....	960	15,466
Exide Industries Ltd.....	74,673	149,748
* FDC Ltd.....	8,414	26,844
Federal Bank Ltd.....	350,666	473,682
FIEM Industries Ltd.....	1,410	28,817
Filatex India Ltd.....	15,692	18,611
Fine Organic Industries Ltd.....	1,065	72,863
Finolex Cables Ltd.....	7,871	42,232
Finolex Industries Ltd.....	39,566	66,735
Firstsource Solutions Ltd.....	31,556	44,573
Force Motors Ltd.....	588	7,750
* Fortis Healthcare Ltd.....	55,292	194,987
* Future Consumer Ltd.....	229,055	5,221
Gabriel India Ltd.....	6,406	10,584
GAIL India Ltd.....	194,809	361,030
Galaxy Surfactants Ltd.....	1,197	46,677
Garware Technical Fibres Ltd.....	1,476	61,445
Gateway Distriparks Ltd.....	14,028	12,911

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
GE Power India Ltd.....	2,518	\$ 4,320
* GE T&D India Ltd.....	6,995	10,165
Ω General Insurance Corp. of India.....	14,916	21,922
Genus Power Infrastructures Ltd.....	12,248	11,989
Geojit Financial Services Ltd.....	9,920	6,346
GHCL Ltd.....	16,410	133,146
GIC Housing Finance Ltd.....	8,238	14,111
Gillette India Ltd.....	746	49,211
GlaxoSmithKline Pharmaceuticals Ltd.....	3,177	56,518
Glenmark Pharmaceuticals Ltd.....	26,783	128,825
Godawari Power & Ispat Ltd.....	7,317	26,546
Godfrey Phillips India Ltd.....	2,960	42,775
Ω Godrej Agrovvet Ltd.....	5,807	37,314
* Godrej Consumer Products Ltd.....	21,126	227,702
* Godrej Industries Ltd.....	7,372	41,485
* Godrej Properties Ltd.....	5,564	106,675
Goodyear India Ltd.....	879	10,530
Granules India Ltd.....	25,506	95,918
Graphite India Ltd.....	12,161	65,624
Grasim Industries Ltd.....	13,761	274,384
Great Eastern Shipping Co. Ltd.....	20,334	121,635
Greaves Cotton Ltd.....	12,195	25,054
Greenlam Industries Ltd.....	4,322	19,475
Greenpanel Industries Ltd.....	7,179	40,132
Greenply Industries Ltd.....	9,817	22,749
Grindwell Norton Ltd.....	4,785	105,110
Gujarat Alkalies & Chemicals Ltd.....	2,615	24,905
Gujarat Ambuja Exports Ltd.....	18,801	72,153
Gujarat Fluorochemicals Ltd.....	1,553	65,737
Gujarat Gas Ltd.....	9,525	53,864
Gujarat Mineral Development Corp. Ltd.....	24,183	49,142
Gujarat Narmada Valley Fertilizers & Chemicals Ltd.....	20,610	188,199
Gujarat Pipavav Port Ltd.....	44,590	43,839
Gujarat State Fertilizers & Chemicals Ltd.....	35,643	71,171
Gujarat State Petronet Ltd.....	54,556	159,941
Gulf Oil Lubricants India Ltd.....	1,823	9,673
* Hathway Cable & Datacom Ltd.....	80,086	17,106
Hatsun Agro Product Ltd.....	5,411	67,888
Havells India Ltd.....	8,744	138,298
HBL Power Systems Ltd.....	30,843	34,409
HCL Technologies Ltd.....	61,607	740,574
Ω HDFC Asset Management Co. Ltd.....	5,904	145,272
HDFC Bank Ltd.....	139,277	2,547,247
Ω HDFC Life Insurance Co. Ltd.....	11,271	79,079
* HealthCare Global Enterprises Ltd.....	3,224	11,021
HEG Ltd.....	1,773	26,526
HeidelbergCement India Ltd.....	11,517	26,762
Heritage Foods Ltd.....	3,266	11,596
Hero MotoCorp Ltd.....	14,813	526,803
Hester Biosciences Ltd.....	324	9,066
HFCL Ltd.....	142,452	119,942
HG Infra Engineering Ltd.....	3,594	27,030
Hikal Ltd.....	7,828	24,986
HIL Ltd.....	1,313	58,406
Himadri Speciality Chemical Ltd.....	58,278	60,034
Himatsingka Seide Ltd.....	4,440	6,537
Hindalco Industries Ltd.....	119,206	628,844
Hinduja Global Solutions Ltd.....	1,184	19,627
Hindustan Aeronautics Ltd.....	7,719	197,752

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* Hindustan Construction Co. Ltd.....	101,910	\$ 17,190
Hindustan Copper Ltd.....	29,113	37,989
* Hindustan Oil Exploration Co. Ltd.....	8,756	19,334
Hindustan Petroleum Corp. Ltd.....	39,253	119,227
Hindustan Unilever Ltd.....	23,978	799,313
Hindware Home Innovation Ltd.....	4,115	17,962
Hitachi Energy India Ltd.....	940	38,429
Hle Glascoat Ltd.....	132	5,188
Honda India Power Products Ltd.....	637	12,507
Honeywell Automation India Ltd.....	159	80,590
Housing Development Finance Corp. Ltd.....	49,223	1,492,439
Huhtamaki India Ltd.....	3,847	9,458
I G Petrochemicals Ltd.....	3,275	26,059
ICICI Bank Ltd., Sponsored ADR.....	81,455	1,692,635
Ω ICICI Lombard General Insurance Co. Ltd.....	12,757	197,598
Ω ICICI Prudential Life Insurance Co. Ltd.....	5,812	40,854
ICRA Ltd.....	71	3,497
* IDFC First Bank Ltd.....	435,640	206,528
IDFC Ltd.....	163,279	112,746
* IFB Industries Ltd.....	615	7,789
Igarashi Motors India Ltd.....	1,653	7,089
IIFL Finance Ltd.....	25,546	111,352
IIFL Securities Ltd.....	23,424	20,250
IIFL Wealth Management Ltd.....	5,395	115,187
India Cements Ltd.....	22,247	55,428
India Glycols Ltd.....	1,786	21,286
* Indiabulls Housing Finance Ltd.....	40,620	56,781
* Indiabulls Real Estate Ltd.....	29,046	26,710
Indian Bank.....	49,384	110,417
Ω Indian Energy Exchange Ltd.....	49,917	101,057
Indian Hotels Co. Ltd.....	31,160	103,759
Indian Oil Corp. Ltd.....	119,775	110,018
* Indian Overseas Bank.....	108,503	23,799
Indian Railway Catering & Tourism Corp. Ltd.....	3,856	31,247
Ω Indian Railway Finance Corp. Ltd.....	174,096	45,309
Indo Count Industries Ltd.....	7,389	12,930
Indoco Remedies Ltd.....	5,931	29,036
Indraprastha Gas Ltd.....	19,957	87,380
Indus Towers Ltd.....	82,199	231,502
IndusInd Bank Ltd.....	14,709	194,138
INEOS Styrolution India Ltd.....	1,313	14,084
Infibeam Avenues Ltd.....	138,102	25,655
Info Edge India Ltd.....	3,490	191,567
Infosys Ltd., Sponsored ADR.....	74,212	1,446,392
Infosys Ltd.....	144,395	2,825,722
Ingersoll Rand India Ltd.....	738	15,396
* Inox Leisure Ltd.....	2,020	15,049
* Inox Wind Ltd.....	8,788	9,868
* Insecticides India Ltd.....	1,263	16,535
Intellect Design Arena Ltd.....	8,428	67,438
*Ω InterGlobe Aviation Ltd.....	5,527	130,991
IOL Chemicals & Pharmaceuticals Ltd.....	4,141	18,738
Ipca Laboratories Ltd.....	27,520	349,728
* IRB Infrastructure Developers Ltd.....	14,427	38,861
Ω IRCON International Ltd.....	40,912	19,421
ITC Ltd.....	151,364	582,095
* ITI Ltd.....	7,431	10,978
J Kumar Infraprojects Ltd.....	4,462	18,922
* Jagran Prakashan Ltd.....	13,332	9,297

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Jai Corp. Ltd.....	6,178	\$ 9,461
* Jaiprakash Associates Ltd.....	321,767	30,190
* Jaiprakash Power Ventures Ltd.....	367,520	30,297
* Jammu & Kashmir Bank Ltd.	23,731	8,712
Jamna Auto Industries Ltd.....	22,599	36,083
JB Chemicals & Pharmaceuticals Ltd.....	4,777	106,699
JBM Auto Ltd.....	1,808	9,907
Jindal Poly Films Ltd.....	3,950	52,843
Jindal Saw Ltd.....	39,507	42,798
* Jindal Stainless Hisar Ltd.....	18,876	56,897
* Jindal Stainless Ltd.....	33,450	50,318
Jindal Steel & Power Ltd.....	56,170	275,825
JK Cement Ltd.....	3,928	124,226
JK Lakshmi Cement Ltd.....	10,914	61,112
JK Paper Ltd.....	23,603	103,429
JK Tyre & Industries Ltd.....	19,034	28,497
JM Financial Ltd.....	64,487	52,031
JMC Projects India Ltd.....	9,092	9,478
* Johnson Controls-Hitachi Air Conditioning India Ltd.....	701	13,860
JSW Energy Ltd.....	27,659	83,676
JSW Steel Ltd.....	77,844	621,425
JTEKT India Ltd.....	15,736	16,860
Jubilant Foodworks Ltd.....	28,950	202,614
Jubilant Ingrevia Ltd.....	7,581	50,877
Jubilant Pharmova Ltd.....	9,821	44,817
Jyothy Labs Ltd.....	24,458	52,994
Kajaria Ceramics Ltd.....	11,074	165,041
Kalpataru Power Transmission Ltd.....	14,062	65,936
Kalyani Steels Ltd.....	4,657	17,575
Kansai Nerolac Paints Ltd.....	13,830	70,119
Karnataka Bank Ltd.	57,554	51,388
Karur Vysya Bank Ltd.	53,700	39,979
Kaveri Seed Co. Ltd.....	5,031	30,862
KCP Ltd.	12,957	18,016
KEC International Ltd.....	18,200	105,487
KEI Industries Ltd.....	8,253	129,093
Kennametal India Ltd.....	567	16,470
* Kesoram Industries Ltd.....	19,432	11,630
* Kiri Industries Ltd.....	6,995	42,189
Kirloskar Brothers Ltd.....	2,766	11,860
Kirloskar Ferrous Industries Ltd.....	9,364	23,708
Kirloskar Oil Engines Ltd.....	8,177	16,980
KNR Constructions Ltd.....	30,355	101,379
* Kolte-Patil Developers Ltd.....	5,002	16,848
Kotak Mahindra Bank Ltd.....	19,746	454,399
Kovai Medical Center & Hospital.....	835	15,930
KPIT Technologies Ltd.....	15,094	104,930
KPR Mill Ltd.....	9,249	68,551
KRBL Ltd.....	12,321	38,120
KSB Ltd.....	1,929	35,794
L&T Finance Holdings Ltd.....	58,751	55,933
Ω L&T Technology Services Ltd.....	1,796	79,906
LA Opala RG Ltd.....	2,483	9,144
Lakshmi Machine Works Ltd.....	275	36,289
Ω Larsen & Toubro Infotech Ltd.....	3,192	191,240
Larsen & Toubro Ltd.....	21,988	502,823
Ω Laurus Labs Ltd.....	56,333	371,799
*Ω Lemon Tree Hotels Ltd.....	45,119	37,766
LG Balakrishnan & Bros Ltd.....	6,813	60,583

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
LIC Housing Finance Ltd.....	42,876	\$208,819
Linde India Ltd.....	1,434	66,253
LT Foods Ltd.....	41,631	47,880
Lumax Auto Technologies Ltd.....	4,605	15,111
Lupin Ltd.....	21,655	175,763
LUX Industries Ltd.....	747	17,543
Mahanagar Gas Ltd.....	4,198	40,011
Maharashtra Seamless Ltd.....	7,026	65,073
Mahindra & Mahindra Financial Services Ltd.....	113,271	268,318
Mahindra & Mahindra Ltd.....	58,692	864,662
Mahindra CIE Automotive Ltd.....	30,072	101,903
* Mahindra Holidays & Resorts India Ltd.....	6,324	18,836
Mahindra Lifespace Developers Ltd.....	6,568	33,138
Ω Mahindra Logistics Ltd.....	2,927	17,251
Maithan Alloys Ltd.....	1,893	22,636
Man Infraconstruction Ltd.....	18,171	19,637
Manappuram Finance Ltd.....	78,141	97,418
Mangalam Cement Ltd.....	2,014	7,693
* Mangalore Refinery & Petrochemicals Ltd.....	24,693	22,793
Marico Ltd.....	49,925	327,885
Marksans Pharma Ltd.....	31,882	19,690
Maruti Suzuki India Ltd.....	1,208	134,310
Ω MAS Financial Services Ltd.....	1,168	8,034
Mastek Ltd.....	1,470	39,175
* Max Financial Services Ltd.....	7,519	81,529
* Max Healthcare Institute Ltd.....	15,295	71,115
Mayur Uniquoters Ltd.....	2,691	14,030
Mazagon Dock Shipbuilders Ltd.....	2,942	10,343
* Meghmani Finechem Ltd.....	1,332	25,558
* Meghmani Organics Ltd.....	23,249	37,755
Ω Metropolis Healthcare Ltd.....	2,564	51,649
Minda Corp. Ltd.....	10,081	28,435
Minda Industries Ltd.....	15,225	98,275
Mindtree Ltd.....	5,288	228,982
* Mirza International Ltd.....	8,586	27,045
Ω Mishra Dhatu Nigam Ltd.....	5,733	12,201
MM Forgings Ltd.....	999	12,259
MOIL Ltd.....	11,996	23,750
Monte Carlo Fashions Ltd.....	1,620	15,378
* Morepen Laboratories Ltd.....	45,569	20,872
Motherson Sumi Systems Ltd.....	76,599	123,925
* Motherson Sumi Wiring India Ltd.....	76,599	74,616
Motilal Oswal Financial Services Ltd.....	7,115	68,741
Mphasis Ltd.....	6,129	179,631
MRF Ltd.....	209	220,850
Multi Commodity Exchange of India Ltd.....	1,313	23,156
Muthoot Finance Ltd.....	13,087	177,356
Nahar Spinning Mills Ltd.....	1,706	7,099
* Narayana Hrudayalaya Ltd.....	10,110	83,646
Natco Pharma Ltd.....	10,316	89,000
National Aluminium Co. Ltd.....	160,467	158,515
Nava Ltd.....	26,158	66,487
Navin Fluorine International Ltd.....	2,497	138,595
Navneet Education Ltd.....	15,469	21,158
NBCC India Ltd.....	61,086	25,523
NCC Ltd.....	68,026	50,553
NELCO Ltd.....	960	7,828
Neogen Chemicals Ltd.....	1,232	21,298
NESCO Ltd.....	2,974	22,264

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Nestle India Ltd.....	2,197	\$537,783
* Network18 Media & Investments Ltd.....	19,110	15,710
Neuland Laboratories Ltd.....	2,015	33,064
Newgen Software Technologies Ltd.....	2,609	12,272
NHPC Ltd.....	162,655	70,470
NIIT Ltd.....	10,747	49,904
Nilkamal Ltd.....	1,114	27,942
Ω Nippon Life India Asset Management Ltd.....	7,404	26,148
NLC India Ltd.....	31,103	26,795
NMDC Ltd.....	42,663	58,203
NOCIL Ltd.....	23,605	82,320
Novartis India Ltd.....	1,627	14,885
NRB Bearings Ltd.....	5,558	9,659
NTPC Ltd.....	149,351	288,652
Nucleus Software Exports Ltd.....	2,604	13,637
Oberoi Realty Ltd.....	7,471	86,166
Oil & Natural Gas Corp. Ltd.....	98,274	166,891
Oil India Ltd.....	20,911	50,309
OnMobile Global Ltd.....	8,402	13,986
Oracle Financial Services Software Ltd.....	2,891	115,148
Orient Cement Ltd.....	21,735	31,974
Orient Electric Ltd.....	11,762	38,700
Oriental Carbon & Chemicals Ltd.....	869	9,785
Page Industries Ltd.....	560	347,435
Paisalo Digital Ltd.....	20,750	19,072
Panama Petrochem Ltd.....	3,528	12,509
Ω Parag Milk Foods Ltd.....	10,789	12,445
* Patel Engineering Ltd.....	31,340	9,214
PCBL Ltd.....	36,238	55,810
Persistent Systems Ltd.....	3,790	174,016
Petronet LNG Ltd.....	115,273	320,024
Pfizer Ltd.....	1,618	85,437
Phoenix Mills Ltd.....	5,714	89,775
PI Industries Ltd.....	4,348	169,704
Pidilite Industries Ltd.....	7,110	220,564
Piramal Enterprises Ltd.....	7,167	161,016
PNC Infratech Ltd.....	8,743	28,165
Poly Medicare Ltd.....	2,842	26,369
Polycab India Ltd.....	3,486	102,372
Polyplex Corp. Ltd.....	4,164	123,597
Power Finance Corp. Ltd.....	130,408	191,474
Power Grid Corp. of India Ltd.....	151,217	409,888
Praj Industries Ltd.....	16,560	83,103
* Prakash Industries Ltd.....	12,111	8,106
Ω Prataap Snacks Ltd.....	811	7,436
Prestige Estates Projects Ltd.....	21,873	114,337
* Pricol Ltd.....	18,906	36,023
Prince Pipes & Fittings Ltd.....	3,656	27,990
* Prism Johnson Ltd.....	31,937	49,066
Privi Speciality Chemicals Ltd.....	1,549	24,552
Procter & Gamble Health Ltd.....	921	51,459
Procter & Gamble Hygiene & Health Care Ltd.....	764	139,403
PSP Projects Ltd.....	1,572	12,290
* PTC India Financial Services Ltd.....	56,427	10,786
PTC India Ltd.....	44,892	47,156
Punjab National Bank.....	111,178	44,200
* Puravankara Ltd.....	5,421	6,506
* PVR Ltd.....	2,250	61,289
Ω Quess Corp. Ltd.....	11,320	84,485

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
INDIA — (Continued)			
Ω	Quick Heal Technologies Ltd.....	3,746	\$ 9,867
	Radico Khaitan Ltd.....	11,033	131,455
	Rain Industries Ltd.....	42,155	94,480
	Rajesh Exports Ltd.....	9,039	67,856
	Rallis India Ltd.....	16,386	43,921
*	Ramco Cements Ltd.....	14,038	129,769
*	Ramco Industries Ltd.....	2,424	5,903
*	Ramco Systems Ltd.....	2,409	8,500
	Ramkrishna Forgings Ltd.....	16,995	38,485
	Rane Holdings Ltd.....	989	8,442
	Rashtriya Chemicals & Fertilizers Ltd.....	22,530	24,987
	Ratnamani Metals & Tubes Ltd.....	3,341	71,461
*	RattanIndia Power Ltd.....	132,176	6,525
	Raymond Ltd.....	6,376	77,329
*Ω	RBL Bank Ltd.....	57,431	67,180
	REC Ltd.....	197,328	327,156
	Redington India Ltd.....	109,692	172,814
	Relaxo Footwears Ltd.....	5,236	65,195
	Reliance Industrial Infrastructure Ltd.....	723	8,980
	Reliance Industries Ltd.....	47,725	1,516,500
Ω	Reliance Industries Ltd., GDR.....	19,851	1,252,598
*	Reliance Infrastructure Ltd.....	29,300	43,691
*	Reliance Power Ltd.....	361,230	58,475
	Repco Home Finance Ltd.....	2,593	4,934
	Rhi Magnesita India Ltd.....	3,103	20,346
	Rico Auto Industries Ltd.....	17,077	9,979
	RITES Ltd.....	10,591	35,257
	Route Mobile Ltd.....	2,726	48,930
	RPSG Ventures Ltd.....	1,259	8,383
*	RSWM Ltd.....	3,545	17,723
	Rupa & Co. Ltd.....	6,647	31,474
	Sagar Cements Ltd.....	6,033	13,543
	Sangam India Ltd.....	2,891	9,736
	Sanofi India Ltd.....	1,104	88,259
	Sarda Energy & Minerals Ltd.....	2,373	28,559
	Saregama India Ltd.....	8,109	42,966
	Sasken Technologies Ltd.....	718	7,093
	Savita Oil Technologies Ltd.....	1,122	17,228
	SBI Cards & Payment Services Ltd.....	4,375	51,858
Ω	SBI Life Insurance Co. Ltd.....	4,040	66,161
	Schaeffler India Ltd.....	3,155	110,457
*	Schneider Electric Infrastructure Ltd.....	14,360	20,076
*	SEAMEC Ltd.....	517	5,571
	Sequent Scientific Ltd.....	5,527	9,020
	Seshasayee Paper & Boards Ltd.....	4,513	12,198
Ω	SH Kelkar & Co. Ltd.....	9,642	16,970
	Shakti Pumps India Ltd.....	1,211	7,248
	Sharda Cropchem Ltd.....	3,916	25,737
	Sharda Motor Industries Ltd.....	1,027	9,698
*	Sheela Foam Ltd.....	1,392	49,526
	Shilpa Medicare Ltd.....	1,637	8,526
	Shipping Corp. of India Ltd.....	31,983	42,094
	Shree Cement Ltd.....	816	211,041
*	Shree Renuka Sugars Ltd.....	94,954	59,678
	Shriram City Union Finance Ltd.....	1,696	41,511
	Shriram Transport Finance Co. Ltd.....	15,630	274,036
	Siemens Ltd.....	3,364	114,950
*	SIS Ltd.....	6,837	38,671
	Siyaram Silk Mills Ltd.....	2,073	13,935

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
SKF India Ltd.....	2,834	\$ 150,835
* Snowman Logistics Ltd.....	20,043	7,760
Sobha Ltd.....	5,099	45,180
Solar Industries India Ltd.....	3,191	110,934
Solara Active Pharma Sciences Ltd.....	1,423	6,920
* Somany Ceramics Ltd.....	1,639	13,047
Sonata Software Ltd.....	8,425	75,259
* South Indian Bank Ltd.....	519,218	51,857
* Spandana Sphoorty Financial Ltd.....	1,844	9,998
SRF Ltd.....	10,585	325,565
* Star Cement Ltd.....	18,024	19,826
State Bank of India.....	1,931	12,923
State Bank of India, GDR.....	9,790	652,014
Steel Authority of India Ltd.....	119,676	116,931
Sterlite Technologies Ltd.....	25,692	46,210
Strides Pharma Science Ltd.....	12,493	52,441
Subex Ltd.....	65,054	21,809
Subros Ltd.....	1,372	5,913
Sudarshan Chemical Industries Ltd.....	8,165	48,801
Sun Pharmaceutical Industries Ltd.....	43,882	522,412
Sun TV Network Ltd.....	17,637	105,430
Sundaram Finance Ltd.....	5,163	134,176
Sundaram-Clayton Ltd.....	665	39,200
Sundram Fasteners Ltd.....	13,229	139,206
Sunteck Realty Ltd.....	6,526	42,781
Suprajit Engineering Ltd.....	11,885	51,183
Supreme Industries Ltd.....	7,352	175,152
Supreme Petrochem Ltd.....	4,476	48,038
Surya Roshni Ltd.....	1,460	7,100
Sutlej Textiles & Industries Ltd.....	10,109	8,190
Suven Pharmaceuticals Ltd.....	13,052	80,115
* Suzlon Energy Ltd.....	356,324	30,205
Swaraj Engines Ltd.....	519	10,492
Symphony Ltd.....	1,712	20,366
Ω Syngene International Ltd.....	16,244	116,851
Tamil Nadu Newsprint & Papers Ltd.....	5,216	14,686
Tamilnadu Petroproducts Ltd.....	4,658	5,728
Tanla Platforms Ltd.....	6,839	60,142
Tata Chemicals Ltd.....	20,291	233,898
Tata Coffee Ltd.....	12,417	34,796
Tata Communications Ltd.....	9,382	124,140
Tata Consultancy Services Ltd.....	33,951	1,420,172
Tata Consumer Products Ltd.....	21,552	221,138
Tata Elxsi Ltd.....	3,397	374,453
#* Tata Motors Ltd., Sponsored ADR.....	28,097	801,326
* Tata Motors Ltd.....	31,963	182,229
Tata Power Co. Ltd.....	57,439	161,810
Tata Steel Ltd.....	838,000	1,142,694
* Tata Teleservices Maharashtra Ltd.....	34,287	46,720
TCl Express Ltd.....	1,237	27,540
TD Power Systems Ltd.....	528	3,783
Tech Mahindra Ltd.....	37,072	493,596
Techno Electric & Engineering Co. Ltd.....	9,931	37,003
Texmaco Rail & Engineering Ltd.....	25,519	14,049
Thermax Ltd.....	3,212	83,498
Thirumalai Chemicals Ltd.....	13,559	38,875
* Thomas Cook India Ltd.....	12,071	10,254
Time Technoplast Ltd.....	38,252	51,937
Timken India Ltd.....	3,046	114,669

