

DFA INVESTMENT DIMENSIONS GROUP INC.
PORTFOLIO HOLDINGS REPORT
January 31, 2024
(UNAUDITED)

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DFA INVESTMENT DIMENSIONS GROUP INC.
DEFINITIONS OF ABBREVIATIONS AND FOOTNOTES

Schedules of Investments

Investment Abbreviations

3M Swap	Three Month Swap
ADR	American Depositary Receipt
AGM	Assured Guaranty Municipal Corporation
AMBAC	American Municipal Bond Assurance Corporation
BAM	Build America Mutual
CNTY GTD	County Guarantee
ETM	Escrowed to Maturity
EURIBOR	Euro Interbank Offered Rate
GDR	Global Depositary Receipt
GO	General Obligation
MUN GOV'T GTD	General Obligation Guarantee of the Municipality
PSF-GTD	Public School Fund Guarantee
Q-SBLF	School Bond Qualification and Loan Program
RB	Revenue Bond
REIT	Real Estate Investment Trust
RN	Revenue Note
SCH BD GTY	School Bond Guaranty
SCSDE	South Carolina State Department of Education
SD CRED PROG	School District Credit Program
SOFR	Secured Overnight Financing Rate
ST AID DIR DEP	State Aid Direct Deposit
ST AID WITHHLDG	State Aid Withholding
ST GTD	State Guaranteed
ST INTERCEPT	State Intercept
TBA	To be announced
USTMMR	U.S. Treasury Money Market Rate
AUD	Australian Dollars
CAD	Canadian Dollars
CHF	Swiss Franc
DKK	Danish Krone
EUR	Euro
GBP	British Pounds
HKD	Hong Kong Dollar
ILS	Israeli New Shekel
JPY	Japanese Yen
NOK	Norwegian Krone
NZD	New Zealand Dollars
SEK	Swedish Krona
SGD	Singapore Dollars
USD	United States Dollar

Investment Footnotes

^	Denominated in USD, unless otherwise noted.
†	See Security Valuation Note within the Notes to Schedules of Investments.

CONTINUED

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.
(r)	The adjustable rate shown is effective as of January 31, 2024.
#	Total or Partial Securities on Loan.
@	Security purchased with cash collateral received from Securities on Loan.
§	Affiliated Fund.
^^	See Federal Tax Cost Note within the Notes to Schedules of Investments.
*	Non-Income Producing Securities.
»	Securities have generally been fair valued. See Security Valuation Note within the Notes to Schedules of Investments.
††	Security valued using significant unobservable inputs (Level 3).
π	Fixed-to-floating or fixed-to-variable rate security. The interest rate shown reflects the fixed rate in effect at January 31, 2024. At a predetermined date, the fixed rate will change to a floating rate or a variable rate.
∞	Rates reflect the effective yields at purchase date.
Δ	Zero Coupon Security.
±	Face Amount of security is not adjusted for inflation.
□	Pre-refunded bonds are collateralized by U.S. Government or other eligible securities that are held in escrow and used to pay principal and interest and retire the bonds at the earliest refunding date (payment date) and/or whose interest rates vary with changes in a designated base rate (such as the prime interest rate).

ENHANCED U.S. LARGE COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Face Amount[^]</u> <u>(000)</u>	<u>Value[†]</u>		<u>Face Amount[^]</u> <u>(000)</u>	<u>Value[†]</u>
BONDS — (68.1%)			FRANCE — (Continued)		
AUSTRALIA — (0.5%)			Ω 2.625%, 10/16/24.....	2,000	\$1,956,956
Glencore Funding LLC			TOTAL FRANCE.....		<u>7,714,257</u>
Ω 4.625%, 04/29/24	1,150	<u>1,146,366</u>			
CANADA — (10.1%)			GERMANY — (3.0%)		
Bank of Montreal, Floating Rate			Bayer U.S. Finance LLC		
Note,			Ω 3.375%, 10/08/24.....	2,500	2,461,071
(r) SOFR + 0.465%, FRN,			Daimler Truck Finance North		
5.811%, 01/10/25.....	173	\$ 173,031	America LLC		
(r) SOFR + 1.060%, FRN,			Ω 3.500%, 04/07/25.....	1,871	1,835,451
6.415%, 06/07/25.....	110	110,684	Mercedes-Benz Finance North		
(r) SOFR + 1.330%, FRN,			America LLC		
6.688%, 06/05/26.....	683	690,334	Ω 0.750%, 03/01/24.....	500	498,014
Bank of Nova Scotia			Ω 3.250%, 08/01/24.....	1,750	<u>1,729,696</u>
# 0.700%, 04/15/24.....	3,000	2,969,917	TOTAL GERMANY.....		<u>6,524,232</u>
Brookfield Finance, Inc.			IRELAND — (1.0%)		
4.000%, 04/01/24.....	400	398,515	AerCap Ireland Capital		
Canadian Imperial Bank of			DAC/AerCap Global Aviation		
Commerce, Floating Rate			Trust		
Note, SOFR + 0.420%,			2.875%, 08/14/24	2,300	<u>2,264,419</u>
FRN			ITALY — (2.1%)		
(r) 5.766%, 10/18/24.....	2,014	2,014,116	Intesa Sanpaolo SpA		
Canadian Natural Resources			Ω 3.250%, 09/23/24.....	2,202	2,167,109
Ltd.			Republic of Italy Government		
3.900%, 02/01/25.....	2,450	2,411,648	International Bonds		
Enbridge, Inc.			2.375%, 10/17/24.....	2,500	<u>2,445,525</u>
2.150%, 02/16/24.....	500	499,241	TOTAL ITALY.....		<u>4,612,634</u>
PSP Capital, Inc.			JAPAN — (3.7%)		
3.290%, 04/04/24..... CAD	5,000	3,707,464	American Honda Finance		
Royal Bank of Canada			Corp.		
2.550%, 07/16/24.....	2,000	1,973,608	0.550%, 07/12/24.....	1,000	978,307
Toronto-Dominion Bank			Mitsubishi UFJ Financial		
2.850%, 03/08/24..... CAD	9,500	<u>7,049,764</u>	Group, Inc.		
TOTAL CANADA.....		<u>21,998,322</u>	3.407%, 03/07/24.....	2,500	2,494,913
FRANCE — (3.5%)			Nomura Holdings, Inc.		
Banque Federative du Credit			2.648%, 01/16/25.....	2,500	2,434,066
Mutuel SA			Sumitomo Mitsui Financial		
Ω 0.650%, 02/27/24.....	200	199,329	Group, Inc.		
Banque Federative du Credit			2.696%, 07/16/24.....	300	296,217
Mutuel SA, Floating Rate			Sumitomo Mitsui Trust Bank		
Note, SOFR + 0.410%,			Ltd.		
FRN			0.850%, 03/25/24.....	2,000	<u>1,986,593</u>
(r)Ω 5.771%, 02/04/25.....	1,000	998,623	TOTAL JAPAN.....		<u>8,190,096</u>
BNP Paribas SA			NETHERLANDS — (5.6%)		
Ω 3.375%, 01/09/25.....	1,900	1,863,675	BNG Bank NV		
BPCE SA			2.000%, 04/12/24..... GBP	500	629,637
Ω 2.375%, 01/14/25.....	2,265	2,197,259	5.250%, 05/20/24..... AUD	10,000	6,572,027
Societe Generale SA					
Ω 3.875%, 03/28/24.....	500	498,415			

ENHANCED U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
NETHERLANDS — (Continued)			UNITED STATES — (Continued)		
Cooperatieve Rabobank UA			Avangrid, Inc.		
Ω 2.625%, 07/22/24.....	3,500	\$ 3,452,567	3.150%, 12/01/24.....	266	\$ 260,240
ING Groep NV			Bank of New York Mellon		
3.550%, 04/09/24.....	1,500	<u>1,494,513</u>	Corp., Floating Rate Note,		
TOTAL NETHERLANDS.....		<u>12,148,744</u>	SOFR + 0.620%, FRN		
			(r) 5.966%, 04/25/25.....	1,500	1,500,208
NORWAY — (1.6%)			Boardwalk Pipelines LP		
Kommunalbanken AS			4.950%, 12/15/24.....	1,500	1,491,044
5.250%, 07/15/24	AUD 5,300	<u>3,486,342</u>	Briarmor Operating		
			Partnership LP		
SPAIN — (1.0%)			3.850%, 02/01/25.....	1,800	1,766,641
Banco Santander SA			Capital One Financial Corp.		
2.706%, 06/27/24.....	1,200	1,186,856	3.200%, 02/05/25.....	600	587,673
Santander Holdings USA,			Cardinal Health, Inc.		
Inc.			3.079%, 06/15/24.....	2,750	2,722,826
3.500%, 06/07/24.....	1,000	<u>991,030</u>	Charles Schwab Corp.		
TOTAL SPAIN.....		<u>2,177,886</u>	# 0.750%, 03/18/24.....	174	172,954
			Cigna Group		
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (0.6%)			3.500%, 06/15/24.....	1,484	1,472,516
International Finance Corp.			Discover Financial Services		
1.450%, 07/22/24	AUD 2,000	<u>1,293,819</u>	3.950%, 11/06/24.....	1,340	1,323,558
			Edison International		
SWITZERLAND — (1.1%)			3.550%, 11/15/24.....	1,500	1,475,547
UBS AG			Elevance Health, Inc.		
Ω 0.700%, 08/09/24	2,450	<u>2,388,897</u>	3.500%, 08/15/24.....	200	197,793
			2.375%, 01/15/25.....	2,800	2,725,846
UNITED KINGDOM — (2.3%)			Energy Transfer LP		
BAT Capital Corp.			2.900%, 05/15/25.....	2,000	1,941,439
3.222%, 08/15/24.....	580	572,487	EOG Resources, Inc.		
HSBC USA, Inc.			3.150%, 04/01/25.....	2,107	2,067,999
3.750%, 05/24/24.....	1,250	1,242,578	ERAC USA Finance LLC		
NatWest Markets PLC			Ω 3.850%, 11/15/24.....	3,000	2,962,026
Ω 0.800%, 08/12/24.....	350	341,454	Fidelity National Information		
Reckitt Benckiser Treasury			Services, Inc.		
Services PLC.....			0.600%, 03/01/24.....	2,500	2,489,434
Ω...2.750%, 06/26/24.....	2,958	<u>2,925,590</u>	General Motors Financial Co., Inc.		
TOTAL UNITED KINGDOM...		<u>5,082,109</u>	1.050%, 03/08/24.....	500	497,711
			3.800%, 04/07/25.....	1,500	1,474,887
UNITED STATES — (32.0%)			Georgia-Pacific LLC		
American Express Co.			Ω 0.625%, 05/15/24.....	2,000	1,971,960
3.375%, 05/03/24.....	1,075	1,068,914	HSBC USA, Inc.		
American Express Co.,			3.500%, 06/23/24.....	1,100	1,090,593
Floating Rate Note, SOFR			International Business		
+ 0.930%, FRN			Machines Corp.		
(r) 6.288%, 03/04/25.....	500	503,080	3.000%, 05/15/24.....	2,200	2,184,430
American Water Capital			John Deere Capital Corp.,		
Corp.			Floating Rate Note, SOFR		
3.400%, 03/01/25.....	2,600	2,550,787	+ 0.790%, FRN		
Ameriprise Financial, Inc.			(r) 6.148%, 06/08/26.....	1,072	1,078,632
3.000%, 04/02/25.....	1,814	1,773,089	Kinder Morgan Energy		
Amgen, Inc.			Partners LP		
3.125%, 05/01/25.....	3,000	2,929,667	4.250%, 09/01/24.....	1,500	1,488,017
Arrow Electronics, Inc.			Lazard Group LLC		
3.250%, 09/08/24.....	1,500	1,476,564	3.750%, 02/13/25.....	1,500	1,473,345
			MPLX LP		
			4.875%, 12/01/24.....	1,250	1,245,059

ENHANCED U.S. LARGE COMPANY PORTFOLIO

CONTINUED

As of January 31, 2024, 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)
USD	11,845,674	AUD	17,432,368	Societe Generale	02/05/24	\$408,063
USD	10,938,278	CAD	14,618,419	Citibank, N.A.	02/12/24	63,579
Total Appreciation						\$471,642
USD	637,837	GBP	504,454	Citibank, N.A.	02/16/24	\$ (1,528)
Total (Depreciation)						\$ (1,528)
Total Appreciation (Depreciation)						\$470,114

As of January 31, 2024, 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.....	928	03/15/24	\$209,470,402	\$225,991,200	\$16,520,798
Total Futures Contracts.....			\$209,470,402	\$225,991,200	\$16,520,798

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$ 1,146,366	—	\$ 1,146,366
Canada.....	—	21,998,322	—	21,998,322
France.....	—	7,714,257	—	7,714,257
Germany.....	—	6,524,232	—	6,524,232
Ireland.....	—	2,264,419	—	2,264,419
Italy.....	—	4,612,634	—	4,612,634
Japan.....	—	8,190,096	—	8,190,096
Netherlands.....	—	12,148,744	—	12,148,744
Norway.....	—	3,486,342	—	3,486,342
Spain.....	—	2,177,886	—	2,177,886
Supranational Organization Obligations.....	—	1,293,819	—	1,293,819
Switzerland.....	—	2,388,897	—	2,388,897
United Kingdom.....	—	5,082,109	—	5,082,109
United States.....	—	69,843,804	—	69,843,804
U.S. Treasury Obligations.....	—	57,760,617	—	57,760,617
Commercial Paper.....	—	9,907,936	—	9,907,936
Securities Lending Collateral.....	—	1,959,304	—	1,959,304
Forward Currency Contracts**.....	—	470,114	—	470,114
Futures Contracts**.....	\$16,520,798	—	—	16,520,798
TOTAL.....	\$16,520,798	\$218,969,898	—	\$235,490,696

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

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

**January 31, 2024
(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>\$23,350,403,845</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$23,350,403,845</u>

Summary of the Portfolio's Master Fund's investments as of January 31, 2024, based on their valuation inputs, is located within this report (see Security Valuation Note).

U.S. TARGETED VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (91.8%)		
COMMUNICATION SERVICES — (2.5%)		
#*	Advantage Solutions, Inc.....	222,336
#*	AMC Networks, Inc., Class A.....	89,795
*	Angi, Inc.....	235,053
	ATN International, Inc.....	120,159
*	Bandwidth, Inc., Class A.....	194,701
#*	Boston Omaha Corp., Class A.....	211,089
*	Bumble, Inc., Class A.....	729,639
	Cable One, Inc.....	9,124
#*	Cardlytics, Inc.....	70,514
*	Cargurus, Inc.....	4,230
*	Cars.com, Inc.....	535,367
*	Consolidated Communications Holdings, Inc.....	879,339
*	Cumulus Media, Inc., Class A.....	69,249
#*	Daily Journal Corp.....	2,591
*	DHI Group, Inc.....	319,395
#*	EchoStar Corp., Class A.....	315,701
#	Entravision Communications Corp., Class A.....	620,969
#*	EW Scripps Co., Class A.....	467,685
*	FG Group Holdings, Inc.....	123,789
#*	Frontier Communications Parent, Inc.....	573,525
*	Gaia, Inc.....	98,514
#*	Gannett Co., Inc.....	342,160
*»	GCI Liberty, Inc.....	134,177
	Gray Television, Inc.....	534,779
*	Integral Ad Science Holding Corp.....	277,889
#*	IZEA Worldwide, Inc.....	5,509
	John Wiley & Sons, Inc., Class A.....	137,782
#	John Wiley & Sons, Inc., Class B.....	455
*	Liberty Broadband Corp., Class A.....	7,061
*	Liberty Broadband Corp., Class C.....	49,377
*	Liberty Latin America Ltd., Class A.....	301,609
#*	Liberty Latin America Ltd., Class C.....	1,098,334
*	Liberty Media Corp.-Liberty Live, Class A.....	7,325
*	Liberty Media Corp.-Liberty Live, Class C.....	8,643
*	Liberty Media Corp.-Liberty SiriusXM, Class A.....	29,300
*	Liberty Media Corp.-Liberty SiriusXM, Class C.....	34,572
#*	Lions Gate Entertainment Corp., Class A.....	35,336
#*	Lions Gate Entertainment Corp., Class B.....	86,077
*	Madison Square Garden Entertainment Corp.....	158,837
*	Magnite, Inc.....	1,060,817
#	Marcus Corp.....	254,572
	News Corp., Class A.....	546,275
#	News Corp., Class B.....	192,887
	Nexstar Media Group, Inc.....	287,913
#*	Nextdoor Holdings, Inc.....	69,360
*	Paltalk, Inc.....	1,133
	Paramount Global, Class A.....	512
	Paramount Global, Class B.....	52,261
*	Playstudios, Inc.....	197,886
*	PubMatic, Inc., Class A.....	398,563
*	QuinStreet, Inc.....	239,058
#*	Reading International, Inc., Class A.....	10,954
	Saga Communications, Inc., Class A.....	36,531
		\$ 896,014
		1,624,391
		557,076
		4,433,867
		2,694,662
		3,269,769
		10,010,647
		5,008,437
		538,727
		98,305
		9,331,447
		3,816,331
		318,545
		832,540
		731,414
		4,227,236
		2,502,505
		3,727,449
		169,591
		14,125,921
		285,691
		845,135
		121,355
		5,107,139
		4,043,285
		11,073
		4,662,543
		15,402
		549,487
		3,873,626
		2,123,327
		7,820,138
		269,780
		322,125
		890,427
		1,049,606
		368,554
		834,947
		5,295,626
		9,388,230
		3,457,088
		13,460,216
		4,932,121
		51,165,019
		105,427
		4,827
		11,945
		762,488
		435,349
		6,050,186
		3,028,865
		21,579
		862,862

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
# Scholastic Corp.....	334,814	\$ 12,870,250
Shenandoah Telecommunications Co.....	199,516	4,088,083
# Sinclair, Inc.....	310,511	4,875,023
#* Sphere Entertainment Co.....	253,244	8,959,773
Spok Holdings, Inc.....	146,791	2,430,859
#* Stagwell, Inc.....	189,004	1,232,306
TEGNA, Inc.....	1,667,093	25,989,980
Telephone & Data Systems, Inc.....	781,502	15,012,653
* Thryv Holdings, Inc.....	298,400	6,099,296
Townsquare Media, Inc., Class A.....	64,601	693,815
* TripAdvisor, Inc.....	484,620	10,467,792
* TrueCar, Inc.....	329,768	1,167,379
* U.S. Cellular Corp.....	436,099	19,362,796
* Urban One, Inc.....	258,944	932,198
* Urban One, Inc.....	45,533	166,651
* Vimeo, Inc.....	16,874	66,990
#* WideOpenWest, Inc.....	131,801	488,982
* Yelp, Inc.....	153,015	6,691,346
* Ziff Davis, Inc.....	123,939	8,353,489
TOTAL COMMUNICATION SERVICES.....		331,040,003
CONSUMER DISCRETIONARY — (15.8%)		
#* 1-800-Flowers.com, Inc., Class A.....	511,279	5,317,302
* 1stdibs.com, Inc.....	31,355	144,547
Aaron's Co., Inc.....	288,326	2,966,875
* Abercrombie & Fitch Co., Class A.....	436,246	44,453,467
Academy Sports & Outdoors, Inc.....	542,486	34,030,147
# Acushnet Holdings Corp.....	25,171	1,594,331
#* Adient PLC.....	813,070	28,221,660
# ADT, Inc.....	585,013	3,820,135
* Adtalem Global Education, Inc.....	465,372	23,491,979
Advance Auto Parts, Inc.....	15,351	1,026,214
AMCON Distributing Co.....	2,433	476,600
* American Axle & Manufacturing Holdings, Inc.....	1,264,237	10,227,677
# American Eagle Outfitters, Inc.....	1,554,711	30,814,372
* American Outdoor Brands, Inc.....	142,349	1,218,507
* American Public Education, Inc.....	57,023	603,303
#* America's Car-Mart, Inc.....	66,110	4,025,438
* AMMO, Inc.....	20,442	44,359
# Ark Restaurants Corp.....	35,079	512,504
* Asbury Automotive Group, Inc.....	113,004	23,624,616
#* AutoNation, Inc.....	299,131	41,776,635
#* Bally's Corp.....	17,840	200,878
#* Barnes & Noble Education, Inc.....	72,598	62,202
# Bassett Furniture Industries, Inc.....	94,227	1,460,519
* Beazer Homes USA, Inc.....	151,803	4,819,745
#* Beyond, Inc.....	318,061	6,994,161
# Big 5 Sporting Goods Corp.....	30,819	155,020
* Biglari Holdings, Inc., Class A.....	943	730,834
* Biglari Holdings, Inc., Class B.....	15,545	2,404,345
#* BJ's Restaurants, Inc.....	170,334	5,895,260
BorgWarner, Inc.....	1,734,241	58,790,770
# Brunswick Corp.....	190,132	15,339,850
# Build-A-Bear Workshop, Inc.....	57,154	1,287,680
# Caleres, Inc.....	352,545	11,059,337
* Capri Holdings Ltd.....	249,507	12,160,971
#* CarParts.com, Inc.....	298,095	801,876
Carriage Services, Inc.....	54,731	1,352,403
Carrols Restaurant Group, Inc.....	340,841	3,203,905

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
# Cato Corp., Class A.....	134,899	\$ 911,917
* Cavco Industries, Inc.....	72,179	23,957,654
#* Century Casinos, Inc.....	21,688	75,257
Century Communities, Inc.....	346,346	30,028,198
#* Chegg, Inc.....	225,921	2,225,322
#* Chuy's Holdings, Inc.....	182,836	6,181,685
#* Citi Trends, Inc.....	49,842	1,342,245
# Clarus Corp.....	180,042	1,065,849
* Conn's, Inc.....	100,142	455,646
#* Container Store Group, Inc.....	214,442	349,540
* Culp, Inc.....	102,869	510,230
Dana, Inc.....	1,473,557	19,981,433
#* Delta Apparel, Inc.....	36,589	278,442
Designer Brands, Inc., Class A.....	248,663	2,131,042
#* Destination XL Group, Inc.....	359,983	1,537,127
# Dillard's, Inc., Class A.....	115,338	44,666,947
* Dorman Products, Inc.....	60,042	4,888,019
* Duluth Holdings, Inc., Class B.....	93,300	455,304
* El Pollo Loco Holdings, Inc.....	414,252	3,835,974
# Escalade, Inc.....	35,092	563,578
# Ethan Allen Interiors, Inc.....	270,855	7,890,006
#* Figs, Inc., Class A.....	197,384	1,136,932
#* First Watch Restaurant Group, Inc.....	135,160	2,900,534
Flanigan's Enterprises, Inc.....	2,672	70,434
# Flexsteel Industries, Inc.....	40,542	1,156,663
# Foot Locker, Inc.....	493,845	13,906,675
#* Fossil Group, Inc.....	308,524	357,888
#* Funko, Inc., Class A.....	128,493	908,446
# Gap, Inc.....	1,267,240	23,684,716
* Genesco, Inc.....	118,810	3,300,542
#* Gentherm, Inc.....	46,389	2,233,630
* G-III Apparel Group Ltd.....	311,934	9,386,094
* Goodyear Tire & Rubber Co.....	3,088,668	43,056,032
#* GoPro, Inc., Class A.....	708,431	2,111,124
Graham Holdings Co., Class B.....	39,326	28,330,450
* Green Brick Partners, Inc.....	179,567	9,368,010
# Group 1 Automotive, Inc.....	160,563	41,756,014
#* GrowGeneration Corp.....	306,892	708,921
# Guess?, Inc.....	569,172	12,715,302
Hamilton Beach Brands Holding Co., Class A.....	27,700	510,788
Harley-Davidson, Inc.....	767,897	24,918,258
# Haverty Furniture Cos., Inc.....	168,896	5,725,574
Haverty Furniture Cos., Inc., Class A.....	844	26,248
#* Helen of Troy Ltd.....	173,435	19,858,308
# Hibbett, Inc.....	121,734	8,113,571
* Hilton Grand Vacations, Inc.....	134,472	5,607,482
#* Holley, Inc.....	16,428	78,362
# Hooker Furnishings Corp.....	101,173	2,335,073
* Hovnanian Enterprises, Inc., Class A.....	20,336	3,436,174
* JAKKS Pacific, Inc.....	17,662	553,880
# Johnson Outdoors, Inc., Class A.....	87,054	3,896,537
KB Home.....	221,451	13,196,265
# Kohl's Corp.....	1,007,809	25,961,160
# Krispy Kreme, Inc.....	319,765	4,249,677
# Lakeland Industries, Inc.....	73,908	1,331,083
#* Lands' End, Inc.....	133,621	1,265,391
#* Landsea Homes Corp.....	84,410	1,062,722
* Latham Group, Inc.....	149,855	379,133
Laureate Education, Inc.....	1,148,334	14,491,975

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
# La-Z-Boy, Inc.....	442,389	\$15,399,561
# LCI Industries.....	121,725	13,545,558
Lear Corp.....	132,929	17,666,264
* Legacy Housing Corp.....	39,639	936,670
Leggett & Platt, Inc.....	362,744	8,419,288
# Levi Strauss & Co., Class A.....	130,563	2,125,566
#* LGI Homes, Inc.....	233,063	27,503,765
#* Life Time Group Holdings, Inc.....	378,553	5,034,755
Lifetime Brands, Inc.....	62,682	503,336
* Lincoln Educational Services Corp.....	108,977	976,434
# Lithia Motors, Inc.....	193,912	57,174,953
#* LL Flooring Holdings, Inc.....	189,404	492,450
#* Lovesac Co.....	121,438	2,812,504
* M/I Homes, Inc.....	132,543	16,888,629
Macy's, Inc.....	2,552,342	46,682,335
#* Malibu Boats, Inc., Class A.....	129,163	5,392,555
#* MarineMax, Inc.....	173,993	4,871,804
Marriott Vacations Worldwide Corp.....	172,592	14,478,743
* MasterCraft Boat Holdings, Inc.....	67,123	1,300,173
MDC Holdings, Inc.....	751,087	47,003,024
Meritage Homes Corp.....	252,136	41,756,243
#* Mister Car Wash, Inc.....	121,854	1,011,388
* Modine Manufacturing Co.....	555,893	38,406,647
* Mohawk Industries, Inc.....	317,780	33,128,565
Monarch Casino & Resort, Inc.....	13,813	952,130
# Monro, Inc.....	155,234	4,945,755
* Motorcar Parts of America, Inc.....	56,356	514,530
# Movado Group, Inc.....	161,290	4,448,378
#* National Vision Holdings, Inc.....	510,255	9,699,948
Newell Brands, Inc.....	2,159,406	17,966,258
* ODP Corp.....	380,278	19,447,417
* OneSpaWorld Holdings Ltd.....	107,546	1,465,852
#* OneWater Marine, Inc., Class A.....	42,161	1,063,722
# Oxford Industries, Inc.....	112,306	10,661,209
# Patrick Industries, Inc.....	171,213	17,188,073
# Penske Automotive Group, Inc.....	456,302	67,701,528
Perdoceo Education Corp.....	684,428	12,388,147
#* Petco Health & Wellness Co., Inc.....	4,311	10,303
# PetMed Express, Inc.....	23,140	143,699
Phinia, Inc.....	346,848	10,488,684
* Playa Hotels & Resorts NV.....	1,146,566	9,516,498
PulteGroup, Inc.....	311,608	32,581,733
PVH Corp.....	415,717	49,994,126
Ralph Lauren Corp.....	3,138	450,836
# RCI Hospitality Holdings, Inc.....	72,575	4,482,232
# Rocky Brands, Inc.....	72,784	2,036,496
* RumbleON, Inc., Class B.....	642	4,282
#* Sally Beauty Holdings, Inc.....	430,824	5,307,752
# Shoe Carnival, Inc.....	293,562	7,485,831
# Signet Jewelers Ltd.....	457,648	45,526,823
* Skyline Champion Corp.....	15,092	1,033,500
Smith & Wesson Brands, Inc.....	471,963	6,163,837
#* Solo Brands, Inc., Class A.....	76,005	212,054
# Sonic Automotive, Inc., Class A.....	256,336	12,960,348
* Sonos, Inc.....	417,743	6,508,436
#* Sportsman's Warehouse Holdings, Inc.....	125,196	482,005
Standard Motor Products, Inc.....	218,256	8,806,630
Steven Madden Ltd.....	64,242	2,690,455
#* Stitch Fix, Inc., Class A.....	179,573	574,634

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Stoneridge, Inc.....	281,809	\$ 5,013,382
Strategic Education, Inc.....	170,561	16,042,968
* Strattec Security Corp.....	26,660	673,165
* Stride, Inc.....	425,551	25,511,782
Superior Group of Cos., Inc.....	79,091	1,053,492
* Taylor Morrison Home Corp.....	1,092,774	56,977,236
# Thor Industries, Inc.....	368,955	41,699,294
* Tile Shop Holdings, Inc.....	87,188	565,850
#* Tilly's, Inc., Class A.....	211,338	1,551,221
Toll Brothers, Inc.....	1,181,034	117,335,728
Topgolf Callaway Brands Corp.....	1,752,159	23,075,934
* Traeger, Inc.....	3,505	7,676
* Tri Pointe Homes, Inc.....	1,039,443	35,891,967
* Under Armour, Inc., Class A.....	1,652,809	12,594,405
#* Under Armour, Inc., Class C.....	1,557,218	11,523,413
* Unifi, Inc.....	191,138	1,207,992
* Universal Electronics, Inc.....	54,895	486,919
* Universal Technical Institute, Inc.....	278,906	3,938,153
# Upbound Group, Inc.....	335,996	11,155,067
* Urban Outfitters, Inc.....	959,821	36,473,198
* Vera Bradley, Inc.....	197,948	1,520,241
* Vista Outdoor, Inc.....	600,528	16,856,821
#* VOXX International Corp.....	221,670	1,850,945
# Weyco Group, Inc.....	79,851	2,564,016
# Winnebago Industries, Inc.....	294,221	19,336,204
# Worthington Enterprises, Inc.....	363,123	20,712,536
* Zumiez, Inc.....	214,931	3,690,365
TOTAL CONSUMER DISCRETIONARY.....		<u>2,121,253,228</u>
CONSUMER STAPLES — (3.5%)		
# Alico, Inc.....	56,175	1,653,792
Andersons, Inc.....	349,038	18,397,793
# B&G Foods, Inc.....	15,551	156,443
* BellRing Brands, Inc.....	222,374	12,290,611
* Bridgford Foods Corp.....	1,732	18,654
# Calavo Growers, Inc.....	132,192	3,448,889
# Cal-Maine Foods, Inc.....	438,279	24,289,422
#* Central Garden & Pet Co.....	111,731	5,240,184
* Central Garden & Pet Co., Class A.....	366,529	15,130,317
#* Chefs' Warehouse, Inc.....	103,007	3,277,683
* Duckhorn Portfolio, Inc.....	631,993	5,454,100
Edgewell Personal Care Co.....	520,541	19,286,044
* Farmer Bros Co.....	30,477	107,279
Fresh Del Monte Produce, Inc.....	521,025	12,806,794
* Grocery Outlet Holding Corp.....	646,016	16,008,276
#* Hain Celestial Group, Inc.....	552,673	5,919,128
# Ingles Markets, Inc., Class A.....	158,240	13,331,720
Ingredion, Inc.....	424,738	45,689,067
J M Smucker Co.....	41,492	5,458,273
Lifevantage Corp.....	49,279	261,671
#* Lifeway Foods, Inc.....	146,826	1,827,984
# Limoneira Co.....	118,353	2,146,923
# MGP Ingredients, Inc.....	55,881	4,747,091
#* Mission Produce, Inc.....	88,244	881,558
Molson Coors Beverage Co., Class B.....	239,081	14,772,815
#* Natural Alternatives International, Inc.....	43,065	267,434
Natural Grocers by Vitamin Cottage, Inc.....	227,047	3,394,353
* Nature's Sunshine Products, Inc.....	78,785	1,371,647
Nu Skin Enterprises, Inc., Class A.....	144,884	2,689,047

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
	54,882	\$ 3,565,135
*	314,309	8,539,776
*	548,129	50,904,740
	227,546	17,298,047
	5,504	19,830,912
#*	63,593	3,394,594
*>	189	10,544
#*	519,481	19,636,382
	375,787	8,428,902
#	277,004	21,778,054
#	35,926	1,170,828
*	565,400	23,803,340
*	1,887	86,821
*	571,952	8,527,804
#	246,521	14,285,892
*	55,030	2,576,505
#	137,911	2,441,025
#	113,216	2,879,083
*	21,349	306,999
#	279,102	16,955,446
*	123,891	493,086
#*	3,843	6,533
TOTAL CONSUMER STAPLES.....		<u>467,245,440</u>
ENERGY — (8.7%)		
	31,660	796,882
*	298,388	1,826,135
#	206,462	2,527,095
#*	1,387,710	31,001,441
	1,690,861	27,628,669
#	423,969	7,025,166
	708,058	4,751,069
*	137,138	3,617,700
#	469,763	22,398,300
#*	441,723	14,188,143
#	266,908	20,581,276
#	108,152	16,629,452
#	73,821	4,784,339
#*	2,283,652	6,736,773
#*	1,498,228	30,264,206
#	1,222,328	9,546,382
	312,332	29,546,607
#	1,046	11,558
#	661,146	17,870,776
	1,664,919	18,513,899
*	78,058	1,328,547
	438,994	16,435,935
#*	259,470	5,207,563
	411,446	22,090,536
	37,377	190,996
	467,275	4,761,532
#	193,448	1,085,243
#*	408,245	7,185,112
*	52,975	1,044,137
	411,024	2,342,837
*	76,211	1,147,738
*	294,309	6,101,026
*	90,879	408,955
*	56,498	7,169,596

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
#* Hallador Energy Co.....	152,888	\$ 1,304,135
* Helix Energy Solutions Group, Inc.....	1,558,526	14,650,144
# Helmerich & Payne, Inc.....	867,814	34,938,192
HF Sinclair Corp.....	1,452,267	82,038,563
#* Independence Contract Drilling, Inc.....	26,810	56,837
International Seaways, Inc.....	455,097	24,411,403
* Kosmos Energy Ltd.....	48,079	291,359
Liberty Energy, Inc.....	1,272,951	26,464,651
# Magnolia Oil & Gas Corp., Class A.....	256,535	5,289,752
#* Mammoth Energy Services, Inc.....	90,425	317,392
# Matador Resources Co.....	841,863	46,209,860
Mexco Energy Corp.....	1,981	19,620
Murphy Oil Corp.....	1,255,247	48,578,059
#* Nabors Industries Ltd.....	27,469	2,323,328
NACCO Industries, Inc., Class A.....	57,366	2,081,238
* Natural Gas Services Group, Inc.....	102,641	1,500,611
* Newpark Resources, Inc.....	879,909	5,710,609
# Noble Corp. PLC.....	1,226	54,103
# Nordic American Tankers Ltd.....	1,790,311	7,966,884
# Northern Oil & Gas, Inc.....	25,796	864,166
NOV, Inc.....	917,811	17,906,493
#* Oil States International, Inc.....	539,992	3,331,751
# Overseas Shipholding Group, Inc., Class A.....	748,404	4,565,264
Ovintiv, Inc.....	417,482	17,709,586
* Par Pacific Holdings, Inc.....	368,683	13,490,111
Patterson-UTI Energy, Inc.....	1,344,792	14,913,743
PBF Energy, Inc., Class A.....	991,358	50,073,493
# Peabody Energy Corp.....	1,036,306	27,669,370
# Permian Resources Corp.....	401,782	5,416,021
# PHX Minerals, Inc.....	212,146	676,746
* PrimeEnergy Resources Corp.....	3,957	380,663
#* Profire Energy, Inc.....	47,552	73,230
* ProPetro Holding Corp.....	1,139,984	9,644,265
Range Resources Corp.....	1,874,469	54,434,580
Ranger Energy Services, Inc.....	55,954	568,493
* REX American Resources Corp.....	188,774	7,813,356
Riley Exploration Permian, Inc.....	1,677	37,263
# RPC, Inc.....	1,262,128	9,226,156
# SandRidge Energy, Inc.....	242,772	3,544,471
Scorpio Tankers, Inc.....	554,878	39,229,875
* SEACOR Marine Holdings, Inc.....	186,813	1,972,745
* Seadrill Ltd.....	162,777	7,035,222
Select Water Solutions, Inc.....	1,057,880	8,219,728
SFL Corp. Ltd.....	1,136,088	13,826,191
#* SilverBow Resources, Inc.....	65,321	1,734,926
# Sitio Royalties Corp., Class A.....	51,908	1,107,198
SM Energy Co.....	1,068,077	39,604,295
#* Smart Sand, Inc.....	45,396	83,983
Solaris Oilfield Infrastructure, Inc., Class A.....	220,744	1,655,580
* Southwestern Energy Co.....	3,582,796	23,109,034
#* Talos Energy, Inc.....	861,701	11,176,262
TechnipFMC PLC.....	1,737,294	33,599,266
#* Teekay Corp.....	622,811	5,599,071
Teekay Tankers Ltd., Class A.....	319,016	19,954,451
#* Tidewater, Inc.....	285,612	19,190,270
#* TOP Ships, Inc.....	1,650	23,001
#* Transocean Ltd.....	4,143,034	22,620,966
* U.S. Silica Holdings, Inc.....	767,191	8,224,288
#* Vital Energy, Inc.....	93,387	4,093,152

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
# Vitesse Energy, Inc.....	117,986	\$ 2,478,886
# World Kinect Corp.....	562,698	12,700,094
TOTAL ENERGY.....		<u>1,170,530,066</u>
FINANCIALS — (24.5%)		
1st Source Corp.....	238,031	12,441,880
#* Acacia Research Corp.....	160,989	629,467
# ACNB Corp.....	33,429	1,304,734
Affiliated Managers Group, Inc.....	2,181	324,620
Alerus Financial Corp.....	36,825	836,296
Ally Financial, Inc.....	287,999	10,563,803
Amalgamated Financial Corp.....	174,646	4,638,598
# A-Mark Precious Metals, Inc.....	230,671	6,221,197
* Ambac Financial Group, Inc.....	438,024	7,117,890
# Amerant Bancorp, Inc.....	115,154	2,603,632
* American Coastal Insurance Corp., Class C.....	7,726	89,390
* American Equity Investment Life Holding Co.....	842,065	46,490,409
American National Bankshares, Inc.....	86,481	3,916,724
Ameris Bancorp.....	526,081	26,114,661
AmeriServ Financial, Inc.....	136,832	406,391
# Ames National Corp.....	42,206	892,235
# Arrow Financial Corp.....	93,108	2,345,391
* AssetMark Financial Holdings, Inc.....	91,073	2,793,209
Associated Banc-Corp.....	1,623,791	34,115,849
Associated Capital Group, Inc., Class A.....	19,192	652,720
Assured Guaranty Ltd.....	589,263	47,806,907
# Atlantic Union Bankshares Corp.....	588,075	20,088,642
#* Atlanticus Holdings Corp.....	74,965	2,600,536
Auburn National BanCorp, Inc.....	692	14,144
Axis Capital Holdings Ltd.....	718,352	42,756,311
* Axos Financial, Inc.....	511,321	28,342,523
Banc of California, Inc.....	960,160	13,231,005
# Bank of Marin Bancorp.....	39,838	780,028
Bank of NT Butterfield & Son Ltd.....	199,685	6,056,446
Bank OZK.....	1,057,763	47,715,689
Bank7 Corp.....	30,206	844,258
BankFinancial Corp.....	144,704	1,568,591
BankUnited, Inc.....	392,706	11,097,872
Bankwell Financial Group, Inc.....	44,438	1,233,155
Banner Corp.....	174,394	8,123,273
Bar Harbor Bankshares.....	104,139	2,739,897
BayCom Corp.....	91,029	1,857,902
BCB Bancorp, Inc.....	93,219	1,157,780
Berkshire Hills Bancorp, Inc.....	279,271	6,702,504
#* Blue Foundry Bancorp.....	129,865	1,238,912
# Blue Ridge Bankshares, Inc.....	45,501	113,753
BOK Financial Corp.....	395,262	33,138,766
# Bread Financial Holdings, Inc.....	504,170	18,286,246
* Bridgewater Bancshares, Inc.....	143,101	1,790,194
* Brighthouse Financial, Inc.....	541,800	28,048,986
Brookline Bancorp, Inc.....	513,355	5,554,501
# Business First Bancshares, Inc.....	64,320	1,450,416
Byline Bancorp, Inc.....	228,987	5,001,076
C&F Financial Corp.....	23,696	1,315,128
Cadence Bank.....	1,433,853	38,169,167
#* California BanCorp.....	1,554	39,363
*» California First Leasing Corp.....	755	13,401
# Cambridge Bancorp.....	30,835	2,114,973
Camden National Corp.....	51,956	1,871,975

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* Cannae Holdings, Inc.....	56,874	\$ 1,151,699
Capital Bancorp, Inc.....	49,399	1,074,922
Capital City Bank Group, Inc.....	164,147	4,691,321
Capitol Federal Financial, Inc.....	986,924	6,257,098
Capstar Financial Holdings, Inc.....	142,724	2,596,150
#* Caret Holdings, Inc., Class A.....	4,825	39,083
* Carter Bankshares, Inc.....	136,078	1,967,688
Cass Information Systems, Inc.....	18,741	808,862
# Cathay General Bancorp.....	472,214	19,441,050
#*> CCUR Holdings, Inc.....	14	36,400
Central Pacific Financial Corp.....	182,969	3,525,813
# Central Valley Community Bancorp.....	76,928	1,493,942
Chemung Financial Corp.....	17,960	835,499
# Citizens & Northern Corp.....	141,737	2,873,009
Citizens Community Bancorp, Inc.....	18,131	220,110
# City Holding Co.....	12,599	1,287,744
Civista Bancshares, Inc.....	129,909	2,220,145
CNA Financial Corp.....	3,460	152,482
CNB Financial Corp.....	149,753	3,197,227
CNO Financial Group, Inc.....	789,069	21,446,895
* Coastal Financial Corp.....	17,202	686,360
Codorus Valley Bancorp, Inc.....	50,844	1,198,393
Colony Bankcorp, Inc.....	61,546	752,708
Columbia Banking System, Inc.....	96,245	1,940,299
#* Columbia Financial, Inc.....	145,426	2,614,759
Comerica, Inc.....	532,087	27,977,134
Community Bank System, Inc.....	215,817	9,877,944
Community Trust Bancorp, Inc.....	173,055	7,181,782
Community West Bancshares.....	5,040	78,422
ConnectOne Bancorp, Inc.....	299,269	6,835,304
#* Consumer Portfolio Services, Inc.....	220,635	2,016,604
* CrossFirst Bankshares, Inc.....	188,828	2,666,251
* Customers Bancorp, Inc.....	324,484	17,340,425
# CVB Financial Corp.....	723,647	12,135,560
Dime Community Bancshares, Inc.....	304,884	6,954,404
# Donegal Group, Inc., Class A.....	287,604	4,316,936
Eagle Bancorp Montana, Inc.....	1,505	21,838
Eagle Bancorp, Inc.....	116,231	2,881,366
East West Bancorp, Inc.....	32,258	2,348,705
Eastern Bankshares, Inc.....	613,495	8,564,390
* eHealth, Inc.....	206,579	1,404,737
Employers Holdings, Inc.....	268,656	11,208,328
Enact Holdings, Inc.....	126,085	3,592,162
* Encore Capital Group, Inc.....	243,034	12,171,143
* Enova International, Inc.....	320,700	17,455,701
* Enstar Group Ltd.....	133,034	35,505,444
Enterprise Bancorp, Inc.....	70,928	2,015,774
Enterprise Financial Services Corp.....	288,200	11,997,766
Equity Bancshares, Inc., Class A.....	98,636	3,240,193
Esquire Financial Holdings, Inc.....	1,775	88,502
ESSA Bancorp, Inc.....	35,707	678,790
Essent Group Ltd.....	610,967	33,700,940
Evans Bancorp, Inc.....	26,034	767,222
#* EZCORP, Inc., Class A.....	534,509	4,596,777
# Farmers & Merchants Bancorp, Inc.....	10,131	228,961
Farmers National Banc Corp.....	231,683	3,178,691
FB Financial Corp.....	469,643	17,494,202
Federal Agricultural Mortgage Corp., Class A.....	300	46,251
Federal Agricultural Mortgage Corp., Class C.....	64,657	12,044,953

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	1,845	\$ 91,770
	135,265	2,827,038
	484,114	29,216,280
	1,757,514	29,315,334
	94,127	2,353,175
#	209,835	7,251,898
	153,483	3,903,073
	94,388	1,296,891
	342,737	8,068,029
	81,866	3,010,213
	10,630	16,051,300
	1,054,739	14,776,893
	193,291	6,626,015
#	3,070	57,409
	923,563	20,706,282
	86,241	3,399,620
	89,029	1,858,926
#	55,311	526,561
	989,723	21,467,092
	2,271,487	32,345,975
	45,284	1,493,466
	707,192	19,461,924
	340,969	11,528,162
	124,497	3,917,921
	11,395	165,683
	83,971	1,009,331
	34,783	790,965
*	34,640	590,612
#	17,208	410,067
	247,143	3,961,702
	2,510,048	33,082,433
	72,216	2,658,993
#	1,423,950	22,199,380
#*	47,375	581,291
*	4,806,075	29,653,483
#	196,711	6,517,035
	124,622	6,491,560
*	470,038	4,235,042
#*	316,705	3,613,604
#	65,444	1,995,388
	763,825	34,456,146
	307,893	5,157,208
	218,520	2,386,238
	790	19,908
	50,307	979,477
	175,369	6,220,338
	348,376	3,097,063
	193,139	3,891,751
*	3,807	10,660
*	126,460	761,289
	498,481	15,697,167
	4,157	768,463
	4,634	103,107
	56,371	2,244,693
	842,602	19,750,591
#	11,754	161,735
	66,839	1,814,679
	751,903	8,331,085
	286,575	10,554,557

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	150,374	\$ 1,971,403
	338,044	18,960,888
	177,501	4,515,625
#	201,536	9,744,266
	626,421	33,112,614
	2,683,419	42,478,523
#	22,764	407,476
	13,443	2,248,342
	673,039	33,699,063
	210,969	2,018,973
	1,221,228	35,122,517
	777,308	31,683,074
#	502,270	3,631,412
	427,280	25,636,800
#	315	1,232
*	406	4,718
	541,553	7,197,239
#	9,173	614,224
#	1,733	36,670
#	48,557	717,187
*	876,850	7,909,187
	117,128	4,259,945
*	148,614	1,426,694
	354,207	3,775,847
#*	589,550	1,037,608
	5,767	106,805
#*	4,997	30,382
	168,796	6,767,032
	133,070	5,820,482
	395,152	15,825,838
	1,824	22,070
#	49,885	1,192,252
#*	32,720	1,586,593
	2,233,839	44,319,366
	81,544	1,743,411
	146,121	3,837,137
	146,526	3,736,413
#*	1,440	66,398
*	464,321	31,276,663
	55,101	1,180,814
	331,016	11,585,560
	17,588	567,389
	32,137	15,554,308
#	1,348,823	23,226,732
	366,495	13,036,227
*	280,237	6,274,506
	283,948	24,740,389
*	17,714	271,201
	4,950,961	32,032,711
*	41,869	559,370
#*	43,400	306,404
#	90,371	7,028,153
*	785,011	25,057,551
#	80,781	4,429,222
#	18,303	315,361
	370,503	4,457,151
#	60,074	3,035,539
#	906,218	11,209,917
	7,203	197,290

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	6,993	\$ 182,168
	365,723	6,301,407
*	53,454	1,546,424
	492,157	18,096,613
#	12,447	299,350
	2,172,330	35,778,275
	1,729,444	48,493,610
	324,571	4,420,657
	287,811	13,699,804
	71,388	778,843
*	135,123	497,253
	65,321	2,441,699
#	921	44,705
	101,241	3,087,850
	67,553	1,869,867
*	80,574	1,008,786
	413,486	10,490,140
#	40,577	5,302,602
	58,361	1,080,262
	267,173	13,834,218
#*	155,241	2,309,986
#	52,079	872,323
	196,970	5,432,433
	36,579	788,643
	418,584	36,508,896
	15,057	438,008
#	340,421	9,974,335
#	20,501	896,099
	541,232	47,834,084
	3,326	117,341
*	121,582	1,101,533
	690,156	58,973,830
*	233,963	5,327,338
#	111,272	7,993,780
	182,049	3,803,004
	74,984	989,789
#	956	31,223
	321,296	4,324,644
*	174,217	5,338,009
	603,056	38,541,309
*	48,600	528,282
	48,431	731,308
#	551,688	9,130,436
	173,008	10,105,397
	758,065	21,968,724
#	152,597	2,699,441
#	2,866	146,768
	102,504	2,499,048
	41,080	7,143,401
	453,324	14,338,638
#*	419,547	3,289,248
	98,081	5,020,766
	3,315	38,189
	137,654	755,720
	285,624	9,522,704
	134,291	11,187,783
	198,070	4,828,947
#	490,530	12,047,417
*	52,992	414,927

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	273,271	\$ 3,536,127
	62,674	1,300,486
	401,720	7,636,697
*	564,405	6,659,979
	89,497	2,081,700
	58,684	1,589,163
*	33,709	1,263,750
	64,373	2,807,307
	1,391	35,554
#	198,443	6,211,266
#	599,958	49,856,510
	227,015	5,682,185
#*	61,974	335,279
#	286,312	17,653,998
	39,284	2,865,768
#	35,393	1,759,740
*	236,046	15,520,024
#	99,197	2,806,283
	3,741	43,994
	731,179	27,536,201
	62,730	673,720
*	517,827	31,587,447
#	4,408	58,715
*	7,678	145,882
	81,750	2,286,548
	390,003	7,382,757
#	80,512	3,976,488
	697,178	19,597,674
	245,473	8,922,944
*	124,877	8,822,560
	190,906	5,517,183
	649,723	17,536,024
	210,248	17,345,460
	7,312	139,732
	921,193	33,024,769
#	945,498	25,849,915
	198,789	4,454,861
	131,423	1,057,955
	74,071	2,028,805
	220,152	3,658,926
	412,351	8,758,335
	1,565,395	75,671,194
	3,791,517	36,474,394
	184,054	3,866,975
	149,150	5,030,829
	4,332	142,999
	5,879	98,708
	29,097	6,870,093
	453,424	32,814,295
	652,001	18,934,109
	163,739	15,815,550
#	114,988	3,197,816
	212,749	2,829,562
	701,985	34,734,218
	411,662	12,078,163
#	59,594	1,120,963
	46,745	2,230,671
	288,040	18,423,038
	195,337	1,662,318

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Westwood Holdings Group, Inc.....	29,169	\$ 358,779
White Mountains Insurance Group Ltd.....	23,650	37,271,690
Wintrust Financial Corp.....	485,243	47,058,866
#* World Acceptance Corp.....	19,787	2,598,231
WSFS Financial Corp.....	555,321	24,717,338
WVS Financial Corp.....	111	1,476
# Zions Bancorp NA.....	1,204,682	50,476,176
TOTAL FINANCIALS.....		<u>3,273,744,257</u>
HEALTH CARE — (5.1%)		
* 4D Molecular Therapeutics, Inc.....	1,561	26,927
#* Absci Corp.....	8,233	32,603
* Acadia Healthcare Co., Inc.....	616,275	50,620,829
* Accolade, Inc.....	166,900	1,889,308
*†† Achillion Pharmaceuticals, Inc.....	1,609,952	434,687
* Acumen Pharmaceuticals, Inc.....	6,557	20,851
#* AdaptHealth Corp.....	360,197	2,600,622
* Addus HomeCare Corp.....	120,621	10,445,779
#* Agiliti, Inc.....	162,676	1,153,373
* Agios Pharmaceuticals, Inc.....	607,544	13,742,645
#* Allogene Therapeutics, Inc.....	107,547	378,565
* Amedisys, Inc.....	71,846	6,772,922
* American Shared Hospital Services.....	12,364	33,012
#* Amneal Pharmaceuticals, Inc.....	199,295	1,066,228
#* Amphastar Pharmaceuticals, Inc.....	61,038	3,256,988
* AnaptysBio, Inc.....	1,541	36,368
* AngioDynamics, Inc.....	181,974	1,073,647
* ANI Pharmaceuticals, Inc.....	96,371	5,379,429
* Anika Therapeutics, Inc.....	137,286	3,228,967
#* Arcturus Therapeutics Holdings, Inc.....	184,882	6,095,560
* ARS Pharmaceuticals, Inc.....	8,339	51,785
#* Artivion, Inc.....	237,836	3,976,618
* Atea Pharmaceuticals, Inc.....	814	3,386
#* Athira Pharma, Inc.....	89,473	283,629
* aTyr Pharma, Inc.....	39,957	63,731
* Avanos Medical, Inc.....	315,038	6,045,579
#* Avidity Biosciences, Inc.....	252,030	3,082,327
* Azenta, Inc.....	282,659	18,429,367
#* BioAtla, Inc.....	121,807	233,260
* Bio-Rad Laboratories, Inc., Class A.....	2,215	710,771
* Black Diamond Therapeutics, Inc.....	2,084	8,003
#* Bluebird Bio, Inc.....	417,783	426,139
#* Brookdale Senior Living, Inc.....	1,628,768	8,909,361
* C4 Therapeutics, Inc.....	76,942	475,502
#* CareDx, Inc.....	199,829	1,710,536
#* Caribou Biosciences, Inc.....	46,145	282,869
# Carisma Therapeutics, Inc.....	5,237	10,998
* Castle Biosciences, Inc.....	147,045	3,393,799
* Certara, Inc.....	423,637	6,845,974
* Computer Programs & Systems, Inc.....	88,909	900,648
* Cross Country Healthcare, Inc.....	363,500	7,724,375
#* CryoPort, Inc.....	119,586	1,735,193
* Cullinan Oncology, Inc.....	162,462	2,459,675
* Cumberland Pharmaceuticals, Inc.....	79,720	165,818
#* Cytek Biosciences, Inc.....	75,160	567,458
#* Definitive Healthcare Corp.....	259,379	2,204,722
#* Dynavax Technologies Corp.....	448,921	5,800,059
#* Eagle Pharmaceuticals, Inc.....	12,380	72,547
* Edgewise Therapeutics, Inc.....	18,000	320,940

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Editas Medicine, Inc.....	391,713	\$ 2,753,742
* Elanco Animal Health, Inc.....	1,623,084	23,924,258
* Electromed, Inc.....	61,047	613,522
#* Enhabit, Inc.....	375,314	3,786,918
* Enovis Corp.....	471,520	27,678,224
* Envista Holdings Corp.....	1,178,394	27,692,259
* Erasca, Inc.....	94,976	158,610
#* EyePoint Pharmaceuticals, Inc.....	6,902	185,871
#* Fate Therapeutics, Inc.....	14,377	88,562
* FONAR Corp.....	45,903	897,863
* Fulcrum Therapeutics, Inc.....	20,186	145,743
#* Fulgent Genetics, Inc.....	213,316	5,245,440
* Generation Bio Co.....	221,974	417,311
* Globus Medical, Inc., Class A.....	112,906	5,960,308
#* GoodRx Holdings, Inc., Class A.....	128,978	773,868
* Harvard Bioscience, Inc.....	373,207	1,642,111
* Health Catalyst, Inc.....	200,221	1,956,159
* HealthStream, Inc.....	317,511	8,452,143
#* ICU Medical, Inc.....	12,662	1,158,953
* Innoviva, Inc.....	695,792	11,271,830
#* Inogen, Inc.....	52,404	372,855
#* Integer Holdings Corp.....	307,799	31,186,195
* Integra LifeSciences Holdings Corp.....	174,007	6,986,381
#* Ironwood Pharmaceuticals, Inc.....	52,342	742,733
#* iTeos Therapeutics, Inc.....	177,891	1,770,015
* Kewaunee Scientific Corp.....	13,424	385,403
* Kodiak Sciences, Inc.....	110,210	441,942
* Kura Oncology, Inc.....	225,916	4,549,948
* Larimar Therapeutics, Inc.....	26,944	156,006
* LENSAR, Inc.....	116,724	414,370
#* LifeStance Health Group, Inc.....	26,581	158,954
* Ligand Pharmaceuticals, Inc.....	86,602	6,330,606
* LivaNova PLC.....	100,015	4,868,730
* MaxCyte, Inc.....	33,324	169,619
* MEI Pharma, Inc.....	2,331	10,490
# Mesa Laboratories, Inc.....	32,611	2,987,820
* Monte Rosa Therapeutics, Inc.....	4,291	22,721
* Myriad Genetics, Inc.....	281,739	6,026,397
# National HealthCare Corp.....	140,121	13,036,858
* Nautilus Biotechnology, Inc.....	97,532	271,139
* NeuroBo Pharmaceuticals, Inc.....	91	298
#* Nurix Therapeutics, Inc.....	156,510	1,236,429
#* Olema Pharmaceuticals, Inc.....	434,748	5,669,114
* OmniAb, Inc.....	204,914	1,188,501
#*> OmniAb, Inc.....	10,236	0
#*> OmniAb, Inc.....	10,236	0
* Omnicell, Inc.....	179,962	5,789,378
*†† Opiant Pharmaceuticals, Inc.....	26,299	3,156
#* OptimizeRx Corp.....	937	13,230
* OraSure Technologies, Inc.....	479,160	3,531,409
* Organogenesis Holdings, Inc.....	212,707	701,933
* Orthofix Medical, Inc.....	90,406	1,255,739
#* OrthoPediatrics Corp.....	137,804	3,599,441
#* Owens & Minor, Inc.....	726,245	14,314,289
* Pacira BioSciences, Inc.....	350,105	11,409,922
# Patterson Cos., Inc.....	825,080	24,636,889
#*†† PDL BioPharma, Inc.....	1,058,582	1,704,317
* Pediatrix Medical Group, Inc.....	644,530	6,032,801
* Pennant Group, Inc.....	69,824	1,048,058

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
	612,186	\$ 19,638,927
#*	227,197	4,082,730
#	140,932	1,523,475
*	77,022	135,559
*	10,500	36,120
	526,296	11,378,520
*	424,302	26,111,545
#*	45,578	173,652
*	84,835	1,874,005
#*	136,351	9,341,407
*	72,495	893,138
*	50,544	467,532
#*	43,907	1,125,776
	608,379	15,811,770
#	291,714	1,423,564
#*	173,875	394,696
#*	358,729	9,929,619
#*	115,344	3,539,907
#*	121,981	529,398
#*	222,881	3,381,105
*	49,418	2,127,445
#*	1,326,993	25,783,474
#*	2,932	15,188
*††	1,600	128
#	4,642	154,996
#	2,570	237,108
	154,503	24,536,621
	12,714	1,007,076
*	130,559	470,012
*	475,291	9,158,858
#*	629,510	15,750,340
#*	1,200,888	10,964,107
*	1,397	13,132
*	157,040	1,141,681
*	24,689	461,684
*	61,432	1,073,831
*	42,029	455,594
TOTAL HEALTH CARE		<u>678,155,880</u>
INDUSTRIALS — (15.8%)		
#*	619,379	2,966,825
*	353,776	21,516,656
	585,255	23,872,551
	598,575	3,639,336
	37,074	1,775,103
*	46,480	432,264
	369,245	45,169,741
	1,197,642	50,073,412
#*	382,990	5,932,515
	101,965	21,645,130
#*	433,744	15,541,048
	42,358	3,766,050
*	1,156,975	10,320,217
	58,275	4,568,760
	53,510	1,490,789
#	34,739	371,707
#*	41,912	856,262
#*	36,157	397,727
*	165,732	15,128,017

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
# Apogee Enterprises, Inc.....	235,413	\$12,432,161
ARC Document Solutions, Inc.....	184,599	544,567
# ArcBest Corp.....	254,043	30,264,143
Arcosa, Inc.....	453,019	35,462,327
Argan, Inc.....	137,826	6,109,827
# Aris Water Solutions, Inc., Class A.....	31,562	274,589
Astec Industries, Inc.....	245,528	8,740,797
#* Astronics Corp.....	158,954	2,687,912
* Astronics Corp., Class B.....	5,003	84,651
#* Asure Software, Inc.....	137,440	1,214,970
* Avalon Holdings Corp., Class A.....	11,061	24,113
* AZEK Co., Inc.....	10,035	386,950
AZZ, Inc.....	140,004	8,743,250
Barnes Group, Inc.....	457,383	15,143,951
* Beacon Roofing Supply, Inc.....	569,303	47,189,526
BGSF, Inc.....	67,421	687,694
#* Blade Air Mobility, Inc.....	159,143	474,246
* BlueLinx Holdings, Inc.....	90,663	10,457,070
Boise Cascade Co.....	359,406	48,685,137
* Bowman Consulting Group Ltd.....	1,263	39,671
Brady Corp., Class A.....	80,051	4,821,472
* BrightView Holdings, Inc.....	134,208	1,198,477
#* Broadwind, Inc.....	70,642	165,302
* Builders FirstSource, Inc.....	168,377	29,252,136
* CACI International, Inc., Class A.....	20,925	7,192,550
* Cadeler AS, ADR.....	31,130	562,830
* CBIZ, Inc.....	261,613	16,654,284
* CECO Environmental Corp.....	368,166	7,116,649
Chicago Rivet & Machine Co.....	2,571	45,944
Civeo Corp.....	51,655	1,146,741
#* Clarivate PLC.....	538,468	4,813,904
Columbus McKinnon Corp.....	266,994	10,431,456
* Commercial Vehicle Group, Inc.....	236,560	1,535,274
# CompX International, Inc.....	11,424	275,547
# Concentrix Corp.....	227,605	20,227,256
* Concrete Pumping Holdings, Inc.....	183,504	1,416,651
* Conduent, Inc.....	696,773	2,508,383
Copa Holdings SA, Class A.....	65,943	6,334,485
#*†† Costa Communications, Inc.....	17,714	23,382
# Costamare, Inc.....	819,098	8,772,540
Covenant Logistics Group, Inc.....	91,476	4,421,950
#*» CPI Aerostructures, Inc.....	34,845	94,082
* CRA International, Inc.....	49,239	5,280,390
* Custom Truck One Source, Inc.....	16,107	105,340
Deluxe Corp.....	125,290	2,369,234
* Distribution Solutions Group, Inc.....	92,104	2,939,960
* DLH Holdings Corp.....	31,481	494,252
* DNOW, Inc.....	741,206	7,478,769
Douglas Dynamics, Inc.....	1,604	40,341
* Ducommun, Inc.....	140,108	6,914,330
Dun & Bradstreet Holdings, Inc.....	474,581	5,500,394
* DXP Enterprises, Inc.....	179,910	5,796,700
* Dycom Industries, Inc.....	136,254	15,219,572
# Eagle Bulk Shipping, Inc.....	82,614	4,554,510
# Eastern Co.....	43,844	1,078,124
# Encore Wire Corp.....	183,078	41,284,089
EnerSys.....	114,499	10,942,669
Ennis, Inc.....	267,574	5,450,482
Enpro, Inc.....	133,088	19,880,685

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Enviri Corp.....	192,623	\$ 1,658,484
Esab Corp.....	276,477	23,774,257
ESCO Technologies, Inc.....	223,713	22,789,643
Espey Mfg. & Electronics Corp.....	7,670	168,740
# EVI Industries, Inc.....	550	12,700
# First Advantage Corp.....	85,699	1,402,893
* Forrester Research, Inc.....	9,544	243,181
# FTAI Infrastructure, Inc.....	63,297	269,645
* Gates Industrial Corp. PLC.....	1,002,259	12,909,096
# GATX Corp.....	264,755	32,472,201
# Genco Shipping & Trading Ltd.....	445,261	7,809,878
* Gencor Industries, Inc.....	88,546	1,381,318
* Gibraltar Industries, Inc.....	311,389	25,197,598
* GMS, Inc.....	360,720	30,358,195
Gorman-Rupp Co.....	278,095	9,285,592
* Graham Corp.....	35,840	697,446
Granite Construction, Inc.....	406,490	18,336,764
* Great Lakes Dredge & Dock Corp.....	688,849	5,262,806
# Greenbrier Cos., Inc.....	321,515	14,616,072
* Hawaiian Holdings, Inc.....	69,664	992,712
#* Hayward Holdings, Inc.....	107,640	1,347,653
* Healthcare Services Group, Inc.....	355,478	3,355,712
Heartland Express, Inc.....	398,216	5,156,897
Heidrick & Struggles International, Inc.....	208,087	6,236,367
Helios Technologies, Inc.....	99,604	4,109,661
Herc Holdings, Inc.....	9,975	1,471,213
#* Hertz Global Holdings, Inc.....	821,634	6,860,644
Hillenbrand, Inc.....	155,785	7,254,907
* Hillman Solutions Corp.....	245,722	2,159,896
HNI Corp.....	109,077	4,441,615
* Hub Group, Inc., Class A.....	631,684	28,602,652
* Hudson Global, Inc.....	10,847	159,993
* Hudson Technologies, Inc.....	218,016	2,764,443
Hurco Cos., Inc.....	48,795	1,176,447
* Huron Consulting Group, Inc.....	170,400	17,641,512
# Hyster-Yale Materials Handling, Inc.....	67,108	4,410,338
ICF International, Inc.....	149,804	20,828,748
* IES Holdings, Inc.....	49,433	4,051,529
# Insteel Industries, Inc.....	201,118	6,964,716
Interface, Inc.....	171,514	2,128,489
* JELD-WEN Holding, Inc.....	131,821	2,451,871
John Bean Technologies Corp.....	838	82,761
Kaman Corp.....	79,905	3,599,720
Karat Packaging, Inc.....	570	13,748
# Kelly Services, Inc., Class A.....	323,565	6,649,261
# Kennametal, Inc.....	596,150	14,617,598
* Kirby Corp.....	291,428	22,923,726
Knight-Swift Transportation Holdings, Inc.....	1,222,697	70,158,354
Korn Ferry.....	472,274	27,708,316
* Kratos Defense & Security Solutions, Inc.....	64,370	1,089,784
* L B Foster Co., Class A.....	97,525	2,242,100
#* Limbach Holdings, Inc.....	62,309	2,679,287
* LS Starrett Co., Class A.....	3,180	42,612
LSI Industries, Inc.....	278,141	3,799,406
Luxfer Holdings PLC.....	115,937	954,162
* Manitex International, Inc.....	40,177	300,524
* Manitowoc Co., Inc.....	379,022	6,102,254
ManpowerGroup, Inc.....	236,914	17,564,804
Marten Transport Ltd.....	567,842	10,505,077

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Masonite International Corp.....	99,205	\$ 9,131,820
* MasTec, Inc.....	64,618	4,243,464
* Mastech Digital, Inc.....	4,836	41,590
* Masterbrand, Inc.....	268,221	3,773,869
* Matrix Service Co.....	186,443	1,730,191
Matson, Inc.....	341,154	38,219,483
Matthews International Corp., Class A.....	139,340	4,584,286
#* Mayville Engineering Co., Inc.....	67,991	862,806
McGrath RentCorp.....	190,152	23,892,599
MDU Resources Group, Inc.....	859,164	16,762,290
* Mercury Systems, Inc.....	292,157	8,665,377
Miller Industries, Inc.....	109,747	4,417,317
MillerKnoll, Inc.....	166,799	4,435,185
* Mistras Group, Inc.....	163,394	1,269,571
Moog, Inc., Class A.....	204,603	28,603,499
* MRC Global, Inc.....	376,251	4,010,836
# Mueller Industries, Inc.....	626,354	30,064,992
Mueller Water Products, Inc., Class A.....	238,623	3,271,521
#* MYR Group, Inc.....	68,599	9,867,966
National Presto Industries, Inc.....	55,040	4,357,517
* NEXTracker, Inc., Class A.....	58,845	2,663,913
NL Industries, Inc.....	125,851	660,718
#* NN, Inc.....	158,780	731,976
* Northwest Pipe Co.....	104,206	3,164,736
#* NV5 Global, Inc.....	58,731	6,160,295
* OPENLANE, Inc.....	914,317	12,873,583
#* Orion Group Holdings, Inc.....	265,091	1,500,415
Oshkosh Corp.....	4,120	453,612
Owens Corning.....	100,186	15,181,185
* PAM Transportation Services, Inc.....	118,845	2,461,280
Pangaea Logistics Solutions Ltd.....	174,942	1,630,459
Park Aerospace Corp.....	26,988	398,073
Park-Ohio Holdings Corp.....	90,427	2,237,164
* Perma-Fix Environmental Services, Inc.....	859	6,786
* Perma-Pipe International Holdings, Inc.....	24,619	197,691
* PGT Innovations, Inc.....	255,456	10,529,896
#* Planet Labs PBC.....	64,589	145,971
Powell Industries, Inc.....	126,502	14,994,282
Preformed Line Products Co.....	49,286	6,025,214
Primoris Services Corp.....	551,808	18,099,302
* Proto Labs, Inc.....	79,050	2,852,915
#* Quad/Graphics, Inc.....	242,374	1,323,362
Quanex Building Products Corp.....	342,018	10,677,802
* Quest Resource Holding Corp.....	9,326	64,349
* Radiant Logistics, Inc.....	504,044	3,094,830
Regal Rexnord Corp.....	330,196	44,067,958
* Resideo Technologies, Inc.....	556,848	9,338,341
# Resources Connection, Inc.....	366,001	4,926,373
REV Group, Inc.....	615,358	12,011,788
Rush Enterprises, Inc., Class A.....	494,431	22,204,896
# Rush Enterprises, Inc., Class B.....	79,269	3,747,046
Ryder System, Inc.....	370,749	42,105,964
# Schneider National, Inc., Class B.....	477,280	11,702,906
Sensata Technologies Holding PLC.....	216,830	7,842,741
Shyft Group, Inc.....	11,715	126,873
* SIFCO Industries, Inc.....	17,808	54,849
* SkyWest, Inc.....	395,002	21,037,807
* SP Plus Corp.....	48,470	2,507,353
# Spirit Airlines, Inc.....	220,239	1,385,303

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Standex International Corp.....	26,785	\$ 3,955,073
Steelcase, Inc., Class A.....	165,283	2,095,788
#* Sterling Check Corp.....	4,681	63,849
* Sterling Infrastructure, Inc.....	220,650	16,570,815
* Stratasys Ltd.....	217,419	2,874,279
* Sun Country Airlines Holdings, Inc.....	122,631	1,669,008
#* TaskUS, Inc., Class A.....	11,609	144,416
Tennant Co.....	3,232	305,489
Terex Corp.....	509,166	31,278,067
Textainer Group Holdings Ltd.....	315,573	15,668,199
* Thermon Group Holdings, Inc.....	320,261	10,498,156
Timken Co.....	141,874	11,620,899
* Titan International, Inc.....	653,333	9,643,195
#* Titan Machinery, Inc.....	249,894	6,679,667
Trinity Industries, Inc.....	818,397	20,574,501
#* TrueBlue, Inc.....	192,080	2,646,862
* Tutor Perini Corp.....	131,914	1,181,949
# Twin Disc, Inc.....	77,058	1,178,217
UFP Industries, Inc.....	429,456	48,721,783
#* U-Haul Holding Co.....	38,535	2,553,329
U-Haul Holding Co.....	606,254	38,721,443
* Ultralife Corp.....	132,803	938,917
UniFirst Corp.....	80,657	13,664,909
# Universal Logistics Holdings, Inc.....	77,637	2,369,481
* V2X, Inc.....	85,904	3,340,807
# Virco Mfg. Corp.....	20,978	251,316
# VSE Corp.....	119,059	7,394,754
# Wabash National Corp.....	537,965	13,610,515
# Werner Enterprises, Inc.....	548,066	21,676,010
WESCO International, Inc.....	358,650	62,232,948
* Willdan Group, Inc.....	15,982	305,895
#* Willis Lease Finance Corp.....	25,217	1,235,885
TOTAL INDUSTRIALS.....		<u>2,116,763,423</u>
INFORMATION TECHNOLOGY — (7.2%)		
#* 8x8, Inc.....	1,700	5,712
#* 908 Devices, Inc.....	19,350	136,998
* ACI Worldwide, Inc.....	549,600	16,526,472
Adeia, Inc.....	7,666	93,065
#* Airgain, Inc.....	18,272	75,829
* Alithya Group, Inc., Class A.....	17,314	20,604
* Alpha & Omega Semiconductor Ltd.....	273,253	7,011,672
American Software, Inc., Class A.....	113,187	1,282,409
Amkor Technology, Inc.....	2,270,601	71,887,228
#* Amtech Systems, Inc.....	152,198	620,968
* Arrow Electronics, Inc.....	552,844	61,448,611
* AstroNova, Inc.....	70,866	1,249,368
#* Aviat Networks, Inc.....	53,247	1,588,358
Avnet, Inc.....	990,678	44,877,713
* Aware, Inc.....	124,285	192,642
* AXT, Inc.....	167,429	411,875
Bel Fuse, Inc., Class A.....	3,065	218,013
Bel Fuse, Inc., Class B.....	116,316	7,776,888
Belden, Inc.....	129,767	9,626,116
Benchmark Electronics, Inc.....	386,971	10,494,654
* BK Technologies Corp.....	1,650	19,635
#* Brightcove, Inc.....	146,309	335,048
* Cambium Networks Corp.....	7,939	33,741
#* Cerence, Inc.....	432,436	8,657,369

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* CEVA, Inc.....	55,516	\$ 1,065,907
#* Cleanspark, Inc.....	1,676,809	13,498,312
Climb Global Solutions, Inc.....	27,475	1,517,169
* Coherent Corp.....	398,289	18,934,659
* Cohu, Inc.....	491,258	15,651,480
* Comtech Telecommunications Corp.....	120,976	765,778
* Corsair Gaming, Inc.....	129,246	1,645,302
CSP, Inc.....	10,288	245,883
# CTS Corp.....	233,127	9,572,195
#* Daktronics, Inc.....	307,575	2,331,418
* Data I/O Corp.....	89,287	291,076
#* Digi International, Inc.....	373,374	9,076,722
#*» Digital Turbine, Inc.....	27,146	146,317
* Diodes, Inc.....	276,872	18,639,023
* DXC Technology Co.....	973,273	21,217,351
#* E2open Parent Holdings, Inc.....	590,574	2,220,558
#* Eastman Kodak Co.....	59,948	206,821
#* Ebix, Inc.....	119,288	251,698
* ePlus, Inc.....	205,942	15,556,859
#* EverCommerce, Inc.....	4,870	47,434
#* FARO Technologies, Inc.....	13,353	302,312
* Flex Ltd.....	337,832	8,020,132
* FormFactor, Inc.....	176,736	6,852,055
* Frequency Electronics, Inc.....	108,565	1,109,534
* Grid Dynamics Holdings, Inc.....	44,757	584,079
* GSI Technology, Inc.....	28,417	56,266
#* Ichor Holdings Ltd.....	315,632	11,425,878
#* Identiv, Inc.....	48,065	375,868
# Immersion Corp.....	103,670	708,066
Information Services Group, Inc.....	227,096	1,003,764
* Insight Enterprises, Inc.....	60,917	11,253,807
#* Instructure Holdings, Inc.....	4,080	100,490
# InterDigital, Inc.....	2,089	219,449
#* inTEST Corp.....	125,762	1,500,341
* Intevac, Inc.....	185,262	765,132
* Issuer Direct Corp.....	8,510	128,926
* Iteris, Inc.....	78,413	377,951
* Itron, Inc.....	200,683	14,477,272
Juniper Networks, Inc.....	450,014	16,632,517
* Key Tronic Corp.....	130,990	558,017
* Kimball Electronics, Inc.....	267,241	6,354,991
* Knowles Corp.....	956,873	15,606,599
# Kulicke & Soffa Industries, Inc.....	491,975	24,756,182
* KVH Industries, Inc.....	68,254	332,397
* Kyndryl Holdings, Inc.....	1,398,582	28,698,903
* Lantronix, Inc.....	109,521	665,888
* LiveRamp Holdings, Inc.....	54,762	2,162,004
#* Lumentum Holdings, Inc.....	355,030	19,505,348
#* Luna Innovations, Inc.....	149,826	1,074,252
* Magnachip Semiconductor Corp.....	272,286	1,778,028
* Matterport, Inc.....	923,053	2,076,869
* MaxLinear, Inc.....	84,832	1,766,202
#* MeridianLink, Inc.....	33,872	770,588
Method Electronics, Inc.....	289,886	6,018,033
#* Mirion Technologies, Inc.....	202,198	1,910,771
#* Mitek Systems, Inc.....	150,148	1,891,865
* NCR Voyix Corp.....	560,474	8,238,968
* NETGEAR, Inc.....	191,907	2,725,079
* NetScout Systems, Inc.....	788,849	16,968,142

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
Network-1 Technologies, Inc.....	105,526	\$ 228,991
* nLight, Inc.....	9,361	121,506
* Olo, Inc., Class A.....	953,620	4,930,215
ON24, Inc.....	380,075	2,907,574
* OneSpan, Inc.....	6,221	63,827
* Onto Innovation, Inc.....	85,937	13,878,825
* Optical Cable Corp.....	54,966	146,759
* OSI Systems, Inc.....	139,705	17,886,431
PC Connection, Inc.....	185,212	11,948,026
* Photronics, Inc.....	632,652	18,486,091
* Plexus Corp.....	248,847	23,570,788
ReposiTrak, Inc.....	1,504	18,244
* RF Industries Ltd.....	24,753	76,239
#* Ribbon Communications, Inc.....	1,158,665	3,522,342
# Richardson Electronics Ltd.....	126,441	1,244,179
#* Riot Platforms, Inc.....	974,790	10,625,211
* Rogers Corp.....	146,816	16,923,480
* Sanmina Corp.....	583,026	34,876,615
Sapiens International Corp. NV.....	14,838	405,077
* ScanSource, Inc.....	248,680	9,763,177
#* SecureWorks Corp., Class A.....	40,929	282,001
#* SigmaTron International, Inc.....	5,630	17,903
#*†† Silicon Graphics, Inc.....	494	0
* SMART Global Holdings, Inc.....	21,549	423,438
* SolarWinds Corp.....	1,031,132	12,187,980
* Synaptics, Inc.....	61,857	6,606,946
TD SYNnex Corp.....	486,167	48,606,977
#* Telos Corp.....	9,963	40,251
* TransAct Technologies, Inc.....	29,054	222,554
* Trio-Tech International.....	3,288	16,473
* TSR, Inc.....	3,389	29,722
* TTM Technologies, Inc.....	1,133,757	15,770,560
* Ultra Clean Holdings, Inc.....	486,292	18,576,354
* Upland Software, Inc.....	27,125	112,569
#* Veeco Instruments, Inc.....	491,007	15,653,303
* Verint Systems, Inc.....	180,520	5,359,639
#* Viasat, Inc.....	350,410	7,789,614
# Vishay Intertechnology, Inc.....	1,367,074	29,706,518
* Vishay Precision Group, Inc.....	136,886	4,363,926
# Xerox Holdings Corp.....	1,697,204	31,330,386
* Xperi, Inc.....	283,978	3,032,885
TOTAL INFORMATION TECHNOLOGY.....		<u>968,979,511</u>
MATERIALS — (7.2%)		
AdvanSix, Inc.....	275,034	6,980,363
Alcoa Corp.....	1,176,212	34,992,307
# Alpha Metallurgical Resources, Inc.....	106,489	42,514,668
* Alto Ingredients, Inc.....	540,624	994,748
# American Vanguard Corp.....	233,459	2,549,372
#* Ampco-Pittsburgh Corp.....	168,283	425,756
#* Arcadium Lithium PLC.....	1,248,290	6,104,138
Arch Resources, Inc.....	137,421	24,318,020
* Ascent Industries Co.....	65,524	655,895
Ashland, Inc.....	378,345	35,420,659
#* Aspen Aerogels, Inc.....	56,393	633,293
Avient Corp.....	415,739	15,053,909
Berry Global Group, Inc.....	186,906	12,234,867
# Caledonia Mining Corp. PLC.....	18,421	197,289
Carpenter Technology Corp.....	522,299	32,168,395

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
MATERIALS — (Continued)			
#*	Century Aluminum Co.....	42,896	\$ 478,290
*	Clearwater Paper Corp.....	171,284	5,647,234
*	Cleveland-Cliffs, Inc.....	1,632,309	32,727,795
#*	Coeur Mining, Inc.....	4,213,487	11,334,280
#	Commercial Metals Co.....	1,101,036	57,496,100
#	Compass Minerals International, Inc.....	300,331	6,754,444
*	Core Molding Technologies, Inc.....	37,724	652,625
*	Ecovyst, Inc.....	865,298	8,012,660
	Element Solutions, Inc.....	969,186	21,545,005
*	Ferroglobe PLC.....	384,426	1,945,196
#	Flexible Solutions International, Inc.....	23,743	44,399
	Fortitude Gold Corp.....	93,160	544,520
	Friedman Industries, Inc.....	77,252	1,290,108
#*	Gatos Silver, Inc.....	159,392	975,479
#*	Glatfelter Corp.....	243,120	352,524
	Greif, Inc., Class A.....	204,898	12,828,664
	Greif, Inc., Class B.....	48,772	3,058,004
	Hawkins, Inc.....	195,954	13,044,658
	Haynes International, Inc.....	137,254	7,640,930
#	HB Fuller Co.....	322,503	24,436,052
#	Hecla Mining Co.....	5,860,756	22,329,480
	Huntsman Corp.....	1,771,135	43,463,653
*	Ingevity Corp.....	155,851	6,788,870
	Innospec, Inc.....	221,866	25,760,861
	International Paper Co.....	146,751	5,258,088
#*	Intrepid Potash, Inc.....	92,741	1,706,434
	Kaiser Aluminum Corp.....	90,908	5,899,929
*	Knife River Corp.....	164,301	10,760,073
	Koppers Holdings, Inc.....	118,554	6,062,852
#	Kronos Worldwide, Inc.....	496,190	4,619,529
*	LSB Industries, Inc.....	184,718	1,374,302
	Materion Corp.....	176,437	20,637,836
#	Mativ Holdings, Inc.....	177,156	2,131,187
	Mercer International, Inc.....	393,310	3,327,403
	Minerals Technologies, Inc.....	337,800	22,075,230
	Mosaic Co.....	363,803	11,172,390
#*	MP Materials Corp.....	235,391	3,721,532
	Myers Industries, Inc.....	141,895	2,660,531
	Nexa Resources SA.....	23,509	171,851
#	Northern Technologies International Corp.....	40,358	522,233
*	O-I Glass, Inc.....	1,085,902	15,810,733
	Olin Corp.....	780,083	40,618,922
	Olympic Steel, Inc.....	115,124	7,780,080
	Orion SA.....	246,171	5,514,230
	Pactiv Evergreen, Inc.....	141,370	2,064,002
#	Quaker Chemical Corp.....	34,607	6,573,254
	Ramaco Resources, Inc., Class A.....	79,900	1,508,512
	Ramaco Resources, Inc., Class B.....	376	4,745
*	Ranpak Holdings Corp.....	30,047	123,794
*	Rayonier Advanced Materials, Inc.....	460,229	1,997,394
*††	Resolute Forest Products, Inc.....	792,851	211,136
	Ryerson Holding Corp.....	379,141	13,012,119
	Schnitzer Steel Industries, Inc., Class A.....	286,054	7,531,802
	Sensient Technologies Corp.....	102,008	6,327,556
	Silgan Holdings, Inc.....	131,987	6,063,483
	Sonoco Products Co.....	317,655	18,074,570
#	Stepan Co.....	197,180	17,602,259
*	Summit Materials, Inc., Class A.....	658,536	23,825,833
	SunCoke Energy, Inc.....	866,135	8,877,884

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
Sylvamo Corp.....	150,985	\$ 7,010,234
* TimkenSteel Corp.....	456,921	9,389,727
Tredegar Corp.....	175,469	829,968
TriMas Corp.....	223,694	5,520,768
# Tronox Holdings PLC.....	1,213,427	16,733,158
# U.S. Lime & Minerals, Inc.....	33,089	8,559,132
# U.S. Steel Corp.....	1,551,972	72,973,723
* Universal Stainless & Alloy Products, Inc.....	59,093	1,120,403
Warrior Met Coal, Inc.....	163,848	10,514,126
Westrock Co.....	155,124	6,245,292
* Worthington Steel, Inc.....	363,123	10,875,534
TOTAL MATERIALS.....		<u>959,791,283</u>
REAL ESTATE — (1.1%)		
* AMREP Corp.....	2,107	42,941
* Anywhere Real Estate, Inc.....	789,527	5,621,432
* Cushman & Wakefield PLC.....	842,084	8,858,724
# Douglas Elliman, Inc.....	467,912	1,010,690
* Five Point Holdings LLC, Class A.....	20,047	69,964
* Forestar Group, Inc.....	244,740	7,650,572
* FRP Holdings, Inc.....	67,765	3,937,146
* Howard Hughes Holdings, Inc.....	411,508	32,953,561
* Jones Lang LaSalle, Inc.....	251,659	44,558,743
Kennedy-Wilson Holdings, Inc.....	1,209,192	12,636,056
# Marcus & Millichap, Inc.....	263,990	10,055,379
Newmark Group, Inc., Class A.....	1,128,123	11,450,448
#* Opendoor Technologies, Inc.....	1,812,789	6,199,738
* Rafael Holdings, Inc., Class B.....	14,422	26,104
RE/MAX Holdings, Inc., Class A.....	100,435	1,077,668
#* Stratus Properties, Inc.....	27,225	626,175
* Tejon Ranch Co.....	251,119	3,962,658
TOTAL REAL ESTATE.....		<u>150,737,999</u>
UTILITIES — (0.4%)		
#* Altus Power, Inc.....	159,473	859,559
# Brookfield Infrastructure Corp., Class A.....	944,566	33,069,256
# Brookfield Renewable Corp., Class A.....	111,341	3,108,641
# Genie Energy Ltd., Class B.....	175,430	3,264,752
New Jersey Resources Corp.....	105,302	4,299,481
NRG Energy, Inc.....	87,540	4,643,122
# Ormat Technologies, Inc.....	13,221	855,134
TOTAL UTILITIES.....		<u>50,099,945</u>
TOTAL COMMON STOCKS.....		<u>12,288,341,035</u>
PREFERRED STOCKS — (0.0%)		
COMMUNICATION SERVICES — (0.0%)		
Liberty Broadband Corp., 7.000%.....	8,217	186,197
INDUSTRIALS — (0.0%)		
π WESCO International, Inc., Series A, 10.625%.....	174,585	4,680,624
TOTAL PREFERRED STOCKS.....		<u>4,866,821</u>
TOTAL INVESTMENT SECURITIES (Cost \$8,261,369,313).....		<u>12,293,207,856</u>

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
TEMPORARY CASH INVESTMENTS — (2.5%)		
State Street Institutional U.S. Government Money Market Fund 5.300%.....	337,561,914	\$ 337,561,914
SECURITIES LENDING COLLATERAL — (5.7%)		
@§ The DFA Short Term Investment Fund	65,561,291	758,413,016
TOTAL INVESTMENTS — (100.0%)		
(Cost \$9,357,327,669)^.....		<u>\$13,389,182,786</u>

As of January 31, 2024, U.S. Targeted Value Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	1,039	03/15/24	\$254,301,952	\$253,022,475	\$(1,279,477)
Total Futures Contracts.....			<u>\$254,301,952</u>	<u>\$253,022,475</u>	<u>\$(1,279,477)</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$ 330,918,648	\$ 121,355	—	\$ 331,040,003
Consumer Discretionary.....	2,121,253,228	—	—	2,121,253,228
Consumer Staples.....	467,234,896	10,544	—	467,245,440
Energy.....	1,170,530,066	—	—	1,170,530,066
Financials.....	3,273,694,456	49,801	—	3,273,744,257
Health Care.....	676,013,592	—	\$ 2,142,288	678,155,880
Industrials.....	2,116,645,959	94,082	23,382	2,116,763,423
Information Technology.....	968,833,194	146,317	—	968,979,511
Materials.....	959,580,147	—	211,136	959,791,283
Real Estate.....	150,737,999	—	—	150,737,999
Utilities.....	50,099,945	—	—	50,099,945
Preferred Stocks				
Communication Services.....	186,197	—	—	186,197
Industrials.....	4,680,624	—	—	4,680,624
Temporary Cash Investments.....	337,561,914	—	—	337,561,914
Securities Lending Collateral.....	—	758,413,016	—	758,413,016
Futures Contracts**.....	(1,279,477)	—	—	(1,279,477)
TOTAL.....	<u>\$12,626,691,388</u>	<u>\$758,835,115</u>	<u>\$2,376,806[^]</u>	<u>\$13,387,903,309</u>

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

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

U.S. SMALL CAP VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (92.3%)		
COMMUNICATION SERVICES — (2.0%)		
#* AMC Networks, Inc., Class A.....	137,845	\$ 2,493,616
* Angi, Inc.....	121,423	287,772
ATN International, Inc.....	175,573	6,478,644
* Bandwidth, Inc., Class A.....	44,986	622,606
#* Boston Omaha Corp., Class A.....	82,430	1,276,841
* Bumble, Inc., Class A.....	190,893	2,619,052
Cable One, Inc.....	2,493	1,368,482
* Cars.com, Inc.....	157,191	2,739,839
#* Consolidated Communications Holdings, Inc.....	568,063	2,465,393
* Cumulus Media, Inc., Class A.....	180,697	831,206
* DHI Group, Inc.....	601,640	1,377,756
#* EchoStar Corp., Class A.....	324,064	4,339,217
# Entravision Communications Corp., Class A.....	678,464	2,734,210
#* EW Scripps Co., Class A.....	1,322,570	10,540,883
#* FG Group Holdings, Inc.....	297,210	407,178
#* Frontier Communications Parent, Inc.....	1,148,339	28,283,590
* Gaia, Inc.....	14,152	41,041
#* Gannett Co., Inc.....	1,051,934	2,598,277
Gray Television, Inc.....	660,809	6,310,726
# Gray Television, Inc., Class A.....	3,121	28,620
John Wiley & Sons, Inc., Class A.....	486,395	16,459,607
* Liberty Latin America Ltd., Class A.....	621,958	4,378,584
#* Liberty Latin America Ltd., Class C.....	2,561,298	18,236,442
* Madison Square Garden Entertainment Corp.....	153,534	5,118,824
#* Magnite, Inc.....	340,246	3,011,177
# Marcus Corp.....	550,652	7,477,854
Nexstar Media Group, Inc.....	33,408	5,936,936
#* Reading International, Inc., Class A.....	17,827	35,119
Saga Communications, Inc., Class A.....	125,173	2,956,586
Scholastic Corp.....	786,304	30,225,526
Shenandoah Telecommunications Co.....	306,622	6,282,685
# Sinclair, Inc.....	561,864	8,821,265
#* Sphere Entertainment Co.....	318,267	11,260,286
# Spok Holdings, Inc.....	54,528	902,984
TEGNA, Inc.....	2,889,973	45,054,679
Telephone & Data Systems, Inc.....	875,945	16,826,903
#* Thryv Holdings, Inc.....	287,426	5,874,987
Townsquare Media, Inc., Class A.....	331	3,555
#* U.S. Cellular Corp.....	416,081	18,473,996
* Urban One, Inc.....	146,127	526,057
* Urban One, Inc.....	149,346	546,606
* Vimeo, Inc.....	39,810	158,046
#* WideOpenWest, Inc.....	400	1,484
#* Ziff Davis, Inc.....	380,694	25,658,776
TOTAL COMMUNICATION SERVICES.....		<u>312,073,913</u>
CONSUMER DISCRETIONARY — (15.7%)		
#* 1-800-Flowers.com, Inc., Class A.....	264,047	2,746,089
Aaron's Co., Inc.....	352,730	3,629,592
#* Abercrombie & Fitch Co., Class A.....	621,638	63,344,912
Academy Sports & Outdoors, Inc.....	56,030	3,514,762
* Adient PLC.....	1,332,827	46,262,425
# ADT, Inc.....	582,829	3,805,873

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Adtalem Global Education, Inc.....	960,359	\$48,478,922
Advance Auto Parts, Inc.....	55,539	3,712,782
AMCON Distributing Co.....	4,641	909,125
* American Axle & Manufacturing Holdings, Inc.....	1,678,486	13,578,952
# American Eagle Outfitters, Inc.....	1,723,461	34,158,997
#* American Outdoor Brands, Inc.....	171,681	1,469,589
* AMMO, Inc.....	115,424	250,470
# Ark Restaurants Corp.....	2,951	43,114
* Asbury Automotive Group, Inc.....	163,891	34,263,052
# Bassett Furniture Industries, Inc.....	197,829	3,066,350
#* Beazer Homes USA, Inc.....	54,686	1,736,281
* Biglari Holdings, Inc., Class A.....	934	723,859
* Biglari Holdings, Inc., Class B.....	9,414	1,456,063
#* BJ's Restaurants, Inc.....	64,657	2,237,779
# Caleres, Inc.....	34,020	1,067,207
# Canterbury Park Holding Corp.....	15,171	358,491
Carrols Restaurant Group, Inc.....	228,702	2,149,799
# Cato Corp., Class A.....	202,009	1,365,581
#* Century Casinos, Inc.....	3,302	11,458
Century Communities, Inc.....	761,011	65,979,654
#* Chegg, Inc.....	271,811	2,677,338
#* Citi Trends, Inc.....	78,418	2,111,797
* Conn's, Inc.....	142,029	646,232
* Container Store Group, Inc.....	26,188	42,686
# Crown Crafts, Inc.....	146,493	766,158
* Culp, Inc.....	54,786	271,739
Dana, Inc.....	2,280,145	30,918,766
#* Delta Apparel, Inc.....	141,858	1,079,539
Designer Brands, Inc., Class A.....	199,808	1,712,355
#* Destination XL Group, Inc.....	142,447	608,249
# Dillard's, Inc., Class A.....	7,200	2,788,344
* Duluth Holdings, Inc., Class B.....	101,683	496,213
#* El Pollo Loco Holdings, Inc.....	485,062	4,491,674
# Escalade, Inc.....	44,219	710,157
# Ethan Allen Interiors, Inc.....	560,255	16,320,228
Flanigan's Enterprises, Inc.....	5,134	135,332
# Flexsteel Industries, Inc.....	122,593	3,497,578
# Foot Locker, Inc.....	788,269	22,197,655
Gap, Inc.....	2,275,727	42,533,338
#* Genesco, Inc.....	121,219	3,367,464
* G-III Apparel Group Ltd.....	256,785	7,726,661
* Goodyear Tire & Rubber Co.....	4,306,594	60,033,920
* GoPro, Inc., Class A.....	32,022	95,426
Graham Holdings Co., Class B.....	97,408	70,172,723
* Green Brick Partners, Inc.....	584,289	30,482,357
# Group 1 Automotive, Inc.....	290,076	75,437,165
# Guess?, Inc.....	444,027	9,919,563
# Hamilton Beach Brands Holding Co., Class A.....	3,359	61,940
# Harley-Davidson, Inc.....	1,483,389	48,135,973
# Haverty Furniture Cos., Inc.....	350,251	11,873,509
Haverty Furniture Cos., Inc., Class A.....	5,701	177,301
#* Helen of Troy Ltd.....	101,990	11,677,855
# Hibbett, Inc.....	98,781	6,583,754
* Hilton Grand Vacations, Inc.....	13,477	561,991
* Holley, Inc.....	6,595	31,458
Hooker Furnishings Corp.....	273,557	6,313,696
* Hovnanian Enterprises, Inc., Class A.....	24,798	4,190,118
* JAKKS Pacific, Inc.....	43,498	1,364,097
# Johnson Outdoors, Inc., Class A.....	148,325	6,639,027

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
	378,883	\$ 22,577,638
#	1,609,415	41,458,530
	147,401	2,654,692
#*	284,299	2,692,312
*	263,414	3,316,382
#*	313,223	792,454
	1,256,997	15,863,302
#	674,152	23,467,231
#	56,892	6,330,942
*	148,074	3,498,989
#*	342,219	40,385,264
#*	811,197	10,788,920
	319,056	2,562,020
#*	94,607	847,679
*	10,943	274,122
#*	130,363	3,019,207
*	434,428	55,354,816
#	3,184,090	58,237,006
#*	87,025	3,633,294
#*	392,431	10,988,068
	224,472	18,830,956
#	1,839,187	115,096,322
	575,946	95,382,417
#*	1,297,471	89,642,271
*	927,314	96,672,484
#	134,287	4,278,384
*	164,024	1,497,539
#	321,737	8,873,506
*	62,970	1,197,060
	1,505	49,650
#*	969,835	49,597,362
#*	106,664	2,691,133
#	258,270	25,927,725
#	71,627	10,627,298
	1,040,719	18,837,014
#*	267,271	638,778
#*	1,741,664	14,455,811
	939,851	113,026,481
*>>	17,899	339,902
#	10,621	655,953
#	167,264	4,680,047
#	600,316	15,308,058
#	119,797	11,917,406
*	206,355	12,884,806
#	418,683	5,468,000
#*	47,168	131,599
#	448,777	22,690,165
#*	6,138	23,631
	232,474	9,380,326
*	76,903	1,368,104
	330,101	31,049,300
#*	65,882	1,663,521
#*	654,903	39,261,435
	209,818	2,794,776
#*	106,360	368,006
*	2,721,845	141,916,998
#	786,308	88,868,530
#*	137,133	889,993
#*	328,758	2,413,084

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
#* Topgolf Callaway Brands Corp.....	221,495	\$ 2,917,089
* Tri Pointe Homes, Inc.....	2,413,156	83,326,277
* Under Armour, Inc., Class A.....	894,891	6,819,069
#* Under Armour, Inc., Class C.....	3,146,631	23,285,069
#* Unifi, Inc.....	23,146	146,283
* Universal Technical Institute, Inc.....	396,254	5,595,106
* Urban Outfitters, Inc.....	1,553,485	59,032,430
* Vera Bradley, Inc.....	441	3,387
#* Vista Outdoor, Inc.....	796,327	22,352,899
#* VOXX International Corp.....	128,445	1,072,516
# Weyco Group, Inc.....	121,069	3,887,526
# Winnebago Industries, Inc.....	477,230	31,363,556
# Worthington Enterprises, Inc.....	300,742	17,154,324
#* Zumiez, Inc.....	437,492	7,511,738
TOTAL CONSUMER DISCRETIONARY.....		<u>2,463,778,522</u>
CONSUMER STAPLES — (3.7%)		
# Alico, Inc.....	25,531	751,633
Andersons, Inc.....	810,721	42,733,104
#* Bridgford Foods Corp.....	13,817	148,809
# Cal-Maine Foods, Inc.....	403,861	22,381,977
#* Central Garden & Pet Co.....	178,693	8,380,702
* Central Garden & Pet Co., Class A.....	635,259	26,223,491
#* Duckhorn Portfolio, Inc.....	476,352	4,110,918
# Edgewell Personal Care Co.....	908,272	33,651,478
Fresh Del Monte Produce, Inc.....	1,233,714	30,324,690
#*†† Imperial Sugar Co.....	83,457	0
Ingles Markets, Inc., Class A.....	335,407	28,258,040
Ingredion, Inc.....	554,053	59,599,481
J M Smucker Co.....	81,771	10,756,975
#* Lifeway Foods, Inc.....	4,902	61,030
# Limoneira Co.....	73,019	1,324,565
#* Mission Produce, Inc.....	124,772	1,246,472
#* Natural Alternatives International, Inc.....	152,342	946,044
Natural Grocers by Vitamin Cottage, Inc.....	319,740	4,780,113
* Nature's Sunshine Products, Inc.....	53,603	933,228
Oil-Dri Corp. of America.....	91,921	5,971,188
* Pilgrim's Pride Corp.....	877,120	23,831,350
* Post Holdings, Inc.....	588,155	54,621,955
PriceSmart, Inc.....	28,785	2,188,236
Seaboard Corp.....	16,923	60,973,569
#* Seneca Foods Corp., Class A.....	138,069	7,370,123
*» Seneca Foods Corp., Class B.....	24,020	1,340,076
# SpartanNash Co.....	808,368	18,131,694
* TreeHouse Foods, Inc.....	825,427	34,750,477
* United Natural Foods, Inc.....	720,983	10,749,856
# Universal Corp.....	620,959	35,984,574
# Village Super Market, Inc., Class A.....	187,400	4,765,582
# Weis Markets, Inc.....	650,386	39,510,949
* Willamette Valley Vineyards, Inc.....	4,137	21,140
TOTAL CONSUMER STAPLES.....		<u>576,823,519</u>
ENERGY — (9.9%)		
Adams Resources & Energy, Inc.....	100,170	2,521,279
#* Amplify Energy Corp.....	347,713	2,128,004
Antero Midstream Corp.....	1,173,379	14,362,159
#* Antero Resources Corp.....	797,533	17,816,887
Archrock, Inc.....	1,706,564	27,885,256

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
Ardmore Shipping Corp.....	659,226	\$10,923,375
Barnwell Industries, Inc.....	4,144	10,277
Berry Corp.....	1,180,807	7,923,215
* Bristow Group, Inc.....	312,412	8,241,429
California Resources Corp.....	732,379	34,919,831
#* Callon Petroleum Co.....	965,875	31,023,905
Chord Energy Corp.....	70,138	10,784,419
# Civitas Resources, Inc.....	620,275	40,200,023
#* Clean Energy Fuels Corp.....	1,691,181	4,988,984
#* CNX Resources Corp.....	4,122,256	83,269,571
# Comstock Resources, Inc.....	1,456,957	11,378,834
# CONSOL Energy, Inc.....	501,662	47,457,225
# Crescent Energy Co., Class A.....	75,251	831,524
Delek U.S. Holdings, Inc.....	754,902	20,405,001
DHT Holdings, Inc.....	4,082,335	45,395,565
#* DMC Global, Inc.....	126,153	2,147,124
Dorian LPG Ltd.....	1,015,469	38,019,159
#* Dril-Quip, Inc.....	520,560	10,447,639
* DT Midstream, Inc.....	1,100,780	59,100,878
# Epsilon Energy Ltd.....	97,593	498,700
#* Expro Group Holdings NV.....	215,942	3,800,579
* Forum Energy Technologies, Inc.....	65,902	1,298,928
FutureFuel Corp.....	335,111	1,910,133
* Geospace Technologies Corp.....	91,488	1,377,809
* Gulf Island Fabrication, Inc.....	127	572
* Gulfport Energy Corp.....	98,496	12,499,142
#* Hallador Energy Co.....	227,430	1,939,978
* Helix Energy Solutions Group, Inc.....	2,365,148	22,232,391
# Helmerich & Payne, Inc.....	1,462,888	58,895,871
International Seaways, Inc.....	761,485	40,846,055
# Liberty Energy, Inc.....	2,171,272	45,140,745
#* Mammoth Energy Services, Inc.....	69,891	245,317
# Matador Resources Co.....	496,354	27,244,871
Mexco Energy Corp.....	4,558	45,142
# Murphy Oil Corp.....	2,274,675	88,029,922
NACCO Industries, Inc., Class A.....	145,587	5,281,896
* Natural Gas Services Group, Inc.....	190,151	2,780,008
* Newpark Resources, Inc.....	1,317,253	8,548,972
# Noble Corp. PLC.....	1,432	63,194
# Nordic American Tankers Ltd.....	1,196,483	5,324,349
NOV, Inc.....	206,231	4,023,567
#* Oil States International, Inc.....	958,127	5,911,644
# Overseas Shipholding Group, Inc., Class A.....	1,393,140	8,498,154
#* Par Pacific Holdings, Inc.....	2,945	107,758
Patterson-UTI Energy, Inc.....	1,715,250	19,022,123
PBF Energy, Inc., Class A.....	1,937,224	97,849,184
# Peabody Energy Corp.....	2,016,899	53,851,203
# Permian Resources Corp.....	2,948,610	39,747,263
# PHX Minerals, Inc.....	224,636	716,589
* PrimeEnergy Resources Corp.....	617	59,355
* ProPetro Holding Corp.....	1,756,831	14,862,790
# Range Resources Corp.....	133,437	3,875,010
# Ranger Energy Services, Inc.....	181,769	1,846,773
* REX American Resources Corp.....	430,871	17,833,751
Riley Exploration Permian, Inc.....	2,071	46,018
# RPC, Inc.....	1,154,640	8,440,418
# SandRidge Energy, Inc.....	151,692	2,214,703
Scorpio Tankers, Inc.....	893,863	63,196,114
* SEACOR Marine Holdings, Inc.....	77,125	814,440

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
* Seadrill Ltd.....	349,846	\$ 15,120,344
Select Water Solutions, Inc.....	1,254,593	9,748,188
SFL Corp. Ltd.....	2,124,732	25,857,988
#* SilverBow Resources, Inc.....	145,482	3,864,002
SM Energy Co.....	1,085,495	40,250,155
#* Smart Sand, Inc.....	6,476	11,981
Solaris Oilfield Infrastructure, Inc., Class A.....	253,486	1,901,145
* Southwestern Energy Co.....	8,891,439	57,349,782
#* Talos Energy, Inc.....	1,752,481	22,729,679
TechnipFMC PLC.....	2,066,476	39,965,646
* Teekay Corp.....	1,341,142	12,056,867
Teekay Tankers Ltd., Class A.....	460,748	28,819,787
#* Transocean Ltd.....	11,400,334	62,245,824
* U.S. Silica Holdings, Inc.....	1,202,294	12,888,592
#* Vital Energy, Inc.....	169,613	7,434,138
# Vitesse Energy, Inc.....	15,797	331,895
# World Kinect Corp.....	887,113	20,022,140
TOTAL ENERGY.....		<u>1,563,701,147</u>
FINANCIALS — (23.2%)		
1st Source Corp.....	310,800	16,245,516
# ACNB Corp.....	26,339	1,028,011
* Affinity Bancshares, Inc.....	1,447	24,208
# Alerus Financial Corp.....	24,880	565,025
Amalgamated Financial Corp.....	42,317	1,123,940
* Ambac Financial Group, Inc.....	498,385	8,098,756
# Amerant Bancorp, Inc.....	51,033	1,153,856
* American Equity Investment Life Holding Co.....	1,749,720	96,602,041
American National Bankshares, Inc.....	46,462	2,104,264
Ameris Bancorp.....	996,793	49,480,805
# AmeriServ Financial, Inc.....	324,794	964,638
Associated Banc-Corp.....	3,355,178	70,492,290
# Associated Capital Group, Inc., Class A.....	19,371	658,808
Assured Guaranty Ltd.....	1,301,830	105,617,468
Atlantic American Corp.....	196,322	530,069
# Atlantic Union Bankshares Corp.....	1,300,952	44,440,520
Axis Capital Holdings Ltd.....	645,250	38,405,280
Banc of California, Inc.....	714,275	9,842,709
# Bank of Marin Bancorp.....	155,717	3,048,939
Bank OZK.....	1,789,471	80,723,037
BankFinancial Corp.....	180,211	1,953,487
BankUnited, Inc.....	612,662	17,313,828
Bankwell Financial Group, Inc.....	25,991	721,250
Banner Corp.....	467,900	21,794,782
Bar Harbor Bankshares.....	189,013	4,972,932
BayCom Corp.....	124,400	2,539,004
# BCB Bancorp, Inc.....	144,053	1,789,138
Berkshire Hills Bancorp, Inc.....	542,970	13,031,280
#* Blue Foundry Bancorp.....	120,809	1,152,518
BOK Financial Corp.....	121,878	10,218,252
# Bread Financial Holdings, Inc.....	728,394	26,418,850
* Bridgewater Bancshares, Inc.....	35,299	441,590
* Brighthouse Financial, Inc.....	1,009,460	52,259,744
Brookline Bancorp, Inc.....	1,134,792	12,278,449
Business First Bancshares, Inc.....	80,012	1,804,271
Byline Bancorp, Inc.....	371,197	8,106,942
C&F Financial Corp.....	56,603	3,141,466
Cadence Bank.....	2,225,918	59,253,937
#* California BanCorp.....	1,966	49,799

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
*» California First Leasing Corp.....	12,672	\$ 224,928
# Cambridge Bancorp.....	33,426	2,292,689
Camden National Corp.....	111,838	4,029,523
* Cannae Holdings, Inc.....	38,059	770,695
Capital City Bank Group, Inc.....	47,380	1,354,120
# Capitol Federal Financial, Inc.....	519,480	3,293,503
Capstar Financial Holdings, Inc.....	121,030	2,201,536
#* Carter Bankshares, Inc.....	93,813	1,356,536
# Cathay General Bancorp.....	607,873	25,026,131
# CB Financial Services, Inc.....	1,113	26,167
*» CCUR Holdings, Inc.....	53	137,800
Central Pacific Financial Corp.....	165,740	3,193,810
Central Valley Community Bancorp.....	124,674	2,421,169
Chemung Financial Corp.....	4,546	211,480
# ChoiceOne Financial Services, Inc.....	701	18,703
# Citizens Community Bancorp, Inc.....	45,363	550,707
Civista Bancshares, Inc.....	176,238	3,011,907
CNB Financial Corp.....	148,388	3,168,084
Codorus Valley Bancorp, Inc.....	81,561	1,922,393
Colony Bankcorp, Inc.....	70,456	861,677
Columbia Banking System, Inc.....	260,312	5,247,890
Community Trust Bancorp, Inc.....	120,896	5,017,184
# Community West Bancshares.....	30,329	471,919
ConnectOne Bancorp, Inc.....	567,486	12,961,380
#* Consumer Portfolio Services, Inc.....	382,707	3,497,942
#* CrossFirst Bankshares, Inc.....	334,973	4,729,819
* Customers Bancorp, Inc.....	547,623	29,264,973
# Dime Community Bancshares, Inc.....	246,464	5,621,844
Donegal Group, Inc., Class A.....	425,161	6,381,667
# Donegal Group, Inc., Class B.....	54,141	781,255
Eagle Bancorp Montana, Inc.....	8,202	119,011
# Eagle Bancorp, Inc.....	78,576	1,947,899
Eastern Bankshares, Inc.....	730,047	10,191,456
Employers Holdings, Inc.....	556,638	23,222,937
Enact Holdings, Inc.....	263,725	7,513,525
#* Encore Capital Group, Inc.....	431,033	21,586,133
* Enova International, Inc.....	268,302	14,603,678
* Enstar Group Ltd.....	131,144	35,001,022
Enterprise Financial Services Corp.....	191,435	7,969,439
Equity Bancshares, Inc., Class A.....	57,224	1,879,808
ESSA Bancorp, Inc.....	174,964	3,326,066
Essent Group Ltd.....	521,032	28,740,125
Evans Bancorp, Inc.....	10,591	312,117
#* EZCORP, Inc., Class A.....	1,129,558	9,714,199
# Farmers & Merchants Bancorp, Inc.....	4,038	91,259
FB Financial Corp.....	65,939	2,456,228
Financial Institutions, Inc.....	218,497	4,566,587
* Finwise Bancorp.....	1,185	16,365
First American Financial Corp.....	78,553	4,740,674
First Bancorp/Southern Pines NC.....	199,331	6,888,879
First Bancshares, Inc.....	170,573	4,337,671
First Bank.....	127,320	1,749,377
First Busey Corp.....	865,559	20,375,259
First Business Financial Services, Inc.....	136,704	5,026,606
# First Commonwealth Financial Corp.....	1,067,368	14,953,826
First Community Bankshares, Inc.....	60,366	2,069,346
First Community Corp.....	3,528	65,974
First Financial Bancorp.....	1,616,452	36,240,854
First Financial Corp.....	162,848	6,419,468

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
FINANCIALS — (Continued)			
#	First Financial Northwest, Inc.....	257,701	\$ 5,380,797
	First Hawaiian, Inc.....	810,039	17,569,746
	First Internet Bancorp.....	52,850	1,742,993
	First Interstate BancSystem, Inc., Class A.....	556,075	15,303,184
	First Merchants Corp.....	526,629	17,805,326
	First Mid Bancshares, Inc.....	54,936	1,728,836
	First Northwest Bancorp.....	135,012	1,963,074
	First of Long Island Corp.....	196,895	2,366,678
#	First Savings Financial Group, Inc.....	742	13,356
	First United Corp.....	97,412	2,215,149
#*	First Western Financial, Inc.....	7,050	120,202
	Flushing Financial Corp.....	421,684	6,759,595
#	FNB Corp.....	7,740,350	102,017,813
#	Franklin Financial Services Corp.....	6,431	207,850
	FS Bancorp, Inc.....	52,236	1,923,330
#	Fulton Financial Corp.....	3,572,378	55,693,373
#*	FVCBankcorp, Inc.....	8,104	99,436
*	Genworth Financial, Inc., Class A.....	8,106,961	50,019,956
	Great Southern Bancorp, Inc.....	46,089	2,400,776
*	Green Dot Corp., Class A.....	672,585	6,059,991
#*	Greenlight Capital Re Ltd., Class A.....	482,103	5,500,795
	Hancock Whitney Corp.....	1,176,386	53,066,772
	Hanmi Financial Corp.....	438,862	7,350,938
	HarborOne Bancorp, Inc.....	114,293	1,248,080
	Hawthorn Bancshares, Inc.....	46,129	1,162,451
	Heartland Financial USA, Inc.....	126,725	4,494,936
#	Hennessy Advisors, Inc.....	40	280
	Heritage Commerce Corp.....	348,593	3,098,992
	Heritage Financial Corp.....	52,305	1,053,946
*	Heritage Insurance Holdings, Inc.....	115,962	698,091
	Hilltop Holdings, Inc.....	1,127,969	35,519,744
#	HMN Financial, Inc.....	98,222	2,185,439
	Home Bancorp, Inc.....	89,841	3,577,469
	HomeStreet, Inc.....	3,836	52,783
	HomeTrust Bancshares, Inc.....	217,195	5,896,844
	Hope Bancorp, Inc.....	768,740	8,517,639
	Horace Mann Educators Corp.....	498,384	18,355,483
	Horizon Bancorp, Inc.....	119,285	1,563,826
#	Independent Bank Corp.....	93,955	5,269,936
	Independent Bank Corp.....	75,296	1,915,530
#	Independent Bank Group, Inc.....	178,326	8,622,062
	International Bancshares Corp.....	837,602	44,275,642
	Invesco Ltd.....	3,579,041	56,656,219
	Investar Holding Corp.....	20,243	362,350
	Investors Title Co.....	731	122,260
	Jackson Financial, Inc., Class A.....	1,200,996	60,133,870
	Janus Henderson Group PLC.....	1,929,693	55,497,971
	Jefferies Financial Group, Inc.....	39,213	1,598,322
	Kearny Financial Corp.....	1,161,123	8,394,919
	Lakeland Bancorp, Inc.....	885,342	11,766,195
#	Landmark Bancorp, Inc.....	55,774	1,180,178
	LCNB Corp.....	108,595	1,603,948
*	LendingClub Corp.....	981,426	8,852,463
*	Luther Burbank Corp.....	201,200	1,931,520
	Magyar Bancorp, Inc.....	45,251	521,744
#*	Maiden Holdings Ltd.....	28,081	49,423
	MainStreet Bancshares, Inc.....	15,862	293,764
	Mercantile Bank Corp.....	342,612	13,735,315
#	Merchants Bancorp.....	31,451	1,375,667

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	26,608	\$ 321,957
	4,451,095	88,309,725
	16,271	347,874
#	9,162	241,877
	377,924	9,924,284
#*††	1,629	0
	98,837	2,520,343
*	442,457	29,803,904
	35,225	1,232,875
	72,516	35,097,744
#	2,797,909	48,179,993
	683,674	59,568,516
#	7,688,253	49,742,997
#*	139,827	987,179
#	40,198	3,126,198
*	559,251	17,851,292
#	82,895	4,545,133
#	21,664	373,271
	705,689	8,489,439
	168,316	8,505,007
#	2,033,474	25,154,073
	659,089	11,356,103
#*	61,332	1,774,335
	980,983	36,070,745
#	4,298,375	70,794,236
	96,605	1,053,961
	152,133	5,686,732
#*	1,253	5,551
	77,840	2,374,120
	109,536	3,031,956
	919,337	23,323,580
	75,434	1,396,283
#	101,874	1,706,389
	274,256	7,563,980
	43,832	945,018
	699,950	61,049,639
	4,150	120,723
#	685,992	20,099,566
#	41,515	1,814,621
	276,250	24,414,975
*	1,783	16,154
	1,082,839	92,528,593
*	142,594	3,246,865
	580,956	12,136,171
	226,398	2,988,454
	24,208	790,633
	751,254	10,111,879
	857,661	54,813,114
	174,400	2,633,440
#	1,923,114	31,827,537
	125,988	7,358,959
#	1,590,600	46,095,588
#	46,511	822,780
	193,310	4,712,898
	861,013	27,233,841
#*	204,035	1,599,634
	175,533	8,985,534
	7,448	85,801
	499,308	2,741,201

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	559,976	\$ 18,669,600
	355,970	8,678,549
#	59,845	916,825
	141,614	3,478,040
*	81,793	640,439
	59,416	768,843
	329,218	6,831,273
#	1,231,215	23,405,397
*	855,889	10,099,490
	142,291	3,309,689
	8,516	230,613
*	3,287	123,230
	332	14,479
	255,188	21,206,123
#	287,988	7,208,340
#*	146,827	794,334
	381,397	23,516,939
	189,983	5,374,619
#	10,197	119,917
#*	2,921	50,533
	879,152	33,108,864
	104,900	1,126,626
*	812,104	49,538,344
*	59,235	1,125,465
	137,085	3,834,267
	697,034	13,194,854
	882,578	24,809,268
	12,923	469,751
	256,624	7,416,434
	699,462	18,878,479
*»	99,017	990
	14,989	286,440
	1,661,222	59,554,809
	427,459	11,686,729
	198,508	4,448,564
#	269,950	2,173,097
	57,588	1,577,335
	308,826	6,559,464
	659,357	31,873,317
#	7,317,366	70,393,061
#*	7,905	124,504
	276,395	5,807,059
#	1,655,519	48,076,272
	40,757	1,133,452
#	286,798	3,814,413
	164,845	8,156,531
#	1,120,108	32,863,969
	330,622	21,146,583
	437,503	3,723,151
	2,687	33,050
	40,293	63,500,559
#	23,209	287,095
	536,714	52,050,524
	658,647	29,316,378
	1,740	23,142
#	314,471	13,176,335
TOTAL FINANCIALS.....		<u>3,645,823,902</u>

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (3.8%)		
* Acadia Healthcare Co., Inc.....	766,094	\$ 62,926,961
* American Shared Hospital Services.....	118,315	315,901
* AngioDynamics, Inc.....	363,046	2,141,971
* Anika Therapeutics, Inc.....	61,038	1,435,614
* Avanos Medical, Inc.....	580,181	11,133,673
#* Azenta, Inc.....	609,231	39,721,861
#* Brookdale Senior Living, Inc.....	1,485,870	8,127,709
* Computer Programs & Systems, Inc.....	13,731	139,095
#* Cross Country Healthcare, Inc.....	272,622	5,793,218
* Cullinan Oncology, Inc.....	67,898	1,027,976
#*†† Curative Health Services, Inc.....	347,123	0
#* Definitive Healthcare Corp.....	20,314	172,669
* Elanco Animal Health, Inc.....	5,112,281	75,355,022
#* Enhabit, Inc.....	143,841	1,451,356
#* Enovis Corp.....	859,252	50,438,092
* Envista Holdings Corp.....	1,061,097	24,935,779
* FONAR Corp.....	94,951	1,857,242
#* Fulgent Genetics, Inc.....	345,136	8,486,894
#* Harvard Bioscience, Inc.....	4,060	17,864
HealthStream, Inc.....	38,499	1,024,843
#* ICU Medical, Inc.....	32,772	2,999,621
* ImmuCell Corp.....	30,754	163,304
#* Innoviva, Inc.....	992,261	16,074,628
#* Integer Holdings Corp.....	461,037	46,712,269
#* Kewaunee Scientific Corp.....	65,322	1,875,395
* LENSAR, Inc.....	103,227	366,456
#* Ligand Pharmaceuticals, Inc.....	68,859	5,033,593
# National HealthCare Corp.....	225,079	20,941,350
#*†† OCA, Inc.....	492,841	0
*» OmniAb, Inc.....	2,029	0
*» OmniAb, Inc.....	2,029	0
* OraSure Technologies, Inc.....	819,730	6,041,410
* Organogenesis Holdings, Inc.....	5,453	17,995
#* Owens & Minor, Inc.....	504,112	9,936,048
* Pacira BioSciences, Inc.....	14,250	464,408
#*†† PDL BioPharma, Inc.....	1,226,353	1,974,428
* Pediatrix Medical Group, Inc.....	1,112,878	10,416,538
Perrigo Co. PLC.....	1,837,854	58,958,356
Premier, Inc., Class A.....	406,558	8,789,784
* Prestige Consumer Healthcare, Inc.....	922,421	56,765,788
* QuidelOrtho Corp.....	81,393	5,576,234
#* Supernus Pharmaceuticals, Inc.....	134,364	3,719,196
* Taro Pharmaceutical Industries Ltd.....	23,740	1,022,007
*†† U.S. Diagnostic, Inc.....	3	0
* Vanda Pharmaceuticals, Inc.....	175,873	633,143
#* Varex Imaging Corp.....	432,802	8,340,095
* Veracyte, Inc.....	441,071	11,035,596
#* Veradigm, Inc.....	2,339,100	21,355,983
* Voyager Therapeutics, Inc.....	87,219	634,082
* Zimvie, Inc.....	208,382	3,642,517
TOTAL HEALTH CARE.....		<u>599,993,964</u>
INDUSTRIALS — (18.1%)		
* AAR Corp.....	824,518	50,147,185
ABM Industries, Inc.....	1,382,037	56,373,289
ACCO Brands Corp.....	1,527,415	9,286,683
# Acme United Corp.....	27,459	1,314,737
* AerSale Corp.....	50,528	469,910
Air Lease Corp.....	1,980,337	82,797,890

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
#* Air Transport Services Group, Inc.....	973,983	\$15,086,997
#* Alaska Air Group, Inc.....	1,691,828	60,618,197
* Alight, Inc., Class A.....	5,402,212	48,187,731
# Allegiant Travel Co.....	179,132	14,043,949
* American Woodmark Corp.....	260,863	23,811,575
# Apogee Enterprises, Inc.....	79,483	4,197,497
ARC Document Solutions, Inc.....	481,418	1,420,183
# ArcBest Corp.....	467,668	55,713,289
Arcosa, Inc.....	750,147	58,721,507
Argan, Inc.....	53,398	2,367,133
* ASGN, Inc.....	123,397	11,453,710
Astec Industries, Inc.....	342,584	12,195,990
* Astronics Corp.....	14,139	239,090
#* Asure Software, Inc.....	77,972	689,272
* Avalon Holdings Corp., Class A.....	10,149	22,125
# AZZ, Inc.....	221,852	13,854,657
Barnes Group, Inc.....	1,028,436	34,051,516
* Beacon Roofing Supply, Inc.....	618,220	51,244,256
BGSF, Inc.....	24,005	244,851
* BlueLinx Holdings, Inc.....	133,682	15,418,882
Boise Cascade Co.....	651,886	88,304,478
* BrightView Holdings, Inc.....	546,303	4,878,486
Cadeler AS, ADR.....	172,180	3,113,014
* CBIZ, Inc.....	172,891	11,006,241
* CECO Environmental Corp.....	564,274	10,907,416
# Chicago Rivet & Machine Co.....	27,374	489,171
Civeo Corp.....	44,317	983,837
#* Clarivate PLC.....	620,238	5,544,928
Columbus McKinnon Corp.....	453,399	17,714,299
* Commercial Vehicle Group, Inc.....	108,551	704,496
# CompX International, Inc.....	69,865	1,685,144
# Concentrix Corp.....	23,973	2,130,480
* Concrete Pumping Holdings, Inc.....	542,036	4,184,518
* Conduent, Inc.....	828,032	2,980,915
# Costamare, Inc.....	1,941,676	20,795,350
Covenant Logistics Group, Inc.....	204,109	9,866,629
*> CPI Aerostructures, Inc.....	39,198	105,835
CRA International, Inc.....	37,094	3,977,961
* Custom Truck One Source, Inc.....	321,481	2,102,486
# Deluxe Corp.....	460,295	8,704,178
#* Distribution Solutions Group, Inc.....	94,862	3,027,995
#* DLH Holdings Corp.....	21,323	334,771
* DNOW, Inc.....	1,147,708	11,580,374
* Ducommun, Inc.....	298,256	14,718,934
Dun & Bradstreet Holdings, Inc.....	2,974,258	34,471,650
#* DXP Enterprises, Inc.....	241,645	7,785,802
# Eagle Bulk Shipping, Inc.....	175,112	9,653,925
Eastern Co.....	102,896	2,530,213
# Encore Wire Corp.....	393,080	88,639,540
EnerSys.....	184,160	17,600,171
Ennis, Inc.....	663,826	13,522,136
Enpro, Inc.....	349,978	52,279,714
* Enviri Corp.....	1,098,643	9,459,316
Esab Corp.....	501,610	43,133,444
ESCO Technologies, Inc.....	219,942	22,405,492
# First Advantage Corp.....	677,870	11,096,732
FTAI Infrastructure, Inc.....	123,636	526,689
* Gates Industrial Corp. PLC.....	3,884,241	50,029,024
GATX Corp.....	763,323	93,621,566

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
# Genco Shipping & Trading Ltd.....	668,251	\$11,721,123
* Gencor Industries, Inc.....	190,007	2,964,109
* Gibraltar Industries, Inc.....	220,345	17,830,317
* GMS, Inc.....	655,843	55,195,747
* Graham Corp.....	76,220	1,483,241
# Granite Construction, Inc.....	423,601	19,108,641
#* Great Lakes Dredge & Dock Corp.....	981,706	7,500,234
# Greenbrier Cos., Inc.....	685,603	31,167,512
Heartland Express, Inc.....	583,376	7,554,719
Heidrick & Struggles International, Inc.....	266,369	7,983,079
#* Hertz Global Holdings, Inc.....	769,869	6,428,406
Hillenbrand, Inc.....	34,174	1,591,483
* Hillman Solutions Corp.....	853,006	7,497,923
* HireRight Holdings Corp.....	113,587	1,408,479
# HNI Corp.....	123,706	5,037,308
* Hub Group, Inc., Class A.....	1,556,698	70,487,285
Hurco Cos., Inc.....	127,315	3,069,565
* Huron Consulting Group, Inc.....	202,760	20,991,743
ICF International, Inc.....	278,919	38,780,898
* IES Holdings, Inc.....	22,436	1,838,855
# Insteel Industries, Inc.....	177,398	6,143,293
Interface, Inc.....	441,687	5,481,336
* JELD-WEN Holding, Inc.....	502,973	9,355,298
#* JetBlue Airways Corp.....	1,092,258	5,799,890
Kaman Corp.....	239,834	10,804,522
# Kelly Services, Inc., Class A.....	807,102	16,585,946
# Kennametal, Inc.....	617,139	15,132,248
* Kirby Corp.....	819,344	64,449,599
Korn Ferry.....	757,895	44,465,700
* Kratos Defense & Security Solutions, Inc.....	73,154	1,238,497
* L B Foster Co., Class A.....	172,105	3,956,694
#* Limbach Holdings, Inc.....	88,993	3,826,699
#* LS Starrett Co., Class A.....	51,748	693,423
LSI Industries, Inc.....	169,416	2,314,223
* Manitowoc Co., Inc.....	485,221	7,812,058
ManpowerGroup, Inc.....	520,634	38,599,805
Marten Transport Ltd.....	1,699,614	31,442,859
* Masterbrand, Inc.....	526,936	7,413,990
Matson, Inc.....	559,717	62,705,095
Matthews International Corp., Class A.....	288,371	9,487,406
#* Mayville Engineering Co., Inc.....	29,697	376,855
McGrath RentCorp.....	94,704	11,899,558
MDU Resources Group, Inc.....	1,434,303	27,983,252
#* Mercury Systems, Inc.....	200,734	5,953,770
Miller Industries, Inc.....	294,691	11,861,313
MillerKnoll, Inc.....	630,352	16,761,060
* Mistras Group, Inc.....	284,511	2,210,650
Moog, Inc., Class A.....	155,573	21,749,105
* MRC Global, Inc.....	297,213	3,168,291
* MYR Group, Inc.....	26,940	3,875,319
# National Presto Industries, Inc.....	48,033	3,802,773
NL Industries, Inc.....	803,135	4,216,459
* Northwest Pipe Co.....	179,380	5,447,771
nVent Electric PLC.....	168,591	10,122,204
* OPENLANE, Inc.....	1,632,564	22,986,501
* Orion Group Holdings, Inc.....	386,865	2,189,656
Oshkosh Corp.....	243,265	26,783,476
* PAM Transportation Services, Inc.....	360,028	7,456,180
Pangaea Logistics Solutions Ltd.....	410,934	3,829,905

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	175,218	\$ 4,334,893
*	181,198	1,455,020
#	129,323	15,328,655
	99,288	12,137,958
	785,693	25,770,730
*	553,591	3,022,607
	794,854	24,815,342
*	6,678	46,078
*	579,041	3,555,312
*	2,170,422	36,397,977
#	721,665	9,713,611
	473,340	9,239,597
	1,423,809	63,943,262
#	620,773	29,343,940
	198,241	22,514,230
#	1,037,145	25,430,795
	548,378	19,834,832
#*	15,025	194,574
*	49,091	151,200
*	1,113,671	59,314,117
#	258,173	1,623,908
#	34,294	5,063,852
	1,431,676	18,153,652
*	384,676	18,464,448
#*	144,500	1,970,980
*	85,943	1,136,166
*	13,552	184,443
*	6,091	187,603
#*	1,696	11,974
	907,386	45,051,715
*	268,049	8,786,646
	8,073	661,259
#*	290,261	4,284,252
#*	547,054	14,622,753
	1,590,067	39,974,284
#*	403,486	5,560,037
*	390,424	3,498,199
	67,253	1,028,298
	31,678	3,593,869
*	180,907	1,279,012
	113,619	19,249,331
#	41,348	1,261,941
*	56,384	2,192,774
#	63,739	763,593
#	185,789	11,539,355
	10,334	261,450
	851,018	33,657,762
	322,578	55,973,735
*	14,648	280,363
#*	235,751	11,554,156
TOTAL INDUSTRIALS.....		<u>2,849,009,337</u>
INFORMATION TECHNOLOGY — (6.8%)		
#*	170,632	203,052
#*	578,564	14,845,952
	4,545,796	143,919,901
#*	407,681	1,663,338
*	181,721	20,198,289
#*	176,779	3,116,614

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Aviat Networks, Inc.....	4,920	\$ 146,764
Avnet, Inc.....	1,985,050	89,922,765
* Aware, Inc.....	437,186	677,638
* AXT, Inc.....	223,482	549,766
# Bel Fuse, Inc., Class A.....	16,404	1,166,816
Bel Fuse, Inc., Class B.....	198,649	13,281,672
Benchmark Electronics, Inc.....	878,163	23,815,780
#* Cleanspark, Inc.....	1,832,860	14,754,523
* Coherent Corp.....	1,233,174	58,625,092
* Cohu, Inc.....	552,454	17,601,184
Comtech Telecommunications Corp.....	315,372	1,996,305
# CSP, Inc.....	116,461	2,783,418
#* Daktronics, Inc.....	327,055	2,479,077
#* Digi International, Inc.....	618,841	15,044,025
#*,» Digital Turbine, Inc.....	44,425	239,451
* DXC Technology Co.....	2,119,282	46,200,347
#* Eastman Kodak Co.....	260,840	899,898
# Ebix, Inc.....	115,018	242,688
* ePlus, Inc.....	173,494	13,105,737
#* Frequency Electronics, Inc.....	230,678	2,357,529
#* Ichor Holdings Ltd.....	296,448	10,731,418
# Immersion Corp.....	163,239	1,114,922
#* Insight Enterprises, Inc.....	263,444	48,668,644
#* Intevac, Inc.....	296,231	1,223,434
* Key Tronic Corp.....	235,708	1,004,116
* Kimball Electronics, Inc.....	708,688	16,852,601
* Knowles Corp.....	1,269,902	20,712,102
* KVH Industries, Inc.....	208,984	1,017,752
* Kyndryl Holdings, Inc.....	2,183,332	44,801,973
* Magnachip Semiconductor Corp.....	164,488	1,074,107
Methode Electronics, Inc.....	108,370	2,249,761
#* Mirion Technologies, Inc.....	1,011,477	9,558,458
* NETGEAR, Inc.....	170,222	2,417,152
* NetScout Systems, Inc.....	1,651,033	35,513,720
* Optical Cable Corp.....	117,105	312,670
PC Connection, Inc.....	655,488	42,285,531
* Photronics, Inc.....	1,170,281	34,195,611
* Plexus Corp.....	315,216	29,857,259
#* Powerfleet, Inc. NJ.....	38,359	122,749
#* Ribbon Communications, Inc.....	389,127	1,182,946
# Richardson Electronics Ltd.....	281,148	2,766,496
* Sanmina Corp.....	1,402,667	83,907,540
* ScanSource, Inc.....	375,889	14,757,402
#*†† Silicon Graphics, Inc.....	289,563	0
* SolarWinds Corp.....	194,100	2,294,262
#*†† Superior Telecom, Inc.....	29,232	0
# Taitron Components, Inc., Class A.....	7,394	23,439
* TransAct Technologies, Inc.....	87,960	673,774
#* Trio-Tech International.....	51,061	255,816
* TTM Technologies, Inc.....	2,372,191	32,997,177
#* Ultra Clean Holdings, Inc.....	350,213	13,378,137
#* Viasat, Inc.....	588,451	13,081,266
# Vishay Intertechnology, Inc.....	2,995,784	65,098,386
* Vishay Precision Group, Inc.....	279,377	8,906,539
# Xerox Holdings Corp.....	1,933,921	35,700,182
* Xperi, Inc.....	110,835	1,183,718
TOTAL INFORMATION TECHNOLOGY.....		<u>1,069,758,681</u>

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (7.7%)		
	421,859	\$ 10,706,781
	669,141	19,906,945
#	147,321	58,816,436
*	25	2,400
	677,342	7,396,575
#*	3,528	8,926
#	271,381	1,327,053
	119,186	21,091,155
#*	56,515	565,715
	721,280	67,526,234
	670,421	24,275,944
	41,791	447,582
	1,156,527	71,230,498
*	248,356	8,188,297
#*	2,272,833	6,113,921
	2,100,118	109,668,162
*	148,824	2,574,655
*	1,336,674	12,377,601
	4,044,500	89,909,235
#*	380,758	1,926,635
	40,459	236,483
	178,693	2,984,173
	585,420	36,653,146
	27,770	1,741,179
#	21,180	1,409,953
	317,352	17,666,986
	217,453	16,476,414
#	9,920,626	37,797,585
	2,564,760	62,939,210
	32,609	3,786,231
#*	193,452	3,559,517
	77,425	5,024,882
*	235,613	15,430,295
	214,960	10,993,054
#	588,088	5,475,099
*	86,451	643,195
	268,111	31,360,944
#	31,066	373,724
#	768,577	6,502,161
	479,893	31,361,008
	91,625	669,779
*	1,296,527	18,877,433
#	251,823	17,018,198
	335,002	4,891,029
*	25,445	120,609
	112,110	2,116,637
	5,650	71,303
*	245,731	1,012,412
*	590,056	2,560,843
#††	1,372,760	365,566
	302,444	10,379,878
	681,733	17,950,030
#	106,636	9,519,396
*	1,463,394	52,945,595
	2,118,298	21,712,554
*	845,253	17,369,949
	144,775	684,786
	596,052	14,710,563
#	2,483,090	34,241,811

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
# U.S. Steel Corp.....	3,017,727	\$ 141,893,524
* Universal Stainless & Alloy Products, Inc.....	106,184	2,013,249
Warrior Met Coal, Inc.....	380,293	24,403,402
*» Webco Industries, Inc.....	5,631	965,717
#* Worthington Steel, Inc.....	300,742	9,007,223
TOTAL MATERIALS.....		<u>1,211,977,475</u>
REAL ESTATE — (1.0%)		
#* AMREP Corp.....	10,123	206,307
* Cushman & Wakefield PLC.....	559,288	5,883,710
* Forestar Group, Inc.....	487,855	15,250,347
* FRP Holdings, Inc.....	80,002	4,648,116
* Howard Hughes Holdings, Inc.....	652,622	52,261,970
* Jones Lang LaSalle, Inc.....	201,985	35,763,464
# Kennedy-Wilson Holdings, Inc.....	947,985	9,906,443
# Marcus & Millichap, Inc.....	158,494	6,037,036
Newmark Group, Inc., Class A.....	905,666	9,192,510
RE/MAX Holdings, Inc., Class A.....	221,927	2,381,277
#* Stratus Properties, Inc.....	109,712	2,523,376
* Tejon Ranch Co.....	418,540	6,604,561
TOTAL REAL ESTATE.....		<u>150,659,117</u>
UTILITIES — (0.4%)		
# Brookfield Infrastructure Corp., Class A.....	1,681,605	58,872,991
Genie Energy Ltd., Class B.....	99,300	1,847,973
New Jersey Resources Corp.....	240,881	9,835,171
TOTAL UTILITIES.....		<u>70,556,135</u>
TOTAL COMMON STOCKS.....		<u>14,514,155,712</u>
PREFERRED STOCKS — (0.0%)		
COMMUNICATION SERVICES — (0.0%)		
Liberty Broadband Corp., 7.000%.....	8,400	190,344
CONSUMER DISCRETIONARY — (0.0%)		
# Qurate Retail, Inc., 8.000%.....	4,288	169,633
INDUSTRIALS — (0.0%)		
π WESCO International, Inc., Series A, 10.625%.....	169,659	4,548,558
TOTAL PREFERRED STOCKS.....		<u>4,908,535</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$9,583,796,683).....		<u>14,519,064,247</u>
TEMPORARY CASH INVESTMENTS — (2.1%)		
State Street Institutional U.S. Government Money Market Fund 5.300%.....	332,644,266	332,644,266
SECURITIES LENDING COLLATERAL — (5.6%)		
@§ The DFA Short Term Investment Fund.....	76,389,634	883,675,282
TOTAL INVESTMENTS — (100.0%)		<u>\$15,735,383,795</u>
(Cost \$10,800,107,566)^.....		

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

As of January 31, 2024, U.S. 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.....	1,128	03/15/24	\$276,085,276	\$274,696,200	\$(1,389,076)
Total Futures Contracts.....			<u>\$276,085,276</u>	<u>\$274,696,200</u>	<u>\$(1,389,076)</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$ 312,073,913	—	—	\$ 312,073,913
Consumer Discretionary.....	2,463,438,620	\$ 339,902	—	2,463,778,522
Consumer Staples.....	575,483,443	1,340,076	—	576,823,519
Energy.....	1,563,701,147	—	—	1,563,701,147
Financials.....	3,645,460,184	363,718	—	3,645,823,902
Health Care.....	598,019,536	—	\$ 1,974,428	599,993,964
Industrials.....	2,848,903,502	105,835	—	2,849,009,337
Information Technology.....	1,069,519,230	239,451	—	1,069,758,681
Materials.....	1,210,646,192	965,717	365,566	1,211,977,475
Real Estate.....	150,659,117	—	—	150,659,117
Utilities.....	70,556,135	—	—	70,556,135
Preferred Stocks				
Communication Services.....	190,344	—	—	190,344
Consumer Discretionary.....	169,633	—	—	169,633
Industrials.....	4,548,558	—	—	4,548,558
Temporary Cash Investments.....	332,644,266	—	—	332,644,266
Securities Lending Collateral.....	—	883,675,282	—	883,675,282
Futures Contracts**.....	(1,389,076)	—	—	(1,389,076)
TOTAL.....	<u>\$14,844,624,744</u>	<u>\$887,029,981</u>	<u>\$2,339,994[^]</u>	<u>\$15,733,994,719</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
January 31, 2024
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (97.8%)		
COMMUNICATION SERVICES — (7.3%)		
#*†† Akazoo SA.....	1,631	\$ 0
* Alphabet, Inc., Class A.....	2,905,839	407,108,044
* Alphabet, Inc., Class C.....	2,559,387	362,921,077
* Altice USA, Inc., Class A.....	149,434	364,619
#* AMC Networks, Inc., Class A.....	51,536	932,286
* Angi, Inc.....	73,469	174,122
#* Anterix, Inc.....	19,903	593,507
AT&T, Inc.....	3,691,167	65,296,744
# Atlanta Braves Holdings, Inc., Class A.....	15,003	646,179
* Atlanta Braves Holdings, Inc., Class C.....	55,951	2,255,385
# ATN International, Inc.....	37,541	1,385,263
* Bandwidth, Inc., Class A.....	44,262	612,586
* Boston Omaha Corp., Class A.....	65,997	1,022,294
* Bumble, Inc., Class A.....	180,114	2,471,164
Cable One, Inc.....	10,140	5,566,150
#* Cardlytics, Inc.....	42,712	326,320
#* Cargurus, Inc.....	127,393	2,960,613
* Cars.com, Inc.....	166,237	2,897,511
* Charter Communications, Inc., Class A.....	97,492	36,141,259
#* Cinemark Holdings, Inc.....	174,126	2,408,163
Comcast Corp., Class A.....	4,141,667	192,753,182
* Consolidated Communications Holdings, Inc.....	169,647	736,268
* Cumulus Media, Inc., Class A.....	16,489	75,849
* Daily Journal Corp.....	308	98,967
* DHI Group, Inc.....	775,296	1,775,428
#* EchoStar Corp., Class A.....	197,041	2,638,379
Electronic Arts, Inc.....	155,923	21,451,886
#* Emerald Holding, Inc.....	24,642	151,302
# Endeavor Group Holdings, Inc., Class A.....	140,373	3,474,232
# Entravision Communications Corp., Class A.....	191,651	772,354
#* Eventbrite, Inc., Class A.....	39,628	331,686
#* EverQuote, Inc., Class A.....	21,914	276,774
* EW Scripps Co., Class A.....	172,396	1,373,996
* FG Group Holdings, Inc.....	13,352	18,292
Fox Corp., Class A.....	157,984	5,102,883
Fox Corp., Class B.....	61,900	1,857,619
* Frontier Communications Parent, Inc.....	186,403	4,591,106
* Gaia, Inc.....	18,401	53,363
* Gambling.com Group Ltd.....	5,258	48,111
#* Gannett Co., Inc.....	135,661	335,083
>> GCI Liberty, Inc.....	165,070	149,296
#* Gogo, Inc.....	131,764	1,166,111
Gray Television, Inc.....	130,138	1,242,818
# Gray Television, Inc., Class A.....	600	5,502
* Harte Hanks, Inc.....	2,554	19,768
* IDT Corp., Class B.....	184,434	6,377,728
* IMAX Corp.....	46,366	647,733
* Integral Ad Science Holding Corp.....	82,094	1,194,468
Interpublic Group of Cos., Inc.....	682,571	22,518,017
Iridium Communications, Inc.....	209,946	7,612,642
IZEA Worldwide, Inc.....	5,022	10,094
John Wiley & Sons, Inc., Class A.....	38,137	1,290,556
John Wiley & Sons, Inc., Class B.....	4,130	139,800

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* Lee Enterprises, Inc.....	5,611	\$ 60,767
* Liberty Broadband Corp., Class A.....	9,694	754,387
* Liberty Broadband Corp., Class C.....	96,897	7,601,570
* Liberty Latin America Ltd., Class A.....	170,570	1,200,813
#* Liberty Latin America Ltd., Class C.....	385,444	2,744,361
Liberty Media Corp.-Liberty Formula One, Class A.....	22,083	1,349,050
* Liberty Media Corp.-Liberty Formula One, Class C.....	191,767	12,896,331
Liberty Media Corp.-Liberty Live, Class A.....	20,487	754,536
* Liberty Media Corp.-Liberty Live, Class C.....	55,388	2,064,311
* Liberty Media Corp.-Liberty SiriusXM, Class A.....	16,704	507,635
* Liberty Media Corp.-Liberty SiriusXM, Class C.....	23,227	705,172
* Lions Gate Entertainment Corp., Class A.....	236,648	2,468,239
* Lions Gate Entertainment Corp., Class B.....	446,399	4,330,070
* Live Nation Entertainment, Inc.....	139,583	12,401,950
* Madison Square Garden Entertainment Corp.....	47,519	1,584,283
* Madison Square Garden Sports Corp.....	9,629	1,782,328
#* Magnite, Inc.....	290,552	2,571,385
#* Marchex, Inc., Class B.....	10,112	13,752
# Marcus Corp.....	49,334	669,956
* Match Group, Inc.....	168,807	6,478,813
* Meta Platforms, Inc., Class A.....	1,285,511	501,529,262
* Netflix, Inc., Class B.....	135,790	76,600,497
New York Times Co., Class A.....	270,403	13,130,770
News Corp., Class A.....	389,294	9,592,204
# News Corp., Class B.....	207,046	5,294,166
Nexstar Media Group, Inc.....	105,343	18,720,504
Omnicom Group, Inc.....	276,600	24,999,108
* Ooma, Inc.....	1,045	11,307
Paramount Global, Class A.....	15,306	357,089
Paramount Global, Class B.....	406,167	5,925,977
* Pinterest, Inc., Class A.....	88,608	3,320,142
* Playstudios, Inc.....	8,563	18,839
* Playtika Holding Corp.....	47,899	345,831
* PubMatic, Inc., Class A.....	87,542	1,328,888
#* QuinStreet, Inc.....	41,135	521,180
#* Reading International, Inc., Class A.....	72,298	142,427
#* Reservoir Media, Inc.....	10,823	75,761
* ROBLOX Corp., Class A.....	70,287	2,727,838
* Roku, Inc.....	81,574	7,183,406
Saga Communications, Inc., Class A.....	8,767	207,077
Scholastic Corp.....	41,580	1,598,335
# Shenandoah Telecommunications Co.....	105,144	2,154,401
# Shutterstock, Inc.....	25,227	1,184,912
# Sinclair, Inc.....	80,973	1,271,276
# Sirius XM Holdings, Inc.....	860,794	4,381,441
* Snap, Inc., Class A.....	155,041	2,463,601
#* Sphere Entertainment Co.....	52,064	1,842,024
Spok Holdings, Inc.....	43,687	723,457
* Spotify Technology SA.....	37,527	8,081,439
#* Stagwell, Inc.....	177,122	1,154,835
* Take-Two Interactive Software, Inc.....	141,181	23,284,982
* TechTarget, Inc.....	44,033	1,504,608
TEGNA, Inc.....	356,601	5,559,410
Telephone & Data Systems, Inc.....	89,747	1,724,040
* Thryv Holdings, Inc.....	75,582	1,544,896
TKO Group Holdings, Inc.....	73,691	6,167,200
T-Mobile U.S., Inc.....	362,688	58,476,186
Townsquare Media, Inc., Class A.....	28,652	307,722
* Trade Desk, Inc., Class A.....	129,403	8,855,047

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* Travelzoo.....	40,759	\$ 345,229
* TripAdvisor, Inc.....	104,539	2,258,042
* TrueCar, Inc.....	173,306	613,503
#* U.S. Cellular Corp.....	76,430	3,393,492
* Urban One, Inc.....	144,888	521,597
#* Urban One, Inc.....	8,360	30,598
Verizon Communications, Inc.....	4,336,043	183,631,421
* Vimeo, Inc.....	287,930	1,143,082
Walt Disney Co.....	813,577	78,144,071
* Warner Bros Discovery, Inc.....	1,516,860	15,198,937
# Warner Music Group Corp., Class A.....	10,591	386,466
* WideOpenWest, Inc.....	134,530	499,106
* Yelp, Inc.....	113,717	4,972,844
* Zedge, Inc., Class B.....	7,377	24,049
* Ziff Davis, Inc.....	82,854	5,584,360
* ZipRecruiter, Inc., Class A.....	34,279	477,164
* ZoomInfo Technologies, Inc.....	319,134	5,118,909
TOTAL COMMUNICATION SERVICES.....		<u>2,345,969,243</u>
CONSUMER DISCRETIONARY — (10.7%)		
* 1-800-Flowers.com, Inc., Class A.....	67,099	697,830
* 1stdibs.com, Inc.....	4,758	21,934
Aaron's Co., Inc.....	74,192	763,436
#* Abercrombie & Fitch Co., Class A.....	118,790	12,104,701
Academy Sports & Outdoors, Inc.....	69,857	4,382,130
# Acushnet Holdings Corp.....	122,824	7,779,672
* Adient PLC.....	92,189	3,199,880
# ADT, Inc.....	487,879	3,185,850
* Adtalem Global Education, Inc.....	101,505	5,123,972
Advance Auto Parts, Inc.....	51,677	3,454,607
* Airbnb, Inc., Class A.....	101,590	14,643,183
* Amazon.com, Inc.....	4,679,462	726,252,502
AMCON Distributing Co.....	377	73,851
* American Axle & Manufacturing Holdings, Inc.....	245,236	1,983,959
American Eagle Outfitters, Inc.....	346,698	6,871,554
* American Outdoor Brands, Inc.....	31,272	267,688
* American Public Education, Inc.....	32,259	341,300
* America's Car-Mart, Inc.....	16,795	1,022,648
* Aptiv PLC.....	152,300	12,386,559
Aramark.....	327,277	9,517,215
#* Arhaus, Inc.....	25,226	294,892
Ark Restaurants Corp.....	3,088	45,116
Arko Corp.....	10,420	81,276
* Asbury Automotive Group, Inc.....	41,573	8,691,251
Autoliv, Inc.....	176,591	18,916,428
* AutoNation, Inc.....	142,060	19,840,100
* AutoZone, Inc.....	11,388	31,455,136
* Barnes & Noble Education, Inc.....	72,383	62,018
Bassett Furniture Industries, Inc.....	10,823	167,757
Bath & Body Works, Inc.....	155,937	6,652,272
* Beazer Homes USA, Inc.....	61,898	1,965,262
Best Buy Co., Inc.....	351,343	25,468,854
#* Beyond, Inc.....	80,769	1,776,110
Big 5 Sporting Goods Corp.....	217,841	1,095,740
# Big Lots, Inc.....	31,109	178,566
* Biglari Holdings, Inc., Class A.....	309	239,478
* Biglari Holdings, Inc., Class B.....	3,890	601,666
* BJ's Restaurants, Inc.....	36,721	1,270,914
Bloomin' Brands, Inc.....	141,477	3,766,118

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Booking Holdings, Inc.....	16,237	\$56,950,790
#* Boot Barn Holdings, Inc.....	62,822	4,506,850
BorgWarner, Inc.....	366,626	12,428,621
#* Bowlero Corp., Class A.....	13,832	149,524
Boyd Gaming Corp.....	41,929	2,662,072
#* Bright Horizons Family Solutions, Inc.....	66,160	6,500,220
* Brinker International, Inc.....	49,416	2,114,511
Brunswick Corp.....	169,452	13,671,387
# Buckle, Inc.....	58,404	2,172,045
# Build-A-Bear Workshop, Inc.....	34,393	774,874
* Burlington Stores, Inc.....	30,146	5,762,408
* Caesars Entertainment, Inc.....	161,577	7,088,383
# Caleres, Inc.....	93,372	2,929,080
Camping World Holdings, Inc., Class A.....	64,570	1,604,565
* Capri Holdings Ltd.....	7,151	348,540
* CarMax, Inc.....	206,378	14,689,986
* Carnival Corp.....	373,438	6,191,602
* CarParts.com, Inc.....	98,545	265,086
Carriage Services, Inc.....	38,920	961,713
Carrols Restaurant Group, Inc.....	84,626	795,484
Carter's, Inc.....	59,650	4,511,926
#* Carvana Co., Class A.....	62,273	2,681,475
* Cato Corp., Class A.....	40,981	277,032
* Cavco Industries, Inc.....	15,131	5,022,282
Century Communities, Inc.....	70,527	6,114,691
# Cheesecake Factory, Inc.....	106,271	3,652,534
* Chegg, Inc.....	187,541	1,847,279
* Chewy, Inc., Class A.....	29,010	516,958
* Children's Place, Inc.....	17,236	384,018
* Chipotle Mexican Grill, Inc.....	13,246	31,906,567
# Choice Hotels International, Inc.....	60,898	7,375,966
Churchill Downs, Inc.....	71,300	8,625,161
* Chuy's Holdings, Inc.....	36,077	1,219,763
#* Citi Trends, Inc.....	21,388	575,979
# Clarus Corp.....	25,557	151,297
# Columbia Sportswear Co.....	111,496	8,837,173
* Conn's, Inc.....	52,984	241,077
* Container Store Group, Inc.....	144,343	235,279
* Cooper-Standard Holdings, Inc.....	7,910	139,137
* Coursera, Inc.....	63,108	1,207,887
# Cracker Barrel Old Country Store, Inc.....	19,435	1,503,297
# Cricut, Inc., Class A.....	6,215	32,567
* Crocs, Inc.....	53,659	5,445,315
# Crown Crafts, Inc.....	10,832	56,651
* Culp, Inc.....	23,254	115,340
Dana, Inc.....	135,446	1,836,648
Darden Restaurants, Inc.....	136,985	22,271,021
* Dave & Buster's Entertainment, Inc.....	40,145	2,148,962
* Deckers Outdoor Corp.....	35,284	26,594,609
* Delta Apparel, Inc.....	17,018	129,507
#* Denny's Corp.....	46,060	489,618
Designer Brands, Inc., Class A.....	53,340	457,124
#* Destination XL Group, Inc.....	145,279	620,341
# Dick's Sporting Goods, Inc.....	121,465	18,106,788
# Dillard's, Inc., Class A.....	37,428	14,494,742
# Dine Brands Global, Inc.....	19,485	908,975
Domino's Pizza, Inc.....	21,043	8,968,947
* DoorDash, Inc., Class A.....	122,416	12,755,747
* Dorman Products, Inc.....	51,956	4,229,738

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
	343,729	\$ 49,122,311
*	158,220	6,178,491
#*	3,974	130,625
*	25,127	122,620
*	3,877	693,557
	580,318	23,833,660
*	5,764	8,992
*	63,947	592,149
	25,241	405,370
#	56,389	1,642,612
#*	81,324	5,412,925
#*	1,713	25,421
*	53,396	7,920,229
#*	207,764	1,196,721
#*	86,101	1,847,727
*	84,265	15,122,197
	1,100	28,996
#	14,862	424,013
#*	163,679	16,459,560
#	83,434	2,349,501
	2,119,717	24,843,083
#*	5,649	6,553
*	62,549	3,943,089
*	83,884	2,748,040
*	1,684	7,948
#*	67,803	479,367
#*	130,532	1,857,470
	326,068	6,094,211
	179,618	21,462,555
#*	12,313	105,769
	557,873	21,645,472
#*	22,168	615,827
	432,433	14,326,505
*	61,138	2,943,795
	150,801	21,146,824
*	137,354	4,132,982
*	689	1,702
*	371,059	5,172,562
#*	272,796	812,932
	8,782	6,326,553
*	60,377	7,884,632
*	14,320	747,074
#	40,340	10,490,820
#*	107,848	249,129
#	145,183	3,243,388
#	203,394	9,526,975
	19,957	368,007
#*	572,284	2,575,278
	124,897	4,052,908
#	126,043	6,169,805
#	39,090	1,325,151
	1,608	50,009
#*	43,871	5,023,230
#	35,730	2,381,405
*	94,290	3,931,893
	165,906	31,681,410
#*	19,857	94,718
	578,985	204,358,546
	28,292	652,979

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Hovnanian Enterprises, Inc., Class A.....	99	\$ 16,728
Hyatt Hotels Corp., Class A.....	73,948	9,492,705
Installed Building Products, Inc.....	55,478	10,809,888
International Game Technology PLC.....	41,102	1,067,008
* iRobot Corp.....	14,862	202,123
* J Jill, Inc.....	933	21,748
Jack in the Box, Inc.....	33,995	2,650,590
* JAKKS Pacific, Inc.....	11,838	371,240
Jerash Holdings U.S., Inc.....	2,842	8,725
Johnson Outdoors, Inc., Class A.....	19,725	882,891
# KB Home.....	105,351	6,277,866
# Kohl's Corp.....	86,779	2,235,427
# Kontoor Brands, Inc.....	70,150	4,112,193
* Koss Corp.....	884	2,519
# Krispy Kreme, Inc.....	46,442	617,214
#* Kura Sushi USA, Inc., Class A.....	5,126	503,014
# Lakeland Industries, Inc.....	23,593	424,910
* Lands' End, Inc.....	56,764	537,555
* Landsea Homes Corp.....	16,604	209,044
Las Vegas Sands Corp.....	124,305	6,081,001
Laureate Education, Inc.....	103,854	1,310,637
*†† Lazare Kaplan International, Inc.....	1,600	0
# La-Z-Boy, Inc.....	96,895	3,372,915
* Lazydays Holdings, Inc.....	2,974	14,602
LCI Industries.....	54,831	6,101,594
Lear Corp.....	113,923	15,140,367
* Legacy Housing Corp.....	6,389	150,972
Leggett & Platt, Inc.....	107,797	2,501,968
Lennar Corp., Class A.....	263,561	39,494,616
# Lennar Corp., Class B.....	21,010	2,915,138
#* Leslie's, Inc.....	65,675	440,679
# Levi Strauss & Co., Class A.....	69,348	1,128,985
* LGI Homes, Inc.....	48,714	5,748,739
#* Life Time Group Holdings, Inc.....	77,635	1,032,546
Lifetime Brands, Inc.....	54,493	437,579
* Light & Wonder, Inc.....	132,363	10,639,338
* Lincoln Educational Services Corp.....	24,061	215,587
* Lindblad Expeditions Holdings, Inc.....	700	6,468
Lithia Motors, Inc.....	42,762	12,608,376
* Live Ventures, Inc.....	1,259	31,538
LKQ Corp.....	280,798	13,104,843
* LL Flooring Holdings, Inc.....	39,002	101,405
#* Lovesac Co.....	24,825	574,947
Lowe's Cos., Inc.....	329,483	70,127,162
#* Lucid Group, Inc.....	547,353	1,850,053
* Lululemon Athletica, Inc.....	64,632	29,331,294
#* Lulu's Fashion Lounge Holdings, Inc.....	3,647	7,367
* M/I Homes, Inc.....	45,749	5,829,338
Macy's, Inc.....	499,504	9,135,928
#* Malibu Boats, Inc., Class A.....	51,154	2,135,680
Marine Products Corp.....	25,388	259,211
Marriott International, Inc., Class A.....	181,015	43,394,726
Marriott Vacations Worldwide Corp.....	61,098	5,125,511
* MasterCraft Boat Holdings, Inc.....	38,448	744,738
* Mattel, Inc.....	264,868	4,738,489
McDonald's Corp.....	392,232	114,814,151
MDC Holdings, Inc.....	123,539	7,731,071
Meritage Homes Corp.....	85,142	14,100,367
MGM Resorts International.....	365,526	15,852,863

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
#*	Mister Car Wash, Inc.....	17,362 \$ 144,105
*	Modine Manufacturing Co.....	108,068 7,466,418
*	Mohawk Industries, Inc.....	44,397 4,628,387
	Monarch Casino & Resort, Inc.....	6,425 442,875
#	Monro, Inc.....	68,365 2,178,109
*	Motorcar Parts of America, Inc.....	42,625 389,166
#	Movado Group, Inc.....	33,864 933,969
	Murphy USA, Inc.....	54,583 19,241,599
	Nathan's Famous, Inc.....	8,181 583,714
*	National Vision Holdings, Inc.....	138,494 2,632,771
	Nephros, Inc.....	1,951 6,926
	Newell Brands, Inc.....	368,073 3,062,367
	NIKE, Inc., Class B.....	653,823 66,382,649
	Nobility Homes, Inc.....	1,105 36,454
*	Noodles & Co.....	11,233 28,532
#	Nordstrom, Inc.....	287,981 5,226,855
*	Norwegian Cruise Line Holdings Ltd.....	38,791 690,480
*	NVR, Inc.....	4,300 30,423,747
*	ODP Corp.....	76,988 3,937,166
*	Ollie's Bargain Outlet Holdings, Inc.....	106,876 7,687,591
#*	ONE Group Hospitality, Inc.....	54,431 239,496
*	OneSpaWorld Holdings Ltd.....	58,090 791,767
#*	OneWater Marine, Inc., Class A.....	7,663 193,338
*	O'Reilly Automotive, Inc.....	27,976 28,620,847
#	Oxford Industries, Inc.....	37,178 3,529,308
	Papa John's International, Inc.....	46,835 3,441,436
#	Patrick Industries, Inc.....	58,494 5,872,213
#*	Penn Entertainment, Inc.....	120,323 2,713,284
#	Penske Automotive Group, Inc.....	131,632 19,530,240
	Perdoceo Education Corp.....	151,914 2,749,643
#*	Petco Health & Wellness Co., Inc.....	60,895 145,539
#	PetMed Express, Inc.....	46,571 289,206
	Phinia, Inc.....	82,276 2,488,026
*	Planet Fitness, Inc., Class A.....	118,732 8,045,280
#*	Playa Hotels & Resorts NV.....	244,800 2,031,840
*	PlayAGS, Inc.....	13,971 121,687
	Polaris, Inc.....	122,573 11,026,667
#	Pool Corp.....	39,521 14,672,171
*	Portillo's, Inc., Class A.....	36,339 499,298
#*	Potbelly Corp.....	23,416 294,573
	PulteGroup, Inc.....	483,404 50,544,722
	PVH Corp.....	76,894 9,247,272
	Ralph Lauren Corp.....	40,383 5,801,826
#	Rave Restaurant Group, Inc.....	4,521 8,590
#	RCI Hospitality Holdings, Inc.....	8,400 518,784
#*	Red Robin Gourmet Burgers, Inc.....	2,317 23,587
*	Red Rock Resorts, Inc., Class A.....	96,885 5,297,672
	Restoration Hardware, Inc.....	21,751 5,513,444
#*	Revolve Group, Inc.....	27,051 389,805
#*	Rivian Automotive, Inc., Class A.....	392,684 6,011,992
#	Rocky Brands, Inc.....	11,872 332,179
	Ross Stores, Inc.....	287,335 40,307,354
*	Royal Caribbean Cruises Ltd.....	129,019 16,449,923
*	Sabre Corp.....	26,796 109,864
#*	Sally Beauty Holdings, Inc.....	158,045 1,947,114
*	SeaWorld Entertainment, Inc.....	97,387 4,810,918
	Service Corp. International.....	233,460 15,669,835
*	Shake Shack, Inc., Class A.....	17,391 1,314,064
	SharkNinja, Inc.....	17,651 824,655

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
# Shoe Carnival, Inc.....	61,692	\$ 1,573,146
# Signet Jewelers Ltd.....	107,623	10,706,336
* Six Flags Entertainment Corp.....	43,482	1,096,181
* Skechers USA, Inc., Class A.....	264,752	16,531,115
* Skyline Champion Corp.....	96,528	6,610,237
* Sleep Number Corp.....	33,553	345,596
Smith & Wesson Brands, Inc.....	114,570	1,496,284
#* Solo Brands, Inc., Class A.....	10,035	27,998
# Sonic Automotive, Inc., Class A.....	99,885	5,050,186
#* Sonos, Inc.....	89,421	1,393,179
#* Sportsman's Warehouse Holdings, Inc.....	111,698	430,037
Standard Motor Products, Inc.....	41,921	1,691,512
Starbucks Corp.....	610,287	56,775,000
# Steven Madden Ltd.....	145,902	6,110,376
#* Stitch Fix, Inc., Class A.....	170,169	544,541
* Stoneridge, Inc.....	70,594	1,255,867
Strategic Education, Inc.....	39,108	3,678,498
* Strattec Security Corp.....	5,496	138,774
* Stride, Inc.....	91,908	5,509,885
Superior Group of Cos., Inc.....	48,542	646,579
* Superior Industries International, Inc.....	60,831	210,475
#* Sweetgreen, Inc., Class A.....	114,990	1,228,093
#* Sypris Solutions, Inc.....	5,139	10,638
*» Tandy Leather Factory, Inc.....	2,202	9,579
Tapestry, Inc.....	226,259	8,776,587
* Taylor Morrison Home Corp.....	276,183	14,400,182
Tempur Sealy International, Inc.....	231,998	11,574,380
* Tesla, Inc.....	884,101	165,583,276
Texas Roadhouse, Inc.....	111,420	14,007,722
# Thor Industries, Inc.....	98,714	11,156,656
#* ThredUp, Inc., Class A.....	8,767	17,841
* Tile Shop Holdings, Inc.....	26,161	169,785
#* Tilly's, Inc., Class A.....	64,949	476,726
TJX Cos., Inc.....	756,801	71,827,983
Toll Brothers, Inc.....	212,223	21,084,355
* TopBuild Corp.....	69,032	25,481,782
* Topgolf Callaway Brands Corp.....	290,768	3,829,415
Tractor Supply Co.....	120,980	27,172,108
Travel & Leisure Co.....	121,603	4,915,193
* Tri Pointe Homes, Inc.....	267,910	9,250,932
* Ulta Beauty, Inc.....	46,036	23,112,374
* Under Armour, Inc., Class A.....	91,673	698,548
#* Under Armour, Inc., Class C.....	258,006	1,909,244
* Unifi, Inc.....	33,334	210,671
* Universal Electronics, Inc.....	22,650	200,906
* Universal Technical Institute, Inc.....	57,692	814,611
* Upbound Group, Inc.....	83,969	2,787,771
* Urban Outfitters, Inc.....	219,639	8,346,282
* Vail Resorts, Inc.....	36,055	8,004,210
* Valvoline, Inc.....	226,402	8,261,409
* Vera Bradley, Inc.....	52,626	404,168
VF Corp.....	223,916	3,685,657
#* Victoria's Secret & Co.....	67,170	1,749,779
* Vince Holding Corp.....	4,110	13,727
#* Vista Outdoor, Inc.....	143,260	4,021,308
* Visteon Corp.....	45,101	5,199,694
* Vizio Holding Corp., Class A.....	74,537	521,759
* VOXX International Corp.....	73,163	610,911
* Warby Parker, Inc., Class A.....	21,662	276,191

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
Wendy's Co.....	363,034	\$ 6,926,689
Weyco Group, Inc.....	18,339	588,865
Whirlpool Corp.....	54,156	5,931,165
# Williams-Sonoma, Inc.....	132,897	25,700,951
# Wingstop, Inc.....	37,504	10,542,749
# Winmark Corp.....	3,616	1,304,183
# Winnebago Industries, Inc.....	55,173	3,625,970
Wolverine World Wide, Inc.....	85,280	712,941
# Worthington Enterprises, Inc.....	90,166	5,143,069
Wyndham Hotels & Resorts, Inc.....	101,410	7,902,881
Wynn Resorts Ltd.....	69,330	6,546,832
#* XPEL, Inc.....	9,862	527,124
#* YETI Holdings, Inc.....	76,150	3,348,316
Yum! Brands, Inc.....	172,941	22,394,130
* Zumiez, Inc.....	41,454	711,765
TOTAL CONSUMER DISCRETIONARY.....		3,455,750,258
CONSUMER STAPLES — (5.8%)		
Albertsons Cos., Inc., Class A.....	200,934	4,263,819
# Alico, Inc.....	21,191	623,863
Altria Group, Inc.....	799,138	32,061,417
Andersons, Inc.....	72,828	3,838,764
Archer-Daniels-Midland Co.....	340,773	18,940,163
B&G Foods, Inc.....	55,855	561,901
* BellRing Brands, Inc.....	199,439	11,022,994
* BJ's Wholesale Club Holdings, Inc.....	191,460	12,318,536
* Boston Beer Co., Inc., Class A.....	12,876	4,497,200
* Bridgford Foods Corp.....	5,919	63,748
# Brown-Forman Corp., Class A.....	54,490	3,071,601
# Brown-Forman Corp., Class B.....	225,181	12,362,437
Bunge Global SA.....	176,791	15,573,519
# Calavo Growers, Inc.....	25,823	673,722
# Cal-Maine Foods, Inc.....	75,154	4,165,035
Campbell Soup Co.....	162,423	7,248,938
Casey's General Stores, Inc.....	68,526	18,595,215
#* Celsius Holdings, Inc.....	69,957	3,490,854
#* Central Garden & Pet Co.....	25,073	1,175,924
* Central Garden & Pet Co., Class A.....	89,901	3,711,113
* Chefs' Warehouse, Inc.....	41,907	1,333,481
Church & Dwight Co., Inc.....	176,491	17,622,626
Clorox Co.....	106,669	15,493,672
Coca-Cola Co.....	2,283,694	135,856,956
Coca-Cola Consolidated, Inc.....	17,084	14,715,987
Colgate-Palmolive Co.....	461,059	38,821,168
Conagra Brands, Inc.....	187,412	5,463,060
Constellation Brands, Inc., Class A.....	70,197	17,203,881
Costco Wholesale Corp.....	244,634	169,991,274
* Coty, Inc., Class A.....	750,011	9,060,133
* Darling Ingredients, Inc.....	276,415	11,968,769
Dollar General Corp.....	147,104	19,428,025
* Dollar Tree, Inc.....	177,797	23,223,844
#* Duckhorn Portfolio, Inc.....	183,836	1,586,505
# Edgewell Personal Care Co.....	67,900	2,515,695
* elf Beauty, Inc.....	82,778	13,205,574
Energizer Holdings, Inc.....	11,946	377,732
Estee Lauder Cos., Inc., Class A.....	123,536	16,305,517
* Farmer Bros Co.....	49,522	174,317
Flowers Foods, Inc.....	395,981	9,028,367
Fresh Del Monte Produce, Inc.....	85,842	2,109,996

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
* Fresh Market, Inc.....	23,061	\$ 0
#* Freshpet, Inc.....	42,901	3,693,776
General Mills, Inc.....	471,088	30,578,322
* Grocery Outlet Holding Corp.....	72,203	1,789,190
* Hain Celestial Group, Inc.....	142,116	1,522,062
#* Herbalife Ltd.....	66,081	796,276
Hershey Co.....	110,231	21,334,108
* HF Foods Group, Inc.....	7,838	39,190
Hormel Foods Corp.....	170,127	5,166,757
Ingles Markets, Inc., Class A.....	37,572	3,165,441
Ingredion, Inc.....	113,515	12,210,809
Inter Parfums, Inc.....	49,667	6,911,163
J & J Snack Foods Corp.....	26,869	4,278,351
J M Smucker Co.....	75,725	9,961,624
John B Sanfilippo & Son, Inc.....	23,822	2,552,051
Kellanova.....	224,243	12,279,547
Kenvue, Inc.....	2,492,570	51,745,753
Keurig Dr Pepper, Inc.....	259,069	8,145,129
Kimberly-Clark Corp.....	198,892	24,059,965
Kraft Heinz Co.....	281,635	10,457,108
Kroger Co.....	1,272,898	58,731,514
Lamb Weston Holdings, Inc.....	125,502	12,856,425
Lancaster Colony Corp.....	47,202	8,674,784
# Lifevantage Corp.....	11,327	60,146
* Lifeway Foods, Inc.....	13,678	170,291
# Limoneira Co.....	25,205	457,219
* Mama's Creations, Inc.....	5,508	23,739
Mannatech, Inc.....	519	4,801
McCormick & Co., Inc.....	176,036	11,998,614
McCormick & Co., Inc.....	8,596	584,528
# Medifast, Inc.....	22,702	1,240,664
# MGP Ingredients, Inc.....	30,287	2,572,881
#* Mission Produce, Inc.....	24,425	244,006
Molson Coors Beverage Co., Class B.....	182,461	11,274,265
Mondelez International, Inc., Class A.....	577,565	43,473,318
* Monster Beverage Corp.....	300,184	16,516,124
* National Beverage Corp.....	96,017	4,439,826
#* Natural Alternatives International, Inc.....	9,699	60,231
Natural Grocers by Vitamin Cottage, Inc.....	43,357	648,187
Natural Health Trends Corp.....	13,193	83,644
* Nature's Sunshine Products, Inc.....	37,029	644,675
Nu Skin Enterprises, Inc., Class A.....	140,404	2,605,898
Oil-Dri Corp. of America.....	9,075	589,512
* PepsiCo, Inc.....	977,554	164,747,176
* Performance Food Group Co.....	274,120	19,923,042
Philip Morris International, Inc.....	706,268	64,164,448
* Pilgrim's Pride Corp.....	245,464	6,669,257
* Post Holdings, Inc.....	145,511	13,513,607
PriceSmart, Inc.....	31,980	2,431,120
Procter & Gamble Co.....	1,494,389	234,828,287
# Reynolds Consumer Products, Inc.....	29,204	793,473
* Rocky Mountain Chocolate Factory, Inc.....	5,266	21,064
Seaboard Corp.....	729	2,626,587
* Seneca Foods Corp., Class A.....	18,887	1,008,188
*>> Seneca Foods Corp., Class B.....	1,632	91,049
* Simply Good Foods Co.....	169,985	6,425,433
SpartanNash Co.....	70,160	1,573,689
# Spectrum Brands Holdings, Inc.....	65,145	5,121,700
* Sprouts Farmers Market, Inc.....	237,033	11,939,352