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Tinplate Co. of India Ltd.....	5,334	\$ 19,859
* Titagarh Wagons Ltd.....	10,409	16,690
Titan Co. Ltd.....	19,550	582,962
Torrent Pharmaceuticals Ltd.....	12,388	238,738
Torrent Power Ltd.....	14,485	96,257
Tourism Finance Corp. of India Ltd.....	11,644	8,112
Transport Corp. of India Ltd.....	3,984	35,076
Trent Ltd.....	10,981	176,201
Trident Ltd.....	154,335	77,565
Triveni Engineering & Industries Ltd.....	8,251	26,519
Triveni Turbine Ltd.....	5,786	12,538
TTK Prestige Ltd.....	6,083	68,711
Tube Investments of India Ltd.....	9,390	247,132
TV Today Network Ltd.....	4,752	16,776
* TV18 Broadcast Ltd.....	76,723	36,073
TVS Motor Co. Ltd.....	8,073	92,438
TVS Srichakra Ltd.....	509	12,600
Uflex Ltd.....	9,118	71,496
* Ugro Capital Ltd.....	6,814	14,824
* Ujjivan Financial Services Ltd.....	12,078	26,427
*Ω Ujjivan Small Finance Bank Ltd.....	78,549	19,102
UltraTech Cement Ltd.....	8,499	702,874
Unichem Laboratories Ltd.....	3,650	13,681
Union Bank of India Ltd.....	145,115	70,386
United Breweries Ltd.....	3,239	66,655
* United Spirits Ltd.....	16,642	164,004
UPL Ltd.....	53,472	500,837
Usha Martin Ltd.....	31,694	58,219
UTI Asset Management Co. Ltd.....	1,406	12,324
* VA Tech Wabag Ltd.....	7,423	22,594
Vaibhav Global Ltd.....	4,389	16,616
Vakrangee Ltd.....	69,398	24,625
*Ω Valiant Organics Ltd.....	1,037	8,769
Vardhman Textiles Ltd.....	22,074	84,924
*Ω Varroc Engineering Ltd.....	6,440	28,633
Varun Beverages Ltd.....	23,211	258,936
Vedanta Ltd.....	80,439	259,082
Venky's India Ltd.....	884	22,597
Vesuvius India Ltd.....	800	11,680
V-Guard Industries Ltd.....	26,105	74,946
Vimta Labs Ltd.....	2,204	10,889
Vinati Organics Ltd.....	2,943	81,437
Vindhya Telelinks Ltd.....	763	10,339
Visaka Industries Ltd.....	855	5,483
* Vodafone Idea Ltd.....	629,517	69,463
Voltamp Transformers Ltd.....	932	41,201
Voltas Ltd.....	8,260	104,725
VRL Logistics Ltd.....	3,944	31,455
VST Industries Ltd.....	389	15,727
VST Tillers Tractors Ltd.....	333	11,137
Welspun Corp. Ltd.....	28,968	82,780
Welspun Enterprises Ltd.....	9,343	11,964
Welspun India Ltd.....	30,832	27,345
West Coast Paper Mills Ltd.....	10,891	58,462
* Westlife Development Ltd.....	8,021	59,823
Wheels India Ltd.....	870	7,955
Whirlpool of India Ltd.....	490	10,996
Wipro Ltd.....	81,953	437,544
* Wockhardt Ltd.....	6,539	18,309

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Zee Entertainment Enterprises Ltd.....	144,028	\$ 448,453
* Zee Media Corp. Ltd.....	96,108	18,582
Zensar Technologies Ltd.....	14,569	45,635
Zydus Lifesciences Ltd.....	26,779	117,396
Zydus Wellness Ltd.....	2,768	56,610
TOTAL INDIA.....		<u>77,975,460</u>
INDONESIA — (2.9%)		
ABM Investama Tbk PT.....	130,100	22,971
Ace Hardware Indonesia Tbk PT.....	1,057,200	50,624
Adaro Energy Tbk PT.....	1,442,700	316,785
* Adhi Karya Persero Tbk PT.....	281,900	14,071
* Adi Sarana Armada Tbk PT.....	161,800	18,248
AKR Corporindo Tbk PT.....	836,100	70,594
* Alam Sutera Realty Tbk PT.....	3,039,900	34,064
Aneka Tambang Tbk.....	642,800	84,915
Arwana Citramulia Tbk PT.....	333,200	22,562
Ashmore Asset Management Indonesia Tbk PT.....	149,400	13,600
Astra Agro Lestari Tbk PT.....	64,900	42,262
Astra International Tbk PT.....	1,384,700	591,403
Astra Otoparts Tbk PT.....	250,300	19,655
* Bank Amar Indonesia Tbk PT.....	624,500	12,387
Bank BTPN Syariah Tbk PT.....	363,500	68,969
* Bank Bukopin Tbk PT.....	3,537,777	45,843
* Bank Capital Indonesia Tbk PT.....	1,042,800	10,827
Bank Central Asia Tbk PT.....	1,547,400	769,460
* Bank Jago Tbk PT.....	65,400	46,735
Bank Mandiri Persero Tbk PT.....	1,176,300	658,444
* Bank Mayapada International Tbk PT.....	562,800	22,584
Bank Maybank Indonesia Tbk PT.....	1,456,300	26,910
* Bank MNC Internasional Tbk PT.....	1,230,300	11,209
Bank Negara Indonesia Persero Tbk PT.....	325,000	172,483
Bank OCBC Nisp Tbk PT.....	536,100	23,136
Bank Pan Indonesia Tbk PT.....	234,400	28,299
Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT.....	431,390	38,989
Bank Pembangunan Daerah Jawa Timur Tbk PT.....	809,600	38,764
Bank Rakyat Indonesia Persero Tbk PT.....	1,481,500	437,328
Bank Syariah Indonesia Tbk PT.....	1,366,500	150,824
Bank Tabungan Negara Persero Tbk PT.....	638,100	63,359
Barito Pacific Tbk PT.....	698,200	42,413
BFI Finance Indonesia Tbk PT.....	1,413,400	112,759
BISI International Tbk PT.....	429,800	46,098
Blue Bird Tbk PT.....	206,500	23,882
* Buana Lintas Lautan Tbk PT.....	2,303,800	22,683
Bukit Asam Tbk PT.....	462,300	134,218
* Bumi Resources Minerals Tbk PT.....	4,216,400	66,558
* Bumi Serpong Damai Tbk PT.....	1,224,400	76,045
* Capital Financial Indonesia Tbk PT.....	800,300	43,432
Charoen Pokphand Indonesia Tbk PT.....	546,400	206,355
Ω Cikarang Listrindo Tbk PT.....	286,600	13,143
Ciputra Development Tbk PT.....	1,435,100	89,544
* Delta Dunia Makmur Tbk PT.....	1,042,800	27,588
Dharma Satya Nusantara Tbk PT.....	583,500	20,885
* Elang Mahkota Teknologi Tbk PT.....	333,200	42,235
Elnusa Tbk PT.....	655,800	13,366
Erajaya Swasembada Tbk PT.....	1,802,900	60,648
* FKS Food Sejahtera Tbk PT.....	1,075,200	10,284
Garudafood Putra Putri Jaya Tbk PT.....	1,805,800	65,147
Gudang Garam Tbk PT.....	35,400	66,470

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
Harum Energy Tbk PT.....	216,500	\$ 26,992
Hexindo Adiperkasa Tbk PT.....	24,400	10,125
Impack Pratama Industri Tbk PT.....	134,300	36,034
Indah Kiat Pulp & Paper Tbk PT.....	277,100	142,097
* Indika Energy Tbk PT.....	390,100	70,323
Indo Tambangraya Megah Tbk PT.....	76,800	205,238
Indocement Tunggul Prakarsa Tbk PT.....	145,800	91,552
Indofood CBP Sukses Makmur Tbk PT.....	73,100	43,511
Indofood Sukses Makmur Tbk PT.....	470,500	215,795
Indomobil Sukses Internasional Tbk PT.....	208,900	11,414
Indosat Tbk PT.....	99,800	44,972
Industri Jamu Dan Farmasi Sido Muncul Tbk PT.....	794,800	48,505
Integra Indocabinet Tbk PT.....	420,400	17,161
Jaccs Mitra Pinasthika Mustika Tbk PT.....	391,100	25,962
Japfa Comfeed Indonesia Tbk PT.....	915,900	89,312
* Jasa Marga Persero Tbk PT.....	198,200	47,609
Kalbe Farma Tbk PT.....	1,514,200	165,461
* Kapuas Prima Coal Tbk PT.....	2,482,800	13,557
* Krakatau Steel Persero Tbk PT.....	700,100	18,316
Link Net Tbk PT.....	64,400	20,188
* Lippo Karawaci Tbk PT.....	5,253,300	37,205
* Map Aktif Adiperkasa PT.....	81,600	17,847
Matahari Department Store Tbk PT.....	99,000	30,332
Mayora Indah Tbk PT.....	247,600	29,386
* Medco Energi Internasional Tbk PT.....	722,500	29,857
Media Nusantara Citra Tbk PT.....	1,381,100	98,393
Medikaloka Hermina Tbk PT.....	635,700	61,567
* Merdeka Copper Gold Tbk PT.....	605,042	166,053
* Metro Healthcare Indonesia Tbk PT.....	625,800	21,099
Metrodata Electronics Tbk PT.....	674,500	27,066
* Mitra Adiperkasa Tbk PT.....	1,106,300	66,450
Mitra Keluarga Karyasehat Tbk PT.....	436,000	73,225
* MNC Kapital Indonesia Tbk PT.....	3,051,200	26,178
* MNC Land Tbk PT.....	7,912,200	49,629
MNC Studios International Tbk PT.....	296,400	115,390
* MNC Vision Networks Tbk PT.....	3,757,200	27,375
* Mulia Industrindo Tbk PT.....	437,000	18,137
* Multipolar Tbk PT.....	970,400	11,239
Pabrik Kertas Tjiwi Kimia Tbk PT.....	216,100	93,034
* Pacific Strategic Financial Tbk PT.....	512,800	37,166
Pakuwon Jati Tbk PT.....	2,381,200	73,254
Panin Financial Tbk PT.....	1,558,300	41,203
* Paninvest Tbk PT.....	361,900	20,380
Perusahaan Gas Negara Tbk PT.....	535,200	60,764
Perusahaan Perkebunan London Sumatra Indonesia Tbk PT.....	290,600	24,704
* PP Persero Tbk PT.....	476,600	29,306
Puradelta Lestari Tbk PT.....	1,689,800	18,571
Ramayana Lestari Sentosa Tbk PT.....	393,000	15,380
Resource Alam Indonesia Tbk PT.....	352,200	14,732
Salim Ivomas Pratama Tbk PT.....	483,600	15,336
Samudera Indonesia Tbk PT.....	198,500	34,588
* Sarana Meditama Metropolitan Tbk PT.....	494,600	14,285
Sarana Menara Nusantara Tbk PT.....	2,547,500	201,863
Sariguna Primatirta Tbk PT.....	407,000	12,734
Sawit Sumbermas Sarana Tbk PT.....	536,700	54,477
Selamat Sempurna Tbk PT.....	416,800	36,564
* Semen Baturaja Persero Tbk PT.....	422,800	13,635
Semen Indonesia Persero Tbk PT.....	171,300	75,482
Siloam International Hospitals Tbk PT.....	569,600	38,619

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
* Smartfren Telecom Tbk PT.....	9,546,300	\$ 63,095
Steel Pipe Industry of Indonesia PT.....	657,200	12,593
Sumber Alfaria Trijaya Tbk PT.....	1,153,100	145,978
Summarecon Agung Tbk PT.....	1,344,200	54,929
Surya Citra Media Tbk PT.....	2,337,900	34,715
Surya Esa Perkasa Tbk PT.....	953,800	66,582
* Surya Semesta Internusa Tbk PT.....	525,500	13,333
Telkom Indonesia Persero Tbk PT.....	1,275,600	364,337
Temas Tbk PT.....	216,000	36,067
Tempo Scan Pacific Tbk PT.....	134,700	12,532
Timah Tbk PT.....	385,800	38,036
Tower Bersama Infrastructure Tbk PT.....	658,900	136,606
* Transcoal Pacific Tbk PT.....	62,300	44,313
Triputra Agro Persada PT.....	512,900	24,720
Tunas Baru Lampung Tbk PT.....	185,000	9,608
Ultrajaya Milk Industry & Trading Co. Tbk PT.....	329,900	32,367
Unilever Indonesia Tbk PT.....	410,500	124,997
United Tractors Tbk PT.....	173,500	379,169
* Vale Indonesia Tbk PT.....	185,300	76,488
*†† Waskita Beton Precast Tbk PT.....	1,218,000	5,851
* Waskita Karya Persero Tbk PT.....	690,700	24,030
Wijaya Karya Beton Tbk PT.....	618,300	8,509
* Wijaya Karya Persero Tbk PT.....	472,100	29,812
XL Axiata Tbk PT.....	312,800	50,070
TOTAL INDONESIA.....		<u>10,077,423</u>
MALAYSIA — (2.1%)		
Aeon Co. M Bhd.....	103,300	33,226
AEON Credit Service M Bhd.....	11,600	37,457
AFFIN Bank Bhd.....	54,779	26,254
Alliance Bank Malaysia Bhd.....	125,000	97,830
Allianz Malaysia Bhd.....	3,500	10,069
AMMB Holdings Bhd.....	110,400	96,866
* Ancom Nylex Bhd.....	98,400	21,922
Astro Malaysia Holdings Bhd.....	86,200	17,345
Axiata Group Bhd.....	110,100	71,001
Batu Kawan Bhd.....	10,700	55,817
* Berjaya Corp. Bhd.....	359,400	19,794
* Bermaz Auto Bhd.....	106,100	42,229
BIMB Holdings Bhd.....	77,000	46,567
* Boustead Holdings Bhd.....	159,400	27,825
Boustead Plantations Bhd.....	118,800	21,787
British American Tobacco Malaysia Bhd.....	14,100	34,618
* Bumi Armada Bhd.....	500,700	42,960
Bursa Malaysia Bhd.....	74,500	109,341
Cahaya Mata Sarawak Bhd.....	96,900	20,392
Carlsberg Brewery Malaysia Bhd, Class B.....	10,300	52,150
CIMB Group Holdings Bhd.....	180,279	211,209
* Coastal Contracts Bhd.....	48,000	18,382
D&O Green Technologies Bhd.....	56,600	52,152
Dayang Enterprise Holdings Bhd.....	49,100	11,022
Dialog Group Bhd.....	111,700	55,533
DiGi.Com Bhd.....	114,600	93,586
DRB-Hicom Bhd.....	202,500	57,348
Dufu Technology Corp. Bhd.....	61,800	43,337
Duopharma Biotech Bhd.....	55,168	18,855
Eco World Development Group Bhd.....	107,000	15,290
* Ekovest BHD.....	224,500	19,709
FGV Holdings Bhd.....	92,800	31,272

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
	9,700	\$ 47,327
	99,700	65,069
	85,256	71,926
	73,500	78,239
	90,400	59,435
	32,300	46,917
	52,400	14,655
*	24,900	21,998
	30,800	16,768
	29,600	50,280
	32,800	17,331
	166,800	102,726
	11,100	56,665
*	15,400	15,395
	200,700	13,136
	303,000	61,442
	16,400	77,383
#	10,700	14,853
	11,200	49,079
	4,900	10,024
#*	289,400	39,767
	62,500	89,867
	187,800	74,774
	126,300	81,604
	76,400	13,670
	140,400	127,147
	223,300	49,953
*	248,000	15,638
*	80,700	11,988
	54,300	15,099
	111,800	22,513
	27,400	10,287
#*	396,300	10,275
	16,000	10,315
	251,600	70,702
	147,100	28,777
*	145,500	16,564
	25,400	125,106
	84,900	8,212
	19,400	21,045
*	130,000	11,416
Ω	77,000	33,055
	23,300	70,939
	117,400	43,831
	205,200	27,460
	110,000	16,450
	142,625	284,068
	89,300	12,159
*	24,600	34,561
	319,600	41,723
	31,800	15,608
	4,100	29,956
	268,600	20,861
	73,800	37,666
	67,300	55,549
	15,600	11,220
	69,600	7,045
	77,500	60,120
	28,700	46,544

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
	32,700	\$ 9,119
Ω MKH Bhd.		
* MR DIY Group M Bhd.	129,300	64,601
Muhibbah Engineering M Bhd.	69,150	7,080
My EG Services Bhd.	195,000	34,038
Nestle Malaysia Bhd.	2,500	75,702
Nylex Malaysia Bhd.	1,640	92
Oriental Holdings BHD.	37,300	55,702
OSK Holdings Bhd.	140,700	28,623
#* PA Resources Bhd.	116,900	6,973
Padini Holdings Bhd.	47,200	34,396
Perak Transit Bhd.	128,600	24,441
Petron Malaysia Refining & Marketing Bhd.	9,400	10,900
Petronas Chemicals Group Bhd.	95,600	190,975
Petronas Dagangan Bhd.	9,400	47,352
Petronas Gas Bhd.	23,500	90,570
PMB Technology Bhd.	25,100	16,656
PPB Group Bhd.	23,000	84,152
Press Metal Aluminium Holdings Bhd.	118,900	130,121
Public Bank Bhd.	353,100	368,391
QL Resources Bhd.	52,000	61,912
* Revenue Group Bhd.	57,700	13,791
RHB Bank Bhd.	103,517	136,905
Sam Engineering & Equipment M Bhd.	16,000	13,728
Sarawak Oil Palms Bhd.	64,500	40,003
SCGM Bhd.	33,600	17,452
Scientex Bhd.	72,500	55,908
Sime Darby Bhd.	226,300	119,231
Sime Darby Plantation Bhd.	136,300	133,563
Sime Darby Property Bhd.	373,200	39,457
SKP Resources Bhd.	124,500	45,456
SP Setia Bhd Group.	177,100	30,088
Sports Toto Bhd.	48,300	20,194
* Subur Tiasa Holdings Bhd.	38,700	8,288
Sunway Bhd.	138,300	51,936
Sunway Construction Group Bhd.	48,800	16,587
Supermax Corp. Bhd.	210,200	38,519
Syarikat Takaful Malaysia Keluarga Bhd.	50,100	38,177
Ta Ann Holdings Bhd.	52,100	44,948
TASCO Bhd.	49,700	11,020
Telekom Malaysia Bhd.	47,200	60,326
Tenaga Nasional Bhd.	57,000	105,804
Thong Guan Industries Bhd.	32,000	17,563
TIME dotCom Bhd.	63,400	65,467
Top Glove Corp. Bhd.	531,700	115,407
* Tropicana Corp. Bhd.	60,000	13,081
TSH Resources Bhd.	179,000	42,273
Uchi Technologies Bhd.	31,800	21,743
* UEM Sunrise Bhd.	81,300	5,678
UMW Holdings Bhd.	58,000	37,984
Unisem M Bhd.	76,500	51,863
United Plantations Bhd.	11,900	38,258
UOA Development Bhd.	26,852	10,081
UWC BHD.	53,400	48,091
ViTrox Corp. Bhd.	22,500	38,994
VS Industry Bhd.	430,600	97,932
WCT Holdings Bhd.	117,700	11,530
Westports Holdings Bhd.	53,900	42,426
Yinson Holdings Bhd.	74,540	35,224
YTL Corp. Bhd.	432,300	55,424

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
YTL Power International Bhd.	230,200	\$ 37,804
TOTAL MALAYSIA.		<u>7,277,327</u>
MEXICO — (2.6%)		
Alpek SAB de CV.	53,203	70,492
* Alsea SAB de CV.	58,861	114,832
America Movil SAB de CV, Sponsored ADR, Class L.	84,553	1,600,588
Arca Continental SAB de CV.	22,120	152,921
* Axtel SAB de CV.	59,792	4,224
Ω Banco del Bajío SA.	133,966	314,321
Becle SAB de CV.	9,625	21,818
Bolsa Mexicana de Valores SAB de CV.	40,211	75,430
* Cemex SAB de CV.	50,100	20,128
* Cemex SAB de CV, Sponsored ADR.	77,530	310,895
Coca-Cola Femsa SAB de CV.	18,237	110,144
Consortio ARA SAB de CV.	60,994	9,844
# Corp. Inmobiliaria Vesta SAB de CV.	71,088	139,278
El Puerto de Liverpool SAB de CV, Class C1.	12,958	58,206
Fomento Economico Mexicano SAB de CV.	21,019	130,452
Fomento Economico Mexicano SAB de CV, Sponsored ADR.	858	53,179
GCC SAB de CV.	26,756	166,202
Genomma Lab Internacional SAB de CV, Class B.	103,432	96,554
Gentera SAB de CV.	173,127	139,789
# Gruma SAB de CV, Class B.	13,898	172,730
Grupo Aeroportuario del Centro Norte SAB de CV.	27,697	168,651
Grupo Aeroportuario del Pacifico SAB de CV, ADR.	2,119	286,150
Grupo Aeroportuario del Sureste SAB de CV, ADR.	422	79,256
Grupo Aeroportuario del Sureste SAB de CV, Class B.	4,836	90,917
# Grupo Bimbo SAB de CV, Class A.	42,954	152,026
Grupo Carso SAB de CV.	19,434	75,789
Grupo Comercial Chedraui SA de CV.	34,178	103,848
Grupo Elektra SAB de CV.	1,295	76,038
Grupo Financiero Banorte SAB de CV, Class O.	112,022	638,430
* Grupo Financiero Inbursa SAB de CV, Class O.	97,009	179,261
Grupo Herdez SAB de CV.	15,959	23,752
Grupo Industrial Saltillo SAB de CV.	12,456	18,508
Grupo Mexico SAB de CV, Class B.	158,637	628,696
Grupo Rotoplas SAB de CV.	34,751	52,436
Grupo Televisa SAB, Sponsored ADR.	42,064	328,940
Grupo Televisa SAB.	126,063	197,763
* Grupo Traxion SAB de CV.	17,971	22,480
Industrias Bachoco SAB de CV, Class B.	17,031	64,020
Industrias Penoles SAB de CV.	19,734	199,252
Kimberly-Clark de Mexico SAB de CV, Class A.	99,511	146,932
La Comer SAB de CV.	83,038	147,457
Megacable Holdings SAB de CV.	125,123	288,601
*Ω Nemak SAB de CV.	245,259	61,960
Operadora de Sites Mexicanos SA de CV, Class A.	75,450	88,088
Orbia Advance Corp. SAB de CV.	107,630	238,327
Promotora y Operadora de Infraestructura SAB de CV.	32,560	235,589
Qualitas Controladora SAB de CV.	24,236	102,078
#* Unifin Financiera SAB de CV.	44,147	34,628
* Vista Energy SAB de CV, ADR.	12,243	107,494
Wal-Mart de Mexico SAB de CV.	97,631	354,930
TOTAL MEXICO.		<u>8,954,324</u>
PERU — (0.1%)		
Cementos Pacasmayo SAA, ADR.	1,995	10,055

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
PERU — (Continued)		
Credicorp Ltd.....	1,367	\$176,890
Intercorp Financial Services, Inc.....	714	17,179
TOTAL PERU.....		<u>204,124</u>
PHILIPPINES — (1.0%)		
8990 Holdings, Inc.....	186,300	31,432
Aboitiz Equity Ventures, Inc.....	57,290	59,285
Aboitiz Power Corp.....	67,400	39,946
AC Energy Corp.....	234,350	35,637
AllHome Corp.....	108,400	9,509
Alliance Global Group, Inc.....	458,900	82,376
* Atlas Consolidated Mining & Development Corp.....	193,200	15,924
Ayala Corp.....	4,860	54,735
Ayala Land, Inc.....	196,800	90,318
* AyalaLand Logistics Holdings Corp.....	199,500	11,237
Bank of the Philippine Islands.....	90,160	152,181
BDO Unibank, Inc.....	98,630	214,096
* Bloomberry Resorts Corp.....	337,400	37,060
* Cebu Air, Inc.....	26,100	20,333
Century Pacific Food, Inc.....	138,500	59,031
* Converge Information & Communications Technology Solutions, Inc.....	103,800	35,863
Cosco Capital, Inc.....	304,100	23,717
D&L Industries, Inc.....	226,000	29,247
DMCI Holdings, Inc.....	320,000	55,184
DoubleDragon Corp.....	74,100	10,366
Emperador, Inc.....	75,000	25,679
Filinvest Land, Inc.....	820,000	13,095
First Gen Corp.....	64,400	20,135
First Philippine Holdings Corp.....	7,400	8,659
Ginebra San Miguel, Inc.....	4,700	8,274
Global Ferronickel Holdings, Inc.....	230,000	9,515
Globe Telecom, Inc.....	1,445	54,066
GT Capital Holdings, Inc.....	11,340	93,346
* Integrated Micro-Electronics, Inc.....	101,500	12,709
International Container Terminal Services, Inc.....	47,810	168,433
JG Summit Holdings, Inc.....	117,530	109,787
Jollibee Foods Corp.....	30,830	112,569
* LT Group, Inc.....	252,500	40,335
* MacroAsia Corp.....	129,600	10,114
Manila Electric Co.....	6,880	42,465
Megaworld Corp.....	1,092,000	44,818
Metro Pacific Investments Corp.....	822,000	55,041
Metropolitan Bank & Trust Co.....	158,500	139,808
Nickel Asia Corp.....	555,000	55,155
* Petron Corp.....	604,000	31,449
Philex Mining Corp.....	244,200	14,410
* Philippine National Bank.....	25,400	8,251
* Pilipinas Shell Petroleum Corp.....	73,700	23,830
PLDT, Inc.....	2,970	89,621
Puregold Price Club, Inc.....	198,100	108,554
Robinsons Land Corp.....	302,500	93,379
Robinsons Retail Holdings, Inc.....	59,340	59,692
San Miguel Corp.....	42,660	81,655
San Miguel Food & Beverage, Inc.....	34,580	27,581
Security Bank Corp.....	77,960	128,156
Semirara Mining & Power Corp.....	44,100	33,230
SM Investments Corp.....	5,760	81,108
SM Prime Holdings, Inc.....	194,600	129,326
Union Bank of the Philippines.....	35,104	51,431

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
PHILIPPINES — (Continued)		
Universal Robina Corp.....	55,740	\$ 112,249
Vista Land & Lifescapes, Inc.....	439,000	15,709
Wilcon Depot, Inc.....	124,600	62,548
TOTAL PHILIPPINES.....		<u>3,243,659</u>
POLAND — (0.9%)		
* 11 bit studios SA.....	100	10,390
* Alior Bank SA.....	15,973	86,484
*Ω Allegro.eu SA.....	4,077	22,174
Alumetal SA.....	777	11,566
Amica SA.....	943	14,379
* AmRest Holdings SE.....	7,758	31,364
ASBISc Enterprises PLC.....	10,011	32,710
Asseco Poland SA.....	3,645	56,796
Asseco South Eastern Europe SA.....	1,022	9,586
Auto Partner SA.....	9,577	25,120
Bank Handlowy w Warszawie SA.....	2,012	25,541
* Bank Millennium SA.....	38,995	31,147
* Bank Ochrony Srodowiska SA.....	4,752	7,868
Bank Polska Kasa Opieki SA.....	5,484	86,856
* Benefit Systems SA.....	229	29,055
Budimex SA.....	1,311	71,611
* CCC SA.....	2,212	20,850
CD Projekt SA.....	1,848	36,341
Celon Pharma SA.....	1,503	5,659
* CI Games SA.....	33,347	12,614
Ciech SA.....	3,624	31,020
Cognor Holding SA.....	36,728	34,024
ComArch SA.....	203	7,936
Cyfrowy Polsat SA.....	12,142	52,335
Develia SA.....	32,954	17,164
*Ω Dino Polska SA.....	2,059	160,993
Dom Development SA.....	980	17,898
* Enea SA.....	33,456	68,315
Eurocash SA.....	10,227	25,316
* Famur SA.....	38,633	26,612
* Grupa Azoty SA.....	8,924	83,078
Grupa Kety SA.....	1,044	124,035
Grupa Lotos SA.....	10,266	179,746
ING Bank Slaski SA.....	1,570	58,841
Inter Cars SA.....	1,011	89,611
* Jastrzebska Spolka Weglowa SA.....	7,481	81,545
Kernel Holding SA.....	6,999	39,265
KGHM Polska Miedz SA.....	8,473	212,399
KRUK SA.....	1,649	94,431
LiveChat Software SA.....	1,727	37,005
LPP SA.....	40	85,698
Lubelski Wegiel Bogdanka SA.....	1,809	21,087
* mBank SA.....	589	28,175
Mo-BRUK SA.....	316	18,946
Neuca SA.....	214	35,576
Orange Polska SA.....	28,398	36,851
* PGE Polska Grupa Energetyczna SA.....	20,634	46,132
PlayWay SA.....	109	7,391
* Polimex-Mostostal SA.....	11,462	7,698
Polski Koncern Naftowy Orlen SA.....	18,688	305,267
Polskie Gornictwo Naftowe i Gazownictwo SA.....	45,784	68,415
* Powszechna Kasa Oszczednosci Bank Polski SA.....	19,162	108,447
Powszechny Zaklad Ubezpieczen SA.....	10,635	69,668

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)		
Santander Bank Polska SA.....	416	\$ 21,124
Stalexport Autostrady SA.....	14,168	8,696
* Tauron Polska Energia SA.....	115,088	81,231
Tim SA.....	1,511	8,561
Warsaw Stock Exchange.....	2,361	18,008
Wirtualna Polska Holding SA.....	1,043	22,252
Ω X-Trade Brokers Dom Maklerski SA.....	3,037	13,998
* Zespol Elektrowni Patnow Adamow Konin SA.....	2,547	15,500
TOTAL POLAND.....		<u>3,098,401</u>
QATAR — (1.8%)		
Aamal Co.....	291,034	93,376
Al Khaleej Takaful Group QSC.....	11,319	10,201
Al Meera Consumer Goods Co. QSC.....	13,616	66,837
* Alijarah Holding Co. QPSC.....	53,449	13,053
Baladna.....	91,233	43,684
Barwa Real Estate Co.....	188,195	186,557
Commercial Bank PSQC.....	123,422	248,665
Doha Bank QPSC.....	233,795	161,044
Doha Insurance Co. QSC.....	19,125	11,513
* Gulf International Services QSC.....	185,674	102,193
Gulf Warehousing Co.....	68,711	82,824
Industries Qatar QSC.....	71,894	338,492
* Investment Holding Group.....	37,192	19,951
Mannai Corp. QSC.....	47,560	127,454
Masraf Al Rayan QSC.....	241,710	292,609
* Mazaya Real Estate Development QPSC.....	75,971	17,488
Medicare Group.....	27,565	52,061
Mesaieed Petrochemical Holding Co.....	129,867	97,651
Ooredoo QPSC.....	99,404	255,005
Qatar Aluminum Manufacturing Co.....	494,346	232,882
Qatar Electricity & Water Co. QSC.....	31,933	162,604
* Qatar First Bank.....	73,292	23,378
Qatar Fuel QSC.....	41,964	205,842
Qatar Gas Transport Co. Ltd.....	334,821	377,067
Qatar Industrial Manufacturing Co. QSC.....	16,109	16,415
Qatar Insurance Co. SAQ.....	191,030	123,529
Qatar International Islamic Bank QSC.....	53,520	174,576
Qatar Islamic Bank SAQ.....	44,338	313,674
Qatar Islamic Insurance Group.....	6,853	15,809
Qatar National Bank QPSC.....	276,815	1,533,263
Qatar National Cement Co. QSC.....	60,008	80,372
Qatar Navigation QSC.....	92,172	270,111
* Salam International Investment Ltd. QSC.....	162,465	38,618
United Development Co. QSC.....	319,919	133,801
Vodafone Qatar QSC.....	376,169	172,635
* Widam Food Co.....	16,793	13,024
Zad Holding Co.....	2,910	14,503
TOTAL QATAR.....		<u>6,122,761</u>
RUSSIA — (0.0%)		
*†† Etalon Group PLC, GDR.....	13,659	0
*†† Gazprom PJSC, Sponsored ADR.....	146,620	0
*†† Globaltrans Investment PLC, GDR.....	3,781	0
*†† Lukoil PJSC, Sponsored ADR.....	14,097	0
*†† Magnitogorsk Iron & Steel Works PJSC, GDR.....	3,184	0
*†† MMC Norilsk Nickel PJSC, ADR.....	12,635	0
*†† Mobile TeleSystems PJSC, ADR.....	18,324	0

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
RUSSIA — (Continued)		
*†† Novatek PJSC, GDR.....	828	\$ 0
*†† Novolipetsk Steel PJSC, GDR.....	4,909	0
*†† PhosAgro PJSC, GDR.....	4,572	0
*†† PhosAgro PJSC.....	29	0
*†† Polyus PJSC, GDR.....	1,516	0
*†† QIWI PLC, Sponsored ADR.....	2,202	0
*†† Ros Agro PLC, GDR.....	909	0
*†† Rosneft Oil Co. PJSC, GDR.....	21,620	0
*†† Rostelecom PJSC, Sponsored ADR.....	1,387	0
*†† RusHydro PJSC, ADR.....	12,112	0
*†† Sberbank of Russia PJSC, Sponsored ADR.....	96,975	0
*†† Severstal PAO, GDR.....	4,377	0
*†† Tatneft PJSC, Sponsored ADR.....	7,288	0
*†† VK Co. Ltd., GDR.....	4,108	0
*†† VTB Bank PJSC, GDR.....	49,902	0
*†† X5 Retail Group NV, GDR.....	3,692	0
SAUDI ARABIA — (5.9%)		
* Abdul Mohsen Al-Hokair Tourism and Development Co.....	6,388	18,110
Abdullah Al Othaim Markets Co.....	3,913	121,706
Advanced Petrochemical Co.....	17,464	229,029
* Al Alamiya for Cooperative Insurance Co.....	751	3,827
Al Babtain Power & Telecommunication Co.....	3,832	24,046
* Al Etihad Cooperative Insurance Co.....	2,553	9,552
Al Hammadi Co. for Development & Investment.....	9,114	104,053
* Al Hassan Ghazi Ibrahim Shaker Co.....	3,496	17,135
* Al Jouf Agricultural Development Co.....	2,132	27,411
* Al Jouf Cement Co.....	13,216	36,916
* Al Khaleej Training & Education Co.....	7,024	29,145
Al Moammar Information Systems Co.....	2,081	51,877
Al Rajhi Bank.....	54,344	1,309,425
* Al Rajhi Co. for Co-operative Insurance.....	2,584	52,747
Al Yamamah Steel Industries Co.....	3,463	33,478
* AlAbdullatif Industrial Investment Co.....	6,507	33,589
Alandalus Property Co.....	4,628	20,075
Alaseel Co.....	3,390	31,947
Aldrees Petroleum & Transport Services Co.....	5,482	105,758
Alinma Bank.....	54,047	551,402
* AlJazira Takaful Ta'awuni Co.....	3,722	16,060
* Allianz Saudi Fransi Cooperative Insurance Co.....	5,529	20,128
Almarai Co. JSC.....	16,828	234,729
Alujain Corp.....	3,142	52,832
Arab National Bank.....	36,840	304,685
Arabian Cement Co.....	7,316	74,639
Arabian Centres Co. Ltd.....	9,704	51,716
* Arabian Shield Cooperative Insurance Co.....	3,276	14,978
Arriyadh Development Co.....	10,584	65,185
Astra Industrial Group.....	5,409	63,459
Ataa Educational Co.....	2,142	32,884
* Bank AlBilad.....	33,691	446,226
Bank Al-Jazira.....	28,412	200,192
Banque Saudi Fransi.....	26,827	367,743
* Basic Chemical Industries Ltd.....	1,463	15,360
* Batic Investments & Logistic Co.....	3,334	24,154
Bawan Co.....	4,480	42,080
Bupa Arabia for Cooperative Insurance Co.....	3,344	143,596
* Buruj Cooperative Insurance Co.....	1,991	10,210
City Cement Co.....	12,990	80,156
* Co. for Cooperative Insurance.....	10,429	174,867
Dallah Healthcare Co.....	4,740	156,006

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
* Dar Al Arkan Real Estate Development Co.....	100,867	\$ 340,668
Dr Sulaiman Al Habib Medical Services Group Co.....	5,000	274,336
* Dur Hospitality Co.....	7,847	49,178
Eastern Province Cement Co.....	6,583	77,066
Electrical Industries Co.....	4,012	26,362
* Emaar Economic City.....	60,616	164,313
Etihad Etisalat Co.....	54,382	549,102
* Fawaz Abdulaziz Al Hokair & Co.....	4,066	19,676
Fitaihi Holding Group.....	2,815	24,583
Gulf Insurance Group.....	3,542	23,295
Hail Cement Co.....	6,302	22,531
Halwani Brothers Co.....	1,532	28,377
* Herfy Food Services Co.....	4,301	51,206
Jarir Marketing Co.....	5,852	254,982
* Jazan Energy & Development Co.....	4,153	17,924
L'Azurde Co. for Jewelry.....	3,842	15,475
Leejam Sports Co. JSC.....	2,790	83,849
Maharah Human Resources Co.....	2,468	42,526
* Mediterranean & Gulf Insurance & Reinsurance Co.....	6,540	19,813
* Methanol Chemicals Co.....	5,928	58,869
* Middle East Healthcare Co.....	7,352	68,532
Middle East Paper Co.....	3,396	57,177
* Mobile Telecommunications Co. Saudi Arabia.....	85,603	269,047
Mouwasat Medical Services Co.....	2,790	183,705
Najran Cement Co.....	15,553	62,596
* Nama Chemicals Co.....	1,982	22,746
* National Agriculture Development Co.....	5,149	41,714
National Co. for Glass Industries.....	4,624	44,380
National Co. for Learning & Education.....	373	5,748
National Gas & Industrialization Co.....	4,834	56,413
National Gypsum.....	2,758	19,665
* National Industrialization Co.....	56,379	250,107
National Medical Care Co.....	2,908	45,527
* National Metal Manufacturing & Casting Co.....	2,983	15,900
Northern Region Cement Co.....	13,960	43,833
Qassim Cement Co.....	4,595	96,284
* Rabigh Refining & Petrochemical Co.....	42,120	209,247
Riyad Bank.....	74,363	724,106
SABIC Agri-Nutrients Co.....	21,033	750,581
Sahara International Petrochemical Co.....	51,957	663,127
* Saudi Airlines Catering Co.....	2,247	47,784
* Saudi Arabian Mining Co.....	38,562	586,371
Ω Saudi Arabian Oil Co.....	106,652	1,139,834
Saudi Automotive Services Co.....	6,452	61,278
Saudi Basic Industries Corp.....	61,476	1,637,926
Saudi British Bank.....	42,236	475,481
Saudi Cement Co.....	8,282	118,640
Saudi Ceramic Co.....	6,204	60,297
Saudi Chemical Co. Holding.....	6,584	52,142
* Saudi Co. For Hardware CJSC.....	3,117	29,326
Saudi Electricity Co.....	41,488	274,561
* Saudi Ground Services Co.....	8,736	65,522
Saudi Industrial Investment Group.....	21,476	160,326
Saudi Industrial Services Co.....	9,446	51,671
Saudi Investment Bank.....	40,206	225,376
* Saudi Kayan Petrochemical Co.....	112,245	456,237
* Saudi Marketing Co.....	4,184	23,794
Saudi National Bank.....	32,936	618,266
* Saudi Paper Manufacturing Co.....	1,557	18,942

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
	5,385	\$ 40,186
*	3,811	16,553
*	6,653	29,168
*	15,423	55,983
*	5,103	22,182
*	3,148	162,824
	47,862	1,286,942
	2,020	84,010
	22,696	201,895
*	28,177	124,602
*	9,500	38,075
	8,581	134,162
	9,287	38,218
*	3,232	10,336
	3,449	20,933
	3,781	119,927
	5,728	73,770
	1,400	11,320
*	3,385	12,512
*	15,642	122,847
	8,982	88,697
	20,514	272,759
	678	7,024
*	5,317	27,313
TOTAL SAUDI ARABIA		<u>20,283,691</u>
SOUTH AFRICA — (4.7%)		
	43,501	445,776
	13,080	40,263
	102,264	101,382
	18,316	100,342
	11,893	167,627
	6,549	20,319
	83,156	24,240
	16,149	7,989
	8,148	11,220
	2,885	221,310
	20,917	307,689
*	34,675	13,651
	19,844	173,917
	7,848	94,543
	39,127	163,252
	27,655	152,600
	11,580	213,615
	27,184	350,006
*	79,460	33,921
	1,759	211,389
	2,326	35,310
*	47,035	11,688
	16,774	283,264
	23,717	48,542
	44,656	118,138
Ω	50,623	100,779
*	22,953	177,370
*	5,169	52,896
	54,676	33,976
	20,640	250,884
	9,346	35,774
	238,790	944,599

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
Foschini Group Ltd.....	37,106	\$271,807
Gold Fields Ltd., Sponsored ADR.....	77,477	712,788
Grindrod Ltd.....	66,994	35,654
Grindrod Shipping Holdings Ltd.....	1,054	18,942
Harmony Gold Mining Co. Ltd., Sponsored ADR.....	89,680	293,254
Hudaco Industries Ltd.....	4,480	40,294
Impala Platinum Holdings Ltd.....	68,396	758,342
Investec Ltd.....	21,207	113,311
Invicta Holdings Ltd.....	5,930	9,732
Italtile Ltd.....	40,171	33,948
JSE Ltd.....	10,091	66,392
KAP Industrial Holdings Ltd.....	523,478	136,209
Kumba Iron Ore Ltd.....	4,251	126,683
Lewis Group Ltd.....	6,515	20,307
Life Healthcare Group Holdings Ltd.....	187,420	222,050
* Massmart Holdings Ltd.....	11,543	25,813
Merafe Resources Ltd.....	142,016	12,237
Metair Investments Ltd.....	27,714	45,066
Momentum Metropolitan Holdings.....	177,844	157,054
Motus Holdings Ltd.....	29,248	197,455
Mpact Ltd.....	18,342	34,109
Mr Price Group Ltd.....	21,882	238,252
MTN Group Ltd.....	104,083	873,546
MultiChoice Group.....	25,481	182,617
* Murray & Roberts Holdings Ltd.....	41,818	26,538
* Nampak Ltd.....	78,393	11,624
Naspers Ltd., Class N.....	1,260	178,021
Nedbank Group Ltd.....	25,899	338,545
NEPI Rockcastle PLC.....	26,759	147,609
Netcare Ltd.....	153,206	140,421
Ninety One Ltd.....	22,427	54,767
Oceana Group Ltd.....	14,467	42,584
Old Mutual Ltd.....	511,630	348,976
Omnia Holdings Ltd.....	39,214	150,715
Ω Pepkor Holdings Ltd.....	186,325	226,685
Pick n Pay Stores Ltd.....	55,758	185,070
* PPC Ltd.....	164,292	28,232
PSG Konsult Ltd.....	49,128	35,147
Raubex Group Ltd.....	37,096	82,230
Reunert Ltd.....	30,892	76,270
Royal Bafokeng Platinum Ltd.....	26,544	238,637
Sanlam Ltd.....	81,622	268,060
Santam Ltd.....	6,357	93,600
* Sappi Ltd.....	147,145	487,287
* Sasol Ltd.....	16,439	345,330
Shoprite Holdings Ltd.....	20,520	277,636
Sibanye Stillwater Ltd.....	15,558	38,219
Sibanye Stillwater Ltd., ADR.....	49,920	496,205
SPAR Group Ltd.....	24,345	197,213
Standard Bank Group Ltd.....	73,297	706,154
* Steinhoff International Holdings NV.....	61,315	9,497
* Sun International Ltd.....	28,920	48,389
Super Group Ltd.....	50,842	85,832
* Telkom SA SOC Ltd.....	54,246	142,127
Tiger Brands Ltd.....	17,880	177,079
Transaction Capital Ltd.....	31,510	72,305
Truworths International Ltd.....	42,877	132,344
* Tsogo Sun Gaming Ltd.....	62,266	40,572
* Tsogo Sun Hotels Ltd.....	115,331	25,331

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
Vodacom Group Ltd.....	28,344	\$ 235,499
Wilson Bayly Holmes-Ovcon Ltd.....	5,034	27,372
Woolworths Holdings Ltd.....	67,576	215,532
TOTAL SOUTH AFRICA.....		16,007,787
SOUTH KOREA — (16.9%)		
ABOV Semiconductor Co. Ltd.....	2,046	16,561
* Actoz Soft Co. Ltd.....	1,796	13,062
ADTechnology Co. Ltd.....	798	8,981
Advanced Nano Products Co. Ltd.....	515	33,171
Advanced Process Systems Corp.....	1,233	17,250
Aekyung Chemical Co. Ltd.....	2,611	16,852
Aekyung Industrial Co. Ltd.....	582	6,679
* AeroSpace Technology of Korea, Inc.....	1,767	7,691
AfreecaTV Co. Ltd.....	1,070	72,048
* Agabang&Company.....	2,509	6,008
Ahnlab, Inc.....	490	33,600
AJ Networks Co. Ltd.....	4,633	28,655
* Ajin Industrial Co. Ltd.....	6,722	15,260
AK Holdings, Inc.....	670	8,450
* Alteogen, Inc.....	515	25,969
* ALUKO Co. Ltd.....	6,645	16,019
* Amicogen, Inc.....	830	15,394
* Aminologics Co. Ltd.....	6,820	13,060
Amorepacific Corp.....	521	51,850
Amorepacific Group.....	1,571	44,705
* Amotech Co. Ltd.....	319	6,607
* Anam Electronics Co. Ltd.....	6,817	13,801
* Ananti, Inc.....	6,785	37,064
* Anapass, Inc.....	872	15,916
* Anterogen Co. Ltd.....	349	5,691
* Aprogen Medicines, Inc.....	24,161	28,394
* Aprogen pharmaceuticals, Inc.....	30,800	15,966
APS Holdings Corp.....	1,545	11,553
APTC Co. Ltd.....	2,186	27,997
* Asia Business Daily Co. Ltd.....	5,904	9,957
Asia Cement Co. Ltd.....	1,360	12,296
ASIA Holdings Co. Ltd.....	108	10,339
Asia Pacific Satellite, Inc.....	1,665	16,239
Asia Paper Manufacturing Co. Ltd.....	937	26,222
Atec Co. Ltd.....	860	8,244
Atinum Investment Co. Ltd.....	5,024	13,381
AUK Corp.....	4,205	7,861
Autech Corp.....	1,316	8,005
Avaco Co. Ltd.....	1,340	11,336
Bcworld Pharm Co. Ltd.....	1,067	8,972
BGF Co. Ltd.....	3,357	10,910
BGF retail Co. Ltd.....	508	70,771
BH Co. Ltd.....	2,422	55,248
* Binex Co. Ltd.....	1,858	20,598
Binggrae Co. Ltd.....	1,197	44,158
* Bioneer Corp.....	2,126	52,952
* BL Pharmtech Corp.....	10,306	7,457
Bluecom Co. Ltd.....	1,569	11,890
BNK Financial Group, Inc.....	19,162	100,266
Boditech Med, Inc.....	2,266	22,202
* Bohae Brewery Co. Ltd.....	13,362	7,880
BoKwang Industry Co. Ltd.....	3,237	16,128
Boryung.....	4,979	43,053

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Bukwang Pharmaceutical Co. Ltd.....	2,964	\$ 21,471
BYC Co. Ltd.....	29	9,488
Byucksan Corp.....	7,190	15,308
* Cafe24 Corp.....	703	7,061
Cell Biotech Co. Ltd.....	725	7,721
Celltrion Healthcare Co. Ltd.....	616	34,399
* Celltrion Pharm, Inc.....	447	29,190
Celltrion, Inc.....	2,184	319,749
* Cellumed Co. Ltd.....	2,172	9,210
* Central Motek Co. Ltd.....	965	15,245
* Chabiotech Co. Ltd.....	2,048	25,773
Cheil Worldwide, Inc.....	4,939	86,728
Chemtronics Co. Ltd.....	2,042	33,948
* ChinHung International, Inc.....	10,352	13,807
Chinyang Holdings Corp.....	6,415	17,744
Chips&Media, Inc.....	1,531	21,029
* Choa Pharmaceutical Co.....	4,806	11,179
* Choil Aluminum Co. Ltd.....	12,480	21,073
Chong Kun Dang Pharmaceutical Corp.....	409	28,387
Chongkundang Holdings Corp.....	376	17,326
* Chorokbaem Media Co. Ltd.....	2,893	36,321
Chunbo Co. Ltd.....	228	41,603
CJ CheilJedang Corp.....	651	196,221
CJ Corp.....	1,754	107,781
CJ ENM Co. Ltd.....	1,244	97,579
CJ Freshway Corp.....	770	21,920
* CJ Logistics Corp.....	966	86,696
* CJ Seafood Corp.....	3,549	9,017
* Cloud Air Co. Ltd.....	15,399	13,623
* CMG Pharmaceutical Co. Ltd.....	3,550	7,472
* CoAsia Corp.....	1,334	7,243
* Com2uS Holdings Corp.....	603	25,326
Com2uSCorp.....	1,170	69,466
* ContentreeJoongAng Corp.....	386	10,497
* Coreana Cosmetics Co. Ltd.....	3,128	7,278
* Corentec Co. Ltd.....	1,315	10,406
* COSMAX NBT, Inc.....	2,200	8,544
Cosmax, Inc.....	1,105	58,946
* Cosmecca Korea Co. Ltd.....	1,084	8,247
* CosmoAM&T Co. Ltd.....	572	23,704
* Cosmochemical Co. Ltd.....	2,247	29,363
Coway Co. Ltd.....	4,345	214,345
Cowintech Co. Ltd.....	825	16,766
Creas F&C Co. Ltd.....	302	8,286
Creverse, Inc.....	731	13,847
* CrystalGenomics, Inc.....	3,679	11,905
CS Wind Corp.....	889	38,167
Cuckoo Holdings Co. Ltd.....	1,504	20,011
Cuckoo Homesys Co. Ltd.....	1,762	42,801
* Curexo, Inc.....	1,919	12,045
Cymechs, Inc.....	857	9,777
D.I Corp.....	1,543	7,724
* DA Technology Co. Ltd.....	3,348	10,367
Dae Han Flour Mills Co. Ltd.....	235	25,833
Dae Won Kang Up Co. Ltd.....	3,957	9,659
* Dae Young Packaging Co. Ltd.....	6,035	8,152
* Daea TI Co. Ltd.....	4,923	13,738
* Daebo Magnetic Co. Ltd.....	401	14,260
Daechang Co. Ltd.....	11,506	13,318

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Daedong Corp.....	2,724	\$ 27,136
Daeduck Co. Ltd.....	4,701	24,221
Daeduck Electronics Co. Ltd.....	3,580	78,794
Daehan Steel Co. Ltd.....	2,447	29,756
* DAEHO AL Co. Ltd.....	3,364	5,973
* Dae-II Corp.....	2,682	9,446
Daejoo Electronic Materials Co. Ltd.....	580	33,500
Daejung Chemicals & Metals Co. Ltd.....	664	9,420
Daelim B&Co Co. Ltd.....	1,578	6,222
* Daemyung Sonoseason Co. Ltd.....	12,188	8,455
Daesang Corp.....	2,952	49,582
Daesang Holdings Co. Ltd.....	1,402	8,947
Daesung Energy Co. Ltd.....	2,796	24,467
Daesung Holdings Co. Ltd.....	582	36,741
* Daesung Industrial Co. Ltd.....	3,351	13,366
* Daewon Cable Co. Ltd.....	8,237	9,813
Daewon Pharmaceutical Co. Ltd.....	2,308	31,604
* Daewoo Engineering & Construction Co. Ltd.....	23,106	93,607
* Daewoo Shipbuilding & Marine Engineering Co. Ltd.....	2,632	40,400
Daewoong Co. Ltd.....	1,345	29,275
Daewoong Pharmaceutical Co. Ltd.....	213	30,140
Daihan Pharmaceutical Co. Ltd.....	409	8,638
Daishin Securities Co. Ltd.....	5,900	70,342
* Daiyang Metal Co. Ltd.....	3,432	9,749
* Danal Co. Ltd.....	4,742	27,318
* Danawa Co. Ltd.....	430	6,105
Daou Data Corp.....	3,668	32,577
Daou Technology, Inc.....	4,340	62,979
* Dasan Networks, Inc.....	6,308	28,227
Dawonsys Co. Ltd.....	1,918	34,792
DB Financial Investment Co. Ltd.....	5,036	20,122
DB HiTek Co. Ltd.....	4,192	145,948
DB Insurance Co. Ltd.....	6,154	286,408
* DB, Inc.....	20,648	13,217
DCM Corp.....	1,038	16,297
Dentium Co. Ltd.....	833	54,970
Deutsch Motors, Inc.....	5,727	38,621
* Development Advance Solution Co. Ltd.....	3,212	13,357
Device ENG Co. Ltd.....	430	6,235
Devsisters Co. Ltd.....	803	30,509
DGB Financial Group, Inc.....	26,298	156,601
DI Dong II Corp.....	1,931	27,184
Digital Daesung Co. Ltd.....	1,448	7,972
* DIO Corp.....	1,064	22,456
Display Tech Co. Ltd.....	1,563	7,522
DL Construction Co. Ltd.....	2,405	39,342
DL Holdings Co. Ltd.....	986	49,412
DMS Co. Ltd.....	3,218	13,321
DN Automotive Corp.....	216	9,544
DNF Co. Ltd.....	899	10,809
Dong A Eltek Co. Ltd.....	1,462	8,223
Dong-A Socio Holdings Co. Ltd.....	351	27,026
Dong-A ST Co. Ltd.....	835	39,648
Dong-Ah Geological Engineering Co. Ltd.....	1,286	16,940
* Dongbang Transport Logistics Co. Ltd.....	6,156	13,661
Dongbu Corp.....	1,817	15,137
Dongil Industries Co. Ltd.....	122	16,920
Dongjin Semichem Co. Ltd.....	2,351	64,598
DongKook Pharmaceutical Co. Ltd.....	1,967	29,186