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
	342,238	\$ 27,697,321
	313,394	43,586,837
#	41,806	1,362,458
*	60,261	2,536,988
	31,044	754,059
	213,673	11,700,733
*	376,223	17,310,020
*	129,013	1,923,584
	1,741	13,371
	39,271	2,275,754
*	39,824	1,864,560
	52,163	923,285
	97,445	1,020,249
#	19,632	499,242
#*	22,627	445,526
*	26,185	376,540
#	358,543	8,092,315
	864,443	142,849,206
#	17,214	4,458,082
#	55,071	3,345,563
*	1,200	4,776
#*	1,470	7,512
	56,060	728,219
TOTAL CONSUMER STAPLES.....		<u>1,882,042,928</u>
ENERGY — (5.8%)		
	3,234	81,400
#*	81,288	497,483
	549,609	6,727,214
*	340,017	7,595,980
	148,075	4,639,190
	473,845	7,742,627
	105,823	1,753,487
	638,646	18,201,411
	1,109	2,750
#*	5,434	37,223
	112,467	754,654
*	42,672	1,125,687
	64,311	2,729,359
#	127,997	6,102,897
*	94,004	3,019,408
*	1,757	88,237
	306,633	8,404,811
	148,356	24,328,900
#	146,107	11,266,311
	1,233,096	181,795,343
	2,604	400,391
#	11,001	712,975
#*	486,770	1,435,971
*	455,989	9,210,978
#	412,034	3,217,986
	1,164,407	130,262,211
	67,206	6,357,688
#	37,332	588,726
	1,290,117	32,098,111
#	137,704	4,644,756
	116,424	3,146,941
	884,748	37,177,111
	372,797	4,145,503

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
	220,982	\$ 33,973,773
*	36,560	622,251
	88,547	3,315,200
#*	73,514	1,475,426
*	114,129	6,127,586
	5,489	25,304
	14,777	112,453
	550,117	6,634,411
	500,872	56,994,225
	60,463	308,966
	355,009	12,567,319
	683,068	6,960,463
#	76,000	426,360
	2,527	38,714
#*	108,288	1,905,869
	3,892,424	400,180,111
*	14,177	279,429
	87,340	497,838
*	23,735	357,449
#*	102,986	2,134,900
*	53,933	242,698
*	16,031	2,034,334
*	53,585	457,080
	1,186,183	42,287,424
#*	327,697	3,080,352
#	113,188	4,556,949
	230,914	32,450,344
	415,328	23,461,879
#*	2,220	4,706
	84,155	4,514,074
	1,285,731	21,754,568
	4,367	142,015
*	949,363	5,753,140
#	360,657	7,498,059
#	224,776	4,634,881
#*	22,885	80,326
	968,121	22,121,565
	529,963	87,761,873
#	308,984	16,960,132
	5,900	58,434
	304,611	11,788,446
#*	18,189	1,538,426
	10,033	363,997
*	32,924	481,349
*	343	5,423
#	103,955	3,454,425
*	192,619	1,250,097
#*	19,927	48,024
#	396,703	1,765,328
#	154,134	5,163,489
	326,650	6,372,941
	698,169	40,193,589
*	224,425	4,663,551
*	129,644	799,903
	489,308	33,395,271
*	2,230	10,793
	181,555	1,107,485
	361,648	15,341,108
*	144,279	5,279,169

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
	320,622	\$ 3,555,698
	245,199	12,385,001
	161,781	4,319,553
#	614,767	8,287,059
	354,693	51,185,747
#	57,379	183,039
	241,278	55,452,923
*	2,614	251,467
#*	243,178	2,057,286
	491,810	14,282,162
	27,285	277,216
*	37,869	1,567,398
	675	14,998
#	383,975	2,806,857
	36,068	526,593
	744,980	36,280,526
	136,240	9,632,168
*	49,896	526,902
*	11,681	504,853
	195,876	1,521,956
	301,968	3,674,951
*	7,656	203,343
#	18,711	399,106
	231,309	8,576,938
	55,432	415,740
*	1,871,825	12,073,271
#*	2,642	11,361
*	131,703	1,708,188
	242,766	20,625,399
	504,573	9,758,442
*	133,489	1,200,066
	81,588	5,103,329
#*	142,621	597,582
	861	1,258,205
#*	78,180	5,252,914
#*	684,728	3,738,615
*	177,016	1,897,611
*	94,928	5,873,195
	423,534	58,828,873
#*	71,552	3,136,124
#	54,930	1,154,079
#	71,113	216,184
*	64,453	5,771,766
	901,014	31,229,145
#	120,181	2,712,485
TOTAL ENERGY.....		<u>1,859,145,728</u>
FINANCIALS — (14.6%)		
	46,387	2,424,648
#*	114,844	449,040
#	13,427	524,056
	30,930	4,603,621
#*	8,297	138,809
*	139,793	5,663,014
	380,521	32,093,141
	2,337	53,073
	245,952	38,184,048
	528,777	19,395,540
	27,086	719,404

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
FINANCIALS — (Continued)			
#	A-Mark Precious Metals, Inc.....	41,198	\$ 1,111,110
*	Ambac Financial Group, Inc.....	72,048	1,170,780
#	Amerant Bancorp, Inc.....	30,897	698,581
*	American Coastal Insurance Corp., Class C.....	3,892	45,030
*	American Equity Investment Life Holding Co.....	40,992	2,263,168
	American Express Co.....	431,793	86,678,127
	American Financial Group, Inc.....	120,375	14,493,150
	American International Group, Inc.....	626,222	43,528,691
	American National Bankshares, Inc.....	18,634	843,934
	Ameriprise Financial, Inc.....	123,111	47,623,028
	Ameris Bancorp.....	132,350	6,569,854
	AMERISAFE, Inc.....	27,498	1,370,500
	AmeriServ Financial, Inc.....	8,436	25,055
#	Ames National Corp.....	12,711	268,711
	Aon PLC, Class A.....	113,269	33,802,868
	Apollo Global Management, Inc.....	156,296	15,692,118
*	Arch Capital Group Ltd.....	372,851	30,734,108
	Ares Management Corp., Class A.....	81,043	9,845,104
	Arrow Financial Corp.....	23,377	588,867
	Arthur J Gallagher & Co.....	108,245	25,130,159
#	Artisan Partners Asset Management, Inc., Class A.....	70,609	2,958,517
*	AssetMark Financial Holdings, Inc.....	8,157	250,175
	Associated Banc-Corp.....	272,106	5,716,947
#	Associated Capital Group, Inc., Class A.....	5,345	181,783
	Assurant, Inc.....	86,759	14,571,174
	Assured Guaranty Ltd.....	152,467	12,369,648
	Atlantic American Corp.....	2,737	7,390
#	Atlantic Union Bankshares Corp.....	68,695	2,346,621
*	Atlanticus Holdings Corp.....	36,046	1,250,436
	Auburn National BanCorp, Inc.....	2,633	53,819
*	AvidXchange Holdings, Inc.....	153,265	1,679,784
	Axis Capital Holdings Ltd.....	131,565	7,830,749
#*	Axos Financial, Inc.....	114,651	6,355,105
#	B Riley Financial, Inc.....	4,403	103,118
	Banc of California, Inc.....	162,981	2,245,878
#	BancFirst Corp.....	61,070	5,405,306
*	Bancorp, Inc.....	114,689	5,005,028
	Bank of America Corp.....	3,912,477	133,063,343
#	Bank of Hawaii Corp.....	36,727	2,322,248
	Bank of Marin Bancorp.....	29,782	583,132
	Bank of New York Mellon Corp.....	467,865	25,947,793
	Bank of NT Butterfield & Son Ltd.....	81,174	2,462,007
	Bank of the James Financial Group, Inc.....	3,363	40,793
	Bank OZK.....	112,879	5,091,972
	Bank7 Corp.....	2,632	73,564
	BankFinancial Corp.....	46,849	507,843
	BankUnited, Inc.....	67,516	1,908,002
	Bankwell Financial Group, Inc.....	9,896	274,614
	Banner Corp.....	86,615	4,034,527
	Bar Harbor Bankshares.....	29,368	772,672
	BayCom Corp.....	20,776	424,038
	BCB Bancorp, Inc.....	44,623	554,218
*	Berkshire Hathaway, Inc., Class B.....	954,456	366,262,945
	Berkshire Hills Bancorp, Inc.....	128,540	3,084,960
	BGC Group, Inc., Class A.....	440,515	3,110,036
	BlackRock, Inc.....	61,690	47,767,184
	Blackstone, Inc.....	209,625	26,087,831
*	Block, Inc.....	196,700	12,787,467
#*	Blue Foundry Bancorp.....	12,399	118,286

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
FINANCIALS — (Continued)			
#	Blue Ridge Bankshares, Inc.....	4,341	\$ 10,853
*	BM Technologies, Inc.....	9,173	19,538
	BOK Financial Corp.....	81,414	6,825,750
	Bread Financial Holdings, Inc.....	86,562	3,139,604
	Bridge Investment Group Holdings, Inc., Class A.....	21,757	212,783
*	Bridgewater Bancshares, Inc.....	20,810	260,333
*	Brighthouse Financial, Inc.....	57,683	2,986,249
	Brightsphere Investment Group, Inc.....	65,502	1,448,904
	Brookline Bancorp, Inc.....	186,789	2,021,057
	Brown & Brown, Inc.....	264,001	20,475,918
*	BRP Group, Inc., Class A.....	19,188	430,579
	Business First Bancshares, Inc.....	10,475	236,211
	BV Financial, Inc.....	4,641	64,928
	Byline Bancorp, Inc.....	25,623	559,606
	C&F Financial Corp.....	6,412	355,866
#	Cadence Bank.....	211,537	5,631,115
#*	California BanCorp.....	1,644	41,643
#	Cambridge Bancorp.....	8,028	550,641
	Camden National Corp.....	24,110	868,683
*	Cannae Holdings, Inc.....	52,226	1,057,576
#*	Cantaloupe, Inc.....	11,909	81,100
	Capital Bancorp, Inc.....	5,480	119,245
	Capital City Bank Group, Inc.....	38,327	1,095,386
	Capital One Financial Corp.....	272,221	36,836,946
#	Capitol Federal Financial, Inc.....	340,308	2,157,553
	Capstar Financial Holdings, Inc.....	11,978	217,880
#	Carlyle Group, Inc.....	197,274	7,894,905
#*	Carter Bankshares, Inc.....	16,261	235,134
#	Cass Information Systems, Inc.....	16,628	717,664
	Cathay General Bancorp.....	135,616	5,583,311
	CB Financial Services, Inc.....	1,493	35,100
	Cboe Global Markets, Inc.....	94,710	17,412,433
*»	CCUR Holdings, Inc.....	1	2,600
	Central Pacific Financial Corp.....	59,856	1,153,425
	Central Valley Community Bancorp.....	25,537	495,929
	CF Bankshares, Inc.....	2,657	57,896
	Charles Schwab Corp.....	573,157	36,063,038
	Chemung Financial Corp.....	8,742	406,678
#	ChoiceOne Financial Services, Inc.....	1,826	48,718
	Chubb Ltd.....	227,406	55,714,470
	Cincinnati Financial Corp.....	131,496	14,569,757
	Citigroup, Inc.....	549,912	30,888,557
#	Citizens & Northern Corp.....	37,489	759,902
	Citizens Community Bancorp, Inc.....	18,370	223,012
	Citizens Financial Group, Inc.....	273,213	8,934,065
#*	Citizens, Inc.....	39,312	110,074
#	City Holding Co.....	33,051	3,378,143
	Civista Bancshares, Inc.....	34,694	592,920
	CME Group, Inc.....	135,048	27,798,280
	CNB Financial Corp.....	27,967	597,095
	CNO Financial Group, Inc.....	178,117	4,841,220
*	Coastal Financial Corp.....	19,538	779,566
	Codorus Valley Bancorp, Inc.....	16,457	387,891
#	Cohen & Steers, Inc.....	85,298	6,006,685
*	Coinbase Global, Inc., Class A.....	58,183	7,459,061
	Colony Bankcorp, Inc.....	23,761	290,597
	Columbia Banking System, Inc.....	50,838	1,024,894
#*	Columbia Financial, Inc.....	5,103	91,752
	Comerica, Inc.....	142,539	7,494,701

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	224,639	\$11,708,185
	81,224	3,717,622
	63,151	2,620,766
	12,856	200,039
	60,243	1,375,950
#*	137,807	1,259,556
	8,592	207,669
	92,729	1,125,730
	53,098	625,494
#*	25,754	13,934,717
*	37,576	530,573
	101,759	10,798,665
*	59,614	3,185,772
	172,582	2,894,200
	7,821	1,247,684
	130,184	2,969,497
	274,634	28,979,380
	100,130	1,502,951
#	2,147	30,981
*	79,822	4,958,543
	10,879	157,854
#	73,612	1,824,841
	200,070	14,567,097
#	24,100	336,436
*	50,175	341,190
	61,550	2,567,866
	3,358	95,669
#*	71,518	3,581,621
*	84,162	4,580,938
*	32,164	8,584,250
	14,425	409,958
	52,593	2,189,447
	495,360	16,193,318
	28,265	928,505
	47,238	16,336,318
	12,024	599,517
	9,594	182,382
	174,932	9,649,249
*	71,012	7,076,346
	8,786	258,923
	70,215	12,058,022
	42,252	16,265,752
	112,423	4,514,908
#*	133,758	1,150,319
#	36,363	1,630,517
	32,638	15,533,077
#	1,650	37,290
	27,473	376,930
	76,115	2,835,284
	1,374	211,830
	20,856	3,885,264
	207,946	7,269,792
*	3,731	50,369
	1,322	65,756
	448,596	22,443,258
	341,352	21,252,576
	628,365	21,515,218
	36,504	762,934
#	1,270	30,671

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* Finwise Bancorp.....	8,155	\$ 112,621
First American Financial Corp.....	180,593	10,898,788
First BanCorp.....	464,247	7,743,640
First Bancorp, Inc.....	21,518	537,950
# First Bancorp/Southern Pines NC.....	66,825	2,309,472
First Bancshares, Inc.....	33,879	861,543
First Bank.....	32,789	450,521
# First Busey Corp.....	112,735	2,653,782
First Business Financial Services, Inc.....	16,313	599,829
First Capital, Inc.....	3,880	112,947
First Citizens BancShares, Inc., Class A.....	21,001	31,711,510
First Commonwealth Financial Corp.....	226,842	3,178,056
First Community Bankshares, Inc.....	42,770	1,466,156
First Community Corp.....	13,022	243,511
First Financial Bancorp.....	169,494	3,800,055
# First Financial Bankshares, Inc.....	211,177	6,595,058
First Financial Corp.....	22,788	898,303
First Financial Northwest, Inc.....	14,137	295,181
# First Foundation, Inc.....	100,991	961,434
First Hawaiian, Inc.....	112,025	2,429,822
First Horizon Corp.....	728,194	10,369,483
First Internet Bancorp.....	18,211	600,599
First Interstate BancSystem, Inc., Class A.....	90,331	2,485,909
First Merchants Corp.....	52,592	1,778,136
First Mid Bancshares, Inc.....	35,801	1,126,657
First National Corp.....	1,787	37,062
First Northwest Bancorp.....	18,454	268,321
First of Long Island Corp.....	46,761	562,067
# First Savings Financial Group, Inc.....	2,715	48,870
* First Seacoast Bancorp, Inc.....	23	202
First U.S. Bancshares, Inc.....	5,297	52,493
First United Corp.....	12,304	279,793
* First Western Financial, Inc.....	1,084	18,482
FirstCash Holdings, Inc.....	72,932	8,370,406
* Fiserv, Inc.....	253,288	35,933,969
Five Star Bancorp.....	1,249	29,764
* FleetCor Technologies, Inc.....	88,306	25,602,559
Flushing Financial Corp.....	71,564	1,147,171
* Flywire Corp.....	56,712	1,211,935
FNB Corp.....	427,938	5,640,223
# FNCB Bancorp, Inc.....	17,421	113,237
Franklin Financial Services Corp.....	4,397	142,111
Franklin Resources, Inc.....	238,053	6,339,351
FS Bancorp, Inc.....	18,178	669,314
# Fulton Financial Corp.....	322,938	5,034,603
#* FVCBankcorp, Inc.....	5,151	63,203
* Genworth Financial, Inc., Class A.....	399,633	2,465,736
German American Bancorp, Inc.....	57,237	1,896,262
# Glacier Bancorp, Inc.....	150,692	5,825,753
Global Payments, Inc.....	151,241	20,149,838
Globe Life, Inc.....	120,236	14,767,386
Goldman Sachs Group, Inc.....	176,078	67,615,713
* Goosehead Insurance, Inc., Class A.....	2,415	186,438
Great Southern Bancorp, Inc.....	26,142	1,361,737
* Green Dot Corp., Class A.....	77,404	697,410
Greene County Bancorp, Inc.....	339	8,475
* Greenlight Capital Re Ltd., Class A.....	48,111	548,947
Guaranty Bancshares, Inc.....	15,038	458,509
Hamilton Lane, Inc., Class A.....	33,121	3,840,049

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	139,177	\$ 6,278,274
	62,041	1,039,187
	69,351	9,155,026
	113,552	1,239,988
	430,639	37,448,367
	11,816	297,763
	1,737	33,819
#	16,205	1,453,102
	111,292	3,947,527
#	13,944	97,608
	94,031	835,936
	67,479	1,359,702
*	20,153	56,428
*	48,993	294,938
	173,804	5,473,088
	4,610	852,205
	6,890	153,302
	11,388	453,470
	205,040	4,806,138
#	2,148	29,363
	38,363	527,875
	2,074	56,309
	282,172	3,126,466
	87,456	3,221,004
#	94,291	1,236,155
#	85,808	10,278,082
	1,334,654	16,990,145
*	12,000	224,880
#*	1,000	15,700
#	2,855	48,535
	59,968	3,363,605
	41,723	1,061,433
	41,506	2,006,815
	49,433	4,387,179
	251,052	31,966,451
	132,955	7,028,001
*	41,736	859,762
	300,238	4,752,768
	17,620	315,398
	3,752	627,522
	57,952	9,610,180
	59,681	2,988,228
	38,429	367,766
	166,068	4,776,116
	384,078	15,655,019
	2,201,688	383,886,320
	132,310	956,601
	96,506	5,790,360
	6,958	27,206
	623,452	9,058,758
*	16,836	54,044
	25,262	10,043,413
	223,300	19,333,314
*	3,574	41,530
	69,552	924,346
#	54,013	3,616,710
#	7,590	160,604
	23,728	350,463
*	136,650	1,232,583

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* LendingTree, Inc.....	2,040	\$ 65,974
Lincoln National Corp.....	149,386	4,100,646
LINKBANCORP, Inc.....	118	841
Live Oak Bancshares, Inc.....	90,156	3,278,974
Loews Corp.....	227,665	16,587,672
LPL Financial Holdings, Inc.....	88,990	21,285,518
* Luther Burbank Corp.....	15,237	146,275
M&T Bank Corp.....	98,280	13,572,468
Macatawa Bank Corp.....	54,879	585,010
# Magyar Bancorp, Inc.....	5,872	67,704
#* Maiden Holdings Ltd.....	184,895	325,415
MainStreet Bancshares, Inc.....	1,101	20,391
* Markel Group, Inc.....	10,873	16,281,556
MarketAxess Holdings, Inc.....	26,420	5,957,974
* Marqeta, Inc., Class A.....	355,792	2,138,310
Marsh & McLennan Cos., Inc.....	310,585	60,203,796
Mastercard, Inc., Class A.....	577,997	259,653,592
# MBIA, Inc.....	97,790	594,563
Mercantile Bank Corp.....	35,141	1,408,803
# Merchants Bancorp.....	3,251	142,199
Mercury General Corp.....	87,017	3,485,031
Meridian Corp.....	8,599	104,048
MetLife, Inc.....	297,190	20,601,211
Metrocity Bankshares, Inc.....	3,335	79,707
#* Metropolitan Bank Holding Corp.....	6,059	293,801
MGIC Investment Corp.....	234,106	4,644,663
Mid Penn Bancorp, Inc.....	17,986	384,541
# Middlefield Banc Corp.....	11,702	308,933
Midland States Bancorp, Inc.....	49,912	1,310,689
MidWestOne Financial Group, Inc.....	30,215	770,482
# Moelis & Co., Class A.....	61,562	3,384,063
Moody's Corp.....	105,054	41,185,370
Morgan Stanley.....	934,894	81,560,153
Morningstar, Inc.....	65,738	18,360,623
* Mr Cooper Group, Inc.....	20,870	1,405,803
MSCI, Inc.....	45,780	27,404,824
# MVB Financial Corp.....	22,355	479,068
Nasdaq, Inc.....	376,167	21,731,168
National Bank Holdings Corp., Class A.....	66,980	2,344,300
National Bankshares, Inc.....	4,012	129,427
National Western Life Group, Inc., Class A.....	3,688	1,784,992
# Navient Corp.....	431,770	7,435,079
NBT Bancorp, Inc.....	85,870	3,054,396
* NCR Atleos Corp.....	111,031	2,485,984
# Nelnet, Inc., Class A.....	64,519	5,621,540
* NerdWallet, Inc., Class A.....	38,140	583,923
New York Community Bancorp, Inc.....	108,766	703,716
* NI Holdings, Inc.....	19,327	258,209
#* Nicholas Financial, Inc.....	9,629	67,981
# Nicolet Bankshares, Inc.....	24,376	1,895,722
* NMI Holdings, Inc., Class A.....	148,152	4,729,012
Northeast Bank.....	13,464	738,231
Northeast Community Bancorp, Inc.....	5,283	91,026
Northern Trust Corp.....	149,423	11,900,048
Northfield Bancorp, Inc.....	102,671	1,235,132
# Northrim BanCorp, Inc.....	8,802	444,765
Northwest Bancshares, Inc.....	215,718	2,668,432
# Norwood Financial Corp.....	6,580	180,226
# Oak Valley Bancorp.....	9,635	250,992

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	103,837	\$ 1,789,112
*	12,471	360,786
	110,128	4,049,407
	6,853	164,815
	288,520	4,751,924
	2,092	37,698
	490,431	13,751,685
	66,349	903,673
	201,974	9,613,962
	7,782	84,902
*	145,171	1,065,555
*	7,685	28,281
	13,697	511,994
#*	1,636	7,247
	527	25,581
	20,026	610,793
	17,942	496,635
*	413,102	5,172,037
	91,714	2,326,784
*	22,239	1,331,449
#	27,187	3,552,797
	25,101	464,620
	4,141	56,773
	75,239	3,895,875
*	1,773	7,482
*	40,377	640,379
#*	86,821	406,322
*	414,542	25,432,152
#*	68,322	1,016,631
#	6,638	111,187
#	36,138	996,686
	12,528	270,104
	56,978	4,969,621
	12,672	368,628
	74,471	2,182,000
#	2,298	100,446
	118,118	10,439,269
*	10,571	103,067
	33,328	5,782,075
#	17,282	1,662,010
	10,140	357,739
	220,907	33,403,347
*	35,696	323,406
	155,745	13,308,410
*	103,099	2,347,564
	32,744	2,352,329
	79,652	1,663,930
#	94,923	22,227,170
	51,036	673,675
#	10,139	331,140
	241,425	19,096,717
	97,275	1,309,321
*	117,289	3,593,735
	220,073	39,228,012
	106,783	6,824,502
*	27,644	300,490
	15,618	235,832
#	131,488	2,176,126
	414,824	43,527,482

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
QCR Holdings, Inc.....	35,788	\$ 2,090,377
Radian Group, Inc.....	139,181	4,033,465
Raymond James Financial, Inc.....	224,721	24,759,760
RBB Bancorp.....	39,120	692,033
Red River Bancshares, Inc.....	1,173	60,069
Regional Management Corp.....	21,263	518,392
Regions Financial Corp.....	862,555	16,103,902
Reinsurance Group of America, Inc.....	76,308	13,269,198
* Remitly Global, Inc.....	41,129	704,951
RenaissanceRe Holdings Ltd.....	62,334	14,263,889
Renasant Corp.....	146,460	4,632,530
* Repay Holdings Corp.....	90,572	710,084
# Republic Bancorp, Inc., Class A.....	32,772	1,677,599
* Rhinebeck Bancorp, Inc.....	4,151	36,612
Richmond Mutual BanCorp, Inc.....	8,015	92,333
Riverview Bancorp, Inc.....	50,627	277,942
RLI Corp.....	70,993	9,681,315
* Robinhood Markets, Inc., Class A.....	179,508	1,927,916
* Rocket Cos., Inc., Class A.....	38,289	471,338
S&P Global, Inc.....	134,834	60,452,824
S&T Bancorp, Inc.....	80,582	2,686,604
Safety Insurance Group, Inc.....	34,513	2,875,278
Sandy Spring Bancorp, Inc.....	105,472	2,571,407
SB Financial Group, Inc.....	9,865	151,132
Seacoast Banking Corp. of Florida.....	90,241	2,216,319
* Security National Financial Corp., Class A.....	28,584	223,813
SEI Investments Co.....	218,654	13,827,679
Selective Insurance Group, Inc.....	107,139	11,234,596
# ServisFirst Bancshares, Inc.....	99,803	6,700,773
#* Shift4 Payments, Inc., Class A.....	39,895	2,864,860
Shore Bancshares, Inc.....	70,386	910,795
Sierra Bancorp.....	41,993	871,355
Silvercrest Asset Management Group, Inc., Class A.....	14,147	235,972
Simmons First National Corp., Class A.....	299,316	5,689,997
#* SiriusPoint Ltd.....	284,802	3,360,664
SLM Corp.....	922,220	18,333,734
SmartFinancial, Inc.....	14,242	331,269
#* SoFi Technologies, Inc.....	464,440	3,636,565
# Sound Financial Bancorp, Inc.....	3,278	129,186
South Plains Financial, Inc.....	5,344	144,716
* Southern First Bancshares, Inc.....	15,913	596,578
Southern Missouri Bancorp, Inc.....	10,673	465,450
Southern States Bancshares, Inc.....	1,941	49,612
# Southside Bancshares, Inc.....	58,239	1,822,881
SouthState Corp.....	83,031	6,899,876
State Street Corp.....	190,786	14,093,362
# Stellar Bancorp, Inc.....	41,085	1,028,358
StepStone Group, Inc., Class A.....	15,393	514,896
#* Sterling Bancorp, Inc.....	20,410	110,418
Stewart Information Services Corp.....	59,412	3,663,344
Stifel Financial Corp.....	184,922	13,490,060
# Stock Yards Bancorp, Inc.....	59,053	2,936,115
#* StoneX Group, Inc.....	53,935	3,546,226
Summit Financial Group, Inc.....	20,412	577,455
# Summit State Bank.....	8,370	98,431
Synchrony Financial.....	525,219	20,415,263
Synovus Financial Corp.....	152,375	5,738,442
T Rowe Price Group, Inc.....	174,833	18,960,639
Territorial Bancorp, Inc.....	19,133	205,488

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* Texas Capital Bancshares, Inc.....	99,666	\$ 6,079,626
# TFS Financial Corp.....	218,287	2,907,583
* Third Coast Bancshares, Inc.....	2,238	42,522
Timberland Bancorp, Inc.....	15,487	433,171
Tiptree, Inc.....	80,023	1,514,835
#* Toast, Inc., Class A.....	176,961	3,144,597
# Tompkins Financial Corp.....	27,413	1,353,928
Towne Bank.....	84,939	2,387,635
Tradeweb Markets, Inc., Class A.....	19,981	1,905,988
Travelers Cos., Inc.....	296,770	62,725,307
TriCo Bancshares.....	61,764	2,245,121
#* Triumph Financial, Inc.....	58,000	4,097,700
Truist Financial Corp.....	583,803	21,635,739
#* Trupanion, Inc.....	8,654	235,389
TrustCo Bank Corp.....	36,917	1,066,901
Trustmark Corp.....	133,414	3,600,844
U.S. Bancorp.....	486,483	20,208,504
U.S. Global Investors, Inc., Class A.....	2,359	6,888
UMB Financial Corp.....	63,040	5,200,800
Union Bankshares, Inc.....	863	25,864
United Bancorp, Inc.....	5,663	68,183
United Bancshares, Inc.....	3,436	65,662
United Bankshares, Inc.....	116,458	4,175,019
United Community Banks, Inc.....	119,338	3,262,701
United Fire Group, Inc.....	65,841	1,475,497
United Security Bancshares.....	32,153	258,832
Unity Bancorp, Inc.....	24,003	657,442
Universal Insurance Holdings, Inc.....	90,094	1,497,362
Univest Financial Corp.....	76,889	1,633,122
Unum Group.....	281,779	13,621,197
* USCB Financial Holdings, Inc.....	4,361	52,899
# UWM Holdings Corp.....	13,609	91,180
# Valley National Bancorp.....	546,286	5,255,271
Value Line, Inc.....	6,620	295,252
#* Velocity Financial, Inc.....	8,230	129,623
Veritex Holdings, Inc.....	96,052	2,018,053
Victory Capital Holdings, Inc., Class A.....	16,401	553,206
Virginia National Bankshares Corp.....	2,069	68,298
Virtu Financial, Inc., Class A.....	78,730	1,321,877
Virtus Investment Partners, Inc.....	15,702	3,707,399
# Visa, Inc., Class A.....	913,551	249,636,946
Voya Financial, Inc.....	182,238	13,188,564
W R Berkley Corp.....	263,688	21,590,773
# WaFd, Inc.....	160,091	4,649,043
Walker & Dunlop, Inc.....	78,369	7,569,662
# Washington Trust Bancorp, Inc.....	33,610	934,694
Waterstone Financial, Inc.....	71,763	954,448
Webster Financial Corp.....	295,129	14,602,983
Wells Fargo & Co.....	1,702,102	85,411,478
WesBanco, Inc.....	158,585	4,652,884
# West BanCorp, Inc.....	47,487	893,230
Westamerica BanCorp.....	51,996	2,481,249
Western Alliance Bancorp.....	219,887	14,063,973
Western New England Bancorp, Inc.....	67,567	574,995
Western Union Co.....	339,451	4,266,899
Westwood Holdings Group, Inc.....	20,935	257,500
* WEX, Inc.....	55,969	11,439,504
White Mountains Insurance Group Ltd.....	6,648	10,477,049
Willis Towers Watson PLC.....	83,176	20,486,249

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Wintrust Financial Corp.....	112,101	\$ 10,871,555
# WisdomTree, Inc.....	260,729	1,765,135
#* World Acceptance Corp.....	15,516	2,037,406
WSFS Financial Corp.....	84,031	3,740,220
WVS Financial Corp.....	803	10,680
Zions Bancorp NA.....	263,378	11,035,538
TOTAL FINANCIALS.....		<u>4,714,828,579</u>
HEALTH CARE — (10.8%)		
#* 10X Genomics, Inc., Class A.....	4,594	191,432
#* 2seventy bio, Inc.....	24,709	127,004
* 4D Molecular Therapeutics, Inc.....	25,673	442,859
Abbott Laboratories.....	745,260	84,326,169
AbbVie, Inc.....	1,188,733	195,427,705
* AC Immune SA.....	4,792	15,382
* Acadia Healthcare Co., Inc.....	171,561	14,092,021
#* Accolade, Inc.....	110,174	1,247,170
#* Accuray, Inc.....	114,423	296,356
#† Achillion Pharmaceuticals, Inc.....	281,426	75,985
#* Acumen Pharmaceuticals, Inc.....	1,866	5,934
* Acurx Pharmaceuticals, Inc.....	1,403	4,588
#* AdaptHealth Corp.....	11,163	80,597
#* Adaptive Biotechnologies Corp.....	335,599	1,231,648
* Addus HomeCare Corp.....	28,840	2,497,544
* ADMA Biologics, Inc.....	110,440	573,184
† Aduro Biotech, Inc.....	7,016	6,946
Agilent Technologies, Inc.....	129,989	16,911,569
* Agiliti, Inc.....	39,432	279,573
#* agilon health, Inc.....	115,084	677,845
* Agios Pharmaceuticals, Inc.....	92,438	2,090,948
† Albireo Pharma, Inc.....	28,723	155,391
* Align Technology, Inc.....	25,063	6,699,841
* Alkermes PLC.....	126,334	3,417,335
#* Allogene Therapeutics, Inc.....	106,812	375,978
* Alnylam Pharmaceuticals, Inc.....	30,629	5,296,060
* American Shared Hospital Services.....	797	2,128
* American Well Corp., Class A.....	99,255	104,218
Amgen, Inc.....	373,973	117,524,755
#* AMN Healthcare Services, Inc.....	95,803	7,090,380
#* Amneal Pharmaceuticals, Inc.....	33,304	178,176
* AngioDynamics, Inc.....	45,160	266,444
* ANI Pharmaceuticals, Inc.....	27,757	1,549,396
* Anika Therapeutics, Inc.....	50,280	1,182,586
#* Anixa Biosciences, Inc.....	3,561	16,167
#* Apollo Medical Holdings, Inc.....	24,032	835,112
#* Aprea Therapeutics, Inc.....	2,190	11,322
* Apyx Medical Corp.....	32,495	72,789
#* Arcturus Therapeutics Holdings, Inc.....	46,959	1,548,238
* Arcus Biosciences, Inc.....	96,532	1,461,494
#* ARS Pharmaceuticals, Inc.....	7,081	43,973
#* Artivion, Inc.....	77,625	1,297,890
* Arvinas, Inc.....	41,570	1,725,155
* AtriCure, Inc.....	61,025	2,078,511
# Atrion Corp.....	2,837	964,580
* Avanos Medical, Inc.....	133,096	2,554,112
* Avantor, Inc.....	195,500	4,494,545
#* Avid Bioservices, Inc.....	122,180	827,159
#* Avidity Biosciences, Inc.....	83,199	1,017,524
#* Avita Medical, Inc.....	2,421	40,576

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Axogen, Inc.....	53,700	\$ 519,279
* Axonics, Inc.....	17,009	1,154,571
* Azenta, Inc.....	54,207	3,534,296
Baxter International, Inc.....	202,931	7,851,400
#* Beam Therapeutics, Inc.....	39,311	959,188
Becton Dickinson & Co.....	114,489	27,341,118
* Biogen, Inc.....	94,204	23,236,359
#* BioLife Solutions, Inc.....	87,535	1,488,095
* BioMarin Pharmaceutical, Inc.....	64,229	5,657,290
#* Biomea Fusion, Inc.....	1,758	31,785
* Bio-Rad Laboratories, Inc., Class A.....	21,633	6,941,813
Bio-Techne Corp.....	90,328	6,351,865
* Bioventus, Inc., Class A.....	1,448	6,284
* Boston Scientific Corp.....	530,072	33,532,355
Bristol-Myers Squibb Co.....	1,407,465	68,782,815
#* Brookdale Senior Living, Inc.....	395,718	2,164,577
Bruker Corp.....	232,721	16,641,879
Cardinal Health, Inc.....	216,292	23,616,923
* CareDx, Inc.....	73,109	625,813
* Caribou Biosciences, Inc.....	72,821	446,393
* Castle Biosciences, Inc.....	39,142	903,397
* Catalent, Inc.....	180,741	9,333,465
* Catalyst Pharmaceuticals, Inc.....	75,948	1,093,651
#* Celcuity, Inc.....	400	6,040
Cencora, Inc.....	149,912	34,881,524
* Centene Corp.....	359,764	27,093,827
#* Certara, Inc.....	106,221	1,716,531
* Charles River Laboratories International, Inc.....	36,825	7,964,511
Chemed Corp.....	21,936	13,003,441
†† Chinook Therapeutics, Inc.....	54,163	15,707
Cigna Group.....	239,976	72,220,777
* Cogent Biosciences, Inc.....	50,738	224,769
* Collegium Pharmaceutical, Inc.....	55,430	1,826,973
#* Community Health Systems, Inc.....	193,578	710,431
* Computer Programs & Systems, Inc.....	39,940	404,592
CONMED Corp.....	44,505	4,254,678
†† Contra Abiomed, Inc.....	26,621	415,554
Cooper Cos., Inc.....	38,949	14,529,145
* Corcept Therapeutics, Inc.....	127,198	2,683,878
* CorVel Corp.....	35,516	8,358,335
* Crinetics Pharmaceuticals, Inc.....	20,155	735,254
#* CRISPR Therapeutics AG.....	211,917	13,340,175
* Cross Country Healthcare, Inc.....	87,628	1,862,095
* CryoPort, Inc.....	67,059	973,026
#* Cue Biopharma, Inc.....	22,259	58,764
* Cullinan Oncology, Inc.....	2,346	35,518
* Cumberland Pharmaceuticals, Inc.....	22,381	46,552
CVS Health Corp.....	855,140	63,596,762
* Cymabay Therapeutics, Inc.....	2,917	68,579
#* Cytex Biosciences, Inc.....	21,659	163,525
Danaher Corp.....	249,608	59,883,455
* DaVita, Inc.....	159,980	17,303,437
* Day One Biopharmaceuticals, Inc.....	21,852	328,873
* Deciphera Pharmaceuticals, Inc.....	127,933	1,832,001
#* Definitive Healthcare Corp.....	101,516	862,886
* Denali Therapeutics, Inc.....	68,979	1,104,354
DENTSPLY SIRONA, Inc.....	104,330	3,625,467
* Dexcom, Inc.....	107,815	13,083,350
* Dominari Holdings, Inc.....	2,503	5,757

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Doximity, Inc., Class A.....	70,389	\$ 1,896,984
* Dynavax Technologies Corp.....	163,864	2,117,123
* Dyne Therapeutics, Inc.....	49,184	1,052,538
* Eagle Pharmaceuticals, Inc.....	23,435	137,329
* Edgewise Therapeutics, Inc.....	7,775	138,628
#* Editas Medicine, Inc.....	130,653	918,491
* Edwards Lifesciences Corp.....	221,790	17,403,861
* Elanco Animal Health, Inc.....	328,536	4,842,621
#* Electromed, Inc.....	5,226	52,521
Elevance Health, Inc.....	134,124	66,182,147
Eli Lilly & Co.....	520,601	336,105,212
Embeca Corp.....	62,302	1,067,856
#* Emergent BioSolutions, Inc.....	49,588	82,812
* Enanta Pharmaceuticals, Inc.....	24,182	293,811
Encompass Health Corp.....	181,614	12,901,859
* Enhabit, Inc.....	96,590	974,593
* Enovis Corp.....	94,480	5,545,976
Ensign Group, Inc.....	97,067	10,989,926
* Envista Holdings Corp.....	185,912	4,368,932
* enVveno Medical Corp.....	4,348	18,740
* Enzo Biochem, Inc.....	107,986	136,062
* Exact Sciences Corp.....	76,092	4,976,417
* Exelixis, Inc.....	264,077	5,746,316
* FONAR Corp.....	11,430	223,571
* Fortrea Holdings, Inc.....	99,818	3,090,365
#* Fulcrum Therapeutics, Inc.....	64,832	468,087
#* Fulgent Genetics, Inc.....	63,848	1,570,022
* Gain Therapeutics, Inc.....	3,313	12,821
* GE HealthCare Technologies, Inc.....	307,330	22,545,729
Gilead Sciences, Inc.....	937,135	73,340,185
* Glaukos Corp.....	36,851	3,280,845
* Globus Medical, Inc., Class A.....	169,886	8,968,282
#* GoodRx Holdings, Inc., Class A.....	54,974	329,844
* Graphite Bio, Inc.....	1,112	3,025
* Great Elm Group, Inc.....	32,106	61,001
* Haemonetics Corp.....	76,775	5,870,216
* Halozyne Therapeutics, Inc.....	77,759	2,632,142
* Harmony Biosciences Holdings, Inc.....	52,558	1,657,679
* Harvard Bioscience, Inc.....	100,799	443,516
HCA Healthcare, Inc.....	124,520	37,966,148
* Health Catalyst, Inc.....	86,794	847,977
* HealthEquity, Inc.....	85,129	6,434,050
HealthStream, Inc.....	65,532	1,744,462
#* Henry Schein, Inc.....	168,264	12,592,878
* Hims & Hers Health, Inc.....	172,801	1,482,633
* Hologic, Inc.....	269,637	20,071,778
Humana, Inc.....	72,492	27,406,326
#* ICU Medical, Inc.....	3,923	359,072
* Ideaya Biosciences, Inc.....	73,253	3,188,703
* IDEXX Laboratories, Inc.....	57,965	29,856,612
* Illumina, Inc.....	47,772	6,831,874
* ImmuCell Corp.....	1,149	6,101
#* Immunovant, Inc.....	14,787	538,395
* Inari Medical, Inc.....	20,024	1,140,367
* Incyte Corp.....	75,147	4,416,389
* InfuSystem Holdings, Inc.....	25,741	237,589
* Innoviva, Inc.....	144,482	2,340,608
* Inogen, Inc.....	29,960	213,165
* Insulet Corp.....	17,168	3,276,856

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Integer Holdings Corp.....	73,078	\$ 7,404,263
* Integra LifeSciences Holdings Corp.....	102,108	4,099,636
* Intellia Therapeutics, Inc.....	106,362	2,533,543
* Intuitive Surgical, Inc.....	120,861	45,712,047
#* Iovance Biotherapeutics, Inc.....	484,572	3,745,742
* IQVIA Holdings, Inc.....	191,105	39,793,794
* iRadimed Corp.....	6,081	251,814
* Ironwood Pharmaceuticals, Inc.....	18,901	268,205
* iTeos Therapeutics, Inc.....	68,897	685,525
* Jazz Pharmaceuticals PLC.....	54,044	6,632,280
* Johnson & Johnson.....	1,600,374	254,299,429
#* Joint Corp.....	33,568	327,624
#* KalVista Pharmaceuticals, Inc.....	38,599	608,706
* Kewaunee Scientific Corp.....	3,487	100,112
#* Kiniksa Pharmaceuticals Ltd., Class A.....	6,941	122,370
* Krystal Biotech, Inc.....	22,253	2,475,646
* Kura Oncology, Inc.....	101,957	2,053,414
* Kymera Therapeutics, Inc.....	1,110	36,386
* Laboratory Corp. of America Holdings.....	96,380	21,425,274
#* Lantern Pharma, Inc.....	1,951	8,233
* Lantheus Holdings, Inc.....	115,540	5,999,992
* Larimar Therapeutics, Inc.....	8,981	52,000
# LeMaitre Vascular, Inc.....	37,067	2,151,369
* LENSAR, Inc.....	23,475	83,336
#* LifeStance Health Group, Inc.....	12,214	73,040
* Ligand Pharmaceuticals, Inc.....	33,836	2,473,412
* LivaNova PLC.....	47,110	2,293,315
#* Longboard Pharmaceuticals, Inc.....	3,563	75,678
* Lumos Pharma, Inc.....	950	2,679
* Lyra Therapeutics, Inc.....	2,628	11,957
#* MacroGenics, Inc.....	23,565	336,980
* Maravai LifeSciences Holdings, Inc., Class A.....	178,444	1,034,975
#* Masimo Corp.....	44,429	5,728,675
* MaxCyte, Inc.....	23,519	119,712
* McKesson Corp.....	83,179	41,580,350
* MediciNova, Inc.....	17,242	24,311
* Medpace Holdings, Inc.....	44,057	12,846,140
* Medtronic PLC.....	435,456	38,119,818
* Merck & Co., Inc.....	1,040,904	125,720,385
* Merit Medical Systems, Inc.....	88,525	6,931,507
#* Merrimack Pharmaceuticals, Inc.....	26,708	357,887
* Mesa Laboratories, Inc.....	8,192	750,551
* Mettler-Toledo International, Inc.....	17,972	21,515,899
* MiMedx Group, Inc.....	6,469	50,070
>> Mirati Therapeutics, Inc.....	10,076	7,053
* Moderna, Inc.....	63,517	6,418,393
* ModivCare, Inc.....	8,858	352,283
* Molina Healthcare, Inc.....	68,555	24,435,744
* Myriad Genetics, Inc.....	203,694	4,357,015
# National HealthCare Corp.....	25,668	2,388,151
* National Research Corp.....	17,501	689,539
* Nautilus Biotechnology, Inc.....	19,775	54,975
#* NeoGenomics, Inc.....	167,148	2,482,148
*>> Neoleukin Therapeutics, Inc.....	3,638	0
* Neurocrine Biosciences, Inc.....	42,614	5,956,159
# Neurogene, Inc.....	909	27,415
#* Nevro Corp.....	37,334	618,251
#* Nurix Therapeutics, Inc.....	82,527	651,963
* Nutriband, Inc.....	759	1,981

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Nuvalent, Inc., Class A.....	13,633	\$ 1,024,793
* Olema Pharmaceuticals, Inc.....	101,816	1,327,681
* OmniAb, Inc.....	186,383	1,081,021
*» OmniAb, Inc.....	12,217	0
*» OmniAb, Inc.....	12,217	0
* Omnicell, Inc.....	47,576	1,530,520
#†† Opiant Pharmaceuticals, Inc.....	3,087	370
#* OptimizeRx Corp.....	19,885	280,776
* Option Care Health, Inc.....	153,386	4,791,779
* Oragenics, Inc.....	1,256	2,889
* OraSure Technologies, Inc.....	147,112	1,084,215
* Organogenesis Holdings, Inc.....	10,217	33,716
* Organon & Co.....	155,349	2,586,561
* Orthofix Medical, Inc.....	32,714	454,397
#* OrthoPediatrics Corp.....	36,752	959,962
#* Outset Medical, Inc.....	396	1,204
#* Ovid therapeutics, Inc.....	45,661	176,708
* Owens & Minor, Inc.....	184,066	3,627,941
#* Pacific Biosciences of California, Inc.....	222,892	1,451,027
* Pacira BioSciences, Inc.....	80,400	2,620,236
* Patterson Cos., Inc.....	67,384	2,012,086
#*†† PDL BioPharma, Inc.....	309,383	498,107
* Pediatrix Medical Group, Inc.....	108,674	1,017,189
* Pennant Group, Inc.....	57,609	864,711
* Penumbra, Inc.....	21,849	5,510,099
* Perrigo Co. PLC.....	277,922	8,915,738
#* PetIQ, Inc.....	48,590	873,162
* Pfizer, Inc.....	2,695,760	73,001,181
* PharmaCyte Biotech, Inc.....	3,571	7,820
* Phibro Animal Health Corp., Class A.....	44,512	481,175
* PMV Pharmaceuticals, Inc.....	12,147	21,379
* Praxis Precision Medicines, Inc.....	870	37,958
* Premier, Inc., Class A.....	207,797	4,492,571
* Prestige Consumer Healthcare, Inc.....	115,113	7,084,054
#* Pro-Dex, Inc.....	7,945	172,407
* Progyny, Inc.....	47,431	1,806,647
#* Prothena Corp. PLC.....	36,992	1,050,203
* Psychemedics Corp.....	5,773	18,474
#* Pulmonx Corp.....	2,638	35,033
* Puma Biotechnology, Inc.....	4,817	22,640
* Quanterix Corp.....	33,538	740,854
* Quest Diagnostics, Inc.....	127,031	16,314,591
* QuidelOrtho Corp.....	5,808	397,906
* R1 RCM, Inc.....	28,255	289,331
* RadNet, Inc.....	87,018	3,217,055
#* RAPT Therapeutics, Inc.....	11,252	278,487
#* Recursion Pharmaceuticals, Inc., Class A.....	20,896	196,631
* Regeneron Pharmaceuticals, Inc.....	51,702	48,743,612
* REGENXBIO, Inc.....	123,583	1,522,543
* Relay Therapeutics, Inc.....	147,126	1,360,916
#* Repare Therapeutics, Inc.....	3,182	20,810
* Repligen Corp.....	47,174	8,934,756
* Replimune Group, Inc.....	113,128	877,873
* ResMed, Inc.....	80,564	15,323,273
* Revvity, Inc.....	90,478	9,697,432
* Royalty Pharma PLC, Class A.....	115,043	3,266,071
* Sage Therapeutics, Inc.....	82,780	2,122,479
* Sarepta Therapeutics, Inc.....	58,943	7,013,628
#* Scholar Rock Holding Corp.....	11,368	158,584

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#*	scPharmaceuticals, Inc.....	117
	Select Medical Holdings Corp.....	258,281
#*	Semler Scientific, Inc.....	902
*	Sensus Healthcare, Inc.....	4,535
#*	Shattuck Labs, Inc.....	10,727
*	SI-BONE, Inc.....	4,155
#	SIGA Technologies, Inc.....	83,095
#*	Sight Sciences, Inc.....	34,102
#	Simulations Plus, Inc.....	14,431
*	Soleno Therapeutics, Inc.....	6,313
*	Solid Biosciences, Inc.....	9,317
#*	Sotera Health Co.....	164,325
#*	STAAR Surgical Co.....	30,022
#*	Standard BioTools, Inc.....	28,613
	STERIS PLC.....	86,275
#*	Stoke Therapeutics, Inc.....	14,578
	Stryker Corp.....	133,711
*	Supernus Pharmaceuticals, Inc.....	87,909
#*	Surgery Partners, Inc.....	113,407
*	Surmodics, Inc.....	24,348
#*	Sutro Biopharma, Inc.....	84,745
*	Tactile Systems Technology, Inc.....	43,941
*	Taro Pharmaceutical Industries Ltd.....	58,126
#*	Tarsus Pharmaceuticals, Inc.....	1,488
#*	Teladoc Health, Inc.....	146,048
#	Teleflex, Inc.....	36,897
*	Tenet Healthcare Corp.....	162,661
#*	Terns Pharmaceuticals, Inc.....	12,890
#*	TherapeuticsMD, Inc.....	3,515
#*	Theravance Biopharma, Inc.....	13,003
	Thermo Fisher Scientific, Inc.....	171,737
#	Tourmaline Bio, Inc.....	465
*	Twist Bioscience Corp.....	81,127
	U.S. Physical Therapy, Inc.....	23,444
*	UFP Technologies, Inc.....	13,647
*	United Therapeutics Corp.....	52,947
	UnitedHealth Group, Inc.....	461,505
	Universal Health Services, Inc., Class B.....	130,642
	Utah Medical Products, Inc.....	5,950
*	Vanda Pharmaceuticals, Inc.....	86,848
#*	Varex Imaging Corp.....	65,769
*	Veeva Systems, Inc., Class A.....	48,960
*	Veracyte, Inc.....	71,693
*	Veradigm, Inc.....	193,435
*	Vericel Corp.....	34,242
*	Vertex Pharmaceuticals, Inc.....	108,217
*	Verve Therapeutics, Inc.....	17,625
	Viatis, Inc.....	670,918
*	Voyager Therapeutics, Inc.....	25,958
*	Waters Corp.....	51,456
*	Werewolf Therapeutics, Inc.....	12,374
	West Pharmaceutical Services, Inc.....	51,177
*	XBiotech, Inc.....	1,680
*	Xencor, Inc.....	171,854
*	XOMA Corp.....	803
#*	Y-mAbs Therapeutics, Inc.....	1,312
#*	Zentalis Pharmaceuticals, Inc.....	61,024
	Zimmer Biomet Holdings, Inc.....	83,203
*	Zimvie, Inc.....	34,284

\$ 573

6,712,723

39,950

14,739

101,263

83,973

405,504

144,592

546,935

292,608

64,194

2,418,864

840,916

64,952

18,889,911

70,558

44,857,366

2,433,321

3,480,461

857,293

367,793

666,585

2,502,324

40,533

2,837,713

8,959,699

13,458,571

66,770

7,944

123,268

92,562,808

15,526

2,628,515

2,162,943

2,299,656

11,371,957

236,170,569

20,747,256

471,300

312,653

1,267,369

10,154,794

1,793,759

1,766,062

1,471,721

46,899,083

190,703

7,896,705

188,715

16,348,086

57,292

19,090,556

7,711

3,213,670

16,036

16,780

723,134

10,450,297

599,284

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
Zoetis, Inc.....	257,028	\$ 48,272,429
TOTAL HEALTH CARE.....		<u>3,469,583,194</u>
INDUSTRIALS — (13.0%)		
#* 3D Systems Corp.....	99,944	478,732
3M Co.....	371,133	35,016,399
A O Smith Corp.....	200,432	15,555,528
# AAON, Inc.....	122,728	8,610,596
* AAR Corp.....	88,516	5,383,543
ABM Industries, Inc.....	129,940	5,300,253
ACCO Brands Corp.....	245,023	1,489,740
Acme United Corp.....	4,368	209,140
Acuity Brands, Inc.....	59,931	14,273,167
* ACV Auctions, Inc., Class A.....	101,237	1,313,044
Advanced Drainage Systems, Inc.....	119,804	15,624,838
AECOM.....	151,570	13,366,958
* AeroVironment, Inc.....	39,958	4,820,533
* AerSale Corp.....	4,432	41,218
AGCO Corp.....	156,855	19,188,072
Air Lease Corp.....	231,697	9,687,252
#* Air T, Inc.....	3,463	57,520
#* Air Transport Services Group, Inc.....	136,465	2,113,843
Alamo Group, Inc.....	22,524	4,781,395
#* Alaska Air Group, Inc.....	131,785	4,721,857
Albany International Corp., Class A.....	55,813	4,962,334
* Alight, Inc., Class A.....	245,903	2,193,455
Allegiant Travel Co.....	19,008	1,490,227
Allegion PLC.....	89,351	11,069,695
Allient, Inc.....	31,960	890,406
Allison Transmission Holdings, Inc.....	216,026	13,078,214
* Alpha Pro Tech Ltd.....	8,900	45,034
Alta Equipment Group, Inc.....	1,996	21,357
#* Ameresco, Inc., Class A.....	54,488	1,113,190
#* American Airlines Group, Inc.....	124,911	1,777,484
#* American Superconductor Corp.....	32,521	357,731
* American Woodmark Corp.....	38,448	3,509,533
AMETEK, Inc.....	189,073	30,639,280
* API Group Corp.....	72,425	2,282,836
Apogee Enterprises, Inc.....	45,624	2,409,403
Applied Industrial Technologies, Inc.....	55,050	9,714,123
ARC Document Solutions, Inc.....	21,817	64,360
ArcBest Corp.....	52,615	6,268,025
Arcosa, Inc.....	102,152	7,996,459
Argan, Inc.....	35,110	1,556,426
# Aris Water Solutions, Inc., Class A.....	7,749	67,416
# Armstrong World Industries, Inc.....	87,624	8,693,177
#* Array Technologies, Inc.....	139,709	1,849,747
* Art's-Way Manufacturing Co., Inc.....	2,230	4,571
* ASGN, Inc.....	89,668	8,322,984
Astec Industries, Inc.....	39,562	1,408,407
* Astronics Corp.....	31,564	533,747
* Astronics Corp., Class B.....	10,587	179,132
#* Asure Software, Inc.....	18,562	164,088
#* Atkore, Inc.....	102,243	15,595,125
Automatic Data Processing, Inc.....	281,935	69,293,984
#* Avalon Holdings Corp., Class A.....	6,700	14,606
# Avis Budget Group, Inc.....	64,765	10,602,678
* Axon Enterprise, Inc.....	28,514	7,101,697
* AZEK Co., Inc.....	107,684	4,152,295

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
AZZ, Inc.....	45,952	\$ 2,869,702
Barnes Group, Inc.....	72,834	2,411,534
Barrett Business Services, Inc.....	14,347	1,610,738
* Beacon Roofing Supply, Inc.....	134,385	11,139,173
BGSF, Inc.....	20,556	209,671
* Blade Air Mobility, Inc.....	5,536	16,497
* Blue Bird Corp.....	9,063	264,005
* BlueLinx Holdings, Inc.....	12,348	1,424,218
* Boeing Co.....	293,933	62,031,620
Boise Cascade Co.....	96,903	13,126,480
Booz Allen Hamilton Holding Corp.....	143,783	20,240,333
* Bowman Consulting Group Ltd.....	713	22,395
Brady Corp., Class A.....	82,315	4,957,832
* BrightView Holdings, Inc.....	8,500	75,905
Brink's Co.....	62,803	5,076,995
Broadridge Financial Solutions, Inc.....	110,558	22,575,944
* Broadwind, Inc.....	37,600	87,984
* Builders FirstSource, Inc.....	332,611	57,784,509
BWX Technologies, Inc.....	127,681	10,403,448
#* Byrna Technologies, Inc.....	4,544	31,899
* CACI International, Inc., Class A.....	45,785	15,737,678
Cadeler AS, ADR.....	25,545	461,854
# Cadre Holdings, Inc.....	5,836	198,366
Carlisle Cos., Inc.....	74,637	23,455,424
Carrier Global Corp.....	679,019	37,149,129
Caterpillar, Inc.....	417,155	125,275,818
* CBIZ, Inc.....	101,190	6,441,755
* CECO Environmental Corp.....	72,221	1,396,032
CH Robinson Worldwide, Inc.....	151,396	12,730,890
Chicago Rivet & Machine Co.....	474	8,470
* Cimpres PLC.....	24,450	1,839,129
Cintas Corp.....	59,947	36,242,158
Civeo Corp.....	21,428	475,702
#* Clarivate PLC.....	340,784	3,046,609
* Clean Harbors, Inc.....	106,173	17,832,817
Columbus McKinnon Corp.....	64,669	2,526,618
Comfort Systems USA, Inc.....	74,689	16,242,617
* Commercial Vehicle Group, Inc.....	52,032	337,688
CompX International, Inc.....	5,126	123,639
Concentrix Corp.....	101,285	9,001,198
* Concrete Pumping Holdings, Inc.....	21,068	162,645
* Conduent, Inc.....	406,734	1,464,242
* Construction Partners, Inc., Class A.....	74,775	3,402,262
Copa Holdings SA, Class A.....	29,392	2,823,396
* Copart, Inc.....	399,168	19,176,031
* Core & Main, Inc., Class A.....	44,274	1,828,959
#†† Costa Communications, Inc.....	5,421	7,156
Costamare, Inc.....	278,959	2,987,651
Covenant Logistics Group, Inc.....	41,118	1,987,644
* CPI Aerostructures, Inc.....	14,667	39,601
CRA International, Inc.....	15,631	1,676,268
Crane Co.....	96,286	11,950,055
# CSG Systems International, Inc.....	73,216	3,683,497
CSW Industrials, Inc.....	32,483	6,872,428
CSX Corp.....	1,409,800	50,329,860
Cummins, Inc.....	146,299	35,009,351
Curtiss-Wright Corp.....	73,832	16,432,788
* Custom Truck One Source, Inc.....	6,348	41,516
* Daseke, Inc.....	79,422	646,495

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
INDUSTRIALS — (Continued)			
#*	Dayforce, Inc.....	86,610	\$ 6,021,127
	Deere & Co.....	215,011	84,624,029
	Delta Air Lines, Inc.....	510,755	19,990,951
	Deluxe Corp.....	47,011	888,978
#*	Distribution Solutions Group, Inc.....	35,573	1,135,490
*	DLH Holdings Corp.....	17,566	275,786
*	DNOW, Inc.....	150,671	1,520,270
	Donaldson Co., Inc.....	236,572	15,280,185
	Douglas Dynamics, Inc.....	48,640	1,223,296
	Dover Corp.....	140,275	21,010,389
*	Driven Brands Holdings, Inc.....	6,863	89,974
*	Ducommun, Inc.....	27,413	1,352,832
	Dun & Bradstreet Holdings, Inc.....	170,959	1,981,415
*	DXP Enterprises, Inc.....	23,288	750,339
*	Dycom Industries, Inc.....	76,819	8,580,682
#	Eagle Bulk Shipping, Inc.....	16,444	906,558
#	Eastern Co.....	10,629	261,367
	Eaton Corp. PLC.....	173,614	42,722,933
	EMCOR Group, Inc.....	90,816	20,716,038
	Emerson Electric Co.....	239,422	21,962,180
#	Encore Wire Corp.....	46,521	10,490,485
*	Energy Recovery, Inc.....	20,809	322,748
	Enerpac Tool Group Corp.....	81,526	2,546,057
	EnerSys.....	88,446	8,452,784
	Ennis, Inc.....	55,727	1,135,159
	Enpro, Inc.....	42,864	6,403,024
*	Enviri Corp.....	178,095	1,533,398
	Equifax, Inc.....	63,541	15,525,608
	Esab Corp.....	67,941	5,842,247
	ESCO Technologies, Inc.....	42,104	4,289,134
	Espey Mfg. & Electronics Corp.....	1,489	32,758
#	EVI Industries, Inc.....	100	2,309
*	ExlService Holdings, Inc.....	258,850	8,096,828
	Expeditors International of Washington, Inc.....	210,911	26,644,387
	Exponent, Inc.....	63,465	5,596,978
	Fastenal Co.....	497,576	33,949,610
	Federal Signal Corp.....	129,836	9,994,775
	FedEx Corp.....	207,996	50,187,355
	Ferguson PLC.....	158,657	29,805,304
	First Advantage Corp.....	11,240	183,999
	Flowserve Corp.....	83,190	3,321,777
*	Fluor Corp.....	119,351	4,500,726
*	Flux Power Holdings, Inc.....	5,680	26,014
*	Forrester Research, Inc.....	16,624	423,580
	Fortive Corp.....	210,263	16,438,361
	Fortune Brands Innovations, Inc.....	232,918	18,072,108
	Forward Air Corp.....	46,562	2,064,093
*	Franklin Covey Co.....	23,356	944,517
	Franklin Electric Co., Inc.....	82,295	7,757,127
#*	FreightCar America, Inc.....	4,172	11,890
	FTAI Infrastructure, Inc.....	5,792	24,674
*	FTI Consulting, Inc.....	64,333	12,326,846
*	Gates Industrial Corp. PLC.....	28,984	373,314
	GATX Corp.....	71,539	8,774,258
#	Genco Shipping & Trading Ltd.....	80,809	1,417,390
*	Gencor Industries, Inc.....	20,109	313,700
*	Generac Holdings, Inc.....	65,769	7,475,962
	General Dynamics Corp.....	131,153	34,754,233
	General Electric Co.....	350,629	46,430,292

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	294,805	\$10,583,499
* Genpact Ltd.....	61,179	4,950,605
* Gibraltar Industries, Inc.....	70,832	3,012,485
* Global Industrial Co.....	79,138	6,660,254
* GMS, Inc.....	57,516	1,920,459
Gorman-Rupp Co.....	182,635	15,578,765
Graco, Inc.....	232,306	308,967
* GrafTech International Ltd.....	24,344	473,734
* Graham Corp.....	59,139	2,667,760
* Granite Construction, Inc.....	228,135	1,742,951
# Great Lakes Dredge & Dock Corp.....	61,778	2,808,428
Griffon Corp.....	122,556	7,140,113
* GXO Logistics, Inc.....	192,197	10,451,673
H&E Equipment Services, Inc.....	100,092	5,383,949
#* Hayward Holdings, Inc.....	97,583	1,221,739
* Healthcare Services Group, Inc.....	65,424	617,603
# Heartland Express, Inc.....	86,137	1,115,474
HEICO Corp.....	28,816	5,175,065
HEICO Corp., Class A.....	47,921	6,779,384
Heidrick & Struggles International, Inc.....	45,773	1,371,817
Helios Technologies, Inc.....	57,203	2,360,196
Herc Holdings, Inc.....	76,393	11,267,204
#* Hertz Global Holdings, Inc.....	336,141	2,806,777
Hexcel Corp.....	142,430	9,455,928
Hillenbrand, Inc.....	159,607	7,432,898
* Hillman Solutions Corp.....	61,369	539,434
HireQuest, Inc.....	1,513	20,123
* HireRight Holdings Corp.....	2,349	29,128
HNI Corp.....	78,740	3,206,293
Honeywell International, Inc.....	366,579	74,144,269
Howmet Aerospace, Inc.....	302,882	17,040,141
* Hub Group, Inc., Class A.....	143,578	6,501,212
Hubbell, Inc.....	65,849	22,096,949
* Hudson Global, Inc.....	15,507	228,728
#* Hudson Technologies, Inc.....	73,781	935,543
Huntington Ingalls Industries, Inc.....	68,152	17,645,916
Hurco Cos., Inc.....	15,424	371,873
* Huron Consulting Group, Inc.....	49,576	5,132,603
Hyster-Yale Materials Handling, Inc.....	16,849	1,107,316
* IBEX Holdings Ltd.....	33,225	598,714
ICF International, Inc.....	35,088	4,878,636
IDEX Corp.....	54,755	11,580,682
* IES Holdings, Inc.....	11,798	966,964
Illinois Tool Works, Inc.....	209,372	54,625,155
Ingersoll Rand, Inc.....	335,208	26,769,711
#* Innovative Solutions & Support, Inc.....	12,502	101,766
Insperty, Inc.....	50,138	5,750,327
Insteel Industries, Inc.....	51,155	1,771,498
Interface, Inc.....	79,993	992,713
ITT, Inc.....	141,683	17,112,473
Jacobs Solutions, Inc.....	91,834	12,376,468
* Janus International Group, Inc.....	88,954	1,258,699
* JB Hunt Transport Services, Inc.....	113,434	22,797,965
* JELD-WEN Holding, Inc.....	134,613	2,503,802
#* JetBlue Airways Corp.....	933,140	4,954,973
John Bean Technologies Corp.....	55,746	5,505,475
Johnson Controls International PLC.....	408,912	21,545,573
Kadant, Inc.....	23,674	6,770,764
Kaman Corp.....	46,611	2,099,826

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	2,625	\$ 63,315
	259,174	13,505,557
	99,461	2,043,924
#	131,341	3,220,481
#	61,901	4,230,933
*	96,181	7,565,597
	278,609	15,986,584
	119,716	7,023,738
*	182,547	3,090,521
*	23,727	545,484
	112,957	23,542,498
	69,304	13,286,963
*	16,151	166,517
	147,262	16,268,033
	38,309	16,402,381
*	23,954	1,030,022
	106,123	23,582,653
	18,341	2,386,348
#	2,156	7,007
*	77,445	1,351,415
	186,232	79,969,883
*	90,794	1,216,640
	55,009	751,423
	30,675	252,455
*	31,987	239,263
*	77,144	1,242,018
	63,829	4,732,282
	176,079	3,257,461
	170,498	11,472,810
#*	50,520	4,650,366
*	151,521	9,950,384
*	14,713	126,532
*	269,929	3,797,901
*	56,426	523,633
	104,665	11,725,620
	54,399	1,789,727
	117,123	9,501,018
*	28,383	360,180
	45,374	5,701,243
	358,328	6,990,979
*	55,255	1,638,863
*	87,998	12,413,878
	16,552	666,218
	65,810	1,749,888
*	29,275	227,467
*	28,347	828,016
	60,150	8,408,970
*	106,207	1,132,167
	50,384	8,314,872
	86,189	8,505,131
	278,128	13,350,144
	288,030	3,948,891
*	39,987	5,752,130
	20,836	1,649,586
*	151,668	6,866,010
	259,054	1,360,033
#*	70,309	324,124
	47,563	11,972,558
	156,816	36,889,396

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	65,021	\$29,048,782
	20,413	619,943
*	26,030	2,730,287
	252,046	15,132,842
	54,221	21,201,495
#	6,888	480,507
*	240,842	3,391,055
*	69,591	393,885
	114,146	12,567,475
	270,834	23,952,559
	190,278	28,832,825
	419,228	42,086,299
*	62,384	1,291,973
	51,904	483,745
	30,437	448,946
	99,003	45,986,893
	28,070	694,452
*	39,455	2,570,493
	207,898	25,307,424
	36,043	6,856,820
#*	23,527	457,130
*	38,027	6,023,857
	274,046	20,051,946
*	16,216	45,729
*	9,203	72,704
*	8,588	68,962
*	1,702	8,510
#*	132,731	590,653
	42,698	5,060,994
	10,405	1,272,011
	116,711	3,828,121
*	43,779	1,579,984
#*	42,338	231,165
	72,949	2,277,468
	138,954	26,964,024
*	6,743	46,527
*	100,177	615,087
*	30,704	8,245,252
*	10,846	298,807
	116,184	15,505,917
	182,489	31,227,518
*	234,732	3,936,456
	73,368	987,533
	106,419	2,077,299
	202,264	16,088,079
#*	133,261	646,316
	89,876	22,763,793
	285,473	12,363,836
	782,005	71,256,296
	155,463	6,981,843
#	16,606	784,966
*	216,962	4,512,810
	133,997	15,218,039
*	36,607	16,494,382
#	133,906	3,283,375
	108,019	13,789,706
	145,635	5,267,618
*	389	5,038
#*	117,040	1,541,417

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	61,102	\$ 661,735
*	3,251	10,013
	77,914	14,101,655
*	61,370	9,484,733
*	112,066	5,968,635
	60,102	17,425,373
	433,136	12,946,435
*	23,995	1,241,261
#	181,346	1,140,666
*	80,175	8,068,812
	227,027	13,853,188
	21,923	3,237,150
	110,571	10,316,274
	106,460	1,349,913
*	94,244	4,523,712
#*	13,081	178,425
*	62,906	4,724,241
*	142,361	1,882,012
*	35,613	484,693
#*	191,240	2,769,155
#*	5,013	215,709
#*	28,992	360,660
*	2,610	80,388
	1,626	6,179
#	63,344	2,914,457
	38,252	3,615,579
	124,301	7,635,810
	78,447	12,408,746
	189,605	16,061,440
*	70,470	2,310,007
	149,716	12,263,238
*	184,331	2,720,726
*	49,817	1,331,608
	147,945	13,681,954
	148,952	37,543,352
*	14,702	1,617,808
	26,395	28,841,289
	154,848	10,713,933
*	133,578	10,883,935
*	59,805	6,799,828
	228,697	5,749,443
*	83,369	1,350,578
*	64,184	884,456
	71,199	1,451,036
*	62,222	557,509
	18,495	282,789
*	416,151	27,162,176
	110,846	12,575,479
#*	31,120	2,062,011
	300,336	19,182,460
*	50,332	355,847
	27,557	4,668,707
	454,379	110,836,669
*	430,218	17,802,421
	516,774	73,330,231
	128,484	80,353,894
#	64,781	1,977,116
*	79,274	1,086,847
*	10,110	393,178

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Valmont Industries, Inc.....	37,586	\$ 8,483,536
Veralto Corp.....	83,202	6,380,761
Verisk Analytics, Inc.....	130,342	31,481,503
* Verra Mobility Corp.....	183,715	4,392,626
Vertiv Holdings Co., Class A.....	140,784	7,930,363
Vestis Corp.....	163,638	3,501,853
* Viad Corp.....	22,770	752,776
* Vicor Corp.....	27,067	1,019,614
Virco Mfg. Corp.....	14,468	173,327
#* VirTra, Inc.....	2,827	28,977
VSE Corp.....	25,644	1,592,749
# Wabash National Corp.....	122,753	3,105,651
Waste Management, Inc.....	314,321	58,347,407
# Watsco, Inc.....	43,329	16,940,772
#> Watsco, Inc., Class B.....	2,268	890,462
Watts Water Technologies, Inc., Class A.....	47,397	9,385,080
Werner Enterprises, Inc.....	154,083	6,093,983
WESCO International, Inc.....	92,902	16,120,355
Westinghouse Air Brake Technologies Corp.....	165,917	21,829,700
* Wilhelmina International, Inc.....	584	2,587
* Willdan Group, Inc.....	18,914	362,014
#* Willis Lease Finance Corp.....	4,420	216,624
* WillScot Mobile Mini Holdings Corp.....	418,008	19,771,778
Woodward, Inc.....	100,229	13,808,549
WW Grainger, Inc.....	50,698	45,407,157
* Xometry, Inc., Class A.....	6,343	204,118
* XPO, Inc.....	217,562	18,588,497
Xylem, Inc.....	153,784	17,291,473
# Zurn Elkay Water Solutions Corp.....	18,181	539,067
TOTAL INDUSTRIALS.....		<u>4,183,074,171</u>
INFORMATION TECHNOLOGY — (23.8%)		
#* 8x8, Inc.....	5,952	19,999
#* 908 Devices, Inc.....	5,826	41,248
# A10 Networks, Inc.....	82,453	1,102,397
Accenture PLC, Class A.....	397,785	144,746,006
* ACI Worldwide, Inc.....	210,968	6,343,808
# Adeia, Inc.....	152,022	1,845,547
* Adobe, Inc.....	257,391	159,011,012
Advanced Energy Industries, Inc.....	59,592	6,208,295
* Advanced Micro Devices, Inc.....	591,901	99,255,879
#* Aehr Test Systems.....	3,082	45,768
* Agilysys, Inc.....	18,444	1,543,947
#* Airgain, Inc.....	10,681	44,326
* Akamai Technologies, Inc.....	148,639	18,316,784
#* Alarm.com Holdings, Inc.....	53,926	3,279,779
* Alkami Technology, Inc.....	3,250	80,015
* Allegro MicroSystems, Inc.....	86,453	2,242,591
* Alpha & Omega Semiconductor Ltd.....	72,667	1,864,635
* Altair Engineering, Inc., Class A.....	500	42,510
* Ambarella, Inc.....	48,848	2,567,451
Amdocs Ltd.....	166,462	15,261,236
American Software, Inc., Class A.....	43,704	495,166
Amkor Technology, Inc.....	540,454	17,110,774
Amphenol Corp., Class A.....	356,605	36,052,765
* Amtech Systems, Inc.....	26,598	108,520
Analog Devices, Inc.....	219,172	42,159,926
Apple, Inc.....	7,935,527	1,463,311,179
Applied Materials, Inc.....	568,804	93,454,497

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* AppLovin Corp., Class A.....	96,950	\$ 3,987,553
* Arista Networks, Inc.....	91,042	23,550,745
* Arrow Electronics, Inc.....	125,007	13,894,528
* Aspen Technology, Inc.....	39,603	7,603,380
* AstroNova, Inc.....	10,455	184,322
* Atlassian Corp., Class A.....	25,965	6,485,278
#* Aurora Innovation, Inc.....	188,782	564,458
* Autodesk, Inc.....	118,624	30,107,957
#* AvePoint, Inc.....	9,212	70,932
* Aviat Networks, Inc.....	44,312	1,321,827
* Avnet, Inc.....	178,741	8,096,967
#* Aware, Inc.....	26,185	40,587
* Axcelis Technologies, Inc.....	62,487	8,126,434
* AXT, Inc.....	103,458	254,507
#* Backblaze, Inc., Class A.....	2,666	21,861
* Badger Meter, Inc.....	49,152	7,077,396
* Bel Fuse, Inc., Class A.....	1,700	120,921
* Bel Fuse, Inc., Class B.....	23,581	1,576,626
* Belden, Inc.....	71,701	5,318,780
* Benchmark Electronics, Inc.....	63,441	1,720,520
# Bentley Systems, Inc., Class B.....	82,850	4,175,640
#* Bill Holdings, Inc.....	86,636	6,761,940
* BK Technologies Corp.....	1,353	16,101
* Blackbaud, Inc.....	64,279	5,201,457
* BlackLine, Inc.....	5,906	346,564
* Box, Inc., Class A.....	117,005	3,039,790
#* Brightcove, Inc.....	67,166	153,810
* Broadcom, Inc.....	324,697	383,142,460
* Cadence Design Systems, Inc.....	112,732	32,518,673
* Calix, Inc.....	108,383	3,596,148
* Cambium Networks Corp.....	18,700	79,475
* CCC Intelligent Solutions Holdings, Inc.....	108,861	1,196,382
* CDW Corp.....	121,804	27,615,403
* Cerence, Inc.....	55,575	1,112,611
* CEVA, Inc.....	54,057	1,037,894
* Ciena Corp.....	267,152	14,159,056
* Cirrus Logic, Inc.....	91,803	7,087,192
* Cisco Systems, Inc.....	2,518,417	126,374,165
#* Cleanspark, Inc.....	295,371	2,377,737
#* Clearfield, Inc.....	7,184	180,965
* Climb Global Solutions, Inc.....	4,700	259,534
* Cloudflare, Inc., Class A.....	48,002	3,794,558
#* Coda Octopus Group, Inc.....	10,231	54,020
* Cognex Corp.....	124,354	4,494,154
* Cognizant Technology Solutions Corp., Class A.....	360,809	27,825,590
* Cognyte Software Ltd.....	69,902	494,906
* Coherent Corp.....	106,050	5,041,617
* Cohu, Inc.....	91,614	2,918,822
* Comtech Telecommunications Corp.....	58,301	369,045
* Confluent, Inc., Class A.....	1,400	31,304
* Consensus Cloud Solutions, Inc.....	31,704	689,245
#* CoreCard Corp.....	605	7,320
* Corning, Inc.....	481,047	15,629,217
* Corsair Gaming, Inc.....	80,541	1,025,287
#* CPI Card Group, Inc.....	1,323	24,145
* CPS Technologies Corp.....	2,406	5,750
* Crane NXT Co.....	100,600	5,862,968
* Credo Technology Group Holding Ltd.....	107,108	2,196,785
* CrowdStrike Holdings, Inc., Class A.....	17,999	5,264,707

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* CS Disco, Inc.....	1,981	\$ 16,205
CSP, Inc.....	3,339	79,802
CTS Corp.....	62,834	2,579,964
* CVD Equipment Corp.....	2,900	14,413
* Daktronics, Inc.....	106,861	810,006
* Data I/O Corp.....	13,075	42,624
* Datadog, Inc., Class A.....	49,790	6,195,868
#* Dave, Inc.....	1,221	21,136
Dell Technologies, Inc., Class C.....	155,755	12,908,974
# Diebold Nixdorf, Inc.....	4,630	140,752
#* Digi International, Inc.....	55,150	1,340,696
#*» Digital Turbine, Inc.....	133,780	721,074
#* DigitalOcean Holdings, Inc.....	44,280	1,493,122
* Diodes, Inc.....	95,808	6,449,795
* DocuSign, Inc.....	100,018	6,093,097
Dolby Laboratories, Inc., Class A.....	97,283	8,092,000
* DoubleVerify Holdings, Inc.....	123,847	4,955,118
* Dropbox, Inc., Class A.....	169,039	5,355,156
* DXC Technology Co.....	244,655	5,333,479
* Dynatrace, Inc.....	104,069	5,931,933
* DZS, Inc.....	26,335	41,083
#* E2open Parent Holdings, Inc.....	169,226	636,290
* Eastman Kodak Co.....	18,393	63,456
# Ebix, Inc.....	26,804	56,556
* eGain Corp.....	35,687	267,652
* Elastic NV.....	12,221	1,430,590
#* Electro-Sensors, Inc.....	2,348	9,791
#* Enfusion, Inc., Class A.....	6,344	50,118
* Enphase Energy, Inc.....	63,767	6,640,058
# Entegris, Inc.....	90,903	10,699,283
#* Envestnet, Inc.....	65,965	3,370,811
* EPAM Systems, Inc.....	34,840	9,689,352
* ePlus, Inc.....	62,070	4,688,768
* Everbridge, Inc.....	5,661	126,580
* EverCommerce, Inc.....	2,920	28,441
#* Everspin Technologies, Inc.....	2,982	25,466
* Extreme Networks, Inc.....	70,683	954,927
* F5, Inc.....	74,849	13,749,761
* Fabrinet.....	66,013	14,094,436
* Fair Isaac Corp.....	15,132	18,140,696
#* FARO Technologies, Inc.....	29,693	672,250
* Fastly, Inc., Class A.....	170,237	3,425,168
* First Solar, Inc.....	118,308	17,308,460
* Flex Ltd.....	870,735	20,671,249
* FormFactor, Inc.....	131,285	5,089,919
* Fortinet, Inc.....	409,667	26,419,425
* Franklin Wireless Corp.....	2,438	6,948
#* Frequency Electronics, Inc.....	25,787	263,543
* Freshworks, Inc., Class A.....	45,777	1,016,249
* Gartner, Inc.....	60,561	27,703,024
Gen Digital, Inc.....	451,910	10,610,847
#* Genasys, Inc.....	46,576	73,124
* Gitlab, Inc., Class A.....	59,872	4,257,498
#* GLOBALFOUNDRIES, Inc.....	24,977	1,373,235
#* Globant SA.....	44,712	10,543,537
* GoDaddy, Inc., Class A.....	107,562	11,472,563
* Grid Dynamics Holdings, Inc.....	57,407	749,161
* GSI Technology, Inc.....	38,386	76,004
* Guidewire Software, Inc.....	57,716	6,445,723

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
	60,823	\$ 1,406,228
#*	189,187	2,213,488
#*	93,359	2,040,828
	1,228,466	18,783,245
	735,637	21,120,138
*	12,544	7,664,384
*	55,203	1,998,349
#*	21,759	170,155
#	41,595	284,094
#*	111,385	550,242
*	24,655	739,650
	81,465	360,075
#*	75,946	14,030,264
#*	3,300	81,279
*	9,483	408,528
	2,571,581	110,783,709
#	52,335	5,497,792
	582,556	106,992,235
*	19,860	236,930
#*	48,372	199,776
	100,847	63,667,737
#*	134,080	1,377,002
*	73,603	7,204,998
*	3,424	51,874
*	49,178	237,038
*	88,154	6,359,430
	388,659	48,695,086
#*	64,407	1,194,106
*	127,879	4,159,904
	186,924	6,908,711
*	11,279	48,049
*	145,115	22,240,325
*	52,453	1,247,332
*	95,365	56,650,625
*	304,436	4,965,351
#	134,547	6,770,405
*	34,704	169,008
*	292,330	5,998,612
	115,644	95,425,959
*	29,149	177,226
#*	121,248	7,379,153
*	1,687	10,628
	39,760	9,617,944
*	140,029	5,528,345
*	100,305	5,510,757
#*	63,841	457,740
*	96,470	8,318,608
*	72,775	475,221
*	47,919	11,623,233
	341,720	23,134,444
*	409,004	920,259
*	89,595	1,865,368
#*	2,305	52,439
	108,247	2,247,208
	384,022	32,710,994
	884,719	75,864,654
	4,059,405	1,613,938,240
#*	22,409	211,765
#*	73,324	923,882

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
# MKS Instruments, Inc.....	5,950	\$ 633,377
* Model N, Inc.....	32,796	883,852
#* MongoDB, Inc.....	19,934	7,983,966
Monolithic Power Systems, Inc.....	20,718	12,487,153
Motorola Solutions, Inc.....	98,334	31,417,713
#* M-Tron Industries, Inc.....	843	25,652
* N-able, Inc.....	72,084	935,650
# Napco Security Technologies, Inc.....	57,520	1,998,820
#* Navitas Semiconductor Corp.....	106,612	610,887
#* nCino, Inc.....	56,056	1,764,643
* NCR Voyix Corp.....	222,062	3,264,311
NetApp, Inc.....	197,406	17,213,803
* NETGEAR, Inc.....	69,474	986,531
* NetScout Systems, Inc.....	84,445	1,816,412
#* NetSol Technologies, Inc.....	15,653	32,402
Network-1 Technologies, Inc.....	28,392	61,611
* nLight, Inc.....	97,016	1,259,268
#* Nortech Systems, Inc.....	1,100	11,297
#* Novanta, Inc.....	46,196	7,139,592
* Nutanix, Inc., Class A.....	24,462	1,374,764
# NVE Corp.....	5,648	451,784
NVIDIA Corp.....	1,332,344	819,751,293
NXP Semiconductors NV.....	109,609	23,080,367
* Okta, Inc.....	117,692	9,727,244
* Olo, Inc., Class A.....	180,061	930,915
* ON Semiconductor Corp.....	485,327	34,521,310
ON24, Inc.....	82,054	627,713
* OneSpan, Inc.....	56,471	579,392
* Onto Innovation, Inc.....	87,794	14,178,731
* Optical Cable Corp.....	3,696	9,868
Oracle Corp.....	840,214	93,851,904
* OSI Systems, Inc.....	36,800	4,711,504
* Palantir Technologies, Inc., Class A.....	556,445	8,953,200
#* Palo Alto Networks, Inc.....	88,194	29,854,551
#* PAR Technology Corp.....	20,616	938,853
PC Connection, Inc.....	56,955	3,674,167
* PDF Solutions, Inc.....	64,721	2,019,295
* Perficient, Inc.....	54,576	3,718,263
* Photonics, Inc.....	363,549	10,622,902
* Plexus Corp.....	53,671	5,083,717
# Power Integrations, Inc.....	66,474	4,982,891
#* Powerfleet, Inc. NJ.....	31,646	101,267
#* PowerSchool Holdings, Inc., Class A.....	57,517	1,353,950
* Procure Technologies, Inc.....	49,323	3,521,169
Progress Software Corp.....	96,220	5,466,258
* PTC, Inc.....	83,954	15,166,290
#* Pure Storage, Inc., Class A.....	223,936	8,955,201
* Q2 Holdings, Inc.....	44,550	1,895,602
* Qorvo, Inc.....	160,244	15,982,737
QUALCOMM, Inc.....	801,076	118,967,797
* Qualys, Inc.....	50,301	9,515,440
#* QuickLogic Corp.....	2,500	28,425
* Rambus, Inc.....	126,395	8,661,849
* Red Violet, Inc.....	3,537	66,071
* RF Industries Ltd.....	9,040	27,843
#* Ribbon Communications, Inc.....	321,283	976,700
# Richardson Electronics Ltd.....	21,406	210,635
#* Rimini Street, Inc.....	179,555	588,940
* Riot Platforms, Inc.....	156,190	1,702,471

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Rogers Corp.....	32,594	\$ 3,757,110
Roper Technologies, Inc.....	41,731	22,409,547
* Salesforce, Inc.....	276,131	77,617,663
* Samsara, Inc., Class A.....	38,194	1,199,292
* Sanmina Corp.....	143,556	8,587,520
Sapiens International Corp. NV.....	32,818	895,931
* ScanSource, Inc.....	48,851	1,917,890
Seagate Technology Holdings PLC.....	183,447	15,717,739
* SecureWorks Corp., Class A.....	19,292	132,922
* SEMrush Holdings, Inc., Class A.....	3,929	45,341
* SentinelOne, Inc., Class A.....	234,700	6,289,960
* ServiceNow, Inc.....	36,022	27,571,239
* SigmaTron International, Inc.....	3,900	12,402
#* Silicon Laboratories, Inc.....	48,623	5,998,133
* SiTime Corp.....	13,197	1,406,404
Skyworks Solutions, Inc.....	169,288	17,683,824
* SMART Global Holdings, Inc.....	103,326	2,030,356
#* SmartRent, Inc.....	74,517	219,825
* Snowflake, Inc., Class A.....	34,262	6,703,018
#* SolarEdge Technologies, Inc.....	24,862	1,653,323
* SolarWinds Corp.....	191,308	2,261,261
#* Sono-Tek Corp.....	1,447	8,002
* SoundThinking, Inc.....	16,836	347,495
* Sprinklr, Inc., Class A.....	67,049	836,772
* SPS Commerce, Inc.....	34,252	6,295,518
* Super Micro Computer, Inc.....	68,977	36,530,909
* Synaptics, Inc.....	55,016	5,876,259
* Synopsys, Inc.....	55,277	29,481,988
Taitron Components, Inc., Class A.....	500	1,585
TD SYNnex Corp.....	106,671	10,664,967
TE Connectivity Ltd.....	181,858	25,858,389
* Teledyne Technologies, Inc.....	34,169	14,298,701
#* Telos Corp.....	39,830	160,913
* Teradata Corp.....	123,982	5,725,489
Teradyne, Inc.....	146,614	14,161,446
Texas Instruments, Inc.....	748,830	119,902,660
* TransAct Technologies, Inc.....	8,492	65,049
* Trimble, Inc.....	199,370	10,139,958
* Trio-Tech International.....	1,525	7,640
* TSR, Inc.....	210	1,842
* TTM Technologies, Inc.....	219,495	3,053,175
* Turtle Beach Corp.....	30,700	349,059
* Twilio, Inc., Class A.....	96,495	6,786,493
* Tyler Technologies, Inc.....	21,500	9,089,125
* UiPath, Inc., Class A.....	413,675	9,506,251
* Ultra Clean Holdings, Inc.....	101,643	3,882,763
* Unisys Corp.....	90,122	607,422
#* Unity Software, Inc.....	269,787	8,741,099
Universal Display Corp.....	49,554	8,412,783
* Upland Software, Inc.....	26,000	107,900
* Varonis Systems, Inc.....	42,246	1,896,000
#* Veeco Instruments, Inc.....	118,322	3,772,105
* Verint Systems, Inc.....	117,626	3,492,316
* VeriSign, Inc.....	77,009	15,315,550
* Vertex, Inc., Class A.....	6,367	154,463
* Viant Technology, Inc., Class A.....	2,954	25,316
#* Viasat, Inc.....	70,014	1,556,411
* Viavi Solutions, Inc.....	184,581	1,814,431
Vishay Intertechnology, Inc.....	247,054	5,368,483

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Vishay Precision Group, Inc.....	24,999	\$ 796,968
Vontier Corp.....	198,935	6,881,162
* Western Digital Corp.....	194,388	11,128,713
* WidePoint Corp.....	4,900	15,827
* Workday, Inc., Class A.....	42,783	12,452,848
# Xerox Holdings Corp.....	213,418	3,939,696
* Xperi, Inc.....	72,864	778,188
* Yext, Inc.....	39,575	234,680
* Zebra Technologies Corp., Class A.....	47,732	11,434,201
* Zoom Video Communications, Inc., Class A.....	93,201	6,021,717
* Zscaler, Inc.....	33,761	7,956,455
TOTAL INFORMATION TECHNOLOGY.....		<u>7,651,670,476</u>
MATERIALS — (3.7%)		
* Advanced Emissions Solutions, Inc.....	36,349	122,133
AdvanSix, Inc.....	52,192	1,324,633
Air Products & Chemicals, Inc.....	96,372	24,643,284
# Albemarle Corp.....	100,936	11,581,397
Alcoa Corp.....	155,413	4,623,537
# Alpha Metallurgical Resources, Inc.....	21,590	8,619,592
* Alto Ingredients, Inc.....	166,061	305,552
Amcor PLC.....	842,570	7,945,435
* American Biltrite, Inc.....	17	1,632
American Vanguard Corp.....	67,547	737,613
#* Ampco-Pittsburgh Corp.....	159,616	403,828
AptarGroup, Inc.....	104,911	13,625,841
# Arcadium Lithium PLC.....	727,956	3,559,705
Arch Resources, Inc.....	42,026	7,436,921
# Ardagh Metal Packaging SA.....	51,678	190,692
* Ascent Industries Co.....	19,475	194,945
Ashland, Inc.....	95,982	8,985,835
#* Aspen Aerogels, Inc.....	71,944	807,931
* ATI, Inc.....	185,772	7,592,502
Avery Dennison Corp.....	90,910	18,131,999
Avient Corp.....	118,124	4,277,270
* Axalta Coating Systems Ltd.....	275,743	8,939,588
Balchem Corp.....	51,361	7,198,758
Ball Corp.....	236,390	13,107,825
Berry Global Group, Inc.....	303,278	19,852,578
# Cabot Corp.....	127,931	9,223,825
Caledonia Mining Corp. PLC.....	1,100	11,781
Carpenter Technology Corp.....	93,889	5,782,623
# Celanese Corp.....	110,566	16,174,700
#* Century Aluminum Co.....	81,461	908,290
CF Industries Holdings, Inc.....	305,398	23,060,603
Chemours Co.....	232,066	7,001,431
* Clearwater Paper Corp.....	257,009	8,473,587
* Cleveland-Cliffs, Inc.....	339,464	6,806,253
* Coeur Mining, Inc.....	822,848	2,213,461
Commercial Metals Co.....	264,148	13,793,809
Compass Minerals International, Inc.....	74,470	1,674,830
* Core Molding Technologies, Inc.....	12,521	216,613
Corteva, Inc.....	502,230	22,841,420
Crown Holdings, Inc.....	188,037	16,641,274
* Dakota Gold Corp.....	13,146	27,607
Dow, Inc.....	744,363	39,897,857
DuPont de Nemours, Inc.....	214,257	13,241,083
Eagle Materials, Inc.....	68,709	15,547,473
Eastman Chemical Co.....	136,381	11,394,633

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
	113,210	\$22,440,486
*	169,821	1,572,542
	230,253	5,118,524
#*	151,743	767,820
#	4,491	8,398
#	47,023	144,831
	114,822	6,452,996
	38,385	224,360
	898,463	35,659,996
	8,323	138,994
#*	24,781	151,660
#*	84,685	122,793
	699,317	17,839,577
	67,099	4,201,068
	23,807	1,492,699
	47,316	3,149,826
	28,660	1,595,502
	108,121	8,192,328
	537,410	2,047,532
	416,582	10,222,922
*	58	361
*	57,995	2,526,262
	44,386	5,153,658
	127,583	10,293,396
	246,517	8,832,704
#*	26,041	479,154
	21,199	1,375,815
*	88,815	5,816,494
	49,019	2,506,832
#	80,436	748,859
	225,284	91,201,722
	172,921	11,507,893
*	232,203	1,727,590
	379,551	35,723,340
	55,426	28,179,687
	38,242	4,473,167
	194,173	2,335,901
	135,898	1,149,697
	45,122	2,948,723
	189,379	5,815,829
#*	131,758	2,083,094
	74,264	1,392,450
	19,207	10,713,857
	554,706	19,142,904
	7,300	53,363
	15,000	194,100
	424,160	79,288,229
*	175,703	2,558,236
	343,766	17,899,896
#	42,024	2,839,982
	40,749	912,778
	145,652	24,160,754
	1,543	22,528
*	47,389	224,624
#*	17,900	273,512
	183,526	25,884,507
	8,007	1,520,850
	21,547	406,807
	459	5,793

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
* Ranpak Holdings Corp.....	23,620	\$ 97,314
* Rayonier Advanced Materials, Inc.....	165,188	716,916
Reliance Steel & Aluminum Co.....	86,198	24,602,633
#† Resolute Forest Products, Inc.....	163,412	43,517
Royal Gold, Inc.....	91,793	10,500,201
RPM International, Inc.....	154,445	16,473,104
Ryerson Holding Corp.....	93,995	3,225,908
Schnitzer Steel Industries, Inc., Class A.....	51,696	1,361,156
Sealed Air Corp.....	161,535	5,581,034
Sensient Technologies Corp.....	51,035	3,165,701
Sherwin-Williams Co.....	164,408	50,042,507
Silgan Holdings, Inc.....	267,067	12,269,058
* Smith-Midland Corp.....	340	13,211
Sonoco Products Co.....	194,662	11,076,268
# Southern Copper Corp.....	58,239	4,781,422
Steel Dynamics, Inc.....	383,695	46,308,150
Stepan Co.....	39,998	3,570,621
* Summit Materials, Inc., Class A.....	258,449	9,350,685
SunCoke Energy, Inc.....	175,258	1,796,394
Sylvamo Corp.....	58,507	2,716,480
* TimkenSteel Corp.....	139,370	2,864,053
Tredegar Corp.....	81,337	384,724
TriMas Corp.....	73,993	1,826,147
Trinseo PLC.....	36,373	219,329
# Tronox Holdings PLC.....	266,107	3,669,616
* U.S. Gold Corp.....	2,698	9,983
U.S. Lime & Minerals, Inc.....	9,889	2,557,988
U.S. Steel Corp.....	295,111	13,876,119
* Universal Stainless & Alloy Products, Inc.....	16,325	309,522
Vulcan Materials Co.....	117,856	26,636,635
Warrior Met Coal, Inc.....	117,737	7,555,183
Westlake Corp.....	75,931	10,505,054
* Worthington Steel, Inc.....	90,166	2,700,472
TOTAL MATERIALS.....		1,203,871,486
REAL ESTATE — (0.3%)		
* AMREP Corp.....	6,773	138,034
* Anywhere Real Estate, Inc.....	193,382	1,376,880
* CBRE Group, Inc., Class A.....	302,427	26,102,474
* CKX Lands, Inc.....	743	9,837
* Compass, Inc., Class A.....	42,530	146,303
* Comstock Holding Cos., Inc.....	2,585	12,356
* CoStar Group, Inc.....	178,350	14,888,658
* Cushman & Wakefield PLC.....	344,124	3,620,185
# DigitalBridge Group, Inc.....	53,484	1,050,426
Douglas Elliman, Inc.....	160,912	347,570
* Fathom Holdings, Inc.....	6,457	15,497
* Five Point Holdings LLC, Class A.....	66,308	231,415
* Forestar Group, Inc.....	24,578	768,308
* FRP Holdings, Inc.....	16,979	986,480
* Howard Hughes Holdings, Inc.....	82,035	6,569,363
* Jones Lang LaSalle, Inc.....	74,770	13,238,776
*» JW Mays, Inc.....	900	39,042
# Kennedy-Wilson Holdings, Inc.....	246,916	2,580,272
# Marcus & Millichap, Inc.....	85,457	3,255,057
* Maui Land & Pineapple Co., Inc.....	9,974	197,485
Newmark Group, Inc., Class A.....	142,103	1,442,345
#* Opendoor Technologies, Inc.....	1,152,142	3,940,326
* Rafael Holdings, Inc., Class B.....	23,666	42,835

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)		
RE/MAX Holdings, Inc., Class A.....	43,253	\$ 464,105
RMR Group, Inc., Class A.....	11,539	301,053
St. Joe Co.....	97,660	5,390,832
#* Stratus Properties, Inc.....	14,509	333,707
* Tejon Ranch Co.....	52,379	826,541
#* Zillow Group, Inc., Class A.....	48,099	2,649,774
#* Zillow Group, Inc., Class C.....	78,194	4,444,547
TOTAL REAL ESTATE.....		<u>95,410,483</u>
UTILITIES — (2.0%)		
# AES Corp.....	445,524	7,431,340
ALLETE, Inc.....	63,894	3,776,774
Alliant Energy Corp.....	178,183	8,670,385
Ameren Corp.....	176,424	12,273,818
American Electric Power Co., Inc.....	250,917	19,606,654
American States Water Co.....	56,025	4,179,465
American Water Works Co., Inc.....	113,895	14,125,258
Artesian Resources Corp., Class A.....	12,735	464,828
Atmos Energy Corp.....	102,106	11,633,958
Avangrid, Inc.....	37,591	1,142,015
Avista Corp.....	75,259	2,559,559
Black Hills Corp.....	55,728	2,884,481
# Brookfield Renewable Corp., Class A.....	125,195	3,495,444
California Water Service Group.....	72,894	3,299,911
CenterPoint Energy, Inc.....	432,065	12,071,896
Chesapeake Utilities Corp.....	25,608	2,593,578
# Clearway Energy, Inc., Class A.....	31,262	702,145
# Clearway Energy, Inc., Class C.....	76,238	1,848,009
CMS Energy Corp.....	200,108	11,438,173
Consolidated Edison, Inc.....	200,815	18,254,083
# Consolidated Water Co. Ltd.....	26,390	842,633
Constellation Energy Corp.....	172,554	21,051,588
Dominion Energy, Inc.....	329,435	15,061,768
DTE Energy Co.....	122,301	12,892,971
Duke Energy Corp.....	369,102	35,371,045
Edison International.....	186,212	12,565,586
Entergy Corp.....	131,363	13,104,773
Essential Utilities, Inc.....	219,773	7,881,060
Evergy, Inc.....	160,004	8,123,403
Eversource Energy.....	184,833	10,021,645
Exelon Corp.....	461,635	16,069,514
FirstEnergy Corp.....	229,318	8,411,384
Genie Energy Ltd., Class B.....	47,408	882,263
Global Water Resources, Inc.....	1,904	22,829
# Hawaiian Electric Industries, Inc.....	66,975	868,666
IDACORP, Inc.....	72,282	6,691,868
MGE Energy, Inc.....	53,374	3,442,089
Middlesex Water Co.....	26,334	1,473,914
#* Montauk Renewables, Inc.....	4,612	31,869
National Fuel Gas Co.....	60,320	2,844,691
New Jersey Resources Corp.....	160,345	6,546,886
NextEra Energy, Inc.....	957,284	56,125,561
NiSource, Inc.....	296,183	7,691,873
Northwest Natural Holding Co.....	21,447	790,536
Northwestern Energy Group, Inc.....	41,729	2,007,999
NRG Energy, Inc.....	437,560	23,208,182
OGE Energy Corp.....	241,079	8,013,466
ONE Gas, Inc.....	70,572	4,331,004
# Ormat Technologies, Inc.....	94,696	6,124,937

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)		
# Otter Tail Corp.....	63,286	\$ 5,722,320
PG&E Corp.....	739,464	12,474,758
Pinnacle West Capital Corp.....	83,690	5,766,241
PNM Resources, Inc.....	122,521	4,438,936
Portland General Electric Co.....	120,995	4,952,325
PPL Corp.....	225,536	5,909,043
Public Service Enterprise Group, Inc.....	300,038	17,399,204
* Pure Cycle Corp.....	35,231	344,911
RGC Resources, Inc.....	10,999	210,191
Sempra.....	295,714	21,161,294
SJW Group.....	41,008	2,441,616
Southern Co.....	534,107	37,131,119
Southwest Gas Holdings, Inc.....	58,444	3,429,494
Spire, Inc.....	56,789	3,223,912
#* Sunnova Energy International, Inc.....	222,928	2,345,203
UGI Corp.....	143,715	3,181,850
Unitil Corp.....	25,846	1,228,202
Via Renewables, Inc.....	3,740	39,681
Vistra Corp.....	764,596	31,371,374
WEC Energy Group, Inc.....	187,863	15,171,816
Xcel Energy, Inc.....	308,863	18,491,628
York Water Co.....	20,352	730,230
TOTAL UTILITIES.....		<u>632,113,125</u>
TOTAL COMMON STOCKS.....		<u>31,493,459,671</u>
PREFERRED STOCKS — (0.0%)		
COMMUNICATION SERVICES — (0.0%)		
Liberty Broadband Corp., 7.000%.....	8,401	<u>190,367</u>
CONSUMER DISCRETIONARY — (0.0%)		
# Qurate Retail, Inc., 8.000%.....	9,858	<u>389,983</u>
INDUSTRIALS — (0.0%)		
π WESCO International, Inc., Series A, 10.625%.....	53,920	<u>1,445,595</u>
TOTAL PREFERRED STOCKS.....		<u>2,025,945</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$11,680,656,541).....		<u>31,495,485,616</u>
TEMPORARY CASH INVESTMENTS — (0.9%)		
State Street Institutional U.S. Government Money Market Fund 5.300%.....	297,790,081	<u>297,790,081</u>
SECURITIES LENDING COLLATERAL — (1.3%)		
@§ The DFA Short Term Investment Fund.....	35,825,544	<u>414,429,888</u>
TOTAL INVESTMENTS — (100.0%)		<u>\$32,207,705,585</u>
(Cost \$12,392,876,510)^.....		

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

As of January 31, 2024, U.S. Core Equity 1 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.....	1,128	03/15/24	\$261,501,840	\$274,696,200	\$13,194,360
Total Futures Contracts.....			<u>\$261,501,840</u>	<u>\$274,696,200</u>	<u>\$13,194,360</u>

Summary of the Portfolio's investments as of January 31, 2024, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Communication Services.....	\$ 2,345,819,947	\$ 149,296	—	\$ 2,345,969,243
Consumer Discretionary.....	3,455,740,679	9,579	—	3,455,750,258
Consumer Staples.....	1,881,951,879	91,049	—	1,882,042,928
Energy.....	1,859,145,728	—	—	1,859,145,728
Financials.....	4,714,825,979	2,600	—	4,714,828,579
Health Care.....	3,468,408,081	7,053	\$ 1,168,060	3,469,583,194
Industrials.....	4,182,136,952	930,063	7,156	4,183,074,171
Information Technology.....	7,650,949,402	721,074	—	7,651,670,476
Materials.....	1,203,827,969	—	43,517	1,203,871,486
Real Estate.....	95,371,441	39,042	—	95,410,483
Utilities.....	632,113,125	—	—	632,113,125
Preferred Stocks				
Communication Services.....	190,367	—	—	190,367
Consumer Discretionary.....	389,983	—	—	389,983
Industrials.....	1,445,595	—	—	1,445,595
Temporary Cash Investments.....	297,790,081	—	—	297,790,081
Securities Lending Collateral.....	—	414,429,888	—	414,429,888
Futures Contracts**.....	13,194,360	—	—	13,194,360
TOTAL.....	<u>\$31,803,301,568</u>	<u>\$416,379,644</u>	<u>\$1,218,733[^]</u>	<u>\$32,220,899,945</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.

U.S. CORE EQUITY 2 PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Shares</u>	<u>Value†</u>	
COMMON STOCKS — (97.3%)			
COMMUNICATION SERVICES — (6.0%)			
#*	Advantage Solutions, Inc.....	97,273	\$ 392,010
*	Alphabet, Inc., Class A.....	2,387,802	334,531,060
*	Alphabet, Inc., Class C.....	2,091,630	296,593,134
#*	Altice USA, Inc., Class A.....	251,075	612,623
#*	AMC Networks, Inc., Class A.....	49,518	895,781
*	Angi, Inc.....	77,778	184,334
#*	Anterix, Inc.....	24,991	745,232
	AT&T, Inc.....	3,609,070	63,844,448
#	Atlanta Braves Holdings, Inc., Class A.....	25,005	1,076,965
*	Atlanta Braves Holdings, Inc., Class C.....	75,182	3,030,586
#	ATN International, Inc.....	56,783	2,095,293
*	Bandwidth, Inc., Class A.....	56,898	787,468
*	Boston Omaha Corp., Class A.....	83,210	1,288,923
*	Bumble, Inc., Class A.....	169,363	2,323,660
	Cable One, Inc.....	12,124	6,655,227
#*	Cardlytics, Inc.....	25,504	194,851
*	Cargurus, Inc.....	189,679	4,408,140
*	Cars.com, Inc.....	169,736	2,958,499
*	Charter Communications, Inc., Class A.....	106,151	39,351,237
#*	Cinemark Holdings, Inc.....	216,055	2,988,041
	Comcast Corp., Class A.....	3,103,081	144,417,390
*	Consolidated Communications Holdings, Inc.....	190,075	824,926
*	Cumulus Media, Inc., Class A.....	22,762	104,705
#*	Daily Journal Corp.....	426	136,882
*	DHI Group, Inc.....	750,413	1,718,446
#*	EchoStar Corp., Class A.....	182,204	2,439,712
	Electronic Arts, Inc.....	116,272	15,996,702
#*	Emerald Holding, Inc.....	27,806	170,729
#	Endeavor Group Holdings, Inc., Class A.....	105,443	2,609,714
	Entravision Communications Corp., Class A.....	189,106	762,097
*	Eventbrite, Inc., Class A.....	107,062	896,109
#*	EverQuote, Inc., Class A.....	1,868	23,593
*	EW Scripps Co., Class A.....	190,109	1,515,169
*	FG Group Holdings, Inc.....	5,733	7,854
	Fox Corp., Class A.....	136,964	4,423,937
	Fox Corp., Class B.....	133,127	3,995,141
#*	Frontier Communications Parent, Inc.....	241,527	5,948,810
*	fuboTV, Inc.....	515,773	1,284,275
*	Gaia, Inc.....	23,801	69,023
*	Gambling.com Group Ltd.....	8,290	75,854
*	Gannett Co., Inc.....	78,805	194,648
>>	GCI Liberty, Inc.....	228,724	206,867
*	Getty Images Holdings, Inc.....	7,915	33,876
#*	Globalstar, Inc.....	84,369	134,147
*	Gogo, Inc.....	192,616	1,704,652
	Gray Television, Inc.....	202,530	1,934,162
#	Gray Television, Inc., Class A.....	3,160	28,977
*	Harte Hanks, Inc.....	1,395	10,797
*	IDT Corp., Class B.....	243,741	8,428,564
*	IMAX Corp.....	97,489	1,361,921
*	Integral Ad Science Holding Corp.....	112,226	1,632,888
	Interpublic Group of Cos., Inc.....	723,683	23,874,302
	Iridium Communications, Inc.....	309,905	11,237,155

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
# IZEA Worldwide, Inc.....	8,527	\$ 17,139
John Wiley & Sons, Inc., Class A.....	49,226	1,665,808
John Wiley & Sons, Inc., Class B.....	4,176	141,358
* Lee Enterprises, Inc.....	2,052	22,223
* Liberty Broadband Corp., Class A.....	13,937	1,084,577
* Liberty Broadband Corp., Class C.....	106,084	8,322,290
* Liberty Latin America Ltd., Class A.....	260,460	1,833,638
#* Liberty Latin America Ltd., Class C.....	332,727	2,369,016
Liberty Media Corp.-Liberty Formula One, Class A.....	15,089	921,787
* Liberty Media Corp.-Liberty Formula One, Class C.....	211,996	14,256,731
Liberty Media Corp.-Liberty Live, Class A.....	25,309	932,130
#* Liberty Media Corp.-Liberty Live, Class C.....	69,306	2,583,035
* Liberty Media Corp.-Liberty SiriusXM, Class A.....	1,998	60,719
* Liberty Media Corp.-Liberty SiriusXM, Class C.....	15,197	461,381
* Lions Gate Entertainment Corp., Class A.....	276,860	2,887,650
* Lions Gate Entertainment Corp., Class B.....	426,942	4,141,337
* Live Nation Entertainment, Inc.....	136,282	12,108,656
* Madison Square Garden Entertainment Corp.....	59,864	1,995,866
* Madison Square Garden Sports Corp.....	16,077	2,975,853
* Magnite, Inc.....	327,409	2,897,570
# Marcus Corp.....	59,305	805,362
* Match Group, Inc.....	166,947	6,407,426
* Meta Platforms, Inc., Class A.....	930,315	362,953,094
* Netflix, Inc., Class B.....	51,615	29,116,538
New York Times Co., Class A.....	249,625	12,121,790
News Corp., Class A.....	433,279	10,675,995
# News Corp., Class B.....	280,427	7,170,518
Nexstar Media Group, Inc.....	106,535	18,932,335
Omnicom Group, Inc.....	264,169	23,875,594
* Ooma, Inc.....	2,577	27,883
Paramount Global, Class A.....	19,160	447,003
Paramount Global, Class B.....	467,020	6,813,822
* Pinterest, Inc., Class A.....	152,019	5,696,152
* Playstudios, Inc.....	7,694	16,927
* Playtika Holding Corp.....	91,491	660,565
* PubMatic, Inc., Class A.....	133,767	2,030,583
* QuinStreet, Inc.....	67,736	858,215
#* Reading International, Inc., Class A.....	76,569	150,841
#*» Reading International, Inc., Class B.....	300	4,119
#* Reservoir Media, Inc.....	11,071	77,497
* ROBLOX Corp., Class A.....	9,761	378,824
* Roku, Inc.....	85,051	7,489,591
Saga Communications, Inc., Class A.....	16,742	395,446
Scholastic Corp.....	66,362	2,550,955
Shenandoah Telecommunications Co.....	180,301	3,694,368
# Shutterstock, Inc.....	39,885	1,873,398
# Sinclair, Inc.....	44,316	695,761
# Sirius XM Holdings, Inc.....	520,537	2,649,533
* Snap, Inc., Class A.....	320,049	5,085,579
#* Sphere Entertainment Co.....	60,946	2,156,270
Spok Holdings, Inc.....	53,905	892,667
* Spotify Technology SA.....	29,127	6,272,499
#* Stagwell, Inc.....	29,040	189,341
* Take-Two Interactive Software, Inc.....	152,974	25,230,002
* TechTarget, Inc.....	64,252	2,195,491
TEGNA, Inc.....	457,301	7,129,323
Telephone & Data Systems, Inc.....	120,435	2,313,556
* Thryv Holdings, Inc.....	101,092	2,066,320
TKO Group Holdings, Inc.....	65,484	5,480,356

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
T-Mobile U.S., Inc.....	420,494	\$ 67,796,248
Townsquare Media, Inc., Class A.....	44,674	479,799
* Trade Desk, Inc., Class A.....	87,947	6,018,213
* Travelzoo.....	45,377	384,343
* TripAdvisor, Inc.....	246,347	5,321,095
* TrueCar, Inc.....	182,880	647,395
* U.S. Cellular Corp.....	110,591	4,910,240
* Urban One, Inc.....	139,944	503,798
* Urban One, Inc.....	18,927	69,273
Verizon Communications, Inc.....	2,951,375	124,990,731
* Vimeo, Inc.....	340,314	1,351,047
#* Vivid Seats, Inc., Class A.....	10,938	62,784
Walt Disney Co.....	563,330	54,107,847
* Warner Bros Discovery, Inc.....	1,033,971	10,360,389
# Warner Music Group Corp., Class A.....	67,005	2,445,012
* WideOpenWest, Inc.....	124,634	462,392
* Yelp, Inc.....	127,523	5,576,581
* Zedge, Inc., Class B.....	5,460	17,800
* Ziff Davis, Inc.....	121,275	8,173,935
* ZipRecruiter, Inc., Class A.....	34,283	477,219
* ZoomInfo Technologies, Inc.....	124,151	1,991,382
TOTAL COMMUNICATION SERVICES.....		<u>1,928,569,362</u>
CONSUMER DISCRETIONARY — (10.3%)		
* 1-800-Flowers.com, Inc., Class A.....	75,607	786,313
* 1stdibs.com, Inc.....	2,448	11,285
#* 2U, Inc.....	52,114	44,333
Aaron's Co., Inc.....	84,878	873,395
#* Abercrombie & Fitch Co., Class A.....	173,759	17,706,042
Academy Sports & Outdoors, Inc.....	101,921	6,393,504
# Acushnet Holdings Corp.....	167,733	10,624,208
* Adient PLC.....	159,118	5,522,986
# ADT, Inc.....	264,074	1,724,403
* Adtalem Global Education, Inc.....	130,670	6,596,222
# Advance Auto Parts, Inc.....	71,840	4,802,504
* Airbnb, Inc., Class A.....	41,023	5,913,055
* Amazon.com, Inc.....	3,458,008	536,682,842
AMCON Distributing Co.....	1,168	228,800
* American Axle & Manufacturing Holdings, Inc.....	252,479	2,042,555
American Eagle Outfitters, Inc.....	422,342	8,370,818
* American Outdoor Brands, Inc.....	31,950	273,492
* American Public Education, Inc.....	42,476	449,396
#* America's Car-Mart, Inc.....	20,797	1,266,329
* AMMO, Inc.....	30,635	66,478
* Aptiv PLC.....	178,266	14,498,374
Aramark.....	369,099	10,733,399
#* Arhaus, Inc.....	99,812	1,166,802
Ark Restaurants Corp.....	7,366	107,617
Arko Corp.....	5,617	43,813
* Asbury Automotive Group, Inc.....	62,192	13,001,860
Autoliv, Inc.....	167,514	17,944,100
* AutoNation, Inc.....	209,467	29,254,161
* AutoZone, Inc.....	3,384	9,347,048
Bassett Furniture Industries, Inc.....	18,048	279,744
Bath & Body Works, Inc.....	125,058	5,334,974
* Beazer Homes USA, Inc.....	81,478	2,586,926
Best Buy Co., Inc.....	562,690	40,789,398
#* Beyond, Inc.....	88,350	1,942,816
# Big 5 Sporting Goods Corp.....	320,032	1,609,761

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
CONSUMER DISCRETIONARY — (Continued)			
#	Big Lots, Inc.....	43,816	\$ 251,504
*	Biglari Holdings, Inc., Class A.....	475	368,130
*	Biglari Holdings, Inc., Class B.....	5,167	799,180
*	BJ's Restaurants, Inc.....	43,601	1,509,031
	Bloomin' Brands, Inc.....	213,547	5,684,621
*	Booking Holdings, Inc.....	9,737	34,152,235
*	Boot Barn Holdings, Inc.....	94,067	6,748,367
	BorgWarner, Inc.....	394,368	13,369,075
	Boyd Gaming Corp.....	77,977	4,950,760
#*	Bright Horizons Family Solutions, Inc.....	80,383	7,897,630
#*	Brilliant Earth Group, Inc., Class A.....	1,824	5,819
*	Brinker International, Inc.....	62,262	2,664,191
#	Brunswick Corp.....	162,447	13,106,224
#	Buckle, Inc.....	85,572	3,182,423
	Build-A-Bear Workshop, Inc.....	46,847	1,055,463
*	Burlington Stores, Inc.....	54,847	10,484,004
*	Caesars Entertainment, Inc.....	128,276	5,627,468
#	Caleres, Inc.....	108,263	3,396,210
#	Camping World Holdings, Inc., Class A.....	88,694	2,204,046
*	CarMax, Inc.....	198,716	14,144,605
*	Carnival Corp.....	404,638	6,708,898
*	CarParts.com, Inc.....	173,279	466,121
	Carriage Services, Inc.....	52,325	1,292,951
	Carrols Restaurant Group, Inc.....	53,353	501,518
	Carter's, Inc.....	77,403	5,854,763
#*	Carvana Co., Class A.....	10,809	465,436
	Cato Corp., Class A.....	56,592	382,562
*	Cavco Industries, Inc.....	19,227	6,381,826
	Century Communities, Inc.....	84,771	7,349,646
#	Cheesecake Factory, Inc.....	97,782	3,360,767
*	Chegg, Inc.....	237,373	2,338,124
*	Chewy, Inc., Class A.....	14,657	261,188
#*	Children's Place, Inc.....	21,331	475,255
*	Chipotle Mexican Grill, Inc.....	7,578	18,253,659
#	Choice Hotels International, Inc.....	67,361	8,158,764
	Churchill Downs, Inc.....	84,180	10,183,255
#*	Chuy's Holdings, Inc.....	47,295	1,599,044
#*	Citi Trends, Inc.....	21,365	575,359
#	Clarus Corp.....	26,518	156,987
#	Columbia Sportswear Co.....	148,332	11,756,794
*	Conn's, Inc.....	72,958	331,959
*	Container Store Group, Inc.....	161,354	263,007
*	Cooper-Standard Holdings, Inc.....	16,643	292,750
*	Coursera, Inc.....	107,026	2,048,478
#	Cracker Barrel Old Country Store, Inc.....	23,471	1,815,482
*	Crocs, Inc.....	92,650	9,402,122
	Crown Crafts, Inc.....	22,116	115,667
*	Culp, Inc.....	32,546	161,428
	Dana, Inc.....	221,807	3,007,703
	Darden Restaurants, Inc.....	154,438	25,108,530
#*	Dave & Buster's Entertainment, Inc.....	48,151	2,577,523
*	Deckers Outdoor Corp.....	38,497	29,016,344
*	Delta Apparel, Inc.....	23,691	180,289
*	Denny's Corp.....	34,984	371,880
	Designer Brands, Inc., Class A.....	85,666	734,158
#*	Destination XL Group, Inc.....	146,761	626,669
#	Dick's Sporting Goods, Inc.....	197,961	29,510,046
#	Dillard's, Inc., Class A.....	26,531	10,274,660
	Dine Brands Global, Inc.....	13,306	620,725

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
	19,795	\$ 8,437,025
*	165,089	17,202,274
*	80,565	6,558,797
	265,939	38,005,342
*	277,744	10,845,903
#*	5,807	190,876
*	17,989	87,786
*	16,346	2,924,136
	654,282	26,871,362
*	90,269	835,891
#*	829	3,606
	37,461	601,624
	61,245	1,784,067
*	86,315	5,745,126
#*	11,317	167,944
*	13,173	137,131
*	61,269	9,088,031
#*	226,390	1,304,006
#*	112,035	2,404,271
*	87,336	15,673,319
	2,891	76,207
#	20,065	572,454
#*	109,958	11,057,376
#	117,562	3,310,546
	1,995,561	23,387,975
#*	73,448	85,200
*	100,175	6,315,032
*	142,869	4,680,388
#*	23,954	113,063
#*	68,498	484,281
*	33,613	478,313
	447,380	8,361,532
	161,695	19,320,936
#*	18,014	154,740
	804,089	31,198,653
*	27,758	771,117
	591,316	19,590,299
*	97,618	4,700,307
	187,569	26,302,801
*	188,862	5,682,858
#	2,500	95,950
#*	1,690	4,174
*	343,815	4,792,781
*	370,086	1,102,856
	10,480	7,549,792
*	101,162	13,210,746
*	15,871	827,990
	45,694	11,883,182
#*	165,812	383,026
#	126,648	2,829,316
	271,991	12,740,058
#*	1,398	4,781
	27,412	505,477
#*	813,898	3,662,541
	172,152	5,586,332
#	115,994	5,677,906
#	59,491	2,016,745
	2,523	78,465
#*	60,409	6,916,830

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
	58,833	\$ 3,921,219
*	101,621	4,237,596
	127,694	24,384,446
#*	20,079	95,777
	537,332	189,656,703
	45,153	1,042,131
*	300	50,691
	76,656	9,840,331
#	85,113	16,584,268
	98,836	2,565,783
*	3,169	43,098
*	1,647	38,392
	29,986	2,338,008
*	5,789	181,543
	8,736	26,820
	23,734	1,062,334
#	157,600	9,391,384
#	221,995	5,718,591
#	72,359	4,241,685
*	1,133	3,229
#	37,129	493,444
#*	12,661	1,242,424
	30,717	553,213
#*	67,552	639,717
*	29,020	365,362
	39,122	1,913,848
*	4,776	12,083
	110,900	1,399,558
*††	3,667	0
	142,522	4,961,191
#*	11,759	57,737
#	77,616	8,637,108
	118,491	15,747,454
*	4,117	97,285
	161,292	3,743,587
	300,282	44,997,258
#	38,428	5,331,885
#*	35,315	236,964
#	130,687	2,127,584
*	69,991	8,259,638
#*	92,952	1,236,262
	49,864	400,408
*	120,879	9,716,254
*	56,293	504,385
#*	4,794	44,297
#	52,671	15,530,044
*	1,591	39,855
	289,834	13,526,553
*	58,637	152,456
*	23,766	550,421
	157,425	33,506,337
#*	389,798	1,317,517
*	71,014	32,227,573
#*	5,708	11,530
*	73,907	9,417,230
	329,961	6,034,987
*	65,250	2,724,187
#	29,204	298,173
	150,549	36,091,112

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
	82,271	\$ 6,901,714
	50,117	970,766
*	449,749	8,046,010
*	168,336	49,275,314
	179,084	11,207,077
#	110,232	18,255,522
	339,195	14,710,887
*	134,527	9,294,470
*	52,396	5,462,283
	6,743	464,795
#	61,567	1,961,525
*	41,558	379,425
	37,846	1,043,793
	89,104	31,410,942
	8,885	633,945
*	163,064	3,099,847
	1,194	4,239
	503,756	4,191,250
	610,419	61,975,841
	2,557	84,355
#*	13,564	34,453
#	240,648	4,367,761
#*	447,297	7,961,887
*	5,545	39,232,483
*	123,201	6,300,499
*	105,157	7,563,943
#*	107,373	472,441
*	153,123	2,087,066
#*	11,101	280,078
*	11,578	11,844,873
#	45,671	4,335,548
#	49,539	3,640,126
	56,598	5,681,873
#*	179,807	4,054,648
#	217,066	32,206,082
	201,904	3,654,462
#	31,827	197,646
	78,873	2,385,120
*	113,010	7,657,558
*	282,288	2,342,990
	132,030	11,877,419
#	33,305	12,364,481
#*	66,205	909,657
#*	36,827	463,284
	445,238	46,554,085
	72,946	8,772,486
#*	137,152	934,005
	43,151	6,199,504
#	4,148	7,881
	15,909	982,540
#*	3,643	37,086
#	140,814	7,699,710
#*	53,640	13,596,667
#*	73,440	1,058,270
#*	364,645	5,582,715
	18,710	523,506
	256,716	36,012,120
*	180,720	23,041,800
*	3,285	21,911

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
#*	Sabre Corp.....	356,714 \$ 1,462,527
#*	Sally Beauty Holdings, Inc.....	158,369 1,951,106
*	SeaWorld Entertainment, Inc.....	155,945 7,703,683
	Service Corp. International.....	493,717 33,138,285
*	Shake Shack, Inc., Class A.....	28,525 2,155,349
#	SharkNinja, Inc.....	55,110 2,574,739
#	Shoe Carnival, Inc.....	73,261 1,868,155
#	Signet Jewelers Ltd.....	152,601 15,180,747
*	Six Flags Entertainment Corp.....	47,417 1,195,383
*	Skechers USA, Inc., Class A.....	282,853 17,661,341
*	Skyline Champion Corp.....	149,453 10,234,541
#*	Sleep Number Corp.....	50,884 524,105
#	Smith & Wesson Brands, Inc.....	165,557 2,162,174
#*	Soho House & Co., Inc.....	2,539 15,615
#*	Solo Brands, Inc., Class A.....	25,398 70,860
	Sonic Automotive, Inc., Class A.....	76,638 3,874,817
*	Sonos, Inc.....	129,265 2,013,949
#*	Sportsman's Warehouse Holdings, Inc.....	146,965 565,815
	Standard Motor Products, Inc.....	82,828 3,342,110
	Starbucks Corp.....	261,927 24,367,069
	Steven Madden Ltd.....	203,023 8,502,603
#*	Stitch Fix, Inc., Class A.....	127,578 408,250
*	Stoneridge, Inc.....	95,048 1,690,904
	Strategic Education, Inc.....	64,691 6,084,835
*	Strattec Security Corp.....	8,355 210,964
*	Stride, Inc.....	138,789 8,320,401
	Superior Group of Cos., Inc.....	58,911 784,695
*	Superior Industries International, Inc.....	61,324 212,181
#*	Sweetgreen, Inc., Class A.....	178,806 1,909,648
*>	Tandy Leather Factory, Inc.....	825 3,589
	Tapestry, Inc.....	255,102 9,895,407
*	Taylor Morrison Home Corp.....	329,873 17,199,578
#	Tempur Sealy International, Inc.....	408,147 20,362,454
*	Tesla, Inc.....	388,155 72,697,550
	Texas Roadhouse, Inc.....	125,353 15,759,379
#	Thor Industries, Inc.....	64,329 7,270,464
#*	ThredUp, Inc., Class A.....	15,703 31,956
*	Tile Shop Holdings, Inc.....	38,817 251,922
#*	Tilly's, Inc., Class A.....	65,899 483,699
	TJX Cos., Inc.....	751,565 71,331,034
	Toll Brothers, Inc.....	283,295 28,145,358
	TopBuild Corp.....	107,700 39,755,301
*	Topgolf Callaway Brands Corp.....	434,793 5,726,224
	Tractor Supply Co.....	127,030 28,530,938
	Travel & Leisure Co.....	126,253 5,103,146
#*	Tri Pointe Homes, Inc.....	343,264 11,852,906
*	Ulta Beauty, Inc.....	56,853 28,543,049
*	Under Armour, Inc., Class A.....	347,682 2,649,337
#*	Under Armour, Inc., Class C.....	347,463 2,571,226
*	Unifi, Inc.....	80,724 510,176
*	Universal Electronics, Inc.....	34,370 304,862
*	Universal Technical Institute, Inc.....	78,799 1,112,642
#	Upbound Group, Inc.....	150,112 4,983,718
*	Urban Outfitters, Inc.....	275,313 10,461,894
#	Vail Resorts, Inc.....	50,995 11,320,890
*	Valvoline, Inc.....	334,586 12,209,043
*	Vera Bradley, Inc.....	62,898 483,057
#	VF Corp.....	395,259 6,505,963
*	Victoria's Secret & Co.....	68,122 1,774,578

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
CONSUMER DISCRETIONARY — (Continued)			
#*	Vince Holding Corp.....	2,707	\$ 9,041
*	Vista Outdoor, Inc.....	183,916	5,162,522
*	Visteon Corp.....	64,948	7,487,855
*	Vizio Holding Corp., Class A.....	13,025	91,175
*	VOXX International Corp.....	82,262	686,888
#*	Warby Parker, Inc., Class A.....	95,113	1,212,691
	Wendy's Co.....	622,228	11,872,110
	Weyco Group, Inc.....	25,416	816,108
	Whirlpool Corp.....	14,989	1,641,595
#	Williams-Sonoma, Inc.....	223,834	43,287,257
#	Wingstop, Inc.....	41,509	11,668,595
	Winmark Corp.....	449	161,941
	Winnebago Industries, Inc.....	85,156	5,596,452
	Wolverine World Wide, Inc.....	123,709	1,034,207
	Worthington Enterprises, Inc.....	126,194	7,198,106
	Wyndham Hotels & Resorts, Inc.....	117,908	9,188,570
	Wynn Resorts Ltd.....	57,449	5,424,909
#*	XPEL, Inc.....	15,360	820,992
#*	YETI Holdings, Inc.....	87,372	3,841,747
	Yum! Brands, Inc.....	109,405	14,166,853
*	Zumiez, Inc.....	45,801	786,403
TOTAL CONSUMER DISCRETIONARY.....			<u>3,291,044,441</u>
CONSUMER STAPLES — (5.7%)			
	Albertsons Cos., Inc., Class A.....	352,342	7,476,697
#	Alico, Inc.....	16,923	498,213
	Altria Group, Inc.....	515,625	20,686,875
	Andersons, Inc.....	104,445	5,505,296
	Archer-Daniels-Midland Co.....	390,133	21,683,592
	B&G Foods, Inc.....	89,132	896,668
*	BellRing Brands, Inc.....	243,570	13,462,114
#*	BJ's Wholesale Club Holdings, Inc.....	216,639	13,938,553
*	Boston Beer Co., Inc., Class A.....	19,989	6,981,558
#*	Bridgford Foods Corp.....	11,491	123,758
#	Brown-Forman Corp., Class A.....	59,147	3,334,116
#	Brown-Forman Corp., Class B.....	310,975	17,072,528
	Bunge Global SA.....	257,976	22,725,106
	Calavo Growers, Inc.....	38,260	998,203
#	Cal-Maine Foods, Inc.....	124,586	6,904,556
	Campbell Soup Co.....	250,611	11,184,769
	Casey's General Stores, Inc.....	87,184	23,658,250
#*	Celsius Holdings, Inc.....	30,351	1,514,515
#*	Central Garden & Pet Co.....	36,639	1,718,369
*	Central Garden & Pet Co., Class A.....	134,388	5,547,537
*	Chefs' Warehouse, Inc.....	61,901	1,969,690
	Church & Dwight Co., Inc.....	224,890	22,455,267
	Clorox Co.....	71,413	10,372,738
	Coca-Cola Co.....	2,221,306	132,145,494
	Coca-Cola Consolidated, Inc.....	24,075	20,737,964
	Colgate-Palmolive Co.....	249,597	21,016,067
	Conagra Brands, Inc.....	202,440	5,901,126
	Constellation Brands, Inc., Class A.....	62,682	15,362,105
	Costco Wholesale Corp.....	139,674	97,056,669
*	Coty, Inc., Class A.....	703,550	8,498,884
*	Darling Ingredients, Inc.....	368,750	15,966,875
	Dollar General Corp.....	177,472	23,438,727
*	Dollar Tree, Inc.....	253,407	33,100,022
*	Duckhorn Portfolio, Inc.....	279,371	2,410,972
	Edgewell Personal Care Co.....	61,595	2,282,095

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
* elf Beauty, Inc.....	101,357	\$ 16,169,482
Energizer Holdings, Inc.....	16,963	536,370
Estee Lauder Cos., Inc., Class A.....	45,681	6,029,435
* Farmer Bros Co.....	44,218	155,647
Flowers Foods, Inc.....	629,426	14,350,913
# Forafic Global PLC.....	2,321	24,231
Fresh Del Monte Produce, Inc.....	115,615	2,841,817
* Fresh Market, Inc.....	18,803	0
#* Freshpet, Inc.....	46,184	3,976,442
General Mills, Inc.....	354,490	23,009,946
Grocery Outlet Holding Corp.....	116,544	2,887,960
* Hain Celestial Group, Inc.....	169,586	1,816,266
#* Herbalife Ltd.....	102,131	1,230,679
Hershey Co.....	140,242	27,142,437
#* HF Foods Group, Inc.....	12,747	63,735
* Honest Co., Inc.....	26,931	76,753
Hormel Foods Corp.....	344,841	10,472,821
Ingles Markets, Inc., Class A.....	36,272	3,055,916
Ingredion, Inc.....	158,253	17,023,275
Inter Parfums, Inc.....	62,801	8,738,759
J & J Snack Foods Corp.....	42,569	6,778,262
J M Smucker Co.....	101,673	13,375,083
John B Sanfilippo & Son, Inc.....	33,846	3,625,922
Kellanova.....	341,959	18,725,675
Kenvue, Inc.....	1,956,600	40,619,016
Keurig Dr Pepper, Inc.....	195,851	6,157,556
Kimberly-Clark Corp.....	118,298	14,310,509
Kraft Heinz Co.....	227,544	8,448,709
Kroger Co.....	1,328,188	61,282,594
Lamb Weston Holdings, Inc.....	180,850	18,526,274
Lancaster Colony Corp.....	57,748	10,612,928
# Lifevantage Corp.....	21,105	112,068
* Lifeway Foods, Inc.....	25,136	312,943
Limoneira Co.....	27,386	496,782
* Mama's Creations, Inc.....	9,034	38,937
Mannatech, Inc.....	462	4,274
McCormick & Co., Inc.....	211,272	14,400,300
McCormick & Co., Inc.....	6,660	452,880
Medifast, Inc.....	33,574	1,834,819
# MGP Ingredients, Inc.....	55,633	4,726,023
#* Mission Produce, Inc.....	72,962	728,890
Molson Coors Beverage Co., Class B.....	169,487	10,472,602
Mondelez International, Inc., Class A.....	545,190	41,036,451
* Monster Beverage Corp.....	166,864	9,180,857
* National Beverage Corp.....	155,337	7,182,783
* Natural Alternatives International, Inc.....	16,951	105,266
Natural Grocers by Vitamin Cottage, Inc.....	63,759	953,197
Natural Health Trends Corp.....	16,960	107,526
* Nature's Sunshine Products, Inc.....	50,646	881,747
Nu Skin Enterprises, Inc., Class A.....	119,583	2,219,461
Oil-Dri Corp. of America.....	13,370	868,515
PepsiCo, Inc.....	986,623	166,275,574
* Performance Food Group Co.....	140,615	10,219,898
Philip Morris International, Inc.....	291,355	26,469,602
* Pilgrim's Pride Corp.....	246,556	6,698,927
* Post Holdings, Inc.....	204,060	18,951,052
PriceSmart, Inc.....	71,118	5,406,390
Procter & Gamble Co.....	1,444,958	227,060,700
Reynolds Consumer Products, Inc.....	18,520	503,188

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
CONSUMER STAPLES — (Continued)			
#*	Rocky Mountain Chocolate Factory, Inc.....	12,203	\$ 48,812
	Seaboard Corp.....	1,490	5,368,470
*	Seneca Foods Corp., Class A.....	23,166	1,236,601
*»	Seneca Foods Corp., Class B.....	2,299	128,261
*	Simply Good Foods Co.....	209,209	7,908,100
	SpartanNash Co.....	83,625	1,875,709
	Spectrum Brands Holdings, Inc.....	148,410	11,667,994
*	Sprouts Farmers Market, Inc.....	315,552	15,894,354
	Sysco Corp.....	322,874	26,130,193
	Target Corp.....	430,413	59,861,840
#	Tootsie Roll Industries, Inc.....	91,037	2,966,896
*	TreeHouse Foods, Inc.....	85,803	3,612,306
	Turning Point Brands, Inc.....	26,456	642,616
	Tyson Foods, Inc., Class A.....	317,209	17,370,365
*	U.S. Foods Holding Corp.....	427,399	19,664,628
*	United Natural Foods, Inc.....	159,262	2,374,596
	United-Guardian, Inc.....	4,655	35,750
	Universal Corp.....	55,002	3,187,366
*	USANA Health Sciences, Inc.....	68,390	3,202,020
#	Utz Brands, Inc.....	91,713	1,623,320
	Vector Group Ltd.....	196,366	2,055,952
#	Village Super Market, Inc., Class A.....	28,074	713,922
#*	Vita Coco Co., Inc.....	10,704	210,762
*	Vital Farms, Inc.....	22,960	330,165
#	Walgreens Boots Alliance, Inc.....	312,849	7,061,002
	Walmart, Inc.....	820,620	135,607,455
#	WD-40 Co.....	29,801	7,717,863
#	Weis Markets, Inc.....	64,746	3,933,320
*	Whole Earth Brands, Inc.....	3,012	11,988
*	Willamette Valley Vineyards, Inc.....	6,260	31,989
	WK Kellogg Co.....	85,489	1,110,502
TOTAL CONSUMER STAPLES.....			<u>1,841,978,149</u>
ENERGY — (5.5%)			
	Adams Resources & Energy, Inc.....	7,057	177,625
#*	Amplify Energy Corp.....	93,406	571,645
	Antero Midstream Corp.....	810,238	9,917,313
#*	Antero Resources Corp.....	392,181	8,761,324
#	APA Corp.....	286,880	8,987,950
	Archrock, Inc.....	727,672	11,890,160
	Ardmore Shipping Corp.....	125,062	2,072,277
	Baker Hughes Co.....	403,975	11,513,287
	Barnwell Industries, Inc.....	1,214	3,011
#*	Battalion Oil Corp.....	7,657	52,450
	Berry Corp.....	213,597	1,433,236
*	Bristow Group, Inc.....	49,163	1,296,920
#	Cactus, Inc., Class A.....	90,580	3,844,215
	California Resources Corp.....	155,489	7,413,716
#*	Callon Petroleum Co.....	114,343	3,672,697
#*	Centrus Energy Corp., Class A.....	5,300	266,166
	ChampionX Corp.....	366,543	10,046,944
	Cheniere Energy, Inc.....	138,115	22,649,479
#	Chesapeake Energy Corp.....	206,877	15,952,285
	Chevron Corp.....	1,182,652	174,358,384
	Chord Energy Corp.....	1	154
#	Civitas Resources, Inc.....	1,368	88,660
#*	Clean Energy Fuels Corp.....	655,563	1,933,911
*	CNX Resources Corp.....	605,909	12,239,362
#	Comstock Resources, Inc.....	377,273	2,946,502

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
	1,162,116	\$130,005,917
#	72,607	6,868,622
	56,035	883,672
	1,361,926	33,884,719
#	17,524	193,640
#	98,491	3,322,101
	149,261	4,034,525
	809,240	34,004,265
	495,445	5,509,348
	197,099	30,302,000
*	39,610	674,162
	125,558	4,700,892
*	83,071	1,667,235
*	105,764	5,678,469
	11,862	54,684
#	19,547	148,753
	618,371	7,457,554
	393,661	44,794,685
	67,458	344,710
	408,230	14,451,342
	885,650	9,024,774
#	86,609	485,876
	1,403	21,494
*	145,633	2,563,141
	2,895,033	297,638,343
*	15,966	314,690
	145,763	830,849
*	38,507	579,915
*	148,313	3,074,528
*	55,920	251,640
*	23,699	3,007,403
*	37,787	322,323
	1,092,464	38,946,342
*	472,602	4,442,459
#	181,028	7,288,187
	368,513	51,787,132
	407,621	23,026,510
#*	738	1,565
	86,594	4,644,902
	1,052,842	17,814,087
#	14,776	480,516
*	1,006,305	6,098,208
	377,388	7,845,897
*	9,276	28,477
	273,220	5,633,796
#*	14,869	52,190
	882,648	20,168,507
	424,368	70,275,341
	298,453	16,382,085
	305	3,021
	365,370	14,139,819
#*	20,989	1,775,250
	14,843	538,504
*	45,446	664,421
*	1,988	31,430
#	82,223	2,732,270
*	316,153	2,051,833
#*	21,618	52,099
#	511,900	2,277,955

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
# Northern Oil & Gas, Inc.....	90,880	\$ 3,044,480
NOV, Inc.....	328,390	6,406,889
Occidental Petroleum Corp.....	810,090	46,636,881
* Oceaneering International, Inc.....	215,283	4,473,581
* Oil States International, Inc.....	154,430	952,833
ONEOK, Inc.....	501,921	34,256,108
Overseas Shipholding Group, Inc., Class A.....	234,750	1,431,975
Ovintiv, Inc.....	341,613	14,491,223
* Par Pacific Holdings, Inc.....	125,529	4,593,106
Patterson-UTI Energy, Inc.....	74,752	829,000
PBF Energy, Inc., Class A.....	319,764	16,151,280
Peabody Energy Corp.....	214,442	5,725,601
# Permian Resources Corp.....	562,767	7,586,099
Phillips 66.....	262,444	37,873,294
PHX Minerals, Inc.....	53,842	171,756
Pioneer Natural Resources Co.....	151,418	34,800,399
PrimeEnergy Resources Corp.....	3,139	301,972
* Profire Energy, Inc.....	28,087	43,254
* ProPetro Holding Corp.....	242,495	2,051,508
Range Resources Corp.....	673,611	19,561,663
Ranger Energy Services, Inc.....	26,959	273,903
* REX American Resources Corp.....	52,243	2,162,338
# RPC, Inc.....	460,291	3,364,727
SandRidge Energy, Inc.....	46,447	678,126
Schlumberger NV.....	730,852	35,592,492
Scorpio Tankers, Inc.....	139,897	9,890,718
* SEACOR Marine Holdings, Inc.....	59,104	624,138
* Seadrill Ltd.....	15,863	685,599
Select Water Solutions, Inc.....	221,130	1,718,180
SFL Corp. Ltd.....	367,845	4,476,674
* SilverBow Resources, Inc.....	14,297	379,728
# Sitio Royalties Corp., Class A.....	16,723	356,702
SM Energy Co.....	272,041	10,087,280
* Smart Sand, Inc.....	19,210	35,539
Solaris Oilfield Infrastructure, Inc., Class A.....	89,902	674,265
* Southwestern Energy Co.....	1,873,940	12,086,913
#* Stabilis Solutions, Inc.....	2,409	10,359
* Talos Energy, Inc.....	154,916	2,009,261
Targa Resources Corp.....	310,643	26,392,229
TechnipFMC PLC.....	591,475	11,439,126
* Teekay Corp.....	203,441	1,828,935
Teekay Tankers Ltd., Class A.....	90,656	5,670,533
* TETRA Technologies, Inc.....	61,518	257,760
Texas Pacific Land Corp.....	5,514	8,057,774
#* Tidewater, Inc.....	107,372	7,214,325
# TOP Ships, Inc.....	1,424	19,851
#* Transocean Ltd.....	877,301	4,790,063
* U.S. Silica Holdings, Inc.....	186,506	1,999,344
#* Uranium Energy Corp.....	225,654	1,723,997
* Valaris Ltd.....	70,307	4,349,894
Valero Energy Corp.....	391,824	54,424,354
#* Vital Energy, Inc.....	72,681	3,185,608
# Vitesse Energy, Inc.....	57,236	1,202,528
# W&T Offshore, Inc.....	190,838	580,148
* Weatherford International PLC.....	107,340	9,612,297
Williams Cos., Inc.....	991,951	34,381,022
World Kinect Corp.....	141,970	3,204,263
TOTAL ENERGY.....		<u>1,765,192,642</u>

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (15.5%)		
	65,121	\$ 3,403,875
#*	150,892	589,988
	20,654	806,126
	41,849	6,228,805
*	10,451	174,845
*	240,554	9,744,843
	404,788	34,139,820
	5,995	136,146
	283,316	43,984,809
	643,804	23,614,731
	43,970	1,167,843
#	63,132	1,702,670
*	85,851	1,395,079
	42,245	955,159
*	6,725	77,808
*	100,549	5,551,310
	509,806	102,338,456
	164,262	19,777,145
	509,460	35,412,565
	29,450	1,333,790
	118,473	45,828,911
	201,627	10,008,764
	41,108	2,048,823
	21,821	64,808
#	21,101	446,075
	67,495	20,142,533
	158,216	15,884,886
*	457,069	37,676,198
	57,354	6,967,364
	39,262	989,010
	95,579	22,189,621
	124,800	5,229,120
*	703	1,982
*	10,973	336,542
	204,132	4,288,813
	6,377	216,882
	119,482	20,067,002
	194,273	15,761,368
	17,563	47,420
	117,216	4,004,099
*	39,790	1,380,315
	6,204	126,810
*	400,632	4,390,927
	172,149	10,246,308
*	135,571	7,514,701
#	15,134	354,438
	220,587	3,039,689
	86,390	7,646,379
*	193,948	8,463,891
	3,352,939	114,033,455
#	55,861	3,532,091
	32,466	635,684
	389,555	21,604,720
	100,951	3,061,844
	8,408	101,989
	171,672	7,744,124
	971	27,139
	51,052	553,404
	90,409	2,554,958

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	16,029	\$ 444,805
	64,566	3,007,484
	38,730	1,018,986
	20,708	422,650
	43,221	536,805
*	813,088	312,014,389
	94,287	2,262,888
	651,267	4,597,945
	68,631	53,141,670
	116,421	14,488,593
*	133,150	8,656,081
#*	11,688	111,504
#	2,343	5,858
	122,215	10,246,506
	105,766	3,836,133
	6,793	66,436
*	40,564	507,456
*	52,344	2,709,849
	115,744	2,560,257
	208,687	2,257,993
	328,916	25,510,725
#*	76,459	1,715,740
	15,839	357,169
	1,982	27,728
	33,342	728,189
	9,438	523,809
	220,667	5,874,156
*	2,890	73,204
*»	1,535	27,246
	11,871	814,232
	32,488	1,170,543
*	4,839	97,990
#*	4,641	31,605
	2,752	59,884
	49,877	1,425,485
	244,403	33,072,614
	370,346	2,347,994
	24,443	444,618
#*	752	6,091
	113,265	4,532,865
*	27,181	393,037
#	34,633	1,494,760
	177,022	7,287,996
	747	17,562
	76,244	14,017,459
#*»	4	10,400
	60,792	1,171,462
	29,790	578,522
	6,476	141,112
	717,264	45,130,251
	10,517	489,251
	224,410	54,980,450
	188,721	20,910,287
	941,348	52,875,517
#	19,860	402,562
	24,520	297,673
	468,322	15,314,129
	916	53,632
#	4,294	33,236

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
FINANCIALS — (Continued)			
#*	Citizens, Inc.....	80,221	\$ 224,619
#	City Holding Co.....	38,896	3,975,560
	Civista Bancshares, Inc.....	26,499	452,868
	CME Group, Inc.....	130,742	26,911,933
	CNA Financial Corp.....	31,420	1,384,679
	CNB Financial Corp.....	40,176	857,758
	CNO Financial Group, Inc.....	170,411	4,631,771
*	Coastal Financial Corp.....	26,593	1,061,061
	Codorus Valley Bancorp, Inc.....	23,996	565,586
	Cohen & Co., Inc.....	1,816	13,131
#	Cohen & Steers, Inc.....	131,992	9,294,877
*	Coinbase Global, Inc., Class A.....	19,113	2,450,287
	Colony Bankcorp, Inc.....	29,432	359,953
	Columbia Banking System, Inc.....	78,699	1,586,572
#*	Columbia Financial, Inc.....	84,422	1,517,908
	Comerica, Inc.....	134,556	7,074,954
	Commerce Bancshares, Inc.....	278,385	14,509,426
#	Community Bank System, Inc.....	119,012	5,447,179
	Community Trust Bancorp, Inc.....	48,599	2,016,858
	Community West Bancshares.....	17,906	278,617
	ConnectOne Bancorp, Inc.....	90,795	2,073,758
*	Consumer Portfolio Services, Inc.....	175,197	1,601,301
	Corebridge Financial, Inc.....	161,667	3,907,491
	Crawford & Co., Class A.....	102,954	1,249,862
	Crawford & Co., Class B.....	59,484	700,722
#*	Credit Acceptance Corp.....	43,744	23,668,566
*	CrossFirst Bankshares, Inc.....	54,296	766,660
	Cullen/Frost Bankers, Inc.....	107,552	11,413,418
*	Customers Bancorp, Inc.....	80,900	4,323,296
	CVB Financial Corp.....	255,215	4,279,956
#	Diamond Hill Investment Group, Inc.....	9,696	1,546,803
	Dime Community Bancshares, Inc.....	89,203	2,034,720
	Discover Financial Services.....	383,963	40,515,776
	Donegal Group, Inc., Class A.....	72,659	1,090,612
	Donegal Group, Inc., Class B.....	5,678	81,934
*	Donnelley Financial Solutions, Inc.....	98,704	6,131,492
	Eagle Bancorp Montana, Inc.....	17,152	248,876
	Eagle Bancorp, Inc.....	113,900	2,823,581
	East West Bancorp, Inc.....	247,667	18,032,634
	Eastern Bankshares, Inc.....	32,070	447,697
*	eHealth, Inc.....	65,851	447,787
	Employers Holdings, Inc.....	73,015	3,046,186
	Enact Holdings, Inc.....	5,239	149,259
#*	Encore Capital Group, Inc.....	75,381	3,775,080
*	Enova International, Inc.....	130,591	7,108,068
*	Enstar Group Ltd.....	45,885	12,246,248
	Enterprise Bancorp, Inc.....	24,353	692,112
	Enterprise Financial Services Corp.....	96,688	4,025,121
	Equitable Holdings, Inc.....	499,159	16,317,508
	Equity Bancshares, Inc., Class A.....	38,468	1,263,674
	Erie Indemnity Co., Class A.....	56,755	19,627,582
	Esquire Financial Holdings, Inc.....	17,790	887,009
	ESSA Bancorp, Inc.....	19,001	361,209
	Essent Group Ltd.....	180,712	9,968,074
*	Euronet Worldwide, Inc.....	86,083	8,578,171
	Evans Bancorp, Inc.....	11,247	331,449
	Evercore, Inc., Class A.....	103,357	17,749,498
	Everest Group Ltd.....	54,089	20,822,642
	EVERTEC, Inc.....	158,139	6,350,862

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
#*	EZCORP, Inc., Class A.....	158,564 \$ 1,363,650
#	F&G Annuities & Life, Inc.....	32,157 1,441,920
	FactSet Research Systems, Inc.....	33,298 15,847,184
#	Farmers & Merchants Bancorp, Inc.....	11,118 251,267
	Farmers National Banc Corp.....	55,127 756,342
	FB Financial Corp.....	58,967 2,196,521
	Federal Agricultural Mortgage Corp., Class A.....	2,460 379,258
	Federal Agricultural Mortgage Corp., Class C.....	21,831 4,066,897
	Federated Hermes, Inc.....	265,579 9,284,642
*	FFBW, Inc.....	3,729 50,341
	Fidelity D&D Bancorp, Inc.....	5,497 273,421
	Fidelity National Financial, Inc.....	425,771 21,301,323
	Fidelity National Information Services, Inc.....	268,347 16,707,284
	Fifth Third Bancorp.....	780,570 26,726,717
	Financial Institutions, Inc.....	57,153 1,194,498
#	Finward Bancorp.....	1,450 35,018
*	Finwise Bancorp.....	8,066 111,391
	First American Financial Corp.....	280,431 16,924,011
	First BanCorp.....	714,381 11,915,875
	First Bancorp, Inc.....	30,637 765,925
	First Bancorp/Southern Pines NC.....	99,982 3,455,378
	First Bancshares, Inc.....	49,254 1,252,529
	First Bank.....	52,584 722,504
	First Busey Corp.....	153,236 3,607,175
	First Business Financial Services, Inc.....	26,280 966,316
#	First Capital, Inc.....	6,938 201,965
	First Citizens BancShares, Inc., Class A.....	26,516 40,039,160
	First Commonwealth Financial Corp.....	257,623 3,609,298
	First Community Bankshares, Inc.....	54,654 1,873,539
	First Community Corp.....	15,125 282,837
	First Financial Bancorp.....	266,194 5,968,069
	First Financial Bankshares, Inc.....	218,948 6,837,746
	First Financial Corp.....	28,595 1,127,215
	First Financial Northwest, Inc.....	22,460 468,965
#	First Foundation, Inc.....	130,838 1,245,578
#	First Guaranty Bancshares, Inc.....	6,919 84,896
	First Hawaiian, Inc.....	62,837 1,362,935
	First Horizon Corp.....	481,185 6,852,074
	First Internet Bancorp.....	23,124 762,630
	First Interstate BancSystem, Inc., Class A.....	128,024 3,523,220
	First Merchants Corp.....	98,592 3,333,396
	First Mid Bancshares, Inc.....	41,255 1,298,295
	First National Corp.....	4,665 96,752
	First Northwest Bancorp.....	24,701 359,153
	First of Long Island Corp.....	39,273 472,061
#	First Savings Financial Group, Inc.....	10,533 189,594
#	First U.S. Bancshares, Inc.....	11,301 111,993
	First United Corp.....	18,660 424,328
*	First Western Financial, Inc.....	7,087 120,833
	FirstCash Holdings, Inc.....	104,652 12,010,910
*	Fiserv, Inc.....	218,222 30,959,155
	Five Star Bancorp.....	4,813 114,694
*	FleetCor Technologies, Inc.....	114,547 33,210,612
#	Flushing Financial Corp.....	80,657 1,292,932
*	Flywire Corp.....	100,255 2,142,449
	FNB Corp.....	443,992 5,851,815
#	FNCB Bancorp, Inc.....	19,566 127,179
	Franklin Financial Services Corp.....	4,753 153,617
	Franklin Resources, Inc.....	199,612 5,315,668

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	25,306	\$ 931,767
	307,774	4,798,197
#*	11,600	142,332
*	566,325	3,494,225
	85,286	2,825,525
#	204,722	7,914,553
#	793	5,527
	155,375	20,700,611
	159,563	19,597,528
	169,100	64,936,091
*	1,300	100,360
	37,361	1,946,134
*	85,902	773,977
	3,874	96,850
#*	56,412	643,661
	23,264	709,319
	46,437	5,383,906
	176,330	7,954,246
	76,507	1,281,492
	96,417	12,728,008
	104,649	1,142,767
	503,807	43,811,057
	19,298	486,310
	6,344	123,518
#	23,697	2,124,910
	112,426	3,987,750
#	19,696	137,872
	103,484	919,973
	75,033	1,511,915
*	47,978	134,338
*	65,783	396,014
	296,569	9,338,958
	5,280	976,061
	11,368	252,938
	19,761	786,883
	342,430	8,026,559
	5,228	71,467
	34,482	474,472
	14,545	394,897
	325,051	3,601,565
	112,579	4,146,285
	96,402	1,263,830
#	98,343	11,779,525
	1,813,776	23,089,368
*	18,358	344,029
*	4,514	70,870
	6,461	109,837
	94,963	5,326,475
	54,738	1,392,535
	77,303	3,737,600
	48,222	4,279,702
	274,110	34,902,426
	202,040	10,679,834
*	34,493	710,556
	361,043	5,715,311
	20,606	368,847
	5,034	841,936
	84,312	13,981,459
	56,025	2,805,172

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
James River Group Holdings Ltd.....	52,234	\$ 499,879
Janus Henderson Group PLC.....	203,387	5,849,410
Jefferies Financial Group, Inc.....	477,920	19,480,019
JPMorgan Chase & Co.....	1,819,978	317,331,364
Kearny Financial Corp.....	192,790	1,393,872
Kemper Corp.....	127,683	7,660,980
Kentucky First Federal Bancorp.....	16,790	65,649
KeyCorp.....	789,737	11,474,879
* Kingstone Cos., Inc.....	3,004	9,643
Kinsale Capital Group, Inc.....	24,672	9,808,847
KKR & Co., Inc.....	220,163	19,061,713
* Lake Shore Bancorp, Inc.....	8,295	96,388
Lakeland Bancorp, Inc.....	84,347	1,120,972
# Lakeland Financial Corp.....	75,606	5,062,578
# Landmark Bancorp, Inc.....	13,738	290,696
LCNB Corp.....	28,145	415,702
* LendingClub Corp.....	268,819	2,424,747
* LendingTree, Inc.....	14,968	484,065
Lincoln National Corp.....	268,830	7,379,383
LINKBANCORP, Inc.....	9,312	66,395
Live Oak Bancshares, Inc.....	118,188	4,298,498
Loews Corp.....	300,622	21,903,319
LPL Financial Holdings, Inc.....	131,126	31,364,028
* Luther Burbank Corp.....	14,085	135,216
M&T Bank Corp.....	123,143	17,006,048
Macatawa Bank Corp.....	98,712	1,052,270
Magyar Bancorp, Inc.....	10,743	123,867
#* Maiden Holdings Ltd.....	203,472	358,111
MainStreet Bancshares, Inc.....	3,548	65,709
* Markel Group, Inc.....	14,157	21,199,117
MarketAxess Holdings, Inc.....	26,704	6,022,019
* Marqeta, Inc., Class A.....	449,179	2,699,566
Marsh & McLennan Cos., Inc.....	279,332	54,145,715
Mastercard, Inc., Class A.....	491,951	220,999,148
MBIA, Inc.....	163,316	992,961
Mercantile Bank Corp.....	39,829	1,596,745
Merchants Bancorp.....	23,516	1,028,590
Mercury General Corp.....	68,361	2,737,858
Meridian Corp.....	13,039	157,772
MetLife, Inc.....	319,114	22,120,982
* Metrocity Bankshares, Inc.....	9,098	217,442
* Metropolitan Bank Holding Corp.....	14,626	709,215
MGIC Investment Corp.....	318,419	6,317,433
Mid Penn Bancorp, Inc.....	23,766	508,117
# Middlefield Banc Corp.....	15,418	407,035
Midland States Bancorp, Inc.....	46,860	1,230,544
MidWestOne Financial Group, Inc.....	67,113	1,711,381
Moelis & Co., Class A.....	25,223	1,386,508
Moody's Corp.....	113,811	44,618,464
Morgan Stanley.....	939,887	81,995,742
Morningstar, Inc.....	72,325	20,200,372
* Mr Cooper Group, Inc.....	52,741	3,552,634
MSCI, Inc.....	19,986	11,964,019
# MVB Financial Corp.....	29,989	642,664
Nasdaq, Inc.....	523,164	30,223,184
National Bank Holdings Corp., Class A.....	108,178	3,786,230
National Bankshares, Inc.....	7,777	250,886
National Western Life Group, Inc., Class A.....	5,917	2,863,828
Navient Corp.....	510,368	8,788,537

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	125,585	\$ 4,467,058
*	138,349	3,097,634
	93,672	8,161,641
*	72,884	1,115,854
	365,253	2,363,187
*	24,843	331,902
#*	18,462	130,342
#	35,195	2,737,115
*	215,292	6,872,121
	20,747	1,137,558
	3,142	54,137
	190,287	15,154,457
	133,855	1,610,276
	16,807	849,258
	274,599	3,396,790
	10,571	289,540
	15,008	390,958
	115,395	1,988,256
#*	14,972	433,140
	152,842	5,620,000
	9,760	234,728
	432,456	7,122,550
#	7,052	127,077
	628,136	17,612,933
	81,994	1,116,758
	142,113	6,764,579
	14,529	158,511
*	152,736	1,121,082
*	9,200	33,856
	16,285	608,733
#*	179	793
	1,169	56,743
	43,001	1,311,530
	24,031	665,178
*	299,741	3,752,757
	122,638	3,111,326
*	36,065	2,159,212
#	39,173	5,119,128
	28,796	533,014
	8,118	111,298
	124,521	6,447,697
#*	5,433	22,927
*	61,810	980,307
*	232,129	1,086,364
*	205,579	12,612,272
#*	106,371	1,582,800
	23,637	395,920
	45,735	1,261,371
	17,659	380,728
	74,341	6,484,022
	17,616	512,449
	92,583	2,712,682
	8,101	354,095
	133,923	11,836,115
*	28,260	275,535
	47,791	8,291,261
#	29,090	2,797,585
	13,751	485,135
	200,864	30,372,645

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* Ponce Financial Group, Inc.....	35,668	\$ 323,152
Popular, Inc.....	211,645	18,085,065
* PRA Group, Inc.....	145,201	3,306,227
Preferred Bank.....	44,080	3,166,707
Premier Financial Corp.....	81,399	1,700,425
Primerica, Inc.....	149,337	34,968,752
Primis Financial Corp.....	64,810	855,492
Princeton Bancorp, Inc.....	15,033	490,978
Principal Financial Group, Inc.....	285,996	22,622,284
ProAssurance Corp.....	95,599	1,286,763
#* PROG Holdings, Inc.....	137,016	4,198,170
Progressive Corp.....	142,919	25,475,312
Prosperity Bancshares, Inc.....	182,776	11,681,214
* Provident Bancorp, Inc.....	27,797	302,153
Provident Financial Holdings, Inc.....	18,377	277,493
Provident Financial Services, Inc.....	179,713	2,974,250
Prudential Financial, Inc.....	275,942	28,954,594
QCR Holdings, Inc.....	49,773	2,907,241
Radian Group, Inc.....	188,962	5,476,119
Raymond James Financial, Inc.....	272,319	30,004,107
RBB Bancorp.....	46,435	821,435
Red River Bancshares, Inc.....	2,520	129,049
Regional Management Corp.....	27,643	673,936
Regions Financial Corp.....	1,012,946	18,911,702
Reinsurance Group of America, Inc.....	94,766	16,478,860
* Remitly Global, Inc.....	28,219	483,674
RenaissanceRe Holdings Ltd.....	85,190	19,494,028
Renasant Corp.....	117,895	3,729,019
* Repay Holdings Corp.....	143,923	1,128,356
Republic Bancorp, Inc., Class A.....	45,364	2,322,183
#* Rhinebeck Bancorp, Inc.....	4,626	40,801
Richmond Mutual Bancorp, Inc.....	8,215	94,637
Riverview Bancorp, Inc.....	48,919	268,565
RLI Corp.....	99,196	13,527,359
* Robinhood Markets, Inc., Class A.....	304,215	3,267,269
* Rocket Cos., Inc., Class A.....	16,585	204,161
S&P Global, Inc.....	106,122	47,579,799
S&T Bancorp, Inc.....	103,342	3,445,422
Safety Insurance Group, Inc.....	43,985	3,664,390
Sandy Spring Bancorp, Inc.....	97,879	2,386,290
SB Financial Group, Inc.....	17,623	269,984
Seacoast Banking Corp. of Florida.....	76,580	1,880,805
* Security National Financial Corp., Class A.....	42,854	335,547
SEI Investments Co.....	277,051	17,520,705
Selective Insurance Group, Inc.....	150,848	15,817,921
# ServisFirst Bancshares, Inc.....	135,057	9,067,727
#* Shift4 Payments, Inc., Class A.....	58,483	4,199,664
Shore Bancshares, Inc.....	61,060	790,116
* Siebert Financial Corp.....	2,656	4,436
Sierra Bancorp.....	40,811	846,828
Silvercrest Asset Management Group, Inc., Class A.....	27,562	459,734
Simmons First National Corp., Class A.....	184,412	3,505,672
* SiriusPoint Ltd.....	400,172	4,722,030
SLM Corp.....	1,050,366	20,881,276
SmartFinancial, Inc.....	23,741	552,216
#* SoFi Technologies, Inc.....	65,611	513,734
Sound Financial Bancorp, Inc.....	5,599	220,657
South Plains Financial, Inc.....	5,858	158,635
* Southern First Bancshares, Inc.....	17,685	663,011

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	16,218	\$ 707,267
	4,600	117,576
#	77,136	2,414,357
#	107,413	8,926,020
	238,969	17,652,640
	56,727	1,419,877
	45,070	1,507,591
#*	42,148	228,021
#	82,168	5,066,479
	201,037	14,665,649
#	78,679	3,911,920
*	72,244	4,750,043
	30,337	858,234
	14,814	174,213
	872,333	33,907,584
	241,585	9,098,091
	209,783	22,750,966
	22,603	242,756
*	116,262	7,091,982
#	316,921	4,221,388
*	2,926	55,594
	21,107	590,363
	128,893	2,439,944
#*	98,969	1,758,679
#	34,574	1,707,610
	100,412	2,822,581
	20,578	1,962,935
	282,450	59,698,632
	81,728	2,970,813
*	89,285	6,307,985
	562,697	20,853,551
#*	1,537	41,806
	45,792	1,323,389
	116,750	3,151,082
	884,794	36,754,343
#	9,655	28,193
	109,534	9,036,555
*»	5,450	55
	2,439	73,097
#	11,080	133,403
#	6,375	121,826
	570,059	20,436,615
	164,519	4,497,949
	76,377	1,711,609
	38,322	308,492
	26,049	713,482
	132,684	2,205,208
	88,839	1,886,940
	305,773	14,781,067
*	6,071	73,641
*	5,463	9,123
#	17,556	117,625
	569,738	5,480,880
#	11,063	493,410
#*	14,428	227,241
	108,640	2,282,526
	25,329	854,347
	806	26,606
	140,453	2,358,206

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	23,333	\$ 5,509,155
#	909,954	248,654,030
	246,373	17,830,014
	275,057	22,521,667
	185,491	5,386,659
	110,689	10,691,451
	50,857	1,414,333
	80,029	1,064,386
	442,677	21,903,658
	1,742,572	87,442,263
	144,837	4,249,518
	46,462	873,950
	59,213	2,825,644
	217,940	13,939,442
	68,653	584,237
	597,017	7,504,504
	29,913	367,930
*	58,689	11,995,445
	7,435	11,717,337
	101,246	24,936,890
	148,577	14,408,997
#	282,552	1,912,877
#*	27,449	3,604,328
	129,464	5,762,443
	2,157	28,688
	250,120	10,480,028
		<u>4,988,931,681</u>
TOTAL FINANCIALS.....		
HEALTH CARE — (10.7%)		
#*	77,582	3,232,842
#*	17,885	91,929
#*	42,674	736,126
	654,730	74,082,699
	1,169,550	192,274,020
#*	8,197	26,312
*	256,446	21,064,474
*	176,705	2,000,301
#*	212,288	549,826
#††	448,234	121,023
*	5,118	16,275
#*	121,822	879,555
#*	305,338	1,120,590
*	40,129	3,475,171
*	121,696	631,602
#††	19,543	19,348
	144,563	18,807,646
*	59,440	421,430
#*	42,154	248,287
*	113,177	2,560,064
#*	4,136	21,011
††	26,553	143,652
*	6,743	40,188
*	22,011	5,883,981
*	167,969	4,543,561
#*	136,559	480,688
*	21,324	3,687,133
*	19,427	516,952
*	3,958	10,568
	365,932	114,997,790

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* AMN Healthcare Services, Inc.....	162,758	\$12,045,720
* Amneal Pharmaceuticals, Inc.....	42,010	224,753
* AN2 Therapeutics, Inc.....	756	14,591
* AngioDynamics, Inc.....	52,124	307,532
* ANI Pharmaceuticals, Inc.....	37,414	2,088,449
* Anika Therapeutics, Inc.....	39,734	934,544
* Anixa Biosciences, Inc.....	7,188	32,634
* Annexon, Inc.....	3,179	13,209
#* Apellis Pharmaceuticals, Inc.....	9,532	603,280
#* Apollo Medical Holdings, Inc.....	19,491	677,312
#* Aprea Therapeutics, Inc.....	168	869
* Apyx Medical Corp.....	30,828	69,055
#* Arcturus Therapeutics Holdings, Inc.....	60,238	1,986,047
* Arcus Biosciences, Inc.....	152,520	2,309,153
#* ARS Pharmaceuticals, Inc.....	8,585	53,313
#* Artivion, Inc.....	129,202	2,160,257
#* Arvinas, Inc.....	62,812	2,606,698
* Astria Therapeutics, Inc.....	4,187	54,557
* Atea Pharmaceuticals, Inc.....	13,600	56,576
* Athira Pharma, Inc.....	27,710	87,841
* AtriCure, Inc.....	93,409	3,181,511
# Atrion Corp.....	4,902	1,666,680
* Aura Biosciences, Inc.....	8,030	61,831
* Avanos Medical, Inc.....	136,485	2,619,147
* Avantor, Inc.....	257,602	5,922,270
#* Avid Bioservices, Inc.....	142,813	966,844
#* Avidity Biosciences, Inc.....	162,328	1,985,271
* Axogen, Inc.....	74,332	718,790
* Axonics, Inc.....	1,008	68,423
* Azenta, Inc.....	80,529	5,250,491
* Baxter International, Inc.....	209,974	8,123,894
#* Beam Therapeutics, Inc.....	62,745	1,530,978
* Becton Dickinson & Co.....	85,776	20,484,167
* Biogen, Inc.....	101,723	25,090,995
#* BioLife Solutions, Inc.....	113,940	1,936,980
* BioMarin Pharmaceutical, Inc.....	68,115	5,999,569
* Bio-Rad Laboratories, Inc., Class A.....	24,553	7,878,812
#* Biote Corp., Class A.....	17,763	67,322
* Bio-Techne Corp.....	113,600	7,988,352
* Bioventus, Inc., Class A.....	1,485	6,445
* Black Diamond Therapeutics, Inc.....	6,882	26,427
* Boston Scientific Corp.....	348,414	22,040,670
* Bristol-Myers Squibb Co.....	1,422,124	69,499,200
#* Brookdale Senior Living, Inc.....	463,531	2,535,515
* Bruker Corp.....	251,344	17,973,609
* C4 Therapeutics, Inc.....	39,608	244,777
* Cardinal Health, Inc.....	250,278	27,327,855
* CareDx, Inc.....	94,045	805,025
* Caribou Biosciences, Inc.....	89,438	548,255
* Castle Biosciences, Inc.....	50,708	1,170,341
* Catalent, Inc.....	191,872	9,908,270
* Catalyst Pharmaceuticals, Inc.....	81,892	1,179,245
* Cencora, Inc.....	188,916	43,956,975
* Centene Corp.....	375,289	28,263,015
#* Century Therapeutics, Inc.....	5,939	25,419
#* Certara, Inc.....	148,051	2,392,504
* Charles River Laboratories International, Inc.....	60,976	13,187,889
* Chemed Corp.....	34,442	20,416,873
†† Chinook Therapeutics, Inc.....	21,057	6,107

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
	242,211	\$ 72,893,400
*	74,006	327,847
#*	85,653	2,823,123
*	221,773	813,907
*	20,040	203,005
#	61,088	5,840,013
††	32,675	510,057
	41,817	15,598,996
*	185,708	3,918,439
*	43,650	10,272,591
#*	17,032	621,327
#*	122,027	7,681,600
*	100,553	2,136,751
*	74,000	1,073,740
#*	23,531	62,122
*	11,043	167,191
*	30,771	64,004
	680,040	50,574,575
*	47,933	1,126,905
#*	17,341	130,925
#*	47,088	3,678,985
	248,161	59,536,305
*	258,690	27,979,910
*	35,352	532,048
*	169,578	2,428,357
#*	171,500	1,457,750
*	124,859	1,998,993
	209,060	7,264,835
*	49,522	6,009,495
	1,025	19,475
#*	91,553	2,467,353
*	234,535	3,030,192
*	73,843	1,580,240
*	19,505	114,299
#	3,422	15,365
*	17,362	309,564
#*	192,609	1,354,041
*	102,426	8,037,368
*	732,230	10,793,070
*	13,044	131,092
	160,699	79,295,315
	496,304	320,418,825
	2,336	10,278
	88,675	1,519,889
#*	61,192	102,191
#*	25,390	308,488
	291,251	20,690,471
*	88,946	897,465
*	115,679	6,790,357
	109,141	12,356,944
*	388,140	9,121,290
#*	3,133	13,503
#*	154,372	194,509
*	9,052	266,219
*	64,687	4,230,530
*	7,800	16,770
*	292,447	6,363,647
*	29,709	183,007
*	21,533	421,185

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Forian, Inc.....	4,603	\$ 12,382
* Fortrea Holdings, Inc.....	114,141	3,533,805
#* Fulcrum Therapeutics, Inc.....	64,923	468,744
#* Fulgent Genetics, Inc.....	71,957	1,769,423
#* Gain Therapeutics, Inc.....	10,218	39,544
* GE HealthCare Technologies, Inc.....	247,084	18,126,082
* Generation Bio Co.....	39,919	75,048
* Gilead Sciences, Inc.....	711,498	55,681,833
#* Glaukos Corp.....	50,606	4,505,452
* Globus Medical, Inc., Class A.....	233,517	12,327,362
#* GoodRx Holdings, Inc., Class A.....	133,177	799,062
* Graphite Bio, Inc.....	3,181	8,652
* Gritstone bio, Inc.....	8,331	19,911
* Haemonetics Corp.....	109,830	8,397,602
* Halozyme Therapeutics, Inc.....	116,320	3,937,432
* Harmony Biosciences Holdings, Inc.....	81,629	2,574,579
#* Harvard Bioscience, Inc.....	201,593	887,009
* HCA Healthcare, Inc.....	64,579	19,690,137
* Health Catalyst, Inc.....	123,867	1,210,181
* HealthEquity, Inc.....	93,291	7,050,934
* HealthStream, Inc.....	87,056	2,317,431
#* Henry Schein, Inc.....	175,487	13,133,447
* HilleVax, Inc.....	3,935	55,759
* Hims & Hers Health, Inc.....	269,719	2,314,189
* Hologic, Inc.....	343,658	25,581,902
* Humana, Inc.....	80,613	30,476,551
* ICU Medical, Inc.....	7,492	685,743
* Ideaya Biosciences, Inc.....	103,077	4,486,942
* IDEXX Laboratories, Inc.....	59,839	30,821,872
* Illumina, Inc.....	17,609	2,518,263
#†† IMARA, Inc.....	6,186	371
* ImmuCell Corp.....	6,242	33,145
#* Immunovant, Inc.....	5,958	216,931
#* Inari Medical, Inc.....	32,571	1,854,918
* Incyte Corp.....	61,966	3,641,742
#* InfuSystem Holdings, Inc.....	40,643	375,135
#* Innoviva, Inc.....	151,135	2,448,387
* Inogen, Inc.....	37,638	267,794
#* Inotiv, Inc.....	4,911	16,255
* Inozyme Pharma, Inc.....	12,287	67,578
* Insulet Corp.....	8,002	1,527,342
* Integer Holdings Corp.....	76,394	7,740,240
* Integra LifeSciences Holdings Corp.....	148,087	5,945,693
* Intellia Therapeutics, Inc.....	146,715	3,494,751
* Intra-Cellular Therapies, Inc.....	6,281	422,963
* Intuitive Surgical, Inc.....	34,449	13,029,301
* Iovance Biotherapeutics, Inc.....	140,990	1,089,853
* IQVIA Holdings, Inc.....	199,539	41,550,006
* iRadimed Corp.....	6,240	258,398
* iTeos Therapeutics, Inc.....	65,800	654,710
* Jazz Pharmaceuticals PLC.....	44,347	5,442,264
* Johnson & Johnson.....	1,684,019	267,590,619
#* Joint Corp.....	40,213	392,479
#* KalVista Pharmaceuticals, Inc.....	58,426	921,378
* Kewaunee Scientific Corp.....	6,314	181,275
#* Kiniksa Pharmaceuticals Ltd., Class A.....	12,135	213,940
#* KORU Medical Systems, Inc.....	5,740	11,939
#* Krystal Biotech, Inc.....	19,463	2,165,259
* Kura Oncology, Inc.....	142,666	2,873,293

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Kymera Therapeutics, Inc.....	83,380	\$ 2,733,196
Laboratory Corp. of America Holdings.....	114,141	25,373,544
#* Lantern Pharma, Inc.....	5,454	23,016
* Lantheus Holdings, Inc.....	147,478	7,658,533
* Larimar Therapeutics, Inc.....	4,948	28,649
# LeMaitre Vascular, Inc.....	54,694	3,174,440
* LENSAR, Inc.....	35,748	126,905
#* LifeStance Health Group, Inc.....	11,354	67,897
* Ligand Pharmaceuticals, Inc.....	37,819	2,764,569
#* Lipocine, Inc.....	32	125
* LivaNova PLC.....	74,203	3,612,202
#* Longboard Pharmaceuticals, Inc.....	1,115	23,683
* Lumos Pharma, Inc.....	2,606	7,349
* Lyra Therapeutics, Inc.....	6,380	29,029
* MacroGenics, Inc.....	38,354	548,462
* Maravai LifeSciences Holdings, Inc., Class A.....	222,242	1,289,004
#* Masimo Corp.....	49,672	6,404,708
* MaxCyte, Inc.....	65,771	334,774
McKesson Corp.....	36,699	18,345,463
#* MediciNova, Inc.....	34,670	48,885
#* Medpace Holdings, Inc.....	64,490	18,803,994
Medtronic PLC.....	420,257	36,789,298
* MeiraGTx Holdings PLC.....	19,699	119,573
* Merck & Co., Inc.....	808,550	97,656,669
* Merit Medical Systems, Inc.....	123,628	9,680,072
#* Merrimack Pharmaceuticals, Inc.....	34,774	465,972
Mesa Laboratories, Inc.....	10,988	1,006,721
* Mettler-Toledo International, Inc.....	15,443	18,488,205
* MiMedx Group, Inc.....	11,783	91,200
>> Mirati Therapeutics, Inc.....	32,564	22,795
* Moderna, Inc.....	79,211	8,004,272
#* ModivCare, Inc.....	17,320	688,816
* Molina Healthcare, Inc.....	80,792	28,797,500
#* Monte Rosa Therapeutics, Inc.....	8,745	46,305
* Myriad Genetics, Inc.....	286,928	6,137,390
* Natera, Inc.....	9,785	645,223
National HealthCare Corp.....	39,171	3,644,470
# National Research Corp.....	41,021	1,616,227
* Nautilus Biotechnology, Inc.....	59,843	166,364
* NeoGenomics, Inc.....	235,195	3,492,646
*, >> Neoleukin Therapeutics, Inc.....	1,526	0
* Neurocrine Biosciences, Inc.....	42,269	5,907,938
# Neurogene, Inc.....	381	11,491
* Neuronetics, Inc.....	40,239	136,813
#* Nevro Corp.....	53,878	892,220
#* Nurix Therapeutics, Inc.....	118,866	939,041
#* Nuvalent, Inc., Class A.....	15,235	1,145,215
#* Olema Pharmaceuticals, Inc.....	140,919	1,837,584
* OmniAb, Inc.....	233,513	1,354,375
*, >> OmniAb, Inc.....	13,783	0
*, >> OmniAb, Inc.....	13,783	0
* Omnicell, Inc.....	79,317	2,551,628
# Oncocyte Corp.....	447	1,386
#†† Opiant Pharmaceuticals, Inc.....	5,178	621
#* OptimizeRx Corp.....	28,070	396,348
* Option Care Health, Inc.....	124,036	3,874,885
#* Oragenics, Inc.....	2,075	4,772
* OraSure Technologies, Inc.....	223,619	1,648,072
* Organogenesis Holdings, Inc.....	39,943	131,812

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
	187,465	\$ 3,121,292
* Organon & Co.....	7,990	87,810
* ORIC Pharmaceuticals, Inc.....	53,315	1,392,588
#* OrthoPediatrics Corp.....	11,406	34,674
#* Outset Medical, Inc.....	23,124	89,490
* Ovid therapeutics, Inc.....	229,124	4,516,034
* Owens & Minor, Inc.....	75,359	490,587
#* Pacific Biosciences of California, Inc.....	91,692	2,988,242
* Pacira BioSciences, Inc.....	15,572	197,453
#* Paragon 28, Inc.....	119,424	3,566,001
Patterson Cos., Inc.....	458,319	737,894
#*†† PDL BioPharma, Inc.....	200,858	1,880,031
* Pediatrix Medical Group, Inc.....	61,700	926,117
* Pennant Group, Inc.....	9,215	2,323,931
* Penumbra, Inc.....	352,166	11,297,485
* Perrigo Co. PLC.....	56,731	1,019,456
* PetIQ, Inc.....	3,025,404	81,927,940
Pfizer, Inc.....	4,744	10,389
#* PharmaCyte Biotech, Inc.....	50,949	550,759
Phibro Animal Health Corp., Class A.....	29,301	525,074
#* Pliant Therapeutics, Inc.....	13,810	24,306
* PMV Pharmaceuticals, Inc.....	28,398	97,689
#* Poseida Therapeutics, Inc.....	511	22,295
# Praxis Precision Medicines, Inc.....	617	1,894
#* Predictive Oncology, Inc.....	267,609	5,785,707
Premier, Inc., Class A.....	142,014	8,739,542
* Prestige Consumer Healthcare, Inc.....	10,571	213,111
* Privia Health Group, Inc.....	6,861	148,884
#* Pro-Dex, Inc.....	28,120	1,071,091
* Progyny, Inc.....	7,568	24,218
# Psychemedics Corp.....	9,918	46,615
* Puma Biotechnology, Inc.....	67,491	1,490,876
* Quanterix Corp.....	151,722	19,485,656
* Quest Diagnostics, Inc.....	43,313	2,967,374
* QuidelOrtho Corp.....	194,889	1,995,663
* R1 RCM, Inc.....	139,975	5,174,876
* RadNet, Inc.....	2,892	71,577
#* RAPT Therapeutics, Inc.....	62,891	591,804
#* Recursion Pharmaceuticals, Inc., Class A.....	58,022	54,701,981
* Regeneron Pharmaceuticals, Inc.....	101,328	1,248,361
* REGENXBIO, Inc.....	196,428	1,816,959
#* Relay Therapeutics, Inc.....	1,049	6,860
#* Repare Therapeutics, Inc.....	45,396	8,598,002
* Repligen Corp.....	148,915	1,155,580
* Replimune Group, Inc.....	101,037	19,217,237
ResMed, Inc.....	127,578	13,673,810
* Revvity, Inc.....	1,100	31,603
* Rocket Pharmaceuticals, Inc.....	91,063	2,585,279
* Royalty Pharma PLC, Class A.....	138,666	3,555,396
* Sage Therapeutics, Inc.....	9,273	50,909
#* Sana Biotechnology, Inc.....	27,558	3,279,126
* Sarepta Therapeutics, Inc.....	477,430	12,408,406
Select Medical Holdings Corp.....	325	14,394
#* Semler Scientific, Inc.....	22,487	73,083
#* Sensus Healthcare, Inc.....	3,612	25,284
* Sera Prognostics, Inc., Class A.....	2,015	19,022
#* Shattuck Labs, Inc.....	2,064	466,980
* Shockwave Medical, Inc.....	31,914	644,982
* SI-BONE, Inc.....	134,304	655,404
# SIGA Technologies, Inc.....		