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Dongkuk Industries Co. Ltd.....	3,322	\$ 7,686
Dongkuk Steel Mill Co. Ltd.....	11,441	117,340
Dongkuk Structures & Construction Co. Ltd.....	2,952	15,863
Dongsuh Cos., Inc.....	2,254	43,953
Dongsung Chemical Co. Ltd.....	5,035	17,035
Dongsung Finetec Co. Ltd.....	3,745	33,275
* Dongsung Pharmaceutical Co. Ltd.....	2,125	12,807
* Dongwha Enterprise Co. Ltd.....	539	27,456
Dongwha Pharm Co. Ltd.....	3,828	31,176
Dongwon Development Co. Ltd.....	5,702	18,207
Dongwon F&B Co. Ltd.....	296	34,671
Dongwon Industries Co. Ltd.....	221	38,209
Dongwon Systems Corp.....	444	18,634
Dongyang E&P, Inc.....	917	10,377
* Dongyang Steel Pipe Co. Ltd.....	12,368	10,308
Doosan Bobcat, Inc.....	5,990	143,878
Doosan Co. Ltd.....	439	23,727
* Doosan Enerbility.....	6,463	93,765
* Doosan Fuel Cell Co. Ltd.....	716	18,232
Doosan Tesna, Inc.....	909	21,749
DoubleUGames Co. Ltd.....	1,542	50,306
Douzone Bizon Co. Ltd.....	1,483	36,818
* Dream Security Co. Ltd.....	3,419	8,719
Dreamtech Co. Ltd.....	4,035	29,024
* DSK Co. Ltd.....	1,675	7,270
* Duck Yang Industry Co. Ltd.....	3,747	7,817
* Duk San Neolux Co. Ltd.....	1,056	26,236
* Duksan Hi-Metal Co. Ltd.....	4,008	24,520
Duksung Co. Ltd.....	1,454	7,192
DY Corp.....	2,172	12,198
DY POWER Corp.....	1,713	16,167
* E Investment&Development Co. Ltd.....	12,639	13,800
* E& Corp. Co. Ltd.....	3,431	8,970
* E&M Co. Ltd.....	20,530	8,477
E1 Corp.....	269	9,263
Eagle Veterinary Technology Co. Ltd.....	1,954	9,646
Eagon Industrial Ltd.....	1,228	8,573
Easy Holdings Co. Ltd.....	8,326	23,371
eBEST Investment & Securities Co. Ltd.....	4,090	21,098
Echo Marketing, Inc.....	2,360	33,202
Ecoplastic Corp.....	7,448	17,699
# Ecopro BM Co. Ltd.....	1,760	162,752
Ecopro Co. Ltd.....	382	26,389
Ecopro HN Co. Ltd.....	472	16,466
Elentec Co. Ltd.....	2,317	38,413
E-MART, Inc.....	1,466	127,762
EM-Tech Co. Ltd.....	1,557	34,694
ENF Technology Co. Ltd.....	1,800	42,506
* Enzychem Lifesciences Corp.....	1,893	32,340
Eo Technics Co. Ltd.....	422	26,245
Estechpharma Co. Ltd.....	1,259	8,157
* ESTsoft Corp.....	1,446	11,132
* Eubiologics Co. Ltd.....	1,567	19,024
Eugene Corp.....	11,560	35,663
Eugene Investment & Securities Co. Ltd.....	11,264	25,220
Eugene Technology Co. Ltd.....	1,424	34,126
* E-World.....	6,540	10,221
Exicon Co. Ltd.....	875	6,887
Farmsco.....	2,083	8,308

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
FarmStory Co. Ltd.....	9,682	\$ 18,878
Fila Holdings Corp.....	5,857	137,350
Fine Semitech Corp.....	1,154	13,927
* Flask Co. Ltd.....	16,391	23,020
Foosung Co. Ltd.....	3,891	55,683
Gabia, Inc.....	1,031	9,382
* GemVax & Kael Co. Ltd.....	1,307	13,930
Gemvaxlink Co. Ltd.....	9,824	9,904
* Genexine, Inc.....	1,334	33,028
* Genie Music Corp.....	4,275	14,908
Genoray Co. Ltd.....	1,796	12,370
Geumhwa PSC Co. Ltd.....	482	10,999
Global Standard Technology Co. Ltd.....	850	15,000
Golfzon Co. Ltd.....	486	55,169
Golfzon Newdin Holdings Co. Ltd.....	3,368	18,172
Gradiant Corp.....	2,575	37,289
* Grand Korea Leisure Co. Ltd.....	2,763	30,621
Green Chemical Co. Ltd.....	1,569	10,375
Green Cross Corp.....	198	26,400
Green Cross Holdings Corp.....	2,725	43,297
GS Engineering & Construction Corp.....	4,940	113,567
* GS Global Corp.....	13,382	36,992
GS Holdings Corp.....	5,467	175,242
GS Retail Co. Ltd.....	4,280	81,032
Gwangju Shinsegae Co. Ltd.....	360	9,110
Haatz, Inc.....	1,474	7,580
HAESUNG DS Co. Ltd.....	1,097	48,831
Haesung Industrial Co. Ltd.....	1,991	17,587
Halla Corp.....	2,158	6,900
Halla Holdings Corp.....	1,423	42,626
Han Kuk Carbon Co. Ltd.....	3,712	39,968
Hana Financial Group, Inc.....	21,203	607,603
Hana Materials, Inc.....	1,268	39,714
* Hana Micron, Inc.....	4,597	48,219
Hana Pharm Co. Ltd.....	1,119	15,658
* Hanall Biopharma Co. Ltd.....	2,206	27,858
HanChang Paper Co. Ltd.....	6,977	9,324
* Hancor, Inc.....	1,415	18,912
Handok, Inc.....	1,224	17,138
Handsome Co. Ltd.....	1,943	46,586
Hanil Cement Co. Ltd.....	3,802	41,832
Hanil Holdings Co. Ltd.....	2,139	17,898
Hanil Hyundai Cement Co. Ltd.....	432	8,625
* Hanjin Kal Corp.....	647	29,878
Hanjin Transportation Co. Ltd.....	1,464	30,280
Hankook Shell Oil Co. Ltd.....	54	10,314
Hankook Tire & Technology Co. Ltd.....	5,445	145,957
Hanmi Pharm Co. Ltd.....	386	91,994
Hanmi Science Co. Ltd.....	404	12,748
Hanmi Semiconductor Co. Ltd.....	4,627	48,345
HanmiGlobal Co. Ltd.....	1,255	11,436
Hannong Chemicals, Inc.....	1,442	15,044
Hanon Systems.....	6,795	55,774
* Hans Biomed Corp.....	1,029	8,487
Hansae Co. Ltd.....	3,049	39,422
Hansae Yes24 Holdings Co. Ltd.....	1,558	7,136
Hanshin Construction Co. Ltd.....	732	6,846
Hanshin Machinery Co.....	5,550	38,935
Hansol Chemical Co. Ltd.....	623	105,489

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Hansol Holdings Co. Ltd.....	4,690	\$ 12,660
Hansol HomeDeco Co. Ltd.....	11,054	12,092
Hansol Logistics Co. Ltd.....	5,508	14,443
Hansol Paper Co. Ltd.....	2,252	24,762
* Hansol Technics Co. Ltd.....	4,249	19,624
Hanssem Co. Ltd.....	582	25,777
Hanwha Aerospace Co. Ltd.....	4,092	203,831
Hanwha Corp.....	3,265	69,418
* Hanwha General Insurance Co. Ltd.....	12,227	47,280
Hanwha Investment & Securities Co. Ltd.....	19,676	50,698
* Hanwha Life Insurance Co. Ltd.....	37,797	67,172
* Hanwha Solutions Corp.....	5,512	186,225
Hanyang Eng Co. Ltd.....	1,705	20,490
Hanyang Securities Co. Ltd.....	915	7,828
Harim Co. Ltd.....	11,925	26,174
HB Technology Co. Ltd.....	6,614	9,963
HD Hyundai Co. Ltd.....	3,302	144,791
HDC Holdings Co. Ltd.....	7,163	38,496
HDC Hyundai Development Co. Engineering & Construction, Class E.....	6,137	58,502
* Helixmith Co. Ltd.....	2,105	29,567
* HFR, Inc.....	1,239	30,546
Hite Jinro Co. Ltd.....	1,943	45,296
Hitejinro Holdings Co. Ltd.....	1,432	12,860
* HJ Magnolia Yongpyong Hotel & Resort Corp.....	4,568	14,410
* HLB Life Science Co. Ltd.....	2,192	21,592
* HLB, Inc.....	1,469	47,631
HMM Co. Ltd.....	28,439	546,039
* Homecast Co. Ltd.....	5,233	15,666
Hotel Shilla Co. Ltd.....	2,362	130,828
HS Industries Co. Ltd.....	6,323	24,730
* HSD Engine Co. Ltd.....	2,280	15,623
* Hugel, Inc.....	165	17,086
* Humax Co. Ltd.....	5,784	16,695
Humedix Co. Ltd.....	624	11,522
Huons Co. Ltd.....	624	18,106
Huons Global Co. Ltd.....	967	17,349
Husteel Co. Ltd.....	4,130	12,779
Huvis Corp.....	1,760	8,765
Huvitz Co. Ltd.....	1,378	11,644
Hwa Shin Co. Ltd.....	3,127	23,113
* Hwail Pharm Co. Ltd.....	4,900	10,187
HwaSung Industrial Co. Ltd.....	1,319	17,684
* HYBE Co. Ltd.....	176	23,899
Hy-Lok Corp.....	678	9,623
Hyosung Advanced Materials Corp.....	230	69,883
* Hyosung Chemical Corp.....	308	43,921
Hyosung Corp.....	513	30,330
* Hyosung Heavy Industries Corp.....	771	35,716
Hyosung TNC Corp.....	509	135,461
Hyundai Autoever Corp.....	139	13,485
Hyundai Bioland Co. Ltd.....	680	6,560
Hyundai BNG Steel Co. Ltd.....	2,374	24,774
Hyundai Construction Equipment Co. Ltd.....	1,759	51,468
Hyundai Corp.....	735	9,015
Hyundai Corp. Holdings, Inc.....	1,349	11,546
Hyundai Department Store Co. Ltd.....	1,169	60,045
* Hyundai Doosan Infracore Co. Ltd.....	18,436	79,282
* Hyundai Electric & Energy System Co. Ltd.....	2,317	49,150
Hyundai Elevator Co. Ltd.....	2,650	57,498

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Hyundai Energy Solutions Co. Ltd.....	1,025	\$ 39,925
Hyundai Engineering & Construction Co. Ltd.....	5,241	170,418
Hyundai Ezwel Co. Ltd.....	2,078	12,014
Hyundai Futurenet Co. Ltd.....	3,560	7,642
Hyundai Glovis Co. Ltd.....	1,381	193,827
Hyundai Greenfood Co. Ltd.....	7,539	44,928
Hyundai Home Shopping Network Corp.....	816	32,877
Hyundai Livart Furniture Co. Ltd.....	1,211	10,901
Hyundai Marine & Fire Insurance Co. Ltd.....	7,805	197,161
* Hyundai Mipo Dockyard Co. Ltd.....	855	59,333
Hyundai Mobis Co. Ltd.....	1,798	316,461
Hyundai Motor Co.....	7,575	1,145,440
Hyundai Motor Securities Co. Ltd.....	3,308	27,181
Hyundai Pharmaceutical Co. Ltd.....	2,220	9,369
* Hyundai Rotem Co. Ltd.....	1,652	33,847
Hyundai Steel Co.....	10,733	282,322
Hyundai Wia Corp.....	928	48,840
HyVision System, Inc.....	1,274	16,697
* iA, Inc.....	22,285	14,059
ICD Co. Ltd.....	1,365	10,004
* IHQ, Inc.....	15,042	8,742
Il Sung Construction Co. Ltd.....	4,398	11,783
Iljin Electric Co. Ltd.....	3,946	20,487
Iljin Holdings Co. Ltd.....	4,268	21,787
Iljin Materials Co. Ltd.....	259	14,721
Iljin Power Co. Ltd.....	1,355	18,684
Ilshin Spinning Co. Ltd.....	317	25,180
Ilyang Pharmaceutical Co. Ltd.....	2,281	41,843
iMarketKorea, Inc.....	4,358	34,808
InBody Co. Ltd.....	1,151	22,095
* INCON Co. Ltd.....	7,341	8,405
Incross Co. Ltd.....	423	5,101
Industrial Bank of Korea.....	18,042	130,576
* Infinitt Healthcare Co. Ltd.....	1,736	7,866
* InkTec Co. Ltd.....	1,957	10,259
Innocean Worldwide, Inc.....	1,199	42,101
InnoWireless, Inc.....	319	7,380
Innox Advanced Materials Co. Ltd.....	1,214	34,827
* Innox Corp.....	795	14,197
* Insun ENT Co. Ltd.....	2,708	18,653
* Insung Information Co. Ltd.....	8,932	16,005
Intekplus Co. Ltd.....	1,263	19,470
Intellian Technologies, Inc.....	379	20,038
Intelligent Digital Integrated Security Co. Ltd.....	500	9,563
* Interflex Co. Ltd.....	1,840	18,844
Interojo Co. Ltd.....	1,357	29,044
INTOPS Co. Ltd.....	2,145	56,538
* iNtRON Biotechnology, Inc.....	2,094	17,936
Inzi Controls Co. Ltd.....	1,220	7,831
* Iones Co. Ltd.....	2,896	17,452
IS Dongseo Co. Ltd.....	2,008	62,392
ISC Co. Ltd.....	1,124	30,075
i-SENS, Inc.....	985	26,287
ISU Chemical Co. Ltd.....	3,880	44,545
* IsuPetasys Co. Ltd.....	8,042	45,384
ITM Semiconductor Co. Ltd.....	834	22,159
It's Hanbul Co. Ltd.....	890	11,188
* Jahwa Electronics Co. Ltd.....	1,347	27,046
JB Financial Group Co. Ltd.....	14,511	83,419

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
JC Chemical Co. Ltd.....	2,539	\$ 16,722
JC Hyun System, Inc.....	2,323	9,299
* Jeju Semiconductor Corp.....	4,243	16,402
Jinsung T.E.C.....	2,101	17,668
* JNK Heaters Co. Ltd.....	2,133	9,375
* JoyCity Corp.....	3,436	13,346
Jusung Engineering Co. Ltd.....	4,441	58,285
JVM Co. Ltd.....	868	13,647
JW Holdings Corp.....	3,810	10,213
JW Pharmaceutical Corp.....	2,137	39,367
JYP Entertainment Corp.....	1,413	60,602
Kakao Corp.....	1,346	77,726
* Kakao Games Corp.....	548	21,482
* Kangstem Biotech Co. Ltd.....	4,617	11,612
* Kangwon Land, Inc.....	1,249	24,966
KAON Media Co. Ltd.....	1,734	11,088
KB Financial Group, Inc.....	27,668	1,029,026
KC Co. Ltd.....	779	11,708
KC Tech Co. Ltd.....	1,264	17,391
KCC Corp.....	299	67,230
KCC Glass Corp.....	1,813	66,982
KCTC.....	5,481	20,146
* KEC Corp.....	8,650	18,255
KEPCO Engineering & Construction Co., Inc.....	468	23,706
KEPCO Plant Service & Engineering Co. Ltd.....	928	27,403
KG Chemical Corp.....	2,289	49,701
KG Dongbu Steel.....	5,075	48,177
KG Eco Technology Service Co. Ltd.....	1,536	18,133
Kginicis Co. Ltd.....	2,290	24,387
KGMobilians Co. Ltd.....	4,218	22,785
* KH FEELUX Co. Ltd.....	4,075	4,566
KH Vatec Co. Ltd.....	2,568	42,297
Kia Corp.....	10,558	661,009
KINX, Inc.....	249	9,986
KISCO Corp.....	1,751	9,215
KISCO Holdings Co. Ltd.....	743	8,094
KISWIRE Ltd.....	1,778	28,834
KIWOOM Securities Co. Ltd.....	1,927	125,481
* KleanNara Co. Ltd.....	3,082	8,617
* KMW Co. Ltd.....	986	24,171
Knotus Co. Ltd.....	2,130	11,636
Koentec Co. Ltd.....	4,885	31,677
Koh Young Technology, Inc.....	3,508	38,191
# Kolmar BNH Co. Ltd.....	1,143	23,954
Kolmar Korea Co. Ltd.....	1,212	36,328
Kolmar Korea Holdings Co. Ltd.....	1,156	15,936
Kolon Corp.....	1,560	30,161
Kolon Global Corp.....	638	9,663
Kolon Industries, Inc.....	3,084	130,198
Kolon Plastic, Inc.....	1,796	16,612
KoMiCo Ltd.....	973	38,624
* KONA I Co. Ltd.....	1,584	21,017
Korea Aerospace Industries Ltd.....	2,757	121,251
Korea Alcohol Industrial Co. Ltd.....	2,015	16,633
Korea Asset In Trust Co. Ltd.....	8,546	22,801
Korea Cast Iron Pipe Industries Co. Ltd.....	2,807	17,473
* Korea Circuit Co. Ltd.....	2,563	40,578
Korea District Heating Corp.....	321	7,940
* Korea Electric Power Corp., Sponsored ADR.....	22,676	195,467

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Korea Electric Terminal Co. Ltd.....	771	\$ 33,477
Korea Electronic Certification Authority, Inc.....	1,697	7,963
Korea Electronic Power Industrial Development Co. Ltd.....	1,696	13,958
Korea Gas Corp.....	1,878	53,837
Korea Investment Holdings Co. Ltd.....	4,784	232,783
* Korea Line Corp.....	20,681	38,103
Korea Petrochemical Ind Co. Ltd.....	473	46,378
Korea Pharma Co. Ltd.....	508	13,204
Korea Real Estate Investment & Trust Co. Ltd.....	27,760	35,867
* Korea Shipbuilding & Offshore Engineering Co. Ltd.....	1,783	116,515
Korea United Pharm, Inc.....	1,026	20,302
Korea Zinc Co. Ltd.....	351	129,040
* Korean Air Lines Co. Ltd.....	15,403	300,962
Korean Reinsurance Co.....	12,170	82,613
* KOSES Co. Ltd.....	1,922	15,107
* KPM Tech Co. Ltd.....	13,698	5,407
* KPS Corp.....	1,369	6,338
KSIGN Co. Ltd.....	9,317	13,122
KSS LINE Ltd.....	2,515	19,881
* KT Alpha Co. Ltd.....	1,760	8,461
KT Skylife Co. Ltd.....	4,497	31,145
KT&G Corp.....	3,910	246,443
KTB Investment & Securities Co. Ltd.....	6,783	23,759
KTCS Corp.....	4,968	8,384
Kukdo Chemical Co. Ltd.....	314	12,294
* Kukdong Corp.....	9,718	13,083
* Kumho HT, Inc.....	28,694	28,398
Kumho Petrochemical Co. Ltd.....	2,442	243,941
* Kumho Tire Co., Inc.....	17,286	47,200
KUMHOE&C Co. Ltd.....	4,642	29,734
Kumkang Kind Co. Ltd.....	2,884	15,953
Kwang Dong Pharmaceutical Co. Ltd.....	7,860	39,348
Kyeryong Construction Industrial Co. Ltd.....	1,502	28,414
Kyobo Securities Co. Ltd.....	3,015	15,008
Kyochon F&B Co. Ltd.....	1,020	9,691
Kyongbo Pharmaceutical Co. Ltd.....	1,496	8,288
Kyung Dong Navien Co. Ltd.....	932	28,719
Kyungbang Co. Ltd.....	863	8,759
* Kyungchang Industrial Co. Ltd.....	5,172	10,440
Kyungdong Pharm Co. Ltd.....	2,400	16,647
Kyung-In Synthetic Corp.....	5,621	25,405
L&C Bio Co. Ltd.....	1,035	23,968
* L&F Co. Ltd.....	151	26,720
LabGenomics Co. Ltd.....	2,541	15,380
* Lake Materials Co. Ltd.....	2,570	10,049
LB Semicon, Inc.....	4,394	32,164
LEADCORP, Inc.....	2,656	16,954
Lee Ku Industrial Co. Ltd.....	6,694	16,688
LEENO Industrial, Inc.....	782	79,472
LF Corp.....	2,010	27,048
LG Chem Ltd.....	1,045	486,713
LG Corp.....	4,297	268,200
LG Display Co. Ltd.....	24,599	290,817
LG Electronics, Inc.....	10,860	792,154
LG HelloVision Co. Ltd.....	10,052	44,229
LG Household & Health Care Ltd.....	343	206,153
LG Innotek Co. Ltd.....	790	221,500
LG Uplus Corp.....	24,070	231,941
LIG Nex1 Co. Ltd.....	424	28,846

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Lion Chemtech Co. Ltd.....	1,629	\$ 11,309
* Lock & Lock Co. Ltd.....	3,151	20,062
* Longtu Korea, Inc.....	2,949	11,819
LOT Vacuum Co. Ltd.....	1,515	14,702
Lotte Chemical Corp.....	749	101,907
Lotte Chilsung Beverage Co. Ltd.....	205	28,026
Lotte Confectionery Co. Ltd.....	379	34,295
Lotte Corp.....	2,057	59,204
* Lotte Data Communication Co.....	676	14,257
LOTTE Fine Chemical Co. Ltd.....	1,899	96,331
LOTTE Himart Co. Ltd.....	1,442	19,130
* Lotte Non-Life Insurance Co. Ltd.....	6,547	8,470
Lotte Shopping Co. Ltd.....	687	50,542
LS Cable & System Asia Ltd.....	2,162	12,188
LS Corp.....	2,131	96,708
LS Electric Co. Ltd.....	1,285	57,442
* LVMC Holdings.....	9,474	21,639
LX Hausys Ltd.....	1,325	44,525
* LX Holdings Corp.....	8,074	54,361
LX International Corp.....	5,687	144,100
LX Semicon Co. Ltd.....	1,216	93,565
Macquarie Korea Infrastructure Fund.....	15,139	151,601
Macrogen, Inc.....	1,286	25,944
Maeil Dairies Co. Ltd.....	726	33,235
MAKUS, Inc.....	3,327	21,447
Mando Corp.....	2,519	111,356
Mcnex Co. Ltd.....	1,132	29,087
* ME2ON Co. Ltd.....	4,221	15,052
* MEDICOX Co. Ltd.....	2,157	14,640
* Medipost Co. Ltd.....	1,236	20,179
* Medy-Tox, Inc.....	439	39,070
Meerecompany, Inc.....	518	8,488
MegaStudy Co. Ltd.....	1,099	9,531
MegaStudyEdu Co. Ltd.....	923	62,763
Meritz Financial Group, Inc.....	4,371	88,291
Meritz Fire & Marine Insurance Co. Ltd.....	2,411	64,092
Meritz Securities Co. Ltd.....	28,002	104,514
* Mgame Corp.....	2,503	15,059
* MiCo BioMed Co. Ltd.....	1,427	12,860
MiCo Ltd.....	6,596	46,711
Mirae Asset Life Insurance Co. Ltd.....	8,233	19,386
Mirae Asset Securities Co. Ltd.....	28,952	147,130
Mirae Asset Venture Investment Co. Ltd.....	2,643	12,695
Miwon Commercial Co. Ltd.....	170	23,623
Miwon Specialty Chemical Co. Ltd.....	129	19,316
MK Electron Co. Ltd.....	3,010	28,256
MNTech Co. Ltd.....	4,512	30,015
* Monalisa Co. Ltd.....	6,032	16,107
Moorim P&P Co. Ltd.....	2,932	10,141
Motonic Corp.....	1,465	9,730
* Motrex Co. Ltd.....	1,326	12,612
Mr Blue Corp.....	2,830	12,774
Muhak Co. Ltd.....	1,568	8,452
Multicampus Co. Ltd.....	345	11,220
* MyungMoon Pharm Co. Ltd.....	2,953	7,508
* N2Tech Co. Ltd.....	13,950	14,658
Namhae Chemical Corp.....	4,707	35,189
* Namsun Aluminum Co. Ltd.....	10,799	19,294
Namyang Dairy Products Co. Ltd.....	39	11,082

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* NanoenTek, Inc.....	3,549	\$ 15,204
Nasmedia Co. Ltd.....	541	10,351
* Nature & Environment Co. Ltd.....	15,071	17,413
NAVER Corp.....	1,121	224,246
NCSOFT Corp.....	374	107,446
* NDFOS Co. Ltd.....	1,361	7,795
NeoPharm Co. Ltd.....	876	13,967
* Neowiz.....	1,605	34,221
Neowiz Holdings Corp.....	558	13,754
* Nepes Ark Corp.....	618	14,409
* NEPES Corp.....	2,652	41,582
Ω Netmarble Corp.....	872	48,496
New Power Plasma Co. Ltd.....	3,857	13,908
Newtree Co. Ltd.....	473	4,562
Nexen Tire Corp.....	5,610	26,765
* Nexon Games Co. Ltd.....	2,003	35,030
* Next Entertainment World Co. Ltd.....	1,627	9,391
* NextEye Co. Ltd.....	11,260	6,586
NEXTIN, Inc.....	747	36,636
NH Investment & Securities Co. Ltd.....	15,578	119,423
* NHN Corp.....	1,956	41,227
* NHN KCP Corp.....	2,785	28,716
NI Steel Co. Ltd.....	4,723	18,174
NICE Holdings Co. Ltd.....	4,227	45,765
Nice Information & Telecommunication, Inc.....	826	16,102
NICE Information Service Co. Ltd.....	3,946	47,987
NICE Total Cash Management Co. Ltd.....	2,475	9,666
Nong Shim Holdings Co. Ltd.....	301	15,719
Nong Woo Bio Co. Ltd.....	1,680	13,095
NongShim Co. Ltd.....	176	37,881
NOROO Paint & Coatings Co. Ltd.....	2,120	14,857
NOVAREX Co. Ltd.....	413	10,184
NPC.....	4,067	29,686
Oceanbridge Co. Ltd.....	923	9,047
OCI Co. Ltd.....	2,327	220,260
Orion Corp.....	1,495	115,737
Orion Holdings Corp.....	2,816	32,655
Osstem Implant Co. Ltd.....	1,162	99,375
*†† Osung Advanced Materials Co. Ltd.....	9,664	11,995
Ottogi Corp.....	122	42,195
Paik Kwang Industrial Co. Ltd.....	4,701	15,996
* Pan Entertainment Co. Ltd.....	3,948	11,028
Pan Ocean Co. Ltd.....	32,229	140,291
Pang Rim Co. Ltd.....	5,498	14,652
* Pan-Pacific Co. Ltd.....	5,121	7,211
* Paradise Co. Ltd.....	6,449	67,525
Park Systems Corp.....	373	28,621
Partron Co. Ltd.....	6,922	46,078
Paseco Co. Ltd.....	1,000	11,546
* Pearl Abyss Corp.....	692	28,509
People & Technology, Inc.....	2,122	75,089
PharmaResearch Co. Ltd.....	453	25,384
* PharmGen Science, Inc.....	1,673	9,788
* Pharmicell Co. Ltd.....	2,387	21,205
* Philoptics Co. Ltd.....	2,005	11,294
*†† Philosys Healthcare Co. Ltd.....	24,311	24,421
PI Advanced Materials Co. Ltd.....	1,884	54,145
* Playgram Co. Ltd.....	9,718	8,817
Point Engineering Co. Ltd.....	7,996	16,244

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Polaris Office Corp.....	8,411	\$ 9,549
Poongsan Corp.....	3,794	81,088
Poongsan Holdings Corp.....	943	19,959
POSCO Chemical Co. Ltd.....	304	30,853
POSCO Holdings, Inc.....	6,580	1,228,867
Posco ICT Co. Ltd.....	1,919	8,621
Posco International Corp.....	2,955	46,876
POSCO Steeleon Co. Ltd.....	421	12,060
* Power Logics Co. Ltd.....	3,293	15,823
* PowerNet Technologies Corp.....	4,354	13,698
Protec Co. Ltd.....	642	12,174
PSK, Inc.....	1,421	43,484
Pulmuone Co. Ltd.....	1,115	11,620
Pungkuk Ethanol Co. Ltd.....	987	11,605
QSI Co. Ltd.....	1,042	10,165
Rayence Co. Ltd.....	1,013	8,253
RFHIC Corp.....	821	14,491
* RFTech Co. Ltd.....	6,418	26,747
S&S Tech Corp.....	1,039	16,844
S-1 Corp.....	1,073	52,658
Sajo Industries Co. Ltd.....	304	10,220
Sajodaerim Corp.....	737	14,197
* Sajodongaone Co. Ltd.....	12,597	13,854
* Sam Chun Dang Pharm Co. Ltd.....	403	10,883
* SAM KANG M&T Co. Ltd.....	1,383	24,704
Sam Young Electronics Co. Ltd.....	2,072	17,289
Sam Yung Trading Co. Ltd.....	1,734	18,239
* Sambu Engineering & Construction Co. Ltd.....	10,336	16,084
Samchully Co. Ltd.....	310	44,136
Samchuly Bicycle Co. Ltd.....	1,853	10,972
SAMHWA Paints Industrial Co. Ltd.....	1,542	8,361
Samick THK Co. Ltd.....	1,032	10,675
Samji Electronics Co. Ltd.....	1,143	9,264
Samjin Pharmaceutical Co. Ltd.....	955	18,140
Samkee Corp.....	3,519	9,266
Sammok S-Form Co. Ltd.....	925	14,115
SAMPYO Cement Co. Ltd.....	3,599	11,818
*Ω Samsung Biologics Co. Ltd.....	245	163,186
Samsung C&T Corp.....	2,379	220,851
Samsung Card Co. Ltd.....	1,793	44,245
Samsung Climate Control Co. Ltd.....	761	6,078
Samsung Electro-Mechanics Co. Ltd.....	4,587	505,117
Samsung Electronics Co. Ltd.....	276,010	13,064,972
Samsung Electronics Co. Ltd., GDR.....	489	570,174
* Samsung Engineering Co. Ltd.....	10,072	152,454
Samsung Fire & Marine Insurance Co. Ltd.....	2,811	427,052
* Samsung Heavy Industries Co. Ltd.....	30,245	131,118
Samsung Life Insurance Co. Ltd.....	3,411	159,453
* Samsung Pharmaceutical Co. Ltd.....	6,144	16,408
Samsung Publishing Co. Ltd.....	858	17,519
Samsung SDI Co. Ltd.....	711	312,520
Samsung SDS Co. Ltd.....	1,257	131,844
Samsung Securities Co. Ltd.....	6,832	184,280
SAMT Co. Ltd.....	10,593	30,783
Samwha Capacitor Co. Ltd.....	1,209	40,015
Samyang Corp.....	328	10,677
Samyang Holdings Corp.....	446	25,831
Samyang Packaging Corp.....	687	10,258
Samyang Tongsang Co. Ltd.....	397	16,416

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Sangbo Corp.....	5,925	\$ 7,112
Sangsangin Co. Ltd.....	5,258	36,806
Sangsin Energy Display Precision Co. Ltd.....	1,390	19,209
SaraminHR Co. Ltd.....	650	17,081
Satrec Initiative Co. Ltd.....	279	7,620
* SBI Investment Korea Co. Ltd.....	14,785	16,744
* SBW.....	40,276	17,315
* SDN Co. Ltd.....	8,700	18,057
Seah Besteel Holdings Corp.....	2,587	31,016
SeAH Steel Corp.....	268	32,588
SeAH Steel Holdings Corp.....	397	47,316
Sebang Co. Ltd.....	1,558	14,114
Sebang Global Battery Co. Ltd.....	1,066	44,378
Seegene, Inc.....	3,206	98,333
Segyung Hitech Co. Ltd.....	1,125	18,012
Sejin Heavy Industries Co. Ltd.....	2,142	10,670
Sejong Industrial Co. Ltd.....	2,509	11,747
Sejong Telecom, Inc.....	22,445	14,196
Sempio Foods Co.....	302	8,630
Seobu T&D.....	4,813	29,645
Seohan Co. Ltd.....	16,327	17,513
Seohee Construction Co. Ltd.....	27,909	31,472
Seojin System Co. Ltd.....	4,325	53,432
Seoul Auction Co. Ltd.....	840	12,919
Seoul City Gas Co. Ltd.....	119	22,014
Seoul Semiconductor Co. Ltd.....	4,735	41,340
Seoul Viosys Co. Ltd.....	1,190	7,100
Seoulin Bioscience Co. Ltd.....	1,079	12,257
Seowon Co. Ltd.....	9,670	11,199
Seoyon Co. Ltd.....	1,996	10,806
Seoyon E-Hwa Co. Ltd.....	2,282	15,681
* Sewon E&C Co. Ltd.....	22,962	15,773
Sewoon Medical Co. Ltd.....	2,954	7,971
SFA Engineering Corp.....	1,342	43,777
* SFA Semicon Co. Ltd.....	7,209	30,503
S-Fuelcell Co. Ltd.....	447	7,787
* SG Corp.....	24,663	11,214
SGC e Tec E&C Co. Ltd.....	283	9,865
SGC Energy Co. Ltd.....	1,431	38,530
SH Energy & Chemical Co. Ltd.....	13,146	10,513
Shin Heung Energy & Electronics Co. Ltd.....	572	24,156
* Shin Poong Pharmaceutical Co. Ltd.....	1,112	24,354
Shindaeyang Paper Co. Ltd.....	282	19,244
Shinhan Financial Group Co. Ltd.....	32,639	898,852
Shinsegae Engineering & Construction Co. Ltd.....	344	6,921
Shinsegae Food Co. Ltd.....	207	9,576
Shinsegae Information & Communication Co. Ltd.....	640	6,969
Shinsegae International, Inc.....	1,510	35,776
Shinsegae, Inc.....	763	128,602
Shinsung Delta Tech Co. Ltd.....	1,878	16,724
* Shinsung E&G Co. Ltd.....	7,337	11,715
* Shinwon Construction Co. Ltd.....	1,815	10,383
Shinwon Corp.....	11,704	15,459
Shinyoung Securities Co. Ltd.....	243	10,465
* Showbox Corp.....	3,873	15,759
Simmtech Co. Ltd.....	2,296	71,934
SIMMTECH HOLDINGS Co. Ltd.....	3,328	10,230
SIMPAC, Inc.....	3,447	17,238
Sindoh Co. Ltd.....	394	9,616

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	1,135	\$ 8,525
*	329	19,780
	1,206	97,771
	1,367	27,144
	1,214	33,678
	291	25,254
	43,510	3,289,217
*	2,660	385,032
	25,186	84,331
*	1,180	7,732
	75,436	44,274
	1,288	53,163
	2,771	470,021
	1,109	116,565
	1,509	36,496
	785	41,932
*††	3,420	6,684
	1,819	9,741
	894	30,323
*	3,552	8,369
	3,678	262,151
*	2,404	7,794
*	2,601	10,588
*	2,616	43,290
	430	13,890
	1,801	26,300
	4,768	11,372
	242	43,526
	808	13,219
	215	13,103
	1,223	13,904
	410	12,036
	9,587	49,282
	366	25,522
	4,814	30,159
*	765	45,075
	954	26,672
	482	34,954
	3,035	26,092
*	5,726	9,305
	4,045	30,465
	6,261	25,919
	2,257	18,798
*	9,067	23,614
	880	11,445
	615	16,910
	2,222	10,821
	49	33,978
	3,732	19,729
*	30,261	41,137
*	5,487	10,801
*	291	10,976
	2,450	26,514
	1,437	19,367
	1,750	20,758
	1,799	29,081
*	3,017	10,552
*	770	9,043
	2,440	24,574

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
TKG Huchems Co. Ltd.....	1,867	\$ 28,942
Tokai Carbon Korea Co. Ltd.....	558	55,167
Tongyang Life Insurance Co. Ltd.....	9,057	37,725
Tongyang, Inc.....	20,943	19,332
* Toptec Co. Ltd.....	2,631	14,985
Tovis Co. Ltd.....	2,381	16,714
Tplex Co. Ltd.....	5,328	18,368
TS Corp.....	5,517	13,090
TSE Co. Ltd.....	504	25,700
* TY Holdings Co. Ltd.....	2,585	36,769
TYM Corp.....	11,461	24,417
UBCare Co. Ltd.....	1,821	8,607
Ubiquoss Holdings, Inc.....	774	9,636
Ubiquoss, Inc.....	1,157	15,007
* Ubivelox, Inc.....	872	10,855
* Uju Electronics Co. Ltd.....	590	9,983
* Unick Corp.....	2,433	12,769
Unid Co. Ltd.....	893	66,305
Union Semiconductor Equipment & Materials Co. Ltd.....	2,829	16,743
Uniquet Corp.....	2,292	16,559
* Unitekno Co. Ltd.....	1,430	6,399
* UniTest, Inc.....	1,170	17,278
UTI, Inc.....	1,059	20,484
Value Added Technology Co. Ltd.....	1,197	30,548
* Vidente Co. Ltd.....	9,499	86,792
Vieworks Co. Ltd.....	919	29,076
* Vina Tech Co. Ltd.....	305	10,247
* Vivien Corp.....	6,219	8,637
* VT GMP Co. Ltd.....	1,560	6,525
Webcash Corp.....	621	7,956
* Webzen, Inc.....	2,170	32,712
Welcron Co. Ltd.....	2,905	8,159
Wemade Co. Ltd.....	694	31,809
* Wemade Play Co. Ltd.....	1,336	23,160
Whanin Pharmaceutical Co. Ltd.....	1,569	20,728
Wiable Corp.....	4,391	9,185
Winix, Inc.....	843	8,026
Wins Co. Ltd.....	1,231	13,762
WiSoL Co. Ltd.....	3,466	23,859
* WONIK CUBE Corp.....	6,298	13,016
* Wonik Holdings Co. Ltd.....	7,724	24,083
WONIK IPS Co. Ltd.....	1,593	38,832
Wonik Materials Co. Ltd.....	1,324	32,518
* Wonik Pne Co. Ltd.....	940	15,341
Wonik QnC Corp.....	2,337	46,238
Woojin, Inc.....	2,507	25,173
Woongjin Thinkbig Co. Ltd.....	4,225	8,295
* Wooree Bio Co. Ltd.....	6,049	17,910
Woori Financial Group, Inc.....	38,067	349,329
Woori Investment Bank Co. Ltd.....	40,432	28,466
Woorison F&G Co. Ltd.....	5,749	8,484
* Woosu AMS Co. Ltd.....	3,141	9,643
* Woowon Development Co. Ltd.....	2,680	8,789
Worldex Industry & Trading Co. Ltd.....	1,485	23,122
Y G-1 Co. Ltd.....	5,037	27,675
YAS Co. Ltd.....	886	6,584
* Y-entec Co. Ltd.....	2,199	17,658
YG Entertainment, Inc.....	766	32,602
* YG PLUS.....	3,007	14,598

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* YIK Corp.....	4,133	\$ 13,863
YMC Co. Ltd.....	1,463	6,967
Yonwoo Co. Ltd.....	716	9,659
Youlchon Chemical Co. Ltd.....	1,117	20,176
Young Poong Corp.....	73	30,857
Young Poong Precision Corp.....	1,259	8,435
Youngone Corp.....	2,798	87,070
Youngone Holdings Co. Ltd.....	1,355	50,100
Yuanta Securities Korea Co. Ltd.....	19,822	44,119
Yuhan Corp.....	553	24,620
* Yungjin Pharmaceutical Co. Ltd.....	2,649	7,292
Zeus Co. Ltd.....	1,299	26,016
Zinus, Inc.....	1,334	48,776
TOTAL SOUTH KOREA.....		<u>57,937,501</u>
TAIWAN — (22.9%)		
ABC Taiwan Electronics Corp.....	17,000	12,719
Abico Avy Co. Ltd.....	18,000	12,594
Ability Enterprise Co. Ltd.....	30,000	25,168
AcBel Polytech, Inc.....	50,000	53,784
Accton Technology Corp.....	29,000	242,030
Acer, Inc.....	371,000	281,488
ACES Electronic Co. Ltd.....	27,882	36,580
Acter Group Corp. Ltd.....	7,000	44,690
Action Electronics Co. Ltd.....	31,000	13,349
ADATA Technology Co. Ltd.....	39,000	76,332
Addcn Technology Co. Ltd.....	3,549	23,610
Advanced Analog Technology, Inc.....	4,000	6,979
Advanced Ceramic X Corp.....	7,000	43,734
Advanced Energy Solution Holding Co. Ltd.....	1,000	35,832
Advanced International Multitech Co. Ltd.....	13,000	35,709
* Advanced Optoelectronic Technology, Inc.....	18,000	12,132
Advanced Power Electronics Corp.....	12,000	44,813
Advantech Enterprise Co. Ltd.....	55,000	41,648
Advantech Co. Ltd.....	9,000	103,538
Aerospace Industrial Development Corp.....	59,000	70,747
AGV Products Corp.....	45,000	16,443
Airtac International Group.....	5,000	137,059
Alchip Technologies Ltd.....	8,000	190,119
Alcor Micro Corp.....	18,000	22,923
Alexander Marine Co. Ltd.....	5,000	33,632
* ALI Corp.....	44,000	36,412
All Ring Tech Co. Ltd.....	6,000	15,410
Allied Circuit Co. Ltd.....	4,000	14,530
Allied Supreme Corp.....	5,000	44,330
Allis Electric Co. Ltd.....	20,000	22,901
Alltek Technology Corp.....	33,480	39,120
Alltop Technology Co. Ltd.....	8,000	40,565
Alpha Networks, Inc.....	35,000	36,687
Altek Corp.....	36,000	45,476
Amazing Microelectronic Corp.....	8,000	31,446
* Ambassador Hotel.....	42,000	46,213
AMICCOM Electronics Corp.....	12,000	13,553
Ampire Co. Ltd.....	18,000	15,831
AMPOC Far-East Co. Ltd.....	8,000	11,487
AmTRAN Technology Co. Ltd.....	75,000	30,594
Anpec Electronics Corp.....	7,000	29,490
Apacer Technology, Inc.....	10,000	13,293
APCB, Inc.....	19,000	11,086

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Apex Biotechnology Corp.....	25,000	\$ 23,339
Apex International Co. Ltd.....	13,000	26,682
Apogee Optocom Co. Ltd.....	7,000	14,353
Arcadyan Technology Corp.....	22,000	91,703
Ardentec Corp.....	83,000	114,528
Argosy Research, Inc.....	9,000	22,235
ASE Technology Holding Co. Ltd.....	256,000	745,995
Asia Cement Corp.....	163,000	226,180
Asia Optical Co., Inc.....	38,000	80,007
* Asia Pacific Telecom Co. Ltd.....	351,000	80,650
Asia Polymer Corp.....	65,000	56,497
Asia Tech Image, Inc.....	9,000	15,727
Asia Vital Components Co. Ltd.....	48,000	190,393
ASIX Electronics Corp.....	7,000	31,069
ASMedia Technology, Inc.....	1,000	32,791
ASPEED Technology, Inc.....	2,200	141,996
ASROCK, Inc.....	8,000	26,968
Asustek Computer, Inc.....	52,000	490,549
Aten International Co. Ltd.....	12,000	29,814
AU Optronics Corp.....	988,000	443,651
Audix Corp.....	14,000	22,224
AURAS Technology Co. Ltd.....	8,000	47,427
Aurora Corp.....	9,000	25,719
Avalue Technology, Inc.....	11,000	24,025
Aver Information, Inc.....	9,000	12,968
Axiomtek Co. Ltd.....	9,000	18,180
Bafang Yunji International Co. Ltd.....	5,000	24,785
Bank of Kaohsiung Co. Ltd.....	51,500	22,941
Basso Industry Corp.....	31,000	43,576
BenQ Materials Corp.....	35,000	36,629
BES Engineering Corp.....	217,000	64,127
* Billion Electric Co. Ltd.....	19,000	11,584
Bin Chuan Enterprise Co. Ltd.....	17,000	14,621
Bionet Corp.....	11,000	15,156
Bioteque Corp.....	8,000	28,192
Bizlink Holding, Inc.....	9,000	97,072
Bora Pharmaceuticals Co. Ltd.....	4,000	31,537
Bright Led Electronics Corp.....	19,000	10,243
Brighton-Best International Taiwan, Inc.....	59,000	68,060
Brilliant Network & Automation Integrated System Co. Ltd.....	3,000	10,351
Browave Corp.....	12,000	20,890
* C Sun Manufacturing Ltd.....	20,600	30,464
Cameo Communications, Inc.....	36,000	10,633
Capital Futures Corp.....	12,000	14,202
Capital Securities Corp.....	259,000	98,994
Career Technology MFG. Co. Ltd.....	54,000	41,126
Carnival Industrial Corp.....	28,000	9,467
Castles Technology Co. Ltd.....	15,261	33,008
Caswell, Inc.....	5,000	15,087
Catcher Technology Co. Ltd.....	48,000	274,149
Cathay Financial Holding Co. Ltd.....	231,000	352,403
Cathay Real Estate Development Co. Ltd.....	100,000	55,157
Cayman Engley Industrial Co. Ltd.....	7,000	13,664
CCP Contact Probes Co. Ltd.....	11,000	23,390
Celxpert Energy Corp.....	11,000	11,767
Center Laboratories, Inc.....	56,000	109,680
Central Reinsurance Co. Ltd.....	32,000	22,425
Century Iron & Steel Industrial Co. Ltd.....	15,000	51,300
Chailease Holding Co. Ltd.....	82,750	588,498

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Chain Chon Industrial Co. Ltd.....	23,032	\$ 13,117
Champion Building Materials Co. Ltd.....	38,000	12,136
Champion Microelectronic Corp.....	10,000	16,501
Chang Hwa Commercial Bank Ltd.....	197,000	117,301
Chang Wah Electromaterials, Inc.....	58,000	64,475
Chang Wah Technology Co. Ltd.....	16,000	41,534
Channel Well Technology Co. Ltd.....	35,000	38,661
Charoen Pokphand Enterprise.....	20,000	52,505
CHC Healthcare Group.....	16,000	19,576
CHC Resources Corp.....	7,000	10,911
Chen Full International Co. Ltd.....	11,000	13,507
Chenbro Micom Co. Ltd.....	12,000	27,850
Cheng Loong Corp.....	122,000	110,543
Cheng Mei Materials Technology Corp.....	117,000	36,560
Cheng Shin Rubber Industry Co. Ltd.....	208,000	246,843
Cheng Uei Precision Industry Co. Ltd.....	62,000	67,507
Chia Chang Co. Ltd.....	24,000	31,231
Chia Hsin Cement Corp.....	68,000	41,552
Chicony Electronics Co. Ltd.....	48,000	127,291
Chicony Power Technology Co. Ltd.....	25,000	61,081
Chief Telecom, Inc.....	3,000	30,107
Chieftek Precision Co. Ltd.....	6,000	14,904
China Airlines Ltd.....	350,000	267,441
China Bills Finance Corp.....	87,000	46,670
China Chemical & Pharmaceutical Co. Ltd.....	33,000	23,429
China Development Financial Holding Corp.....	607,000	262,765
China Electric Manufacturing Corp.....	60,000	38,473
China General Plastics Corp.....	76,000	64,090
China Man-Made Fiber Corp.....	226,000	58,761
China Metal Products.....	34,000	33,437
China Motor Corp.....	31,000	52,555
China Petrochemical Development Corp.....	570,490	195,304
China Steel Chemical Corp.....	19,000	74,247
China Steel Corp.....	847,000	788,613
China Steel Structure Co. Ltd.....	9,000	15,812
Chinese Maritime Transport Ltd.....	18,000	24,593
Ching Feng Home Fashions Co. Ltd.....	20,000	12,353
Chin-Poon Industrial Co. Ltd.....	62,000	59,185
Chipbond Technology Corp.....	104,000	190,605
ChipMOS Technologies, Inc.....	114,000	135,410
Chlitina Holding Ltd.....	4,000	24,702
Chong Hong Construction Co. Ltd.....	30,000	72,711
Chroma ATE, Inc.....	18,000	103,924
Chun Yuan Steel Industry Co. Ltd.....	58,000	30,558
Chung Hsin Electric & Machinery Manufacturing Corp.....	65,000	126,898
Chung Hung Steel Corp.....	114,000	96,568
Chung Hwa Food Industrial Co. Ltd.....	3,000	10,235
Chung Hwa Pulp Corp.....	49,000	27,821
Chunghwa Chemical Synthesis & Biotech Co. Ltd.....	7,000	14,003
Chunghwa Precision Test Tech Co. Ltd.....	3,000	45,832
Chunghwa Telecom Co. Ltd., Sponsored ADR.....	9,082	364,824
Chunghwa Telecom Co. Ltd.....	19,000	77,102
Cleanaway Co. Ltd.....	14,000	81,565
Clevo Co.....	57,000	60,332
CMC Magnetics Corp.....	187,000	47,053
Compal Electronics, Inc.....	287,000	219,176
Compeq Manufacturing Co. Ltd.....	115,000	188,475
Concord Securities Co. Ltd.....	98,000	31,974
Continental Holdings Corp.....	46,000	44,918

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Contrel Technology Co. Ltd.....	22,000	\$ 11,412
Coretronic Corp.....	42,000	75,674
Co-Tech Development Corp.....	32,000	45,391
* CSBC Corp. Taiwan.....	94,000	56,584
CTBC Financial Holding Co. Ltd.....	805,000	618,457
CTCI Corp.....	68,000	101,058
CviLux Corp.....	10,000	12,084
CX Technology Co. Ltd.....	10,000	9,892
Cyberlink Corp.....	5,000	15,033
CyberPower Systems, Inc.....	8,000	19,211
CyberTAN Technology, Inc.....	40,000	40,869
Cypress Technology Co. Ltd.....	10,000	20,540
DA CIN Construction Co. Ltd.....	60,000	60,199
Dadi Early-Childhood Education Group Ltd.....	3,000	11,713
Da-Li Development Co. Ltd.....	55,000	50,551
Darfon Electronics Corp.....	39,000	52,417
* Darwin Precisions Corp.....	111,000	37,840
Daxin Materials Corp.....	11,000	26,228
De Licacy Industrial Co. Ltd.....	54,000	25,517
Delta Electronics, Inc.....	44,000	382,673
Depo Auto Parts Ind Co. Ltd.....	17,000	41,346
Dimerco Data System Corp.....	5,000	11,547
Dimerco Express Corp.....	23,000	57,460
D-Link Corp.....	73,000	42,181
Draytek Corp.....	16,000	16,313
Dynamic Electronics Co. Ltd.....	55,000	38,493
Dynapack International Technology Corp.....	18,000	44,349
E & R Engineering Corp.....	7,000	15,781
E Ink Holdings, Inc.....	9,000	59,209
E.Sun Financial Holding Co. Ltd.....	442,967	408,322
Eastern Media International Corp.....	53,000	47,064
Eclat Textile Co. Ltd.....	12,000	164,070
ECOVE Environment Corp.....	5,000	40,651
Edimax Technology Co. Ltd.....	40,000	17,893
Edison Opto Corp.....	21,000	11,609
Edom Technology Co. Ltd.....	25,000	24,690
eGalax_eMPIA Technology, Inc.....	14,560	30,171
Egis Technology, Inc.....	13,000	35,188
Elan Microelectronics Corp.....	38,000	138,397
* E-Lead Electronic Co. Ltd.....	8,000	20,527
E-Lead Electronic Co. Ltd.....	202	109
E-LIFE MALL Corp.....	17,000	46,165
Elite Advanced Laser Corp.....	21,000	29,542
Elite Material Co. Ltd.....	31,000	173,569
Elite Semiconductor Microelectronics Technology, Inc.....	43,000	118,410
Elitegroup Computer Systems Co. Ltd.....	53,000	39,208
eMemory Technology, Inc.....	4,000	159,010
Emerging Display Technologies Corp.....	24,000	17,485
Ennoconn Corp.....	7,272	52,616
Ennostar, Inc.....	95,000	158,047
* Epileds Technologies, Inc.....	19,000	10,853
Episil Technologies, Inc.....	14,000	48,171
Episil-Precision, Inc.....	10,086	28,560
Eris Technology Corp.....	3,000	21,958
Eson Precision Ind Co. Ltd.....	9,000	21,245
Eternal Materials Co. Ltd.....	120,000	129,053
* Etron Technology, Inc.....	5,000	8,641
Eurocharm Holdings Co. Ltd.....	4,000	20,558
* Eva Airways Corp.....	201,000	230,628