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
# Simulations Plus, Inc.....	29,366	\$ 1,112,971
* Soleno Therapeutics, Inc.....	4,635	214,832
* Solid Biosciences, Inc.....	5,023	34,608
#* Sotera Health Co.....	169,014	2,487,886
* SpringWorks Therapeutics, Inc.....	18,631	822,186
* Spruce Biosciences, Inc.....	4,185	15,317
#* STAAR Surgical Co.....	35,465	993,375
* Standard BioTools, Inc.....	97,341	220,964
*†† Steadymed Ltd.....	10,116	0
STERIS PLC.....	97,004	21,239,026
#* Stoke Therapeutics, Inc.....	14,364	69,522
Stryker Corp.....	83,305	27,947,161
* Supernus Pharmaceuticals, Inc.....	111,601	3,089,116
#* Surgery Partners, Inc.....	195,512	6,000,263
* Surmodics, Inc.....	38,572	1,358,120
* Sutro Biopharma, Inc.....	118,367	513,713
* Tactile Systems Technology, Inc.....	44,601	676,597
#* Tango Therapeutics, Inc.....	5,112	60,066
* Taro Pharmaceutical Industries Ltd.....	77,682	3,344,210
#* Tarsus Pharmaceuticals, Inc.....	16,830	458,449
* Teladoc Health, Inc.....	202,903	3,942,405
# Teleflex, Inc.....	32,713	7,943,698
* Tenet Healthcare Corp.....	208,668	17,265,190
#* Terns Pharmaceuticals, Inc.....	15,567	80,637
#* TherapeuticsMD, Inc.....	6,639	15,004
Thermo Fisher Scientific, Inc.....	147,912	79,721,610
#* Twist Bioscience Corp.....	156,655	5,075,622
# U.S. Physical Therapy, Inc.....	26,116	2,409,462
* UFP Technologies, Inc.....	20,152	3,395,814
* United Therapeutics Corp.....	82,607	17,742,331
UnitedHealth Group, Inc.....	377,517	193,190,550
Universal Health Services, Inc., Class B.....	126,472	20,085,018
Utah Medical Products, Inc.....	8,679	687,464
* Vanda Pharmaceuticals, Inc.....	127,928	460,541
* Varex Imaging Corp.....	118,473	2,282,975
* Veeva Systems, Inc., Class A.....	32,201	6,678,809
* Veracyte, Inc.....	60,196	1,506,104
* Veradigm, Inc.....	144,846	1,322,444
# Verastem, Inc.....	2,650	31,137
* Vericel Corp.....	43,760	1,880,805
* Vertex Pharmaceuticals, Inc.....	91,424	39,621,333
#* Verve Therapeutics, Inc.....	14,412	155,938
Viatis, Inc.....	509,464	5,996,391
* Vir Biotechnology, Inc.....	17,774	167,076
* Voyager Therapeutics, Inc.....	47,321	344,024
* Waters Corp.....	51,835	16,468,498
* Werewolf Therapeutics, Inc.....	21,877	101,291
West Pharmaceutical Services, Inc.....	43,427	16,199,574
#* XBiotech, Inc.....	9,859	45,253
* Xencor, Inc.....	131,835	2,465,314
#* XOMA Corp.....	1,135	22,666
#* Y-mAbs Therapeutics, Inc.....	2,287	29,251
* Zentalis Pharmaceuticals, Inc.....	44,048	521,969
Zimmer Biomet Holdings, Inc.....	131,131	16,470,054
* Zimvie, Inc.....	28,310	494,859
Zoetis, Inc.....	218,429	41,023,150
TOTAL HEALTH CARE.....		<u>3,434,943,619</u>

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (14.7%)		
#*	3D Systems Corp.....	176,329 \$ 844,616
	3M Co.....	296,322 27,957,981
	A O Smith Corp.....	289,050 22,433,170
	AAON, Inc.....	159,282 11,175,225
*	AAR Corp.....	98,643 5,999,467
	ABM Industries, Inc.....	170,203 6,942,580
	ACCO Brands Corp.....	285,335 1,734,837
	Acme United Corp.....	7,309 349,955
	Acuity Brands, Inc.....	61,248 14,586,824
*	ACV Auctions, Inc., Class A.....	85,695 1,111,464
	Advanced Drainage Systems, Inc.....	120,583 15,726,435
	AECOM.....	187,871 16,568,343
#*	AeroVironment, Inc.....	50,092 6,043,099
*	AerSale Corp.....	7,370 68,541
	AGCO Corp.....	199,026 24,346,851
	Air Lease Corp.....	215,963 9,029,413
#*	Air T, Inc.....	6,373 105,856
*	Air Transport Services Group, Inc.....	146,975 2,276,643
	Alamo Group, Inc.....	29,471 6,256,104
*	Alaska Air Group, Inc.....	237,302 8,502,531
	Albany International Corp., Class A.....	84,031 7,471,196
*	Alight, Inc., Class A.....	125,692 1,121,173
	Allegiant Travel Co.....	28,855 2,262,232
	Allegion PLC.....	160,684 19,907,141
	Allient, Inc.....	57,514 1,602,340
	Allison Transmission Holdings, Inc.....	292,373 17,700,261
*	Alpha Pro Tech Ltd.....	28,782 145,637
	Alta Equipment Group, Inc.....	3,877 41,484
#*	Ameresco, Inc., Class A.....	74,961 1,531,453
#*	American Airlines Group, Inc.....	242,596 3,452,141
#*	American Superconductor Corp.....	52,439 576,829
*	American Woodmark Corp.....	52,758 4,815,750
	AMETEK, Inc.....	221,158 35,838,654
*	API Group Corp.....	62,898 1,982,545
	Apogee Enterprises, Inc.....	62,269 3,288,426
	Applied Industrial Technologies, Inc.....	103,009 18,176,968
	ARC Document Solutions, Inc.....	5,045 14,883
	ArcBest Corp.....	44,062 5,249,106
	Arcosa, Inc.....	128,638 10,069,783
	Argan, Inc.....	55,995 2,482,258
#	Aris Water Solutions, Inc., Class A.....	17,549 152,676
	Armstrong World Industries, Inc.....	109,506 10,864,090
#*	Array Technologies, Inc.....	201,620 2,669,449
*	Art's-Way Manufacturing Co., Inc.....	3,357 6,882
*	ASGN, Inc.....	158,430 14,705,473
	Astec Industries, Inc.....	52,196 1,858,178
*	Astronics Corp.....	62,803 1,061,999
*	Astronics Corp., Class B.....	37,287 630,896
#*	Asure Software, Inc.....	20,330 179,717
#*	Atkore, Inc.....	163,382 24,920,656
	Automatic Data Processing, Inc.....	302,104 74,251,121
*	Avalon Holdings Corp., Class A.....	2,600 5,668
	Avis Budget Group, Inc.....	49,336 8,076,797
*	Axon Enterprise, Inc.....	20,530 5,113,202
*	AZEK Co., Inc.....	150,178 5,790,864
	AZZ, Inc.....	63,501 3,965,637
	Barnes Group, Inc.....	108,149 3,580,813
	Barrett Business Services, Inc.....	19,697 2,211,382
*	Beacon Roofing Supply, Inc.....	200,218 16,596,070

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	23,481	\$ 239,506
#*	25,638	76,401
*	9,378	273,181
*	10,551	1,216,952
*	124,648	26,305,714
	108,436	14,688,741
	196,804	27,704,099
*	779	24,468
	108,218	6,517,970
*	11,932	106,553
	108,700	8,787,308
	141,171	28,827,118
*	4,684	10,961
*	259,007	44,997,286
	193,548	15,770,291
#*	5,301	37,213
*	59,078	20,306,881
	26,622	481,326
	7,523	255,707
	73,531	23,107,852
	854,909	46,772,071
	426,704	128,143,478
*	155,483	9,898,048
*	98,773	1,909,282
	157,233	13,221,723
	653	11,669
*	37,093	2,790,135
	53,406	32,287,665
	27,472	609,878
#*	151,967	1,358,585
*	152,293	25,579,132
	76,555	2,991,004
	83,864	18,237,904
*	85,531	555,096
	9,138	220,409
#	158,296	14,067,766
*	4,502	34,755
*	423,444	1,524,398
*	96,395	4,385,972
	39,950	3,837,597
*	304,941	14,649,366
*	4,753	196,346
#††	5,301	6,997
	380,919	4,079,642
	38,654	1,868,534
*,,	27,297	73,702
	23,082	2,475,314
	121,168	15,038,160
	94,123	4,735,328
	50,720	10,730,830
	1,970,218	70,336,783
	177,336	42,436,505
	112,805	25,107,009
*	8,943	58,487
*	58,412	475,474
#*	53,959	3,751,230
	217,159	85,469,439
	813,813	31,852,641
	52,878	999,923

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
INDUSTRIALS — (Continued)			
#*	Distribution Solutions Group, Inc.....	52,729	\$ 1,683,110
*	DLH Holdings Corp.....	24,977	392,139
*	DNOW, Inc.....	146,557	1,478,760
	Donaldson Co., Inc.....	254,309	16,425,818
	Douglas Dynamics, Inc.....	90,891	2,285,909
	Dover Corp.....	158,603	23,755,557
*	Driven Brands Holdings, Inc.....	19,314	253,207
*	Ducommun, Inc.....	33,021	1,629,586
	Dun & Bradstreet Holdings, Inc.....	134,203	1,555,413
*	DXP Enterprises, Inc.....	46,256	1,490,368
*	Dycom Industries, Inc.....	89,317	9,976,709
#	Eagle Bulk Shipping, Inc.....	24,247	1,336,737
	Eastern Co.....	16,755	412,005
	Eaton Corp. PLC.....	180,991	44,538,265
	EMCOR Group, Inc.....	141,748	32,334,136
	Emerson Electric Co.....	247,271	22,682,169
#	Encore Wire Corp.....	55,010	12,404,755
*	Energy Recovery, Inc.....	32,086	497,654
	Enerpac Tool Group Corp.....	140,169	4,377,478
	EnerSys.....	104,077	9,946,639
	Ennis, Inc.....	77,526	1,579,205
	Enpro, Inc.....	52,642	7,863,662
*	Enviri Corp.....	236,863	2,039,390
	Equifax, Inc.....	64,068	15,654,375
	Esab Corp.....	98,094	8,435,103
	ESCO Technologies, Inc.....	65,644	6,687,154
	Espey Mfg. & Electronics Corp.....	4,614	101,508
	EVI Industries, Inc.....	1,292	29,832
*	ExlService Holdings, Inc.....	305,288	9,549,409
	Expeditors International of Washington, Inc.....	214,437	27,089,826
	Exponent, Inc.....	99,063	8,736,366
	Fastenal Co.....	537,333	36,662,231
	Federal Signal Corp.....	166,270	12,799,465
	FedEx Corp.....	192,028	46,334,436
	Ferguson PLC.....	184,709	34,699,433
	First Advantage Corp.....	5,010	82,014
	Flowserve Corp.....	125,641	5,016,845
#*	Fluence Energy, Inc.....	30,610	608,221
*	Fluor Corp.....	148,436	5,597,522
#*	Flux Power Holdings, Inc.....	3,590	16,442
*	Forrester Research, Inc.....	49,116	1,251,476
	Fortive Corp.....	253,056	19,783,918
	Fortune Brands Innovations, Inc.....	287,782	22,329,005
	Forward Air Corp.....	70,426	3,121,985
*	Franklin Covey Co.....	40,070	1,620,431
	Franklin Electric Co., Inc.....	118,930	11,210,342
*	FreightCar America, Inc.....	8,587	24,473
	FTAI Infrastructure, Inc.....	9,240	39,362
*	FTI Consulting, Inc.....	87,355	16,738,092
*	Gates Industrial Corp. PLC.....	31,428	404,793
	GATX Corp.....	102,033	12,514,347
#	Genco Shipping & Trading Ltd.....	115,206	2,020,713
*	Gencor Industries, Inc.....	29,560	461,136
*	Generac Holdings, Inc.....	61,227	6,959,673
	General Dynamics Corp.....	143,773	38,098,407
	General Electric Co.....	487,191	64,513,832
	Genpact Ltd.....	383,167	13,755,695
*	Gibraltar Industries, Inc.....	82,181	6,650,087
	Global Industrial Co.....	84,890	3,610,372

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* GMS, Inc.....	102,650	\$ 8,639,024
Gorman-Rupp Co.....	71,412	2,384,447
Graco, Inc.....	243,015	20,729,179
# GrafTech International Ltd.....	175,763	233,765
* Graham Corp.....	34,756	676,352
Granite Construction, Inc.....	95,197	4,294,337
* Great Lakes Dredge & Dock Corp.....	230,767	1,763,060
# Greenbrier Cos., Inc.....	93,688	4,259,056
#* GreenPower Motor Co., Inc.....	5,005	13,313
Griffon Corp.....	143,646	8,368,816
* GXO Logistics, Inc.....	242,332	13,178,014
H&E Equipment Services, Inc.....	112,159	6,033,033
* Hawaiian Holdings, Inc.....	4,702	67,004
#* Hayward Holdings, Inc.....	192,288	2,407,446
* Healthcare Services Group, Inc.....	95,534	901,841
Heartland Express, Inc.....	150,531	1,949,376
HEICO Corp.....	28,193	5,063,181
HEICO Corp., Class A.....	60,193	8,515,504
Heidrick & Struggles International, Inc.....	52,196	1,564,314
Helios Technologies, Inc.....	78,902	3,255,497
Herc Holdings, Inc.....	96,806	14,277,917
#* Hertz Global Holdings, Inc.....	272,982	2,279,400
Hexcel Corp.....	217,628	14,448,323
Hillenbrand, Inc.....	189,771	8,837,635
* Hillman Solutions Corp.....	23,390	205,598
HireQuest, Inc.....	871	11,584
HNI Corp.....	98,968	4,029,977
Honeywell International, Inc.....	381,289	77,119,513
Howmet Aerospace, Inc.....	367,933	20,699,911
* Hub Group, Inc., Class A.....	171,200	7,751,936
Hubbell, Inc.....	85,240	28,603,987
* Hudson Global, Inc.....	21,842	322,170
* Hudson Technologies, Inc.....	27,643	350,513
Huntington Ingalls Industries, Inc.....	74,199	19,211,605
Hurco Cos., Inc.....	16,887	407,146
* Huron Consulting Group, Inc.....	85,109	8,811,335
Hyster-Yale Materials Handling, Inc.....	31,762	2,087,399
* IBEX Holdings Ltd.....	39,522	712,186
ICF International, Inc.....	46,467	6,460,772
#* Ideal Power, Inc.....	1,199	8,693
IDEX Corp.....	68,726	14,535,549
* IES Holdings, Inc.....	35,815	2,935,397
Illinois Tool Works, Inc.....	211,517	55,184,785
Ingersoll Rand, Inc.....	339,423	27,106,321
#* Innodata, Inc.....	7,948	82,421
* Innovative Solutions & Support, Inc.....	32,517	264,688
Insperity, Inc.....	93,167	10,685,323
Insteel Industries, Inc.....	61,713	2,137,121
Interface, Inc.....	76,072	944,054
ITT, Inc.....	214,992	25,966,734
Jacobs Solutions, Inc.....	125,106	16,860,536
* Janus International Group, Inc.....	80,738	1,142,443
JB Hunt Transport Services, Inc.....	160,949	32,347,530
* JELD-WEN Holding, Inc.....	203,114	3,777,920
#* JetBlue Airways Corp.....	1,425,183	7,567,722
John Bean Technologies Corp.....	74,819	7,389,124
Johnson Controls International PLC.....	259,245	13,659,619
# Kadant, Inc.....	31,929	9,131,694
Kaman Corp.....	42,331	1,907,012

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	2,335	\$ 56,320
	375,623	19,573,715
	145,779	2,995,758
	189,238	4,640,116
#	89,580	6,122,793
*	143,861	11,316,106
	354,820	20,359,572
	160,047	9,389,957
*	269,163	4,556,930
*	28,244	649,330
	80,592	16,796,985
	90,951	17,437,126
*	14,767	152,248
	192,635	21,280,388
	42,358	18,136,001
*	29,902	1,285,786
	131,552	29,233,485
	26,736	3,478,621
#	1,314	4,271
*	113,568	1,981,762
	161,715	69,442,038
*	125,165	1,677,211
	75,131	1,026,289
	39,886	328,262
*	43,909	328,439
*	144,693	2,329,557
	127,955	9,486,584
	242,734	4,490,579
	173,150	11,651,263
*	58,009	5,339,728
*	232,040	15,238,067
*	18,872	162,299
*	311,807	4,387,124
*	82,387	764,551
	134,791	15,100,636
	62,595	2,059,375
	159,916	12,972,386
*	7,782	98,754
	83,386	10,477,451
	327,712	6,393,661
*	80,910	2,399,791
*	117,193	16,532,417
	17,424	701,316
	103,180	2,743,556
*	49,385	383,721
*	41,703	1,218,145
	86,896	12,148,061
*	114,596	1,221,593
	71,863	11,859,551
	120,801	11,920,643
	349,530	16,777,440
	395,009	5,415,573
*	54,599	7,854,066
	14,272	1,129,914
*	168,189	7,613,916
	257,252	1,350,573
#*	79,959	368,611
	62,525	15,738,793
	177,703	41,802,854

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	64,731	\$28,919,222
	27,473	834,355
*	34,111	3,577,903
	200,418	12,033,097
	57,652	22,543,085
#	9,847	686,927
*	324,383	4,567,313
*	132,989	752,718
	160,430	17,663,343
	276,063	24,415,012
	212,040	32,130,421
	560,102	56,228,640
*	67,432	1,396,517
	74,703	696,232
	50,961	751,675
	106,577	49,505,016
	48,634	1,203,205
*	56,082	3,653,742
	201,591	24,539,672
	45,175	8,594,092
#*	21,713	421,884
*	35,766	5,665,692
	372,610	27,263,874
*	8,742	24,652
#*	20,738	163,830
*	16,930	135,948
*	2,486	12,430
	12,700	52,197
#*	32,452	73,342
#*	74,214	330,252
	60,852	7,212,788
	15,008	1,834,728
	142,645	4,678,756
*	38,951	1,405,742
*	92,400	504,504
	103,451	3,229,740
	148,989	28,911,315
*	16,114	111,187
*	131,550	807,717
*	31,392	8,430,008
*	22,100	608,855
	154,896	20,672,420
	153,856	26,327,839
*	243,666	4,086,279
	92,014	1,238,508
	163,263	3,186,894
	240,774	19,151,164
#*	143,307	695,039
	120,719	30,575,708
	360,518	15,614,035
	701,753	63,943,733
	223,790	10,050,409
	32,235	1,523,748
*	244,132	5,077,946
	146,730	16,664,126
*	51,801	23,340,495
	46,499	1,140,155
	126,544	16,154,607
	136,189	4,925,956

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Servotronics, Inc.....	1,473	\$ 19,075
#* Shoals Technologies Group, Inc., Class A.....	94,202	1,240,640
Shyft Group, Inc.....	86,340	935,062
* SIFCO Industries, Inc.....	7,118	21,923
Simpson Manufacturing Co., Inc.....	93,249	16,877,137
* SiteOne Landscape Supply, Inc.....	64,621	9,987,176
* SkyWest, Inc.....	139,551	7,432,486
Snap-on, Inc.....	69,726	20,215,659
Southwest Airlines Co.....	509,238	15,221,124
* SP Plus Corp.....	21,286	1,101,125
# Spirit Airlines, Inc.....	230,197	1,447,939
* SPX Technologies, Inc.....	120,388	12,115,848
SS&C Technologies Holdings, Inc.....	238,881	14,576,519
Standex International Corp.....	33,399	4,931,696
Stanley Black & Decker, Inc.....	111,049	10,360,872
Steelcase, Inc., Class A.....	242,009	3,068,674
Stericycle, Inc.....	121,132	5,814,336
* Sterling Check Corp.....	8,850	120,714
* Sterling Infrastructure, Inc.....	78,696	5,910,070
* Stratasys Ltd.....	35,215	465,542
* Sun Country Airlines Holdings, Inc.....	34,604	470,960
#* Sunrun, Inc.....	262,823	3,805,677
#* Symbotic, Inc.....	1,766	75,991
* TaskUS, Inc., Class A.....	47,460	590,402
* Taylor Devices, Inc.....	4,452	137,122
TechPrecision Corp.....	2,148	8,162
# Tecnoglass, Inc.....	64,795	2,981,218
Tennant Co.....	47,147	4,456,334
Terex Corp.....	193,637	11,895,121
Tetra Tech, Inc.....	103,145	16,315,476
Textron, Inc.....	264,784	22,429,853
* Thermon Group Holdings, Inc.....	90,227	2,957,641
Timken Co.....	212,130	17,375,568
* Titan International, Inc.....	254,984	3,763,564
* Titan Machinery, Inc.....	52,432	1,401,507
Toro Co.....	194,335	17,972,101
Trane Technologies PLC.....	89,061	22,447,825
#* Transcat, Inc.....	23,287	2,562,501
TransDigm Group, Inc.....	10,825	11,828,261
TransUnion.....	153,462	10,618,036
* Trex Co., Inc.....	131,472	10,712,339
* TriNet Group, Inc.....	81,862	9,307,709
Trinity Industries, Inc.....	287,379	7,224,708
* Triumph Group, Inc.....	85,676	1,387,951
* TrueBlue, Inc.....	44,252	609,793
TTEC Holdings, Inc.....	109,255	2,226,617
* Tutor Perini Corp.....	76,528	685,691
Twin Disc, Inc.....	26,338	402,708
* Uber Technologies, Inc.....	75,422	4,922,794
UFP Industries, Inc.....	168,829	19,153,650
#* U-Haul Holding Co.....	34,451	2,282,723
U-Haul Holding Co.....	316,060	20,186,752
* Ultralife Corp.....	61,408	434,155
UniFirst Corp.....	34,079	5,773,664
Union Pacific Corp.....	518,417	126,457,459
* United Airlines Holdings, Inc.....	440,850	18,242,373
United Parcel Service, Inc., Class B.....	468,176	66,434,174
United Rentals, Inc.....	107,895	67,477,533
Universal Logistics Holdings, Inc.....	72,087	2,200,095

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Upwork, Inc.....	99,620	\$ 1,365,790
* V2X, Inc.....	17,089	664,591
Valmont Industries, Inc.....	54,352	12,267,790
Veralto Corp.....	83,898	6,434,138
Verisk Analytics, Inc.....	127,878	30,886,373
* Verra Mobility Corp.....	214,417	5,126,710
Vertiv Holdings Co., Class A.....	159,267	8,971,510
Vestis Corp.....	184,549	3,949,349
* Viad Corp.....	36,105	1,193,631
* Vicor Corp.....	37,966	1,430,179
Virco Mfg. Corp.....	31,667	379,371
#* VirTra, Inc.....	6,136	62,894
VSE Corp.....	32,029	1,989,321
Wabash National Corp.....	192,420	4,868,226
Waste Management, Inc.....	331,754	61,583,495
# Watsco, Inc.....	55,494	21,697,044
>> Watsco, Inc., Class B.....	4,958	1,946,610
Watts Water Technologies, Inc., Class A.....	64,595	12,790,456
Werner Enterprises, Inc.....	193,671	7,659,688
WESCO International, Inc.....	98,511	17,093,629
Westinghouse Air Brake Technologies Corp.....	188,621	24,816,865
* Wilhelmina International, Inc.....	3,392	15,027
* Willdan Group, Inc.....	24,663	472,050
* Willis Lease Finance Corp.....	8,926	437,463
* WillScot Mobile Mini Holdings Corp.....	602,914	28,517,832
Woodward, Inc.....	135,694	18,694,562
WW Grainger, Inc.....	61,672	55,235,910
* Xometry, Inc., Class A.....	2,909	93,612
* XPO, Inc.....	239,865	20,494,066
Xylem, Inc.....	204,831	23,031,198
Zurn Elkay Water Solutions Corp.....	24,214	717,945
TOTAL INDUSTRIALS.....		<u>4,727,942,611</u>
INFORMATION TECHNOLOGY — (22.8%)		
#* 8x8, Inc.....	34,091	114,546
#* 908 Devices, Inc.....	712	5,041
A10 Networks, Inc.....	140,642	1,880,384
Accenture PLC, Class A.....	449,831	163,684,504
* ACI Worldwide, Inc.....	230,605	6,934,292
Adeia, Inc.....	139,848	1,697,755
* Adobe, Inc.....	233,598	144,312,172
# Advanced Energy Industries, Inc.....	101,003	10,522,493
* Advanced Micro Devices, Inc.....	447,671	75,069,950
#* Aehr Test Systems.....	12,821	190,392
* Agilysys, Inc.....	39,891	3,339,276
* Airgain, Inc.....	21,069	87,436
* Akamai Technologies, Inc.....	159,798	19,691,908
#* Alarm.com Holdings, Inc.....	59,380	3,611,492
* Alithya Group, Inc., Class A.....	12,942	15,401
* Alkami Technology, Inc.....	44,395	1,093,005
* Allegro MicroSystems, Inc.....	61,784	1,602,677
* Alpha & Omega Semiconductor Ltd.....	90,146	2,313,146
* Ambarella, Inc.....	67,984	3,573,239
Amdocs Ltd.....	152,769	14,005,862
American Software, Inc., Class A.....	81,814	926,953
Amkor Technology, Inc.....	770,418	24,391,434
Amphenol Corp., Class A.....	278,124	28,118,336
* Amtech Systems, Inc.....	32,847	134,016
Analog Devices, Inc.....	208,424	40,092,441

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
Apple, Inc.....	7,946,323	\$1,465,301,961
Applied Materials, Inc.....	712,387	117,045,184
#* Applied Optoelectronics, Inc.....	12,851	202,146
* AppLovin Corp., Class A.....	220,200	9,056,826
* Arista Networks, Inc.....	58,613	15,162,011
* Arrow Electronics, Inc.....	180,882	20,105,034
* Aspen Technology, Inc.....	48,675	9,345,113
* AstroNova, Inc.....	16,656	293,645
* Astrotech Corp.....	1,031	7,743
* Atlassian Corp., Class A.....	15,287	3,818,234
#* Aurora Innovation, Inc.....	420,933	1,258,590
* Autodesk, Inc.....	64,638	16,405,771
#* AvePoint, Inc.....	25,079	193,108
* Aviat Networks, Inc.....	55,622	1,659,204
Avnet, Inc.....	238,525	10,805,182
* Aware, Inc.....	45,033	69,801
* Axcelis Technologies, Inc.....	53,524	6,960,796
* AXT, Inc.....	113,969	280,364
Badger Meter, Inc.....	79,649	11,468,660
Bel Fuse, Inc., Class A.....	4,354	309,700
Bel Fuse, Inc., Class B.....	31,479	2,104,686
Belden, Inc.....	107,318	7,960,849
Benchmark Electronics, Inc.....	104,467	2,833,145
Bentley Systems, Inc., Class B.....	43,517	2,193,257
#* Bill Holdings, Inc.....	43,379	3,385,731
* BK Technologies Corp.....	4,890	58,191
* Blackbaud, Inc.....	81,630	6,605,500
* BlackLine, Inc.....	6,604	387,523
* Box, Inc., Class A.....	120,622	3,133,760
* Brightcove, Inc.....	127,580	292,158
Broadcom, Inc.....	291,876	344,413,680
* Cadence Design Systems, Inc.....	37,268	10,750,327
* Calix, Inc.....	155,258	5,151,460
* Cambium Networks Corp.....	14,819	62,981
* CCC Intelligent Solutions Holdings, Inc.....	70,263	772,190
CDW Corp.....	187,327	42,470,777
* Cerence, Inc.....	90,843	1,818,677
* CEVA, Inc.....	54,928	1,054,618
* Ciena Corp.....	289,450	15,340,850
* Cirrus Logic, Inc.....	121,846	9,406,511
Cisco Systems, Inc.....	2,852,652	143,146,077
#* Cleanspark, Inc.....	419,919	3,380,348
Clear Secure, Inc., Class A.....	23,473	446,691
#* Clearfield, Inc.....	31,727	799,203
Climb Global Solutions, Inc.....	9,192	507,582
* Cloudflare, Inc., Class A.....	6,205	490,505
#* Coda Octopus Group, Inc.....	22,446	118,515
Cognex Corp.....	86,749	3,135,109
Cognizant Technology Solutions Corp., Class A.....	440,603	33,979,303
* Cognyte Software Ltd.....	94,965	672,352
* Coherent Corp.....	25,377	1,206,423
* Cohu, Inc.....	133,246	4,245,218
Comtech Telecommunications Corp.....	82,691	523,434
* Consensus Cloud Solutions, Inc.....	39,399	856,534
#* CoreCard Corp.....	729	8,821
Corning, Inc.....	743,399	24,153,034
* Corsair Gaming, Inc.....	140,971	1,794,561
* CPI Card Group, Inc.....	215	3,924
* CPS Technologies Corp.....	3,094	7,395

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
	119,868	\$ 6,985,907
*	119,516	2,451,273
#	6,605	39,300
*	7,753	2,267,752
#*	19,987	163,494
	8,195	195,861
	79,580	3,267,555
*	2,767	13,752
*	119,242	903,854
*	16,306	53,158
*	14,735	1,833,623
#*	9,978	172,719
	159,887	13,251,435
#	13,797	419,429
#*	76,792	1,866,814
*»	127,793	688,804
#*	74,189	2,501,653
*	130,146	8,761,429
*	13,840	843,133
	117,937	9,810,000
#*	137,475	5,500,375
*	308,723	9,780,345
*	219,797	4,791,575
*	47,491	2,706,987
*	41,035	64,015
#*	375,034	1,410,128
*	32,288	111,394
*	36,470	76,952
*	48,808	366,060
*	11,765	1,377,211
*	1,588	6,622
#*	11,872	93,789
*	66,551	6,929,956
#	94,031	11,067,449
#*	103,460	5,286,806
*	35,260	9,806,159
*	73,481	5,550,755
*	50,754	1,134,859
#*	3,752	36,544
#*	2,019	17,242
*	97,909	1,322,751
*	72,060	13,237,422
*	91,036	19,437,096
*	14,114	16,920,287
#*	33,399	756,153
#*	256,315	5,157,058
*	163,020	23,849,826
*	965,580	22,922,869
*	193,285	7,493,659
*	291,607	18,805,735
*	8,801	25,083
*	36,985	377,987
*	96,249	2,136,728
*	73,006	33,395,865
	757,736	17,791,641
#*	51,221	80,417
*	46,396	3,299,220
#*	39,619	2,178,253
*	44,306	10,447,798

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* GoDaddy, Inc., Class A.....	84,311	\$ 8,992,611
* Grid Dynamics Holdings, Inc.....	85,537	1,116,258
* GSI Technology, Inc.....	54,070	107,059
* Guidewire Software, Inc.....	58,333	6,514,629
Hackett Group, Inc.....	105,620	2,441,934
#* Harmonic, Inc.....	263,180	3,079,206
* HashiCorp, Inc., Class A.....	194,941	4,261,410
Hewlett Packard Enterprise Co.....	1,175,649	17,975,673
HP, Inc.....	536,451	15,401,508
* HubSpot, Inc.....	5,453	3,331,783
* Ichor Holdings Ltd.....	69,784	2,526,181
* Identiv, Inc.....	33,818	264,457
Immersion Corp.....	39,703	271,171
#* Infinera Corp.....	102,263	505,179
* Informatica, Inc., Class A.....	17,072	512,160
Information Services Group, Inc.....	121,760	538,179
#* Insight Enterprises, Inc.....	55,108	10,180,652
#* Instructure Holdings, Inc.....	4,151	102,239
* Intapp, Inc.....	14,705	633,491
Intel Corp.....	1,953,693	84,165,094
#* Intellicheck, Inc.....	7,755	13,261
# InterDigital, Inc.....	88,259	9,271,608
International Business Machines Corp.....	547,292	100,515,649
* inTEST Corp.....	38,012	453,483
* Intevac, Inc.....	59,949	247,589
Intuit, Inc.....	38,347	24,209,612
#* IonQ, Inc.....	223,013	2,290,344
* IPG Photonics Corp.....	88,930	8,705,358
* Issuer Direct Corp.....	7,605	115,216
* Iteris, Inc.....	87,120	419,918
* Itron, Inc.....	94,665	6,829,133
Jabil, Inc.....	392,954	49,233,207
#* Jamf Holding Corp.....	133,024	2,466,265
* JFrog Ltd.....	165,935	5,397,866
Juniper Networks, Inc.....	221,397	8,182,833
* Key Tronic Corp.....	22,454	95,654
* Keysight Technologies, Inc.....	173,657	26,614,672
* Kimball Electronics, Inc.....	67,941	1,615,637
KLA Corp.....	89,443	53,132,720
* Knowles Corp.....	299,910	4,891,532
* Kulicke & Soffa Industries, Inc.....	154,047	7,751,645
* KVH Industries, Inc.....	93,718	456,407
* Kyndryl Holdings, Inc.....	296,695	6,088,181
Lam Research Corp.....	77,021	63,555,419
* Lantronix, Inc.....	55,452	337,148
#* Lattice Semiconductor Corp.....	125,393	7,631,418
* LGL Group, Inc.....	6,640	41,832
Littelfuse, Inc.....	55,677	13,468,266
* LiveRamp Holdings, Inc.....	163,360	6,449,453
* Lumentum Holdings, Inc.....	80,843	4,441,514
#* Luna Innovations, Inc.....	87,808	629,583
#* MACOM Technology Solutions Holdings, Inc.....	102,186	8,811,499
* Magnachip Semiconductor Corp.....	113,858	743,493
* Manhattan Associates, Inc.....	57,829	14,027,002
#* Marathon Digital Holdings, Inc.....	255,967	4,538,295
Marvell Technology, Inc.....	412,775	27,944,867
* Matterport, Inc.....	448,214	1,008,482
* MaxLinear, Inc.....	132,936	2,767,728
#* MeridianLink, Inc.....	2,467	56,124

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
	70,570	\$ 1,465,033
	566,055	48,216,565
	628,992	53,936,064
	3,968,585	1,577,830,024
#*	9,215	87,082
#*	102,404	1,290,290
#	8,108	863,097
*	27,174	732,339
#*	7,294	2,921,393
	22,503	13,563,008
	63,738	20,364,291
#*	3,320	101,028
*	113,328	1,470,997
#	59,390	2,063,802
#*	170,893	979,217
#*	64,841	2,041,195
*	276,699	4,067,475
	262,486	22,888,779
*	38,750	550,250
*	140,213	3,015,982
#*	24,448	50,607
	57,475	124,721
*	118,972	1,544,257
*	446	4,580
#*	35,164	5,434,596
*	85,299	4,793,804
#	7,415	593,126
	1,036,360	637,641,252
	93,546	19,697,981
*	33,138	2,738,856
*	264,124	1,365,521
*	423,762	30,142,191
	109,580	838,287
*	81,437	835,544
*	89,445	14,445,367
*	8,150	21,761
	819,046	91,487,438
*	48,760	6,242,743
#*	23,082	120,488
*	91,842	1,477,738
#*	34,785	11,775,070
#*	38,822	1,767,954
	71,269	4,597,563
*	89,834	2,802,821
*	89,248	6,080,466
*	331,515	9,686,868
*	86,602	8,202,941
#	124,140	9,305,534
#*	38,193	122,218
#*	74,071	1,743,631
#*	25,012	1,785,607
	134,361	7,633,048
*	81,914	14,797,764
*	179,745	7,188,003
*	72,039	3,065,259
*	128,541	12,820,679
	817,724	121,440,191
*	76,204	14,415,511
#*	8,226	93,530

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Rambus, Inc.....	283,514	\$ 19,429,214
* Red Violet, Inc.....	3,910	73,039
* RF Industries Ltd.....	19,118	58,883
#* Ribbon Communications, Inc.....	403,699	1,227,245
Richardson Electronics Ltd.....	31,325	308,238
#* Rimini Street, Inc.....	154,721	507,485
* Riot Platforms, Inc.....	256,826	2,799,403
* Rogers Corp.....	43,972	5,068,652
Roper Technologies, Inc.....	38,852	20,863,524
* Salesforce, Inc.....	172,057	48,363,502
* Samsara, Inc., Class A.....	69,922	2,195,551
* Sanmina Corp.....	183,395	10,970,689
Sapiens International Corp. NV.....	76,642	2,092,327
* ScanSource, Inc.....	107,798	4,232,149
Seagate Technology Holdings PLC.....	228,330	19,563,314
* SecureWorks Corp., Class A.....	49,629	341,944
* SEMrush Holdings, Inc., Class A.....	10,677	123,213
* SentinelOne, Inc., Class A.....	593,431	15,903,951
* ServiceNow, Inc.....	15,136	11,585,094
* SigmaTron International, Inc.....	9,201	29,259
#* Silicon Laboratories, Inc.....	63,252	7,802,767
* SiTime Corp.....	24,273	2,586,774
Skyworks Solutions, Inc.....	171,916	17,958,345
* SMART Global Holdings, Inc.....	148,014	2,908,475
#* SmartRent, Inc.....	201,002	592,956
* Snowflake, Inc., Class A.....	13,268	2,595,752
#* SolarEdge Technologies, Inc.....	20,505	1,363,582
* SolarWinds Corp.....	261,550	3,091,521
* Sono-Tek Corp.....	696	3,849
#* SoundThinking, Inc.....	23,629	487,703
* Splunk, Inc.....	1,040	159,505
* Sprinklr, Inc., Class A.....	86,045	1,073,842
* SPS Commerce, Inc.....	41,028	7,540,946
† SRAX, Inc.....	3,513	351
* Super Micro Computer, Inc.....	59,022	31,258,641
* Synaptics, Inc.....	91,844	9,809,858
* Synopsys, Inc.....	20,820	11,104,347
Taitron Components, Inc., Class A.....	1,484	4,704
TD SYNnex Corp.....	162,838	16,280,543
TE Connectivity Ltd.....	215,681	30,667,681
* Teledyne Technologies, Inc.....	41,328	17,294,528
#* Telos Corp.....	36,741	148,434
* Teradata Corp.....	182,290	8,418,152
Teradyne, Inc.....	246,329	23,792,918
Texas Instruments, Inc.....	673,110	107,778,373
* TransAct Technologies, Inc.....	17,129	131,208
* Trimble, Inc.....	234,710	11,937,351
* Trio-Tech International.....	3,963	19,855
* TSR, Inc.....	1,081	9,480
* TTM Technologies, Inc.....	302,815	4,212,157
* Turtle Beach Corp.....	58,041	659,926
* Twilio, Inc., Class A.....	107,834	7,583,965
* Tyler Technologies, Inc.....	18,698	7,904,579
* UiPath, Inc., Class A.....	269,909	6,202,509
* Ultra Clean Holdings, Inc.....	118,147	4,513,215
* Unisys Corp.....	55,278	372,574
#* Unity Software, Inc.....	156,026	5,055,242
Universal Display Corp.....	36,693	6,229,371
* Upland Software, Inc.....	44,858	186,161

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Varonis Systems, Inc.....	44,989	\$ 2,019,106
* Veeco Instruments, Inc.....	152,561	4,863,645
* Verint Systems, Inc.....	108,545	3,222,701
* VeriSign, Inc.....	68,246	13,572,764
* Vertex, Inc., Class A.....	2,317	56,210
* Viant Technology, Inc., Class A.....	2,633	22,565
#* Viasat, Inc.....	77,314	1,718,690
* Viavi Solutions, Inc.....	444,316	4,367,626
# VirnetX Holding Corp.....	1,504	10,618
Vishay Intertechnology, Inc.....	322,340	7,004,448
* Vishay Precision Group, Inc.....	35,021	1,116,469
Vontier Corp.....	239,996	8,301,462
* Western Digital Corp.....	194,711	11,147,205
#* Wolfspeed, Inc.....	100,664	3,276,613
* Workday, Inc., Class A.....	13,900	4,045,873
Xerox Holdings Corp.....	291,928	5,388,991
* Xperi, Inc.....	128,388	1,371,184
* Yext, Inc.....	63,643	377,403
* Zebra Technologies Corp., Class A.....	47,716	11,430,368
* Zoom Video Communications, Inc., Class A.....	64,556	4,170,963
* Zscaler, Inc.....	14,108	3,324,832
TOTAL INFORMATION TECHNOLOGY.....		<u>7,311,103,906</u>
MATERIALS — (4.2%)		
#* Advanced Emissions Solutions, Inc.....	25,247	84,830
AdvanSix, Inc.....	65,742	1,668,532
Air Products & Chemicals, Inc.....	96,668	24,718,974
# Albemarle Corp.....	107,476	12,331,796
Alcoa Corp.....	215,944	6,424,334
Alpha Metallurgical Resources, Inc.....	14,066	5,615,710
* Alto Ingredients, Inc.....	176,211	324,228
Amcor PLC.....	1,148,301	10,828,478
* American Biltrite, Inc.....	36	3,456
American Vanguard Corp.....	57,347	626,229
#* Ampco-Pittsburgh Corp.....	75,492	190,995
AptarGroup, Inc.....	162,513	21,107,188
# Arcadium Lithium PLC.....	984,445	4,813,936
Arch Resources, Inc.....	41,854	7,406,484
Ardagh Metal Packaging SA.....	5,790	21,365
* Ascent Industries Co.....	24,899	249,239
Ashland, Inc.....	127,668	11,952,278
#* Aspen Aerogels, Inc.....	120,252	1,350,430
#* ATI, Inc.....	199,016	8,133,784
Avery Dennison Corp.....	142,088	28,339,452
Avient Corp.....	178,804	6,474,493
* Axalta Coating Systems Ltd.....	290,013	9,402,221
Balchem Corp.....	79,418	11,131,227
Ball Corp.....	313,499	17,383,520
Berry Global Group, Inc.....	323,985	21,208,058
Cabot Corp.....	137,563	9,918,292
Caledonia Mining Corp. PLC.....	1,563	16,740
Carpenter Technology Corp.....	118,680	7,309,501
Celanese Corp.....	116,715	17,074,237
#* Century Aluminum Co.....	245,589	2,738,317
CF Industries Holdings, Inc.....	376,519	28,430,950
Chemours Co.....	183,253	5,528,743
* Clearwater Paper Corp.....	111,620	3,680,111
* Cleveland-Cliffs, Inc.....	408,915	8,198,746
#* Coeur Mining, Inc.....	1,125,584	3,027,821

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
	298,174	\$15,570,646
#	92,798	2,087,027
*	18,851	326,122
	458,974	20,874,138
	267,287	23,654,900
*	17,015	35,732
	732,881	39,282,422
	181,245	11,200,941
	112,205	25,389,747
	113,031	9,443,740
	91,823	18,201,155
*	224,385	2,077,805
	522,114	11,606,594
*	161,110	815,217
#	39,791	122,556
	151,107	8,492,213
	54,214	316,881
	1,164,903	46,235,000
	15,398	257,147
#*	60,435	369,862
*	116,416	168,803
	1,013,404	25,851,936
	75,813	4,746,652
	32,148	2,015,680
	60,754	4,044,394
	30,438	1,694,483
	126,455	9,581,495
	692,087	2,636,851
	569,356	13,971,996
*	1,131	7,035
*	63,232	2,754,386
	59,516	6,910,403
	108,112	8,722,476
	353,899	12,680,201
*	34,761	639,602
	32,026	2,078,487
*	91,506	5,992,728
	60,387	3,088,191
#	116,592	1,085,472
	189,850	76,856,976
	308,405	20,524,353
*	213,557	1,588,864
	459,795	43,275,905
	58,468	29,726,301
	52,387	6,127,707
	88,543	1,065,172
	131,094	1,109,055
	70,526	4,608,874
	145,650	4,472,912
#*	151,472	2,394,772
	99,654	1,868,513
	21,576	12,035,309
	499,261	17,229,497
	14,299	104,526
	21,837	282,571
	344,357	64,370,654
*	193,711	2,820,432
	431,988	22,493,615
	54,092	3,655,537

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
Orion SA	65,202	\$ 1,460,525
Packaging Corp. of America	125,646	20,842,159
Pactiv Evergreen, Inc.	46,421	677,747
#* Perimeter Solutions SA	93,272	442,109
#* Piedmont Lithium, Inc.	24,021	367,041
PPG Industries, Inc.	236,776	33,394,887
# Quaker Chemical Corp.	6,497	1,234,040
Ramaco Resources, Inc., Class A	29,266	552,542
Ramaco Resources, Inc., Class B	3,692	46,593
* Ranpak Holdings Corp.	27,705	114,145
* Rayonier Advanced Materials, Inc.	175,569	761,969
Reliance Steel & Aluminum Co.	112,512	32,113,175
†† Resolute Forest Products, Inc.	229,171	61,028
Royal Gold, Inc.	98,520	11,269,703
RPM International, Inc.	231,586	24,700,963
Ryerson Holding Corp.	111,001	3,809,554
Schnitzer Steel Industries, Inc., Class A	67,215	1,769,771
Sealed Air Corp.	177,120	6,119,496
Sensient Technologies Corp.	86,790	5,383,584
Sherwin-Williams Co.	176,189	53,628,408
Silgan Holdings, Inc.	331,394	15,224,240
* Smith-Midland Corp.	778	30,229
Sonoco Products Co.	282,079	16,050,295
# Southern Copper Corp.	99,431	8,163,285
Steel Dynamics, Inc.	437,969	52,858,479
Stepan Co.	48,974	4,371,909
* Summit Materials, Inc., Class A	326,725	11,820,911
SunCoke Energy, Inc.	186,331	1,909,893
Sylvamo Corp.	53,989	2,506,709
* TimkenSteel Corp.	177,100	3,639,405
Tredegar Corp.	88,967	420,814
TriMas Corp.	118,675	2,928,899
Trinseo PLC	45,897	276,759
Tronox Holdings PLC	288,580	3,979,518
* U.S. Gold Corp.	6,134	22,696
U.S. Lime & Minerals, Inc.	14,087	3,643,884
U.S. Steel Corp.	73,676	3,464,246
* Universal Stainless & Alloy Products, Inc.	18,230	345,641
Vulcan Materials Co.	124,001	28,025,466
Warrior Met Coal, Inc.	126,547	8,120,521
Westlake Corp.	93,776	12,973,910
Westrock Co.	39,120	1,574,971
* Worthington Steel, Inc.	126,194	3,779,510
TOTAL MATERIALS		1,344,238,985
REAL ESTATE — (0.4%)		
#* AMREP Corp.	11,932	243,174
* Anywhere Real Estate, Inc.	337,596	2,403,683
* CBRE Group, Inc., Class A	360,063	31,077,037
#* CKX Lands, Inc.	2,161	28,612
* Comstock Holding Cos., Inc.	2,731	13,054
* CoStar Group, Inc.	185,770	15,508,080
* Cushman & Wakefield PLC	412,942	4,344,150
# DigitalBridge Group, Inc.	249,747	4,905,031
Douglas Elliman, Inc.	163,110	352,318
* Fathom Holdings, Inc.	10,341	24,818
* Five Point Holdings LLC, Class A	101,104	352,853
* Forestar Group, Inc.	55,009	1,719,581
* FRP Holdings, Inc.	26,446	1,536,513

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)		
* Howard Hughes Holdings, Inc.....	59,923	\$ 4,798,634
* Jones Lang LaSalle, Inc.....	82,268	14,566,372
*» JW Mays, Inc.....	2,713	117,690
Kennedy-Wilson Holdings, Inc.....	167,979	1,755,381
# Marcus & Millichap, Inc.....	113,670	4,329,690
* Maui Land & Pineapple Co., Inc.....	13,708	271,418
# Newmark Group, Inc., Class A.....	312,723	3,174,138
* Opendoor Technologies, Inc.....	724,037	2,476,207
* Rafael Holdings, Inc., Class B.....	38,641	69,940
RE/MAX Holdings, Inc., Class A.....	35,224	377,953
RMR Group, Inc., Class A.....	35,779	933,474
St. Joe Co.....	194,168	10,718,074
#* Stratus Properties, Inc.....	22,438	516,074
* Tejon Ranch Co.....	75,274	1,187,824
#* Zillow Group, Inc., Class A.....	55,377	3,050,719
#* Zillow Group, Inc., Class C.....	164,707	9,361,946
TOTAL REAL ESTATE.....		<u>120,214,438</u>
UTILITIES — (1.5%)		
# AES Corp.....	497,941	8,305,656
ALLETE, Inc.....	66,245	3,915,742
Alliant Energy Corp.....	111,256	5,413,717
* Altus Power, Inc.....	78,992	425,767
Ameren Corp.....	103,064	7,170,163
American Electric Power Co., Inc.....	100,016	7,815,250
American States Water Co.....	56,210	4,193,266
American Water Works Co., Inc.....	92,659	11,491,569
# Artesian Resources Corp., Class A.....	17,059	622,654
Atmos Energy Corp.....	92,101	10,493,988
Avangrid, Inc.....	38,602	1,172,729
Avista Corp.....	73,614	2,503,612
Black Hills Corp.....	75,856	3,926,307
# Brookfield Renewable Corp., Class A.....	91,293	2,548,901
California Water Service Group.....	92,876	4,204,497
CenterPoint Energy, Inc.....	213,270	5,958,764
Chesapeake Utilities Corp.....	33,768	3,420,023
Clearway Energy, Inc., Class A.....	52,773	1,185,282
Clearway Energy, Inc., Class C.....	109,210	2,647,250
CMS Energy Corp.....	118,311	6,762,657
Consolidated Edison, Inc.....	126,775	11,523,848
# Consolidated Water Co. Ltd.....	40,703	1,299,647
Constellation Energy Corp.....	139,586	17,029,492
Dominion Energy, Inc.....	115,174	5,265,755
DTE Energy Co.....	77,829	8,204,733
Duke Energy Corp.....	144,772	13,873,501
Edison International.....	143,482	9,682,165
Entergy Corp.....	82,894	8,269,505
Essential Utilities, Inc.....	169,320	6,071,815
Evergy, Inc.....	171,898	8,727,261
Eversource Energy.....	102,092	5,535,428
Exelon Corp.....	313,603	10,916,520
FirstEnergy Corp.....	167,684	6,150,649
Genie Energy Ltd., Class B.....	55,281	1,028,779
Global Water Resources, Inc.....	1,921	23,033
# Hawaiian Electric Industries, Inc.....	81,515	1,057,250
# IDACORP, Inc.....	68,279	6,321,270
MGE Energy, Inc.....	65,025	4,193,462
Middlesex Water Co.....	35,564	1,990,517
#* Montauk Renewables, Inc.....	4,521	31,240

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)		
National Fuel Gas Co.....	68,675	\$ 3,238,713
New Jersey Resources Corp.....	168,457	6,878,099
NextEra Energy, Inc.....	402,588	23,603,734
NiSource, Inc.....	255,334	6,631,024
# Northwest Natural Holding Co.....	37,480	1,381,513
Northwestern Energy Group, Inc.....	59,193	2,848,367
NRG Energy, Inc.....	651,199	34,539,595
OGE Energy Corp.....	138,604	4,607,197
# ONE Gas, Inc.....	84,597	5,191,718
# Ormat Technologies, Inc.....	137,949	8,922,541
# Otter Tail Corp.....	85,677	7,746,914
PG&E Corp.....	786,224	13,263,599
Pinnacle West Capital Corp.....	78,702	5,422,568
PNM Resources, Inc.....	145,897	5,285,848
Portland General Electric Co.....	118,737	4,859,905
PPL Corp.....	215,558	5,647,620
Public Service Enterprise Group, Inc.....	243,855	14,141,151
* Pure Cycle Corp.....	41,462	405,913
# RGC Resources, Inc.....	13,475	257,507
Sempra.....	113,728	8,138,376
SJW Group.....	59,211	3,525,423
Southern Co.....	226,157	15,722,435
# Southwest Gas Holdings, Inc.....	73,783	4,329,586
# Spire, Inc.....	71,074	4,034,871
#* Sunnova Energy International, Inc.....	148,298	1,560,095
UGI Corp.....	223,261	4,942,999
Unitil Corp.....	32,521	1,545,398
# Via Renewables, Inc.....	7,443	78,970
Vistra Corp.....	691,902	28,388,739
WEC Energy Group, Inc.....	96,080	7,759,421
Xcel Energy, Inc.....	184,068	11,020,151
York Water Co.....	29,489	1,058,065
TOTAL UTILITIES.....		<u>468,351,719</u>
TOTAL COMMON STOCKS.....		<u>31,222,511,553</u>
PREFERRED STOCKS — (0.0%)		
COMMUNICATION SERVICES — (0.0%)		
Liberty Broadband Corp., 7.000%.....	8,017	<u>181,665</u>
CONSUMER DISCRETIONARY — (0.0%)		
# Qurate Retail, Inc., 8.000%.....	15,333	<u>606,573</u>
INDUSTRIALS — (0.0%)		
π WESCO International, Inc., Series A, 10.625%.....	73,575	<u>1,972,546</u>
TOTAL PREFERRED STOCKS.....		<u>2,760,784</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$12,318,570,823).....		<u>31,225,272,337</u>
TEMPORARY CASH INVESTMENTS — (1.0%)		
State Street Institutional U.S. Government Money Market Fund 5.300%.....	299,746,791	<u>299,746,791</u>
SECURITIES LENDING COLLATERAL — (1.7%)		
@§ The DFA Short Term Investment Fund.....	47,823,549	<u>553,222,818</u>
TOTAL INVESTMENTS — (100.0%)		<u>\$32,078,241,946</u>
(Cost \$13,171,528,420)^.....		

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

As of January 31, 2024, U.S. Core Equity 2 Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
S&P 500 [®] Emini Index.....	1,113	03/15/24	\$258,256,431	\$271,043,325	\$12,786,894
Total Futures Contracts.....			<u>\$258,256,431</u>	<u>\$271,043,325</u>	<u>\$12,786,894</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$ 1,928,358,376	\$ 210,986	—	\$ 1,928,569,362
Consumer Discretionary.....	3,291,040,852	3,589	—	3,291,044,441
Consumer Staples.....	1,841,849,888	128,261	—	1,841,978,149
Energy.....	1,765,192,642	—	—	1,765,192,642
Financials.....	4,988,893,980	37,701	—	4,988,931,681
Health Care.....	3,433,381,751	22,795	\$ 1,539,073	3,434,943,619
Industrials.....	4,725,915,302	2,020,312	6,997	4,727,942,611
Information Technology.....	7,310,414,751	688,804	351	7,311,103,906
Materials.....	1,344,177,957	—	61,028	1,344,238,985
Real Estate.....	120,096,748	117,690	—	120,214,438
Utilities.....	468,351,719	—	—	468,351,719
Preferred Stocks				
Communication Services.....	181,665	—	—	181,665
Consumer Discretionary.....	606,573	—	—	606,573
Industrials.....	1,972,546	—	—	1,972,546
Temporary Cash Investments.....	299,746,791	—	—	299,746,791
Securities Lending Collateral.....	—	553,222,818	—	553,222,818
Futures Contracts**.....	12,786,894	—	—	12,786,894
TOTAL.....	<u>\$31,532,968,435</u>	<u>\$556,452,956</u>	<u>\$1,607,449[^]</u>	<u>\$32,091,028,840</u>

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

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

U.S. VECTOR EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (95.4%)		
COMMUNICATION SERVICES — (5.6%)		
* Alphabet, Inc., Class A.....	170,641	\$23,906,804
* Alphabet, Inc., Class C.....	174,880	24,797,984
* AMC Networks, Inc., Class A.....	26,262	475,080
* Angi, Inc.....	20,303	48,118
#* Anterix, Inc.....	15,080	449,686
AT&T, Inc.....	479,870	8,488,900
Atlanta Braves Holdings, Inc., Class A.....	7,868	338,875
* Atlanta Braves Holdings, Inc., Class C.....	20,086	809,667
ATN International, Inc.....	17,792	656,525
* Bandwidth, Inc., Class A.....	17,452	241,536
* Boston Omaha Corp., Class A.....	8,691	134,624
* Bumble, Inc., Class A.....	42,957	589,370
Cable One, Inc.....	2,052	1,126,404
#* Cardlytics, Inc.....	27,422	209,504
* Cargurus, Inc.....	70,033	1,627,567
* Cars.com, Inc.....	61,639	1,074,368
* Charter Communications, Inc., Class A.....	6,662	2,469,670
#* Cinemark Holdings, Inc.....	101,239	1,400,135
Cogent Communications Holdings, Inc.....	17,652	1,362,734
Comcast Corp., Class A.....	440,297	20,491,422
comScore, Inc.....	520	10,494
* Consolidated Communications Holdings, Inc.....	63,509	275,629
* Daily Journal Corp.....	677	217,534
* DHI Group, Inc.....	42,317	96,906
#* EchoStar Corp., Class A.....	37,779	505,861
Electronic Arts, Inc.....	9,605	1,321,456
* Emerald Holding, Inc.....	3,272	20,090
# Endeavor Group Holdings, Inc., Class A.....	2,837	70,216
# Entravision Communications Corp., Class A.....	70,721	285,006
* Eventbrite, Inc., Class A.....	12,635	105,755
#* EverQuote, Inc., Class A.....	9,338	117,939
* EW Scripps Co., Class A.....	69,581	554,561
* FG Group Holdings, Inc.....	7,403	10,142
Fox Corp., Class A.....	93,167	3,009,294
Fox Corp., Class B.....	97,927	2,938,789
* Frontier Communications Parent, Inc.....	112,147	2,762,181
* fuboTV, Inc.....	97,782	243,477
* Gaia, Inc.....	9,523	27,617
>> GCI Liberty, Inc.....	91,121	82,414
Gray Television, Inc.....	78,788	752,425
* Gray Television, Inc., Class A.....	2,300	21,091
* Harte Hanks, Inc.....	2,751	21,293
* IDT Corp., Class B.....	38,595	1,334,615
* IMAX Corp.....	45,614	637,228
* Integral Ad Science Holding Corp.....	65,531	953,476
Interpublic Group of Cos., Inc.....	80,376	2,651,604
Iridium Communications, Inc.....	65,223	2,364,986
John Wiley & Sons, Inc., Class A.....	41,563	1,406,492
John Wiley & Sons, Inc., Class B.....	2,087	70,645
* Lee Enterprises, Inc.....	3,798	41,132
* Liberty Broadband Corp., Class A.....	3,022	235,172
* Liberty Broadband Corp., Class C.....	37,226	2,920,380
* Liberty Latin America Ltd., Class A.....	118,400	833,536

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* Liberty Latin America Ltd., Class C.....	184,063	\$ 1,310,528
Liberty Media Corp.-Liberty Formula One, Class A.....	4,117	251,507
* Liberty Media Corp.-Liberty Formula One, Class C.....	34,596	2,326,581
Liberty Media Corp.-Liberty Live, Class A.....	3,558	131,041
#* Liberty Media Corp.-Liberty Live, Class C.....	13,869	516,898
* Liberty Media Corp.-Liberty SiriusXM, Class A.....	13,533	411,268
* Liberty Media Corp.-Liberty SiriusXM, Class C.....	49,556	1,504,520
#* Lions Gate Entertainment Corp., Class A.....	59,076	616,163
* Lions Gate Entertainment Corp., Class B.....	45,267	439,090
* Madison Square Garden Entertainment Corp.....	22,059	735,447
* Madison Square Garden Sports Corp.....	3,747	693,570
* Magnite, Inc.....	133,208	1,178,891
#* Marchex, Inc., Class B.....	16,221	22,061
# Marcus Corp.....	24,458	332,140
* Meta Platforms, Inc., Class A.....	116,165	45,320,613
New York Times Co., Class A.....	41,331	2,007,033
News Corp., Class A.....	174,543	4,300,739
News Corp., Class B.....	90,843	2,322,855
Nexstar Media Group, Inc.....	33,521	5,957,017
Omnicom Group, Inc.....	38,949	3,520,211
* Ooma, Inc.....	2,567	27,775
Paramount Global, Class A.....	3,778	88,141
* Pinterest, Inc., Class A.....	9,803	367,318
* PubMatic, Inc., Class A.....	36,891	560,005
* QuinStreet, Inc.....	35,147	445,312
* Reading International, Inc., Class A.....	38,223	75,299
* Reservoir Media, Inc.....	2,799	19,593
* Roku, Inc.....	12,653	1,114,223
Saga Communications, Inc., Class A.....	5,577	131,729
Scholastic Corp.....	31,822	1,223,238
Shenandoah Telecommunications Co.....	57,187	1,171,762
Shutterstock, Inc.....	18,653	876,131
# Sinclair, Inc.....	32,909	516,671
# Sirius XM Holdings, Inc.....	120,878	615,269
#* Sphere Entertainment Co.....	26,688	944,221
Spok Holdings, Inc.....	22,686	375,680
* Spotify Technology SA.....	5,966	1,284,778
#* Stagwell, Inc.....	11,700	76,284
* Take-Two Interactive Software, Inc.....	20,880	3,443,738
* TechTarget, Inc.....	19,310	659,823
TEGNA, Inc.....	194,817	3,037,197
Telephone & Data Systems, Inc.....	96,569	1,855,090
* Thryv Holdings, Inc.....	34,765	710,597
TKO Group Holdings, Inc.....	10,889	911,300
T-Mobile U.S., Inc.....	48,874	7,879,955
Townsquare Media, Inc., Class A.....	16,264	174,675
* Trade Desk, Inc., Class A.....	8,822	603,689
* Travelzoo.....	12,456	105,502
* TripAdvisor, Inc.....	69,216	1,495,066
* TrueCar, Inc.....	88,534	313,410
* U.S. Cellular Corp.....	46,149	2,049,016
* Urban One, Inc.....	27,678	99,641
* Urban One, Inc.....	4,808	17,597
* Verizon Communications, Inc.....	508,612	21,539,718
* Vimeo, Inc.....	123,611	490,736
Walt Disney Co.....	87,280	8,383,244
* Warner Bros Discovery, Inc.....	585,680	5,868,514
* WideOpenWest, Inc.....	22,903	84,970
* Yelp, Inc.....	51,041	2,232,023

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* Zedge, Inc., Class B.....	5,669	\$ 18,481
* Ziff Davis, Inc.....	34,930	2,354,282
* ZoomInfo Technologies, Inc.....	59,335	951,733
TOTAL COMMUNICATION SERVICES.....		<u>266,690,008</u>
CONSUMER DISCRETIONARY — (11.4%)		
* 1-800-Flowers.com, Inc., Class A.....	39,182	407,493
* 1stdibs.com, Inc.....	14,223	65,568
* Aaron's Co., Inc.....	37,551	386,400
#* Abercrombie & Fitch Co., Class A.....	58,833	5,995,083
* Academy Sports & Outdoors, Inc.....	72,184	4,528,102
#* Accel Entertainment, Inc.....	4,871	49,928
# Acushnet Holdings Corp.....	69,470	4,400,230
* Adient PLC.....	69,968	2,428,589
# ADT, Inc.....	160,371	1,047,223
* Adtalem Global Education, Inc.....	47,047	2,374,933
* Advance Auto Parts, Inc.....	19,844	1,326,571
* Amazon.com, Inc.....	314,432	48,799,846
* AMCON Distributing Co.....	438	85,800
* American Axle & Manufacturing Holdings, Inc.....	131,981	1,067,726
* American Eagle Outfitters, Inc.....	193,730	3,839,729
* American Outdoor Brands, Inc.....	14,342	122,768
* American Public Education, Inc.....	20,121	212,880
#* America's Car-Mart, Inc.....	7,361	448,211
* AMMO, Inc.....	18,554	40,262
* Aptiv PLC.....	17,650	1,435,475
* Aramark.....	111,373	3,238,727
#* Arhaus, Inc.....	19,085	223,104
# Ark Restaurants Corp.....	2,975	43,465
# Arko Corp.....	17,818	138,980
#* Asbury Automotive Group, Inc.....	19,730	4,124,754
* Autoliv, Inc.....	26,841	2,875,208
* AutoNation, Inc.....	44,678	6,239,729
* Bassett Furniture Industries, Inc.....	9,023	139,857
* Bath & Body Works, Inc.....	16,472	702,696
* Beazer Homes USA, Inc.....	33,974	1,078,675
* Best Buy Co., Inc.....	38,802	2,812,757
#* Beyond, Inc.....	44,448	977,412
# Big 5 Sporting Goods Corp.....	27,233	136,982
# Big Lots, Inc.....	18,337	105,254
* Biglari Holdings, Inc., Class A.....	142	110,051
* Biglari Holdings, Inc., Class B.....	1,757	271,755
* BJ's Restaurants, Inc.....	24,816	858,882
# Bloomin' Brands, Inc.....	44,701	1,189,941
#* Boot Barn Holdings, Inc.....	35,095	2,517,715
* BorgWarner, Inc.....	176,277	5,975,790
* Boyd Gaming Corp.....	43,949	2,790,322
* Bright Horizons Family Solutions, Inc.....	15,179	1,491,337
* Brinker International, Inc.....	18,604	796,065
* Brunswick Corp.....	50,302	4,058,365
* Buckle, Inc.....	37,622	1,399,162
* Build-A-Bear Workshop, Inc.....	17,072	384,632
* Burlington Stores, Inc.....	2,401	458,951
* Caesars Entertainment, Inc.....	7,463	327,402
# Caleres, Inc.....	41,504	1,301,980
# Camping World Holdings, Inc., Class A.....	24,308	604,054
* Capri Holdings Ltd.....	44,674	2,177,411
* CarMax, Inc.....	101,675	7,237,226
* Carnival Corp.....	43,104	714,664

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* CarParts.com, Inc.....	56,526	\$ 152,055
Carriage Services, Inc.....	17,249	426,223
Carrols Restaurant Group, Inc.....	46,340	435,596
Carter's, Inc.....	32,109	2,428,725
Cato Corp., Class A.....	20,554	138,945
* Cavco Industries, Inc.....	8,273	2,745,974
Century Communities, Inc.....	34,436	2,985,601
# Cheesecake Factory, Inc.....	38,709	1,330,428
* Chegg, Inc.....	58,680	577,998
#* Children's Place, Inc.....	12,241	272,729
# Choice Hotels International, Inc.....	8,184	991,246
Churchill Downs, Inc.....	5,130	620,576
* Chuy's Holdings, Inc.....	17,581	594,414
* Citi Trends, Inc.....	10,291	277,137
Clarus Corp.....	3,449	20,418
Columbia Sportswear Co.....	32,436	2,570,877
* Conn's, Inc.....	22,508	102,411
* Coursera, Inc.....	32,006	612,595
# Cracker Barrel Old Country Store, Inc.....	13,817	1,068,745
# Cricut, Inc., Class A.....	4,863	25,482
* Crocs, Inc.....	480	48,710
Crown Crafts, Inc.....	4,355	22,777
* Culp, Inc.....	13,186	65,403
Dana, Inc.....	119,762	1,623,973
Darden Restaurants, Inc.....	16,601	2,698,991
* Dave & Buster's Entertainment, Inc.....	25,137	1,345,584
* Deckers Outdoor Corp.....	2,778	2,093,862
* Delta Apparel, Inc.....	8,762	66,679
* Denny's Corp.....	17,757	188,757
Designer Brands, Inc., Class A.....	30,541	261,736
* Destination XL Group, Inc.....	36,439	155,595
# Dick's Sporting Goods, Inc.....	26,403	3,935,895
# Dillard's, Inc., Class A.....	15,440	5,979,449
# Dine Brands Global, Inc.....	5,352	249,671
* DoorDash, Inc., Class A.....	18,626	1,940,829
* Dorman Products, Inc.....	30,222	2,460,373
DR Horton, Inc.....	35,457	5,067,160
* DraftKings, Inc., Class A.....	39,133	1,528,144
#* Dream Finders Homes, Inc., Class A.....	5,187	170,497
* Duluth Holdings, Inc., Class B.....	10,904	53,212
eBay, Inc.....	25,601	1,051,433
Educational Development Corp.....	3,054	4,764
* El Pollo Loco Holdings, Inc.....	33,094	306,450
Escalade, Inc.....	12,824	205,953
Ethan Allen Interiors, Inc.....	28,196	821,349
* Etsy, Inc.....	4,577	304,645
#* European Wax Center, Inc., Class A.....	4,248	63,040
* Expedia Group, Inc.....	4,495	666,743
#* Figs, Inc., Class A.....	119,242	686,834
#* First Watch Restaurant Group, Inc.....	23,246	498,859
* Five Below, Inc.....	10,014	1,797,112
Flanigan's Enterprises, Inc.....	1,001	26,386
Flexsteel Industries, Inc.....	8,187	233,575
* Floor & Decor Holdings, Inc., Class A.....	15,459	1,554,557
# Foot Locker, Inc.....	73,933	2,081,953
Ford Motor Co.....	462,094	5,415,742
* Fox Factory Holding Corp.....	14,392	907,272
* Frontdoor, Inc.....	15,293	500,999
#* Full House Resorts, Inc.....	19,188	90,567

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
CONSUMER DISCRETIONARY — (Continued)			
#*	Funko, Inc., Class A.....	28,268	\$ 199,855
	Gap, Inc.....	158,091	2,954,721
	Garmin Ltd.....	22,692	2,711,467
	General Motors Co.....	281,807	10,934,112
*	Genesco, Inc.....	13,073	363,168
	Gentex Corp.....	117,490	3,892,444
*	Gentherm, Inc.....	28,320	1,363,608
	Genuine Parts Co.....	16,918	2,372,411
*	G-III Apparel Group Ltd.....	56,994	1,714,949
#*	Good Times Restaurants, Inc.....	3,814	9,421
*	Goodyear Tire & Rubber Co.....	160,061	2,231,250
*	GoPro, Inc., Class A.....	112,522	335,316
	Graham Holdings Co., Class B.....	4,229	3,046,572
*	Grand Canyon Education, Inc.....	21,595	2,820,091
*	Green Brick Partners, Inc.....	22,902	1,194,797
	Group 1 Automotive, Inc.....	15,409	4,007,265
#*	GrowGeneration Corp.....	25,515	58,940
#	Guess?, Inc.....	60,420	1,349,783
#	H&R Block, Inc.....	34,561	1,618,837
	Hamilton Beach Brands Holding Co., Class A.....	11,937	220,118
	Harley-Davidson, Inc.....	95,797	3,108,613
#	Hasbro, Inc.....	16,501	807,724
#	Haverty Furniture Cos., Inc.....	19,633	665,559
	Haverty Furniture Cos., Inc., Class A.....	1,796	55,856
#*	Helen of Troy Ltd.....	23,227	2,659,491
#	Hibbett, Inc.....	13,553	903,307
*	Hilton Grand Vacations, Inc.....	20,280	845,676
*	Holley, Inc.....	8,140	38,828
	Hooker Furnishings Corp.....	23,717	547,388
*	Hovnanian Enterprises, Inc., Class A.....	2,664	450,136
	Hyatt Hotels Corp., Class A.....	9,003	1,155,715
	Installed Building Products, Inc.....	15,522	3,024,462
#	International Game Technology PLC.....	102,105	2,650,646
*	iRobot Corp.....	15,101	205,374
*	J Jill, Inc.....	915	21,329
	Jack in the Box, Inc.....	6,082	474,214
*	JAKKS Pacific, Inc.....	3,955	124,029
	Jerash Holdings U.S., Inc.....	2,916	8,952
	Johnson Outdoors, Inc., Class A.....	10,729	480,230
	KB Home.....	80,690	4,808,317
#	Kohl's Corp.....	108,618	2,798,000
#	Kontoor Brands, Inc.....	24,669	1,446,097
*	Koss Corp.....	833	2,374
#	Krispy Kreme, Inc.....	23,794	316,222
#*	Kura Sushi USA, Inc., Class A.....	2,725	267,404
	Lakeland Industries, Inc.....	7,500	135,075
*	Lands' End, Inc.....	31,801	301,155
*	Landsea Homes Corp.....	7,501	94,438
	Las Vegas Sands Corp.....	12,049	589,437
	Laureate Education, Inc.....	99,781	1,259,236
	La-Z-Boy, Inc.....	49,990	1,740,152
	LCI Industries.....	25,955	2,888,272
	Lear Corp.....	52,945	7,036,390
*	Legacy Housing Corp.....	1,789	42,274
	Leggett & Platt, Inc.....	57,524	1,335,132
	Lennar Corp., Class A.....	91,957	13,779,756
#	Lennar Corp., Class B.....	9,841	1,365,439
*	LGI Homes, Inc.....	24,836	2,930,896
#*	Life Time Group Holdings, Inc.....	34,988	465,340

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
	20,647	\$ 165,795
#*	19,895	1,599,160
*	16,046	143,772
	20,671	6,094,844
*	1,595	39,955
	73,573	3,433,652
*	11,362	29,541
#*	15,384	356,293
*	33,882	4,317,244
	249,079	4,555,655
*	21,633	903,178
#	15,913	162,472
*	26,965	755,020
	32,840	2,754,948
*	16,574	321,038
*	85,940	1,537,467
	82,456	5,160,096
	32,130	5,321,049
	37,525	1,627,459
*	50,652	3,499,547
*	33,822	3,525,943
	5,624	387,662
	30,850	982,881
*	17,004	155,247
#	17,797	490,841
	8,285	2,920,628
	3,147	224,538
*	73,602	1,399,174
	239,561	1,993,148
	1,284	42,359
#	139,265	2,527,660
#*	16,399	291,902
*	623	4,407,906
*	40,596	2,076,079
*	44,970	3,234,692
#*	28,200	124,080
*	51,701	704,685
#*	2,463	62,141
	17,750	1,685,008
#	7,165	526,484
	25,143	2,524,106
#*	38,186	861,094
	48,153	7,144,461
	74,650	1,351,165
#	15,853	98,447
	28,669	866,951
*	9,900	670,824
*	132,607	1,100,638
#	34,480	3,101,821
	1,426	529,403
#*	27,735	381,079
*	8,889	111,824
	122,349	12,792,811
#	22,829	23,286
	44,796	5,387,167
*»	1,575	29,909
	24,732	3,553,246
	9,765	603,086
#	21,324	1,165,996

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
#*	Restoration Hardware, Inc.....	6,650 \$1,685,642
#*	Revolve Group, Inc.....	16,300 234,883
#*	Rivian Automotive, Inc., Class A.....	81,024 1,240,477
	Rocky Brands, Inc.....	7,323 204,898
	Ross Stores, Inc.....	14,432 2,024,521
*	Royal Caribbean Cruises Ltd.....	11,741 1,496,978
#*	Sally Beauty Holdings, Inc.....	46,468 572,486
*	SeaWorld Entertainment, Inc.....	18,405 909,207
	Service Corp. International.....	53,157 3,567,898
*	Shake Shack, Inc., Class A.....	11,445 864,784
#	Shoe Carnival, Inc.....	30,438 776,169
#	Signet Jewelers Ltd.....	46,478 4,623,631
*	Skechers USA, Inc., Class A.....	67,293 4,201,775
*	Skyline Champion Corp.....	46,412 3,178,294
#*	Sleep Number Corp.....	12,790 131,737
	Smith & Wesson Brands, Inc.....	52,546 686,251
#*	Solo Brands, Inc., Class A.....	16,380 45,700
	Sonic Automotive, Inc., Class A.....	40,894 2,067,601
*	Sonos, Inc.....	43,411 676,343
#*	Sportsman's Warehouse Holdings, Inc.....	37,037 142,592
	Standard Motor Products, Inc.....	25,018 1,009,476
#	Steven Madden Ltd.....	64,835 2,715,290
*	Stitch Fix, Inc., Class A.....	97,004 310,413
*	Stoneridge, Inc.....	31,731 564,494
	Strategic Education, Inc.....	24,634 2,317,074
*	Strattec Security Corp.....	3,345 84,461
*	Stride, Inc.....	46,169 2,767,832
	Superior Group of Cos., Inc.....	19,083 254,186
*	Superior Industries International, Inc.....	2,376 8,221
#*	Sweetgreen, Inc., Class A.....	86,867 927,740
#*	Sypris Solutions, Inc.....	12,526 25,929
*»	Tandy Leather Factory, Inc.....	2,500 10,875
	Tapestry, Inc.....	157,237 6,099,223
*	Taylor Morrison Home Corp.....	114,538 5,972,011
	Tempur Sealy International, Inc.....	35,385 1,765,358
	Texas Roadhouse, Inc.....	21,627 2,718,946
#	Thor Industries, Inc.....	39,971 4,517,522
#*	ThredUp, Inc., Class A.....	9,958 20,265
*	Tile Shop Holdings, Inc.....	30,029 194,888
*	Tilly's, Inc., Class A.....	21,615 158,654
	Toll Brothers, Inc.....	94,747 9,413,114
	TopBuild Corp.....	18,291 6,751,757
*	Topgolf Callaway Brands Corp.....	133,720 1,761,092
	Tractor Supply Co.....	17,500 3,930,500
	Travel & Leisure Co.....	18,662 754,318
*	Tri Pointe Homes, Inc.....	103,909 3,587,978
*	Ulta Beauty, Inc.....	6,395 3,210,610
*	Under Armour, Inc., Class A.....	185,215 1,411,338
*	Under Armour, Inc., Class C.....	148,769 1,100,891
*	Unifi, Inc.....	17,499 110,594
*	Universal Electronics, Inc.....	13,337 118,299
*	Universal Technical Institute, Inc.....	35,063 495,090
	Upbound Group, Inc.....	37,132 1,232,782
*	Urban Outfitters, Inc.....	135,047 5,131,786
	Vail Resorts, Inc.....	5,219 1,158,618
*	Valvoline, Inc.....	31,325 1,143,049
*	Vera Bradley, Inc.....	33,067 253,955
	VF Corp.....	10,051 165,439
*	Victoria's Secret & Co.....	24,890 648,385

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
CONSUMER DISCRETIONARY — (Continued)			
#*	Vince Holding Corp.....	1,700	\$ 5,678
*	Vista Outdoor, Inc.....	65,311	1,833,280
*	Visteon Corp.....	16,990	1,958,777
*	Vizio Holding Corp., Class A.....	47,731	334,117
*	VOXX International Corp.....	36,231	302,529
*	Warby Parker, Inc., Class A.....	29,767	379,529
	Wendy's Co.....	95,466	1,821,491
	Weyco Group, Inc.....	9,580	307,614
	Whirlpool Corp.....	17,752	1,944,199
	Williams-Sonoma, Inc.....	11,078	2,142,374
#	Wingstop, Inc.....	6,181	1,737,541
	Winmark Corp.....	2,807	1,012,401
	Winnebago Industries, Inc.....	36,274	2,383,927
	Wolverine World Wide, Inc.....	54,360	454,450
	Worthington Enterprises, Inc.....	39,194	2,235,626
	Wyndham Hotels & Resorts, Inc.....	19,618	1,528,831
	Wynn Resorts Ltd.....	6,042	570,546
*	YETI Holdings, Inc.....	13,147	578,074
*	Zumiez, Inc.....	29,480	506,172
TOTAL CONSUMER DISCRETIONARY.....			<u>546,377,920</u>
CONSUMER STAPLES — (4.4%)			
	Albertsons Cos., Inc., Class A.....	8,299	176,105
	Alico, Inc.....	10,120	297,933
	Andersons, Inc.....	34,511	1,819,075
	Archer-Daniels-Midland Co.....	113,771	6,323,392
	B&G Foods, Inc.....	42,598	428,536
*	BellRing Brands, Inc.....	15,102	834,688
*	BJ's Wholesale Club Holdings, Inc.....	19,268	1,239,703
*	Boston Beer Co., Inc., Class A.....	2,839	991,578
*	Bridgford Foods Corp.....	4,114	44,308
#	Brown-Forman Corp., Class A.....	3,283	185,063
#	Brown-Forman Corp., Class B.....	800	43,920
	Bunge Global SA.....	94,400	8,315,696
#	Calavo Growers, Inc.....	17,478	456,001
#	Cal-Maine Foods, Inc.....	37,112	2,056,747
	Campbell Soup Co.....	35,835	1,599,316
	Casey's General Stores, Inc.....	18,796	5,100,483
#*	Celsius Holdings, Inc.....	11,664	582,034
*	Central Garden & Pet Co.....	12,298	576,776
*	Central Garden & Pet Co., Class A.....	47,879	1,976,445
*	Chefs' Warehouse, Inc.....	36,090	1,148,384
	Church & Dwight Co., Inc.....	20,030	1,999,996
	Coca-Cola Co.....	15,978	950,531
	Coca-Cola Consolidated, Inc.....	7,611	6,556,039
	Conagra Brands, Inc.....	86,781	2,529,666
	Constellation Brands, Inc., Class A.....	7,145	1,751,097
*	Coty, Inc., Class A.....	172,064	2,078,533
*	Darling Ingredients, Inc.....	65,425	2,832,903
	Dollar General Corp.....	11,806	1,559,218
	Dollar Tree, Inc.....	31,716	4,142,744
*	Duckhorn Portfolio, Inc.....	95,023	820,048
	Edgewell Personal Care Co.....	49,281	1,825,861
*	elf Beauty, Inc.....	45,692	7,289,245
	Energizer Holdings, Inc.....	5,181	163,823
*	Farmer Bros Co.....	11,276	39,692
	Flowers Foods, Inc.....	126,752	2,889,946
	Fresh Del Monte Produce, Inc.....	60,762	1,493,530
*	Fresh Market, Inc.....	6,378	0

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
CONSUMER STAPLES — (Continued)			
#*	Freshpet, Inc.....	9,805	\$ 844,211
	General Mills, Inc.....	39,083	2,536,878
*	Grocery Outlet Holding Corp.....	82,681	2,048,835
*	Hain Celestial Group, Inc.....	71,551	766,311
#*	Herbalife Ltd.....	14,800	178,340
*	HF Foods Group, Inc.....	4,068	20,340
*	Honest Co., Inc.....	8,744	24,920
	Hormel Foods Corp.....	29,766	903,993
	Ingles Markets, Inc., Class A.....	14,257	1,201,152
	Ingredion, Inc.....	44,866	4,826,236
	Inter Parfums, Inc.....	17,260	2,401,729
#	J & J Snack Foods Corp.....	13,058	2,079,225
	J M Smucker Co.....	38,020	5,001,531
	John B Sanfilippo & Son, Inc.....	10,331	1,106,760
	Kellanova.....	29,809	1,632,341
	Kenvue, Inc.....	192,958	4,005,808
	Keurig Dr Pepper, Inc.....	52,639	1,654,970
	Kraft Heinz Co.....	37,746	1,401,509
	Kroger Co.....	148,256	6,840,532
	Lamb Weston Holdings, Inc.....	5,072	519,576
	Lancaster Colony Corp.....	7,366	1,353,723
	Lifevantage Corp.....	3,901	20,714
*	Lifeway Foods, Inc.....	6,493	80,838
#	Limoneira Co.....	14,670	266,114
	Mannatech, Inc.....	99	916
	McCormick & Co., Inc.....	23,510	1,602,442
#	McCormick & Co., Inc.....	2,128	144,704
	Medifast, Inc.....	10,658	582,460
#	MGP Ingredients, Inc.....	22,542	1,914,943
*	Mission Produce, Inc.....	9,552	95,424
	Molson Coors Beverage Co., Class B.....	49,288	3,045,506
	Mondelez International, Inc., Class A.....	66,070	4,973,089
*	Monster Beverage Corp.....	27,050	1,488,291
*	National Beverage Corp.....	20,130	930,811
*	Natural Alternatives International, Inc.....	8,015	49,773
	Natural Grocers by Vitamin Cottage, Inc.....	16,537	247,228
	Natural Health Trends Corp.....	1,821	11,545
*	Nature's Sunshine Products, Inc.....	18,373	319,874
	Nu Skin Enterprises, Inc., Class A.....	39,842	739,468
	Oil-Dri Corp. of America.....	4,973	323,046
*	Performance Food Group Co.....	67,726	4,922,326
*	Pilgrim's Pride Corp.....	80,508	2,187,402
*	Post Holdings, Inc.....	65,228	6,057,724
	PriceSmart, Inc.....	22,368	1,700,415
	Procter & Gamble Co.....	90,151	14,166,328
	Reynolds Consumer Products, Inc.....	9,214	250,344
*	Rocky Mountain Chocolate Factory, Inc.....	5,160	20,640
	Seaboard Corp.....	692	2,493,276
*	Seneca Foods Corp., Class A.....	6,380	340,564
*»	Seneca Foods Corp., Class B.....	1,251	69,793
*	Simply Good Foods Co.....	75,394	2,849,893
#*	Sovos Brands, Inc.....	9,706	214,017
	SpartanNash Co.....	38,080	854,134
#	Spectrum Brands Holdings, Inc.....	25,661	2,017,468
*	Sprouts Farmers Market, Inc.....	92,203	4,644,265
	Target Corp.....	27,480	3,821,918
	Tootsie Roll Industries, Inc.....	29,103	948,467
*	TreeHouse Foods, Inc.....	53,773	2,263,843
	Turning Point Brands, Inc.....	9,779	237,532

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
	75,789	\$ 4,150,206
* Tyson Foods, Inc., Class A.....		
* U.S. Foods Holding Corp.....	93,276	4,291,629
* United Natural Foods, Inc.....	57,696	860,247
United-Guardian, Inc.....	1,872	14,377
Universal Corp.....	25,531	1,479,521
* USANA Health Sciences, Inc.....	19,769	925,585
# Utz Brands, Inc.....	35,936	636,067
Vector Group Ltd.....	34,078	356,797
Village Super Market, Inc., Class A.....	11,621	295,522
#* Vita Coco Co., Inc.....	3,645	71,770
* Vital Farms, Inc.....	9,772	140,521
# Walgreens Boots Alliance, Inc.....	211,227	4,767,393
Walmart, Inc.....	63,339	10,466,770
# WD-40 Co.....	6,701	1,735,425
# Weis Markets, Inc.....	23,567	1,431,695
* Whole Earth Brands, Inc.....	11,119	44,254
#* Willamette Valley Vineyards, Inc.....	800	4,088
WK Kellogg Co.....	7,452	96,801
		<u>213,134,178</u>
TOTAL CONSUMER STAPLES.....		
ENERGY — (8.8%)		
	4,112	103,499
* Adams Resources & Energy, Inc.....		
* Amplify Energy Corp.....	35,232	215,620
Antero Midstream Corp.....	416,730	5,100,775
* Antero Resources Corp.....	217,675	4,862,860
APA Corp.....	21,097	660,969
Archrock, Inc.....	247,933	4,051,225
Ardmore Shipping Corp.....	48,293	800,215
Baker Hughes Co.....	220,561	6,285,989
#* Battalion Oil Corp.....	8,207	56,218
Berry Corp.....	67,692	454,213
* Bristow Group, Inc.....	21,888	577,405
Cactus, Inc., Class A.....	26,100	1,107,684
California Resources Corp.....	54,878	2,616,583
* Callon Petroleum Co.....	33,820	1,086,298
#* Centrus Energy Corp., Class A.....	1,800	90,396
# ChampionX Corp.....	110,016	3,015,539
Cheniere Energy, Inc.....	4,646	761,898
# Chesapeake Energy Corp.....	79,368	6,120,066
Chevron Corp.....	183,004	26,980,280
Chord Energy Corp.....	24,691	3,796,488
# Civitas Resources, Inc.....	7,040	456,262
* Clean Energy Fuels Corp.....	209,395	617,715
#* CNX Resources Corp.....	208,465	4,210,993
# Comstock Resources, Inc.....	210,476	1,643,818
ConocoPhillips.....	107,669	12,044,931
CONSOL Energy, Inc.....	36,002	3,405,789
Core Laboratories, Inc.....	31,613	498,537
Coterra Energy, Inc.....	441,905	10,994,596
Crescent Energy Co., Class A.....	9,826	108,577
# CVR Energy, Inc.....	73,861	2,491,332
Delek U.S. Holdings, Inc.....	71,468	1,931,780
Devon Energy Corp.....	171,572	7,209,455
DHT Holdings, Inc.....	185,564	2,063,472
Diamondback Energy, Inc.....	88,399	13,590,462
* DMC Global, Inc.....	19,446	330,971
Dorian LPG Ltd.....	45,854	1,716,774
* Dril-Quip, Inc.....	34,689	696,208
* DT Midstream, Inc.....	46,594	2,501,632

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
	20,454	\$ 94,293
	4,053	30,843
	301,646	3,637,851
	74,939	8,527,309
	15,216	77,754
	216,761	7,673,339
	258,942	2,638,619
#	34,987	196,277
*	92,164	1,622,086
	491,345	50,515,179
*	5,809	114,495
	52,456	298,999
*	11,721	176,518
*	36,133	749,037
*	10,040	45,180
*	10,014	1,270,777
*	18,996	162,036
	110,561	3,941,500
*	155,684	1,463,430
#	98,092	3,949,184
	33,658	4,729,959
	169,076	9,551,103
	47,303	2,537,333
	378,770	6,408,788
*	234,141	1,418,894
	165,419	3,439,061
#	155,271	3,201,688
*	13,792	48,410
	306,076	6,993,837
	85,987	14,239,447
	115,055	6,315,369
	4,700	46,549
	168,763	6,531,128
#*	9,014	762,404
	6,859	248,845
*	10,917	159,607
*	1,080	17,075
#	21,731	722,121
*	88,701	575,670
#	207,034	921,301
	74,285	2,488,548
	169,517	3,307,277
	118,726	6,835,056
*	90,141	1,873,130
*	77,668	479,212
	71,124	4,854,213
	62,408	380,689
	151,443	6,424,212
*	69,312	2,536,126
	180,683	2,003,774
	119,889	6,055,593
#	111,786	2,984,686
	277,242	3,737,222
	58,638	8,462,050
#	30,919	98,632
	27,646	6,353,880
*	1,031	99,182
*	104,522	884,256
	195,453	5,675,955

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
	11,326	\$ 115,072
*	17,647	730,409
	1,159	25,753
#	197,688	1,445,099
	35,627	520,154
	111,868	5,447,972
	52,501	3,711,821
*	27,377	289,101
*	2,360	101,999
	98,967	768,974
	191,219	2,327,135
*	7,262	192,879
#	21,394	456,334
	123,164	4,566,921
*	5,869	10,858
	29,873	224,048
*	539,811	3,481,781
*	2,037	8,759
*	91,135	1,182,021
	53,518	4,546,889
	239,042	4,623,072
*	81,632	733,872
	31,849	1,992,155
*	62,443	261,636
	67	97,909
*	24,086	1,618,338
#*	704,898	3,848,743
*	74,827	802,145
*	22,685	1,403,521
	72,578	10,081,084
#*	22,902	1,003,795
#	19,888	417,847
#	74,551	226,635
*	17,126	1,533,633
	101,371	3,513,519
	53,887	1,216,230
TOTAL ENERGY		<u>420,372,625</u>
FINANCIALS — (22.4%)		
	35,024	1,830,704
#*	37,575	146,918
	7,905	308,532
	33,169	4,936,874
*	810	13,551
*	117,204	4,747,934
	72,531	6,117,265
	5,262	119,500
	34,430	5,345,257
	188,760	6,923,717
	17,517	465,252
#	26,279	708,745
*	45,028	731,705
	22,645	512,003
*	79,259	4,375,889
	33,003	6,625,022
	33,279	4,006,792
	118,879	8,263,279
	9,962	451,179
	14,077	5,445,406

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	64,207	\$ 3,187,235
	19,324	963,108
	15,921	47,285
#	7,690	162,567
	17,153	1,722,161
*	72,591	5,983,676
	16,031	403,821
	14,066	3,265,563
	20,958	878,140
*	19,580	600,519
	148,084	3,111,245
	2,402	81,692
	40,745	6,843,123
	66,849	5,423,459
	5,179	13,983
	72,736	2,484,662
*	18,293	634,584
	2,722	55,638
*	62,260	682,370
	59,826	3,560,844
*	65,575	3,634,822
#	4,535	106,210
	103,865	1,431,260
	37,917	3,356,034
*	53,056	2,315,364
	491,054	16,700,747
#	32,151	2,032,908
	16,358	320,290
	145,973	8,095,663
	45,895	1,391,995
	1,690	20,500
	111,008	5,007,571
	4,635	129,548
	18,148	196,724
	72,764	2,056,311
	5,324	147,741
	33,698	1,569,653
	14,019	368,840
	8,823	180,077
	17,333	215,276
*	110,049	42,230,203
	43,506	1,044,144
	203,956	1,439,929
	6,183	4,787,559
*	35,805	2,327,683
#*	10,815	103,175
#	3,670	9,175
	49,383	4,140,271
	36,129	1,310,399
*	16,240	203,162
*	68,814	3,562,501
	14,075	311,339
	87,185	943,342
	39,544	3,067,033
#*	7,199	161,546
	13,511	304,673
	1,771	24,776
	10,637	232,312
	4,203	233,266

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	134,820	\$3,588,908
*	1,994	50,508
*»	1,028	18,247
#	6,744	462,571
	18,415	663,492
*	7,057	48,058
	3,991	86,844
	18,726	535,189
	55,890	7,563,035
	133,731	847,855
	21,155	384,809
	78,382	3,136,848
*	18,144	262,362
	12,882	555,987
	78,056	3,213,566
	1,467	34,489
	11,984	2,203,258
*»	2	5,200
	27,015	520,579
	11,913	231,350
	1,469	32,010
	59,213	3,725,682
	3,839	178,590
	25,440	6,232,800
	61,758	6,842,786
	107,145	6,018,335
	12,891	261,301
	6,246	75,826
	114,399	3,740,847
	632	37,004
#	2,806	21,718
#*	41,727	116,836
#	14,030	1,434,006
	15,887	271,509
	14,913	3,069,692
	21,540	459,879
	16,341	444,148
*	2,615	104,338
	9,206	216,985
#	29,832	2,100,769
*	7,571	970,602
	10,822	132,353
	80,213	1,617,094
#*	48,769	876,867
	46,039	2,420,731
	65,570	3,417,508
	54,753	2,506,045
	18,982	787,753
	8,152	126,845
	37,613	859,081
*	51,999	475,271
	77,506	1,873,320
	33,896	411,497
	25,909	305,208
#*	6,330	3,424,973
*	24,657	348,157
	36,071	3,827,855
*	35,569	1,900,807
	140,344	2,353,569

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	3,494	\$ 557,398
	38,616	880,831
	123,098	12,989,301
	26,974	404,880
	3,821	55,137
*	33,283	2,067,540
	4,214	61,145
	28,142	697,640
#	87,666	6,382,961
	42,035	586,809
*	25,505	173,434
	26,031	1,086,013
	8,458	240,968
*	27,089	1,356,617
*	37,642	2,048,854
*	16,951	4,524,052
	6,961	197,832
	36,960	1,538,645
	129,582	4,236,036
	15,363	504,675
	2,592	896,391
	2,267	113,033
	12,606	239,640
	55,167	3,043,012
*	21,872	2,179,545
	5,198	153,185
	19,214	3,299,620
	16,892	6,502,913
	36,485	1,465,238
#*	58,343	501,750
#	11,495	515,436
	3,846	1,830,388
#	3,243	73,292
	18,464	253,326
	37,230	1,386,817
	987	152,166
	13,008	2,423,260
	70,977	2,481,356
*	1,966	26,541
*	4,644	6,502
	50	2,487
	117,503	5,878,675
	137,242	8,544,687
	238,430	8,163,843
	23,194	484,755
#	872	21,059
*	9,069	125,243
	77,959	4,704,826
	198,662	3,313,682
	10,347	258,675
#	41,220	1,424,563
	17,524	445,635
	20,468	281,230
	52,231	1,229,518
	8,680	319,164
#	2,700	78,597
	7,787	11,758,370
	110,075	1,542,151
#	18,847	646,075

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	8,626	\$ 161,306
	100,985	2,264,084
#	79,826	2,492,966
	13,801	544,035
	19,410	405,281
	43,333	412,530
	425	5,215
	42,919	930,913
	325,634	4,637,028
	7,590	250,318
	33,313	916,774
	58,979	1,994,080
	9,663	304,095
	2,096	43,471
	8,648	125,742
	23,462	282,013
#	6,504	117,072
*	822	7,225
	1,708	16,926
	7,908	179,828
*	5,270	89,854
	41,900	4,808,863
*	22,803	3,235,062
	4,192	99,895
*	8,593	2,491,368
	35,345	566,580
*	38,584	824,540
	352,042	4,639,914
	14,887	96,765
	2,057	66,482
	114,853	3,058,535
	7,078	260,612
	161,085	2,511,315
#*	8,904	109,252
*	250,992	1,548,621
	31,621	1,047,604
#	103,011	3,982,405
	63,865	8,508,734
	38,140	4,684,355
	21,056	8,085,715
#*	5,779	446,139
	13,243	689,828
*	47,214	625,398
*	31,918	364,184
	5,967	181,934
	4,583	531,353
	78,217	3,528,369
	29,441	493,137
	28,509	3,763,473
	42,353	462,495
	147,540	12,830,078
	7,305	184,086
	1,668	32,476
#	9,811	879,752
	40,161	1,424,511
#	6,499	45,493
	55,403	492,533
	33,160	668,174
*	11,857	33,200

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* Heritage Insurance Holdings, Inc.....	32,529	\$ 195,825
Hilltop Holdings, Inc.....	75,031	2,362,726
Hingham Institution For Savings The.....	2,051	379,148
HMN Financial, Inc.....	2,450	54,513
Home Bancorp, Inc.....	7,804	310,755
Home BancShares, Inc.....	145,366	3,407,379
# Home Federal Bancorp, Inc. of Louisiana.....	944	12,904
HomeStreet, Inc.....	20,816	286,428
HomeTrust Bancshares, Inc.....	9,675	262,676
Hope Bancorp, Inc.....	113,877	1,261,757
Horace Mann Educators Corp.....	37,413	1,377,921
Horizon Bancorp, Inc.....	41,208	540,237
Houlihan Lokey, Inc.....	25,633	3,070,321
Huntington Bancshares, Inc.....	506,912	6,452,990
#* I3 Verticals, Inc., Class A.....	13,833	259,230
# IF Bancorp, Inc.....	781	13,277
Independent Bank Corp.....	46,289	2,596,350
Independent Bank Corp.....	20,166	513,023
Independent Bank Group, Inc.....	37,181	1,797,701
Interactive Brokers Group, Inc., Class A.....	4,012	356,065
Intercontinental Exchange, Inc.....	34,860	4,438,724
International Bancshares Corp.....	70,397	3,721,185
* International Money Express, Inc.....	27,388	564,193
Invesco Ltd.....	49,344	781,116
Investar Holding Corp.....	8,770	156,983
Investors Title Co.....	2,106	352,228
Jack Henry & Associates, Inc.....	12,721	2,109,523
Jackson Financial, Inc., Class A.....	61,673	3,087,967
# James River Group Holdings Ltd.....	35,600	340,692
Janus Henderson Group PLC.....	119,037	3,423,504
Jefferies Financial Group, Inc.....	147,940	6,030,034
JPMorgan Chase & Co.....	273,311	47,654,506
Kearny Financial Corp.....	70,060	506,534
Kemper Corp.....	51,842	3,110,520
# Kentucky First Federal Bancorp.....	2,320	9,071
KeyCorp.....	229,712	3,337,715
Kinsale Capital Group, Inc.....	4,708	1,871,760
KKR & Co., Inc.....	24,837	2,150,387
* Lake Shore Bancorp, Inc.....	2,509	29,155
Lakeland Bancorp, Inc.....	59,844	795,327
# Lakeland Financial Corp.....	25,757	1,724,689
# Landmark Bancorp, Inc.....	5,058	107,027
Lazard, Inc.....	26,679	1,039,947
LCNB Corp.....	11,830	174,729
* LendingClub Corp.....	33,624	303,288
#* LendingTree, Inc.....	6,080	196,627
Lincoln National Corp.....	151,366	4,154,997
LINKBANCORP, Inc.....	7,281	51,914
Live Oak Bancshares, Inc.....	42,299	1,538,415
Loews Corp.....	64,258	4,681,838
LPL Financial Holdings, Inc.....	16,691	3,992,320
* Luther Burbank Corp.....	7,343	70,493
M&T Bank Corp.....	53,673	7,412,241
Macatawa Bank Corp.....	33,722	359,477
Magyar Bancorp, Inc.....	2,911	33,564
#* Maiden Holdings Ltd.....	67,173	118,224
MainStreet Bancshares, Inc.....	828	15,335
* Markel Group, Inc.....	4,656	6,972,034
MarketAxess Holdings, Inc.....	531	119,746

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* Marqeta, Inc., Class A	336,820	\$ 2,024,288
Marsh & McLennan Cos., Inc.	7,935	1,538,120
# MBIA, Inc.	6,466	39,313
Mercantile Bank Corp.	17,978	720,738
Merchants Bancorp.	10,695	467,799
Mercury General Corp.	51,953	2,080,718
Meridian Corp.	1,432	17,327
MetLife, Inc.	46,316	3,210,625
Metrocity Bankshares, Inc.	3,195	76,361
* Metropolitan Bank Holding Corp.	8,270	401,012
MGIC Investment Corp.	175,975	3,491,344
Mid Penn Bancorp, Inc.	15,391	329,060
# Middlefield Banc Corp.	8,086	213,470
Midland States Bancorp, Inc.	23,050	605,293
MidWestOne Financial Group, Inc.	14,212	362,406
# Moelis & Co., Class A	22,413	1,232,043
Morgan Stanley	121,949	10,638,831
Morningstar, Inc.	5,538	1,546,763
* Mr Cooper Group, Inc.	74,750	5,035,160
# MVB Financial Corp.	10,817	231,808
Nasdaq, Inc.	57,093	3,298,263
National Bank Holdings Corp., Class A	40,969	1,433,915
National Bankshares, Inc.	4,963	160,106
National Western Life Group, Inc., Class A	3,908	1,891,472
Navient Corp.	135,362	2,330,934
NBT Bancorp, Inc.	51,869	1,844,980
* NCR Atleos Corp.	41,262	923,856
Nelnet, Inc., Class A	29,960	2,610,415
New York Community Bancorp, Inc.	886,417	5,735,112
* NI Holdings, Inc.	14,940	199,598
#* Nicholas Financial, Inc.	8,010	56,551
# Nicolet Bankshares, Inc.	11,634	904,776
* NMI Holdings, Inc., Class A	87,774	2,801,746
Northeast Bank	6,679	366,210
Northeast Community Bancorp, Inc.	3,544	61,063
Northern Trust Corp.	50,311	4,006,768
Northfield Bancorp, Inc.	56,575	680,597
Northrim BanCorp, Inc.	7,507	379,329
# Northwest Bancshares, Inc.	126,055	1,559,300
# Norwood Financial Corp.	2,461	67,407
Oak Valley Bancorp.	6,523	169,924
OceanFirst Financial Corp.	53,164	916,016
* Ocwen Financial Corp.	5,505	159,260
OFG Bancorp.	53,510	1,967,563
Ohio Valley Banc Corp.	4,011	96,465
Old National Bancorp.	265,916	4,379,637
Old Point Financial Corp.	4,109	74,044
Old Republic International Corp.	241,850	6,781,474
Old Second Bancorp, Inc.	30,312	412,849
OneMain Holdings, Inc.	77,228	3,676,053
OP Bancorp.	7,769	84,760
* Open Lending Corp., Class A	65,794	482,928
* Oportun Financial Corp.	16,305	60,002
Oppenheimer Holdings, Inc., Class A	9,819	367,034
* OptimumBank Holdings, Inc.	2,148	9,516
Orange County Bancorp, Inc.	394	19,125
Origin Bancorp, Inc.	14,861	453,260
Orrstown Financial Services, Inc.	9,962	275,748
* Oscar Health, Inc., Class A	127,374	1,594,722

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	78,034	\$ 1,979,723
*	15,383	920,980
#	12,806	1,673,488
	11,518	213,198
	1,554	21,305
	29,922	1,549,361
#*	877	3,701
*	20,758	329,222
#*	79,019	369,809
*	10,461	641,782
#*	29,945	445,582
#	5,989	100,316
	17,223	475,010
	7,925	170,863
	33,376	2,911,055
	3,887	113,073
	31,903	934,758
	1,798	78,591
	60,315	5,330,640
*	10,487	102,248
	13,381	2,321,470
#	9,227	887,361
	5,164	182,186
	31,663	4,787,762
*	5,737	51,977
	80,189	6,852,150
*	36,233	825,025
	15,252	1,095,704
	36,742	767,540
	22,689	5,312,856
	26,567	350,684
#	1,028	33,574
	89,313	7,064,658
	46,767	629,484
*	51,490	1,577,654
	16,737	2,983,370
	70,812	4,525,595
*	15,467	168,126
	7,891	119,154
	74,039	1,225,345
	149,872	15,726,069
	16,494	963,415
	118,291	3,428,073
	41,208	4,540,297
	13,307	235,401
	3,292	168,583
	17,433	425,017
	325,643	6,079,755
	30,108	5,235,480
*	7,121	122,054
	33,797	7,733,768
	58,599	1,853,486
*	27,357	214,479
	16,335	836,189
*	2,179	19,219
	10,309	118,760
	19,717	108,246
	16,915	2,306,699
*	323,113	3,470,234

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	11,333	\$ 5,081,151
	41,109	1,370,574
	14,167	1,180,253
	41,574	1,013,574
	6,557	100,453
	50,597	1,242,662
*	16,401	128,420
	55,511	3,510,516
	26,159	2,743,033
#	44,568	2,992,296
#*	3,336	239,558
	28,906	374,044
	14,961	310,441
	7,061	117,777
	116,966	2,223,524
*	146,868	1,733,042
	199,453	3,965,126
	4,161	96,785
#*	135,656	1,062,186
#	1,802	71,017
	6,825	184,821
*	8,505	318,852
	4,524	197,292
	2,808	71,772
#	34,766	1,088,176
	57,472	4,775,923
	97,744	7,220,349
	16,096	402,883
	9,979	333,798
*	35,394	191,482
	29,773	1,835,803
	103,447	7,546,459
#	29,427	1,463,110
*	26,487	1,741,520
	12,423	351,447
	4,662	54,825
	153,553	5,968,605
	143,930	5,420,404
	18,720	2,030,184
	9,218	99,001
*	53,656	3,273,016
#	64,176	854,824
*	1,356	25,764
	8,054	225,270
	65,506	1,240,029
#*	5,584	99,228
	16,837	831,579
	76,275	2,144,090
	7,876	751,292
	89,577	18,932,995
	31,649	1,150,441
*	23,303	1,646,357
	165,226	6,123,276
	17,435	503,871
	61,541	1,660,992
	69,476	2,886,033
	3,303	9,645
	46,006	3,795,495
	2,000	59,940

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
United Bancorp, Inc.....	2,256	\$ 27,162
United Bancshares, Inc.....	2,040	38,984
United Bankshares, Inc.....	120,491	4,319,602
United Community Banks, Inc.....	92,245	2,521,978
United Fire Group, Inc.....	24,364	545,997
United Security Bancshares.....	16,748	134,821
Unity Bancorp, Inc.....	6,942	190,141
Universal Insurance Holdings, Inc.....	33,603	558,482
Univest Financial Corp.....	27,024	573,990
Unum Group.....	136,107	6,579,412
* USCB Financial Holdings, Inc.....	7,405	89,823
* Usio, Inc.....	3,394	5,668
Valley National Bancorp.....	429,996	4,136,562
Value Line, Inc.....	3,433	153,112
#* Velocity Financial, Inc.....	20,216	318,402
Veritex Holdings, Inc.....	44,794	941,122
Victory Capital Holdings, Inc., Class A.....	20,055	676,455
Virginia National Bankshares Corp.....	4,480	147,885
Virtu Financial, Inc., Class A.....	88,765	1,490,364
Virtus Investment Partners, Inc.....	7,580	1,789,714
Voya Financial, Inc.....	76,641	5,546,509
W R Berkley Corp.....	30,617	2,506,920
WaFd, Inc.....	73,039	2,121,053
Walker & Dunlop, Inc.....	37,675	3,639,028
Washington Trust Bancorp, Inc.....	15,471	430,249
Waterstone Financial, Inc.....	22,750	302,575
Webster Financial Corp.....	144,019	7,126,060
Wells Fargo & Co.....	220,608	11,070,109
WesBanco, Inc.....	60,783	1,783,373
West BanCorp, Inc.....	19,791	372,269
Westamerica BanCorp.....	28,453	1,357,777
Western Alliance Bancorp.....	82,230	5,259,431
Western New England Bancorp, Inc.....	25,750	219,132
Western Union Co.....	14,373	180,669
Westwood Holdings Group, Inc.....	12,438	152,987
* WEX, Inc.....	8,860	1,810,895
White Mountains Insurance Group Ltd.....	2,746	4,327,614
Willis Towers Watson PLC.....	16,771	4,130,697
Wintrust Financial Corp.....	47,223	4,579,687
# WisdomTree, Inc.....	157,812	1,068,387
#* World Acceptance Corp.....	7,167	941,099
WSFS Financial Corp.....	68,600	3,053,386
WVS Financial Corp.....	1,627	21,639
Zions Bancorp NA.....	108,744	4,556,374
TOTAL FINANCIALS.....		<u>1,071,151,359</u>
HEALTH CARE — (9.1%)		
* 4D Molecular Therapeutics, Inc.....	14,899	257,008
Abbott Laboratories.....	63,378	7,171,221
#* AC Immune SA.....	15,821	50,785
* Acadia Healthcare Co., Inc.....	46,522	3,821,317
* Accolade, Inc.....	66,055	747,743
#* Accuray, Inc.....	76,730	198,731
#† Achillion Pharmaceuticals, Inc.....	196,899	53,163
#* Actinium Pharmaceuticals, Inc.....	4,846	26,071
* Acumen Pharmaceuticals, Inc.....	6,544	20,810
* Acurx Pharmaceuticals, Inc.....	1,662	5,435
#* AdaptHealth Corp.....	49,728	359,036
#* Adaptive Biotechnologies Corp.....	129,653	475,827

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Addus HomeCare Corp.....	16,900	\$1,463,540
#† Aduro Biotech, Inc.....	740	733
Agilent Technologies, Inc.....	12,036	1,565,884
* Agiliti, Inc.....	33,306	236,140
#* agilon health, Inc.....	22,562	132,890
* Agios Pharmaceuticals, Inc.....	50,218	1,135,931
† Albireo Pharma, Inc.....	7,009	37,919
#* Aldeyra Therapeutics, Inc.....	59,230	185,390
* Align Technology, Inc.....	2,744	733,526
* Alkermes PLC.....	55,103	1,490,536
#* Allogene Therapeutics, Inc.....	68,253	240,251
* Alpha Teknova, Inc.....	13,659	43,845
* Alpine Immune Sciences, Inc.....	7,056	187,760
* ALX Oncology Holdings, Inc.....	3,024	43,576
* Amedisys, Inc.....	14,462	1,363,333
* American Shared Hospital Services.....	3,867	10,325
* American Well Corp., Class A.....	31,936	33,533
* AMN Healthcare Services, Inc.....	40,710	3,012,947
* Amneal Pharmaceuticals, Inc.....	48,533	259,652
* Amphastar Pharmaceuticals, Inc.....	12,706	677,992
* AnaptysBio, Inc.....	9,781	230,832
* AngioDynamics, Inc.....	38,849	229,209
* ANI Pharmaceuticals, Inc.....	18,156	1,013,468
* Anika Therapeutics, Inc.....	13,525	318,108
#* Anixa Biosciences, Inc.....	3,476	15,781
#* Apollo Medical Holdings, Inc.....	26,674	926,922
* Apyx Medical Corp.....	26,878	60,207
#* Arcturus Therapeutics Holdings, Inc.....	28,170	928,765
* Arcus Biosciences, Inc.....	63,207	956,954
#* ARS Pharmaceuticals, Inc.....	2,866	17,798
#* Artivion, Inc.....	35,445	592,640
* Arvinas, Inc.....	9,930	412,095
* Athira Pharma, Inc.....	949	3,008
* AtriCure, Inc.....	31,358	1,068,053
* Atrion Corp.....	1,520	516,800
* Avanos Medical, Inc.....	43,165	828,336
#* Avid Bioservices, Inc.....	48,440	327,939
#* Avidity Biosciences, Inc.....	71,639	876,145
* Avita Medical, Inc.....	4,189	70,208
* Axogen, Inc.....	14,933	144,402
* Axonics, Inc.....	20,962	1,422,901
* Azenta, Inc.....	29,789	1,942,243
* Baxter International, Inc.....	18,080	699,515
* Becton Dickinson & Co.....	9,587	2,289,471
* Biogen, Inc.....	32,132	7,925,679
#* BioLife Solutions, Inc.....	37,144	631,448
* BioMarin Pharmaceutical, Inc.....	6,298	554,728
#* Biomea Fusion, Inc.....	5,405	97,722
# Bionano Genomics, Inc.....	12,813	15,119
* Bio-Rad Laboratories, Inc., Class A.....	12,392	3,976,469
* Bio-Techne Corp.....	8,280	582,250
* Bluebird Bio, Inc.....	58,718	59,892
* Boston Scientific Corp.....	41,667	2,635,854
* Bristol-Myers Squibb Co.....	122,040	5,964,095
* Brookdale Senior Living, Inc.....	185,240	1,013,263
* Bruker Corp.....	22,783	1,629,212
* CareDx, Inc.....	12,142	103,936
* Caribou Biosciences, Inc.....	40,522	248,400
* Castle Biosciences, Inc.....	14,533	335,422

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Catalent, Inc.....	34,016	\$ 1,756,586
* Catalyst Pharmaceuticals, Inc.....	87,316	1,257,350
#* Celcuity, Inc.....	1,900	28,690
* Centene Corp.....	196,536	14,801,126
* Certara, Inc.....	67,010	1,082,882
* Charles River Laboratories International, Inc.....	11,265	2,436,394
Chemed Corp.....	4,093	2,426,289
†† Chinook Therapeutics, Inc.....	45,796	13,281
Cigna Group.....	32,553	9,796,825
#* Codexis, Inc.....	5,709	15,015
* Cogent Biosciences, Inc.....	12,282	54,409
#* Collegium Pharmaceutical, Inc.....	31,260	1,030,330
#* Community Health Systems, Inc.....	13,803	50,657
* Computer Programs & Systems, Inc.....	13,493	136,684
# CONMED Corp.....	20,942	2,002,055
†† Contra Abiomed, Inc.....	2,059	32,141
Cooper Cos., Inc.....	5,488	2,047,189
#* Corcept Therapeutics, Inc.....	93,425	1,971,268
* CorVel Corp.....	9,420	2,216,903
* Crinetics Pharmaceuticals, Inc.....	4,719	172,149
#* CRISPR Therapeutics AG.....	69,149	4,352,930
* Cross Country Healthcare, Inc.....	39,131	831,534
#* CryoPort, Inc.....	35,016	508,082
* Cue Biopharma, Inc.....	4,901	12,939
* Cullinan Oncology, Inc.....	12,027	182,089
* Cumberland Pharmaceuticals, Inc.....	23,548	48,980
CVS Health Corp.....	110,493	8,217,364
* Cymabay Therapeutics, Inc.....	3,502	82,332
#* Cytek Biosciences, Inc.....	51,011	385,133
Danaher Corp.....	31,151	7,473,436
* DaVita, Inc.....	23,556	2,547,817
* Day One Biopharmaceuticals, Inc.....	23,181	348,874
* Deciphera Pharmaceuticals, Inc.....	62,925	901,086
#* Definitive Healthcare Corp.....	41,337	351,365
* Denali Therapeutics, Inc.....	33,718	539,825
DENTSPLY SIRONA, Inc.....	87,710	3,047,923
Dianthus Therapeutics, Inc.....	909	17,271
* Dominari Holdings, Inc.....	1,877	4,317
#* Dynavax Technologies Corp.....	86,965	1,123,588
* Dyne Therapeutics, Inc.....	54,948	1,175,887
#* Eagle Pharmaceuticals, Inc.....	12,170	71,316
* Edgewise Therapeutics, Inc.....	257	4,582
#* Editas Medicine, Inc.....	78,301	550,456
* Edwards Lifesciences Corp.....	5,405	424,130
* Elanco Animal Health, Inc.....	44,252	652,274
* Electromed, Inc.....	3,600	36,180
Elevance Health, Inc.....	15,836	7,814,116
#* Elevation Oncology, Inc.....	8,088	22,485
# Elicio Operating Co., Inc.....	1,338	5,887
Embecta Corp.....	20,053	343,708
#* Emergent BioSolutions, Inc.....	27,004	45,097
* Enanta Pharmaceuticals, Inc.....	9,330	113,360
Encompass Health Corp.....	29,522	2,097,243
* Enhabit, Inc.....	46,285	467,016
* Enovis Corp.....	45,284	2,658,171
Ensign Group, Inc.....	28,435	3,219,411
* Envista Holdings Corp.....	148,428	3,488,058
* enVveno Medical Corp.....	2,854	12,301
* Evolent Health, Inc., Class A.....	78,276	2,302,097

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Exact Sciences Corp.....	9,431	\$ 616,787
* Exagen, Inc.....	7,187	15,452
* Exelixis, Inc.....	124,120	2,700,851
* FONAR Corp.....	7,435	145,429
* Fortrea Holdings, Inc.....	22,412	693,876
#* Fulcrum Therapeutics, Inc.....	17,964	129,700
#* Fulgent Genetics, Inc.....	20,695	508,890
* GE HealthCare Technologies, Inc.....	596	43,723
* Generation Bio Co.....	50,446	94,838
* Gilead Sciences, Inc.....	71,697	5,611,007
#* Glaukos Corp.....	19,786	1,761,548
* Globus Medical, Inc., Class A.....	53,522	2,825,426
#* GoodRx Holdings, Inc., Class A.....	62,707	376,242
* Graphite Bio, Inc.....	9,175	24,956
* Haemonetics Corp.....	29,348	2,243,948
* Halozyme Therapeutics, Inc.....	17,695	598,976
* Harmony Biosciences Holdings, Inc.....	22,473	708,798
#* Harrow, Inc.....	3,170	30,210
* Harvard Bioscience, Inc.....	43,252	190,309
* Health Catalyst, Inc.....	44,122	431,072
* HealthEquity, Inc.....	29,622	2,238,831
* HealthStream, Inc.....	26,151	696,140
#* Henry Schein, Inc.....	33,422	2,501,302
* Hims & Hers Health, Inc.....	87,475	750,536
* Hologic, Inc.....	18,579	1,383,021
* Humana, Inc.....	9,303	3,517,092
* ICU Medical, Inc.....	1,207	110,477
* Ideaya Biosciences, Inc.....	40,169	1,748,557
* ImmuCell Corp.....	2,993	15,893
* ImmunoGen, Inc.....	20,442	599,359
#* Immunovant, Inc.....	24,112	877,918
* Incyte Corp.....	7,515	441,657
#* InfuSystem Holdings, Inc.....	10,768	99,389
#* Innoviva, Inc.....	74,771	1,211,290
* Inogen, Inc.....	21,258	151,251
* Integer Holdings Corp.....	30,554	3,095,731
* Integra LifeSciences Holdings Corp.....	63,379	2,544,667
#* Intellia Therapeutics, Inc.....	47,728	1,136,881
#* Iovance Biotherapeutics, Inc.....	142,225	1,099,399
* IQVIA Holdings, Inc.....	7,513	1,564,432
* iRadimed Corp.....	3,451	142,906
#* Ironwood Pharmaceuticals, Inc.....	62,369	885,016
* iTeos Therapeutics, Inc.....	13,135	130,693
* Janux Therapeutics, Inc.....	2,382	20,390
* Jazz Pharmaceuticals PLC.....	36,717	4,505,910
* Johnson & Johnson.....	127,455	20,252,600
#* KalVista Pharmaceuticals, Inc.....	15,204	239,767
* Keros Therapeutics, Inc.....	3,008	166,523
* Kewaunee Scientific Corp.....	2,037	58,482
* Kiniksa Pharmaceuticals Ltd., Class A.....	6,103	107,596
* Kinnate Biopharma, Inc.....	9,473	22,451
* Krystal Biotech, Inc.....	15,791	1,756,749
* Kura Oncology, Inc.....	48,561	978,019
#* Kymera Therapeutics, Inc.....	23,915	783,934
* Laboratory Corp. of America Holdings.....	19,721	4,383,978
#* Lantern Pharma, Inc.....	1,402	5,916
* Lantheus Holdings, Inc.....	46,636	2,421,807
* Larimar Therapeutics, Inc.....	7,953	46,048
# LeMaitre Vascular, Inc.....	19,224	1,115,761

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* LENSAR, Inc.....	38,325	\$ 136,054
* Ligand Pharmaceuticals, Inc.....	16,449	1,202,422
* LivaNova PLC.....	45,007	2,190,941
* MacroGenics, Inc.....	18,148	259,516
* Maravai LifeSciences Holdings, Inc., Class A.....	66,482	385,596
#* Masimo Corp.....	5,582	719,743
* MaxCyte, Inc.....	11,304	57,537
#* MediciNova, Inc.....	25,869	36,475
* Medpace Holdings, Inc.....	7,287	2,124,743
Medtronic PLC.....	57,439	5,028,210
# MEI Pharma, Inc.....	1,524	6,858
* MeiraGTx Holdings PLC.....	8,596	52,178
Merck & Co., Inc.....	89,572	10,818,506
* Merit Medical Systems, Inc.....	39,324	3,079,069
#* Merrimack Pharmaceuticals, Inc.....	9,794	131,240
Mesa Laboratories, Inc.....	5,931	543,398
#* Milestone Pharmaceuticals, Inc.....	785	1,256
* Moderna, Inc.....	9,812	991,503
* ModivCare, Inc.....	2,985	118,713
* Molina Healthcare, Inc.....	9,555	3,405,784
* Monte Rosa Therapeutics, Inc.....	5,011	26,533
* Morphic Holding, Inc.....	8,831	279,854
* Mural Oncology PLC.....	662	2,906
* Myriad Genetics, Inc.....	73,545	1,573,128
National HealthCare Corp.....	16,680	1,551,907
National Research Corp.....	17,603	693,558
* Nautilus Biotechnology, Inc.....	15,148	42,111
* NeoGenomics, Inc.....	116,529	1,730,456
* Neurocrine Biosciences, Inc.....	2,879	402,398
* NeuroPace, Inc.....	356	5,205
#* Nevro Corp.....	13,575	224,802
#* Nurix Therapeutics, Inc.....	41,384	326,934
* Olema Pharmaceuticals, Inc.....	60,523	789,220
* OmniAb, Inc.....	95,802	555,652
*» OmniAb, Inc.....	6,492	0
*» OmniAb, Inc.....	6,492	0
* Omnicell, Inc.....	9,550	307,224
#* OptimizeRx Corp.....	6,852	96,750
* Option Care Health, Inc.....	83,263	2,601,136
* OraSure Technologies, Inc.....	88,014	648,663
* Organogenesis Holdings, Inc.....	16,434	54,232
# Organon & Co.....	3,332	55,478
#* ORIC Pharmaceuticals, Inc.....	7,374	81,040
* Orthofix Medical, Inc.....	22,273	309,372
#* OrthoPediatrics Corp.....	5,598	146,220
#* Outset Medical, Inc.....	30,645	93,161
* Ovid therapeutics, Inc.....	29,862	115,566
#* Owens & Minor, Inc.....	72,875	1,436,366
#* Pacific Biosciences of California, Inc.....	110,604	720,032
* Pacira BioSciences, Inc.....	36,080	1,175,847
Patterson Cos., Inc.....	77,533	2,315,135
#*†† PDL BioPharma, Inc.....	418,608	673,959
* Pediatrix Medical Group, Inc.....	80,876	756,999
* Pennant Group, Inc.....	25,842	387,888
#* Penumbra, Inc.....	1,533	386,607
* PepGen, Inc.....	1,548	15,526
Perrigo Co. PLC.....	125,640	4,030,531
* PetIQ, Inc.....	31,954	574,213
Pfizer, Inc.....	346,261	9,376,748

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
HEALTH CARE — (Continued)			
#*	PharmaCyte Biotech, Inc.....	4,103	\$ 8,986
	Phibro Animal Health Corp., Class A.....	18,977	205,141
*	Pliant Therapeutics, Inc.....	3,237	58,007
*	PMV Pharmaceuticals, Inc.....	1,652	2,908
#*	Poseida Therapeutics, Inc.....	7,718	26,550
	Premier, Inc., Class A.....	97,270	2,102,977
*	Prestige Consumer Healthcare, Inc.....	53,953	3,320,268
*	Privia Health Group, Inc.....	13,036	262,806
*	Pro-Dex, Inc.....	810	17,577
*	Protagonist Therapeutics, Inc.....	9,941	248,624
*	Prothena Corp. PLC.....	44,814	1,272,269
	Psychemedics Corp.....	1,189	3,805
*	Puma Biotechnology, Inc.....	10,979	51,601
*	Quanterix Corp.....	28,549	630,647
	Quest Diagnostics, Inc.....	21,797	2,799,389
#*	QuidelOrtho Corp.....	27,103	1,856,827
*	R1 RCM, Inc.....	195,780	2,004,787
*	RadNet, Inc.....	49,154	1,817,223
#*	Rallybio Corp.....	1,343	1,813
#*	RAPT Therapeutics, Inc.....	24,404	603,999
#*	Recursion Pharmaceuticals, Inc., Class A.....	40,990	385,716
*	Regeneron Pharmaceuticals, Inc.....	4,878	4,598,881
#*	REGENXBIO, Inc.....	38,155	470,070
*	Relay Therapeutics, Inc.....	48,562	449,199
#*	Repare Therapeutics, Inc.....	3,400	22,236
*	Repligen Corp.....	5,096	965,182
#*	Replimune Group, Inc.....	59,148	458,988
	ResMed, Inc.....	9,930	1,888,686
*	REVOLUTION Medicines, Inc.....	32,460	900,765
	Revvity, Inc.....	28,355	3,039,089
*	Rocket Pharmaceuticals, Inc.....	29,552	849,029
	Royalty Pharma PLC, Class A.....	17,638	500,743
*	RxSight, Inc.....	1,456	66,263
*	Sage Therapeutics, Inc.....	48,607	1,246,283
#*	Sana Biotechnology, Inc.....	32,154	176,525
*	Sarepta Therapeutics, Inc.....	1,206	143,502
#*	Schrodinger, Inc.....	40,689	1,076,224
#*	scPharmaceuticals, Inc.....	2,070	10,143
	Select Medical Holdings Corp.....	129,163	3,356,946
#*	Semler Scientific, Inc.....	863	38,222
#*	Shattuck Labs, Inc.....	8,606	81,241
*	SI-BONE, Inc.....	20,429	412,870
#	SIGA Technologies, Inc.....	70,522	344,147
#	Simulations Plus, Inc.....	9,534	361,339
*	Soleno Therapeutics, Inc.....	46	2,132
*	Solid Biosciences, Inc.....	1,737	11,968
#*	SpringWorks Therapeutics, Inc.....	34,751	1,533,562
#*	STAAR Surgical Co.....	10,552	295,562
*	Standard BioTools, Inc.....	10,519	23,878
	STERIS PLC.....	11,494	2,516,611
#*	Stoke Therapeutics, Inc.....	10,098	48,874
	Stryker Corp.....	5,109	1,713,967
*	Supernus Pharmaceuticals, Inc.....	50,846	1,407,417
#*	Surgery Partners, Inc.....	46,744	1,434,573
*	Surmodics, Inc.....	12,576	442,801
#*	Sutro Biopharma, Inc.....	37,856	164,295
*	Tactile Systems Technology, Inc.....	37,438	567,934
*	Taro Pharmaceutical Industries Ltd.....	28,006	1,205,658
#*	Tarsus Pharmaceuticals, Inc.....	13,787	375,558

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Teladoc Health, Inc.....	162,425	\$ 3,155,918
# Teleflex, Inc.....	11,014	2,674,530
* Tenet Healthcare Corp.....	35,047	2,899,789
#* Terns Pharmaceuticals, Inc.....	752	3,895
#* Theravance Biopharma, Inc.....	9,441	89,501
Thermo Fisher Scientific, Inc.....	15,310	8,251,784
#* Twist Bioscience Corp.....	55,649	1,803,028
# U.S. Physical Therapy, Inc.....	10,859	1,001,851
* UFP Technologies, Inc.....	7,442	1,254,051
* United Therapeutics Corp.....	27,967	6,006,752
UnitedHealth Group, Inc.....	24,210	12,389,225
Universal Health Services, Inc., Class B.....	42,758	6,790,398
Utah Medical Products, Inc.....	3,795	300,602
* Vanda Pharmaceuticals, Inc.....	45,886	165,190
* Varex Imaging Corp.....	39,908	769,027
* Veeva Systems, Inc., Class A.....	2,094	434,317
* Veracyte, Inc.....	46,359	1,159,902
* Veradigm, Inc.....	107,540	981,840
* Vericel Corp.....	3,500	150,430
* Vertex Pharmaceuticals, Inc.....	10,772	4,668,369
Viatis, Inc.....	310,807	3,658,198
* Vir Biotechnology, Inc.....	6,793	63,854
* Voyager Therapeutics, Inc.....	19,187	139,489
* Werewolf Therapeutics, Inc.....	3,748	17,353
West Pharmaceutical Services, Inc.....	7,074	2,638,814
#* XBiotech, Inc.....	1,910	8,767
* Xencor, Inc.....	59,695	1,116,297
* XOMA Corp.....	579	11,563
* Zentalis Pharmaceuticals, Inc.....	11,944	141,536
Zimmer Biomet Holdings, Inc.....	22,890	2,874,984
* Zimvie, Inc.....	6,904	120,682
TOTAL HEALTH CARE.....		<u>433,555,747</u>
INDUSTRIALS — (16.1%)		
#* 3D Systems Corp.....	35,929	172,100
A O Smith Corp.....	39,705	3,081,505
AAON, Inc.....	36,111	2,533,548
* AAR Corp.....	41,249	2,508,764
ABM Industries, Inc.....	67,193	2,740,802
ACCO Brands Corp.....	108,493	659,637
Acme United Corp.....	1,921	91,977
Acuity Brands, Inc.....	15,523	3,696,958
* ACV Auctions, Inc., Class A.....	41,990	544,610
Advanced Drainage Systems, Inc.....	19,953	2,602,270
AECOM.....	28,187	2,485,812
#* AeroVironment, Inc.....	16,778	2,024,098
* AerSale Corp.....	40,176	373,637
AGCO Corp.....	39,893	4,880,111
Air Lease Corp.....	120,144	5,023,221
* Air T, Inc.....	8	133
* Air Transport Services Group, Inc.....	58,691	909,124
Alamo Group, Inc.....	11,911	2,528,467
* Alaska Air Group, Inc.....	56,288	2,016,799
Albany International Corp., Class A.....	27,180	2,416,574
* Alight, Inc., Class A.....	182,814	1,630,701
Allegiant Travel Co.....	13,864	1,086,938
Allegion PLC.....	10,433	1,292,544
Allient, Inc.....	18,665	520,007
Allison Transmission Holdings, Inc.....	59,503	3,602,312

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Alpha Pro Tech Ltd.....	2,600	\$ 13,156
Alta Equipment Group, Inc.....	7,815	83,620
#* Ameresco, Inc., Class A.....	28,526	582,786
#* American Airlines Group, Inc.....	35,363	503,215
#* American Superconductor Corp.....	25,200	277,200
* American Woodmark Corp.....	18,060	1,648,517
AMETEK, Inc.....	27,671	4,484,086
* API Group Corp.....	1,727	54,435
Apogee Enterprises, Inc.....	22,486	1,187,486
Applied Industrial Technologies, Inc.....	22,313	3,937,352
ARC Document Solutions, Inc.....	30,100	88,795
ArcBest Corp.....	27,286	3,250,581
Arcosa, Inc.....	40,664	3,183,178
Argan, Inc.....	15,345	680,244
# Armstrong World Industries, Inc.....	24,436	2,424,296
* Art's-Way Manufacturing Co., Inc.....	2,856	5,855
* ASGN, Inc.....	47,729	4,430,206
Astec Industries, Inc.....	24,684	878,750
* Astronics Corp.....	23,004	388,998
* Astronics Corp., Class B.....	13,763	232,870
#* Asure Software, Inc.....	15,600	137,904
* Atkore, Inc.....	44,248	6,749,147
Avis Budget Group, Inc.....	5,330	872,574
* Axon Enterprise, Inc.....	5,381	1,340,192
* AZEK Co., Inc.....	86,946	3,352,638
AZZ, Inc.....	23,996	1,498,550
Barnes Group, Inc.....	48,579	1,608,451
Barrett Business Services, Inc.....	5,321	597,389
* Beacon Roofing Supply, Inc.....	66,745	5,532,493
BGSF, Inc.....	14,224	145,085
* Blue Bird Corp.....	590	17,187
* BlueLinx Holdings, Inc.....	9,186	1,059,513
Boise Cascade Co.....	44,969	6,091,501
Booz Allen Hamilton Holding Corp.....	14,073	1,981,056
#* Bowman Consulting Group Ltd.....	550	17,275
Brady Corp., Class A.....	39,484	2,378,121
* BrightView Holdings, Inc.....	730	6,519
Brink's Co.....	18,815	1,521,005
Broadridge Financial Solutions, Inc.....	13,941	2,846,752
* Broadwind, Inc.....	305	714
* Builders FirstSource, Inc.....	30,594	5,315,096
BWX Technologies, Inc.....	29,270	2,384,920
#* Byrna Technologies, Inc.....	3,751	26,332
* CACI International, Inc., Class A.....	11,833	4,067,357
Cadeler AS, ADR.....	31,408	567,857
Carlisle Cos., Inc.....	7,707	2,422,002
Carrier Global Corp.....	48,277	2,641,235
* Casella Waste Systems, Inc., Class A.....	5,066	432,332
Caterpillar, Inc.....	23,075	6,929,653
* CBIZ, Inc.....	56,917	3,623,336
* CECO Environmental Corp.....	38,048	735,468
CH Robinson Worldwide, Inc.....	18,084	1,520,684
Chicago Rivet & Machine Co.....	855	15,279
* Cimpres PLC.....	8,368	629,441
Civeo Corp.....	7,765	172,383
#* Clarivate PLC.....	34,631	309,601
* Clean Harbors, Inc.....	31,136	5,229,603
Columbus McKinnon Corp.....	33,087	1,292,709
Comfort Systems USA, Inc.....	10,280	2,235,592

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Commercial Vehicle Group, Inc.....	30,826	\$ 200,061
CompX International, Inc.....	3,722	89,775
Concentrix Corp.....	40,401	3,590,437
* Concrete Pumping Holdings, Inc.....	4,934	38,090
* Conduent, Inc.....	201,733	726,239
* Construction Partners, Inc., Class A.....	22,816	1,038,128
Copa Holdings SA, Class A.....	14,555	1,398,153
* Copart, Inc.....	36,544	1,755,574
* Core & Main, Inc., Class A.....	2,300	95,013
#†† Costa Communications, Inc.....	2,485	3,280
Costamare, Inc.....	135,444	1,450,605
Covenant Logistics Group, Inc.....	12,201	589,796
*» CPI Aerostructures, Inc.....	7,398	19,975
CRA International, Inc.....	10,793	1,157,441
Crane Co.....	12,265	1,522,209
CSG Systems International, Inc.....	30,759	1,547,485
CSW Industrials, Inc.....	16,758	3,545,490
CSX Corp.....	119,497	4,266,043
Cummins, Inc.....	19,861	4,752,737
Curtiss-Wright Corp.....	19,882	4,425,137
* Custom Truck One Source, Inc.....	2,325	15,205
* Daseke, Inc.....	20,552	167,293
#* Dayforce, Inc.....	32,007	2,225,127
Deere & Co.....	19,219	7,564,214
Delta Air Lines, Inc.....	20,897	817,909
Deluxe Corp.....	41,629	787,204
#* Distribution Solutions Group, Inc.....	27,224	868,990
* DLH Holdings Corp.....	3,701	58,106
* DNOW, Inc.....	100,299	1,012,017
Donaldson Co., Inc.....	31,166	2,013,012
Douglas Dynamics, Inc.....	30,432	765,365
Dover Corp.....	16,701	2,501,476
* Ducommun, Inc.....	14,588	719,918
Dun & Bradstreet Holdings, Inc.....	84,081	974,499
* DXP Enterprises, Inc.....	19,078	614,693
* Dycom Industries, Inc.....	31,668	3,537,316
# Eagle Bulk Shipping, Inc.....	9,140	503,888
Eastern Co.....	5,972	146,851
Eaton Corp. PLC.....	26,007	6,399,803
EMCOR Group, Inc.....	27,082	6,177,675
Emerson Electric Co.....	27,946	2,563,487
Encore Wire Corp.....	18,399	4,148,974
* Energy Recovery, Inc.....	24,223	375,699
Enerpac Tool Group Corp.....	49,153	1,535,048
EnerSys.....	35,677	3,409,651
Ennis, Inc.....	27,251	555,103
Enpro, Inc.....	24,193	3,613,950
* Enviro Corp.....	115,188	991,769
Equifax, Inc.....	7,143	1,745,321
Esab Corp.....	39,219	3,372,442
ESCO Technologies, Inc.....	24,130	2,458,123
Espey Mfg. & Electronics Corp.....	3,027	66,594
# EVI Industries, Inc.....	3,830	88,435
* ExlService Holdings, Inc.....	80,565	2,520,073
Expeditors International of Washington, Inc.....	10,629	1,342,762
Exponent, Inc.....	23,078	2,035,249
Fastenal Co.....	27,033	1,844,462
Federal Signal Corp.....	53,708	4,134,442
FedEx Corp.....	21,097	5,090,495

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Ferguson PLC.....	4,200	\$ 789,012
First Advantage Corp.....	18,147	297,066
Flowserve Corp.....	60,718	2,424,470
* Fluor Corp.....	62,332	2,350,540
* Flux Power Holdings, Inc.....	4,043	18,517
* Forrester Research, Inc.....	17,334	441,670
Fortive Corp.....	40,474	3,164,257
Fortune Brands Innovations, Inc.....	25,464	1,975,752
Forward Air Corp.....	28,548	1,265,533
* Franklin Covey Co.....	13,385	541,289
Franklin Electric Co., Inc.....	42,569	4,012,554
#* Frontier Group Holdings, Inc.....	47,686	232,231
* FTI Consulting, Inc.....	17,887	3,427,328
* Gates Industrial Corp. PLC.....	67,788	873,109
GATX Corp.....	33,088	4,058,243
# Genco Shipping & Trading Ltd.....	48,319	847,515
* Gencor Industries, Inc.....	12,690	197,964
* Generac Holdings, Inc.....	6,608	751,131
General Dynamics Corp.....	15,911	4,216,256
General Electric Co.....	16,449	2,178,177
Genpact Ltd.....	66,360	2,382,324
* Gibraltar Industries, Inc.....	30,285	2,450,662
* Global Industrial Co.....	34,554	1,469,582
* GMS, Inc.....	38,466	3,237,299
Gorman-Rupp Co.....	24,641	822,763
Graco, Inc.....	14,575	1,243,247
# GrafTech International Ltd.....	102,103	135,797
* Graham Corp.....	10,619	206,646
# Granite Construction, Inc.....	61,159	2,758,882
* Great Lakes Dredge & Dock Corp.....	83,978	641,592
Greenbrier Cos., Inc.....	35,955	1,634,514
Griffon Corp.....	33,783	1,968,198
* GXO Logistics, Inc.....	23,874	1,298,268
H&E Equipment Services, Inc.....	41,966	2,257,351
#* Hawaiian Holdings, Inc.....	45,463	647,848
* Hayward Holdings, Inc.....	85,244	1,067,255
* Healthcare Services Group, Inc.....	24,922	235,264
Heartland Express, Inc.....	53,521	693,097
HEICO Corp.....	3,400	610,606
HEICO Corp., Class A.....	5,443	770,021
Heidrick & Struggles International, Inc.....	19,184	574,944
Helios Technologies, Inc.....	30,049	1,239,822
Herc Holdings, Inc.....	27,075	3,993,292
#* Hertz Global Holdings, Inc.....	82,342	687,556
Hexcel Corp.....	36,315	2,410,953
Hillenbrand, Inc.....	40,968	1,907,880
* Hillman Solutions Corp.....	10,663	93,728
HireQuest, Inc.....	1,551	20,628
# HNI Corp.....	60,162	2,449,797
Honeywell International, Inc.....	22,922	4,636,204
Howmet Aerospace, Inc.....	52,078	2,929,908
* Hub Group, Inc., Class A.....	59,814	2,708,378
* Hubbell, Inc.....	7,919	2,657,379
* Hudson Global, Inc.....	5,895	86,951
* Hudson Technologies, Inc.....	46,469	589,227
Huntington Ingalls Industries, Inc.....	17,118	4,432,193
Hurco Cos., Inc.....	6,566	158,306
* Huron Consulting Group, Inc.....	33,674	3,486,269
Hyster-Yale Materials Handling, Inc.....	15,792	1,037,850

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* IBEX Holdings Ltd.....	14,301	\$ 257,704
ICF International, Inc.....	19,317	2,685,836
IDEX Corp.....	6,614	1,398,861
* IES Holdings, Inc.....	20,887	1,711,898
Ingersoll Rand, Inc.....	47,776	3,815,391
#* Innodata, Inc.....	20,391	211,455
* Innovative Solutions & Support, Inc.....	14,202	115,604
Insperty, Inc.....	11,619	1,332,583
Insteel Industries, Inc.....	22,392	775,435
Interface, Inc.....	60,253	747,740
ITT, Inc.....	41,354	4,994,736
Jacobs Solutions, Inc.....	10,283	1,385,840
* Janus International Group, Inc.....	25,863	365,961
JB Hunt Transport Services, Inc.....	17,722	3,561,768
* JELD-WEN Holding, Inc.....	79,137	1,471,948
* JetBlue Airways Corp.....	267,985	1,423,000
John Bean Technologies Corp.....	13,334	1,316,866
Johnson Controls International PLC.....	191,281	10,078,596
# Kadant, Inc.....	10,320	2,951,520
Kaman Corp.....	26,253	1,182,698
Karat Packaging, Inc.....	5,494	132,515
KBR, Inc.....	51,889	2,703,936
Kelly Services, Inc., Class A.....	54,974	1,129,716
# Kennametal, Inc.....	90,014	2,207,143
# Kforce, Inc.....	22,749	1,554,894
* Kirby Corp.....	50,715	3,989,242
Knight-Swift Transportation Holdings, Inc.....	138,261	7,933,416
Korn Ferry.....	49,952	2,930,684
* Kratos Defense & Security Solutions, Inc.....	124,862	2,113,914
* L B Foster Co., Class A.....	9,119	209,646
L3Harris Technologies, Inc.....	20,285	4,227,800
Landstar System, Inc.....	10,347	1,983,727
Leidos Holdings, Inc.....	26,625	2,941,264
* Limbach Holdings, Inc.....	18,803	808,529
Lincoln Electric Holdings, Inc.....	6,174	1,371,986
Lindsay Corp.....	9,330	1,213,926
* Liquidity Services, Inc.....	31,073	542,224
Lockheed Martin Corp.....	2,444	1,049,478
* LS Starrett Co., Class A.....	5,375	72,025
LSI Industries, Inc.....	31,672	432,640
Luxfer Holdings PLC.....	24,059	198,006
* Manitex International, Inc.....	17,056	127,579
* Manitowoc Co., Inc.....	54,485	877,208
ManpowerGroup, Inc.....	51,785	3,839,340
Marten Transport Ltd.....	90,946	1,682,501
* Masonite International Corp.....	25,598	2,356,296
* MasTec, Inc.....	60,112	3,947,555
* Mastech Digital, Inc.....	1,982	17,045
* Masterbrand, Inc.....	43,140	606,980
* Matrix Service Co.....	37,258	345,754
Matson, Inc.....	44,826	5,021,857
Matthews International Corp., Class A.....	34,225	1,126,002
Maximus, Inc.....	25,230	2,046,658
#* Mayville Engineering Co., Inc.....	7,256	92,079
McGrath RentCorp.....	30,219	3,797,017
MDU Resources Group, Inc.....	165,046	3,220,047
* Mercury Systems, Inc.....	32,958	977,534
* Middleby Corp.....	10,556	1,489,135
Miller Industries, Inc.....	13,178	530,414

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	66,044	\$1,756,110
* MillerKnoll, Inc.....		
* Mistras Group, Inc.....	30,433	236,464
* Montrose Environmental Group, Inc.....	17,760	518,770
Moog, Inc., Class A.....	25,777	3,603,625
* MRC Global, Inc.....	73,915	787,934
MSA Safety, Inc.....	8,487	1,400,610
MSC Industrial Direct Co., Inc., Class A.....	30,223	2,982,406
Mueller Industries, Inc.....	114,144	5,478,912
Mueller Water Products, Inc., Class A.....	155,170	2,127,381
* MYR Group, Inc.....	18,525	2,664,821
National Presto Industries, Inc.....	7,400	585,858
* NEXTracker, Inc., Class A.....	26,197	1,185,938
NL Industries, Inc.....	33,143	174,001
#* NN, Inc.....	14,160	65,278
Nordson Corp.....	4,924	1,239,469
Norfolk Southern Corp.....	13,284	3,124,928
Northrop Grumman Corp.....	9,443	4,218,755
* Northwest Pipe Co.....	10,018	304,247
* NV5 Global, Inc.....	9,978	1,046,592
nVent Electric PLC.....	84,713	5,086,168
# Omega Flex, Inc.....	4,638	323,547
* OPENLANE, Inc.....	98,629	1,388,696
* Orion Group Holdings, Inc.....	32,630	184,686
Oshkosh Corp.....	55,655	6,127,615
Otis Worldwide Corp.....	879	77,739
Owens Corning.....	47,516	7,200,099
PACCAR, Inc.....	27,082	2,718,762
* PAM Transportation Services, Inc.....	26,870	556,478
Pangaea Logistics Solutions Ltd.....	36,161	337,021
Park Aerospace Corp.....	13,943	205,659
Parker-Hannifin Corp.....	8,913	4,140,088
Park-Ohio Holdings Corp.....	20,132	498,066
* Parsons Corp.....	31,968	2,082,715
Paychex, Inc.....	10,435	1,270,253
Paycom Software, Inc.....	2,951	561,398
#* Paycor HCM, Inc.....	9,934	193,018
* Paylocity Holding Corp.....	4,147	656,926
Pentair PLC.....	72,189	5,282,069
* Performant Financial Corp.....	8,931	25,185
* Perma-Fix Environmental Services, Inc.....	2,877	22,728
* Perma-Pipe International Holdings, Inc.....	5,730	46,012
* PGT Innovations, Inc.....	31,206	1,286,311
# Pitney Bowes, Inc.....	43,527	178,896
Powell Industries, Inc.....	12,049	1,428,168
Preformed Line Products Co.....	4,776	583,866
Primoris Services Corp.....	58,673	1,924,474
* Proto Labs, Inc.....	25,832	932,277
* Quad/Graphics, Inc.....	66,720	364,291
Quanex Building Products Corp.....	37,808	1,180,366
Quanta Services, Inc.....	22,160	4,300,148
* Quest Resource Holding Corp.....	10,130	69,897
* Radiant Logistics, Inc.....	44,703	274,476
* RBC Bearings, Inc.....	12,558	3,372,325
* RCM Technologies, Inc.....	3,727	102,679
Regal Rexnord Corp.....	50,131	6,690,483
Republic Services, Inc.....	15,538	2,658,863
* Resideo Technologies, Inc.....	135,236	2,267,908
Resources Connection, Inc.....	30,810	414,703
REV Group, Inc.....	86,124	1,681,140

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	28,346	\$2,254,641
#*	144,327	699,986
	1,280	324,198
	21,642	937,315
	107,084	9,757,494
	67,551	3,033,715
	17,113	808,931
*	61,034	1,269,507
	45,181	5,131,206
*	5,731	2,582,274
	60,240	1,477,085
	28,065	3,582,778
	52,970	1,915,925
*	1,499	19,412
	38,885	421,125
*	4,888	15,055
	21,495	3,890,380
#*	10,251	1,584,292
*	52,334	2,787,309
	6,267	1,816,991
	84,412	2,523,075
*	30,383	1,571,713
#	16,855	106,018
*	34,490	3,471,074
	30,416	1,855,984
	13,043	1,925,929
	20,902	1,950,157
	106,427	1,349,494
*	48,232	2,315,136
#*	30,327	413,660
*	30,155	2,264,640
*	63,523	839,774
*	7,466	101,612
#*	150,841	2,184,178
#*	16,400	204,016
*	1,412	43,490
#	25,633	1,179,374
	18,358	1,735,198
	58,736	3,608,152
	11,542	1,825,714
	54,230	2,692,519
	43,382	3,674,889
*	36,725	1,203,845
	67,263	5,509,512
*	80,234	1,184,254
*	25,317	676,723
	19,647	1,816,955
	10,333	2,604,433
#*	4,446	489,238
	12,705	879,059
*	18,744	1,527,261
*	8,723	991,805
	101,146	2,542,810
*	23,283	377,185
*	29,753	409,996
	42,582	867,821
*	50,078	448,699
	12,774	195,314
	65,346	7,413,504

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
#* U-Haul Holding Co.....	13,857	\$ 918,165
U-Haul Holding Co.....	124,713	7,965,419
* Ultralife Corp.....	16,801	118,783
UniFirst Corp.....	17,486	2,962,478
Union Pacific Corp.....	4,860	1,185,500
* United Airlines Holdings, Inc.....	17,741	734,123
United Parcel Service, Inc., Class B.....	36,345	5,157,355
United Rentals, Inc.....	16,006	10,010,152
# Universal Logistics Holdings, Inc.....	26,597	811,740
* Upwork, Inc.....	3,859	52,907
* V2X, Inc.....	14,303	556,244
Valmont Industries, Inc.....	13,308	3,003,749
Veralto Corp.....	10,383	796,272
* Verra Mobility Corp.....	98,841	2,363,288
Vertiv Holdings Co., Class A.....	15,394	867,144
Vestis Corp.....	55,686	1,191,680
* Viad Corp.....	15,387	508,694
* Vicor Corp.....	10,138	381,898
Virco Mfg. Corp.....	18,900	226,422
#* VirTra, Inc.....	2,086	21,381
VSE Corp.....	13,143	816,312
Wabash National Corp.....	63,600	1,609,080
# Watsco, Inc.....	6,176	2,414,692
#> Watsco, Inc., Class B.....	1,205	473,107
# Watts Water Technologies, Inc., Class A.....	14,212	2,814,118
Werner Enterprises, Inc.....	72,007	2,847,877
WESCO International, Inc.....	50,302	8,728,403
Westinghouse Air Brake Technologies Corp.....	54,176	7,127,936
* Willdan Group, Inc.....	13,889	265,835
* Willis Lease Finance Corp.....	7,583	371,643
* WillScot Mobile Mini Holdings Corp.....	68,847	3,256,463
Woodward, Inc.....	25,919	3,570,861
* Xometry, Inc., Class A.....	9,444	303,908
* XPO, Inc.....	23,874	2,039,795
Xylem, Inc.....	19,082	2,145,580
Zurn Elkay Water Solutions Corp.....	18,120	537,258
TOTAL INDUSTRIALS.....		<u>771,004,165</u>
INFORMATION TECHNOLOGY — (9.5%)		
A10 Networks, Inc.....	59,964	801,719
Accenture PLC, Class A.....	12,211	4,443,339
* ACI Worldwide, Inc.....	106,947	3,215,896
Adeia, Inc.....	74,103	899,610
# Advanced Energy Industries, Inc.....	32,862	3,423,563
* Advanced Micro Devices, Inc.....	75,622	12,681,053
* Agilysys, Inc.....	9,840	823,706
#* Airgain, Inc.....	7,221	29,967
* Akamai Technologies, Inc.....	17,530	2,160,222
* Alarm.com Holdings, Inc.....	18,450	1,122,129
* Alithya Group, Inc., Class A.....	9,189	10,935
* Alkami Technology, Inc.....	9,848	242,458
* Allegro MicroSystems, Inc.....	25,197	653,610
* Alpha & Omega Semiconductor Ltd.....	29,736	763,026
* Altair Engineering, Inc., Class A.....	4,241	360,570
* Ambarella, Inc.....	22,816	1,199,209
Amdocs Ltd.....	29,378	2,693,375
American Software, Inc., Class A.....	29,205	330,893
Amkor Technology, Inc.....	308,829	9,777,526
Amphenol Corp., Class A.....	24,798	2,507,078

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
INFORMATION TECHNOLOGY — (Continued)			
#*	AmpliTech Group, Inc.....	1,832	\$ 3,975
*	Amtech Systems, Inc.....	11,930	48,674
	Analog Devices, Inc.....	26,601	5,116,968
*	ANSYS, Inc.....	7,175	2,352,180
*	Appfolio, Inc., Class A.....	2,156	472,725
	Applied Materials, Inc.....	11,896	1,954,513
#*	Applied Optoelectronics, Inc.....	20,196	317,683
*	Arlo Technologies, Inc.....	71,690	636,607
*	Arrow Electronics, Inc.....	63,192	7,023,791
*	Aspen Technology, Inc.....	12,995	2,494,910
*	AstroNova, Inc.....	7,311	128,893
#*	Aurora Innovation, Inc.....	142,732	426,769
*	Aviat Networks, Inc.....	12,475	372,129
	Avnet, Inc.....	88,773	4,021,417
*	Aware, Inc.....	18,258	28,300
*	Axcelis Technologies, Inc.....	17,674	2,298,504
*	AXT, Inc.....	56,792	139,708
	Badger Meter, Inc.....	19,033	2,740,562
	Bel Fuse, Inc., Class A.....	2,276	161,892
	Bel Fuse, Inc., Class B.....	10,532	704,170
	Belden, Inc.....	32,752	2,429,543
	Benchmark Electronics, Inc.....	39,919	1,082,603
*	BK Technologies Corp.....	1,538	18,302
*	Blackbaud, Inc.....	18,429	1,491,275
*	Box, Inc., Class A.....	29,144	757,161
*	Brightcove, Inc.....	15,867	36,335
	Broadcom, Inc.....	123	145,140
*	Calix, Inc.....	54,247	1,799,915
*	Cambium Networks Corp.....	800	3,400
*	CCC Intelligent Solutions Holdings, Inc.....	2,372	26,068
	CDW Corp.....	10,144	2,299,848
*	Cerence, Inc.....	35,407	708,848
*	CEVA, Inc.....	21,327	409,478
*	Ciena Corp.....	62,530	3,314,090
*	Cirrus Logic, Inc.....	40,723	3,143,816
	Cisco Systems, Inc.....	205,622	10,318,112
*	Cleanspark, Inc.....	181,255	1,459,103
#*	Clearfield, Inc.....	6,868	173,005
	Climb Global Solutions, Inc.....	4,672	257,988
#*	Coda Octopus Group, Inc.....	4,669	24,652
	Cognex Corp.....	10,076	364,147
	Cognizant Technology Solutions Corp., Class A.....	27,803	2,144,167
*	Cognyte Software Ltd.....	11,645	82,447
*	Coherent Corp.....	41,867	1,990,357
*	Cohu, Inc.....	54,502	1,736,434
*	CommVault Systems, Inc.....	11,803	1,082,099
	Comtech Telecommunications Corp.....	25,933	164,156
*	Consensus Cloud Solutions, Inc.....	8,452	183,746
#*	CoreCard Corp.....	1,025	12,403
	Corning, Inc.....	156,402	5,081,501
*	Corsair Gaming, Inc.....	22,257	283,332
#*	CPI Card Group, Inc.....	706	12,885
#*	CPS Technologies Corp.....	3,306	7,901
	Crane NXT Co.....	37,428	2,181,304
#	Crexendo, Inc.....	3,718	22,122
*	CS Disco, Inc.....	5,489	44,900
	CSP, Inc.....	2,269	54,229
	CTS Corp.....	33,491	1,375,140
*	CVD Equipment Corp.....	5,741	28,533

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Daktronics, Inc.....	87,962	\$ 666,752
* Data I/O Corp.....	3,111	10,142
#* Dave, Inc.....	1,621	28,060
#* Digi International, Inc.....	41,948	1,019,756
* Digital Turbine, Inc.....	54,433	293,394
* Diodes, Inc.....	47,423	3,192,516
Dolby Laboratories, Inc., Class A.....	28,306	2,354,493
* DoubleVerify Holdings, Inc.....	31,598	1,264,236
* Dropbox, Inc., Class A.....	32,653	1,034,447
* DXC Technology Co.....	162,683	3,546,489
* Dynatrace, Inc.....	5,949	339,093
#* E2open Parent Holdings, Inc.....	64,577	242,810
* Eastman Kodak Co.....	4,122	14,221
Ebix, Inc.....	28,869	60,914
* eGain Corp.....	25,600	192,000
* Enphase Energy, Inc.....	6,057	630,715
# Entegris, Inc.....	21,376	2,515,955
* Envestnet, Inc.....	32,069	1,638,726
* EPAM Systems, Inc.....	4,374	1,216,453
* ePlus, Inc.....	27,501	2,077,426
* Everbridge, Inc.....	25,153	562,421
* EverCommerce, Inc.....	2,013	19,607
* Everspin Technologies, Inc.....	1,444	12,332
* Extreme Networks, Inc.....	51,584	696,900
* F5, Inc.....	12,726	2,337,766
* Fabrinet.....	18,300	3,907,233
#* FARO Technologies, Inc.....	17,006	385,016
#* Fastly, Inc., Class A.....	87,445	1,759,393
* First Solar, Inc.....	19,499	2,852,704
* Flex Ltd.....	150,400	3,570,496
* FormFactor, Inc.....	71,695	2,779,615
#* Franklin Wireless Corp.....	6,922	19,728
* Frequency Electronics, Inc.....	8,185	83,651
* Freshworks, Inc., Class A.....	34,481	765,478
Gen Digital, Inc.....	92,006	2,160,301
#* Genasys, Inc.....	5,386	8,456
#* GLOBALFOUNDRIES, Inc.....	527	28,974
* Globant SA.....	5,573	1,314,169
* GoDaddy, Inc., Class A.....	13,141	1,401,619
* Grid Dynamics Holdings, Inc.....	13,308	173,669
* Guidewire Software, Inc.....	19,676	2,197,416
Hackett Group, Inc.....	32,110	742,383
#* Harmonic, Inc.....	97,724	1,143,371
* HashiCorp, Inc., Class A.....	42,325	925,225
Hewlett Packard Enterprise Co.....	478,279	7,312,886
* Ichor Holdings Ltd.....	28,101	1,017,256
* Identiv, Inc.....	4,548	35,565
Immersion Corp.....	18,725	127,892
#* Infinera Corp.....	73,633	363,747
* Informatica, Inc., Class A.....	2,410	72,300
Information Services Group, Inc.....	28,241	124,825
#* Insight Enterprises, Inc.....	29,949	5,532,778
#* Instructure Holdings, Inc.....	4,768	117,436
Intel Corp.....	359,241	15,476,102
# InterDigital, Inc.....	38,244	4,017,532
International Business Machines Corp.....	52,019	9,553,810
* inTEST Corp.....	11,005	131,290
#* Intevac, Inc.....	27,518	113,649
Intuit, Inc.....	2,073	1,308,747