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* Everest Textile Co. Ltd.....	45,000	\$ 10,907
Evergreen International Storage & Transport Corp.....	77,000	75,386
Evergreen Marine Corp. Taiwan Ltd.....	228,000	732,650
Evergreen Steel Corp.....	19,000	40,238
Everlight Chemical Industrial Corp.....	44,000	29,496
Everlight Electronics Co. Ltd.....	76,000	105,999
Everspring Industry Co. Ltd.....	21,000	10,310
Excel Cell Electronic Co. Ltd.....	19,000	16,078
Excellence Opto, Inc.....	19,000	14,768
Excelliance Mos Corp.....	3,000	14,891
Excelsior Medical Co. Ltd.....	16,000	34,419
Far Eastern Department Stores Ltd.....	108,000	68,418
Far Eastern International Bank.....	273,000	103,278
Far Eastern New Century Corp.....	227,000	230,959
Far EasTone Telecommunications Co. Ltd.....	132,000	332,808
Faraday Technology Corp.....	23,000	121,325
Farglory F T Z Investment Holding Co. Ltd.....	20,000	31,812
Farglory Land Development Co. Ltd.....	49,000	103,226
* Federal Corp.....	48,000	31,137
Feedback Technology Corp.....	7,000	16,761
Feng Hsin Steel Co. Ltd.....	61,000	135,083
Feng TAY Enterprise Co. Ltd.....	23,000	128,849
First Copper Technology Co. Ltd.....	23,000	21,669
First Financial Holding Co. Ltd.....	476,000	429,963
First Hi-Tec Enterprise Co. Ltd.....	7,000	9,458
First Insurance Co. Ltd.....	24,000	11,724
* First Steamship Co. Ltd.....	76,000	24,688
FIT Holding Co. Ltd.....	41,000	40,124
Fittech Co. Ltd.....	9,000	34,185
FLEXium Interconnect, Inc.....	58,000	176,293
Flytech Technology Co. Ltd.....	15,000	45,224
FOCI Fiber Optic Communications, Inc.....	14,000	11,433
Forcecon Tech Co. Ltd.....	16,000	31,253
Formosa Advanced Technologies Co. Ltd.....	22,000	27,112
Formosa Chemicals & Fibre Corp.....	161,000	377,435
Formosa International Hotels Corp.....	6,000	34,490
Formosa Laboratories, Inc.....	24,000	37,291
Formosa Oilseed Processing Co. Ltd.....	10,000	16,827
Formosa Petrochemical Corp.....	19,000	53,730
Formosa Plastics Corp.....	80,000	246,746
Formosa Sumco Technology Corp.....	4,000	23,121
Formosa Taffeta Co. Ltd.....	103,000	89,279
Formosan Rubber Group, Inc.....	36,000	24,998
Formosan Union Chemical.....	34,000	27,627
Forward Electronics Co. Ltd.....	23,143	15,336
Founding Construction & Development Co. Ltd.....	16,000	9,292
Foxconn Technology Co. Ltd.....	59,000	97,352
Foxsemicon Integrated Technology, Inc.....	9,000	59,467
Franbo Lines Corp.....	20,000	14,233
Froch Enterprise Co. Ltd.....	40,000	29,812
FSP Technology, Inc.....	21,000	25,469
Fu Chun Shin Machinery Manufacture Co. Ltd.....	26,000	15,346
Fubon Financial Holding Co. Ltd.....	394,000	740,094
Fulgent Sun International Holding Co. Ltd.....	19,000	108,328
* Fulltech Fiber Glass Corp.....	107,000	45,794
Fusheng Precision Co. Ltd.....	16,000	98,623
Fwusow Industry Co. Ltd.....	50,000	34,394
G Shank Enterprise Co. Ltd.....	21,000	33,486
Gallant Precision Machining Co. Ltd.....	13,000	10,948

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Gamania Digital Entertainment Co. Ltd.....	12,000	\$ 23,800
* GCS Holdings, Inc.....	9,000	12,332
GEM Services, Inc.....	7,000	17,730
Gemtek Technology Corp.....	55,000	55,894
General Interface Solution Holding Ltd.....	44,000	115,236
Generalplus Technology, Inc.....	7,000	14,353
GeneReach Biotechnology Corp.....	6,000	15,974
Genius Electronic Optical Co. Ltd.....	12,000	159,401
GeoVision, Inc.....	14,000	13,850
Getac Holdings Corp.....	57,000	89,826
GFC Ltd.....	7,000	16,581
Giant Manufacturing Co. Ltd.....	22,000	179,999
* Giantplus Technology Co. Ltd.....	35,000	12,815
Gigabyte Technology Co. Ltd.....	55,000	169,944
Gigasolar Materials Corp.....	3,000	14,930
* Gigastorage Corp.....	51,000	37,728
Global Brands Manufacture Ltd.....	51,000	50,705
Global Lighting Technologies, Inc.....	12,000	22,313
Global Mixed Mode Technology, Inc.....	12,000	59,358
Global PMX Co. Ltd.....	7,000	40,595
Global Unichip Corp.....	5,000	85,083
Globalwafers Co. Ltd.....	18,000	272,670
Globe Union Industrial Corp.....	23,000	9,306
Gloria Material Technology Corp.....	44,000	45,897
* Glotech Industrial Corp.....	18,000	7,400
GMI Technology, Inc.....	18,000	11,102
Gold Circuit Electronics Ltd.....	62,000	169,547
Goldsun Building Materials Co. Ltd.....	121,000	100,212
Good Will Instrument Co. Ltd.....	15,000	12,987
Gourmet Master Co. Ltd.....	13,000	46,012
Grand Fortune Securities Co. Ltd.....	27,000	13,530
Grand Pacific Petrochemical.....	128,000	85,057
Grand Process Technology Corp.....	5,000	38,433
Grape King Bio Ltd.....	20,000	88,547
Great China Metal Industry.....	13,000	10,967
Great Taipei Gas Co. Ltd.....	36,000	39,819
Great Tree Pharmacy Co. Ltd.....	6,000	63,831
Great Wall Enterprise Co. Ltd.....	82,000	134,173
Greatek Electronics, Inc.....	48,000	99,465
Group Up Industrial Co. Ltd.....	5,000	13,257
GTM Holdings Corp.....	11,000	8,975
Hannstar Board Corp.....	58,000	62,947
HannStar Display Corp.....	328,000	107,602
HannsTouch Solution, Inc.....	104,000	32,664
Harmony Electronics Corp.....	9,000	10,984
Harvatek Corp.....	22,000	14,215
Heran Co. Ltd.....	4,000	14,186
Hey Song Corp.....	42,000	47,193
Hi-Clearance, Inc.....	7,000	36,271
Highlight Tech Corp.....	12,000	19,587
Highwealth Construction Corp.....	44,000	66,758
Hiroca Holdings Ltd.....	9,000	16,954
Hitron Technology, Inc.....	19,000	18,891
Hiwin Technologies Corp.....	20,000	144,575
Ho Tung Chemical Corp.....	88,000	27,543
Hocheng Corp.....	28,000	10,701
Hold-Key Electric Wire & Cable Co. Ltd.....	28,000	11,534
Holiday Entertainment Co. Ltd.....	7,000	12,822
Holtek Semiconductor, Inc.....	26,000	70,226

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Holy Stone Enterprise Co. Ltd.....	22,000	\$ 67,302
Hon Hai Precision Industry Co. Ltd.....	324,000	1,184,138
Hong Pu Real Estate Development Co. Ltd.....	22,000	15,790
Hong TAI Electric Industrial.....	52,000	29,955
Hong YI Fiber Industry Co.....	13,000	8,093
Horizon Securities Co. Ltd.....	57,240	21,485
Hotai Finance Co. Ltd.....	12,000	41,421
Hotai Motor Co. Ltd.....	11,000	222,782
Hsin Kuang Steel Co. Ltd.....	40,000	47,349
Hsin Yung Chien Co. Ltd.....	6,000	20,687
Hsing TA Cement Co.....	21,000	13,953
* HTC Corp.....	32,000	70,241
Hu Lane Associate, Inc.....	11,000	55,761
HUA ENG Wire & Cable Co. Ltd.....	57,000	27,957
* Hua Jung Components Co. Ltd.....	30,000	10,122
Hua Nan Financial Holdings Co. Ltd.....	276,000	213,518
Hua Yu Lien Development Co. Ltd.....	7,000	13,719
Huaku Development Co. Ltd.....	45,000	134,837
Huikwang Corp.....	14,000	20,329
Hung Ching Development & Construction Co. Ltd.....	21,000	17,529
Hung Sheng Construction Ltd.....	58,000	47,633
Hwa Fong Rubber Industrial Co. Ltd.....	18,000	8,618
Hycon Technology Corp.....	4,000	11,198
IBF Financial Holdings Co. Ltd.....	319,000	150,537
Ichia Technologies, Inc.....	28,000	13,520
* Ideal Bike Corp.....	35,000	13,049
IEI Integration Corp.....	17,000	31,121
Infotrend Technology, Inc.....	28,000	14,087
Info-Tek Corp.....	10,000	21,544
Innodisk Corp.....	12,354	69,802
Innolux Corp.....	1,137,000	393,779
Inpaq Technology Co. Ltd.....	24,000	40,407
Insyde Software Corp.....	5,000	12,446
* Integrated Service Technology, Inc.....	10,000	18,189
International CSRC Investment Holdings Co.....	120,000	82,179
International Games System Co. Ltd.....	14,000	165,933
Inventec Corp.....	146,000	115,959
Iron Force Industrial Co. Ltd.....	7,000	14,773
I-Sheng Electric Wire & Cable Co. Ltd.....	19,000	26,006
ITE Technology, Inc.....	17,000	38,952
ITEQ Corp.....	39,000	92,892
Jarlllytec Co. Ltd.....	9,000	18,199
Jentech Precision Industrial Co. Ltd.....	3,000	39,393
Jess-Link Products Co. Ltd.....	8,000	9,652
Jia Wei Lifestyle, Inc.....	8,000	18,460
JMC Electronics Co. Ltd.....	8,000	10,723
Johnson Health Tech Co. Ltd.....	11,000	20,623
Jourdeness Group Ltd.....	6,000	14,013
K Laser Technology, Inc.....	20,000	13,143
Kaori Heat Treatment Co. Ltd.....	8,000	21,099
Kedge Construction Co. Ltd.....	11,000	20,497
Keding Enterprises Co. Ltd.....	3,000	13,277
KEE TAI Properties Co. Ltd.....	44,000	19,460
Kenda Rubber Industrial Co. Ltd.....	72,000	92,840
Kenmec Mechanical Engineering Co. Ltd.....	21,000	21,297
Kerry TJ Logistics Co. Ltd.....	23,000	31,108
Key Ware Electronics Co. Ltd.....	30,000	10,121
Keystone Microtech Corp.....	3,000	20,856
KHGEARS International Ltd.....	5,000	12,673

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Kindom Development Co. Ltd.....	53,000	\$ 53,253
King Slide Works Co. Ltd.....	9,000	137,099
King Yuan Electronics Co. Ltd.....	128,000	168,855
King's Town Bank Co. Ltd.....	114,000	132,951
Kinik Co.....	10,000	52,901
* Kinko Optical Co. Ltd.....	17,000	17,662
Kinpo Electronics.....	171,000	73,943
Kinsus Interconnect Technology Corp.....	24,000	110,079
KMC Kuei Meng International, Inc.....	6,000	31,707
Ko Ja Cayman Co. Ltd.....	6,000	8,756
KS Terminals, Inc.....	13,000	36,623
Kung Long Batteries Industrial Co. Ltd.....	14,000	65,278
Kung Sing Engineering Corp.....	50,000	11,568
Kuo Toong International Co. Ltd.....	22,000	14,084
Kuo Yang Construction Co. Ltd.....	21,000	13,631
Kwong Lung Enterprise Co. Ltd.....	8,000	12,021
L&K Engineering Co. Ltd.....	40,000	40,915
LAN FA Textile.....	32,000	9,795
Land Mark Optoelectronics Corp.....	13,000	67,506
Lanner Electronics, Inc.....	13,000	29,688
Largan Precision Co. Ltd.....	3,000	210,428
Laser Tek Taiwan Co. Ltd.....	14,000	12,702
Laster Tech Corp. Ltd.....	21,000	22,504
Leader Electronics, Inc.....	25,000	9,549
Leadtrend Technology Corp.....	4,280	9,908
* Lealea Enterprise Co. Ltd.....	71,000	24,871
LEE CHI Enterprises Co. Ltd.....	23,000	17,736
Lelon Electronics Corp.....	21,000	40,081
Leo Systems, Inc.....	17,000	14,352
* Li Cheng Enterprise Co. Ltd.....	15,000	15,689
* Li Peng Enterprise Co. Ltd.....	98,000	26,816
Lian HWA Food Corp.....	12,210	31,977
Lien Hwa Industrial Holdings Corp.....	47,000	94,320
* Lingsen Precision Industries Ltd.....	42,000	23,885
Lite-On Technology Corp.....	144,000	315,964
Liton Technology Corp.....	8,000	8,422
* Long Bon International Co. Ltd.....	23,000	12,948
Long Da Construction & Development Corp.....	26,000	19,273
Longchen Paper & Packaging Co. Ltd.....	99,000	51,375
Longwell Co.....	16,000	28,966
Lotes Co. Ltd.....	4,000	93,834
Lotus Pharmaceutical Co. Ltd.....	20,000	95,118
Lumax International Corp. Ltd.....	15,000	34,280
Lung Yen Life Service Corp.....	31,000	41,724
M31 Technology Corp.....	2,000	17,500
Macauto Industrial Co. Ltd.....	8,000	16,978
Machvision, Inc.....	7,000	33,360
Macroblock, Inc.....	4,000	16,081
Macronix International Co. Ltd.....	207,961	226,961
Makalot Industrial Co. Ltd.....	31,000	146,903
Marketech International Corp.....	10,000	38,136
Materials Analysis Technology, Inc.....	7,000	28,053
Mayer Steel Pipe Corp.....	14,000	10,387
Mechema Chemicals International Corp.....	9,000	37,284
* Medeon Biodesign, Inc.....	9,000	20,166
MediaTek, Inc.....	49,000	1,128,964
* Medigen Biotechnology Corp.....	11,000	15,163
* Medigen Vaccine Biologics Corp.....	10,000	68,787
Mega Financial Holding Co. Ltd.....	402,000	476,214

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Meiloon Industrial Co.....	21,000	\$ 14,934
Mercuries & Associates Holding Ltd.....	67,000	39,821
* Mercuries Life Insurance Co. Ltd.....	289,453	60,429
Merida Industry Co. Ltd.....	8,000	61,771
Merry Electronics Co. Ltd.....	24,000	64,931
Micro-Star International Co. Ltd.....	77,000	304,835
Mildef Crete, Inc.....	7,000	9,872
MIN AIK Technology Co. Ltd.....	17,000	10,712
Mirle Automation Corp.....	23,000	29,641
Mitac Holdings Corp.....	126,000	118,995
momo.com, Inc.....	6,000	164,467
MOSA Industrial Corp.....	12,000	11,004
MPI Corp.....	9,000	27,668
Nak Sealing Technologies Corp.....	11,000	31,606
Namchow Holdings Co. Ltd.....	30,000	45,306
Nan Liu Enterprise Co. Ltd.....	4,000	10,864
Nan Pao Resins Chemical Co. Ltd.....	6,000	26,506
Nan Ren Lake Leisure Amusement Co. Ltd.....	36,333	14,652
Nan Ya Plastics Corp.....	264,000	594,954
Nan Ya Printed Circuit Board Corp.....	29,000	234,951
Nantex Industry Co. Ltd.....	8,000	11,478
Nanya Technology Corp.....	134,000	235,416
National Petroleum Co. Ltd.....	13,000	20,943
Netronix, Inc.....	9,000	15,359
New Best Wire Industrial Co. Ltd.....	8,000	8,832
* Newmax Technology Co. Ltd.....	11,000	11,162
Nexcom International Co. Ltd.....	5,000	5,486
Nichidenbo Corp.....	28,000	44,903
Nien Hsing Textile Co. Ltd.....	18,000	13,995
Nien Made Enterprise Co. Ltd.....	13,000	124,877
Niko Semiconductor Co. Ltd.....	6,000	12,810
Nishoku Technology, Inc.....	5,000	12,263
Nova Technology Corp.....	3,000	15,149
Novatek Microelectronics Corp.....	35,000	311,808
Nuvoton Technology Corp.....	17,000	68,582
Nyquest Technology Co. Ltd.....	4,000	10,632
O-Bank Co. Ltd.....	207,000	56,589
Ocean Plastics Co. Ltd.....	31,000	33,974
* Oneness Biotech Co. Ltd.....	7,000	44,132
* Optimax Technology Corp.....	21,946	12,313
Orient Semiconductor Electronics Ltd.....	57,000	31,416
Oriental Union Chemical Corp.....	95,000	55,299
O-TA Precision Industry Co. Ltd.....	10,000	38,513
Pacific Hospital Supply Co. Ltd.....	7,000	15,524
Paiho Shih Holdings Corp.....	14,000	14,819
Pan Jit International, Inc.....	30,000	65,854
Pan-International Industrial Corp.....	44,000	52,198
Parade Technologies Ltd.....	6,000	225,950
Parpro Corp.....	14,000	11,239
PChome Online, Inc.....	10,000	21,408
PCL Technologies, Inc.....	5,000	13,387
P-Duke Technology Co. Ltd.....	4,000	9,988
Pegatron Corp.....	142,000	295,614
Pegavision Corp.....	2,000	30,710
* PharmaEssentia Corp.....	3,000	57,026
Phison Electronics Corp.....	10,000	98,093
Phoenix Silicon International Corp.....	13,780	29,480
* Phytohealth Corp.....	20,000	12,726
Pixart Imaging, Inc.....	21,000	63,335

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Planet Technology Corp.....	8,000	\$ 20,281
* Polaris Group.....	6,000	25,515
Polytronics Technology Corp.....	14,000	30,997
Pou Chen Corp.....	144,000	129,296
Power Wind Health Industry, Inc.....	5,000	21,031
Powerchip Semiconductor Manufacturing Corp.....	301,000	356,790
Powertech Technology, Inc.....	92,000	263,708
Poya International Co. Ltd.....	10,100	126,758
President Chain Store Corp.....	33,000	312,028
President Securities Corp.....	125,000	65,602
Primax Electronics Ltd.....	62,000	145,126
Prince Housing & Development Corp.....	149,000	57,568
Pro Hawk Corp.....	2,000	11,259
Promate Electronic Co. Ltd.....	25,000	32,165
Prosperity Dielectrics Co. Ltd.....	23,000	30,451
Qisda Corp.....	76,000	72,835
Qualipoly Chemical Corp.....	7,000	8,459
Quang Viet Enterprise Co. Ltd.....	5,000	18,305
Quanta Computer, Inc.....	137,000	388,934
Quanta Storage, Inc.....	19,000	26,155
Quintain Steel Co. Ltd.....	34,980	14,029
Radiant Opto-Electronics Corp.....	74,000	231,597
Radium Life Tech Co. Ltd.....	113,000	34,432
* RDC Semiconductor Co. Ltd.....	6,000	70,644
Realtek Semiconductor Corp.....	25,000	287,493
Rechi Precision Co. Ltd.....	38,000	21,517
Rexon Industrial Corp. Ltd.....	30,000	33,200
Rich Development Co. Ltd.....	74,000	21,736
* Ritek Corp.....	177,000	43,938
* Roo Hsing Co. Ltd.....	63,000	6,126
Ruentex Development Co. Ltd.....	66,000	121,262
Ruentex Engineering & Construction Co.....	11,000	30,600
Ruentex Industries Ltd.....	41,000	84,907
Run Long Construction Co. Ltd.....	23,000	50,811
Sampo Corp.....	44,000	38,581
San Fang Chemical Industry Co. Ltd.....	19,000	12,414
San Shing Fastech Corp.....	16,000	29,153
Sanyang Motor Co. Ltd.....	67,000	85,665
Savior Lifetec Corp.....	24,000	12,962
SCI Pharmtech, Inc.....	6,000	16,583
ScinoPharm Taiwan Ltd.....	36,000	30,751
SDI Corp.....	18,000	73,249
Sea Sonic Electronics Co. Ltd.....	6,000	10,864
Senao International Co. Ltd.....	18,000	18,710
Senao Networks, Inc.....	5,000	36,521
Sensortek Technology Corp.....	5,000	46,399
Sercomm Corp.....	37,000	112,421
Sesoda Corp.....	16,000	25,670
Shanghai Commercial & Savings Bank Ltd.....	117,000	196,409
Shan-Loong Transportation Co. Ltd.....	9,000	10,218
Sharehope Medicine Co. Ltd.....	20,000	23,523
Sheng Yu Steel Co. Ltd.....	37,000	28,422
ShenMao Technology, Inc.....	16,000	29,107
Shih Her Technologies, Inc.....	7,000	13,084
Shih Wei Navigation Co. Ltd.....	72,153	76,597
Shihlin Electric & Engineering Corp.....	45,000	95,661
* Shihlin Paper Corp.....	18,000	33,877
Shin Foong Specialty & Applied Materials Co. Ltd.....	2,000	5,603
Shin Kong Financial Holding Co. Ltd.....	923,000	263,839

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Shin Ruenn Development Co. Ltd.....	17,260	\$ 15,142
Shin Zu Shing Co. Ltd.....	27,000	73,114
* Shining Building Business Co. Ltd.....	50,000	15,403
Shinkong Insurance Co. Ltd.....	32,000	55,218
Shinkong Synthetic Fibers Corp.....	188,000	114,361
Shinkong Textile Co. Ltd.....	26,000	35,163
Shiny Chemical Industrial Co. Ltd.....	7,500	37,778
ShunSin Technology Holding Ltd.....	4,000	9,394
* Shuttle, Inc.....	88,000	40,337
Sigurd Microelectronics Corp.....	66,000	110,493
Silergy Corp.....	8,000	149,715
Silicon Integrated Systems Corp.....	57,000	38,044
Silicon Optronics, Inc.....	13,000	38,415
Simplo Technology Co. Ltd.....	13,000	114,902
Sinbon Electronics Co. Ltd.....	11,000	102,159
Sincere Navigation Corp.....	30,000	23,908
Singatron Enterprise Co. Ltd.....	16,000	11,532
Sinher Technology, Inc.....	9,000	10,447
Sinmag Equipment Corp.....	12,000	36,779
Sino-American Silicon Products, Inc.....	55,000	262,398
Sinon Corp.....	48,000	56,195
SinoPac Financial Holdings Co. Ltd.....	454,000	257,137
Sinopower Semiconductor, Inc.....	4,000	15,598
Sinphar Pharmaceutical Co. Ltd.....	32,000	30,260
Sinyi Realty, Inc.....	42,000	42,854
Siward Crystal Technology Co. Ltd.....	34,000	42,385
Soft-World International Corp.....	10,000	24,761
Solar Applied Materials Technology Corp.....	58,000	71,932
Solomon Technology Corp.....	21,000	20,860
Solteam, Inc.....	7,000	13,057
Sonix Technology Co. Ltd.....	36,000	69,899
Southeast Cement Co. Ltd.....	21,000	12,656
Speed Tech Corp.....	20,000	36,667
Spirox Corp.....	11,000	9,675
Sporton International, Inc.....	8,000	54,806
Sports Gear Co. Ltd.....	21,000	49,838
St Shine Optical Co. Ltd.....	7,000	61,411
Standard Chemical & Pharmaceutical Co. Ltd.....	10,000	14,867
Standard Foods Corp.....	56,000	80,117
Stark Technology, Inc.....	15,000	43,589
* Sun Yad Construction Co. Ltd.....	24,000	12,230
Sunjuice Holdings Co. Ltd.....	1,000	8,934
SunMax Biotechnology Co. Ltd.....	3,000	15,039
Sunny Friend Environmental Technology Co. Ltd.....	6,000	36,988
Sunonwealth Electric Machine Industry Co. Ltd.....	28,000	36,349
Sunplus Innovation Technology, Inc.....	4,000	10,728
Sunplus Technology Co. Ltd.....	62,000	60,556
Sunrex Technology Corp.....	30,000	38,713
Sunspring Metal Corp.....	17,000	15,063
Superior Plating Technology Co. Ltd.....	7,000	13,041
Supreme Electronics Co. Ltd.....	66,000	82,042
Swancor Holding Co. Ltd.....	8,000	29,464
Symtek Automation Asia Co. Ltd.....	11,000	34,591
Syncmold Enterprise Corp.....	22,000	45,623
Synmosa Biopharma Corp.....	38,547	40,137
Synnex Technology International Corp.....	68,000	126,152
Sysage Technology Co. Ltd.....	8,000	8,989
System Corp.....	26,000	63,896
TA Chen Stainless Pipe.....	245,430	287,735

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Ta Liang Technology Co. Ltd.....	5,000	\$ 9,228
Ta Ya Electric Wire & Cable.....	69,000	55,091
Tah Hsin Industrial Corp.....	5,720	13,077
TA-I Technology Co. Ltd.....	21,000	30,768
* Tai Tung Communication Co. Ltd.....	12,000	5,884
Taichung Commercial Bank Co. Ltd.....	306,600	136,519
TaiDoc Technology Corp.....	13,000	84,801
Taiflex Scientific Co. Ltd.....	27,000	37,157
Taimide Tech, Inc.....	15,000	20,105
Tainan Spinning Co. Ltd.....	164,000	98,782
Tai-Saw Technology Co. Ltd.....	16,000	21,008
Taishin Financial Holding Co. Ltd.....	715,000	376,377
TaiSol Electronics Co. Ltd.....	13,000	17,663
Taisun Enterprise Co. Ltd.....	5,000	5,782
TAI-TECH Advanced Electronics Co. Ltd.....	6,000	17,736
Taiwan Business Bank.....	404,000	167,679
Taiwan Cement Corp.....	353,076	458,176
Taiwan Chinsan Electronic Industrial Co. Ltd.....	13,000	15,332
Taiwan Cogeneration Corp.....	46,000	57,289
Taiwan Cooperative Financial Holding Co. Ltd.....	329,000	301,639
Taiwan FamilyMart Co. Ltd.....	5,000	31,256
Taiwan Fertilizer Co. Ltd.....	48,000	102,945
Taiwan Fire & Marine Insurance Co. Ltd.....	25,000	16,333
Taiwan FU Hsing Industrial Co. Ltd.....	23,000	30,903
Taiwan Glass Industry Corp.....	110,000	65,479
Taiwan High Speed Rail Corp.....	106,000	103,594
Taiwan Hon Chuan Enterprise Co. Ltd.....	33,000	81,766
Taiwan Hopax Chemicals Manufacturing Co. Ltd.....	25,000	34,464
* Taiwan IC Packaging Corp.....	23,000	10,426
Taiwan Line Tek Electronic.....	14,000	12,724
Taiwan Mask Corp.....	16,000	40,678
Taiwan Mobile Co. Ltd.....	63,000	213,790
Taiwan Navigation Co. Ltd.....	37,000	35,674
Taiwan Paiho Ltd.....	35,000	71,490
Taiwan PCB Techvest Co. Ltd.....	50,000	61,992
Taiwan Pelican Express Co. Ltd.....	7,000	12,144
Taiwan Sakura Corp.....	26,000	54,963
Taiwan Sanyo Electric Co. Ltd.....	19,000	22,451
Taiwan Secom Co. Ltd.....	24,000	82,365
Taiwan Semiconductor Co. Ltd.....	30,000	81,134
Taiwan Semiconductor Manufacturing Co. Ltd.....	1,049,000	17,989,894
Taiwan Shin Kong Security Co. Ltd.....	33,000	43,129
Taiwan Styrene Monomer.....	65,000	30,152
Taiwan Surface Mounting Technology Corp.....	49,000	142,422
Taiwan Taxi Co. Ltd.....	6,000	15,629
* Taiwan TEA Corp.....	94,000	60,138
Taiwan Union Technology Corp.....	42,000	73,427
Taiwan-Asia Semiconductor Corp.....	46,000	63,674
Taiyen Biotech Co. Ltd.....	14,000	15,823
* Tang Eng Iron Works Co. Ltd.....	20,000	21,270
* Tatung Co. Ltd.....	87,000	101,524
TBI Motion Technology Co. Ltd.....	7,000	10,058
TCl Co. Ltd.....	10,000	48,222
Team Group, Inc.....	18,000	17,077
Teco Electric & Machinery Co. Ltd.....	122,000	120,064
Tehmag Foods Corp.....	5,000	42,993
Test Research, Inc.....	24,000	49,419
Test Rite International Co. Ltd.....	31,000	22,529
Tex-Ray Industrial Co. Ltd.....	32,000	12,881