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* IPG Photonics Corp.....	34,078	\$ 3,335,895
* Issuer Direct Corp.....	427	6,469
* Iteris, Inc.....	20,318	97,933
* Itron, Inc.....	36,254	2,615,364
Jabil, Inc.....	74,660	9,354,151
#* Jamf Holding Corp.....	40,037	742,286
* JFrog Ltd.....	31,941	1,039,041
Juniper Networks, Inc.....	151,640	5,604,614
* Key Tronic Corp.....	10,062	42,864
* Keysight Technologies, Inc.....	20,470	3,137,232
* Kimball Electronics, Inc.....	25,078	596,355
* Knowles Corp.....	183,551	2,993,717
Kulicke & Soffa Industries, Inc.....	42,710	2,149,167
* KVH Industries, Inc.....	24,199	117,849
* Kyndryl Holdings, Inc.....	132,590	2,720,747
* Lantronix, Inc.....	13,607	82,731
* LGL Group, Inc.....	2,275	14,333
Littelfuse, Inc.....	11,638	2,815,232
* LiveRamp Holdings, Inc.....	66,405	2,621,669
* Lumentum Holdings, Inc.....	37,454	2,057,723
#* Luna Innovations, Inc.....	21,659	155,295
* MACOM Technology Solutions Holdings, Inc.....	10,375	894,636
* Magnachip Semiconductor Corp.....	43,448	283,715
* Marathon Digital Holdings, Inc.....	165,940	2,942,116
Marvell Technology, Inc.....	50,922	3,447,419
* Matterport, Inc.....	185,529	417,440
* MaxLinear, Inc.....	44,393	924,262
#* MeridianLink, Inc.....	5,667	128,924
Methode Electronics, Inc.....	32,645	677,710
Microchip Technology, Inc.....	24,136	2,055,904
Micron Technology, Inc.....	131,794	11,301,335
* Mirion Technologies, Inc.....	6,506	61,482
* Mitek Systems, Inc.....	18,335	231,021
Monolithic Power Systems, Inc.....	3,143	1,894,349
#* M-Tron Industries, Inc.....	1,137	34,599
* N-able, Inc.....	48,929	635,098
# Napco Security Technologies, Inc.....	27,782	965,425
#* Navitas Semiconductor Corp.....	77,988	446,871
* nCino, Inc.....	25,222	793,989
* NCR Voyix Corp.....	82,525	1,213,118
* NETGEAR, Inc.....	26,647	378,387
* NetScout Systems, Inc.....	67,642	1,454,979
#* NetSol Technologies, Inc.....	4,255	8,808
Network-1 Technologies, Inc.....	6,962	15,108
* nLight, Inc.....	45,577	591,589
* Nortech Systems, Inc.....	1,040	10,681
#* Novanta, Inc.....	8,157	1,260,664
* Nutanix, Inc., Class A.....	1,434	80,591
NVE Corp.....	3,647	291,724
NXP Semiconductors NV.....	3,694	777,846
* Okta, Inc.....	25,434	2,102,120
* Olo, Inc., Class A.....	98,268	508,046
* ON Semiconductor Corp.....	77,943	5,544,086
ON24, Inc.....	42,904	328,216
* OneSpan, Inc.....	48,577	498,400
* Onto Innovation, Inc.....	21,191	3,422,347
* Optical Cable Corp.....	6,626	17,691
* OSI Systems, Inc.....	16,914	2,165,499
* Palantir Technologies, Inc., Class A.....	15,291	246,032

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
INFORMATION TECHNOLOGY — (Continued)			
#*	PAR Technology Corp.....	16,682	\$ 759,698
	PC Connection, Inc.....	32,151	2,074,061
*	PDF Solutions, Inc.....	22,158	691,330
*	Perficient, Inc.....	25,917	1,765,725
*	Photronics, Inc.....	72,078	2,106,119
*	Plexus Corp.....	30,720	2,909,798
	Power Integrations, Inc.....	20,457	1,533,457
#*	Powerfleet, Inc. NJ.....	20,937	66,998
#*	PowerSchool Holdings, Inc., Class A.....	37,128	873,993
*	Procore Technologies, Inc.....	6,394	456,468
	Progress Software Corp.....	40,738	2,314,326
*	PTC, Inc.....	8,262	1,492,530
*	Pure Storage, Inc., Class A.....	35,471	1,418,485
*	Q2 Holdings, Inc.....	13,912	591,956
*	Qorvo, Inc.....	28,567	2,849,273
	QUALCOMM, Inc.....	46,540	6,911,655
*	Qualys, Inc.....	5,294	1,001,466
*	Rambus, Inc.....	23,209	1,590,513
*	RF Industries Ltd.....	7,730	23,808
#*	Ribbon Communications, Inc.....	23,863	72,544
#	Richardson Electronics Ltd.....	12,056	118,631
*	Riot Platforms, Inc.....	234,562	2,556,726
*	Rogers Corp.....	17,740	2,044,890
	Roper Technologies, Inc.....	4,888	2,624,856
*	Salesforce, Inc.....	18,769	5,275,778
*	Sanmina Corp.....	55,177	3,300,688
	Sapiens International Corp. NV.....	22,840	623,532
*	ScanSource, Inc.....	50,523	1,983,533
*	SecureWorks Corp., Class A.....	9,248	63,719
*	Semtech Corp.....	31,569	626,329
*	SentinelOne, Inc., Class A.....	67,268	1,802,782
#*	Silicon Laboratories, Inc.....	16,179	1,995,841
#*	SiTime Corp.....	7,376	786,060
	Skyworks Solutions, Inc.....	21,255	2,220,297
*	SMART Global Holdings, Inc.....	39,576	777,668
#*	SmartRent, Inc.....	27,237	80,349
#*	SolarEdge Technologies, Inc.....	2,609	173,499
*	SolarWinds Corp.....	84,968	1,004,322
*	Sono-Tek Corp.....	1,661	9,185
#*	SoundThinking, Inc.....	12,881	265,864
*	Sprinklr, Inc., Class A.....	17,058	212,884
*	SPS Commerce, Inc.....	2,905	533,939
*	Super Micro Computer, Inc.....	40,553	21,477,274
*	Synaptics, Inc.....	24,092	2,573,267
	Taitron Components, Inc., Class A.....	2,735	8,670
	TD SYNEX Corp.....	53,633	5,362,227
	TE Connectivity Ltd.....	21,510	3,058,507
*	Teledyne Technologies, Inc.....	5,520	2,309,954
#*	Telos Corp.....	11,265	45,511
*	Teradata Corp.....	40,315	1,861,747
	Teradyne, Inc.....	19,994	1,931,220
#*	Thoughtworks Holding, Inc.....	4,344	20,330
*	TransAct Technologies, Inc.....	8,099	62,038
*	Trimble, Inc.....	20,017	1,018,065
*	TTM Technologies, Inc.....	97,770	1,359,981
*	Turtle Beach Corp.....	10,782	122,591
*	Twilio, Inc., Class A.....	92,511	6,506,299
*	Tyler Technologies, Inc.....	2,256	953,724
*	UiPath, Inc., Class A.....	58,960	1,354,901

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Ultra Clean Holdings, Inc.....	47,400	\$ 1,810,680
* Unisys Corp.....	57,400	386,876
Universal Display Corp.....	10,224	1,735,728
* Upland Software, Inc.....	7,261	30,133
* Veeco Instruments, Inc.....	40,737	1,298,696
* Verint Systems, Inc.....	61,643	1,830,181
* Vertex, Inc., Class A.....	2,937	71,252
* Viant Technology, Inc., Class A.....	2,723	23,336
#* Viasat, Inc.....	10,959	243,619
* Viavi Solutions, Inc.....	194,528	1,912,210
Vishay Intertechnology, Inc.....	131,816	2,864,362
* Vishay Precision Group, Inc.....	14,496	462,132
Vontier Corp.....	59,654	2,063,432
* Western Digital Corp.....	79,527	4,552,921
* WidePoint Corp.....	1,177	3,802
#* Wolfspeed, Inc.....	78,478	2,554,459
Xerox Holdings Corp.....	116,191	2,144,886
* Xperi, Inc.....	49,065	524,014
* Zebra Technologies Corp., Class A.....	5,373	1,287,102
* Zoom Video Communications, Inc., Class A.....	14,149	914,167
TOTAL INFORMATION TECHNOLOGY.....		<u>452,505,838</u>
MATERIALS — (6.7%)		
#* 5E Advanced Materials, Inc.....	5,464	7,759
* Advanced Emissions Solutions, Inc.....	3,973	13,349
AdvanSix, Inc.....	26,323	668,078
Air Products & Chemicals, Inc.....	8,130	2,078,922
# Albemarle Corp.....	22,619	2,595,304
Alcoa Corp.....	135,697	4,036,986
Alpha Metallurgical Resources, Inc.....	9,144	3,650,651
* Alto Ingredients, Inc.....	63,603	117,030
Amcor PLC.....	176,888	1,668,054
* American Biltrite, Inc.....	22	2,112
American Vanguard Corp.....	35,756	390,455
#* Ampco-Pittsburgh Corp.....	19,907	50,365
AptarGroup, Inc.....	28,975	3,763,273
# Arcadium Lithium PLC.....	212,312	1,038,206
Arch Resources, Inc.....	16,431	2,907,630
* Ascent Industries Co.....	9,589	95,986
Ashland, Inc.....	50,290	4,708,150
#* Aspen Aerogels, Inc.....	12,504	140,420
#* ATI, Inc.....	88,354	3,611,028
Avery Dennison Corp.....	13,122	2,617,183
Avient Corp.....	83,389	3,019,516
* Axalta Coating Systems Ltd.....	68,159	2,209,715
Balchem Corp.....	25,088	3,516,334
Ball Corp.....	25,400	1,408,430
Berry Global Group, Inc.....	61,972	4,056,687
Cabot Corp.....	47,034	3,391,151
Caledonia Mining Corp. PLC.....	1,210	12,959
Carpenter Technology Corp.....	40,717	2,507,760
# Celanese Corp.....	17,092	2,500,389
#* Century Aluminum Co.....	84,932	946,992
CF Industries Holdings, Inc.....	37,807	2,854,807
Chemours Co.....	97,444	2,939,885
* Clearwater Paper Corp.....	16,011	527,883
* Cleveland-Cliffs, Inc.....	270,491	5,423,345
#* Coeur Mining, Inc.....	375,372	1,009,751
Commercial Metals Co.....	113,636	5,934,072

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
#	Compass Minerals International, Inc.....	36,965 \$ 831,343
*	Core Molding Technologies, Inc.....	8,981 155,371
	Corteva, Inc.....	168,432 7,660,287
	Crown Holdings, Inc.....	25,923 2,294,185
*	Dakota Gold Corp.....	11,415 23,971
	Dow, Inc.....	258,048 13,831,373
	DuPont de Nemours, Inc.....	100,405 6,205,029
	Eagle Materials, Inc.....	12,552 2,840,267
	Eastman Chemical Co.....	89,058 7,440,796
	Ecolab, Inc.....	9,334 1,850,185
*	Ecovyst, Inc.....	107,134 992,061
	Element Solutions, Inc.....	246,475 5,479,139
*	Ferroglobe PLC.....	152,400 771,144
	FMC Corp.....	14,998 842,888
	Fortitude Gold Corp.....	17,074 99,798
	Freeport-McMoRan, Inc.....	127,751 5,070,437
	Friedman Industries, Inc.....	9,833 164,211
#*	Gatos Silver, Inc.....	7,527 46,065
#	Graphic Packaging Holding Co.....	220,227 5,617,991
	Greif, Inc., Class A.....	30,282 1,895,956
	Greif, Inc., Class B.....	10,075 631,702
	Hawkins, Inc.....	20,396 1,357,762
	Haynes International, Inc.....	12,190 678,617
	HB Fuller Co.....	44,273 3,354,565
	Hecla Mining Co.....	520,329 1,982,453
	Huntsman Corp.....	201,971 4,956,368
*	Ingevity Corp.....	19,251 838,574
	Innospec, Inc.....	23,208 2,694,681
	International Flavors & Fragrances, Inc.....	59,666 4,813,853
	International Paper Co.....	127,302 4,561,231
*	Intrepid Potash, Inc.....	12,947 238,225
	Kaiser Aluminum Corp.....	15,681 1,017,697
*	Knife River Corp.....	41,261 2,702,183
	Koppers Holdings, Inc.....	21,478 1,098,385
#	Kronos Worldwide, Inc.....	65,548 610,252
	Linde PLC.....	28,454 11,519,033
	Louisiana-Pacific Corp.....	65,945 4,388,640
*	LSB Industries, Inc.....	68,602 510,399
	LyondellBasell Industries NV, Class A.....	79,944 7,524,329
	Martin Marietta Materials, Inc.....	6,388 3,247,787
	Materion Corp.....	20,362 2,381,743
	Mativ Holdings, Inc.....	54,375 654,131
	Mercer International, Inc.....	63,817 539,892
	Minerals Technologies, Inc.....	31,015 2,026,830
	Mosaic Co.....	178,560 5,483,578
#*	MP Materials Corp.....	43,947 694,802
	Myers Industries, Inc.....	42,892 804,225
	NewMarket Corp.....	3,889 2,169,323
	Newmont Corp.....	72,416 2,499,076
	Nexa Resources SA.....	4,756 34,766
	Northern Technologies International Corp.....	7,510 97,179
	Nucor Corp.....	119,369 22,313,647
*	O-I Glass, Inc.....	103,510 1,507,106
	Olin Corp.....	79,365 4,132,536
	Olympic Steel, Inc.....	12,888 870,971
	Orion SA.....	31,485 705,264
	Packaging Corp. of America.....	17,420 2,889,630
	Pactiv Evergreen, Inc.....	8,433 123,122
#*	Perimeter Solutions SA.....	69,028 327,193

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
	17,778	\$ 2,507,409
#	4,711	894,807
	11,878	224,257
	2,375	29,972
*	33,248	136,982
*	74,200	322,028
	24,813	7,082,126
††	66,341	17,667
	9,767	1,117,247
	14,838	1,582,621
	36,717	1,260,127
	26,877	707,671
	29,195	1,008,687
	28,876	1,791,178
	48,379	2,222,531
	63,252	3,599,039
#	4,558	374,212
	93,151	11,242,394
	21,974	1,961,619
*	116,349	4,209,507
	78,069	800,207
	21,415	994,298
*	49,685	1,021,027
	28,479	134,706
	44,003	1,085,994
	16,568	99,905
	150,042	2,069,079
*	2,664	9,857
	6,160	1,593,407
	121,246	5,700,987
*	9,499	180,101
	15,682	3,544,289
	42,685	2,739,096
	30,830	4,265,330
	107,801	4,340,068
*	39,194	1,173,860
TOTAL MATERIALS		<u>321,559,156</u>
REAL ESTATE — (0.6%)		
*	6,423	130,901
*	110,608	787,529
*	37,401	3,228,080
#*	465	6,157
*	140,149	482,113
*	2,434	11,634
*	19,470	1,625,356
*	18,920	199,038
#	11,207	220,105
	65,411	141,288
*	1,294	3,106
*	16,251	508,006
*	9,320	541,492
*	48,202	3,860,016
*	30,695	5,434,857
*»	300	13,014
	133,447	1,394,521
	40,221	1,532,018
#*	1,380	27,324
	165,265	1,677,440

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)		
* Opendoor Technologies, Inc.....	657,358	\$ 2,248,164
* Rafael Holdings, Inc., Class B.....	20,549	37,194
RE/MAX Holdings, Inc., Class A.....	18,237	195,683
RMR Group, Inc., Class A.....	12,794	333,795
St. Joe Co.....	44,103	2,434,486
* Stratus Properties, Inc.....	8,335	191,705
* Tejon Ranch Co.....	25,646	404,694
#* Zillow Group, Inc., Class A.....	4,894	269,610
#* Zillow Group, Inc., Class C.....	40,401	2,296,393
TOTAL REAL ESTATE.....		<u>30,235,719</u>
UTILITIES — (0.8%)		
# AES Corp.....	54,711	912,579
ALLETE, Inc.....	9,015	532,877
Alliant Energy Corp.....	106	5,158
#* Altus Power, Inc.....	22,522	121,394
American States Water Co.....	11,069	825,747
# Artesian Resources Corp., Class A.....	4,057	148,081
# Avangrid, Inc.....	9,028	274,271
Avista Corp.....	24,402	829,912
Black Hills Corp.....	12,973	671,482
# Brookfield Renewable Corp., Class A.....	18,351	512,360
California Water Service Group.....	16,250	735,637
CenterPoint Energy, Inc.....	6,565	183,426
Chesapeake Utilities Corp.....	7,116	720,708
Clearway Energy, Inc., Class A.....	3,852	86,516
# Clearway Energy, Inc., Class C.....	14,450	350,268
# Consolidated Water Co. Ltd.....	12,933	412,951
Essential Utilities, Inc.....	18,470	662,334
Evergy, Inc.....	22,911	1,163,191
Genie Energy Ltd., Class B.....	25,298	470,796
Global Water Resources, Inc.....	1,359	16,294
# Hawaiian Electric Industries, Inc.....	652	8,456
IDACORP, Inc.....	5,746	531,965
MGE Energy, Inc.....	14,329	924,077
Middlesex Water Co.....	7,465	417,816
National Fuel Gas Co.....	10,267	484,192
New Jersey Resources Corp.....	78,764	3,215,934
NiSource, Inc.....	31,603	820,730
Northwest Natural Holding Co.....	10,249	377,778
Northwestern Energy Group, Inc.....	12,148	584,562
NRG Energy, Inc.....	84,493	4,481,509
OGE Energy Corp.....	16,299	541,779
# ONE Gas, Inc.....	7,311	448,676
# Ormat Technologies, Inc.....	59,212	3,829,832
Otter Tail Corp.....	12,006	1,085,583
Pinnacle West Capital Corp.....	7,400	509,860
PNM Resources, Inc.....	20,489	742,316
Portland General Electric Co.....	15,008	614,277
* Pure Cycle Corp.....	2,900	28,391
RGC Resources, Inc.....	1,634	31,226
SJW Group.....	12,053	717,636
Southwest Gas Holdings, Inc.....	7,654	449,137
Spire, Inc.....	7,217	409,709
#* Sunnova Energy International, Inc.....	86,776	912,884
UGI Corp.....	26,511	586,954
Unitil Corp.....	8,110	385,387
Via Renewables, Inc.....	505	5,358
Vistra Corp.....	84,904	3,483,611

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)		
York Water Co.....	6,184	\$ 221,882
TOTAL UTILITIES.....		<u>36,487,499</u>
TOTAL COMMON STOCKS.....		<u>4,563,074,214</u>
PREFERRED STOCKS — (0.0%)		
COMMUNICATION SERVICES — (0.0%)		
Liberty Broadband Corp., 7.000%.....	8,366	<u>189,574</u>
INDUSTRIALS — (0.0%)		
π WESCO International, Inc., Series A, 10.625%.....	29,437	<u>789,206</u>
TOTAL PREFERRED STOCKS.....		<u>978,780</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$2,258,165,086).....		<u>4,564,052,994</u>
TEMPORARY CASH INVESTMENTS — (0.9%)		
State Street Institutional U.S. Government Money Market Fund 5.300%.....	45,553,317	<u>45,553,317</u>
SECURITIES LENDING COLLATERAL — (3.7%)		
@§ The DFA Short Term Investment Fund.....	15,138,244	<u>175,119,212</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$2,478,837,615)^.....		<u>\$4,784,725,523</u>

As of January 31, 2024, 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.....	158	03/15/24	\$38,671,519	\$38,476,950	\$(194,569)
Total Futures Contracts.....			<u>\$38,671,519</u>	<u>\$38,476,950</u>	<u>\$(194,569)</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$ 266,607,594	\$ 82,414	—	\$ 266,690,008
Consumer Discretionary.....	546,337,136	40,784	—	546,377,920
Consumer Staples.....	213,064,385	69,793	—	213,134,178
Energy.....	420,372,625	—	—	420,372,625
Financials.....	1,071,127,912	23,447	—	1,071,151,359
Health Care.....	432,744,551	—	\$ 811,196	433,555,747
Industrials.....	770,507,803	493,082	3,280	771,004,165
Information Technology.....	452,212,444	293,394	—	452,505,838
Materials.....	321,541,489	—	17,667	321,559,156
Real Estate.....	30,222,705	13,014	—	30,235,719
Utilities.....	36,487,499	—	—	36,487,499
Preferred Stocks				
Communication Services.....	189,574	—	—	189,574
Industrials.....	789,206	—	—	789,206

U.S. VECTOR EQUITY PORTFOLIO**CONTINUED**

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Temporary Cash Investments.....	\$ 45,553,317	—	—	\$ 45,553,317
Securities Lending Collateral.....	—	\$175,119,212	—	175,119,212
Futures Contracts**.....	(194,569)	—	—	(194,569)
TOTAL.....	\$4,607,563,671	\$176,135,140	\$832,143[^]	\$4,784,530,954

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

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

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

January 31, 2024

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (92.5%)		
COMMUNICATION SERVICES — (2.2%)		
#*	Advantage Solutions, Inc.....	10,142
*	Altice USA, Inc., Class A.....	766,312
#*	AMC Networks, Inc., Class A.....	18,711
*	Angi, Inc.....	33,334
#*	Anterix, Inc.....	96,733
#	Atlanta Braves Holdings, Inc., Class A.....	55,694
*	Atlanta Braves Holdings, Inc., Class C.....	172,933
*	ATN International, Inc.....	84,245
*	Bandwidth, Inc., Class A.....	11,899
#*	Boston Omaha Corp., Class A.....	49,491
*	Bumble, Inc., Class A.....	266,976
	Cable One, Inc.....	12,878
#*	Cardlytics, Inc.....	120,557
*	Cargurus, Inc.....	420,333
*	Cars.com, Inc.....	463,196
#*	Cinemark Holdings, Inc.....	571,476
#	Cogent Communications Holdings, Inc.....	264,044
*	Consolidated Communications Holdings, Inc.....	544,039
#*	Daily Journal Corp.....	3,077
*	DHI Group, Inc.....	219,750
#*	EchoStar Corp., Class A.....	98,098
#	Entravision Communications Corp., Class A.....	208,172
#*	Eventbrite, Inc., Class A.....	372,161
#*	EverQuote, Inc., Class A.....	91,610
#*	EW Scripps Co., Class A.....	317,411
*	FG Group Holdings, Inc.....	49,841
#*	Frontier Communications Parent, Inc.....	273,544
*	Gambling.com Group Ltd.....	58,446
*	Gannett Co., Inc.....	204,527
#*	Gogo, Inc.....	78,959
	Gray Television, Inc.....	790,664
#	Gray Television, Inc., Class A.....	3,603
*	IDT Corp., Class B.....	227,545
*	IMAX Corp.....	390,919
*	Integral Ad Science Holding Corp.....	189,194
	Iridium Communications, Inc.....	446,937
	John Wiley & Sons, Inc., Class A.....	24,628
*	Lee Enterprises, Inc.....	13,976
*	Liberty Latin America Ltd., Class A.....	186,998
*	Liberty Latin America Ltd., Class C.....	794,059
#*	Lions Gate Entertainment Corp., Class A.....	595,098
*	Lions Gate Entertainment Corp., Class B.....	1,006,127
*	Madison Square Garden Entertainment Corp.....	26,821
*	Madison Square Garden Sports Corp.....	50,107
#*	Magnite, Inc.....	378,861
#	Marcus Corp.....	171,184
#*	MediaAlpha, Inc., Class A.....	1,239
	New York Times Co., Class A.....	322,053
	Nexstar Media Group, Inc.....	102,678
*	Ooma, Inc.....	113,836
*	Paltalk, Inc.....	3,698
*»	Pegasus Cos., Inc.....	34
*	Playtika Holding Corp.....	319,364
		\$ 40,872
		1,869,801
		338,482
		79,002
		2,884,578
		2,398,741
		6,970,929
		3,108,640
		164,682
		766,616
		3,662,911
		7,069,121
		921,055
		9,768,539
		8,073,506
		7,903,513
		20,384,197
		2,361,129
		988,702
		503,227
		1,313,532
		838,933
		3,114,988
		1,157,034
		2,529,766
		68,282
		6,737,389
		534,781
		505,182
		698,787
		7,550,841
		33,040
		7,868,506
		5,461,138
		2,752,773
		16,205,936
		833,412
		151,360
		1,316,466
		5,653,700
		6,206,872
		9,759,432
		894,212
		9,274,806
		3,352,920
		2,324,679
		15,797
		15,638,894
		18,246,907
		1,231,706
		15,753
		1,734
		2,305,808

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* PubMatic, Inc., Class A.....	95,125	\$ 1,443,997
* QuinStreet, Inc.....	376,776	4,773,752
#*> Reading International, Inc., Class B.....	2,710	37,208
Saga Communications, Inc., Class A.....	12,418	293,313
Scholastic Corp.....	189,536	7,285,764
Shenandoah Telecommunications Co.....	356,698	7,308,742
# Shutterstock, Inc.....	216,256	10,157,544
# Sinclair, Inc.....	32,928	516,970
#* Sphere Entertainment Co.....	123,068	4,354,146
Spok Holdings, Inc.....	97,452	1,613,805
#* Stagwell, Inc.....	96,201	627,231
* SurgePays, Inc.....	3,348	23,436
* TechTarget, Inc.....	201,403	6,881,941
TEGNA, Inc.....	877,098	13,673,958
Telephone & Data Systems, Inc.....	369,288	7,094,022
#* Thryv Holdings, Inc.....	93,750	1,916,250
# Townsquare Media, Inc., Class A.....	107,193	1,151,253
* Travelzoo.....	10,869	92,060
* TripAdvisor, Inc.....	529,692	11,441,347
* TrueCar, Inc.....	319,896	1,132,432
* U.S. Cellular Corp.....	67,970	3,017,868
* Urban One, Inc.....	56,309	202,712
* Urban One, Inc.....	51,018	186,726
* Vimeo, Inc.....	690,422	2,740,975
#* Vivid Seats, Inc., Class A.....	49,289	282,919
* WideOpenWest, Inc.....	73,886	274,117
* Yelp, Inc.....	316,053	13,820,998
* Zedge, Inc., Class B.....	5,436	17,721
#* Ziff Davis, Inc.....	232,707	15,684,452
* ZipRecruiter, Inc., Class A.....	125,144	1,742,004
* ZoomInfo Technologies, Inc.....	397,765	6,380,151
TOTAL COMMUNICATION SERVICES.....		341,023,423
CONSUMER DISCRETIONARY — (13.5%)		
* 1-800-Flowers.com, Inc., Class A.....	340,686	3,543,134
Aaron's Co., Inc.....	222,399	2,288,486
#* Abercrombie & Fitch Co., Class A.....	307,692	31,353,815
Academy Sports & Outdoors, Inc.....	396,265	24,857,703
* Accel Entertainment, Inc.....	117,997	1,209,469
# Acushnet Holdings Corp.....	294,682	18,665,158
* Adient PLC.....	556,692	19,322,779
# ADT, Inc.....	713,628	4,659,991
* Adtalem Global Education, Inc.....	299,943	15,141,123
# AMCON Distributing Co.....	3,090	605,300
* American Axle & Manufacturing Holdings, Inc.....	843,994	6,827,911
American Eagle Outfitters, Inc.....	1,189,408	23,574,067
* American Outdoor Brands, Inc.....	111,750	956,580
* American Public Education, Inc.....	8,400	88,872
#* America's Car-Mart, Inc.....	45,980	2,799,722
* AMMO, Inc.....	11,534	25,029
Aramark.....	252,236	7,335,023
#* Arhaus, Inc.....	88,375	1,033,104
Ark Restaurants Corp.....	16,816	245,682
# Arko Corp.....	233,370	1,820,286
#* Asbury Automotive Group, Inc.....	132,456	27,691,251
* AutoNation, Inc.....	188,124	26,273,398
#* Bally's Corp.....	49,331	555,467
Bassett Furniture Industries, Inc.....	110,876	1,718,578
Bath & Body Works, Inc.....	103,813	4,428,663

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Beazer Homes USA, Inc.....	64,485	\$ 2,047,399
#* Beyond, Inc.....	30,256	665,329
# Big 5 Sporting Goods Corp.....	139,382	701,091
#* Biglari Holdings, Inc., Class A.....	224	173,602
#* Biglari Holdings, Inc., Class B.....	11,401	1,763,393
#* BJ's Restaurants, Inc.....	101,545	3,514,472
# Bloomin' Brands, Inc.....	627,500	16,704,050
#* Boot Barn Holdings, Inc.....	216,079	15,501,507
#* Bright Horizons Family Solutions, Inc.....	178,290	17,516,992
#* Brinker International, Inc.....	262,675	11,239,863
# Brunswick Corp.....	303,703	24,502,758
# Buckle, Inc.....	268,599	9,989,197
# Build-A-Bear Workshop, Inc.....	95,703	2,156,189
# Caleres, Inc.....	256,047	8,032,194
* CarParts.com, Inc.....	152,449	410,088
Carriage Services, Inc.....	133,350	3,295,078
Carrols Restaurant Group, Inc.....	246,589	2,317,937
Carter's, Inc.....	160,823	12,164,652
Cato Corp., Class A.....	69,602	470,510
#* Cavco Industries, Inc.....	56,323	18,694,730
#* Century Casinos, Inc.....	30,255	104,985
Century Communities, Inc.....	230,694	20,001,170
# Cheesecake Factory, Inc.....	258,499	8,884,611
#* Chegg, Inc.....	234,411	2,308,948
#* Children's Place, Inc.....	10,012	223,067
# Choice Hotels International, Inc.....	159,119	19,272,493
* Chuy's Holdings, Inc.....	129,961	4,393,981
#* Citi Trends, Inc.....	61,701	1,661,608
# Clarus Corp.....	81,909	484,901
# Columbia Sportswear Co.....	239,531	18,985,227
* Conn's, Inc.....	44,890	204,250
* Cooper-Standard Holdings, Inc.....	91,231	1,604,753
* Coursera, Inc.....	452,160	8,654,342
# Cracker Barrel Old Country Store, Inc.....	87,320	6,754,202
* Crocs, Inc.....	86,594	8,787,559
Crown Crafts, Inc.....	7,793	40,757
* Culp, Inc.....	33,268	165,009
Dana, Inc.....	828,590	11,235,680
#* Dave & Buster's Entertainment, Inc.....	246,176	13,177,801
#* Delta Apparel, Inc.....	10,228	77,835
* Denny's Corp.....	330,898	3,517,446
Designer Brands, Inc., Class A.....	223,195	1,912,781
#* Destination XL Group, Inc.....	148,563	634,364
# Dillard's, Inc., Class A.....	51,920	20,107,058
# Dine Brands Global, Inc.....	43,278	2,018,919
* Dorman Products, Inc.....	216,644	17,636,988
#* Dream Finders Homes, Inc., Class A.....	1,651	54,268
* Duluth Holdings, Inc., Class B.....	21,530	105,066
* Dutch Bros, Inc., Class A.....	11,127	298,760
* El Pollo Loco Holdings, Inc.....	214,919	1,990,150
#* Envela Corp.....	45,050	195,968
Escalade, Inc.....	56,160	901,930
# Ethan Allen Interiors, Inc.....	181,898	5,298,689
#* European Wax Center, Inc., Class A.....	153,214	2,273,696
* Everi Holdings, Inc.....	159,180	1,657,064
#* Figs, Inc., Class A.....	320,364	1,845,297
#* First Watch Restaurant Group, Inc.....	84,451	1,812,318
Flanigan's Enterprises, Inc.....	10,440	275,198
# Flexsteel Industries, Inc.....	32,393	924,172

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
CONSUMER DISCRETIONARY — (Continued)			
#	Foot Locker, Inc.....	17,649	\$ 496,996
*	Fox Factory Holding Corp.....	269,849	17,011,281
*	Frontdoor, Inc.....	382,851	12,542,199
#*	Full House Resorts, Inc.....	15,121	71,371
#*	Funko, Inc., Class A.....	135,954	961,195
#*	GameStop Corp., Class A.....	238,926	3,399,917
	Gap, Inc.....	1,158,227	21,647,263
#*	Garrett Motion, Inc.....	398,910	3,426,637
*	Genesco, Inc.....	82,894	2,302,795
*	Gentherm, Inc.....	221,978	10,688,241
*	G-III Apparel Group Ltd.....	311,231	9,364,941
*	Goodyear Tire & Rubber Co.....	1,444,391	20,134,811
*	GoPro, Inc., Class A.....	975,415	2,906,737
	Graham Holdings Co., Class B.....	27,834	20,051,614
*	Grand Canyon Education, Inc.....	132,023	17,240,884
*	Green Brick Partners, Inc.....	103,821	5,416,342
	Group 1 Automotive, Inc.....	90,053	23,419,183
#*	GrowGeneration Corp.....	27,757	64,119
#	Guess?, Inc.....	380,071	8,490,786
#	H&R Block, Inc.....	650,971	30,491,482
#	Hamilton Beach Brands Holding Co., Class A.....	53,768	991,482
#*	Hanesbrands, Inc.....	1,211,762	5,452,929
	Harley-Davidson, Inc.....	258,660	8,393,517
#	Hasbro, Inc.....	50,381	2,466,150
#	Haverty Furniture Cos., Inc.....	94,919	3,217,754
	Haverty Furniture Cos., Inc., Class A.....	3,785	117,714
#*	Helen of Troy Ltd.....	173,141	19,824,644
#	Hibbett, Inc.....	89,297	5,951,645
*	Hilton Grand Vacations, Inc.....	310,674	12,955,106
#	Hooker Furnishings Corp.....	73,251	1,690,633
*	Hovnanian Enterprises, Inc., Class A.....	20,221	3,416,742
#*	Inspired Entertainment, Inc.....	79,012	725,330
	Installed Building Products, Inc.....	204,686	39,883,067
	International Game Technology PLC.....	330,684	8,584,557
*	iRobot Corp.....	130,104	1,769,414
*	J Jill, Inc.....	48,381	1,127,761
#	Jack in the Box, Inc.....	144,870	11,295,514
*	JAKKS Pacific, Inc.....	13,919	436,500
#	Johnson Outdoors, Inc., Class A.....	63,648	2,848,884
	KB Home.....	580,762	34,607,608
#	Kohl's Corp.....	417,287	10,749,313
#	Kontoor Brands, Inc.....	245,308	14,379,955
*	Koss Corp.....	7,268	20,714
#	Krispy Kreme, Inc.....	405,426	5,388,112
#*	Kura Sushi USA, Inc., Class A.....	45,299	4,445,191
#	Lakeland Industries, Inc.....	55,796	1,004,886
*	Lands' End, Inc.....	103,277	978,033
#*	Landsea Homes Corp.....	39,872	501,988
*	Latham Group, Inc.....	10,671	26,998
	Laureate Education, Inc.....	756,121	9,542,247
*††	Lazare Kaplan International, Inc.....	9,600	0
#	La-Z-Boy, Inc.....	310,168	10,796,948
#	LCI Industries.....	182,453	20,303,370
	Lear Corp.....	7,244	962,728
*	Legacy Housing Corp.....	39,745	939,174
	Leggett & Platt, Inc.....	120,537	2,797,664
#	Levi Strauss & Co., Class A.....	191,229	3,113,208
*	LGI Homes, Inc.....	102,909	12,144,291
#*	Life Time Group Holdings, Inc.....	68,700	913,710

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
	64,909	\$ 521,219
*	230,789	18,550,820
#*	123,213	1,103,988
	13,402	3,951,580
*	8,538	213,877
#*	13,136	34,154
#*	32,080	742,973
*	157,200	20,030,424
	645,623	11,808,445
#*	147,974	6,177,914
#	133,917	1,367,293
*	118,488	3,317,664
	205,358	17,227,483
#*	131,838	2,553,702
*	559,979	10,018,024
	537,076	33,610,216
	232,019	38,424,667
*	295,920	20,445,113
*	156,294	16,293,649
	25,536	1,760,196
	127,428	4,059,856
#*	79,798	728,556
#	112,846	3,112,293
	90,703	31,974,622
	54,346	3,877,587
*	57,170	1,086,802
	692,537	5,761,908
#	601,084	10,909,675
#*	519,961	9,255,306
#*	311,187	15,914,103
*	323,771	23,288,848
#*	3,039	13,372
*	440,500	6,004,015
#*	6,214	156,779
#	112,539	10,683,327
#	235,856	17,330,699
#	153,932	15,453,233
#*	499	11,252
	56,886	8,440,176
	472,871	8,558,965
#	86,825	539,183
*	194,536	13,181,759
#*	547,928	4,547,802
*	44,994	391,898
	111,725	10,050,781
#*	86,347	1,186,408
#*	125,934	1,584,250
	242,483	29,161,006
#*	157,305	1,071,247
#	62,823	3,879,948
#	66,206	3,620,144
#*	49,717	12,602,265
	71,027	1,987,335
#*	148,018	1,619,317
*	552,807	2,266,509
*	93,510	1,152,043
*	304,493	15,041,954
#*	209,489	15,828,989
#	80,152	3,744,701

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
# Shoe Carnival, Inc.....	197,115	\$ 5,026,432
# Signet Jewelers Ltd.....	323,386	32,170,439
#* Six Flags Entertainment Corp.....	359,675	9,067,407
* Skyline Champion Corp.....	266,245	18,232,458
#* Sleep Number Corp.....	160,043	1,648,443
# Smith & Wesson Brands, Inc.....	346,237	4,521,855
#* Soho House & Co., Inc.....	17,189	105,712
#* Solo Brands, Inc., Class A.....	13,881	38,728
Sonic Automotive, Inc., Class A.....	171,288	8,660,321
* Sonos, Inc.....	176,821	2,754,871
#* Sportsman's Warehouse Holdings, Inc.....	295,705	1,138,464
Standard Motor Products, Inc.....	163,976	6,616,432
# Steven Madden Ltd.....	441,000	18,469,080
#* Stitch Fix, Inc., Class A.....	385,169	1,232,541
* Stoneridge, Inc.....	198,284	3,527,472
Strategic Education, Inc.....	130,072	12,234,572
Strattec Security Corp.....	9,470	239,118
* Stride, Inc.....	309,746	18,569,273
Superior Group of Cos., Inc.....	44,613	594,245
* Superior Industries International, Inc.....	33,442	115,709
#* Sweetgreen, Inc., Class A.....	250,131	2,671,399
Tapestry, Inc.....	136,330	5,288,241
* Taylor Morrison Home Corp.....	788,528	41,113,850
Tempur Sealy International, Inc.....	322,308	16,079,946
Texas Roadhouse, Inc.....	127,133	15,983,161
# Thor Industries, Inc.....	194,934	22,031,441
* Tile Shop Holdings, Inc.....	102,088	662,551
#* Tilly's, Inc., Class A.....	85,709	629,104
* TopBuild Corp.....	18,225	6,727,394
* Topgolf Callaway Brands Corp.....	73,423	966,981
* Traeger, Inc.....	4,823	10,562
Travel & Leisure Co.....	316,276	12,783,876
* Tri Pointe Homes, Inc.....	713,215	24,627,314
* Under Armour, Inc., Class A.....	797,543	6,077,278
#* Under Armour, Inc., Class C.....	408,035	3,019,459
* Unifi, Inc.....	39,441	249,267
* Universal Technical Institute, Inc.....	154,614	2,183,150
Upbound Group, Inc.....	278,657	9,251,412
* Urban Outfitters, Inc.....	584,822	22,223,236
* Valvoline, Inc.....	876,190	31,972,173
* Vera Bradley, Inc.....	160,247	1,230,697
VF Corp.....	439,970	7,241,906
#* Victoria's Secret & Co.....	50,497	1,315,447
#* Vista Outdoor, Inc.....	417,900	11,730,453
* Visteon Corp.....	165,534	19,084,415
* Vizio Holding Corp., Class A.....	35,730	250,110
#* VOXX International Corp.....	235,583	1,967,118
* Warby Parker, Inc., Class A.....	174,742	2,227,961
Wendy's Co.....	1,041,862	19,878,727
# Weyco Group, Inc.....	58,541	1,879,752
Whirlpool Corp.....	137	15,004
Wingstop, Inc.....	115,089	32,352,669
# Winmark Corp.....	36,221	13,063,828
# Winnebago Industries, Inc.....	217,655	14,304,287
Wolverine World Wide, Inc.....	175,186	1,464,555
# Worthington Enterprises, Inc.....	331,956	18,934,770
Wyndham Hotels & Resorts, Inc.....	191,717	14,940,506
#* XPEL, Inc.....	58,361	3,119,395
#* YETI Holdings, Inc.....	360,186	15,837,378

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Zumiez, Inc.....	133,536	\$ 2,292,813
TOTAL CONSUMER DISCRETIONARY.....		<u>2,105,138,680</u>
CONSUMER STAPLES — (4.2%)		
# Alico, Inc.....	31,391	924,151
Andersons, Inc.....	243,171	12,817,543
B&G Foods, Inc.....	157,648	1,585,939
* BellRing Brands, Inc.....	574,059	31,728,241
* Boston Beer Co., Inc., Class A.....	45,397	15,855,810
* Bridgford Foods Corp.....	27,854	299,988
# Calavo Growers, Inc.....	77,863	2,031,446
# Cal-Maine Foods, Inc.....	226,409	12,547,587
#* Central Garden & Pet Co.....	85,280	3,999,632
* Central Garden & Pet Co., Class A.....	284,740	11,754,067
#* Chefs' Warehouse, Inc.....	276,189	8,788,334
Coca-Cola Consolidated, Inc.....	51,279	44,171,218
* Darling Ingredients, Inc.....	22,632	979,966
* Duckhorn Portfolio, Inc.....	30,216	260,764
# Edgewell Personal Care Co.....	280,683	10,399,305
* elf Beauty, Inc.....	263,111	41,974,098
Energizer Holdings, Inc.....	26,372	833,883
Flowers Foods, Inc.....	684,674	15,610,567
Fresh Del Monte Produce, Inc.....	346,691	8,521,665
* Fresh Market, Inc.....	285,242	0
#* Freshpet, Inc.....	269,590	23,211,699
* Grocery Outlet Holding Corp.....	295,942	7,333,443
#* Hain Celestial Group, Inc.....	112,293	1,202,658
#* Herbalife Ltd.....	373,700	4,503,085
Ingles Markets, Inc., Class A.....	104,654	8,817,100
Ingredion, Inc.....	230,751	24,821,885
Inter Parfums, Inc.....	220,743	30,716,388
# J & J Snack Foods Corp.....	102,004	16,242,097
J M Smucker Co.....	16,558	2,178,205
John B Sanfilippo & Son, Inc.....	60,242	6,453,725
Lancaster Colony Corp.....	160,039	29,411,967
Lifevantage Corp.....	72,727	386,180
* Lifeway Foods, Inc.....	16,548	206,023
# Limoneira Co.....	42,857	777,426
* Mama's Creations, Inc.....	68,473	295,119
# Medifast, Inc.....	67,198	3,672,371
# MGP Ingredients, Inc.....	134,840	11,454,658
#* Mission Produce, Inc.....	10,609	105,984
* National Beverage Corp.....	252,932	11,695,576
* Natural Alternatives International, Inc.....	25,533	158,560
Natural Grocers by Vitamin Cottage, Inc.....	114,074	1,705,406
* Nature's Sunshine Products, Inc.....	82,456	1,435,559
Oil-Dri Corp. of America.....	29,772	1,933,989
* Pilgrim's Pride Corp.....	392,457	10,663,057
* Post Holdings, Inc.....	242,274	22,499,986
PriceSmart, Inc.....	150,800	11,463,816
# Reynolds Consumer Products, Inc.....	252,013	6,847,193
* Rocky Mountain Chocolate Factory, Inc.....	13,940	55,760
Seaboard Corp.....	2,849	10,264,947
* Seneca Foods Corp., Class A.....	60,109	3,208,618
*>> Seneca Foods Corp., Class B.....	2,794	155,877
* Simply Good Foods Co.....	530,116	20,038,385
#* Sovos Brands, Inc.....	188,752	4,161,982
SpartanNash Co.....	249,397	5,593,975
# Spectrum Brands Holdings, Inc.....	219,439	17,252,294

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
CONSUMER STAPLES — (Continued)			
#*	Sprouts Farmers Market, Inc.....	644,318	\$ 32,454,298
#	Tootsie Roll Industries, Inc.....	180,970	5,897,812
*	TreeHouse Foods, Inc.....	305,822	12,875,106
	Turning Point Brands, Inc.....	111,241	2,702,044
*	United Natural Foods, Inc.....	396,020	5,904,658
#	United-Guardian, Inc.....	8,416	64,635
#	Universal Corp.....	177,497	10,285,951
*	USANA Health Sciences, Inc.....	131,534	6,158,422
#	Utz Brands, Inc.....	21,863	386,975
	Vector Group Ltd.....	693,130	7,257,071
#	Village Super Market, Inc., Class A.....	69,705	1,772,598
#*	Vita Coco Co., Inc.....	78,758	1,550,745
*	Vital Farms, Inc.....	166,876	2,399,677
#	WD-40 Co.....	88,737	22,981,108
#	Weis Markets, Inc.....	183,262	11,133,166
*	Whole Earth Brands, Inc.....	12,944	51,517
TOTAL CONSUMER STAPLES.....			649,884,980
ENERGY — (5.2%)			
	Adams Resources & Energy, Inc.....	25,318	637,254
#*	Amplify Energy Corp.....	123,500	755,820
	Antero Midstream Corp.....	2,089,510	25,575,602
*	Antero Resources Corp.....	164,421	3,673,165
	Archrock, Inc.....	729,999	11,928,184
#	Ardmore Shipping Corp.....	231,555	3,836,866
	Barnwell Industries, Inc.....	49,095	121,756
	Berry Corp.....	342,365	2,297,269
*	Bristow Group, Inc.....	97,765	2,579,041
	Cactus, Inc., Class A.....	303,293	12,871,755
	California Resources Corp.....	319,938	15,254,644
#*	Callon Petroleum Co.....	299,143	9,608,473
#*	Centrus Energy Corp., Class A.....	65,570	3,292,925
#	ChampionX Corp.....	718,804	19,702,418
	Chord Energy Corp.....	54,523	8,383,456
#	Civitas Resources, Inc.....	178,426	11,563,789
#*	Clean Energy Fuels Corp.....	1,576,679	4,651,203
#*	CNX Resources Corp.....	1,163,288	23,498,418
#	Comstock Resources, Inc.....	1,082,726	8,456,090
#	CONSOL Energy, Inc.....	179,464	16,977,294
#	Core Laboratories, Inc.....	204,017	3,217,348
#	CVR Energy, Inc.....	395,107	13,326,959
	Delek U.S. Holdings, Inc.....	302,890	8,187,117
	DHT Holdings, Inc.....	1,169,946	13,009,800
*	DMC Global, Inc.....	94,732	1,612,339
	Dorian LPG Ltd.....	281,942	10,555,908
#*	Dril-Quip, Inc.....	165,611	3,323,813
*	DT Midstream, Inc.....	294,105	15,790,497
	Encore Energy Corp.....	170,062	783,986
	EnLink Midstream LLC.....	1,691,833	20,403,506
	Epsilon Energy Ltd.....	74,003	378,155
	Equitrans Midstream Corp.....	1,682,672	17,146,428
#	Evolution Petroleum Corp.....	178,838	1,003,281
#*	Expro Group Holdings NV.....	177,146	3,117,770
*	Forum Energy Technologies, Inc.....	36,895	727,200
	FutureFuel Corp.....	300,201	1,711,146
*	Geospace Technologies Corp.....	48,808	735,048
#*	Green Plains, Inc.....	341,401	7,077,243
*	Gulf Island Fabrication, Inc.....	44,324	199,458
*	Gulfport Energy Corp.....	50,669	6,429,896

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
ENERGY — (Continued)			
#*	Hallador Energy Co.....	175,741	\$ 1,499,071
#*	Helix Energy Solutions Group, Inc.....	767,248	7,212,131
#	Helmerich & Payne, Inc.....	440,308	17,726,800
#*	Independence Contract Drilling, Inc.....	23,311	49,419
	International Seaways, Inc.....	271,081	14,540,785
#	Kinetik Holdings, Inc.....	34,775	1,130,883
#*	KLX Energy Services Holdings, Inc.....	8,729	84,846
#*	Kosmos Energy Ltd.....	2,122,695	12,863,532
#	Liberty Energy, Inc.....	737,898	15,340,899
#*	Lightbridge Corp.....	13,724	42,133
#	Magnolia Oil & Gas Corp., Class A.....	691,335	14,255,328
#*	Mammoth Energy Services, Inc.....	85,335	299,526
	Matador Resources Co.....	423,313	23,235,651
	Mexco Energy Corp.....	11,942	118,274
	Murphy Oil Corp.....	523,335	20,253,065
#*	Nabors Industries Ltd.....	42,269	3,575,112
	NACCO Industries, Inc., Class A.....	42,888	1,555,977
*	Natural Gas Services Group, Inc.....	75,945	1,110,316
*	NCS Multistage Holdings, Inc.....	1,729	27,335
#	New Fortress Energy, Inc.....	171,953	5,713,998
*	Newpark Resources, Inc.....	445,710	2,892,658
#*	Nine Energy Service, Inc.....	81,831	197,213
#	Noble Corp. PLC.....	1,438	63,459
#	Nordic American Tankers Ltd.....	1,228,287	5,465,877
#	Northern Oil & Gas, Inc.....	158,054	5,294,809
*	Oceaneering International, Inc.....	440,402	9,151,554
#*	Oil States International, Inc.....	397,997	2,455,642
#	Overseas Shipholding Group, Inc., Class A.....	503,716	3,072,668
*	Par Pacific Holdings, Inc.....	347,020	12,697,462
	Patterson-UTI Energy, Inc.....	1,682,093	18,654,411
	PBF Energy, Inc., Class A.....	563,600	28,467,436
	Peabody Energy Corp.....	599,775	16,013,993
#	Permian Resources Corp.....	1,120,563	15,105,189
#	PHX Minerals, Inc.....	172,355	549,812
*	PrimeEnergy Resources Corp.....	3,732	359,018
*	ProPetro Holding Corp.....	499,314	4,224,196
	Range Resources Corp.....	105,913	3,075,714
	Ranger Energy Services, Inc.....	16,146	164,043
*	REX American Resources Corp.....	121,205	5,016,675
	Riley Exploration Permian, Inc.....	14,265	316,968
#	RPC, Inc.....	828,674	6,057,607
	SandRidge Energy, Inc.....	223,703	3,266,064
	Scorpio Tankers, Inc.....	319,961	22,621,243
*	SEACOR Marine Holdings, Inc.....	117,770	1,243,651
*	Seadrill Ltd.....	70,788	3,059,457
	Select Water Solutions, Inc.....	515,727	4,007,199
	SFL Corp. Ltd.....	548,506	6,675,318
#*	SilverBow Resources, Inc.....	10,675	283,528
#	Sitio Royalties Corp., Class A.....	139,576	2,977,156
	SM Energy Co.....	724,577	26,867,315
	Solaris Oilfield Infrastructure, Inc., Class A.....	135,881	1,019,108
*	Southwestern Energy Co.....	1,699,341	10,960,749
*	Talos Energy, Inc.....	419,587	5,442,043
	TechnipFMC PLC.....	1,636,551	31,650,896
*	Teekay Corp.....	471,111	4,235,288
	Teekay Tankers Ltd., Class A.....	160,429	10,034,834
*	TETRA Technologies, Inc.....	573,739	2,403,966
#*	Tidewater, Inc.....	251,360	16,888,878
#*	Transocean Ltd.....	2,677,367	14,618,424

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
* U.S. Silica Holdings, Inc.....	419,720	\$ 4,499,398
#* Uranium Energy Corp.....	94,321	720,612
#* Valaris Ltd.....	227,426	14,070,847
#* Vital Energy, Inc.....	108,696	4,764,146
# W&T Offshore, Inc.....	639,717	1,944,740
* Weatherford International PLC.....	270,455	24,219,245
# World Kinect Corp.....	284,230	6,415,071
TOTAL ENERGY.....		<u>819,222,981</u>
FINANCIALS — (19.1%)		
1st Source Corp.....	177,325	9,268,778
#* Acacia Research Corp.....	186,081	727,577
# ACNB Corp.....	20,463	798,671
Affiliated Managers Group, Inc.....	195,773	29,138,853
* Affirm Holdings, Inc.....	378,780	15,344,378
Alerus Financial Corp.....	12,188	276,789
Amalgamated Financial Corp.....	72,709	1,931,151
# A-Mark Precious Metals, Inc.....	167,235	4,510,328
* Ambac Financial Group, Inc.....	193,593	3,145,886
# Amerant Bancorp, Inc.....	8,440	190,828
* American Coastal Insurance Corp., Class C.....	12,608	145,875
* American Equity Investment Life Holding Co.....	603,687	33,329,559
American National Bankshares, Inc.....	58,999	2,672,065
# Ameris Bancorp.....	484,145	24,032,958
AMERISAFE, Inc.....	141,706	7,062,627
AmeriServ Financial, Inc.....	196,617	583,953
# Ames National Corp.....	33,773	713,961
Arrow Financial Corp.....	92,796	2,337,531
# Artisan Partners Asset Management, Inc., Class A.....	393,788	16,499,717
* AssetMark Financial Holdings, Inc.....	107,922	3,309,968
Associated Banc-Corp.....	984,209	20,678,231
Associated Capital Group, Inc., Class A.....	15,293	520,115
Assurant, Inc.....	14,472	2,430,572
Assured Guaranty Ltd.....	329,654	26,744,829
Atlantic American Corp.....	13,763	37,160
# Atlantic Union Bankshares Corp.....	441,396	15,078,087
* Atlanticus Holdings Corp.....	83,337	2,890,961
Auburn National BanCorp, Inc.....	2,786	56,946
* AvidXchange Holdings, Inc.....	886,245	9,713,245
Axis Capital Holdings Ltd.....	324,723	19,327,513
* Axos Financial, Inc.....	344,148	19,076,124
# B Riley Financial, Inc.....	71,936	1,684,741
Banc of California, Inc.....	386,304	5,323,269
# BancFirst Corp.....	201,271	17,814,496
#* Bancorp, Inc.....	468,472	20,444,118
# Bank First Corp.....	1,213	102,426
# Bank of Hawaii Corp.....	196,258	12,409,393
# Bank of Marin Bancorp.....	59,356	1,162,190
Bank of NT Butterfield & Son Ltd.....	188,136	5,706,165
Bank OZK.....	646,331	29,155,991
Bank7 Corp.....	2,321	64,872
BankFinancial Corp.....	75,718	820,783
BankUnited, Inc.....	690,298	19,507,822
Bankwell Financial Group, Inc.....	32,564	903,651
Banner Corp.....	300,856	14,013,872
Bar Harbor Bankshares.....	88,005	2,315,412
BayCom Corp.....	54,475	1,111,835
BCB Bancorp, Inc.....	104,143	1,293,456
Berkshire Hills Bancorp, Inc.....	218,439	5,242,536

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	1,465,085	\$10,343,500
#*	67,024	639,409
	210,189	17,622,246
#	213,941	7,759,640
#	48,984	479,064
*	46,401	580,477
*	376,025	19,466,814
	267,126	5,908,827
	613,289	6,635,787
#*	287,177	6,444,252
	50,984	1,149,689
	159,578	3,485,184
	22,172	1,230,546
#	997,922	26,564,684
*	1,023	25,913
#>	2,096	37,204
#	7,119	488,292
#	106,852	3,849,878
*	66,523	1,347,091
#*	311,766	2,123,126
	28,204	613,719
	107,182	3,063,262
#	210,345	1,333,587
	91,425	1,663,021
#*	61,813	893,816
	101,625	4,386,135
#	506,842	20,866,685
*>	16	41,600
	118,104	2,275,864
	50,537	981,429
	19,078	887,509
#	35,650	722,626
	1,592	19,327
#*	26,708	74,782
#	109,366	11,178,299
	42,325	723,334
	54,620	1,166,137
	641,415	17,433,660
*	65,076	2,596,532
	43,459	1,024,329
#	335,293	23,611,333
	23,687	289,692
	254,230	5,125,277
#*	186,530	3,353,809
	185,064	9,730,665
	213,310	11,117,717
	308,681	14,128,329
	160,889	6,676,894
	5,845	90,948
	180,602	4,124,950
#*	149,853	1,369,656
	193,793	2,352,647
	157,632	1,856,905
#*	22,847	12,361,826
#*	51,973	733,859
	99,595	10,569,021
*	200,485	10,713,918
	863,986	14,489,045
	27,220	4,342,407

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	168,871	\$ 3,851,948
	195,776	2,938,598
	5,267	76,003
*	244,778	15,205,609
	1,699	24,653
	15,863	393,244
#	129,119	1,802,501
*	79,553	540,960
	209,143	8,725,446
	70,783	2,016,608
#*	169,728	8,499,978
*	255,908	13,929,072
*	92,469	24,679,051
	39,044	1,109,630
	247,396	10,299,095
#	142,442	4,679,220
	36,387	1,814,256
	49,615	943,181
	484,121	26,704,114
*	93,617	9,328,934
	12,217	360,035
	265,044	45,516,006
	424,009	17,028,201
#*	382,806	3,292,132
#	13,444	303,834
	201,850	2,769,382
	145,898	5,434,701
	2,089	322,061
	69,691	12,982,736
	625,414	21,864,473
	1,159	57,649
	85,848	1,794,223
	285,838	17,250,323
	1,449,019	24,169,637
	77,316	1,932,900
	227,308	7,855,764
#	126,779	3,223,990
	83,723	1,150,354
#	293,554	6,910,261
	57,279	2,106,149
	731,503	10,248,357
	161,661	5,541,739
	1,740	32,538
	664,782	14,904,412
#	602,722	18,823,008
	57,354	2,260,895
	84,671	1,767,930
#	203,631	1,938,567
	177,842	3,857,393
	802,514	11,427,799
	59,633	1,966,696
	252,999	6,962,532
	312,774	10,574,889
#	28,792	906,084
	42,127	612,527
	84,818	1,019,512
#	2,966	29,393
	43,304	984,733
*	9,332	159,111

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	304,493	\$34,946,662
	12,338	294,015
#	143,242	2,296,169
*	488,272	10,434,373
	1,710,913	22,549,833
	46,084	1,696,813
	1,181,762	18,423,670
#*	16,275	199,694
*	2,853,071	17,603,454
#	158,002	5,234,606
#	734,080	28,379,533
#*	71,005	5,481,586
	97,283	5,067,471
*	128,140	1,154,541
#	14,678	366,950
#*	161,551	1,843,297
#	51,472	1,569,381
	168,526	19,538,904
	501,494	22,622,394
	216,280	3,622,690
	156,155	20,614,022
	320,852	3,503,704
#	6,047	152,384
	58,074	1,130,701
#	68,552	6,147,058
	391,828	13,898,139
	447,794	3,980,889
	268,862	5,417,569
*	53,127	148,756
*	93,222	561,196
#	458,680	14,443,833
	9,905	1,831,038
	33,229	739,345
	33,870	1,348,703
	1,157,211	27,125,026
#	4,964	68,305
	56,069	1,522,273
	1,095,114	12,133,863
	274,135	10,096,392
#	390,126	5,114,552
	79,147	9,480,228
*	110,024	2,061,850
	312,301	17,516,963
	112,943	2,873,270
	380,613	18,402,639
	480,912	25,421,008
*	176,241	3,630,565
	568,831	9,004,595
	8,966	160,491
	14,814	2,477,642
	241,308	12,082,292
	66,139	632,950
	597,981	17,197,934
	281,785	2,037,306
	454,991	27,299,460
#*	10,560	92,611
	23,383	9,296,379
*	537	6,240
	403,187	5,358,355

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
# Lakeland Financial Corp.....	180,847	\$12,109,515
# Landmark Bancorp, Inc.....	15,241	322,500
Lazard, Inc.....	125,139	4,877,918
LCNB Corp.....	41,144	607,697
* LendingClub Corp.....	108,985	983,045
#* LendingTree, Inc.....	30,789	995,716
Lincoln National Corp.....	475,285	13,046,573
Live Oak Bancshares, Inc.....	194,960	7,090,695
* Luther Burbank Corp.....	52,893	507,773
Macatawa Bank Corp.....	237,308	2,529,703
Magyar Bancorp, Inc.....	4,764	54,929
#* Maiden Holdings Ltd.....	758,622	1,335,175
MainStreet Bancshares, Inc.....	9,629	178,329
* Marqeta, Inc., Class A.....	1,451,823	8,725,456
# MBIA, Inc.....	69,450	422,256
Mercantile Bank Corp.....	119,105	4,774,919
Merchants Bancorp.....	82,721	3,618,217
Mercury General Corp.....	83,294	3,335,925
Meridian Corp.....	22,856	276,558
# Metrocity Bankshares, Inc.....	53,871	1,287,517
* Metropolitan Bank Holding Corp.....	14,481	702,184
MGIC Investment Corp.....	1,351,323	26,810,248
Mid Penn Bancorp, Inc.....	5,928	126,741
# Middlefield Banc Corp.....	769	20,302
Midland States Bancorp, Inc.....	125,318	3,290,851
MidWestOne Financial Group, Inc.....	3,385	86,318
# Moelis & Co., Class A.....	354,204	19,470,594
* Mr Cooper Group, Inc.....	317,086	21,358,913
# MVB Financial Corp.....	19,082	408,927
National Bank Holdings Corp., Class A.....	236,938	8,292,830
# National Bankshares, Inc.....	20,766	669,911
National Western Life Group, Inc., Class A.....	18,562	8,984,008
# Navient Corp.....	1,034,819	17,819,583
NBT Bancorp, Inc.....	305,816	10,877,875
* NCR Atleos Corp.....	379,978	8,507,707
Nelnet, Inc., Class A.....	238,273	20,760,727
* NerdWallet, Inc., Class A.....	103,808	1,589,300
New York Community Bancorp, Inc.....	1,229,932	7,957,660
* NI Holdings, Inc.....	2,804	37,461
#* Nicholas Financial, Inc.....	34,746	245,307
# Nicolet Bankshares, Inc.....	65,526	5,095,957
* NMI Holdings, Inc., Class A.....	499,504	15,944,168
Northeast Bank.....	56,004	3,070,699
# Northeast Community Bancorp, Inc.....	18,354	316,239
Northfield Bancorp, Inc.....	317,375	3,818,021
Northrim BanCorp, Inc.....	49,363	2,494,312
# Northwest Bancshares, Inc.....	737,788	9,126,438
# Norwood Financial Corp.....	11,648	319,039
Oak Valley Bancorp.....	6,301	164,141
OceanFirst Financial Corp.....	288,198	4,965,652
#* Ocwen Financial Corp.....	39,006	1,128,444
OFG Bancorp.....	332,409	12,222,679
Ohio Valley Banc Corp.....	17,444	419,528
Old National Bancorp.....	1,205,540	19,855,244
Old Second Bancorp, Inc.....	203,254	2,768,319
OneMain Holdings, Inc.....	484,439	23,059,296
OP Bancorp.....	33,327	363,598
* Open Lending Corp., Class A.....	304,130	2,232,314
* Oportun Financial Corp.....	75,819	279,014

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	68,267	\$ 2,551,820
	46,830	1,428,315
#*††	25,819	0
	46,334	1,282,525
*	186,314	2,332,651
	721,738	18,310,493
*	65,906	3,945,792
#	80,641	10,538,166
	41,807	773,848
	205,841	10,658,447
	134,895	2,139,435
*	343,411	1,607,163
#*	57,319	852,907
#	31,315	524,526
#	138,520	3,820,382
#	42,420	914,575
	232,008	20,235,738
	14,596	424,598
	185,354	5,430,872
#	12,882	563,072
	78,487	922,222
	229,666	20,297,881
	95,670	16,597,788
#	142,534	13,707,495
	3,619	127,678
*	75,762	686,404
	280,789	23,993,420
*	171,357	3,901,799
	100,465	7,217,406
	257,422	5,377,546
	54,687	12,805,508
	2,130	28,116
#	1,491	48,696
	227,380	3,060,535
*	386,688	11,848,120
	140,196	8,959,926
	46,618	703,932
#	511,607	8,467,096
	117,269	6,849,682
	223,172	6,467,525
	13,892	245,749
	9,884	506,160
	97,140	2,368,273
*	517,531	8,870,481
	353,234	11,172,791
*	241,053	1,889,856
	112,294	5,748,330
	5,690	65,549
	83,721	459,628
	227,887	31,076,950
	248,368	8,280,589
	109,603	9,131,026
	379,264	9,246,456
	4,414	67,622
	394,795	9,696,165
*	45,590	356,970
	392,412	41,148,322
#	375,160	25,188,242
#*	179,165	12,865,839

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	40,372	\$ 522,414
	64,499	1,338,354
	51,407	857,469
	493,666	9,384,591
#*	320,968	3,787,422
	1,101,665	21,901,100
	61,078	1,420,674
	100	3,941
	34,634	937,889
*	17,227	645,840
	53,385	2,328,120
#	216,312	6,770,566
	344,345	28,615,070
#	237,113	5,934,938
	154,674	5,173,845
*	48,932	264,722
	197,020	12,148,253
	317,469	23,159,364
#	194,290	9,660,099
*	223,518	14,696,309
#	61,158	1,730,160
	817	9,608
	403,283	15,187,638
	38,413	412,556
*	334,072	20,378,392
#	438,471	5,840,434
*	4,156	78,964
	68,417	1,913,624
	275,767	5,220,269
	80,559	3,978,809
	250,435	7,039,728
	210,084	7,636,553
*	147,075	10,390,849
	115,255	3,330,870
	460,680	12,433,753
	338,533	27,928,973
	2,252	67,492
	900	17,199
	865,501	31,028,211
	681,846	18,641,670
	127,473	2,856,670
	63,027	507,367
	65,347	1,789,854
	216,712	3,601,753
	166,586	3,538,287
	2,265,160	21,790,839
#	21,056	939,098
	64,260	1,350,103
	265,610	8,959,025
	1,004	33,142
	429,164	7,205,664
	49,213	11,619,681
	10,135	733,470
	459,150	13,333,716
	240,235	23,204,299
#	73,766	2,051,432
#	242,699	3,227,897
	87,562	4,332,568
	313,485	9,197,650

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
# West BanCorp, Inc.....	92,481	\$ 1,739,568
Westamerica BanCorp.....	180,636	8,619,950
Western Alliance Bancorp.....	108,784	6,957,825
Western New England Bancorp, Inc.....	139,451	1,186,728
Western Union Co.....	1,085,616	13,646,193
Westwood Holdings Group, Inc.....	8,382	103,099
White Mountains Insurance Group Ltd.....	19,195	30,250,744
Wintrust Financial Corp.....	287,570	27,888,539
# WisdomTree, Inc.....	878,821	5,949,618
#* World Acceptance Corp.....	55,607	7,301,755
WSFS Financial Corp.....	431,632	19,211,940
WVS Financial Corp.....	4,423	58,826
Zions Bancorp NA.....	339,069	14,206,991
TOTAL FINANCIALS.....		<u>2,974,801,113</u>
HEALTH CARE — (8.1%)		
#* 10X Genomics, Inc., Class A.....	126,335	5,264,379
* 4D Molecular Therapeutics, Inc.....	185,079	3,192,613
* Abeona Therapeutics, Inc.....	3,982	16,207
* Acadia Healthcare Co., Inc.....	359,969	29,567,854
#* Accolade, Inc.....	342,230	3,874,044
#* Accuray, Inc.....	131,145	339,666
#† Achillion Pharmaceuticals, Inc.....	2,084,145	562,719
#* Actinium Pharmaceuticals, Inc.....	39,328	211,585
#* AdaptHealth Corp.....	12,621	91,124
#* Adaptive Biotechnologies Corp.....	42,875	157,351
* Addus HomeCare Corp.....	97,014	8,401,412
* ADMA Biologics, Inc.....	991,123	5,143,928
#† Aduro Biotech, Inc.....	57,164	56,592
* Aerovate Therapeutics, Inc.....	3,329	64,283
#* Agiliti, Inc.....	26,474	187,701
#* agilon health, Inc.....	117,860	694,195
* Agios Pharmaceuticals, Inc.....	244,047	5,520,343
#* AirSculpt Technologies, Inc.....	3,015	21,889
† Albireo Pharma, Inc.....	36,732	198,720
#* Aldeyra Therapeutics, Inc.....	347,637	1,088,104
* Alector, Inc.....	64,011	381,506
* Alkermes PLC.....	870,998	23,560,496
* Alpine Immune Sciences, Inc.....	33,120	881,323
* ALX Oncology Holdings, Inc.....	5,573	80,307
* Amedisys, Inc.....	68,164	6,425,820
* American Shared Hospital Services.....	3,446	9,201
#* AMN Healthcare Services, Inc.....	279,712	20,701,485
#* Amneal Pharmaceuticals, Inc.....	258,147	1,381,086
#* Amphastar Pharmaceuticals, Inc.....	308,390	16,455,690
#* AnaptysBio, Inc.....	116,255	2,743,618
* AngioDynamics, Inc.....	4,900	28,910
* ANI Pharmaceuticals, Inc.....	94,074	5,251,211
* Anika Therapeutics, Inc.....	82,219	1,933,791
#* Apollo Medical Holdings, Inc.....	96,486	3,352,889
* Apyx Medical Corp.....	58,476	130,986
#* Arcturus Therapeutics Holdings, Inc.....	161,411	5,321,721
* Arcus Biosciences, Inc.....	299,880	4,540,183
* Arrowhead Pharmaceuticals, Inc.....	88,515	2,841,332
#* ARS Pharmaceuticals, Inc.....	18,181	112,904
#* Artivion, Inc.....	279,102	4,666,585
* Arvinas, Inc.....	14,469	600,464
* Athira Pharma, Inc.....	58,613	185,803
* AtriCure, Inc.....	209,688	7,141,973

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
# Atrion Corp.....	11,404	\$ 3,877,360
#* Aura Biosciences, Inc.....	22,561	173,720
* Avanos Medical, Inc.....	234,918	4,508,076
#* Avid Bioservices, Inc.....	6,521	44,147
#* Avita Medical, Inc.....	26,668	446,956
* Axogen, Inc.....	158,818	1,535,770
* Axonics, Inc.....	230,722	15,661,409
#* Azenta, Inc.....	182,153	11,876,376
#* Beam Therapeutics, Inc.....	14,563	355,337
#* Biomea Fusion, Inc.....	33,682	608,971
#* Biote Corp., Class A.....	17,479	66,245
#* Bluebird Bio, Inc.....	177,971	181,530
#* Brookdale Senior Living, Inc.....	584,745	3,198,555
* Cabaletta Bio, Inc.....	4,424	90,604
#* CareDx, Inc.....	79,309	678,885
* Caribou Biosciences, Inc.....	283,113	1,735,483
# Carisma Therapeutics, Inc.....	8,313	17,457
* Castle Biosciences, Inc.....	56,670	1,307,944
* Catalent, Inc.....	12,505	645,758
* Catalyst Pharmaceuticals, Inc.....	579,289	8,341,762
#* Certara, Inc.....	80,863	1,306,746
#* Champions Oncology, Inc.....	16,735	97,230
Chemed Corp.....	2,843	1,685,302
>>†† Chinook Therapeutics, Inc.....	363,217	105,333
* Cogent Biosciences, Inc.....	369,969	1,638,963
#* Collegium Pharmaceutical, Inc.....	243,106	8,012,774
* Community Health Systems, Inc.....	102,220	375,147
* Computer Programs & Systems, Inc.....	12,270	124,295
# CONMED Corp.....	200,324	19,150,974
#* Corbus Pharmaceuticals Holdings, Inc.....	16,075	425,827
* Corcept Therapeutics, Inc.....	603,203	12,727,583
* CorVel Corp.....	149,333	35,144,028
#* Crinetics Pharmaceuticals, Inc.....	163,079	5,949,122
#>> CRISPR Therapeutics AG.....	125,897	7,925,216
* Cross Country Healthcare, Inc.....	257,943	5,481,289
#* Cue Biopharma, Inc.....	103,646	273,625
* Cullinan Oncology, Inc.....	80,753	1,222,600
* CVRx, Inc.....	2,859	71,818
* Cymabay Therapeutics, Inc.....	369,696	8,691,553
#* Cytek Biosciences, Inc.....	122,708	926,445
* DaVita, Inc.....	4,565	493,750
* Day One Biopharmaceuticals, Inc.....	46,571	700,894
* Deciphera Pharmaceuticals, Inc.....	176,508	2,527,595
#* Definitive Healthcare Corp.....	61,042	518,857
* Denali Therapeutics, Inc.....	160,554	2,570,470
DENTSPLY SIRONA, Inc.....	147,498	5,125,556
Dianthus Therapeutics, Inc.....	1,019	19,361
#* Doximity, Inc., Class A.....	133,054	3,585,805
* Dynavax Technologies Corp.....	730,230	9,434,572
* Dyne Therapeutics, Inc.....	8,288	177,363
* Eagle Pharmaceuticals, Inc.....	14,548	85,251
* Editas Medicine, Inc.....	161,033	1,132,062
* Elanco Animal Health, Inc.....	1,011,520	14,909,805
* ElectroCore, Inc.....	2,539	19,220
* Electromed, Inc.....	61,656	619,643
Encompass Health Corp.....	359,732	25,555,361
#* Enhabit, Inc.....	191,631	1,933,557
* Enovis Corp.....	294,285	17,274,530
Ensign Group, Inc.....	392,056	44,388,580

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Envista Holdings Corp.....	253,348	\$ 5,953,678
#* Eton Pharmaceuticals, Inc.....	2,561	11,960
#* Evolent Health, Inc., Class A.....	627,696	18,460,539
* Exelixis, Inc.....	1,141,581	24,840,803
#* FONAR Corp.....	33,960	664,258
#* Fulcrum Therapeutics, Inc.....	86,934	627,663
#* Fulgent Genetics, Inc.....	65,196	1,603,170
* Generation Bio Co.....	27,480	51,662
#* Glaukos Corp.....	245,987	21,900,223
* Globus Medical, Inc., Class A.....	322,737	17,037,286
#* GoodRx Holdings, Inc., Class A.....	314,452	1,886,712
* Haemonetics Corp.....	217,323	16,616,517
* Halozyme Therapeutics, Inc.....	419,656	14,205,356
#* Harmony Biosciences Holdings, Inc.....	28,022	883,814
#* Harvard Bioscience, Inc.....	220,402	969,769
* Health Catalyst, Inc.....	252,261	2,464,590
* HealthEquity, Inc.....	353,928	26,749,878
* HealthStream, Inc.....	228,168	6,073,832
* HilleVax, Inc.....	2,374	33,640
* Hims & Hers Health, Inc.....	65,326	560,497
#* Humacyte, Inc.....	27,006	89,660
#* ICU Medical, Inc.....	2,727	249,602
* Ideaya Biosciences, Inc.....	281,511	12,254,174
†† IMARA, Inc.....	8,795	528
# Immix Biopharma, Inc.....	11,911	45,500
* Immuneering Corp., Class A.....	6,193	36,353
#* Immunovant, Inc.....	63,191	2,300,784
#* Inari Medical, Inc.....	166,952	9,507,916
* InfuSystem Holdings, Inc.....	107,302	990,397
#* Innoviva, Inc.....	396,670	6,426,054
* Inozyme Pharma, Inc.....	7,775	42,763
#* Integer Holdings Corp.....	219,748	22,264,867
* Integra LifeSciences Holdings Corp.....	167,917	6,741,868
* Intellia Therapeutics, Inc.....	267,358	6,368,468
* Intra-Cellular Therapies, Inc.....	10,760	724,578
#* Iovance Biotherapeutics, Inc.....	610,265	4,717,348
* iRadimed Corp.....	57,164	2,367,161
#* Ironwood Pharmaceuticals, Inc.....	241,123	3,421,535
* iTeos Therapeutics, Inc.....	78,051	776,607
* Jazz Pharmaceuticals PLC.....	15,924	1,954,193
#* Joint Corp.....	5,155	50,313
#* KalVista Pharmaceuticals, Inc.....	138,129	2,178,294
* Keros Therapeutics, Inc.....	1,589	87,967
* Kewaunee Scientific Corp.....	18,446	529,585
#* Kiniksa Pharmaceuticals Ltd., Class A.....	125,733	2,216,673
#* Krystal Biotech, Inc.....	135,476	15,071,705
* Kura Oncology, Inc.....	118,450	2,385,583
* Lantheus Holdings, Inc.....	408,023	21,188,634
* Larimar Therapeutics, Inc.....	11,809	68,374
# LeMaitre Vascular, Inc.....	161,360	9,365,334
* LENSAR, Inc.....	102,775	364,851
#* LifeStance Health Group, Inc.....	71,255	426,105
#* Ligand Pharmaceuticals, Inc.....	42,467	3,104,338
* LivaNova PLC.....	284,313	13,840,357
* Lyra Therapeutics, Inc.....	3,482	15,843
* MacroGenics, Inc.....	227,190	3,248,817
* Marker Therapeutics, Inc.....	15,900	73,776
#* Masimo Corp.....	3,568	460,058
* MaxCyte, Inc.....	11,199	57,003

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Medpace Holdings, Inc.....	66,871	\$19,498,246
MEI Pharma, Inc.....	5,576	25,092
#* MeiraGTx Holdings PLC.....	90,529	549,511
#* Merit Medical Systems, Inc.....	398,951	31,237,863
#* Merrimack Pharmaceuticals, Inc.....	108,259	1,450,671
Mesa Laboratories, Inc.....	404	37,014
Mirati Therapeutics, Inc.....	13,386	9,370
#* ModivCare, Inc.....	92,534	3,680,077
* Morphic Holding, Inc.....	5,010	158,767
* Mural Oncology PLC.....	70,101	307,743
* Myriad Genetics, Inc.....	265,176	5,672,115
National HealthCare Corp.....	90,123	8,385,044
# National Research Corp.....	140,430	5,532,942
#* NeoGenomics, Inc.....	425,519	6,318,957
NeuroBo Pharmaceuticals, Inc.....	355	1,161
* Nexgel, Inc.....	152	341
* Nurix Therapeutics, Inc.....	13,296	105,038
#* Nuvalent, Inc., Class A.....	69,254	5,205,823
#* Olema Pharmaceuticals, Inc.....	285,742	3,726,076
* OmniAb, Inc.....	333,298	1,933,128
#*» OmniAb, Inc.....	30,196	0
#*» OmniAb, Inc.....	30,196	0
* Omnicell, Inc.....	325,240	10,462,971
†† Opiant Pharmaceuticals, Inc.....	18,273	2,193
#* OptimizeRx Corp.....	57,581	813,044
* Option Care Health, Inc.....	933,459	29,161,259
* OraSure Technologies, Inc.....	400,889	2,954,552
* Organogenesis Holdings, Inc.....	29,450	97,185
# Organon & Co.....	433,229	7,213,263
#* ORIC Pharmaceuticals, Inc.....	818	8,990
* Orthofix Medical, Inc.....	46,662	648,135
#* OrthoPediatrics Corp.....	2,804	73,240
#* Owens & Minor, Inc.....	551,373	10,867,562
#* Pacific Biosciences of California, Inc.....	503,269	3,276,281
* Pacira BioSciences, Inc.....	77,926	2,539,608
#* Paragon 28, Inc.....	3,941	49,972
# Patterson Cos., Inc.....	551,131	16,456,772
#*†† PDL BioPharma, Inc.....	1,354,466	2,180,690
* Pediatrix Medical Group, Inc.....	364,567	3,412,347
* Pennant Group, Inc.....	210,792	3,163,988
Perrigo Co. PLC.....	201,173	6,453,630
* PetIQ, Inc.....	132,050	2,372,939
Phibro Animal Health Corp., Class A.....	100,462	1,085,994
* Phreesia, Inc.....	11,693	297,938
* PMV Pharmaceuticals, Inc.....	40,579	71,419
Premier, Inc., Class A.....	85,597	1,850,607
* Prestige Consumer Healthcare, Inc.....	339,860	20,914,984
#* Privia Health Group, Inc.....	241,251	4,863,620
#* Pro-Dex, Inc.....	25,019	542,912
#* Progyny, Inc.....	305,138	11,622,706
#* Protagonist Therapeutics, Inc.....	208,690	5,219,337
* Prothena Corp. PLC.....	254,119	7,214,438
#* Pulmonx Corp.....	52,835	701,649
#* Puma Biotechnology, Inc.....	136,371	640,944
* Quanterix Corp.....	166,300	3,673,567
* QuidelOrtho Corp.....	43,922	3,009,096
#* R1 RCM, Inc.....	326,393	3,342,264
#* RadNet, Inc.....	404,850	14,967,305
#* RAPT Therapeutics, Inc.....	14,856	367,686

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Recursion Pharmaceuticals, Inc., Class A.....	229,716	\$ 2,161,628
* REGENXBIO, Inc.....	192,089	2,366,536
#* Renovaro Biosciences, Inc.....	10,906	47,659
#* Repare Therapeutics, Inc.....	3,298	21,569
#* Replimune Group, Inc.....	64,097	497,393
#* REVOLUTION Medicines, Inc.....	462,482	12,833,876
*†† Rexahn Pharmaceuticals, Inc.....	246	0
* Rocket Pharmaceuticals, Inc.....	208,860	6,000,548
* RxSight, Inc.....	2,872	130,705
* Sage Therapeutics, Inc.....	8,473	217,248
#* Sanara Medtech, Inc.....	888	30,014
* Savara, Inc.....	23,648	116,821
#* Scholar Rock Holding Corp.....	38,949	543,339
#* Schrodinger, Inc.....	208,354	5,510,963
#* scPharmaceuticals, Inc.....	58,787	288,056
Select Medical Holdings Corp.....	960,480	24,962,875
#* Semler Scientific, Inc.....	11,698	518,104
* SI-BONE, Inc.....	135,134	2,731,058
# SIGA Technologies, Inc.....	124,340	606,779
# Simulations Plus, Inc.....	75,881	2,875,890
#* Sotera Health Co.....	206,598	3,041,123
#* SpringWorks Therapeutics, Inc.....	206,673	9,120,480
#* STAAR Surgical Co.....	65,927	1,846,615
#* Standard BioTools, Inc.....	84,155	191,032
#†† Strongbridge Biopharma.....	228,415	61,055
* Supernus Pharmaceuticals, Inc.....	393,330	10,887,374
#* Surgery Partners, Inc.....	251,290	7,712,090
* Surmodics, Inc.....	118,517	4,172,984
* Sutro Biopharma, Inc.....	98,690	428,315
* Tactile Systems Technology, Inc.....	69,273	1,050,871
#* Tango Therapeutics, Inc.....	2,250	26,438
* Taro Pharmaceutical Industries Ltd.....	45,322	1,951,112
#* Tarsus Pharmaceuticals, Inc.....	103,620	2,822,609
#* Teladoc Health, Inc.....	129,832	2,522,636
#* Tenaya Therapeutics, Inc.....	12,202	51,309
* Tenet Healthcare Corp.....	341,457	28,252,152
†† Tetrphase Pharmaceuticals, Inc.....	2,198	176
# Tourmaline Bio, Inc.....	1,541	51,454
#* Treace Medical Concepts, Inc.....	14,291	192,643
#* Twist Bioscience Corp.....	77,883	2,523,409
#* Tyra Biosciences, Inc.....	1,701	22,793
# U.S. Physical Therapy, Inc.....	100,486	9,270,838
* UFP Technologies, Inc.....	44,250	7,456,568
Utah Medical Products, Inc.....	36,575	2,897,106
* Vanda Pharmaceuticals, Inc.....	247,683	891,659
* Varex Imaging Corp.....	166,196	3,202,597
* Veracyte, Inc.....	303,926	7,604,229
* Veradigm, Inc.....	876,026	7,998,117
* Vericel Corp.....	187,917	8,076,673
#* Viridian Therapeutics, Inc.....	5,217	100,427
* Voyager Therapeutics, Inc.....	74,374	540,699
* VYNE Therapeutics, Inc.....	3,873	6,623
* Xencor, Inc.....	46,931	877,610
* Xenon Pharmaceuticals, Inc.....	82,968	3,751,813
* XOMA Corp.....	3,350	66,900
#* Y-mAbs Therapeutics, Inc.....	25,226	322,641
#* Zentalis Pharmaceuticals, Inc.....	100,679	1,193,046
* Zimvie, Inc.....	6,538	114,284

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Zymeworks, Inc.....	18,351	\$ 198,925
TOTAL HEALTH CARE.....		<u>1,259,144,805</u>
INDUSTRIALS — (20.1%)		
# AAON, Inc.....	554,491	38,903,089
* AAR Corp.....	252,079	15,331,445
ABM Industries, Inc.....	472,132	19,258,264
ACCO Brands Corp.....	261,027	1,587,044
Acme United Corp.....	20,105	962,627
Acuity Brands, Inc.....	134,727	32,086,582
* ACV Auctions, Inc., Class A.....	354,796	4,601,704
* AeroVironment, Inc.....	155,084	18,709,334
* AerSale Corp.....	88,239	820,623
Air Lease Corp.....	484,883	20,272,958
* Air T, Inc.....	1,157	19,218
#* Air Transport Services Group, Inc.....	424,188	6,570,672
# Alamo Group, Inc.....	83,983	17,827,911
#* Alaska Air Group, Inc.....	557,547	19,976,909
Albany International Corp., Class A.....	226,089	20,101,573
* Alight, Inc., Class A.....	678,181	6,049,375
Alliegiant Travel Co.....	96,398	7,557,603
Allient, Inc.....	144,925	4,037,611
Allison Transmission Holdings, Inc.....	321,152	19,442,542
* Alpha Pro Tech Ltd.....	20,453	103,492
Alta Equipment Group, Inc.....	120,420	1,288,494
#* Ameresco, Inc., Class A.....	207,957	4,248,562
#* American Superconductor Corp.....	104,923	1,154,153
* American Woodmark Corp.....	123,605	11,282,664
* API Group Corp.....	486,986	15,349,799
Apogee Enterprises, Inc.....	185,074	9,773,758
Applied Industrial Technologies, Inc.....	269,170	47,497,738
ARC Document Solutions, Inc.....	104,702	308,871
ArcBest Corp.....	173,090	20,620,212
Arcosa, Inc.....	186,729	14,617,146
Argan, Inc.....	102,558	4,546,396
# Aris Water Solutions, Inc., Class A.....	39,058	339,805
# Armstrong World Industries, Inc.....	322,195	31,964,966
#* Array Technologies, Inc.....	303,724	4,021,306
* ASGN, Inc.....	328,054	30,449,972
Astec Industries, Inc.....	131,105	4,667,338
* Astronics Corp.....	107,247	1,813,547
#* Astronics Corp., Class B.....	39,754	672,638
#* Asure Software, Inc.....	105,477	932,417
#* Atkore, Inc.....	255,154	38,918,640
* Avalon Holdings Corp., Class A.....	27,805	60,615
Avis Budget Group, Inc.....	25,307	4,143,009
* AZEK Co., Inc.....	652,292	25,152,380
# AZZ, Inc.....	118,078	7,373,971
Barnes Group, Inc.....	380,734	12,606,103
Barrett Business Services, Inc.....	55,921	6,278,251
* Beacon Roofing Supply, Inc.....	454,581	37,680,219
BGSF, Inc.....	23,261	237,262
#* Blade Air Mobility, Inc.....	63,450	189,081
* BlueLinx Holdings, Inc.....	38,288	4,416,138
Boise Cascade Co.....	301,831	40,886,027
* Bowman Consulting Group Ltd.....	600	18,846
Brady Corp., Class A.....	327,380	19,718,097
* BrightView Holdings, Inc.....	81,922	731,563
Brink's Co.....	311,666	25,195,079

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Broadwind, Inc.....	44,370	\$ 103,826
BWX Technologies, Inc.....	158,700	12,930,876
* CACI International, Inc., Class A.....	1,723	592,247
Cadeler AS, ADR.....	50,578	914,450
Cadre Holdings, Inc.....	34,895	1,186,081
* Casella Waste Systems, Inc., Class A.....	339,146	28,942,720
* CBIZ, Inc.....	362,288	23,063,254
* CECO Environmental Corp.....	233,997	4,523,162
#* Chart Industries, Inc.....	20,533	2,396,612
Chicago Rivet & Machine Co.....	3,975	71,033
* Cimpres PLC.....	138,210	10,396,156
Civeo Corp.....	9,393	208,525
#* Clarivate PLC.....	851,488	7,612,303
* Clean Harbors, Inc.....	68,831	11,560,855
Columbus McKinnon Corp.....	168,591	6,586,850
Comfort Systems USA, Inc.....	262,154	57,010,630
* Commercial Vehicle Group, Inc.....	243,116	1,577,823
CompX International, Inc.....	21,907	528,397
# Concentrix Corp.....	75,608	6,719,283
* Concrete Pumping Holdings, Inc.....	90,270	696,884
* Conduent, Inc.....	1,263,836	4,549,810
#* Construction Partners, Inc., Class A.....	129,593	5,896,481
Copa Holdings SA, Class A.....	113,066	10,861,120
* Core & Main, Inc., Class A.....	185,459	7,661,311
#†† Costa Communications, Inc.....	5,954	7,859
# Costamare, Inc.....	594,390	6,365,917
Covenant Logistics Group, Inc.....	63,300	3,059,922
#*» CPI Aerostructures, Inc.....	4,192	11,318
CRA International, Inc.....	54,768	5,873,320
Crane Co.....	83,286	10,336,625
# CSG Systems International, Inc.....	232,096	11,676,750
CSW Industrials, Inc.....	110,682	23,416,991
Curtiss-Wright Corp.....	54,452	12,119,382
* Custom Truck One Source, Inc.....	27,407	179,242
* Daseke, Inc.....	40,882	332,779
Deluxe Corp.....	188,785	3,569,924
#* Distribution Solutions Group, Inc.....	198,511	6,336,471
* DNOW, Inc.....	603,446	6,088,770
Donaldson Co., Inc.....	21,023	1,357,876
Douglas Dynamics, Inc.....	177,284	4,458,693
* Ducommun, Inc.....	94,952	4,685,881
Dun & Bradstreet Holdings, Inc.....	657,069	7,615,430
* DXP Enterprises, Inc.....	126,367	4,071,545
* Dycom Industries, Inc.....	211,335	23,606,119
# Eagle Bulk Shipping, Inc.....	73,046	4,027,026
Eastern Co.....	31,570	776,306
EMCOR Group, Inc.....	37,988	8,665,443
# Encore Wire Corp.....	105,183	23,718,766
* Energy Recovery, Inc.....	133,136	2,064,939
# Enerpac Tool Group Corp.....	363,749	11,359,881
EnerSys.....	294,231	28,119,657
Ennis, Inc.....	186,261	3,794,137
Enpro, Inc.....	139,354	20,816,701
* Enviri Corp.....	43,368	373,398
Esab Corp.....	238,858	20,539,399
# ESCO Technologies, Inc.....	176,582	17,988,408
Espey Mfg. & Electronics Corp.....	7,785	171,270
# EVI Industries, Inc.....	16,839	388,813
* ExlService Holdings, Inc.....	1,093,108	34,192,418

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Exponent, Inc.....	355,832	\$31,380,824
Federal Signal Corp.....	439,428	33,827,167
First Advantage Corp.....	93,969	1,538,273
FlowsERVE Corp.....	472,380	18,862,133
* Fluor Corp.....	483,447	18,230,786
* Forrester Research, Inc.....	142,442	3,629,422
Forward Air Corp.....	185,127	8,206,680
* Franklin Covey Co.....	110,076	4,451,473
Franklin Electric Co., Inc.....	333,290	31,415,915
# FTAI Infrastructure, Inc.....	18,367	78,243
* FTI Consulting, Inc.....	155,073	29,713,538
* Gates Industrial Corp. PLC.....	510,608	6,576,631
# GATX Corp.....	255,042	31,280,901
# Genco Shipping & Trading Ltd.....	245,775	4,310,893
* Gencor Industries, Inc.....	119,082	1,857,679
* Generac Holdings, Inc.....	77,133	8,767,708
Genpact Ltd.....	241,836	8,681,912
* Gibraltar Industries, Inc.....	226,561	18,333,316
Global Industrial Co.....	189,412	8,055,692
* GMS, Inc.....	209,868	17,662,491
Gorman-Rupp Co.....	254,665	8,503,264
# GrafTech International Ltd.....	607,985	808,620
* Graham Corp.....	34,596	673,238
# Granite Construction, Inc.....	322,062	14,528,217
* Great Lakes Dredge & Dock Corp.....	464,532	3,549,024
# Greenbrier Cos., Inc.....	253,368	11,518,109
Griffon Corp.....	223,039	12,994,252
* GXO Logistics, Inc.....	198,127	10,774,146
H&E Equipment Services, Inc.....	241,974	13,015,781
#* Hawaiian Holdings, Inc.....	156,692	2,232,861
#* Hayward Holdings, Inc.....	447,477	5,602,412
* Healthcare Services Group, Inc.....	71,187	672,005
# Heartland Express, Inc.....	539,499	6,986,512
Heidrick & Struggles International, Inc.....	145,179	4,351,015
Helios Technologies, Inc.....	230,337	9,503,705
Herc Holdings, Inc.....	194,519	28,689,607
#* Hertz Global Holdings, Inc.....	451,211	3,767,612
Hexcel Corp.....	249,939	16,593,450
# Hillenbrand, Inc.....	198,747	9,255,648
* Hillman Solutions Corp.....	126,586	1,112,691
HireQuest, Inc.....	703	9,350
* HireRight Holdings Corp.....	69,571	862,680
HNI Corp.....	266,631	10,857,214
* Hub Group, Inc., Class A.....	463,792	21,000,502
* Hudson Global, Inc.....	6,048	89,208
#* Hudson Technologies, Inc.....	233,814	2,964,762
Hurco Cos., Inc.....	40,006	964,545
* Huron Consulting Group, Inc.....	160,633	16,630,334
Hyster-Yale Materials Handling, Inc.....	69,322	4,555,842
* IBEX Holdings Ltd.....	11,779	212,258
ICF International, Inc.....	137,411	19,105,625
* IES Holdings, Inc.....	199,706	16,367,904
#* Innodata, Inc.....	50,970	528,559
* Innovative Solutions & Support, Inc.....	88,759	722,498
Insperty, Inc.....	168,614	19,338,340
Insteel Industries, Inc.....	142,976	4,951,259
Interface, Inc.....	250,487	3,108,544
ITT, Inc.....	8,017	968,293
* Janus International Group, Inc.....	157,678	2,231,144

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* JELD-WEN Holding, Inc.....	177,558	\$ 3,302,579
#* JetBlue Airways Corp.....	647,223	3,436,754
John Bean Technologies Corp.....	228,838	22,600,041
# Kadant, Inc.....	56,357	16,118,102
Kaman Corp.....	122,601	5,523,175
Karat Packaging, Inc.....	11,318	272,990
KBR, Inc.....	1,199	62,480
Kelly Services, Inc., Class A.....	173,089	3,556,979
# Kennametal, Inc.....	692,377	16,977,084
# Kforce, Inc.....	169,834	11,608,154
* Kirby Corp.....	217,823	17,133,957
Korn Ferry.....	395,076	23,179,109
* Kratos Defense & Security Solutions, Inc.....	773,604	13,097,116
* L B Foster Co., Class A.....	48,037	1,104,371
Landstar System, Inc.....	102,273	19,607,780
* Legalzoom.com, Inc.....	149,259	1,538,860
* Limbach Holdings, Inc.....	73,188	3,147,084
Lindsay Corp.....	70,481	9,170,283
* Liquidity Services, Inc.....	342,220	5,971,739
* LS Starrett Co., Class A.....	19,346	259,236
LSI Industries, Inc.....	283,518	3,872,856
Luxfer Holdings PLC.....	265	2,181
* Manitex International, Inc.....	32,492	243,040
* Manitowoc Co., Inc.....	196,973	3,171,265
ManpowerGroup, Inc.....	172,300	12,774,322
Marten Transport Ltd.....	566,786	10,485,541
* Masonite International Corp.....	100,849	9,283,150
#* MasTec, Inc.....	86,369	5,671,852
* Mastech Digital, Inc.....	77,353	665,236
* Masterbrand, Inc.....	202,066	2,843,069
* Matrix Service Co.....	110,036	1,021,134
Matson, Inc.....	265,030	29,691,311
Matthews International Corp., Class A.....	133,060	4,377,674
Maximus, Inc.....	166,146	13,477,764
#* Mayville Engineering Co., Inc.....	22,956	291,312
McGrath RentCorp.....	168,243	21,139,733
MDU Resources Group, Inc.....	568,174	11,085,075
#* Mercury Systems, Inc.....	253,995	7,533,492
* Middleby Corp.....	12,054	1,700,458
Miller Industries, Inc.....	84,656	3,407,404
MillerKnoll, Inc.....	239,114	6,358,041
* Mistras Group, Inc.....	111,206	864,071
* Montrose Environmental Group, Inc.....	77,803	2,272,626
Moog, Inc., Class A.....	206,931	28,928,954
* MRC Global, Inc.....	366,900	3,911,154
MSA Safety, Inc.....	256,417	42,316,498
MSC Industrial Direct Co., Inc., Class A.....	147,111	14,516,913
# Mueller Industries, Inc.....	810,739	38,915,472
Mueller Water Products, Inc., Class A.....	1,127,413	15,456,832
* MYR Group, Inc.....	145,989	21,000,518
National Presto Industries, Inc.....	25,338	2,006,009
NL Industries, Inc.....	106,051	556,768
* Northwest Pipe Co.....	81,103	2,463,098
* NV5 Global, Inc.....	90,245	9,465,798
nVent Electric PLC.....	127,028	7,626,761
# Omega Flex, Inc.....	72,610	5,065,274
* OPENLANE, Inc.....	471,743	6,642,141
* Orion Group Holdings, Inc.....	155,264	878,794
Oshkosh Corp.....	187,212	20,612,041

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* PAM Transportation Services, Inc.....	155,689	\$ 3,224,319
Pangaea Logistics Solutions Ltd.....	110,534	1,030,177
Park Aerospace Corp.....	89,664	1,322,544
Park-Ohio Holdings Corp.....	47,436	1,173,567
* Parsons Corp.....	346,020	22,543,203
#* Paycor HCM, Inc.....	207,905	4,039,594
* Performant Financial Corp.....	91,378	257,686
#* Perma-Fix Environmental Services, Inc.....	8,072	63,769
* Perma-Pipe International Holdings, Inc.....	31,813	255,458
* PGT Innovations, Inc.....	384,872	15,864,424
* Pioneer Power Solutions, Inc.....	4,557	22,785
# Pitney Bowes, Inc.....	665,725	2,736,130
Powell Industries, Inc.....	95,807	11,356,004
Preformed Line Products Co.....	36,477	4,459,313
Primoris Services Corp.....	364,333	11,950,122
* Proto Labs, Inc.....	169,617	6,121,478
* Quad/Graphics, Inc.....	130,336	711,635
Quanex Building Products Corp.....	237,970	7,429,423
* Quest Resource Holding Corp.....	1,710	11,799
* Radiant Logistics, Inc.....	366,317	2,249,186
* RBC Bearings, Inc.....	27,113	7,280,925
* RCM Technologies, Inc.....	86,221	2,375,389
* Resideo Technologies, Inc.....	365,949	6,136,965
Resources Connection, Inc.....	247,570	3,332,292
REV Group, Inc.....	310,184	6,054,792
#* Rocket Lab USA, Inc.....	407,353	1,975,662
Rush Enterprises, Inc., Class A.....	479,812	21,548,357
# Rush Enterprises, Inc., Class B.....	117,248	5,542,313
* RXO, Inc.....	270,435	5,625,048
Ryder System, Inc.....	50,823	5,771,968
* Saia, Inc.....	77,691	35,006,011
# Schneider National, Inc., Class B.....	268,887	6,593,109
Science Applications International Corp.....	183,756	23,458,291
Sensata Technologies Holding PLC.....	198,583	7,182,747
* Servotronics, Inc.....	1,500	19,425
#* Shoals Technologies Group, Inc., Class A.....	44,612	587,540
Shyft Group, Inc.....	297,678	3,223,853
* SIFCO Industries, Inc.....	14,255	43,905
# Simpson Manufacturing Co., Inc.....	335,531	60,727,756
* SiteOne Landscape Supply, Inc.....	73,091	11,296,214
* SkyWest, Inc.....	230,312	12,266,417
* SP Plus Corp.....	167,178	8,648,118
# Spirit Airlines, Inc.....	516,280	3,247,401
* SPX Technologies, Inc.....	249,047	25,064,090
Standex International Corp.....	87,109	12,862,515
* Steelcase, Inc., Class A.....	408,981	5,185,879
* Stericycle, Inc.....	249,817	11,991,216
#* Sterling Check Corp.....	65,536	893,911
* Sterling Infrastructure, Inc.....	226,768	17,030,277
* Stratasys Ltd.....	213,990	2,828,948
* Sun Country Airlines Holdings, Inc.....	5,769	78,516
#* TaskUS, Inc., Class A.....	56,952	708,483
* Taylor Devices, Inc.....	769	23,685
# Tecnoglass, Inc.....	35,871	1,650,425
Tennant Co.....	133,887	12,654,999
Terex Corp.....	444,614	27,312,638
Textainer Group Holdings Ltd.....	310,766	15,429,532
* Thermon Group Holdings, Inc.....	170,781	5,598,201
Timken Co.....	422,591	34,614,429

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Titan International, Inc.....	440,791	\$ 6,506,075
#* Titan Machinery, Inc.....	164,725	4,403,099
#* Transcat, Inc.....	46,777	5,147,341
* Trex Co., Inc.....	176,085	14,347,406
* TriNet Group, Inc.....	187,309	21,297,033
Trinity Industries, Inc.....	451,253	11,344,500
* Triumph Group, Inc.....	141,683	2,295,265
* TrueBlue, Inc.....	274,424	3,781,563
TTEC Holdings, Inc.....	346,065	7,052,805
* Tutor Perini Corp.....	276,512	2,477,548
Twin Disc, Inc.....	46,493	710,878
UFP Industries, Inc.....	413,308	46,889,793
* Ultralife Corp.....	104,805	740,971
UniFirst Corp.....	107,407	18,196,894
# Universal Logistics Holdings, Inc.....	130,219	3,974,284
* Upwork, Inc.....	226,943	3,111,389
* V2X, Inc.....	89,363	3,475,327
Valmont Industries, Inc.....	105,000	23,699,550
* Verra Mobility Corp.....	646,706	15,462,740
* Viad Corp.....	78,342	2,589,987
* Vicor Corp.....	127,953	4,819,990
# Virco Mfg. Corp.....	6,138	73,533
# VSE Corp.....	85,811	5,329,721
# Wabash National Corp.....	339,747	8,595,599
Watts Water Technologies, Inc., Class A.....	187,014	37,030,642
Werner Enterprises, Inc.....	456,701	18,062,525
* Willdan Group, Inc.....	3,674	70,320
* Willis Lease Finance Corp.....	32,308	1,583,415
* WillScot Mobile Mini Holdings Corp.....	25,716	1,216,367
Woodward, Inc.....	32,119	4,425,035
* XPO, Inc.....	141,007	12,047,638
# Zurn Elkay Water Solutions Corp.....	23,285	690,400
TOTAL INDUSTRIALS.....		<u>3,130,004,407</u>
INFORMATION TECHNOLOGY — (11.4%)		
#* 8x8, Inc.....	131,713	442,556
#* 908 Devices, Inc.....	4,465	31,612
# A10 Networks, Inc.....	324,589	4,339,755
* ACI Worldwide, Inc.....	780,189	23,460,283
# Adeia, Inc.....	440,817	5,351,518
# Advanced Energy Industries, Inc.....	242,343	25,247,294
#* Aehr Test Systems.....	161,335	2,395,825
* Agilysys, Inc.....	237,971	19,920,552
#* Alarm.com Holdings, Inc.....	332,168	20,202,458
* Alithya Group, Inc., Class A.....	58,809	69,983
* Alkami Technology, Inc.....	166,279	4,093,789
* Allegro MicroSystems, Inc.....	91,555	2,374,937
* Alpha & Omega Semiconductor Ltd.....	199,249	5,112,729
#* Alpine 4 Holdings, Inc.....	4,537	2,541
#* Altair Engineering, Inc., Class A.....	183,310	15,585,016
#* Ambarella, Inc.....	163,568	8,597,134
American Software, Inc., Class A.....	286,657	3,247,824
Amkor Technology, Inc.....	1,421,213	44,995,604
* Amplitude, Inc., Class A.....	16,762	217,236
* Amtech Systems, Inc.....	128,975	526,218
* Appfolio, Inc., Class A.....	30,933	6,782,370
#* Applied Optoelectronics, Inc.....	80,136	1,260,539
* Arlo Technologies, Inc.....	199,056	1,767,617
* Arrow Electronics, Inc.....	55,372	6,154,598

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* AstroNova, Inc.....	44,165	\$ 778,629
#* Aurora Innovation, Inc.....	1,697,353	5,075,085
#* AvePoint, Inc.....	272,002	2,094,415
#* Aviat Networks, Inc.....	50,708	1,512,620
Avnet, Inc.....	518,154	23,472,376
* Aware, Inc.....	40,757	63,173
#* Axcelis Technologies, Inc.....	186,142	24,207,767
* AXT, Inc.....	400,204	984,502
#* Backblaze, Inc., Class A.....	100	820
Badger Meter, Inc.....	199,164	28,677,624
Bel Fuse, Inc., Class A.....	11,432	813,158
Bel Fuse, Inc., Class B.....	60,774	4,063,350
Belden, Inc.....	304,735	22,605,242
Benchmark Electronics, Inc.....	248,699	6,744,717
#* Bill Holdings, Inc.....	6,112	477,042
* BK Technologies Corp.....	17,076	203,204
* Blackbaud, Inc.....	297,709	24,090,612
* BlackLine, Inc.....	13,947	818,410
* Box, Inc., Class A.....	697,122	18,111,230
* Braze, Inc., Class A.....	35,343	1,910,289
#* Brightcove, Inc.....	12,419	28,440
#* C3.ai, Inc., Class A.....	136,665	3,386,559
* Calix, Inc.....	477,809	15,853,703
* Cambium Networks Corp.....	18,350	77,988
* CCC Intelligent Solutions Holdings, Inc.....	206,996	2,274,886
#* Cerence, Inc.....	25,208	504,664
* CEVA, Inc.....	145,973	2,802,682
* Ciena Corp.....	347,822	18,434,566
* Cirrus Logic, Inc.....	333,214	25,724,121
#* Cleanspark, Inc.....	665,037	5,353,548
#* Clearfield, Inc.....	21,882	551,208
Climb Global Solutions, Inc.....	25,894	1,429,867
#* Coda Octopus Group, Inc.....	9,955	52,562
Cognex Corp.....	56,578	2,044,729
* Cognyte Software Ltd.....	41,261	292,128
* Coherent Corp.....	163,564	7,775,833
* Cohu, Inc.....	338,921	10,798,023
* CommVault Systems, Inc.....	202,039	18,522,936
Comtech Telecommunications Corp.....	80,563	509,964
* Consensus Cloud Solutions, Inc.....	118,438	2,574,842
#* CoreCard Corp.....	34,016	411,594
* Corsair Gaming, Inc.....	255,907	3,257,696
* CPS Technologies Corp.....	4,114	9,832
Crane NXT Co.....	177,271	10,331,354
* Credo Technology Group Holding Ltd.....	404,527	8,296,849
#* CS Disco, Inc.....	27,002	220,876
CSP, Inc.....	27,312	652,757
CTS Corp.....	245,107	10,064,093
* CVD Equipment Corp.....	8,212	40,814
* Daktronics, Inc.....	326,090	2,471,762
* Data I/O Corp.....	31,734	103,453
#* Digi International, Inc.....	243,136	5,910,636
#* DigitalOcean Holdings, Inc.....	128,099	4,319,498
* Diodes, Inc.....	339,589	22,861,131
#* DoubleVerify Holdings, Inc.....	478,614	19,149,346
* DXC Technology Co.....	1,296,611	28,266,120
#* E2open Parent Holdings, Inc.....	527,097	1,981,885
* Eastman Kodak Co.....	30,432	104,990
Ebix, Inc.....	31,985	67,488

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* eGain Corp.....	164,755	\$ 1,235,663
#* Enfusion, Inc., Class A.....	19,594	154,793
#* Envestnet, Inc.....	121,873	6,227,710
* ePlus, Inc.....	178,055	13,450,275
* Everbridge, Inc.....	120,199	2,687,650
#* EverCommerce, Inc.....	9,911	96,533
#* Everspin Technologies, Inc.....	116,300	993,202
* Extreme Networks, Inc.....	564,912	7,631,961
* Fabrinet.....	260,741	55,670,811
#* FARO Technologies, Inc.....	37,888	857,784
#* Fastly, Inc., Class A.....	837,897	16,858,488
* FormFactor, Inc.....	556,687	21,582,755
* Frequency Electronics, Inc.....	63,812	652,159
* Freshworks, Inc., Class A.....	538,498	11,954,656
* Grid Dynamics Holdings, Inc.....	185,584	2,421,871
* GSI Technology, Inc.....	20,577	40,742
* Guidewire Software, Inc.....	94,187	10,518,804
* Hackett Group, Inc.....	267,452	6,183,490
#* Harmonic, Inc.....	806,301	9,433,722
* HashiCorp, Inc., Class A.....	133,096	2,909,479
* Ichor Holdings Ltd.....	199,594	7,225,303
* Identiv, Inc.....	18,993	148,525
* Immersion Corp.....	137,847	941,495
#* Infinera Corp.....	7,148	35,311
* Informatica, Inc., Class A.....	139,369	4,181,070
* Information Services Group, Inc.....	265,352	1,172,856
* Insight Enterprises, Inc.....	238,176	44,000,634
#* Instructure Holdings, Inc.....	21,859	538,387
#* Intapp, Inc.....	90,321	3,891,029
# InterDigital, Inc.....	199,388	20,945,709
#* inTEST Corp.....	79,393	947,158
#* Intevac, Inc.....	149,363	616,869
#* IonQ, Inc.....	300,480	3,085,930
* IPG Photonics Corp.....	170,890	16,728,422
* Issuer Direct Corp.....	17,013	257,747
* Iteris, Inc.....	261,361	1,259,760
* Itron, Inc.....	319,906	23,078,019
#* Jamf Holding Corp.....	399,847	7,413,163
* JFrog Ltd.....	461,149	15,001,177
* Key Tronic Corp.....	69,465	295,921
* Kimball Electronics, Inc.....	172,075	4,091,944
* Knowles Corp.....	641,042	10,455,395
# Kulicke & Soffa Industries, Inc.....	335,740	16,894,437
* KVH Industries, Inc.....	120,034	584,566
* Kyndryl Holdings, Inc.....	1,078,511	22,131,046
* Lantronix, Inc.....	204,609	1,244,023
#* LGL Group, Inc.....	15,751	99,231
* Littelfuse, Inc.....	46,295	11,198,760
#* LivePerson, Inc.....	21,303	59,648
* LiveRamp Holdings, Inc.....	425,611	16,803,122
* Lumentum Holdings, Inc.....	121,457	6,672,848
#* Luna Innovations, Inc.....	168,747	1,209,916
#* MACOM Technology Solutions Holdings, Inc.....	286,738	24,725,418
* Magnachip Semiconductor Corp.....	169,640	1,107,749
#* Marathon Digital Holdings, Inc.....	201,904	3,579,758
* Matterport, Inc.....	117,289	263,900
* MaxLinear, Inc.....	405,176	8,435,764
#* MeridianLink, Inc.....	86,354	1,964,554
* Methode Electronics, Inc.....	267,235	5,547,799

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
#* Mirion Technologies, Inc.....	390,862	\$ 3,693,646
#* Mitek Systems, Inc.....	257,747	3,247,612
* Model N, Inc.....	71,357	1,923,071
#* M-Tron Industries, Inc.....	7,875	239,636
* N-able, Inc.....	473,607	6,147,419
# Napco Security Technologies, Inc.....	355,689	12,360,193
#* Navitas Semiconductor Corp.....	278,833	1,597,713
#* nCino, Inc.....	276,182	8,694,209
* NCR Voyix Corp.....	759,955	11,171,338
* NETGEAR, Inc.....	126,036	1,789,711
* NetScout Systems, Inc.....	480,455	10,334,587
* Network-1 Technologies, Inc.....	135,577	294,202
#* nLight, Inc.....	151,417	1,965,393
#* Novanta, Inc.....	236,307	36,521,247
# NVE Corp.....	27,317	2,185,087
* Olo, Inc., Class A.....	249,472	1,289,770
* ON24, Inc.....	62,247	476,190
* OneSpan, Inc.....	96,635	991,475
* Onto Innovation, Inc.....	284,331	45,919,456
* Optical Cable Corp.....	19,296	51,520
* OSI Systems, Inc.....	121,233	15,521,461
#* PAR Technology Corp.....	138,149	6,291,305
* PC Connection, Inc.....	133,963	8,641,953
* PDF Solutions, Inc.....	248,524	7,753,949
* Perficient, Inc.....	228,180	15,545,903
* Photronics, Inc.....	450,636	13,167,584
* Plexus Corp.....	206,221	19,533,253
* Power Integrations, Inc.....	413,500	30,995,960
#* PowerSchool Holdings, Inc., Class A.....	457,168	10,761,735
# Progress Software Corp.....	312,434	17,749,376
* Q2 Holdings, Inc.....	143,020	6,085,501
* Qualys, Inc.....	264,495	50,034,519
* Rambus, Inc.....	447,828	30,689,653
* Red Violet, Inc.....	22,026	411,446
* RF Industries Ltd.....	18,967	58,418
#* Ribbon Communications, Inc.....	413,919	1,258,314
# Richardson Electronics Ltd.....	82,537	812,164
#* Rimini Street, Inc.....	10,500	34,440
#* Riot Platforms, Inc.....	536,227	5,844,874
* Rogers Corp.....	125,389	14,453,590
* Sanmina Corp.....	413,924	24,760,934
* Sapiens International Corp. NV.....	171,411	4,679,520
* ScanSource, Inc.....	176,334	6,922,873
* SecureWorks Corp., Class A.....	15,637	107,739
* SEMrush Holdings, Inc., Class A.....	12,738	146,997
#* Semtech Corp.....	316,851	6,286,324
* SentinelOne, Inc., Class A.....	688,489	18,451,505
#* SigmaTron International, Inc.....	4,390	13,960
#*†† Silicon Graphics, Inc.....	10,199	0
#* Silicon Laboratories, Inc.....	146,228	18,038,686
#* SiTime Corp.....	56,217	5,991,046
* SMART Global Holdings, Inc.....	361,722	7,107,837
#* SmartRent, Inc.....	156,252	460,943
* SolarWinds Corp.....	558,148	6,597,309
* SoundThinking, Inc.....	12,293	253,728
* Sprinklr, Inc., Class A.....	394,231	4,920,003
* SPS Commerce, Inc.....	156,104	28,691,915
†† SRAX, Inc.....	70,653	7,065
* Synaptics, Inc.....	231,450	24,721,174

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
#* Telos Corp.....	313	\$ 1,265
* Teradata Corp.....	420,977	19,440,718
* TransAct Technologies, Inc.....	32,719	250,628
* Trio-Tech International.....	12,740	63,827
* TTM Technologies, Inc.....	732,414	10,187,879
#* Tucows, Inc., Class A.....	2,650	61,268
* Turtle Beach Corp.....	87,785	998,115
* Ultra Clean Holdings, Inc.....	322,792	12,330,654
* Unisys Corp.....	241,254	1,626,052
* Universal Display Corp.....	196	33,275
* Upland Software, Inc.....	31,827	132,082
* Varonis Systems, Inc.....	367,977	16,514,808
#* Veeco Instruments, Inc.....	281,073	8,960,607
* Verint Systems, Inc.....	363,410	10,789,643
#* Vertex, Inc., Class A.....	169,035	4,100,789
* Viant Technology, Inc., Class A.....	54,897	470,467
* Viavi Solutions, Inc.....	1,316,262	12,938,855
* Vishay Intertechnology, Inc.....	914,597	19,874,193
* Vishay Precision Group, Inc.....	92,173	2,938,475
* Vontier Corp.....	481,755	16,663,905
#* Wolfspeed, Inc.....	25,136	818,177
# Xerox Holdings Corp.....	636,246	11,745,101
* Xperi, Inc.....	169,307	1,808,199
#* Yext, Inc.....	112,294	665,903
TOTAL INFORMATION TECHNOLOGY.....		<u>1,784,909,903</u>
MATERIALS — (5.5%)		
AdvanSix, Inc.....	138,481	3,514,648
Alcoa Corp.....	128,010	3,808,298
# Alpha Metallurgical Resources, Inc.....	64,557	25,773,737
#* Alto Ingredients, Inc.....	158,364	291,390
* American Vanguard Corp.....	132,926	1,451,552
* Ampco-Pittsburgh Corp.....	14,716	37,231
# Arcadium Lithium PLC.....	1,062,686	5,196,535
Arch Resources, Inc.....	108,228	19,152,027
Ardagh Metal Packaging SA.....	27,061	99,855
* Ascent Industries Co.....	43,974	440,180
Ashland, Inc.....	197,652	18,504,180
#* Aspen Aerogels, Inc.....	32,690	367,109
#* ATI, Inc.....	615,494	25,155,240
Avient Corp.....	469,364	16,995,670
* Axalta Coating Systems Ltd.....	642,773	20,838,701
Balchem Corp.....	221,181	31,000,729
Berry Global Group, Inc.....	62,278	4,076,718
#* Bioceres Crop Solutions Corp.....	9,257	123,581
# Cabot Corp.....	370,571	26,718,169
Caledonia Mining Corp. PLC.....	11,928	127,749
Carpenter Technology Corp.....	337,375	20,778,926
* Century Aluminum Co.....	543,748	6,062,790
Chemours Co.....	648,267	19,558,215
* Clearwater Paper Corp.....	116,836	3,852,083
* Cleveland-Cliffs, Inc.....	53,428	1,071,231
* Coeur Mining, Inc.....	582,601	1,567,197
Commercial Metals Co.....	715,898	37,384,194
# Compass Minerals International, Inc.....	108,587	2,442,122
* Core Molding Technologies, Inc.....	46,870	810,851
* Dakota Gold Corp.....	98,301	206,432
* Eagle Materials, Inc.....	156,910	35,505,595
* Ecovyst, Inc.....	487,672	4,515,843

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
	1,739,840	\$38,676,643
*	500,402	2,532,034
	179,751	1,050,645
	63,820	1,065,794
#*	38,528	235,791
#	591,763	15,095,874
	203,851	12,763,111
	25,301	1,586,373
	180,896	12,042,247
	99,573	5,543,229
	342,326	25,938,041
#	2,667,964	10,164,943
	519,428	12,746,763
*	20,705	901,910
	173,021	20,089,468
#*	57,483	1,057,687
#	129,937	8,432,911
*	151,434	9,917,413
	150,377	7,690,280
#	136,282	1,268,785
	519,498	34,572,592
*	352,999	2,626,313
	113,490	13,274,925
#	463,363	5,574,257
#*	29,488	189,018
	603,310	5,104,003
	236,013	15,423,450
#*	235,825	3,728,393
	308,354	5,781,637
	22,829	12,734,244
	7,585	55,446
#	45,686	591,177
*	377,038	5,489,673
	169,296	8,815,243
#	80,206	5,420,321
	333,093	7,461,283
	71,833	1,048,762
#*	9,290	141,951
#	27,897	5,298,756
#	100,060	1,889,133
	5,450	68,779
*	82,359	339,319
*	180,771	784,546
#††	595,780	158,656
	247,759	8,503,089
	196,765	5,180,822
	47,490	1,640,780
	290,796	18,038,076
	649,949	29,858,657
*	6,212	241,367
	280,066	15,935,755
	163,389	14,585,736
*	623,563	22,560,509
	458,027	4,694,777
	145,390	6,750,458
*	319,594	6,567,657
	316,848	7,819,809
#	525,371	7,244,866
*	5,146	19,040

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
U.S. Lime & Minerals, Inc.....	41,020	\$ 10,610,643
U.S. Steel Corp.....	298,791	14,049,153
* Universal Stainless & Alloy Products, Inc.....	34,738	658,632
Warrior Met Coal, Inc.....	170,545	10,943,873
* Worthington Steel, Inc.....	331,956	9,942,082
TOTAL MATERIALS.....		<u>858,646,378</u>
REAL ESTATE — (0.7%)		
#* AMREP Corp.....	9,336	190,268
* Anywhere Real Estate, Inc.....	486,447	3,463,503
#* CKX Lands, Inc.....	5,107	67,617
#* Compass, Inc., Class A.....	670,114	2,305,192
* Comstock Holding Cos., Inc.....	19,084	91,221
* Cushman & Wakefield PLC.....	817,195	8,596,891
# DigitalBridge Group, Inc.....	205,234	4,030,796
# Douglas Elliman, Inc.....	114,421	247,149
* Forestar Group, Inc.....	200,624	6,271,506
* FRP Holdings, Inc.....	86,616	5,032,390
* Howard Hughes Holdings, Inc.....	229,834	18,405,107
* InterGroup Corp.....	400	9,584
* Jones Lang LaSalle, Inc.....	43,157	7,641,378
*» JW Mays, Inc.....	200	8,676
Kennedy-Wilson Holdings, Inc.....	647,032	6,761,484
# Marcus & Millichap, Inc.....	186,499	7,103,747
#* Maui Land & Pineapple Co., Inc.....	102,925	2,037,915
Newmark Group, Inc., Class A.....	404,252	4,103,158
#* Opendoor Technologies, Inc.....	2,719,256	9,299,855
* Rafael Holdings, Inc., Class B.....	21,513	38,938
RE/MAX Holdings, Inc., Class A.....	128,383	1,377,550
RMR Group, Inc., Class A.....	70,129	1,829,666
# St. Joe Co.....	303,448	16,750,330
#* Stratus Properties, Inc.....	43,220	994,060
#* Tejon Ranch Co.....	132,262	2,087,094
TOTAL REAL ESTATE.....		<u>108,745,075</u>
UTILITIES — (2.5%)		
ALLETE, Inc.....	287,291	16,981,771
#* Altus Power, Inc.....	86,119	464,181
American States Water Co.....	261,002	19,470,749
# Artesian Resources Corp., Class A.....	82,962	3,028,113
Avista Corp.....	460,250	15,653,102
Black Hills Corp.....	216,482	11,205,108
# Brookfield Infrastructure Corp., Class A.....	445,253	15,588,307
California Water Service Group.....	390,117	17,660,597
Chesapeake Utilities Corp.....	129,014	13,066,538
Clearway Energy, Inc., Class A.....	131,232	2,947,471
Clearway Energy, Inc., Class C.....	180,661	4,379,223
# Consolidated Water Co. Ltd.....	108,409	3,461,499
Genie Energy Ltd., Class B.....	179,580	3,341,984
Global Water Resources, Inc.....	26,333	315,733
IDACORP, Inc.....	173,993	16,108,272
MGE Energy, Inc.....	262,137	16,905,215
Middlesex Water Co.....	127,866	7,156,660
#* Montauk Renewables, Inc.....	40,299	278,466
National Fuel Gas Co.....	250,221	11,800,422
New Jersey Resources Corp.....	563,973	23,027,018
# Northwest Natural Holding Co.....	178,692	6,586,587
Northwestern Energy Group, Inc.....	340,511	16,385,389

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)		
OGE Energy Corp.....	250,924	\$ 8,340,714
ONE Gas, Inc.....	226,220	13,883,121
# Ormat Technologies, Inc.....	273,120	17,665,402
# Otter Tail Corp.....	300,508	27,171,933
PNM Resources, Inc.....	618,405	22,404,813
Portland General Electric Co.....	407,005	16,658,715
* Pure Cycle Corp.....	103,601	1,014,254
# RGC Resources, Inc.....	31,616	604,182
SJW Group.....	170,002	10,121,919
Southwest Gas Holdings, Inc.....	250,717	14,712,073
Spire, Inc.....	313,275	17,784,622
UGI Corp.....	55,855	1,236,630
Unitil Corp.....	115,940	5,509,469
York Water Co.....	132,561	4,756,289
TOTAL UTILITIES.....		<u>387,676,541</u>
TOTAL COMMON STOCKS.....		<u>14,419,198,286</u>
PREFERRED STOCKS — (0.0%)		
COMMUNICATION SERVICES — (0.0%)		
Liberty Broadband Corp., 7.000%.....	8,472	191,976
INDUSTRIALS — (0.0%)		
π WESCO International, Inc., Series A, 10.625%.....	128,831	3,453,959
TOTAL PREFERRED STOCKS.....		<u>3,645,935</u>
RIGHTS/WARRANTS — (0.0%)		
FINANCIALS — (0.0%)		
*» Imperialis Holding Corp. Warrants 04/13/2028.....	90,960	353
TOTAL INVESTMENT SECURITIES (Cost \$8,191,463,164).....		<u>14,422,844,574</u>
TEMPORARY CASH INVESTMENTS — (1.0%)		
State Street Institutional U.S. Government Money Market Fund 5.300%.....	166,722,469	166,722,469
SECURITIES LENDING COLLATERAL — (6.5%)		
@§ The DFA Short Term Investment Fund.....	87,325,254	1,010,178,536
TOTAL INVESTMENTS — (100.0%) (Cost \$9,368,347,484)^.....		<u>\$15,599,745,579</u>

As of January 31, 2024, 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.....	564	03/15/24	\$132,557,307	\$137,348,100	\$4,790,793
Total Futures Contracts.....			<u>\$132,557,307</u>	<u>\$137,348,100</u>	<u>\$4,790,793</u>

U.S. SMALL CAP PORTFOLIO**CONTINUED**

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$ 340,984,481	\$ 38,942	—	\$ 341,023,423
Consumer Discretionary.....	2,105,138,680	—	—	2,105,138,680
Consumer Staples.....	649,729,103	155,877	—	649,884,980
Energy.....	819,222,981	—	—	819,222,981
Financials.....	2,974,722,309	78,804	—	2,974,801,113
Health Care.....	1,255,967,429	9,370	\$ 3,168,006	1,259,144,805
Industrials.....	3,129,985,230	11,318	7,859	3,130,004,407
Information Technology.....	1,784,902,838	—	7,065	1,784,909,903
Materials.....	858,487,722	—	158,656	858,646,378
Real Estate.....	108,736,399	8,676	—	108,745,075
Utilities.....	387,676,541	—	—	387,676,541
Preferred Stocks				
Communication Services.....	191,976	—	—	191,976
Industrials.....	3,453,959	—	—	3,453,959
Rights/Warrants				
Financials.....	—	353	—	353
Temporary Cash Investments.....	166,722,469	—	—	166,722,469
Securities Lending Collateral.....	—	1,010,178,536	—	1,010,178,536
Futures Contracts**.....	4,790,793	—	—	4,790,793
TOTAL.....	\$14,590,712,910	\$1,010,481,876	\$3,341,586[^]	\$15,604,536,372

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

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

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

January 31, 2024

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (91.3%)		
COMMUNICATION SERVICES — (2.8%)		
#* Advantage Solutions, Inc.....	268,262	\$ 1,081,096
#* AMC Networks, Inc., Class A.....	76,210	1,378,639
#* Anterix, Inc.....	83,492	2,489,731
* Atlanta Braves Holdings, Inc., Class A.....	61,107	2,631,879
* Atlanta Braves Holdings, Inc., Class C.....	203,906	8,219,451
# ATN International, Inc.....	138,979	5,128,325
* Bandwidth, Inc., Class A.....	101,569	1,405,715
* Boston Omaha Corp., Class A.....	31,560	488,864
* Bumble, Inc., Class A.....	244,731	3,357,709
#* Cardlytics, Inc.....	161,226	1,231,767
* Cargurus, Inc.....	444,224	10,323,766
* Cars.com, Inc.....	414,504	7,224,805
#* Cinemark Holdings, Inc.....	550,854	7,618,311
* Cogent Communications Holdings, Inc.....	90,808	7,010,378
* Consolidated Communications Holdings, Inc.....	158,058	685,972
* Cumulus Media, Inc., Class A.....	7,711	35,471
#* Daily Journal Corp.....	3,764	1,209,448
# DallasNews Corp.....	2,506	10,901
* DHI Group, Inc.....	184,098	421,584
#* EchoStar Corp., Class A.....	50,244	672,767
#* Emerald Holding, Inc.....	115,008	706,149
# Entravision Communications Corp., Class A.....	810,206	3,265,130
* Eventbrite, Inc., Class A.....	353,999	2,962,972
#* EverQuote, Inc., Class A.....	57,997	732,502
#* EW Scripps Co., Class A.....	539,852	4,302,620
* FG Group Holdings, Inc.....	72,905	99,880
* Gaia, Inc.....	41,894	121,493
* Gambling.com Group Ltd.....	124,929	1,143,100
#* Gannett Co., Inc.....	639,937	1,580,644
#* Gogo, Inc.....	215,803	1,909,857
* Gray Television, Inc.....	342,690	3,272,690
# Gray Television, Inc., Class A.....	3,666	33,617
* IDT Corp., Class B.....	243,518	8,420,852
* IMAX Corp.....	239,238	3,342,155
* Integral Ad Science Holding Corp.....	392,195	5,706,437
* John Wiley & Sons, Inc., Class A.....	154,455	5,226,757
* Liberty Latin America Ltd., Class A.....	177,184	1,247,375
#* Liberty Latin America Ltd., Class C.....	726,474	5,172,495
* LICT Corp.....	0	11,700
#* Lions Gate Entertainment Corp., Class A.....	303,495	3,165,453
* Lions Gate Entertainment Corp., Class B.....	522,329	5,066,591
* Machten, Inc.....	97	766
* Madison Square Garden Entertainment Corp.....	104,065	3,469,527
* Magnite, Inc.....	65,894	583,162
# Marcus Corp.....	119,353	1,620,814
#* MediaAlpha, Inc., Class A.....	3,518	44,855
* Ooma, Inc.....	109,171	1,181,230
*> Pegasus Cos., Inc.....	41	2,091
* Playstudios, Inc.....	155,271	341,596
* PubMatic, Inc., Class A.....	150,929	2,291,102
* QuinStreet, Inc.....	214,511	2,717,854
#* Reading International, Inc., Class A.....	109,290	215,301
#*> Reading International, Inc., Class B.....	11,620	159,543

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
COMMUNICATION SERVICES — (Continued)			
#*	Reservoir Media, Inc.....	12,301	\$ 86,107
	Saga Communications, Inc., Class A.....	26,603	628,363
	Scholastic Corp.....	145,538	5,594,481
	Shenandoah Telecommunications Co.....	380,425	7,794,908
#	Shutterstock, Inc.....	156,204	7,336,902
#	Sinclair, Inc.....	82,738	1,298,987
#*	Sphere Entertainment Co.....	112,427	3,977,667
	Spok Holdings, Inc.....	68,707	1,137,788
#*	Stagwell, Inc.....	50,159	327,037
*	TechTarget, Inc.....	192,094	6,563,852
	Telephone & Data Systems, Inc.....	191,965	3,687,648
#*	Thryv Holdings, Inc.....	142,344	2,909,511
#	Townsquare Media, Inc., Class A.....	102,557	1,101,462
*	Travelzoo.....	71,454	605,215
*	TripAdvisor, Inc.....	170,823	3,689,777
*	TrueCar, Inc.....	566,080	2,003,923
*	U.S. Cellular Corp.....	135,632	6,022,061
*	Urban One, Inc.....	75,784	272,822
#*	Urban One, Inc.....	30,717	112,424
*	Vimeo, Inc.....	547,707	2,174,397
#*	WideOpenWest, Inc.....	61,625	228,629
*	Yelp, Inc.....	307,178	13,432,894
*	Zedge, Inc., Class B.....	24,863	81,053
*	Ziff Davis, Inc.....	12,254	825,920
*	ZipRecruiter, Inc., Class A.....	97,992	1,364,049
TOTAL COMMUNICATION SERVICES.....			<u>206,002,766</u>
CONSUMER DISCRETIONARY — (13.4%)			
*	1-800-Flowers.com, Inc., Class A.....	205,041	2,132,426
*	1stdibs.com, Inc.....	15,412	71,049
	Aaron's Co., Inc.....	54,515	560,959
*	Abercrombie & Fitch Co., Class A.....	309,087	31,495,965
*	Accel Entertainment, Inc.....	218,376	2,238,354
#	Acushnet Holdings Corp.....	162,106	10,267,794
*	Adient PLC.....	52,066	1,807,211
*	Adtalem Global Education, Inc.....	269,759	13,617,434
	AMCON Distributing Co.....	5,890	1,153,792
*	American Axle & Manufacturing Holdings, Inc.....	522,685	4,228,522
	American Eagle Outfitters, Inc.....	862,452	17,093,799
*	American Outdoor Brands, Inc.....	57,967	496,198
*	American Public Education, Inc.....	74,621	789,490
#*	America's Car-Mart, Inc.....	61,632	3,752,772
*	AMMO, Inc.....	73,758	160,055
#	Ark Restaurants Corp.....	36,613	534,916
#	Arko Corp.....	504,071	3,931,754
#*	Bally's Corp.....	1,379	15,528
	Bassett Furniture Industries, Inc.....	83,006	1,286,593
*	Beazer Homes USA, Inc.....	81,581	2,590,197
#*	Beyond, Inc.....	171,850	3,778,981
*	Biglari Holdings, Inc., Class A.....	840	651,008
*	Biglari Holdings, Inc., Class B.....	9,577	1,481,275
#*	BJ's Restaurants, Inc.....	140,038	4,846,715
#	Bloomin' Brands, Inc.....	558,653	14,871,343
#*	Boot Barn Holdings, Inc.....	218,493	15,674,688
#*	Brinker International, Inc.....	193,220	8,267,884
#	Buckle, Inc.....	227,162	8,448,155
#	Build-A-Bear Workshop, Inc.....	136,220	3,069,037
#	Caleres, Inc.....	227,259	7,129,115
	Camping World Holdings, Inc., Class A.....	57,906	1,438,964

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
CONSUMER DISCRETIONARY — (Continued)			
#	Canterbury Park Holding Corp.....	10,905	\$ 257,685
*	CarParts.com, Inc.....	203,977	548,698
	Carriage Services, Inc.....	184,714	4,564,283
	Carrols Restaurant Group, Inc.....	255,440	2,401,136
#	Carter's, Inc.....	187,190	14,159,052
	Cato Corp., Class A.....	114,012	770,721
*	Cavco Industries, Inc.....	67,389	22,367,757
*	Century Casinos, Inc.....	4,499	15,612
	Century Communities, Inc.....	212,216	18,399,127
#	Cheesecake Factory, Inc.....	131,940	4,534,778
*	Chegg, Inc.....	32,473	319,859
#*	Children's Place, Inc.....	34,003	757,587
#*	Chuy's Holdings, Inc.....	120,127	4,061,494
#*	Citi Trends, Inc.....	82,951	2,233,870
*	Conn's, Inc.....	171,075	778,391
*	Container Store Group, Inc.....	103,245	168,289
*	Cooper-Standard Holdings, Inc.....	73,294	1,289,241
*	Coursera, Inc.....	651,028	12,460,676
#	Cracker Barrel Old Country Store, Inc.....	60,010	4,641,773
	Crown Crafts, Inc.....	12,250	64,068
*	Culp, Inc.....	149,674	742,383
	Dana, Inc.....	652,540	8,848,442
#*	Dave & Buster's Entertainment, Inc.....	286,201	15,320,340
#*	Delta Apparel, Inc.....	77,427	589,219
*	Denny's Corp.....	301,653	3,206,571
	Designer Brands, Inc., Class A.....	85,403	731,904
*	Destination XL Group, Inc.....	174,940	746,994
#	Dine Brands Global, Inc.....	28,512	1,330,085
*	Dorman Products, Inc.....	102,633	8,355,353
*	Duluth Holdings, Inc., Class B.....	95,685	466,943
*	Educational Development Corp.....	3,317	5,175
*	El Pollo Loco Holdings, Inc.....	215,161	1,992,391
	Escalade, Inc.....	71,194	1,143,376
#	Ethan Allen Interiors, Inc.....	227,675	6,632,173
#*	European Wax Center, Inc., Class A.....	214,905	3,189,190
*	Everi Holdings, Inc.....	329,857	3,433,811
#*	Figs, Inc., Class A.....	417,331	2,403,827
#*	First Watch Restaurant Group, Inc.....	38,108	817,798
	Flanigan's Enterprises, Inc.....	21,606	569,534
#	Flexsteel Industries, Inc.....	25,596	730,254
#	Foot Locker, Inc.....	81,310	2,289,690
*	Frontdoor, Inc.....	371,382	12,166,474
#*	Full House Resorts, Inc.....	19,629	92,649
#*	Funko, Inc., Class A.....	155,023	1,096,013
#*	Garrett Motion, Inc.....	364,650	3,132,343
*	Genesco, Inc.....	48,597	1,350,025
*	Gentherm, Inc.....	216,777	10,437,813
*	G-III Apparel Group Ltd.....	410,014	12,337,321
*	Goodyear Tire & Rubber Co.....	94,403	1,315,978
#*	GoPro, Inc., Class A.....	415,146	1,237,135
	Graham Holdings Co., Class B.....	13,765	9,916,306
*	Grand Canyon Education, Inc.....	76,485	9,988,176
*	Green Brick Partners, Inc.....	192,927	10,065,002
	Group 1 Automotive, Inc.....	59,066	15,360,704
#*	GrowGeneration Corp.....	216,845	500,912
#	Guess?, Inc.....	473,394	10,575,622
#	Hamilton Beach Brands Holding Co., Class A.....	64,926	1,197,235
#*	Hanesbrands, Inc.....	64,502	290,259
#	Haverty Furniture Cos., Inc.....	120,317	4,078,746

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
	18,389	\$ 571,898
#*	22,035	2,523,007
#	55,861	3,723,136
#*	32,055	152,902
	46,023	1,062,211
*	24,571	4,151,762
#*	19,360	177,725
	55,958	10,903,416
*	83,398	1,134,213
*	59,109	1,377,831
#	109,730	8,555,648
#*	27,940	876,198
#	65,549	2,933,973
#	301,352	7,762,828
#	241,697	14,168,278
*	115,127	328,112
#	75,321	1,001,016
#*	42,824	4,202,319
	52,171	939,600
*	138,486	1,311,462
#*	81,773	1,029,522
*	24,492	61,965
	868,618	10,961,959
*††	81,643	0
#	328,859	11,447,582
	73,732	8,204,897
#*††	498,411	0
*	42,479	1,003,779
*	108,406	12,792,992
	103,294	829,451
#*	85,727	768,114
*	6,057	151,728
*	123,698	321,615
#*	45,271	1,048,476
#*	100	202
*	121,927	15,535,938
#*	132,182	5,518,598
#	185,819	1,897,212
*	156,654	4,386,312
*	70,416	1,363,958
	237,003	14,831,648
*	300,478	20,760,025
	27,353	1,885,442
#	88,388	2,816,042
*	78,437	716,130
#	126,566	3,490,690
#	53,185	3,794,750
#*	3,350	63,684
	7,051	232,612
*	38,461	97,691
#	171,487	3,112,489
*	354,824	18,145,699
#*	14,532	63,941
*	361,754	4,930,707
#*	42,111	1,062,461
#	129,087	12,254,229
#	123,978	9,109,903
#	161,967	16,259,867
	538,380	9,744,678

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
# PetMed Express, Inc.....	146,720	\$ 911,131
#* Playa Hotels & Resorts NV.....	642,201	5,330,268
* PlayAGS, Inc.....	68,953	600,581
#* Portillo's, Inc., Class A.....	73,746	1,013,270
#* Potbelly Corp.....	124,148	1,561,782
*» QEP Co., Inc.....	8,890	168,821
Rave Restaurant Group, Inc.....	23,757	45,138
# RCI Hospitality Holdings, Inc.....	32,826	2,027,334
# Rocky Brands, Inc.....	43,280	1,210,974
* Rover Group, Inc.....	46,775	511,718
#* Sally Beauty Holdings, Inc.....	95,971	1,182,363
* Shake Shack, Inc., Class A.....	161,121	12,174,303
# Shoe Carnival, Inc.....	203,740	5,195,370
# Signet Jewelers Ltd.....	195,670	19,465,252
#* Six Flags Entertainment Corp.....	434,860	10,962,821
* Skyline Champion Corp.....	57,382	3,929,519
#* Sleep Number Corp.....	142,187	1,464,526
# Smith & Wesson Brands, Inc.....	335,382	4,380,089
#* Solo Brands, Inc., Class A.....	52,578	146,693
# Sonic Automotive, Inc., Class A.....	168,083	8,498,276
* Sonos, Inc.....	219,923	3,426,400
#* Sportsman's Warehouse Holdings, Inc.....	71,502	275,283
Standard Motor Products, Inc.....	164,872	6,652,585
# Steven Madden Ltd.....	191,265	8,010,178
* Stitch Fix, Inc., Class A.....	271,777	869,686
* Stoneridge, Inc.....	235,367	4,187,179
Strategic Education, Inc.....	107,770	10,136,846
* Strattec Security Corp.....	26,948	680,437
#* Stride, Inc.....	307,962	18,462,322
Superior Group of Cos., Inc.....	111,721	1,488,124
* Superior Industries International, Inc.....	118,016	408,335
#* Sweetgreen, Inc., Class A.....	252,804	2,699,947
#* Target Hospitality Corp.....	16,822	162,669
* Taylor Morrison Home Corp.....	49,193	2,564,923
#* ThredUp, Inc., Class A.....	8,207	16,701
* Tile Shop Holdings, Inc.....	130,259	845,381
* Tilly's, Inc., Class A.....	100,413	737,031
#* Topgolf Callaway Brands Corp.....	786,870	10,363,078
* Traeger, Inc.....	29,688	65,017
Travel & Leisure Co.....	287,890	11,636,514
* Tri Pointe Homes, Inc.....	625,733	21,606,560
* Unifi, Inc.....	80,017	505,707
* Universal Electronics, Inc.....	65,190	578,235
* Universal Technical Institute, Inc.....	170,085	2,401,600
Upbound Group, Inc.....	343,482	11,403,602
* Urban Outfitters, Inc.....	377,548	14,346,824
# Vacasa, Inc., Class A.....	2,906	26,357
* Vera Bradley, Inc.....	146,151	1,122,440
#* Vista Outdoor, Inc.....	499,839	14,030,481
* Vizio Holding Corp., Class A.....	35,147	246,029
#* VOXX International Corp.....	95,319	795,914
* Warby Parker, Inc., Class A.....	9,201	117,313
# Weyco Group, Inc.....	78,198	2,510,938
# Winmark Corp.....	42,095	15,182,404
# Winnebago Industries, Inc.....	191,418	12,579,991
Wolverine World Wide, Inc.....	22,459	187,757
Worthington Enterprises, Inc.....	161,919	9,235,860
#* XPEL, Inc.....	89,222	4,768,916
#* YETI Holdings, Inc.....	96,225	4,231,013

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
#* Zumiez, Inc.....	202,338	\$ 3,474,143
TOTAL CONSUMER DISCRETIONARY.....		<u>983,735,708</u>
CONSUMER STAPLES — (3.8%)		
# Alico, Inc.....	68,294	2,010,575
Andersons, Inc.....	246,851	13,011,516
#* Bridgford Foods Corp.....	72,953	785,704
# Calavo Growers, Inc.....	117,112	3,055,452
# Cal-Maine Foods, Inc.....	201,985	11,194,009
#* Central Garden & Pet Co.....	69,768	3,272,119
* Central Garden & Pet Co., Class A.....	280,783	11,590,722
#* Chefs' Warehouse, Inc.....	217,305	6,914,645
* Duckhorn Portfolio, Inc.....	154,159	1,330,392
Edgewell Personal Care Co.....	360,314	13,349,634
Energizer Holdings, Inc.....	8,615	272,406
* Farmer Bros Co.....	12,502	44,007
Forafric Global PLC.....	6,341	66,200
Fresh Del Monte Produce, Inc.....	208,337	5,120,923
#* Freshpet, Inc.....	85,314	7,345,535
* Grocery Outlet Holding Corp.....	248,186	6,150,049
#* Hain Celestial Group, Inc.....	40,256	431,142
#* Herbalife Ltd.....	309,917	3,734,500
#* HF Foods Group, Inc.....	22,069	110,345
Ingles Markets, Inc., Class A.....	123,817	10,431,582
Inter Parfums, Inc.....	80,897	11,256,818
# J & J Snack Foods Corp.....	51,750	8,240,153
J M Smucker Co.....	19,260	2,533,653
John B Sanfilippo & Son, Inc.....	72,313	7,746,892
Lifevantage Corp.....	51,629	274,150
* Lifeway Foods, Inc.....	33,111	412,232
Limoneira Co.....	64,193	1,164,461
#* Mama's Creations, Inc.....	100,181	431,780
# Medifast, Inc.....	70,654	3,861,241
# MGP Ingredients, Inc.....	143,333	12,176,138
#* Mission Produce, Inc.....	146,640	1,464,934
* Natural Alternatives International, Inc.....	72,149	448,045
Natural Grocers by Vitamin Cottage, Inc.....	114,017	1,704,554
* Nature's Sunshine Products, Inc.....	163,343	2,843,802
Nu Skin Enterprises, Inc., Class A.....	46,082	855,282
Oil-Dri Corp. of America.....	56,726	3,684,921
PriceSmart, Inc.....	157,174	11,948,367
* Rocky Mountain Chocolate Factory, Inc.....	70,528	282,112
* Seneca Foods Corp., Class A.....	45,292	2,417,687
*» Seneca Foods Corp., Class B.....	11,120	620,385
#* Sovos Brands, Inc.....	320,361	7,063,960
SpartanNash Co.....	290,851	6,523,788
# Spectrum Brands Holdings, Inc.....	10,611	834,237
#* Sprouts Farmers Market, Inc.....	206,004	10,376,421
# Tootsie Roll Industries, Inc.....	156,354	5,095,577
* TreeHouse Foods, Inc.....	235,827	9,928,317
Turning Point Brands, Inc.....	91,451	2,221,345
* United Natural Foods, Inc.....	311,703	4,647,492
United-Guardian, Inc.....	39,576	303,944
Universal Corp.....	132,394	7,672,232
* USANA Health Sciences, Inc.....	83,673	3,917,570
# Utz Brands, Inc.....	108,626	1,922,680
Vector Group Ltd.....	1,007,340	10,546,850
Village Super Market, Inc., Class A.....	66,491	1,690,866
#* Vita Coco Co., Inc.....	120,871	2,379,950

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
* Vital Farms, Inc.....	168,689	\$ 2,425,748
# WD-40 Co.....	50,247	13,012,968
# Weis Markets, Inc.....	196,657	11,946,913
* Willamette Valley Vineyards, Inc.....	3,868	19,765
TOTAL CONSUMER STAPLES.....		<u>277,119,687</u>
ENERGY — (5.0%)		
Adams Resources & Energy, Inc.....	38,177	960,915
#* Amplify Energy Corp.....	172,966	1,058,552
Archrock, Inc.....	894,239	14,611,865
Ardmore Shipping Corp.....	181,369	3,005,284
Berry Corp.....	349,486	2,345,051
* Bristow Group, Inc.....	122,908	3,242,313
Cactus, Inc., Class A.....	49,617	2,105,745
# California Resources Corp.....	170,701	8,139,024
* Callon Petroleum Co.....	289,021	9,283,355
#* Centrus Energy Corp., Class A.....	68,981	3,464,226
#* Clean Energy Fuels Corp.....	946,125	2,791,069
#* CNX Resources Corp.....	1,161,237	23,456,987
CONSOL Energy, Inc.....	159,990	15,135,054
# Core Laboratories, Inc.....	207,063	3,265,383
# CVR Energy, Inc.....	236,183	7,966,453
Delek U.S. Holdings, Inc.....	336,926	9,107,110
DHT Holdings, Inc.....	971,142	10,799,099
* DMC Global, Inc.....	83,925	1,428,403
Dorian LPG Ltd.....	226,600	8,483,904
* Dril-Quip, Inc.....	125,581	2,520,411
Encore Energy Corp.....	401,901	1,852,764
Energy Services of America Corp.....	44,874	341,491
Epsilon Energy Ltd.....	33,799	172,713
Equitrans Midstream Corp.....	253,932	2,587,567
# Evolution Petroleum Corp.....	194,809	1,092,878
# Excelerate Energy, Inc., Class A.....	17,546	268,805
* Expro Group Holdings NV.....	80,352	1,414,195
* Forum Energy Technologies, Inc.....	43,756	862,431
FutureFuel Corp.....	200,677	1,143,859
* Geospace Technologies Corp.....	121,063	1,823,209
#* Green Plains, Inc.....	300,570	6,230,816
* Gulf Island Fabrication, Inc.....	55,765	250,942
* Gulfport Energy Corp.....	70,166	8,904,065
* Hallador Energy Co.....	141,507	1,207,055
* Helix Energy Solutions Group, Inc.....	992,495	9,329,453
#* Independence Contract Drilling, Inc.....	16,749	35,508
* International Seaways, Inc.....	256,449	13,755,924
Kosmos Energy Ltd.....	1,070,827	6,489,212
# Liberty Energy, Inc.....	656,121	13,640,756
#* Mammoth Energy Services, Inc.....	87,294	306,402
Mexco Energy Corp.....	1,906	18,877
#* Nabors Industries Ltd.....	41,593	3,517,936
NACCO Industries, Inc., Class A.....	40,634	1,474,202
* Natural Gas Services Group, Inc.....	91,766	1,341,619
* Newpark Resources, Inc.....	725,833	4,710,656
#† Next Bridge Hydrocarbons, Inc.....	18,077	52,423
# Nordic American Tankers Ltd.....	927,820	4,128,799
# Northern Oil & Gas, Inc.....	31,710	1,062,285
* Oceaneering International, Inc.....	439,356	9,129,818
#* Oil States International, Inc.....	298,957	1,844,565
* OPAL Fuels, Inc., Class A.....	4,407	21,330
# Overseas Shipholding Group, Inc., Class A.....	357,954	2,183,519

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
* Par Pacific Holdings, Inc.....	310,089	\$ 11,346,156
Patterson-UTI Energy, Inc.....	51,529	571,457
# Peabody Energy Corp.....	83,160	2,220,372
# PHX Minerals, Inc.....	151,244	482,468
* PrimeEnergy Resources Corp.....	2,472	237,806
* ProPetro Holding Corp.....	497,206	4,206,363
# Ranger Energy Services, Inc.....	59,320	602,691
* REX American Resources Corp.....	154,662	6,401,460
Riley Exploration Permian, Inc.....	5,051	112,233
# RPC, Inc.....	936,946	6,849,075
# SandRidge Energy, Inc.....	47,791	697,749
Scorpio Tankers, Inc.....	281,079	19,872,285
* SEACOR Marine Holdings, Inc.....	117,457	1,240,346
Select Water Solutions, Inc.....	440,763	3,424,728
SFL Corp. Ltd.....	889,603	10,826,468
* SilverBow Resources, Inc.....	94,248	2,503,227
# Sitio Royalties Corp., Class A.....	234,924	5,010,929
#* Smart Sand, Inc.....	122,367	226,379
Solaris Oilfield Infrastructure, Inc., Class A.....	136,361	1,022,707
#* Talos Energy, Inc.....	544,445	7,061,452
* Teekay Corp.....	417,513	3,753,442
Teekay Tankers Ltd., Class A.....	160,516	10,040,276
#* TETRA Technologies, Inc.....	665,984	2,790,473
#* Tidewater, Inc.....	228,378	15,344,718
# TOP Ships, Inc.....	4,756	66,299
* U.S. Silica Holdings, Inc.....	335,994	3,601,856
#* Vital Energy, Inc.....	77,691	3,405,197
# W&T Offshore, Inc.....	625,425	1,901,292
# World Kinect Corp.....	400,986	9,050,254
TOTAL ENERGY.....		<u>369,236,435</u>
FINANCIALS — (20.0%)		
1st Source Corp.....	198,015	10,350,244
#* Acacia Research Corp.....	85,808	335,509
# ACNB Corp.....	31,333	1,222,927
* Affinity Bancshares, Inc.....	1,853	31,001
Alerus Financial Corp.....	45,501	1,033,328
Amalgamated Financial Corp.....	131,403	3,490,064
# A-Mark Precious Metals, Inc.....	125,454	3,383,494
* Ambac Financial Group, Inc.....	289,850	4,710,062
# Amerant Bancorp, Inc.....	45,339	1,025,115
* American Coastal Insurance Corp., Class C.....	6,743	78,017
* American Equity Investment Life Holding Co.....	272,564	15,048,258
American National Bankshares, Inc.....	54,415	2,464,455
Ameris Bancorp.....	220,633	10,952,222
AMERISAFE, Inc.....	147,059	7,329,421
AmeriServ Financial, Inc.....	120,265	357,187
# Ames National Corp.....	31,155	658,617
# Arrow Financial Corp.....	157,474	3,966,770
# Artisan Partners Asset Management, Inc., Class A.....	297,594	12,469,189
* AssetMark Financial Holdings, Inc.....	152,356	4,672,759
Associated Banc-Corp.....	433,681	9,111,638
Associated Capital Group, Inc., Class A.....	12,813	435,770
Assured Guaranty Ltd.....	40,374	3,275,543
Atlantic American Corp.....	7,131	19,254
# Atlantic Union Bankshares Corp.....	396,807	13,554,927
#* Atlanticus Holdings Corp.....	115,004	3,989,489
Auburn National BanCorp, Inc.....	12,735	260,303
* AvidXchange Holdings, Inc.....	814,504	8,926,964

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* Axos Financial, Inc.....	274,883	\$15,236,765
# B Riley Financial, Inc.....	39,589	927,174
Banc of California, Inc.....	246,596	3,398,093
BancFirst Corp.....	237,248	20,998,820
* Bancorp, Inc.....	494,971	21,600,534
# Bank First Corp.....	1,424	120,243
# Bank of Hawaii Corp.....	12,388	783,293
Bank of Marin Bancorp.....	37,370	731,705
Bank of NT Butterfield & Son Ltd.....	212,744	6,452,526
Bank7 Corp.....	11,682	326,512
BankFinancial Corp.....	57,208	620,135
BankUnited, Inc.....	157,986	4,464,684
Bankwell Financial Group, Inc.....	34,572	959,373
Banner Corp.....	276,266	12,868,470
Bar Harbor Bankshares.....	81,741	2,150,606
BayCom Corp.....	50,923	1,039,338
BCB Bancorp, Inc.....	138,858	1,724,616
Berkshire Hills Bancorp, Inc.....	191,189	4,588,536
BGC Group, Inc., Class A.....	969,730	6,846,294
#* Blue Foundry Bancorp.....	93,502	892,009
# Bread Financial Holdings, Inc.....	217,446	7,886,766
# Bridge Investment Group Holdings, Inc., Class A.....	14,679	143,561
* Bridgewater Bancshares, Inc.....	35,917	449,322
Brightsphere Investment Group, Inc.....	248,928	5,506,287
Brookline Bancorp, Inc.....	333,752	3,611,197
#* BRP Group, Inc., Class A.....	167,018	3,747,884
Business First Bancshares, Inc.....	73,860	1,665,543
BV Financial, Inc.....	1,149	16,075
Byline Bancorp, Inc.....	184,258	4,024,195
# C&F Financial Corp.....	18,341	1,017,925
#* California BanCorp.....	3,677	93,138
*» California First Leasing Corp.....	10,510	186,552
# Cambridge Bancorp.....	26,988	1,851,107
Camden National Corp.....	119,700	4,312,791
* Cannae Holdings, Inc.....	30,588	619,407
#* Cantaloupe, Inc.....	308,696	2,102,220
Capital Bancorp, Inc.....	23,535	512,122
Capital City Bank Group, Inc.....	98,473	2,814,358
Capitol Federal Financial, Inc.....	495,598	3,142,091
# Capstar Financial Holdings, Inc.....	49,945	908,500
#* Carter Bankshares, Inc.....	98,302	1,421,447
# Cass Information Systems, Inc.....	92,190	3,978,920
Cathay General Bancorp.....	185,617	7,641,852
# CB Financial Services, Inc.....	1,003	23,581
*» CCUR Holdings, Inc.....	11	28,600
Central Pacific Financial Corp.....	116,245	2,240,041
Central Valley Community Bancorp.....	52,909	1,027,493
Chemung Financial Corp.....	12,247	569,730
# Citizens & Northern Corp.....	54,366	1,101,999
Citizens Community Bancorp, Inc.....	8,182	99,329
# Citizens Holding Co.....	2,292	17,740
#* Citizens, Inc.....	152,157	426,040
# City Holding Co.....	117,002	11,958,774
Civista Bancshares, Inc.....	54,324	928,397
CNB Financial Corp.....	92,589	1,976,775
* Coastal Financial Corp.....	57,864	2,308,774
Codorus Valley Bancorp, Inc.....	42,706	1,006,580
# Cohen & Steers, Inc.....	117,330	8,262,379
Colony Bankcorp, Inc.....	25,068	306,582

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
FINANCIALS — (Continued)			
#*	Columbia Financial, Inc.....	359,097	\$ 6,456,564
	Community Bank System, Inc.....	64,130	2,935,230
	Community Trust Bancorp, Inc.....	157,372	6,530,938
	Community West Bancshares.....	24,371	379,213
	ConnectOne Bancorp, Inc.....	172,974	3,950,726
#*	Consumer Portfolio Services, Inc.....	124,706	1,139,813
	Crawford & Co., Class A.....	241,413	2,930,754
	Crawford & Co., Class B.....	28,181	331,972
*	CrossFirst Bankshares, Inc.....	183,747	2,594,508
*	Customers Bancorp, Inc.....	154,585	8,261,022
	CVB Financial Corp.....	152,593	2,558,985
	Diamond Hill Investment Group, Inc.....	15,850	2,528,550
	Dime Community Bancshares, Inc.....	345,505	7,880,969
#	Donegal Group, Inc., Class A.....	142,253	2,135,218
#	Donegal Group, Inc., Class B.....	34,951	504,343
*	Donnelley Financial Solutions, Inc.....	155,898	9,684,384
	Eagle Bancorp Montana, Inc.....	578	8,387
	Eagle Bancorp, Inc.....	109,826	2,722,587
#*	eHealth, Inc.....	123,044	836,699
	Employers Holdings, Inc.....	226,428	9,446,576
#*	Encore Capital Group, Inc.....	238,170	11,927,554
*	Enova International, Inc.....	275,497	14,995,302
	Enterprise Bancorp, Inc.....	54,056	1,536,272
	Enterprise Financial Services Corp.....	214,385	8,924,848
	Equity Bancshares, Inc., Class A.....	64,039	2,103,681
	Esquire Financial Holdings, Inc.....	29,823	1,486,975
	ESSA Bancorp, Inc.....	59,731	1,135,486
	Evans Bancorp, Inc.....	24,550	723,488
#	EVERTEC, Inc.....	293,666	11,793,627
#*	EZCORP, Inc., Class A.....	454,423	3,908,038
	Farmers & Merchants Bancorp, Inc.....	8,187	185,026
	Farmers National Banc Corp.....	166,190	2,280,127
	FB Financial Corp.....	148,965	5,548,946
	Federal Agricultural Mortgage Corp., Class A.....	4,200	647,514
	Federal Agricultural Mortgage Corp., Class C.....	80,626	15,019,818
	Federated Hermes, Inc.....	214,694	7,505,702
	Fidelity D&D Bancorp, Inc.....	657	32,679
	Financial Institutions, Inc.....	82,887	1,732,338
*	Finwise Bancorp.....	7,017	96,905
	First BanCorp.....	1,576,127	26,289,798
	First Bancorp, Inc.....	76,258	1,906,450
	First Bancorp/Southern Pines NC.....	227,881	7,875,567
	First Bancshares, Inc.....	124,646	3,169,748
	First Bank.....	98,570	1,354,352
#	First Busey Corp.....	262,980	6,190,549
	First Business Financial Services, Inc.....	48,671	1,789,633
	First Capital, Inc.....	350	10,189
	First Commonwealth Financial Corp.....	738,487	10,346,203
	First Community Bankshares, Inc.....	102,227	3,504,342
#	First Community Corp.....	23,267	435,093
	First Financial Bancorp.....	498,811	11,183,343
	First Financial Corp.....	94,219	3,714,113
	First Financial Northwest, Inc.....	57,386	1,198,220
	First Foundation, Inc.....	236,843	2,254,745
	First Hawaiian, Inc.....	77,774	1,686,918
	First Internet Bancorp.....	48,133	1,587,426
	First Merchants Corp.....	336,177	11,366,144
	First Mid Bancshares, Inc.....	101,656	3,199,114
	First National Corp.....	1,082	22,441

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	43,257	\$ 628,957
	72,018	865,656
	29,799	677,629
#*	9,866	168,215
	29,518	703,414
	253,450	4,062,803
*	100,492	2,147,514
	10,902	70,863
	1,044	33,742
	42,693	1,571,956
	677,461	10,561,617
#*	4,180	51,289
*	2,133,102	13,161,239
#	132,569	4,392,011
#*	2,046	24,163
#*	102,305	7,897,946
	121,894	6,349,458
*	90,286	813,477
*	150,600	1,718,346
	40,838	1,245,151
	194,454	3,257,104
	306,434	3,346,259
	19,768	498,154
	97,588	1,900,038
#	100,407	9,003,496
	154,891	5,493,984
	254,615	2,263,527
	277,140	5,584,371
*	102,862	288,014
#*	141,265	850,415
	14,698	2,717,072
	34,270	762,507
	35,974	1,432,485
	56,526	777,798
	66,754	1,812,371
	586,658	6,500,171
	304,047	11,198,051
#	189,860	2,489,065
*	123,558	2,315,477
	46,619	2,614,860
	88,232	2,244,622
	317,914	15,371,142
	222,482	11,760,399
*	154,297	3,178,518
	20,476	366,520
	20,940	3,502,215
	137,637	6,891,485
	133,527	1,277,853
#	1,007	10,845
	412,840	2,984,833
	169,823	10,189,380
	40,640	158,902
*	22,509	72,254
#*	4,212	48,943
	441,948	5,873,489
#	183,511	12,287,897
#	25,828	546,520
	36,303	536,195
*	407,654	3,677,039

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
FINANCIALS — (Continued)			
#*	LendingTree, Inc.....	32,497	\$ 1,050,953
	Live Oak Bancshares, Inc.....	187,845	6,831,923
*	Luther Burbank Corp.....	118,562	1,138,195
	Macatawa Bank Corp.....	230,816	2,460,499
	Magyar Bancorp, Inc.....	25,049	288,815
*	Maiden Holdings Ltd.....	332,747	585,635
	MainStreet Bancshares, Inc.....	5,630	104,268
*	Marqeta, Inc., Class A.....	642,373	3,860,662
#	MBIA, Inc.....	3,548	21,572
	Mercantile Bank Corp.....	80,498	3,227,165
#	Merchants Bancorp.....	131,830	5,766,244
	Mercury General Corp.....	251,758	10,082,908
	Meridian Corp.....	6,998	84,676
#	Metrocity Bankshares, Inc.....	58,106	1,388,733
#*	Metropolitan Bank Holding Corp.....	9,897	479,906
	Mid Penn Bancorp, Inc.....	43,028	919,939
#	Middlefield Banc Corp.....	1,832	48,365
	Midland States Bancorp, Inc.....	93,139	2,445,830
	MidWestOne Financial Group, Inc.....	36,035	918,892
#	Moelis & Co., Class A.....	78,521	4,316,299
*	Mr Cooper Group, Inc.....	172,045	11,588,951
#	MVB Financial Corp.....	46,981	1,006,803
	National Bank Holdings Corp., Class A.....	248,513	8,697,955
	National Bankshares, Inc.....	4,337	139,912
	National Western Life Group, Inc., Class A.....	16,577	8,023,268
#	Navient Corp.....	474,013	8,162,504
	NBT Bancorp, Inc.....	335,653	11,939,177
	Nelnet, Inc., Class A.....	59,790	5,209,503
*	NerdWallet, Inc., Class A.....	94,841	1,452,016
*	NI Holdings, Inc.....	37,399	499,651
#*	Nicholas Financial, Inc.....	56,162	396,504
#	Nicolet Bankshares, Inc.....	64,165	4,990,112
*	NMI Holdings, Inc., Class A.....	581,320	18,555,734
	Northeast Bank.....	42,137	2,310,372
	Northeast Community Bancorp, Inc.....	17,990	309,968
	Northfield Bancorp, Inc.....	284,698	3,424,917
	Northrim BanCorp, Inc.....	50,162	2,534,686
#	Northwest Bancshares, Inc.....	1,127,349	13,945,307
#	Norwood Financial Corp.....	22,723	622,383
	Oak Valley Bancorp.....	7,182	187,091
	OceanFirst Financial Corp.....	257,962	4,444,685
*	Ocwen Financial Corp.....	33,238	961,575
	OFG Bancorp.....	404,726	14,881,775
#	Ohio Valley Banc Corp.....	18,090	435,064
	Old Second Bancorp, Inc.....	161,662	2,201,836
	OP Bancorp.....	17,026	185,754
*	Open Lending Corp., Class A.....	324,422	2,381,257
*	Oportun Financial Corp.....	52,069	191,614
*	Oppenheimer Holdings, Inc., Class A.....	57,747	2,158,583
*	OptimumBank Holdings.....	3,264	14,460
#	Orange County Bancorp, Inc.....	710	34,463
#	Origin Bancorp, Inc.....	122,382	3,732,651
	Orrstown Financial Services, Inc.....	43,494	1,203,914
*	Oscar Health, Inc., Class A.....	464,062	5,810,056
	Pacific Premier Bancorp, Inc.....	711,855	18,059,761
*	Palomar Holdings, Inc.....	89,620	5,365,549
#	Park National Corp.....	69,937	9,139,367
	Parke Bancorp, Inc.....	39,948	739,437
	Pathfinder Bancorp, Inc.....	100	1,371

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	287,658	\$14,894,931
*	129,418	2,052,569
*	118,179	553,078
#*	107,207	1,595,240
#	35,532	595,161
#	134,989	3,722,997
#	51,480	1,109,909
#	120,968	10,550,829
	29,492	857,922
	205,490	6,020,857
	19,563	855,099
	136,957	1,609,245
*	16,561	161,470
	134,207	23,283,572
#	59,416	5,714,037
	8,413	296,811
*	49,684	450,137
*	97,947	2,230,253
#	120,502	8,656,864
	178,693	3,732,897
	107,217	1,415,264
#	2,150	70,219
	222,036	2,988,605
*	235,156	7,205,180
*	29,130	316,643
	67,417	1,017,997
	198,743	3,289,197
	105,948	6,188,423
	32,835	580,851
#	6,251	320,114
	74,624	1,819,333
*	59,872	1,026,206
	367,600	11,627,188
*	347,679	2,725,803
	172,853	8,848,345
	3,990	45,965
	181,784	997,994
	233,113	7,771,987
	116,851	9,734,857
	167,880	4,092,914
	8,523	130,572
	349,893	8,593,372
*	73,187	573,054
	35,405	458,141
	105,591	2,191,013
	34,585	576,878
	895,728	17,027,789
#*	653,647	7,713,035
	72,921	1,696,142
	300	11,823
	57,703	1,562,597
*	69,944	2,622,201
#	49,412	2,154,857
	14,216	363,361
#	201,800	6,316,340
#	130,631	3,269,694
	56,449	1,888,219
#*	117,306	634,625
#	200,788	12,380,588

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
FINANCIALS — (Continued)			
#	Stock Yards Bancorp, Inc.....	194,594	\$ 9,675,214
*	StoneX Group, Inc.....	226,750	14,908,812
	Summit Financial Group, Inc.....	65,399	1,850,138
	Summit State Bank.....	3,397	39,949
	Territorial Bancorp, Inc.....	38,622	414,800
*	Texas Capital Bancshares, Inc.....	204,783	12,491,763
*	Third Coast Bancshares, Inc.....	16,260	308,940
	Timberland Bancorp, Inc.....	70,916	1,983,521
	Tiptree, Inc.....	258,075	4,885,360
	Tompkins Financial Corp.....	93,708	4,628,238
	Towne Bank.....	275,646	7,748,409
	TriCo Bancshares.....	226,614	8,237,419
*	Triumph Financial, Inc.....	200,880	14,192,172
#*	Trupanion, Inc.....	1,497	40,718
	TrustCo Bank Corp.....	82,896	2,395,694
	Trustmark Corp.....	199,960	5,396,920
	U.S. Global Investors, Inc., Class A.....	10,779	31,475
*>>	Unico American Corp.....	95,372	954
#	Union Bankshares, Inc.....	14,917	447,062
	United Bancorp, Inc.....	2,991	36,012
	United Bancshares, Inc.....	7,872	150,434
	United Community Banks, Inc.....	87,549	2,393,590
	United Fire Group, Inc.....	221,258	4,958,392
	United Security Bancshares.....	47,552	382,794
	Unity Bancorp, Inc.....	57,280	1,568,899
	Universal Insurance Holdings, Inc.....	295,542	4,911,908
	Univest Financial Corp.....	145,094	3,081,797
*	USCB Financial Holdings, Inc.....	12,890	156,356
#	Value Line, Inc.....	54,997	2,452,866
#*	Velocity Financial, Inc.....	14,156	222,957
	Veritex Holdings, Inc.....	216,092	4,540,093
	Victory Capital Holdings, Inc., Class A.....	273,580	9,227,853
	Virginia National Bankshares Corp.....	4,265	140,788
	Virtu Financial, Inc., Class A.....	131,170	2,202,344
#	Virtus Investment Partners, Inc.....	58,936	13,915,379
	WaFd, Inc.....	280,247	8,138,373
	Walker & Dunlop, Inc.....	141,082	13,627,110
	Washington Trust Bancorp, Inc.....	128,009	3,559,930
	Waterstone Financial, Inc.....	167,873	2,232,711
	WesBanco, Inc.....	432,200	12,680,748
#	West BanCorp, Inc.....	140,829	2,648,993
	Westamerica BanCorp.....	108,286	5,167,408
	Western New England Bancorp, Inc.....	148,393	1,262,824
	Westwood Holdings Group, Inc.....	27,377	336,737
	White Mountains Insurance Group Ltd.....	4,310	6,792,431
#	WisdomTree, Inc.....	648,981	4,393,601
#*	World Acceptance Corp.....	63,898	8,390,446
	WSFS Financial Corp.....	423,973	18,871,038
	WVS Financial Corp.....	7,905	105,136
TOTAL FINANCIALS.....			1,468,914,430
HEALTH CARE — (9.9%)			
#*	4D Molecular Therapeutics, Inc.....	157,943	2,724,517
*	AC Immune SA.....	10,530	33,801
*	Accolade, Inc.....	97,891	1,108,126
#*	Accuray, Inc.....	517,851	1,341,234
††	Achillion Pharmaceuticals, Inc.....	895,529	241,793
#*	Actinium Pharmaceuticals, Inc.....	52,101	280,303
#*	Adaptive Biotechnologies Corp.....	77,294	283,669

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Addus HomeCare Corp.....	116,046	\$10,049,584
* ADMA Biologics, Inc.....	961,282	4,989,054
#† Aduro Biotech, Inc.....	3,260	3,227
* Agios Pharmaceuticals, Inc.....	315,792	7,143,215
† Albireo Pharma, Inc.....	44,018	238,137
* Aldeyra Therapeutics, Inc.....	247,718	775,357
* Alektor, Inc.....	266,468	1,588,149
* Allogene Therapeutics, Inc.....	4,824	16,980
* Alpine Immune Sciences, Inc.....	88,907	2,365,815
* Amedisys, Inc.....	28,208	2,659,168
* American Shared Hospital Services.....	5,689	15,190
#* Amneal Pharmaceuticals, Inc.....	578,810	3,096,633
#* Amphastar Pharmaceuticals, Inc.....	363,850	19,415,036
#* AnaptysBio, Inc.....	121,414	2,865,370
* AngioDynamics, Inc.....	146,115	862,079
* ANI Pharmaceuticals, Inc.....	86,385	4,822,011
* Anika Therapeutics, Inc.....	113,374	2,666,556
#* Apollo Medical Holdings, Inc.....	184,216	6,401,506
* Apyx Medical Corp.....	52,396	117,367
#* ARCA biopharma, Inc.....	32,400	51,516
#* Arcturus Therapeutics Holdings, Inc.....	122,352	4,033,945
* Arcus Biosciences, Inc.....	168,421	2,549,894
#* ARS Pharmaceuticals, Inc.....	44,286	275,016
#* Artivion, Inc.....	288,919	4,830,726
#* Arvinas, Inc.....	77,158	3,202,057
* Atea Pharmaceuticals, Inc.....	54,751	227,764
* AtriCure, Inc.....	240,280	8,183,937
# Atrion Corp.....	13,689	4,654,260
* Aura Biosciences, Inc.....	64,409	495,949
* Avanos Medical, Inc.....	181,516	3,483,292
#* Avid Bioservices, Inc.....	34,488	233,484
#* Avita Medical, Inc.....	12,248	205,276
* Axogen, Inc.....	25,809	249,573
* Axonics, Inc.....	207,632	14,094,060
* Aytu BioPharma, Inc.....	3,228	8,812
* Azenta, Inc.....	19,985	1,303,022
#* BioLife Solutions, Inc.....	31,965	543,405
#* Biomea Fusion, Inc.....	20,772	375,558
* Black Diamond Therapeutics, Inc.....	9,979	38,319
#* Bluebird Bio, Inc.....	332,877	339,535
#* Brookdale Senior Living, Inc.....	809,852	4,429,890
* Cabaletta Bio, Inc.....	11,728	240,189
* CareDx, Inc.....	61,302	524,745
#* Caribou Biosciences, Inc.....	376,947	2,310,685
* Castle Biosciences, Inc.....	15,521	358,225
* Catalyst Pharmaceuticals, Inc.....	713,683	10,277,035
#* Celcuity, Inc.....	7,153	108,010
#* Celldex Therapeutics, Inc.....	64,099	2,257,567
#* Certara, Inc.....	265,583	4,291,821
* CervoMed, Inc.....	1,022	8,748
* Champions Oncology, Inc.....	3,111	18,075
#* Check Cap Ltd.....	14,898	31,435
#† Chinook Therapeutics, Inc.....	384,400	111,476
#* Codexis, Inc.....	14,875	39,121
* Cogent Biosciences, Inc.....	360,989	1,599,181
#* Collegium Pharmaceutical, Inc.....	232,091	7,649,719
* Community Health Systems, Inc.....	136,679	501,612
* Computer Programs & Systems, Inc.....	77,793	788,043
# CONMED Corp.....	93,451	8,933,916

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Corcept Therapeutics, Inc.....	464,405	\$ 9,798,945
* CorVel Corp.....	158,162	37,221,845
* Crinetics Pharmaceuticals, Inc.....	137,584	5,019,064
* Cross Country Healthcare, Inc.....	296,441	6,299,371
* CryoPort, Inc.....	3,449	50,045
#* Cue Biopharma, Inc.....	109,112	288,056
* Cullinan Oncology, Inc.....	134,587	2,037,647
* Cumberland Pharmaceuticals, Inc.....	47,772	99,366
#*†† Curative Health Services, Inc.....	113,000	0
#* CVRx, Inc.....	235	5,903
* Cymbay Therapeutics, Inc.....	320,927	7,544,994
#* Cytek Biosciences, Inc.....	43,215	326,273
* Day One Biopharmaceuticals, Inc.....	202,860	3,053,043
* Deciphera Pharmaceuticals, Inc.....	341,481	4,890,008
#* Definitive Healthcare Corp.....	34,625	294,313
* Denali Therapeutics, Inc.....	46,465	743,905
* Dianthus Therapeutics, Inc.....	3,308	62,852
#* Dynavax Technologies Corp.....	561,526	7,254,916
* Dyne Therapeutics, Inc.....	73,729	1,577,801
* Eagle Pharmaceuticals, Inc.....	4,999	29,294
# Edesa Biotech, Inc.....	7,911	35,520
* Edgewise Therapeutics, Inc.....	12,830	228,759
#* Editas Medicine, Inc.....	303,952	2,136,783
#* Electromed, Inc.....	44,680	449,034
#* Enhabit, Inc.....	172,356	1,739,072
* Enovis Corp.....	136,699	8,024,231
* Enzo Biochem, Inc.....	40,242	50,705
* Erasca, Inc.....	35,337	59,013
#* Eton Pharmaceuticals, Inc.....	3,315	15,481
#* Evolent Health, Inc., Class A.....	309,655	9,106,954
* FONAR Corp.....	54,951	1,074,842
#* Fulcrum Therapeutics, Inc.....	258,212	1,864,291
#* Fulgent Genetics, Inc.....	127,700	3,140,143
* Generation Bio Co.....	5,296	9,956
#* Glaukos Corp.....	198,939	17,711,539
#* GoodRx Holdings, Inc., Class A.....	45,246	271,476
#* Harmony Biosciences Holdings, Inc.....	90,458	2,853,045
#* Harrow, Inc.....	12,649	120,545
* Harvard Bioscience, Inc.....	211,453	930,393
* Health Catalyst, Inc.....	87,730	857,122
* HealthStream, Inc.....	263,522	7,014,956
* HilleVax, Inc.....	14,024	198,720
* Hims & Hers Health, Inc.....	469,950	4,032,171
* iCAD, Inc.....	47,510	64,139
* Ideaya Biosciences, Inc.....	270,006	11,753,361
* ImmuCell Corp.....	1,763	9,362
#* Immunome, Inc.....	4,456	73,836
#* Immunovant, Inc.....	104,736	3,813,438
* Inari Medical, Inc.....	79,561	4,530,999
* InfuSystem Holdings, Inc.....	92,084	849,935
#* Innune Bio, Inc.....	5,679	67,750
#* Innoviva, Inc.....	402,219	6,515,948
#* Integer Holdings Corp.....	153,874	15,590,514
* Iovance Biotherapeutics, Inc.....	104,225	805,659
* iRadimed Corp.....	56,210	2,327,656
#* Ironwood Pharmaceuticals, Inc.....	83,345	1,182,666
* iTeos Therapeutics, Inc.....	3,502	34,845
* Janux Therapeutics, Inc.....	2,981	25,517
#* Joint Corp.....	8,299	80,998

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
HEALTH CARE — (Continued)			
#*	KalVista Pharmaceuticals, Inc.....	124,102	\$ 1,957,089
*	Keros Therapeutics, Inc.....	19,472	1,077,970
*	Kewaunee Scientific Corp.....	26,379	757,341
*	Kiniksa Pharmaceuticals Ltd., Class A.....	59,547	1,049,814
*	Kodiak Sciences, Inc.....	56,039	224,716
*	Krystal Biotech, Inc.....	144,924	16,122,795
*	Kura Oncology, Inc.....	248,694	5,008,697
*	Larimar Therapeutics, Inc.....	41,139	238,195
#	LeMaitre Vascular, Inc.....	171,467	9,951,945
*	LENSAR, Inc.....	81,309	288,647
#*	LifeStance Health Group, Inc.....	119,967	717,403
*	Ligand Pharmaceuticals, Inc.....	77,764	5,684,548
*	LivaNova PLC.....	123,849	6,028,969
*	Longboard Pharmaceuticals, Inc.....	12,626	268,176
*	Lyra Therapeutics, Inc.....	53,050	241,378
#*	MacroGenics, Inc.....	363,770	5,201,911
*	MaxCyte, Inc.....	102,182	520,106
*	MeiraGTx Holdings PLC.....	83,880	509,152
#*	Merrimack Pharmaceuticals, Inc.....	145,158	1,945,117
*	Mesa Laboratories, Inc.....	259	23,730
*	MiMedx Group, Inc.....	35,632	275,792
#>>	Mirati Therapeutics, Inc.....	65,800	46,060
*	ModivCare, Inc.....	108,547	4,316,914
#*	Monte Rosa Therapeutics, Inc.....	7,043	37,293
*	Morphic Holding, Inc.....	59,839	1,896,298
*	Myriad Genetics, Inc.....	357,438	7,645,599
	National HealthCare Corp.....	107,117	9,966,166
	National Research Corp.....	222,620	8,771,228
#*	Nautilus Biotechnology, Inc.....	87,150	242,277
#*	NeoGenomics, Inc.....	537,962	7,988,736
*>>	Neoleukin Therapeutics, Inc.....	2,887	0
	Neurogene, Inc.....	721	21,745
*	Nexgel, Inc.....	198	445
#*	Nurix Therapeutics, Inc.....	123,689	977,143
#*	Olema Pharmaceuticals, Inc.....	255,760	3,335,110
*	OmniAb, Inc.....	493,279	2,861,018
*>>	OmniAb, Inc.....	35,754	0
*>>	OmniAb, Inc.....	35,754	0
††	Opiant Pharmaceuticals, Inc.....	15,320	1,838
#*	OptimizeRx Corp.....	42,450	599,394
*	OraSure Technologies, Inc.....	327,154	2,411,125
*	Organogenesis Holdings, Inc.....	129,316	426,743
#*	ORIC Pharmaceuticals, Inc.....	4,496	49,411
#*	OrthoPediatrics Corp.....	27,117	708,296
#*	Ovid therapeutics, Inc.....	75,605	292,591
#*	Owens & Minor, Inc.....	354,198	6,981,243
#*	Pacific Biosciences of California, Inc.....	741,854	4,829,470
*	Pacira BioSciences, Inc.....	65,668	2,140,120
#	Patterson Cos., Inc.....	395,339	11,804,823
#*††	PDL BioPharma, Inc.....	616,320	992,275
#*	PDS Biotechnology Corp.....	14,335	76,692
*	Pediatrix Medical Group, Inc.....	124,789	1,168,025
*	Pennant Group, Inc.....	236,375	3,547,989
*	PetIQ, Inc.....	124,940	2,245,172
	Phibro Animal Health Corp., Class A.....	88,080	952,145
#*	Phreesia, Inc.....	48,618	1,238,787
*	PMV Pharmaceuticals, Inc.....	155,064	272,913
#*	Poseida Therapeutics, Inc.....	62,027	213,373
	Premier, Inc., Class A.....	526,158	11,375,536

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Prestige Consumer Healthcare, Inc.....	285,192	\$17,550,716
#* Privia Health Group, Inc.....	43,474	876,436
#* Pro-Dex, Inc.....	376	8,159
#* Protagonist Therapeutics, Inc.....	213,059	5,328,606
#* Prothena Corp. PLC.....	219,867	6,242,024
* Pulmonx Corp.....	103,594	1,375,728
* Puma Biotechnology, Inc.....	96,384	453,005
* Quanterix Corp.....	160,337	3,541,844
* RadNet, Inc.....	388,934	14,378,890
#* RAPT Therapeutics, Inc.....	136,463	3,377,459
#* Recursion Pharmaceuticals, Inc., Class A.....	805,114	7,576,123
#* REGENXBIO, Inc.....	117,473	1,447,267
* Relay Therapeutics, Inc.....	19,795	183,104
#* Renovaro Biosciences, Inc.....	14,946	65,314
#* Replimune Group, Inc.....	251,428	1,951,081
#* REVOLUTION Medicines, Inc.....	249,908	6,934,947
* Rocket Pharmaceuticals, Inc.....	294,454	8,459,663
* RxSight, Inc.....	18,095	823,503
* Sage Therapeutics, Inc.....	2,797	71,715
#* Sanara Medtech, Inc.....	314	10,613
#* Savara, Inc.....	52,313	258,426
#* Scholar Rock Holding Corp.....	145,728	2,032,906
#* Schrodinger, Inc.....	299,226	7,914,528
#* scPharmaceuticals, Inc.....	24,981	122,407
#* Select Medical Holdings Corp.....	151,514	3,937,849
#* Semler Scientific, Inc.....	29,640	1,312,756
* Shattuck Labs, Inc.....	210	1,982
#* SI-BONE, Inc.....	116,628	2,357,052
# SIGA Technologies, Inc.....	298,070	1,454,582
# Simulations Plus, Inc.....	86,274	3,269,785
* Soleno Therapeutics, Inc.....	4,472	207,277
#* SpringWorks Therapeutics, Inc.....	267,153	11,789,462
#* Standard BioTools, Inc.....	191,282	434,210
†† Strongbridge Biopharma.....	9,014	2,409
* Supernus Pharmaceuticals, Inc.....	314,990	8,718,923
#* Surmodics, Inc.....	74,836	2,634,976
* Sutro Biopharma, Inc.....	22,829	99,078
* Tactile Systems Technology, Inc.....	42,440	643,815
#* Tango Therapeutics, Inc.....	33,690	395,858
* Taro Pharmaceutical Industries Ltd.....	49,657	2,137,734
#* Tarsus Pharmaceuticals, Inc.....	112,666	3,069,022
#* Tenaya Therapeutics, Inc.....	2,827	11,888
#* Terns Pharmaceuticals, Inc.....	5,287	27,387
# Tourmaline Bio, Inc.....	395	13,189
#* Twist Bioscience Corp.....	245,063	7,940,041
#* Tyra Biosciences, Inc.....	2,087	27,966
*†† U.S. Diagnostic, Inc.....	3	0
# U.S. Physical Therapy, Inc.....	94,167	8,687,847
* UFP Technologies, Inc.....	44,298	7,464,656
# Utah Medical Products, Inc.....	46,317	3,668,770
* Vanda Pharmaceuticals, Inc.....	150,397	541,429
#* Varex Imaging Corp.....	262,008	5,048,894
* Veracyte, Inc.....	314,975	7,880,674
#* Veradigm, Inc.....	854,364	7,800,343
* Vericel Corp.....	203,615	8,751,373
#* Viking Therapeutics, Inc.....	1,502	36,258
* Viridian Therapeutics, Inc.....	4,227	81,370
* Voyager Therapeutics, Inc.....	139,286	1,012,609
#* XBiotech, Inc.....	15,235	69,929

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Xencor, Inc.....	115,371	\$ 2,157,438
* Xenon Pharmaceuticals, Inc.....	22,924	1,036,623
#* XOMA Corp.....	5,094	101,727
#* Y-mAbs Therapeutics, Inc.....	136,671	1,748,022
* Zentalis Pharmaceuticals, Inc.....	199,218	2,360,733
* Zevra Therapeutics, Inc.....	4,679	27,091
* Zimvie, Inc.....	67,733	1,183,973
* Zymeworks, Inc.....	24,890	269,808
TOTAL HEALTH CARE.....		<u>726,140,541</u>
INDUSTRIALS — (18.8%)		
AAON, Inc.....	84	5,893
* AAR Corp.....	264,917	16,112,252
ABM Industries, Inc.....	250,502	10,217,977
ACCO Brands Corp.....	612,618	3,724,717
# Acme United Corp.....	32,984	1,579,274
* ACV Auctions, Inc., Class A.....	479,361	6,217,312
* AeroVironment, Inc.....	140,696	16,973,565
* AerSale Corp.....	69,842	649,531
#* Air Transport Services Group, Inc.....	436,117	6,755,452
Alamo Group, Inc.....	91,149	19,349,110
Albany International Corp., Class A.....	178,866	15,902,976
# Allegiant Travel Co.....	73,787	5,784,901
Allient, Inc.....	107,019	2,981,549
# Alta Equipment Group, Inc.....	113,749	1,217,114
#* Ameresco, Inc., Class A.....	155,020	3,167,059
#* American Superconductor Corp.....	79,416	873,576
* American Woodmark Corp.....	129,866	11,854,169
Apogee Enterprises, Inc.....	197,436	10,426,595
ARC Document Solutions, Inc.....	18,766	55,360
ArcBest Corp.....	191,857	22,855,924
Arcosa, Inc.....	62,744	4,911,600
Argan, Inc.....	120,680	5,349,744
# Armstrong World Industries, Inc.....	45,805	4,544,314
#* Array Technologies, Inc.....	312,590	4,138,692
Astec Industries, Inc.....	173,758	6,185,785
* Astronics Corp.....	132,624	2,242,672
#* Astronics Corp., Class B.....	36,203	612,555
#* Asure Software, Inc.....	21,321	188,478
* AZEK Co., Inc.....	28,465	1,097,610
# AZZ, Inc.....	55,761	3,482,274
Barnes Group, Inc.....	188,294	6,234,414
Barrett Business Services, Inc.....	40,155	4,508,202
BGSF, Inc.....	28,240	288,048
* BlueLinx Holdings, Inc.....	43,609	5,029,862
Boise Cascade Co.....	282,825	38,311,475
* Bowman Consulting Group Ltd.....	16,067	504,664
Brady Corp., Class A.....	106,793	6,432,142
* BrightView Holdings, Inc.....	136,283	1,217,007
Brink's Co.....	75,327	6,089,435
* Broadwind, Inc.....	7,587	17,754
Cadeler AS, ADR.....	111,463	2,015,251
Cadre Holdings, Inc.....	21,766	739,826
* CBIZ, Inc.....	406,188	25,857,928
* CECO Environmental Corp.....	251,431	4,860,161
Chicago Rivet & Machine Co.....	17,700	316,297
* Cimpress PLC.....	94,876	7,136,573
* Civeo Corp.....	49,684	1,102,985
Columbus McKinnon Corp.....	162,185	6,336,568

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Commercial Vehicle Group, Inc.....	123,112	\$ 798,997
# CompX International, Inc.....	22,380	539,806
* Concrete Pumping Holdings, Inc.....	134,101	1,035,260
* Conduent, Inc.....	818,710	2,947,356
#* Construction Partners, Inc., Class A.....	183,397	8,344,564
Copa Holdings SA, Class A.....	34,343	3,298,989
#†† Costa Communications, Inc.....	22,311	29,451
# Costamare, Inc.....	724,227	7,756,471
Covenant Logistics Group, Inc.....	58,109	2,808,989
CRA International, Inc.....	82,906	8,890,839
# CSG Systems International, Inc.....	226,031	11,371,620
CSW Industrials, Inc.....	68,883	14,573,576
* Custom Truck One Source, Inc.....	64,935	424,675
#* Daseke, Inc.....	61,613	501,530
# Deluxe Corp.....	156,055	2,951,000
* Distribution Solutions Group, Inc.....	136,930	4,370,806
* DLH Holdings Corp.....	14,417	226,347
* DNOW, Inc.....	585,005	5,902,700
Douglas Dynamics, Inc.....	198,169	4,983,950
* Ducommun, Inc.....	98,591	4,865,466
* DXP Enterprises, Inc.....	106,385	3,427,725
* Dycom Industries, Inc.....	68,493	7,650,668
# Eagle Bulk Shipping, Inc.....	61,261	3,377,319
Eastern Co.....	56,600	1,391,794
# Encore Wire Corp.....	95,610	21,560,055
* Energy Recovery, Inc.....	297,322	4,611,464
Enerpac Tool Group Corp.....	274,712	8,579,256
EnerSys.....	12,070	1,153,530
Ennis, Inc.....	219,027	4,461,580
Enpro, Inc.....	125,591	18,760,784
* Enviri Corp.....	280,823	2,417,886
ESCO Technologies, Inc.....	174,924	17,819,508
Espey Mfg. & Electronics Corp.....	35,187	774,114
# EVI Industries, Inc.....	36,137	834,403
Federal Signal Corp.....	256,884	19,774,930
# First Advantage Corp.....	185,322	3,033,721
* Forrester Research, Inc.....	192,371	4,901,613
Forward Air Corp.....	191,213	8,476,472
* Franklin Covey Co.....	148,131	5,990,418
* Gates Industrial Corp. PLC.....	26,685	343,703
# Genco Shipping & Trading Ltd.....	199,672	3,502,247
* Gencor Industries, Inc.....	55,104	859,622
* Gibraltar Industries, Inc.....	212,636	17,206,505
Global Industrial Co.....	297,670	12,659,905
* GMS, Inc.....	223,238	18,787,710
Gorman-Rupp Co.....	234,749	7,838,269
# GrafTech International Ltd.....	126,054	167,652
* Graham Corp.....	86,246	1,678,347
Granite Construction, Inc.....	297,076	13,401,098
* Great Lakes Dredge & Dock Corp.....	308,009	2,353,189
# Greenbrier Cos., Inc.....	228,037	10,366,562
Griffon Corp.....	402,713	23,462,059
H&E Equipment Services, Inc.....	280,843	15,106,545
#* Hayward Holdings, Inc.....	167,810	2,100,981
* Healthcare Services Group, Inc.....	146,491	1,382,875
# Heartland Express, Inc.....	210,677	2,728,267
Heidrick & Struggles International, Inc.....	134,951	4,044,481
Helios Technologies, Inc.....	244,713	10,096,858
Herc Holdings, Inc.....	32,983	4,864,663

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	89,764	\$ 4,180,310
*	128,527	1,129,752
	878	11,677
*	19,520	242,048
#	170,593	6,946,547
*	393,428	17,814,420
*	3,195	47,126
#*	173,327	2,197,786
	50,036	1,206,368
*	170,273	17,628,364
	96,179	6,320,884
*	5,619	101,254
	129,423	17,994,974
*	156,480	12,825,101
#*	25,888	268,459
*	137,613	1,120,170
	156,860	5,432,062
	252,933	3,138,899
*	289,414	4,095,208
*	299,646	5,573,416
#	84,503	24,167,858
	203,090	9,149,205
	4,702	113,412
	310,302	6,376,706
	320,400	7,856,208
#	169,253	11,568,443
	115,536	6,778,497
*	580,592	9,829,423
*	98,654	2,268,055
*	97,186	4,178,998
	81,445	10,596,809
*	205,898	3,592,920
*	10,210	136,814
	239,767	3,275,217
	11,118	91,501
*	45,726	342,030
*	151,730	2,442,853
#	621,259	11,493,292
*	108,242	9,963,676
*	59,786	514,160
*	152,479	1,415,005
	225,848	25,301,751
	152,567	5,019,454
#*	37,170	471,687
	184,266	23,153,023
*	99,009	2,936,607
	87,308	3,514,147
	98,858	2,628,634
*	104,430	811,421
*	57,920	1,691,843
	51,733	7,232,273
*	435,958	4,647,312
	903,193	12,382,776
*	136,039	19,569,210
	54,899	4,346,354
	100,326	526,712
*	91,196	2,769,623
*	68,516	7,186,643
#	92,135	6,427,338

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* OPENLANE, Inc.....	513,182	\$ 7,225,603
* Orion Group Holdings, Inc.....	177,528	1,004,808
* PAM Transportation Services, Inc.....	163,228	3,380,452
Pangaea Logistics Solutions Ltd.....	67,554	629,603
# Park Aerospace Corp.....	149,415	2,203,871
Park-Ohio Holdings Corp.....	117,622	2,909,968
#* Performant Financial Corp.....	42,091	118,697
#* Perma-Fix Environmental Services, Inc.....	4,843	38,260
* Perma-Pipe International Holdings, Inc.....	55,119	442,606
* PGT Innovations, Inc.....	440,554	18,159,636
# Pitney Bowes, Inc.....	378,862	1,557,123
Powell Industries, Inc.....	112,544	13,339,840
Preformed Line Products Co.....	51,179	6,256,633
Primoris Services Corp.....	361,141	11,845,425
* Proto Labs, Inc.....	58,991	2,128,985
* Quad/Graphics, Inc.....	361,051	1,971,338
Quanex Building Products Corp.....	278,645	8,699,297
* Quest Resource Holding Corp.....	1,700	11,730
* Radiant Logistics, Inc.....	221,650	1,360,931
* RCM Technologies, Inc.....	15,580	429,229
* Resideo Technologies, Inc.....	253,948	4,258,708
Resources Connection, Inc.....	215,791	2,904,547
REV Group, Inc.....	257,651	5,029,348
Rush Enterprises, Inc., Class A.....	368,286	16,539,724
# Rush Enterprises, Inc., Class B.....	203,494	9,619,161
* Servotronics, Inc.....	24,804	321,212
Shyft Group, Inc.....	254,613	2,757,459
* SIFCO Industries, Inc.....	45,608	140,473
* SkyWest, Inc.....	213,560	11,374,206
* SP Plus Corp.....	178,296	9,223,252
# Spirit Airlines, Inc.....	148,318	932,920
* SPX Technologies, Inc.....	189,038	19,024,784
Standex International Corp.....	87,438	12,911,095
Steelcase, Inc., Class A.....	327,563	4,153,499
#* Sterling Check Corp.....	35,646	486,211
* Sterling Infrastructure, Inc.....	144,036	10,817,104
* Stratasys Ltd.....	117,010	1,546,872
# Tecnoglass, Inc.....	180,436	8,301,860
Tennant Co.....	138,250	13,067,390
Terex Corp.....	171,708	10,548,022
Textainer Group Holdings Ltd.....	264,433	13,129,098
* Thermon Group Holdings, Inc.....	155,845	5,108,599
* Titan International, Inc.....	374,549	5,528,343
* Titan Machinery, Inc.....	115,470	3,086,513
#* Transcat, Inc.....	44,874	4,937,935
Trinity Industries, Inc.....	358,905	9,022,872
* Triumph Group, Inc.....	16,917	274,055
* TrueBlue, Inc.....	257,774	3,552,126
* TTEC Holdings, Inc.....	76,288	1,554,749
* Tutor Perini Corp.....	225,294	2,018,634
Twin Disc, Inc.....	88,449	1,352,385
#*†† U.S. Airways Group, Inc.....	5,375	0
* Ultralife Corp.....	93,981	664,446
Universal Logistics Holdings, Inc.....	106,109	3,238,447
* V2X, Inc.....	47,027	1,828,880
#* Verra Mobility Corp.....	385,526	9,217,927
* Viad Corp.....	34,187	1,130,222
#* Vicor Corp.....	72,418	2,727,986
# Virco Mfg. Corp.....	133,476	1,599,043

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
# VSE Corp.....	75,217	\$ 4,671,728
# Wabash National Corp.....	457,466	11,573,890
Werner Enterprises, Inc.....	163,849	6,480,228
* Willdan Group, Inc.....	47,861	916,060
* Willis Lease Finance Corp.....	74,923	3,671,976
TOTAL INDUSTRIALS.....		<u>1,375,028,531</u>
INFORMATION TECHNOLOGY — (10.0%)		
#* 8x8, Inc.....	204,345	686,599
* 908 Devices, Inc.....	3,160	22,373
A10 Networks, Inc.....	411,676	5,504,108
* ACI Worldwide, Inc.....	450,684	13,552,068
# Adeia, Inc.....	522,819	6,347,023
# Advanced Energy Industries, Inc.....	42,671	4,445,465
#* Aehr Test Systems.....	125,336	1,861,240
* Agilysys, Inc.....	187,965	15,734,550
#* Airgain, Inc.....	34,671	143,885
#* Alarm.com Holdings, Inc.....	201,668	12,265,448
* Alithya Group, Inc., Class A.....	86,816	103,311
* Alkami Technology, Inc.....	148,050	3,644,991
* Alpha & Omega Semiconductor Ltd.....	192,304	4,934,521
* Ambarella, Inc.....	125,381	6,590,025
American Software, Inc., Class A.....	224,960	2,548,797
* Amplitude, Inc., Class A.....	62,913	815,352
#* Amtech Systems, Inc.....	67,667	276,081
* Arlo Technologies, Inc.....	12,353	109,695
#* AstroNova, Inc.....	59,126	1,042,391
#* AvePoint, Inc.....	268,841	2,070,076
* Aviat Networks, Inc.....	29,230	871,931
* Aware, Inc.....	106,294	164,756
#* Axcelis Technologies, Inc.....	1,392	181,030
* AXT, Inc.....	180,441	443,885
# Badger Meter, Inc.....	69,703	10,036,535
Bel Fuse, Inc., Class A.....	33,047	2,350,633
Bel Fuse, Inc., Class B.....	83,530	5,584,816
Belden, Inc.....	204,344	15,158,238
Benchmark Electronics, Inc.....	296,235	8,033,893
* BK Technologies Corp.....	9,350	111,265
* Blackbaud, Inc.....	87,887	7,111,816
* Calix, Inc.....	288,495	9,572,264
* Cambium Networks Corp.....	52,726	224,085
* Cerence, Inc.....	55,844	1,117,997
* CEVA, Inc.....	154,528	2,966,938
#* Cleanspark, Inc.....	651,738	5,246,491
#* Clearfield, Inc.....	10,284	259,054
Climb Global Solutions, Inc.....	32,917	1,817,677
* Cognyte Software Ltd.....	10,134	71,749
* Cohu, Inc.....	288,294	9,185,047
* CommVault Systems, Inc.....	102,496	9,396,833
Comtech Telecommunications Corp.....	108,238	685,147
#* Consensus Cloud Solutions, Inc.....	3,397	73,851
#* CoreCard Corp.....	5,645	68,304
* Corsair Gaming, Inc.....	342,256	4,356,919
# Crane NXT Co.....	79,968	4,660,535
* Credo Technology Group Holding Ltd.....	195,075	4,000,988
#* CS Disco, Inc.....	166,282	1,360,187
CSP, Inc.....	49,891	1,192,395
CTS Corp.....	254,031	10,430,513
#* CVD Equipment Corp.....	38,740	192,538

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Daktronics, Inc.....	195,368	\$ 1,480,889
* Data I/O Corp.....	58,084	189,354
# Data Storage Corp.....	9,283	34,069
# Diebold Nixdorf, Inc.....	7,753	235,691
#* Digi International, Inc.....	231,060	5,617,069
#* DigitalOcean Holdings, Inc.....	71,327	2,405,146
#* E2open Parent Holdings, Inc.....	102,287	384,599
#* Eastman Kodak Co.....	187,721	647,637
Ebix, Inc.....	11,702	24,691
* eGain Corp.....	134,537	1,009,027
* Electro-Sensors, Inc.....	4,550	18,974
#* Enfusion, Inc., Class A.....	26,474	209,145
#* Envestnet, Inc.....	212,941	10,881,285
* ePlus, Inc.....	206,398	15,591,305
* Everbridge, Inc.....	107,987	2,414,589
* EverCommerce, Inc.....	3,049	29,697
#* Everspin Technologies, Inc.....	80,807	690,092
* Extreme Networks, Inc.....	617,687	8,344,951
#* FARO Technologies, Inc.....	82,249	1,862,117
#* Fastly, Inc., Class A.....	607,756	12,228,051
* FormFactor, Inc.....	482,486	18,705,982
* Frequency Electronics, Inc.....	67,479	689,635
#* Genasys, Inc.....	27,404	43,024
* Grid Dynamics Holdings, Inc.....	326,583	4,261,908
* GSI Technology, Inc.....	71,328	141,229
Hackett Group, Inc.....	317,440	7,339,213
#* Harmonic, Inc.....	861,681	10,081,668
#* Ichor Holdings Ltd.....	130,388	4,720,046
* Identiv, Inc.....	72,926	570,281
# Immersion Corp.....	140,453	959,294
#* indie Semiconductor, Inc., Class A.....	167,555	1,017,059
#* Infinera Corp.....	253,877	1,254,152
Information Services Group, Inc.....	206,968	914,799
* Insight Enterprises, Inc.....	53,187	9,825,766
#* Intapp, Inc.....	70,506	3,037,398
# InterDigital, Inc.....	129,352	13,588,428
* inTEST Corp.....	81,789	975,743
* Intevac, Inc.....	126,387	521,978
#* IonQ, Inc.....	19,907	204,445
* Issuer Direct Corp.....	1,050	15,908
* Iteris, Inc.....	189,753	914,609
* Itron, Inc.....	177,401	12,797,708
#* Jamf Holding Corp.....	193,894	3,594,795
* JFrog Ltd.....	215,527	7,011,093
* Key Tronic Corp.....	72,675	309,595
* Kimball Electronics, Inc.....	183,859	4,372,167
* Knowles Corp.....	661,343	10,786,504
Kulicke & Soffa Industries, Inc.....	372,420	18,740,174
* KVH Industries, Inc.....	104,181	507,361
* Kyndryl Holdings, Inc.....	327,418	6,718,617
* Lantronix, Inc.....	132,689	806,749
* LGL Group, Inc.....	51,187	322,478
* LiveRamp Holdings, Inc.....	292,799	11,559,705
#* Luna Innovations, Inc.....	154,105	1,104,933
* Magnachip Semiconductor Corp.....	177,271	1,157,580
* Matterport, Inc.....	630,906	1,419,538
* MaxLinear, Inc.....	279,578	5,820,814
#* MeridianLink, Inc.....	107,761	2,451,563
Method Electronics, Inc.....	278,176	5,774,934

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
#*	Mirion Technologies, Inc.....	191,347 \$ 1,808,229
#*	Mitek Systems, Inc.....	202,863 2,556,074
*	Model N, Inc.....	87,165 2,349,097
#*	M-Tron Industries, Inc.....	25,593 778,795
*	N-able, Inc.....	614,529 7,976,586
#	Napco Security Technologies, Inc.....	371,440 12,907,540
#*	Navitas Semiconductor Corp.....	205,633 1,178,277
*	nCino, Inc.....	5,217 164,231
*	NETGEAR, Inc.....	125,528 1,782,498
*	NetScout Systems, Inc.....	424,006 9,120,369
*	Network-1 Technologies, Inc.....	41,388 89,812
#*	nLight, Inc.....	201,560 2,616,249
#	NVE Corp.....	26,844 2,147,252
*	Olo, Inc., Class A.....	205,802 1,063,996
*	ON24, Inc.....	102,725 785,846
*	OneSpan, Inc.....	88,750 910,575
*	Optical Cable Corp.....	27,967 74,672
*	OSI Systems, Inc.....	130,061 16,651,710
#*	PAR Technology Corp.....	122,684 5,587,029
*	PC Connection, Inc.....	152,870 9,861,644
*	PDF Solutions, Inc.....	170,662 5,324,654
*	Perficient, Inc.....	165,810 11,296,635
*	Photronics, Inc.....	339,230 9,912,301
*	Plexus Corp.....	205,049 19,422,241
#*	Powerfleet, Inc. NJ.....	34,344 109,901
*	Progress Software Corp.....	298,601 16,963,523
*	Q2 Holdings, Inc.....	205,399 8,739,727
*	Red Violet, Inc.....	6,476 120,972
*	RF Industries Ltd.....	52,025 160,237
#*	Ribbon Communications, Inc.....	324,010 984,990
#	Richardson Electronics Ltd.....	103,699 1,020,398
*	Rimini Street, Inc.....	15,361 50,384
#*	Riot Platforms, Inc.....	260,264 2,836,878
*	Rogers Corp.....	78,895 9,094,227
*	Sanmina Corp.....	275,638 16,488,665
*	Sapiens International Corp. NV.....	241,724 6,599,065
*	ScanSource, Inc.....	243,771 9,570,449
*	SecureWorks Corp., Class A.....	24,224 166,903
#*	SiTime Corp.....	12,881 1,372,728
*	SMART Global Holdings, Inc.....	302,404 5,942,239
#*	SmartRent, Inc.....	486,042 1,433,824
*	SolarWinds Corp.....	552,398 6,529,344
#*	SoundThinking, Inc.....	4,427 91,373
*	Sprinklr, Inc., Class A.....	7,993 99,753
††	SRAX, Inc.....	29,242 2,924
*	Synaptics, Inc.....	26,805 2,863,042
#*	Telos Corp.....	188,798 762,744
*	TransAct Technologies, Inc.....	75,004 574,531
*	Trio-Tech International.....	14,028 70,280
*	TSR, Inc.....	51,284 449,761
*	TTM Technologies, Inc.....	746,559 10,384,636
*	Turtle Beach Corp.....	63,770 725,065
*	Ultra Clean Holdings, Inc.....	276,231 10,552,024
*	Unisys Corp.....	264,085 1,779,933
*	Upland Software, Inc.....	139,102 577,273
*	Varonis Systems, Inc.....	111,751 5,015,385
*	Veeco Instruments, Inc.....	337,766 10,767,980
*	Verint Systems, Inc.....	74,427 2,209,738
*	Vertex, Inc., Class A.....	118,706 2,879,808

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Viant Technology, Inc., Class A.....	33,655	\$ 288,423
* Viavi Solutions, Inc.....	313,438	3,081,096
# Vishay Intertechnology, Inc.....	351,711	7,642,680
* Vishay Precision Group, Inc.....	106,087	3,382,054
# Xerox Holdings Corp.....	625,523	11,547,155
* Xperi, Inc.....	99,160	1,059,029
* Yext, Inc.....	269,166	1,596,154
TOTAL INFORMATION TECHNOLOGY.....		<u>731,917,167</u>
MATERIALS — (4.7%)		
AdvanSix, Inc.....	134,505	3,413,737
# Alpha Metallurgical Resources, Inc.....	65,382	26,103,110
* Alto Ingredients, Inc.....	328,891	605,159
* American Biltrite, Inc.....	127	12,192
American Vanguard Corp.....	128,237	1,400,348
#* Ampco-Pittsburgh Corp.....	13,633	34,491
Arch Resources, Inc.....	79,113	13,999,836
* Ascent Industries Co.....	60,117	601,771
#* Aspen Aerogels, Inc.....	221,911	2,492,061
#* Bioceres Crop Solutions Corp.....	15,939	212,786
Caledonia Mining Corp. PLC.....	8,957	95,929
Carpenter Technology Corp.....	256,503	15,798,020
#* Century Aluminum Co.....	804,592	8,971,201
* Clearwater Paper Corp.....	104,989	3,461,487
#* Coeur Mining, Inc.....	438,315	1,179,067
# Compass Minerals International, Inc.....	37,447	842,183
* Core Molding Technologies, Inc.....	45,561	788,205
* Dakota Gold Corp.....	51,631	108,425
* Ecovyst, Inc.....	505,008	4,676,374
* Ferroglobe PLC.....	687,616	3,479,337
Fortitude Gold Corp.....	56,138	328,127
Friedman Industries, Inc.....	73,974	1,235,366
#* Gatos Silver, Inc.....	64,923	397,329
* Glatfelter Corp.....	79,068	114,649
Greif, Inc., Class A.....	95,064	5,951,957
Greif, Inc., Class B.....	20,094	1,259,894
Hawkins, Inc.....	197,821	13,168,944
# Haynes International, Inc.....	73,117	4,070,423
Hecla Mining Co.....	1,929,020	7,349,566
* Ingevity Corp.....	46,478	2,024,582
Innospec, Inc.....	180,162	20,918,610
#* Intrepid Potash, Inc.....	58,574	1,077,762
# Kaiser Aluminum Corp.....	112,013	7,269,644
Koppers Holdings, Inc.....	128,414	6,567,092
# Kronos Worldwide, Inc.....	194,328	1,809,194
* LSB Industries, Inc.....	268,285	1,996,040
Materion Corp.....	151,333	17,701,421
# Mativ Holdings, Inc.....	95,604	1,150,116
# Mercer International, Inc.....	277,426	2,347,024
Minerals Technologies, Inc.....	191,997	12,547,004
Myers Industries, Inc.....	308,235	5,779,406
Nexa Resources SA.....	51,293	374,952
Northern Technologies International Corp.....	76,828	994,154
* O-I Glass, Inc.....	573,987	8,357,251
Olympic Steel, Inc.....	91,634	6,192,626
Orion SA.....	253,172	5,671,053
Pactiv Evergreen, Inc.....	206,078	3,008,739
# Quaker Chemical Corp.....	22,997	4,368,050
Ramaco Resources, Inc., Class A.....	178,721	3,374,252

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
	918	\$ 11,585
* Ramaco Resources, Inc., Class B.....		
* Ranpak Holdings Corp.....	248,167	1,022,448
* Rayonier Advanced Materials, Inc.....	226,451	982,797
† Resolute Forest Products, Inc.....	332,327	88,499
Ryerson Holding Corp.....	181,928	6,243,769
Schnitzer Steel Industries, Inc., Class A.....	235,509	6,200,952
Sensient Technologies Corp.....	66,803	4,143,790
* Smith-Midland Corp.....	1,828	71,027
Stepan Co.....	163,210	14,569,757
SunCoke Energy, Inc.....	412,466	4,227,777
Sylvamo Corp.....	218,073	10,125,129
* TimkenSteel Corp.....	342,359	7,035,477
Tredegar Corp.....	99,471	470,498
TriMas Corp.....	329,648	8,135,713
# Tronox Holdings PLC.....	749,982	10,342,252
* U.S. Gold Corp.....	6,742	24,945
U.S. Lime & Minerals, Inc.....	58,620	15,163,235
* Universal Stainless & Alloy Products, Inc.....	45,031	853,788
Warrior Met Coal, Inc.....	214,407	13,758,497
#* Worthington Steel, Inc.....	161,919	4,849,474
TOTAL MATERIALS.....		<u>344,002,355</u>
REAL ESTATE — (1.0%)		
* AMREP Corp.....	66,750	1,360,365
* Anywhere Real Estate, Inc.....	506,821	3,608,565
* CKX Lands, Inc.....	15,043	199,169
* Compass, Inc., Class A.....	640,917	2,204,754
* Five Point Holdings LLC, Class A.....	20,869	72,833
* Forestar Group, Inc.....	128,423	4,014,503
* FRP Holdings, Inc.....	89,566	5,203,785
#* InterGroup Corp.....	629	15,071
* JW Mays, Inc.....	2,700	117,126
# Kennedy-Wilson Holdings, Inc.....	502,826	5,254,532
# Marcus & Millichap, Inc.....	284,742	10,845,823
#* Maui Land & Pineapple Co., Inc.....	85,311	1,689,158
Newmark Group, Inc., Class A.....	495,498	5,029,305
#* Opendoor Technologies, Inc.....	462,770	1,582,673
* Rafael Holdings, Inc., Class B.....	114,197	206,697
RE/MAX Holdings, Inc., Class A.....	117,300	1,258,629
RMR Group, Inc., Class A.....	67,157	1,752,126
St. Joe Co.....	421,390	23,260,728
#* Stratus Properties, Inc.....	55,387	1,273,901
* Tejon Ranch Co.....	132,081	2,084,238
TOTAL REAL ESTATE.....		<u>71,033,981</u>
UTILITIES — (1.9%)		
ALLETE, Inc.....	100,218	5,923,886
#* Altus Power, Inc.....	350,710	1,890,327
American States Water Co.....	155,826	11,624,620
# Artesian Resources Corp., Class A.....	51,567	1,882,195
Avista Corp.....	316,580	10,766,886
California Water Service Group.....	247,671	11,212,066
Chesapeake Utilities Corp.....	123,935	12,552,137
# Consolidated Water Co. Ltd.....	90,999	2,905,598
Genie Energy Ltd., Class B.....	210,566	3,918,633
Global Water Resources, Inc.....	33,493	401,581
MGE Energy, Inc.....	131,963	8,510,294
# Middlesex Water Co.....	128,045	7,166,679

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)		
Northwest Natural Holding Co.....	194,438	\$ 7,166,985
Northwestern Energy Group, Inc.....	146,007	7,025,857
# Otter Tail Corp.....	270,818	24,487,363
* Pure Cycle Corp.....	103,234	1,010,661
RGC Resources, Inc.....	24,596	470,030
SJW Group.....	182,599	10,871,944
#* Sunnova Energy International, Inc.....	19,731	207,570
Unitil Corp.....	116,438	5,533,134
York Water Co.....	96,999	3,480,324
TOTAL UTILITIES.....		<u>139,008,770</u>
TOTAL COMMON STOCKS.....		<u>6,692,140,371</u>
PREFERRED STOCKS — (0.0%)		
COMMUNICATION SERVICES — (0.0%)		
Liberty Broadband Corp., 7.000%.....	7,695	<u>174,369</u>
INDUSTRIALS — (0.0%)		
π WESCO International, Inc., Series A, 10.625%.....	55,524	<u>1,488,598</u>
TOTAL PREFERRED STOCKS.....		<u>1,662,967</u>
TOTAL INVESTMENT SECURITIES (Cost \$3,804,118,079).....		<u>6,693,803,338</u>
TEMPORARY CASH INVESTMENTS — (0.8%)		
State Street Institutional U.S. Government Money Market Fund 5.300%.....	56,667,192	<u>56,667,192</u>
SECURITIES LENDING COLLATERAL — (7.9%)		
@§ The DFA Short Term Investment Fund.....	50,535,572	<u>584,595,495</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$4,445,380,766)^.....		<u>\$7,335,066,025</u>

As of January 31, 2024, 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.....	216	03/15/24	\$51,935,716	\$52,601,400	\$665,684
Total Futures Contracts.....			<u>\$51,935,716</u>	<u>\$52,601,400</u>	<u>\$665,684</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$ 205,841,132	\$ 161,634	—	\$ 206,002,766
Consumer Discretionary.....	983,566,887	168,821	—	983,735,708
Consumer Staples.....	276,499,302	620,385	—	277,119,687
Energy.....	369,184,012	—	\$ 52,423	369,236,435
Financials.....	1,468,698,324	216,106	—	1,468,914,430
Health Care.....	724,503,326	46,060	1,591,155	726,140,541

U.S. MICRO CAP PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Industrials.	\$1,374,999,080	—	\$ 29,451	\$1,375,028,531
Information Technology.	731,914,243	—	2,924	731,917,167
Materials.	343,913,856	—	88,499	344,002,355
Real Estate.	70,916,855	\$ 117,126	—	71,033,981
Utilities.	139,008,770	—	—	139,008,770
Preferred Stocks				
Communication Services.	174,369	—	—	174,369
Industrials.	1,488,598	—	—	1,488,598
Temporary Cash Investments.	56,667,192	—	—	56,667,192
Securities Lending Collateral.	—	584,595,495	—	584,595,495
Futures Contracts**.	665,684	—	—	665,684
TOTAL.	\$6,748,041,630	\$585,925,627	\$1,764,452[^]	\$7,335,731,709

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

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

DFA REAL ESTATE SECURITIES PORTFOLIO

SCHEDULE OF INVESTMENTS

January 31, 2024

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (97.3%)		
REAL ESTATE — (97.3%)		
Acadia Realty Trust.....	581,315	\$ 9,917,234
Agree Realty Corp.....	579,614	34,550,791
# Alexander's, Inc.....	13,436	2,953,098
Alexandria Real Estate Equities, Inc.....	951,421	115,026,799
Alpine Income Property Trust, Inc.....	21,019	326,635
American Assets Trust, Inc.....	283,318	6,354,823
American Homes 4 Rent, Class A.....	1,874,633	65,705,887
American Tower Corp.....	2,686,584	525,630,160
Americold Realty Trust, Inc.....	1,633,971	44,934,202
Apartment Income REIT Corp.....	846,986	27,687,972
* Apartment Investment & Management Co., Class A.....	758,041	5,632,245
Apple Hospitality REIT, Inc.....	1,247,591	20,036,311
#* Ashford Hospitality Trust, Inc.....	228,693	379,630
AvalonBay Communities, Inc.....	818,456	146,511,809
# Bluerock Homes Trust, Inc.....	22,688	308,557
Boston Properties, Inc.....	859,243	57,139,659
# Braemar Hotels & Resorts, Inc.....	335,099	764,026
Brandywine Realty Trust.....	1,001,995	4,749,456
Brixmor Property Group, Inc.....	1,732,385	38,874,719
Broadstone Net Lease, Inc.....	1,079,574	17,348,754
# BRT Apartments Corp.....	62,294	1,046,539
Camden Property Trust.....	614,753	57,688,422
CareTrust REIT, Inc.....	688,559	14,404,654
# CBL & Associates Properties, Inc.....	21,560	504,073
Centerspace.....	87,993	4,818,497
Chatham Lodging Trust.....	303,089	3,182,435
City Office REIT, Inc.....	261,498	1,372,865
Clipper Realty, Inc.....	84,924	429,715
Community Healthcare Trust, Inc.....	149,961	3,837,502
COPT Defense Properties.....	648,623	15,281,558
Cousins Properties, Inc.....	871,103	19,956,970
# Creative Media & Community Trust Corp.....	24,221	83,320
Crown Castle, Inc.....	2,502,881	270,936,868
# CTO Realty Growth, Inc.....	123,932	2,048,596
CubeSmart.....	1,294,785	55,960,608
DiamondRock Hospitality Co.....	1,200,614	10,973,612
Digital Realty Trust, Inc.....	1,743,513	244,893,836
# Diversified Healthcare Trust.....	514,207	1,475,774
# Douglas Emmett, Inc.....	962,247	13,038,447
# Easterly Government Properties, Inc.....	551,494	6,772,346
EastGroup Properties, Inc.....	267,149	47,400,247
Elme Communities.....	505,173	7,314,905
# Empire State Realty Trust, Inc., Class A.....	783,279	7,456,816
# EPR Properties.....	434,736	19,245,763
Equinix, Inc.....	541,066	448,960,335
Equity Commonwealth.....	614,174	11,736,865
Equity LifeStyle Properties, Inc.....	1,021,033	69,113,724
Equity Residential.....	2,076,176	124,965,033
Essential Properties Realty Trust, Inc.....	899,193	22,398,898
Essex Property Trust, Inc.....	369,398	86,169,471
Extra Space Storage, Inc.....	1,215,981	175,636,296
Federal Realty Investment Trust.....	423,562	43,088,962
First Industrial Realty Trust, Inc.....	762,720	39,295,334

DFA REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)		
# Four Corners Property Trust, Inc.....	521,841	\$ 12,216,298
# Franklin Street Properties Corp., Class C.....	607,550	1,494,573
Gaming & Leisure Properties, Inc.....	1,538,854	70,248,685
Generation Income Properties, Inc.....	1,247	5,188
Getty Realty Corp.....	289,424	8,005,468
# Gladstone Commercial Corp.....	233,895	2,998,534
Global Medical REIT, Inc.....	358,969	3,629,177
Global Net Lease, Inc.....	1,137,234	9,609,627
Global Self Storage, Inc.....	43,975	193,490
Healthcare Realty Trust, Inc., Class A.....	2,195,038	35,362,062
Healthpeak Properties, Inc.....	3,152,876	58,328,206
# Highwoods Properties, Inc.....	609,127	13,991,647
Host Hotels & Resorts, Inc.....	4,065,332	78,135,681
# Hudson Pacific Properties, Inc.....	727,561	5,958,725
Independence Realty Trust, Inc.....	1,287,487	18,913,184
Industrial Logistics Properties Trust.....	383,479	1,526,246
# Innovative Industrial Properties, Inc.....	117,920	10,993,682
InvenTrust Properties Corp.....	325,954	8,093,438
Invitation Homes, Inc.....	3,522,042	115,980,843
Iron Mountain, Inc.....	1,680,506	113,467,765
# JBG SMITH Properties.....	523,959	8,383,344
Kilroy Realty Corp.....	642,348	22,970,364
Kimco Realty Corp.....	3,866,003	78,093,261
Kite Realty Group Trust.....	1,264,364	27,057,390
Lamar Advertising Co., Class A.....	504,727	52,834,822
# LTC Properties, Inc.....	238,801	7,443,427
LXP Industrial Trust.....	1,686,500	15,330,285
# Macerich Co.....	1,241,662	19,605,843
# Medical Properties Trust, Inc.....	3,438,561	10,659,539
Mid-America Apartment Communities, Inc.....	671,872	84,911,183
Modiv Industrial, Inc.....	4,454	66,765
National Health Investors, Inc.....	250,178	13,304,466
National Storage Affiliates Trust.....	454,866	16,989,245
# NET Lease Office Properties.....	87,477	2,167,680
# NETSTREIT Corp.....	415,667	7,552,669
NexPoint Residential Trust, Inc.....	133,576	4,080,747
NNN REIT, Inc.....	1,051,983	42,436,994
# Office Properties Income Trust.....	283,469	1,040,331
Omega Healthcare Investors, Inc.....	1,412,674	40,967,546
# One Liberty Properties, Inc.....	98,567	1,994,996
Orion Office REIT, Inc.....	335,991	1,726,994
# Outfront Media, Inc.....	854,938	11,131,293
Paramount Group, Inc.....	938,222	4,456,555
Park Hotels & Resorts, Inc.....	1,208,964	18,231,177
# Pebblebrook Hotel Trust.....	688,936	10,485,606
Phillips Edison & Co., Inc.....	325,201	11,287,727
Physicians Realty Trust.....	1,375,574	16,837,026
Piedmont Office Realty Trust, Inc., Class A.....	721,933	4,909,144
Plymouth Industrial REIT, Inc.....	237,642	5,261,394
# Postal Realty Trust, Inc., Class A.....	47,876	675,052
Prologis, Inc.....	5,324,991	674,623,110
Public Storage.....	910,986	257,982,125
Realty Income Corp.....	4,799,361	261,037,247
Regency Centers Corp.....	957,367	59,998,190
Retail Opportunity Investments Corp.....	725,194	9,855,386
Rexford Industrial Realty, Inc.....	1,214,942	63,893,800
RLJ Lodging Trust.....	888,191	10,285,252
Ryman Hospitality Properties, Inc.....	327,075	35,945,542
Sabra Health Care REIT, Inc.....	1,327,429	17,707,903

DFA REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)		
Saul Centers, Inc.....	88,505	\$ 3,386,201
SBA Communications Corp.....	621,160	139,052,878
# Service Properties Trust.....	963,690	7,449,324
Simon Property Group, Inc.....	1,878,282	260,348,668
SITE Centers Corp.....	1,085,698	14,461,497
# SL Green Realty Corp.....	366,670	16,481,817
* Sotherly Hotels, Inc.....	71,297	99,103
STAG Industrial, Inc.....	1,045,007	38,602,559
Summit Hotel Properties, Inc.....	622,774	4,035,576
Sun Communities, Inc.....	716,228	89,779,180
Sunstone Hotel Investors, Inc.....	1,123,298	11,985,590
# Tanger, Inc.....	607,358	16,337,930
Terreno Realty Corp.....	492,350	29,408,065
UDR, Inc.....	1,801,822	64,901,628
UMH Properties, Inc.....	364,985	5,514,923
Uniti Group, Inc.....	1,380,919	7,263,634
Universal Health Realty Income Trust.....	79,113	3,149,489
Urban Edge Properties.....	677,974	11,708,611
Ventas, Inc.....	2,315,847	107,432,142
Veris Residential, Inc.....	445,904	6,800,036
VICI Properties, Inc.....	5,955,474	179,378,877
# Vornado Realty Trust.....	933,415	25,379,554
Welltower, Inc.....	3,204,859	277,252,352
# Whitestone REIT.....	275,369	3,557,767
WP Carey, Inc.....	1,260,241	78,084,532
# Xenia Hotels & Resorts, Inc.....	606,898	8,089,950
TOTAL REAL ESTATE.....		<u>6,869,637,875</u>
TEMPORARY CASH INVESTMENTS — (1.0%)		
State Street Institutional U.S. Government Money Market Fund 5.300%.....	68,777,308	<u>68,777,308</u>
SECURITIES LENDING COLLATERAL — (1.7%)		
@§ The DFA Short Term Investment Fund.....	10,360,463	<u>119,849,836</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$4,643,052,955)^.....		<u>\$7,058,265,019</u>

As of January 31, 2024, 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.....	260	03/15/24	\$61,579,830	\$63,316,500	\$1,736,670
Total Futures Contracts.....			<u>\$61,579,830</u>	<u>\$63,316,500</u>	<u>\$1,736,670</u>

Summary of the Portfolio's investments as of January 31, 2024, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Real Estate.....	\$6,869,637,875	—	—	\$6,869,637,875
Temporary Cash Investments.....	68,777,308	—	—	68,777,308

DFA REAL ESTATE SECURITIES PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Securities Lending Collateral.....	—	\$119,849,836	—	\$ 119,849,836
Futures Contracts**.....	\$ 1,736,670	—	—	1,736,670
TOTAL.....	\$6,940,151,853	\$119,849,836	—	\$7,060,001,689

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

LARGE CAP INTERNATIONAL PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2024

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (96.9%)		
AUSTRALIA — (6.2%)		
AGL Energy Ltd.....	238,431	\$ 1,346,645
ALS Ltd.....	256,998	2,111,504
Altium Ltd.....	57,090	1,834,062
Ampol Ltd.....	154,373	3,651,304
ANZ Group Holdings Ltd.....	668,376	11,793,080
APA Group.....	250,310	1,384,488
* Arcadium Lithium PLC, CDI.....	207,455	1,058,865
Aristocrat Leisure Ltd.....	189,534	5,464,381
ASX Ltd.....	45,880	1,961,478
Atlas Arteria Ltd.....	386,249	1,361,682
Aurizon Holdings Ltd.....	1,551,467	3,824,415
Bendigo & Adelaide Bank Ltd.....	285,791	1,825,901
# BHP Group Ltd., Sponsored ADR.....	298,208	18,256,294
BHP Group Ltd., Class DI.....	939,771	28,760,285
BlueScope Steel Ltd.....	232,410	3,548,508
* Boral Ltd.....	150,326	518,087
Brambles Ltd.....	421,059	4,014,699
CAR Group Ltd.....	88,946	1,909,787
Challenger Ltd.....	285,128	1,209,564
Cleanaway Waste Management Ltd.....	1,014,244	1,717,043
Cochlear Ltd.....	14,647	2,906,681
Coles Group Ltd.....	339,580	3,523,948
Commonwealth Bank of Australia.....	385,691	29,410,632
Computershare Ltd.....	147,454	2,442,317
CSL Ltd.....	85,188	16,729,009
Domino's Pizza Enterprises Ltd.....	21,374	549,770
Endeavour Group Ltd.....	661,892	2,422,350
Evolution Mining Ltd.....	1,429,236	2,993,884
# Flight Centre Travel Group Ltd.....	46,867	647,509
Fortescue Ltd.....	497,407	9,613,260
Harvey Norman Holdings Ltd.....	339,733	976,327
# IDP Education Ltd.....	119,335	1,528,175
IGO Ltd.....	148,000	719,459
Incitec Pivot Ltd.....	1,330,045	2,322,764
Insurance Australia Group Ltd.....	1,051,553	4,127,793
* James Hardie Industries PLC, CDI.....	123,983	4,658,095
JB Hi-Fi Ltd.....	74,704	2,779,173
Lendlease Corp. Ltd.....	38,092	182,860
Lottery Corp. Ltd.....	715,861	2,349,730
#* Lynas Rare Earths Ltd.....	375,465	1,427,623
Macquarie Group Ltd.....	73,460	9,064,238
Medibank Pvt Ltd.....	747,564	1,871,631
Mineral Resources Ltd.....	62,861	2,424,474
National Australia Bank Ltd.....	730,123	15,398,584
New Hope Corp. Ltd.....	411,259	1,438,435
* NEXTDC Ltd.....	204,236	1,848,981
Northern Star Resources Ltd.....	427,765	3,669,285
Orica Ltd.....	240,126	2,532,584
Origin Energy Ltd.....	629,025	3,510,715
# Pilbara Minerals Ltd.....	888,129	2,022,861
Pro Medicus Ltd.....	22,446	1,478,720
* Qantas Airways Ltd.....	317,537	1,144,835
QBE Insurance Group Ltd.....	514,132	5,293,802
Qube Holdings Ltd.....	798,076	1,696,753
Ramsay Health Care Ltd.....	59,751	1,992,012

LARGE CAP INTERNATIONAL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
REA Group Ltd.....	13,480	\$ 1,607,715
Reece Ltd.....	78,480	1,156,036
Rio Tinto Ltd.....	126,517	10,886,451
Santos Ltd.....	2,238,580	11,313,649
SEEK Ltd.....	109,408	1,803,621
Seven Group Holdings Ltd.....	84,740	1,983,350
Sonic Healthcare Ltd.....	217,689	4,538,859
South32 Ltd., ADR.....	6,560	71,110
South32 Ltd.....	3,059,831	6,625,196
Steadfast Group Ltd.....	394,176	1,525,214
Suncorp Group Ltd.....	476,356	4,384,631
Technology One Ltd.....	153,363	1,566,938
Telstra Group Ltd.....	1,190,618	3,140,056
TPG Telecom Ltd.....	174,686	601,241
Transurban Group.....	584,482	5,134,809
Treasury Wine Estates Ltd.....	323,172	2,266,121
Ω Viva Energy Group Ltd.....	549,514	1,251,718
Wesfarmers Ltd.....	328,349	12,430,288
Westpac Banking Corp.....	748,445	11,741,320
Whitehaven Coal Ltd.....	858,906	4,695,421
WiseTech Global Ltd.....	25,026	1,178,252
# Woodside Energy Group Ltd., ADR.....	68,532	1,430,948
Woodside Energy Group Ltd.....	626,216	13,095,345
Woolworths Group Ltd.....	362,823	8,520,881
Worley Ltd.....	163,196	1,567,256
* Xero Ltd.....	22,485	1,609,445
# Yancoal Australia Ltd.....	265,092	1,034,143
TOTAL AUSTRALIA.....		<u>362,411,355</u>
AUSTRIA — (0.2%)		
Erste Group Bank AG.....	147,107	6,337,134
OMV AG.....	74,926	3,335,061
Verbund AG.....	15,763	1,281,821
TOTAL AUSTRIA.....		<u>10,954,016</u>
BELGIUM — (0.9%)		
Ageas SA.....	159,770	6,865,618
Anheuser-Busch InBev SA.....	236,931	14,655,981
* Argenx SE, ADR.....	1,689	642,681
* Argenx SE.....	4,901	1,850,775
D'ieteren Group.....	7,883	1,592,465
Elia Group SA.....	12,062	1,452,329
KBC Group NV.....	189,744	12,377,304
Solvay SA.....	76,668	2,096,753
* Syensqo SA.....	76,668	6,834,719
UCB SA.....	31,190	2,933,908
Umicore SA.....	87,214	1,983,810
TOTAL BELGIUM.....		<u>53,286,343</u>
CANADA — (10.5%)		
Agnico Eagle Mines Ltd.....	224,239	11,023,066
#* Air Canada.....	59,992	813,012
Alamos Gold, Inc., Class A.....	171,178	2,072,966
# Algonquin Power & Utilities Corp.....	57,920	343,453
Alimentation Couche-Tard, Inc.....	256,932	15,055,304
AltaGas Ltd.....	156,204	3,247,352
ARC Resources Ltd.....	409,189	6,354,916
# Bank of Montreal.....	173,385	16,329,569

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CANADA — (Continued)			
#	Bank of Nova Scotia	340,388	\$15,915,410
	Barrick Gold Corp.....	441,017	6,904,480
	BCE, Inc.....	24,809	1,001,043
	Brookfield Corp.....	92,109	3,655,742
	Brookfield Corp., Class A.....	154,821	6,143,297
	Brookfield Infrastructure Corp., Class A.....	33,473	1,171,872
	Brookfield Reinsurance Ltd.....	1	39
	BRP, Inc.....	15,900	1,003,330
*	CAE, Inc.....	121,074	2,424,030
	Cameco Corp.....	91,432	4,365,878
#	Canadian Imperial Bank of Commerce.....	267,521	12,088,721
#	Canadian National Railway Co.....	154,978	19,224,311
	Canadian Natural Resources Ltd.....	368,331	23,569,602
	Canadian Pacific Kansas City Ltd.....	153,532	12,354,860
#	Canadian Tire Corp. Ltd., Class A.....	40,373	4,291,198
#	Canadian Utilities Ltd., Class A.....	49,190	1,121,040
	CCL Industries, Inc., Class B.....	68,768	2,943,145
#	Cenovus Energy, Inc.....	493,959	7,994,713
*	CGI, Inc.....	57,036	6,377,798
	Colliers International Group, Inc.....	10,858	1,275,164
	Constellation Software, Inc.....	6,752	18,661,525
*	Descartes Systems Group, Inc.....	23,769	2,081,451
	Dollarama, Inc.....	72,584	5,326,984
	Element Fleet Management Corp.....	268,036	4,521,594
#	Emera, Inc.....	63,612	2,247,913
	Empire Co. Ltd., Class A.....	112,841	2,924,155
#	Enbridge, Inc.....	418,361	14,852,107
	Endeavour Mining PLC.....	102,781	1,780,482
	Fairfax Financial Holdings Ltd.....	13,229	13,790,060
	Finning International, Inc.....	7,200	208,377
	First Quantum Minerals Ltd.....	245,648	2,229,092
	FirstService Corp.....	22,522	3,770,528
	Fortis, Inc.....	112,819	4,526,382
	Franco-Nevada Corp.....	30,976	3,353,152
	George Weston Ltd.....	24,148	3,076,762
	GFL Environmental, Inc.....	45,971	1,561,635
	Gildan Activewear, Inc.....	98,507	3,251,716
	Great-West Lifeco, Inc.....	148,787	4,966,760
#Ω	Hydro One Ltd.....	67,923	2,015,789
	iA Financial Corp., Inc.....	78,667	5,348,034
	IGM Financial, Inc.....	46,148	1,248,394
	Imperial Oil Ltd.....	81,629	4,709,177
	Intact Financial Corp.....	59,891	9,365,973
#*	Ivanhoe Mines Ltd., Class A.....	133,750	1,403,706
	Keyera Corp.....	126,300	3,054,986
	Kinross Gold Corp.....	1,222,164	6,735,282
	Loblaw Cos. Ltd.....	56,928	5,688,801
	Lundin Mining Corp.....	441,451	3,605,290
#	Magna International, Inc.....	188,818	10,734,303
#	Manulife Financial Corp.....	443,972	9,815,547
*	MEG Energy Corp.....	252,402	4,772,255
	Metro, Inc.....	94,918	4,983,657
	National Bank of Canada.....	194,599	14,883,867
	Northland Power, Inc.....	82,995	1,527,239
	Nutrien Ltd.....	216,545	10,799,008
	Onex Corp.....	42,459	3,135,040
	Open Text Corp.....	83,975	3,662,150
#	Pan American Silver Corp.....	173,732	2,348,857
	Parkland Corp.....	89,651	3,059,383

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
Pembina Pipeline Corp.....	242,648	\$ 8,354,718
Quebecor, Inc., Class B.....	78,607	1,911,312
# RB Global, Inc.....	48,683	3,114,873
# Restaurant Brands International, Inc.....	87,030	6,794,221
Rogers Communications, Inc., Class B.....	140,897	6,581,341
Royal Bank of Canada.....	395,274	38,579,635
# Saputo, Inc.....	97,385	2,007,893
* Shopify, Inc., Class A.....	164,042	13,134,705
# SNC-Lavalin Group, Inc.....	72,731	2,412,195
Stantec, Inc.....	43,878	3,525,710
Sun Life Financial, Inc.....	145,305	7,535,475
Suncor Energy, Inc.....	535,689	17,742,020
# TC Energy Corp.....	349,287	13,772,807
Teck Resources Ltd., Class B.....	309,485	12,382,495
TELUS Corp.....	78,760	1,410,644
TELUS Corp.....	1,311	23,481
TFI International, Inc.....	29,264	3,847,338
# Thomson Reuters Corp.....	33,821	5,026,477
TMX Group Ltd.....	107,305	2,653,792
Toromont Industries Ltd.....	47,649	4,173,563
Toronto-Dominion Bank.....	482,539	29,307,731
Tourmaline Oil Corp.....	215,686	9,325,618
Waste Connections, Inc.....	54,737	8,497,985
West Fraser Timber Co. Ltd.....	40,174	3,194,617
Wheaton Precious Metals Corp.....	81,471	3,818,546
Whitecap Resources, Inc.....	495,738	3,207,944
WSP Global, Inc.....	40,846	6,000,590
TOTAL CANADA.....		<u>613,430,450</u>
DENMARK — (3.3%)		
AP Moller - Maersk AS, Class A.....	588	1,066,203
AP Moller - Maersk AS, Class B.....	804	1,482,414
Carlsberg AS, Class B.....	48,195	6,201,127
# Coloplast AS, Class B.....	53,058	6,116,086
Danske Bank AS.....	261,093	7,010,728
* Demant AS.....	67,218	3,044,900
DSV AS.....	43,605	7,801,358
* Genmab AS.....	20,354	5,628,329
H Lundbeck AS.....	2,027	10,267
# Novo Nordisk AS, Sponsored ADR.....	91,174	10,461,305
Novo Nordisk AS, Class B.....	923,030	105,506,376
# Novozymes AS, Class B.....	195,607	10,023,036
Ω Orsted AS.....	37,774	2,129,122
Pandora AS.....	84,537	12,352,286
Rockwool AS, Class A.....	43	11,750
Rockwool AS, Class B.....	4,931	1,344,323
Tryg AS.....	156,921	3,354,047
* Vestas Wind Systems AS.....	215,913	6,087,669
TOTAL DENMARK.....		<u>189,631,326</u>
FINLAND — (1.1%)		
Elisa OYJ.....	79,278	3,612,021
Fortum OYJ.....	259,989	3,554,087
Kesko OYJ, Class A.....	50,885	998,157
Kesko OYJ, Class B.....	171,188	3,343,234
Kone OYJ, Class B.....	96,348	4,769,352
* Mandatum OYJ.....	126,967	573,265
Metso OYJ.....	370,921	3,707,221

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)		
Neste OYJ.....	139,912	\$ 4,823,399
Nokia OYJ.....	1,797,277	6,488,322
# Nokia OYJ, Sponsored ADR.....	224,074	806,666
Nordea Bank Abp.....	839,643	10,347,305
Sampo OYJ, Class A.....	126,967	5,314,259
Stora Enso OYJ, Class R.....	289,596	3,685,041
UPM-Kymmene OYJ.....	196,785	7,157,507
Wartsila OYJ Abp.....	198,684	2,930,897
TOTAL FINLAND.....		<u>62,110,733</u>
FRANCE — (9.8%)		
Accor SA.....	81,247	3,208,727
Aeroports de Paris SA.....	14,111	1,888,190
Air Liquide SA.....	111,890	20,938,345
Airbus SE.....	158,328	25,219,409
Ω Amundi SA.....	28,160	1,904,674
Arkema SA.....	43,128	4,693,748
AXA SA.....	404,632	13,581,598
BioMerieux.....	15,847	1,705,585
BNP Paribas SA.....	230,011	15,453,097
Bolloré SE.....	356,077	2,351,899
Bouygues SA.....	126,311	4,627,099
Bureau Veritas SA.....	168,692	4,487,018
Capgemini SE.....	54,838	12,191,660
Carrefour SA.....	328,507	5,608,369
Cie de Saint-Gobain SA.....	168,710	11,928,899
Cie Generale des Etablissements Michelin SCA.....	390,422	12,963,048
Credit Agricole SA.....	260,750	3,735,205
Danone SA.....	138,572	9,232,168
Dassault Aviation SA.....	9,740	1,844,837
Dassault Systemes SE.....	130,587	6,769,404
Edenred SE.....	58,764	3,509,884
Eiffage SA.....	71,012	7,429,997
Engie SA.....	435,583	6,957,337
EssilorLuxottica SA.....	53,305	10,446,341
Eurofins Scientific SE.....	74,282	4,473,022
Ω Euronext NV.....	37,614	3,308,421
Getlink SE.....	173,439	2,988,542
Hermes International SCA.....	9,337	19,697,887
Ipsen SA.....	26,660	3,073,874
Kering SA.....	22,325	9,170,516
Ω La Francaise des Jeux SAEM.....	17,532	710,635
Legrand SA.....	74,578	7,227,772
L'Oreal SA.....	60,975	29,179,831
LVMH Moët Hennessy Louis Vuitton SE.....	80,391	66,890,018
Orange SA.....	1,240,665	14,753,892
Pernod Ricard SA.....	41,934	6,876,569
Publicis Groupe SA.....	104,028	10,422,933
Renault SA.....	113,294	4,266,616
Rexel SA.....	142,203	3,787,331
Safran SA.....	105,878	19,768,360
Sanofi SA.....	216,767	21,708,247
Sartorius Stedim Biotech.....	5,613	1,512,351
Schneider Electric SE.....	112,526	22,105,745
Societe Generale SA.....	324,830	8,349,762
Sodexo SA.....	31,595	3,564,198
Sodexo, Inc.....	16,625	1,879,311
STMicroelectronics NV.....	178,896	7,854,877
# STMicroelectronics NV.....	40,867	1,803,052

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
Teleperformance SE.....	35,682	\$ 5,572,602
Thales SA.....	34,475	5,042,108
# TotalEnergies SE, Sponsored ADR.....	18,895	1,231,576
TotalEnergies SE.....	937,065	60,792,639
Veolia Environnement SA, ADR.....	34,172	554,612
Veolia Environnement SA.....	113,389	3,694,649
Vinci SA.....	155,702	19,668,629
Vivendi SE.....	340,073	3,832,468
TOTAL FRANCE.....		<u>568,439,583</u>
GERMANY — (6.6%)		
adidas AG.....	34,923	6,593,043
Allianz SE.....	85,841	22,934,651
Allianz SE, ADR.....	75,099	1,999,135
BASF SE.....	252,610	12,075,766
Bayer AG.....	486,282	15,131,449
Bayerische Motoren Werke AG.....	112,134	11,667,890
Beiersdorf AG.....	17,411	2,547,920
Brenntag SE.....	74,771	6,610,503
Carl Zeiss Meditec AG.....	10,715	1,129,487
Commerzbank AG.....	484,764	5,566,831
Continental AG.....	60,847	4,970,631
*Ω Covestro AG.....	113,265	5,981,012
CTS Eventim AG & Co. KGaA.....	12,972	877,908
Daimler Truck Holding AG.....	284,307	10,160,324
*Ω Delivery Hero SE.....	7,027	159,438
Deutsche Bank AG.....	742,745	9,545,537
Deutsche Boerse AG.....	52,231	10,401,263
* Deutsche Lufthansa AG.....	346,934	2,884,885
Deutsche Post AG.....	330,938	15,849,994
Deutsche Telekom AG.....	1,271,712	31,217,743
Deutsche Wohnen SE.....	16,485	400,401
Ω DWS Group GmbH & Co. KGaA.....	19,983	817,201
E.ON SE.....	454,339	6,146,878
Evonik Industries AG.....	123,047	2,263,590
Fresenius Medical Care AG.....	122,920	4,750,809
Fresenius SE & Co. KGaA.....	191,090	5,364,438
GEA Group AG.....	65,424	2,620,168
Hannover Rueck SE.....	19,776	4,740,641
#Ω Hapag-Lloyd AG.....	11,492	1,720,852
Heidelberg Materials AG.....	81,883	7,561,440
Hella GmbH & Co. KGaA.....	4,101	363,138
Henkel AG & Co. KGaA.....	38,399	2,626,133
HOCHTIEF AG.....	9,636	1,033,797
Infineon Technologies AG.....	379,745	13,844,334
Knorr-Bremse AG.....	33,758	2,085,100
Mercedes-Benz Group AG.....	314,581	21,238,237
Merck KGaA.....	24,580	4,032,976
MTU Aero Engines AG.....	15,559	3,577,483
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen.....	40,597	17,282,911
Nemetschek SE.....	32,759	3,022,792
Puma SE.....	69,485	2,796,340
Rational AG.....	2,583	1,984,223
Rheinmetall AG.....	17,179	6,015,583
RWE AG.....	241,954	8,934,302
SAP SE.....	170,524	29,542,699
Siemens AG.....	189,024	33,839,803
* Siemens Energy AG.....	188,562	2,801,459
Ω Siemens Healthineers AG.....	48,068	2,675,043

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
Symrise AG.....	25,445	\$ 2,625,255
* Talanx AG.....	37,553	2,634,756
Volkswagen AG.....	11,329	1,599,441
Vonovia SE.....	167,566	5,220,075
TOTAL GERMANY.....		<u>384,467,708</u>
HONG KONG — (1.5%)		
AIA Group Ltd.....	3,249,000	25,480,010
BOC Hong Kong Holdings Ltd.....	945,000	2,264,969
Ω Budweiser Brewing Co. APAC Ltd.....	404,800	638,022
#* Cathay Pacific Airways Ltd.....	1,192,000	1,214,550
Chow Tai Fook Jewellery Group Ltd.....	663,800	899,241
CK Asset Holdings Ltd.....	718,486	3,242,053
CK Hutchison Holdings Ltd.....	684,962	3,537,705
CK Infrastructure Holdings Ltd.....	226,000	1,342,178
CLP Holdings Ltd.....	317,400	2,524,421
Ω ESR Group Ltd.....	764,400	977,112
Galaxy Entertainment Group Ltd.....	329,000	1,707,470
Hang Lung Properties Ltd.....	1,105,000	1,282,860
Hang Seng Bank Ltd.....	169,400	1,763,483
Henderson Land Development Co. Ltd.....	572,571	1,491,903
HK Electric Investments & HK Electric Investments Ltd.....	801,500	497,133
HKT Trust & HKT Ltd.....	3,282,000	3,942,535
Hong Kong & China Gas Co. Ltd.....	4,410,661	3,138,745
Hong Kong Exchanges & Clearing Ltd.....	349,451	10,594,934
* MGM China Holdings Ltd.....	138,800	172,329
MTR Corp. Ltd.....	315,814	1,027,441
Power Assets Holdings Ltd.....	277,707	1,626,026
PRADA SpA.....	167,500	1,038,716
*Ω Samsonite International SA.....	15,300	42,713
* Sands China Ltd.....	427,600	1,122,351
Sino Land Co. Ltd.....	1,875,584	1,959,167
SITC International Holdings Co. Ltd.....	37,000	56,142
Sun Hung Kai Properties Ltd.....	274,108	2,558,356
Swire Pacific Ltd., Class A.....	195,000	1,508,721
Swire Pacific Ltd., Class B.....	375,000	441,913
Swire Properties Ltd.....	188,600	352,451
Techtronic Industries Co. Ltd.....	426,000	4,524,591
Ω WH Group Ltd.....	6,802,735	4,013,577
Wharf Real Estate Investment Co. Ltd.....	312,609	915,892
TOTAL HONG KONG.....		<u>87,899,710</u>
IRELAND — (0.6%)		
AIB Group PLC.....	801,972	3,522,601
Bank of Ireland Group PLC.....	796,170	7,321,563
* Flutter Entertainment PLC.....	35,144	7,213,558
Kerry Group PLC, Class A.....	58,629	5,228,670
Kingspan Group PLC.....	52,236	4,242,430
Smurfit Kappa Group PLC.....	243,981	9,091,899
TOTAL IRELAND.....		<u>36,620,721</u>
ISRAEL — (0.6%)		
* Airport City Ltd.....	27,194	453,758
Alony Hetz Properties & Investments Ltd.....	6,244	47,258
Amot Investments Ltd.....	66,234	344,117
# Ashtrom Group Ltd.....	20,618	310,111
Azrieli Group Ltd.....	9,244	622,885
Bank Hapoalim BM.....	391,423	3,330,192

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
	524,756	\$ 3,985,609
	572,050	756,687
*	2,966	301,592
*	5,137	398,117
	8,300	1,027,803
	5,040	1,041,323
	961	366,271
	93,195	339,991
*	20,237	365,189
*	3,434	389,843
	30,269	1,213,882
	14,388	116,971
	133,100	1,104,058
	260,045	1,182,760
	609,067	2,954,517
	122	3,013
	6,899	505,928
#	10,679	268,267
	176,043	476,349
	50,700	1,886,918
#*	9,377	1,951,354
*	10,060	1,433,571
*	20,000	141,712
*	19,227	570,426
	104,783	1,065,702
	32,809	184,953
#*	128,304	334,801
*	15,693	84,200
*	14,917	289,709
*	191,861	2,321,518
#*	50,314	1,437,317
TOTAL ISRAEL		<u>33,608,672</u>
ITALY — (2.2%)		
	66,280	2,163,281
	214,863	4,792,931
	107,989	1,105,130
	645,486	3,482,585
	94,542	957,827
	2,277,154	15,537,878
	919,077	14,651,319
	35,768	12,473,587
	244,712	3,528,346
Ω	91,240	1,103,277
	3,246,212	10,002,532
	171,357	2,990,876
	293,203	3,883,181
	48,436	2,979,624
*Ω	220,310	1,689,879
Ω	154,290	1,673,066
	90,379	3,977,565
	50,467	2,785,489
	381,578	1,863,605
	852,765	18,783,551
	26,989	592,678
*	392,456	118,172
*	53,165	158,432
	24,326	773,810
	101,644	1,605,394

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
Terna - Rete Elettrica Nazionale.....	322,004	\$ 2,715,153
UniCredit SpA.....	460,280	13,482,545
UnipolSai Assicurazioni SpA.....	201,204	532,427
TOTAL ITALY.....		<u>130,404,140</u>
JAPAN — (21.6%)		
ABC-Mart, Inc.....	30,600	530,313
Acom Co. Ltd.....	211,300	541,188
Advantest Corp.....	232,400	9,249,013
Aeon Co. Ltd.....	212,200	5,070,981
AEON Financial Service Co. Ltd.....	13,800	125,685
Aeon Mall Co. Ltd.....	38,848	480,862
AGC, Inc.....	109,800	4,129,385
Air Water, Inc.....	175,500	2,318,218
Aisin Corp.....	82,800	3,091,345
Ajinomoto Co., Inc.....	124,400	5,108,476
Alfresa Holdings Corp.....	87,600	1,436,547
Alps Alpine Co. Ltd.....	116,400	863,866
Amada Co. Ltd.....	164,800	1,778,461
Amvis Holdings, Inc.....	2,100	38,688
* ANA Holdings, Inc.....	30,900	682,833
# Aozora Bank Ltd.....	56,117	1,233,613
Asahi Group Holdings Ltd.....	114,000	4,237,145
Asahi Intecc Co. Ltd.....	60,100	1,141,953
Asahi Kasei Corp.....	717,000	5,437,399
Asics Corp.....	37,500	1,139,479
Astellas Pharma, Inc.....	341,075	3,970,956
Azbil Corp.....	27,100	875,728
Bandai Namco Holdings, Inc.....	168,800	3,654,948
BayCurrent Consulting, Inc.....	48,300	1,122,927
BIPROGY, Inc.....	49,200	1,440,499
Bridgestone Corp.....	187,413	8,121,108
Brother Industries Ltd.....	148,000	2,479,380
Calbee, Inc.....	45,100	948,011
Canon Marketing Japan, Inc.....	28,600	870,159
Canon, Inc., Sponsored ADR.....	22,768	627,031
# Canon, Inc.....	205,100	5,649,915
Capcom Co. Ltd.....	48,600	1,853,544
Casio Computer Co. Ltd.....	7,500	64,667
Central Japan Railway Co.....	144,725	3,617,059
Chiba Bank Ltd.....	198,137	1,468,247
Chubu Electric Power Co., Inc.....	146,800	1,904,390
Chugai Pharmaceutical Co. Ltd.....	183,900	6,614,923
Chugoku Electric Power Co., Inc.....	110,508	785,745
Coca-Cola Bottlers Japan Holdings, Inc.....	60,722	824,120
COMSYS Holdings Corp.....	60,800	1,331,221
Concordia Financial Group Ltd.....	460,464	2,194,316
Cosmo Energy Holdings Co. Ltd.....	48,100	1,997,743
Cosmos Pharmaceutical Corp.....	7,900	848,572
Credit Saison Co. Ltd.....	120,900	2,244,083
CyberAgent, Inc.....	184,300	1,189,440
Dai Nippon Printing Co. Ltd.....	80,600	2,332,559
Daicel Corp.....	209,700	2,054,466
Daifuku Co. Ltd.....	79,947	1,576,554
Dai-ichi Life Holdings, Inc.....	221,265	4,852,953
Daiichi Sankyo Co. Ltd.....	238,338	7,135,610
Daikin Industries Ltd.....	67,500	10,815,673
Daito Trust Construction Co. Ltd.....	24,400	2,775,513
Daiwa House Industry Co. Ltd.....	228,500	7,065,664

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Daiwa Securities Group, Inc.....	513,300	\$ 3,678,750
Denso Corp.....	405,800	6,374,327
Dentsu Group, Inc.....	81,182	2,154,673
Dentsu Soken, Inc.....	13,500	504,033
Disco Corp.....	28,200	7,609,459
DMG Mori Co. Ltd.....	51,300	1,027,209
Dowa Holdings Co. Ltd.....	43,140	1,504,522
East Japan Railway Co.....	60,400	3,454,434
Ebara Corp.....	46,400	2,905,897
Eisai Co. Ltd.....	37,100	1,746,988
Electric Power Development Co. Ltd.....	50,000	839,876
ENEOS Holdings, Inc.....	1,350,970	5,455,964
EXEO Group, Inc.....	50,800	1,134,572
Ezaki Glico Co. Ltd.....	3,600	105,331
Fancl Corp.....	25,092	396,243
FANUC Corp.....	161,100	4,456,407
Fast Retailing Co. Ltd.....	52,500	14,016,280
Food & Life Cos. Ltd.....	56,100	1,122,584
Fuji Electric Co. Ltd.....	50,500	2,529,040
Fuji Media Holdings, Inc.....	23,019	272,700
Fuji Soft, Inc.....	22,800	999,378
FUJIFILM Holdings Corp.....	76,300	4,836,268
Fujikura Ltd.....	179,700	1,477,226
Fujitsu Ltd.....	53,744	7,438,935
Fukuoka Financial Group, Inc.....	79,500	1,953,893
Fuyo General Lease Co. Ltd.....	14,100	1,260,910
GMO internet group, Inc.....	27,100	488,406
GMO Payment Gateway, Inc.....	14,502	875,026
Goldwin, Inc.....	9,000	605,423
Hachijuni Bank Ltd.....	190,571	1,038,594
Hakuhodo DY Holdings, Inc.....	135,600	1,041,574
Hamamatsu Photonics KK.....	29,200	1,153,543
Hankyu Hanshin Holdings, Inc.....	86,548	2,647,981
Harmonic Drive Systems, Inc.....	16,100	390,162
Haseko Corp.....	200,400	2,605,979
Hikari Tsushin, Inc.....	6,800	1,184,899
* Hino Motors Ltd.....	66,800	227,427
Hirose Electric Co. Ltd.....	14,700	1,710,386
# Hisamitsu Pharmaceutical Co., Inc.....	19,400	552,944
Hitachi Construction Machinery Co. Ltd.....	64,600	1,832,857
Hitachi Ltd.....	278,815	21,901,016
Honda Motor Co. Ltd., Sponsored ADR.....	13,282	444,814
Honda Motor Co. Ltd.....	1,078,407	12,054,498
Horiba Ltd.....	26,200	2,102,132
Hoshizaki Corp.....	26,000	945,915
House Foods Group, Inc.....	16,700	367,591
Hoya Corp.....	107,400	13,642,922
Hulic Co. Ltd.....	203,600	2,248,221
Ibiden Co. Ltd.....	47,000	2,365,037
Idemitsu Kosan Co. Ltd.....	456,195	2,533,241
IHI Corp.....	96,300	1,841,871
Iida Group Holdings Co. Ltd.....	65,750	992,624
INFRONEER Holdings, Inc.....	150,700	1,575,338
Inpex Corp.....	417,117	5,669,644
Internet Initiative Japan, Inc.....	47,200	915,275
Isetan Mitsukoshi Holdings Ltd.....	137,580	1,608,628
Isuzu Motors Ltd.....	433,793	5,919,080
Ito En Ltd.....	29,209	847,924
# ITOCHU Corp.....	244,000	11,073,721

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Iwatani Corp.....	33,900	\$ 1,514,872
Iyogin Holdings, Inc.....	85,500	581,565
J Front Retailing Co. Ltd.....	170,800	1,581,836
Japan Airlines Co. Ltd.....	85,800	1,648,713
Japan Airport Terminal Co. Ltd.....	23,700	941,196
Japan Exchange Group, Inc.....	151,600	3,355,166
Japan Post Bank Co. Ltd.....	157,000	1,632,776
Japan Post Holdings Co. Ltd.....	490,590	4,696,262
Japan Post Insurance Co. Ltd.....	65,500	1,226,283
Japan Tobacco, Inc.....	357,900	9,433,308
JFE Holdings, Inc.....	327,413	5,169,464
JGC Holdings Corp.....	105,200	1,232,256
JSR Corp.....	43,100	1,175,538
JTEKT Corp.....	134,360	1,229,372
Kadokawa Corp.....	30,600	647,417
Kagome Co. Ltd.....	23,200	571,186
Kajima Corp.....	166,500	2,971,502
Kakaku.com, Inc.....	31,500	358,322
Kamigumi Co. Ltd.....	48,000	1,104,277
Kaneka Corp.....	1,700	41,340
Kansai Electric Power Co., Inc.....	157,100	2,143,180
Kansai Paint Co. Ltd.....	58,200	973,093
Kao Corp.....	102,400	4,051,718
Kawasaki Heavy Industries Ltd.....	122,400	2,771,120
# Kawasaki Kisen Kaisha Ltd.....	57,200	2,787,000
KDDI Corp.....	507,100	16,802,777
Keihan Holdings Co. Ltd.....	44,100	1,075,560
Keikyu Corp.....	82,500	720,589
Keio Corp.....	32,582	953,360
Keisei Electric Railway Co. Ltd.....	24,000	1,085,997
Kewpie Corp.....	53,000	943,209
Keyence Corp.....	45,204	20,224,174
Kikkoman Corp.....	24,100	1,482,830
Kinden Corp.....	65,500	1,091,528
Kintetsu Group Holdings Co. Ltd.....	32,128	991,388
Kirin Holdings Co. Ltd.....	154,600	2,222,214
Kobayashi Pharmaceutical Co. Ltd.....	16,400	740,141
Kobe Bussan Co. Ltd.....	34,800	889,234
Kobe Steel Ltd.....	186,100	2,569,647
Koei Tecmo Holdings Co. Ltd.....	32,724	407,615
Koito Manufacturing Co. Ltd.....	80,300	1,229,336
Komatsu Ltd.....	298,500	8,492,310
Konami Group Corp.....	25,100	1,543,605
Kose Corp.....	8,190	535,812
Kotobuki Spirits Co. Ltd.....	21,200	285,238
K's Holdings Corp.....	60,556	550,344
Kubota Corp.....	222,700	3,371,113
Kuraray Co. Ltd.....	290,700	3,049,956
Kurita Water Industries Ltd.....	54,500	1,990,394
Kyocera Corp.....	264,860	3,877,569
Kyoto Financial Group, Inc.....	111,152	1,847,286
Kyowa Kirin Co. Ltd.....	65,200	1,027,028
Kyudenko Corp.....	22,100	840,640
* Kyushu Electric Power Co., Inc.....	156,500	1,172,047
Kyushu Financial Group, Inc.....	169,500	1,078,630
Kyushu Railway Co.....	43,600	958,328
Lasertec Corp.....	22,800	5,937,781
Lawson, Inc.....	19,900	1,139,038
Lion Corp.....	114,700	1,022,449

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Lixil Corp.....	178,040	\$ 2,379,143
LY Corp.....	566,700	1,763,022
M3, Inc.....	125,100	1,974,078
Mabuchi Motor Co. Ltd.....	15,400	266,918
Macnica Holdings, Inc.....	30,000	1,587,476
Makita Corp.....	79,100	2,128,976
Marubeni Corp.....	303,300	5,173,286
Marui Group Co. Ltd.....	91,200	1,508,007
Maruichi Steel Tube Ltd.....	24,000	611,509
Maruwa Co. Ltd.....	3,600	720,309
MatsukiyoCocokara & Co.....	99,040	1,800,227
Mazda Motor Corp.....	373,599	4,529,307
McDonald's Holdings Co. Japan Ltd.....	26,100	1,162,089
Mebuki Financial Group, Inc.....	513,249	1,536,255
Medipal Holdings Corp.....	89,050	1,421,325
MEIJI Holdings Co. Ltd.....	110,190	2,664,902
#* Mercari, Inc.....	52,400	866,374
Minebea Mitsumi, Inc.....	153,100	3,164,609
MISUMI Group, Inc.....	94,000	1,611,620
Mitsubishi Chemical Group Corp.....	946,690	5,708,294
Mitsubishi Corp.....	740,400	12,760,751
Mitsubishi Electric Corp.....	419,700	6,228,473
Mitsubishi Estate Co. Ltd.....	238,553	3,305,370
Mitsubishi Gas Chemical Co., Inc.....	97,500	1,592,260
Mitsubishi HC Capital, Inc.....	613,970	4,353,320
Mitsubishi Heavy Industries Ltd.....	88,600	5,909,928
Mitsubishi Logistics Corp.....	28,700	886,518
Mitsubishi Materials Corp.....	6,200	113,506
Mitsubishi Motors Corp.....	473,099	1,490,766
# Mitsubishi UFJ Financial Group, Inc., Sponsored ADR.....	908,164	8,491,333
Mitsubishi UFJ Financial Group, Inc.....	1,563,572	14,645,270
Mitsui & Co. Ltd., Sponsored ADR.....	941	758,935
Mitsui & Co. Ltd.....	271,755	11,021,629
Mitsui Chemicals, Inc.....	110,600	3,254,987
Mitsui Fudosan Co. Ltd.....	188,200	4,724,529
# Mitsui High-Tec, Inc.....	4,200	193,857
# Mitsui OSK Lines Ltd.....	117,900	4,235,023
Miura Co. Ltd.....	19,500	356,335
Mizuho Financial Group, Inc.....	501,612	9,110,056
MonotaRO Co. Ltd.....	62,000	583,929
MS&AD Insurance Group Holdings, Inc.....	92,695	3,827,815
Murata Manufacturing Co. Ltd.....	479,700	9,686,161
Nabtesco Corp.....	37,700	724,628
Nagoya Railroad Co. Ltd.....	72,428	1,116,689
Nankai Electric Railway Co. Ltd.....	38,100	742,949
NEC Corp.....	67,755	4,427,404
NEC Networks & System Integration Corp.....	28,800	465,098
Nexon Co. Ltd.....	71,100	1,134,687
NGK Insulators Ltd.....	165,900	2,072,544
NH Foods Ltd.....	49,000	1,678,063
Nichirei Corp.....	70,100	1,693,103
NIDEC Corp.....	71,872	2,680,597
Nifco, Inc.....	53,900	1,398,746
Nihon Kohden Corp.....	32,000	975,261
Nikon Corp.....	147,500	1,505,316
Nintendo Co. Ltd.....	275,200	15,375,669
Nippon Express Holdings, Inc.....	54,000	3,214,151
Nippon Paint Holdings Co. Ltd.....	138,700	1,092,446
Nippon Sanso Holdings Corp.....	83,000	2,103,162

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	28,300	\$ 999,781
#	254,142	6,115,840
	7,051,300	8,854,699
	118,900	4,097,396
	41,000	1,635,195
	589,600	2,314,666
	81,370	1,135,045
	39,300	1,271,409
	102,300	2,754,796
	23,400	3,062,632
	65,900	5,466,922
	33,800	1,526,534
	38,800	513,924
	556,800	2,999,006
#	353,773	2,030,657
	64,100	1,754,142
	105,834	3,236,776
	16,900	563,664
	214,653	1,170,207
	195,500	2,815,909
	292,800	2,710,314
	9,700	469,094
	15,300	2,350,226
	62,900	961,143
	614,000	2,400,636
	233,600	3,458,136
	53,900	2,423,627
	133,200	2,400,814
	58,600	1,832,546
	12,300	969,352
	225,100	8,360,230
	343,700	6,636,595
	85,500	1,800,361
	28,700	1,207,632
	70,300	2,763,375
	11,700	356,211
	119,100	2,574,523
	646,687	6,091,000
	41,553	390,598
*	54,700	714,753
	897,366	1,426,553
	26,900	278,280
	32,000	525,956
*	243,213	1,068,376
	381,000	15,049,011
*	371,600	6,097,056
	772,231	4,262,915
	136,600	2,724,007
	270,100	2,122,984
	43,500	985,528
	138,248	2,386,055
	54,300	1,111,066
	102,400	1,592,233
	31,000	1,896,163
	45,300	1,693,416
	23,800	993,821
	131,500	1,328,455
	147,500	2,254,416
	17,900	827,675

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
SBI Holdings, Inc.....	112,450	\$ 2,762,408
SCREEN Holdings Co. Ltd.....	24,300	2,382,840
SCSK Corp.....	53,000	1,040,634
Secom Co. Ltd.....	46,000	3,338,695
Sega Sammy Holdings, Inc.....	110,648	1,628,473
Seibu Holdings, Inc.....	178,300	2,519,811
Seiko Epson Corp.....	163,400	2,385,217
Seino Holdings Co. Ltd.....	71,200	1,039,793
Sekisui Chemical Co. Ltd.....	188,700	2,694,171
# Sekisui House Ltd.....	188,960	4,265,620
Seven & i Holdings Co. Ltd.....	287,076	11,338,014
Seven Bank Ltd.....	415,000	868,729
SG Holdings Co. Ltd.....	109,000	1,411,561
* Sharp Corp.....	77,900	523,823
* SHIFT, Inc.....	5,400	973,476
Shimadzu Corp.....	77,300	2,137,497
Shimamura Co. Ltd.....	11,854	1,300,484
Shimano, Inc.....	21,600	3,101,227
Shimizu Corp.....	237,600	1,590,524
Shin-Etsu Chemical Co. Ltd.....	533,500	20,999,723
Shinko Electric Industries Co. Ltd.....	23,200	857,754
Shionogi & Co. Ltd.....	57,400	2,754,994
Shiseido Co. Ltd.....	92,800	2,586,957
Shizuoka Financial Group, Inc.....	202,870	1,854,233
SHO-BOND Holdings Co. Ltd.....	16,400	730,465
Skylark Holdings Co. Ltd.....	139,100	2,269,299
SMC Corp.....	10,200	5,677,774
Socionext, Inc.....	49,600	1,136,737
SoftBank Corp.....	790,100	10,497,145
SoftBank Group Corp.....	220,376	9,513,765
Sohgo Security Services Co. Ltd.....	264,500	1,443,902
Sojitz Corp.....	107,299	2,532,408
Sompo Holdings, Inc.....	67,194	3,484,106
Sony Group Corp.....	375,200	36,795,229
Square Enix Holdings Co. Ltd.....	27,000	1,055,058
Stanley Electric Co. Ltd.....	76,800	1,466,919
Subaru Corp.....	382,786	7,636,316
Sugi Holdings Co. Ltd.....	21,100	1,008,150
SUMCO Corp.....	218,400	3,311,035
Sumitomo Bakelite Co. Ltd.....	15,700	780,251
Sumitomo Chemical Co. Ltd.....	719,948	1,695,176
Sumitomo Corp.....	240,000	5,519,481
Sumitomo Electric Industries Ltd.....	353,200	4,694,593
Sumitomo Forestry Co. Ltd.....	105,800	3,110,015
Sumitomo Heavy Industries Ltd.....	80,100	2,078,153
Sumitomo Metal Mining Co. Ltd.....	115,336	3,187,734
Sumitomo Mitsui Financial Group, Inc.....	271,540	14,123,705
Sumitomo Mitsui Trust Holdings, Inc.....	166,880	3,419,921
Sumitomo Realty & Development Co. Ltd.....	138,100	4,343,125
Sumitomo Rubber Industries Ltd.....	101,812	1,179,438
Sundrug Co. Ltd.....	47,800	1,441,660
Suntory Beverage & Food Ltd.....	71,700	2,339,196
Suzuken Co. Ltd.....	33,738	1,047,261
Suzuki Motor Corp.....	120,000	5,390,239
Symex Corp.....	52,200	2,827,793
T&D Holdings, Inc.....	172,600	2,858,039
Taiheiyo Cement Corp.....	6,301	129,689
Taisei Corp.....	68,600	2,501,059
Taisho Pharmaceutical Holdings Co. Ltd.....	17,795	1,035,553

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	61,600	\$ 1,487,994
	87,500	1,218,984
	389,352	11,443,242
	17,600	408,134
	146,202	7,274,253
	62,400	1,438,620
	46,801	430,540
	125,400	4,245,035
	73,300	1,409,312
	84,100	1,870,539
	35,200	932,211
#	2,600	347,870
	2,800	392,961
	21,800	710,129
	7,000	140,629
	171,200	1,142,897
	523,043	13,791,295
	141,600	1,573,372
*	350,600	1,866,648
	131,100	24,328,544
	94,000	2,159,355
	52,500	1,199,126
	24,500	1,586,955
	151,919	2,341,364
	94,517	1,109,095
	504,100	3,371,204
	100,000	2,756,444
	571,293	2,854,424
	22,200	679,657
	133,800	1,725,303
	52,800	1,429,046
	72,000	1,143,683
	21,400	1,114,329
	94,500	1,564,760
	50,600	977,007
	67,300	1,108,924
	30,100	2,545,831
#	45,827	9,151,652
	2,580,315	51,523,252
	82,660	5,416,828
*	37,800	2,162,514
#	22,900	1,812,183
	20,100	983,763
	92,200	3,172,452
	67,200	1,270,846
#*	11,900	744,782
#	46,700	787,775
	42,800	1,782,599
#	10,900	311,599
	57,500	1,255,891
	365,600	1,116,754
	67,600	642,542
	42,500	934,599
	567,900	5,367,646
	80,200	1,386,371
	21,200	1,173,500
	35,700	846,530
	11,800	680,835
	51,800	1,952,150

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	59,100	\$ 1,161,356
	91,300	2,160,859
#	37,300	1,388,060
	30,000	1,469,061
	75,400	684,061
	38,500	843,015
TOTAL JAPAN.....		<u>1,257,835,255</u>
NETHERLANDS — (4.3%)		
Ω	188,850	2,779,378
*Ω	4,877	6,116,668
	350,997	2,070,685
	524,477	3,031,477
	73,259	5,627,196
	217,743	5,981,389
	19,135	10,605,260
	30,871	26,783,083
	82,305	71,590,535
	91,948	4,333,187
	43,183	6,489,467
	102,049	7,030,057
Ω	16,119	275,056
	66,466	6,686,180
	31,384	4,790,476
	811,477	11,529,842
#	39,599	977,516
	477,963	13,441,826
	1,619,989	5,510,782
*	177,445	3,753,948
*	169,661	3,584,945
	154,493	6,332,395
	232,218	6,868,299
	82,852	3,603,822
	74,085	4,212,488
	214,605	6,326,067
	153,709	22,659,326
TOTAL NETHERLANDS.....		<u>252,991,350</u>
NEW ZEALAND — (0.3%)		
#*	293,662	924,261
	671,417	260,559
	252,502	1,300,440
	377,181	1,833,446
	253,219	1,247,982
	44,945	1,029,254
	159,404	2,302,278
	485,148	1,337,312
#	22,286	46,518
	183,438	283,945
	183,063	1,180,936
	27,514	1,204,101
	144,535	596,220
	285,465	967,095
#	117,196	381,382
*	196,795	683,649
	589,184	1,911,593
	4,399	29,498

LARGE CAP INTERNATIONAL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NEW ZEALAND — (Continued)		
Vector Ltd.....	65,942	\$ 151,108
TOTAL NEW ZEALAND.....		<u>17,671,577</u>
NORWAY — (0.8%)		
* Adevinta ASA.....	61,332	656,317
Aker ASA, Class A.....	7,951	472,462
# Aker BP ASA.....	99,748	2,647,469
Aker Solutions ASA.....	127,985	474,699
Austevoll Seafood ASA.....	5,842	42,350
#*Ω AutoStore Holdings Ltd.....	67,198	122,665
Bakkafrost P.....	10,429	582,441
Borr Drilling Ltd.....	57,051	350,864
Borregaard ASA.....	43,288	736,168
Ω BW LPG Ltd.....	123,563	1,520,713
DNB Bank ASA.....	205,466	3,994,200
Ω Entra ASA.....	11,555	126,110
Equinor ASA.....	303,757	8,692,639
* FLEX LNG Ltd.....	12,630	377,147
Frontline PLC.....	52,572	1,175,124
Gjensidige Forsikring ASA.....	36,071	580,183
Golar LNG Ltd.....	6,906	150,620
Golden Ocean Group Ltd.....	67,870	715,706
Hafnia Ltd.....	128,345	933,307
Hoegh Autoliners ASA.....	29,006	291,268
Kongsberg Gruppen ASA.....	19,687	1,003,315
Leroy Seafood Group ASA.....	95,855	384,985
Mowi ASA.....	97,976	1,763,602
* Nordic Semiconductor ASA.....	43,353	435,324
Norsk Hydro ASA.....	379,482	2,223,955
Orkla ASA.....	130,647	1,023,374
# Salmar ASA.....	15,415	855,693
Schibsted ASA, Class A.....	14,867	456,074
Schibsted ASA, Class B.....	39,213	1,123,421
SpareBank 1 SR-Bank ASA.....	79,319	961,928
Stolt-Nielsen Ltd.....	19,501	728,909
Storebrand ASA.....	257,410	2,314,415
Subsea 7 SA.....	98,067	1,321,745
Telenor ASA.....	172,346	1,909,477
TOMRA Systems ASA.....	59,769	600,366
Var Energi ASA.....	88,080	255,494
Wallenius Wilhelmsen ASA.....	75,368	732,686
Yara International ASA.....	46,447	1,535,196
TOTAL NORWAY.....		<u>44,272,411</u>
PORTUGAL — (0.2%)		
EDP - Energias de Portugal SA.....	497,099	2,217,279
EDP Renovaveis SA.....	99,354	1,608,862
Galp Energia SGPS SA.....	401,039	6,313,053
Jeronimo Martins SGPS SA.....	75,294	1,712,436
TOTAL PORTUGAL.....		<u>11,851,630</u>
SINGAPORE — (0.9%)		
CapitaLand Investment Ltd.....	773,550	1,698,165
City Developments Ltd.....	263,200	1,194,609
DBS Group Holdings Ltd.....	493,226	11,682,197
Genting Singapore Ltd.....	728,300	546,956
Great Eastern Holdings Ltd.....	13,000	169,476
Hongkong Land Holdings Ltd.....	443,000	1,382,827

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
Jardine Cycle & Carriage Ltd.....	61,210	\$ 1,181,110
Keppel Ltd.....	497,900	2,645,722
Oversea-Chinese Banking Corp. Ltd.....	754,857	7,220,486
* Seatrium Ltd.....	17,238,974	1,279,359
Sembcorp Industries Ltd.....	581,420	2,446,899
Singapore Airlines Ltd.....	593,200	2,944,219
Singapore Exchange Ltd.....	281,600	1,966,310
Singapore Technologies Engineering Ltd.....	424,600	1,176,540
Singapore Telecommunications Ltd.....	1,201,150	2,143,504
United Overseas Bank Ltd.....	372,465	7,851,018
UOL Group Ltd.....	242,187	1,124,614
Wilmar International Ltd.....	903,900	2,213,369
Yangzijiang Shipbuilding Holdings Ltd.....	1,504,200	1,877,873
TOTAL SINGAPORE.....		52,745,253
SPAIN — (2.3%)		
# Acciona SA.....	18,175	2,351,022
# ACS Actividades de Construccion y Servicios SA.....	115,526	4,558,713
Ω Aena SME SA.....	22,177	3,923,270
Amadeus IT Group SA.....	116,548	8,167,727
Banco Bilbao Vizcaya Argentaria SA.....	1,401,013	13,112,694
Banco Bilbao Vizcaya Argentaria SA, Sponsored ADR.....	729,514	6,806,366
Banco de Sabadell SA.....	2,511,975	3,260,383
Banco Santander SA.....	3,608,632	14,503,305
CaixaBank SA.....	1,507,988	6,430,047
Ω Cellnex Telecom SA.....	119,663	4,604,317
Corp. ACCIONA Energias Renovables SA.....	16,565	430,443
Endesa SA.....	108,730	2,154,154
Ferrovial SE.....	78,034	2,975,839
* Grifols SA.....	111,237	1,211,676
Iberdrola SA.....	1,188,097	14,305,824
Iberdrola SA.....	20,484	247,376
Industria de Diseno Textil SA.....	322,128	13,773,345
Mapfre SA.....	438,623	965,810
Naturgy Energy Group SA.....	33,680	906,927
Redeia Corp. SA.....	169,736	2,824,427
Repsol SA.....	908,607	13,418,567
# Telefonica SA, Sponsored ADR.....	192,895	788,940
Telefonica SA.....	3,021,501	12,293,983
TOTAL SPAIN.....		134,015,155
SWEDEN — (2.7%)		
AAK AB.....	54,219	1,221,992
AddTech AB, Class B.....	76,982	1,588,116
Alfa Laval AB.....	60,529	2,220,979
Assa Abloy AB, Class B.....	199,102	5,460,515
Atlas Copco AB, Class A.....	738,553	11,786,873
Atlas Copco AB, Class B.....	450,234	6,234,819
Atrium Ljungberg AB, Class B.....	12,064	240,986
# Avanza Bank Holding AB.....	71,879	1,443,867
Axfood AB.....	38,731	978,689
# Beijer Ref AB.....	76,742	1,044,842
Billerud Aktiebolag.....	116,116	1,032,514
Boliden AB.....	147,411	3,912,681
* Camurus AB.....	4,560	226,064
* Castellum AB.....	71,347	918,513
Ω Dometic Group AB.....	130,574	1,039,096
* Electrolux AB, Class B.....	99,848	933,980

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	145,381	\$ 1,097,002
*	175,038	334,054
	177,442	3,135,178
	99,521	1,551,721
	8,605	204,113
	153,538	3,605,577
Ω	40,354	4,711,878
	92,014	861,795
*	139,666	927,004
	150,293	828,608
	79,031	1,689,456
#	207,154	2,922,682
	359,770	3,926,381
	104,516	1,196,348
	30,769	1,212,584
	31,720	410,168
	12,600	98,227
	164,617	1,280,541
	88,874	2,159,112
	33,409	393,030
	111,522	1,458,009
	63,235	1,525,665
	60,871	1,666,525
	15,661	258,277
*	146,270	2,509,193
Ω	76,527	1,221,465
	31,459	874,996
#	236,728	1,414,493
	42,759	672,836
	52,404	718,577
	31,989	2,059,802
	32,558	791,202
	236,902	4,978,705
	46,610	868,179
	225,286	2,188,440
*Ω	335,523	1,030,391
	385,765	5,478,687
#	148,452	2,574,098
	5,065	100,897
	161,381	3,180,031
	149,884	1,166,069
	363,254	2,774,701
	8,605	117,385
	177,476	2,416,144
#	292,444	3,152,643
#	3,612	48,287
	72,597	850,968
	193,925	3,951,799
*	52,989	1,487,302
	269,617	2,298,763
	17,870	98,481
	999,010	5,537,988
#	1,322,868	3,411,904
Ω	41,461	1,054,979
	97,629	2,971,552
	25,060	412,572
	91,502	2,249,590
	534,922	12,819,577
#*	161,248	420,374

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
# Wallenstam AB, Class B.....	137,474	\$ 690,087
Wihlborgs Fastigheter AB.....	89,786	802,655
TOTAL SWEDEN.....		<u>157,134,273</u>
SWITZERLAND — (7.7%)		
ABB Ltd.....	515,568	21,814,611
Alcon, Inc.....	192,210	14,440,081
Baloise Holding AG.....	15,636	2,497,712
Banque Cantonale Vaudoise.....	11,019	1,410,833
Barry Callebaut AG.....	1,106	1,615,431
BKW AG.....	5,898	937,006
Chocoladefabriken Lindt & Spruengli AG.....	30	3,802,769
Cie Financiere Richemont SA, Class A.....	112,212	16,667,358
DSM-Firmenich AG.....	28,398	3,002,535
EMS-Chemie Holding AG.....	1,257	948,928
Geberit AG.....	9,299	5,352,764
Givaudan SA.....	1,859	7,730,720
Holcim AG.....	197,679	15,106,949
Julius Baer Group Ltd.....	120,555	6,563,183
Kuehne & Nagel International AG.....	16,670	5,649,124
# Logitech International SA.....	52,318	4,368,970
Lonza Group AG.....	24,189	11,826,140
Nestle SA.....	702,768	80,080,784
Novartis AG, Sponsored ADR.....	195,278	20,205,415
Novartis AG.....	340,245	35,186,001
Partners Group Holding AG.....	6,830	9,214,865
Roche Holding AG.....	8,895	2,694,540
Roche Holding AG.....	205,381	58,475,329
* Sandoz Group AG.....	135,093	4,633,012
# Sandoz Group AG, ADR.....	39,056	1,341,755
Schindler Holding AG.....	9,697	2,308,282
SGS SA.....	42,225	3,901,836
SIG Group AG.....	172,828	3,617,670
Sika AG.....	30,134	8,318,726
Sonova Holding AG.....	17,883	5,715,344
Straumann Holding AG.....	25,568	3,883,814
Swatch Group AG.....	13,401	3,146,003
Swatch Group AG.....	23,959	1,090,111
Swiss Life Holding AG.....	11,467	8,234,774
Swiss Prime Site AG.....	27,938	2,829,710
Swiss Re AG.....	127,643	14,615,179
Swisscom AG.....	17,746	10,617,140
#* UBS Group AG.....	731,216	21,879,990
Ω VAT Group AG.....	13,758	6,404,745
Zurich Insurance Group AG.....	33,838	17,192,733
TOTAL SWITZERLAND.....		<u>449,322,872</u>
UNITED KINGDOM — (12.2%)		
3i Group PLC.....	489,969	15,338,449
Admiral Group PLC.....	92,548	2,942,760
Ω Airtel Africa PLC.....	901,503	1,280,304
Anglo American PLC.....	336,736	8,027,005
Antofagasta PLC.....	146,171	3,185,833
Ashtead Group PLC.....	166,204	10,868,393
Associated British Foods PLC.....	142,156	4,210,568
AstraZeneca PLC, Sponsored ADR.....	495,669	33,031,382
AstraZeneca PLC.....	126,555	16,778,262
Ω Auto Trader Group PLC.....	451,368	4,152,531

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	1,016,927	\$ 5,550,974
	497,943	3,263,378
	589,279	8,778,173
#	996,036	7,510,111
	2,341,417	4,351,119
	539,321	3,675,650
	230,661	1,587,770
	53,150	3,218,468
	765,146	26,856,642
	2,286,869	13,356,267
#	22,867	676,863
	446,549	13,165,875
	5,262,709	7,455,845
	94,984	3,860,127
	158,590	2,612,282
*	32,636	490,328
	3,446,911	6,032,264
	60,881	1,789,703
	396,637	10,924,870
Ω	740,532	2,253,716
	30,613	1,852,904
	54,003	3,925,981
	105,239	15,189,145
	169,923	6,137,256
	49,621	2,045,464
	830,221	2,960,230
*	41,783	292,524
	204,634	2,492,522
*††	179,407	0
	245,636	10,223,957
*	80,398	822,592
	13,527	90,478
	3,900,960	20,639,815
	612,423	12,112,343
#	281,778	11,113,309
	486,669	1,976,734
#	300,137	2,461,123
	92,238	2,553,064
	79,740	769,444
	73,777	1,799,941
	136,430	1,790,595
	387,823	3,927,438
	1,377,459	10,754,790
#	551,216	21,679,325
	138,922	2,946,473
	376,885	9,047,173
	421,585	4,140,618
	1,227	116,922
	38,416	3,640,034
	139,314	3,140,848
*	119,677	223,403
	93,814	5,324,945
	316,523	2,060,728
	996,122	3,400,920
	1,020,465	1,507,955
	587,320	1,632,940
	2,180,641	7,013,906
	12,820,241	6,872,358
	1,256,966	2,652,198

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
London Stock Exchange Group PLC.....	77,053	\$ 8,715,756
M&G PLC.....	1,147,871	3,245,453
Marks & Spencer Group PLC.....	1,522,984	4,758,252
Melrose Industries PLC.....	671,778	5,007,089
Mondi PLC.....	218,270	3,911,317
National Grid PLC.....	288,742	3,845,785
# National Grid PLC, Sponsored ADR.....	94,014	6,348,765
NatWest Group PLC.....	1,699,778	4,797,008
# NatWest Group PLC, Sponsored ADR.....	275,889	1,578,083
Next PLC.....	32,817	3,503,429
* Ocado Group PLC.....	90,179	617,718
Pearson PLC.....	226,928	2,783,902
Pearson PLC, Sponsored ADR.....	88,193	1,077,718
Persimmon PLC.....	97,204	1,790,313
Phoenix Group Holdings PLC.....	335,028	2,139,030
Prudential PLC, ADR.....	47,310	978,371
Prudential PLC.....	534,285	5,488,478
Reckitt Benckiser Group PLC.....	176,599	12,768,266
# RELX PLC, Sponsored ADR.....	218,250	9,024,640
RELX PLC.....	370,363	15,281,416
Rentokil Initial PLC.....	566,438	2,917,012
Rightmove PLC.....	387,435	2,741,944
Rio Tinto PLC.....	154,229	10,675,641
* Rio Tinto PLC, Sponsored ADR.....	108,740	7,532,420
* Rolls-Royce Holdings PLC.....	1,793,396	6,808,538
RS Group PLC.....	52,237	517,614
Sage Group PLC.....	232,230	3,457,422
Schroders PLC.....	306,543	1,568,305
Severn Trent PLC.....	64,020	2,104,403
Shell PLC.....	36,838	1,142,048
Shell PLC, ADR.....	1,043,088	65,620,666
Smith & Nephew PLC, Sponsored ADR.....	5,090	142,673
Smith & Nephew PLC.....	197,388	2,760,471
Smiths Group PLC.....	131,756	2,700,160
Spectris PLC.....	32,894	1,531,328
Spirax-Sarco Engineering PLC.....	17,136	2,156,751
SSE PLC.....	238,112	5,071,293
Standard Chartered PLC.....	1,001,127	7,566,059
Taylor Wimpey PLC.....	1,368,567	2,555,103
Tesco PLC.....	2,857,251	10,353,592
Unilever PLC, Sponsored ADR.....	314,426	15,309,402
Unilever PLC.....	337,393	16,439,308
United Utilities Group PLC.....	191,645	2,581,221
Vodafone Group PLC.....	11,673,883	9,924,440
Vodafone Group PLC, Sponsored ADR.....	21,712	186,726
Weir Group PLC.....	112,716	2,590,880
Whitbread PLC.....	89,645	4,063,423
* Wise PLC, Class A.....	91,175	929,976
# WPP PLC, Sponsored ADR.....	8,072	390,846
WPP PLC.....	312,590	3,022,899
TOTAL UNITED KINGDOM.....		711,581,660
UNITED STATES — (0.4%)		
CRH PLC.....	177,432	12,732,520
Ferguson PLC.....	11,906	2,226,240
* Liberty Global Ltd., Class A.....	6,399	126,060
#* Liberty Global Ltd., Class C.....	15,388	322,225

LARGE CAP INTERNATIONAL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED STATES — (Continued)		
Newmont Corp., CDI.....	147,649	\$ 5,067,743
TOTAL UNITED STATES.....		<u>20,474,788</u>
TOTAL COMMON STOCKS.....		<u>5,643,160,981</u>
PREFERRED STOCKS — (0.4%)		
GERMANY — (0.4%)		
Bayerische Motoren Werke AG, 9.425%.....	19,958	1,950,106
Ω Dr Ing hc F Porsche AG, 1.276%.....	27,451	2,330,643
Henkel AG & Co. KGaA, 2.615%.....	63,193	4,844,282
Porsche Automobil Holding SE, 5.510%.....	55,237	2,757,650
# Sartorius AG, 0.422%.....	7,791	2,842,176
Volkswagen AG, 7.324%.....	81,009	10,418,974
TOTAL GERMANY.....		<u>25,143,831</u>
RIGHTS/WARRANTS — (0.0%)		
CANADA — (0.0%)		
* Constellation Software, Inc. Warrants 03/31/2040.....	6,143	<u>0</u>
SPAIN — (0.0%)		
#* ACS Actividades de Construccion y Servicios SA Rights 02/02/2024.....	115,526	<u>52,936</u>
TOTAL RIGHTS/WARRANTS.....		<u>52,936</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$3,758,681,990).....		<u>5,668,357,748</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (2.7%)		
@§ The DFA Short Term Investment Fund.....	13,758,463	<u>159,157,894</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$3,917,839,825)^.....		<u>\$5,827,515,642</u>

As of January 31, 2024, 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.....	216	03/15/24	\$51,405,597	\$52,601,400	\$1,195,803
Total Futures Contracts.....			<u>\$51,405,597</u>	<u>\$52,601,400</u>	<u>\$1,195,803</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$ 20,817,217	\$ 341,594,138	—	\$ 362,411,355
Austria.....	—	10,954,016	—	10,954,016
Belgium.....	7,477,400	45,808,943	—	53,286,343
Canada.....	611,178,667	2,251,783	—	613,430,450
Denmark.....	10,461,305	179,170,021	—	189,631,326

LARGE CAP INTERNATIONAL PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Finland.....	\$ 806,666	\$ 61,304,067	—	\$ 62,110,733
France.....	3,589,240	564,850,343	—	568,439,583
Germany.....	11,303,666	373,164,042	—	384,467,708
Hong Kong.....	—	87,899,710	—	87,899,710
Ireland.....	—	36,620,721	—	36,620,721
Israel.....	5,268,945	28,339,727	—	33,608,672
Italy.....	1,547,405	128,856,735	—	130,404,140
Japan.....	21,895,020	1,235,940,235	—	1,257,835,255
Netherlands.....	85,644,981	167,346,369	—	252,991,350
New Zealand.....	—	17,671,577	—	17,671,577
Norway.....	655,530	43,616,881	—	44,272,411
Portugal.....	—	11,851,630	—	11,851,630
Singapore.....	—	52,745,253	—	52,745,253
Spain.....	7,595,306	126,419,849	—	134,015,155
Sweden.....	—	157,134,273	—	157,134,273
Switzerland.....	47,283,512	402,039,360	—	449,322,872
United Kingdom.....	233,388,647	478,193,013	—	711,581,660
United States.....	13,180,805	7,293,983	—	20,474,788
Preferred Stocks				
Germany.....	—	25,143,831	—	25,143,831
Rights/Warrants				
Spain.....	—	52,936	—	52,936
Securities Lending Collateral.....	—	159,157,894	—	159,157,894
Futures Contracts**.....	1,195,803	—	—	1,195,803
TOTAL.....	\$1,083,290,115	\$4,745,421,330	—	\$5,828,711,445

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

INTERNATIONAL CORE EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2024

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (96.4%)		
AUSTRALIA — (6.4%)		
* 3P Learning Ltd.....	182,513	\$ 143,445
# A2B Australia Ltd.....	931,839	873,152
Accent Group Ltd.....	1,632,618	2,144,933
Acrow Ltd.....	393,029	271,862
# Adairs Ltd.....	494,146	547,050
* Adbri Ltd.....	1,853,949	3,687,704
AGL Energy Ltd.....	1,030,143	5,818,190
* Ainsworth Game Technology Ltd.....	387,271	343,932
* Alkane Resources Ltd.....	2,028,893	755,797
* Alliance Aviation Services Ltd.....	42,210	92,428
ALS Ltd.....	1,251,320	10,280,885
Altium Ltd.....	254,090	8,162,847
* Alumina Ltd.....	5,465,435	4,111,721
#* AMA Group Ltd.....	3,079,657	142,501
AMP Ltd.....	10,452,685	6,339,237
Ampol Ltd.....	702,828	16,623,622
Ansell Ltd.....	423,285	6,657,351
ANZ Group Holdings Ltd.....	2,477,843	43,720,004
APA Group.....	1,223,265	6,765,992
#* Appen Ltd.....	1,076,620	226,000
#* Arafura Rare Earths Ltd.....	3,290,916	276,696
ARB Corp. Ltd.....	257,388	5,626,591
* Arcadium Lithium PLC, CDI.....	810,060	4,134,602
#* Argosy Minerals Ltd.....	38,616	2,498
Aristocrat Leisure Ltd.....	749,656	21,613,041
# ARN Media Ltd.....	1,779,831	1,161,661
# Articore Group Ltd.....	292,262	103,453
ASX Ltd.....	101,078	4,321,322
Atlas Arteria Ltd.....	1,996,188	7,037,360
AUB Group Ltd.....	169,254	3,368,172
* Audinate Group Ltd.....	13,079	140,805
#* Aurelia Metals Ltd.....	7,381,100	553,367
Aurizon Holdings Ltd.....	6,154,246	15,170,409
#* Aussie Broadband Ltd.....	524,646	1,313,506
Austal Ltd.....	1,658,246	2,199,886
* Australian Agricultural Co. Ltd.....	1,363,305	1,302,064
# Australian Clinical Labs Ltd.....	528,814	1,037,361
Australian Ethical Investment Ltd.....	107,558	378,541
# Australian Finance Group Ltd.....	919,470	972,705
#* Australian Strategic Materials Ltd.....	426,234	289,654
#* Australian Vanadium Ltd.....	1,474,018	20,334
#* Australian Vintage Ltd.....	101,209	24,817
Auswide Bank Ltd.....	58,398	197,535
AVJennings Ltd.....	408,347	85,567
# Baby Bunting Group Ltd.....	400,481	414,183
# Bank of Queensland Ltd.....	2,814,887	11,051,132
* Bannerman Energy Ltd.....	81,394	191,089
Bapcor Ltd.....	1,489,373	5,451,863
Base Resources Ltd.....	615,478	64,384
Beach Energy Ltd.....	10,147,749	10,889,919
# Beacon Lighting Group Ltd.....	6,923	10,761
# Bega Cheese Ltd.....	2,334,308	5,688,910
# Bell Financial Group Ltd.....	267,799	229,864
* Bellevue Gold Ltd.....	2,122,627	1,836,113
Bendigo & Adelaide Bank Ltd.....	1,835,906	11,729,487

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
AUSTRALIA — (Continued)			
#	BHP Group Ltd., Sponsored ADR.....	1,271,993	\$ 77,871,411
	BHP Group Ltd., Class DI.....	5,686,501	174,033,819
#*	Bigtincan Holdings Ltd.....	215,674	29,432
	BlueScope Steel Ltd.....	1,403,590	21,430,439
*	Boral Ltd.....	713,672	2,459,617
*	Boss Energy Ltd.....	438,702	1,587,403
	Brambles Ltd.....	2,189,246	20,873,948
#*	Bravura Solutions Ltd.....	1,392,040	747,080
	Breville Group Ltd.....	324,731	5,738,922
	Brickworks Ltd.....	378,248	7,220,029
#*††	BWX Ltd.....	252,368	6,209
#	Capitol Health Ltd.....	1,906,520	317,824
	Capral Ltd.....	9,031	58,578
*	Capricorn Metals Ltd.....	1,105,476	3,295,816
	CAR Group Ltd.....	259,930	5,581,038
#*	Carnarvon Energy Ltd.....	4,980,321	653,654
	Cash Converters International Ltd.....	2,116,492	312,796
#*	Catapult Group International Ltd.....	192,104	162,189
	Cedar Woods Properties Ltd.....	323,854	1,027,014
*	Centrebet International Ltd.....	22,005	0
*	Cettire Ltd.....	50,029	101,751
	Challenger Ltd.....	2,072,693	8,792,737
	Champion Iron Ltd.....	1,435,238	7,873,760
#*	City Chic Collective Ltd.....	510,287	184,820
*	Clean Seas Seafood Ltd.....	49,960	8,832
	Cleanaway Waste Management Ltd.....	6,000,569	10,158,535
#	Clinuvel Pharmaceuticals Ltd.....	94,165	963,313
	Clover Corp. Ltd.....	41,173	21,763
#	Coast Entertainment Holdings Ltd.....	1,741,068	528,162
	Cochlear Ltd.....	65,731	13,044,246
	Codan Ltd.....	548,273	2,898,055
#*	Cogstate Ltd.....	34,463	28,275
	Coles Group Ltd.....	1,776,551	18,435,933
	Collins Foods Ltd.....	652,620	5,116,474
	Commonwealth Bank of Australia.....	961,266	73,300,752
	Computershare Ltd.....	703,371	11,650,108
#*	Cooper Energy Ltd.....	13,995,021	1,185,929
#*	Core Lithium Ltd.....	493,674	62,003
Ω	Coronado Global Resources, Inc., CDI.....	102,026	108,523
	Corporate Travel Management Ltd.....	223,110	2,951,325
	Costa Group Holdings Ltd.....	1,595,423	3,319,430
	Credit Corp. Group Ltd.....	245,203	2,725,964
	CSL Ltd.....	126,715	24,883,979
	CSR Ltd.....	2,933,308	13,208,592
	Data#3 Ltd.....	681,954	4,336,948
*	De Grey Mining Ltd.....	1,343,757	1,069,340
#*	Deep Yellow Ltd.....	266,315	251,518
	Deterra Royalties Ltd.....	975,509	3,513,240
	Dicker Data Ltd.....	244,426	1,798,191
	Domain Holdings Australia Ltd.....	539,269	1,170,184
	Domino's Pizza Enterprises Ltd.....	188,685	4,853,249
	Downer EDI Ltd.....	3,199,703	8,714,229
#	Dropsuite Ltd.....	51,891	9,822
	Duratec Ltd.....	41,601	37,698
	Eagers Automotive Ltd.....	556,455	5,131,069
	Elders Ltd.....	669,769	3,912,671
#*	Electro Optic Systems Holdings Ltd.....	24,374	18,724
#	Emeco Holdings Ltd.....	1,260,321	518,361
*	Emerald Resources NL.....	1,034,408	2,248,308

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
AUSTRALIA — (Continued)			
#*	EML Payments Ltd.....	682,274	\$ 395,112
	Endeavour Group Ltd.....	2,412,616	8,829,537
*	Energy Transition Minerals Ltd.....	413,383	10,023
*	Energy World Corp. Ltd.....	9,183,150	107,184
	Enero Group Ltd.....	111,101	120,986
	EQT Holdings Ltd.....	42,186	760,247
*	European Lithium Ltd.....	816,358	45,503
	Euroz Hartleys Group Ltd.....	129,142	74,406
	Evolution Mining Ltd.....	6,604,982	13,835,747
	EVT Ltd.....	447,919	3,654,011
*	Finbar Group Ltd.....	5,532	2,550
*	FleetPartners Group Ltd.....	1,306,349	2,608,613
#	Fleetwood Ltd.....	413,728	470,321
#	Flight Centre Travel Group Ltd.....	394,128	5,445,227
	Fortescue Ltd.....	2,146,733	41,489,367
#*	Frontier Digital Ventures Ltd.....	46,215	14,172
	G8 Education Ltd.....	3,715,935	2,572,669
#*	Galan Lithium Ltd.....	131,379	37,097
*	Genesis Minerals Ltd.....	1,064,147	1,128,078
	Gold Road Resources Ltd.....	4,192,586	4,142,474
	GR Engineering Services Ltd.....	99,032	155,347
	GrainCorp Ltd., Class A.....	1,123,159	5,900,955
	Grange Resources Ltd.....	3,041,908	938,675
	GUD Holdings Ltd.....	564,849	4,483,541
	GWA Group Ltd.....	1,080,852	1,608,375
	Hansen Technologies Ltd.....	610,452	2,050,778
#	Harvey Norman Holdings Ltd.....	2,283,959	6,563,660
*	Healius Ltd.....	4,421,142	3,977,489
	Helia Group Ltd.....	2,165,304	6,962,757
#*	Highfield Resources Ltd.....	332,037	65,032
*	Hillgrove Resources Ltd.....	1,069,142	52,348
	Horizon Oil Ltd.....	129,732	12,652
*	Hot Chili Ltd.....	31,366	21,043
	HUB24 Ltd.....	91,986	2,222,932
#	Humm Group Ltd.....	1,944,807	852,105
#	IDP Education Ltd.....	305,649	3,914,066
	IGO Ltd.....	733,814	3,567,226
	Iluka Resources Ltd.....	1,620,132	7,566,959
*	Image Resources NL.....	504,095	20,487
	Imdex Ltd.....	1,684,642	1,858,725
#*	Immutep Ltd., Sponsored ADR.....	5,613	12,180
*	ImpediMed Ltd.....	12,557	902
#*	Imugene Ltd.....	3,662,603	237,149
	Incitec Pivot Ltd.....	6,228,762	10,877,787
	Infomedia Ltd.....	1,428,829	1,328,027
	Inghams Group Ltd.....	1,445,350	4,044,523
	Insignia Financial Ltd.....	2,789,730	3,873,651
	Insurance Australia Group Ltd.....	4,358,243	17,107,956
	Integral Diagnostics Ltd.....	677,985	876,931
*	Integrated Research Ltd.....	202,459	41,129
#*	ioneer Ltd.....	1,638,925	127,471
	IPD Group Ltd.....	21,113	67,126
	IPH Ltd.....	690,206	3,071,442
	IRESS Ltd.....	218,436	1,159,763
	IVE Group Ltd.....	398,791	566,739
*	James Hardie Industries PLC, CDI.....	524,136	19,692,018
#*	James Hardie Industries PLC, Sponsored ADR.....	38,440	1,443,806
	JB Hi-Fi Ltd.....	508,433	18,914,959
	Johns Lyng Group Ltd.....	778,958	3,438,093

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	2,148,540	\$ 259,143
*	3,332,372	4,192,687
	263,596	1,225,987
#*	139,993	524,445
#*	15,656	13,114
	1,520,621	7,299,713
	297,495	3,462,057
	179,641	127,684
#	2,895,258	4,102,189
#*	49,112	32,703
	3,159,237	10,369,828
	267,732	3,983,180
	86,991	685,669
#*	1,230,774	4,679,747
	156,936	597,996
#	6,134	16,211
	4,944,481	564,685
	212,912	26,271,087
*	2,960	138,003
#	24,395	103,055
	656,743	3,849,424
#*	329,831	1,130,443
	367,183	4,134,637
#	645,002	242,957
	4,309,415	10,789,226
*	33,364	272,457
#*	507,572	87,368
	796	1,401
#*	2,115,759	405,990
	4,491,531	10,654,643
	142,460	77,768
	363,882	14,034,494
*	1,151,011	1,560,098
	370,950	3,324,317
	1,233,978	1,159,846
*	3,045,216	1,051,763
#	6,982,344	3,089,952
	419,546	910,587
*	175,842	337,440
	2,743,430	57,860,028
	1,236,887	1,117,575
#*	551,838	51,724
	512,500	5,566,592
	2,327,984	8,142,447
*	584,206	15,159
*	425,808	3,854,907
	1,929,486	10,204,777
	362,560	2,931,304
	3,659,153	1,875,315
	7,487,335	9,606,224
	1,679,385	14,405,438
#*	262,862	95,695
#	2,868,910	5,069,638
#	1,733,315	6,247,931
*	24,946	25,258
	31,340	250,858
*	1,126,387	1,122,139
#	418,603	126,315
#*	831,931	725,238

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	2,361,047	\$ 2,464,440
	1,238,413	13,061,413
	2,742,448	15,306,152
	7,278,942	13,230,074
	236,569	1,459,031
#	108,709	102,193
*	3,409,841	2,856,868
#*	3,747,267	86,044
#*	549,134	14,253
	160,736	22,593
	1,092,350	878,878
*	320,858	27,090
#	159,642	126,909
	30,518	26,476
*	3,346,687	1,779,764
	429,975	7,235,384
	6,223,443	7,328,093
*	398,755	2,979,887
#	4,308,764	9,813,922
#	169,405	1,117,498
	1,337,567	1,024,536
#	49,262	30,170
*	3,734	0
#*	884,449	219,123
	360,344	6,560,843
	157,976	10,407,302
#	19,036	66,546
	62,175	195,361
	230,320	1,572,054
*	1,322,783	4,769,112
	1,642,147	16,908,501
	3,861,608	8,209,988
	4,785,336	4,970,392
	242,222	8,075,330
	76,214	9,089,790
*	19,841	44,895
*	8,533,691	1,750,436
††	74,847	673
	296,536	4,368,074
#	591,209	1,272,260
*	3,634,722	4,957,280
	143,024	507,928
	2,806,829	7,674,141
#	61,700	47,305
*	10,206,175	2,867,092
*	1,001,267	48,526
	1,245,370	2,275,646
	690,790	59,440,650
*	183,650	216,501
*	2,741,514	12,883,987
	10,040,232	50,742,728
	281,837	4,646,162
#*	1,014,082	2,465,805
#	216,214	467,857
	2,954,803	1,800,584
	417,172	9,763,960
*	4,756,155	807,393
#	304,714	479,214
	400,656	310,564

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
#*	Sierra Rutile Holdings Ltd.....	1,194,639
	Sigma Healthcare Ltd.....	7,582,878
*	Silver Lake Resources Ltd.....	4,249,861
#*	Silver Mines Ltd.....	561,109
	Sims Ltd.....	815,632
	SmartGroup Corp. Ltd.....	432,078
#	Solvar Ltd.....	946,362
	Sonic Healthcare Ltd.....	889,523
#	South32 Ltd., ADR.....	442,261
	South32 Ltd.....	11,464,339
	Southern Cross Electrical Engineering Ltd.....	121,852
#	Southern Cross Media Group Ltd.....	1,054,005
	Spartan Resources Ltd.....	95,159
*††	SpeedCast International Ltd.....	1,370,682
	SRG Global Ltd.....	178,630
#*	St Barbara Ltd.....	4,245,215
*	Star Entertainment Group Ltd.....	11,070,608
	Steadfast Group Ltd.....	1,199,331
*††	Strandline Resources Ltd.....	1,026,220
#*	Strike Energy Ltd.....	1,401,126
	Suncorp Group Ltd.....	1,892,208
	Sunland Group Ltd.....	273,202
#*	Sunstone Metals Ltd.....	1,933,490
	Super Retail Group Ltd.....	1,021,565
#*	Superloop Ltd.....	1,345,064
	Symbio Holdings Ltd.....	108,375
#*	Syrah Resources Ltd.....	2,230,746
	Tabcorp Holdings Ltd.....	8,398,372
	Technology One Ltd.....	1,097,762
	Telstra Group Ltd.....	5,224,591
	Telstra Group Ltd., ADR.....	32,318
*	Temple & Webster Group Ltd.....	73,231
#*††	Ten Sixty Four Ltd.....	1,871,019
#	Terracom Ltd.....	2,027,778
	TPG Telecom Ltd.....	960,066
	Transurban Group.....	1,309,100
	Treasury Wine Estates Ltd.....	1,189,016
#*	Tuas Ltd.....	842,979
*	Tyro Payments Ltd.....	764,835
#	Universal Store Holdings Ltd.....	8,603
	Ventia Services Group Pty. Ltd.....	1,226,418
*††	Virgin Australia Holdings Pty. Ltd.....	3,195,173
Ω	Viva Energy Group Ltd.....	3,684,599
#*	Vulcan Energy Resources Ltd.....	3,508
*	Webjet Ltd.....	625,196
	Wesfarmers Ltd.....	867,784
*	West African Resources Ltd.....	3,117,330
*	Westgold Resources Ltd.....	2,603,992
	Westpac Banking Corp.....	2,651,554
	Whitehaven Coal Ltd.....	3,599,686
*	Widgie Nickel Ltd.....	44,106
	WiseTech Global Ltd.....	95,146
#	Woodside Energy Group Ltd., ADR.....	460,399
	Woodside Energy Group Ltd.....	2,933,383
	Woolworths Group Ltd.....	1,001,067
	Worley Ltd.....	624,796
#	Xanadu Mines Ltd.....	696,118
*	Xero Ltd.....	40,361
	XRF Scientific Ltd.....	228,622
		\$ 48,348
		5,122,388
		3,344,472
		62,254
		7,639,724
		2,723,506
		715,527
		18,546,733
		4,794,109
		24,822,774
		74,846
		709,853
		28,477
		0
		80,332
		470,797
		4,017,247
		4,640,659
		47,801
		392,612
		17,416,892
		13,084
		12,724
		10,542,737
		619,657
		210,907
		600,479
		4,363,063
		11,216,036
		13,778,986
		419,164
		433,798
		135,023
		409,128
		3,304,395
		11,500,745
		8,337,525
		1,763,193
		542,589
		23,348
		2,631,249
		0
		8,393,013
		4,858
		3,033,269
		32,851,633
		1,975,860
		3,756,641
		41,596,569
		19,678,570
		2,154
		4,479,578
		9,613,131
		61,336,663
		23,510,012
		6,000,241
		23,532
		2,888,985
		166,116

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
# Yancoal Australia Ltd.....	1,299,617	\$ 5,069,899
#* Zip Co. Ltd.....	166,965	80,136
TOTAL AUSTRALIA.....		<u>1,992,494,732</u>
AUSTRIA — (0.5%)		
Addiko Bank AG.....	9,380	148,364
Agrana Beteiligungs AG.....	61,972	941,661
ANDRITZ AG.....	291,281	17,931,976
AT&S Austria Technologie & Systemtechnik AG.....	133,681	3,229,531
Ω BAWAG Group AG.....	250,872	12,916,534
CA Immobilien Anlagen AG.....	131,022	4,301,197
DO & Co. AG.....	34,261	4,778,391
Erste Group Bank AG.....	575,056	24,772,493
* Eurotelesites AG.....	148,219	622,577
EVN AG.....	173,936	4,807,242
* FACC AG.....	27,713	175,864
* Immofinanz AG.....	82,102	1,948,686
* Immofinanz AG.....	223,231	0
* Kapsch TrafficCom AG.....	10,948	108,922
* Lenzing AG.....	56,353	1,877,507
Mayr Melnhof Karton AG.....	21,621	2,866,054
Oberbank AG.....	5,628	419,934
Oesterreichische Post AG.....	143,438	4,854,448
OMV AG.....	410,752	18,283,147
Palfinger AG.....	44,518	1,152,117
POLYTEC Holding AG.....	68,337	275,980
Porr Ag.....	65,497	918,990
Raiffeisen Bank International AG.....	367,971	7,671,919
* Rosenbauer International AG.....	4,139	136,248
* S IMMO AG.....	2,042	32,882
Schoeller-Bleckmann Oilfield Equipment AG.....	18,725	889,392
Semperit AG Holding.....	32,073	502,716
Strabag SE.....	1,567	73,368
Strabag SE.....	4,073	189,552
* Telekom Austria AG, ADR.....	4,200	73,168
Telekom Austria AG.....	592,878	5,160,584
UBM Development AG.....	5,647	134,331
UNIQA Insurance Group AG.....	247,580	2,077,301
Verbund AG.....	68,975	5,608,931
Vienna Insurance Group AG Wiener Versicherung Gruppe.....	183,810	5,195,146
voestalpine AG.....	425,526	12,660,128
Wienerberger AG.....	303,784	10,294,622
Zumtobel Group AG.....	110,458	717,391
TOTAL AUSTRIA.....		<u>158,749,294</u>
BELGIUM — (1.1%)		
Ackermans & van Haaren NV.....	120,811	20,200,216
Ageas SA.....	649,695	27,918,689
* AGFA-Gevaert NV.....	789,579	1,073,025
Anheuser-Busch InBev SA.....	740,486	45,804,680
# Anheuser-Busch InBev SA, Sponsored ADR.....	59,509	3,674,086
* Argenx SE, ADR.....	5,187	1,973,705
* Argenx SE.....	8,301	3,134,723
Atenor.....	22,912	162,765
Azelis Group NV.....	122,506	2,522,500
Barco NV.....	116,006	1,927,138
Bekaert SA.....	233,229	11,375,276
bpost SA.....	419,997	1,715,551

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BELGIUM — (Continued)		
	55,505	\$ 490,041
	305,404	13,953,299
	311,742	762,409
	48,192	6,048,049
	18,732	3,784,098
	393,380	999,389
	71,688	8,631,617
#*	672,796	11,845,672
	56,375	1,853,620
	299,114	5,385,963
*	179,988	6,751,836
	113,600	5,297,707
	26,742	159,584
*	739	10,556
#	12,649	379,452
	19,444	221,376
	9,952	350,838
	788,136	51,411,369
	67,339	2,981,132
	1,510	12,866,303
	99,446	8,520,861
#*	328,583	2,596,354
*	144,192	2,047,986
	719,010	6,822,920
#	191,635	2,369,196
	8,176	111,689
	15,368	712,797
	19,091	1,014,470
	311,505	8,519,189
*	311,505	27,769,724
	166,410	4,764,333
	74,467	7,004,789
	385,932	8,778,587
	27,445	978,359
	39,899	4,679,711
	172,079	1,200,311
	2,086	137,610
TOTAL BELGIUM.....		<u>343,695,550</u>
CANADA — (10.4%)		
*	184,324	501,786
	48,264	582,277
	19,082	449,356
	16,300	96,991
*	1,574,721	10,330,648
	304,780	3,132,924
	479,608	902,531
	43,858	1,841,811
	444,084	2,543,380
	973,182	47,835,350
*	202,936	498,114
#*	294,439	3,990,240
#	95,983	307,700
	1,479,176	17,911,709
#	16,660	190,460
#	966,952	5,732,587
	792,230	46,421,867
#	840,207	17,467,206
	93,389	1,233,656

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
* Altius Renewable Royalties Corp.....	18,533	\$ 113,863
Altus Group Ltd.....	63,070	2,126,024
Amerigo Resources Ltd.....	422,574	405,460
Andlauer Healthcare Group, Inc.....	48,999	1,430,117
# Andrew Peller Ltd., Class A.....	102,169	341,969
# ARC Resources Ltd.....	2,074,569	32,219,132
#* Argonaut Gold, Inc.....	1,405,841	402,580
* Aritzia, Inc.....	312,789	7,610,047
Atco Ltd., Class I.....	174,585	4,882,588
* Athabasca Oil Corp.....	1,924,656	6,212,955
* ATS Corp.....	192,546	8,236,417
#* Aurora Cannabis, Inc.....	144,010	54,824
#* AutoCanada, Inc.....	176,932	2,826,806
B2Gold Corp.....	6,309,735	17,599,394
Badger Infrastructure Solution.....	169,136	5,877,522
#* Ballard Power Systems, Inc.....	613,461	2,010,466
Bank of Montreal.....	775,898	73,074,074
# Bank of Nova Scotia.....	1,288,315	60,232,874
Barrick Gold Corp.....	1,318,278	20,637,093
* Bausch & Lomb Corp.....	8,994	126,006
#* Bausch Health Cos., Inc.....	696,925	5,470,861
Baytex Energy Corp.....	295,805	939,483
# BCE, Inc.....	93,114	3,757,169
# Birchcliff Energy Ltd.....	1,352,940	5,132,206
Bird Construction, Inc.....	160,693	1,829,901
Black Diamond Group Ltd.....	272,198	1,755,332
#* BlackBerry Ltd.....	162,847	454,343
BMTC Group, Inc.....	7,200	68,415
* Bombardier, Inc., Class A.....	5,540	205,208
* Bombardier, Inc., Class B.....	213,527	7,891,819
#* Bonterra Energy Corp.....	136,052	493,833
Boralex, Inc., Class A.....	171,216	4,129,968
# Boyd Group Services, Inc.....	79,791	17,150,510
Bridgemarq Real Estate Services.....	29,800	293,467
Brookfield Corp.....	33,311	1,322,083
Brookfield Corp., Class A.....	944,876	37,492,680
Brookfield Infrastructure Corp., Class A.....	197,338	6,917,746
Brookfield Reinsurance Ltd.....	544	21,472
# BRP, Inc.....	95,423	6,021,561
* CAE, Inc.....	322,493	6,456,414
* Cafrac Well Services Ltd.....	55,563	212,424
Calian Group Ltd.....	27,849	1,173,451
Cameco Corp.....	188,469	8,999,395
Canaccord Genuity Group, Inc.....	469,657	2,581,548
# Canacol Energy Ltd.....	113,536	523,576
#* Canada Goose Holdings, Inc.....	69,261	830,441
# Canadian Imperial Bank of Commerce.....	1,237,186	55,900,786
# Canadian National Railway Co.....	384,802	47,731,189
# Canadian Natural Resources Ltd.....	1,628,940	104,235,871
Canadian Pacific Kansas City Ltd.....	189,662	15,262,101
# Canadian Tire Corp. Ltd., Class A.....	208,541	22,165,576
# Canadian Utilities Ltd., Class A.....	210,188	4,790,182
Canadian Western Bank.....	541,669	11,929,651
* Canfor Corp.....	369,067	4,469,047
* Canfor Pulp Products, Inc.....	157,874	201,974
Capital Power Corp.....	336,369	9,247,051
* Capstone Copper Corp.....	3,589,481	17,674,413
# Cardinal Energy Ltd.....	603,543	2,859,584
Cargojet, Inc.....	7,533	673,653

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	476,810	\$ 5,216,910
	22,000	15,218
	407,257	17,429,854
*	611,467	21,011,984
	2,137,492	34,597,881
	1,113,802	5,873,670
	1,158,329	3,480,716
*	278,166	31,133,610
#	31,923	212,986
	744,436	9,080,851
*	2,825	17,335
	516	28,267
	99,357	4,585,594
	32,957	1,462,468
#	102,704	12,061,014
	376,361	2,886,148
*	32,928	21,308
	20,401	56,385,332
	54,363	183,575
	40,385	391,700
#	1,444,025	1,020,361
	2,601,475	16,967,950
*	1,760,998	5,475,080
#*	462,663	925,520
	78,598	2,286,997
*	1,668,715	3,351,207
*	21,649	105,632
*	58,898	5,157,844
	149,186	664,675
	391,965	28,766,549
	338,569	1,976,843
#*	171,748	831,626
	143,174	2,524,940
	869,587	5,568,927
	68,293	663,907
#	958,030	1,959,599
	538	406,798
*	886,735	10,835,468
	1,749,325	29,509,979
#	296,289	10,470,222
	569,865	14,767,449
#	930,766	33,042,194
	514,738	8,916,845
#*	405,095	612,851
	578,713	2,982,990
#*	205,896	1,562,083
	1,117,485	16,225,673
	164,792	4,584,195
*	744,722	1,290,641
	149,356	10,255,901
#*	1,099,666	4,842,221
*	200,151	3,134,160
	124,636	1,327,522
#	100,991	3,528,995
	124,252	710,698
#	282,154	1,485,849
	59,761	62,295,547
#	218,951	1,092,760
	668,984	19,361,202

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	141,418	\$ 1,201,230
#	595,060	2,750,323
	76,935	2,321,011
	922,566	8,371,681
	100,965	16,920,592
#*	1,807,387	1,680,415
*	219,150	448,260
	1,500	1,127
	404,962	16,249,169
#*	1,564,589	4,766,101
	51,560	5,581,370
#	515,144	5,337,466
*	108,190	647,796
#*	738,913	648,531
	83,742	591,728
*	28,621	787,666
#	537,509	263,867
	152,896	19,480,892
#	314,204	10,673,510
	587,038	9,370,252
	521,145	17,204,921
	81,451	9,276,490
#	9,639	56,354
#*	192,140	1,077,566
	710,103	23,704,431
	20,006	643,132
#	34,395	2,378,703
	551,511	2,588,445
*	164,514	1,868,518
	110,691	956,696
#	1,000	3,087
	2,516,716	13,983,314
Ω	274,288	8,140,200
#*	413,213	666,944
	467,517	31,783,297
*	2,715,226	6,462,660
	214,627	5,806,080
#*	164,385	286,110
	337,342	19,461,260
	31,209	566,402
	333,380	2,276,346
#	17,292	28,167
	219,607	34,342,945
*	325,218	5,031,451
#*	326,973	3,431,581
Ω	69,440	1,595,449
*	352,113	1,686,643
*	105,920	330,101
	32,564	851,128
*	835,753	3,338,163
	570,975	13,810,932
*	62,216	7,576,335
	6,236,551	34,373,047
*	371,608	1,467,692
*	26,102	83,483
#	37,940	249,745
	236,034	5,795,294
#*	26,500	17,345
#*	59,040	119,007

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	8,385	\$ 894,911
	223,799	4,416,220
	123,748	1,958,688
*	528,470	9,744,987
*††	696,278	0
	295,689	14,025,131
#*	32,068	56,119
	237,923	23,775,452
	29,346	18,772
*	1,820,013	561,795
	303,206	3,576,814
	3,050,969	24,916,984
	81,601	458,245
#	964,167	54,807,111
	18,373	2,077,203
*	423,554	2,614,823
*	42,348	51,342
#	1,805,421	39,917,378
	163,397	3,116,143
	474,603	4,875,055
	310,573	3,758,431
*	24,537	80,850
*	57,245	475,605
	159,005	1,114,082
#*	1,399,817	26,466,844
	8,941	78,141
	304,201	13,485,274
	313,098	16,439,132
*	21,900	10,262
	11,735	978,375
#	81,903	3,508,343
#	428,307	4,769,055
	879,291	67,252,403
	35,818	205,405
*	4,727,443	5,696,350
*	121,143	1,074,063
	139,699	3,213,886
	214,359	6,200,618
	786,624	14,475,122
	1,060,963	52,909,679
	35,576	864,141
*	1,034,258	8,015,894
*	219,229	1,491,224
	3,580,178	7,163,285
	259,023	19,125,451
	279,897	12,206,207
*††	174,500	0
#	34,983	58,071
*	285,583	956,703
#	479,368	6,984,816
*	924,589	1,664,253
#	1,558,694	21,087,650
	380,813	7,506,069
	731,277	12,107,721
	134,996	2,008,197
	594,746	20,295,992
	288,358	3,161,439
	1,188,055	40,911,353
#	29,921	27,819

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CANADA — (Continued)			
#	Peyto Exploration & Development Corp.....	858,945	\$ 8,286,298
	PHX Energy Services Corp.....	163,882	1,138,501
*	Pieridae Energy Ltd.....	200	51
#	Pine Cliff Energy Ltd.....	408,078	406,727
	Pizza Pizza Royalty Corp.....	128,187	1,389,181
	Polaris Renewable Energy, Inc.....	93,078	938,776
#	Pollard Banknote Ltd.....	27,996	714,659
	PrairieSky Royalty Ltd.....	621,932	10,260,294
*	Precision Drilling Corp.....	69,220	4,287,387
	Premium Brands Holdings Corp.....	128,790	8,812,073
	Primo Water Corp.....	658,952	9,608,367
#	Quarterhill, Inc.....	596,783	830,067
	Quebecor, Inc., Class B.....	464,603	11,296,718
#*	Questerre Energy Corp., Class A.....	145,025	25,889
#	RB Global, Inc.....	126,201	8,073,632
#*	Real Matters, Inc.....	4,105	21,343
#	Restaurant Brands International, Inc.....	230,473	17,994,585
*	RF Capital Group, Inc.....	11,366	67,968
#	Richelieu Hardware Ltd.....	191,896	6,197,422
#	Rogers Communications, Inc., Class B.....	605,567	28,286,285
	Rogers Sugar, Inc.....	214,114	885,473
#	Royal Bank of Canada.....	1,246,521	121,672,140
	Russel Metals, Inc.....	316,101	10,366,241
	Sandstorm Gold Ltd.....	3,868	17,638
*	Sangoma Technologies Corp.....	20,967	59,106
	Saputo, Inc.....	410,644	8,466,698
#	Savaria Corp.....	80,256	964,063
#*	Seabridge Gold, Inc.....	113,526	1,193,158
	Secure Energy Services, Inc.....	1,102,178	8,452,122
*	Shopify, Inc., Class A.....	126,125	10,098,829
	Sienna Senior Living, Inc.....	129,455	1,159,313
*	SilverCrest Metals, Inc.....	321,629	1,775,441
Ω	Sleep Country Canada Holdings, Inc.....	151,663	2,931,847
	SNC-Lavalin Group, Inc.....	331,030	10,978,934
*	SNDL, Inc.....	107,315	142,729
	Source Energy Services Ltd.....	2,200	14,073
	Spartan Delta Corp.....	14,673	33,942
Ω	Spin Master Corp.....	91,974	2,365,622
	Sprott, Inc.....	33,919	1,190,703
	SSR Mining, Inc.....	1,233,433	11,625,418
	Stantec, Inc.....	243,946	19,605,009
	Stelco Holdings, Inc.....	110,860	3,558,866
	Stella-Jones, Inc.....	241,267	14,273,775
#*Ω	STEP Energy Services Ltd.....	43,194	143,932
	StorageVault Canada, Inc.....	306,268	1,223,295
#	Strathcona Resources Ltd.....	4,454	78,581
	Sun Life Financial, Inc.....	421,722	21,870,360
	Suncor Energy, Inc.....	2,861,286	94,765,807
#*	SunOpta, Inc.....	92,307	551,180
	Superior Plus Corp.....	587,191	4,026,852
	Supremex, Inc.....	20,200	63,855
	Surge Energy, Inc.....	246,484	1,162,339
	Taiga Building Products Ltd.....	19,400	42,712
#	Tamarack Valley Energy Ltd.....	1,494,570	3,435,026
#*	Taseko Mines Ltd.....	978,405	1,426,363
#	TC Energy Corp.....	1,465,476	57,786,479
	Teck Resources Ltd., Class A.....	4,800	192,079
	Teck Resources Ltd., Class B.....	1,177,474	47,111,335
	TELUS Corp.....	174,880	3,132,218

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	101,695	\$ 1,821,426
*	95,496	822,843
	5,281	190,901
	162,121	21,306,229
#	65,580	9,742,681
	582,130	402,678
	212,237	1,123,974
	352,655	8,721,618
	165,765	2,396,870
*	424,156	4,356,870
	232,126	20,331,852
	1,126,111	68,399,266
	193,584	1,356,361
#	1,034,338	44,721,684
	390,820	2,829,537
	819,090	5,933,978
*	77,518	243,316
	370,879	3,732,376
*††	258,153	0
	1,618,323	5,272,233
	679,007	7,475,739
	65,264	833,552
*	75,038	2,093,594
	4,100	48,061
	829,005	8,916,875
	24,959	283,669
*	52,694	244,961
*	100,781	818,342
	114,551	2,712,859
	107,847	16,743,764
*	158,612	451,846
*	319,269	1,883,152
	263,756	20,973,759
	1,695,684	857,648
	135,266	2,857,343
#	176,458	8,270,586
#	2,625,357	16,988,813
#*	386,389	382,236
	100,640	3,157,421
	141,861	20,840,467
*	278,894	232,334
#	55,682	415,404
TOTAL CANADA		<u>3,214,996,232</u>
CHINA — (0.0%)		
	2,627,562	10,924,967
*	1,836,000	87,028
*††	42,625	0
*	2,373,000	126,269
	3,780,980	535,388
TOTAL CHINA		<u>11,673,652</u>
DENMARK — (3.0%)		
*	464,079	7,488,787
	4,751,454	8,625,646
#*	536,867	8,905,035
#	2,554	4,631,092
#	2,803	5,168,169

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
DENMARK — (Continued)		
* Bang & Olufsen AS.....	533,253	\$ 742,721
BankNordik P.....	1,777	48,214
#* Bavarian Nordic AS.....	334,576	7,686,291
Carlsberg AS, Class B.....	172,967	22,255,220
cBrain AS.....	7,006	253,986
Chemometec AS.....	36,908	1,996,238
# Coloplast AS, Class B.....	238,087	27,444,694
Columbus AS.....	474,800	512,959
D/S Norden AS.....	136,347	7,336,384
Danske Bank AS.....	1,144,970	30,744,112
* Demant AS.....	323,633	14,660,212
Dfds AS.....	178,096	6,033,931
Djurslands Bank AS.....	1,040	73,616
DSV AS.....	159,313	28,502,688
FLSmidth & Co. AS.....	223,791	9,187,834
# Fluegger Group AS.....	350	18,906
* Genmab AS.....	68,939	19,063,151
* GN Store Nord AS.....	596,168	14,059,142
GronlandsBANKEN AS.....	33	3,175
H Lundbeck AS.....	1,283,159	6,499,134
H Lundbeck AS, Class A.....	118,596	523,284
#* H+H International AS, Class B.....	101,614	1,127,465
* Harboes Bryggeri AS, Class B.....	2,462	23,989
* Huscompagniet AS.....	1,056	7,163
ISS AS.....	776,587	14,694,563
Jeudan AS.....	19,945	672,773
Jyske Bank AS.....	298,193	22,840,572
Matas AS.....	213,459	3,827,083
* MT Hoejgaard Holding AS.....	328	6,902
#*Ω Netcompany Group AS.....	187,911	7,495,476
* Nilfisk Holding AS.....	62,392	1,099,511
* NKT AS.....	270,343	18,849,372
#*Ω NNIT AS.....	67,735	941,073
North Media AS.....	20,687	231,149
# Novo Nordisk AS, Sponsored ADR.....	1,177,766	135,136,871
Novo Nordisk AS, Class B.....	1,773,052	202,667,618
# Novozymes AS, Class B.....	934,729	47,896,150
#* NTG Nordic Transport Group AS, Class A.....	18,723	840,312
Ω Orsted AS.....	101,755	5,735,395
Pandora AS.....	404,153	59,053,590
Parken Sport & Entertainment AS.....	10,398	204,472
Per Aarsleff Holding AS.....	97,171	4,472,761
Ringkjoebing Landbobank AS.....	151,066	24,347,875
Rockwool AS, Class A.....	7,901	2,159,045
Rockwool AS, Class B.....	38,344	10,453,604
Royal Unibrew AS.....	238,392	15,615,993
#* RTX AS.....	28,702	357,508
Ω Scandinavian Tobacco Group AS, Class A.....	357,240	6,417,471
Schouw & Co. AS.....	71,013	5,678,210
Solar AS, Class B.....	25,629	1,669,028
# SP Group AS.....	9,780	268,544
Spar Nord Bank AS.....	471,763	8,026,630
Sparekassen Sjaelland-Fyn AS.....	9,020	290,921
Sydbank AS.....	381,764	16,942,370
* TCM Group AS.....	8,463	68,594
Tivoli AS.....	1,741	193,497
Topdanmark AS.....	236,125	10,471,736
TORM PLC, Class A.....	156,882	5,511,915
Tryg AS.....	762,254	16,292,503

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
DENMARK — (Continued)		
UIE PLC.....	43,770	\$ 1,335,858
* Vestas Wind Systems AS.....	614,940	17,338,239
* Zealand Pharma AS.....	120,529	8,233,532
TOTAL DENMARK.....		<u>911,961,954</u>
FINLAND — (1.4%)		
Aktia Bank OYJ.....	204,365	2,153,789
# Alandsbanken Abp, Class B.....	1,250	43,996
#* Alisa Pankki OYJ.....	1,367	28,986
Alma Media OYJ.....	67,280	722,219
Anora Group OYJ.....	47,645	239,351
Apetit OYJ.....	3,389	48,664
Aspo OYJ.....	28,806	191,939
Atria OYJ.....	77,416	901,718
# Bittium OYJ.....	81,505	416,293
Cargotec OYJ, Class B.....	197,492	11,227,440
Citycon OYJ.....	251,230	1,313,814
Digia OYJ.....	28,994	171,330
Elisa OYJ.....	376,622	17,159,448
Ω Enento Group OYJ.....	27,827	597,853
eQ OYJ.....	7,039	111,888
# Evli OYJ, Class B.....	1,367	28,795
#* Finnair OYJ.....	57,201,979	2,185,335
# Fiskars OYJ Abp.....	97,858	1,825,604
Fortum OYJ.....	1,547,773	21,158,282
F-Secure OYJ.....	296,094	618,264
Glaston OYJ Abp.....	11,415	9,132
Gofore OYJ.....	7,011	169,678
Harvia OYJ.....	47,384	1,398,196
#* HKScan OYJ, Class A.....	213,312	175,612
Huhtamaki OYJ.....	516,722	20,280,262
Ilkka OYJ.....	29,672	102,683
#* Incap OYJ.....	39,508	313,094
Kamux Corp.....	24,793	139,081
Kemira OYJ.....	688,522	12,887,258
Kesko OYJ, Class A.....	179,739	3,525,749
Kesko OYJ, Class B.....	1,296,571	25,321,516
Kojamo OYJ.....	364,883	4,325,836
Kone OYJ, Class B.....	431,363	21,353,031
Konecranes OYJ.....	356,447	15,308,155
# Lassila & Tikanoja OYJ.....	143,498	1,603,930
* Mandatum OYJ.....	395,918	1,787,596
Marimekko OYJ.....	97,231	1,451,208
Metsa Board OYJ, Class B.....	684,788	5,515,427
Metso OYJ.....	1,759,533	17,585,893
Neste OYJ.....	483,805	16,678,943
Nokia OYJ.....	4,468,403	16,113,508
# Nokia OYJ, Sponsored ADR.....	2,495,826	8,984,974
Nokian Renkaat OYJ.....	695,310	6,266,358
Nordea Bank Abp.....	2,887,821	35,588,473
Olvi OYJ, Class A.....	45,611	1,562,882
Oma Saastopankki OYJ.....	21,479	539,029
Oriola OYJ, Class B.....	667,421	783,359
Orion OYJ, Class A.....	14,678	666,196
Orion OYJ, Class B.....	440,437	20,276,702
# Outokumpu OYJ.....	1,739,181	7,424,076
* Pihlajalinna OYJ.....	40,689	316,819
Ponsse OYJ.....	48,979	1,253,561
Puutilo OYJ.....	116,573	1,122,876

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)		
* QT Group OYJ.....	45,448	\$ 3,205,699
Raisio OYJ, Class V.....	423,228	932,053
Rapala VMC OYJ.....	25,862	87,110
Remedy Entertainment OYJ.....	842	21,528
Revenio Group OYJ.....	68,374	1,877,223
Sampo OYJ, Class A.....	395,918	16,571,321
Sanoma OYJ.....	472,313	3,517,811
Scanfil OYJ.....	13,154	105,787
* Stockmann OYJ Abp, Class B.....	30,629	94,868
Stora Enso OYJ, Class R.....	1,505,237	19,153,789
Suominen OYJ.....	10,369	30,038
Taaleri PLC.....	8,127	82,733
# Talenom OYJ.....	29,356	190,498
* Teleste OYJ.....	20,343	59,094
Ω Terveystalo OYJ.....	259,254	2,185,460
TietoEVERY OYJ.....	490,225	11,375,912
Tokmanni Group Corp.....	186,812	3,203,249
UPM-Kymmene OYJ.....	918,643	33,413,085
Vaisala OYJ, Class A.....	57,747	2,282,804
# Valmet OYJ.....	660,437	18,692,811
* Verkkokauppa.com OYJ.....	8,621	22,678
Wartsila OYJ Abp.....	845,801	12,476,872
#* WithSecure OYJ.....	115,595	135,711
# YIT OYJ.....	638,064	1,359,208
TOTAL FINLAND.....		<u>443,053,443</u>
FRANCE — (8.0%)		
ABC arbitrage.....	133,899	640,340
Accor SA.....	436,148	17,225,008
Aeroports de Paris SA.....	65,314	8,739,653
Air Liquide SA.....	217,694	40,737,796
Airbus SE.....	369,770	58,899,127
AKWEL SADIR.....	52,104	895,925
Ω ALD SA.....	254,853	1,698,516
# Alstom SA.....	867,169	10,935,354
Altamir.....	45,949	1,216,961
Alten SA.....	117,527	18,172,049
Ω Amundi SA.....	164,995	11,159,864
*Ω Aramis Group SAS.....	14,986	64,015
Arkema SA.....	293,000	31,888,060
Assystem SA.....	31,844	1,795,984
#* Atos SE.....	285,599	1,219,198
Aubay.....	32,832	1,457,822
AXA SA.....	1,038,196	34,847,371
Axway Software SA.....	27,758	891,791
#* Bastide le Confort Medical.....	13,234	298,616
Beneteau SACA.....	160,405	1,922,385
#* Bigben Interactive.....	76,728	265,450
BioMerieux.....	64,978	6,993,467
BNP Paribas SA.....	876,864	58,911,374
Boiron SA.....	27,994	1,210,785
Bollere SE.....	1,607,425	10,617,088
Bonduelle SCA.....	68,459	727,325
*†† Bourbon Corp. SA.....	56,660	0
Bouygues SA.....	799,771	29,297,683
Bureau Veritas SA.....	836,577	22,252,012
Capgemini SE.....	219,782	48,862,240
Carrefour SA.....	1,598,866	27,296,315
Catana Group.....	91,952	572,337

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
CBo Territoria.....	2,301	\$ 9,002
* Cegedim SA.....	38,242	684,204
* CGG SA.....	3,637,360	1,744,445
# Chargeurs SA.....	98,128	1,252,021
Cie de Saint-Gobain SA.....	955,465	67,557,614
Cie des Alpes.....	104,990	1,710,328
Cie Generale des Etablissements Michelin SCA.....	1,655,213	54,957,477
Cie Plastic Omnium SE.....	296,243	3,395,375
#* Claranova SE.....	70,236	170,651
# Clariane SE.....	364,097	920,124
Coface SA.....	680,985	9,201,999
Credit Agricole SA.....	1,159,589	16,610,940
Danone SA.....	382,440	25,479,535
Dassault Aviation SA.....	27,905	5,285,440
Dassault Systemes SE.....	180,343	9,348,668
Derichebourg SA.....	604,087	3,116,824
Edenred SE.....	326,889	19,524,583
Eiffage SA.....	432,758	45,279,540
* Ekinops SAS.....	16,325	79,844
Electricite de Strasbourg SA.....	1,257	136,390
#*Ω Elixir Group SA.....	555,988	1,606,572
Elis SA.....	998,555	21,955,093
Engie SA.....	1,696,780	27,101,769
Equasens.....	13,841	796,467
Eramet SA.....	42,089	2,898,969
EssilorLuxottica SA.....	118,582	23,238,870
Esso SA Francaise.....	10,411	609,446
Etablissements Maurel et Prom SA.....	329,692	1,954,278
Eurazeo SE.....	111,306	9,481,072
* Euroapi SA.....	18,789	125,570
Eurofins Scientific SE.....	403,226	24,280,969
Ω Euronext NV.....	253,109	22,262,749
#* Eutelsat Communications SACA.....	948,501	3,459,533
* Exclusive Networks SA.....	13,252	270,378
Exel Industries SA, Class A.....	6,839	428,801
Fnac Darty SA.....	69,713	1,863,843
* Forvia SE.....	647,320	11,138,283
* Gaumont SA.....	768	80,719
Gaztransport Et Technigaz SA.....	135,669	19,020,461
GEA.....	181	18,380
Getlink SE.....	894,423	15,411,876
GL Events SACA.....	46,334	998,900
Groupe Crit SA.....	22,390	1,799,819
Groupe SFPI.....	7,834	16,281
# Guerbet.....	29,694	731,483
Guillemot Corp.....	18,369	106,411
* Haulotte Group SA.....	54,664	149,363
Hermes International SCA.....	23,367	49,296,403
* ID Logistics Group SACA.....	12,270	4,370,988
Imerys SA.....	173,224	5,760,776
Infotel SA.....	2,108	118,387
Interparfums SA.....	22,648	1,198,312
Ipsen SA.....	133,207	15,358,650
IPSOS SA.....	210,980	13,846,771
Jacquet Metals SACA.....	69,953	1,367,339
* JCDecaux SE.....	262,483	5,451,856
Kaufman & Broad SA.....	84,018	2,487,109
Kering SA.....	75,210	30,894,267
* La Francaise De L'energie SACA.....	2,920	138,501

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
FRANCE — (Continued)			
Ω	La Francaise des Jeux SAEM.....	343,124	\$ 13,908,050
	Laurent-Perrier.....	7,300	974,378
	Lectra.....	101,118	3,566,641
	Legrand SA.....	220,529	21,372,701
	Linedata Services.....	3,879	245,670
	LISI SA.....	40,903	962,773
	LNA Sante SA.....	27,399	585,266
	L'Oreal SA.....	150,430	71,988,881
#*	Lumibird.....	1,775	22,512
	LVMH Moet Hennessy Louis Vuitton SE.....	247,349	205,808,848
Ω	Maisons du Monde SA.....	144,638	698,232
#	Manitou BF SA.....	37,916	849,352
	Mersen SA.....	106,696	3,870,487
	Metropole Television SA.....	156,664	2,221,887
#*	Nacon SA.....	26,878	49,386
Ω	Neoen SA.....	142,764	4,127,743
	Nexans SA.....	132,201	12,032,708
	Nexity SA.....	211,889	3,531,822
	NRJ Group.....	87,380	743,750
	Oeneo SA.....	139,180	1,767,944
	Orange SA, Sponsored ADR.....	127,541	1,521,564
	Orange SA.....	6,978,148	82,983,595
	Pernod Ricard SA.....	77,494	12,707,896
*	Pierre Et Vacances SA.....	248,045	358,445
#*	Plastiques Du Val De Loire.....	36,390	127,183
*	Prodways Group SA.....	20,972	20,445
	Publicis Groupe SA, ADR.....	50,924	1,274,628
	Publicis Groupe SA.....	495,805	49,676,453
	Quadient SA.....	177,334	3,757,177
*††	Recylex SA.....	65,252	0
	Renault SA.....	584,382	22,007,638
	Rexel SA.....	1,263,618	33,654,279
	Robertet SA.....	1,503	1,331,877
	Rubis SCA.....	239,430	6,054,352
	Safran SA.....	245,966	45,924,029
	Samse SACA.....	989	213,525
	Sanofi SA, ADR.....	244,541	12,202,596
	Sanofi SA.....	429,847	43,047,258
	Sartorius Stedim Biotech.....	15,629	4,211,034
	Savencia SA.....	22,204	1,286,267
	Schneider Electric SE.....	215,688	42,371,807
	SCOR SE.....	776,822	23,173,499
	SEB SA.....	108,642	13,266,310
	Seche Environnement SACA.....	12,843	1,595,838
	SES SA.....	1,900,136	11,658,341
#*Ω	SMCP SA.....	201,866	590,223
	Societe BIC SA.....	122,267	8,459,963
	Societe des Bains de Mer et du Cercle des Etrangers a Monaco.....	755	84,473
	Societe Generale SA.....	1,157,657	29,757,596
	Societe LDC SADIR.....	1,147	164,021
	Societe pour l'Informatique Industrielle.....	35,503	2,676,287
	Sodexo SA.....	86,376	9,743,985
	Sodexo, Inc.....	8,908	1,006,971
*	SOITEC.....	63,115	9,121,993
	Sopra Steria Group.....	78,254	18,354,679
	SPIE SA.....	573,612	18,973,688
	Stef SA.....	22,404	2,932,647
	STMicroelectronics NV.....	933,669	40,995,078
#	STMicroelectronics NV.....	22,258	982,023