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Thermaltake Technology Co. Ltd.....	12,000	\$ 10,433
Thinking Electronic Industrial Co. Ltd.....	10,000	46,797
Thye Ming Industrial Co. Ltd.....	24,000	32,891
Tian Zheng International Precision Machinery Co. Ltd.....	5,000	8,293
Ton Yi Industrial Corp.....	149,000	81,752
Tong Hsing Electronic Industries Ltd.....	22,000	144,612
Tong Ming Enterprise Co. Ltd.....	9,000	13,063
Tong Yang Industry Co. Ltd.....	58,000	97,566
* Tong-Tai Machine & Tool Co. Ltd.....	19,000	8,830
Top Bright Holding Co. Ltd.....	4,000	15,337
Topco Scientific Co. Ltd.....	21,000	108,528
Topco Technologies Corp.....	5,000	12,882
Topkey Corp.....	7,000	34,449
Topoint Technology Co. Ltd.....	35,000	33,465
TPK Holding Co. Ltd.....	51,000	58,642
Transcend Information, Inc.....	22,000	46,982
Transcom, Inc.....	5,000	21,761
Tripod Technology Corp.....	51,000	174,986
* TrueLight Corp.....	12,000	10,319
Tsann Kuen Enterprise Co. Ltd.....	12,000	13,053
TSC Auto ID Technology Co. Ltd.....	3,000	17,392
TSRC Corp.....	95,000	82,335
Ttet Union Corp.....	7,000	36,292
TTFB Co. Ltd.....	3,000	23,065
TTY Biopharm Co. Ltd.....	27,000	63,850
Tung Ho Steel Enterprise Corp.....	88,000	152,669
Tung Thih Electronic Co. Ltd.....	6,000	30,248
Turvo International Co. Ltd.....	7,000	26,714
TXC Corp.....	39,000	114,429
TYC Brother Industrial Co. Ltd.....	39,000	41,375
* Tycoons Group Enterprise.....	77,000	20,748
Tyntek Corp.....	44,000	27,910
UDE Corp.....	11,000	14,019
U-Ming Marine Transport Corp.....	77,000	108,228
Unic Technology Corp.....	21,000	10,666
Unimicron Technology Corp.....	72,000	384,098
Union Bank Of Taiwan.....	352,674	157,701
Uni-President Enterprises Corp.....	242,000	569,700
Unitech Computer Co. Ltd.....	13,000	13,248
* Unitech Printed Circuit Board Corp.....	68,000	38,822
United Integrated Services Co. Ltd.....	23,000	117,921
# United Microelectronics Corp., Sponsored ADR.....	51,456	350,930
United Microelectronics Corp.....	434,000	583,842
Univacco Technology, Inc.....	17,000	17,127
Universal Cement Corp.....	83,000	60,822
Universal Vision Biotechnology Co. Ltd.....	4,000	43,927
Universal, Inc.....	12,000	9,882
Unizyx Holding Corp.....	37,000	38,599
UPC Technology Corp.....	116,000	58,940
Userjoy Technology Co. Ltd.....	6,000	13,746
USI Corp.....	124,000	95,010
U-Tech Media Corp.....	25,000	13,748
Utechzone Co. Ltd.....	7,000	19,101
UVAT Technology Co. Ltd.....	9,000	19,409
Value Valves Co. Ltd.....	4,000	11,737
Vanguard International Semiconductor Corp.....	114,000	274,573
Ventec International Group Co. Ltd.....	13,000	28,528
VIA Labs, Inc.....	1,000	8,084
Via Technologies, Inc.....	26,000	64,155

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Viking Tech Corp.....	11,000	\$ 21,664
Visual Photonics Epitaxy Co. Ltd.....	16,000	39,534
Voltronic Power Technology Corp.....	5,000	245,586
Wafer Works Corp.....	75,000	119,801
Waffer Technology Corp.....	24,000	33,051
Wah Lee Industrial Corp.....	25,000	73,491
Walsin Lihwa Corp.....	217,000	246,867
Walsin Technology Corp.....	56,000	191,434
Walton Advanced Engineering, Inc.....	69,000	29,261
Wan Hai Lines Ltd.....	87,400	314,048
WEI Chih Steel Industrial Co. Ltd.....	14,000	10,311
Wei Chuan Foods Corp.....	40,000	27,155
Weikeng Industrial Co. Ltd.....	50,000	44,215
Well Shin Technology Co. Ltd.....	13,000	19,512
Wholetech System Hitech Ltd.....	11,000	17,522
Win Semiconductors Corp.....	26,000	138,114
Winbond Electronics Corp.....	361,000	281,046
Winmate, Inc.....	6,000	15,111
Winstek Semiconductor Co. Ltd.....	14,000	22,309
WinWay Technology Co. Ltd.....	3,000	39,070
Wisdom Marine Lines Co. Ltd.....	50,000	114,792
Wistron Corp.....	302,000	267,881
Wistron Information Technology & Services Corp.....	6,000	15,721
Wistron NeWeb Corp.....	34,000	85,356
Wiwynn Corp.....	7,000	173,156
Wonderful Hi-Tech Co. Ltd.....	14,000	16,898
Wowprime Corp.....	19,000	78,383
WPG Holdings Ltd.....	106,000	178,098
WT Microelectronics Co. Ltd.....	42,000	97,313
WUS Printed Circuit Co. Ltd.....	21,000	19,468
XinTec, Inc.....	22,000	95,326
Xxentria Technology Materials Corp.....	18,000	39,674
Yageo Corp.....	33,000	381,020
Yang Ming Marine Transport Corp.....	194,000	585,063
Yankey Engineering Co. Ltd.....	3,000	16,483
YC INOX Co. Ltd.....	53,000	54,305
Yea Shin International Development Co. Ltd.....	29,000	22,162
Yem Chio Co. Ltd.....	68,000	31,895
Yen Sun Technology Corp.....	14,000	14,693
Yeong Guan Energy Technology Group Co. Ltd.....	10,000	19,159
YFY, Inc.....	157,000	126,666
Yi Jinn Industrial Co. Ltd.....	31,000	17,764
* Yieh Phui Enterprise Co. Ltd.....	147,000	80,431
YONGGU Group, Inc.....	5,000	9,032
Yonyu Plastics Co. Ltd.....	12,000	13,313
Young Fast Optoelectronics Co. Ltd.....	15,000	15,915
Youngtek Electronics Corp.....	22,000	50,024
Yuanta Financial Holding Co. Ltd.....	428,000	286,888
Yuanta Futures Co. Ltd.....	7,000	11,102
Yuen Chang Stainless Steel Co. Ltd.....	18,000	12,527
Yuen Foong Yu Consumer Products Co. Ltd.....	37,000	48,026
Yulon Finance Corp.....	21,060	126,118
Yulon Motor Co. Ltd.....	87,000	133,472
Yung Chi Paint & Varnish Manufacturing Co. Ltd.....	6,000	14,549
Yungshin Construction & Development Co. Ltd.....	23,000	46,519
YungShin Global Holding Corp.....	26,000	35,462
Zeng Hsing Industrial Co. Ltd.....	9,000	40,343
Zenitron Corp.....	35,000	35,131
Zero One Technology Co. Ltd.....	22,580	29,665

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Zhen Ding Technology Holding Ltd.....	73,000	\$ 276,499
Zhen Yu Hardware Co. Ltd.....	4,000	14,302
Zhong Yang Technology Co. Ltd.....	10,000	15,109
Zig Sheng Industrial Co. Ltd.....	75,000	28,201
ZillTek Technology Corp.....	3,000	23,613
* Zinwell Corp.....	57,000	32,794
Zippy Technology Corp.....	11,000	15,230
ZongTai Real Estate Development Co. Ltd.....	41,334	38,265
TOTAL TAIWAN.....		<u>78,657,895</u>
THAILAND — (3.2%)		
AAPICO Hitech PCL.....	46,400	26,597
Absolute Clean Energy PCL.....	302,200	22,002
Advanced Info Service PCL.....	43,400	236,985
Advanced Information Technology PCL.....	139,700	22,581
AEON Thana Sinsap Thailand PCL.....	11,000	49,606
AgriPure Holdings PLC.....	92,400	13,806
* AgriPure Holdings PLC.....	46,200	0
AI Energy PCL.....	53,500	4,796
* Airports of Thailand PCL.....	109,700	209,357
AJ Plast PCL.....	20,500	8,242
Amata Corp. PCL.....	88,200	43,130
* Ananda Development PCL.....	480,300	17,615
AP Thailand PCL.....	359,900	95,328
Asia Plus Group Holdings PCL.....	335,500	28,984
Asia Sermkij Leasing PCL, NVDR.....	44,300	43,325
Asian Insulators PCL.....	64,800	10,298
Asian Sea Corp. PCL, Class F.....	44,200	19,212
Asiasoft Corp. PCL.....	23,900	9,674
Asset World Corp. PCL.....	212,300	28,837
B Grimm Power PCL.....	24,800	25,602
Bangchak Corp. PCL.....	155,600	124,700
* Bangkok Airways PCL.....	114,300	29,344
Bangkok Bank PCL.....	49,900	179,618
Bangkok Chain Hospital PCL.....	165,900	91,491
Bangkok Commercial Asset Management PCL.....	89,600	41,137
Bangkok Dusit Medical Services PCL, Class F.....	387,000	281,235
Bangkok Expressway & Metro PCL.....	141,700	33,491
Bangkok Insurance PCL.....	13,500	99,022
Bangkok Land PCL.....	1,887,300	52,297
Bangkok Life Assurance PCL, NVDR.....	28,000	28,905
Banpu PCL.....	552,400	201,091
Banpu Power PCL.....	65,300	26,787
BCPG PCL.....	101,900	28,236
BEC World PCL.....	137,900	46,828
Berli Jucker PCL.....	59,900	52,886
* Better World Green PCL.....	857,700	18,874
BG Container Glass PCL.....	65,500	18,684
* Bound & Beyond PCL.....	54,600	18,245
BTS Group Holdings PCL.....	275,000	64,249
Bumrungrad Hospital PCL.....	8,000	39,554
Business Online PCL.....	31,100	8,871
Cal-Comp Electronics Thailand PCL, Class F.....	654,450	44,803
Carabao Group PCL, Class F.....	21,900	66,932
Central Pattana PCL.....	56,100	96,777
* Central Plaza Hotel PCL.....	22,300	25,444
Central Retail Corp. PCL.....	71,600	70,997
CH Karnchang PCL.....	117,000	68,020
Charoen Pokphand Foods PCL.....	265,000	181,778

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Chularat Hospital PCL, Class F.....	496,300	\$ 50,425
CK Power PCL.....	278,900	40,536
Com7 PCL, Class F.....	69,700	57,752
* Country Group Holdings PCL, Class F.....	655,000	14,235
CP ALL PCL.....	83,300	138,607
Delta Electronics Thailand PCL.....	5,900	75,974
Demco PCL.....	163,000	14,170
Diamond Building Products PCL.....	45,400	9,065
* DOD Biotech PCL.....	63,800	9,186
Dohome PCL.....	67,740	29,628
Dynasty Ceramic PCL.....	494,200	37,860
* Earth Tech Environment PCL.....	187,200	17,494
Eastern Polymer Group PCL, Class F.....	92,400	24,349
Eastern Power Group PCL.....	102,900	12,524
Eastern Water Resources Development & Management PCL, Class F.....	110,200	20,657
Ekachai Medical Care PCL.....	81,952	17,032
Electricity Generating PCL.....	9,200	46,237
Energy Absolute PCL.....	37,300	83,852
* Esso Thailand PCL.....	124,500	35,852
Forth Corp. PCL.....	32,500	39,290
Forth Smart Service PCL.....	23,400	12,460
Frasers Property Thailand PCL.....	68,900	28,077
* General Engineering PCL.....	986,800	5,630
GFPT PCL.....	73,300	31,264
Global Green Chemicals PCL, Class F.....	58,600	23,561
Global Power Synergy PCL, Class F.....	21,400	39,387
Gulf Energy Development PCL.....	73,900	94,859
Gunkul Engineering PCL.....	503,400	73,848
Hana Microelectronics PCL.....	65,900	81,905
Home Product Center PCL.....	336,500	121,582
Hwa Fong Rubber Thailand PCL.....	46,200	8,158
Ichitan Group PCL.....	65,500	14,146
Index Livingmall PCL.....	25,800	11,705
Indorama Ventures PCL.....	88,800	105,542
* Interlink Telecom PCL.....	146,500	16,318
* Interpharma PCL.....	33,000	15,868
Intouch Holdings PCL, Class F.....	14,800	28,145
IRPC PCL.....	1,170,500	103,663
* Italian-Thai Development PCL.....	882,100	48,886
* Jasmine International PCL.....	382,300	27,211
* Jasmine Technology Solution PCL.....	10,400	155,958
Jay Mart PCL.....	5,900	7,653
* JKN Global Media PCL.....	39,400	4,174
JMT Network Services PCL, Class F.....	7,100	14,418
JWD Infologistics PCL.....	71,800	25,942
Karmarts PCL.....	81,400	10,659
KCE Electronics PCL.....	65,600	111,828
KGI Securities Thailand PCL.....	346,200	43,263
Khon Kaen Sugar Industry PCL.....	247,500	23,533
Kiatnakin Phatra Bank PCL.....	24,500	43,762
Krung Thai Bank PCL.....	120,700	52,136
Krungthai Card PCL.....	66,900	104,049
Lalin Property PCL.....	77,200	18,666
Land & Houses PCL.....	335,400	77,449
Lanna Resources PCL.....	46,400	28,488
LH Financial Group PCL.....	520,700	16,833
Loxley PCL.....	153,300	9,495
LPN Development PCL.....	143,000	17,093
* MBK PCL.....	139,200	59,371

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
MC Group PCL.....	43,200	\$ 11,090
MCS Steel PCL.....	99,900	31,210
* MDX PCL.....	62,800	8,496
Mega Lifesciences PCL.....	38,500	50,988
Millcon Steel PCL.....	501,600	11,583
* Minor International PCL.....	41,900	38,132
MK Restaurants Group PCL.....	24,700	34,222
* Mono Next PCL.....	486,800	20,101
Muangthai Capital PCL.....	61,700	80,875
Netbay PCL.....	28,600	19,618
Noble Development PCL.....	212,600	25,990
Northeast Rubber PCL.....	211,200	34,712
Origin Property PCL, Class F.....	163,500	44,195
Osotspa PCL.....	82,600	70,124
* Plan B Media PCL, Class F.....	315,588	51,869
* Platinum Group PCL, Class F.....	150,800	13,109
Polyplex Thailand PCL.....	61,000	37,783
* Power Solution Technologies PCL, Class F.....	266,900	13,414
Praram 9 Hospital PCL.....	53,200	24,714
Precious Shipping PCL.....	179,600	87,824
Prima Marine PCL.....	272,100	39,547
Property Perfect PCL.....	1,293,915	14,060
Pruksa Holding PCL.....	104,700	35,270
PTG Energy PCL.....	125,300	48,677
PTT Exploration & Production PCL.....	106,100	468,385
PTT Global Chemical PCL.....	157,700	189,574
PTT PCL.....	715,000	674,986
Quality Houses PCL.....	1,042,300	60,596
R&B Food Supply PCL.....	41,000	14,257
* Raimon Land PCL.....	720,500	14,484
Rajthanee Hospital PCL.....	21,200	21,885
Ramkhamhaeng Hospital PCL, Class F.....	9,000	13,142
Ratch Group PCL.....	46,800	48,631
Ratchaphruek Hospital PCL, Class F.....	55,300	9,389
Ratchthani Leasing PCL.....	351,900	39,004
Regional Container Lines PCL.....	67,900	69,173
Rojana Industrial Park PCL.....	257,600	43,388
RS PCL.....	65,400	27,539
* S Hotels & Resorts PCL.....	271,700	28,934
S Kijchai Enterprise PCL, Class F.....	105,200	17,862
Sabina PCL.....	36,200	24,389
Sahamitr Pressure Container PCL.....	52,000	22,179
Sansiri PCL.....	1,847,900	50,201
Sappe PCL.....	26,500	26,457
SC Asset Corp. PCL.....	303,500	27,868
SCB X PCL.....	36,100	99,542
SCG Ceramics PCL.....	288,200	15,580
SCG Packaging PCL.....	29,300	40,595
Sermasang Power Corp. Co. Ltd.....	60,060	15,419
* Seven Utilities & Power PLC.....	513,900	12,425
Siam Cement PCL.....	24,700	250,288
Siam City Cement PCL.....	7,800	32,209
Siam Global House PCL.....	82,652	42,213
Siamgas & Petrochemicals PCL.....	140,100	44,150
Sikarin PCL, Class F.....	78,100	25,673
* Simat Technologies PCL.....	142,700	8,916
Singer Thailand PCL.....	14,800	16,686
* Singha Estate PCL.....	408,100	20,843
Sino-Thai Engineering & Construction PCL.....	156,800	51,543

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
SiS Distribution Thailand PCL.....	11,100	\$ 8,519
* SKY ICT PCL, Class F.....	82,100	23,196
SNC Former PCL.....	42,900	21,561
Somboon Advance Technology PCL.....	72,700	35,155
SPCG PCL.....	80,000	34,121
Sri Trang Agro-Industry PCL.....	189,100	111,477
Sri Trang Gloves Thailand PCL.....	106,300	47,071
Srisawad Corp. PCL.....	44,500	60,143
Srisawad Finance PCL.....	14,000	10,744
Srivichai Vejvivat PCL.....	49,900	15,047
Star Petroleum Refining PCL.....	192,900	61,313
Starflex PCL.....	70,500	6,512
* STARK Corp. PCL.....	353,600	41,498
Stars Microelectronics Thailand PCL.....	112,600	14,010
* STP & I PCL.....	268,500	27,134
Supalai PCL.....	147,900	77,948
Super Energy Corp. PCL.....	2,856,000	55,087
SVI PCL.....	87,400	18,639
Synnex Thailand PCL.....	32,400	16,548
Syntec Construction PCL.....	243,200	10,373
TAC Consumer PCL, Class F.....	90,100	16,155
Taokaenoi Food & Marketing PCL, Class F.....	103,800	20,162
Tata Steel Thailand PCL.....	439,200	12,170
Thai Oil PCL.....	94,600	131,710
Thai Stanley Electric PCL, Class F.....	5,900	27,168
Thai Union Group PCL, Class F.....	294,500	130,409
Thai Vegetable Oil PCL.....	66,200	54,852
Thaicom PCL.....	151,300	36,171
Thaifoods Group PCL, Class F.....	229,400	35,522
Thaire Life Assurance PCL, Class F.....	114,500	13,749
Thanachart Capital PCL.....	31,700	32,510
Thonburi Healthcare Group PCL.....	24,000	42,217
Thoresen Thai Agencies PCL.....	261,100	62,420
Tipco Asphalt PCL.....	149,800	65,113
Tisco Financial Group PCL.....	13,500	32,457
TKS Technologies PCL.....	58,700	15,149
TMBThanachart Bank PCL.....	1,330,574	43,377
TMT Steel PCL.....	57,900	12,741
TOA Paint Thailand PCL.....	40,700	30,406
Total Access Communication PCL.....	45,600	56,985
TPI Polene PCL.....	922,600	39,601
TPI Polene Power PCL.....	495,700	49,826
TQM Corp. PCL.....	35,600	43,521
* Triton Holding PCL.....	1,691,000	8,728
True Corp. PCL.....	435,800	56,118
TTW PCL.....	135,000	38,142
* U City PLC, Class F.....	726,300	22,691
Union Auction PCL.....	36,100	7,895
* Unique Engineering & Construction PCL.....	80,800	10,492
United Paper PCL.....	43,200	19,834
* United Power of Asia PCL, Class F.....	504,100	3,561
Univanich Palm Oil PCL.....	105,200	21,577
Univentures PCL.....	124,600	8,598
Vanachai Group PCL.....	101,000	20,167
VGI PCL.....	246,610	29,210
Vibhavadi Medical Center PCL.....	458,900	30,419
WHA Corp. PCL.....	316,400	25,786
WICE Logistics PCL.....	55,900	17,312
Workpoint Entertainment PCL.....	39,100	20,182

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Ziga Innovation PCL.....	62,200	\$ 8,871
TOTAL THAILAND.....		<u>10,914,061</u>
TURKEY — (0.7%)		
Agesa Hayat ve Emeklilik AS.....	6,160	7,007
Akbank TAS.....	164,619	79,693
Aksa Akriik Kimya Sanayii AS.....	12,792	42,074
Aksa Enerji Uretim AS.....	13,078	22,054
* Albaraka Turk Katilim Bankasi AS.....	255,197	19,428
Alkim Alkali Kimya AS.....	12,658	15,151
* Anadolu Anonim Turk Sigorta Sirketi.....	11,244	3,864
Anadolu Efes Biracilik Ve Malt Sanayii AS.....	18,854	38,742
Anadolu Hayat Emeklilik AS.....	11,590	8,021
Arcelik AS.....	6,062	22,008
Aselsan Elektronik Sanayi Ve Ticaret AS.....	26,999	33,490
Bera Holding AS.....	41,054	33,802
BIM Birlesik Magazalar AS.....	17,736	91,415
* Borusan Mannesmann Boru Sanayi ve Ticaret AS.....	8,496	20,550
* Bursa Cimento Fabrikasi AS.....	160,095	22,834
Cemtas Celik Makina Sanayi Ve Ticaret AS.....	14,561	23,487
Coca-Cola Icecek AS.....	3,180	25,802
Deva Holding AS.....	9,169	17,309
* Dogan Sirketler Grubu Holding AS.....	99,944	21,727
* Doganlar Mobilya Grubu Imalat Sanayi ve Ticaret AS.....	97,285	13,374
Dogus Otomotiv Servis ve Ticaret AS.....	3,992	18,909
Eczacibasi Yatirim Holding Ortakligi AS.....	5,753	22,550
EGE Endustri VE Ticaret AS.....	155	18,501
EGE Gubre Sanayii AS.....	1,267	14,872
EIS Eczacibasi Ilac ve Sinai ve Finansal Yatirimlar Sanayi ve Ticaret AS.....	36,000	28,550
Enka Insaat ve Sanayi AS.....	27,345	28,529
Erbosan Erciyas Boru Sanayii ve Ticaret AS.....	1,770	11,278
Eregli Demir ve Celik Fabrikalari TAS.....	89,356	138,414
* Fenerbahce Futbol AS.....	8,132	22,874
Ford Otomotiv Sanayi AS.....	2,396	40,760
* Global Yatirim Holding AS.....	109,932	19,202
* Goodyear Lastikleri TAS.....	2,920	1,715
* Gozde Girişim Sermayesi Yatirim Ortakligi AS.....	39,087	19,415
* GSD Holding AS.....	87,248	19,619
* Gubre Fabrikalari TAS.....	3,299	16,448
* Hektas Ticaret TAS.....	25,013	46,015
* Ihlas Gayrimenkul Proje Gelistirme Ve Ticaret AS.....	258,662	10,569
* Ipek Dogal Enerji Kaynaklari Arastirma Ve Uretim AS.....	16,131	15,854
* Is Finansal Kiralama AS.....	69,358	14,611
* Is Yatirim Menkul Degerler AS, Class A.....	21,889	25,704
* Izmir Demir Celik Sanayi AS.....	96,432	12,227
Jantsa Jant Sanayi Ve Ticaret AS.....	3,680	16,020
Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class D.....	86,292	51,687
* Karel Elektronik Sanayi ve Ticaret AS.....	24,375	18,019
* Karsan Otomotiv Sanayii Ve Ticaret AS.....	60,736	24,328
Kartonsan Karton Sanayi ve Ticaret AS.....	4,176	17,713
* Katmerciler Arac Ustu Ekipman Sanayi ve Ticaret AS.....	153,751	12,200
* Kerevitas Gida Sanayi ve Ticaret AS.....	53,495	22,170
KOC Holding AS.....	22,855	47,241
Kordsa Teknik Tekstil AS.....	7,780	21,044
Koza Altin Isletmeleri AS.....	2,278	20,594
* Koza Anadolu Metal Madencilik Isletmeleri AS.....	14,157	22,483
Logo Yazilim Sanayi Ve Ticaret AS.....	4,173	10,671
Ω Mavi Giyim Sanayi Ve Ticaret AS, Class B.....	8,908	31,358
* Migros Ticaret AS.....	8,745	27,399