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
FRANCE — (Continued)			
#	Sword Group.....	34,299	\$ 1,402,047
	Synergie SE.....	44,846	1,555,354
	Technip Energies NV.....	607,664	12,578,996
	Teleperformance SE.....	182,359	28,479,740
	Television Francaise 1 SA.....	217,769	1,916,039
#	TFF Group.....	331	15,848
	Thales SA.....	142,400	20,826,577
	Thermador Groupe.....	15,267	1,418,421
#	Tikehau Capital SCA.....	24,876	569,233
	Totalenergies EP Gabon.....	1,958	322,076
#	TotalEnergies SE, Sponsored ADR.....	215,223	14,028,235
	TotalEnergies SE.....	4,093,590	265,574,043
	Trigano SA.....	45,634	7,188,287
*	Ubisoft Entertainment SA.....	417,685	9,213,330
	Valeo SE.....	1,023,066	13,353,618
*	Vallourec SACA.....	763,589	10,924,053
	Veolia Environnement SA.....	597,619	19,472,722
Ω	Verallia SA.....	323,028	11,391,370
	Vetoquinol SA.....	3,397	391,157
	Vicat SACA.....	84,188	3,275,381
	VIEL & Cie SA.....	79,165	703,095
	Vinci SA.....	603,600	76,248,119
	Virbac SACA.....	13,467	4,860,086
	Vivendi SE.....	1,944,278	21,911,156
#*	Voltalia SA.....	45,563	389,895
	Vranken-Pommery Monopole SA.....	9,140	157,378
	Wavestone.....	26,391	1,748,301
*Ω	Worldline SA.....	414,872	5,608,442
*Ω	X-Fab Silicon Foundries SE.....	242,130	2,327,027
TOTAL FRANCE.....			<u>2,485,721,349</u>
GERMANY — (6.3%)			
	1&1 AG.....	202,873	4,006,280
	7C Solarparken AG.....	201,783	739,968
*	About You Holding SE.....	17,742	78,072
#	Adesso SE.....	11,057	1,109,293
	adidas AG.....	57,072	10,774,508
*	Adtran Networks SE.....	25,248	545,625
	All for One Group SE.....	4,539	242,667
#	Allgeier SE.....	19,044	413,487
	Allianz SE.....	257,006	68,665,823
	Allianz SE, ADR.....	52,820	1,406,068
	AlzChem Group AG.....	949	24,241
	Amadeus Fire AG.....	13,704	1,655,499
*	Aroundtown SA.....	2,165,274	4,830,153
	Atoss Software AG.....	15,927	4,364,021
Ω	Aumann AG.....	3,278	56,500
	Aurubis AG.....	182,838	13,152,139
#*Ω	Auto1 Group SE.....	121,894	507,128
	BASF SE.....	1,033,875	49,423,351
	Basler AG.....	24,735	259,294
	Bayer AG.....	2,148,242	66,846,017
	Bayerische Motoren Werke AG.....	524,845	54,611,747
	BayWa AG.....	70,651	2,269,454
	Bechtle AG.....	335,360	17,389,370
Ω	Befesa SA.....	91,558	3,217,439
	Beiersdorf AG.....	25,328	3,706,491
	Bertrandt AG.....	24,838	1,328,640
	Bijou Brigitte AG.....	19,154	787,436

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	112,125	\$ 4,753,273
	396,591	1,629,286
*	167,695	385,413
#	438,060	38,728,880
	110,285	3,500,840
#	36,333	3,829,924
	763,341	1,854,268
*	41,872	640,882
	37,049	4,037,552
	2,238,870	25,710,267
	113,362	4,860,359
	276,593	22,595,060
*Ω	640,315	33,812,139
	157,445	1,958,469
	250,774	16,971,669
	1,251,076	44,709,901
	2,656	126,913
*Ω	195,716	4,440,656
	75,004	3,190,341
	3,290,214	42,404,826
	93,920	2,824,053
	148,067	29,486,010
	13,592	292,653
*	1,409,207	11,718,081
#Ω	677,165	4,075,236
	1,375,195	65,863,794
	7,726	189,828
	6,030,773	148,042,264
	66,493	1,615,035
	225,216	1,361,118
	10,045	475,529
#*	15,398	291,478
	14,733	666,678
	195,736	4,475,198
Ω	89,654	3,666,383
	1,402,289	18,971,955
	30,044	1,494,277
	20,949	298,497
#	30,720	2,145,599
	159,126	877,156
#*	304,674	4,241,767
	24,389	1,991,673
	699,257	12,863,632
*	25,843	395,323
	2,907	64,819
	100,618	5,235,400
#*	257,807	2,819,136
*	141,073	8,279,854
	731,011	20,199,800
	1,074	20,728
	544,294	21,036,746
	745,609	20,931,357
#	2,559	43,487
	108,636	3,852,074
	549,142	21,992,609
	145,559	14,839,586
	29,514	533,426
	104,617	3,699,319
*	235,294	2,283,935

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	51,720	\$ 1,252,518
	71,325	377,282
	136,711	2,441,192
	82,927	19,879,002
#Ω	53,002	7,936,704
	1,974	65,253
	353,233	32,619,103
#*	1,386,338	1,636,670
	20,944	1,854,561
*	572,638	7,572,996
	126,429	8,646,562
	196,295	5,892,950
*	42,880	115,866
	78,064	8,375,087
	41,942	3,011,390
	253,887	15,856,412
	90,174	2,173,716
	1,074,405	39,169,501
	184,129	6,728,074
	12,462	440,535
Ω	101,804	878,491
#	27,158	382,867
	156,464	4,886,249
Ω	19,590	946,017
	303,119	4,251,617
	367,518	16,767,977
	10,782	77,977
#	12,642	560,961
	175,198	10,821,300
*	68,891	827,769
	114,286	2,650,344
	59,453	7,367,705
	267	188,810
	34,799	1,954,494
	417,863	11,155,403
*	187,925	15,593,951
#	30,678	511,509
#*	13,810	134,907
#*	11,990	134,540
*	12,692	36,430
*	32,630	52,510
*	38,610	628,789
	1,670,941	112,809,867
	52,415	8,600,017
*	800,844	5,397,656
	318,986	1,849,631
	101,301	23,292,156
	154,748	65,879,152
	37,643	1,528,989
#*	33,396	3,264,052
	215,363	19,872,327
	11,809	785,408
	27,086	1,687,910
#*	66,816	681,742
	154,653	2,514,980
	34,731	1,632,479
	206,861	1,764,930
	20,846	3,497,813
	350,483	5,051,229

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
* ProCredit Holding AG.....	11,618	\$ 98,324
# ProSiebenSat.1 Media SE.....	691,203	4,862,415
PSI Software SE.....	23,418	578,727
Puma SE.....	345,540	13,905,840
* PVA TePla AG.....	58,236	1,317,914
PWO AG.....	5,972	194,487
* q.beyond AG.....	684,149	513,278
* R Stahl AG.....	4,599	99,918
Rational AG.....	12,769	9,808,960
Rheinmetall AG.....	100,795	35,295,461
# RTL Group SA.....	157,899	6,068,116
RWE AG.....	845,087	31,205,362
SAF-Holland SE.....	82,602	1,333,754
Salzgitter AG.....	131,754	3,674,803
SAP SE.....	193,867	33,586,794
Ω Scout24 SE.....	34,427	2,534,870
# Secunet Security Networks AG.....	6,138	1,099,447
#* SGL Carbon SE.....	174,965	1,107,578
Siemens AG, Sponsored ADR.....	63,609	5,693,006
Siemens AG.....	603,810	108,096,388
* Siemens Energy AG.....	883,602	13,127,645
Ω Siemens Healthineers AG.....	199,383	11,095,909
Siltronic AG.....	74,257	6,979,282
Sixt SE.....	88,396	8,614,720
#* SMA Solar Technology AG.....	73,458	3,767,656
Stabilus SE.....	107,888	7,560,078
Stemmer Imaging AG.....	3,071	105,749
# STRATEC SE.....	12,954	591,634
Stroeer SE & Co. KGaA.....	137,619	8,079,898
Suedzucker AG.....	359,492	5,067,777
SUESS MicroTec SE.....	61,566	2,091,549
Surteco Group SE.....	34,391	587,270
Symrise AG.....	77,261	7,971,304
Synlab AG.....	19,065	204,943
* TAG Immobilien AG.....	549,534	7,691,735
Takkt AG.....	106,632	1,557,512
* Talanx AG.....	192,399	13,498,904
*Ω TeamViewer SE.....	542,539	7,778,187
Technotrans SE.....	42,288	856,674
thyssenkrupp AG.....	1,661,129	10,251,966
United Internet AG.....	298,916	7,835,314
Verbio Vereinigte Bioenergie AG.....	87,875	1,922,237
Volkswagen AG.....	75,485	10,657,054
Vonovia SE.....	693,018	21,589,148
Vossloh AG.....	39,609	1,756,979
Wacker Chemie AG.....	73,072	7,922,519
Wacker Neuson SE.....	158,620	2,939,239
Washtec AG.....	55,346	1,909,439
* Westwing Group SE.....	29,283	263,927
Wuestenrot & Wuerttembergische AG.....	152,152	2,202,757
*Ω Zalando SE.....	97,425	1,945,249
# Zeal Network SE.....	29,852	985,025
TOTAL GERMANY.....		<u>1,964,158,172</u>
HONG KONG — (1.6%)		
* Aceso Life Science Group Ltd.....	10,902,900	216,924
Aeon Credit Service Asia Co. Ltd.....	28,000	19,263
AIA Group Ltd.....	11,480,000	90,030,935
#* Aidigong Maternal & Child Health Ltd.....	4,782,000	45,794

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	1,676,000	\$ 342,311
	34,000	4,313
	361,197	42,549
#	66,400	4,337
	400,000	172,948
*	2,185,561	110,483
	1,330,200	12,836,930
	79,000	60,182
	3,468,213	3,943,910
	3,312,000	7,938,178
*	415,000	16,350
	3,018,000	532,889
Ω	549,400	865,932
	860,000	123,291
	1,656,000	1,665,637
#*	7,119,180	7,253,858
*	10,444,000	17,389
*	3,792,000	117,619
	408,000	69,019
	124,488	25,334
	130,276	76,995
	88,000	34,879
#*	1,465,800	33,029
*	33,840,000	310,812
	6,800	50,381
*	8,376,000	844,023
*	1,984,000	249,254
	1,779,000	1,938,760
	3,461,200	4,688,843
*	6,774,219	118,374
*	4,671,553	243,132
	8,101,000	2,888,598
	2,380,124	10,739,929
	2,177,408	11,245,920
	754,045	4,478,153
#	6,910,000	469,644
	1,264,500	10,057,123
#*	1,134,000	383,266
	74,000	56,988
	814,000	40,351
	122,000	10,147
#††	23,823,171	95,379
*	431,000	883,622
Ω	773,000	293,417
*	98,610,000	365,268
	29,024,200	323,133
*††	1,730,500	0
	2,572,902	1,546,709
	963,644	1,940,724
	404,500	228,612
	42,000	40,712
	1,394,000	776,119
	1,855,000	273,329
*††	468,240	21,340
	6,684,416	303,829
	18,200,000	415,320
*	4,992,000	169,849
*	11,733,469	429,166
Ω	2,504,552	3,201,500

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
* Eternity Investment Ltd.....	520,000	\$ 3,556
EuroEyes International Eye Clinic Ltd.....	73,000	46,299
Fairwood Holdings Ltd.....	300,000	314,391
Far East Consortium International Ltd.....	8,289,465	1,337,630
Far East Hotels & Entertainment Ltd.....	322,000	23,848
First Pacific Co. Ltd.....	10,963,756	4,164,438
*Ω FIT Hon Teng Ltd.....	3,241,000	387,388
*Ω Fosun Tourism Group.....	482,400	247,380
Four Seas Mercantile Holdings Ltd.....	36,000	12,350
#*Ω Frontage Holdings Corp.....	1,986,000	408,441
FSE Lifestyle Services Ltd.....	427,000	299,895
Galaxy Entertainment Group Ltd.....	314,000	1,629,622
Get Nice Financial Group Ltd.....	798,824	65,300
Giordano International Ltd.....	5,482,000	1,437,846
Glorious Sun Enterprises Ltd.....	1,763,000	186,816
* Gold Fin Holdings.....	2,104,000	0
* Gold Peak Technology Group Ltd.....	605,000	46,037
Golden Resources Development International Ltd.....	1,144,000	63,710
* GR Life Style Company Ltd.....	2,932,000	109,546
Great Eagle Holdings Ltd.....	1,022,652	1,505,474
G-Resources Group Ltd.....	6,457,820	1,647,102
Guoco Group Ltd.....	26,000	236,431
Guotai Junan International Holdings Ltd.....	13,792,000	866,636
Hang Lung Group Ltd.....	3,125,000	3,761,948
Hang Lung Properties Ltd.....	5,656,000	6,566,386
Hang Seng Bank Ltd.....	479,700	4,993,758
Hanison Construction Holdings Ltd.....	973,496	84,120
Hao Tian International Construction Investment Group Ltd.....	960,000	111,767
* Harbour Centre Development Ltd.....	158,000	121,460
Henderson Land Development Co. Ltd.....	2,286,104	5,956,720
HK Electric Investments & HK Electric Investments Ltd.....	5,053,000	3,134,142
HKBN Ltd.....	3,820,500	1,587,653
HKR International Ltd.....	4,565,238	726,230
HKT Trust & HKT Ltd.....	13,491,000	16,206,196
Hon Kwok Land Investment Co. Ltd.....	234,000	39,932
Hong Kong & China Gas Co. Ltd.....	13,825,586	9,838,660
* Hong Kong ChaoShang Group Ltd.....	48,000	4,868
Hong Kong Exchanges & Clearing Ltd.....	812,318	24,628,505
Hong Kong Ferry Holdings Co. Ltd.....	489,000	279,110
* Hong Kong Technology Venture Co. Ltd.....	1,816,000	443,346
* Hongkong & Shanghai Hotels Ltd.....	2,347,726	1,624,156
* Hongkong Chinese Ltd.....	3,741,143	136,290
Ω Honma Golf Ltd.....	558,000	236,375
Hung Hing Printing Group Ltd.....	1,234,524	173,994
Hutchison Telecommunications Hong Kong Holdings Ltd.....	7,004,000	929,837
Hysan Development Co. Ltd.....	1,386,215	2,392,596
* IGG, Inc.....	2,458,000	874,894
* Imagi International Holdings Ltd.....	10,799	1,137
Ω Impro Precision Industries Ltd.....	38,000	12,148
International Housewares Retail Co. Ltd.....	1,439,000	261,151
* IPE Group Ltd.....	1,865,000	105,904
* ITC Properties Group Ltd.....	677,994	44,829
Johnson Electric Holdings Ltd.....	1,793,818	2,352,390
K Wah International Holdings Ltd.....	3,864,000	938,927
* Kader Holdings Co. Ltd.....	100,000	4,084
Karrie International Holdings Ltd.....	2,438,000	142,680
Kerry Logistics Network Ltd.....	2,203,291	2,447,976
Kerry Properties Ltd.....	2,696,583	4,282,127
Kingmaker Footwear Holdings Ltd.....	1,152,000	113,184

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	1,897,000	\$ 1,159,623
	609,500	63,636
	490,900	38,303
*	1,819,480	151,377
	12,000	11,903
	363,750	27,943
*	74,000	2,235
	782,600	76,158
*	236,000	28,942
	1,034,000	664,704
	2,182,250	6,967,690
	1,716,000	4,251,265
	432,000	69,863
*	4,616,000	41,273
	8,369,200	5,216,974
#*	3,777,500	140,167
*	587,000	380,716
*	47,606	371,803
*	49,600	61,581
*††	564,000	0
*	1,342,364	85,172
	572,000	745,217
	1,402,000	638,344
*	1,275,000	1,380,494
	736,632	2,396,492
*	5,750,719	1,936,611
	1,670,000	109,186
	61,600	4,553
*††	332,000	3,704
*	1,308,000	56,093
	5,064,000	121,764
#	4,257,284	5,217,950
††	4,088,000	3,660
	834,000	615,237
	5,923,221	5,146,808
	2,291,793	1,085,196
#*	17,547,000	425,218
	27,739,000	7,721,408
*	2,508,004	67,520
	3,934,000	624,423
*	928,790	79,293
*	180,000	20,951
	1,114,000	367,892
	20,281,308	10,490,546
#*††	232,000	0
#	1,519,000	583,988
	3,618,000	699,490
	3,856,000	280,971
	1,016,000	260,081
	1,447,000	8,472,452
	884,600	5,485,658
*	6,648,825	50,776
	2,050,000	330,616
#*	90,000	61,226
*	1,641,400	616,982
Ω	1,148,000	288,617
*	1,194,000	125,188
	196,000	4,742
*Ω	4,758,000	13,283,044

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
* Sands China Ltd.....	998,000	\$ 2,619,520
SAS Dragon Holdings Ltd.....	1,326,000	577,950
SEA Holdings Ltd.....	1,123,918	240,333
#* Shandong Hi-Speed Holdings Group Ltd.....	9,000	6,406
* Shangri-La Asia Ltd.....	4,816,166	2,992,782
* Shun Ho Property Investments Ltd.....	70,224	7,960
#* Shun Tak Holdings Ltd.....	9,208,250	919,387
Singamas Container Holdings Ltd.....	7,866,000	541,738
Sino Land Co. Ltd.....	8,525,156	8,905,070
# SITC International Holdings Co. Ltd.....	5,550,000	8,421,254
#* SJM Holdings Ltd.....	7,550,125	2,121,801
SmarTone Telecommunications Holdings Ltd.....	1,644,430	821,395
* Solomon Systech International Ltd.....	204,000	6,664
Soundwill Holdings Ltd.....	466,500	399,412
Stella International Holdings Ltd.....	1,853,500	2,444,439
Sun Hung Kai & Co. Ltd.....	3,648,787	1,012,525
Sun Hung Kai Properties Ltd.....	838,511	7,826,147
SUNeVision Holdings Ltd.....	1,902,000	652,620
Swire Pacific Ltd., Class A.....	897,000	6,940,116
Swire Pacific Ltd., Class B.....	1,545,000	1,820,682
Swire Properties Ltd.....	895,450	1,673,393
TAI Cheung Holdings Ltd.....	1,103,000	489,231
Tai Hing Group Holdings Ltd.....	1,034,000	107,339
Tai Sang Land Development Ltd.....	145,523	42,629
# Tan Chong International Ltd.....	372,000	70,288
Tao Heung Holdings Ltd.....	795,000	74,092
Techtronic Industries Co. Ltd.....	1,449,000	15,389,980
#* Television Broadcasts Ltd.....	1,228,900	467,251
#* Texhong International Group Ltd.....	1,335,500	634,416
Texwinca Holdings Ltd.....	4,120,000	432,102
#* Theme International Holdings Ltd.....	9,570,000	508,195
Town Health International Medical Group Ltd.....	2,602,000	96,128
Tradelink Electronic Commerce Ltd.....	2,608,000	298,604
Transport International Holdings Ltd.....	1,264,609	1,461,808
United Laboratories International Holdings Ltd.....	5,441,500	4,703,905
†† Untrade.Genting Hk.....	1,416,000	14,091
* Value Convergence Holdings Ltd.....	1,880,000	28,810
Value Partners Group Ltd.....	3,203,000	737,538
Vedan International Holdings Ltd.....	1,404,000	94,230
Vitasoy International Holdings Ltd.....	1,718,000	1,318,701
* Vobile Group Ltd.....	115,000	21,330
#*Ω VPower Group International Holdings Ltd.....	2,440,506	122,427
VSTECs Holdings Ltd.....	3,763,200	2,027,768
VTech Holdings Ltd.....	709,400	4,108,836
* Wai Kee Holdings Ltd.....	384,000	45,487
Wang On Group Ltd.....	66,120,000	289,913
* Wealthink AI-Innovation Capital Ltd.....	1,516,000	26,395
Ω WH Group Ltd.....	31,290,234	18,461,068
Wharf Real Estate Investment Co. Ltd.....	1,468,750	4,303,192
Wing On Co. International Ltd.....	123,137	186,315
Wing Tai Properties Ltd.....	462,000	150,734
* Xingye Alloy Materials Group Ltd.....	279,000	37,530
# Xinyi Glass Holdings Ltd.....	7,805,829	6,471,220
YTO International Express & Supply Chain Technology Ltd.....	716,000	106,626
Yue Yuen Industrial Holdings Ltd.....	4,097,500	3,864,053
* Zensun Enterprises Ltd.....	650,001	26,747
* Zhaobangji Lifestyle Holdings Ltd.....	4,032,000	93,198
TOTAL HONG KONG.....		<u>505,200,110</u>

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
IRELAND — (0.6%)		
AIB Group PLC.....	4,269,427	\$ 18,753,133
Bank of Ireland Group PLC.....	4,901,518	45,074,260
Cairn Homes PLC.....	2,901,465	4,451,791
CRH PLC.....	16,510	1,171,246
Dalata Hotel Group PLC.....	577,480	2,997,083
FBD Holdings PLC.....	85,461	1,087,391
#* Flutter Entertainment PLC.....	129,365	26,552,863
Glanbia PLC.....	758,048	13,512,252
*Ω Glenveagh Properties PLC.....	2,245,769	2,969,916
Irish Continental Group PLC.....	492,900	2,449,239
Kerry Group PLC, Class A.....	180,877	16,134,178
Kingspan Group PLC.....	326,236	26,498,486
* Permanent TSB Group Holdings PLC.....	66,622	124,204
Smurfit Kappa Group PLC.....	910,476	33,928,692
TOTAL IRELAND.....		<u>195,704,734</u>
ISRAEL — (0.8%)		
Adgar Investment & Development Ltd.....	194,139	246,848
#* Afcon Holdings Ltd.....	2,339	62,757
#* AFI Properties Ltd.....	50,056	2,195,017
Africa Israel Residences Ltd.....	9,745	517,624
* Airport City Ltd.....	177,034	2,953,984
* Allot Ltd.....	48,893	86,206
# Alony Hetz Properties & Investments Ltd.....	250,156	1,893,334
Alrov Properties & Lodgings Ltd.....	27,535	975,180
Amot Investments Ltd.....	347,422	1,805,023
Arad Ltd.....	10,872	176,029
* Argo Properties NV.....	7,688	144,056
* Ashdod Refinery Ltd.....	41,383	958,237
# Ashtrom Group Ltd.....	99,503	1,496,610
Atreyu Capital Markets Ltd.....	5,574	80,752
AudioCodes Ltd.....	88,686	993,735
# Aura Investments Ltd.....	253,712	721,196
Automatic Bank Services Ltd.....	33,819	141,647
* Avgol Industries 1953 Ltd.....	305,415	127,119
#* Azorim-Investment Development & Construction Co. Ltd.....	268,929	1,127,952
Azrieli Group Ltd.....	32,915	2,217,900
Bank Hapoalim BM.....	1,692,734	14,401,630
# Bank Leumi Le-Israel BM.....	2,382,401	18,094,730
Bet Shemesh Engines Holdings 1997 Ltd.....	14,278	489,483
Bezeq The Israeli Telecommunication Corp. Ltd.....	4,494,116	5,944,653
* Big Shopping Centers Ltd.....	19,162	1,948,453
#* BioLine RX Ltd.....	391,980	32,672
Blue Square Real Estate Ltd.....	19,892	1,276,860
* Brack Capital Properties NV.....	6,273	344,127
Brainsway Ltd.....	14,843	46,453
* Camtek Ltd.....	27,321	2,117,373
Carasso Motors Ltd.....	101,825	447,981
* Cellcom Israel Ltd.....	433,182	1,775,394
* Ceragon Networks Ltd.....	99,230	244,106
* Clal Insurance Enterprises Holdings Ltd.....	261,556	4,069,691
* Compugen Ltd.....	80,437	203,322
Danel Adir Yeoshua Ltd.....	22,583	1,954,841
Danya Cebus Ltd.....	1,605	39,362
Delek Automotive Systems Ltd.....	186,786	1,117,555
# Delek Group Ltd.....	34,370	4,256,101
Delta Galil Ltd.....	51,956	2,398,200
Diplomat Holdings Ltd.....	12,311	112,462
Direct Finance of Direct Group 2006 Ltd.....	893	119,535

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
	1,634	\$ 31,224
*	54,944	122,412
#*	1,915	98,085
*	301,267	317,069
	8,778	1,811,718
#	43,346	924,315
#	7,787	2,967,902
#	27,593	280,786
*	868	19,440
*	1,954	30,821
	392,735	1,432,764
*	34,662	625,278
*	122,706	3,492,043
#*	23,567	2,675,431
	166,408	6,673,481
#	15,581	554,509
	51,579	3,455,084
	49,060	3,476,414
	162,248	1,319,016
*	76,496	482,351
	82	9,274
#*	35,863	136,348
	11,261	36,900
#	623,326	5,170,457
	74,724	4,153,524
	1,007,821	4,583,862
	37,047	1,106,477
*	3,804	238,260
	11,771	198,574
	302,445	925,153
	470,469	1,688,589
	239,040	806,241
	2,794,314	13,554,909
	56,217	500,746
	6,378	125,582
	4,934	1,041,133
#	25,299	497,647
#*	69,039	393,270
	218,428	238,156
#	67,991	1,678,996
	23,328	426,252
#*	5,157	270,188
#	17,972	206,792
	18,593	278,908
	11,100	207,050
#	17,558	787,060
#	89,893	901,005
	7,261	95,581
	191,195	3,599,586
	154,975	316,078
	220,613	2,420,487
	295,455	758,780
#	68,803	1,572,321
	169,369	724,070
	38,161	2,798,444
	101,172	2,541,544
	39,794	31,549
#	3,777	305,076
#	2,055,609	2,276,447

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
	1,006,974	\$ 2,724,738
#*	26,787	782,871
	274,347	10,210,456
#	276,868	1,383,440
	66,743	429,267
*	6,461	157,785
*	9,641	128,701
*	3,268	52,531
	66,491	711,017
#*	10,434	2,171,315
*	48,910	6,965,102
	223,726	88,214
	10,030,611	3,459,734
	78,900	991,932
*	121,181	858,639
#*	3,691	93,774
	17,100	180,747
*	590,318	2,729,480
	41,383	3,401,688
	90,236	36,033
*	65,055	1,930,049
#	440,810	4,483,284
#	13,833	528,030
	33,473	23,657
	31,230	87,739
	23,817	533,779
*	15,948	619,337
	37,873	2,118,588
	13,704	11,001
	19,152	16,214
	30,579	607,278
	139	10,623
*	38,712	1,200,432
#	95,337	537,440
#*	852,224	2,223,822
*	437,017	2,344,797
#*	36,688	712,532
	131,119	1,735,263
	183,699	49,503
	13,411	890,504
Ω	74,491	374,743
	2,041	24,834
	108,870	674,515
	4,796	313,350
*	1,738	3,449
*	275,392	3,332,243
	215,434	300,261
*	237,204	6,843,335
#	14,761	52,454
	53,576	127,582
	18,058	1,330,902
TOTAL ISRAEL		<u>240,346,653</u>
ITALY — (2.8%)		
	6,075,162	12,045,001
	8,405	44,524
	238,754	3,767,683
#*	164,828	162,291
	433,872	14,160,937

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
Ω	Anima Holding SpA.....	835,068 \$ 3,769,035
	Aquafil SpA.....	12,802 44,688
	Ariston Holding NV.....	7,285 47,812
	Arnoldo Mondadori Editore SpA.....	832,678 2,134,136
	Ascopiave SpA.....	302,866 733,973
	Assicurazioni Generali SpA.....	515,326 11,495,334
*	Avio SpA.....	35,879 318,411
	Azimut Holding SpA.....	495,748 13,820,813
	Banca Generali SpA.....	294,523 11,228,067
	Banca IFIS SpA.....	123,753 2,142,014
	Banca Mediolanum SpA.....	487,009 4,983,917
*	Banca Monte dei Paschi di Siena SpA.....	693,992 2,435,728
	Banca Popolare di Sondrio SPA.....	2,380,850 18,089,714
	Banca Profilo SpA.....	963,146 213,122
#Ω	Banca Sistema SpA.....	234,953 326,851
	Banco BPM SpA.....	7,632,144 41,177,646
	Banco di Desio e della Brianza SpA.....	100,099 416,013
	BasicNet SpA.....	4,285 20,699
Ω	BFF Bank SpA.....	551,833 5,963,463
	Biesse SpA.....	26,322 345,706
	BPER Banca.....	5,306,391 19,139,419
	Brunello Cucinelli SpA.....	154,277 15,294,539
	Buzzi SpA.....	275,635 9,368,831
	Cairo Communication SpA.....	216,362 420,729
Ω	Carel Industries SpA.....	82,796 2,004,985
	Cembre SpA.....	4,091 176,945
	Cementir Holding NV.....	193,185 2,071,793
*	CIR SpA-Compagnie Industriali.....	2,009,188 921,376
	Credito Emiliano SpA.....	388,991 3,536,086
	d'Amico International Shipping SA.....	235,012 1,568,886
	Danieli & C Officine Meccaniche SpA.....	175,497 4,259,558
	Danieli & C Officine Meccaniche SpA.....	60,221 2,042,161
	Datalogic SpA.....	44,649 291,636
	Davide Campari-Milano NV.....	185,012 1,874,400
	De' Longhi SpA.....	130,473 4,225,908
	DiaSorin SpA.....	13,820 1,270,873
#	Digital Bros SpA.....	14,479 161,704
	Digital Value SpA.....	166 11,635
#Ω	doValue SpA.....	91,744 242,979
	Elica SpA.....	101,032 252,542
	Emak SpA.....	287,089 325,516
Ω	Enav SpA.....	77,179 285,633
	Enel SpA.....	7,819,442 53,354,990
	Eni SpA.....	4,294,094 68,453,611
#	Eni SpA, Sponsored ADR.....	104,050 3,324,397
	ERG SpA.....	43,917 1,287,756
	Esprinet SpA.....	138,174 791,114
#*	Eurotech SpA.....	79,018 188,094
	Ferrari NV.....	118,961 41,486,191
	Fila SpA.....	51,466 487,209
#*	Fincantieri SpA.....	636,759 337,029
	FincoBank Banca Finco SpA.....	1,084,779 15,640,735
	FNM SpA.....	658,558 314,592
*	Garofalo Health Care SpA.....	19,608 102,613
	Gefran SpA.....	20,755 191,977
#*	Geox SpA.....	187,603 153,663
	GPI SpA.....	9,376 94,632
	Gruppo MutuiOnline SpA.....	68,424 2,362,066
	Hera SpA.....	2,683,822 9,454,103

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
IMMSI SpA.....	712,288	\$ 467,505
Ω Infrastrutture Wireless Italiane SpA.....	213,173	2,577,694
Intercos SpA.....	828	12,945
Interpump Group SpA.....	112,851	5,578,386
Intesa Sanpaolo SpA.....	9,358,126	28,835,133
Iren SpA.....	1,875,844	3,936,966
Italgas SpA.....	1,441,065	8,216,088
Italian Sea Group SPA.....	47,208	488,567
Italmobiliare SpA.....	37,224	1,108,806
* Iveco Group NV.....	824,488	8,798,400
Leonardo SpA.....	597,581	10,430,216
LU-VE SpA.....	12,994	327,769
Maire Tecnimont SpA.....	709,819	3,688,943
#*†† Mariella Burani Fashion Group SpA.....	2,868	0
Mediobanca Banca di Credito Finanziario SpA.....	1,553,843	20,579,097
MFE-MediaForEurope NV, Class A.....	858,420	2,187,917
Moncler SpA.....	252,157	15,511,872
* Newlat Food SpA.....	20,936	180,945
*Ω Nexi SpA.....	1,206,733	9,256,200
Openjobmetis SpA agenzia per il lavoro.....	34,444	598,768
Orsero SpA.....	26,859	503,436
Ω OVS SpA.....	1,376,867	3,279,705
Pharmanutra SpA.....	15,584	1,042,685
Piaggio & C SpA.....	869,807	2,891,464
Ω Piovani SpA.....	7,718	83,250
Ω Pirelli & C SpA.....	1,419,947	7,695,295
Ω Poste Italiane SpA.....	793,783	8,607,503
Prysmian SpA.....	313,836	13,811,869
Ω RAI Way SpA.....	492,184	2,691,290
Recordati Industria Chimica e Farmaceutica SpA.....	172,033	9,495,235
Reply SpA.....	41,545	5,696,251
Rizzoli Corriere Della Sera Mediagroup SpA.....	701,018	571,395
* Sabaf SpA.....	35,520	679,193
SAES Getters SpA.....	7,639	283,260
* Safilo Group SpA.....	102,103	122,144
Salcef Group SpA.....	1,391	35,365
Salvatore Ferragamo SpA.....	92,525	1,180,125
Sanlorenzo SpA.....	45,614	2,175,963
Saras SpA.....	2,565,569	4,343,847
Sesa SpA.....	27,908	3,786,777
Snam SpA.....	1,785,338	8,719,490
* Sogefi SpA.....	309,287	626,080
SOL SpA.....	145,703	4,193,409
Spaxs SpA.....	235,239	1,297,533
Stellantis NV.....	5,877,017	129,450,959
Stellantis NV.....	11,429	250,981
Tamburi Investment Partners SpA.....	200,556	1,958,345
Ω Technogym SpA.....	457,549	4,530,996
* Technoprobe SpA.....	84,295	837,915
#* Telecom Italia SpA.....	39,999,044	12,044,073
* Telecom Italia SpA, Sponsored ADR.....	180,144	536,829
Tenaris SA, ADR.....	68,654	2,183,884
Tenaris SA.....	396,571	6,263,556
Terna - Rete Elettrica Nazionale.....	1,856,928	15,657,707
Tinexta SpA.....	44,663	944,497
#* Tod's SpA.....	18,909	693,198
TXT e-solutions SpA.....	7,004	160,397
UniCredit SpA.....	1,983,190	58,091,715
#Ω Unieuro SpA.....	30,996	323,989

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
Unipol Gruppo SpA.....	2,108,967	\$ 13,095,857
UnipolSai Assicurazioni SpA.....	1,272,282	3,366,720
Webuild SpA.....	734,563	1,545,066
WiiT SpA.....	18,106	360,996
Zignago Vetro SpA.....	104,792	1,530,952
TOTAL ITALY.....		<u>878,083,897</u>
JAPAN — (22.5%)		
&Do Holdings Co. Ltd.....	22,100	171,699
77 Bank Ltd.....	294,674	7,087,893
A&D HOLON Holdings Co. Ltd.....	106,800	1,470,393
ABC-Mart, Inc.....	138,000	2,391,609
#* Access Co. Ltd.....	77,300	426,167
Achilles Corp.....	96,800	1,033,216
Acom Co. Ltd.....	1,090,600	2,793,278
AD Works Group Co. Ltd.....	62,020	98,821
Adastria Co. Ltd.....	156,400	3,645,854
ADEKA Corp.....	407,600	7,975,384
Ad-sol Nissin Corp.....	32,700	350,448
# Adtec Plasma Technology Co. Ltd.....	1,900	19,339
Advan Group Co. Ltd.....	70,900	523,555
Advanced Media, Inc.....	34,100	444,881
Advantest Corp.....	783,300	31,173,632
Adventure, Inc.....	9,200	302,909
Aeon Co. Ltd.....	783,168	18,715,515
Aeon Delight Co. Ltd.....	88,990	2,279,477
# Aeon Fantasy Co. Ltd.....	41,300	708,862
AEON Financial Service Co. Ltd.....	454,600	4,140,332
Aeon Hokkaido Corp.....	114,100	739,115
Aeon Mall Co. Ltd.....	179,420	2,220,868
# Aeria, Inc.....	65,500	144,232
AFC-HD AMS Life Science Co. Ltd.....	14,100	88,220
AGC, Inc.....	600,800	22,595,032
Agro-Kanesho Co. Ltd.....	8,400	78,156
# AGS Corp.....	4,100	26,656
# Ahresty Corp.....	92,200	458,292
Ai Holdings Corp.....	90,700	1,522,584
#* Ai inside, Inc.....	1,600	79,289
Aica Kogyo Co. Ltd.....	137,100	3,176,741
Aichi Corp.....	168,200	1,265,348
Aichi Financial Group, Inc.....	197,851	3,492,748
Aichi Steel Corp.....	48,600	1,117,709
Aichi Tokei Denki Co. Ltd.....	34,800	676,345
Aida Engineering Ltd.....	220,500	1,253,707
#* Aidma Holdings, Inc.....	9,900	140,412
Aiful Corp.....	1,088,100	2,728,031
Ain Holdings, Inc.....	113,798	3,713,623
Aiphone Co. Ltd.....	47,500	949,531
Air Water, Inc.....	781,700	10,325,646
Airport Facilities Co. Ltd.....	130,400	547,922
Airtech Japan Ltd.....	28,300	236,049
# Airtrip Corp.....	55,900	688,034
Aisan Industry Co. Ltd.....	198,800	1,855,078
Aisin Corp.....	368,182	13,746,107
AIT Corp.....	31,500	403,796
# Aizawa Securities Group Co. Ltd.....	128,500	1,086,743
Ajinomoto Co., Inc.....	329,500	13,530,890
Ajis Co. Ltd.....	18,400	329,792
Akatsuki Corp.....	96,900	335,704

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	27,300	\$ 489,327
*	503,264	387,464
	92,000	1,263,501
	27,700	505,494
	125,800	1,212,377
	520,100	8,529,088
	65,400	476,378
#	58,700	439,039
*	36,900	28,180
#	78,674	1,083,369
#	33,700	350,497
	12,520	263,663
*	5,500	89,431
	891,204	6,614,094
	36,400	440,276
#	90,910	1,770,292
	1,035,300	11,172,580
	173,500	3,998,242
	15,100	455,282
#	30,300	326,663
	152,800	2,815,040
*	130,900	2,892,649
#	12,300	179,846
	140,700	1,240,682
	172,000	683,035
	1,200	59,157
	251,500	1,991,537
	20,400	392,128
	179,100	1,425,391
	1,100	28,300
	206,400	2,486,344
	91,800	643,657
#	380,700	8,368,878
	44,700	139,577
	107,557	797,006
	139,200	3,089,716
#	17,700	365,758
	154,386	1,767,955
	181,873	3,618,778
	265,100	3,691,414
	34,400	597,338
	55,500	1,628,552
	148,400	1,129,230
	177,000	3,311,966
	90,700	485,797
#	1,200	17,818
	79,980	3,019,378
	4,600	20,968
	82,900	733,589
	224,627	1,327,169
	368,900	13,711,254
	188,800	3,587,368
	3,023,300	22,927,319
	36,300	759,143
	54,600	230,636
	70,900	1,972,396
	64,600	1,933,266
	6,600	33,480
	18,800	290,276

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	192,500	\$ 1,033,044
	174,100	5,290,223
	123,600	1,658,695
	142,600	1,927,475
	696,900	8,113,639
	202,200	656,114
	16,699	354,995
#	4,200	19,386
	16,500	63,378
#*	69,800	243,352
#	40,900	586,403
	281,800	3,063,476
	79,300	774,287
#	26,400	162,755
	107,700	1,033,123
	178,822	2,999,366
	21,500	317,009
	81,900	2,265,641
#	34,700	206,882
	89,700	2,898,627
	184,000	1,894,785
	386,100	8,360,045
	155,200	1,842,247
	74,300	1,302,599
#	16,800	110,615
#	59,899	2,252,244
	78,700	1,039,802
	263,800	2,102,981
#	42,800	238,164
	21,600	477,799
	268,100	6,233,057
	8,300	72,184
	32,200	480,492
	34,400	348,757
	54,538	2,330,139
	155,300	1,893,086
	243,100	1,046,088
	314,000	4,480,721
	267,099	4,723,492
#*	30,400	820,751
	1,800	22,782
	300,000	2,796,449
	290,300	8,499,531
	3,600	26,212
	124,900	2,413,895
#	42,000	368,813
	2,100	33,739
	17,100	101,300
	123,800	314,124
	57,600	453,030
	863,500	37,417,771
	50,000	45,287
	3,260	27,663
	508,000	8,510,306
	243,600	2,426,551
#	3,900	12,452
	19,900	301,945
	12,700	385,237
#	11,600	245,563

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	15,500	\$ 1,176,213
	43,200	525,501
	236,000	4,960,767
	89,600	1,273,939
	150,000	4,563,769
	53,108	1,462,594
#	378,134	10,416,504
	330,800	12,616,304
	13,100	186,589
#	15,100	267,568
#	33,700	184,442
	83,400	547,012
#	13,400	76,170
	312,100	2,691,022
	72,600	1,330,474
	2,100	21,354
	3,300	38,346
	2,700	11,252
#	1,700	14,307
#	190,800	875,781
	33,100	1,092,499
	132,500	2,479,088
	311,200	7,777,709
	33,100	568,127
#	22,200	377,393
#	5,900	46,222
#	114,600	1,053,884
	59,500	480,152
	1,035,363	7,672,311
	212,000	1,236,909
#	43,800	427,459
	59,300	676,833
	30,600	497,557
	88,200	536,362
#*	241,600	554,101
	56,400	1,055,310
	88,200	1,261,711
	48,100	970,683
	596,400	7,736,910
	141,198	1,153,417
	152,700	2,879,220
	48,611	656,748
	437,000	15,718,986
	25,600	448,952
	490,700	3,474,672
	525,100	3,733,618
	139,900	1,779,641
	3,800	82,843
	69,869	340,388
	157,200	693,755
	984,650	6,244,946
	138,300	2,438,655
	14,700	391,273
	123,900	635,992
	239,700	1,231,077
	439,452	5,964,254
	122,800	524,532
#	271,300	4,337,385
#	89,000	985,987

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	95,980	\$ 502,504
	265,094	5,804,256
	96,700	1,195,763
	2,214,711	10,554,082
*	176,200	142,863
	7,100	79,086
	2,200	36,403
	17,200	211,035
	62,900	407,780
	101,300	1,019,168
	265,800	11,039,500
	43,100	228,582
	35,900	3,856,167
	54,892	593,603
	25,500	246,229
	6,800	41,300
#	430,200	3,228,744
	86,700	1,886,706
	630,000	11,693,731
	52,200	708,322
	67,300	872,656
#	9,600	78,429
	18,400	72,129
*	9,800	86,238
	60,600	2,409,661
	102,900	486,592
	16,400	125,780
	197,000	912,660
*	17,700	295,567
	562,000	3,627,051
	112,900	1,694,930
	310,000	8,971,382
	105,500	830,813
	1,119,200	10,964,989
	126,200	1,400,721
	33,200	167,564
	182,538	675,309
	669,000	6,971,224
	297,500	5,866,698
	76,100	663,249
	88,300	4,184,063
	25,900	680,305
	29,400	273,637
	91,300	1,166,575
	93,300	618,755
	588,988	12,918,134
	171,000	5,119,575
	113,136	1,549,947
	65,400	235,405
	172,800	1,463,527
	21,800	106,738
	183,400	29,386,584
#	20,300	513,984
	19,500	1,103,842
	194,400	972,821
	45,500	221,187
	59,900	1,113,685
#	402,000	3,027,958
	111,290	3,182,100

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Daiseki Eco. Solution Co. Ltd.....	30,600	\$ 220,375
Daishi Hokuetsu Financial Group, Inc.....	187,724	5,202,701
Daishinku Corp.....	168,000	1,037,351
Daisue Construction Co. Ltd.....	44,600	433,480
# Daito Bank Ltd.....	7,400	37,474
Daito Pharmaceutical Co. Ltd.....	72,249	964,529
Daito Trust Construction Co. Ltd.....	112,300	12,774,183
Daitron Co. Ltd.....	44,900	910,752
Daiwa House Industry Co. Ltd.....	1,074,700	33,231,811
Daiwa Industries Ltd.....	108,100	1,153,107
Daiwa Securities Group, Inc.....	2,014,600	14,438,360
Daiwabo Holdings Co. Ltd.....	442,200	9,615,503
DCM Holdings Co. Ltd.....	569,780	5,307,748
# DD GROUP Co. Ltd.....	35,000	370,678
Dear Life Co. Ltd.....	168,600	1,160,802
Delica Foods Holdings Co. Ltd.....	14,600	58,462
DeNA Co. Ltd.....	308,000	3,109,722
Denka Co. Ltd.....	392,700	6,847,989
Densan System Holdings Co. Ltd.....	26,800	537,304
Denso Corp.....	736,200	11,564,266
Dentsu Group, Inc.....	299,500	7,949,110
Dentsu Soken, Inc.....	105,600	3,942,660
Denyo Co. Ltd.....	75,900	1,170,491
Dexerials Corp.....	316,400	9,118,165
# DIC Corp.....	374,184	7,062,078
Digital Arts, Inc.....	50,800	1,741,283
Digital Hearts Holdings Co. Ltd.....	56,200	390,601
# Digital Holdings, Inc.....	52,500	444,533
Digital Information Technologies Corp.....	39,900	471,095
Dip Corp.....	136,000	2,322,636
Direct Marketing MiX, Inc.....	82,700	244,825
Disco Corp.....	93,300	25,175,977
DKK Co. Ltd.....	45,200	716,840
DKS Co. Ltd.....	35,953	614,925
DMG Mori Co. Ltd.....	473,700	9,485,164
DMW Corp.....	900	24,280
Doshisha Co. Ltd.....	89,300	1,344,665
# Double Standard, Inc.....	23,400	258,594
# Doutor Nichires Holdings Co. Ltd.....	129,423	1,910,940
Dowa Holdings Co. Ltd.....	257,800	8,990,859
DTS Corp.....	174,600	4,294,364
Duskin Co. Ltd.....	173,800	4,035,361
# DyDo Group Holdings, Inc.....	65,400	1,313,349
Eagle Industry Co. Ltd.....	113,500	1,314,797
East Japan Railway Co.....	130,500	7,463,637
# EAT & Holdings Co. Ltd.....	24,700	357,388
Ebara Corp.....	227,000	14,216,351
Ebara Foods Industry, Inc.....	10,700	212,984
Ebara Jitsugyo Co. Ltd.....	27,400	562,082
Ebase Co. Ltd.....	55,300	270,407
Eco's Co. Ltd.....	39,100	650,787
# EDION Corp.....	394,800	4,347,275
EF-ON, Inc.....	76,539	238,568
eGuarantee, Inc.....	99,000	1,290,334
E-Guardian, Inc.....	14,454	153,752
Ehime Bank Ltd.....	152,198	1,089,167
Eidai Co. Ltd.....	108,100	172,141
Eiken Chemical Co. Ltd.....	134,200	1,672,674
Eisai Co. Ltd.....	42,600	2,005,976

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Eizo Corp.....	77,800	\$ 2,686,405
EJ Holdings, Inc.....	40,500	474,818
Elan Corp.....	142,500	1,021,821
Elecom Co. Ltd.....	145,100	1,687,518
Electric Power Development Co. Ltd.....	259,700	4,362,316
Elematec Corp.....	79,806	966,321
EM Systems Co. Ltd.....	55,000	261,728
en Japan, Inc.....	49,700	918,527
Endo Lighting Corp.....	60,900	582,577
ENEOS Holdings, Inc.....	5,868,520	23,700,329
Enomoto Co. Ltd.....	24,600	267,320
# Enplas Corp.....	16,500	1,340,621
Entrust, Inc.....	18,200	95,700
# Envipro Holdings, Inc.....	47,200	195,817
# eRex Co. Ltd.....	93,300	518,903
* ES-Con Japan Ltd.....	122,300	841,443
Eslead Corp.....	40,700	963,345
ESPEC Corp.....	68,000	1,158,099
Exedy Corp.....	149,100	2,860,553
EXEO Group, Inc.....	320,148	7,150,210
Ezaki Glico Co. Ltd.....	129,200	3,780,198
# F&M Co. Ltd.....	23,100	301,123
FALCO HOLDINGS Co. Ltd.....	45,000	654,055
Fancl Corp.....	221,616	3,499,677
FANUC Corp.....	197,566	5,465,142
Fast Fitness Japan, Inc.....	24,500	181,438
Fast Retailing Co. Ltd.....	122,600	32,731,351
FCC Co. Ltd.....	183,200	2,386,706
* FDK Corp.....	5,000	22,433
Feed One Co. Ltd.....	119,448	716,151
Feedforce Group, Inc.....	11,500	42,696
Felissimo Corp.....	5,200	32,202
Fenwal Controls of Japan Ltd.....	800	8,838
Ferrotec Holdings Corp.....	222,800	4,297,003
Fibergate, Inc.....	33,600	219,560
FIDEA Holdings Co. Ltd.....	88,140	963,668
Financial Partners Group Co. Ltd.....	230,900	2,648,143
FINDEX, Inc.....	68,000	493,738
* Fintech Global, Inc.....	364,300	153,213
First Bank of Toyama Ltd.....	38,400	217,293
First Brothers Co. Ltd.....	19,800	168,793
First Juken Co. Ltd.....	21,700	163,990
First-Corp., Inc.....	27,500	148,566
Fixstars Corp.....	90,800	1,039,106
FJ Next Holdings Co. Ltd.....	92,500	780,048
Focus Systems Corp.....	27,600	198,273
Food & Life Cos. Ltd.....	352,100	7,045,665
# Forum Engineering, Inc.....	39,000	215,443
Forval Corp.....	1,300	12,926
Foster Electric Co. Ltd.....	101,710	747,319
FP Corp.....	198,300	3,841,806
France Bed Holdings Co. Ltd.....	125,500	1,187,573
Freebit Co. Ltd.....	55,800	570,184
Freund Corp.....	10,900	57,069
Frontier Management, Inc.....	13,900	146,591
# F-Tech, Inc.....	43,300	190,709
FTGroup Co. Ltd.....	48,500	419,772
Fudo Tetra Corp.....	74,720	1,179,944
Fuji Corp.....	280,700	4,756,034

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Fuji Corp.....	61,800	\$ 742,583
Fuji Corp. Ltd.....	124,300	608,292
Fuji Electric Co. Ltd.....	256,700	12,855,537
Fuji Furukawa Engineering & Construction Co. Ltd.....	2,000	74,704
Fuji Kyuko Co. Ltd.....	84,000	2,482,928
Fuji Media Holdings, Inc.....	171,400	2,030,531
Fuji Oil Co. Ltd.....	206,100	527,986
Fuji Oil Holdings, Inc.....	205,200	3,287,083
Fuji Pharma Co. Ltd.....	58,800	783,097
Fuji Seal International, Inc.....	200,707	2,366,897
Fuji Soft, Inc.....	97,900	4,291,190
Fujibo Holdings, Inc.....	50,500	1,458,807
Fujicco Co. Ltd.....	93,100	1,277,838
FUJIFILM Holdings Corp.....	189,675	12,022,531
Fujikura Composites, Inc.....	108,700	1,074,274
Fujikura Kasei Co. Ltd.....	105,200	326,238
Fujikura Ltd.....	1,255,700	10,322,495
Fujimi, Inc.....	107,500	2,154,280
Fujimori Kogyo Co. Ltd.....	78,000	2,154,275
Fujisash Co. Ltd.....	354,500	182,541
Fujishoji Co. Ltd.....	33,700	300,563
* Fujita Kanko, Inc.....	14,100	639,944
# Fujitsu General Ltd.....	13,900	203,665
Fujitsu Ltd.....	235,429	32,586,755
Fujiya Co. Ltd.....	43,500	730,670
# FuKoKu Co. Ltd.....	43,300	422,982
Fukuda Corp.....	29,500	1,091,664
Fukuda Denshi Co. Ltd.....	35,100	1,871,579
Fukui Bank Ltd.....	93,842	1,093,866
Fukui Computer Holdings, Inc.....	39,500	697,197
Fukuoka Financial Group, Inc.....	337,756	8,301,121
Fukushima Galilei Co. Ltd.....	56,800	1,978,293
Fukuyama Transporting Co. Ltd.....	117,300	3,244,183
FULLCAST Holdings Co. Ltd.....	85,300	1,029,825
Fumakilla Ltd.....	16,801	131,203
Funai Soken Holdings, Inc.....	134,720	2,345,690
Furukawa Battery Co. Ltd.....	63,100	391,826
Furukawa Co. Ltd.....	180,200	2,362,033
Furukawa Electric Co. Ltd.....	337,088	6,131,773
# Furuno Electric Co. Ltd.....	108,000	1,551,649
Furuya Metal Co. Ltd.....	14,200	881,063
Furyu Corp.....	98,400	891,993
Fuso Chemical Co. Ltd.....	112,500	3,167,997
Fuso Pharmaceutical Industries Ltd.....	26,998	404,135
Futaba Corp.....	185,000	645,399
Futaba Industrial Co. Ltd.....	267,500	1,612,120
Future Corp.....	213,800	2,537,518
Fuyo General Lease Co. Ltd.....	98,500	8,808,485
G-7 Holdings, Inc.....	134,000	1,142,346
* GA Technologies Co. Ltd.....	20,800	199,329
Gakken Holdings Co. Ltd.....	141,700	979,348
Gakkyusha Co. Ltd.....	29,000	405,744
Gakujo Co. Ltd.....	34,700	417,093
Gecoss Corp.....	62,449	495,820
Genki Sushi Co. Ltd.....	55,800	1,513,402
Genky DrugStores Co. Ltd.....	40,800	1,856,309
Geo Holdings Corp.....	168,800	2,757,877
Gift Holdings, Inc.....	23,600	472,564
* giftee, Inc.....	22,000	241,356

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	29,500	\$ 432,689
	27,500	535,349
#	1,700	57,611
	110,398	1,553,807
	194,745	4,023,714
	69,000	349,850
#	14,500	997,992
#	137,900	704,740
	15,700	299,585
	255,900	4,611,924
	64,600	3,897,852
*	40,800	731,274
	53,900	1,885,235
	35,100	96,613
	79,030	1,260,384
#	56,000	3,767,078
#	8,500	35,332
	68,500	313,411
	117,000	465,446
	24,500	353,053
	34,300	491,449
	343,499	4,954,205
	41,400	661,003
	110,089	1,368,392
	21,600	539,244
*	182,018	3,060,156
	1,444,301	7,122,140
	76,400	2,792,501
	224,000	4,164,131
	430,360	4,607,567
	8,500	124,444
#	1,518,273	8,274,448
	45,500	472,841
	36,100	1,242,458
	1,500	32,378
#	26,600	445,583
	747,600	5,742,481
#	44,400	1,838,116
#	50,800	1,506,267
	93,200	2,595,071
	160,800	6,352,389
	376,600	11,522,273
	166,600	6,093,641
	75,400	1,487,385
	44,600	554,152
	71,300	421,586
	46,900	1,136,558
	1,187,700	15,444,714
	766,680	6,191,470
	261,700	3,888,298
	126,200	3,336,519
#	153,939	2,298,962
#	4,600	16,647
*	42,400	360,678
	90,800	1,581,680
	3,300	66,517
	19,100	3,328,171
	98,800	1,039,750
	2,700	26,315

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Himaraya Co. Ltd.....	21,000	\$ 133,840
* Hino Motors Ltd.....	407,596	1,387,699
Hioki EE Corp.....	36,300	1,610,845
Hirakawa Hewtech Corp.....	50,200	477,406
# Hirano Tecseed Co. Ltd.....	34,700	423,785
# Hirata Corp.....	35,700	1,633,123
Hirogin Holdings, Inc.....	1,020,700	6,849,202
Hirose Electric Co. Ltd.....	23,025	2,679,023
Hirose Tusyo, Inc.....	3,400	73,567
Hiroshima Gas Co. Ltd.....	109,500	293,889
Hisaka Works Ltd.....	91,800	609,559
# Hisamitsu Pharmaceutical Co., Inc.....	70,700	2,015,112
Hitachi Construction Machinery Co. Ltd.....	247,500	7,022,170
Hitachi Ltd.....	1,103,885	86,710,552
Hitachi Ltd., ADR.....	54,949	8,702,273
Hitachi Zosen Corp.....	820,700	5,063,969
# Hito Communications Holdings, Inc.....	28,300	231,631
Hochiki Corp.....	62,800	843,794
Hodogaya Chemical Co. Ltd.....	27,700	684,807
Hogy Medical Co. Ltd.....	86,200	2,078,099
Hokkaido Electric Power Co., Inc.....	510,800	2,278,966
Hokkaido Gas Co. Ltd.....	41,200	660,655
Hokkan Holdings Ltd.....	50,800	602,580
Hokko Chemical Industry Co. Ltd.....	104,100	714,703
Hokkoku Financial Holdings, Inc.....	111,800	3,326,417
# Hokuetsu Corp.....	598,295	5,656,524
Hokuetsu Industries Co. Ltd.....	95,300	1,697,892
Hokuhoku Financial Group, Inc.....	693,510	7,347,081
Hokuriku Electric Industry Co. Ltd.....	33,000	318,617
#* Hokuriku Electric Power Co.....	504,800	2,468,346
Hokuriku Electrical Construction Co. Ltd.....	27,820	227,446
Hokuto Corp.....	67,076	818,241
Honda Motor Co. Ltd., Sponsored ADR.....	460,628	15,426,432
Honda Motor Co. Ltd.....	3,092,769	34,571,157
H-One Co. Ltd.....	88,305	503,618
Honeys Holdings Co. Ltd.....	85,830	964,215
Hoosiers Holdings Co. Ltd.....	135,200	1,074,244
Horiba Ltd.....	111,800	8,970,167
Hoshizaki Corp.....	40,400	1,469,807
Hosiden Corp.....	266,600	3,272,674
Hosokawa Micron Corp.....	59,400	1,852,917
Hotland Co. Ltd.....	41,000	549,121
House Foods Group, Inc.....	150,400	3,310,523
# Howa Machinery Ltd.....	29,500	154,913
Hoya Corp.....	320,800	40,750,926
HS Holdings Co. Ltd.....	63,158	445,987
# Hulic Co. Ltd.....	907,317	10,018,906
Hyakugo Bank Ltd.....	1,067,698	4,140,901
Hyakujushi Bank Ltd.....	110,100	1,852,475
I K K Holdings, Inc.....	20,700	102,756
Ibiden Co. Ltd.....	245,405	12,348,764
# IBJ, Inc.....	88,300	414,220
Ichibanya Co. Ltd.....	16,732	737,479
Ichigo, Inc.....	535,100	1,426,460
Ichiken Co. Ltd.....	28,500	456,008
Ichikoh Industries Ltd.....	204,000	808,157
# Ichimasa Kamaboko Co. Ltd.....	1,700	8,444
Ichinen Holdings Co. Ltd.....	115,572	1,236,036
Ichiyoshi Securities Co. Ltd.....	104,900	551,412

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Icom, Inc.....	38,300	\$ 964,844
ID Holdings Corp.....	41,725	474,838
IDEA Consultants, Inc.....	2,900	36,999
Idec Corp.....	151,300	3,027,741
Idemitsu Kosan Co. Ltd.....	2,059,455	11,436,111
IDOM, Inc.....	402,100	2,401,741
IG Port, Inc.....	400	13,700
# IHI Corp.....	457,500	8,750,324
Iida Group Holdings Co. Ltd.....	272,996	4,121,404
Iino Kaiun Kaisha Ltd.....	400,300	3,495,930
IJTT Co. Ltd.....	96,460	552,616
I'll, Inc.....	25,300	561,716
Imagica Group, Inc.....	74,900	329,607
# Imasen Electric Industrial.....	43,200	189,552
i-mobile Co. Ltd.....	71,400	215,652
Imuraya Group Co. Ltd.....	19,800	326,774
Inaba Denki Sangyo Co. Ltd.....	169,400	4,047,609
# Inaba Seisakusho Co. Ltd.....	49,800	508,971
Inabata & Co. Ltd.....	215,200	4,682,636
Inageya Co. Ltd.....	6,100	52,421
I-NE Co. Ltd.....	23,200	386,423
Ines Corp.....	82,300	870,980
I-Net Corp.....	61,310	832,913
Infocom Corp.....	104,700	1,738,381
INFRONEER Holdings, Inc.....	727,808	7,608,118
Innotech Corp.....	64,600	806,687
Inpex Corp.....	1,938,500	26,348,975
Insource Co. Ltd.....	201,796	1,140,684
Intage Holdings, Inc.....	31,000	366,490
Integrated Design & Engineering Holdings Co. Ltd.....	69,800	1,698,074
# Intelligent Wave, Inc.....	20,400	147,926
Inter Action Corp.....	37,700	284,488
Internet Initiative Japan, Inc.....	392,600	7,613,069
# Inui Global Logistics Co. Ltd.....	40,500	306,106
I-PEX, Inc.....	62,300	759,477
# IPS, Inc.....	21,600	301,358
# IR Japan Holdings Ltd.....	35,200	376,419
Iriso Electronics Co. Ltd.....	80,614	1,885,181
# I'rom Group Co. Ltd.....	22,100	304,353
# ISB Corp.....	38,300	407,672
# Ise Chemicals Corp.....	7,800	428,136
# Iseki & Co. Ltd.....	84,100	664,909
Isetan Mitsukoshi Holdings Ltd.....	532,240	6,223,113
Ishihara Chemical Co. Ltd.....	8,100	107,807
Ishihara Sangyo Kaisha Ltd.....	173,700	1,856,142
Ishii Iron Works Co. Ltd.....	2,900	52,465
Ishizuka Glass Co. Ltd.....	6,599	164,888
* Istyle, Inc.....	232,600	651,283
Isuzu Motors Ltd.....	1,627,207	22,203,144
Itfor, Inc.....	84,600	697,478
# ITmedia, Inc.....	37,200	265,997
Ito En Ltd.....	131,600	3,820,289
# ITOCHU Corp.....	951,800	43,196,588
Itochu Enex Co. Ltd.....	290,300	3,109,127
Itochu-Shokuhin Co. Ltd.....	24,300	1,241,492
Itoham Yonekyu Holdings, Inc.....	107,369	3,008,433
# Itoki Corp.....	211,500	2,153,691
IwaiCosmo Holdings, Inc.....	96,600	1,385,650
Iwaki Co. Ltd.....	20,400	306,145

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Iwatani Corp.....	226,900	\$10,139,364
* Iwatsu Electric Co. Ltd.....	39,000	194,454
Iwatsuka Confectionery Co. Ltd.....	500	17,291
Iyogin Holdings, Inc.....	1,024,157	6,966,244
Izumi Co. Ltd.....	145,900	3,434,599
J Front Retailing Co. Ltd.....	994,301	9,208,555
J Trust Co. Ltd.....	127,319	411,990
JAC Recruitment Co. Ltd.....	288,800	1,319,464
Jaccs Co. Ltd.....	125,000	4,788,361
* Jade Group, Inc.....	27,200	357,251
JAFCO Group Co. Ltd.....	282,300	3,348,274
* Jamco Corp.....	9,900	107,584
JANOME Corp.....	88,199	420,414
Japan Airlines Co. Ltd.....	336,200	6,460,340
Japan Airport Terminal Co. Ltd.....	51,583	2,048,511
Japan Aviation Electronics Industry Ltd.....	260,800	4,483,828
Japan Business Systems, Inc.....	10,100	109,551
# Japan Cash Machine Co. Ltd.....	63,200	645,884
* Japan Communications, Inc.....	746,000	1,178,352
Japan Electronic Materials Corp.....	42,700	530,665
Japan Elevator Service Holdings Co. Ltd.....	252,400	3,814,140
Japan Exchange Group, Inc.....	734,700	16,260,161
# Japan Foundation Engineering Co. Ltd.....	94,400	315,095
* Japan Hospice Holdings, Inc.....	13,900	226,735
# Japan Investment Adviser Co. Ltd.....	20,500	121,835
Japan Lifeline Co. Ltd.....	241,700	2,156,731
Japan Material Co. Ltd.....	251,000	4,241,346
Japan Medical Dynamic Marketing, Inc.....	83,441	422,820
Japan Oil Transportation Co. Ltd.....	8,479	165,274
Japan Petroleum Exploration Co. Ltd.....	102,400	4,165,414
Japan Post Bank Co. Ltd.....	681,300	7,085,415
Japan Post Holdings Co. Ltd.....	1,043,700	9,991,008
Japan Post Insurance Co. Ltd.....	231,300	4,330,371
Japan Property Management Center Co. Ltd.....	52,300	413,238
Japan Pulp & Paper Co. Ltd.....	48,100	1,646,608
Japan Pure Chemical Co. Ltd.....	2,200	39,277
Japan Securities Finance Co. Ltd.....	434,300	4,602,641
Japan Steel Works Ltd.....	51,000	839,357
Japan System Techniques Co. Ltd.....	21,400	476,297
Japan Tobacco, Inc.....	1,490,800	39,293,588
Japan Transcity Corp.....	157,600	674,103
Japan Wool Textile Co. Ltd.....	225,700	2,276,613
Jastec Co. Ltd.....	35,900	332,102
JBCC Holdings, Inc.....	54,100	1,397,591
JCU Corp.....	109,400	2,760,873
JDC Corp.....	37,800	140,198
Jeol Ltd.....	161,400	7,378,218
JFE Holdings, Inc.....	1,593,208	25,154,871
JFE Systems, Inc.....	10,400	284,255
JGC Holdings Corp.....	623,000	7,297,486
Jichodo Co. Ltd.....	100	7,075
#* JIG-SAW, Inc.....	16,800	588,032
# Jimoto Holdings, Inc.....	89,710	339,490
# JINS Holdings, Inc.....	55,100	1,553,517
# JINUSHI Co. Ltd.....	51,100	806,861
JK Holdings Co. Ltd.....	69,700	505,324
# J-Lease Co. Ltd.....	27,600	439,056
# JM Holdings Co. Ltd.....	72,300	1,098,054
JMS Co. Ltd.....	93,240	334,242

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
#*	Joban Kosan Co. Ltd.....	26,499
	J-Oil Mills, Inc.....	100,500
	Joshin Denki Co. Ltd.....	79,200
	Joyful Honda Co. Ltd.....	87,100
	JP-Holdings, Inc.....	266,200
	JSB Co. Ltd.....	29,400
	JSP Corp.....	34,700
	JSR Corp.....	87,100
	JTEKT Corp.....	702,800
#	Juki Corp.....	165,999
	Juroku Financial Group, Inc.....	148,300
	Justsystems Corp.....	109,700
	JVCKenwood Corp.....	898,370
	K&O Energy Group, Inc.....	65,400
	Kadokawa Corp.....	142,805
	Kadoya Sesame Mills, Inc.....	8,500
	Kaga Electronics Co. Ltd.....	86,100
	Kagome Co. Ltd.....	56,800
	Kajima Corp.....	625,100
	Kakaku.com, Inc.....	324,000
	Kaken Pharmaceutical Co. Ltd.....	98,100
	Kakiyasu Honten Co. Ltd.....	32,400
#	Kamakura Shinsho Ltd.....	31,700
#	Kameda Seika Co. Ltd.....	27,000
	Kamei Corp.....	121,400
	Kamigumi Co. Ltd.....	279,200
	Kanaden Corp.....	72,700
	Kanagawa Chuo Kotsu Co. Ltd.....	20,500
	Kanamic Network Co. Ltd.....	91,900
	Kanamoto Co. Ltd.....	147,859
	Kandenko Co. Ltd.....	474,600
	Kaneka Corp.....	196,600
	Kaneko Seeds Co. Ltd.....	7,100
	Kanematsu Corp.....	433,200
	Kanemi Co. Ltd.....	3,400
#	Kanro, Inc.....	13,700
	Kansai Electric Power Co., Inc.....	556,300
#	Kansai Food Market Ltd.....	2,700
	Kansai Paint Co. Ltd.....	175,400
	Kanto Denka Kogyo Co. Ltd.....	206,218
	Kao Corp.....	201,300
*	Kaonavi, Inc.....	9,300
*	Kappa Create Co. Ltd.....	8,300
#	Kasumigaseki Capital Co. Ltd.....	5,900
#	Katakura Industries Co. Ltd.....	101,600
	Katitas Co. Ltd.....	201,377
	Kato Sangyo Co. Ltd.....	83,300
	Kato Works Co. Ltd.....	50,926
	Kawada Technologies, Inc.....	28,200
	Kawagishi Bridge Works Co. Ltd.....	8,500
	Kawai Musical Instruments Manufacturing Co. Ltd.....	24,400
	Kawasaki Heavy Industries Ltd.....	619,600
#	Kawasaki Kisen Kaisha Ltd.....	210,366
	KDDI Corp.....	2,030,500
	KeePer Technical Laboratory Co. Ltd.....	61,300
	Keihan Holdings Co. Ltd.....	218,100
	Keihanshin Building Co. Ltd.....	116,900
	Keihin Co. Ltd.....	9,500
	Keikyu Corp.....	361,700
		\$ 223,592
		1,392,998
		1,321,751
		1,155,206
		826,263
		526,003
		458,791
		2,375,623
		6,430,506
		499,625
		4,157,806
		2,292,061
		4,368,877
		999,113
		3,021,380
		215,973
		3,985,569
		1,398,422
		11,156,070
		3,685,598
		2,316,799
		564,430
		134,277
		766,815
		1,596,306
		6,423,212
		767,787
		426,352
		257,358
		2,824,249
		4,880,804
		4,780,806
		70,172
		6,716,467
		78,454
		181,271
		7,589,121
		26,691
		2,932,655
		1,234,210
		7,964,950
		136,274
		99,277
		500,016
		1,170,196
		2,503,637
		2,716,207
		527,667
		1,449,108
		201,989
		604,251
		14,027,665
		10,249,827
		67,280,690
		2,705,237
		5,319,265
		1,181,292
		123,666
		3,159,239

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	125,700	\$ 3,678,021
	129,648	5,866,554
#	5,600	53,074
	503,355	2,464,050
	14,100	186,862
	53,963	642,916
	308,400	5,488,410
	86,520	38,708,864
	14,400	82,714
	67,500	1,548,582
	138,600	2,159,895
#	24,700	199,824
	89,650	5,516,005
#	158,600	231,866
	58,500	288,839
	17,000	178,279
	366,000	6,099,223
	9,300	55,289
	18,100	312,755
	146,400	4,517,532
	186,480	2,680,455
	148,200	3,164,508
#	46,800	1,105,287
*	33,581	346,901
#	55,400	846,212
	19,600	420,621
	390,200	3,190,243
	587,900	6,626,132
	106,700	255,409
*	38,800	347,605
	145,100	1,484,690
#	29,400	152,703
	119,100	698,170
	67,200	3,032,772
	207,400	5,299,630
#*	15,400	303,867
	1,247,982	17,231,989
	154,600	1,925,722
	138,800	3,687,164
#	2,900	100,408
	39,800	615,698
	3,300	100,069
	1,200	61,812
	290,100	4,441,225
#	187,200	951,497
	340,264	5,479,780
	4,100	60,158
	1,217,500	34,637,815
	117,300	652,997
	32,800	745,729
	199,500	3,823,869
#	35,800	1,071,326
	154,400	3,459,581
	203,913	1,827,648
	107,880	308,149
	145,662	8,957,949
	69,800	580,626
*	1,917,800	5,262,846
	221,000	2,116,438

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	117,400	\$ 1,561,815
	31,800	317,325
#	282,200	1,431,872
	18,600	1,216,861
	181,124	1,153,864
	240,000	3,229,111
	9,500	254,917
	106,800	526,671
	28,700	2,396,633
	58,467	371,298
	763,580	6,939,550
	61,200	492,145
#	39,134	2,971,053
	285,500	4,321,746
*	46,700	105,404
	199,100	5,181,784
	317,665	1,821,588
	101,014	2,150,251
	1,336,000	14,016,998
	257,700	4,932,948
	54,000	1,319,446
	301,000	10,992,821
	65,700	428,882
	5,800	79,219
	183,300	3,957,400
	103,100	3,574,840
	760,520	11,134,066
	38,000	871,542
	163,200	2,345,792
	45,618	682,147
	152,200	2,083,245
	107,143	737,102
	45,200	1,211,594
	187,100	2,260,488
	170,500	223,542
	84,400	3,468,100
	174,000	548,548
	648,844	10,783,437
	87,600	259,054
	125,963	1,984,165
	58,800	322,906
	196,000	7,455,454
*	708,100	5,303,043
	1,303,648	8,295,891
	3,300	25,818
	215,100	4,727,896
	16,200	541,089
	59,000	291,694
	44,200	675,950
	77,900	20,287,419
	89,600	5,128,533
	93,700	665,469
*	701,200	1,961,419
	109,400	2,778,173
	5,900	227,285
*	52,300	443,407
	211,500	277,672
	37,200	379,779
#	43,100	149,914

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	200,800	\$ 753,295
	174,200	3,299,138
#	516,401	4,603,259
#	83,200	1,212,258
	973,819	13,013,113
	18,100	241,647
	31,700	549,036
*	900	17,884
	1,825,200	5,678,256
	63,200	973,351
	449,900	7,099,421
	274,400	4,755,986
	214,450	11,347,809
	176,200	951,582
	102,700	2,238,826
	54,300	396,629
#	58,900	629,422
	83,300	743,645
	122,400	4,957,783
	800	22,160
	305,791	8,230,362
	37,400	756,922
	124,400	1,082,946
	175,200	2,433,918
	45,600	931,063
	34,500	651,955
	816,459	13,926,066
	92,400	1,062,873
	111,500	1,269,785
	2,700	53,674
	215,897	4,271,755
	396,800	6,561,152
	178,400	4,545,551
	72,976	1,211,801
#	26,900	341,491
#	196,300	1,252,871
	37,600	7,523,226
	9,400	170,177
#	80,600	179,926
	26,400	509,546
	59,000	1,628,918
	80,100	406,510
	26,400	222,987
	63,362	1,179,240
	83,100	474,247
	353,600	1,986,534
	253,155	4,601,541
#	10,400	113,946
	93,700	2,082,491
	313,300	3,445,848
	29,700	654,858
	1,401,000	16,984,947
	81,200	3,615,387
	373,200	3,129,432
	3,249,891	9,727,561
	37,900	1,146,719
*	35,800	305,000
	103,000	450,942
	130,100	549,859

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,200	\$ 24,506
	463,300	7,394,722
#	11,900	62,587
*	27,000	846,556
	28,700	135,851
	58,200	1,879,191
	225,400	3,535,014
	177,200	3,176,368
#	12,000	70,524
	24,300	242,083
	247,040	5,974,566
#	65,900	358,371
	147,900	4,028,461
	152,500	1,201,983
	334,900	6,625,438
	39,700	466,188
#	106,000	484,475
	36,400	334,168
	22,500	500,684
#	31,100	209,879
	259,100	3,762,662
#*	226,600	3,746,569
	38,800	186,895
#*	12,000	100,563
	60,400	880,236
	97,900	2,906,974
#	31,400	391,210
	271,000	1,153,823
	113,522	375,973
	49,972	1,194,211
	87,300	544,025
	112,200	2,418,182
	708,126	14,637,110
#	58,400	602,457
	900	28,187
#	35,800	359,218
	359,210	4,745,861
	406,400	1,361,798
#	79,400	983,140
	259,500	4,449,100
	141,600	1,892,563
	10,800	371,074
	317,800	1,000,809
	160,200	1,179,662
	5,045,660	30,424,017
	1,973,700	34,016,605
	1,152,800	17,107,897
	668,120	9,257,413
	554,000	9,047,305
	3,582,670	25,402,721
	256,200	17,089,429
	30,900	757,142
	202,500	2,097,298
	189,099	5,841,104
	420,120	7,691,343
	2,084,700	6,569,027
#	61,500	255,589
	67,500	917,870
	33,900	1,136,319

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	76,200	\$ 2,590,503
	65,600	728,781
#	1,124,020	10,509,587
	7,907,300	74,064,092
#	94,600	3,155,643
	10,548	8,507,173
	745,145	30,221,014
	454,689	13,381,608
	81,500	1,872,696
	185,619	954,168
	507,900	12,750,203
#	77,100	3,558,669
#	60,900	1,180,394
	237,400	7,339,288
#	599,700	21,541,503
	125,900	4,205,151
	141,400	1,475,323
	117,900	2,154,456
	145,500	2,495,754
	54,000	1,306,181
	79,500	1,503,417
	37,645	340,472
	1,730,496	31,428,506
	165,700	6,005,094
#	13,100	309,992
	94,821	2,828,764
	42,998	972,130
*	30,000	468,495
	41,400	80,969
	588,700	3,063,737
	26,900	56,899
	117,600	4,146,626
#	364,300	3,431,056
#	27,300	269,820
	51,800	119,359
	312,800	5,970,053
	438,200	8,973,680
	13,500	255,823
	150,000	1,619,877
	75,500	744,956
	19,398	529,959
#	30,200	106,898
	24,100	779,118
	113,400	486,494
	318,474	13,151,299
	57,251	454,804
	93,800	634,572
	1,530,060	30,895,158
	234,700	2,663,926
	172,701	3,253,638
	11,700	170,571
	224,300	4,311,250
#	107,400	398,372
#	69,364	1,617,629
	4,600	33,378
	27,100	410,725
	61,000	936,117
	470,200	7,688,086
	5,000	70,160

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	43,700	\$ 665,837
#	6,900	333,271
	312,499	4,818,082
#	26,700	444,675
	116,500	432,277
#	18,300	217,889
	14,400	306,456
	199,200	3,260,077
	8,100	27,552
	116,700	692,516
#	229,048	2,167,569
	238,900	4,658,542
	174,701	3,160,016
	13,400	290,945
	1,000	61,819
	29,400	426,729
	60,900	1,516,987
	296,780	19,393,001
	182,800	2,952,078
	8,800	61,665
	319,700	5,198,034
	136,600	978,211
#	18,600	262,334
#*	87,600	117,073
	90,300	1,441,100
#	187,100	2,818,976
*	1,700	15,800
	5,000	54,909
	745,800	9,317,080
	298,499	10,222,450
	1,005,937	8,304,681
#	17,100	104,973
#	31,661	348,411
	139,301	313,863
	327,900	7,664,485
#	41,400	487,065
	249,100	2,177,092
#	56,100	1,046,229
	123,700	2,485,052
	9,600	147,181
	389,199	9,400,200
	126,400	2,149,564
	54,030	1,305,514
	106,594	3,975,609
	278,900	7,237,665
	57,320	546,807
#	102,600	847,337
	7,200	267,681
	30,300	422,101
	78,400	499,700
#	175,077	362,245
	54,300	504,123
	115,100	3,507,891
	1,196,199	7,190,208
	198,000	924,078
	296,200	2,352,695
	78,471	301,377
	58,000	520,300
	10,500	226,890

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
JAPAN — (Continued)			
#*	Nihon Yamamura Glass Co. Ltd.....	7,600	\$ 74,305
	Niitaka Co. Ltd.....	10,200	131,004
	Nikkiso Co. Ltd.....	214,300	1,573,233
	Nikko Co. Ltd.....	113,400	590,963
	Nikkon Holdings Co. Ltd.....	259,300	5,570,447
	Nikon Corp.....	703,200	7,176,531
#	Nintendo Co. Ltd.....	710,500	39,696,266
	Nippi, Inc.....	8,500	355,602
	Nippon Corp.....	268,400	4,120,486
	Nippon Air Conditioning Services Co. Ltd.....	73,400	431,458
	Nippon Aqua Co. Ltd.....	49,400	334,641
#	Nippon Avionics Co. Ltd.....	4,500	274,918
	Nippon Beet Sugar Manufacturing Co. Ltd.....	88,100	1,306,384
	Nippon Carbide Industries Co., Inc.....	39,800	410,074
	Nippon Carbon Co. Ltd.....	35,500	1,078,700
	Nippon Chemical Industrial Co. Ltd.....	38,300	509,875
*	Nippon Chemi-Con Corp.....	97,400	884,678
*	Nippon Coke & Engineering Co. Ltd.....	865,949	742,675
	Nippon Concept Corp.....	32,900	390,111
	Nippon Concrete Industries Co. Ltd.....	320,500	1,023,950
#	Nippon Denko Co. Ltd.....	680,050	1,335,166
	Nippon Densetsu Kogyo Co. Ltd.....	163,600	2,269,273
	Nippon Dry-Chemical Co. Ltd.....	6,200	120,296
	Nippon Electric Glass Co. Ltd.....	356,800	7,931,274
	Nippon Express Holdings, Inc.....	220,276	13,111,131
	Nippon Felt Co. Ltd.....	15,100	44,339
	Nippon Filcon Co. Ltd.....	45,400	171,379
#	Nippon Fine Chemical Co. Ltd.....	43,300	854,229
	Nippon Gas Co. Ltd.....	563,800	8,733,628
	Nippon Hume Corp.....	106,300	655,118
	Nippon Kayaku Co. Ltd.....	381,300	3,403,981
#	Nippon Kodoshi Corp.....	40,100	499,475
	Nippon Light Metal Holdings Co. Ltd.....	282,328	3,478,807
	Nippon Paint Holdings Co. Ltd.....	239,900	1,889,530
*	Nippon Paper Industries Co. Ltd.....	463,602	4,297,218
#	Nippon Parking Development Co. Ltd.....	959,600	1,194,695
	Nippon Pillar Packing Co. Ltd.....	97,200	3,196,063
	Nippon Rietec Co. Ltd.....	13,800	121,245
	Nippon Road Co. Ltd.....	83,000	1,196,554
	Nippon Sanso Holdings Corp.....	348,000	8,818,077
	Nippon Seiki Co. Ltd.....	282,600	2,619,436
	Nippon Seisen Co. Ltd.....	8,300	316,481
	Nippon Sharyo Ltd.....	38,799	609,545
*	Nippon Sheet Glass Co. Ltd.....	402,200	1,659,710
	Nippon Shinyaku Co. Ltd.....	88,795	3,136,946
	Nippon Shokubai Co. Ltd.....	98,800	3,716,865
	Nippon Signal Company Ltd.....	210,200	1,341,136
	Nippon Soda Co. Ltd.....	117,200	4,524,126
#	Nippon Steel Corp.....	1,353,479	32,570,997
	Nippon Telegraph & Telephone Corp.....	14,775,000	18,553,767
	Nippon Thompson Co. Ltd.....	383,600	1,536,111
	Nippon Tungsten Co. Ltd.....	9,800	85,900
#	Nippon Yakin Kogyo Co. Ltd.....	65,009	2,093,654
	Nippon Yusen KK.....	768,490	26,482,825
	Nipro Corp.....	730,601	5,883,628
	Nishikawa Rubber Co. Ltd.....	800	10,802
	Nishimatsu Construction Co. Ltd.....	157,600	4,332,266
#	Nishimatsuya Chain Co. Ltd.....	144,900	2,092,743
	Nishimoto Co. Ltd.....	18,900	796,434

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	635,914	\$ 7,321,994
	167,000	2,775,872
	103,200	2,826,837
	209,500	8,355,448
	2,614,600	10,264,462
	267,300	1,763,711
	123,500	405,522
	27,200	789,129
#	71,100	556,086
	188,083	2,086,452
	147,300	523,349
	141,300	4,316,381
	280,445	3,911,979
	611,941	5,050,585
	62,397	1,151,136
	101,625	3,287,709
	56,500	327,976
	1,653,600	9,035,176
	565,200	15,220,047
	112,000	14,658,751
	80,200	2,075,440
#	53,700	281,648
	72,100	173,171
	73,602	2,623,255
	56,500	1,929,336
	264,100	21,909,166
	3,600	127,111
	118,100	3,213,823
	51,600	683,975
	136,300	505,477
	99,449	788,552
	3,200	40,277
#	22,900	429,289
	44,452	363,178
	50,200	1,784,646
	146,500	6,616,486
	81,800	1,235,429
	412,100	5,193,721
	348,900	4,621,346
	2,875,598	15,488,389
	253,317	1,454,040
#	9,700	905,566
	239,000	6,540,403
	236,485	7,232,544
	49,200	2,617,307
	111,800	2,525,507
	129,900	1,368,359
	1,307,500	3,334,229
	30,300	197,239
	133,480	2,426,865
	82,800	2,761,620
	47,200	325,861
	65,200	2,293,064
	185,278	3,476,917
	1,149,047	6,264,168
	34,700	692,513
	2,014,300	3,683,670
	557,200	8,025,700
	27,500	360,855

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	41,400	\$ 1,126,189
	1,397,200	12,933,235
	15,400	744,748
	21,600	3,317,966
	252,500	3,858,324
#	183,600	455,743
	261,546	3,501,571
#	37,400	302,098
#	48,100	578,000
	19,400	133,222
	27,000	1,492,774
	6,100	74,249
	88,001	1,273,016
#*	62,700	593,069
	67,800	1,243,060
#	2,263,100	8,848,339
	153,400	835,433
#	19,400	362,875
	37,600	1,274,039
	21,199	877,414
	261,600	3,920,640
	768,300	3,760,237
	452,278	3,177,827
	75,100	1,830,003
	131,658	1,043,402
	94,740	1,628,178
	114,800	5,165,323
	130,400	4,560,006
	35,151	679,458
#	135,447	812,765
	401,100	5,937,749
	89,400	4,019,894
	447,000	8,056,785
	83,400	1,028,293
	393,696	1,445,283
#	7,000	257,628
	241,799	7,561,566
	16,200	250,931
#	106,960	1,328,342
*	64,400	413,310
	93,200	1,076,931
	52,600	4,145,360
	125,400	5,179,411
	259,044	1,954,736
	438,900	16,300,777
	571,300	1,430,549
	25,500	212,386
	1,799,700	34,750,885
#	8,050	769,097
	27,100	535,131
	346,400	7,294,093
	70,000	1,392,366
#	49,799	3,495,913
#	11,000	171,307
#	110,500	2,090,253
	257,200	1,197,507
	288,200	3,921,916
	130,300	5,482,733
	169,600	6,666,691

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,900	\$ 64,993
* OUG Holdings, Inc.....	472,900	5,521,303
* Outsourcing, Inc.....	106,400	1,568,720
Oyo Corp.....	5,000	55,642
Pacific Industrial Co. Ltd.....	207,400	2,013,256
#* Pacific Metals Co. Ltd.....	79,458	765,661
# Pack Corp.....	57,100	1,314,395
PAL GROUP Holdings Co. Ltd.....	212,200	3,393,558
PALTAC Corp.....	71,858	2,187,747
Pan Pacific International Holdings Corp.....	395,800	8,555,804
Panasonic Holdings Corp.....	1,959,142	18,452,721
Paraca, Inc.....	24,900	329,104
Paramount Bed Holdings Co. Ltd.....	143,600	2,593,575
# Paris Miki Holdings, Inc.....	23,600	83,757
* Park24 Co. Ltd.....	484,700	6,333,468
Parker Corp.....	6,000	33,401
Pasco Corp.....	4,700	58,927
Pasona Group, Inc.....	107,000	1,951,261
PCI Holdings, Inc.....	16,800	115,703
Pegasus Co. Ltd.....	100,975	305,293
Penta-Ocean Construction Co. Ltd.....	1,485,700	7,960,335
People Dreams & Technologies Group Co. Ltd.....	17,800	229,904
* PeptiDream, Inc.....	372,300	3,262,649
Persol Holdings Co. Ltd.....	4,035,300	6,414,961
# Pharma Foods International Co. Ltd.....	72,300	492,168
PHC Holdings Corp.....	64,400	666,374
* PIA Corp.....	11,400	261,331
Pickles Holdings Co. Ltd.....	48,382	422,793
Pigeon Corp.....	392,500	4,289,513
Pilot Corp.....	85,700	2,393,242
Piolax, Inc.....	133,600	2,262,904
Plus Alpha Consulting Co. Ltd.....	37,900	660,539
Pola Orbis Holdings, Inc.....	125,000	1,293,125
# Pole To Win Holdings, Inc.....	124,900	423,670
* Port, Inc.....	11,000	178,351
* PR Times Corp.....	13,000	190,660
Premium Group Co. Ltd.....	150,000	1,807,951
Premium Water Holdings, Inc.....	7,000	160,860
Press Kogyo Co. Ltd.....	442,300	1,937,918
# Pressance Corp.....	96,800	1,094,893
Prestige International, Inc.....	304,700	1,251,147
Prima Meat Packers Ltd.....	128,399	2,100,817
Procrea Holdings, Inc.....	220,273	2,843,816
Pronexus, Inc.....	38,100	334,735
Pro-Ship, Inc.....	29,100	280,622
Proto Corp.....	89,500	798,011
PS Mitsubishi Construction Co. Ltd.....	45,817	294,198
# Punch Industry Co. Ltd.....	6,400	18,440
QB Net Holdings Co. Ltd.....	45,392	466,149
Qol Holdings Co. Ltd.....	119,500	1,434,879
Quick Co. Ltd.....	43,100	765,514
Raccoon Holdings, Inc.....	58,500	263,832
Raito Kogyo Co. Ltd.....	223,300	3,121,530
Raiznext Corp.....	130,600	1,389,756
#* Raksul, Inc.....	99,900	775,234
Rakus Co. Ltd.....	244,700	4,021,917
* Rakuten Group, Inc.....	610,500	2,681,779
Rasa Corp.....	34,900	399,753
Rasa Industries Ltd.....	40,199	627,880

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	23,479	\$ 578,354
	1,047,700	41,382,804
	421,899	4,234,908
#	9,900	62,195
*	1,155,900	18,965,518
	1,050,310	6,811,322
*	126,797	1,089,382
	2,295,448	12,671,469
	805,500	16,062,866
	283,200	4,923,029
	100,400	2,080,733
#	30,500	361,025
	64,200	670,204
#	45,000	1,081,418
	14,600	78,299
	1,218,319	9,575,980
	77,500	2,660,332
	37,400	263,467
#*	64,100	178,355
	46,500	2,297,409
	208,600	1,224,334
	65,400	1,024,156
#	2,400	39,676
	204,200	4,626,319
	33,300	563,406
	26,058	526,610
#	519,650	857,534
	6,200	155,309
	51,400	565,723
	427,700	7,381,775
	279,000	5,708,794
	42,769	391,826
	51,300	1,704,383
	71,200	1,868,681
	52,200	5,797,724
	732,241	3,243,119
	54,800	964,441
	42,400	823,099
	120,767	2,226,459
	75,000	1,360,206
#	693,650	10,785,665
	71,900	2,369,078
	65,000	1,461,646
	10,600	62,053
	5,300	152,550
	60,500	346,109
#	28,000	179,605
	80,100	1,050,268
	34,700	1,191,226
	93,500	1,210,448
	19,600	926,579
	92,400	1,756,291
#	195,100	1,882,376
#	79,400	1,932,710
	233,360	1,267,040
#	11,200	334,861
	122,700	2,090,638
	83,000	636,508
	100,017	1,311,489

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	72,800	\$ 2,248,482
	285,400	3,218,035
	174,800	3,850,206
	692,197	4,881,418
	93,800	4,309,470
	161,700	2,074,459
	92,152	410,446
	11,300	384,651
	186,750	11,422,855
	14,100	403,891
	113,400	568,128
	112,097	689,048
	252,000	9,420,330
#	134,200	762,762
	104,600	4,367,802
	30,100	213,649
	44,700	393,058
#	48,400	560,342
	37,000	607,138
	18,100	439,813
	471,300	4,761,224
	823,800	12,591,105
	59,500	1,739,019
	49,000	2,037,404
	48,500	718,026
	32,400	197,568
	1,500	29,397
#	45,999	840,874
	98,800	1,697,054
	111,300	991,724
	85,700	3,962,667
	46,000	205,637
	122,101	1,795,275
	47,400	509,601
	53,900	886,738
	162,400	6,146,841
	19,400	369,926
	55,400	932,915
*	57,770	335,940
	59,000	280,075
	467,780	11,491,322
	109,500	1,853,500
	153,300	15,032,483
	141,300	976,099
	219,677	4,313,273
	31,800	74,853
	14,000	244,526
	87,300	6,336,263
	32,600	174,243
	461,812	6,796,765
	497,400	7,029,466
	36,134	764,668
	182,300	954,733
#	95,399	1,224,142
#	16,300	121,264
	670,100	9,781,723
	137,600	2,454,797
	468,100	6,836,055
#	182,200	3,057,975

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	837,600	\$11,958,866
#	526,700	11,889,828
	94,200	1,622,488
	107,121	366,029
#	30,000	370,987
	620,500	4,851,320
	49,400	1,255,955
	1,136,660	2,633,387
#*	110,900	232,289
	15,200	121,789
	159,200	2,917,371
	1,343,052	53,043,593
	2,229,600	4,667,273
	444,400	5,755,025
*	52,200	189,165
#*	275,098	1,849,843
	35,100	1,303,455
	97,000	2,351,759
#	47,700	2,259,512
	37,500	794,897
	78,200	1,329,029
*	30,100	5,426,227
	197,436	4,909,075
	68,800	566,478
	4,400	76,435
	176,900	1,226,851
	322,100	2,277,502
	129,700	1,603,760
	116,200	1,181,705
	271,800	7,515,805
	71,446	7,838,232
	70,107	10,065,634
	77,300	841,907
	883,900	5,916,936
	13,800	123,549
	6,100	61,343
	44,800	773,875
#	103,700	1,201,935
	141,400	1,920,911
#	34,106	727,750
	1,676,000	65,971,015
	197,700	2,174,733
	137,900	5,098,457
	118,000	995,457
	300,900	2,497,779
	150,500	1,238,399
	31,500	371,590
	26,500	1,089,217
	33,700	562,806
	27,300	142,809
	134,800	6,469,916
	414,200	6,286,254
	342,142	9,537,785
#	51,900	157,198
	869,830	7,950,249
	225,900	1,543,294
	53,400	2,378,464
	200,400	2,678,217
	28,100	853,300

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	45,300	\$ 874,651
	87,700	2,009,886
	17,400	173,033
	13,100	132,554
	142,200	1,333,207
	138,880	1,468,566
*	52,300	953,245
	26,400	742,639
	111,500	1,780,291
	79,500	1,641,542
	173,900	1,282,464
	700	34,562
#	39,685	1,096,106
	802,800	4,224,612
	707,200	11,537,370
#*	22,100	349,760
	14,100	7,848,687
	22,999	390,129
	275,300	4,971,950
#	45,900	277,052
	111,800	2,562,241
	70,300	587,722
	226,934	1,092,161
#	11,800	112,606
	1,912,800	25,413,161
	612,063	26,423,112
	63,000	741,319
#	9,300	790,047
	1,142,500	6,236,894
	512,119	12,086,730
	30,200	579,856
	249,100	973,274
	43,000	413,706
	19,900	55,234
	170,300	8,830,300
	1,128,800	110,699,506
#	340,689	33,302,350
	186,900	3,425,526
	11,700	54,670
	63,460	408,752
	106,539	1,312,024
	30,800	426,297
#	269,800	565,978
#	3,700	20,519
	74,200	2,899,456
	51,500	1,323,758
#*	23,300	525,832
	32,000	335,051
	16,200	251,279
	424,500	8,108,163
	110,600	450,462
	130,300	1,555,023
	1,700	17,181
	203,500	4,174,558
	71,198	1,316,466
	67,600	453,984
	49,000	1,070,223
	4,700	74,957
	29,100	403,224

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	9,200	\$ 258,954
	33,000	1,064,715
#	45,200	644,084
	1,460,800	29,141,948
#	32,000	667,979
	118,500	5,661,888
	42,100	647,857
	1,077,660	16,337,776
#	140,400	1,087,462
	9,600	158,982
#	211,500	2,463,910
	119,200	5,923,945
	3,012,152	7,092,354
	919,000	21,135,012
	73,400	1,517,177
	1,507,300	20,034,430
	553,400	16,267,320
	450,696	11,693,077
	498,900	13,788,934
	492,480	1,381,301
	940,270	48,906,589
	564,146	11,561,189
	156,999	3,955,161
	722,800	2,121,759
	267,400	8,409,498
	260,700	2,240,448
	747,563	8,660,126
	44,400	1,573,480
	291,900	5,249,595
	169,200	2,023,506
#	96,200	314,230
	257,800	7,775,314
	248,900	8,120,304
	56,200	889,346
	627,300	3,655,729
	17,000	278,449
	177,120	5,497,978
	53,000	437,579
	447,600	20,105,591
	215,500	4,436,806
	24,900	108,847
	228,100	12,356,699
	5,000	101,147
	18,700	249,143
	7,600	281,092
	1,209,200	2,444,139
	78,300	551,923
	127,292	2,856,502
	21,700	530,139
	725,110	12,006,911
	77,700	740,119
#	3,500	53,737
	79,580	1,677,896
	47,139	456,688
	142,300	1,913,144
	486,821	3,962,959
	67,700	2,044,780
	415,491	8,551,765
	33,499	188,064

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Taiho Kogyo Co. Ltd.....	89,200	\$ 511,684
Taikisha Ltd.....	92,400	2,755,075
Taiko Bank Ltd.....	25,600	261,077
Taisei Corp.....	257,180	9,376,412
Taisei Lamick Co. Ltd.....	22,900	462,436
Taisho Pharmaceutical Holdings Co. Ltd.....	117,200	6,820,276
Taiyo Holdings Co. Ltd.....	119,800	2,639,649
# Taiyo Yuden Co. Ltd.....	276,000	6,666,984
Takamatsu Construction Group Co. Ltd.....	66,700	1,339,452
Takamiya Co. Ltd.....	118,343	389,283
# Takano Co. Ltd.....	32,600	217,556
Takaoka Toko Co. Ltd.....	59,574	967,647
Takara & Co. Ltd.....	25,600	489,851
Takara Bio, Inc.....	204,500	1,738,415
# Takara Holdings, Inc.....	554,100	4,687,924
Takara Standard Co. Ltd.....	162,648	1,943,311
Takasago International Corp.....	63,300	1,511,725
Takasago Thermal Engineering Co. Ltd.....	177,500	4,101,353
Takashima & Co. Ltd.....	71,600	650,909
Takashimaya Co. Ltd.....	643,500	8,964,755
# Takasho Co. Ltd.....	16,100	55,088
# Take & Give Needs Co. Ltd.....	39,600	319,090
TAKEBISHI Corp.....	34,600	491,804
Takeda Pharmaceutical Co. Ltd.....	1,468,163	43,150,014
Takemoto Yohki Co. Ltd.....	47,500	254,606
Takeuchi Manufacturing Co. Ltd.....	171,600	5,866,616
# Taki Chemical Co. Ltd.....	2,200	47,099
Takuma Co. Ltd.....	222,900	2,622,706
# Tama Home Co. Ltd.....	102,200	2,821,092
Tamron Co. Ltd.....	76,600	2,902,532
Tamura Corp.....	302,900	1,086,831
Tanabe Engineering Corp.....	22,500	220,327
#* Tanaka Chemical Corp.....	13,900	79,028
Tanseisha Co. Ltd.....	108,949	622,529
# Taoka Chemical Co. Ltd.....	6,500	33,779
# Tasuki Corp.....	6,300	60,648
#* Tatsuta Electric Wire & Cable Co. Ltd.....	218,400	1,037,636
# Tay Two Co. Ltd.....	62,100	54,151
Tayca Corp.....	73,000	688,596
# Tazmo Co. Ltd.....	20,600	459,162
Tbk Co. Ltd.....	118,101	322,351
TBS Holdings, Inc.....	124,100	2,877,808
# TDC Soft, Inc.....	48,700	753,191
# TDK Corp., Sponsored ADR.....	126,906	6,705,713
TDK Corp.....	652,300	32,455,063
Tear Corp.....	41,400	134,414
TechMatrix Corp.....	128,000	1,367,325
#* Techno Horizon Co. Ltd.....	11,700	40,321
Techno Medica Co. Ltd.....	5,200	69,467
Techno Ryowa Ltd.....	23,570	251,330
Techno Smart Corp.....	32,100	394,985
TechnoPro Holdings, Inc.....	371,200	8,557,947
Tecnos Japan, Inc.....	13,500	58,621
Teijin Ltd.....	850,968	7,828,380
Teikoku Electric Manufacturing Co. Ltd.....	52,800	1,051,804
Teikoku Sen-I Co. Ltd.....	79,900	1,205,595
Teikoku Tsushin Kogyo Co. Ltd.....	38,400	515,404
Tekken Corp.....	83,899	1,235,459
Tenma Corp.....	77,100	1,187,075

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
JAPAN — (Continued)			
#	Tenpo Innovation Co. Ltd.....	6,200	\$ 42,291
	Tenpos Holdings Co. Ltd.....	2,000	44,208
	Terumo Corp.....	187,300	6,340,470
#	TESEC Corp.....	6,100	97,888
	Tess Holdings Co. Ltd.....	13,999	43,488
	T-Gaia Corp.....	74,400	1,006,823
	THK Co. Ltd.....	364,000	6,998,492
	Tigers Polymer Corp.....	6,600	42,610
	TIS, Inc.....	466,600	10,378,041
	TKC Corp.....	88,800	2,300,171
#*	TKP Corp.....	30,600	347,085
	Toa Corp.....	103,400	805,171
	Toa Corp.....	69,600	1,839,767
	TOA ROAD Corp.....	31,700	1,521,704
	Toagosei Co. Ltd.....	535,650	5,127,094
	Tobishima Corp.....	88,340	911,621
	Tobu Railway Co. Ltd.....	155,600	4,120,795
	TOC Co. Ltd.....	150,400	720,667
	Tocalo Co. Ltd.....	317,700	3,379,417
	Tochigi Bank Ltd.....	638,601	1,367,025
	Toda Corp.....	878,600	5,539,591
*	Toda Kogyo Corp.....	11,900	123,721
#	Toei Animation Co. Ltd.....	18,800	2,515,371
	Toei Co. Ltd.....	13,200	1,852,530
	Toell Co. Ltd.....	25,400	140,476
	Toenec Corp.....	36,500	1,197,394
	Togami Electric Manufacturing Co. Ltd.....	11,600	196,521
	Toho Bank Ltd.....	961,200	2,038,449
	Toho Chemical Industry Co. Ltd.....	23,000	80,528
	Toho Co. Ltd.....	45,200	1,472,378
#	Toho Co. Ltd.....	42,100	812,420
	Toho Gas Co. Ltd.....	156,955	3,153,209
	Toho Holdings Co. Ltd.....	229,200	4,964,125
#	Toho Titanium Co. Ltd.....	188,100	2,502,010
#	Toho Zinc Co. Ltd.....	65,100	504,955
	Tohoku Bank Ltd.....	52,300	424,722
	Tohoku Electric Power Co., Inc.....	801,500	5,350,653
	Tohoku Steel Co. Ltd.....	7,300	86,638
#	Tohokushinsha Film Corp.....	12,200	119,647
	Tokai Carbon Co. Ltd.....	737,000	5,183,223
	Tokai Corp.....	94,102	1,343,936
	TOKAI Holdings Corp.....	498,800	3,363,473
	Tokai Lease Co. Ltd.....	1,400	12,655
	Tokai Rika Co. Ltd.....	304,800	4,822,253
	Tokai Tokyo Financial Holdings, Inc.....	924,517	3,566,355
	Token Corp.....	30,070	1,928,311
	Tokio Marine Holdings, Inc.....	1,312,836	34,616,100
	Tokio Marine Holdings, Inc., ADR.....	167,916	4,429,624
	Tokushu Tokai Paper Co. Ltd.....	42,138	1,124,616
	Tokuyama Corp.....	308,112	4,938,745
	Tokyo Century Corp.....	671,720	7,463,737
*	Tokyo Electric Power Co. Holdings, Inc.....	1,761,012	9,375,897
	Tokyo Electron Device Ltd.....	109,200	4,326,618
	Tokyo Electron Ltd.....	393,800	73,078,418
	Tokyo Energy & Systems, Inc.....	96,600	676,402
	Tokyo Gas Co. Ltd.....	343,500	7,890,835
	Tokyo Individualized Educational Institute, Inc.....	59,900	182,758
	Tokyo Keiki, Inc.....	80,599	980,003
	Tokyo Kiraboshi Financial Group, Inc.....	142,074	4,155,856

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	177,600	\$ 4,056,472
	3,200	65,057
	27,199	255,638
	86,400	437,772
	154,800	10,026,966
	289,000	3,490,571
	708,600	10,920,889
	41,000	1,435,785
#	38,800	299,039
#	65,600	2,054,524
	411,880	2,292,698
	493,106	5,786,244
	2,086,694	13,954,913
	183,400	425,352
	23,400	195,653
	12,600	459,617
#	132,700	512,786
	34,500	862,825
	52,600	858,397
	822,660	2,265,281
	457,700	7,509,308
	26,500	850,839
	417,300	4,794,208
	432,720	11,927,684
	179,036	2,605,919
	72,400	1,420,176
	2,910,700	14,543,103
#	24,000	282,291
	179,100	5,483,177
	63,900	309,719
	76,300	1,944,370
	13,700	350,408
	90,400	1,547,607
#	174,200	2,515,526
	139,300	2,889,861
	12,000	73,222
	875,513	11,289,426
	29,200	1,098,999
	95,500	1,960,905
	176,999	4,790,525
#	37,800	362,248
	14,200	342,758
	201,000	868,696
	30,700	1,583,815
	138,700	2,427,165
	522,600	4,604,592
	86,700	848,465
	33,200	242,350
*	143,815	787,516
#	27,500	1,609,079
	36,600	1,080,069
	68,300	326,120
#	290,600	677,717
	434,000	6,893,867
	59,400	3,093,045
	59,800	2,017,985
	625,000	10,348,942
	27,600	262,598
	517,278	3,882,398

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	274,000	\$ 5,290,513
	381,200	6,281,156
	97,700	8,263,378
#	124,418	24,846,275
	9,996,070	199,599,676
	440,946	28,895,820
#	111,651	1,491,726
	61,819	244,930
	38,400	1,819,798
#	15,000	27,047
	51,400	859,400
	67,500	1,409,481
	158,412	1,343,868
#	49,000	438,491
*	3,140	180,864
*	192,500	11,012,802
	59,100	1,457,443
	7,900	54,937
	156,022	2,665,539
	425,300	5,387,252
	278,490	1,294,234
	203,900	1,044,598
	134,700	3,895,585
	17,400	789,231
#	157,800	1,944,182
	191,300	1,544,871
	65,900	179,919
	121,400	1,116,974
	467,000	817,679
	140,300	2,538,335
#	143,100	11,324,165
	65,100	1,605,166
	26,100	376,860
	21,500	348,064
	110,800	1,320,674
	31,600	663,153
	55,000	187,599
	185,214	5,115,858
	456,965	7,597,277
	4,100	41,590
	40,200	2,076,497
	1,000	25,378
	9,400	261,028
#	16,000	144,094
	120,900	5,917,261
	2,100	14,267
	203,800	7,012,426
	22,900	527,400
	173,041	1,206,901
	56,600	742,257
#	269,200	1,851,084
	71,400	449,776
*	278,556	319,679
*	118,600	67,613
	109,300	1,580,794
	107,200	297,138
	62,100	1,802,449
	7,700	106,131
	422,000	5,911,903

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	402,300	\$ 7,608,058
	116,400	1,864,957
*	41,300	759,313
	184,513	3,152,355
	78,700	2,393,112
*	11,200	61,918
	66,800	647,579
	79,400	677,182
#*	82,500	171,551
	115,700	929,120
	106,680	1,283,950
*	21,700	154,018
*	134,000	1,063,684
*	75,100	4,700,264
	209,685	1,634,134
	466,900	1,682,916
	215,300	5,022,778
	340,400	1,568,674
	39,400	819,152
	204,800	2,219,227
	80,000	1,554,331
#	17,100	200,685
	79,400	798,053
	19,300	133,976
#	35,100	140,771
	19,300	88,801
	35,600	560,639
#	8,500	54,561
	16,000	580,341
#	296,888	5,008,154
	47,700	752,826
	50,400	195,346
#	151,806	3,491,721
	192,000	7,996,707
	76,100	623,662
*	55,600	1,057,722
	14,700	144,415
#	33,874	234,592
#	42,400	1,212,093
	86,100	1,020,881
	49,300	1,003,494
	12,600	96,077
#*	86,200	445,315
	122,757	816,030
	116,300	1,155,081
	14,700	123,346
	142,800	3,118,978
	42,500	746,171
	168,640	1,889,734
	29,800	368,730
	2,086,229	6,372,551
#	12,700	282,128
	128,399	969,346
	738,000	7,014,738
	189,599	4,169,387
	3,172,500	29,985,663
	126,500	1,812,547
	135,700	932,260
	121,900	1,458,100

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Yamashina Corp.....	175,300	\$ 98,525
Yamashin-Filter Corp.....	51,500	116,427
Yamatane Corp.....	45,100	786,983
Yamato Corp.....	82,500	551,295
Yamato Holdings Co. Ltd.....	203,100	3,510,873
Yamato Kogyo Co. Ltd.....	112,100	6,205,159
Yamaura Corp.....	24,100	269,966
Yamaya Corp.....	13,610	294,225
Yamazaki Baking Co. Ltd.....	98,100	2,326,180
Yamazen Corp.....	230,700	1,972,892
Yaoko Co. Ltd.....	96,100	5,544,763
Yashima Denki Co. Ltd.....	42,800	391,418
Yaskawa Electric Corp.....	258,500	9,741,907
Yasuda Logistics Corp.....	75,700	627,276
# Yasunaga Corp.....	57,400	259,396
# YE DIGITAL Corp.....	15,500	77,790
Yellow Hat Ltd.....	150,200	1,864,722
Yodogawa Steel Works Ltd.....	107,200	2,823,304
Yokogawa Bridge Holdings Corp.....	140,100	2,711,388
Yokogawa Electric Corp.....	184,800	3,631,449
Yokohama Rubber Co. Ltd.....	613,000	14,508,287
Yokorei Co. Ltd.....	257,500	1,958,876
Yokowo Co. Ltd.....	77,900	758,013
Yomeishu Seizo Co. Ltd.....	21,100	268,765
Yondenko Corp.....	39,460	943,031
# Yondoshi Holdings, Inc.....	67,200	915,630
Yonex Co. Ltd.....	142,300	1,156,328
Yorozu Corp.....	64,725	415,913
#* Yoshimura Food Holdings KK.....	33,200	256,869
Yoshinoya Holdings Co. Ltd.....	165,600	3,692,935
Yossix Holdings Co. Ltd.....	5,000	102,051
Yotai Refractories Co. Ltd.....	54,400	536,909
Yuasa Funashoku Co. Ltd.....	2,900	69,693
Yuasa Trading Co. Ltd.....	74,100	2,468,948
Yuken Kogyo Co. Ltd.....	6,100	95,118
Yukiguni Maitake Co. Ltd.....	72,500	476,052
Yurtec Corp.....	212,300	1,676,866
Yushin Precision Equipment Co. Ltd.....	48,100	219,733
Yushiro Chemical Industry Co. Ltd.....	42,100	539,975
Yutaka Foods Corp.....	4,000	51,249
Zaoh Co. Ltd.....	18,400	312,276
Zenitaka Corp.....	11,800	362,034
Zenkoku Hoshu Co. Ltd.....	178,500	6,642,595
Zenrin Co. Ltd.....	128,050	770,107
Zensho Holdings Co. Ltd.....	186,897	9,152,104
Zeon Corp.....	360,000	3,266,072
ZERIA Pharmaceutical Co. Ltd.....	61,400	850,354
ZIGExN Co. Ltd.....	212,800	760,939
ZOZO, Inc.....	283,500	6,207,659
Zuiko Corp.....	52,500	660,062
TOTAL JAPAN.....		6,959,534,562
NETHERLANDS — (3.3%)		
Ω Aalberts NV.....	544,215	21,642,510
Ω ABN AMRO Bank NV, GDR.....	991,690	14,595,081
Acomo NV.....	97,369	1,851,467
*Ω Adyen NV.....	14,826	18,594,572
Aegon Ltd.....	4,795,497	28,290,730
Aegon Ltd.....	560,048	3,237,078

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)		
	262,708	\$ 20,179,234
#*Ω	29,416	1,778,889
	89,080	638,632
	116,143	2,464,762
	263,515	8,120,511
	382,062	20,975,756
#	1,066,709	29,302,502
	65,587	36,350,519
#	126,227	109,513,013
	180,734	157,206,048
	625,698	29,486,952
*	20,450	54,852
Ω	109,456	443,444
#*Ω	152,578	4,417,840
	147,192	22,119,761
	83,953	933,936
	270,395	18,627,250
	315,214	6,103,915
Ω	126,818	2,164,034
	173,585	3,113,146
	182,414	468,744
*	448,943	8,288,761
	200,759	20,195,453
	163,162	24,905,166
	441,335	6,266,957
	2,494,540	35,443,584
*	515,357	7,740,570
#	163,595	4,038,402
	77,118	959,083
	2,123,122	59,708,881
	1,512,446	4,175,538
	137,078	1,983,159
	6,173,711	21,001,363
*	37,444	792,149
#*	1,238,376	26,166,885
	342,700	10,705,486
*	22,678	437,040
	304,842	1,099,659
	23,651	1,623,779
	767,231	31,447,442
*	3,533	15,265
	353,484	10,096,912
*	2,560,808	3,228,365
	1,065,459	1,552,587
	660,615	19,538,973
	272,364	11,852,601
	441,004	25,075,576
	797,147	10,148,373
*	9,744	110,264
Ω	646,450	19,383,575
#	112,908	1,753,866
*††	262,485	0
	216,688	8,725,534
*	240,858	1,630,831
	501,040	14,769,519
	105,539	3,177,531
	410,028	60,445,113
TOTAL NETHERLANDS		<u>1,021,159,420</u>

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NEW ZEALAND — (0.3%)		
#* a2 Milk Co. Ltd.	709,965	\$ 2,234,518
Air New Zealand Ltd.	8,372,938	3,249,315
Arvida Group Ltd.	546,232	369,181
Auckland International Airport Ltd.	822,730	4,237,240
# Channel Infrastructure NZ Ltd.	1,078,285	968,526
# Chorus Ltd.	2,050,462	9,967,126
Chorus Ltd., ADR.	10,186	245,737
# Comvita Ltd.	26,297	35,452
Contact Energy Ltd.	623,907	3,074,907
EBOS Group Ltd.	149,942	3,433,718
#* Eroad Ltd.	50,575	29,281
Fisher & Paykel Healthcare Corp. Ltd.	380,729	5,498,884
Fletcher Building Ltd.	2,178,446	6,004,200
# Fonterra Co.-operative Group Ltd.	188,512	393,489
Freightways Group Ltd.	579,010	2,990,153
Genesis Energy Ltd.	1,380,231	2,136,469
#* Gentrack Group Ltd.	111,983	450,527
Hallenstein Glasson Holdings Ltd.	125,170	421,291
Heartland Group Holdings Ltd.	2,342,201	1,985,506
Infratil Ltd.	517,263	3,336,855
# Investore Property Ltd.	492,999	355,830
# KMD Brands Ltd.	2,355,551	1,007,356
# Mainfreight Ltd.	99,487	4,353,870
# Manawa Energy Ltd.	144,884	380,111
Mercury NZ Ltd.	431,471	1,779,857
Meridian Energy Ltd.	607,011	2,056,425
Napier Port Holdings Ltd.	15,243	23,323
NZME Ltd.	1,016,313	631,852
NZX Ltd.	1,022,995	669,358
Oceania Healthcare Ltd.	1,469,436	628,062
# PGG Wrightson Ltd.	15,190	28,826
# Port of Tauranga Ltd.	442,610	1,440,351
Rakon Ltd.	220,288	173,181
Restaurant Brands New Zealand Ltd.	111,871	275,456
* Ryman Healthcare Ltd.	688,493	2,391,764
# Sanford Ltd.	282,603	695,357
Scales Corp. Ltd.	362,523	737,998
* Serko Ltd.	45,759	116,239
Skellerup Holdings Ltd.	661,963	1,925,434
SKY Network Television Ltd.	870,600	1,486,035
SKYCITY Entertainment Group Ltd.	3,062,616	3,539,246
Spark New Zealand Ltd.	1,749,720	5,676,924
# Steel & Tube Holdings Ltd.	731,601	507,901
Summerset Group Holdings Ltd.	1,134,552	7,607,759
#* Synlait Milk Ltd.	220,888	107,919
# Tourism Holdings Ltd.	658,575	1,493,995
TOWER Ltd.	1,285,144	475,454
# Turners Automotive Group Ltd.	10,099	28,325
Vector Ltd.	299,188	685,597
#* Vista Group International Ltd.	395,310	393,420
# Warehouse Group Ltd.	451,457	439,121
TOTAL NEW ZEALAND.		<u>93,174,721</u>
NORWAY — (0.8%)		
2020 Bulkera Ltd.	61,729	825,443
ABG Sundal Collier Holding ASA.	1,694,663	1,015,838
* Adevinta ASA.	149,993	1,605,083
AF Gruppen ASA.	95,970	1,063,028
#* Agilyx ASA.	40,498	99,396

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
* Akastor ASA.....	565,392	\$ 594,030
# Aker ASA, Class A.....	17,084	1,015,160
* Aker BioMarine ASA.....	2,119	9,170
Aker BP ASA.....	519,862	13,797,946
* Aker Carbon Capture ASA.....	323,613	319,062
Aker Solutions ASA.....	656,573	2,435,244
AMSC ASA.....	231,144	614,107
* Archer Ltd.....	2,102,539	199,500
* ArcticZymes Technologies ASA.....	45,019	172,209
# Arendals Fossekompani ASA.....	1,762	26,471
* Asetek AS.....	19,090	13,644
Atea ASA.....	331,175	4,413,177
Austevoll Seafood ASA.....	352,691	2,556,750
#*Ω AutoStore Holdings Ltd.....	160,654	293,263
Ω Avance Gas Holding Ltd.....	65,982	767,581
Awilco LNG AS.....	67,683	49,795
* Axactor ASA.....	759,920	351,097
B2 Impact ASA.....	963,700	672,430
Bakkafrost P.....	21,909	1,223,578
Belships ASA.....	472,736	982,528
* Bergenbio ASA.....	659,854	16,954
* Bluenord ASA.....	20,619	983,218
Bonheur ASA.....	101,781	2,092,625
Borr Drilling Ltd.....	286,528	1,762,147
Borregaard ASA.....	350,044	5,952,946
Bouvet ASA.....	173,339	1,017,755
Ω BW LPG Ltd.....	509,521	6,270,769
BW Offshore Ltd.....	494,738	1,131,360
* Cadeler AS.....	162,186	744,904
# Carasent ASA.....	2,705	2,749
* Cloudberry Clean Energy ASA.....	224,879	215,418
#*Ω Crayon Group Holding ASA.....	57,936	487,056
DNB Bank ASA.....	703,486	13,675,564
# DNO ASA.....	2,637,517	2,311,271
Ω Elkem ASA.....	833,792	1,730,125
* Elliptic Laboratories ASA.....	49,251	75,221
Ω Elmera Group ASA.....	248,985	762,655
Elopak ASA.....	139,446	398,115
Ω Entra ASA.....	52,679	574,935
Equinor ASA.....	1,237,378	35,410,149
Ω Europris ASA.....	658,182	4,933,141
FLEX LNG Ltd.....	90,872	2,706,752
Frontline PLC.....	307,629	6,876,317
* Gaming Innovation Group, Inc.....	112,692	325,102
Gjensidige Forsikring ASA.....	28,359	456,140
Golar LNG Ltd.....	19,800	431,838
# Golden Ocean Group Ltd.....	502,836	5,302,531
Gram Car Carriers ASA.....	29,980	646,730
# Grieg Seafood ASA.....	261,515	1,641,951
Hafnia Ltd.....	592,625	4,309,486
* Hexagon Composites ASA.....	254,323	568,290
#* Hexagon Purus ASA.....	170,709	128,541
Hoegh Autoliners ASA.....	156,787	1,574,402
# Hydrogenpro ASA.....	9,098	11,681
Itera ASA.....	52,344	59,481
Ω Kid ASA.....	89,149	1,129,521
Kitron ASA.....	556,459	1,693,729
Ω Klaveness Combination Carriers ASA.....	65,864	667,720
* Kongsberg Automotive ASA.....	2,783,642	471,265

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
	34,470	\$1,756,706
	404,768	1,625,679
*	810,829	1,440,082
	33,257	92,950
	6,350	128,382
*	109,423	40,559
	165,404	2,977,320
#	1,479,616	2,224,173
Ω	30,847	376,894
*	104,908	103,573
#*	1,897,209	947,197
	4,459	24,867
*	74,798	751,075
	1,168,220	6,846,356
#Ω	196,602	677,482
*	39,056	30,685
#*	150,444	184,192
*	16,222	16,138
#*	145,814	249,498
	499,918	1,853,530
	49,317	674,556
	71,424	380,424
*	212,042	463,418
Ω	54,969	1,601,442
	23,024	434,761
	191,159	1,497,372
	308,248	775,468
	49,448	259,331
#*	249,278	586,202
*	3,712,409	2,322,963
*	14,924	92,156
#*Ω	25,832	36,057
	159,840	2,863,997
	90,434	671,415
#*	308,123	360,029
	30,297	1,681,824
#*	322,623	217,864
*	78,978	141,836
*Ω	335,333	2,493,422
	98,507	3,021,895
	108,286	3,102,307
*	132,941	21,086
	185,397	557,021
*Ω	619,621	1,760,808
*	51,334	122,036
*	9,326	22,356
#*	40,084	134,474
	808	10,431
	11,051	128,540
	3,509	20,757
	373,899	4,534,398
	9,695	78,474
	126,582	4,731,383
	981,561	8,825,372
	503,309	6,783,589
	413,848	4,585,156
#	457,573	4,455,734
#	155,375	1,560,707
#*	18,532	246,900

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
NORWAY — (Continued)			
#	Var Energi ASA.....	593,287	\$ 1,720,949
	Veidekke ASA.....	396,824	3,620,409
*	Volue ASA.....	14,466	30,513
*	Vow ASA.....	37,529	36,529
	Wallenius Wilhelmsen ASA.....	287,819	2,798,018
	With Wilhelmsen Holding ASA, Class A.....	50,356	1,758,755
#*Ω	XXL ASA.....	3,463,457	364,315
	Yara International ASA.....	211,555	6,992,453
#*	Zaptec ASA.....	62,455	132,940
TOTAL NORWAY.....			<u>246,726,264</u>
PORTUGAL — (0.3%)			
	Altri SGPS SA.....	405,262	1,975,539
*	Banco Comercial Portugues SA, Class R.....	41,544,291	12,085,085
	Corticeira Amorim SGPS SA.....	21,633	220,862
	CTT-Correios de Portugal SA.....	231,946	920,319
	EDP - Energias de Portugal SA.....	2,113,913	9,428,975
#	EDP - Energias de Portugal SA, Sponsored ADR.....	7,202	320,885
	EDP Renovaveis SA.....	250,602	4,058,057
	Galp Energia SGPS SA.....	1,675,971	26,382,705
*	Greenvolt-Energias Renovaveis SA.....	75,267	656,235
	Ibersol SGPS SA.....	21,246	153,421
	Jeronimo Martins SGPS SA.....	423,284	9,626,884
	Mota-Engil SGPS SA.....	594,165	3,407,834
	Navigator Co. SA.....	1,135,409	4,678,489
	NOS SGPS SA.....	918,358	3,251,645
	REN - Redes Energeticas Nacionais SGPS SA.....	1,172,575	2,880,990
	Sonae SGPS SA.....	5,352,002	5,173,938
TOTAL PORTUGAL.....			<u>85,221,863</u>
SINGAPORE — (1.0%)			
*††	Abterra Ltd.....	189,000	0
#	AEM Holdings Ltd.....	1,169,500	2,327,159
*	Avarga Ltd.....	1,648,100	214,695
	Aztech Global Ltd.....	401,800	246,384
*	Banyan Tree Holdings Ltd.....	733,700	180,304
*††	Best World International Ltd.....	248,857	312,986
	Bonvests Holdings Ltd.....	51,600	38,034
	Boustead Singapore Ltd.....	1,410,467	913,263
	BRC Asia Ltd.....	9,300	12,666
	Bukit Sembawang Estates Ltd.....	678,300	1,660,783
	Bund Center Investment Ltd.....	316,000	95,661
	Capitaland India Trust.....	2,983,221	2,331,731
	CapitaLand Investment Ltd.....	2,444,000	5,365,282
#	Centurion Corp. Ltd.....	950,600	271,738
	China Aviation Oil Singapore Corp. Ltd.....	1,190,400	774,851
	China Sunshine Chemical Holdings Ltd.....	3,162,900	931,336
	City Developments Ltd.....	1,625,400	7,377,348
	Civmec Ltd.....	327,100	188,486
	ComfortDelGro Corp. Ltd.....	5,435,969	5,653,866
#*	COSCO Shipping International Singapore Co. Ltd.....	3,564,400	363,332
*	Creative Technology Ltd.....	27,000	26,807
#	CSE Global Ltd.....	1,357,860	408,083
	DBS Group Holdings Ltd.....	1,548,134	36,667,991
	Del Monte Pacific Ltd.....	2,501,782	243,979
	Delfi Ltd.....	511,600	417,639
	DFI Retail Group Holdings Ltd.....	765,300	1,525,867
#	Dyna-Mac Holdings Ltd.....	1,475,200	267,275

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
#*†† Ezion Holdings Ltd.....	4,315,348	\$ 0
#*†† Ezra Holdings Ltd.....	3,719,565	0
Far East Orchard Ltd.....	955,273	717,460
First Resources Ltd.....	2,472,300	2,720,975
Food Empire Holdings Ltd.....	1,029,400	1,033,316
Frasers Property Ltd.....	1,146,900	742,962
Frencken Group Ltd.....	1,653,500	1,582,250
Fu Yu Corp. Ltd.....	2,514,200	269,311
* Gallant Venture Ltd.....	2,485,000	239,301
Genting Singapore Ltd.....	4,453,900	3,344,897
Geo Energy Resources Ltd.....	3,320,700	929,521
Golden Agri-Resources Ltd.....	30,710,769	6,169,877
GP Industries Ltd.....	174,000	70,950
Grand Venture Technology Ltd.....	25,000	9,297
Great Eastern Holdings Ltd.....	83,000	1,082,041
GSH Corp. Ltd.....	52,560	6,621
# GuocoLand Ltd.....	1,179,321	1,289,439
Haw Par Corp. Ltd.....	327,900	2,317,718
Hiap Hoe Ltd.....	128,000	60,255
Ho Bee Land Ltd.....	1,013,100	1,311,112
# Hong Fok Corp. Ltd.....	1,718,488	1,099,785
# Hong Leong Asia Ltd.....	2,852,000	1,295,216
# Hong Leong Finance Ltd.....	108,900	205,296
Hongkong Land Holdings Ltd.....	1,509,000	4,710,351
Hotel Grand Central Ltd.....	183,373	109,867
# Hour Glass Ltd.....	694,500	791,216
Hutchison Port Holdings Trust.....	21,838,500	3,270,468
#*†† Hyflux Ltd.....	2,064,700	0
iFAST Corp. Ltd.....	294,500	1,614,916
# Indofood Agri Resources Ltd.....	10,819,700	2,375,535
# InnoTek Ltd.....	433,700	139,374
ISDN Holdings Ltd.....	464,153	113,638
# Japfa Ltd.....	2,966,480	439,731
# Jardine Cycle & Carriage Ltd.....	289,097	5,578,423
*†† Jurong Technologies Industrial Corp. Ltd.....	213,200	0
Keppel Infrastructure Trust.....	8,652,057	3,251,484
Keppel Ltd.....	2,018,500	10,725,826
KSH Holdings Ltd.....	555,650	101,605
Low Keng Huat Singapore Ltd.....	293,000	68,257
Mandarin Oriental International Ltd.....	201,600	301,437
#* Marco Polo Marine Ltd.....	7,705,400	291,392
Metro Holdings Ltd.....	1,879,500	692,738
Mewah International, Inc.....	47,900	10,155
#*†† Midas Holdings Ltd.....	4,664,147	0
#* mm2 Asia Ltd.....	3,954,000	64,534
Nanofilm Technologies International Ltd.....	174,900	89,223
Netlink NBN Trust.....	3,521,300	2,216,550
NSL Ltd.....	75,000	41,908
* Oceanus Group Ltd.....	1,015,400	5,265
# Olam Group Ltd.....	2,140,375	1,422,369
OUE Ltd.....	1,701,700	1,431,332
Oversea-Chinese Banking Corp. Ltd.....	2,388,568	22,847,535
#* Oxley Holdings Ltd.....	5,872,996	402,560
Pan-United Corp. Ltd.....	335,000	95,196
Propnex Ltd.....	599,800	416,978
PSC Corp. Ltd.....	215,900	53,374
Q&M Dental Group Singapore Ltd.....	1,415,140	263,055
QAF Ltd.....	1,141,965	697,584
* Raffles Education Ltd.....	7,389,527	281,088

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
	2,972,963	\$ 2,234,066
	765,700	398,302
#	815,900	414,916
*	398,421	813,471
	77,700	155,341
*	98,238,740	7,290,611
	2,912,200	12,255,960
	2,695,300	3,129,899
	842,400	75,964
	271,000	463,636
	472,600	91,464
#	4,896,900	628,143
	392,300	96,427
#	2,009,900	9,975,701
	1,626,900	11,360,047
	560,723	772,639
	5,712,616	1,743,525
	143,035	25,555
	2,257,000	6,254,007
	1,085,650	1,937,389
	2,667,176	794,956
	2,431,810	1,919,007
#	623,000	769,754
#*††	1,301,500	0
*††	1,301,500	0
	5,584,500	215,874
	160,750	55,705
#	3,631,252	716,831
	2,852,908	2,704,487
	1,460,789	30,791,299
	1,900	8,506
	1,304,484	1,272,738
#	1,230,488	5,713,864
	2,654,260	1,205,171
#	790,300	7,873,415
	9,600	10,287
	917,300	135,412
	3,968,500	9,717,619
	2,214,624	2,027,897
	8,797,500	10,982,972
	64,554	27,949
TOTAL SINGAPORE.....		<u>297,290,916</u>
SPAIN — (2.3%)		
	122,300	15,820,082
#	727,215	7,677,350
#	711,273	28,067,182
*††	60,568	0
Ω	32,867	628,367
Ω	89,799	15,886,087
	2,662	25,762
	263,398	2,498,560
	603,233	42,274,792
#*	2,466,977	218,169
	630,844	7,624,730
	439,512	1,766,540
*	33,750	47,730
	55,415	377,388
	6,497,154	60,809,705

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)		
	1,726,279	\$16,106,183
	24,891,459	32,307,523
	11,550,342	46,421,509
	93,721	374,884
	2,575,804	15,903,321
	5,187,776	22,120,626
Ω	254,349	9,786,679
	350,681	9,919,004
	258,522	6,820,538
	86,096	3,094,339
	92,358	2,399,930
*	35,346,869	458,087
#*	57,344	40,242
#	210,857	3,503,784
*	105,762	803,377
	78,320	1,602,755
	740,542	12,055,862
#	751,723	2,376,822
	653,353	12,944,199
#	552,483	1,475,779
	1,225,002	4,025,572
	176,716	6,739,105
	208,020	4,503,469
Ω	817,241	2,710,854
Ω	444,137	1,716,009
*	623,136	6,787,662
	139,847	5,012,493
#	83,141	370,272
	2,406,075	28,971,443
	41,483	500,984
	6,948	135,345
	752,345	13,357,306
	824,167	35,239,210
	104,540	7,210,385
#	1,044,823	1,092,289
	3,959,364	8,718,178
*	496,274	3,357,825
	139,621	1,701,539
	191,332	5,152,141
Ω	75,099	846,765
*	1,464,877	641,779
*	32,486	67,400
	13,376	558,373
	5,935	66,229
*	739,421	230,859
Ω	589,980	320,675
#	1,007,562	1,906,473
	722,094	822,885
	735,326	12,235,912
	103,227	1,522,590
#	4,909,248	72,501,152
	2,652,729	8,745,377
	53,054	175,217
*	261,523	3,861,157
#*	37,922	122,602
#Ω	192,134	868,468
*	53,879	452,580
#	302,358	1,236,644
	15,385,994	62,603,041

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)		
	384,298	\$ 1,414,826
*	28,836	23,092
Ω	3,920,205	3,748,281
	73,137	7,330,550
	211,900	12,406,235
	126,195	72,667
TOTAL SPAIN.....		<u>716,321,797</u>
SWEDEN — (2.8%)		
	158,223	3,566,044
Ω	244,022	1,332,554
	274,919	2,963,208
	291,595	2,611,541
	407,747	8,411,700
	308,906	4,265,725
	135,132	4,958,372
Ω	154,649	1,362,904
	390,439	2,592,028
	109,355	1,388,626
Ω	228,411	1,159,642
#*	225,311	410,664
#	23,587	1,232,661
	80,132	350,234
	793,763	3,715,275
	315,904	8,663,894
	2,232,464	35,628,816
	1,297,292	17,964,837
	118,150	2,360,124
*Ω	321,293	1,256,962
#	356,740	7,166,003
	246,850	6,237,621
	10,680	49,003
	139,546	2,458,788
#	237,325	3,231,178
	130,122	2,273,470
	713,859	7,769,010
#*	81,192	2,272,572
#*	188,983	307,325
	403,737	4,880,931
	608,452	5,410,409
*Ω	42,578	923,519
	214,606	2,314,473
	143,169	2,034,958
	96,974	452,245
	631,542	16,762,808
#*	414,007	466,770
*Ω	31,308	365,847
Ω	537,306	4,074,242
	134,338	4,757,779
	80,513	561,919
	308,864	8,821,580
*	311,769	1,080,379
*	27,264	1,351,622
*	361,326	4,651,669
	113,115	329,128
	89,285	3,806,818
#*	292,957	280,652
*	3,925	5,351
	24,125	466,865

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	48,746	\$ 574,342
*	58,180	64,386
	208,797	2,971,296
	1,150,496	2,070,853
#	194,426	3,195,474
Ω	296,684	1,250,112
	1,910,054	1,924,419
	4,533	81,653
	21,331	217,860
	289,707	2,247,121
Ω	885,490	7,046,650
*Ω	1,239,704	1,385,318
	103,196	1,658,803
*	32,630	18,399
	30,636	295,600
*	426,620	3,990,611
	749,448	3,982,143
#	580,746	4,382,139
*Ω	80,003	55,184
#*	757,658	1,445,965
#*	70,527	361,491
#	14,695	117,591
	3,148	25,347
	9,204	86,330
	422,316	7,461,795
	294,841	4,597,130
	22,823	541,368
	721,860	16,951,648
Ω	142,624	16,653,290
	33,521	468,770
	308,041	2,885,084
	187,699	1,195,505
*	584,087	3,876,756
*	27,136	41,705
	67,859	428,053
	8,674	619,168
*	16,232	1,986
	888,213	4,896,971
#	22,820	354,800
	242,187	5,177,262
	590,066	5,850,897
*Ω	9,902	67,765
#	711,507	10,038,469
	102,457	779,167
	80,635	253,182
	168,786	4,556,852
	784,715	8,564,055
#	498,361	1,045,369
	584,069	6,685,578
#	114,070	5,018,516
#*Ω	228,949	761,684
	145,803	5,745,992
	156,396	2,022,339
*	7,860	19,789
	70,193	547,212
	781,325	6,077,856
	440,292	10,696,488
#	739,726	2,957,933
#*	438,091	4,834,982

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
# Intrum AB.....	264,978	\$ 1,566,719
INVISIO AB.....	26,285	510,171
Inwido AB.....	411,178	5,022,716
ITAB Shop Concept AB.....	23,230	30,361
# JM AB.....	271,307	4,417,933
* John Mattson Fastighetsforetagen AB.....	33,590	171,264
Kabe Group AB, Class B.....	1,300	40,410
* Karnov Group AB.....	155,881	841,638
#* K-fast Holding AB.....	105,794	245,921
Kindred Group PLC, SDR.....	841,467	9,899,187
KNOW IT AB.....	135,924	1,827,853
Lagercrantz Group AB, Class B.....	668,388	8,738,324
Lifco AB, Class B.....	163,928	3,955,075
Lime Technologies AB.....	17,730	577,930
Lindab International AB.....	361,806	6,870,225
Loomis AB.....	391,345	10,714,236
* Maha Energy AB.....	5,355	4,444
* Medcap AB.....	13,416	488,882
Medicover AB, Class B.....	127,463	2,102,086
MEKO AB.....	200,731	2,032,481
# Micro Systemation AB, Class B.....	45,756	267,361
* Millicom International Cellular SA, SDR.....	646,834	11,096,132
MIPS AB.....	27,549	915,206
* Modern Times Group MTG AB, Class B.....	387,383	2,965,035
Momentum Group AB.....	112,378	1,470,493
Ω Munters Group AB.....	253,663	4,048,773
Mycronic AB.....	158,533	4,409,412
NCAB Group AB.....	489,201	3,163,939
NCC AB, Class B.....	350,224	4,472,387
Nederman Holding AB.....	19,019	334,152
* Net Insight AB, Class B.....	1,311,551	668,095
New Wave Group AB, Class B.....	521,907	4,635,243
# Nibe Industrier AB, Class B.....	445,753	2,663,454
Nilorngruppen AB, Class B.....	13,985	81,850
* Nobia AB.....	654,068	694,417
Nolato AB, Class B.....	937,190	4,538,734
Nordic Paper Holding AB.....	81,489	348,048
Nordic Waterproofing Holding AB.....	76,509	1,238,037
Nordnet AB publ.....	329,324	5,182,094
* Norion Bank AB.....	261,687	1,036,308
* Note AB.....	65,685	928,411
NP3 Fastigheter AB.....	73,395	1,445,941
Nyfosa AB.....	464,000	4,150,193
OEM International AB, Class B.....	223,679	2,113,848
#* Orron Energy ab.....	425,373	292,584
* Ovzon AB.....	67,958	64,660
* OX2 AB.....	254,470	1,210,763
Pandox AB.....	302,606	4,149,413
Peab AB, Class B.....	875,382	4,321,707
Platzer Fastigheter Holding AB, Class B.....	74,517	607,033
Prevas AB, Class B.....	16,959	195,964
#* Pricer AB, Class B.....	611,644	415,124
Proact IT Group AB.....	128,552	1,150,177
Ratos AB, Class B.....	1,037,916	3,421,274
* RaySearch Laboratories AB.....	125,728	1,104,749
Rejlers AB.....	9,832	115,645
Ω Resurs Holding AB.....	864,029	1,187,347
Rottneros AB.....	362,655	442,345
Rvrc Holding AB.....	101,159	615,401

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	51,904	\$ 3,342,147
	758	18,333
	164,479	3,997,055
#	2,137,170	979,240
	62,171	34,521
	664,719	13,969,656
	255,955	1,561,015
*Ω	724,329	3,337,105
*	51,944	1,289,186
	316,079	5,887,431
	889,796	8,643,525
#*	72,878	150,163
	35,488	250,395
#	9,232	22,222
#*Ω	2,246,485	6,898,953
	725	6,918
*	379,928	190,977
	1,517,986	21,558,644
	14,509	211,536
#	670,838	11,632,062
	44,341	883,297
	557,621	10,987,987
	202,927	2,548,798
	12,772	24,448
	62,052	346,361
	624,959	4,865,344
	1,788,094	13,666,566
*	19,863	356,897
*	1,884,319	1,952,804
	1,387,446	957,756
	30,764	419,667
	658,404	8,963,458
#	1,115,585	12,026,376
#	30,006	401,134
	401,244	4,703,303
#	692,195	14,105,534
*	156,084	4,380,986
	61,958	275,641
	200,059	1,437,144
	1,697,258	14,470,875
#	80,385	443,001
	4,463,047	24,740,792
#	5,566,399	14,356,700
	151,156	595,572
*	16,228	271,941
Ω	162,530	4,135,592
#*	86,515	40,401
	353,176	10,749,683
	133,173	2,893,126
#*	427,136	1,262,923
	14,033	345,295
#*	14,194	3,252
	45,841	2,546,271
	162,784	2,679,976
	52,232	570,593
	371,716	9,138,692
	2,667,422	63,925,622
#*	739,936	1,929,014
#	551,705	2,769,428

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
Wihlborgs Fastigheter AB.....	680,951	\$ 6,087,464
XANO Industri AB, Class B.....	21,548	165,312
TOTAL SWEDEN.....		<u>857,510,963</u>
SWITZERLAND — (7.7%)		
ABB Ltd.....	2,128,156	90,046,116
Accelleron Industries AG.....	362,880	11,612,056
Adecco Group AG.....	626,947	27,111,107
# Alcon, Inc.....	742,255	55,818,392
Allreal Holding AG.....	87,469	15,558,232
ALSO Holding AG.....	32,093	9,395,758
* ams-OSRAM AG.....	3,523,886	8,247,433
APG SGA SA.....	4,707	1,031,657
Arbonia AG.....	250,748	2,903,531
* Aryzta AG.....	4,987,265	8,951,521
Ascom Holding AG.....	138,369	1,179,943
#* Autoneum Holding AG.....	17,164	2,550,435
* Avolta AG.....	317,276	12,121,477
Baloise Holding AG.....	204,919	32,733,988
Banque Cantonale de Geneve.....	4,792	1,312,623
Banque Cantonale Vaudoise.....	154,102	19,730,660
Barry Callebaut AG.....	12,173	17,779,970
* Basilea Pharmaceutica AG.....	28,799	1,129,053
Belimo Holding AG.....	27,965	13,039,782
Bell Food Group AG.....	10,575	3,100,719
# Bellevue Group AG.....	43,371	1,187,848
Berner Kantonalbank AG.....	13,673	3,814,310
BKW AG.....	55,769	8,859,931
Bossard Holding AG, Class A.....	38,940	9,318,561
Bucher Industries AG.....	38,136	16,153,126
Burckhardt Compression Holding AG.....	12,284	6,872,496
Burkhalter Holding AG.....	20,144	2,054,908
Bystronic AG.....	6,391	3,202,272
# Calida Holding AG.....	22,636	721,043
Carlo Gavazzi Holding AG.....	1,409	511,033
Cembra Money Bank AG.....	141,182	10,885,408
Chocoladefabriken Lindt & Spruengli AG.....	66	8,366,092
#* Cicor Technologies Ltd.....	9,793	561,712
Cie Financiere Richemont SA, Class A.....	366,231	54,397,954
Cie Financiere Tradition SA.....	4,922	682,547
Clariant AG.....	1,075,835	13,772,491
Coltene Holding AG.....	16,782	1,104,951
Comet Holding AG.....	28,031	9,242,208
COSMO Pharmaceuticals NV.....	15,449	1,145,463
Daetwyler Holding AG.....	26,654	5,419,593
DKSH Holding AG.....	163,062	11,410,232
dormakaba Holding AG.....	13,958	6,992,121
DSM-Firmenich AG.....	186,419	19,710,176
EFG International AG.....	562,242	7,220,036
Emmi AG.....	9,210	9,648,614
EMS-Chemie Holding AG.....	3,404	2,569,729
Energiedienst Holding AG.....	16,394	761,022
Feintool International Holding AG.....	32,492	669,106
Flughafen Zurich AG.....	106,450	21,963,399
Forbo Holding AG.....	5,179	6,089,319
Fundamenta Real Estate AG.....	4,346	85,833
Ω Galenica AG.....	231,420	20,407,202
* GAM Holding AG.....	991,152	423,248
Geberit AG.....	59,022	33,974,711

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	437,829	\$ 29,303,229
	6,547	27,225,939
#*	17,966	1,565,047
	215,155	31,072,781
	6,354	558,223
*	3,152	45,519
	873,191	66,742,411
	89,969	6,452,837
	63,670	2,260,360
*	16,758	333,593
	8,662	13,147,835
	2,193	6,405,296
	4,041	2,899,348
	6,553	750,647
	606,544	33,021,103
	10,539	2,072,828
	22,722	5,770,989
#	22,501	4,326,924
#*	184,312	265,895
	85,736	29,054,184
	103,355	8,474,752
	2,492	5,686,075
	46,137	3,664,426
#	153,891	12,887,556
	68,543	33,511,063
	55,160	4,589,930
Ω	18,792	2,812,268
Ω	110,231	2,200,620
	25,386	1,093,219
	966	1,615,857
	53,458	1,034,138
	185,118	2,842,885
	44,661	13,194,564
*Ω	1,046	20,426
	2,370,731	270,146,046
	1,574,662	162,930,277
	1,531	61,989
	952,092	4,149,059
#*	65,164	362,607
	613	52,255
	34,976	2,700,629
	40,033	54,011,521
*	1,098	13,105
*	1,820	971,911
	2,787	994,582
	151,765	20,199,473
	12,545	1,319,877
	24,110	7,303,580
	652,085	185,659,263
	15,358	978,380
*	262,632	9,006,946
#	324,425	11,145,628
	41,069	9,776,099
	5,124	2,810,939
*Ω	35,523	2,956,140
	85,706	10,289,828
	230,077	21,260,456
	23,897	23,804,942
	879,310	18,405,894

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	61,959	\$ 17,104,267
	7,067	623,549
	197,203	3,696,088
	82,387	26,330,598
	12,150	7,031,660
	86,850	2,772,393
#	2,658	141,614
	113,566	17,250,830
	119,204	11,515,374
	61,152	14,355,973
	113,212	5,151,037
	60,107	43,164,519
	360,529	36,516,304
	561,323	64,271,727
*	1,787,267	181,361
	82,822	49,551,040
	55,101	13,828,858
	213,064	21,683,608
	1,440	198,321
	11,468	1,727,382
	34,659	3,415,880
#*	2,604,342	77,935,160
	85,713	10,265,878
#	3,801	165,928
Ω	86,094	40,079,238
	4,370	2,218,616
	40,832	1,776,281
	156,722	10,323,140
	16,810	1,809,529
	39,996	4,711,903
*	6,362	446,291
	3,138	396,120
	245	520,034
	12,744	4,498,484
	48,272	2,876,816
	466	896,268
	230	2,049,286
	113,142	57,486,263
TOTAL SWITZERLAND.....		<u>2,372,734,959</u>
UNITED KINGDOM — (12.1%)		
	1,991,241	62,335,676
	98,638	6,763,999
*	199,140	193,869
	6,897,673	14,674,349
*	7,732	53,678
*	6,992	5,269
	503,017	15,994,495
	174,809	465,810
#	103,419	50,619
	336,472	2,417,560
Ω	3,497,052	4,966,473
	711,445	2,844,879
Ω	384,295	837,442
#	1,086,169	514,762
*	38,669	63,467
	1,022,011	24,362,373
	33,438	293,880
	341,890	7,451,576

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* AO World PLC.....	61,161	\$ 70,288
# Argentex Group PLC.....	94,622	65,904
* Ascential PLC.....	1,251,105	4,818,953
Ashmore Group PLC.....	1,428,487	3,823,713
Ashtead Group PLC.....	713,943	46,686,081
Ashtead Technology Holdings PLC.....	9,087	75,667
#* ASOS PLC.....	121,670	568,296
Associated British Foods PLC.....	509,955	15,104,534
*Ω Aston Martin Lagonda Global Holdings PLC.....	111,695	269,409
AstraZeneca PLC, Sponsored ADR.....	1,493,548	99,530,039
AstraZeneca PLC.....	95,527	12,664,668
Atalaya Mining PLC.....	12,058	52,944
* Auction Technology Group PLC.....	76,450	527,807
Ω Auto Trader Group PLC.....	2,626,722	24,165,523
Aviva PLC.....	4,206,875	22,963,538
Avon Rubber PLC.....	97,139	1,146,684
B&M European Value Retail SA.....	2,866,373	18,785,399
Babcock International Group PLC.....	2,954,260	16,884,313
BAE Systems PLC.....	893,626	13,311,868
Ω Bakkavor Group PLC.....	764,745	921,427
Balfour Beatty PLC.....	2,178,116	9,159,206
Bank of Georgia Group PLC.....	243,151	11,664,342
# Barclays PLC, Sponsored ADR.....	3,019,425	22,766,464
Barclays PLC.....	7,056,307	13,112,928
Barratt Developments PLC.....	2,875,039	19,594,337
Beazley PLC.....	1,515,053	10,428,965
Begbies Traynor Group PLC.....	101,992	141,418
Bellway PLC.....	535,679	18,664,194
Berkeley Group Holdings PLC.....	305,418	18,494,468
Bloomsbury Publishing PLC.....	241,586	1,438,896
Bodycote PLC.....	978,860	7,892,652
#* boohoo Group PLC.....	2,554,747	1,174,571
BP PLC, Sponsored ADR.....	3,571,720	125,367,372
BP PLC.....	10,974,429	64,095,236
Braemar PLC.....	71,897	256,259
Breedon Group PLC.....	191,069	875,190
Ω Bridgepoint Group PLC.....	68,260	232,456
# British American Tobacco PLC, Sponsored ADR.....	202,038	5,980,325
British American Tobacco PLC.....	1,270,371	37,455,117
Britvic PLC.....	1,470,161	16,386,840
Brooks Macdonald Group PLC.....	4,465	103,974
BT Group PLC.....	25,698,443	36,407,791
Bunzl PLC.....	297,200	12,078,138
Burberry Group PLC.....	853,506	14,058,885
Burford Capital Ltd.....	618,427	9,421,034
Bytes Technology Group PLC.....	738,265	6,128,796
C&C Group PLC.....	1,794,815	3,483,899
* Capita PLC.....	2,544,724	611,975
Capital Ltd.....	108,859	118,189
Capricorn Energy PLC.....	839,146	1,540,092
* Card Factory PLC.....	1,589,855	1,875,370
* Carnival PLC.....	55,429	832,774
* Carnival PLC, ADR.....	54,518	826,493
Carr's Group PLC.....	71,804	115,713
Castings PLC.....	62,771	286,818
Centamin PLC.....	7,761,166	9,454,839
Centaur Media PLC.....	126,418	60,112
Central Asia Metals PLC.....	402,590	844,690
Centrica PLC.....	19,571,778	34,251,573

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	807,172	\$ 3,586,916
	648,868	2,159,540
	91,123	4,102,445
	1,152,711	7,923,237
	50,807	63,188
Ω	537,385	924,576
	2,461,995	2,236,977
	195,442	5,745,359
	992,621	27,340,502
	381,624	13,941,972
Ω	2,508,798	7,635,212
	943,517	812,043
	238,112	12,136,751
	1,546,934	4,087,228
	93,451	5,656,256
	9,602,327	6,003,725
	162,934	3,478,162
*	557,236	2,416,183
	297,569	21,633,063
*	594,393	655,685
*Ω	255,436	379,278
	552,472	809,533
#	257,114	37,109,264
	485,905	17,549,851
*	31,395	65,797
	243,504	10,037,657
*	4,723,447	10,079,616
	181,723	1,794,063
	1,645,306	7,266,045
	621,078	768,192
	3,760,228	4,295,351
	293,475	330,439
	1,532,991	9,873,766
	6,263,253	22,332,207
	574,226	7,909,953
††	3,999	201
*	866,636	6,067,355
	751,852	861,652
	38,270	14,628
*	2,191,893	3,928,273
	405,879	4,876,850
*	9,196,591	1,501,015
	625,636	7,620,489
	9,451	9,355
#*	828,934	8,482
	1,742,780	3,818,159
*††	1,444,631	0
	920,891	38,329,684
	214,611	1,259,941
	321,378	354,089
	33,827	431,458
	2,898,599	6,102,795
	17,316	99,462
Ω	677,378	1,414,625
	780,729	545,555
*	666,653	6,820,855
	489,481	3,273,980
*	5,744	10,450
	107,599	871,547

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* Fund Technologies PLC.....	8,690	\$ 138,084
*Ω Funding Circle Holdings PLC.....	65,068	24,678
Future PLC.....	117,903	1,056,546
Galliford Try Holdings PLC.....	483,455	1,513,402
Games Workshop Group PLC.....	128,575	16,105,301
* Gaming Realms PLC.....	66,335	28,942
Gamma Communications PLC.....	142,866	2,160,885
GB Group PLC.....	353,136	1,257,345
* Gem Diamonds Ltd.....	1,407,171	200,981
# Genel Energy PLC.....	1,395,579	1,279,183
Genuit Group PLC.....	997,654	5,335,347
* Georgia Capital PLC.....	214,886	3,051,825
Glencore PLC.....	18,999,963	100,528,012
*Ω Global Ports Holding PLC.....	19,850	51,828
Gooch & Housego PLC.....	20,646	165,262
Goodwin PLC.....	803	55,632
Grafton Group PLC.....	753,069	9,254,709
Grainger PLC.....	2,442,599	8,111,588
* Greencore Group PLC.....	2,437,781	3,145,961
Greggs PLC.....	600,145	20,216,063
GSK PLC.....	2,561,499	50,660,644
# GSK PLC, Sponsored ADR.....	692,164	27,298,964
Gulf Keystone Petroleum Ltd.....	1,136,463	1,506,932
*Ω Gym Group PLC.....	434,467	585,386
H&T Group PLC.....	17,925	84,442
Haleon PLC.....	2,973,655	12,078,282
# Haleon PLC, ADR.....	54,737	448,843
Halfords Group PLC.....	1,110,549	2,511,639
Halma PLC.....	273,781	7,578,008
Harbour Energy PLC.....	1,253,159	4,404,399
Hargreaves Lansdown PLC.....	1,420,917	13,711,016
Hargreaves Services PLC.....	27,668	166,294
Harworth Group PLC.....	102,171	172,757
Hays PLC.....	5,899,020	7,340,480
Headlam Group PLC.....	227,984	595,281
Helical PLC.....	1,484,079	3,841,563
* Helios Towers PLC.....	1,240,287	1,239,701
Henry Boot PLC.....	368,414	882,786
Hikma Pharmaceuticals PLC.....	433,561	10,577,611
Hill & Smith PLC.....	346,004	8,190,129
Hilton Food Group PLC.....	131,725	1,307,049
Hiscox Ltd.....	1,233,986	16,195,623
* Hochschild Mining PLC.....	1,347,248	1,771,273
Hollywood Bowl Group PLC.....	437,539	1,656,655
*Ω Hostelworld Group PLC.....	111,033	203,242
Howden Joinery Group PLC.....	2,690,529	27,246,670
HSBC Holdings PLC.....	1,005,071	7,847,295
# HSBC Holdings PLC, Sponsored ADR.....	3,009,227	118,352,898
Ω HSS Hire Group PLC.....	141,629	17,891
Hunting PLC.....	745,152	3,094,453
I3 Energy PLC.....	351,667	42,399
Ω Ibstock PLC.....	1,606,754	3,109,688
IDOX PLC.....	117,152	99,371
IG Group Holdings PLC.....	1,661,478	14,930,265
IMI PLC.....	1,321,808	28,034,945
Impax Asset Management Group PLC.....	139,625	959,949
Imperial Brands PLC, Sponsored ADR.....	4,673	113,881
Imperial Brands PLC.....	1,978,889	47,503,483
Inchcape PLC.....	1,911,316	16,457,864

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* Indivior PLC.....	596,421	\$10,454,177
Informa PLC.....	1,610,812	15,820,669
IntegraFin Holdings PLC.....	689,034	2,569,633
InterContinental Hotels Group PLC, ADR.....	77,060	7,340,745
InterContinental Hotels Group PLC.....	121,988	11,558,785
Intermediate Capital Group PLC.....	602,752	13,589,095
* International Consolidated Airlines Group SA.....	937,841	1,750,682
* International Distributions Services PLC.....	3,666,209	12,818,525
International Personal Finance PLC.....	1,605,028	2,445,116
Intertek Group PLC.....	459,680	26,091,743
Investec PLC.....	2,383,254	15,516,209
iomart Group PLC.....	66,766	124,540
IP Group PLC.....	3,086,750	2,039,562
#* IQE PLC.....	1,128,259	284,366
ITV PLC.....	13,151,362	9,961,634
* IWG PLC.....	3,541,055	8,391,559
* J D Wetherspoon PLC.....	471,468	5,010,381
J Sainsbury PLC.....	6,019,456	20,551,386
* James Fisher & Sons PLC.....	203,585	873,423
James Halstead PLC.....	35,785	89,252
JD Sports Fashion PLC.....	6,412,727	9,476,176
JET2 PLC.....	172,775	2,910,708
* John Wood Group PLC.....	3,129,578	6,204,507
Johnson Matthey PLC.....	519,474	10,678,281
Johnson Service Group PLC.....	676,836	1,254,861
Jupiter Fund Management PLC.....	2,210,156	2,212,419
#*Ω Just Eat Takeaway.com NV.....	122,739	1,848,881
Just Group PLC.....	5,405,877	5,824,931
Kainos Group PLC.....	268,215	3,892,930
Keller Group PLC.....	612,970	6,789,781
* Kier Group PLC.....	1,736,601	2,812,677
* Kin & Carta PLC.....	755,648	1,299,153
Kingfisher PLC.....	6,731,788	18,716,558
Kitwave Group PLC.....	49,764	173,544
Knights Group Holdings PLC.....	28,593	47,061
Lancashire Holdings Ltd.....	984,550	7,564,923
Learning Technologies Group PLC.....	31,398	32,025
Legal & General Group PLC.....	8,081,964	25,995,170
Liontrust Asset Management PLC.....	123,039	971,168
Lloyds Banking Group PLC.....	56,203,523	30,128,198
Lloyds Banking Group PLC, ADR.....	1,274,179	2,688,518
Lok'nStore Group PLC.....	4,163	42,804
London Investment Group PLC.....	17,231	78,008
London Stock Exchange Group PLC.....	169,400	19,161,560
LSL Property Services PLC.....	100,122	334,674
Ω Luceco PLC.....	223,627	389,569
M&C Saatchi PLC.....	12,212	27,627
M&G PLC.....	6,324,872	17,882,735
Macfarlane Group PLC.....	248,152	397,172
Man Group PLC.....	7,502,105	22,429,514
Marks & Spencer Group PLC.....	8,104,373	25,320,456
Marshalls PLC.....	1,013,859	3,597,666
* Marston's PLC.....	3,925,462	1,562,854
* McBride PLC.....	901,155	811,960
Me Group International PLC.....	1,402,953	2,254,295
Mears Group PLC.....	963,614	4,190,636
Melrose Industries PLC.....	3,400,553	25,345,975
#* Metro Bank Holdings PLC.....	28,970	13,122
Midwich Group PLC.....	1,326	6,351

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* Mitchells & Butlers PLC.....	2,424,848	\$ 7,961,549
Mitie Group PLC.....	4,828,854	6,291,967
MJ Gleeson PLC.....	116,771	693,272
Mobico Group PLC.....	2,810,921	3,041,746
Mondi PLC.....	1,227,177	21,990,557
Moneysupermarket.com Group PLC.....	2,554,109	8,240,864
* Moonpig Group PLC.....	148,335	313,874
Morgan Advanced Materials PLC.....	1,436,694	4,920,372
Morgan Sindall Group PLC.....	245,095	7,009,234
Mortgage Advice Bureau Holdings Ltd.....	2,553	27,520
* Motorpoint group PLC.....	58,346	77,391
MP Evans Group PLC.....	18,842	181,328
* N Brown Group PLC.....	867,839	195,709
#* Naked Wines PLC.....	84,053	69,704
National Grid PLC.....	671,931	8,949,520
# National Grid PLC, Sponsored ADR.....	269,825	18,221,316
NatWest Group PLC.....	7,078,672	19,976,991
NatWest Group PLC, Sponsored ADR.....	868,765	4,969,336
NCC Group PLC.....	496,389	760,854
*Ω Network International Holdings PLC.....	61,664	302,400
# Next 15 Group PLC.....	118,463	1,363,896
Next PLC.....	204,305	21,810,890
* Nexxen International Ltd.....	4,362	11,321
* Nexxen International Ltd., ADR.....	19,617	98,477
Ninety One PLC.....	1,547,850	3,446,962
# NIOX Group PLC.....	41,421	31,463
Norcros PLC.....	91,482	219,699
* Ocado Group PLC.....	436,803	2,992,061
*Ω On the Beach Group PLC.....	212,803	401,462
OSB Group PLC.....	1,429,103	8,131,992
Oxford Instruments PLC.....	195,814	5,474,050
* Oxford Nanopore Technologies PLC.....	26,309	53,394
Pagegroup PLC.....	2,044,920	11,878,803
Pan African Resources PLC.....	5,036,019	1,147,293
#* Pantheon Resources PLC.....	83,985	27,766
Paragon Banking Group PLC.....	1,316,491	11,725,434
PayPoint PLC.....	259,105	1,796,089
Pearson PLC.....	575,355	7,058,327
# Pearson PLC, Sponsored ADR.....	567,634	6,936,487
* Pendragon PLC.....	5,629,890	2,587,656
Pennon Group PLC.....	712,595	6,344,656
Persimmon PLC.....	1,086,743	20,015,745
* Petra Diamonds Ltd.....	52,064	35,472
* Petrofac Ltd.....	909,101	352,028
Pets at Home Group PLC.....	1,961,998	6,948,654
Pharos Energy PLC.....	2,094,350	568,868
Phoenix Group Holdings PLC.....	1,775,034	11,332,937
* Phoenix Spree Deutschland Ltd.....	26,200	59,186
* Playtech PLC.....	814,303	4,569,557
Plus500 Ltd.....	376,130	8,506,883
Polar Capital Holdings PLC.....	294,066	1,690,126
Porvair PLC.....	11,959	99,907
PPHE Hotel Group Ltd.....	26,141	407,611
Premier Foods PLC.....	5,430,853	9,738,300
Prudential PLC, ADR.....	344,958	7,133,731
Prudential PLC.....	1,193,774	12,263,124
* PureTech Health PLC.....	205,067	514,267
* PureTech Health PLC, ADR.....	137	3,522
PZ Cussons PLC.....	723,555	1,221,455

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	2,613,564	\$ 11,803,435
Ω	4,648,417	6,173,146
*	871,270	774,357
	156,123	3,265,856
*††	96,453	0
	2,343,250	1,827,867
	549,077	39,698,758
	148,958	132,241
	1,393,049	6,254,909
	1,320,791	10,033,437
#	388,885	16,080,392
	1,034,035	42,667,973
	105,992	1,182,292
*	521,554	3,872,918
	63,408	2,804,327
	1,447,999	7,456,826
	4,228	179,044
	133,521	721,186
	2,114,274	14,963,081
	515,369	35,673,540
*	39,681	29,069
	187,311	1,037,104
*	104,390	14,667
*	8,275,681	31,418,209
	2,843,519	11,209,449
	1,090,551	10,806,225
	329,319	994,961
	5,453	141,921
*	442,489	246,729
Ω	293,337	573,197
*	553,896	957,539
	761,302	11,334,204
*	547,478	182,127
	678,289	8,664,167
	1,487,179	7,608,552
	9,993	88,221
	1,348,340	2,699,462
	3,497,325	7,631,653
	291,424	778,910
	811,515	612,249
	377,758	12,417,292
	1,472,115	45,638,962
	4,623,215	290,846,456
*	2,909,751	1,207,230
*	58,938	48,646
	3,416,170	3,923,366
	152,292	1,836,616
	529,669	7,407,422
	433,892	8,892,026
#	467,656	285,680
	570,660	10,416,349
*	1,067,511	106,053
	175,077	8,150,430
	2,963,472	1,058,958
	59,061	7,433,442
Ω	1,438,884	4,312,277
	1,855,063	2,767,315
	652,624	13,899,542
*	2,406,917	6,850,029

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	552,912	\$ 4,551,739
	3,933,270	29,725,850
	497,318	2,573,384
#	270,572	246,912
*††	86,255	0
	65,403	155,848
*	257,299	64,182
*	693,785	1,385,273
	1,338,175	10,559,364
	12,937,610	24,154,411
	63,238	2,332,558
	77,535	126,621
	284,126	495,755
	233,035	4,282,311
	9,714,835	35,202,865
*	1,921,653	1,602,391
Ω	814,295	1,476,670
	952,774	543,777
	3,945,709	9,348,419
*Ω	68,525	286,705
	1,076,137	10,734,056
	129,353	115,177
	1,075,069	1,984,245
#*	3,514,884	1,377,674
	420,346	1,628,478
	571,513	27,826,968
	1,049,964	51,161,086
	976,692	13,154,832
	839,122	1,255,391
	805,535	672,846
	1,033,158	6,220,739
#*	3,486	12,318
	21,312	23,900
	268,875	4,629,576
	110,010	457,776
	4,789,928	9,460,459
	1,407,612	17,805,308
	42,452,138	36,090,281
	162,610	651,484
	405,026	2,217,477
	17,348	131,284
*Ω	748,280	3,523,982
	462,728	290,644
	346,643	7,967,907
	468,735	7,162,846
	431,536	19,560,638
	1,466,495	2,909,750
	150,663	620,487
	525,423	2,872,762
*	247,547	2,524,955
#	59,700	2,890,674
	540,335	5,225,304
#*	219,482	273,242
	35,231	92,418
#	41,797	543,519
	16,965	81,780
TOTAL UNITED KINGDOM.....		<u>3,741,477,753</u>

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED STATES — (0.4%)		
ADTRAN Holdings, Inc.....	173,129	\$ 1,083,143
CRH PLC.....	1,375,779	98,725,901
Diversified Energy Co. PLC.....	72,420	835,249
Ferguson PLC.....	63,221	11,821,404
#* Liberty Global Ltd., Class A.....	115,018	2,265,855
#* Liberty Global Ltd., Class C.....	281,606	5,896,830
Newmont Corp., CDL.....	410,153	14,077,670
Noble Corp. PLC.....	32,296	1,414,719
TOTAL UNITED STATES.....		<u>136,120,771</u>
TOTAL COMMON STOCKS.....		<u>29,873,113,761</u>
PREFERRED STOCKS — (0.5%)		
GERMANY — (0.5%)		
Bayerische Motoren Werke AG, 9.425%.....	98,101	9,585,495
Ω Dr Ing hc F Porsche AG, 1.276%.....	75,523	6,412,049
Draegerwerk AG & Co. KGaA, 0.401%.....	42,889	2,204,553
Einhell Germany AG, 1.871%.....	1,735	291,589
FUCHS SE, 2.629%.....	256,023	11,222,390
Henkel AG & Co. KGaA, 2.615%.....	229,386	17,584,392
Jungheinrich AG, 2.184%.....	312,857	10,530,573
Porsche Automobil Holding SE, 5.510%.....	250,019	12,481,938
Sartorius AG, 0.422%.....	36,769	13,413,423
Sixt SE, 9.669%.....	89,513	6,130,306
STO SE & Co. KGaA, 3.439%.....	9,414	1,487,171
Villeroy & Boch AG, 6.667%.....	61,622	1,198,691
Volkswagen AG, 7.324%.....	404,078	51,970,502
TOTAL GERMANY.....		<u>144,513,072</u>
RIGHTS/WARRANTS — (0.0%)		
AUSTRALIA — (0.0%)		
* Arafura Rare Earths Ltd. Warrants 06/20/2025.....	113,280	2,787
* European Lithium Ltd. Warrants 03/31/2025.....	49,776	784
* Highfield Resources Ltd. Warrants 06/19/2024.....	7,045	0
* Imugene Ltd. Warrants 08/31/2026.....	223,457	8,209
* Panoramic Resources Ltd. Warrants 09/16/2024.....	823,501	0
TOTAL AUSTRALIA.....		<u>11,780</u>
AUSTRIA — (0.0%)		
*†† CA Immobilien Anlagen AG Rights.....	202,486	0
*†† S Immo AG Rights.....	151,701	0
* Strabag SE Rights.....	72,227	0
CANADA — (0.0%)		
* Constellation Software, Inc. Warrants 03/31/2040.....	20,401	0
ITALY — (0.0%)		
#* Webuild SpA Warrants 08/02/2030.....	66,474	0
JAPAN — (0.0%)		
* Japan Investment Adviser Co. Ltd. Rights 03/08/2024.....	20,500	73,264
NETHERLANDS — (0.0%)		
* Avantium NV Rights 02/08/2024.....	20,450	5,105
SINGAPORE — (0.0%)		
#* Dyna-Mac Holdings Ltd. Warrants 10/22/2024.....	295,040	20,454

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
* Ezion Holdings Ltd. Warrants.....	2,760,613	\$ 0
* GP Industries Ltd. Rights 01/15/2024.....	174,000	9,494
TOTAL SINGAPORE.....		<u>29,948</u>
SPAIN — (0.0%)		
#* ACS Actividades de Construccion y Servicios SA Rights 02/02/2024.....	691,049	316,651
SWEDEN — (0.0%)		
* Viaplay Group AB Rights 02/02/2024.....	156,134	21,035
TOTAL RIGHTS/WARRANTS.....		<u>457,783</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$23,471,992,472).....		<u>30,018,084,616</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (3.1%)		
@§ The DFA Short Term Investment Fund.....	82,163,688	950,469,541
TOTAL INVESTMENTS — (100.0%)		<u>\$30,968,554,157</u>
(Cost \$24,422,435,551)^^.....		

As of January 31, 2024, 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.....	1,098	03/15/24	\$259,177,960	\$267,390,450	\$8,212,490
Total Futures Contracts.....			<u>\$259,177,960</u>	<u>\$267,390,450</u>	<u>\$8,212,490</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$ 98,289,804	\$ 1,894,015,222	\$ 189,706	\$ 1,992,494,732
Austria.....	—	158,749,294	—	158,749,294
Belgium.....	33,852,146	309,843,404	—	343,695,550
Canada.....	3,206,489,771	8,506,461	—	3,214,996,232
China.....	10,924,967	748,685	—	11,673,652
Denmark.....	135,136,871	776,825,083	—	911,961,954
Finland.....	8,984,974	434,068,469	—	443,053,443
France.....	30,009,046	2,455,712,303	—	2,485,721,349
Germany.....	32,490,381	1,931,667,791	—	1,964,158,172
Hong Kong.....	410,106	504,651,830	138,174	505,200,110
Ireland.....	—	195,704,734	—	195,704,734
Israel.....	15,095,560	225,251,093	—	240,346,653
Italy.....	6,296,091	871,787,806	—	878,083,897
Japan.....	119,289,235	6,840,245,327	—	6,959,534,562
Netherlands.....	227,872,861	793,286,559	—	1,021,159,420
New Zealand.....	245,737	92,928,984	—	93,174,721
Norway.....	2,193,985	244,532,279	—	246,726,264
Portugal.....	320,885	84,900,978	—	85,221,863

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Singapore.....	\$ 6,621	\$ 296,971,309	\$ 312,986	\$ 297,290,916
Spain.....	19,240,301	697,081,496	—	716,321,797
Sweden.....	258,990	857,251,973	—	857,510,963
Switzerland.....	227,534,146	2,145,200,813	—	2,372,734,959
United Kingdom.....	844,821,722	2,896,655,830	201	3,741,477,753
United States.....	106,888,586	29,232,185	—	136,120,771
Preferred Stocks				
Germany.....	—	144,513,072	—	144,513,072
Rights/Warrants				
Australia.....	—	11,780	—	11,780
Japan.....	—	73,264	—	73,264
Netherlands.....	—	5,105	—	5,105
Singapore.....	—	29,948	—	29,948
Spain.....	—	316,651	—	316,651
Sweden.....	—	21,035	—	21,035
Securities Lending Collateral.....	—	950,469,541	—	950,469,541
Futures Contracts**.....	8,212,490	—	—	8,212,490
TOTAL.....	\$5,134,865,276	\$25,841,260,304	\$641,067[^]	\$30,976,766,647

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

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

INTERNATIONAL SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2024

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (99.1%)	
Investment in The Continental Small Company Series of The DFA Investment Trust Company.....	\$ 4,512,122,686
Investment in The Japanese Small Company Series of The DFA Investment Trust Company.....	2,784,840,730
Investment in The United Kingdom Small Company Series of The DFA Investment Trust Company.....	1,461,214,680
Investment in The Canadian Small Company Series of The DFA Investment Trust Company.....	1,223,647,992
Investment in The Asia Pacific Small Company Series of The DFA Investment Trust Company.....	<u>1,167,670,465</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES.....	<u>\$11,149,496,553</u>
	<u>Shares</u>
TEMPORARY CASH INVESTMENTS — (0.9%)	
State Street Institutional U.S. Government Money Market Fund, 5.300% (Cost \$106,623,745).....	106,623,745
	<u>106,623,745</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$9,879,551,124)^^.....	<u>\$11,256,120,298</u>

As of January 31, 2024, 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.....	416	03/15/24	\$98,467,464	\$101,306,400	\$2,838,936
Total Futures Contracts.....			<u>\$98,467,464</u>	<u>\$101,306,400</u>	<u>\$2,838,936</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$11,149,496,553	—	—	\$11,149,496,553
Temporary Cash Investments.....	106,623,745	—	—	106,623,745
Futures Contracts**.....	2,838,936	—	—	2,838,936
TOTAL.....	<u>\$11,258,959,234</u>	<u>—</u>	<u>—</u>	<u>\$11,258,959,234</u>

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

GLOBAL SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2024

(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.....	1,210,442	\$52,012,699
Investment in The Continental Small Company Series of The DFA Investment Trust Company.....		9,484,200
Investment in The Emerging Markets Small Cap Series of The DFA Investment Trust Company.....		9,366,793
Investment in The Japanese Small Company Series of The DFA Investment Trust Company.....		5,641,610
Investment in The United Kingdom Small Company Series of The DFA Investment Trust Company.....		3,251,253
Investment in The Canadian Small Company Series of The DFA Investment Trust Company.....		2,537,104
Investment in The Asia Pacific Small Company Series of The DFA Investment Trust Company.....		<u>2,458,490</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$70,987,719) ^{^^}		<u><u>\$84,752,149</u></u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$84,752,149	—	—	\$84,752,149
TOTAL	\$84,752,149	—	—	\$84,752,149

JAPANESE SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2024

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Japanese Small Company Series of The DFA Investment Trust Company.	<u>\$212,104,888</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$212,104,888</u>

Summary of the Portfolio's Master Fund's investments as of January 31, 2024, based on their valuation inputs, is located within this report (see Security Valuation Note).

**ASIA PACIFIC SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS**

January 31, 2024

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Asia Pacific Small Company Series of The DFA Investment Trust Company.	\$140,594,928
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$140,594,928</u>

Summary of the Portfolio's Master Fund's investments as of January 31, 2024, based on their valuation inputs, is located within this report (see Security Valuation Note).

UNITED KINGDOM SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2024

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The United Kingdom Small Company Series of The DFA Investment Trust Company.....	<u>\$19,881,192</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$19,881,192</u>

Summary of the Portfolio's Master Fund's investments as of January 31, 2024, based on their valuation inputs, is located within this report (see Security Valuation Note).

CONTINENTAL SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2024
(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Continental Small Company Series of The DFA Investment Trust Company.....	\$746,579,410
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$746,579,410</u>

Summary of the Portfolio's Master Fund's investments as of January 31, 2024, based on their valuation inputs, is located within this report (see Security Valuation Note).

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO

SCHEDULE OF INVESTMENTS

January 31, 2024

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (96.5%)		
AUSTRALIA — (20.2%)		
Abacus Group.....	4,208,702	\$ 2,994,881
Abacus Storage King.....	4,215,522	3,128,943
Arena REIT.....	3,433,369	7,784,835
# Aspen Group Ltd.....	1,464,963	1,649,087
# Australian Unity Office Fund.....	317,893	214,054
BWP Trust.....	4,155,957	9,306,157
Carindale Property Trust.....	269,636	742,026
Centuria Capital Group.....	3,482,077	3,884,313
Centuria Industrial REIT.....	4,393,845	9,308,149
Centuria Office REIT.....	4,622,262	4,002,081
Charter Hall Group.....	3,479,168	27,136,444
Charter Hall Long Wale REIT.....	4,908,977	11,952,888
Charter Hall Retail REIT.....	4,116,592	9,945,921
Charter Hall Social Infrastructure REIT.....	3,242,969	5,850,579
# Cromwell Property Group.....	14,918,066	4,024,110
Dexus.....	7,736,704	39,152,872
# Dexus Convenience Retail REIT.....	574,259	1,018,732
Dexus Industria REIT.....	2,669,783	4,877,861
Garda Property Group.....	280,209	220,624
GDI Property Group Partnership.....	6,057,663	2,628,144
Goodman Group.....	14,118,418	234,354,018
GPT Group.....	14,384,848	43,476,399
Growthpoint Properties Australia Ltd.....	2,248,204	3,518,502
# HealthCo REIT.....	101,723	90,630
HMC Capital Ltd.....	212,684	843,535
HomeCo Daily Needs REIT.....	10,224,071	8,416,547
Hotel Property Investments Ltd.....	2,236,251	4,373,442
Ingenia Communities Group.....	3,041,264	8,809,160
Mirvac Group.....	28,672,879	40,296,870
National Storage REIT.....	9,274,939	13,909,743
Region RE Ltd.....	8,941,020	13,163,948
Scentre Group.....	40,781,586	81,075,727
Stockland.....	17,356,031	51,254,271
Vicinity Ltd.....	29,304,677	38,899,215
Waypoint REIT Ltd.....	5,610,839	9,032,939
TOTAL AUSTRALIA.....		<u>701,337,647</u>
BELGIUM — (3.6%)		
Aedifica SA.....	381,539	24,862,718
Ascencio.....	29,026	1,554,537
# Care Property Invest NV.....	324,195	4,551,284
Cofinimmo SA.....	272,984	19,839,732
Home Invest Belgium SA.....	35,177	574,178
Intervest Offices & Warehouses NV.....	289,962	6,510,081
Montea NV.....	113,978	9,783,260
# Nextensa SA.....	29,540	1,429,734
Retail Estates NV.....	122,248	8,008,500
Shurgard Self Storage Ltd.....	7,701	357,187
Warehouses De Pauw CVA.....	1,359,187	39,765,934
Wereldhave Belgium Comm VA.....	42,579	2,179,019
Xior Student Housing NV.....	183,844	5,506,331
TOTAL BELGIUM.....		<u>124,922,495</u>

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (4.5%)		
# Allied Properties Real Estate Investment Trust.....	404,787	\$ 5,877,081
# Artis Real Estate Investment Trust.....	413,820	2,003,770
Automotive Properties Real Estate Investment Trust.....	203,620	1,643,257
Boardwalk Real Estate Investment Trust.....	167,256	8,683,453
BSR Real Estate Investment Trust.....	179,135	2,090,505
# BTB Real Estate Investment Trust.....	485,152	1,111,435
# Canadian Apartment Properties REIT.....	589,836	20,475,024
# Choice Properties Real Estate Investment Trust.....	1,309,302	13,672,955
Crombie Real Estate Investment Trust.....	362,080	3,659,985
# CT Real Estate Investment Trust.....	392,324	4,234,164
Dream Industrial Real Estate Investment Trust.....	930,855	9,291,587
# Dream Office Real Estate Investment Trust.....	149,329	1,204,006
# European Residential Real Estate Investment Trust.....	232,142	414,401
First Capital Real Estate Investment Trust.....	724,229	8,516,539
# Granite Real Estate Investment Trust.....	221,615	11,939,138
H&R Real Estate Investment Trust.....	954,036	6,989,666
# Inovalis Real Estate Investment Trust.....	186,554	203,975
InterRent Real Estate Investment Trust.....	500,198	5,011,467
Killam Apartment Real Estate Investment Trust.....	405,047	5,642,850
#Ω Minto Apartment Real Estate Investment Trust.....	162,771	1,998,847
Morguard North American Residential Real Estate Investment Trust.....	222,885	2,509,933
# Morguard Real Estate Investment Trust.....	345,156	1,360,651
Nexus Industrial REIT.....	200,632	1,202,792
# NorthWest Healthcare Properties Real Estate Investment Trust.....	837,062	3,050,767
Plaza Retail REIT.....	558,211	1,540,379
Primaris Real Estate Investment Trust.....	348,172	3,597,086
PRO Real Estate Investment Trust.....	331,237	1,374,765
# RioCan Real Estate Investment Trust.....	1,030,890	14,024,306
# Slate Grocery REIT, Class U.....	209,058	1,951,488
Slate Office REIT.....	74,943	44,594
# SmartCentres Real Estate Investment Trust.....	514,261	9,432,613
# True North Commercial Real Estate Investment Trust.....	58,823	382,397
TOTAL CANADA.....		<u>155,135,876</u>
CHINA — (0.1%)		
China Merchants Commercial Real Estate Investment Trust, Class R.....	237,000	38,081
Spring Real Estate Investment Trust.....	5,882,000	1,498,654
Yuexiu Real Estate Investment Trust.....	19,698,250	2,671,859
TOTAL CHINA.....		<u>4,208,594</u>
FRANCE — (6.2%)		
Altarea SCA.....	40,846	3,573,569
ARGAN SA.....	72,932	6,467,795
Carmila SA.....	521,855	9,272,842
Covivio Hotels SACA.....	1,523	26,957
Covivio SA.....	366,340	17,739,609
Gecina SA.....	328,657	36,246,456
ICADE.....	249,898	8,460,600
Klepierre SA.....	1,494,622	38,696,768
Mercialys SA.....	639,502	7,275,454
Societe de la Tour Eiffel.....	49,135	798,310
#* Unibail-Rodamco-Westfield, CDI.....	5,993,545	21,405,470
* Unibail-Rodamco-Westfield.....	906,404	64,902,783
Vitura SA.....	18,365	265,683
TOTAL FRANCE.....		<u>215,132,296</u>
GERMANY — (0.2%)		
Hamborner REIT AG.....	891,801	6,303,593

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (3.4%)		
Champion REIT.....	23,287,012	\$ 5,545,058
Fortune Real Estate Investment Trust.....	15,069,000	8,628,476
Link REIT.....	19,969,121	100,158,753
Prosperity REIT.....	15,023,000	2,392,735
Regal Real Estate Investment Trust.....	9,834,000	681,095
Sunlight Real Estate Investment Trust.....	11,751,000	2,867,749
TOTAL HONG KONG.....		<u>120,273,866</u>
INDIA — (0.0%)		
Ω Brookfield India Real Estate Trust.....	95,425	292,395
Embassy Office Parks REIT.....	230,202	1,000,953
Ω Mindspace Business Parks REIT.....	82,611	320,706
TOTAL INDIA.....		<u>1,614,054</u>
IRELAND — (0.2%)		
Irish Residential Properties REIT PLC.....	4,832,328	6,016,009
ITALY — (0.0%)		
# Immobiliare Grande Distribuzione SIQ SpA.....	584,045	1,390,107
JAPAN — (22.5%)		
Activia Properties, Inc.....	5,675	15,455,100
Advance Logistics Investment Corp.....	5,977	5,193,907
# Advance Residence Investment Corp.....	10,924	24,056,334
# AEON REIT Investment Corp.....	14,295	13,469,913
# Comforia Residential REIT, Inc.....	5,311	11,130,948
CRE Logistics REIT, Inc.....	5,344	5,590,729
Daiwa House REIT Investment Corp.....	17,630	31,150,457
Daiwa Office Investment Corp.....	2,326	9,915,765
# Daiwa Securities Living Investments Corp.....	15,730	11,317,084
# ESCON Japan Reit Investment Corp.....	2,587	2,082,788
Frontier Real Estate Investment Corp.....	4,194	12,396,950
Fukuoka REIT Corp.....	6,043	7,147,904
# Global One Real Estate Investment Corp.....	8,587	6,397,336
# GLP J-Reit.....	38,484	34,359,803
# Hankyu Hanshin REIT, Inc.....	5,890	5,832,163
# Health Care & Medical Investment Corp.....	3,671	3,276,770
Heiwa Real Estate REIT, Inc.....	8,319	7,731,174
# Hoshino Resorts REIT, Inc.....	1,937	6,760,140
Hulic Reit, Inc.....	10,648	11,213,052
# Ichigo Hotel REIT Investment Corp.....	2,428	1,896,588
Ichigo Office REIT Investment Corp.....	9,107	5,117,502
# Industrial & Infrastructure Fund Investment Corp.....	17,256	15,615,689
Invincible Investment Corp.....	50,759	20,867,067
Japan Excellent, Inc.....	10,187	8,422,526
Japan Hotel REIT Investment Corp.....	35,483	18,234,656
# Japan Logistics Fund, Inc.....	7,780	14,385,388
Japan Metropolitan Fund Invest.....	59,586	40,449,544
Japan Prime Realty Investment Corp.....	7,069	16,925,414
# Japan Real Estate Investment Corp.....	10,138	38,864,434
KDX Realty Investment Corp.....	33,540	36,382,235
LaSalle Logiport REIT.....	15,529	15,725,433
# Marimo Regional Revitalization REIT, Inc.....	2,118	1,810,467
Mirai Corp.....	14,500	4,433,748
Mitsubishi Estate Logistics REIT Investment Corp.....	3,864	9,680,904
# Mitsui Fudosan Logistics Park, Inc.....	4,701	14,093,269
# Mori Hills REIT Investment Corp., Class C.....	13,692	12,742,575
Mori Trust Reit, Inc.....	22,484	11,417,968

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	4,301	\$ 17,905,627
	12,412	50,220,304
	18,374	32,691,049
#	3,808	8,817,615
	35,617	38,974,445
	11,737	9,966,663
	2,227	4,095,422
	2,591	1,344,388
	21,819	25,238,239
#	3,819	2,782,875
	4,239	2,697,617
	35,276	18,762,896
	5,267	4,277,371
#	15,661	6,140,719
	2,442	3,371,170
	6,222	4,425,634
#	7,664	8,936,945
	3,133	3,022,215
	24,422	24,727,924
	2,608	2,132,445
TOTAL JAPAN.....		<u>782,075,287</u>
MALAYSIA — (0.6%)		
	191,600	50,951
#	9,036,125	3,401,503
	12,746,369	1,574,497
#	12,652,400	4,701,907
#	2,430,700	3,785,397
	2,203,100	605,176
	14,885,200	4,970,810
#	5,352,300	1,312,831
TOTAL MALAYSIA.....		<u>20,403,072</u>
MEXICO — (3.4%)		
	8,188,318	2,521,459
	3,063,528	3,707,596
Ω	4,139,070	2,404,828
Ω	12,203,366	23,355,249
	1,392,054	513,583
	27,667,949	46,988,011
#	4,371,464	17,982,143
#	9,128,374	19,676,535
TOTAL MEXICO.....		<u>117,149,404</u>
NETHERLANDS — (0.7%)		
#	499,660	11,194,378
	219,026	4,680,797
	157,408	3,474,446
	312,832	4,685,865
TOTAL NETHERLANDS.....		<u>24,035,486</u>
NEW ZEALAND — (1.7%)		
	9,632,291	6,818,488
	11,613,151	15,880,480
	17,709,946	9,403,421
	13,621,817	10,343,514
#	3,259,554	4,544,793

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NEW ZEALAND — (Continued)		
# Stride Property Group.....	4,341,324	\$ 3,762,800
# Vital Healthcare Property Trust.....	5,261,375	7,135,032
TOTAL NEW ZEALAND.....		<u>57,888,528</u>
PHILIPPINES — (0.0%)		
AREIT, Inc.....	581,600	336,467
DDMP Reit, Inc.....	660,000	14,409
MREIT, Inc.....	597,600	146,686
TOTAL PHILIPPINES.....		<u>497,562</u>
SAUDI ARABIA — (0.0%)		
Al Rajhi REIT.....	253,508	598,015
Derayah REIT.....	113,615	241,880
Jadwa REIT Saudi Fund.....	84,630	293,858
Musharaka Real Estate Income Fund.....	111,148	166,603
Riyad REIT Fund.....	148,578	336,632
TOTAL SAUDI ARABIA.....		<u>1,636,988</u>
SINGAPORE — (11.0%)		
AIMS APAC REIT.....	6,458,054	6,294,776
ARA U.S. Hospitality Trust.....	143,100	40,578
CapitaLand Ascendas REIT.....	27,922,180	60,513,702
CapitaLand Ascott Trust.....	18,744,521	13,363,593
CapitaLand China Trust.....	10,889,600	6,764,004
# CapitaLand Integrated Commercial Trust.....	43,954,311	65,525,606
CDL Hospitality Trusts.....	9,664,680	7,402,864
#†† EC World Real Estate Investment Trust.....	2,427,600	380,019
ESR-LOGOS REIT.....	60,067,932	13,868,371
Far East Hospitality Trust.....	9,980,021	4,827,622
# First Real Estate Investment Trust.....	16,764,103	3,253,123
# Frasers Centrepoint Trust.....	8,905,258	15,231,742
Frasers Logistics & Commercial Trust.....	25,416,032	21,157,336
# IREIT Global.....	2,638,234	785,895
# Keppel DC REIT.....	9,717,083	12,200,962
# Keppel Pacific Oak U.S. REIT.....	7,715,600	2,155,338
# Keppel REIT.....	16,916,126	11,633,490
# Lendlease Global Commercial REIT.....	13,573,756	6,355,634
Lippo Malls Indonesia Retail Trust.....	55,201,179	692,124
Manulife U.S. Real Estate Investment Trust.....	13,441,286	799,837
Mapletree Industrial Trust.....	17,814,758	32,447,002
Mapletree Logistics Trust.....	26,980,447	31,024,155
Mapletree Pan Asia Commercial Trust.....	18,392,106	19,917,067
OUE Real Estate Investment Trust.....	14,525,454	3,072,142
Paragon REIT.....	42,100	27,448
Parkway Life Real Estate Investment Trust.....	3,974,800	10,416,053
# Prime U.S. REIT.....	3,640,000	602,478
# Sabana Industrial Real Estate Investment Trust.....	7,626,097	2,127,451
Sasseur Real Estate Investment Trust.....	4,134,800	2,062,598
Starhill Global REIT.....	21,319,400	8,170,805
# Suntec Real Estate Investment Trust.....	20,787,300	18,376,562
TOTAL SINGAPORE.....		<u>381,490,377</u>
SOUTH AFRICA — (1.8%)		
# Attacq Ltd.....	4,812,181	2,543,517
Burstone Group Limited.....	5,053,097	2,315,881
# Equites Property Fund Ltd.....	6,343,016	4,864,078
Fairvest Ltd., Class B.....	6,053,964	1,185,757

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
Growthpoint Properties Ltd.....	27,202,767	\$17,232,759
Hyprop Investments Ltd.....	3,384,669	5,778,738
Octodec Investments Ltd.....	456,880	240,046
Redefine Properties Ltd.....	52,885,997	11,731,096
Resilient REIT Ltd.....	3,159,270	7,954,326
SA Corporate Real Estate Ltd.....	25,408,550	3,457,803
Stor-Age Property REIT Ltd.....	36,076	26,927
Vukile Property Fund Ltd.....	7,918,955	6,395,483
TOTAL SOUTH AFRICA.....		<u>63,726,411</u>
SOUTH KOREA — (0.3%)		
E KOCREF CR-REIT Co. Ltd.....	317,026	1,160,388
IGIS Residence REIT Co. Ltd.....	9,848	26,539
IGIS Value Plus REIT Co. Ltd.....	247,582	856,581
JR Global Reit.....	1,131,404	3,441,451
KB Star Real Estate Investment Trust, Inc.....	11,951	34,780
Koramco Life Infra Reit.....	606,366	2,243,892
Mirae Asset Global REIT Co. Ltd.....	17,722	35,829
Miraeasset Maps Reit1 Co. Ltd.....	11,890	25,672
Shinhan Alpha REIT Co. Ltd.....	575,752	2,801,613
SK REITs Co. Ltd.....	46,698	131,078
TOTAL SOUTH KOREA.....		<u>10,757,823</u>
SPAIN — (1.3%)		
Inmobiliaria Colonial Socimi SA.....	2,085,004	12,535,668
Lar Espana Real Estate Socimi SA.....	743,303	4,987,025
Merlin Properties Socimi SA.....	2,595,301	26,428,526
TOTAL SPAIN.....		<u>43,951,219</u>
TAIWAN — (0.3%)		
Cathay No. 1 REIT.....	10,846,000	6,061,398
Cathay No. 2 REIT.....	4,142,000	2,215,089
Fubon No. 1 REIT.....	1,308,000	615,645
Fubon No. 2 REIT.....	4,032,000	1,706,419
TOTAL TAIWAN.....		<u>10,598,551</u>
THAILAND — (0.0%)		
Frasers Property Thailand Industrial Freehold & Leasehold REIT.....	1,099,700	316,170
IMPACT Growth Real Estate Investment Trust.....	599,200	204,364
WHA Premium Growth Freehold & Leasehold Real Estate InvestmentTrust..	1,412,700	390,232
TOTAL THAILAND.....		<u>910,766</u>
TURKEY — (0.4%)		
* Akfen Gayrimenkul Yatirim Ortakligi AS.....	11,111,840	749,708
* AKIS Gayrimenkul Yatirimi AS.....	3,472,281	1,620,944
Alarko Gayrimenkul Yatirim Ortakligi AS.....	456,895	617,886
Emlak Konut Gayrimenkul Yatirim Ortakligi AS.....	11,645,786	3,850,649
Halk Gayrimenkul Yatirim Ortakligi AS.....	1,533,102	139,627
* Is Gayrimenkul Yatirim Ortakligi AS.....	2,127,985	1,251,005
* Kiler Gayrimenkul Yatirim Ortakligi AS.....	1,632,278	176,504
Kuyumcukent Gayrimenkul Yatirimlari AS.....	49,935	100,275
* Nurol Gayrimenkul Yatirim Ortakligi AS.....	244,891	56,223
* Ozak Gayrimenkul Yatirim Ortakligi.....	2,481,099	733,257
Panora Gayrimenkul Yatirim Ortakligi.....	560,632	726,853
Pera Gayrimenkul Yatirim Ortakligi AS.....	87,771	71,169
* Reysas Gayrimenkul Yatirim Ortakligi AS.....	612,242	504,017

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
* Servet Gayrimenkul Yatirim Ortakligi AS.....	39,839	\$ 439,606
Torunlar Gayrimenkul Yatirim Ortakligi AS.....	1,363,217	1,636,839
#* Vakif Gayrimenkul Yatirim Ortakligi AS.....	6,350,830	426,118
Yeni Gimat Gayrimenkul Ortakligi AS.....	609,984	779,031
TOTAL TURKEY.....		<u>13,879,711</u>
UNITED KINGDOM — (14.1%)		
# ABRDN PROPERTY INCOME TRUST Ltd.....	4,266,751	2,950,366
AEW U.K. REIT PLC.....	8,850	10,852
Assura PLC.....	28,060,163	15,788,965
Balanced Commercial Property Trust Ltd.....	1,670,815	1,602,435
Big Yellow Group PLC.....	1,531,876	22,150,957
British Land Co. PLC.....	6,879,391	33,067,299
Capital & Regional PLC.....	5,467	3,764
# CLS Holdings PLC.....	848,609	1,055,397
# Custodian Property Income Reit PLC.....	2,966,645	2,681,725
# Derwent London PLC.....	800,123	21,564,783
Empiric Student Property PLC.....	6,282,003	7,277,979
Great Portland Estates PLC.....	2,021,012	10,633,928
Hammerson PLC.....	40,920,728	13,964,447
Helical PLC.....	4,503	11,656
Impact Healthcare Reit PLC.....	1,834,437	1,981,717
*†† Intu Properties PLC.....	13,154,605	0
Land Securities Group PLC.....	5,689,059	47,962,755
LondonMetric Property PLC.....	8,754,883	21,391,629
LXI REIT PLC.....	13,887,354	18,521,570
NewRiver REIT PLC.....	4,127,624	4,057,420
Palace Capital PLC.....	27,775	71,244
Picton Property Income Ltd.....	832,999	706,713
Primary Health Properties PLC.....	11,622,811	14,261,514
# PRS REIT PLC.....	1,726,388	1,841,793
Ω Regional REIT Ltd.....	4,466,348	1,683,803
Ω Residential Secure Income PLC.....	132,270	84,502
Safestore Holdings PLC.....	2,026,332	21,102,690
Schroder Real Estate Investment Trust Ltd.....	5,397,640	3,104,365
Segro PLC.....	9,546,582	106,025,001
# Shaftesbury Capital PLC.....	13,056,264	21,994,458
Supermarket Income Reit PLC.....	112,174	114,887
Target Healthcare REIT PLC.....	4,960,265	5,219,839
Town Centre Securities PLC.....	222	365
Ω Triple Point Social Housing Reit PLC.....	387,794	285,585
Tritax Big Box REIT PLC.....	16,230,484	33,979,940
U.K. Commercial Property REIT Ltd.....	2,504,756	2,028,922
UNITE Group PLC.....	2,961,776	37,839,165
Urban Logistics REIT PLC.....	1,096,014	1,735,440
Warehouse Reit PLC.....	372,426	408,398
Workspace Group PLC.....	1,518,847	9,990,536
TOTAL UNITED KINGDOM.....		<u>489,158,804</u>
TOTAL COMMON STOCKS		
Cost (\$3,545,486,347).....		<u>3,354,494,526</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (3.5%)		
@§ The DFA Short Term Investment Fund.....	10,470,853	121,126,829
TOTAL INVESTMENTS — (100.0%)		
(Cost \$3,666,611,336)^.....		<u>\$3,475,621,355</u>

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

As of January 31, 2024, DFA International Real Estate Securities 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.....	114	03/15/24	\$27,181,816	\$27,761,850	\$580,034
Total Futures Contracts.....			\$27,181,816	\$27,761,850	\$580,034

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$ 701,337,647	—	\$ 701,337,647
Belgium.....	—	124,922,495	—	124,922,495
Canada.....	\$155,135,876	—	—	155,135,876
China.....	—	4,208,594	—	4,208,594
France.....	—	215,132,296	—	215,132,296
Germany.....	—	6,303,593	—	6,303,593
Hong Kong.....	—	120,273,866	—	120,273,866
India.....	—	1,614,054	—	1,614,054
Ireland.....	—	6,016,009	—	6,016,009
Italy.....	—	1,390,107	—	1,390,107
Japan.....	—	782,075,287	—	782,075,287
Malaysia.....	—	20,403,072	—	20,403,072
Mexico.....	117,149,404	—	—	117,149,404
Netherlands.....	—	24,035,486	—	24,035,486
New Zealand.....	—	57,888,528	—	57,888,528
Philippines.....	—	497,562	—	497,562
Saudi Arabia.....	—	1,636,988	—	1,636,988
Singapore.....	—	381,110,358	\$ 380,019	381,490,377
South Africa.....	—	63,726,411	—	63,726,411
South Korea.....	—	10,757,823	—	10,757,823
Spain.....	—	43,951,219	—	43,951,219
Taiwan.....	—	10,598,551	—	10,598,551
Thailand.....	—	910,766	—	910,766
Turkey.....	—	13,879,711	—	13,879,711
United Kingdom.....	—	489,158,804	—	489,158,804
Securities Lending Collateral.....	—	121,126,829	—	121,126,829
Futures Contracts**.....	580,034	—	—	580,034
TOTAL.....	\$272,865,314	\$3,202,956,056	\$380,019[^]	\$3,476,201,389

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

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

DFA GLOBAL REAL ESTATE SECURITIES PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2024

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (72.4%)		
UNITED STATES — (72.4%)		
# Acadia Realty Trust.....	418,902	\$ 7,146,468
Agree Realty Corp.....	419,127	24,984,160
Alexander's, Inc.....	10,106	2,221,198
# Alexandria Real Estate Equities, Inc.....	739,904	89,454,394
Alpine Income Property Trust, Inc.....	41,613	646,666
American Assets Trust, Inc.....	223,764	5,019,027
American Homes 4 Rent, Class A.....	1,439,132	50,441,577
American Tower Corp.....	2,050,133	401,108,521
Americold Realty Trust, Inc.....	1,291,240	35,509,100
Apartment Income REIT Corp.....	693,170	22,659,727
* Apartment Investment & Management Co., Class A.....	593,950	4,413,048
# Apple Hospitality REIT, Inc.....	1,005,706	16,151,638
#* Ashford Hospitality Trust, Inc.....	130,511	216,648
AvalonBay Communities, Inc.....	631,701	113,080,796
Bluerock Homes Trust, Inc.....	14,660	199,381
Boston Properties, Inc.....	692,917	46,078,980
Braemar Hotels & Resorts, Inc.....	253,577	578,156
Brandywine Realty Trust.....	832,615	3,946,595
Brixmor Property Group, Inc.....	1,357,370	30,459,383
Broadstone Net Lease, Inc.....	778,010	12,502,621
BRT Apartments Corp.....	40,192	675,226
Camden Property Trust.....	468,283	43,943,677
CareTrust REIT, Inc.....	550,603	11,518,615
CBL & Associates Properties, Inc.....	9,627	225,079
Centerspace.....	68,378	3,744,379
Chatham Lodging Trust.....	224,278	2,354,919
City Office REIT, Inc.....	200,461	1,052,420
Clipper Realty, Inc.....	18,587	94,050
Community Healthcare Trust, Inc.....	113,217	2,897,223
COPT Defense Properties.....	494,630	11,653,483
Cousins Properties, Inc.....	663,050	15,190,475
Creative Media & Community Trust Corp.....	2,013	6,925
Crown Castle, Inc.....	1,930,586	208,985,934
# CTO Realty Growth, Inc.....	96,992	1,603,278
# CubeSmart.....	994,914	43,000,183
# DiamondRock Hospitality Co.....	924,127	8,446,521
# Digital Realty Trust, Inc.....	1,309,024	183,865,511
Diversified Healthcare Trust.....	808,817	2,321,305
# Douglas Emmett, Inc.....	760,746	10,308,108
# Easterly Government Properties, Inc.....	440,978	5,415,210
EastGroup Properties, Inc.....	205,765	36,508,884
Elme Communities.....	406,384	5,884,440
Empire State Realty Trust, Inc., Class A.....	633,962	6,035,318
# EPR Properties.....	334,080	14,789,722
Equinix, Inc.....	412,526	342,301,699
Equity Commonwealth.....	493,733	9,435,238
Equity LifeStyle Properties, Inc.....	802,700	54,334,763
Equity Residential.....	1,593,398	95,906,626
# Essential Properties Realty Trust, Inc.....	741,177	18,462,719
Essex Property Trust, Inc.....	287,862	67,149,569
Extra Space Storage, Inc.....	941,132	135,937,136
Federal Realty Investment Trust.....	334,965	34,075,989
First Industrial Realty Trust, Inc.....	585,621	30,171,194
Four Corners Property Trust, Inc.....	418,785	9,803,757
Franklin Street Properties Corp., Class C.....	446,207	1,097,669

DFA GLOBAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UNITED STATES — (Continued)		
# Gaming & Leisure Properties, Inc.....	1,176,594	\$ 53,711,516
Getty Realty Corp.....	230,154	6,366,060
# Gladstone Commercial Corp.....	170,786	2,189,477
Global Medical REIT, Inc.....	286,431	2,895,817
# Global Net Lease, Inc.....	905,868	7,654,581
Healthcare Realty Trust, Inc., Class A.....	1,712,310	27,585,314
Healthpeak Properties, Inc.....	2,403,430	44,463,455
# Highwoods Properties, Inc.....	489,020	11,232,789
Host Hotels & Resorts, Inc.....	3,106,738	59,711,504
# Hudson Pacific Properties, Inc.....	627,050	5,135,539
Independence Realty Trust, Inc.....	985,900	14,482,871
Industrial Logistics Properties Trust.....	299,759	1,193,041
# Innovative Industrial Properties, Inc.....	76,416	7,124,264
InvenTrust Properties Corp.....	184,848	4,589,776
Invitation Homes, Inc.....	2,698,837	88,872,702
Iron Mountain, Inc.....	1,288,694	87,012,619
# JBG SMITH Properties.....	401,648	6,426,368
Kilroy Realty Corp.....	535,098	19,135,104
Kimco Realty Corp.....	3,066,340	61,940,071
Kite Realty Group Trust.....	986,934	21,120,388
Lamar Advertising Co., Class A.....	388,109	40,627,250
LTC Properties, Inc.....	182,589	5,691,299
LXP Industrial Trust.....	1,300,285	11,819,591
# Macerich Co.....	997,188	15,745,599
# Medical Properties Trust, Inc.....	2,683,394	8,318,521
Mid-America Apartment Communities, Inc.....	520,969	65,840,062
National Health Investors, Inc.....	200,385	10,656,474
# National Storage Affiliates Trust.....	384,430	14,358,460
# NET Lease Office Properties.....	64,964	1,609,813
# NETSTREIT Corp.....	328,123	5,961,995
NexPoint Residential Trust, Inc.....	103,198	3,152,699
# NNN REIT, Inc.....	820,726	33,108,087
# Office Properties Income Trust.....	231,988	851,396
# Omega Healthcare Investors, Inc.....	1,106,710	32,094,590
One Liberty Properties, Inc.....	76,970	1,557,873
Orion Office REIT, Inc.....	254,717	1,309,245
# Outfront Media, Inc.....	655,746	8,537,813
Paramount Group, Inc.....	751,468	3,569,473
Park Hotels & Resorts, Inc.....	971,546	14,650,914
# Pebblebrook Hotel Trust.....	557,536	8,485,698
Phillips Edison & Co., Inc.....	255,472	8,867,433
Physicians Realty Trust.....	1,072,073	13,122,174
Piedmont Office Realty Trust, Inc., Class A.....	556,756	3,785,941
Plymouth Industrial REIT, Inc.....	138,643	3,069,556
Postal Realty Trust, Inc., Class A.....	69,603	981,402
# Prologis, Inc.....	4,099,876	519,413,290
Public Storage.....	704,072	199,386,150
Realty Income Corp.....	3,277,915	178,285,788
Regency Centers Corp.....	728,201	45,636,357
Retail Opportunity Investments Corp.....	582,984	7,922,753
Rexford Industrial Realty, Inc.....	929,370	48,875,568
RLJ Lodging Trust.....	721,055	8,349,817
Ryman Hospitality Properties, Inc.....	251,088	27,594,571
Sabra Health Care REIT, Inc.....	1,068,903	14,259,166
Saul Centers, Inc.....	60,810	2,326,591
SBA Communications Corp.....	484,466	108,452,559
Service Properties Trust.....	736,861	5,695,936
Simon Property Group, Inc.....	1,462,643	202,736,946
SITE Centers Corp.....	871,617	11,609,938

DFA GLOBAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UNITED STATES — (Continued)		
# SL Green Realty Corp.....	299,429	\$ 13,459,334
STAG Industrial, Inc.....	803,295	29,673,717
Summit Hotel Properties, Inc.....	495,000	3,207,600
Sun Communities, Inc.....	552,281	69,228,423
Sunstone Hotel Investors, Inc.....	902,835	9,633,249
# Tanger, Inc.....	480,198	12,917,326
# Terreno Realty Corp.....	377,841	22,568,443
UDR, Inc.....	1,408,141	50,721,239
UMH Properties, Inc.....	288,440	4,358,328
# Uniti Group, Inc.....	1,132,202	5,955,383
Universal Health Realty Income Trust.....	60,265	2,399,150
Urban Edge Properties.....	516,511	8,920,145
Ventas, Inc.....	1,776,149	82,395,552
Veris Residential, Inc.....	343,215	5,234,029
VICI Properties, Inc.....	4,492,485	135,313,648
# Vornado Realty Trust.....	838,914	22,810,072
# Welltower, Inc.....	2,217,008	191,793,362
Whitestone REIT.....	218,891	2,828,072
# WP Carey, Inc.....	976,986	60,534,053
Xenia Hotels & Resorts, Inc.....	479,581	6,392,815
TOTAL UNITED STATES.....		<u>5,257,521,312</u>
AFFILIATED INVESTMENT COMPANIES — (25.6%)		
UNITED STATES — (25.6%)		
Investment in DFA International Real Estate Securities Portfolio Portfolio of DFA Investment Dimensions Group, Inc.....	520,782,184	<u>1,859,192,396</u>
TOTAL INVESTMENT SECURITIES (Cost \$7,125,899,285).....		<u>7,116,713,708</u>
SECURITIES LENDING COLLATERAL — (2.0%)		
@§ The DFA Short Term Investment Fund.....	12,475,190	<u>144,312,999</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$7,270,212,284)^^.....		<u>\$7,261,026,707</u>

As of January 31, 2024, DFA Global 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.....	233	03/15/24	\$55,393,931	\$56,741,325	\$1,347,394
Total Futures Contracts.....			<u>\$55,393,931</u>	<u>\$56,741,325</u>	<u>\$1,347,394</u>

Summary of the Portfolio's investments as of January 31, 2024, 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				
United States.....	\$5,257,521,312	—	—	\$5,257,521,312
Affiliated Investment Company.....	1,859,192,396	—	—	1,859,192,396

DFA GLOBAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Securities Lending Collateral.....	—	\$144,312,999	—	\$ 144,312,999
Futures Contracts**.....	\$ 1,347,394	—	—	1,347,394
TOTAL.....	<u>\$7,118,061,102</u>	<u>\$144,312,999</u>	<u>—</u>	<u>\$7,262,374,101</u>

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

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (97.9%)		
AUSTRALIA — (5.9%)		
#	A2B Australia Ltd.....	24,144 \$ 22,623
	Accent Group Ltd.....	616,603 810,093
	Acrow Ltd.....	114 79
#	Adairs Ltd.....	722,291 799,621
*	Adbri Ltd.....	3,237,062 6,438,865
*	Ainsworth Game Technology Ltd.....	814,002 722,909
*	Alkane Resources Ltd.....	2,296,508 855,488
*	Alliance Aviation Services Ltd.....	263,434 576,845
*	Alumina Ltd.....	3,779,731 2,843,543
	AMP Ltd.....	2,408,823 1,460,878
	Ansell Ltd.....	1,123,409 17,668,777
#	APM Human Services International Ltd.....	36,438 17,589
	ARN Media Ltd.....	1,231,755 803,943
*	Aurelia Metals Ltd.....	1,541,056 115,534
	Austal Ltd.....	4,758,372 6,312,619
#*	Austin Engineering Ltd.....	656,808 168,988
*	Australian Agricultural Co. Ltd.....	2,804,180 2,678,213
#*	Australian Vintage Ltd.....	612,478 150,183
	Auswide Bank Ltd.....	15,210 51,449
	AVJennings Ltd.....	1,741,632 364,948
#	Bank of Queensland Ltd.....	3,912,292 15,359,500
	Bapcor Ltd.....	1,392,913 5,098,770
	Base Resources Ltd.....	1,700,058 177,839
*	BCI Minerals Ltd.....	917,845 164,736
	Beach Energy Ltd.....	25,772,590 27,657,506
	Bega Cheese Ltd.....	1,334,673 3,252,713
#	Bell Financial Group Ltd.....	49,868 42,804
	Bendigo & Adelaide Bank Ltd.....	26,375 168,508
#*	Bravura Solutions Ltd.....	3,108,306 1,668,165
	Brickworks Ltd.....	1,011,777 19,312,882
*††	BWX Ltd.....	1,263,882 31,094
	Calima Energy Ltd.....	1,329,878 91,113
	Capral Ltd.....	28,874 187,285
#	Cedar Woods Properties Ltd.....	973,376 3,086,793
	Challenger Ltd.....	1,495,273 6,343,218
#*	Cooper Energy Ltd.....	38,883,318 3,294,947
	Costa Group Holdings Ltd.....	3,465,183 7,209,645
	Credit Corp. Group Ltd.....	194,752 2,165,092
	CSR Ltd.....	1,284,180 5,782,621
	Domain Holdings Australia Ltd.....	172,385 374,066
	Downer EDI Ltd.....	10,187,678 27,745,625
	Elanor Investor Group.....	68,066 58,603
	Elders Ltd.....	1,077,461 6,294,338
#	Emeco Holdings Ltd.....	2,956,510 1,215,991
	Enero Group Ltd.....	24,327 26,491
	EQT Holdings Ltd.....	35,784 644,875
	EVT Ltd.....	551,193 4,496,494
	Fenix Resources Ltd.....	218,733 37,944
*	Finbar Group Ltd.....	11,796 5,438
*	FleetPartners Group Ltd.....	4,090,187 8,167,585
#	Fleetwood Ltd.....	1,311,038 1,490,373
	G8 Education Ltd.....	11,779,466 8,155,327
	GrainCorp Ltd., Class A.....	4,664,869 24,508,715
	Grange Resources Ltd.....	8,982,855 2,771,938
	GTN Ltd.....	74,832 23,520

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	670,142	\$ 5,319,314
	1,622,189	2,413,918
#	4,338,471	12,467,933
*	11,119,593	10,003,763
	6,335,205	20,371,505
	118,216	11,529
#	4,140,104	1,813,960
	628,136	2,933,760
	532,942	588,014
	8,611,873	11,957,928
	9,746	12,606
	1,320,802	1,877,048
*	146,495	112,211
	1,747,299	210,748
*	1,559,727	1,962,400
	185,568	863,078
	1,211,227	5,814,473
	733,502	1,039,273
#	6,892	18,214
#	8,186,613	934,954
	1,420,498	8,326,087
#	1,678,526	632,261
#*	255,210	48,972
#	416,865	228,277
*	1,783,268	2,417,068
	5,707	51,144
	5,115,539	4,808,219
*	8,594,186	2,968,278
#	10,861,154	4,806,472
	1,486,729	3,226,812
#	1,553,589	1,403,727
	2,963,998	10,366,995
	13,121,993	6,725,018
#	5,813,133	7,458,228
	6,974,833	12,325,197
#	5,584,761	20,130,906
*	14,040	14,215
#	97,211	29,334
*	162,097	141,309
	4,023,833	4,200,042
#	70,198	432,944
	3,110,810	2,502,880
	23,337	18,552
*	9,364,175	4,979,857
#	362,898	6,106,644
	18,885,979	22,238,208
#	196,341	308,008
*	561,996	4,199,783
	344,963	6,280,798
#	129,988	454,415
	9,248,756	9,606,419
*	11,543,382	15,743,645
	262,497	932,218
	5,734,006	15,677,325
#*	32,504,542	9,131,090
*	440,548	21,351
	3,910,158	7,144,973
*	7,620,095	35,811,308
*	630,432	1,532,935

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
AUSTRALIA — (Continued)			
#	Servcorp Ltd.....	409,955	\$ 887,086
	Service Stream Ltd.....	5,997,020	3,654,436
*	Seven West Media Ltd.....	626,108	106,287
	SG Fleet Group Ltd.....	49,174	77,334
#	Shaver Shop Group Ltd.....	1,183,624	917,472
	Sigma Healthcare Ltd.....	12,971,685	8,762,636
*	Silver Lake Resources Ltd.....	15,014,709	11,815,979
	Sims Ltd.....	2,930,237	27,446,449
#	Solvar Ltd.....	2,757,030	2,084,539
	Southern Cross Electrical Engineering Ltd.....	209,262	128,537
#	Southern Cross Media Group Ltd.....	1,068,054	719,314
*††	SpeedCast International Ltd.....	59,723	0
	SRG Global Ltd.....	639,143	287,428
*	Star Entertainment Group Ltd.....	14,422,910	5,233,714
	Sunland Group Ltd.....	1,837,244	87,989
	Super Retail Group Ltd.....	1,336,678	13,794,760
*	Superloop Ltd.....	2,824,059	1,301,014
	Tabcorp Holdings Ltd.....	24,994,321	12,984,872
*††	Ten Sixty Four Ltd.....	500,279	36,103
*††	Virgin Australia Holdings Pty. Ltd.....	39,419,376	0
Ω	Viva Energy Group Ltd.....	1,264,928	2,881,333
*	West African Resources Ltd.....	4,077,709	2,584,578
*	Westgold Resources Ltd.....	5,157,513	7,440,470
TOTAL AUSTRALIA.....			<u>647,366,614</u>
AUSTRIA — (0.8%)			
	Agrana Beteiligungs AG.....	344,847	5,239,928
Ω	BAWAG Group AG.....	357,777	18,420,704
	EVN AG.....	97,288	2,688,845
*	Lenzing AG.....	6,463	215,327
	Oberbank AG.....	20,237	1,509,987
	Porr Ag.....	62,024	870,260
	Raiffeisen Bank International AG.....	381,214	7,948,026
	Semperit AG Holding.....	40,263	631,087
	Strabag SE.....	3,237	151,558
	Strabag SE.....	718	33,415
	UNIQA Insurance Group AG.....	19,497	163,588
	Vienna Insurance Group AG Wiener Versicherung Gruppe.....	422,771	11,949,061
	voestalpine AG.....	1,105,975	32,904,651
	Zumtobel Group AG.....	172,288	1,118,958
TOTAL AUSTRIA.....			<u>83,845,395</u>
BELGIUM — (1.7%)			
	Ackermans & van Haaren NV.....	293,583	49,088,576
	Ageas SA.....	13,357	573,977
*	AGFA-Gevaert NV.....	1,018,961	1,384,751
	Bekaert SA.....	841,379	41,036,572
#	bpost SA.....	363,040	1,482,900
	Cie d'Entreprises CFE.....	51,813	457,445
	Deceuninck NV.....	1,437,365	3,515,279
	Deme Group NV.....	24,591	3,086,146
	Econocom Group SA.....	8,400	21,340
	Euronav NV.....	2,281,463	40,165,121
*	Galapagos NV.....	212,285	7,963,385
*	Galapagos NV, Sponsored ADR.....	37,726	1,417,366
	Gimv NV.....	189,830	8,852,673
	Greenyard NV.....	72,342	431,703
*	Ontex Group NV.....	119,307	942,725

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BELGIUM — (Continued)		
Proximus SADP.....	1,094,275	\$ 10,383,932
Recticel SA.....	468,572	5,792,985
Roularta Media Group NV.....	8,595	117,413
Sipef NV.....	89,430	4,752,191
Tessenderlo Group SA.....	107,800	3,086,321
Viohalco SA.....	35,319	246,362
TOTAL BELGIUM.....		184,799,163
CANADA — (11.2%)		
* 5N Plus, Inc.....	18,040	49,110
# Acadian Timber Corp.....	112,677	1,359,382
ADENTRA, Inc.....	23,338	549,579
* Advantage Energy Ltd.....	2,925,458	19,191,892
Aecon Group, Inc.....	1,119,494	11,507,611
AGF Management Ltd., Class B.....	1,043,632	5,977,140
#* Aimia, Inc.....	58,791	144,305
Alamos Gold, Inc., Class A.....	6,659,516	80,640,351
Alaris Equity Partners Income.....	284,825	3,529,461
# Algoma Central Corp.....	307,731	3,518,037
Amerigo Resources Ltd.....	84,315	80,900
# Andrew Peller Ltd., Class A.....	36,665	122,721
B2Gold Corp.....	14,540,723	40,688,480
Baytex Energy Corp.....	584,509	1,856,412
# Birchcliff Energy Ltd.....	5,334,498	20,235,739
Bird Construction, Inc.....	4,700	53,522
Black Diamond Group Ltd.....	946,035	6,100,728
#* Bonterra Energy Corp.....	216,815	786,981
Brookfield Reinsurance Ltd.....	3,796	149,828
* Calfrac Well Services Ltd.....	16,706	63,869
Canaccord Genuity Group, Inc.....	1,166,180	6,410,108
Canadian Western Bank.....	1,864,496	41,063,429
* Canfor Corp.....	912,421	11,048,543
* Capstone Copper Corp.....	2,048,287	10,085,656
# Cardinal Energy Ltd.....	1,248,051	5,913,261
Cascades, Inc.....	1,836,297	20,091,434
* Celestica, Inc.....	2,279,960	78,363,596
Centerra Gold, Inc.....	4,363,874	23,013,029
CES Energy Solutions Corp.....	1,479,246	4,445,055
Chesswood Group Ltd.....	56,300	375,626
Cogeco Communications, Inc.....	111,405	5,141,642
Cogeco, Inc.....	57,718	2,561,238
* Conifex Timber, Inc.....	21,950	14,204
Converge Technology Solutions Corp.....	22,700	76,654
# Corus Entertainment, Inc., Class B.....	3,034,155	2,143,960
Crescent Point Energy Corp.....	10,562,860	68,888,567
* Crew Energy, Inc.....	2,742,460	8,526,522
#* Cronos Group, Inc.....	86,114	172,228
* dentalcorp Holdings Ltd.....	99,456	485,278
Dexterra Group, Inc.....	246,324	1,097,461
Doman Building Materials Group Ltd.....	651,248	3,802,519
* Dorel Industries, Inc., Class B.....	53,101	257,122
DREAM Unlimited Corp., Class A.....	204,452	3,605,597
Dundee Precious Metals, Inc.....	2,965,864	18,993,707
ECN Capital Corp.....	151,317	309,511
E-L Financial Corp. Ltd.....	6,159	4,657,009
* Eldorado Gold Corp.....	3,213,144	39,241,282
Enerflex Ltd.....	514,819	2,653,647
* Ensign Energy Services, Inc.....	1,922,480	3,331,755
EQB, Inc.....	470,180	32,286,078

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
#*	Equinox Gold Corp.....	3,589,778 \$15,812,409
	Exco Technologies Ltd.....	360,519 2,062,101
	Firm Capital Mortgage Investment Corp.....	174,532 1,482,506
	First Majestic Silver Corp.....	2,530 11,689
#*	Fortuna Silver Mines, Inc.....	4,260,934 12,944,451
*	Frontera Energy Corp.....	406,389 2,433,286
#	GoldMoney, Inc.....	1,640 9,588
#*	Gran Tierra Energy, Inc.....	468,849 2,629,170
	Guardian Capital Group Ltd., Class A.....	87,470 2,811,896
*	Heroux-Devtek, Inc.....	237,647 2,699,148
	High Liner Foods, Inc.....	263,096 2,273,923
	Hudbay Minerals, Inc.....	4,261,023 23,671,794
*	IAMGOLD Corp.....	6,860,535 16,328,997
#	InPlay Oil Corp.....	27,400 44,632
*	Interfor Corp.....	942,817 14,586,332
*	Kelt Exploration Ltd.....	1,328,186 5,305,040
*	Knight Therapeutics, Inc.....	778,302 3,073,959
#	KP Tissue, Inc.....	7,820 51,476
	Lassonde Industries, Inc., Class A.....	14,670 1,565,695
	Laurentian Bank of Canada.....	756,806 14,934,035
	Leon's Furniture Ltd.....	2,558 40,488
#*††	Lightstream Resources Ltd.....	2,048,004 0
	Linamar Corp.....	951,381 45,125,937
*	Lucara Diamond Corp.....	42,000 12,964
	Magellan Aerospace Corp.....	91,875 515,941
*	Mandalay Resources Corp.....	8,398 10,182
	Martinrea International, Inc.....	2,130,177 21,880,876
	Mattr Corp.....	341,736 4,135,553
	MDA Ltd.....	51,513 427,982
*	MEG Energy Corp.....	3,563,538 67,377,095
	Melcor Developments Ltd.....	150,809 1,318,015
	Methanex Corp.....	344,566 15,272,964
#	Mullen Group Ltd.....	1,042,034 11,602,699
	Neo Performance Materials, Inc.....	39,626 227,243
*	New Gold, Inc.....	2,145,607 2,585,357
	Northland Power, Inc.....	312 5,741
*	NuVista Energy Ltd.....	2,629,607 20,380,457
#*	Obsidian Energy Ltd.....	324,738 2,206,849
	OceanaGold Corp.....	11,719,544 23,448,677
	Onex Corp.....	159,720 11,793,227
	Osisko Gold Royalties Ltd.....	23 335
*	Osisko Mining, Inc.....	35,164 63,295
	Pan American Silver Corp.....	1,291,573 17,484,197
#	Paramount Resources Ltd., Class A.....	753,910 14,860,062
	Parex Resources, Inc.....	1,672,863 27,697,520
	Park Lawn Corp.....	98,055 1,458,663
#	Petrus Resources Ltd.....	39,160 36,409
#	Peyto Exploration & Development Corp.....	2,778,465 26,804,040
	Pizza Pizza Royalty Corp.....	475,916 5,157,571
	Polaris Renewable Energy, Inc.....	343,306 3,462,553
	PrairieSky Royalty Ltd.....	134,774 2,223,428
*	Precision Drilling Corp.....	203,506 12,602,356
#	Quarterhill, Inc.....	587,630 817,337
	Russel Metals, Inc.....	719,205 23,585,666
	Sandstorm Gold Ltd.....	446,631 2,034,102
*	SNDL, Inc.....	172,438 229,342
#	SSR Mining, Inc.....	3,157,810 29,769,728
#*Ω	STEP Energy Services Ltd.....	86,521 288,307
	Supremex, Inc.....	16,500 52,159

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	375,519	\$ 1,770,829
#	2,710,761	6,230,244
	1,827,451	1,264,108
#	961,411	5,091,484
*	1,016,636	10,442,741
	519,533	3,640,151
	534,799	3,874,404
	1,244,063	12,519,746
	28,113	91,588
#	1,733,237	18,646,374
	39,241	446,235
*	9,246	42,982
	212,745	5,038,343
*	629	1,792
	2,054,401	1,039,081
#	5,537,845	35,835,657
*	375,549	312,853
TOTAL CANADA		<u>1,223,677,822</u>
CHINA — (0.1%)		
	2,930,833	12,185,918
*	2,052,000	97,267
*††	707,267	0
	3,779,600	535,193
TOTAL CHINA		<u>12,818,378</u>
DENMARK — (3.3%)		
	1,339	36,330
*	26,089	599,348
	498,698	26,833,299
	521,346	17,663,314
	394,297	16,188,030
	1,455	139,973
	2,861,687	14,494,298
	270,763	1,194,694
*	48,313	536,060
*	3,226	31,433
	1,116,048	85,485,490
	637,906	11,436,948
*	27,411	483,054
*	41,503	2,893,752
	31,476	351,701
	439,957	20,251,129
	2,070	565,653
	25,152	6,857,111
Ω	1,007,192	18,093,230
	357,924	28,619,657
	40,449	2,634,146
	1,934,974	32,921,870
	70,044	2,259,122
	1,462,751	64,915,677
	155,692	5,470,105
	122,876	3,750,168
TOTAL DENMARK		<u>364,705,592</u>
FINLAND — (2.0%)		
	465,730	4,908,298
	18,087	120,517

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)		
	271,974	\$ 3,167,870
	784,707	44,610,673
Ω	8,156	175,229
#	229,679	4,284,810
*	357,768	294,537
	175,095	6,872,114
	2,743,648	51,353,625
	663,638	28,500,937
	15,097	168,745
#	3,667,907	29,542,098
	36,528	916,693
#	5,423,797	23,152,667
	801,203	1,764,448
	45,576	153,511
	19,501	145,244
*	5,296	16,403
Ω	43,801	369,234
	654,670	15,191,939
#	96,715	2,737,392
#	238,652	508,378
TOTAL FINLAND.....		<u>218,955,362</u>
FRANCE — (4.4%)		
	155,613	2,675,756
Ω	169,401	1,129,005
	91,897	1,158,859
	332,495	8,806,145
	118,913	12,941,655
	18,108	1,021,281
	3,827	122,951
	16,699	200,130
#*	54,993	190,255
	206,608	2,195,054
*	8,371,360	4,014,829
#	7,081	90,347
	353,823	5,763,915
	91,052	1,043,588
#	642,159	1,622,827
	1,500,760	20,279,435
	1,149,021	5,928,444
	2,990,579	65,753,454
	5,809	400,107
	656,956	3,894,163
	215,587	18,363,752
#*	1,848,409	6,741,829
	525	32,917
	194,963	5,208,433
*	1,783,480	30,653,087
*	11,739	1,233,802
	163,560	3,526,139
	8,575	689,301
	140,840	292,694
#	15,717	387,173
*	13,790	37,680
	354,090	11,775,695
	241,286	15,835,776
	302,537	5,913,552
	18,210	428,626
Ω	228,670	1,103,892

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
	8,376	\$ 187,630
	352,067	12,771,528
	6,838	96,980
#*	10,999	20,209
	454,800	7,580,726
#*	47,757	166,911
	568,709	12,049,244
	2,391,060	63,681,746
	990	213,741
	114,553	6,636,001
	1,755,607	52,371,788
	22,273	2,767,585
	5,471,351	33,569,636
#*Ω	340,704	996,163
	19,114	1,322,546
	4,003	447,876
	728	104,104
	590,636	5,196,708
	6,253	1,028,571
	2,262,344	29,529,354
	261,438	10,171,391
	25,721	228,438
	17,057	293,698
*Ω	27,908	268,214
TOTAL FRANCE.....		<u>483,157,336</u>
GERMANY — (4.2%)		
	526,872	10,404,523
	242,221	888,260
	464,509	33,413,661
	300,017	9,637,157
Ω	65,620	2,305,952
	28,176	1,507,198
	43,377	1,783,262
	326,658	13,847,890
*	1,095,974	4,502,511
#	91,561	2,906,474
*	2,946	7,156
	377,328	4,693,608
	184,403	5,544,760
	1,903,378	11,503,280
	3,687	174,541
	35,950	1,626,761
	222,964	5,097,724
Ω	168,304	6,882,760
	4,744	331,339
	430,264	2,371,759
*	51,298	560,947
	1,354	37,409
*	363,444	21,331,250
	240,151	6,636,018
	106,585	1,926,382
#	105,325	2,550,687
	210,351	1,112,672
#	134,569	2,402,943
#*	786,620	928,661
*	11,679	31,558
	140,256	10,070,230
	334,199	8,056,134

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
Ω Instone Real Estate Group SE.....	5,857	\$ 50,541
Jenoptik AG.....	43,656	1,363,343
Ω JOST Werke SE.....	19,765	954,468
K&S AG.....	2,778,697	38,974,645
KION Group AG.....	743,835	33,937,409
* Koenig & Bauer AG.....	96,112	1,154,846
Krones AG.....	41,242	5,110,910
KSB SE & Co. KGaA.....	5,653	3,997,539
KWS Saat SE & Co. KGaA.....	23,765	1,334,767
Lanxess AG.....	294,682	7,866,924
* Mediclin AG.....	484,908	1,391,833
#* Medios AG.....	8,707	141,799
* METRO AG.....	1,219,261	8,217,770
MLP SE.....	1,292,363	7,493,728
Mutares SE & Co. KGaA.....	47,558	1,931,718
Norma Group SE.....	191,329	3,111,409
PNE AG.....	124,227	1,790,384
# ProSiebenSat.1 Media SE.....	1,199,138	8,435,592
PWO AG.....	5,898	192,077
* q.beyond AG.....	972,690	729,753
# RTL Group SA.....	75,942	2,918,479
SAF-Holland SE.....	750,702	12,121,399
Salzgitter AG.....	584,486	16,302,131
#* SGL Carbon SE.....	33,170	209,975
Siltronic AG.....	121,826	11,450,206
Suedzucker AG.....	1,012,843	14,278,099
Surteco Group SE.....	92,185	1,574,175
Synlab AG.....	84,825	911,845
Takkt AG.....	473,571	6,917,177
Technotrans SE.....	1,248	25,282
thyssenkrupp AG.....	6,122,697	37,787,360
United Internet AG.....	750,162	19,663,567
Vossloh AG.....	78,237	3,470,443
Wacker Chemie AG.....	153,356	16,626,968
Wacker Neuson SE.....	684,664	12,686,869
Wuestenrot & Wuerttembergische AG.....	132,270	1,914,919
TOTAL GERMANY.....		<u>462,115,816</u>
GREECE — (0.0%)		
*†† Michaniki SA.....	986,718	0
*†† Tropea Holding SA.....	4,581	0
HONG KONG — (1.7%)		
Aeon Credit Service Asia Co. Ltd.....	1,218,000	837,962
Allied Group Ltd.....	31,336,000	6,400,152
Asia Financial Holdings Ltd.....	3,250,106	1,405,245
* Asia Standard Hotel Group Ltd.....	4,144,077	37,190
* Asia Standard International Group Ltd.....	11,007,503	556,441
Associated International Hotels Ltd.....	909,000	692,472
Bank of East Asia Ltd.....	5,997,186	6,819,755
* BOCOM International Holdings Co. Ltd.....	863,000	34,000
* Century City International Holdings Ltd.....	26,295,300	815,620
Chen Hsong Holdings.....	2,492,000	421,556
Cheuk Nang Holdings Ltd.....	5,095,016	1,036,848
Chevalier International Holdings Ltd.....	2,422,858	1,431,946
* China Energy Development Holdings Ltd.....	4,910,000	45,097
Chinney Investments Ltd.....	1,176,000	135,455
* Chow Sang Sang Holdings International Ltd.....	3,877,000	4,225,167
* Chuang's China Investments Ltd.....	21,624,415	377,868

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
* Chuang's Consortium International Ltd.....	16,349,520	\$ 850,915
CITIC Telecom International Holdings Ltd.....	10,913,000	3,891,281
Ω Crystal International Group Ltd.....	677,000	256,977
CSI Properties Ltd.....	103,635,476	1,153,797
*†† CW Group Holdings Ltd.....	1,696,500	0
Dah Sing Banking Group Ltd.....	6,264,688	3,766,039
Dah Sing Financial Holdings Ltd.....	2,484,156	5,002,948
Dickson Concepts International Ltd.....	1,989,000	1,124,129
Eagle Nice International Holdings Ltd.....	872,000	485,492
*†† EcoGreen International Group Ltd.....	3,623,840	165,155
Emperor International Holdings Ltd.....	21,014,333	955,172
Emperor Watch & Jewellery Ltd.....	53,310,000	1,216,523
Far East Consortium International Ltd.....	29,461,444	4,754,048
First Pacific Co. Ltd.....	26,236,000	9,965,398
*Ω FIT Hon Teng Ltd.....	8,177,000	977,375
Get Nice Financial Group Ltd.....	5,013,324	409,813
Giordano International Ltd.....	76,000	19,934
Glorious Sun Enterprises Ltd.....	2,882,000	305,391
* Gold Peak Technology Group Ltd.....	7,106,907	540,794
Golden Resources Development International Ltd.....	9,447,000	526,106
Great Eagle Holdings Ltd.....	3,280,240	4,828,930
Guotai Junan International Holdings Ltd.....	20,712,000	1,301,463
Hang Lung Group Ltd.....	4,920,000	5,922,810
Hanison Construction Holdings Ltd.....	7,678,724	663,517
* Harbour Centre Development Ltd.....	2,192,000	1,685,062
HKBN Ltd.....	321,000	133,395
HKR International Ltd.....	15,810,957	2,515,178
Hon Kwok Land Investment Co. Ltd.....	5,902,935	1,007,330
Hong Kong Ferry Holdings Co. Ltd.....	2,445,000	1,395,551
* Hong Kong Technology Venture Co. Ltd.....	107,000	26,122
* Hongkong & Shanghai Hotels Ltd.....	7,208,841	4,987,074
* Hongkong Chinese Ltd.....	19,359,100	705,252
Hung Hing Printing Group Ltd.....	6,999,275	986,480
Hutchison Telecommunications Hong Kong Holdings Ltd.....	22,422,000	2,976,699
* IPE Group Ltd.....	9,775,000	555,074
Jacobson Pharma Corp. Ltd.....	650,000	49,995
JBM Healthcare Ltd.....	165,425	20,401
Johnson Electric Holdings Ltd.....	3,694,114	4,844,414
K Wah International Holdings Ltd.....	6,923,000	1,682,244
* Kader Holdings Co. Ltd.....	106,000	4,329
Keck Seng Investments Hong Kong Ltd.....	898,000	224,232
Kerry Logistics Network Ltd.....	1,936,500	2,151,557
Kerry Properties Ltd.....	4,133,000	6,563,132
Kowloon Development Co. Ltd.....	7,640,277	4,670,448
* Kwoon Chung Bus Holdings Ltd.....	218,000	51,382
* Lai Sun Development Co. Ltd.....	7,698,696	640,516
* Lai Sun Garment International Ltd.....	14,296,359	1,284,086
Langham Hospitality Investments & Langham Hospitality Investments Ltd....	3,231,000	248,199
* Lerado Financial Group Co. Ltd.....	65,840	1,989
Lippo China Resources Ltd.....	488,800	47,567
* Lippo Ltd.....	4,502,500	552,169
Liu Chong Hing Investment Ltd.....	3,654,000	2,348,962
Luk Fook Holdings International Ltd.....	957,000	2,370,898
Lung Kee Bermuda Holdings.....	658,000	106,411
* Magnificent Hotel Investment Ltd.....	36,936,600	330,258
* Midland Holdings Ltd.....	1,815,969	115,223
Miramar Hotel & Investment.....	2,226,000	2,900,091
* NagaCorp Ltd.....	304,000	102,375
Nanyang Holdings Ltd.....	98,350	297,866

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	3,251,648	\$ 240,351
#	2,295,000	2,812,872
	9,857,000	8,564,949
*	118,000	6,208
	6,178,587	2,925,648
	14,627,000	4,071,561
	144,000	22,856
*	8,793,041	750,683
	374,000	123,511
	786,000	151,962
	25,167,000	1,833,820
	32,000	25,666
*	2,565,000	19,589
	4,868,444	785,165
*	7,750,623	2,913,364
	308,000	76,145
	36,000	15,691
	2,365,368	505,798
*	520,000	323,130
*	271,173	30,739
*	20,422,546	2,039,065
	18,150,000	1,250,006
#	2,202,000	1,099,902
	1,273,000	1,089,928
*	29,945,751	188,417
	472,500	623,144
	7,224,688	2,004,825
	3,503,000	1,553,740
	3,879,000	732,924
	747,000	69,619
	146,000	58,059
*	525,500	249,634
	9,918,000	1,040,190
	432,000	127,230
	1,094,438	1,265,101
	9,242,000	7,989,248
	4,476,000	342,088
	6,156,000	413,161
*Ω	2,539,000	127,368
	2,702,000	1,455,949
*	850,000	100,687
	116,320,000	510,023
	2,253,500	3,409,701
	2,426,749	791,763
	70,000	13,289
*	1,406,000	189,129
	6,970,500	6,573,370
*	639,000	26,294
TOTAL HONG KONG		<u>184,472,304</u>
IRELAND — (0.3%)		
	2,463,685	22,655,997
	719,373	1,103,752
	792,385	4,112,426
*Ω	879,393	1,162,953
*	6,196	11,551
TOTAL IRELAND		<u>29,046,679</u>

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
ISRAEL — (0.8%)			
#	Alrov Properties & Lodgings Ltd.....	13,074	\$ 463,028
*	Ashdod Refinery Ltd.....	80,112	1,855,015
	Ashtrom Group Ltd.....	39,746	597,807
#*	Azorim-Investment Development & Construction Co. Ltd.....	969,747	4,067,350
	Carasso Motors Ltd.....	255,512	1,124,131
*	Cellcom Israel Ltd.....	620,778	2,542,017
#*	Clal Insurance Enterprises Holdings Ltd.....	536,305	8,344,659
	Delek Automotive Systems Ltd.....	2,682	16,047
	Delta Galil Ltd.....	8,850	408,501
	Direct Finance of Direct Group 2006 Ltd.....	329	44,039
#	Dor Alon Energy in Israel 1988 Ltd.....	22,296	426,051
*	Equital Ltd.....	393,888	11,209,515
	Formula Systems 1985 Ltd.....	1,345	90,096
	Harel Insurance Investments & Financial Services Ltd.....	721,791	5,987,219
	IDI Insurance Co. Ltd.....	4,993	149,125
*	IES Holdings Ltd.....	8,036	503,327
	Isracard Ltd.....	1,107,941	3,976,576
	Isras Investment Co. Ltd.....	12,723	2,684,705
	Kardan Real Estate Enterprise & Development Ltd.....	29,208	31,846
	Kenon Holdings Ltd.....	8,748	216,026
	Kerur Holdings Ltd.....	11,372	207,791
	Mediterranean Towers Ltd.....	325,231	835,250
	Meitav Investment House Ltd.....	160,461	685,987
#	Menora Mivtachim Holdings Ltd.....	455,290	11,437,348
#	Meshulam Levinstein Contracting & Engineering Ltd.....	2,175	175,679
#	Migdal Insurance & Financial Holdings Ltd.....	2,329,150	2,579,375
	Mizrahi Tefahot Bank Ltd.....	1	43
	Naphtha Israel Petroleum Corp. Ltd.....	92,424	461,820
	Nawi Brothers Ltd.....	72,228	464,545
#*	Neto Malinda Trading Ltd.....	10,905	145,574
	Oil Refineries Ltd.....	27,448,388	9,467,431
	Palram Industries 1990 Ltd.....	52,424	554,123
	Paz Oil Co. Ltd.....	82,187	6,755,765
	Plasson Industries Ltd.....	7,522	287,128
#	Prashkovsky Investments & Construction Ltd.....	36,587	819,977
	Summit Real Estate Holdings Ltd.....	568,390	7,522,220
Ω	Tamar Petroleum Ltd.....	169,409	852,248
*	Tera Light Ltd.....	178,188	353,648
TOTAL ISRAEL.....			<u>88,343,032</u>
ITALY — (5.8%)			
	A2A SpA.....	6,254,130	12,399,835
	ACEA SpA.....	43,978	694,000
Ω	Anima Holding SpA.....	4,315,618	19,478,314
*	Avio SpA.....	24,140	214,232
	Banca IFIS SpA.....	290,880	5,034,779
*	Banca Monte dei Paschi di Siena SpA.....	550,793	1,933,137
	Banca Popolare di Sondrio SPA.....	8,486,970	64,484,054
	Banca Profilo SpA.....	2,698,377	597,088
#Ω	Banca Sistema SpA.....	790,838	1,100,161
	Banco BPM SpA.....	15,753,938	84,997,096
	Banco di Desio e della Brianza SpA.....	439,390	1,826,111
	BPER Banca.....	12,754,788	46,004,758
	Buzzi SpA.....	1,650,487	56,100,037
	Cairo Communication SpA.....	877,862	1,707,055
	Cementir Holding NV.....	1,290,174	13,836,340
*	CIR SpA-Compagnie Industriali.....	6,947,219	3,185,863
	Credito Emiliano SpA.....	1,471,971	13,380,812
	d'Amico International Shipping SA.....	707,426	4,722,613

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
	347,247	\$ 8,428,172
	299,192	10,145,932
	31,056	202,850
	1,179,131	1,336,960
	499,714	2,861,110
	184,489	1,746,489
	3,357,278	1,603,764
	1,210,520	4,264,210
	4,011,213	2,632,730
	183,806	5,475,100
*	2,367,173	25,260,945
#	48,130	291,919
	5,531,449	96,546,252
	1,272,317	3,242,846
	10,763	187,102
	61,735	1,157,139
Ω	5,039,445	12,003,988
Ω	5,111,547	27,701,641
	1,398,391	1,139,819
	6,688,868	11,325,136
*	619,427	1,253,887
	100,198	552,673
#*	124,007,133	37,339,666
*	24,160	885,699
	5,772,454	35,844,671
	541,580	1,433,133
TOTAL ITALY.....		<u>626,560,118</u>
JAPAN — (27.4%)		
	891,100	21,433,899
	220,700	2,355,689
	309,300	492,831
	241,200	4,719,487
	1,008,414	9,184,268
#	128,500	638,725
	268,900	2,022,901
	193,209	3,410,801
	168,434	3,873,668
	110,163	2,141,040
	75,422	428,830
	19,600	174,837
	205,300	4,103,974
	455,800	1,915,208
	766,630	7,153,714
	34,100	118,137
	35,900	643,475
*	219,699	169,147
	72,387	1,320,981
	412,499	3,975,393
	177,200	1,290,738
#	309,412	4,260,712
	82,600	859,082
	2,702,980	20,060,238
	232,300	2,809,785
#	28,800	421,103
	1,900	36,522
	407,900	3,246,327
	434,219	5,230,706
	147,900	1,095,950

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	211,200	\$ 4,687,845
# Arata Corp.....	22,600	467,013
# Araya Industrial Co. Ltd.....	285,000	3,263,684
ARCLANDS Corp.....	487,300	9,695,943
# Arcs Co. Ltd.....	421,782	3,209,494
Arisawa Manufacturing Co. Ltd.....	537,600	10,059,395
Artience Co. Ltd.....	39,100	209,423
Artnature, Inc.....	43,900	200,107
# Asahi Broadcasting Group Holdings Corp.....	12,800	113,268
Asahi Co. Ltd.....	834,936	4,933,071
Asahi Diamond Industrial Co. Ltd.....	186,948	3,909,649
Asahi Kogyosha Co. Ltd.....	11,900	75,882
Asahi Printing Co. Ltd.....	8,000	222,555
Asahi Yukizai Corp.....	83,399	1,287,699
Ashimori Industry Co. Ltd.....	507,200	2,721,869
Asia Pile Holdings Corp.....	349,100	4,684,874
ASKA Pharmaceutical Holdings Co. Ltd.....	592,400	1,922,266
Astena Holdings Co. Ltd.....	51,200	1,088,433
# Asti Corp.....	66,500	409,970
Avantia Co. Ltd.....	505,701	8,482,079
Awa Bank Ltd.....	540,500	6,415,815
Bando Chemical Industries Ltd.....	41,799	275,214
# Bank of Kochi Ltd.....	136,669	5,138,850
Bank of Nagoya Ltd.....	132,514	1,750,805
Bank of Saga Ltd.....	296,000	2,359,675
Bank of the Ryukyus Ltd.....	829,345	3,568,768
Belluna Co. Ltd.....	450,200	4,484,537
# Bunka Shutter Co. Ltd.....	261,000	3,710,916
Canon Electronics, Inc.....	437,500	2,869,515
Carlit Holdings Co. Ltd.....	291,800	5,347,553
Cawachi Ltd.....	548,300	10,258,748
Central Glass Co. Ltd.....	761,642	4,443,783
Chiba Kogyo Bank Ltd.....	79,700	909,673
Chilled & Frozen Logistics Holdings Co. Ltd.....	15,800	256,909
Chino Corp.....	152,600	2,855,324
Chiyoda Integre Co. Ltd.....	125,900	2,540,726
Chori Co. Ltd.....	473,984	3,871,876
Chubu Shiryo Co. Ltd.....	19,500	330,676
Chubu Steel Plate Co. Ltd.....	230,160	4,339,760
Chudenko Corp.....	109,800	1,483,429
Chuetsu Pulp & Paper Co. Ltd.....	976,500	6,914,647
Chugin Financial Group, Inc.....	59,600	1,299,330
Chuo Gyorui Co. Ltd.....	173,231	843,948
Chuo Spring Co. Ltd.....	35,200	279,759
Chuo Warehouse Co. Ltd.....	989,200	4,365,538
CI Takiron Corp.....	2,966,400	18,813,801
Citizen Watch Co. Ltd.....	9,900	263,510
CK-San-Etsu Co. Ltd.....	285,800	1,467,042
Cleanup Corp.....	1,141,500	5,862,636
CMK Corp.....	23,055	149,465
Corona Corp.....	141,600	1,424,622
Cosel Co. Ltd.....	7,100	37,655
Cosmos Initia Co. Ltd.....	3,600	21,865
Create Medic Co. Ltd.....	112,600	4,477,357
CTI Engineering Co. Ltd.....	238,250	1,876,220
Dai Nippon Toryo Co. Ltd.....	479,800	5,325,404
# Dai-Dan Co. Ltd.....	52,489	264,920
Daido Kogyo Co. Ltd.....	617,656	2,285,052
Daido Metal Co. Ltd.....	2,366,100	24,655,624
Daido Steel Co. Ltd.....		

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	389,100	\$ 3,391,196
	162,500	4,268,324
	391,000	4,995,955
	12,800	156,936
	136,600	905,916
	52,100	441,260
	476,500	2,384,513
	239,000	1,161,838
	191,966	3,569,109
#	347,600	2,618,205
	568,943	15,768,049
	224,200	1,384,370
	170,100	1,653,249
#	61,500	311,439
	69,396	926,441
	68,300	728,559
	1,789,910	16,673,788
	547,150	9,541,321
	311,900	4,809,961
#	1,104,182	20,839,532
	92,879	1,588,562
	45,300	1,222,090
	149,700	2,254,158
	250,500	8,736,269
	400,599	4,640,585
#	2,078,900	22,891,464
	104,839	326,778
	506,670	3,625,859
	135,100	4,664,953
	56,400	661,229
	154,300	1,476,054
#	82,000	891,066
	182,700	4,324,403
	494,136	9,480,231
	194,200	4,337,282
	14,100	204,937
	467,645	6,092,420
	308,480	1,849,492
#	691,314	13,332,936
	126,460	1,382,635
#	414,900	2,347,787
#	64,500	487,437
	441,760	3,725,341
	39,790	292,359
#	124,100	546,583
#	23,000	310,029
	399,301	1,954,077
	16,900	200,210
#	255,400	654,283
	84,761	1,357,780
	160,300	2,134,872
	182,970	2,157,728
	1,200	34,665
	5,300	72,745
	400,700	3,960,090
	72,700	225,452
	55,000	1,519,040
	845,100	435,164
#	8,200	73,134

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# FuKoKu Co. Ltd.....	186,700	\$ 1,823,805
# Fukuda Corp.....	116,000	4,292,645
Fukuyama Transporting Co. Ltd.....	280,562	7,759,544
# Furukawa Battery Co. Ltd.....	12,200	75,757
Furukawa Co. Ltd.....	503,920	6,605,304
Furukawa Electric Co. Ltd.....	1,199,502	21,819,467
Furuno Electric Co. Ltd.....	525,300	7,547,049
Fuso Pharmaceutical Industries Ltd.....	74,001	1,107,728
Futaba Industrial Co. Ltd.....	1,160,000	6,990,877
Fuyo General Lease Co. Ltd.....	237,900	21,274,504
Gakken Holdings Co. Ltd.....	114,400	790,666
Gecoss Corp.....	299,700	2,379,499
Geo Holdings Corp.....	261,900	4,278,957
GLOBERIDE, Inc.....	6,700	94,300
Glory Ltd.....	429,152	8,866,902
Glozel Co. Ltd.....	20,100	101,913
Godo Steel Ltd.....	112,200	3,924,366
Goldcrest Co. Ltd.....	235,230	3,751,487
Grandy House Corp.....	372,600	1,704,772
GS Yuasa Corp.....	393,000	5,668,146
GSI Creos Corp.....	184,514	2,945,996
G-Tekt Corp.....	479,049	5,954,517
Gun-Ei Chemical Industry Co. Ltd.....	61,200	1,527,859
Gunma Bank Ltd.....	5,461,696	26,932,725
Gunze Ltd.....	303,096	11,078,480
H2O Retailing Corp.....	1,224,139	13,106,009
Hagihara Industries, Inc.....	62,005	644,363
Hagiwara Electric Holdings Co. Ltd.....	122,600	4,219,540
Hamakyorex Co. Ltd.....	73,400	2,043,758
Hanwa Co. Ltd.....	625,600	22,882,245
Harima Chemicals Group, Inc.....	162,500	960,838
Hashimoto Sogyo Holdings Co. Ltd.....	7,800	70,744
Heiwa Corp.....	60,900	904,843
# Heiwado Co. Ltd.....	539,567	8,058,025
Hibiya Engineering Ltd.....	142,400	2,480,520
* Hino Motors Ltd.....	1,262,299	4,297,615
# Hirakawa Hewtech Corp.....	93,700	891,094
Hirano Tecseed Co. Ltd.....	20,000	244,256
Hirogin Holdings, Inc.....	3,569,281	23,950,941
Hisaka Works Ltd.....	128,000	849,930
Hochiki Corp.....	21,300	286,191
Hodogaya Chemical Co. Ltd.....	60,674	1,500,000
# Hokkaido Coca-Cola Bottling Co. Ltd.....	130,098	2,244,643
Hokkan Holdings Ltd.....	142,900	1,695,052
Hokko Chemical Industry Co. Ltd.....	345,000	2,368,611
Hokkoku Financial Holdings, Inc.....	467,216	13,901,208
# Hokuetsu Corp.....	2,550,974	24,117,946
Hokuhoku Financial Group, Inc.....	1,281,010	13,571,087
Hokuriku Electric Industry Co. Ltd.....	113,861	1,099,334
Hokuriku Electrical Construction Co. Ltd.....	188,520	1,541,269
H-One Co. Ltd.....	282,395	1,610,547
Hoosiers Holdings Co. Ltd.....	334,200	2,655,417
Hosiden Corp.....	933,400	11,458,043
# Howa Machinery Ltd.....	165,420	868,666
HS Holdings Co. Ltd.....	256,446	1,810,881
Hurxley Corp.....	1,700	10,500
Hyakugo Bank Ltd.....	2,918,990	11,320,851
Hyakujushi Bank Ltd.....	323,699	5,446,360
Ichikawa Co. Ltd.....	13,800	171,680

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	76,103	\$ 1,217,669
	385,900	1,528,764
	159,900	1,710,122
	23,800	125,106
	6,300	158,708
	663,200	5,791,908
	305,354	1,749,363
	69,900	307,604
	9,500	80,072
#	106,900	1,092,549
#	733,400	15,958,387
	433,300	4,585,610
	399,900	4,180,342
	330,900	4,132,083
	275,300	6,697,417
#	198,500	2,419,843
#	277,113	2,190,901
	771,500	8,244,178
	26,399	659,628
	576,900	6,178,627
	78,500	4,010,581
	403,140	11,295,787
	289,882	2,951,850
	423,900	6,080,506
	1,520,900	10,345,054
	77,600	1,826,764
#	198,570	642,549
	442,200	16,939,306
	831,100	9,857,422
	291,800	1,390,908
#	27,500	341,763
#	238,100	794,747
	3,000	15,202
	40,221	783,994
	220,440	7,546,324
	532,100	5,639,110
	850,500	3,637,846
#	758,300	7,648,896
	259,600	962,845
	400	28,300
	264,000	1,913,995
	293,661	1,052,701
	315,000	4,366,114
	212,856	3,552,306
	208,199	2,752,733
	144,287	434,276
	431,000	12,083,712
	1,475,599	7,176,009
#	265,800	4,060,614
	571,500	7,514,734
	340,900	3,600,258
	2,800	58,233
	359,141	6,859,938
	1,429,400	14,700,003
	758,500	18,444,767
	1,096,730	17,004,042
	93,529	559,769
	118,200	1,361,390
	87,600	4,501,484

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Kawai Musical Instruments Manufacturing Co. Ltd.....	28,808	\$ 713,412
Keihin Co. Ltd.....	31,700	412,654
Keiyo Bank Ltd.....	1,425,739	6,979,352
KEL Corp.....	31,900	422,758
Kenko Mayonnaise Co. Ltd.....	144,930	1,726,697
Kimura Unity Co. Ltd.....	93,200	977,388
* Kitagawa Corp.....	105,019	1,084,875
Kita-Nippon Bank Ltd.....	21,835	333,521
Kitano Construction Corp.....	86,527	1,856,890
Kitz Corp.....	332,100	2,715,222
Kiyo Bank Ltd.....	504,700	5,688,397
* KNT-CT Holdings Co. Ltd.....	2,748	24,619
Koa Corp.....	46,600	476,820
Koatsu Gas Kogyo Co. Ltd.....	288,500	1,691,201
Kohnan Shoji Co. Ltd.....	180,776	4,802,239
Koike Sanso Kogyo Co. Ltd.....	300	9,097
# Kojima Co. Ltd.....	210,400	1,069,417
Komatsu Matere Co. Ltd.....	2,400	13,361
Komatsu Wall Industry Co. Ltd.....	156,300	3,553,580
Komeri Co. Ltd.....	552,000	12,368,449
Komori Corp.....	97,171	870,932
* Konica Minolta, Inc.....	2,855,500	7,836,091
Konoike Transport Co. Ltd.....	395,700	5,264,141
KPP Group Holdings Co. Ltd.....	392,100	1,933,594
Krosaki Harima Corp.....	3,500	292,272
KRS Corp.....	231,300	1,468,882
K's Holdings Corp.....	458,900	4,170,564
KU Holdings Co. Ltd.....	197,800	1,590,626
Kumagai Gumi Co. Ltd.....	400,485	10,423,037
Kumiai Chemical Industry Co. Ltd.....	153,100	877,922
Kurabo Industries Ltd.....	271,400	5,777,202
Kureha Corp.....	315,500	6,039,367
Kurimoto Ltd.....	173,600	4,241,775
Kuriyama Holdings Corp.....	95,170	621,259
KVK Corp.....	2,500	30,486
KYB Corp.....	277,000	9,604,564
Kyodo Printing Co. Ltd.....	102,200	2,343,990
Kyoei Steel Ltd.....	365,292	5,250,606
Kyokuto Kaihatsu Kogyo Co. Ltd.....	591,150	8,091,394
Kyokuto Securities Co. Ltd.....	27,857	191,645
Kyokuyo Co. Ltd.....	34,800	932,820
KYORITSU Co. Ltd.....	121,900	159,823
Kyosan Electric Manufacturing Co. Ltd.....	916,900	2,890,595
# Kyowa Electronic Instruments Co. Ltd.....	278,200	822,703
# Kyowa Leather Cloth Co. Ltd.....	208,500	1,144,999
Kyushu Financial Group, Inc.....	1,817,255	11,564,279
Kyushu Leasing Service Co. Ltd.....	46,600	364,583
LIFULL Co. Ltd.....	73,600	96,627
Lintec Corp.....	156,600	2,965,815
# Look Holdings, Inc.....	127,599	2,209,982
Macromill, Inc.....	39,500	213,323
Maezawa Industries, Inc.....	89,600	654,475
# Maezawa Kasei Industries Co. Ltd.....	208,700	2,230,226
Maezawa Kyuso Industries Co. Ltd.....	312,700	2,791,571
Makino Milling Machine Co. Ltd.....	309,500	12,536,225
Mars Group Holdings Corp.....	8,920	168,564
Marubun Corp.....	305,200	3,510,701
Marudai Food Co. Ltd.....	381,700	4,346,880
Maruha Nichiro Corp.....	639,204	12,647,371

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	188,800	\$ 4,810,538
	89,714	1,489,743
	23,200	420,011
#	38,000	84,829
	291,200	8,039,676
	191,800	3,569,619
	373,800	2,133,255
	408,000	4,487,411
	653,469	10,248,547
	8,100	145,195
	46,000	458,264
#	33,800	183,808
	523,600	4,126,940
	170,100	1,561,595
	395,208	1,308,888
#	89,300	896,039
	799,050	10,557,001
	1,223,546	4,099,957
	130,100	355,785
	51,471	162,091
	369,741	2,722,656
	91,800	2,249,374
	53,600	1,655,657
	1,307,599	23,938,855
#	125,436	521,302
	131,600	4,473,886
#	149,500	1,660,864
	220,806	5,073,650
#	704,449	3,621,197
	878,985	27,174,070
	443,400	4,626,295
	139,300	3,369,464
#	177,526	3,357,177
	3,200	28,942
	373,900	13,550,420
	312,979	9,336,999
	13,000	128,486
	7,700	157,684
	86,500	1,639,165
	128,900	1,392,014
	156,500	1,544,180
	119,900	3,876,191
	201,375	863,912
	123,449	980,683
	57,600	1,762,688
	110,300	1,251,943
	265,978	5,010,950
	8,300	126,886
	185,688	4,330,405
	4,300	31,202
	179,000	2,712,905
	1,471,200	24,055,108
	359,000	1,332,082
	6,300	21,429
#	539,000	3,198,510
	161,446	2,920,258
	34,600	751,246
	6,600	408,006
	224,500	5,592,178

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	757,900	\$ 5,427,426
	2,597,100	21,440,793
#	62,400	383,058
#	27,600	303,722
	135,799	305,973
	24,600	215,000
#	78,300	1,460,244
	31,200	626,788
	103,000	1,579,133
	471,700	8,021,752
	113,960	2,753,588
	154,631	1,475,110
	73,950	1,030,176
	2,100	13,385
#	376,097	778,167
	89,800	833,706
	553,000	2,580,884
	72,200	573,479
	87,100	334,518
	191,800	1,720,579
#*	38,799	379,338
#	730,204	5,360,621
	474,600	2,473,289
	694,800	14,926,135
	13,700	573,146
	615,500	9,449,177
	104,900	1,555,501
	91,906	946,941
	61,800	822,723
*	264,677	2,404,043
*	2,755,158	2,362,941
	754,100	2,409,238
#	1,542,900	3,029,229
	368,200	5,107,251
	1,276,600	28,377,423
	122,200	358,822
	98,100	370,315
#	494,400	3,046,946
	1,170,500	10,449,409
	863,189	10,636,098
*	1,413,446	13,101,508
	22,740	199,790
	387,900	5,592,088
	424,500	3,934,715
	48,700	1,856,942
	21,800	342,485
#*	567,800	2,343,071
	347,700	13,080,505
	626,524	3,997,401
	419,700	16,201,159
	1,116,500	4,470,981
	262,650	8,458,802
	392,696	3,162,434
	30,900	417,212
	42,300	1,782,494
	1,983,500	22,838,277
	182,400	4,996,270
	230,200	1,518,916
	525,700	1,726,177

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	317,500	\$ 2,483,227
	504,316	5,594,504
	756,000	2,686,029
	629,500	19,229,736
	2,840,674	23,445,180
	261,003	4,815,136
	1,393,400	7,613,458
	139,096	3,599,568
#	136,400	715,396
	166,200	399,181
	292,898	10,439,200
	70,800	2,499,844
	71,200	943,779
	533,205	1,977,423
	76,100	621,746
	51,300	646,537
	845,520	11,199,313
	197,600	10,511,786
	126,600	2,859,832
	321,962	3,391,529
	4,239,300	10,810,551
	15,300	99,596
	289,322	5,260,304
	221,200	7,779,536
#	8,455,048	15,462,248
	63,630	851,877
#	42,400	342,486
#	194,900	2,342,042
	34,000	491,841
	1,200	22,001
	501,659	2,732,091
	1,181,800	5,784,002
	1,380,786	9,701,773
	307,440	5,283,587
	335,300	11,725,230
	155,649	3,008,646
#	435,247	2,611,748
	404,850	4,991,659
	311,304	1,142,817
	154,402	1,165,112
	803,700	2,012,484
	372,200	5,796,404
	541,560	2,521,469
	22,500	374,961
	17,800	68,554
	1,500	22,115
	905,424	8,789,055
	25,300	582,385
	31,800	177,025
	361,879	1,094,124
	4,595	40,154
	458,087	7,759,034
	1,848,500	8,099,120
#	264,500	2,991,726
	60,800	784,953
#	129,829	833,651
#	40,000	115,251
	114,600	1,219,495
	92,900	1,064,100

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	98,100	\$ 1,532,253
	15,368	378,557
	3,287,400	21,318,981
	113,700	2,356,368
#	120,700	1,428,714
#	124,300	2,987,116
	362,000	12,426,324
	934,500	5,484,852
#	374,232	6,899,335
	368,900	6,690,400
	91,800	3,024,775
	14,200	319,314
	5,300	31,026
	5,000	28,604
	236,957	3,067,637
	69,700	3,295,029
#	312,230	3,012,478
	664,340	3,607,069
	386,400	2,963,214
	29,500	386,824
	786,800	8,871,582
	2,985,500	21,053,937
	412,200	5,288,138
	286,447	1,275,839
	40,300	1,371,808
	221,300	1,108,702
	324,241	1,993,073
	421,500	2,395,711
	73,522	646,497
	200,900	2,325,881
	187,100	5,468,412
	54,700	2,274,408
	44,900	879,936
#	12,200	223,019
	498,300	8,559,127
	114,300	1,018,455
	67,200	300,408
	234,900	2,525,427
	14,300	235,257
	9,139	345,911
	82,499	1,573,119
	5,500	57,454
	156,566	3,313,252
	317,564	5,665,371
	282,200	4,121,202
	229,514	3,953,119
	278,697	952,300
	3,328,580	7,711,575
	40,700	986,769
	158,500	3,359,766
	38,500	654,318
	286,100	7,113,629
	57,270	471,544
	403,799	2,800,458
	63,320	1,093,790
	585,100	7,948,552
#	108,654	2,318,448
	148,600	1,253,601
	297,700	2,471,216

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Shinnihon Corp.....	432,000	\$ 3,554,741
Shinsho Corp.....	115,099	4,730,861
Shinwa Co. Ltd.....	1,400	23,381
Shinwa Co. Ltd.....	138,700	725,553
Shizuoka Gas Co. Ltd.....	683,700	4,670,873
Showa Sangyo Co. Ltd.....	115,100	2,637,833
Sigma Koki Co. Ltd.....	4,200	42,498
Siix Corp.....	164,720	1,741,807
Sinanen Holdings Co. Ltd.....	148,500	4,177,342
Sinfonia Technology Co. Ltd.....	188,100	3,003,344
Sintokogio Ltd.....	210,362	1,551,361
SK-Electronics Co. Ltd.....	9,515	262,806
SKY Perfect JSAT Holdings, Inc.....	2,903,900	15,281,328
SMK Corp.....	70,149	1,189,927
SNT Corp.....	422,000	774,909
Soda Nikka Co. Ltd.....	146,000	1,220,589
# Sodick Co. Ltd.....	722,466	3,476,997
Soft99 Corp.....	88,100	840,728
Soken Chemical & Engineering Co. Ltd.....	81,800	1,570,603
Space Co. Ltd.....	7,400	47,664
SPK Corp.....	108,036	1,495,305
Star Micronics Co. Ltd.....	18,000	214,815
Starzen Co. Ltd.....	190,390	3,520,351
Stella Chemifa Corp.....	72,700	1,587,861
Subaru Enterprise Co. Ltd.....	82,000	1,711,695
Sugimoto & Co. Ltd.....	133,219	2,050,044
# Sumida Corp.....	62,196	481,737
# Suminoe Textile Co. Ltd.....	77,800	1,288,414
Sumitomo Osaka Cement Co. Ltd.....	474,924	11,964,414
Sumitomo Riko Co. Ltd.....	681,624	5,857,857
Sumitomo Seika Chemicals Co. Ltd.....	131,815	4,671,359
Sumitomo Warehouse Co. Ltd.....	1,109,600	19,955,295
Sun Frontier Fudousan Co. Ltd.....	477,700	5,712,935
# Suncall Corp.....	331,200	1,081,840
Sun-Wa Technos Corp.....	260,300	4,119,159
Suruga Bank Ltd.....	2,652,300	15,456,863
Suzuki Co. Ltd.....	199,523	1,647,304
T RAD Co. Ltd.....	66,400	1,622,175
T&K Toka Co. Ltd.....	224,400	2,137,487
Tachibana Eletech Co. Ltd.....	373,820	7,881,768
Tachikawa Corp.....	213,061	2,064,161
Tachi-S Co. Ltd.....	116,200	1,562,244
Tadano Ltd.....	142,400	1,159,205
Taihei Dengyo Kaisha Ltd.....	250,600	7,569,008
Taiheiyu Cement Corp.....	1,121,621	23,085,538
# Taiheiyu Kouhatsu, Inc.....	64,600	362,667
Taiho Kogyo Co. Ltd.....	238,099	1,365,824
Taisei Lamick Co. Ltd.....	10,000	201,937
Takamatsu Construction Group Co. Ltd.....	138,300	2,777,305
# Takano Co. Ltd.....	101,300	676,024
Takaoka Toko Co. Ltd.....	224,444	3,645,593
Takara Standard Co. Ltd.....	642,753	7,679,603
Takasago International Corp.....	204,310	4,879,312
Takashima & Co. Ltd.....	218,400	1,985,456
Takashimaya Co. Ltd.....	1,129,317	15,732,790
TAKEBISHI Corp.....	61,400	872,738
# Tamura Corp.....	138,999	498,740
Tanabe Engineering Corp.....	22,700	222,285
#* Tatsuta Electric Wire & Cable Co. Ltd.....	632,300	3,004,109

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Tayca Corp.....	119,183	\$ 1,124,231
Tbk Co. Ltd.....	357,500	975,779
Techno Ryowa Ltd.....	220,770	2,354,104
Teijin Ltd.....	1,718,026	15,804,778
Teikoku Sen-I Co. Ltd.....	32,600	491,895
Teikoku Tsushin Kogyo Co. Ltd.....	152,100	2,041,482
Tenma Corp.....	329,900	5,079,328
Terasaki Electric Co. Ltd.....	17,700	235,671
Tess Holdings Co. Ltd.....	38,600	119,912
Tigers Polymer Corp.....	240,900	1,555,249
Toa Corp.....	276,285	2,151,419
Toa Corp.....	287,900	7,610,187
TOA ROAD Corp.....	141,100	6,773,261
Toagosei Co. Ltd.....	1,710,300	16,370,520
Tobishima Corp.....	294,997	3,044,208
TOC Co. Ltd.....	309,900	1,484,939
Toda Corp.....	2,176,300	13,721,617
Toenec Corp.....	215,500	7,069,548
Togami Electric Manufacturing Co. Ltd.....	12,200	206,686
Toho Bank Ltd.....	273,900	580,869
# Toho Holdings Co. Ltd.....	386,200	8,364,507
# Toho Zinc Co. Ltd.....	233,053	1,807,701
# Tohoku Bank Ltd.....	74,814	607,556
Tohoku Steel Co. Ltd.....	7,500	89,011
Tokai Carbon Co. Ltd.....	1,190,497	8,372,607
Tokai Corp.....	63,363	904,931
Tokai Lease Co. Ltd.....	899	8,126
Tokai Rika Co. Ltd.....	877,200	13,878,216
Tokai Tokyo Financial Holdings, Inc.....	2,643,281	10,196,545
Token Corp.....	2,500	160,318
Tokushu Tokai Paper Co. Ltd.....	160,181	4,275,050
Tokuyama Corp.....	1,045,467	16,757,851
Tokyo Energy & Systems, Inc.....	524,510	3,672,664
Tokyo Keiki, Inc.....	240,576	2,925,162
Tokyo Kiraboshi Financial Group, Inc.....	316,088	9,246,001
Tokyo Rope Manufacturing Co. Ltd.....	180,100	1,692,725
# Tokyo Sangyo Co. Ltd.....	484,900	2,456,894
# Tokyo Tekko Co. Ltd.....	132,400	4,636,535
Tokyu Construction Co. Ltd.....	6,500	36,182
Toli Corp.....	874,100	2,027,266
# Tomato Bank Ltd.....	70,200	586,959
Tomen Devices Corp.....	3,500	127,672
# Tomoe Corp.....	641,900	2,480,461
Tomoe Engineering Co. Ltd.....	112,500	2,813,559
Tomoku Co. Ltd.....	232,864	3,800,184
TOMONY Holdings, Inc.....	1,914,086	5,270,638
Tonami Holdings Co. Ltd.....	144,000	4,623,428
Topre Corp.....	407,799	5,935,627
Topy Industries Ltd.....	251,799	4,939,210
Torigoe Co. Ltd.....	86,800	420,714
Tosei Corp.....	170,000	2,454,876
Tosho Co. Ltd.....	19,100	116,546
Towa Bank Ltd.....	102,300	442,128
Towa Pharmaceutical Co. Ltd.....	97,640	1,708,641
Toyo Construction Co. Ltd.....	1,361,200	11,993,437
Toyo Denki Seizo KK.....	10,750	78,472
* Toyo Engineering Corp.....	116,485	637,860
Toyo Kanetsu KK.....	92,100	2,717,879
Toyo Logistics Co. Ltd.....	6,399	66,555

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	347,800	\$ 1,660,681
	1,123,700	18,606,570
	48,099	457,635
	1,309,073	9,825,161
	118,500	2,288,050
#	283,687	3,790,234
	13,700	116,222
	12,100	84,145
	8,700	148,634
	1,023,300	12,962,086
#	639,433	2,971,654
	393,672	11,385,173
	20,200	916,234
	422,730	3,889,445
#	482,367	844,586
	108,400	1,961,194
	215,800	5,320,966
	258,800	3,084,752
	129,400	2,715,568
	479,200	1,634,499
	605,269	16,718,303
	1,792,455	29,800,482
#	28,500	314,418
	7,400	61,777
	556,739	3,883,060
#	28,400	195,285
*	546,843	627,572
	81,721	1,181,922
	58,800	162,982
	8,600	120,480
	516,730	8,828,193
	43,500	339,008
	47,600	171,572
#	155,900	3,241,262
	832,300	9,018,861
	124,200	2,413,099
	182,000	2,872,417
#	54,775	379,340
	224,200	2,658,322
	39,200	298,906
	371,246	2,467,865
	242,800	2,411,467
#	20,680	173,524
	380,045	4,258,681
	185,847	1,766,488
	11,200	133,968
	203,099	3,544,026
	335,800	2,243,937
#	57,600	1,245,216
	212,200	1,814,684
	299,000	2,477,615
	224,100	2,782,185
	437,300	11,517,079
	163,800	3,170,060
	1,128,200	8,582,540
	30,600	297,756
	169,000	4,038,831
	258,307	1,659,842
	99,100	978,082

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Yuasa Funashoku Co. Ltd.....	39,199	\$ 942,039
Yuasa Trading Co. Ltd.....	72,300	2,408,973
Yuken Kogyo Co. Ltd.....	17,000	265,083
Yurtec Corp.....	1,000,000	7,898,570
Yushiro Chemical Industry Co. Ltd.....	154,200	1,977,770
Yutaka Giken Co. Ltd.....	14,700	263,529
Zeon Corp.....	136,400	1,237,478
TOTAL JAPAN.....		<u>2,986,809,293</u>
NETHERLANDS — (2.3%)		
Acom NV.....	5,265	100,114
Aperam SA.....	1,057,322	32,582,570
ASR Nederland NV.....	1,574,912	74,220,077
Ω B&S Group SARL.....	2,877	11,656
Flow Traders Ltd.....	27,757	497,806
ForFarmers NV.....	203,008	521,663
* Fugro NV.....	554,341	10,234,707
Koninklijke BAM Groep NV.....	4,585,357	12,659,184
Koninklijke Heijmans NV, CVA.....	567,413	8,208,978
Koninklijke Vopak NV.....	476,033	14,870,630
# MFE-MediaForEurope NV, Class B.....	327,523	1,181,476
SBM Offshore NV.....	3,404,170	43,338,038
Ω Signify NV.....	1,740,880	52,199,671
Sligro Food Group NV.....	11,797	183,250
*†† SRH NV.....	4,044,025	0
Van Lanschot Kempen NV.....	122,709	3,694,479
TOTAL NETHERLANDS.....		<u>254,504,299</u>
NEW ZEALAND — (0.2%)		
Air New Zealand Ltd.....	1,930,646	749,232
Arvida Group Ltd.....	2,579,521	1,743,415
Chorus Ltd.....	682,254	3,316,380
# Colonial Motor Co. Ltd.....	247,107	1,361,951
Heartland Group Holdings Ltd.....	149,230	126,504
KMD Brands Ltd.....	3,694,500	1,579,960
Millennium & Copthorne Hotels New Zealand Ltd.....	814,983	964,748
NZME Ltd.....	1,169,418	727,039
Oceania Healthcare Ltd.....	1,328,604	567,868
PGG Wrightson Ltd.....	121,001	229,625
*†† RPNZ Ltd.....	832,183	0
# Sanford Ltd.....	857,758	2,110,550
SKY Network Television Ltd.....	1,001,661	1,709,744
SKYCITY Entertainment Group Ltd.....	866,310	1,001,132
Summerset Group Holdings Ltd.....	354,608	2,377,830
Tourism Holdings Ltd.....	131,978	299,396
TOWER Ltd.....	403,954	149,448
TOTAL NEW ZEALAND.....		<u>19,014,822</u>
NORWAY — (0.8%)		
2020 Bulkens Ltd.....	22,377	299,226
* Akastor ASA.....	373,243	392,148
* Aker BioMarine ASA.....	6,974	30,181
Aker Solutions ASA.....	180,551	669,667
AMSC ASA.....	864,741	2,297,458
Austevoll Seafood ASA.....	164,111	1,189,684
#Ω Avance Gas Holding Ltd.....	168,707	1,962,601
B2 Impact ASA.....	1,769,981	1,235,019
Bonheur ASA.....	165,311	3,398,801

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
NORWAY — (Continued)			
Ω	BW LPG Ltd.....	1,338,966	\$16,478,901
	BW Offshore Ltd.....	1,413,933	3,233,363
	DNO ASA.....	6,368,280	5,580,561
Ω	Elkem ASA.....	434,226	901,022
	FLEX LNG Ltd.....	9,971	297,001
#	Grieg Seafood ASA.....	176,050	1,105,350
*	Hexagon Composites ASA.....	16,272	36,360
	Hoegh Autoliners ASA.....	229,080	2,300,344
Ω	Klaveness Combination Carriers ASA.....	7,041	71,381
*	Kongsberg Automotive ASA.....	6,830,738	1,156,431
*	LINK Mobility Group Holding ASA.....	219,178	389,274
#	MPC Container Ships ASA.....	2,102,884	3,161,075
#Ω	Norske Skog ASA.....	310,630	1,070,418
#*	NRC Group ASA.....	74,482	74,095
	Odfjell Drilling Ltd.....	1,919,859	7,118,202
	Odfjell SE, Class A.....	309,897	4,238,761
	Odfjell Technology Ltd.....	208,058	1,108,166
*	OKEA ASA.....	133,555	291,884
	Panoro Energy ASA.....	41,634	104,740
	Pareto Bank ASA.....	70,593	370,226
*	PGS ASA.....	4,119,735	2,577,838
*Ω	Scatec ASA.....	170,763	1,269,735
	Selvaag Bolig ASA.....	14,297	42,955
*Ω	Shelf Drilling Ltd.....	946,821	2,690,629
*	Siem Offshore, Inc.....	180,328	428,691
#*	Solstad Offshore ASA.....	26,825	89,993
	Sparebank 1 Oestlandet.....	99,922	1,162,247
	SpareBank 1 Sorost-Norge.....	48,146	284,805
	Sparebanken More.....	22,735	184,022
	Stolt-Nielsen Ltd.....	326,922	12,219,694
#	TGS ASA.....	204,450	1,990,884
	Wilh Wilhelmsen Holding ASA, Class A.....	195,530	6,829,163
TOTAL NORWAY.....			90,332,996
PORTUGAL — (0.4%)			
*	Banco Comercial Portugues SA, Class R.....	106,700,332	31,038,742
	Sonae SGPS SA.....	10,230,521	9,890,147
TOTAL PORTUGAL.....			40,928,889
SINGAPORE — (0.7%)			
*	Avarga Ltd.....	61,600	8,025
*	Banyan Tree Holdings Ltd.....	2,791,500	686,002
	Bonvests Holdings Ltd.....	1,274,180	939,185
	Bukit Sembawang Estates Ltd.....	104,000	254,639
	China Aviation Oil Singapore Corp. Ltd.....	1,618,000	1,053,184
	Chuan Hup Holdings Ltd.....	4,528,700	571,642
	Del Monte Pacific Ltd.....	943,400	92,002
#*††	Ezra Holdings Ltd.....	12,978,893	0
	Far East Orchard Ltd.....	3,359,707	2,523,314
	First Resources Ltd.....	118,600	130,529
#	First Sponsor Group Ltd.....	1,045,655	925,840
	Frencken Group Ltd.....	221,800	212,243
	Geo Energy Resources Ltd.....	1,642,900	459,876
	Golden Agri-Resources Ltd.....	53,810,100	10,810,595
	GP Industries Ltd.....	202,408	82,534
#	GuocoLand Ltd.....	2,679,900	2,930,133
	Haw Par Corp. Ltd.....	292,900	2,070,325
	Hiap Hoe Ltd.....	65,200	30,692

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
	5,542,400	\$ 7,172,746
	5,053,560	3,234,139
	3,032,000	1,376,962
	1,148,400	2,164,935
#	2,704,349	1,620,299
	29,706,900	4,448,816
#*††	6,575,700	0
	423,200	92,916
	62,100	19,956
	204,365	50,034
	3,573,259	529,676
*††	3,391,000	0
	275,800	64,250
	6,127,160	2,258,321
#*††	29,676,800	0
	1,427,900	898,819
	19,500	12,959
	3,540,000	2,977,561
#	3,464,343	856,448
	3,152,608	1,925,812
*	2,934,090	111,609
#	3,095,200	366,260
#	141,300	71,856
	387,100	49,655
#	1,587,200	390,132
	264,900	194,412
	1,862,021	2,565,740
	2,164,500	660,619
	210,000	110,639
	7,641,128	2,277,449
	595,000	735,159
#*††	10,100,850	0
*††	10,173,200	0
	2,037,650	706,110
	12,237,959	2,415,845
	431,404	420,905
	329,900	149,792
	59,600	8,798
	6,025,754	5,517,691
	323,363	140,002
TOTAL SINGAPORE.....		<u>70,378,082</u>
SPAIN — (3.0%)		
#	3,101,469	32,742,793
*††	15,262	0
Ω	69,170	1,322,426
	410,201	1,648,729
	93,690,951	121,604,866
	8,759,595	54,082,784
#	1,427,285	23,717,033
	29,011	593,686
	211,079	667,396
	2,587,653	6,912,075
Ω	1,471,368	4,880,646
	699,967	25,088,703
	63,323	1,233,575
	16,338,497	35,975,960
Ω	302,303	3,408,561
#	303,685	574,622

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)		
Tubacex SA.....	1,384,956	\$ 5,098,836
Ω Unicaja Banco SA.....	2,820,016	2,696,342
Vocento SA.....	678,452	390,671
TOTAL SPAIN.....		<u>322,639,704</u>
SWEDEN — (2.3%)		
Ω AcadeMedia AB.....	1,204,866	6,579,524
AFRY AB.....	389,969	5,385,135
Ω Alimak Group AB.....	518,006	4,565,128
Alleima AB.....	514,413	3,415,055
Alligo AB, Class B.....	287,215	3,647,152
Ω Ambea AB.....	477,637	2,424,961
AQ Group AB.....	8,932	466,788
Arjo AB, Class B.....	1,978,312	9,259,656
*Ω Attendo AB.....	923,856	3,614,308
Bergman & Beving AB.....	406,981	7,110,705
Betsson AB, Class B.....	1,036,767	11,283,255
Billerud Aktiebolag.....	68,137	605,880
* Bonava AB, Class B.....	66,989	75,526
Bulten AB.....	264,527	1,846,197
Bure Equity AB.....	378,404	10,807,738
* Byggmax Group AB.....	897,724	3,110,899
#* Catena Media PLC.....	68,674	65,790
Cloetta AB, Class B.....	3,283,380	5,909,970
Ω Dometic Group AB.....	405,540	3,227,251
* Doro AB.....	285,051	553,626
*Ω Dustin Group AB.....	766,296	856,304
Elanders AB, Class B.....	146,142	1,410,090
*Ω Eltel AB.....	29,797	20,553
Fagerhult Group AB.....	101,755	648,105
Granges AB.....	2,119,824	21,019,465
*Ω Hoist Finance AB.....	747,470	2,486,737
* Humana AB.....	202,646	510,194
#* International Petroleum Corp.....	1,487,723	16,418,768
# Intrum AB.....	74,539	440,722
Inwido AB.....	1,019,019	12,447,755
ITAB Shop Concept AB.....	135,825	177,519
# JM AB.....	846,803	13,789,246
Kabe Group AB, Class B.....	1,549	48,150
KNOW IT AB.....	40,358	542,719
Lindab International AB.....	943,614	17,918,001
Loomis AB.....	281,941	7,718,975
MEKO AB.....	703,067	7,118,834
* Modern Times Group MTG AB, Class B.....	359,160	2,749,016
Momentum Group AB.....	226,881	2,968,792
NCC AB, Class B.....	649,182	8,290,103
# New Wave Group AB, Class B.....	1,391,966	12,362,549
* Nobia AB.....	570,435	605,625
Nordic Waterproofing Holding AB.....	193,923	3,137,982
* Norion Bank AB.....	377,351	1,494,350
Pandox AB.....	6,398	87,731
Peab AB, Class B.....	1,710,163	8,442,968
#* Pricer AB, Class B.....	160,151	108,695
Ratos AB, Class B.....	3,225,139	10,631,000
Rejlers AB.....	10,104	118,844
Ω Resurs Holding AB.....	736,835	1,012,557
Rottneros AB.....	1,516,578	1,849,834
Scandi Standard AB.....	87,281	532,308
Sensys Gatso Group AB.....	15,937	112,449

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	30,166	\$ 168,380
*	2,126,605	2,203,896
	2,942,905	2,031,491
	474,918	1,871,230
	58,596	1,441,810
TOTAL SWEDEN.		<u>249,748,291</u>
SWITZERLAND — (6.9%)		
	1,672,213	72,311,608
	203,929	36,273,133
*	6,054,204	14,169,482
	817,965	9,471,607
#*	55,613	8,263,654
	350,114	55,927,598
	34,944	9,571,850
	3,334	216,235
	34,950	4,474,871
	41,111	12,054,247
	11,330	310,307
#	50,709	14,146,114
	5,867	2,939,717
#	48,581	1,547,491
	8,919	3,234,852
	187,205	14,433,871
#*	21,958	1,259,479
	21,159	2,934,174
	631,899	8,089,366
	437	32,401
	1,966,481	25,252,585
	28,704	1,332,461
	71,208	1,466,383
	14,565	3,005,138
#*	880,759	376,107
*	18,465	1,608,515
	613,525	88,605,553
	29,091	2,086,491
	306,846	10,893,395
	20,797	2,382,300
	24,309	4,781,136
*	81,167	117,094
	257,519	21,115,665
	203,052	16,127,381
	166,416	13,847,675
Ω	32,492	648,661
	2,010	86,558
	1,188	1,987,203
	130,204	38,467,232
*Ω	8,707	170,026
	1,253,006	5,460,392
	244	20,800
*	7,990	4,266,795
#	23,631	2,486,251
	6,117	3,355,982
	59,283	59,054,625
	51,101	29,574,064
	47,979	4,634,879
	675,650	68,433,442
*	1,168,247	118,547
	11,153	1,536,026

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	9,929	\$ 1,495,569
	4,477	441,239
	21,480	2,572,668
	22,405	11,374,850
	137,585	5,985,249
	319,845	21,067,908
	64,139	6,904,305
*	17,791	1,248,029
	17,198	2,170,959
	110,602	6,591,433
	673	1,294,396
	389	3,465,966
TOTAL SWITZERLAND.....		<u>749,573,990</u>
UNITED KINGDOM — (11.7%)		
	4,924,697	10,476,971
#	888,194	420,937
	338,140	2,971,842
	194,281	520,043
	18,428	80,913
*	1,993	13,760
Ω	2,500,628	3,012,961
	8,614,148	36,223,396
	848,250	40,691,906
	2,031,473	70,780,833
	724,345	4,314,230
	2,029,341	16,362,792
	1,036,293	4,746,736
	366,904	5,589,367
	1,106,186	2,147,207
	661	38,037
	166,611	180,890
	907,816	1,666,122
*	2,500,940	2,950,072
	643,356	1,036,773
	475,946	2,174,730
	23,498,160	28,626,023
	1,461,333	3,066,079
	1,216,222	5,404,655
	756,616	2,518,143
	2,619,043	18,002,170
Ω	72,434	124,623
	3,680,422	9,724,217
	3,403,957	2,128,278
*	97,420	107,466
	505,247	740,335
*	4,915,399	10,489,234
	1,365,397	1,559,709
	3,213,309	20,696,443
	1,979,849	7,059,334
	2,770,896	3,175,557
*	7,796,281	13,972,363
*	25,213,616	4,115,223
	229,279	226,958
	69,795	152,910
	605,343	666,957
	10,305,401	21,697,293
#	90,707	96,762
	1,945,142	1,359,220

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* Frasers Group PLC.....	2,203,767	\$22,547,826
Fresnillo PLC.....	179,426	1,200,122
Future PLC.....	202,597	1,815,500
Galliford Try Holdings PLC.....	711,286	2,226,603
* Gem Diamonds Ltd.....	218,874	31,261
Genel Energy PLC.....	728,272	667,532
Genuit Group PLC.....	385,396	2,061,057
* Georgia Capital PLC.....	110,555	1,570,109
Grafton Group PLC.....	5,225,428	64,216,981
Grainger PLC.....	9,348,878	31,046,541
Greencore Group PLC.....	3,562,426	4,597,318
* Griffin Mining Ltd.....	11,516	14,214
Gulf Keystone Petroleum Ltd.....	3,552,150	4,710,093
*Ω Gym Group PLC.....	24,249	32,672
H&T Group PLC.....	77,164	363,508
Halfords Group PLC.....	3,587,677	8,113,958
Hargreaves Services PLC.....	18,548	111,480
Harworth Group PLC.....	255,495	432,006
Headlam Group PLC.....	386,435	1,009,007
Helical PLC.....	1,520,273	3,935,252
Henry Boot PLC.....	1,150,687	2,757,251
* Hochschild Mining PLC.....	1,978,068	2,600,633
Hunting PLC.....	1,809,853	7,515,923
Ω Ibstock PLC.....	2,090,899	4,046,695
IG Group Holdings PLC.....	516,777	4,643,828
Inchcape PLC.....	503,897	4,338,931
* International Distributions Services PLC.....	5,587,587	19,536,426
International Personal Finance PLC.....	1,283,278	1,954,959
iomart Group PLC.....	55,118	102,813
* James Fisher & Sons PLC.....	39,842	170,931
* John Wood Group PLC.....	8,384,075	16,621,747
Johnson Matthey PLC.....	503,517	10,350,276
Jupiter Fund Management PLC.....	3,247,071	3,250,396
*Ω Just Eat Takeaway.com NV.....	29,738	447,899
Keller Group PLC.....	1,397,058	15,475,011
* Kier Group PLC.....	2,054,917	3,328,236
Kingfisher PLC.....	727,092	2,021,552
Lancashire Holdings Ltd.....	467,892	3,595,111
Learning Technologies Group PLC.....	82,790	84,443
LSL Property Services PLC.....	28,473	95,176
Marks & Spencer Group PLC.....	21,013,062	65,651,016
Marshalls PLC.....	139,322	494,382
* Marston's PLC.....	6,130,741	2,440,847
Mears Group PLC.....	1,681,185	7,311,261
* Mitchells & Butlers PLC.....	4,379,815	14,380,329
MJ Gleeson PLC.....	539,189	3,201,177
Mobico Group PLC.....	5,734,569	6,205,476
Morgan Sindall Group PLC.....	177,493	5,075,950
MP Evans Group PLC.....	72,956	702,098
* N Brown Group PLC.....	646,532	145,802
NCC Group PLC.....	70,036	107,350
* Nexxen International Ltd.....	3,323	8,624
Norcros PLC.....	232,009	557,183
*Ω On the Beach Group PLC.....	42,631	80,425
OSB Group PLC.....	5,402,575	30,742,148
Pan African Resources PLC.....	3,447,514	785,404
Paragon Banking Group PLC.....	6,508,032	57,964,314
* Pendragon PLC.....	17,274,075	7,939,653
Persimmon PLC.....	554,770	10,217,812

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* Petra Diamonds Ltd.....	54,284	\$ 36,985
Pets at Home Group PLC.....	5,220,862	18,490,316
Pharos Energy PLC.....	1,008,706	273,985
* Playtech PLC.....	4,728,679	26,535,541
Premier Foods PLC.....	16,958,900	30,409,744
QinetiQ Group PLC.....	1,194,236	5,393,435
Ω Quilter PLC.....	16,667,165	22,134,166
Reach PLC.....	5,154,016	4,020,422
Redde Northgate PLC.....	3,740,161	16,793,637
Redrow PLC.....	6,430,388	48,848,665
* Renewi PLC.....	462,536	3,434,669
RHI Magnesita NV.....	9,234	391,034
Ricardo PLC.....	115,231	622,396
RWS Holdings PLC.....	506,853	1,531,339
S&U PLC.....	8,638	224,815
* Saga PLC.....	951,489	1,644,872
Secure Trust Bank PLC.....	597	5,270
Senior PLC.....	2,256,832	4,518,320
Serco Group PLC.....	3,652,588	7,970,459
Severfield PLC.....	1,324,388	999,187
* SIG PLC.....	3,460,441	1,435,707
* Sigmaroc PLC.....	18,641	15,386
Speedy Hire PLC.....	7,994,451	2,856,712
Ω Spire Healthcare Group PLC.....	4,632,146	13,882,355
* Superdry PLC.....	347,715	86,736
* Synthomer PLC.....	128,353	256,281
Taylor Wimpey PLC.....	1,511,307	2,821,598
TBC Bank Group PLC.....	319,624	11,789,456
TP ICAP Group PLC.....	12,404,620	29,389,797
Travis Perkins PLC.....	3,645,056	36,358,042
Trifast PLC.....	958,439	853,404
TT Electronics PLC.....	2,602,448	4,803,315
Tyman PLC.....	2,131,522	8,257,808
Vanquis Banking Group PLC.....	419,653	627,833
Vertu Motors PLC.....	3,329,548	2,781,101
Vesuvius PLC.....	6,360,528	38,297,322
Virgin Money U.K. PLC.....	13,045,878	25,766,568
Vistry Group PLC.....	5,372,936	67,963,886
Vp PLC.....	275,589	2,085,561
Watkin Jones PLC.....	151,325	95,049
Wickes Group PLC.....	438,827	870,700
# Young & Co.'s Brewery PLC, Class A.....	60,558	787,484
Zotefoams PLC.....	3,087	14,881
TOTAL UNITED KINGDOM.....		<u>1,276,139,237</u>
UNITED STATES — (0.0%)		
ADTRAN Holdings, Inc.....	626,627	3,920,357
Diversified Energy Co. PLC.....	11,304	130,368
Noble Corp. PLC.....	11,543	505,639
TOTAL UNITED STATES.....		<u>4,556,364</u>
TOTAL COMMON STOCKS.....		<u>10,674,489,578</u>
PREFERRED STOCKS — (0.1%)		
GERMANY — (0.1%)		
Draegerwerk AG & Co. KGaA, 0.401%.....	15,341	788,548
Jungheinrich AG, 2.184%.....	224,603	7,559,998

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
STO SE & Co. KGaA, 3.439%.....	25,192	\$ 3,979,690
TOTAL GERMANY.....		<u>12,328,236</u>
RIGHTS/WARRANTS — (0.0%)		
AUSTRIA — (0.0%)		
* Strabag SE Rights.....	345,069	<u>0</u>
ITALY — (0.0%)		
#* Webuild SpA Warrants 08/02/2030.....	347,241	<u>0</u>
SINGAPORE — (0.0%)		
* Ezion Holdings Ltd. Warrants.....	10,557,095	0
* GP Industries Ltd. Rights 01/15/2024.....	202,408	<u>11,045</u>
TOTAL SINGAPORE.....		<u>11,045</u>
TOTAL RIGHTS/WARRANTS.....		<u>11,045</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$8,996,361,260).....		<u>10,686,828,859</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (2.0%)		
@§ The DFA Short Term Investment Fund.....	18,635,300	<u>215,573,148</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$9,211,929,203)^.....		<u>\$10,902,402,007</u>

As of January 31, 2024, DFA International Small Cap Value Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	476	03/15/24	<u>\$113,568,628</u>	<u>\$115,917,900</u>	<u>\$2,349,272</u>
Total Futures Contracts.....			<u><u>\$113,568,628</u></u>	<u><u>\$115,917,900</u></u>	<u><u>\$2,349,272</u></u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$ 647,299,417	\$ 67,197	\$ 647,366,614
Austria.....	—	83,845,395	—	83,845,395
Belgium.....	\$ 1,417,366	183,381,797	—	184,799,163
Canada.....	1,223,448,480	229,342	—	1,223,677,822
China.....	12,185,918	632,460	—	12,818,378
Denmark.....	—	364,705,592	—	364,705,592
Finland.....	—	218,955,362	—	218,955,362
France.....	—	483,157,336	—	483,157,336
Germany.....	—	462,115,816	—	462,115,816
Hong Kong.....	—	184,307,149	165,155	184,472,304
Ireland.....	—	29,046,679	—	29,046,679
Israel.....	124,054	88,218,978	—	88,343,032

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Italy.....	—	\$ 626,560,118	—	\$ 626,560,118
Japan.....	—	2,986,809,293	—	2,986,809,293
Netherlands.....	—	254,504,299	—	254,504,299
New Zealand.....	—	19,014,822	—	19,014,822
Norway.....	—	90,332,996	—	90,332,996
Portugal.....	—	40,928,889	—	40,928,889
Singapore.....	—	70,378,082	—	70,378,082
Spain.....	—	322,639,704	—	322,639,704
Sweden.....	\$ 584,831	249,163,460	—	249,748,291
Switzerland.....	—	749,573,990	—	749,573,990
United Kingdom.....	—	1,276,139,237	—	1,276,139,237
United States.....	—	4,556,364	—	4,556,364
Preferred Stocks				
Germany.....	—	12,328,236	—	12,328,236
Rights/Warrants				
Singapore.....	—	11,045	—	11,045
Securities Lending Collateral.....	—	215,573,148	—	215,573,148
Futures Contracts**.....	2,349,272	—	—	2,349,272
TOTAL.....	\$1,240,109,921	\$9,664,409,006	\$232,352[^]	\$10,904,751,279

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

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

INTERNATIONAL VECTOR EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (96.4%)		
AUSTRALIA — (6.3%)		
#	A2B Australia Ltd.....	51,678 \$ 48,423
	Accent Group Ltd.....	343,900 451,816
	Acrow Ltd.....	197,454 136,581
#	Adairs Ltd.....	149,552 165,563
*	Adbri Ltd.....	344,050 684,352
	AGL Energy Ltd.....	46,695 263,731
*	Ainsworth Game Technology Ltd.....	31,523 27,995
*	Alkane Resources Ltd.....	392,316 146,144
*	Alliance Aviation Services Ltd.....	48,114 105,356
	ALS Ltd.....	85,381 701,493
	Altium Ltd.....	16,864 541,770
*	Alumina Ltd.....	1,046,793 787,517
#*	AMA Group Ltd.....	726,595 33,621
	AMP Ltd.....	2,465,941 1,495,519
	Ampol Ltd.....	91,071 2,154,055
	Ansell Ltd.....	128,674 2,023,762
	ANZ Group Holdings Ltd.....	240,128 4,236,910
#*	Arafura Rare Earths Ltd.....	1,012,972 85,169
	ARB Corp. Ltd.....	30,528 667,353
*	Arcadium Lithium PLC, CDI.....	39,920 203,754
	Aristocrat Leisure Ltd.....	45,334 1,307,007
#	ARN Media Ltd.....	248,443 162,154
#	Articore Group Ltd.....	56,201 19,894
	ASX Ltd.....	9,387 401,316
	Atlas Arteria Ltd.....	99,259 349,928
	AUB Group Ltd.....	37,029 736,881
*	Audinate Group Ltd.....	5,886 63,367
#*	Aurelia Metals Ltd.....	1,428,204 107,074
	Aurizon Holdings Ltd.....	866,737 2,136,534
*	Aussie Broadband Ltd.....	150,375 376,480
	Austal Ltd.....	294,225 390,329
#*	Austin Engineering Ltd.....	207,907 53,492
*	Australian Agricultural Co. Ltd.....	266,036 254,085
#	Australian Clinical Labs Ltd.....	105,506 206,968
	Australian Ethical Investment Ltd.....	20,629 72,602
#	Australian Finance Group Ltd.....	91,134 96,410
#*	Australian Strategic Materials Ltd.....	71,264 48,429
	Auswide Bank Ltd.....	39,318 132,996
	Autosports Group Ltd.....	10,803 17,009
#*††	AVZ Minerals Ltd.....	100,493 10,537
#	Baby Bunting Group Ltd.....	110,259 114,032
#	Bank of Queensland Ltd.....	572,112 2,246,089
*	Bannerman Energy Ltd.....	43,076 101,130
	Bapcor Ltd.....	266,402 975,167
	Base Resources Ltd.....	644,192 67,388
	Beach Energy Ltd.....	1,898,874 2,037,751
#	Beacon Lighting Group Ltd.....	70,826 110,095
	Bega Cheese Ltd.....	234,023 570,334
	Bell Financial Group Ltd.....	111,621 95,809
*	Bellevue Gold Ltd.....	605,345 523,635
	Bendigo & Adelaide Bank Ltd.....	259,077 1,655,227
#	BHP Group Ltd., Sponsored ADR.....	58,819 3,600,899
	BHP Group Ltd., Class DI.....	178,389 5,457,634
	BlueScope Steel Ltd.....	226,025 3,451,012
*	Boral Ltd.....	153,607 529,395

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
* Boss Energy Ltd.....	102,589	\$ 371,209
Brambles Ltd.....	178,347	1,700,497
* Bravura Solutions Ltd.....	260,251	139,671
Breville Group Ltd.....	38,773	685,229
Brickworks Ltd.....	101,312	1,933,852
#*†† BWX Ltd.....	108,764	2,676
Capitol Health Ltd.....	499,605	83,286
Capral Ltd.....	19,172	124,355
* Capricorn Metals Ltd.....	106,226	316,697
CAR Group Ltd.....	52,800	1,133,685
#* Carnarvon Energy Ltd.....	1,585,901	208,145
Cedar Woods Properties Ltd.....	58,203	184,575
* Centrebet International Ltd.....	6,648	0
* Cettire Ltd.....	30,887	62,819
Challenger Ltd.....	441,287	1,872,019
Champion Iron Ltd.....	306,371	1,680,761
Cleanaway Waste Management Ltd.....	652,951	1,105,399
# Clinovel Pharmaceuticals Ltd.....	15,776	161,389
Clover Corp. Ltd.....	36,665	19,380
# Coast Entertainment Holdings Ltd.....	400,167	121,393
Cobram Estate Olives Ltd.....	44,506	47,656
Cochlear Ltd.....	5,047	1,001,572
Codan Ltd.....	78,670	415,833
* Cogstate Ltd.....	27,733	22,753
Coles Group Ltd.....	71,757	744,649
Collins Foods Ltd.....	98,017	768,443
* Comet Ridge Ltd.....	392,184	52,368
Commonwealth Bank of Australia.....	72,307	5,513,726
Computershare Ltd.....	71,095	1,177,564
* Cooper Energy Ltd.....	1,854,454	157,145
Corporate Travel Management Ltd.....	63,421	838,940
Costa Group Holdings Ltd.....	286,549	596,193
Credit Corp. Group Ltd.....	58,880	654,579
CSR Ltd.....	422,715	1,903,472
Data#3 Ltd.....	87,623	557,246
* De Grey Mining Ltd.....	100,372	79,874
#* Deep Yellow Ltd.....	76,856	72,586
Deterra Royalties Ltd.....	113,000	406,963
* Develop Global Ltd.....	12,805	20,094
Dicker Data Ltd.....	23,491	172,818
Domain Holdings Australia Ltd.....	128,284	278,369
Domino's Pizza Enterprises Ltd.....	20,143	518,107
Downer EDI Ltd.....	558,576	1,521,253
Duratec Ltd.....	14,563	13,197
Eagers Automotive Ltd.....	111,670	1,029,712
Elanor Investor Group.....	45,594	39,255
Elders Ltd.....	140,533	820,969
#* Electro Optic Systems Holdings Ltd.....	17,371	13,344
Emeco Holdings Ltd.....	309,226	127,182
* Emerald Resources NL.....	195,959	425,921
#* EML Payments Ltd.....	332,411	192,502
Endeavour Group Ltd.....	77,732	284,479
* Energy World Corp. Ltd.....	711,589	8,306
Enero Group Ltd.....	79,986	87,103
EQT Holdings Ltd.....	16,110	290,323
Euroz Hartleys Group Ltd.....	3,066	1,766
Evolution Mining Ltd.....	711,486	1,490,381
EVT Ltd.....	69,787	569,305
Fenix Resources Ltd.....	396,703	68,817

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
* FleetPartners Group Ltd.....	226,725	\$ 452,741
Fleetwood Ltd.....	69,906	79,468
# Flight Centre Travel Group Ltd.....	53,419	738,031
Fortescue Ltd.....	119,009	2,300,057
#* Frontier Digital Ventures Ltd.....	56,903	17,450
G8 Education Ltd.....	946,251	655,122
#* Galan Lithium Ltd.....	10,413	2,940
* Genesis Minerals Ltd.....	195,491	207,236
Gold Road Resources Ltd.....	876,463	865,987
GR Engineering Services Ltd.....	20,622	32,349
GrainCorp Ltd., Class A.....	218,250	1,146,662
Grange Resources Ltd.....	754,745	232,900
GUD Holdings Ltd.....	120,719	958,218
GWA Group Ltd.....	203,888	303,398
Hansen Technologies Ltd.....	140,451	471,837
# Harvey Norman Holdings Ltd.....	638,728	1,835,582
* Healius Ltd.....	605,747	544,961
Helia Group Ltd.....	399,142	1,283,483
# Helloworld Travel Ltd.....	19,262	30,635
* Hillgrove Resources Ltd.....	477,423	23,376
Horizon Oil Ltd.....	229,895	22,420
* Hot Chili Ltd.....	64,306	43,142
HUB24 Ltd.....	13,372	323,148
# Humm Group Ltd.....	353,150	154,730
# IDP Education Ltd.....	25,503	326,585
IGO Ltd.....	81,051	394,006
Iluka Resources Ltd.....	309,193	1,444,111
Imdex Ltd.....	336,475	371,245
#* Immutep Ltd., Sponsored ADR.....	20,551	44,596
Incitec Pivot Ltd.....	1,212,263	2,117,072
Infomedia Ltd.....	301,785	280,495
Inghams Group Ltd.....	215,704	603,605
Insignia Financial Ltd.....	476,320	661,389
Insurance Australia Group Ltd.....	172,005	675,194
Integral Diagnostics Ltd.....	167,875	217,136
#* ioneer Ltd.....	343,732	26,735
IPD Group Ltd.....	15,353	48,813
IPH Ltd.....	109,072	485,374
IRESS Ltd.....	3,455	18,344
IVE Group Ltd.....	89,202	126,769
* James Hardie Industries PLC, CDI.....	35,000	1,314,965
* James Hardie Industries PLC, Sponsored ADR.....	1,506	56,565
JB Hi-Fi Ltd.....	53,059	1,973,925
Johns Lyng Group Ltd.....	104,891	462,958
* Judo Capital Holdings Ltd.....	119,811	91,772
Jupiter Mines Ltd.....	626,443	75,557
* Karoon Energy Ltd.....	704,317	886,150
Kelly Partners Group Holdings Ltd.....	7,925	28,003
Kelsian Group Ltd.....	107,259	498,862
#* Kogan.com Ltd.....	19,892	74,520
Lendlease Corp. Ltd.....	370,217	1,777,220
Lifestyle Communities Ltd.....	60,584	705,038
Lindsay Australia Ltd.....	131,785	93,670
Link Administration Holdings Ltd.....	445,282	630,904
Lottery Corp. Ltd.....	240,338	788,882
Lovisa Holdings Ltd.....	25,361	377,308
Lycopodium Ltd.....	15,800	124,537
#* Lynas Rare Earths Ltd.....	99,365	377,814
# MA Financial Group Ltd.....	60,973	232,334

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	1,195,087	\$ 136,485
	13,642	1,683,287
*	3,231	150,638
	160,216	939,088
#*	57,240	196,181
	37,447	421,669
	415,793	1,040,996
*	6,875	56,143
#*	275,449	47,413
#*	449,738	86,300
	851,094	2,018,933
	50,276	27,537
	30,552	1,178,354
*	350,994	475,743
	65,771	589,416
	259,412	243,828
*	538,517	185,994
	960,406	425,016
	92,773	201,355
*	38,363	73,618
	267,552	5,642,778
	181,320	163,830
#*	48,923	4,586
	53,665	582,890
	559,631	1,957,387
*	37,095	335,827
	229,822	1,215,496
	48,096	388,857
	829,514	425,126
	1,119,083	1,435,779
	151,154	1,296,570
	377,994	667,952
	400,875	1,445,000
*	74,563	75,494
	7,318	58,576
*	213,539	212,734
#*	140,468	122,453
	372,425	388,734
	127,364	1,343,295
	232,101	1,295,402
	672,865	1,222,987
#	51,154	315,491
#	19,803	18,616
*	463,802	388,587
*	867,532	19,920
#*	1,328,311	34,478
	288,046	231,755
#*	754,002	63,660
	38,448	30,565
	88,374	76,670
*	821,140	436,681
#	106,963	1,799,910
	1,502,020	1,768,626
	11,323	17,763
*	68,405	511,189
#	194,044	441,967
	25,850	170,522
	361,694	277,047
#	6,569	4,023

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
#*	Praemium Ltd.....	148,245 \$ 36,728
	Premier Investments Ltd.....	64,105 1,167,170
	Pro Medicus Ltd.....	10,174 670,253
#	Propel Funeral Partners Ltd.....	48,457 169,397
	PSC Insurance Group Ltd.....	15,445 48,530
	PWR Holdings Ltd.....	36,095 246,367
*	Qantas Airways Ltd.....	88,201 317,997
	QBE Insurance Group Ltd.....	152,109 1,566,203
	Qube Holdings Ltd.....	730,808 1,553,737
	Ramelius Resources Ltd.....	1,135,338 1,179,243
	Ramsay Health Care Ltd.....	16,581 552,787
	REA Group Ltd.....	4,186 499,250
*	ReadyTech Holdings Ltd.....	22,182 50,192
*	Red 5 Ltd.....	1,919,667 393,763
††	Red River Resources Ltd.....	65,097 585
	Reece Ltd.....	20,461 301,397
#	Regis Healthcare Ltd.....	67,925 146,172
*	Regis Resources Ltd.....	673,745 918,899
	Reject Shop Ltd.....	25,977 92,253
	Reliance Worldwide Corp. Ltd.....	484,715 1,325,258
	Resimac Group Ltd.....	22,675 17,385
*	Resolute Mining Ltd.....	2,162,828 607,576
*	Retail Food Group Ltd.....	2,153,957 104,392
*	Rex Minerals Ltd.....	118,406 12,303
	Ridley Corp. Ltd.....	248,609 454,279
	Rio Tinto Ltd.....	28,857 2,483,068
*	RPMGlobal Holdings Ltd.....	72,882 85,919
*	Sandfire Resources Ltd.....	393,692 1,850,190
	Santos Ltd.....	1,452,069 7,338,669
	SEEK Ltd.....	35,910 591,986
#*	Select Harvests Ltd.....	107,649 261,755
#	Servcorp Ltd.....	35,954 77,799
	Service Stream Ltd.....	522,510 318,405
	Seven Group Holdings Ltd.....	32,051 750,157
*	Seven West Media Ltd.....	692,651 117,583
	SG Fleet Group Ltd.....	80,958 127,320
#	Shaver Shop Group Ltd.....	93,308 72,327
	Sigma Healthcare Ltd.....	1,733,221 1,170,826
*	Silver Lake Resources Ltd.....	844,813 664,834
#*	Silver Mines Ltd.....	479,752 53,227
	Sims Ltd.....	181,376 1,698,882
	SmartGroup Corp. Ltd.....	67,029 422,502
#	Solvar Ltd.....	168,962 127,749
	Sonic Healthcare Ltd.....	48,550 1,012,277
	South32 Ltd.....	2,071,200 4,484,596
	Southern Cross Electrical Engineering Ltd.....	255,305 156,818
#	Southern Cross Media Group Ltd.....	219,649 147,929
	Spartan Resources Ltd.....	221,514 66,291
*††	SpeedCast International Ltd.....	198,889 0
	SRG Global Ltd.....	249,815 112,344
*	St Barbara Ltd.....	896,367 99,408
*	Star Entertainment Group Ltd.....	1,738,261 630,772
	Steadfast Group Ltd.....	170,841 661,048
#*	Strike Energy Ltd.....	575,507 161,264
	Suncorp Group Ltd.....	270,121 2,486,334
	Super Retail Group Ltd.....	165,507 1,708,062
#*	Superloop Ltd.....	348,359 160,485
	Symbio Holdings Ltd.....	30,212 58,795
#*	Syrah Resources Ltd.....	551,987 148,586

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	1,958,443	\$ 1,017,436
	91,202	931,828
	175,157	461,947
*	15,717	93,103
#*††	189,882	13,703
#	328,405	66,260
	82,402	283,615
	190,179	1,333,558
*	83,793	175,263
*	377,952	268,127
#	163,063	349,848
*††	272,729	0
Ω	669,470	1,524,961
*	84,776	411,308
	6,773	256,415
*	754,677	478,338
*	551,180	795,158
	271,316	4,256,302
	841,554	4,600,562
*	11,598	566
	4,313	203,061
#	21,257	443,850
	231,492	4,841,936
	117,529	1,128,692
*	3,462	247,805
	46,439	33,742
#	347,171	1,354,339
#*	42,892	20,586
TOTAL AUSTRALIA		<u>214,869,950</u>
AUSTRIA — (0.6%)		
	8,740	138,241
	6,973	105,954
	35,443	2,181,958
	23,382	564,874
Ω	23,691	1,219,768
	7,222	237,084
	3,767	525,385
	49,550	2,134,535
*	20,934	87,931
	35,368	977,500
*	6,832	43,355
*	7,951	0
*	6,790	226,222
	2,532	335,639
	1,694	126,398
	6,903	233,622
	56,013	2,493,217
	8,370	216,614
	14,925	60,275
	14,486	203,253
	83,542	1,741,788
*	1,017	33,478
	3,639	172,844
	5,812	91,098
	2,516	117,800
	83,736	728,863
	2,555	60,778
	66,625	559,012

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRIA — (Continued)		
Verbund AG.....	3,257	\$ 264,854
Vienna Insurance Group AG Wiener Versicherung Gruppe.....	32,292	912,690
voestalpine AG.....	97,662	2,905,612
Wienerberger AG.....	34,034	1,153,343
Zumtobel Group AG.....	23,364	151,742
TOTAL AUSTRIA.....		<u>21,005,727</u>
BELGIUM — (1.4%)		
Ackermans & van Haaren NV.....	22,236	3,717,973
Ageas SA.....	124,854	5,365,217
* AGFA-Gevaert NV.....	115,351	156,760
Anheuser-Busch InBev SA.....	22,429	1,387,404
# Anheuser-Busch InBev SA, Sponsored ADR.....	6,428	396,865
* Argenx SE, ADR.....	768	292,232
* Argenx SE.....	66	24,924
# Atenor.....	16,642	118,223
Azelis Group NV.....	15,595	321,114
Barco NV.....	15,337	254,784
Bekaert SA.....	37,580	1,832,889
bpost SA.....	89,425	365,272
Cie d'Entreprises CFE.....	8,983	79,309
Colruyt Group NV.....	38,442	1,756,338
Deceuninck NV.....	80,532	196,952
Deme Group NV.....	6,977	875,607
D'ijeteren Group.....	2,222	448,872
Econocom Group SA.....	68,601	174,282
Elia Group SA.....	3,377	406,609
* Euronav NV.....	79,698	1,405,370
EVS Broadcast Equipment SA.....	7,715	253,671
Fagron.....	40,782	734,337
* Galapagos NV.....	44,783	1,679,931
Gimv NV.....	17,817	830,891
Greenyard NV.....	12,710	75,847
# Immobel SA.....	3,507	105,205
Ion Beam Applications.....	5,035	57,325
KBC Group NV.....	102,841	6,708,482
Kinopolis Group NV.....	6,411	283,818
Lotus Bakeries NV.....	202	1,721,188
Melexis NV.....	10,065	862,402
#* Ontex Group NV.....	62,857	496,675
* Orange Belgium SA.....	2,980	42,325
Proximus SADP.....	136,024	1,290,776
Recticel SA.....	42,061	520,003
Shurgard Self Storage Ltd.....	1,892	87,754
Sipef NV.....	4,879	259,264
Solvay SA.....	72,824	1,991,626
* Syensqo SA.....	72,824	6,492,038
Tessenderlo Group SA.....	21,918	627,532
UCB SA.....	6,378	599,951
Umicore SA.....	77,435	1,761,372
#* Unifiedpost Group SA.....	7,841	24,156
Van de Velde NV.....	4,118	146,798
VGP NV.....	11,193	1,312,815
Viohalco SA.....	28,734	200,430
TOTAL BELGIUM.....		<u>48,743,608</u>
CANADA — (10.1%)		
* 5N Plus, Inc.....	42,183	114,835

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
Acadian Timber Corp.....	9,176	\$ 110,703
ADENTRA, Inc.....	15,325	360,883
ADF Group, Inc.....	18,600	110,677
* Advantage Energy Ltd.....	215,003	1,410,485
Aecon Group, Inc.....	46,235	475,263
Africa Oil Corp.....	364,549	686,012
Ag Growth International, Inc.....	7,060	296,484
AGF Management Ltd., Class B.....	90,237	516,810
Agnico Eagle Mines Ltd.....	80,451	3,954,461
* Aimia, Inc.....	62,327	152,984
#* Air Canada.....	12,900	174,821
# AirBoss of America Corp.....	4,431	14,205
Alamos Gold, Inc., Class A.....	170,400	2,063,430
# Algoma Central Corp.....	4,796	54,829
# Algonquin Power & Utilities Corp.....	87,657	519,806
Alimentation Couche-Tard, Inc.....	17,532	1,027,313
AltaGas Ltd.....	155,755	3,238,017
Altius Minerals Corp.....	24,907	329,018
* Altius Renewable Royalties Corp.....	1,700	10,444
Altus Group Ltd.....	10,266	346,056
Amerigo Resources Ltd.....	110,614	106,134
Andlauer Healthcare Group, Inc.....	8,475	247,357
Andrew Peller Ltd., Class A.....	25,692	85,994
ARC Resources Ltd.....	411,447	6,389,979
#* Argonaut Gold, Inc.....	295,915	84,739
#* Aritzia, Inc.....	40,940	996,056
* Ascot Resources Ltd.....	12,500	6,043
Atco Ltd., Class I.....	15,500	433,486
* Athabasca Oil Corp.....	333,233	1,075,705
* ATS Corp.....	31,845	1,362,197
* Aurora Cannabis, Inc.....	87,883	33,420
#* AutoCanada, Inc.....	22,525	359,877
B2Gold Corp.....	1,155,844	3,228,885
Badger Infrastructure Solution.....	23,244	807,735
#* Ballard Power Systems, Inc.....	139,207	456,599
# Bank of Montreal.....	84,380	7,947,091
# Bank of Nova Scotia.....	139,226	6,539,110
Barrick Gold Corp.....	100,384	1,573,966
* Bausch & Lomb Corp.....	7,261	101,727
* Bausch Health Cos., Inc.....	68,660	538,981
Baytex Energy Corp.....	10,513	33,390
# BCE, Inc.....	3,481	140,458
# Birchcliff Energy Ltd.....	256,907	974,544
Bird Construction, Inc.....	46,651	531,241
Black Diamond Group Ltd.....	37,797	243,743
#* BlackBerry Ltd.....	6,792	18,950
* Bombardier, Inc., Class A.....	244	9,038
* Bombardier, Inc., Class B.....	12,533	463,200
#* Bonterra Energy Corp.....	25,674	93,190
Boralex, Inc., Class A.....	18,928	456,570
Boyd Group Services, Inc.....	8,422	1,810,249
Bridgemarq Real Estate Services.....	1,900	18,711
Brookfield Corp., Class A.....	22,327	885,935
Brookfield Infrastructure Corp., Class A.....	20,190	707,308
Brookfield Reinsurance Ltd.....	4,861	191,864
BRP, Inc.....	4,900	309,209
* CAE, Inc.....	34,167	684,092
* Calfrac Well Services Ltd.....	41,174	157,413
Calian Group Ltd.....	6,388	269,166

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
* Calibre Mining Corp.....	65,939	\$ 67,192
Cameco Corp.....	14,151	675,710
Canaccord Genuity Group, Inc.....	97,194	534,241
# Canacol Energy Ltd.....	19,062	87,904
#* Canada Goose Holdings, Inc.....	6,000	71,940
Canadian Imperial Bank of Commerce.....	90,496	4,089,092
Canadian National Railway Co.....	8,400	1,041,936
Canadian Natural Resources Ltd.....	50,088	3,205,131
Canadian Pacific Kansas City Ltd.....	11,600	933,452
# Canadian Tire Corp. Ltd., Class A.....	22,383	2,379,063
# Canadian Utilities Ltd., Class A.....	10,100	230,179
Canadian Western Bank.....	87,755	1,932,705
* Canfor Corp.....	55,824	675,975
Capital Power Corp.....	24,784	681,332
* Capstone Copper Corp.....	334,485	1,646,986
# Cardinal Energy Ltd.....	123,676	585,975
Cargojet, Inc.....	1,500	134,140
Cascades, Inc.....	122,558	1,340,941
Cathedral Energy Services Ltd.....	59,500	41,158
CCL Industries, Inc., Class B.....	25,267	1,081,381
* Celestica, Inc.....	119,111	4,092,885
Cenovus Energy, Inc.....	98,875	1,599,814
Centerra Gold, Inc.....	212,844	1,122,438
CES Energy Solutions Corp.....	257,892	774,952
* CGI, Inc.....	25,155	2,815,324
Chesswood Group Ltd.....	4,397	29,336
CI Financial Corp.....	88,652	1,081,403
Cipher Pharmaceuticals, Inc.....	6,200	27,254
Cogeco Communications, Inc.....	13,414	619,092
Cogeco, Inc.....	6,264	277,965
Colliers International Group, Inc.....	10,599	1,244,745
Computer Modelling Group Ltd.....	42,370	324,917
* Conifex Timber, Inc.....	13,656	8,837
Constellation Software, Inc.....	1,092	3,018,126
Converge Technology Solutions Corp.....	71,775	242,373
Corby Spirit & Wine Ltd.....	7,550	73,228
Corus Entertainment, Inc., Class B.....	158,281	111,843
Crescent Point Energy Corp.....	643,900	4,198,607
* Crew Energy, Inc.....	221,085	687,371
#* Cronos Group, Inc.....	303,536	607,072
Definity Financial Corp.....	29,408	855,696
* Denison Mines Corp.....	414,890	833,205
* dentalcorp Holdings Ltd.....	35,697	174,177
* Descartes Systems Group, Inc.....	4,000	350,360
Dexterra Group, Inc.....	26,771	119,272
Dollarama, Inc.....	25,498	1,871,314
Doman Building Materials Group Ltd.....	71,005	414,585
#* Dorel Industries, Inc., Class B.....	28,118	136,151
# DREAM Unlimited Corp., Class A.....	29,688	523,562
Dundee Precious Metals, Inc.....	186,183	1,192,336
Dye & Durham Ltd.....	14,884	144,694
Dynacor Group, Inc.....	28,200	84,320
ECN Capital Corp.....	87,028	178,011
E-L Financial Corp. Ltd.....	977	738,740
#* Eldorado Gold Corp.....	193,048	2,358,210
Element Fleet Management Corp.....	248,905	4,198,866
# Empire Co. Ltd., Class A.....	72,780	1,886,017
Endeavour Mining PLC.....	122,990	2,130,569
#* Endeavour Silver Corp.....	85,325	128,841

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	105,763	\$ 545,158
#*	24,915	189,027
	176,129	2,557,388
	25,132	699,124
*	139,218	241,272
#	27,813	1,909,849
#*	280,083	1,233,091
*	23,172	362,803
	18,956	201,904
	14,890	520,311
	20,517	117,353
#	32,301	170,100
	7,672	7,997,380
#	60,771	303,301
	107,909	3,123,016
	32,100	272,663
#	262,307	1,212,026
#*	344,000	29,425
	11,200	337,887
	90,032	816,981
	5,610	939,618
#*	466,775	433,983
*	56,346	115,253
	55,524	41,712
#*	281,128	855,150
	2,836	306,954
#	69,242	717,424
*	32,340	193,638
*	123,493	108,388
	6,382	45,096
*	9,440	259,794
#	163,204	80,118
	10,030	1,277,949
	6,500	220,805
	78,274	1,249,403
	45,997	1,518,431
	9,293	1,058,384
#*	44,852	42,035
#	7,579	44,309
#*	65,929	368,681
	38,828	1,296,144
	11,233	361,107
#	3,105	214,737
	129,232	606,533
*	26,704	303,299
	17,597	152,090
#	1,200	3,704
	321,439	1,785,971
	76,148	5,176,784
*	614,498	1,462,584
	26,911	727,995
*	59,862	104,189
	14,835	855,823
	7,500	136,115
	32,589	222,523
	8,100	13,194
	14,156	2,213,767
*	70,212	1,086,251
#*	29,103	305,436

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
Ω Jamieson Wellness, Inc.....	14,241	\$ 327,200
#* Journey Energy, Inc.....	17,806	50,460
* Karora Resources, Inc.....	41,221	128,466
K-Bro Linen, Inc.....	6,446	168,480
* Kelt Exploration Ltd.....	152,212	607,964
Keyera Corp.....	43,187	1,044,621
* Kinaxis, Inc.....	3,542	431,326
Kinross Gold Corp.....	926,644	5,106,748
* Knight Therapeutics, Inc.....	66,363	262,105
* Kolibri Global Energy, Inc.....	17,957	57,432
# KP Tissue, Inc.....	7,100	46,737
Labrador Iron Ore Royalty Corp.....	43,351	1,064,388
* Largo, Inc.....	5,058	10,167
Lassonde Industries, Inc., Class A.....	2,803	299,158
# Laurentian Bank of Canada.....	40,059	790,483
Leon's Furniture Ltd.....	19,044	301,429
#* Lightspeed Commerce, Inc.....	130,833	2,412,561
*†† Lightstream Resources Ltd.....	116,588	0
Linamar Corp.....	39,122	1,855,636
Loblaws Cos. Ltd.....	9,600	959,284
Logan Energy Corp.....	78,568	50,257
* Lucara Diamond Corp.....	322,221	99,462
Lundin Gold, Inc.....	39,583	466,947
Lundin Mining Corp.....	421,716	3,444,116
Magellan Aerospace Corp.....	14,036	78,822
# Magna International, Inc.....	101,355	5,761,915
Mainstreet Equity Corp.....	1,005	113,623
* Major Drilling Group International, Inc.....	72,268	446,149
* Mandalay Resources Corp.....	2,837	3,440
Manulife Financial Corp.....	186,321	4,119,557
Maple Leaf Foods, Inc.....	29,136	555,653
Martinrea International, Inc.....	81,266	834,753
Matr Corp.....	58,005	701,953
* MDA Ltd.....	86,462	718,346
* MDF Commerce, Inc.....	5,600	15,870
Medical Facilities Corp.....	19,282	135,101
* MEG Energy Corp.....	252,454	4,773,239
Mega Uranium Ltd.....	95,500	33,385
Melcor Developments Ltd.....	9,053	79,120
Methanex Corp.....	49,157	2,179,374
Metro, Inc.....	27,751	1,457,077
Morguard Corp.....	1,100	91,710
MTY Food Group, Inc.....	20,973	898,367
# Mullen Group Ltd.....	81,140	903,467
National Bank of Canada.....	57,679	4,411,567
Neo Performance Materials, Inc.....	13,891	79,661
* New Gold, Inc.....	1,114,427	1,342,833
* NFI Group, Inc.....	8,245	73,101
North American Construction Group Ltd.....	23,780	546,995
North West Co., Inc.....	48,708	1,408,944
Northland Power, Inc.....	117,685	2,165,590
Nutrien Ltd.....	81,812	4,079,978
Nuvei Corp.....	5,308	128,931
* NuVista Energy Ltd.....	212,874	1,649,855
* Obsidian Energy Ltd.....	68,006	462,487
OceanaGold Corp.....	644,285	1,289,097
Onex Corp.....	36,769	2,714,908
Open Text Corp.....	32,201	1,404,281
*†† Orbite Technologies, Inc.....	121,500	0

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CANADA — (Continued)			
#	Organigram Holdings, Inc.....	55,125	\$ 91,744
	Osisko Gold Royalties Ltd.....	94,114	1,370,368
*	Osisko Mining, Inc.....	205,100	369,178
#	Pan American Silver Corp.....	202,892	2,745,247
	Paramount Resources Ltd., Class A.....	72,333	1,425,727
	Parex Resources, Inc.....	161,830	2,679,412
	Park Lawn Corp.....	25,303	376,407
	Parkland Corp.....	75,641	2,581,285
	Pason Systems, Inc.....	46,720	512,219
	Pembina Pipeline Corp.....	40,363	1,389,725
*	Perpetua Resources Corp.....	6,110	17,475
#	Peyto Exploration & Development Corp.....	170,419	1,644,044
	PHX Energy Services Corp.....	34,691	241,001
	Pizza Pizza Royalty Corp.....	23,135	250,717
	Polaris Renewable Energy, Inc.....	19,278	194,436
	Pollard Banknote Ltd.....	3,900	99,556
	PrairieSky Royalty Ltd.....	130,631	2,155,079
*	Precision Drilling Corp.....	13,178	815,830
	Premium Brands Holdings Corp.....	11,573	791,848
	Primo Water Corp.....	118,708	1,731,144
	Propel Holdings, Inc.....	4,900	57,220
	Quarterhill, Inc.....	117,278	163,122
	Quebecor, Inc., Class B.....	32,000	778,073
#*	Questerre Energy Corp., Class A.....	62,560	11,168
	RB Global, Inc.....	14,768	944,750
*	Real Matters, Inc.....	7,529	39,144
	Restaurant Brands International, Inc.....	17,096	1,334,856
	Richelieu Hardware Ltd.....	27,580	890,716
	Rogers Communications, Inc., Class B.....	47,998	2,242,002
	Rogers Sugar, Inc.....	55,610	229,976
	Royal Bank of Canada.....	77,865	7,599,661
	Russel Metals, Inc.....	69,195	2,269,186
	Sandstorm Gold Ltd.....	55,548	253,299
*	Sangoma Technologies Corp.....	15,903	44,831
	Saputo, Inc.....	30,414	627,079
#	Savaria Corp.....	24,400	293,101
#*	Seabridge Gold, Inc.....	32,003	336,351
	Secure Energy Services, Inc.....	175,502	1,345,846
#	Sienna Senior Living, Inc.....	32,911	294,729
Ω	Sleep Country Canada Holdings, Inc.....	25,871	500,121
	SNC-Lavalin Group, Inc.....	50,073	1,660,720
*	SNDL, Inc.....	23,678	31,492
#	Softchoice Corp.....	2,735	33,729
	Spartan Delta Corp.....	39,284	90,872
Ω	Spin Master Corp.....	11,747	302,139
	Sprott, Inc.....	10,458	367,418
	SSR Mining, Inc.....	186,508	1,757,858
	Stantec, Inc.....	25,815	2,074,434
	Stelco Holdings, Inc.....	24,944	800,761
	Stella-Jones, Inc.....	50,198	2,969,801
#*Ω	STEP Energy Services Ltd.....	11,760	39,187
	StorageVault Canada, Inc.....	3,090	12,342
#	Strathcona Resources Ltd.....	1,162	20,505
	Sun Life Financial, Inc.....	29,319	1,520,483
	Suncor Energy, Inc.....	187,507	6,210,232
#*	SunOpta, Inc.....	16,607	98,812
	Superior Plus Corp.....	138,010	946,448
	Supremex, Inc.....	17,058	53,923
	Surge Energy, Inc.....	100,332	473,132

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	5,900	\$ 33,791
# Sylogist Ltd.....		
# Tamarack Valley Energy Ltd.....	558,497	1,283,615
#* Taseko Mines Ltd.....	199,876	291,388
TC Energy Corp.....	35,774	1,410,642
Teck Resources Ltd., Class A.....	1,500	60,025
Teck Resources Ltd., Class B.....	266,464	10,661,391
TELUS Corp.....	21,200	379,706
TELUS Corp.....	9,102	163,023
TerraVest Industries, Inc.....	3,633	131,328
TFI International, Inc.....	14,071	1,849,337
Thomson Reuters Corp.....	2,324	345,043
Tidewater Midstream & Infrastructure Ltd.....	165,800	114,689
#* Tilray Brands, Inc.....	375,766	687,652
Timbercreek Financial Corp.....	81,896	433,709
TMX Group Ltd.....	20,905	517,008
Topaz Energy Corp.....	21,164	306,020
* Torex Gold Resources, Inc.....	75,710	777,687
Toromont Industries Ltd.....	13,740	1,203,483
Toronto-Dominion Bank.....	99,536	6,045,759
Total Energy Services, Inc.....	38,109	267,014
#* Touchstone Exploration, Inc.....	34,400	18,167
Tourmaline Oil Corp.....	59,514	2,573,207
TransAlta Corp.....	115,536	836,481
TransAlta Corp.....	66,278	480,157
* Transat AT, Inc.....	9,700	30,447
Transcontinental, Inc., Class A.....	50,973	512,972
*†† Trevali Mining Corp.....	33,236	0
Trican Well Service Ltd.....	220,409	718,057
Tricon Residential, Inc.....	45,528	501,182
Triple Flag Precious Metals Corp.....	25,852	330,344
* Trisura Group Ltd.....	17,284	482,222
Vecima Networks, Inc.....	1,400	16,411
Vermilion Energy, Inc.....	157,984	1,699,882
VersaBank.....	5,387	61,125
* Victoria Gold Corp.....	11,886	55,255
* Viemed Healthcare, Inc.....	23,412	190,105
* Vitalhub Corp.....	8,400	27,991
Wajax Corp.....	20,157	477,369
Waste Connections, Inc.....	1,884	292,510
* Well Health Technologies Corp.....	89,939	256,214
* Wesdome Gold Mines Ltd.....	68,285	402,767
# West Fraser Timber Co. Ltd.....	62,703	4,986,142
# Western Forest Products, Inc.....	250,084	126,488
Westshore Terminals Investment Corp.....	30,512	644,532
Wheaton Precious Metals Corp.....	13,400	628,058
Whitecap Resources, Inc.....	552,312	3,574,038
#* WildBrain Ltd.....	43,011	42,549
Winpak Ltd.....	15,056	472,358
WSP Global, Inc.....	11,085	1,628,471
* Yangarra Resources Ltd.....	71,306	59,402
# Yellow Pages Ltd.....	13,110	97,805
TOTAL CANADA.....		344,830,814
CHINA — (0.1%)		
* AustAsia Group Ltd.....	4,308	771
* China Gold International Resources Corp. Ltd.....	243,398	1,012,009
* Fountain SET Holdings Ltd.....	1,240,000	58,777
*†† Hanfeng Evergreen, Inc.....	5,700	0
* Neo-Neon Holdings Ltd.....	613,000	32,618

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
PAX Global Technology Ltd.....	89,000	\$ 62,200
SIIC Environment Holdings Ltd.....	665,760	94,272
TOTAL CHINA.....		<u>1,260,647</u>
DENMARK — (2.8%)		
* ALK-Abello AS.....	89,701	1,447,494
Alm Brand AS.....	707,360	1,284,120
#* Ambu AS, Class B.....	90,001	1,492,850
AP Moller - Maersk AS, Class A.....	159	288,310
# AP Moller - Maersk AS, Class B.....	401	739,363
* Bang & Olufsen AS.....	69,915	97,378
BankNordik P.....	3,257	88,369
#* Bavarian Nordic AS.....	52,820	1,213,446
Carlsberg AS, Class B.....	26,610	3,423,840
cBrain AS.....	1,135	41,147
Chemometec AS.....	8,782	474,991
Coloplast AS, Class B.....	8,409	969,320
Columbus AS.....	76,265	82,394
D/S Norden AS.....	32,500	1,748,718
Danske Bank AS.....	174,629	4,689,043
* Demant AS.....	33,554	1,519,959
Dfds AS.....	32,022	1,084,912
DSV AS.....	16,827	3,010,447
FLSmidth & Co. AS.....	47,228	1,938,966
* Genmab AS.....	4,952	1,369,337
* GN Store Nord AS.....	133,562	3,149,728
H Lundbeck AS.....	241,926	1,225,343
H Lundbeck AS, Class A.....	47,614	210,088
#* H+H International AS, Class B.....	15,361	170,439
* Huscompagniet AS.....	9,014	61,142
ISS AS.....	143,651	2,718,161
Jeudan AS.....	1,369	46,178
Jyske Bank AS.....	61,980	4,747,458
Matas AS.....	38,549	691,141
#* MT Hoejgaard Holding AS.....	904	19,023
#*Ω Netcompany Group AS.....	40,715	1,624,058
* Nilfisk Holding AS.....	11,162	196,704
* NKT AS.....	54,779	3,819,406
*Ω NNIT AS.....	4,632	64,354
North Media AS.....	8,483	94,786
Novo Nordisk AS, Class B.....	95,182	10,879,720
Novozymes AS, Class B.....	88,871	4,553,810
* NTG Nordic Transport Group AS, Class A.....	4,502	202,056
Pandora AS.....	48,744	7,122,323
Parken Sport & Entertainment AS.....	3,780	74,332
Per Aarsleff Holding AS.....	17,531	806,948
Ringkjoebing Landbobank AS.....	29,794	4,802,011
Rockwool AS, Class A.....	2,870	784,263
Rockwool AS, Class B.....	8,901	2,426,652
Royal Unibrew AS.....	32,658	2,139,279
#* RTX AS.....	6,383	79,506
Ω Scandinavian Tobacco Group AS, Class A.....	77,892	1,399,254
Schouw & Co. AS.....	12,762	1,020,451
Solar AS, Class B.....	5,183	337,531
SP Group AS.....	5,790	158,985
Spar Nord Bank AS.....	91,682	1,559,888
Sparekassen Sjaelland-Fyn AS.....	11,289	364,103
Sydbank AS.....	42,354	1,879,635
#* TCM Group AS.....	3,262	26,439

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
DENMARK — (Continued)		
Tivoli AS.....	881	\$ 97,916
Topdanmark AS.....	27,533	1,221,041
TORM PLC, Class A.....	37,372	1,313,033
Tryg AS.....	166,574	3,560,371
UIE PLC.....	13,280	405,305
* Vestas Wind Systems AS.....	45,016	1,269,227
* Zealand Pharma AS.....	29,585	2,021,000
TOTAL DENMARK.....		96,347,492
FINLAND — (1.5%)		
Aktia Bank OYJ.....	44,643	470,490
# Alandsbanken Abp, Class B.....	1,791	63,038
#* Alisa Pankki OYJ.....	1,283	27,205
Alma Media OYJ.....	16,671	178,955
Anora Group OYJ.....	34,519	173,411
Apetit OYJ.....	2,895	41,571
Aspo OYJ.....	14,166	94,390
Atria OYJ.....	10,371	120,798
# Bittium OYJ.....	11,330	57,869
Cargotec OYJ, Class B.....	31,343	1,781,853
Citycon OYJ.....	19,538	102,176
Digia OYJ.....	6,411	37,884
Elisa OYJ.....	29,960	1,365,021
Ω Enento Group OYJ.....	5,136	110,345
eQ OYJ.....	3,655	58,098
Evli OYJ, Class B.....	1,283	27,026
* Finnair OYJ.....	2,602,113	99,411
Fiskars OYJ Abp.....	35,235	657,332
Fortum OYJ.....	190,574	2,605,174
F-Secure OYJ.....	27,403	57,219
Gofore OYJ.....	2,156	52,179
Harvia OYJ.....	3,467	102,303
Huhtamaki OYJ.....	49,291	1,934,569
#* Incap OYJ.....	3,456	27,388
Kamux Corp.....	7,881	44,210
Kemira OYJ.....	109,715	2,053,566
Kesko OYJ, Class A.....	27,711	543,577
Kesko OYJ, Class B.....	81,063	1,583,128
Kojamo OYJ.....	21,751	257,867
Kone OYJ, Class B.....	31,808	1,574,538
Konecranes OYJ.....	46,376	1,991,687
# Lassila & Tikanoja OYJ.....	20,889	233,484
* Mandatum OYJ.....	51,394	232,047
Marimekko OYJ.....	11,525	172,015
Metsa Board OYJ, Class B.....	104,182	839,104
Metso OYJ.....	166,958	1,668,685
Neste OYJ.....	24,056	829,319
Nokia OYJ.....	862,506	3,113,214
Nokian Renkaat OYJ.....	102,106	920,212
Nordea Bank Abp.....	281,351	3,467,235
Olvi OYJ, Class A.....	10,348	354,579
Oma Saastopankki OYJ.....	4,310	108,162
# Oriola OYJ, Class B.....	85,995	100,933
Orion OYJ, Class A.....	11,860	538,294
Orion OYJ, Class B.....	44,894	2,066,816
# Outokumpu OYJ.....	320,480	1,368,039
* Pihlajalinna OYJ.....	14,918	116,157
# Ponsse OYJ.....	5,977	152,974
Puutilo OYJ.....	16,966	163,423

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)		
* QT Group OYJ.....	6,983	\$ 492,550
Raisio OYJ, Class V.....	81,761	180,058
Rapala VMC OYJ.....	2,750	9,263
Revenio Group OYJ.....	11,265	309,283
Sampo OYJ, Class A.....	51,394	2,151,118
Sanoma OYJ.....	73,114	544,557
Scanfil OYJ.....	4,421	35,554
* Stockmann OYJ Abp, Class B.....	41,513	128,579
Stora Enso OYJ, Class R.....	239,776	3,051,094
Suominen OYJ.....	6,463	18,723
Taaleri PLC.....	8,131	82,774
Talenom OYJ.....	1,081	7,015
Ω Terveystalo OYJ.....	71,867	605,825
TietoEVRY OYJ.....	85,386	1,981,424
Tokmanni Group Corp.....	41,662	714,375
UPM-Kymmene OYJ.....	76,071	2,766,871
Vaisala OYJ, Class A.....	9,648	381,396
# Valmet OYJ.....	82,499	2,335,027
Wartsila OYJ Abp.....	81,080	1,196,056
#* WithSecure OYJ.....	85,646	100,550
# YIT OYJ.....	129,192	275,205
TOTAL FINLAND.....		<u>52,106,267</u>
FRANCE — (7.6%)		
ABC arbitrage.....	18,897	90,370
Accor SA.....	56,738	2,240,782
Aeroports de Paris SA.....	4,885	653,661
Air Liquide SA.....	16,489	3,085,641
Airbus SE.....	12,957	2,063,867
AKWEL SADR.....	9,441	162,337
Ω ALD SA.....	27,266	181,719
# Alstom SA.....	118,287	1,491,647
Altamir.....	17,275	457,529
Alten SA.....	21,107	3,263,569
Ω Amundi SA.....	28,783	1,946,813
*Ω Aramis Group SAS.....	5,675	24,242
Arkema SA.....	51,529	5,608,054
Assystem SA.....	5,099	287,581
#* Atos SE.....	75,967	324,297
Aubay.....	6,151	273,120
AXA SA, Sponsored ADR.....	10,688	357,460
AXA SA.....	136,677	4,587,606
Axway Software SA.....	6,553	210,531
#* Bastide le Confort Medical.....	2,869	64,737
Beneteau SACA.....	34,560	414,187
BioMerieux.....	6,938	746,725
BNP Paribas SA.....	94,067	6,319,812
Boiron SA.....	3,024	130,793
Bolloré SE.....	197,548	1,304,808
# Bonduelle SCA.....	11,674	124,027
*†† Bourbon Corp. SA.....	9,346	0
Bouygues SA.....	182,855	6,698,452
Bureau Veritas SA.....	51,784	1,377,396
Capgemini SE.....	17,671	3,928,641
Carrefour SA.....	285,019	4,865,929
Catana Group.....	21,782	135,578
CBo Territoria.....	4,719	18,462
* Cegedim SA.....	6,789	121,465
* CGG SA.....	657,474	315,319