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
*Ω MLP Saglik Hizmetleri AS.....	4,110	\$ 9,424
* NET Holding AS.....	16,567	10,356
* Netas Telekomunikasyon AS.....	7,486	7,681
Nuh Cimento Sanayi AS.....	3,142	10,266
Otokar Otomotiv Ve Savunma Sanayi AS.....	812	21,738
* Oyak Cimento Fabrikalari AS.....	31,726	22,393
* Pegasus Hava Tasimaciligi AS.....	2,302	21,542
* Petkim Petrokimya Holding AS.....	101,248	50,437
* Reysas Tasimacilik ve Lojistik Ticaret AS.....	43,798	23,200
Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret AS.....	24,397	18,960
* Sasa Polyester Sanayi AS.....	14,054	35,038
* Sekerbank Turk AS.....	223,898	21,441
Selcuk Ecza Deposu Ticaret ve Sanayi AS.....	20,821	19,781
# Sok Marketler Ticaret AS.....	17,733	13,895
Tat Gida Sanayi AS.....	21,388	21,963
* TAV Havalimanlari Holding AS.....	9,978	31,352
* Teknosa Ic Ve Dis Ticaret AS.....	34,354	15,868
Tofas Turk Otomobil Fabrikasi AS.....	5,452	22,511
* Trabzonspor Sportif Yatirim ve Futbol Isletmeciligi TAS.....	89,060	24,402
* Tukas Gida Sanayi ve Ticaret AS.....	30,967	24,549
* Turk Hava Yollari AO.....	22,843	64,255
Turk Telekomunikasyon AS.....	48,976	24,822
Turk Traktor ve Ziraat Makineleri AS.....	1,288	17,133
Turkcell Iletisim Hizmetleri AS.....	92,781	88,156
Turkiye Is Bankasi AS, Class C.....	126,811	37,169
* Turkiye Petrol Rafinerileri AS.....	5,837	87,434
Turkiye Sigorta AS.....	45,055	13,129
* Turkiye Sinai Kalkinma Bankasi AS.....	266,128	39,312
Turkiye Sise ve Cam Fabrikalari AS.....	20,038	24,486
* Turkiye Vakiflar Bankasi TAO, Class D.....	59,746	13,048
* Ulker Biskuvi Sanayi AS.....	14,702	12,113
* Ulusoy Un Sanayi ve Ticaret AS.....	3,844	4,673
Vestel Beyaz Esva Sanayi ve Ticaret AS.....	33,670	15,796
Vestel Elektronik Sanayi ve Ticaret AS.....	14,541	19,568
Yapi ve Kredi Bankasi AS.....	104,394	27,787
* Yatas Yatak ve Yorgan Sanayi ve Ticaret AS.....	20,866	17,189
* Zorlu Enerji Elektrik Uretim AS.....	131,655	15,324
TOTAL TURKEY.....		2,399,566
UNITED ARAB EMIRATES — (2.3%)		
Abu Dhabi Commercial Bank PJSC.....	141,016	350,504
Abu Dhabi Islamic Bank PJSC.....	229,764	569,407
Abu Dhabi National Hotels.....	34,585	36,253
Abu Dhabi National Insurance Co. PSC.....	30,691	51,478
Abu Dhabi National Oil Co. for Distribution PJSC.....	238,477	278,085
Abu Dhabi Ship Building Co. PJSC.....	17,840	17,613
Agthia Group PJSC.....	84,354	122,691
Air Arabia PJSC.....	426,498	255,865
* Ajman Bank PJSC.....	148,463	30,682
Aldar Properties PJSC.....	327,217	437,134
Amanat Holdings PJSC.....	159,357	40,325
* Amlak Finance PJSC.....	166,309	22,095
* Apex Investment Co. PSC.....	83,428	112,750
Aramex PJSC.....	77,329	79,721
* Arkan Building Materials Co.....	324,120	105,204
Dana Gas PJSC.....	878,948	239,570
* Deyaar Development PJSC.....	297,806	40,648
Dubai Financial Market PJSC.....	179,329	83,866
Dubai Investments PJSC.....	366,682	230,860

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED ARAB EMIRATES — (Continued)		
Dubai Islamic Bank PJSC.	320,834	\$ 514,138
* Emaar Development PJSC.	253,272	306,237
Emaar Properties PJSC.	340,414	510,857
Emirates Driving Co.	5,325	28,965
Emirates Integrated Telecommunications Co. PJSC.	116,635	194,566
Emirates NBD Bank PJSC.	207,671	781,591
Emirates Telecommunications Group Co. PJSC.	178,878	1,357,582
* Eshraq Investments PJSC.	238,366	21,633
First Abu Dhabi Bank PJSC.	137,927	729,978
* Gulf Pharmaceutical Industries PSC.	28,930	10,804
Islamic Arab Insurance Co.	89,769	13,928
* Manazel PJSC.	213,292	22,561
National Central Cooling Co. PJSC.	28,815	21,920
* RAK Properties PJSC.	220,095	41,605
Ras Al Khaimah Ceramics.	118,792	92,563
* SHUAA Capital PSC.	145,291	19,788
* Union Properties PJSC.	370,443	24,988
TOTAL UNITED ARAB EMIRATES.		<u>7,798,455</u>
TOTAL COMMON STOCKS.		<u>337,846,675</u>
PREFERRED STOCKS — (1.2%)		
BRAZIL — (1.2%)		
Alpargatas SASeries D.	4,423	18,798
Banco ABC Brasil SA.	13,700	45,622
Ω Banco BMG SASeries B.	38,100	18,188
Banco Bradesco SA.	142,990	481,691
Banco do Estado do Rio Grande do Sul SA Class B.	26,800	51,848
Banco Pan SA.	40,200	51,589
Braskem SA Class A.	18,900	134,021
Centrais Eletricas Brasileiras SA Class B.	9,600	87,816
Cia de Saneamento do ParanaSeries A.	109,300	79,217
Cia de Transmissao de Energia Eletrica Paulista.	14,100	62,105
Cia Energetica de Minas Gerais.	107,600	233,746
Cia Energetica do Ceara Class A.	700	6,329
Cia Ferro Ligas da Bahia - FERBASA.	5,400	49,616
Cia Paranaense de Energia.	151,800	205,076
Eucatex SA Industria e Comercio.	6,500	10,364
Itau Unibanco Holding SA.	163,400	745,928
Marcopolo SA.	76,100	36,328
Petroleo Brasileiro SA.	190,800	1,259,315
Randon SA Implementos e Participacoes.	29,400	57,105
Schulz SA.	26,200	22,027
Taurus Armas SA.	9,000	32,493
Track & Field Co. SA.	3,900	7,485
Unipar Carbocloro SA Class B.	7,910	127,346
Usinas Siderurgicas de Minas Gerais SA Usiminas Class A.	94,100	156,588
TOTAL BRAZIL.		<u>3,980,641</u>
CHILE — (0.0%)		
Embotelladora Andina SA Class B.	19,330	35,073
Sociedad Quimica y Minera de Chile SA Class B.	1,334	132,496
TOTAL CHILE.		<u>167,569</u>
COLOMBIA — (0.0%)		
Grupo Aval Acciones y Valores SA.	203,370	35,105

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
COLOMBIA — (Continued)		
Grupo de Inversiones Suramericana SA.....	5,755	\$ 20,673
TOTAL COLOMBIA.....		<u>55,778</u>
TOTAL PREFERRED STOCKS.....		<u>4,203,988</u>
RIGHTS/WARRANTS — (0.0%)		
MALAYSIA — (0.0%)		
* Yinson Holdings Bhd.....	21,445	<u>2,120</u>
SOUTH KOREA — (0.0%)		
* HSD Engine Co. Ltd.....	503	693
* NOVAREX Co. Ltd.....	46	<u>188</u>
TOTAL SOUTH KOREA.....		<u>881</u>
TAIWAN — (0.0%)		
* CCP Contact Probes Co. Ltd.....	1,834	1,489
* GMI Technology, Inc.....	2,452	114
* Hiwin Technologies Corp.....	702	1,301
* Unitech Printed Circuit Board Corp.....	2,842	285
* Waffer Technology Corp.....	1,917	592
* Walsin Lihwa Corp.....	9,443	284
* Yulon Finance Corp.....	1,747	<u>1,663</u>
TOTAL TAIWAN.....		<u>5,728</u>
THAILAND — (0.0%)		
* Advanced Information Technology PCL Warrants 01/12/24.....	46,250	4,021
* EP W4 Warrants 04/27/2023.....	25,725	217
* Interlink Telecom PCL.....	29,300	88
* MBK PCL.....	3,108	1,055
* Tritn W5 Warrants 03/15/2023.....	338,200	459
* VGI PCL.....	10	0
* Vibhavadi Medical Center PCL.....	14,983	<u>0</u>
TOTAL THAILAND.....		<u>5,840</u>
TOTAL RIGHTS/WARRANTS.....		<u>14,569</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$390,972,443).....		<u>342,065,232</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (0.3%)		
@§ The DFA Short Term Investment Fund.....	75,398	<u>872,126</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$391,844,442)^^.....		<u>\$342,937,358</u>

As of July 31, 2022, Emerging Markets ex China 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.....	9	09/16/22	\$1,859,708	\$1,860,075	\$367
Total Futures Contracts.....			<u>\$1,859,708</u>	<u>\$1,860,075</u>	<u>\$367</u>

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Brazil.....	\$20,716,758	\$ 56,996	—	\$ 20,773,754
Chile.....	955,360	1,533,271	—	2,488,631
Colombia.....	841,426	—	—	841,426
Czech Republic.....	—	563,896	—	563,896
Egypt.....	104,190	—	—	104,190
Greece.....	—	1,485,188	—	1,485,188
Hungary.....	—	637,155	—	637,155
India.....	6,600,431	71,375,029	—	77,975,460
Indonesia.....	—	10,071,572	\$ 5,851	10,077,423
Malaysia.....	—	7,277,327	—	7,277,327
Mexico.....	8,954,324	—	—	8,954,324
Peru.....	204,124	—	—	204,124
Philippines.....	—	3,243,659	—	3,243,659
Poland.....	—	3,098,401	—	3,098,401
Qatar.....	—	6,122,761	—	6,122,761
Saudi Arabia.....	23,794	20,259,897	—	20,283,691
South Africa.....	1,809,936	14,197,851	—	16,007,787
South Korea.....	853,683	57,040,718	43,100	57,937,501
Taiwan.....	792,856	77,865,039	—	78,657,895
Thailand.....	10,464,423	449,638	—	10,914,061
Turkey.....	—	2,399,566	—	2,399,566
United Arab Emirates.....	—	7,798,455	—	7,798,455
Preferred Stocks				
Brazil.....	3,962,453	18,188	—	3,980,641
Chile.....	—	167,569	—	167,569
Colombia.....	55,778	—	—	55,778
Rights/Warrants				
Malaysia.....	—	2,120	—	2,120
South Korea.....	—	881	—	881
Taiwan.....	—	5,728	—	5,728
Thailand.....	—	5,840	—	5,840
Securities Lending Collateral.....	—	872,126	—	872,126
Futures Contracts**.....	367	—	—	367
TOTAL.....	\$56,339,903	\$286,548,871	\$48,951[^]	\$342,937,725

** 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.

ORGANIZATION

DFA Investment Dimensions Group Inc. (the "Fund") is an open-end management investment company registered under the Investment Company Act of 1940, whose shares are generally offered to institutional investors, retirement plans and clients of registered investment advisors. At July 31, 2022, the Fund consisted of one hundred and two operational portfolios, (the "Portfolios") all of which are included in this document. The Fund's advisor is Dimensional Fund Advisors LP (the "Advisor"). Some of the portfolios of the Fund are feeder funds in a master-feeder structure. The master funds are part of other entities that are also managed by the Advisor. The Schedules of Investments for the master funds have been included in this document.

SECURITY VALUATION

The Portfolios use a fair value hierarchy, which prioritizes the inputs-to-valuation techniques used to measure fair value into three broad levels described below:

- Level 1 - inputs are quoted prices in active markets for identical securities (including equity securities, open-end investment companies and futures contracts)
- Level 2 - other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.)
- Level 3 - significant unobservable inputs (including the Portfolios' own assumptions in determining the fair value of investments)

The Funds of Funds (International Small Company Portfolio, Global Small Company Portfolio, World ex U.S. Value Portfolio, Selectively Hedged Global Equity Portfolio, Dimensional Retirement Income Fund, Dimensional 2045 Target Date Retirement Income Fund, Dimensional 2050 Target Date Retirement Income Fund, Dimensional 2055 Target Date Retirement Income Fund, Dimensional 2060 Target Date Retirement Income Fund, Dimensional 2065 Target Date Retirement Income Fund, Dimensional 2010 Target Date Retirement Income Fund, Dimensional 2015 Target Date Retirement Income Fund, Dimensional 2020 Target Date Retirement Income Fund, Dimensional 2025 Target Date Retirement Income Fund, Dimensional 2030 Target Date Retirement Income Fund, Dimensional 2035 Target Date Retirement Income Fund, Dimensional 2040 Target Date Retirement Income Fund, World Core Equity Portfolio, Global Social Core Equity Portfolio, DFA VA Global Moderate Allocation Portfolio and VA Equity Allocation Portfolio) invest in the funds indicated on the Schedule of Investments ("Underlying Funds"). The DFA Global Real Estate Securities Portfolio may pursue its investment objective by investing its assets in its Underlying Funds and/or directly in securities of companies in the real estate industry. Each of the DFA Diversified Fixed Income Portfolio and DFA Global Core Plus Fixed Income Portfolio may pursue its investment objective by investing its assets in its Underlying Funds and/or directly in fixed income securities. Each Feeder Fund (U.S. Large Cap Value Portfolio, Japanese Small Company Portfolio, Asia Pacific Small Company Portfolio, United Kingdom Small Company Portfolio, Continental Small Company Portfolio, Emerging Markets Portfolio, Emerging Markets Small Cap Portfolio and Emerging Markets Value Portfolio) invests primarily in a corresponding master fund(s) ("Master Fund"). Shares held by the Portfolios in other investment companies (such as the Master Funds and the Underlying Funds) are valued at their respective daily net asset values as reported by their administrator. The Portfolios' investments in the series of The DFA Investment Trust Company or in Dimensional Emerging Markets Value Fund reflect their proportionate interest in the net assets of such corresponding Master Fund. These valuations are classified as Level 1 in the hierarchy.

Securities held by the Domestic Equity Portfolios (U.S. Targeted Value Portfolio, U.S. Small Cap Value Portfolio, U.S. Core Equity 1 Portfolio, U.S. Core Equity 2 Portfolio, U.S. Vector Equity Portfolio, U.S. Small Cap Portfolio, U.S. Micro Cap Portfolio, DFA Real Estate Securities Portfolio, U.S. Large Cap Equity Portfolio, U.S. Social Core Equity 2 Portfolio, U.S. Sustainability Core 1 Portfolio, U.S. Sustainability Targeted Value Portfolio, VA U.S. Targeted Value Portfolio, VA U.S. Large Value Portfolio, U.S. Large Cap Growth Portfolio, U.S. Small Cap Growth Portfolio, and U.S. High Relative Profitability Portfolio) and the International Equity Portfolios (Large Cap International Portfolio, International Core Equity Portfolio, DFA International Real Estate Securities Portfolio, DFA Global Real Estate Securities Portfolio, DFA International Small Cap Value Portfolio, International Vector Equity Portfolio, World ex U.S. Targeted Value Portfolio, World ex U.S. Core Equity Portfolio, Emerging Markets Core Equity Portfolio, International Sustainability Core 1 Portfolio, International Social Core Equity Portfolio, Emerging Markets Social Core Equity Portfolio, VA International Value Portfolio, VA International Small Portfolio, International Large Cap Growth Portfolio, International Small Cap Growth Portfolio, International High Relative Profitability Portfolio, Emerging 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, DFA Global Core Plus Real Return Portfolio and DFA Short-Term Selective State Municipal Bond Portfolio are valued on the basis of evaluated prices provided by one or more pricing services or other reasonably reliable sources including broker/dealers that typically handle the purchase and sale of such securities. Securities that are traded over-the-counter and on a stock exchange generally will be valued according to the broadest and most representative market, and it is expected that for bonds and other fixed income securities, this ordinarily will be the over-the-counter market. Securities for which quotations

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 July 31, 2022, the DFA Commodity Strategy Portfolio held \$440,616,501 in the Subsidiary, representing 23.37% of DFA Commodity Strategy Portfolio's total assets.

7. **SWAP AGREEMENTS:** The DFA Short-Duration Real Return Portfolio and DFA Municipal Real Return Portfolio may enter into credit default swap agreements. Swap agreements are two-party contracts entered into primarily by institutional investors for periods ranging from a few weeks to more than one year. Some types of swap agreements are negotiated bilaterally and traded over-the-counter between the two parties (uncleared swaps), while other swaps are transacted through a futures commission merchant ("FCM") and cleared through a clearinghouse that serves as a central counterparty (cleared swaps), and may be traded on swap execution facilities (exchanges). The most common types of credit default swaps and interest rate swaps are subject to mandatory central clearing and exchange trading.

The Portfolios may enter into a credit default swap on a single security or instrument (sometimes referred to as a "CDS" transaction) or on a basket or index of securities (sometimes referred to as a "CDX" transaction). The "buyer" in a credit default contract typically is obligated to pay the "seller" a periodic stream of payments over the term of the contract, provided that no credit event with respect to any underlying reference obligation has occurred. If a credit event occurs, the seller typically must pay the buyer the "par value" (full notional value) of the reference obligation in exchange for the reference obligation. The Portfolios may be either the buyer or the seller in the transaction. If a Portfolio is a buyer and no credit event occurs, the Portfolio may lose its investment and recover nothing. However, if a credit event occurs, the buyer typically receives full notional value for a reference obligation that may have little or no value. As a seller, a Portfolio typically receives a fixed rate of income throughout the term of the contract, which typically is between six months and three years, provided a credit event does not occur. If a credit event occurs, the seller typically must pay the buyer the full notional amount of the reference obligation. The most common types of CDX are subject to mandatory central clearing and exchange-trading.

Credit default swaps involve greater risks than if the Portfolios had invested in the reference obligation directly, since, in addition to general market risks, credit default swaps are subject to illiquidity risk, counterparty risk and credit risk. A buyer also will lose its investment and recover nothing should no credit event occur and the swap is held to its

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 July 31, 2022, the total cost of securities for federal income tax purposes was:

	<u>Federal Tax Cost</u>
Enhanced U.S. Large Company Portfolio.....	\$ 305,332
U.S. Large Cap Value Portfolio.....	15,012,755
U.S. Targeted Value Portfolio.....	8,999,550
U.S. Small Cap Value Portfolio.....	10,383,087
U.S. Core Equity 1 Portfolio.....	14,330,001
U.S. Core Equity 2 Portfolio.....	15,135,790
U.S. Vector Equity Portfolio.....	2,497,390
U.S. Small Cap Portfolio.....	9,188,103
U.S. Micro Cap Portfolio.....	4,421,215
DFA Real Estate Securities Portfolio.....	5,700,277
Large Cap International Portfolio.....	4,375,767
International Core Equity Portfolio.....	27,990,911
International Small Company Portfolio.....	10,324,238
Global Small Company Portfolio.....	82,360
Japanese Small Company Portfolio.....	310,650
Asia Pacific Small Company Portfolio.....	351,035
United Kingdom Small Company Portfolio.....	24,514
Continental Small Company Portfolio.....	699,528
DFA International Real Estate Securities Portfolio.....	6,484,909
DFA Global Real Estate Securities Portfolio.....	8,603,045
DFA International Small Cap Value Portfolio.....	11,229,025
International Vector Equity Portfolio.....	3,093,616
World ex U.S. Value Portfolio.....	195,525
World ex U.S. Targeted Value Portfolio.....	681,252
World ex U.S. Core Equity Portfolio.....	3,294,184
Selectively Hedged Global Equity Portfolio.....	185,485
Emerging Markets Portfolio.....	3,130,385
Emerging Markets Small Cap Portfolio.....	3,915,462
Emerging Markets Value Portfolio.....	10,227,795
Emerging Markets Core Equity Portfolio.....	21,000,864
U.S. Large Cap Equity Portfolio.....	948,784
DFA Commodity Strategy Portfolio.....	3,659,915
DFA One-Year Fixed Income Portfolio.....	5,810,419

	Federal Tax Cost
DFA Two-Year Global Fixed Income Portfolio.....	\$ 5,521,685
DFA Selectively Hedged Global Fixed Income Portfolio.....	1,157,537
DFA Short-Term Government Portfolio.....	1,616,847
DFA Five-Year Global Fixed Income Portfolio.....	11,809,733
DFA World ex U.S. Government Fixed Income Portfolio.....	1,582,630
DFA Intermediate Government Fixed Income Portfolio.....	5,362,049
DFA Short-Term Extended Quality Portfolio.....	7,298,967
DFA Intermediate-Term Extended Quality Portfolio.....	1,683,617
DFA Targeted Credit Portfolio.....	906,479
DFA Investment Grade Portfolio.....	12,494,916
DFA Inflation-Protected Securities Portfolio.....	6,885,542
DFA Short-Term Municipal Bond Portfolio.....	2,305,015
DFA Intermediate-Term Municipal Bond Portfolio.....	1,882,326
DFA Selective State Municipal Bond Portfolio.....	261,749
DFA Short-Term Selective State Municipal Bond Portfolio.....	182,231
DFA California Short-Term Municipal Bond Portfolio.....	788,045
DFA California Intermediate-Term Municipal Bond Portfolio.....	529,737
DFA NY Municipal Bond Portfolio.....	140,634
Dimensional Retirement Income Fund.....	96,416
Dimensional 2045 Target Date Retirement Income Fund.....	93,480
Dimensional 2050 Target Date Retirement Income Fund.....	65,642
Dimensional 2055 Target Date Retirement Income Fund.....	41,380
Dimensional 2060 Target Date Retirement Income Fund.....	35,419
Dimensional 2065 Target Date Retirement Income Fund.....	5,649
Dimensional 2010 Target Date Retirement Income Fund.....	23,802
Dimensional 2015 Target Date Retirement Income Fund.....	34,022
Dimensional 2020 Target Date Retirement Income Fund.....	105,079
Dimensional 2025 Target Date Retirement Income Fund.....	156,943
Dimensional 2030 Target Date Retirement Income Fund.....	164,826
Dimensional 2035 Target Date Retirement Income Fund.....	144,621
Dimensional 2040 Target Date Retirement Income Fund.....	109,181
DFA Short-Duration Real Return Portfolio.....	2,287,815
DFA Municipal Real Return Portfolio.....	1,680,217
DFA Municipal Bond Portfolio.....	641,591
World Core Equity Portfolio.....	789,258
DFA LTIP Portfolio.....	418,345
U.S. Social Core Equity 2 Portfolio.....	911,248
U.S. Sustainability Core 1 Portfolio.....	3,580,774
U.S. Sustainability Targeted Value Portfolio.....	298,402
International Sustainability Core 1 Portfolio.....	2,916,008
International Social Core Equity Portfolio.....	1,288,103
Global Social Core Equity Portfolio.....	39,497
Emerging Markets Social Core Equity Portfolio.....	1,281,770
VA U.S. Targeted Value Portfolio.....	430,985
VA U.S. Large Value Portfolio.....	462,821
VA International Value Portfolio.....	405,664
VA International Small Portfolio.....	293,052
VA Short-Term Fixed Portfolio.....	345,784

	Federal Tax Cost
VA Global Bond Portfolio.....	\$ 374,440
VIT Inflation-Protected Securities Portfolio.....	238,677
VA Global Moderate Allocation Portfolio.....	133,890
U.S. Large Cap Growth Portfolio.....	1,339,635
U.S. Small Cap Growth Portfolio.....	646,521
International Large Cap Growth Portfolio.....	501,807
International Small Cap Growth Portfolio.....	294,365
DFA Social Fixed Income Portfolio.....	550,836
DFA Diversified Fixed Income Portfolio.....	2,279,581
U.S. High Relative Profitability Portfolio.....	3,773,108
International High Relative Profitability Portfolio.....	1,845,484
VA Equity Allocation Portfolio.....	82,924
DFA MN Municipal Bond Portfolio.....	32,600
DFA California Municipal Real Return Portfolio.....	274,188
DFA Global Core Plus Fixed Income Portfolio.....	3,266,531
Emerging Markets Sustainability Core 1 Portfolio.....	949,113
Emerging Markets Targeted Value Portfolio.....	197,971
DFA Global Sustainability Fixed Income Portfolio.....	1,022,801
DFA Oregon Municipal Bond Portfolio.....	65,434
DFA Global Core Plus Real Return Portfolio.....	367,973
Emerging Markets ex China Core Equity Portfolio.....	391,844

RECENTLY ISSUED ACCOUNTING STANDARDS AND REGULATIONS

In March 2020, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update (ASU) No. 2020-04, Reference Rate Reform (Topic 848) – Facilitation of the Effects of Reference Rate Reform on Financial Reporting. In January 2021, the FASB issued ASU No. 2021-01, with further amendments to Topic 848. The amendments in the ASUs provide optional temporary accounting recognition and financial reporting relief from the effect of certain types of contract modifications due to the planned discontinuation of the LIBOR and other interbank-offered based reference rates as of the end of 2021 and 2023. The ASUs are effective for certain reference rate-related contract modifications that occur during the period March 12, 2020 through December 31, 2022. Management has reviewed the requirements and believes the adoption of these ASUs will not have a material impact on the Portfolios financial statements.

In October 2020, the SEC adopted new regulations governing the use of derivatives by registered investment companies. Rule 18f-4 (the “Derivatives Rule”) imposes limits on the amount of derivatives contracts the Portfolios could enter, eliminate the asset segregation framework currently used by the Portfolios to comply with Section 18 of the 1940 Act, and require funds whose use of derivatives is more than a limited specified exposure to establish and maintain a derivatives risk management program and appoint a derivatives risk manager. The Derivatives Rule became effective February 19, 2021 and the Portfolios are required to comply on August 19, 2022. Management is currently evaluating the effect, if any, the Derivatives Rule will have on the Portfolios.

On December 3, 2020, the SEC adopted new Rule 2a-5 (the “Valuation Rule”) under the Investment Company Act of 1940, establishing an updated regulatory framework for fund valuation. The Valuation Rule, in part, provides a framework for good faith fair value determination and permits a Board to designate fair value determinations to a fund’s investment adviser. Further, the SEC is rescinding previously issued guidance on related issues. The Valuation Rule became effective on March 8, 2021, with a compliance date of September 8, 2022. Management is currently evaluating the Valuation Rule and its effect on the Portfolios.

OTHER

The Portfolios are subject to claims and suits that arise from time to time in the ordinary course of business (for example, claw back litigation against former shareholders of portfolio companies that filed for bankruptcy, such as the now ended litigation involving The Tribune Company and the ongoing litigation involving Nine West). Although

management currently believes that resolving claims against the Portfolios, individually or in aggregate, will not have a material adverse impact on the Portfolios' financial position, results of operations, or cash flows, these matters are subject to inherent uncertainties and management's view of these matters may change in the future.

SUBSEQUENT EVENT EVALUATIONS

Management has evaluated the impact of all subsequent events on the Portfolios through the date on which the financial statements were issued and has determined that there are no subsequent events requiring recognition or disclosure in the financial statements.