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
FRANCE — (Continued)			
#	Chargeurs SA.....	19,152	\$ 244,361
	Cie de Saint-Gobain SA.....	139,932	9,894,106
	Cie des Alpes.....	19,421	316,376
	Cie Generale des Etablissements Michelin SCA.....	286,751	9,520,896
	Cie Plastic Omnium SE.....	40,101	459,616
#	Clariane SE.....	52,896	133,675
	Coface SA.....	101,316	1,369,061
	Credit Agricole SA.....	168,398	2,412,276
	Danone SA.....	23,058	1,536,207
	Dassault Aviation SA.....	1,395	264,225
	Dassault Systemes SE.....	3,767	195,275
	Derichebourg SA.....	110,840	571,886
	Edenred SE.....	18,822	1,124,209
	Eiffage SA.....	38,750	4,054,419
*	Ekinops SAS.....	6,186	30,255
	Electricite de Strasbourg SA.....	88	9,548
#*Ω	Elior Group SA.....	85,836	248,030
	Elis SA.....	172,867	3,800,803
	Engie SA.....	320,120	5,113,108
	Equasens.....	3,945	227,011
	Eramet SA.....	6,428	442,742
	EssilorLuxottica SA.....	9,172	1,797,464
	Esso SA Francaise.....	1,610	94,247
	Etablissements Maurel et Prom SA.....	71,160	421,807
	Eurazeo SE.....	40,032	3,409,935
*	Euroapi SA.....	2,044	13,660
	Eurofins Scientific SE.....	33,209	1,999,739
Ω	Euronext NV.....	35,092	3,086,593
#*	Eutelsat Communications SACA.....	96,432	351,723
*	Exclusive Networks SA.....	10,384	211,863
	Exel Industries SA, Class A.....	172	10,784
	Fnac Darty SA.....	10,675	285,505
*	Forvia SE.....	143,087	2,459,270
	Gaztransport Et Technigaz SA.....	13,564	1,901,640
	Getlink SE.....	62,086	1,069,809
	GL Events SACA.....	7,559	162,962
	Groupe Crit SA.....	2,385	191,718
#	Guerbet.....	6,090	150,021
*	ID Logistics Group SACA.....	2,241	798,320
	Imerys SA.....	30,081	1,000,380
	Infotel SA.....	2,281	128,103
	Interparfums SA.....	3,302	174,710
	Ipsen SA.....	16,479	1,900,014
	IPSOS SA.....	38,098	2,500,400
	Jacquet Metals SACA.....	11,299	220,856
*	JCDecaux SE.....	55,592	1,154,664
	Kaufman & Broad SA.....	9,686	286,726
#	Kering SA.....	2,749	1,129,216
Ω	La Francaise des Jeux SAEM.....	42,934	1,740,270
#	Lacroix Group SA.....	853	27,373
	Laurent-Perrier.....	1,921	256,408
	Lectra.....	10,848	382,631
	Legrand SA.....	18,741	1,816,295
	Linedata Services.....	862	54,593
	LISI SA.....	12,851	302,486
	LNA Sante SA.....	5,481	117,079
	L'Oreal SA.....	6,421	3,072,795
#*	Lumibird.....	654	8,294
	LVMH Moet Hennessy Louis Vuitton SE.....	3,490	2,903,884

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

		<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)			
Ω	Maisons du Monde SA.....	20,852	\$ 100,662
	Manitou BF SA.....	9,491	212,607
	Mersen SA.....	20,247	734,477
	Metropole Television SA.....	23,951	339,685
Ω	Neoen SA.....	7,294	210,892
	Nexans SA.....	27,096	2,466,231
	Nexity SA.....	31,486	524,817
	NRJ Group.....	22,285	189,683
	Oeneo SA.....	12,484	158,579
	Orange SA.....	1,286,762	15,302,074
#*	OVH Groupe SAS.....	769	8,214
	Pernod Ricard SA.....	4,661	764,337
	Publicis Groupe SA.....	27,802	2,785,581
	Quadiant SA.....	31,929	676,480
*††	Recylex SA.....	4,720	0
	Renault SA.....	107,688	4,055,496
	Rexel SA.....	244,826	6,520,517
#	Robertet SA.....	319	282,681
	Rubis SCA.....	24,411	617,269
	Safran SA.....	10,495	1,959,509
	Samse SACA.....	314	67,793
	Sanofi SA.....	49,096	4,916,745
	Sartorius Stedim Biotech.....	1,380	371,823
	Savencia SA.....	4,932	285,708
	Schneider Electric SE.....	14,664	2,880,733
	SCOR SE.....	138,684	4,137,104
	SEB SA.....	14,347	1,751,917
	Seche Environnement SACA.....	4,299	534,183
	SES SA.....	337,299	2,069,508
#*Ω	SMCP SA.....	34,000	99,410
	Societe BIC SA.....	21,382	1,479,475
	Societe des Bains de Mer et du Cercle des Etrangers a Monaco.....	536	59,970
	Societe Generale SA.....	157,449	4,047,229
	Societe LDC SADIR.....	1,528	218,504
	Societe pour l'Informatique Industrielle.....	7,168	540,338
	Sodexo SA.....	14,114	1,592,185
*	SOITEC.....	5,450	787,647
	Sopra Steria Group.....	12,430	2,915,625
	SPIE SA.....	90,996	3,009,926
	Stef SA.....	3,556	465,475
	STMicroelectronics NV.....	33,324	1,463,174
	STMicroelectronics NV.....	1,679	74,077
	Sword Group.....	5,890	240,767
	Synergie SE.....	6,994	242,567
	Technip Energies NV.....	110,322	2,283,729
	Teleperformance SE.....	8,764	1,368,709
	Television Francaise 1 SA.....	39,072	343,775
	TFF Group.....	576	27,579
	Thales SA.....	7,054	1,031,676
	Thermador Groupe.....	4,498	417,898
#	Tikehau Capital SCA.....	16,729	382,806
	Totalenergies EP Gabon.....	636	104,617
	TotalEnergies SE.....	402,956	26,142,006
#	Trigano SA.....	7,260	1,143,598
*	Ubisoft Entertainment SA.....	86,773	1,914,046
	Valeo SE.....	188,704	2,463,068
*	Vallourec SACA.....	192,412	2,752,684
Ω	Verallia SA.....	43,193	1,523,173
	Vetoquinol SA.....	2,606	300,076

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
Vicat SACA.....	16,932	\$ 658,749
VIEL & Cie SA.....	15,605	138,594
Vinci SA.....	36,490	4,609,499
Virbac SACA.....	2,424	874,794
Vivendi SE.....	278,721	3,141,067
#* Voltalia SA.....	18,980	162,417
Wavestone.....	4,599	304,666
*Ω Worldline SA.....	93,161	1,259,396
*Ω X-Fab Silicon Foundries SE.....	57,944	556,880
TOTAL FRANCE.....		<u>259,506,655</u>
GERMANY — (6.2%)		
1&1 AG.....	33,406	659,692
7C Solarparken AG.....	51,007	187,050
# Adesso SE.....	1,619	162,426
adidas AG.....	11,432	2,158,224
* Adtran Networks SE.....	5,071	109,587
All for One Group SE.....	1,474	78,804
Allgeier SE.....	3,364	73,040
Allianz SE.....	21,119	5,642,489
AlzChem Group AG.....	1,763	45,033
Amadeus Fire AG.....	3,048	368,211
* Aroundtown SA.....	152,712	340,661
Atoss Software AG.....	2,010	550,743
#Ω Aumann AG.....	4,798	82,699
Aurubis AG.....	32,751	2,355,887
*Ω Auto1 Group SE.....	26,224	109,102
BASF SE.....	104,111	4,976,921
Basler AG.....	4,706	49,332
Bayer AG.....	419,390	13,049,997
Bayerische Motoren Werke AG.....	45,609	4,745,758
# BayWa AG.....	11,252	361,437
Bechtle AG.....	37,861	1,963,201
Ω Befesa SA.....	24,534	862,149
Beiersdorf AG.....	2,807	410,775
Bertrandt AG.....	3,825	204,608
Bijou Brigitte AG.....	3,561	146,395
Bilfinger SE.....	19,633	832,294
* Borussia Dortmund GmbH & Co. KGaA.....	72,570	298,134
# BRANICKS Group AG.....	15,876	36,488
Brenntag SE.....	68,341	6,042,027
*Ω Brockhaus Technologies AG.....	477	12,298
CANCOM SE.....	22,469	713,246
Carl Zeiss Meditec AG.....	2,019	212,826
* Ceconomy AG.....	138,249	335,827
CENIT AG.....	3,984	60,978
Cewe Stiftung & Co. KGAA.....	4,963	540,861
Commerzbank AG.....	422,764	4,854,847
CompuGroup Medical SE & Co. KgaA.....	23,102	990,491
Continental AG.....	41,720	3,408,134
*Ω Covestro AG.....	98,424	5,197,326
CropEnergies AG.....	24,291	302,157
CTS Eventim AG & Co. KGaA.....	25,133	1,700,930
Daimler Truck Holding AG.....	77,999	2,787,463
*Ω Delivery Hero SE.....	19,502	442,486
Dermapharm Holding SE.....	9,133	388,478
Deutsche Bank AG.....	320,935	4,125,293
Deutsche Beteiligungs AG.....	13,347	401,327
Deutsche Boerse AG.....	8,851	1,762,585

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	4,262	\$ 91,766
*	366,551	3,048,008
#Ω	121,516	731,294
	52,782	2,527,949
	6,767	166,265
	252,721	6,203,747
	2,961	71,919
	71,111	429,767
	1,097	51,932
#*	2,767	52,378
	2,155	97,515
	37,945	867,553
Ω	40,525	1,657,262
	261,347	3,535,836
	11,832	588,480
	7,558	107,692
	7,448	520,196
	19,969	110,076
*	59,067	822,349
	3,651	298,151
	112,217	2,064,360
	2,313	51,574
	9,854	512,728
*	50,961	557,262
*	26,404	1,549,703
	78,175	2,160,186
	111,633	4,314,571
	90,270	2,534,135
#	3,665	62,282
	12,719	450,997
	79,306	3,176,129
	30,386	3,097,821
	7,358	132,986
#	20,390	721,002
*	23,932	232,301
	25,605	620,084
	9,526	50,391
	12,392	221,279
	4,287	1,027,666
#Ω	2,785	417,036
	1,608	53,155
	74,417	6,871,996
*	205,631	242,762
	2,381	210,834
*	65,147	861,553
	6,799	464,988
	21,192	636,203
*	83	224
	12,032	1,290,852
	10,855	779,377
	26,891	1,679,467
	14,918	359,610
	19,259	702,124
	25,149	918,944
	3,918	138,502
Ω	27,971	241,369
	4,153	58,548
	37,872	1,182,713
Ω	14,145	683,074

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	80,366	\$1,127,232
* K&S AG.....		
* Katek SE.....	903	14,488
KION Group AG.....	70,378	3,210,990
Kloeckner & Co. SE.....	10,732	77,615
Knaus Tabbert AG.....	2,589	114,881
Knorr-Bremse AG.....	8,852	546,754
* Koenig & Bauer AG.....	9,722	116,816
Kontron AG.....	14,345	332,667
Krones AG.....	14,484	1,794,928
KSB SE & Co. KGaA.....	83	58,694
KWS Saat SE & Co. KGaA.....	7,847	440,729
Lanxess AG.....	64,406	1,719,403
* LEG Immobilien SE.....	14,289	1,185,696
Leifheit AG.....	5,800	96,706
#* LPKF Laser & Electronics SE.....	3,105	30,332
* MAX Automation SE.....	1,669	11,404
* Medios AG.....	13,082	213,049
Mercedes-Benz Group AG.....	130,272	8,795,024
Merck KGaA.....	3,598	590,344
* METRO AG.....	98,432	663,428
MLP SE.....	69,864	405,104
MTU Aero Engines AG.....	3,207	737,386
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen.....	5,012	2,133,703
Mutares SE & Co. KGaA.....	14,690	596,681
#* Nagarro SE.....	4,262	416,559
Nemetschek SE.....	13,845	1,277,528
New Work SE.....	1,591	105,816
Nexus AG.....	3,487	217,298
* Nordex SE.....	4,739	48,353
Norma Group SE.....	24,911	405,105
OHB SE.....	5,091	239,295
Patrizia SE.....	30,544	260,600
Pfeiffer Vacuum Technology AG.....	2,347	393,810
PNE AG.....	39,306	566,486
* ProCredit Holding AG.....	22,375	189,361
ProSiebenSat.1 Media SE.....	119,080	837,694
PSI Software SE.....	5,104	126,135
Puma SE.....	37,945	1,527,051
* PVA TePla AG.....	10,545	238,639
PWO AG.....	1,001	32,599
* q.beyond AG.....	80,281	60,230
* R Stahl AG.....	1,041	22,617
Rational AG.....	1,342	1,030,905
Rheinmetall AG.....	12,054	4,220,958
RTL Group SA.....	22,515	865,260
RWE AG.....	102,049	3,768,223
SAF-Holland SE.....	27,426	442,841
Salzgitter AG.....	23,884	666,158
SAP SE.....	5,803	1,005,350
Ω Scout24 SE.....	11,579	852,565
# Secunet Security Networks AG.....	836	149,745
#* SGL Carbon SE.....	42,970	272,012
Siemens AG.....	18,539	3,318,923
* Siemens Energy AG.....	158,018	2,347,668
Ω Siemens Healthineers AG.....	5,426	301,964
# Siltronic AG.....	11,654	1,095,338
Sixt SE.....	12,211	1,190,035
* SMA Solar Technology AG.....	7,245	371,596
Stabilus SE.....	19,112	1,339,243

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
Stemmer Imaging AG.....	603	\$ 20,764
STRATEC SE.....	1,980	90,430
Stroeer SE & Co. KGaA.....	14,211	834,357
Suedzucker AG.....	60,751	856,410
SUESS MicroTec SE.....	12,401	421,293
Surteco Group SE.....	1,352	23,087
Symrise AG.....	6,257	645,558
Synlab AG.....	15,846	170,340
* TAG Immobilien AG.....	48,818	683,297
Takkt AG.....	16,694	243,840
* Talanx AG.....	10,869	762,580
*Ω TeamViewer SE.....	66,746	956,913
Technotrans SE.....	3,475	70,397
thyssenkrupp AG.....	469,838	2,899,692
United Internet AG.....	88,797	2,327,585
USU Software AG.....	783	14,815
Verbio Vereinigte Bioenergie AG.....	17,548	383,857
Volkswagen AG.....	5,196	733,577
Vossloh AG.....	7,999	354,820
Wacker Chemie AG.....	12,967	1,405,892
Wacker Neuson SE.....	29,618	548,824
Washtec AG.....	6,080	209,760
* Westwing Group SE.....	2,817	25,390
Wuestenrot & Wuerttembergische AG.....	23,326	337,699
Zeal Network SE.....	3,185	105,095
TOTAL GERMANY.....		208,795,926
HONG KONG — (1.5%)		
* Aceso Life Science Group Ltd.....	965,933	19,218
Aeon Credit Service Asia Co. Ltd.....	74,000	50,911
AIA Group Ltd.....	422,200	3,311,068
* Aidigong Maternal & Child Health Ltd.....	1,608,000	15,399
Allied Group Ltd.....	236,000	48,201
APAC Resources Ltd.....	230,903	27,200
Asia Financial Holdings Ltd.....	136,000	58,802
ASMPT Ltd.....	173,900	1,678,200
Associated International Hotels Ltd.....	10,000	7,618
Bank of East Asia Ltd.....	865,775	984,524
BOC Hong Kong Holdings Ltd.....	311,500	746,601
Bright Smart Securities & Commodities Group Ltd.....	650,000	114,771
Ω Budweiser Brewing Co. APAC Ltd.....	53,400	84,166
Cafe de Coral Holdings Ltd.....	264,000	265,536
#* Cathay Pacific Airways Ltd.....	814,000	829,399
Cheuk Nang Holdings Ltd.....	4,781	973
Chevalier International Holdings Ltd.....	30,055	17,763
Chi Kan Holdings Ltd.....	28,000	11,098
* China Best Group Holding Ltd.....	407,400	9,180
* China Energy Development Holdings Ltd.....	4,676,000	42,948
* China Star Entertainment Ltd.....	1,612,000	162,436
* Chinese Estates Holdings Ltd.....	410,000	51,509
Chow Sang Sang Holdings International Ltd.....	312,000	340,019
Chow Tai Fook Jewellery Group Ltd.....	217,400	294,509
* Chuang's Consortium International Ltd.....	318,925	16,599
CITIC Telecom International Holdings Ltd.....	1,637,000	583,710
CK Asset Holdings Ltd.....	322,152	1,453,659
CK Hutchison Holdings Ltd.....	223,460	1,154,131
CK Infrastructure Holdings Ltd.....	49,500	293,973
CK Life Sciences International Holdings, Inc.....	672,000	45,673
* C-Mer Eye Care Holdings Ltd.....	288,000	97,337

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	21,000	\$ 16,172
#††	5,166,000	20,683
*	180,000	369,030
Ω	602,500	228,698
*	6,810,000	25,225
	3,691,515	41,098
*††	443,000	0
	358,195	215,330
	155,466	313,100
	83,500	47,192
	14,000	13,571
	242,000	134,735
	461,000	67,927
*††	234,000	10,664
	515,750	23,443
	1,020,000	23,276
	504,000	58,899
*	992,000	33,752
*	1,635,548	59,822
Ω	562,200	718,645
*	290,000	1,983
	59,500	62,354
	1,090,938	176,039
	2,293,200	871,042
*Ω	1,277,000	152,636
#*Ω	132,200	67,794
#*Ω	384,000	78,973
	75,000	52,675
	10,000	51,899
	152,150	12,437
	984,000	258,088
	447,000	47,366
#*	204,000	0
	180,003	264,987
	229,930	58,645
	19,000	172,777
	2,599,000	163,311
	546,000	657,288
	669,000	776,682
	28,900	300,854
	351,459	30,369
	304,000	35,393
*	53,000	40,743
	210,575	548,679
	253,288	157,103
	719,000	298,789
	397,188	63,184
	1,052,000	1,263,725
	792,735	564,132
	112,000	63,927
*	397,000	96,921
*	412,220	285,174
	1,232,000	163,558
	111,000	191,585
*	388,000	138,104
*	56,799	5,980
Ω	105,000	33,567
	248,000	45,007
*	365,000	20,727

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	371,085	\$ 486,636
	975,000	236,919
*	104,000	4,248
	364,000	21,303
	287,750	319,706
	534,000	847,983
	259,000	158,325
	99,000	10,336
*	256,069	21,304
*	45,334	4,072
	832,750	63,970
	128,000	82,284
	277,750	886,826
	222,000	549,989
	1,156,400	720,847
#*	495,747	18,395
	176,000	229,297
	285,000	129,763
*	810,000	877,020
	58,716	191,021
*	709,784	239,027
*††	35,000	390
	4,344,000	104,452
#	1,025,644	1,257,083
††	788,000	706
	255,000	188,112
	1,275,830	1,108,595
	350,368	165,904
*	2,790,000	67,610
	5,263,000	1,465,005
	827,000	131,265
*	156,000	18,157
	218,000	71,993
	1,719,415	889,371
	234,000	26,008
	244,000	93,807
	574,000	110,975
	40,000	3,376
	144,000	36,862
	58,500	362,775
	292,000	47,093
#*	94,000	63,947
*	240,000	90,213
Ω	210,000	52,796
#*	708,000	74,232
*Ω	462,000	1,289,779
*	24,400	64,044
	294,000	128,143
	152,968	32,710
*	935,666	581,426
*	13,497	1,530
*	1,085,249	108,355
	1,182,000	81,405
	802,451	838,211
	914,000	1,386,852
#*	962,750	270,560
	290,666	145,188
#*	1,188,000	38,810
	69,000	59,077

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
* South China Holdings Co. Ltd.....	880,000	\$ 5,537
Stella International Holdings Ltd.....	337,000	444,443
Sun Hung Kai & Co. Ltd.....	472,341	131,073
Sun Hung Kai Properties Ltd.....	92,282	861,304
SUNeVision Holdings Ltd.....	582,000	199,698
Swire Pacific Ltd., Class A.....	149,500	1,156,686
Swire Pacific Ltd., Class B.....	285,000	335,854
# TAI Cheung Holdings Ltd.....	214,000	94,919
Techtronic Industries Co. Ltd.....	50,000	531,055
#* Television Broadcasts Ltd.....	257,000	97,716
* Texhong International Group Ltd.....	372,000	176,715
Texwinca Holdings Ltd.....	740,000	77,610
* Theme International Holdings Ltd.....	4,000,000	212,412
#* Tongda Group Holdings Ltd.....	3,530,000	41,580
Town Health International Medical Group Ltd.....	1,265,899	46,767
Tradelink Electronic Commerce Ltd.....	220,000	25,189
Transport International Holdings Ltd.....	147,048	169,978
United Laboratories International Holdings Ltd.....	1,027,000	887,790
†† Untrade.Genting Hk.....	436,000	4,339
Value Partners Group Ltd.....	1,056,000	243,160
Vesync Co. Ltd.....	205,000	105,129
Vitasoy International Holdings Ltd.....	248,000	190,360
* Vobile Group Ltd.....	225,000	41,732
VSTECS Holdings Ltd.....	673,200	362,748
VTech Holdings Ltd.....	111,800	647,544
Ω WH Group Ltd.....	4,146,568	2,446,453
Wing On Co. International Ltd.....	30,000	45,392
Wing Tai Properties Ltd.....	154,000	50,245
* Xingye Alloy Materials Group Ltd.....	121,000	16,276
Xinyi Glass Holdings Ltd.....	662,719	549,410
Yue Yuen Industrial Holdings Ltd.....	661,000	623,341
* Zhaobangji Lifestyle Holdings Ltd.....	1,144,000	26,443
TOTAL HONG KONG.....		<u>51,917,876</u>
IRELAND — (0.6%)		
AIB Group PLC.....	702,702	3,086,565
Bank of Ireland Group PLC.....	642,405	5,907,540
Cairn Homes PLC.....	558,605	857,082
Dalata Hotel Group PLC.....	188,978	980,783
FBD Holdings PLC.....	16,726	212,391
* Flutter Entertainment PLC.....	3,145	645,532
Glanbia PLC.....	154,566	2,768,127
*Ω Glenveagh Properties PLC.....	494,575	654,051
Irish Continental Group PLC.....	90,294	448,674
Kerry Group PLC, Class A.....	3,556	316,961
Kingspan Group PLC.....	21,865	1,775,801
* Permanent TSB Group Holdings PLC.....	51,764	96,504
Smurfit Kappa Group PLC.....	86,065	3,207,194
TOTAL IRELAND.....		<u>20,957,205</u>
ISRAEL — (0.8%)		
Adgar Investment & Development Ltd.....	10,959	13,934
* AFI Properties Ltd.....	2,858	125,341
Africa Israel Residences Ltd.....	1,245	66,131
* Airport City Ltd.....	5,279	88,086
Alony Hetz Properties & Investments Ltd.....	14,839	112,311
Alrov Properties & Lodgings Ltd.....	3,657	129,528
* Amos Luzon Development & Energy Group Ltd.....	28,031	13,517

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
Amot Investments Ltd.....	8,270	\$ 42,967
Arad Ltd.....	2,181	35,313
* Argo Properties NV.....	2,040	38,225
* Ashdod Refinery Ltd.....	7,737	179,152
# Ashtrom Group Ltd.....	18,906	284,362
Atreyu Capital Markets Ltd.....	893	12,937
AudioCodes Ltd.....	14,041	157,119
# Aura Investments Ltd.....	59,775	169,915
Automatic Bank Services Ltd.....	4,388	18,379
* Azorim-Investment Development & Construction Co. Ltd.....	51,981	218,021
Azrieli Group Ltd.....	2,091	140,897
Bank Hapoalim BM.....	142,714	1,214,198
Bank Leumi Le-Israel BM.....	189,968	1,442,838
Bet Shemesh Engines Holdings 1997 Ltd.....	3,699	126,810
Bezeq The Israeli Telecommunication Corp. Ltd.....	211,150	279,302
* Big Shopping Centers Ltd.....	298	30,302
Blue Square Real Estate Ltd.....	1,129	72,470
* Brack Capital Properties NV.....	528	28,978
* Brainsway Ltd., ADR.....	2,628	16,451
* Camtek Ltd.....	1,177	91,217
Carasso Motors Ltd.....	25,453	111,981
* Cellcom Israel Ltd.....	74,788	308,546
* Clal Insurance Enterprises Holdings Ltd.....	54,828	853,098
* Compugen Ltd.....	11,254	28,447
Danel Adir Yeoshua Ltd.....	3,169	274,316
Delek Group Ltd.....	2,001	247,765
Delta Galil Ltd.....	6,912	319,046
Diplomat Holdings Ltd.....	6,604	60,328
Direct Finance of Direct Group 2006 Ltd.....	188	25,165
Dor Alon Energy in Israel 1988 Ltd.....	3,031	57,919
* Doral Group Renewable Energy Resources Ltd.....	5,956	13,270
#* Duniec Brothers Ltd.....	646	33,088
* El Al Israel Airlines.....	43,385	45,661
Elbit Systems Ltd.....	260	53,768
# Electra Consumer Products 1970 Ltd.....	6,286	134,043
Electra Ltd.....	594	226,394
# Electra Real Estate Ltd.....	11,184	113,808
* Ellomay Capital Ltd.....	2,696	42,525
Energix-Renewable Energies Ltd.....	24,922	90,918
* Enlight Renewable Energy Ltd.....	3,696	66,686
* Equital Ltd.....	21,611	615,018
* Fattal Holdings 1998 Ltd.....	1,772	201,165
First International Bank Of Israel Ltd.....	8,151	326,864
FMS Enterprises Migun Ltd.....	2,031	72,281
Formula Systems 1985 Ltd.....	7,015	469,908
Fox Wizel Ltd.....	4,279	303,212
* Gav-Yam Lands Corp. Ltd.....	9,344	75,963
* Gilat Satellite Networks Ltd.....	23,362	147,307
* Hagag Group Real Estate Development.....	6,695	25,454
Harel Insurance Investments & Financial Services Ltd.....	102,513	850,340
Hilan Ltd.....	8,673	482,088
ICL Group Ltd.....	28,451	129,403
IDI Insurance Co. Ltd.....	5,952	177,768
* IES Holdings Ltd.....	1,995	124,955
Ilex Medical Ltd.....	3,543	59,770
Inrom Construction Industries Ltd.....	74,725	228,577
Isracard Ltd.....	153,720	551,724
Israel Canada T.R Ltd.....	43,856	147,919
Israel Discount Bank Ltd., Class A.....	203,520	987,253

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
	12,597	\$112,206
	1,899	37,391
	1,163	245,407
#	5,009	98,530
#*	16,861	96,103
	52,592	57,342
	10,097	249,339
	2,708	49,481
#	12,044	138,582
#	14,754	13,888
	3,072	46,082
	817	15,240
	2,247	100,725
	16,267	164,978
	5,570	73,322
	9,607	180,869
	28,918	58,979
	10,457	114,730
	62,759	161,176
#	5,500	125,689
#	30,969	132,396
	1,206	88,440
	25,601	643,123
	1,218	98,380
	349,915	387,507
	55,653	150,590
*	4,267	124,706
	8,964	333,620
	30,324	151,522
	13,598	87,460
*	1,083	26,448
*	5,947	79,388
	12,066	129,027
*	4,163	592,838
	212,317	83,716
	2,581,064	890,254
	16,792	211,109
*	7,062	50,039
#	10,377	109,685
*	76,810	355,150
	7,737	635,981
*	5,120	151,900
	54,003	549,241
	2,970	113,370
	24,917	70,003
	5,428	121,651
*	5,848	227,106
	632	13,849
	4,544	254,188
	6,629	131,647
*	6,195	192,103
	9,371	52,827
*	37,007	96,568
*	55,237	296,372
*	1,965	38,163
	35,933	475,547
	1,603	106,441
Ω	53,613	269,712
	22,725	140,795

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
Telsys Ltd.....	1,192	\$ 77,857
* Tera Light Ltd.....	18,659	37,032
* Teva Pharmaceutical Industries Ltd., Sponsored ADR.....	29,897	361,754
Tiv Taam Holdings 1 Ltd.....	45,138	62,911
* Tower Semiconductor Ltd.....	30,990	892,007
YD More Investments Ltd.....	4,749	11,309
YH Dimri Construction & Development Ltd.....	3,211	236,656
TOTAL ISRAEL.....		<u>26,714,889</u>
ITALY — (3.0%)		
A2A SpA.....	1,053,396	2,088,530
Abitare In SpA.....	2,873	15,219
ACEA SpA.....	23,610	372,580
Amplifon SpA.....	41,858	1,366,183
Ω Anima Holding SpA.....	112,332	507,005
Arnoldo Mondadori Editore SpA.....	109,582	280,856
Ascopiave SpA.....	47,825	115,900
Assicurazioni Generali SpA.....	68,642	1,531,191
* Avio SpA.....	10,381	92,127
Azimut Holding SpA.....	58,148	1,621,091
Banca Generali SpA.....	25,451	970,266
Banca IFIS SpA.....	22,516	389,725
Banca Mediolanum SpA.....	64,894	664,107
* Banca Monte dei Paschi di Siena SpA.....	402,625	1,413,107
Banca Popolare di Sondrio SPA.....	485,733	3,690,602
Banca Profilo SpA.....	193,938	42,914
#Ω Banca Sistema SpA.....	49,274	68,547
Banco BPM SpA.....	1,560,523	8,419,477
Banco di Desio e della Brianza SpA.....	26,638	110,708
Ω BFF Bank SpA.....	90,159	974,316
Biesse SpA.....	1,204	15,813
BPER Banca.....	816,761	2,945,944
Brunello Cucinelli SpA.....	17,481	1,733,012
Buzzi SpA.....	60,307	2,049,853
Cairo Communication SpA.....	52,260	101,623
#Ω Carel Industries SpA.....	11,783	285,337
Cembre SpA.....	363	15,701
Cementir Holding NV.....	38,268	410,401
* CIR SpA-Compagnie Industriali.....	636,135	291,719
Credito Emiliano SpA.....	87,133	792,074
d'Amico International Shipping SA.....	59,482	397,088
Danieli & C Officine Meccaniche SpA.....	40,409	980,783
Danieli & C Officine Meccaniche SpA.....	13,360	453,052
Datalogic SpA.....	12,311	80,412
Davide Campari-Milano NV.....	17,111	173,356
De' Longhi SpA.....	16,246	526,194
DiaSorin SpA.....	2,301	211,598
# Digital Bros SpA.....	1,461	16,317
#Ω doValue SpA.....	33,180	87,875
Emak SpA.....	62,789	71,193
Ω Enav SpA.....	63,749	235,930
Enel SpA.....	257,461	1,756,752
Eni SpA.....	293,880	4,684,841
ERG SpA.....	4,435	130,045
Esprinet SpA.....	35,332	202,293
* Eurotech SpA.....	11,968	28,489
Ferrari NV.....	6,093	2,124,960
Fila SpA.....	27,709	262,311
#* Fincantieri SpA.....	351,618	186,107

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
	53,283	\$ 768,254
	128,567	61,416
*	12,152	63,594
	3,892	36,000
#*	47,794	39,148
	3,153	31,823
	14,143	488,231
	270,348	952,335
	149,021	97,809
Ω	30,353	367,029
	16,136	797,626
	573,095	1,765,876
	110,577	232,076
	122,244	696,962
	4,840	50,090
	12,060	359,236
*	165,582	1,766,984
	6,008	36,440
	276,617	4,828,090
	127,750	663,919
	169,218	2,241,123
	157,291	400,899
	17,688	1,088,108
*	10,349	89,444
*Ω	277,759	2,130,540
	2,042	35,498
	5,442	102,003
Ω	206,616	492,161
	1,682	112,538
	240,865	800,698
Ω	251,397	1,362,427
Ω	125,930	1,365,541
	25,242	1,110,896
Ω	55,432	303,105
	17,565	969,487
	8,013	1,098,666
	95,620	77,939
*	3,304	63,177
*	70,674	84,546
*	1	1
	701	17,823
	19,955	254,519
	4,806	229,265
	461,572	781,502
	4,033	547,229
	128,817	629,135
*	64,973	131,523
	26,480	762,108
	47,427	261,598
	247,465	5,450,823
	107,823	2,367,793
	61,515	600,668
Ω	54,181	536,541
*	11,139	110,725
*	8,018,149	2,414,337
*	1,154,902	363,566
	21,027	668,869
	91,450	771,111
	5,242	110,854

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
TREVI - Finanziaria Industriale SpA.....	139,449	\$ 52,286
UniCredit SpA.....	284,351	8,329,217
#Ω Unieuro SpA.....	9,160	95,746
Unipol Gruppo SpA.....	341,821	2,122,574
UnipolSai Assicurazioni SpA.....	187,379	495,843
Webuild SpA.....	110,227	231,849
# Wiit SpA.....	3,344	66,672
Zignago Vetro SpA.....	14,273	208,516
TOTAL ITALY.....		<u>102,629,951</u>
JAPAN — (23.5%)		
&Do Holdings Co. Ltd.....	9,100	70,700
77 Bank Ltd.....	47,200	1,135,316
A&D HOLON Holdings Co. Ltd.....	22,300	307,020
ABC-Mart, Inc.....	8,700	150,775
#* Access Co. Ltd.....	15,200	83,800
Achilles Corp.....	11,100	118,478
Acom Co. Ltd.....	127,800	327,325
AD Works Group Co. Ltd.....	23,460	37,381
Adastria Co. Ltd.....	15,460	360,389
ADEKA Corp.....	78,500	1,535,985
Ad-sol Nissin Corp.....	5,100	54,657
Adtec Plasma Technology Co. Ltd.....	3,600	36,642
Advan Group Co. Ltd.....	13,700	101,166
Advanced Media, Inc.....	6,200	80,887
Advantest Corp.....	38,400	1,528,236
Adventure, Inc.....	1,000	32,925
Aeon Co. Ltd.....	37,119	887,039
Aeon Delight Co. Ltd.....	12,300	315,064
# Aeon Fantasy Co. Ltd.....	5,700	97,833
AEON Financial Service Co. Ltd.....	74,486	678,391
Aeon Hokkaido Corp.....	20,200	130,851
Aeon Mall Co. Ltd.....	10,300	127,494
AFC-HD AMS Life Science Co. Ltd.....	3,300	20,647
AGC, Inc.....	78,700	2,959,769
Agro-Kanesho Co. Ltd.....	7,300	67,921
# Ahresty Corp.....	17,600	87,483
Ai Holdings Corp.....	11,400	191,372
Aica Kogyo Co. Ltd.....	17,300	400,858
Aichi Corp.....	25,700	193,338
Aichi Financial Group, Inc.....	32,939	581,486
Aichi Steel Corp.....	9,600	220,782
Aichi Tokei Denki Co. Ltd.....	7,400	143,820
Aida Engineering Ltd.....	40,878	232,422
#* Aidma Holdings, Inc.....	2,900	41,131
Aiful Corp.....	232,800	583,665
Ain Holdings, Inc.....	21,171	690,883
Aiphone Co. Ltd.....	8,300	165,918
Air Water, Inc.....	90,500	1,195,434
Airport Facilities Co. Ltd.....	20,400	85,718
Airtech Japan Ltd.....	5,500	45,875
# Airtrip Corp.....	6,700	82,466
Aisan Industry Co. Ltd.....	30,300	282,741
Aisin Corp.....	71,806	2,680,883
AIT Corp.....	5,900	75,632
Aizawa Securities Group Co. Ltd.....	26,400	223,269
Ajinomoto Co., Inc.....	10,400	427,075
Ajis Co. Ltd.....	2,000	35,847
Akatsuki Corp.....	17,800	61,667

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Akatsuki, Inc.....	6,500	\$ 116,507
* Akebono Brake Industry Co. Ltd.....	92,800	71,447
Akita Bank Ltd.....	11,600	159,311
Albis Co. Ltd.....	5,800	105,843
Alconix Corp.....	21,900	211,058
Alfresa Holdings Corp.....	59,700	979,017
Alinco, Inc.....	10,600	77,211
Alleanza Holdings Co. Ltd.....	12,500	93,492
# Alpen Co. Ltd.....	15,500	213,440
Alpha Corp.....	3,800	39,522
Alpha Systems, Inc.....	5,400	113,720
Alps Alpine Co. Ltd.....	170,515	1,265,482
Alps Logistics Co. Ltd.....	11,900	143,936
Altech Corp.....	10,820	210,698
Amada Co. Ltd.....	122,700	1,324,134
Amano Corp.....	19,000	437,848
Amuse, Inc.....	9,500	102,419
Amvis Holdings, Inc.....	15,000	276,345
Anabuki Kosan, Inc.....	4,600	67,259
Anest Iwata Corp.....	27,400	241,611
Anicom Holdings, Inc.....	35,500	140,975
Anritsu Corp.....	10,500	83,146
AOI Electronics Co. Ltd.....	3,900	74,966
AOKI Holdings, Inc.....	29,378	233,809
Aoyama Trading Co. Ltd.....	38,481	463,551
Aoyama Zaisan Networks Co. Ltd.....	21,200	148,644
# Aozora Bank Ltd.....	62,716	1,378,678
Arakawa Chemical Industries Ltd.....	10,900	80,770
Arata Corp.....	23,066	511,978
# Araya Industrial Co. Ltd.....	3,200	66,126
ARCLANDS Corp.....	34,683	397,173
Arcs Co. Ltd.....	37,696	750,048
ARE Holdings, Inc.....	48,100	669,774
Arealink Co. Ltd.....	7,427	128,966
Argo Graphics, Inc.....	12,600	369,725
Arisawa Manufacturing Co. Ltd.....	30,000	228,281
Artience Co. Ltd.....	26,800	501,473
Artnature, Inc.....	11,600	62,131
As One Corp.....	9,100	343,540
Asahi Co. Ltd.....	14,944	132,241
Asahi Diamond Industrial Co. Ltd.....	70,643	417,382
Asahi Group Holdings Ltd.....	22,200	825,128
Asahi Intecc Co. Ltd.....	12,400	235,611
Asahi Kasei Corp.....	398,100	3,019,008
Asahi Kogyosha Co. Ltd.....	7,800	163,122
Asahi Net, Inc.....	8,500	35,905
Asahi Printing Co. Ltd.....	3,400	21,681
Asahi Yukizai Corp.....	12,400	344,961
Asanuma Corp.....	16,000	478,827
Ashimori Industry Co. Ltd.....	3,400	52,497
Asia Pile Holdings Corp.....	28,100	150,798
Asics Corp.....	17,800	540,873
ASKA Pharmaceutical Holdings Co. Ltd.....	24,000	322,077
ASKUL Corp.....	20,600	278,443
Astellas Pharma, Inc.....	45,300	527,404
Astena Holdings Co. Ltd.....	32,700	106,108
Asti Corp.....	1,300	27,636
# Asukanet Co. Ltd.....	3,500	16,155
* Atrae, Inc.....	2,900	13,771

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	10,800	\$ 154,845
	37,000	402,231
	11,700	114,239
	23,500	225,426
	42,797	717,830
	2,500	36,861
	12,700	351,327
	8,900	287,601
	19,100	196,687
	16,800	363,763
	27,700	328,803
	10,700	187,588
	9,301	349,724
	10,171	134,382
	35,300	281,407
#	2,700	15,024
	2,600	57,513
	18,000	418,482
	4,600	68,642
	11,000	111,521
	7,400	316,165
	22,900	279,148
	44,679	192,259
	31,800	453,780
	53,000	937,275
#*	3,600	97,194
#	36,200	337,438
	16,300	477,239
	3,900	28,396
	14,592	282,014
#	8,100	71,128
	5,800	93,183
	9,600	75,505
	39,100	1,694,308
	7,140	60,587
	161,500	2,705,540
	59,800	595,680
#	5,500	17,560
	3,900	59,175
	1,400	42,467
#	1,600	33,871
	5,200	394,601
	8,600	104,614
	19,200	403,588
	17,700	251,660
	16,400	498,972
	23,257	640,498
	15,700	432,490
	20,400	778,031
	1,300	18,516
#	4,300	76,195
	14,100	92,480
	4,800	48,761
	12,100	104,330
	11,800	216,248
	1,900	22,078
#	2,200	18,514
#	16,443	75,474
	9,600	316,858

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	34,000	\$ 636,143
	7,500	128,730
	4,500	76,498
#	15,300	140,702
	11,100	89,575
	158,500	1,174,526
	35,000	204,207
	12,200	139,247
	5,900	95,934
	16,282	99,014
*	16,100	36,925
	10,500	196,467
	15,855	226,808
	9,300	187,679
	20,800	169,911
	13,200	223,842
	23,700	446,873
	4,389	59,297
	4,000	70,149
	97,500	690,403
	21,600	153,582
	39,000	496,112
	13,100	63,821
	6,000	47,686
	39,200	172,997
	158,100	1,002,718
	32,100	566,022
	4,900	130,424
	16,600	85,210
	48,800	250,632
	73,185	993,268
	35,000	149,500
	26,300	420,469
#	10,300	114,109
	20,880	109,317
	34,959	765,430
	10,500	129,840
	314,038	1,496,531
	900	11,043
	10,600	68,720
	19,363	194,809
	82,200	3,414,022
	3,000	15,911
	3,800	408,174
	8,926	96,526
	10,400	100,423
	59,800	448,812
	13,500	293,778
	113,500	2,106,728
	6,900	93,629
#	9,900	128,370
	13,000	516,924
	17,700	83,699
	5,200	39,882
	27,500	127,402
*	1,500	25,048
	37,770	243,761
*	52,500	72,990
	13,800	207,175

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	17,500	\$ 506,449
	16,150	127,181
	210,200	2,059,364
	23,800	264,161
	29,306	108,419
	124,500	1,297,335
#	15,600	55,315
	22,800	449,616
	15,500	135,090
	11,900	563,877
	10,300	270,546
	5,900	54,914
	26,700	341,156
	1,000	12,261
	12,730	84,424
	79,100	1,734,881
	5,400	161,671
	17,300	237,007
	6,000	21,597
	30,400	257,472
	2,100	336,488
#	7,900	200,023
	3,600	203,786
	34,600	173,146
	10,009	186,091
#	76,300	574,710
	16,900	483,219
	33,600	931,212
	32,000	197,591
	7,600	73,866
	12,879	171,935
	7,000	796,254
	10,400	210,954
	45,400	1,403,856
	30,600	326,411
	332,147	2,380,452
	64,800	1,409,056
	95,290	887,668
	24,400	167,993
	65,600	662,330
	66,000	1,150,922
	7,800	156,380
	68,400	1,074,431
	15,300	406,081
	8,300	309,887
	14,300	220,527
	31,000	893,373
#	52,669	994,037
	6,600	226,230
	8,800	61,162
	10,900	92,294
	6,700	79,106
	16,400	280,083
	23,500	69,569
	5,400	1,457,130
	8,300	131,632
	7,153	122,342
	70,500	1,411,661
	14,300	215,327

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
JAPAN — (Continued)			
#	Double Standard, Inc.....	2,600	\$ 28,733
	Doutor Nichires Holdings Co. Ltd.....	24,900	367,650
	Dowa Holdings Co. Ltd.....	41,400	1,443,839
#	Drecom Co. Ltd.....	9,700	58,597
	DTS Corp.....	20,600	506,666
	Duskin Co. Ltd.....	23,187	538,365
	DyDo Group Holdings, Inc.....	15,600	313,276
	Eagle Industry Co. Ltd.....	21,001	243,278
	EAT & Holdings Co. Ltd.....	4,800	69,452
	Ebara Corp.....	26,600	1,665,881
	Ebara Foods Industry, Inc.....	5,100	101,516
	Ebara Jitsugyo Co. Ltd.....	9,200	188,728
	Ebase Co. Ltd.....	9,700	47,431
	Eco's Co. Ltd.....	8,100	134,818
#	EDION Corp.....	79,600	876,502
#	EDP Corp.....	2,300	23,978
	eGuarantee, Inc.....	15,100	196,808
	E-Guardian, Inc.....	2,500	26,593
	Ehime Bank Ltd.....	23,529	168,379
	Eiken Chemical Co. Ltd.....	6,258	78,000
	Eisai Co. Ltd.....	2,800	131,848
	Eizo Corp.....	13,600	469,603
	EJ Holdings, Inc.....	9,400	110,205
	Elan Corp.....	17,500	125,487
	Elecom Co. Ltd.....	22,000	255,861
	Electric Power Development Co. Ltd.....	9,600	161,256
	Elematec Corp.....	17,148	207,634
	EM Systems Co. Ltd.....	15,300	72,808
	en Japan, Inc.....	8,392	155,096
	Endo Lighting Corp.....	10,000	95,661
	ENEOS Holdings, Inc.....	1,351,570	5,458,387
	Enomoto Co. Ltd.....	5,700	61,940
#	Enplas Corp.....	9,700	788,123
	Envipro Holdings, Inc.....	10,600	43,976
#	eRex Co. Ltd.....	8,000	44,493
	ERI Holdings Co. Ltd.....	3,400	42,756
*	ES-Con Japan Ltd.....	24,400	167,876
	Eslead Corp.....	8,300	196,456
	ESPEC Corp.....	13,900	236,729
	Exedy Corp.....	26,864	515,398
	EXEO Group, Inc.....	57,854	1,292,117
	Ezaki Glico Co. Ltd.....	28,600	836,793
	F&M Co. Ltd.....	3,700	48,232
	FALCO HOLDINGS Co. Ltd.....	7,700	111,916
	Fancl Corp.....	18,509	292,287
	FANUC Corp.....	17,000	470,260
	FCC Co. Ltd.....	33,055	430,636
	Feed One Co. Ltd.....	22,568	135,306
#	Ferrotec Holdings Corp.....	44,200	852,457
	Fibergate, Inc.....	5,700	37,247
	FIDEA Holdings Co. Ltd.....	19,320	211,233
	Financial Partners Group Co. Ltd.....	27,500	315,392
	FINDEX, Inc.....	6,400	46,469
*	Fintech Global, Inc.....	118,000	49,627
	First Bank of Toyama Ltd.....	39,200	221,820
	Fixstars Corp.....	13,800	157,926
	FJ Next Holdings Co. Ltd.....	18,500	156,010
	Focus Systems Corp.....	5,600	40,229
	Food & Life Cos. Ltd.....	43,800	876,456

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
JAPAN — (Continued)			
#	Forum Engineering, Inc.....	14,200	\$ 78,443
	Foster Electric Co. Ltd.....	18,240	134,019
	FP Corp.....	24,703	478,589
	France Bed Holdings Co. Ltd.....	24,800	234,676
	Freebit Co. Ltd.....	8,100	82,769
#	F-Tech, Inc.....	12,100	53,293
	FTGroup Co. Ltd.....	6,300	54,527
	Fudo Tetra Corp.....	11,376	179,645
#	Fuji Co. Ltd.....	28,200	380,122
	Fuji Corp.....	58,800	996,276
	Fuji Corp.....	10,400	124,965
	Fuji Corp. Ltd.....	19,399	94,934
	Fuji Electric Co. Ltd.....	20,300	1,016,624
	Fuji Furukawa Engineering & Construction Co. Ltd.....	1,400	52,293
	Fuji Kyuko Co. Ltd.....	9,400	277,851
	Fuji Media Holdings, Inc.....	27,400	324,601
	Fuji Oil Co. Ltd.....	40,100	102,728
	Fuji Oil Holdings, Inc.....	40,138	642,967
	Fuji Pharma Co. Ltd.....	13,500	179,793
	Fuji Seal International, Inc.....	30,172	355,812
	Fuji Soft, Inc.....	15,800	692,552
	Fujiibo Holdings, Inc.....	8,200	236,876
	Fujicco Co. Ltd.....	17,485	239,989
	FUJIFILM Holdings Corp.....	15,000	950,773
	Fujikura Composites, Inc.....	18,600	183,822
	Fujikura Kasei Co. Ltd.....	18,200	56,440
	Fujikura Ltd.....	187,200	1,538,879
	Fujimi, Inc.....	16,800	336,669
	Fujimori Kogyo Co. Ltd.....	13,200	364,570
#	Fujishoji Co. Ltd.....	2,300	20,513
#	Fujitsu General Ltd.....	2,400	35,165
	Fujitsu Ltd.....	7,500	1,038,107
	Fujiya Co. Ltd.....	7,400	124,298
	FuKoKu Co. Ltd.....	9,000	87,918
	Fukuda Corp.....	4,600	170,226
	Fukuda Denshi Co. Ltd.....	15,000	799,820
	Fukui Bank Ltd.....	13,900	162,025
	Fukui Computer Holdings, Inc.....	9,200	162,385
	Fukuoka Financial Group, Inc.....	55,108	1,354,404
	Fukushima Galilei Co. Ltd.....	7,300	254,252
	Fukuyama Transporting Co. Ltd.....	18,261	505,047
	FULLCAST Holdings Co. Ltd.....	12,900	155,741
	Fumakilla Ltd.....	1,300	10,152
	Funai Soken Holdings, Inc.....	18,760	326,641
#	Furukawa Battery Co. Ltd.....	12,700	78,862
	Furukawa Co. Ltd.....	33,700	441,734
	Furukawa Electric Co. Ltd.....	58,900	1,071,417
	Furuno Electric Co. Ltd.....	24,800	356,305
	Furuya Metal Co. Ltd.....	2,100	130,298
	Furyu Corp.....	15,200	137,788
	Fuso Chemical Co. Ltd.....	13,400	377,344
	Fuso Pharmaceutical Industries Ltd.....	5,100	76,342
	Futaba Corp.....	23,400	81,634
	Futaba Industrial Co. Ltd.....	48,000	289,278
	Future Corp.....	23,400	277,726
	Fuyo General Lease Co. Ltd.....	23,500	2,101,517
	G-7 Holdings, Inc.....	18,000	153,449
*	GA Technologies Co. Ltd.....	6,700	64,207
	Gakken Holdings Co. Ltd.....	27,400	189,373

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,300	\$ 46,171
	7,000	84,140
#	4,300	69,982
	8,859	70,337
	9,800	265,795
	8,400	382,181
	39,700	648,624
	5,000	100,120
*	4,300	47,174
	6,600	96,805
	7,000	136,271
	17,400	244,898
	38,273	790,776
	15,700	79,604
#	1,900	130,771
#	29,100	148,716
	3,300	62,970
	23,200	418,119
	5,600	337,894
*	19,600	351,298
	10,300	360,258
	13,890	221,520
	3,400	228,715
	13,500	61,767
	41,400	164,696
	2,400	34,585
	3,700	53,013
	76,800	1,107,668
	9,200	146,889
	21,032	261,425
	4,100	102,357
*	24,470	411,399
	315,400	1,555,301
	13,804	504,551
	36,800	684,107
	86,799	929,302
	287,350	1,566,031
	11,195	116,340
	6,900	237,478
#	4,700	78,731
	81,400	625,251
#	5,200	215,275
	8,300	246,103
	15,200	423,231
	8,000	316,039
	4,200	28,649
	16,852	515,596
	34,400	1,258,231
	19,600	386,641
	8,200	101,884
#	12,200	72,137
	5,200	126,015
	151,200	1,966,187
	5,200	47,163
	100,150	808,780
	51,500	765,179
	15,500	409,794
#	27,367	408,705
#	19,300	69,845

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* Hennge KK.....	5,200	\$ 44,234
Hibiya Engineering Ltd.....	15,200	264,775
Hikari Tsushin, Inc.....	2,100	365,925
HI-LEX Corp.....	18,100	190,481
Himacs Ltd.....	1,300	12,670
* Hino Motors Ltd.....	259,788	884,472
# Hioki EE Corp.....	7,500	332,819
Hirakawa Hewtech Corp.....	10,100	96,052
# Hirano Tecseed Co. Ltd.....	9,100	111,137
Hirata Corp.....	4,600	210,430
Hirogin Holdings, Inc.....	227,900	1,529,277
Hirose Electric Co. Ltd.....	1,900	221,070
Hiroshima Gas Co. Ltd.....	16,700	44,821
Hisaka Works Ltd.....	19,000	126,162
Hisamitsu Pharmaceutical Co., Inc.....	5,800	165,313
Hitachi Construction Machinery Co. Ltd.....	15,300	434,098
Hitachi Ltd.....	43,100	3,385,520
Hitachi Ltd., ADR.....	303	47,986
Hitachi Zosen Corp.....	190,240	1,173,839
# Hito Communications Holdings, Inc.....	6,300	51,565
Hochiki Corp.....	11,400	153,173
Hodogaya Chemical Co. Ltd.....	5,225	129,174
Hogy Medical Co. Ltd.....	14,900	359,207
Hokkaido Coca-Cola Bottling Co. Ltd.....	3,700	63,838
Hokkaido Electric Power Co., Inc.....	34,300	153,032
Hokkaido Gas Co. Ltd.....	3,800	60,934
Hokkan Holdings Ltd.....	8,000	94,894
Hokko Chemical Industry Co. Ltd.....	17,500	120,147
Hokkoku Financial Holdings, Inc.....	17,300	514,732
# Hokuetsu Corp.....	109,000	1,030,530
Hokuetsu Industries Co. Ltd.....	18,500	329,601
Hokuhoku Financial Group, Inc.....	156,437	1,657,302
Hokuriku Electric Industry Co. Ltd.....	6,200	59,861
#* Hokuriku Electric Power Co.....	35,700	174,564
Hokuriku Electrical Construction Co. Ltd.....	11,499	94,012
Hokuto Corp.....	8,200	100,029
Honda Motor Co. Ltd., Sponsored ADR.....	29,040	972,550
Honda Motor Co. Ltd.....	385,305	4,306,962
H-One Co. Ltd.....	16,700	95,243
Honeys Holdings Co. Ltd.....	15,970	179,407
Hoosiers Holdings Co. Ltd.....	29,600	235,190
Horiba Ltd.....	23,200	1,861,430
Hoshizaki Corp.....	2,600	94,592
Hosiden Corp.....	51,400	630,966
Hosokawa Micron Corp.....	13,300	414,879
Hotland Co. Ltd.....	4,600	61,609
House Foods Group, Inc.....	19,500	429,223
HS Holdings Co. Ltd.....	14,000	98,860
Hulic Co. Ltd.....	53,467	590,401
Hurxley Corp.....	8,900	54,972
Hyakugo Bank Ltd.....	184,367	715,039
Hyakujushi Bank Ltd.....	8,401	141,350
Ibiden Co. Ltd.....	24,800	1,247,934
# IBJ, Inc.....	11,100	52,071
Ichigo, Inc.....	66,800	178,074
Ichiken Co. Ltd.....	5,200	83,201
Ichikoh Industries Ltd.....	36,800	145,785
Ichinen Holdings Co. Ltd.....	16,400	175,397
Ichiyoshi Securities Co. Ltd.....	23,600	124,055

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	10,300	\$ 259,475
	3,000	34,141
	27,000	540,311
	529,835	2,942,163
	52,300	312,388
#	45,700	874,076
	33,665	508,238
	95,700	835,774
	17,000	97,392
	3,700	82,148
	19,800	87,132
	14,300	62,745
	16,800	50,742
	5,900	97,372
	27,300	652,301
	8,500	86,872
#	48,600	1,057,510
	4,400	73,287
	18,500	195,785
	10,100	137,211
	11,500	190,940
	193,468	2,022,412
	12,900	161,088
	294,500	4,002,978
	24,000	135,664
	7,300	86,302
	13,500	328,424
	2,400	17,403
	10,100	76,216
	22,400	434,368
#	7,500	56,686
	9,600	117,030
#	4,000	55,807
#	4,400	47,052
	15,723	367,687
#	6,200	85,384
	6,700	71,316
#	1,600	87,823
	15,008	118,656
	76,500	894,461
	10,500	139,750
	30,800	329,126
	1,900	34,374
	2,300	57,470
*	17,600	49,280
	139,800	1,907,563
	19,000	156,644
	9,300	66,499
	9,481	275,229
#	68,400	3,104,273
	66,100	707,934
	5,200	265,669
	24,485	686,058
	29,353	298,900
	17,200	246,720
	9,600	144,068
	29,900	1,336,126
	1,400	48,416
	200,682	1,365,025

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	28,900	\$ 680,328
	92,969	861,017
#	68,200	220,687
	48,800	222,957
	23,600	904,043
*	6,300	82,746
	67,200	797,039
*	3,300	35,861
	15,300	72,930
	9,000	172,942
	1,400	55,598
	47,200	811,490
	2,400	26,032
#	13,800	141,032
*	77,800	122,890
	11,200	139,191
	28,600	432,189
	48,600	1,075,601
*	900	14,681
#	3,500	20,801
	41,400	369,419
	29,700	501,864
	18,700	94,758
	6,900	280,677
	150,800	1,443,560
	26,800	501,746
	10,700	84,544
	9,760	334,114
	1,100	19,638
	94,200	998,316
	29,300	482,219
	3,400	75,673
	56,200	1,481,285
	33,400	142,862
	46,500	469,041
	6,100	56,430
	15,100	390,086
	16,700	421,449
	33,800	125,363
	23,200	1,060,562
	187,460	2,959,772
	1,500	40,998
	66,400	777,774
	700	49,526
#*	2,300	80,504
	6,400	180,445
#	10,000	157,898
	14,300	103,675
	2,100	33,406
#	10,400	157,950
	20,300	72,770
*	1,000	8,438
	17,582	243,698
	14,601	243,673
	29,300	388,605
	49,100	152,402
	4,400	78,721
	12,401	163,962
	11,200	305,476

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
JTEKT Corp.....	127,500	\$1,166,604
# Juki Corp.....	26,000	78,255
Juroku Financial Group, Inc.....	23,200	650,446
Justsystems Corp.....	16,900	353,107
JVCKenwood Corp.....	146,001	710,020
K&O Energy Group, Inc.....	11,358	173,516
Kadokawa Corp.....	11,353	240,196
Kadoya Sesame Mills, Inc.....	1,700	43,195
Kaga Electronics Co. Ltd.....	18,700	865,623
Kagome Co. Ltd.....	13,100	322,523
Kajima Corp.....	79,622	1,420,993
Kakaku.com, Inc.....	19,900	226,368
Kaken Pharmaceutical Co. Ltd.....	13,200	311,741
Kakiyasu Honten Co. Ltd.....	7,700	134,139
# Kamakura Shinsho Ltd.....	9,000	38,123
Kameda Seika Co. Ltd.....	1,800	51,121
Kamei Corp.....	18,600	244,574
Kamigumi Co. Ltd.....	58,700	1,350,439
Kanaden Corp.....	14,900	157,359
Kanagawa Chuo Kotsu Co. Ltd.....	5,700	118,547
Kanamic Network Co. Ltd.....	11,800	33,045
Kanamoto Co. Ltd.....	24,575	469,406
Kanden Co. Ltd.....	96,400	991,381
Kaneka Corp.....	45,100	1,096,716
Kaneko Seeds Co. Ltd.....	9,600	94,880
Kanematsu Corp.....	80,300	1,244,996
Kanemi Co. Ltd.....	1,400	32,305
# Kanro, Inc.....	1,200	15,878
# Kansai Food Market Ltd.....	6,800	67,222
Kansai Paint Co. Ltd.....	21,300	356,132
Kanto Denka Kogyo Co. Ltd.....	36,605	219,080
Kao Corp.....	4,500	178,054
* Kaonavi, Inc.....	1,000	14,653
Katakura Industries Co. Ltd.....	16,300	187,738
Katitas Co. Ltd.....	21,623	268,830
Kato Sangyo Co. Ltd.....	19,900	648,890
Kato Works Co. Ltd.....	8,400	87,037
Kawada Technologies, Inc.....	3,800	195,270
Kawai Musical Instruments Manufacturing Co. Ltd.....	4,692	116,194
Kawasaki Heavy Industries Ltd.....	80,900	1,831,566
# Kawasaki Kisen Kaisha Ltd.....	12,597	613,773
KDDI Corp.....	93,200	3,088,185
KeePer Technical Laboratory Co. Ltd.....	8,300	366,288
Keihan Holdings Co. Ltd.....	16,300	397,542
Keihanshin Building Co. Ltd.....	9,500	95,999
Keikyu Corp.....	17,800	155,473
Keisei Electric Railway Co. Ltd.....	1,558	70,499
# KEIWA, Inc.....	5,200	49,283
Keiyo Bank Ltd.....	104,100	509,596
KEL Corp.....	4,100	54,336
Kenko Mayonnaise Co. Ltd.....	10,696	127,432
Kewpie Corp.....	31,877	567,296
KFC Holdings Japan Ltd.....	13,300	305,128
KH Neochem Co. Ltd.....	29,800	464,393
# Kibun Foods, Inc.....	5,200	42,068
Kikkoman Corp.....	7,900	486,073
Kimura Chemical Plants Co. Ltd.....	18,500	91,342
Kimura Unity Co. Ltd.....	5,600	58,727
Kinden Corp.....	67,600	1,126,523

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,500	\$ 8,918
	3,400	46,546
	4,900	84,668
	26,280	377,748
	26,200	559,447
#	9,900	233,811
*	6,700	69,213
	6,400	97,757
	3,200	68,673
	70,000	572,314
	98,133	1,106,042
*	25,800	61,758
*	10,052	90,055
	28,900	295,710
	7,200	37,397
	25,300	148,310
	4,900	221,140
	16,800	429,285
*	1,600	31,571
	272,680	3,765,133
	2,200	27,404
	33,000	876,631
	1,500	51,935
	9,200	142,322
	14,200	217,392
#	36,100	183,488
	54,800	882,526
	49,600	1,411,118
	24,100	134,162
	6,800	154,602
	21,800	417,846
#	7,000	209,477
	28,727	643,675
	27,711	248,370
	16,900	48,273
	14,800	910,173
	16,300	135,590
*	382,390	1,049,358
	51,400	492,239
	24,700	328,593
	5,200	51,890
#	59,500	301,901
	600	39,254
	13,200	84,092
	22,000	296,002
	3,200	85,867
	42,100	207,611
	5,600	467,636
#	10,500	66,681
	92,020	836,294
	11,200	90,066
	34,200	517,701
	27,832	724,357
	41,874	240,118
	11,400	242,668
	228,500	2,397,368
	39,300	752,289
	8,300	202,804
	17,400	635,465

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	9,500	\$ 62,015
	1,500	20,488
	24,900	537,585
	15,100	523,570
	93,940	1,375,288
	5,600	128,438
	18,700	268,789
	9,200	137,571
	29,800	407,889
	11,501	79,122
	7,900	211,761
#	37,200	449,440
	14,700	604,041
	35,700	112,547
	128,800	2,140,586
	10,500	165,396
#	5,100	28,007
	33,100	1,259,059
*	30,800	230,665
	282,080	1,795,043
	1,900	14,865
	9,600	211,008
	2,600	86,841
#	10,100	49,934
	8,000	122,344
	4,400	1,145,888
	9,100	520,867
	20,400	144,883
*	105,700	295,667
	18,000	457,103
*	42,400	359,474
	54,700	71,814
	8,500	86,777
	20,000	75,029
	34,900	660,964
	39,000	347,651
#	9,600	139,876
	165,000	2,204,890
	2,700	36,047
	5,800	100,455
	156,500	486,877
	13,400	206,375
	10,600	167,268
	51,400	890,881
	26,650	1,410,208
	38,793	209,505
	12,900	281,216
	16,300	119,062
#	11,300	120,755
	16,800	149,979
	19,789	801,549
	3,976	110,135
	9,443	254,158
	4,900	99,169
	33,907	295,172
	21,800	302,851
	5,700	116,383
	7,380	139,462
	99,200	1,692,021

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	17,900	\$ 205,903
	16,200	184,489
	35,068	693,860
	31,300	517,551
	33,000	840,825
	17,169	285,099
#	1,900	24,120
#	52,510	335,141
	6,400	1,280,549
#	10,600	23,663
	6,186	119,396
	13,300	367,197
	19,800	100,485
	10,500	195,417
	15,500	88,458
	59,900	336,520
	33,180	603,105
#	5,900	64,642
	17,300	384,494
	32,200	354,154
	6,700	147,729
	135,300	1,640,302
	5,700	253,789
	52,900	443,588
	540,023	1,616,395
	10,200	308,616
*	6,800	57,933
	14,600	63,920
	20,600	87,064
	2,800	57,181
	71,300	1,138,018
	13,100	68,898
*	3,600	112,874
	10,400	49,228
	12,900	416,522
	41,757	654,887
	32,100	575,403
	6,100	60,770
	18,100	437,741
#	10,600	57,644
	21,000	571,992
	33,800	266,407
	38,700	765,615
	8,200	96,291
	24,900	113,806
	10,900	100,067
	5,900	131,290
#	6,000	40,491
	26,700	387,739
#*	8,600	142,191
	7,200	34,681
#*	3,000	25,141
	13,400	195,284
	23,000	682,946
#	4,300	53,573
	47,700	203,090
	19,800	65,576
	8,804	210,395
	12,300	76,650

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	14,900	\$ 321,131
	54,639	1,129,399
#	9,500	98,002
	6,700	209,838
#	6,700	67,228
	81,810	1,080,869
	75,700	253,662
	12,800	158,491
	21,300	365,186
	32,000	427,698
	17,700	48,404
	5,300	182,101
	48,000	151,161
	28,661	211,051
	690,480	4,163,415
	243,600	4,198,432
	83,800	1,243,617
	50,800	703,880
	84,990	1,387,969
	561,770	3,983,199
	25,100	1,674,257
	5,900	144,568
	29,000	300,354
	32,399	1,000,777
	76,080	1,392,834
	381,200	1,201,186
#	5,500	22,858
	20,450	278,081
	7,800	261,454
	15,600	530,339
	9,900	109,984
	1,117,000	10,462,432
	6,900	230,168
	71,100	2,883,619
	111,600	3,284,417
	14,499	333,156
	87,000	447,221
	57,800	1,450,998
#	7,500	346,174
#	15,400	298,490
	69,200	2,139,338
	35,100	1,260,808
	28,300	945,240
	30,400	317,184
	10,793	197,227
	20,700	355,066
	11,600	280,587
	14,700	277,990
	6,955	62,903
	219,305	3,982,921
	25,800	935,012
	3,000	70,991
	18,200	542,955
	12,194	275,691
*	14,800	231,124
	52,300	272,182
	15,300	539,485
	32,400	305,150
	48,600	927,572

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Morinaga Milk Industry Co. Ltd.....	63,600	\$1,302,433
Moriroku Holdings Co. Ltd.....	7,800	147,809
Morita Holdings Corp.....	27,900	301,297
Morito Co. Ltd.....	17,800	175,632
Morozoff Ltd.....	4,600	125,673
Mory Industries, Inc.....	4,800	155,177
MrMax Holdings Ltd.....	23,300	99,959
MS&AD Insurance Group Holdings, Inc.....	41,282	1,704,729
m-up Holdings, Inc.....	14,700	99,448
Murakami Corp.....	4,500	137,710
Murata Manufacturing Co. Ltd.....	57,900	1,169,124
Musashi Seimitsu Industry Co. Ltd.....	42,100	477,850
Musashino Bank Ltd.....	32,400	610,407
Muto Seiko Co.....	4,800	73,380
Nachi-Fujikoshi Corp.....	13,126	306,110
Nafco Co. Ltd.....	11,500	174,293
# Nagano Keiki Co. Ltd.....	13,900	213,312
Nagase & Co. Ltd.....	100,900	1,649,783
Nagase Brothers, Inc.....	5,200	72,966
Nagatanien Holdings Co. Ltd.....	8,100	123,416
Nagawa Co. Ltd.....	400	19,320
Nagoya Railroad Co. Ltd.....	13,900	214,309
Naigai Trans Line Ltd.....	3,000	49,963
Nakabayashi Co. Ltd.....	16,400	60,853
# Nakamoto Packs Co. Ltd.....	3,100	36,910
Nakamura Co. Ltd.....	3,708	78,919
Nakanishi, Inc.....	19,300	315,861
Nakayama Steel Works Ltd.....	29,300	173,871
# Namura Shipbuilding Co. Ltd.....	34,900	330,272
Nankai Electric Railway Co. Ltd.....	14,600	284,700
Nanto Bank Ltd.....	22,953	415,177
Nanyo Corp.....	3,900	58,682
Narasaki Sangyo Co. Ltd.....	2,400	52,110
NEC Capital Solutions Ltd.....	9,600	239,131
NEC Corp.....	33,300	2,175,979
NEC Networks & System Integration Corp.....	21,400	345,593
NET One Systems Co. Ltd.....	47,400	770,681
* Net Protections Holdings, Inc.....	22,800	27,026
Neturen Co. Ltd.....	25,600	183,325
New Art Holdings Co. Ltd.....	6,700	94,497
Nexon Co. Ltd.....	7,400	118,097
# Nextage Co. Ltd.....	29,500	444,467
NGK Insulators Ltd.....	144,200	1,801,452
NH Foods Ltd.....	45,200	1,547,927
NHK Spring Co. Ltd.....	177,269	1,463,474
# Nicca Chemical Co. Ltd.....	6,100	37,446
Nichias Corp.....	42,039	982,639
Nichiban Co. Ltd.....	10,100	118,825
Nichicon Corp.....	32,000	279,675
Nichiden Corp.....	9,100	169,709
Nichiha Corp.....	22,600	454,019
Nichimo Co. Ltd.....	5,800	88,922
Nichirei Corp.....	38,000	917,802
Nichireki Co. Ltd.....	25,300	430,253
Nichirin Co. Ltd.....	9,620	232,446
NIDEC Corp.....	10,600	395,346
Nifco, Inc.....	26,000	674,720
Nihon Chouzai Co. Ltd.....	9,980	95,205
Nihon Dempa Kogyo Co. Ltd.....	20,100	165,999

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,200	\$ 81,791
	6,600	91,943
	18,800	119,826
#	36,426	75,368
	10,600	98,411
	11,600	353,532
	123,800	744,147
	38,500	179,682
	63,006	500,452
	14,600	56,073
	500	15,835
	11,600	104,060
	2,200	47,539
#*	3,000	29,331
	41,734	306,380
	23,800	124,029
	48,400	1,039,760
	128,200	1,308,349
	2,000	111,742
	1,599	66,895
	47,300	726,151
	16,100	94,639
	9,500	64,354
	500	30,546
	9,200	136,421
	6,900	71,093
	6,454	196,111
	7,100	94,520
*	18,223	165,518
*	164,800	141,339
	4,800	56,916
	38,600	123,321
	91,673	179,985
	30,100	417,513
	4,800	93,133
	70,600	1,569,361
	28,700	1,708,262
#	12,300	242,656
	68,400	1,059,560
#	16,100	99,223
	110,800	989,145
#	5,300	66,015
	41,730	514,191
	11,400	89,790
*	73,919	685,170
	127,800	159,110
	21,300	700,372
#	11,303	99,307
	17,300	249,402
	31,900	808,324
	64,400	596,927
	2,200	83,886
	4,900	76,981
*	87,500	361,076
	8,700	307,353
	20,200	759,926
	37,676	240,384
	24,800	957,324
#	145,050	3,490,588

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	48,200	\$ 193,015
	17,900	576,480
	123,263	4,247,749
	134,900	1,086,368
	10,200	137,721
	16,500	453,568
#	15,900	229,638
	3,700	155,916
	116,500	1,341,396
	12,500	207,775
	16,416	449,664
	12,300	490,559
	187,326	735,409
	49,800	328,593
	26,500	87,015
	6,200	179,875
	12,600	98,547
	38,900	431,527
	25,100	89,179
	23,200	708,705
	57,200	797,893
	118,608	978,918
	12,300	226,918
	7,800	252,341
	10,600	61,532
	226,400	1,237,037
	69,100	1,860,767
	5,500	719,849
	16,604	429,683
#	12,900	67,658
	11,400	406,308
	15,000	512,213
	17,900	1,484,945
	2,600	91,802
	19,800	538,812
	9,500	125,926
	27,700	102,727
	27,600	218,846
	11,600	146,005
#	5,300	99,355
	10,400	84,969
	5,685	202,106
	15,500	700,038
	15,300	231,077
	62,300	785,171
	57,800	765,588
	288,800	1,555,519
	21,348	122,538
	2,700	252,065
	31,500	862,020
	2,200	67,284
	10,700	569,211
	21,100	476,639
	23,338	245,841
	179,984	458,973
	21,624	393,156
	7,800	260,153
	5,800	40,042
	9,900	348,180

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	28,480	\$ 534,454
	171,093	932,734
	8,700	173,627
	367,031	671,211
	26,500	381,696
	3,100	40,678
	8,300	225,782
	178,700	1,654,143
	1,800	87,048
#	42,300	105,000
	35,500	475,273
	6,500	52,504
	9,700	116,561
	2,100	35,084
	3,500	193,508
	2,700	32,864
	19,216	277,977
#*	12,700	120,127
	10,200	187,009
	383,000	1,497,465
	28,241	153,804
	1,400	26,187
	6,200	210,081
	3,700	153,141
	35,100	526,049
	110,100	538,855
	57,758	405,823
	16,200	394,754
	14,252	112,948
	12,700	218,259
	22,500	1,012,367
	26,600	930,185
	7,900	152,704
	26,645	159,886
	29,400	435,228
	9,800	440,659
	32,200	580,377
	17,600	217,002
	64,000	234,948
#	1,700	62,567
	15,300	478,463
	1,700	26,332
	22,500	279,429
*	7,600	48,776
	25,300	292,343
	4,200	330,998
	10,100	417,161
	47,384	357,558
	94,500	236,630
	95,500	1,844,035
	3,600	71,087
	12,600	250,626
#	9,700	680,944
#	8,600	133,931
#	12,300	232,671
	33,900	157,836
	51,800	704,911
	11,300	475,479
	13,000	511,008

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,000	\$ 49,995
*	80,700	942,206
	8,600	33,122
	16,000	235,898
	3,900	43,401
	36,600	355,280
#*	16,955	163,379
#	10,800	248,607
	39,600	633,294
	9,350	284,665
	48,600	1,050,561
	255,423	2,405,772
	6,558	61,645
	3,600	47,581
	25,286	456,693
#	15,200	53,945
*	51,700	675,552
	8,500	47,318
	22,800	415,783
	3,400	23,416
	23,700	71,656
	164,400	880,850
	5,600	72,329
*	34,800	304,970
	304,000	483,272
#	8,200	55,820
	19,000	196,601
*	2,200	50,432
	8,605	75,196
	52,300	571,571
	16,700	466,361
	24,813	420,280
	2,800	48,800
	6,500	67,242
#	24,000	81,410
*	3,400	55,127
*	2,500	36,665
	27,600	332,663
	2,000	45,960
	69,700	305,387
#	24,100	272,592
	70,600	289,895
	20,900	341,958
	24,634	318,033
	11,500	101,036
	5,100	49,181
	26,000	231,825
#	12,600	80,906
	1,728	17,746
	17,500	210,129
	6,500	115,449
	11,000	49,609
	26,400	369,048
	22,600	240,494
#*	17,800	138,130
	12,600	207,095
*	41,400	181,860
	5,700	65,289
	7,800	121,831

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	4,654	\$ 114,641
	44,300	444,671
#	7,800	49,002
*	58,500	959,843
	173,800	1,127,103
*	25,859	222,169
	572,931	3,162,730
	114,117	2,275,662
	34,300	596,257
	14,800	306,722
#	20,000	236,738
	13,100	136,755
	5,400	129,770
	174,700	1,373,141
	17,300	593,855
	6,700	331,024
	35,100	206,012
	17,400	272,482
	23,700	536,943
	6,500	109,974
	6,458	130,511
	59,500	98,188
	800	20,040
	7,600	83,648
	26,400	455,644
	22,000	450,156
	6,141	56,261
	8,200	272,435
	10,750	282,139
	7,600	844,113
	111,300	492,951
	8,200	144,314
	10,600	205,775
	22,700	418,497
	16,900	306,500
	89,200	1,386,984
	19,600	645,813
	16,700	375,531
	5,800	166,942
	9,176	52,494
	7,100	93,095
	5,700	195,677
	13,000	168,298
	3,400	160,733
	12,800	243,296
	37,400	360,845
#	14,000	340,780
	45,400	246,502
#	2,100	62,786
	14,600	248,764
	16,800	128,835
	14,260	186,987
	9,500	293,415
	61,600	694,572
	32,600	718,059
	121,477	856,664
	20,600	946,429
	39,400	505,465
	22,601	100,665

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,300	\$ 112,332
	18,900	1,156,048
	3,200	91,663
	35,800	179,356
	17,200	105,726
	33,500	1,252,306
#	25,700	146,073
	3,400	141,974
	8,000	70,346
	7,100	82,199
	9,400	154,246
	4,100	99,626
	37,700	380,858
	112,300	1,716,413
	9,408	274,970
	8,000	332,637
	5,100	75,504
	9,037	165,202
	17,000	292,003
	21,700	193,355
	20,900	966,391
	800	34,589
	22,700	333,763
	13,300	142,989
	8,800	144,774
	24,761	937,204
	1,900	36,230
	4,700	79,146
*	10,490	61,001
	12,100	57,439
	53,651	1,317,972
	17,900	302,992
	17,800	1,745,455
	28,200	194,805
	16,565	325,247
	7,500	130,996
	6,455	468,506
	22,500	331,146
	60,800	859,251
	7,000	148,134
	34,800	182,253
#	10,700	137,300
	62,900	918,177
	23,236	414,532
	102,300	1,493,972
	20,900	350,778
	42,500	606,795
#	39,140	883,554
	18,386	316,678
	16,300	55,697
#	4,000	49,465
	99,500	777,931
	13,400	340,684
	155,864	361,102
#*	23,300	48,804
	14,100	258,385
	51,800	2,045,831
	223,500	467,858
	28,700	371,668

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* Sharingtechnology, Inc.....	3,700	\$ 13,408
* Sharp Corp.....	45,633	306,850
Shibaura Electronics Co. Ltd.....	6,000	222,813
Shibaura Machine Co. Ltd.....	22,400	543,087
# Shibaura Mechatronics Corp.....	14,100	667,906
Shibusawa Warehouse Co. Ltd.....	9,500	201,374
Shibuya Corp.....	14,400	244,732
* SHIFT, Inc.....	1,600	288,437
Shiga Bank Ltd.....	30,967	769,958
Shikibo Ltd.....	8,402	69,179
Shikoku Bank Ltd.....	45,701	316,949
Shikoku Electric Power Co., Inc.....	26,900	190,204
Shikoku Kasei Holdings Corp.....	28,200	348,697
Shima Seiki Manufacturing Ltd.....	23,220	236,138
Shimadzu Corp.....	13,500	373,302
Shimamura Co. Ltd.....	6,400	702,134
Shimano, Inc.....	3,500	502,514
Shimizu Bank Ltd.....	7,900	86,042
Shimizu Corp.....	111,700	747,734
Shimajima Co. Ltd.....	10,700	95,795
Shin Nippon Air Technologies Co. Ltd.....	9,800	169,285
# Shin Nippon Biomedical Laboratories Ltd.....	14,500	168,062
Shinagawa Refractories Co. Ltd.....	21,500	292,076
Shindengen Electric Manufacturing Co. Ltd.....	7,000	149,365
Shin-Etsu Chemical Co. Ltd.....	59,500	2,342,050
Shin-Etsu Polymer Co. Ltd.....	30,100	331,105
Shinki Bus Co. Ltd.....	400	9,292
Shinko Electric Industries Co. Ltd.....	13,500	499,124
Shinko Shoji Co. Ltd.....	30,300	255,613
Shinmaywa Industries Ltd.....	50,000	415,051
Shinnihon Corp.....	22,300	183,497
Shin-Nihon Tatemono Co. Ltd.....	8,700	39,372
Shinnihonsei-yaku Co. Ltd.....	6,800	80,216
Shinobu Foods Products Co. Ltd.....	5,400	36,241
Shinsho Corp.....	4,800	197,292
Shinwa Co. Ltd.....	9,200	153,644
Shinwa Co. Ltd.....	9,800	51,265
Shionogi & Co. Ltd.....	16,400	787,141
Ship Healthcare Holdings, Inc.....	38,200	579,756
Shiseido Co. Ltd.....	9,600	267,616
Shizuoka Financial Group, Inc.....	145,400	1,328,957
Shizuoka Gas Co. Ltd.....	39,400	269,171
SHO-BOND Holdings Co. Ltd.....	4,600	204,886
Shoei Co. Ltd.....	26,000	347,473
Shoei Foods Corp.....	3,300	100,210
Shofu, Inc.....	9,900	191,149
Showa Sangyo Co. Ltd.....	17,700	405,644
# SIGMAXYZ Holdings, Inc.....	21,800	204,388
Siix Corp.....	32,200	340,494
* Simplex Holdings, Inc.....	4,900	89,310
Sinanen Holdings Co. Ltd.....	8,100	227,855
Sinfonia Technology Co. Ltd.....	26,300	419,925
Sinko Industries Ltd.....	19,500	402,642
Sintokogio Ltd.....	31,500	232,304
SK Kaken Co. Ltd.....	3,900	192,562
# SK-Electronics Co. Ltd.....	9,300	256,868
SKY Perfect JSAT Holdings, Inc.....	128,700	677,264
Skylark Holdings Co. Ltd.....	38,200	623,201
SMC Corp.....	1,100	612,309

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,400	\$ 57,674
	28,000	505,683
#	10,200	61,567
	14,300	119,551
	31,600	152,081
	7,600	72,526
	29,300	389,275
	61,000	2,633,407
	7,400	87,076
	2,200	186,893
	117,500	641,431
	102,540	2,420,088
	7,400	142,084
	38,800	151,598
	6,200	59,651
	13,550	702,587
	23,600	2,314,412
#	38,460	3,759,465
	16,500	302,414
	14,500	93,396
	16,579	204,170
	6,364	88,083
	39,100	82,023
	6,700	261,811
	8,200	210,773
#*	2,900	65,447
	9,800	102,609
	72,900	1,392,427
	23,400	95,306
	27,500	328,190
	4,900	49,520
	24,500	502,588
	12,200	225,581
	10,200	68,501
	7,400	161,625
	7,500	103,924
	1,100	30,962
	3,900	125,830
#	8,000	113,997
	234,500	4,678,113
	10,000	208,743
	9,806	468,527
	7,500	115,414
	64,100	971,783
#	28,704	222,326
#	38,800	452,008
	23,900	1,187,771
#	227,000	534,490
	107,300	2,467,668
	11,052	228,445
	229,583	3,051,526
#	59,700	1,754,895
	71,400	1,852,436
	53,600	1,481,433
	67,960	190,613
	100,020	1,029,206
	104,441	5,432,326
	101,800	2,086,214
	26,900	677,672

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	160,445	\$ 470,982
	78,900	2,481,337
	32,788	281,779
	110,853	1,284,171
	8,300	294,142
	61,600	1,107,828
	30,000	358,778
#	20,800	67,942
	19,200	579,077
	15,400	502,421
	8,900	140,839
	136,000	792,570
	6,400	104,828
	20,346	631,560
	8,000	66,050
	22,000	988,210
	41,900	862,655
	11,200	606,730
	1,700	34,390
	2,400	31,976
	900	33,287
	124,000	250,639
	15,300	107,847
	21,900	491,448
	3,700	90,392
	42,200	698,779
	18,600	177,171
	16,820	354,639
	10,200	98,819
	29,100	391,233
	90,700	738,342
	16,500	498,358
	67,789	1,395,243
	14,300	82,030
	13,100	390,600
	5,600	57,111
	12,900	470,316
	5,000	100,969
	18,405	1,071,051
	21,804	480,425
	22,900	553,166
	13,300	267,087
	15,500	50,986
	8,364	135,854
	8,500	162,646
	32,006	272,077
	90,700	767,361
	29,900	357,245
	11,900	284,195
	29,300	677,012
	10,000	90,909
	114,400	1,593,734
#	9,900	79,772
	5,800	82,441
	94,852	2,787,746
	20,700	707,686
#	4,500	96,339
	28,400	334,163
#	10,100	278,797

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	14,400	\$ 545,646
	73,000	261,930
	3,100	30,356
*	1,200	6,823
#	26,250	149,991
*	43,700	207,622
	13,200	124,513
#	7,000	156,026
	18,699	51,038
	18,300	424,367
#	13,200	204,150
	50,500	2,512,618
	20,800	222,190
	4,000	53,436
	900	34,616
	7,000	74,642
	8,600	105,822
	22,100	509,511
	4,600	19,975
	145,936	1,342,521
	6,300	125,499
	13,900	209,734
	5,200	69,794
	8,800	129,585
	12,700	195,536
	2,300	30,624
	4,600	155,719
	2,200	35,304
	41,400	128,610
	7,300	98,788
	39,100	751,761
	8,200	52,939
	33,000	733,981
	11,500	297,882
#*	4,100	46,505
	20,800	161,969
	13,800	364,781
	8,800	422,429
	108,000	1,033,746
	12,773	131,810
	26,500	126,979
	51,600	548,876
	66,800	142,996
	168,800	1,064,288
#	1,200	160,556
	1,000	140,343
	6,400	209,954
	142,000	301,144
	4,400	143,329
#	6,600	127,363
	14,800	297,330
#	36,400	788,369
#	29,600	393,724
	13,247	102,752
	7,400	60,095
	36,300	242,332
#	11,900	116,705
	192,102	1,351,028
	16,967	242,317

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	65,100	\$ 438,978
	47,500	751,499
	171,252	660,610
	3,720	238,554
	76,748	2,023,647
	6,041	161,227
	42,425	680,033
	144,000	1,600,039
*	99,600	530,286
	15,900	629,975
	17,100	119,736
	8,100	24,713
	8,400	102,136
	20,499	599,623
	15,900	363,164
	10,700	100,567
	14,200	71,949
	18,500	1,198,313
	36,500	440,851
	146,700	2,260,929
	6,600	231,126
#	8,647	270,815
	60,030	334,152
	2,792	32,762
	469,382	3,139,025
	35,000	81,174
	2,800	102,137
#	20,300	78,444
	6,200	155,058
	12,436	202,947
	128,200	353,012
	61,000	1,000,803
	4,200	134,850
	53,100	610,047
	56,900	1,568,417
	30,900	449,758
	13,800	270,696
	301,400	1,505,923
#	6,400	75,278
	13,400	410,243
#	13,900	67,372
	12,200	310,895
	14,500	248,233
	28,900	417,329
	14,200	294,587
	15,100	92,138
	148,100	1,909,696
	3,400	127,966
	15,466	317,564
	10,899	294,984
	6,400	61,333
	2,800	67,586
	23,523	101,663
	18,300	944,098
	23,600	412,986
	94,700	834,395
	22,900	224,104
*	28,599	156,605
#	3,500	204,792

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	6,600	\$ 194,767
	12,000	57,298
	47,300	110,310
	68,800	1,092,853
	3,300	171,836
	13,800	465,689
	95,700	1,584,630
	59,902	449,591
	50,100	967,353
	50,600	833,753
	14,600	1,234,855
#	22,210	4,435,337
	430,090	8,587,958
	22,000	1,441,691
#	21,200	283,245
	20,039	79,396
	6,104	289,272
	13,100	219,030
	16,300	340,364
	42,851	363,521
#	4,000	35,795
*	13,100	749,443
	12,000	295,927
	1,400	9,736
	29,800	509,115
	79,400	1,005,756
#	46,672	216,900
	37,001	189,559
	20,300	587,085
	2,900	131,538
#	19,400	239,019
	36,200	292,338
	22,770	209,502
	59,000	103,304
	53,400	966,123
#	12,600	997,096
	13,600	335,334
	4,600	66,420
	4,100	66,375
	18,900	225,277
	5,900	123,816
	30,107	831,586
	83,020	1,380,250
	8,200	423,564
	7,100	59,273
	1,600	44,430
#	5,000	45,029
	13,800	675,419
	4,700	108,244
	32,038	223,454
	12,700	166,549
#	48,555	333,876
	17,800	112,129
*	53,801	61,744
	21,179	306,310
	16,300	45,180
	7,700	223,492
	1,700	23,431
	69,500	973,643

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	27,900	\$ 527,628
*	26,600	426,184
	8,500	156,275
	32,300	551,837
	12,400	377,060
	6,000	58,166
	15,000	127,931
	17,700	142,139
	21,480	258,523
*	16,600	131,770
*	7,600	475,659
	35,454	276,303
	68,100	245,463
	37,700	879,511
	35,400	163,135
	10,600	220,381
	32,400	351,089
	12,400	240,921
	5,000	58,680
	14,000	140,715
	4,400	30,544
	7,700	121,262
	2,800	101,560
	18,900	318,821
	9,800	154,669
	11,500	44,573
#	9,381	215,774
	9,400	77,036
*	12,667	240,974
	3,700	31,996
#	2,134	61,005
	22,300	264,409
	6,000	122,129
#*	30,000	154,982
	23,401	155,559
	24,500	243,332
	13,000	283,941
	8,317	146,021
	29,251	327,779
	2,300	28,459
	244,200	745,928
#	8,100	179,940
	22,499	169,856
	150,201	1,427,670
	7,800	171,526
	217,800	2,058,590
	17,400	249,315
#	17,200	118,164
	18,200	217,698
	36,400	82,290
	7,400	129,128
	16,500	110,259
	20,000	345,728
	28,800	1,594,189
	3,600	77,826
	54,800	1,299,436
	46,000	393,381
	8,900	513,511
	12,500	114,316

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	11,700	\$ 440,930
	13,600	112,694
	30,700	381,138
	21,500	566,241
	22,900	443,189
	14,400	282,970
	104,099	2,463,782
	41,323	314,356
	16,400	159,582
	6,700	85,343
	8,000	191,187
	3,500	47,689
#	19,700	160,082
	700	11,675
	12,900	82,893
#*	2,200	17,021
	16,900	376,876
	12,200	120,410
	17,400	579,753
	10,500	68,945
	32,100	253,544
	13,900	63,499
	7,800	100,043
	3,700	66,330
	2,800	47,520
	2,200	67,498
	14,200	528,431
	22,100	132,912
	14,850	727,185
	123,900	1,124,073
	15,500	214,666
	40,700	145,537
	14,100	308,741
	10,200	128,241
TOTAL JAPAN.....		<u>798,291,598</u>
NETHERLANDS — (3.3%)		
	92,376	3,673,637
Ω	189,293	2,785,898
	19,035	361,950
*Ω	384	481,608
	1,301,517	7,678,217
	26,405	152,619
	70	793
	24,264	1,863,812
#*Ω	8,585	519,165
	282,147	2,022,766
	27,248	578,251
	50,439	1,554,335
	54,043	2,967,039
	108,284	2,974,550
	4,555	2,524,534
	7,716	6,711,244
	149,446	7,042,866
#*	12,879	34,544
Ω	34,529	139,889
#*Ω	20,610	596,755
	44,264	6,651,918
	16,188	180,084

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)		
	21,542	\$ 1,484,008
	41,114	796,146
Ω	13,573	231,611
#*	5,672	24,470
	22,509	403,686
	26,036	66,904
*	103,040	1,902,411
	13,745	1,382,685
	21,790	3,326,041
	33,099	470,006
	303,736	4,315,622
*	41,245	619,493
#	20,703	511,061
	11,021	137,063
	2,505	70,358
	320,272	9,007,058
	272,148	751,342
	23,130	334,630
	691,053	2,350,783
*	14,824	313,610
#*	99,779	2,108,330
	62,154	1,941,607
*	5,802	111,813
#	57,557	207,626
	4,008	275,173
	121,860	4,994,826
	67,125	1,917,358
*	422,229	532,297
	165,856	241,685
	59,931	1,772,576
	21,536	939,670
	69,092	3,928,585
	132,173	1,682,677
#*	4,260	48,207
Ω	123,430	3,701,005
	20,072	311,790
*††	28,066	0
	31,500	1,268,433
*	49,227	333,312
	26,829	790,858
	27,463	826,846
	34,148	5,033,997
TOTAL NETHERLANDS.....		<u>112,964,133</u>
NEW ZEALAND — (0.3%)		
#*	57,074	179,633
	1,317,567	511,313
	423,397	286,160
	86,278	444,353
	263,067	236,289
	296,781	1,442,628
	462	11,146
	15,006	20,230
	24,814	122,295
	8,802	201,568
	322,343	888,511
#	24,879	51,931
	84,106	434,344
	281,841	436,263

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
NEW ZEALAND — (Continued)			
#*	Gentrack Group Ltd.....	19,890	\$ 80,021
	Hallenstein Glasson Holdings Ltd.....	37,414	125,926
	Heartland Group Holdings Ltd.....	464,592	393,839
	Infratil Ltd.....	26,416	170,409
#	Investore Property Ltd.....	53,887	38,894
	KMD Brands Ltd.....	368,777	157,708
	Mainfreight Ltd.....	5,267	230,501
	Manawa Energy Ltd.....	52,749	138,390
	Mercury NZ Ltd.....	16,109	66,451
	Meridian Energy Ltd.....	40,121	135,921
	Napier Port Holdings Ltd.....	31,850	48,734
	NZME Ltd.....	54,625	33,961
	NZX Ltd.....	244,581	160,032
	Oceania Healthcare Ltd.....	520,508	222,474
*	Pacific Edge Ltd.....	157,402	10,074
	PGG Wrightson Ltd.....	5,415	10,276
	Port of Tauranga Ltd.....	15,785	51,368
	Rakon Ltd.....	14,114	11,096
	Restaurant Brands New Zealand Ltd.....	17,996	44,311
*	Ryman Healthcare Ltd.....	83,765	290,992
	Sanford Ltd.....	37,885	93,218
	Scales Corp. Ltd.....	90,884	185,015
*	Serko Ltd.....	16,505	41,927
	Skellerup Holdings Ltd.....	82,005	238,526
	SKY Network Television Ltd.....	159,365	272,022
	SKYCITY Entertainment Group Ltd.....	424,482	490,543
	Spark New Zealand Ltd.....	53,014	172,003
	Steel & Tube Holdings Ltd.....	101,052	70,153
	Summerset Group Holdings Ltd.....	174,355	1,169,141
#	Tourism Holdings Ltd.....	62,105	140,887
	TOWER Ltd.....	130,375	48,234
#	Turners Automotive Group Ltd.....	21,515	60,344
	Vector Ltd.....	9,350	21,426
#*	Vista Group International Ltd.....	67,769	67,445
#	Warehouse Group Ltd.....	115,891	112,724
TOTAL NEW ZEALAND.....			10,871,650
NORWAY — (0.9%)			
	2020 Bulkera Ltd.....	11,705	156,520
	ABG Sundal Collier Holding ASA.....	167,897	100,643
*	Adevinta ASA.....	20,500	219,372
	AF Gruppen ASA.....	12,393	137,273
#*	Agilyx ASA.....	12,870	31,587
*	Akastor ASA.....	123,242	129,484
	Aker ASA, Class A.....	1,264	75,109
#*	Aker BioMarine ASA.....	13,163	56,965
	Aker BP ASA.....	26,130	693,531
*	Aker Carbon Capture ASA.....	27,212	26,829
	Aker Solutions ASA.....	98,454	365,167
	AMSC ASA.....	43,636	115,933
*	Archer Ltd.....	553,085	52,480
*	ArcticZymes Technologies ASA.....	11,820	45,215
#	Arendals Fossekompagni ASA.....	853	12,815
*	Asetek AS.....	55,555	39,707
	Atea ASA.....	29,537	393,605
	Austevoll Seafood ASA.....	76,198	552,379
Ω	Avance Gas Holding Ltd.....	10,341	120,299
	Awilco LNG AS.....	65,587	48,253
*	Axactor ASA.....	88,882	41,065

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
	181,255	\$ 126,472
	3,644	203,511
	71,918	149,473
*	13,867	661,249
	17,271	355,089
	26,818	164,931
	25,812	438,966
	28,337	166,380
Ω	105,957	1,304,032
	83,196	190,252
*	24,341	111,796
#	3,306	3,359
*	43,547	41,715
#*Ω	10,777	90,600
	86,170	1,675,120
	463,592	406,248
Ω	187,201	388,443
*	7,579	11,575
Ω	59,985	183,737
	58,837	167,978
Ω	3,100	33,833
	58,301	1,668,405
Ω	99,014	742,120
	20,270	603,775
	17,269	385,999
*	31,975	92,244
	3,400	74,154
	66,639	702,725
	6,725	145,072
#	42,508	266,891
	42,965	312,436
*	80,262	179,347
#*	16,580	12,484
	71,141	714,374
Ω	12,733	161,328
	68,056	207,146
Ω	19,248	195,134
*	482,313	81,655
	3,017	153,756
	18,182	73,025
*	176,472	313,425
	4,640	12,968
	2,484	50,221
	9,964	179,362
	304,088	457,108
Ω	6,186	75,582
#*	66,164	33,033
*	9,421	94,600
	87,938	515,361
#Ω	57,249	197,278
*	85,991	67,560
*	23,557	28,841
*	35,991	35,804
#*	30,199	51,673
	109,634	406,487
	16,596	227,000
	18,940	100,876
*	48,361	105,693
Ω	10,412	303,338

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
Olav Thon Eiendomselskap ASA.....	498	\$ 9,404
Orkla ASA.....	25,490	199,666
Panoro Energy ASA.....	70,753	177,995
Pareto Bank ASA.....	30,468	159,790
* Pexip Holding ASA.....	62,097	146,027
* PGS ASA.....	803,552	502,806
* PhotoCure ASA.....	4,433	27,374
Protector Forsikring ASA.....	25,552	457,838
Rana Gruber ASA.....	5,142	38,176
#* REC Silicon ASA.....	54,811	64,045
Salmar ASA.....	2,144	119,031
* Salmon Evolution ASA.....	194,907	131,619
*Ω Scatec ASA.....	66,276	492,806
Schibsted ASA, Class A.....	7,998	245,354
Schibsted ASA, Class B.....	10,242	293,425
Selvaag Bolig ASA.....	24,263	72,898
*Ω Shelf Drilling Ltd.....	115,443	328,060
* Siem Offshore, Inc.....	28,461	67,660
* SmartCraft ASA.....	4,834	11,588
#* Solstad Offshore ASA.....	49,454	165,909
SpareBank 1 Helgeland.....	1,689	21,805
Sparebank 1 Oestlandet.....	17,306	201,295
SpareBank 1 Sorost-Norge.....	26,788	158,463
SpareBank 1 SR-Bank ASA.....	43,032	521,863
Sparebanken More.....	13,806	111,749
Stolt-Nielsen Ltd.....	26,310	983,416
Storebrand ASA.....	119,758	1,076,763
Subsea 7 SA.....	70,130	945,211
Telenor ASA.....	16,697	184,992
# TGS ASA.....	73,094	711,771
TOMRA Systems ASA.....	15,468	155,373
#* Ultimovacs ASA.....	4,370	58,221
Veidekke ASA.....	36,909	336,738
* Volue ASA.....	9,430	19,890
Wallenius Wilhelmsen ASA.....	35,432	344,450
Wilh Wilhelmsen Holding ASA, Class A.....	10,980	383,492
*Ω XXL ASA.....	255,755	26,902
Yara International ASA.....	17,701	585,065
#* Zaptec ASA.....	9,134	19,442
TOTAL NORWAY.....		<u>30,875,642</u>
PORTUGAL — (0.4%)		
Altri SGPS SA.....	69,122	336,950
* Banco Comercial Portugues SA, Class R.....	7,873,641	2,290,414
Corticeira Amorim SGPS SA.....	25,645	261,823
CTT-Correios de Portugal SA.....	77,262	306,561
EDP Renovaveis SA.....	19,841	321,290
Galp Energia SGPS SA.....	294,086	4,629,426
* Greenvolt-Energias Renovaveis SA.....	21,704	189,232
Ibersol SGPS SA.....	14,398	103,971
Jeronimo Martins SGPS SA.....	23,185	527,304
Mota-Engil SGPS SA.....	64,984	372,716
Navigator Co. SA.....	253,850	1,045,997
NOS SGPS SA.....	161,906	573,264
REN - Redes Energeticas Nacionais SGPS SA.....	92,454	227,157
Semapa-Sociedade de Investimento e Gestao.....	5,923	91,646
Sonae SGPS SA.....	907,317	877,130
TOTAL PORTUGAL.....		<u>12,154,881</u>

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
SINGAPORE — (0.9%)			
#	AEM Holdings Ltd.....	135,900	\$ 270,424
*	Avarga Ltd.....	188,200	24,516
	Aztech Global Ltd.....	73,800	45,254
*	Banyan Tree Holdings Ltd.....	210,000	51,607
*††	Best World International Ltd.....	87,800	110,426
	Boustead Singapore Ltd.....	204,932	132,691
	BRC Asia Ltd.....	17,400	23,697
	Bukit Sembawang Estates Ltd.....	114,000	279,123
	Bund Center Investment Ltd.....	22,000	6,660
	Capitaland India Trust.....	262,069	204,837
	CapitaLand Investment Ltd.....	263,401	578,241
	Centurion Corp. Ltd.....	103,500	29,586
#	China Aviation Oil Singapore Corp. Ltd.....	226,000	147,107
	China Sunsine Chemical Holdings Ltd.....	284,600	83,802
	City Developments Ltd.....	218,300	990,818
	Civmec Ltd.....	208,300	120,029
	ComfortDelGro Corp. Ltd.....	328,000	341,148
*	COSCO Shipping International Singapore Co. Ltd.....	849,200	86,562
	CSE Global Ltd.....	287,240	86,325
	DBS Group Holdings Ltd.....	43,298	1,025,525
	Delfi Ltd.....	179,000	146,182
	DFI Retail Group Holdings Ltd.....	42,900	85,535
	Dyna-Mac Holdings Ltd.....	229,500	41,580
*††	Ezion Holdings Ltd.....	70,344	0
#*††	Ezra Holdings Ltd.....	730,927	0
	Far East Orchard Ltd.....	160,720	120,709
	First Resources Ltd.....	443,300	487,889
	Food Empire Holdings Ltd.....	115,500	115,939
	Frasers Property Ltd.....	288,500	186,890
	Frencken Group Ltd.....	316,400	302,766
	Fu Yu Corp. Ltd.....	518,400	55,529
*	Gallant Venture Ltd.....	254,500	24,508
	Genting Singapore Ltd.....	293,600	220,495
	Geo Energy Resources Ltd.....	537,300	150,400
	Golden Agri-Resources Ltd.....	4,891,500	982,716
	Great Eastern Holdings Ltd.....	13,900	181,209
	GuocoLand Ltd.....	199,433	218,055
	Haw Par Corp. Ltd.....	91,400	646,049
	Ho Bee Land Ltd.....	164,900	213,407
	Hong Fok Corp. Ltd.....	334,180	213,866
	Hong Leong Asia Ltd.....	153,400	69,666
	Hong Leong Finance Ltd.....	168,700	318,029
	Hongkong Land Holdings Ltd.....	205,000	639,909
	Hotel Grand Central Ltd.....	68,447	41,010
	Hour Glass Ltd.....	179,100	204,042
	HRnetgroup Ltd.....	21,600	11,448
	Hutchison Port Holdings Trust.....	4,018,800	601,843
*††	Hyflux Ltd.....	455,600	0
	iFAST Corp. Ltd.....	39,300	215,505
	ISDN Holdings Ltd.....	28,600	7,002
	Japfa Ltd.....	515,240	76,376
	Jardine Cycle & Carriage Ltd.....	45,644	880,748
	Keppel Infrastructure Trust.....	641,908	241,232
	Keppel Ltd.....	203,500	1,081,350
	Mandarin Oriental International Ltd.....	80,500	120,365
*	Marco Polo Marine Ltd.....	2,024,500	76,560
	Metro Holdings Ltd.....	236,900	87,316
	Micro-Mechanics Holdings Ltd.....	5,500	7,174
#*††	Midas Holdings Ltd.....	1,120,000	0

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
	70,600	\$ 36,016
	848,400	534,042
*	2,050,000	10,630
	174,435	115,919
	207,300	174,364
	202,846	1,940,297
*	641,546	43,974
	79,400	16,528
	58,750	16,695
	72,000	50,054
	134,040	24,916
	135,353	82,682
	362,498	272,403
	781,600	92,488
	263,100	136,859
#	148,600	75,569
*	55,592	113,504
*	17,270,462	1,281,696
	330,100	1,389,222
	408,200	474,020
	46,300	79,212
	242,600	46,951
	415,000	53,234
	60,800	14,945
	20,250	14,862
	218,650	1,085,222
	91,100	636,118
	100,584	138,598
	1,239,700	378,364
	102,600	284,298
	44,900	79,773
	514,311	153,291
	239,500	188,996
	167,032	206,378
#*††	189,500	0
*††	189,500	0
	1,296,800	50,129
	320,637	63,296
	343,227	325,371
	102,682	2,164,387
	267,893	261,373
	185,587	861,787
	270,700	122,912
	74,900	746,196
	350,600	858,510
	362,968	332,364
	1,333,700	1,665,017
	10,387	4,497
TOTAL SINGAPORE.....		<u>31,409,636</u>
SPAIN — (2.2%)		
	9,885	1,278,671
#	95,619	1,009,468
#	50,618	1,997,411
Ω	9,084	173,672
Ω	5,791	1,024,469
#*	253,298	36,674
	1,451	14,042
	53,012	502,866

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)		
	29,167	\$2,044,034
#*	662,347	58,575
	117,624	1,421,669
	76,265	306,534
	799,462	7,482,513
	102,040	952,033
	4,364,413	5,664,729
	1,197,094	4,811,192
	76,315	305,259
	496,359	3,064,580
	610,477	2,603,068
Ω	12,803	492,626
	34,685	981,064
	26,019	686,454
	14,510	521,498
*	6,113,564	79,230
	36,024	598,613
*	37,385	283,980
	21,392	437,770
	119,250	1,941,364
	107,249	339,102
	35,103	695,459
	80,582	215,249
	231,737	761,528
	21,612	824,187
	24,041	520,469
Ω	151,060	501,078
Ω	63,335	244,706
*	72,197	786,424
	25,699	921,121
	8,089	36,025
	220,325	2,652,924
	3,798	45,867
	7,549	147,065
	92,266	1,638,104
	48	2,052
	5,729	14,550
	9,465	652,825
	202,409	211,604
	743,712	1,637,590
*	96,198	650,882
	12,334	150,313
	10,254	276,117
Ω	24,106	271,803
*	425,083	186,234
	2,943	122,851
*	55,966	17,473
Ω	150,442	81,771
	136,493	258,267
	69,253	78,919
	38,398	638,947
	2,816	41,536
	653,694	9,653,936
#	370,112	1,220,166
#	7,402	24,446
*	32,763	483,717
*	1,913	6,185
Ω	24,071	108,804
*	14,017	117,742

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)		
# Telefonica SA, Sponsored ADR.....	25,417	\$ 103,956
Telefonica SA.....	910,913	3,706,355
Tubacex SA.....	81,389	299,641
Ω Unicaja Banco SA.....	1,098,279	1,050,113
Vidrala SA.....	11,257	1,128,293
Viscofan SA.....	21,061	1,233,071
TOTAL SPAIN.....		<u>75,533,525</u>
SWEDEN — (2.7%)		
AAK AB.....	6,365	143,455
Ω AcadeMedia AB.....	77,603	423,774
AddLife AB, Class B.....	35,580	383,498
Addnode Group AB.....	44,046	394,478
AddTech AB, Class B.....	31,649	652,910
AFRY AB.....	75,384	1,040,988
Alfa Laval AB.....	6,113	224,303
Alleima AB.....	167,893	1,114,597
Alligo AB, Class B.....	19,409	246,462
Ω Ambea AB.....	56,614	287,429
# AQ Group AB.....	7,142	373,242
Arise AB.....	22,259	97,288
Arjo AB, Class B.....	198,470	928,956
Assa Abloy AB, Class B.....	37,101	1,017,522
Atlas Copco AB, Class A.....	4,644	74,116
Atrium Ljungberg AB, Class B.....	3,345	66,819
*Ω Attendo AB.....	95,186	372,386
# Avanza Bank Holding AB.....	17,970	360,972
Axfood AB.....	15,489	391,390
Beijer Alma AB.....	23,618	416,147
# Beijer Ref AB.....	20,444	278,345
Bergman & Beving AB.....	22,514	393,361
Betsson AB, Class B.....	119,201	1,297,278
#* Better Collective AS.....	18,402	515,074
#* BHG Group AB.....	78,119	127,037
Bilia AB, Class A.....	81,311	983,000
Billerud Aktiebolag.....	128,761	1,144,954
*Ω BioArctic AB.....	3,600	78,084
BioGaia AB, Class B.....	23,129	249,441
Biotage AB.....	15,914	226,196
Boliden AB.....	74,532	1,978,278
#* Bonava AB, Class B.....	52,836	59,570
Ω Bravida Holding AB.....	63,022	477,878
Bufab AB.....	21,549	763,190
Bulten AB.....	10,121	70,637
Bure Equity AB.....	59,793	1,707,770
* Byggfakta Group Nordic Holdco AB.....	33,529	148,692
* Byggmax Group AB.....	58,163	201,553
* Camurus AB.....	7,665	379,995
Catella AB.....	27,843	81,014
Catena AB.....	6,615	282,042
#* Catena Media PLC.....	46,036	44,102
Cellavision AB.....	4,963	96,044
Cibus Nordic Real Estate AB publ.....	13,270	156,352
#* Cint Group AB.....	158,584	175,501
Clas Ohlson AB, Class B.....	37,155	528,736
Cloetta AB, Class B.....	168,928	304,065
Concentric AB.....	24,609	404,459
Ω Coor Service Management Holding AB.....	70,203	295,808
Corem Property Group AB, Class B.....	61,043	61,502

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	22,774	\$ 176,647
Ω	154,262	1,227,603
*Ω	269,524	301,182
	14,309	230,007
	9,022	87,051
*	18,853	176,351
	86,569	459,979
#	43,502	328,253
*	14,517	74,408
#	7,140	57,135
	781	6,289
	17,085	160,250
	1,404	33,303
	23,376	548,945
Ω	409	47,756
	2,489	34,807
	14,979	140,292
	32,555	207,352
	1,155	7,386
#	7,206	45,455
	2,101	149,974
	1,586	10,955
	34,066	187,816
	5,363	83,383
	18,403	393,403
	99,912	990,694
*Ω	10,414	71,269
	13,689	193,135
	20,067	152,606
	9,928	31,173
	20,017	540,415
	53,127	579,806
#	30,112	63,163
	49,640	568,207
#	11,592	509,991
*Ω	30,627	101,892
	16,222	639,297
	8,167	105,607
*	12,242	30,821
	5,896	45,964
	57,812	449,714
	1,088	13,423
	20,611	500,725
	71,074	284,203
#*	104,892	1,157,613
#	39,889	235,849
	13,016	252,630
	92,865	1,134,386
	3,909	5,109
#	63,795	1,038,831
	2,753	85,576
*	67,344	363,606
#*	28,005	65,098
	73,728	867,351
#	17,742	238,587
	41,473	542,207
	12,877	310,682
	4,278	139,446
	55,926	1,061,962

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	58,821	\$1,610,400
*	6,680	243,421
	13,108	216,174
	36,541	369,992
	8,848	51,700
*	14,941	11,652
*	87,494	1,500,918
*	56,499	432,444
	21,198	277,381
Ω	56,724	905,385
	34,126	949,175
	60,500	391,288
	71,043	907,224
	7,183	126,201
*	197,219	100,462
	77,641	689,558
#	14,970	89,448
*	107,020	113,622
	107,387	520,066
	28,170	120,317
	14,468	234,115
	24,737	389,250
*	48,614	192,517
*	13,112	185,329
	6,538	128,804
	37,694	337,150
	32,861	310,548
*	7,830	5,386
*	14,491	68,948
	42,557	583,553
	140,435	693,319
	16,143	131,505
*	121,671	82,578
	21,402	191,487
	146,784	483,843
*	21,636	190,112
	9,352	109,999
Ω	154,987	212,983
	66,194	80,740
	26,752	162,746
	5,249	337,988
	6,790	165,006
#	116,878	53,553
	13,648	7,578
	53,653	1,127,565
	29,153	177,798
*Ω	130,591	601,655
*	23,998	595,601
	25,966	483,655
	105,936	1,029,068
*	16,154	33,285
	13,439	94,822
*Ω	494,149	1,517,531
*	158,141	79,492
	163,787	2,326,125
	2,134	31,113
#	70,625	1,224,609
	6,538	130,241
	75,257	1,482,948

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
SkiStar AB.....	28,609	\$ 359,334
Solid Forsakring AB.....	13,245	73,930
SSAB AB, Class A.....	127,083	989,407
SSAB AB, Class B.....	335,848	2,567,196
* Stendorren Fastigheter AB.....	2,929	52,628
* Stillfront Group AB.....	430,613	446,263
Storskogen Group AB, Class B.....	1,167,454	805,895
Svedbergs Group AB, Class B.....	5,412	19,136
Svenska Cellulosa AB SCA, Class A.....	4,829	65,875
Svenska Cellulosa AB SCA, Class B.....	100,075	1,362,413
# Svenska Handelsbanken AB, Class A.....	134,462	1,449,545
# Svenska Handelsbanken AB, Class B.....	4,398	58,794
Sweco AB, Class B.....	28,288	331,593
# Swedbank AB, Class A.....	78,181	1,593,171
* Swedish Orphan Biovitrum AB.....	21,156	593,809
Synsam AB.....	39,071	173,820
Systemair AB.....	55,101	395,824
Tele2 AB, Class B.....	78,518	669,448
# Telefonaktiebolaget LM Ericsson, Class A.....	3,076	16,952
Telefonaktiebolaget LM Ericsson, Class B.....	260,059	1,441,631
# Telia Co. AB.....	775,558	2,000,297
Tethys Oil AB.....	30,538	120,323
* TF Bank AB.....	4,223	70,767
Ω Thule Group AB.....	14,968	380,862
Trelleborg AB, Class B.....	26,253	799,067
Troax Group AB.....	16,507	358,607
* Truecaller AB, Class B.....	61,959	183,196
VBG Group AB, Class B.....	13,127	323,002
Vitec Software Group AB, Class B.....	3,696	205,297
Vitrolife AB.....	14,595	240,283
Volati AB.....	14,187	154,982
Volvo AB, Class A.....	17,854	438,943
Volvo AB, Class B.....	151,957	3,641,698
#* Volvo Car AB, Class B.....	68,840	179,466
# Wallenstam AB, Class B.....	21,952	110,194
Wahlborgs Fastigheter AB.....	18,133	162,103
XANO Industri AB, Class B.....	8,866	68,018
TOTAL SWEDEN.....		89,872,852
SWITZERLAND — (7.8%)		
ABB Ltd.....	109,354	4,626,965
Accelleron Industries AG.....	25,855	827,364
Adecco Group AG.....	153,405	6,633,702
Alcon, Inc.....	97,268	7,311,282
Allreal Holding AG.....	13,575	2,414,604
ALSO Holding AG.....	7,288	2,133,683
* ams-OSRAM AG.....	712,817	1,668,303
APG SGA SA.....	844	184,984
Arbonia AG.....	40,199	465,483
* Aryzta AG.....	890,986	1,599,209
Ascom Holding AG.....	27,664	235,905
#* Autoneum Holding AG.....	4,893	727,061
* Avolta AG.....	73,076	2,791,857
Baloise Holding AG.....	34,694	5,542,058
Banque Cantonale de Geneve.....	1,794	491,412
Banque Cantonale Vaudoise.....	26,772	3,427,790
Barry Callebaut AG.....	1,085	1,584,759
* Basilea Pharmaceutica AG.....	5,038	197,513
Belimo Holding AG.....	3,829	1,785,422

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
Bell Food Group AG.....	2,043	\$ 599,033
Bellevue Group AG.....	10,612	290,642
Berner Kantonalbank AG.....	4,969	1,386,185
BKW AG.....	1,602	254,507
Bossard Holding AG, Class A.....	6,265	1,499,250
Bucher Industries AG.....	7,246	3,069,162
Burckhardt Compression Holding AG.....	2,822	1,578,817
Burkhalter Holding AG.....	2,362	240,950
Bystronic AG.....	1,238	620,312
Calida Holding AG.....	5,059	161,148
Carlo Gavazzi Holding AG.....	465	168,652
Cembra Money Bank AG.....	27,467	2,117,759
Chocoladefabriken Lindt & Spruengli AG.....	7	887,313
* Cicor Technologies Ltd.....	1,805	103,532
Cie Financiere Richemont SA, Class A.....	35,986	5,345,164
Cie Financiere Tradition SA.....	1,356	188,040
Clariant AG.....	196,837	2,519,843
Coltene Holding AG.....	3,307	217,738
Comet Holding AG.....	4,496	1,482,393
COSMO Pharmaceuticals NV.....	5,589	414,395
Daetwyler Holding AG.....	3,451	701,696
DKSH Holding AG.....	32,517	2,275,371
#* DocMorris AG.....	4,560	425,407
dormakaba Holding AG.....	1,975	989,357
DSM-Firmenich AG.....	6,231	658,807
EFG International AG.....	129,258	1,659,868
Emmi AG.....	1,461	1,530,578
EMS-Chemie Holding AG.....	314	237,043
Energiedienst Holding AG.....	5,362	248,908
Feintool International Holding AG.....	4,612	94,975
Flughafen Zurich AG.....	21,469	4,429,612
Forbo Holding AG.....	835	981,769
Fundamenta Real Estate AG.....	2,571	50,777
Ω Galenica AG.....	50,748	4,475,087
* GAM Holding AG.....	69,471	29,666
Geberit AG.....	3,448	1,984,765
Georg Fischer AG.....	70,689	4,731,107
Givaudan SA.....	529	2,199,866
Glarner Kantonalbank.....	1,766	46,882
* Gurit Holding AG, Class BR.....	3,028	263,774
Helvetia Holding AG.....	29,697	4,288,854
Hiag Immobilien Holding AG.....	1,074	94,355
Holcim AG.....	114,677	8,766,996
Huber & Suhner AG.....	16,328	1,171,091
Hypothekarbank Lenzburg AG.....	6	30,334
Implenia AG.....	12,126	430,487
* Ina Invest Holding AG.....	1,743	34,698
Inficon Holding AG.....	1,096	1,663,591
Interroll Holding AG.....	430	1,255,940
Intershop Holding AG.....	491	352,284
Investis Holding SA.....	2,438	279,273
Julius Baer Group Ltd.....	113,461	6,176,975
Jungfraubahn Holding AG.....	3,807	748,767
Kardex Holding AG.....	5,196	1,319,693
Komax Holding AG.....	3,885	747,082
* Kudelski SA.....	29,355	42,349
Kuehne & Nagel International AG.....	6,334	2,146,464
Landis+Gyr Group AG.....	23,146	1,897,892
LEM Holding SA.....	284	648,012

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
		\$
		1,192,406
	15,013	1,192,406
#	53,779	4,494,466
	2,702	1,321,023
	17,799	1,481,076
Ω	3,246	485,772
Ω	23,281	464,775
	5,366	231,081
	179	299,419
	6,484	125,432
	27,329	419,696
	9,533	2,816,412
#*	4,682	22,475
*Ω	4,007	78,247
	110,413	12,581,620
	111,168	11,502,553
	23,271	2,406,541
	352	14,252
	129,503	564,353
#*	10,410	57,927
	184	15,685
	6,068	468,533
	2,214	2,987,073
*	604	322,546
	723	258,013
#*Ω	13,862	254,444
	7,620	1,014,199
	2,247	236,410
	2,225	141,743
*	4,654	159,616
#	22,234	763,835
	2,290	545,113
	831	455,635
*	5	23,774
*Ω	6,410	533,425
	17,605	2,113,649
	12,625	1,166,624
	3,728	3,713,639
	183,477	3,840,577
	1,591	439,208
	1,523	134,380
	46,634	874,040
	4,773	1,525,434
	2,952	1,708,433
	33,438	1,067,395
	6,174	937,839
	19,275	1,862,008
	9,274	2,177,154
	16,407	746,503
	9,631	6,916,291
	56,955	5,768,707
	77,061	8,823,518
*	513,876	52,145
	14,020	8,387,935
	10,916	2,739,620
	22,726	2,312,834
	690	95,029
#	2,102	44,560
	2,207	332,432
	6,394	630,172

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
SWITZERLAND — (Continued)			
#*	UBS Group AG.....	345,127	\$ 10,327,166
	Valiant Holding AG.....	14,408	1,725,652
	Varia U.S. Properties AG.....	756	33,002
Ω	VAT Group AG.....	5,791	2,695,877
	Vaudoise Assurances Holding SA.....	863	438,139
	Vetropack Holding AG.....	10,541	458,557
	Vontobel Holding AG.....	39,476	2,600,249
	VP Bank AG, Class A.....	2,858	307,652
	VZ Holding AG.....	9,592	1,130,027
*	V-ZUG Holding AG.....	2,035	142,754
	Walliser Kantonalbank.....	1,792	226,210
	Warteck Invest AG.....	44	93,394
	Ypsomed Holding AG.....	2,211	780,457
	Zehnder Group AG.....	9,149	545,243
	Zug Estates Holding AG, Class B.....	260	500,064
	Zuger Kantonalbank AG.....	100	890,994
	Zurich Insurance Group AG.....	14,535	7,385,081
TOTAL SWITZERLAND.....			<u>265,334,857</u>
UNITED KINGDOM — (11.6%)			
	3i Group PLC.....	228,043	7,138,872
	4imprint Group PLC.....	13,580	931,234
*	888 Holdings PLC.....	21,308	20,744
	abrdn PLC.....	1,585,953	3,374,012
*	Accesso Technology Group PLC.....	19,087	132,507
	Accrol Group Holdings PLC.....	99,960	44,273
	Admiral Group PLC.....	26,267	835,215
	Advanced Medical Solutions Group PLC.....	64,762	172,570
	AG Barr PLC.....	56,249	404,151
Ω	Airtel Africa PLC.....	503,699	715,348
	AJ Bell PLC.....	133,958	535,662
Ω	Alfa Financial Software Holdings PLC.....	37,111	80,871
#	Alliance Pharma PLC.....	303,543	143,857
	Anglo American PLC.....	66,159	1,577,077
	Anglo-Eastern Plantations PLC.....	16,732	147,054
	Antofagasta PLC.....	36,124	787,331
*	AO World PLC.....	86,772	99,721
	Argentex Group PLC.....	35,833	24,957
*	Ascential PLC.....	236,861	912,331
	Ashmore Group PLC.....	201,974	540,635
	Ashthead Group PLC.....	42,023	2,747,963
	Ashthead Technology Holdings PLC.....	6,425	53,501
#*	ASOS PLC.....	13,541	63,247
	Associated British Foods PLC.....	34,468	1,020,920
	AstraZeneca PLC, Sponsored ADR.....	48,613	3,239,570
	Atalaya Mining PLC.....	41,293	181,307
*	Auction Technology Group PLC.....	31,629	218,365
Ω	Auto Trader Group PLC.....	142,369	1,309,778
	Aviva PLC.....	464,776	2,537,014
	Avon Rubber PLC.....	10,708	126,403
	B&M European Value Retail SA.....	278,741	1,826,790
	Babcock International Group PLC.....	292,704	1,672,874
	BAE Systems PLC.....	104,517	1,556,934
Ω	Bakkavor Group PLC.....	145,601	175,432
	Balfour Beatty PLC.....	330,754	1,390,855
	Bank of Georgia Group PLC.....	39,753	1,907,015
#	Barclays PLC, Sponsored ADR.....	626,038	4,720,327
	Barclays PLC.....	643,444	1,195,730
	Barratt Developments PLC.....	544,719	3,712,439

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	168,553	\$1,160,245
	26,069	36,146
	109,130	3,802,321
	32,278	1,954,584
	5,099	8,000
	70,695	421,062
	148,548	1,197,758
#*	427,152	196,387
	1,487,940	8,690,189
	15,684	55,902
	128,128	586,888
Ω	78,295	266,630
#	26,809	793,546
	132,090	3,894,489
	135,850	1,514,223
	5,338	124,303
	3,494,195	4,950,336
	21,838	887,491
	42,007	691,936
	96,049	1,463,198
	106,235	881,923
	306,302	594,560
*	685,708	164,904
	89,535	97,209
	90,503	166,101
*	237,474	280,121
*	7,866	118,180
	10,633	17,135
	10,259	46,876
	1,702,835	2,074,435
	134,416	282,023
	3,085,043	5,398,977
	124,115	551,543
	117,171	389,964
	22,442	1,010,360
	135,667	932,516
Ω	85,373	146,885
	900,012	817,754
	21,940	644,965
	23,695	652,649
	40,306	1,472,499
Ω	278,013	846,098
	195,454	168,219
	30,649	1,562,203
	340,903	900,716
	10,768	651,720
	907,534	567,423
	25,006	533,805
*	23,030	99,858
	33,370	2,425,976
*Ω	244,558	363,126
	197,410	289,264
	2,322	335,134
*	11,223	23,521
	22,961	946,492
*	712,007	1,519,390
	57,635	569,002
	123,555	545,647
	73,697	91,154

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Dowlais Group PLC.....	785,305	\$ 897,063
Dr Martens PLC.....	256,863	289,215
Drax Group PLC.....	255,511	1,645,708
DS Smith PLC.....	1,133,264	4,040,757
Dunelm Group PLC.....	58,420	804,734
* easyJet PLC.....	83,048	581,422
Ecora Resources PLC.....	174,859	200,395
EKF Diagnostics Holdings PLC.....	91,324	34,908
* Elementis PLC.....	401,720	719,956
Energiean PLC.....	48,858	587,055
* EnQuest PLC.....	1,569,624	256,185
Entain PLC.....	53,462	651,187
Epwin Group PLC.....	15,000	14,848
Essentra PLC.....	202,586	443,834
*†† Evraz PLC.....	67,028	0
Experian PLC.....	53,626	2,232,042
FDM Group Holdings PLC.....	46,095	270,615
Ferrexpo PLC.....	33,833	37,277
Firstgroup PLC.....	685,908	1,444,131
Foresight Group Holdings Ltd.....	2,098	12,051
Ω Forterra PLC.....	129,130	269,673
Foxtons Group PLC.....	253,365	177,046
* Frasers Group PLC.....	104,381	1,067,973
Fresnillo PLC.....	26,989	180,521
Fuller Smith & Turner PLC, Class A.....	33,736	273,260
* Fund Technologies PLC.....	8,922	141,771
*Ω Funding Circle Holdings PLC.....	36,033	13,666
Future PLC.....	40,135	359,655
Galliford Try Holdings PLC.....	141,591	443,234
Games Workshop Group PLC.....	14,940	1,871,384
* Gaming Realms PLC.....	19,502	8,509
Gamma Communications PLC.....	39,012	590,066
GB Group PLC.....	137,297	488,848
* Gem Diamonds Ltd.....	27,930	3,989
Genel Energy PLC.....	120,215	110,189
Genuit Group PLC.....	170,410	911,334
* Georgia Capital PLC.....	33,216	471,736
Glencore PLC.....	873,439	4,621,331
*Ω Global Ports Holding PLC.....	2,501	6,530
Gooch & Housego PLC.....	17,542	140,416
Goodwin PLC.....	286	19,814
Grafton Group PLC.....	179,243	2,202,775
Grainger PLC.....	635,082	2,109,034
* Greencore Group PLC.....	360,176	464,807
Greggs PLC.....	68,837	2,318,795
* Griffin Mining Ltd.....	37,665	46,490
GSK PLC.....	104,585	2,068,462
GSK PLC, Sponsored ADR.....	24,869	980,849
Gulf Keystone Petroleum Ltd.....	209,319	277,554
Gulf Marine Services PLC.....	275,552	56,190
*Ω Gym Group PLC.....	103,908	140,002
H&T Group PLC.....	19,362	91,211
Haleon PLC.....	16,968	68,920
Haleon PLC, ADR.....	77,488	635,402
Halfords Group PLC.....	226,500	512,257
Halma PLC.....	17,896	495,345
Harbour Energy PLC.....	343,236	1,206,348
Hargreaves Lansdown PLC.....	163,382	1,576,541
Hargreaves Services PLC.....	16,009	96,219

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	110,532	\$ 186,894
	720,134	896,103
	57,641	150,504
	131,806	341,182
*	206,248	206,151
	84,865	203,352
	44,985	1,097,501
	66,958	1,584,937
	37,061	367,740
	171,383	2,249,344
*	303,810	399,429
	144,520	547,196
*Ω	38,772	70,971
	291,182	2,948,766
	160,618	1,254,058
#	320,826	12,618,087
	135,364	562,137
Ω	237,487	459,629
	95,089	80,657
	227,840	2,047,401
	116,217	2,464,913
	37,663	258,940
	121,204	2,909,517
	342,938	2,952,953
*	95,842	1,679,940
	79,221	778,073
	160,767	599,553
	4,801	457,318
	7,891	747,646
	79,330	1,788,500
*	684,190	2,392,200
	206,178	314,094
	21,290	1,208,435
	210,237	1,368,751
	63,484	118,418
	977,637	645,971
#*	537,971	135,590
	2,332,839	1,767,033
*	340,559	807,054
*	54,989	584,379
*	1,121,075	3,827,529
	40,986	175,839
	86,598	215,986
	540,948	799,366
	32,832	553,115
*	623,717	1,236,543
	100,576	2,067,436
	276,930	513,431
	300,245	300,552
*Ω	36,073	543,367
	955,070	1,029,105
	43,100	625,563
	80,369	890,236
*	365,220	591,527
*	109,862	188,881
	1,094,061	3,041,845
	21,763	35,820
	204,562	1,571,780
	494,866	1,591,708

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
		\$
		308,063
		2,807,630
		693,831
		65,383
		60,008
		1,311,578
		160,963
Ω		48,986
		3,199,754
		180,820
		3,176,856
		4,013,239
		387,694
*		240,882
		274,676
		513,124
		5,102,240
#*		45,776
		8,127
*		1,107,483
		947,493
		263,319
		417,511
		1,350,146
		914,987
		738,781
		1,068,708
*		14,300
		112,500
		3,329,711
		24,705
		259,049
*Ω		29,404
		514,459
		1,344,598
#*		24,126
*		66,063
		469,988
		143,628
*		297,142
*Ω		180,459
		1,556,251
		740,230
		1,225,778
		298,741
#*		105,684
		2,353,671
		139,983
		105,736
#		1,020,590
*		452,765
		433,047
		4,990,809
*		67,509
#*		16,554
		1,367,052
		52,389
		1,555,507
*		17,826

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* Playtech PLC.....	191,755	\$ 1,076,056
Plus500 Ltd.....	70,396	1,592,137
Polar Capital Holdings PLC.....	54,404	312,684
Porvair PLC.....	10,071	84,134
PPHE Hotel Group Ltd.....	12,613	196,672
Premier Foods PLC.....	912,815	1,636,809
Prudential PLC, ADR.....	20,147	416,640
Prudential PLC.....	25,712	264,128
* PureTech Health PLC.....	72,931	182,897
* PureTech Health PLC, ADR.....	308	7,919
PZ Cussons PLC.....	137,253	231,701
QinetiQ Group PLC.....	337,891	1,525,991
Ω Quilter PLC.....	1,242,696	1,650,313
* Rank Group PLC.....	159,082	141,387
Rathbones Group PLC.....	18,775	392,745
*†† Raven Property Group Ltd.....	76,713	0
Reach PLC.....	529,667	413,170
Reckitt Benckiser Group PLC.....	23,499	1,698,999
Record PLC.....	68,105	60,462
Redde Northgate PLC.....	218,287	980,127
Redrow PLC.....	251,666	1,911,788
RELX PLC, Sponsored ADR.....	18,159	750,875
RELX PLC.....	1,141	47,065
Renew Holdings PLC.....	43,749	488,000
* Renewi PLC.....	68,398	507,903
Renishaw PLC.....	7,296	322,678
* Renold PLC.....	12,120	6,395
Rentokil Initial PLC.....	224,538	1,156,314
RHI Magnesita NV.....	5,863	248,282
Ricardo PLC.....	40,535	218,941
Rightmove PLC.....	134,417	951,292
Rio Tinto PLC.....	7,021	485,990
Rio Tinto PLC, Sponsored ADR.....	73,351	5,081,024
Robert Walters PLC.....	41,421	229,340
* Rockhopper Exploration PLC.....	188,865	26,536
* Rolls-Royce Holdings PLC.....	121	459
Rotork PLC.....	275,318	1,085,332
RS Group PLC.....	85,017	842,430
RWS Holdings PLC.....	240,856	727,690
S&U PLC.....	911	23,710
* S4 Capital PLC.....	102,501	57,154
Ω Sabre Insurance Group PLC.....	122,675	239,714
* Saga PLC.....	93,780	162,121
Sage Group PLC.....	70,743	1,053,216
* Savannah Energy PLC.....	548,390	182,431
Savills PLC.....	93,815	1,198,352
Schroders PLC.....	180,895	925,479
Secure Trust Bank PLC.....	14,943	131,920
Senior PLC.....	277,153	554,878
Serco Group PLC.....	812,170	1,772,269
Serica Energy PLC.....	84,391	225,558
Severfield PLC.....	294,058	221,853
Severn Trent PLC.....	21,283	699,594
Shell PLC.....	74,667	2,314,849
Shell PLC, ADR.....	404,410	25,441,433
* SIG PLC.....	517,524	214,716
* Sigmaroc PLC.....	228,265	188,406
Sirius Real Estate Ltd.....	448,093	514,621
Smart Metering Systems PLC.....	56,635	683,009

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
UNITED KINGDOM — (Continued)			
#	Smith & Nephew PLC, Sponsored ADR.....	3,930	\$ 110,158
	Smith & Nephew PLC.....	40,935	572,476
	Smiths Group PLC.....	46,644	955,905
	Softcat PLC.....	59,464	1,085,406
*	SolGold PLC.....	336,778	33,458
	Spectris PLC.....	19,410	903,602
	Speedy Hire PLC.....	486,061	173,688
	Spirax-Sarco Engineering PLC.....	6,299	792,797
Ω	Spire Healthcare Group PLC.....	283,006	848,158
	Spirent Communications PLC.....	234,685	350,094
	SSE PLC.....	53,075	1,130,388
*	SSP Group PLC.....	330,404	940,322
	St. James's Place PLC.....	37,073	305,196
	Standard Chartered PLC.....	478,302	3,614,787
	SThree PLC.....	84,180	435,592
	Strix Group PLC.....	10,709	9,773
*††	Studio Retail Group PLC.....	41,980	0
*	Synthomer PLC.....	79,786	159,309
	Tate & Lyle PLC.....	142,752	1,126,439
	Tatton Asset Management PLC.....	1,745	11,735
	Taylor Wimpey PLC.....	2,689,673	5,021,597
	TBC Bank Group PLC.....	37,375	1,378,591
	TClarke PLC.....	5,747	9,385
	Team Internet Group PLC.....	38,342	66,901
	Telecom Plus PLC.....	43,906	806,828
	Tesco PLC.....	856,362	3,103,130
*	THG PLC.....	534,312	445,542
Ω	TI Fluid Systems PLC.....	230,180	417,416
	Topps Tiles PLC.....	105,193	60,037
	TP ICAP Group PLC.....	681,270	1,614,107
	Travis Perkins PLC.....	189,738	1,892,564
	Trifast PLC.....	54,646	48,657
	TT Electronics PLC.....	165,333	305,154
#*	Tullow Oil PLC.....	668,973	262,207
	Tyman PLC.....	134,473	520,967
	Ultimate Products PLC.....	14,356	28,013
	United Utilities Group PLC.....	33,126	446,166
	Vanquis Banking Group PLC.....	140,961	210,889
	Vertu Motors PLC.....	300,751	251,211
	Vesuvius PLC.....	250,519	1,508,398
#*	Victoria PLC.....	5,516	19,492
	Victrex PLC.....	13,838	238,267
	Videndum PLC.....	36,341	151,223
	Virgin Money U.K. PLC.....	1,015,749	2,006,179
	Vistry Group PLC.....	293,385	3,711,115
	Vodafone Group PLC.....	6,364,452	5,410,678
	Vodafone Group PLC, Sponsored ADR.....	52,953	455,397
	Volex PLC.....	38,790	155,409
	Volution Group PLC.....	82,717	452,867
	Vp PLC.....	2,603	19,699
*Ω	Watches of Switzerland Group PLC.....	117,053	551,255
	Watkin Jones PLC.....	116,686	73,292
	Weir Group PLC.....	51,445	1,182,510
	WH Smith PLC.....	63,838	975,523
	Whitbread PLC.....	58,600	2,656,217
	Wickes Group PLC.....	230,858	458,057
	Wincanton PLC.....	81,952	448,074
*	Wise PLC, Class A.....	12,334	125,806
	WPP PLC.....	81,356	786,752

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* Xaar PLC.....	64,800	\$ 80,672
XPS Pensions Group PLC.....	53,960	141,548
Young & Co.'s Brewery PLC.....	3,722	35,199
# Young & Co.'s Brewery PLC, Class A.....	24,154	314,094
Zotefoams PLC.....	2,560	12,340
TOTAL UNITED KINGDOM.....		<u>394,778,930</u>
UNITED STATES — (0.3%)		
ADTRAN Holdings, Inc.....	61,428	384,309
CRH PLC.....	52,995	3,802,921
Diversified Energy Co. PLC.....	43,714	504,174
Ferguson PLC.....	6,976	1,304,343
Newmont Corp., CDI.....	94,156	3,231,712
Noble Corp. PLC.....	3,155	138,204
TOTAL UNITED STATES.....		<u>9,365,663</u>
TOTAL COMMON STOCKS.....		<u>3,281,140,374</u>
PREFERRED STOCKS — (0.4%)		
GERMANY — (0.4%)		
Bayerische Motoren Werke AG, 9.425%.....	11,102	1,084,782
Draegerwerk AG & Co. KGaA, 0.401%.....	8,685	446,421
# Einhell Germany AG, 1.871%.....	1,540	258,816
FUCHS SE, 2.629%.....	40,107	1,758,031
Henkel AG & Co. KGaA, 2.615%.....	11,249	862,332
Jungheinrich AG, 2.184%.....	31,156	1,048,692
Porsche Automobil Holding SE, 5.510%.....	33,026	1,648,789
Sartorius AG, 0.422%.....	1,860	678,533
Sixt SE, 9.669%.....	14,812	1,014,401
STO SE & Co. KGaA, 3.439%.....	2,398	378,822
Villeroy & Boch AG, 6.667%.....	6,471	125,876
Volkswagen AG, 7.324%.....	33,506	4,309,375
TOTAL GERMANY.....		<u>13,614,870</u>
RIGHTS/WARRANTS — (0.0%)		
AUSTRALIA — (0.0%)		
* Arafura Rare Earths Ltd. Warrants 06/20/2025.....	34,868	858
* Black Cat Syndicate Ltd. Warrants 11/14/2025.....	2,760	131
* Highfield Resources Ltd. Warrants 06/19/2024.....	1,593	0
* Panoramic Resources Ltd. Warrants 09/16/2024.....	206,091	0
* Rex Minerals Ltd. Rights 02/07/2024.....	16,915	0
TOTAL AUSTRALIA.....		<u>989</u>
AUSTRIA — (0.0%)		
*†† CA Immobilien Anlagen AG Rights.....	14,098	0
*†† S Immo AG Rights.....	19,003	0
* Strabag SE Rights.....	13,090	0
CANADA — (0.0%)		
* Constellation Software, Inc. Warrants 03/31/2040.....	1,092	0
ITALY — (0.0%)		
#* Webuild SpA Warrants 08/02/2030.....	10,221	0
JAPAN — (0.0%)		
* Japan Investment Adviser Co. Ltd. Rights 03/08/2024.....	3,500	12,509

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (0.0%)		
#* Avantium NV Rights 02/08/2024.....	12,879	\$ 3,215
SINGAPORE — (0.0%)		
* Dyna-Mac Holdings Ltd. Warrants 10/22/2024.....	45,900	3,182
* Ezion Holdings Ltd. Warrants.....	926,726	0
TOTAL SINGAPORE.....		<u>3,182</u>
SPAIN — (0.0%)		
#* ACS Actividades de Construccion y Servicios SA Rights 02/02/2024.....	50,618	23,194
TOTAL RIGHTS/WARRANTS.....		<u>43,089</u>
TOTAL INVESTMENT SECURITIES (Cost \$2,505,998,635).....		<u>3,294,798,333</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (3.2%)		
@§ The DFA Short Term Investment Fund.....	9,387,235	108,591,532
TOTAL INVESTMENTS — (100.0%) (Cost \$2,614,588,286)^.....		<u>\$3,403,389,865</u>

As of January 31, 2024, 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.....	109	03/15/24	\$25,589,054	\$26,544,225	\$955,171
Total Futures Contracts.....			<u>\$25,589,054</u>	<u>\$26,544,225</u>	<u>\$955,171</u>

Summary of the Portfolio's investments as of January 31, 2024, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Australia.....	\$ 4,349,664	\$ 210,492,785	\$ 27,501	\$ 214,869,950
Austria.....	—	21,005,727	—	21,005,727
Belgium.....	8,078,126	40,665,482	—	48,743,608
Canada.....	343,914,249	916,565	—	344,830,814
China.....	1,012,009	248,638	—	1,260,647
Denmark.....	—	96,347,492	—	96,347,492
Finland.....	—	52,106,267	—	52,106,267
France.....	431,537	259,075,118	—	259,506,655
Germany.....	4,966,564	203,829,362	—	208,795,926
Hong Kong.....	—	51,881,094	36,782	51,917,876
Ireland.....	—	20,957,205	—	20,957,205
Israel.....	1,551,627	25,163,262	—	26,714,889
Italy.....	3,036,662	99,593,289	—	102,629,951
Japan.....	11,179,360	787,112,238	—	798,291,598
Netherlands.....	13,326,446	99,637,687	—	112,964,133
New Zealand.....	11,146	10,860,504	—	10,871,650
Norway.....	239,085	30,636,557	—	30,875,642
Portugal.....	—	12,154,881	—	12,154,881

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Singapore.....	—	\$ 31,299,210	\$ 110,426	\$ 31,409,636
Spain.....	\$ 1,402,784	74,130,741	—	75,533,525
Sweden.....	46,101	89,826,751	—	89,872,852
Switzerland.....	24,202,154	241,132,703	—	265,334,857
United Kingdom.....	59,199,014	335,579,916	—	394,778,930
United States.....	3,802,921	5,562,742	—	9,365,663
Preferred Stocks				
Germany.....	—	13,614,870	—	13,614,870
Rights/Warrants				
Australia.....	—	989	—	989
Japan.....	—	12,509	—	12,509
Netherlands.....	—	3,215	—	3,215
Singapore.....	—	3,182	—	3,182
Spain.....	—	23,194	—	23,194
Securities Lending Collateral.....	—	108,591,532	—	108,591,532
Futures Contracts**.....	955,171	—	—	955,171
TOTAL.....	\$481,704,620	\$2,922,465,707	\$174,709[^]	\$3,404,345,036

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

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

WORLD EX U.S. VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(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.....		\$157,398,864
Investment in Dimensional Emerging Markets Value Fund.....		77,194,655
Investment in DFA International Small Cap Value Portfolio of DFA Investment Dimensions Group Inc.....	1,054,592	<u>22,051,512</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$210,557,572)^.....		<u>\$256,645,031</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$256,645,031	—	—	\$256,645,031
TOTAL.....	\$256,645,031	—	—	\$256,645,031

WORLD EX U.S. TARGETED VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (97.8%)		
AUSTRALIA — (5.0%)		
* 29Metals Ltd.....	28,529	\$ 6,280
A2B Australia Ltd.....	25,878	24,248
Accent Group Ltd.....	114,524	150,462
Acrow Ltd.....	32,063	22,178
# Adairs Ltd.....	35,711	39,534
* Adbri Ltd.....	118,604	235,916
* Ainsworth Game Technology Ltd.....	37,289	33,116
* Alkane Resources Ltd.....	119,817	44,634
* Alliance Aviation Services Ltd.....	17,216	37,698
* Alumina Ltd.....	298,685	224,705
#* AMA Group Ltd.....	304,250	14,078
AMP Ltd.....	657,343	398,659
Ampol Ltd.....	14,889	352,162
Ansell Ltd.....	37,614	591,586
#* Appen Ltd.....	73,976	15,529
# ARN Media Ltd.....	46,336	30,243
AUB Group Ltd.....	10,850	215,916
* Aurelia Metals Ltd.....	386,915	29,007
Aurizon Holdings Ltd.....	443,295	1,092,736
* Aussie Broadband Ltd.....	17,848	44,684
Austal Ltd.....	102,095	135,443
* Austin Engineering Ltd.....	125,433	32,272
* Australian Agricultural Co. Ltd.....	93,256	89,067
* Australian Strategic Materials Ltd.....	16,424	11,161
* Australian Vintage Ltd.....	49,798	12,211
Auswide Bank Ltd.....	12,593	42,597
AVJennings Ltd.....	29,896	6,265
Baby Bunting Group Ltd.....	10,539	10,900
# Bank of Queensland Ltd.....	190,348	747,299
Bapcor Ltd.....	123,099	450,605
Base Resources Ltd.....	198,144	20,727
* BCI Minerals Ltd.....	184,277	33,074
Beach Energy Ltd.....	488,606	524,341
Beacon Minerals Ltd.....	563,983	9,260
Bega Cheese Ltd.....	86,735	211,381
Bell Financial Group Ltd.....	35,130	30,154
Bendigo & Adelaide Bank Ltd.....	152,298	973,022
BlueScope Steel Ltd.....	105,930	1,617,372
* Boral Ltd.....	70,875	244,265
#* Bravura Solutions Ltd.....	108,238	58,089
Brickworks Ltd.....	21,859	417,246
Capitol Health Ltd.....	168,805	28,140
Capral Ltd.....	4,333	28,105
Cedar Woods Properties Ltd.....	19,289	61,170
Challenger Ltd.....	143,343	608,087
Champion Iron Ltd.....	70,529	386,924
Cleanaway Waste Management Ltd.....	145,883	246,970
ClearView Wealth Ltd.....	27,271	10,698
# Coast Entertainment Holdings Ltd.....	97,301	29,517
Collins Foods Ltd.....	25,160	197,252
#* Cooper Energy Ltd.....	866,643	73,439
Ω Coronado Global Resources, Inc., CDI.....	26,935	28,650
Corporate Travel Management Ltd.....	20,244	267,790
Costa Group Holdings Ltd.....	121,201	252,170
CSR Ltd.....	129,917	585,012

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
AUSTRALIA — (Continued)			
#	Domain Holdings Australia Ltd.....	57,445	\$124,652
	Downer EDI Ltd.....	204,703	557,498
	Eagers Automotive Ltd.....	5,721	52,753
*	Earlypay Ltd.....	25,704	4,211
	Elanor Investor Group.....	28,014	24,119
	Elders Ltd.....	49,626	289,906
#	Emeco Holdings Ltd.....	101,496	41,745
#*	EML Payments Ltd.....	118,962	68,892
	Endeavour Group Ltd.....	113,795	416,460
	EQT Holdings Ltd.....	7,323	131,970
	Eureka Group Holdings Ltd.....	41,897	12,749
	Euroz Hartleys Group Ltd.....	33,893	19,528
	Evolution Mining Ltd.....	336,972	705,870
	EVT Ltd.....	26,365	215,079
*	Experience Co. Ltd.....	55,953	6,968
	Fenix Resources Ltd.....	55,372	9,606
*	Finbar Group Ltd.....	36,407	16,783
*	FleetPartners Group Ltd.....	87,968	175,661
	Fleetwood Ltd.....	26,550	30,182
	G8 Education Ltd.....	273,689	189,484
*	Genesis Minerals Ltd.....	60,521	64,157
#*	Genex Power Ltd.....	204,048	23,432
	Gold Road Resources Ltd.....	255,374	252,322
*	Good Drinks Australia Ltd.....	8,765	2,171
	GrainCorp Ltd., Class A.....	64,503	338,892
	Grange Resources Ltd.....	55,647	17,172
	GUD Holdings Ltd.....	41,227	327,243
	GWA Group Ltd.....	67,545	100,511
	Harvey Norman Holdings Ltd.....	166,956	479,800
*	Healius Ltd.....	319,717	287,634
	Helia Group Ltd.....	111,378	358,147
	Helloworld Travel Ltd.....	5,910	9,399
	Horizon Oil Ltd.....	246,669	24,055
	Iluka Resources Ltd.....	101,280	473,037
	Imdex Ltd.....	92,503	102,062
	Incitec Pivot Ltd.....	529,948	925,491
	Insignia Financial Ltd.....	174,848	242,783
#	Integral Diagnostics Ltd.....	48,369	62,562
	IVE Group Ltd.....	53,279	75,717
	Jupiter Mines Ltd.....	301,697	36,389
*	Karoon Energy Ltd.....	209,533	263,628
	Kelsian Group Ltd.....	23,547	109,517
	Lendlease Corp. Ltd.....	167,420	803,697
	Lindsay Australia Ltd.....	41,456	29,466
#	MA Financial Group Ltd.....	25,885	98,633
#	Maas Group Holdings Ltd.....	18,477	48,830
#	Macmahon Holdings Ltd.....	268,775	30,696
	Magellan Financial Group Ltd.....	42,459	248,869
	MaxiPARTS Ltd.....	15,261	24,229
*	Mayne Pharma Group Ltd.....	20,830	71,392
#	McPherson's Ltd.....	30,963	11,663
#*	Mesoblast Ltd.....	10,667	1,836
#*	Metals X Ltd.....	140,780	27,014
	Michael Hill International Ltd.....	60,880	33,300
*	MMA Offshore Ltd.....	94,336	127,864
	Monash IVF Group Ltd.....	136,070	127,896
*	Mount Gibson Iron Ltd.....	122,211	42,210
	Myer Holdings Ltd.....	222,090	98,283
	MyState Ltd.....	30,987	67,255

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	149,079	\$521,425
	470,938	241,356
	351,345	450,774
	115,605	204,285
	122,249	440,660
*	45,051	45,614
*	37,968	37,825
	28,351	8,555
*	55,221	48,139
	57,817	60,349
	97,452	13,698
	121,341	97,628
*	171,381	14,470
#	9,866	7,843
*	256,008	136,145
	26,346	443,348
	369,302	434,853
*	38,288	286,125
	65,435	50,121
	24,631	448,461
	6,809	12,667
#	10,928	38,202
	10,224	7,267
	416,478	885,455
	378,205	392,831
*	51,318	10,526
*	9,110	5,439
*	244,070	332,879
	9,918	35,222
	190,448	520,703
*	622,412	174,846
	73,183	133,726
*	189,549	890,802
*	43,563	105,926
#	4,163	9,008
#	215,920	131,576
	20,560	481,209
*	208,569	35,406
	19,134	30,091
	17,609	13,649
	518,155	350,024
*	262,048	206,221
	47,006	440,288
	64,303	39,497
#	97,760	65,840
	98,242	29,400
*††	40,831	0
	99,847	44,902
*	241,440	26,776
*	673,681	244,462
	37,093	1,776
	46,298	477,804
*	189,230	87,176
#*	88,452	23,810
	629,505	327,036
*††	76,973	5,555
#	96,200	19,410
	16,111	55,452
*	29,329	61,345

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
Ω Viva Energy Group Ltd.....	244,761	\$ 557,532
* West African Resources Ltd.....	281,064	178,147
* Westgold Resources Ltd.....	148,073	213,617
Whitehaven Coal Ltd.....	227,209	1,242,094
*†† Wiluna Mining Corp. Ltd.....	13,267	331
Worley Ltd.....	60,696	582,895
Yancoal Australia Ltd.....	83,446	325,529
TOTAL AUSTRALIA.....		<u>35,493,439</u>
AUSTRIA — (0.6%)		
Addiko Bank AG.....	2,488	39,353
Agrana Beteiligungs AG.....	3,056	46,436
AT&S Austria Technologie & Systemtechnik AG.....	1,656	40,006
Ω BAWAG Group AG.....	16,159	831,971
Erste Group Bank AG.....	16,335	703,686
* Eurotelesites AG.....	5,007	21,031
* Lenzing AG.....	480	15,992
Porr Ag.....	4,003	56,166
Raiffeisen Bank International AG.....	35,341	736,833
Semperit AG Holding.....	1,695	26,568
Strabag SE.....	383	17,932
Strabag SE.....	763	35,509
Telekom Austria AG.....	20,028	174,330
UBM Development AG.....	983	23,384
Vienna Insurance Group AG Wiener Versicherung Gruppe.....	9,137	258,245
voestalpine AG.....	27,777	826,413
Zumtobel Group AG.....	5,267	34,208
TOTAL AUSTRIA.....		<u>3,888,063</u>
BELGIUM — (1.1%)		
Ackermans & van Haaren NV.....	6,826	1,141,342
Ageas SA.....	52,470	2,254,740
* AGFA-Gevaert NV.....	56,737	77,105
Atenor.....	3,523	25,027
Bekaert SA.....	12,618	615,418
bpost SA.....	31,716	129,549
Cie d'Entreprises CFE.....	2,176	19,211
Colruyt Group NV.....	12,680	579,324
Deceuninck NV.....	26,971	65,961
Deme Group NV.....	1,918	240,707
Econocom Group SA.....	31,122	79,066
Euronav NV.....	6,488	114,221
Greenyard NV.....	6,487	38,711
# Immobel SA.....	1,012	30,359
Jensen-Group NV.....	940	33,138
* Ontex Group NV.....	29,953	236,679
Proximus SADP.....	48,215	457,528
Recticel SA.....	2,908	35,952
Roularta Media Group NV.....	1,025	14,002
Sipef NV.....	1,661	88,263
Solvay SA.....	10,559	288,773
* Syensqo SA.....	10,559	941,303
Tessenderlo Group SA.....	1,183	33,864
Umicore SA.....	5,288	120,283
VGP NV.....	1,080	126,672
Viohalco SA.....	1,948	13,588
What's Cooking BV.....	159	10,489
TOTAL BELGIUM.....		<u>7,811,275</u>

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (1.3%)		
* 3R Petroleum Oleo E Gas SA.....	25,832	\$142,758
* Anima Holding SA.....	67,400	59,722
Atacadao SA.....	40,602	85,311
Bemobi Mobile Tech SA.....	9,900	24,438
BrasilAgro - Co. Brasileira de Propriedades Agricolas.....	9,721	48,385
* BRF SA.....	191,301	538,642
Brisanet Participacoes SA.....	14,200	8,799
* C&A Modas SA.....	27,200	40,078
Camil Alimentos SA.....	30,200	54,129
Cia Brasileira de Aluminio.....	21,000	17,039
* Cia Brasileira de Distribuicao.....	36,914	29,132
Cia Siderurgica Nacional SA.....	100,042	358,014
Cielo SA.....	226,786	227,500
* CM Hospitalar SA.....	9,600	19,571
* Cogna Educacao SA.....	369,821	217,963
* Construtora Tenda SA.....	19,583	39,368
Cruzeiro do Sul Educacional SA.....	21,800	17,513
CSU Digital SA.....	11,000	41,274
Cyrela Brazil Realty SA Empreendimentos e Participacoes.....	61,218	276,287
Ω Desktop SA.....	8,400	21,058
Dexco SA.....	65,428	102,215
* Diagnosticos da America SA.....	34,877	56,669
Dimed SA Distribuidora da Medicamentos.....	12,800	32,217
Direcional Engenharia SA.....	5,900	25,949
* Embraer SA.....	132,397	608,753
Empreendimentos Pague Menos SA.....	50,005	31,894
Enauta Participacoes SA.....	32,038	122,348
Eternit SA.....	6,900	10,473
Even Construtora e Incorporadora SA.....	18,597	28,077
Ez Tec Empreendimentos e Participacoes SA.....	23,735	73,968
Fleury SA.....	34,717	114,009
* Gafisa SA.....	10,803	30,722
Gerdau SA, Sponsored ADR.....	87,229	368,979
Grendene SA.....	57,000	77,888
Grupo Casas Bahia SA.....	2,799	4,458
Grupo De Moda Soma SA.....	91,772	146,705
* Grupo Mateus SA.....	65,684	91,213
Grupo SBF SA.....	15,337	40,893
* Guararapes Confeccoes SA.....	17,200	18,296
*Ω Hapvida Participacoes e Investimentos SA.....	659,595	516,557
* Hidrovias do Brasil SA.....	122,297	92,073
Hospital Mater Dei SA.....	7,300	9,754
* International Meal Co. Alimentacao SA, Class A.....	30,475	10,826
lochpe Maxion SA.....	23,426	58,726
* IRB-Brasil Resseguros SA.....	12,089	99,455
Jalles Machado SA.....	18,054	26,929
JHSF Participacoes SA.....	89,076	85,221
JSL SA.....	17,000	37,470
Lavvi Empreendimentos Imobiliarios SA.....	19,500	30,503
Lojas Renner SA.....	112,013	362,871
Ω LWSA SA.....	67,476	74,362
M Dias Branco SA.....	6,500	50,248
* Magazine Luiza SA.....	24,425	10,353
Marcopolo SA.....	31,900	39,920
Marfrig Global Foods SA.....	23,935	45,460
*Ω Meliuz SA.....	6,060	9,186
Melnick Even Desenvolvimento Imobiliario SA.....	13,300	11,704
Ω Mitre Realty Empreendimentos E Participacoes LTDA.....	8,300	8,175
* Moura Dubeux Engenharia SA.....	11,800	28,057

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
	26,076	\$ 48,790
* Movida Participacoes SA.....		
* MPM Corporeos SA.....	37,700	8,142
* MRV Engenharia e Participacoes SA.....	71,200	113,244
* Natura & Co. Holding SA.....	158,692	512,488
* Oceanpact Servicos Maritimos SA.....	6,900	8,356
Pet Center Comercio e Participacoes SA.....	77,015	50,987
Petroreconcavo SA.....	22,366	104,056
Porto Seguro SA.....	36,269	195,313
Positivo Tecnologia SA.....	18,900	27,390
Qualicorp Consultoria e Corretora de Seguros SA.....	22,400	9,856
Romi SA.....	9,417	25,090
* Sao Carlos Empreendimentos e Participacoes SA.....	6,400	36,997
*Ω Ser Educacional SA.....	8,100	10,382
SLC Agricola SA.....	34,730	133,890
TIM SA.....	142,183	497,629
Tres Tentos Agroindustrial SA.....	18,600	41,372
Trisul SA.....	16,000	15,501
Tupy SA.....	19,896	106,339
Ultrapar Participacoes SA.....	118,039	671,153
Usinas Siderurgicas de Minas Gerais SA Usiminas.....	18,600	32,662
Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA.....	9,600	39,780
Vibra Energia SA.....	131,946	632,512
Wilson Sons SA.....	7,764	26,406
YDUQS Participacoes SA.....	16,163	62,898
* Zamp SA.....	35,600	35,784
TOTAL BRAZIL.....		9,307,574
CANADA — (7.5%)		
* 5N Plus, Inc.....	32,502	88,480
Acadian Timber Corp.....	3,300	39,813
ADENTRA, Inc.....	5,960	140,350
* Advantage Energy Ltd.....	96,400	632,413
Aecon Group, Inc.....	18,709	192,315
Africa Oil Corp.....	96,814	182,186
AGF Management Ltd., Class B.....	22,400	128,290
* Aimia, Inc.....	17,503	42,962
AirBoss of America Corp.....	4,810	15,420
Alamos Gold, Inc., Class A.....	116,924	1,415,848
Alaris Equity Partners Income.....	11,300	140,026
Algoma Central Corp.....	3,700	42,299
AltaGas Ltd.....	73,260	1,523,015
Altius Minerals Corp.....	13,610	179,786
Amerigo Resources Ltd.....	35,600	34,158
ARC Resources Ltd.....	157,602	2,447,639
* Argonaut Gold, Inc.....	52,212	14,952
B2Gold Corp.....	289,077	809,037
#,* Ballard Power Systems, Inc.....	51,763	169,744
# Baytex Energy Corp.....	53,672	170,463
# Birchcliff Energy Ltd.....	82,787	314,042
Bird Construction, Inc.....	14,359	163,514
Black Diamond Group Ltd.....	9,300	59,973
Boralex, Inc., Class A.....	13,514	325,976
Brookfield Reinsurance Ltd.....	907	35,799
* Calfrac Well Services Ltd.....	12,754	48,760
Calian Group Ltd.....	874	36,827
* Calibre Mining Corp.....	35,119	35,786
Canaccord Genuity Group, Inc.....	24,200	133,019
# Canacol Energy Ltd.....	6,190	28,545

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
# Canadian Tire Corp. Ltd., Class A.....	8,331	\$ 885,492
Canadian Western Bank.....	27,924	614,995
* Canfor Corp.....	17,300	209,486
* Capstone Copper Corp.....	22,271	109,661
# Cardinal Energy Ltd.....	36,370	172,321
Cascades, Inc.....	24,037	262,995
* Celestica, Inc.....	35,909	1,234,009
Centerra Gold, Inc.....	72,600	382,858
CES Energy Solutions Corp.....	72,335	217,363
CI Financial Corp.....	41,117	501,557
Cogeco Communications, Inc.....	3,921	180,965
Cogeco, Inc.....	1,900	84,313
* Conifex Timber, Inc.....	8,294	5,367
Converge Technology Solutions Corp.....	29,396	99,266
# Corus Entertainment, Inc., Class B.....	44,608	31,520
# Crescent Point Energy Corp.....	171,589	1,119,057
* Crew Energy, Inc.....	43,300	134,623
#,* Cronos Group, Inc.....	36,693	73,886
Definity Financial Corp.....	18,390	535,101
* dentalcorp Holdings Ltd.....	9,153	44,660
Dexterra Group, Inc.....	11,120	49,544
Doman Building Materials Group Ltd.....	18,957	110,687
* Dorel Industries, Inc., Class B.....	5,500	26,632
DREAM Unlimited Corp., Class A.....	10,000	176,355
Dundee Precious Metals, Inc.....	59,238	379,366
Dye & Durham Ltd.....	7,073	68,760
Dynacor Group, Inc.....	10,400	31,097
E-L Financial Corp. Ltd.....	500	378,065
* Eldorado Gold Corp.....	59,016	721,018
Empire Co. Ltd., Class A.....	32,978	854,590
Endeavour Mining PLC.....	43,136	747,253
* Endeavour Silver Corp.....	42,369	63,977
Enerflex Ltd.....	25,826	133,121
* Ensign Energy Services, Inc.....	42,094	72,951
EQB, Inc.....	7,865	540,070
* Equinox Gold Corp.....	65,883	290,221
Exchange Income Corp.....	633	22,119
Exco Technologies Ltd.....	7,000	40,039
# Fiera Capital Corp.....	16,589	82,794
Finning International, Inc.....	36,989	1,070,506
First Majestic Silver Corp.....	32,289	149,374
* Fortuna Silver Mines, Inc.....	85,304	258,473
* Frontera Energy Corp.....	14,108	84,473
* Galiano Gold, Inc.....	46,170	40,523
Gamehost, Inc.....	1,600	11,306
Gear Energy Ltd.....	24,772	12,161
# GoldMoney, Inc.....	1,680	9,822
* Gran Tierra Energy, Inc.....	14,640	82,105
# Hammond Power Solutions, Inc.....	2,700	186,728
#* Heroux-Devtek, Inc.....	10,300	116,985
High Liner Foods, Inc.....	6,800	58,772
Hudbay Minerals, Inc.....	83,605	464,505
iA Financial Corp., Inc.....	29,944	2,035,689
* IAMGOLD Corp.....	125,940	299,747
IGM Financial, Inc.....	9,533	257,886
Innergex Renewable Energy, Inc.....	23,083	157,612
* Interfor Corp.....	15,644	242,029
#* Journey Energy, Inc.....	9,502	26,927
* Kelt Exploration Ltd.....	45,290	180,897

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	337,428	\$1,859,488
	18,099	71,483
*	2,926	9,358
*	3,200	21,064
	1,100	117,400
	13,195	260,377
	8,521	134,871
*	38,238	705,129
*††	32,000	0
	13,684	649,060
	58,056	37,137
*	96,116	29,669
	177,526	1,449,839
	4,379	24,591
*	14,091	86,991
*	16,200	19,641
	26,137	268,476
	24,476	296,199
*	20,018	166,314
*	78,509	1,484,398
	4,500	39,328
	15,292	677,913
	4,728	202,526
	27,386	304,934
	3,481	19,962
*	171,422	206,556
	43,957	808,878
	9,937	241,370
*	53,200	412,320
*	21,345	144,933
	281,030	562,290
	21,031	306,443
	70,657	955,856
#	19,972	393,655
	29,536	489,026
	7,853	116,821
	35,000	1,194,392
#	7,000	6,508
	52,912	510,446
	11,400	79,197
	8,600	93,199
	6,400	64,550
*	3,845	237,965
	39,200	572,017
	33,599	46,733
	27,030	111,783
*	9,200	15,739
	17,634	578,291
	6,861	31,286
*	2,812	7,927
	74,611	572,159
	5,681	50,875
Ω	8,599	166,230
	41,940	1,390,981
	29,028	67,148
Ω	3,500	90,022
	60,267	568,045
	12,563	403,302
#*Ω	9,547	31,813

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
Superior Plus Corp.....	47,700	\$ 327,118
Supremex, Inc.....	4,400	13,909
Surge Energy, Inc.....	22,528	106,235
Taiga Building Products Ltd.....	11,800	25,979
Tamarack Valley Energy Ltd.....	137,999	317,168
#* Taseko Mines Ltd.....	74,112	108,044
TELUS Corp.....	409	7,325
# Tidewater Midstream & Infrastructure Ltd.....	79,505	54,996
* Tilray Brands, Inc.....	32,721	59,879
* Torex Gold Resources, Inc.....	25,846	265,486
Total Energy Services, Inc.....	11,632	81,501
Transcontinental, Inc., Class A.....	19,193	193,151
Trican Well Service Ltd.....	59,975	195,390
Triple Flag Precious Metals Corp.....	4,354	55,761
Vermilion Energy, Inc.....	35,815	385,269
VersaBank.....	3,835	43,643
* Victoria Gold Corp.....	12,873	59,843
Wajax Corp.....	6,900	163,410
* Well Health Technologies Corp.....	34,131	97,231
West Fraser Timber Co. Ltd.....	19,494	1,550,153
Western Forest Products, Inc.....	40,000	20,231
Whitecap Resources, Inc.....	162,842	1,053,756
Winpak Ltd.....	8,514	267,113
*†† Xebec Adsorption, Inc.....	18,924	0
* Yangarra Resources Ltd.....	16,075	13,391
TOTAL CANADA.....		52,956,997
CHILE — (0.1%)		
CAP SA.....	11,650	84,042
Cia Sud Americana de Vapores SA.....	2,049,283	147,485
Empresa Nacional de Telecomunicaciones SA.....	23,345	76,177
Empresas CMPC SA.....	133,340	217,197
Grupo Security SA.....	135,576	40,603
Inversiones Aguas Metropolitanas SA.....	52,052	40,859
Ripley Corp. SA.....	163,691	32,484
Salfacorp SA.....	145,634	72,787
Sociedad Matriz SAAM SA.....	244,501	26,811
SONDA SA.....	106,548	41,687
TOTAL CHILE.....		780,132
CHINA — (4.8%)		
Ω 3SBio, Inc.....	303,500	228,702
* 515J Holding Group Co. Ltd., Class A.....	60,500	15,951
*†† A Metaverse Co.....	82,000	126
AAC Technologies Holdings, Inc.....	144,000	323,357
Accelink Technologies Co. Ltd., Class A.....	4,000	12,139
ADAMA Ltd., Class A.....	16,500	14,109
Addsino Co. Ltd., Class A.....	33,700	29,925
Advanced Technology & Materials Co. Ltd., Class A.....	23,600	24,000
Aerospace Hi-Tech Holdings Group Ltd., Class A.....	15,800	16,748
* Agile Group Holdings Ltd.....	156,000	13,610
Aisino Corp., Class A.....	19,500	23,441
* Alibaba Pictures Group Ltd.....	2,560,000	128,141
Ω A-Living Smart City Services Co. Ltd.....	179,750	69,228
Allmed Medical Products Co. Ltd., Class A.....	10,600	11,254
Aluminum Corp. of China Ltd., Class H.....	840,000	409,383
Angang Steel Co. Ltd., Class H.....	220,200	36,075
Anhui Construction Engineering Group Co. Ltd., Class A.....	36,100	23,489

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	9,996	\$ 17,831
	19,500	29,779
	5,300	12,114
	15,100	10,258
	53,000	29,841
	9,000	20,995
*	13,500	13,618
	14,300	12,559
	17,400	24,136
*	346,000	18,165
	4,500	13,557
*	56,400	19,230
*	14,500	41,877
Ω	36,400	36,392
#*	32,320	5,786
	481,000	177,411
Ω	364,000	96,806
	41,200	41,131
	132,500	69,204
	46,500	34,081
	53,240	52,451
*	46,000	24,973
*	28,500	20,716
	534,000	41,674
	32,900	16,962
	16,200	16,585
	30,800	11,919
	122,800	46,507
*	360,000	104,200
	5,000	22,144
	946,000	12,714
	97,500	352,884
	36,000	2,490
	860,000	209,234
	13,920	10,355
*	32,500	13,283
*	40,700	22,602
*	40,900	20,671
*	21,900	12,418
*	29,800	28,895
	77,454	51,463
	11,800	13,469
*	40,100	17,828
*	8,500	9,192
	5,700	6,430
	14,500	9,257
*	21,200	16,765
*	38,400	13,737
	12,000	14,040
*	44,600	19,948
	52,000	8,788
	16,600	12,155
Ω	145,000	32,849
	16,000	11,913
Ω	44,800	335,882
#	55,000	35,655
*	127,800	36,477
	20,200	23,887

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	27,400	\$ 16,477
*	9,800	19,110
	132,285	218,443
	11,700	11,548
	49,500	23,517
	8,300	22,766
	13,200	11,903
	1,066,000	14,452
*	118,000	3,579
*	13,500	17,100
	57,800	40,603
	68,250	26,991
	41,000	7,440
*	172,366	1,964
	169,000	22,255
	246,000	57,375
	14,000	12,141
	19,700	21,616
	117,000	20,604
	10,900	18,477
	22,200	13,916
	2,900	22,666
	22,825	23,015
*	38,000	19,415
	12,400	35,032
	20,900	21,284
	540,000	22,330
	31,500	13,675
*Ω	68,500	9,304
*	52,000	5,408
	29,200	34,982
	772,000	74,071
	41,000	45,025
	476,000	196,002
*	236,500	35,403
	301,500	234,083
*	12,000	17,250
	12,100	11,587
*††	516,800	8,184
Ω	81,000	23,419
	225,000	111,527
	126,000	19,737
	480,000	22,496
	142,303	41,848
	172,000	15,176
	62,444	9,776
Ω	585,000	268,008
	162,000	59,904
	694,500	340,281
	522,000	475,919
	190,000	11,591
#	109,949	456,803
*	80,200	16,867
	25,500	32,148
*	61,400	18,203
	432,000	316,705
††	110,500	4,955
	127,720	88,679
	1,185,846	94,617

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	62,000	\$ 9,519
	220,000	97,464
	89,000	47,710
*Ω	73,400	213,488
	29,000	41,442
	22,000	7,738
	306,664	379,152
	25,000	36,304
	603,000	49,393
	7,280	30,176
	828,200	292,143
	13,000	54,121
Ω	164,000	42,578
*	25,200	14,842
	168,000	118,484
*	920,000	27,068
	422,646	99,647
	30,100	31,277
Ω	250,000	89,069
	29,200	22,380
	1,202,000	64,603
*†Ω	47,200	8,211
	492,000	78,808
	7,800	18,880
	147,800	419,158
	184,000	94,707
Ω	315,000	192,063
#	205,000	80,661
*	118,000	16,176
#*	270,000	17,668
Ω	623,000	19,025
*	151,000	5,837
	1,086,000	35,557
	325,000	5,246
	368,000	388,719
*	134,000	33,534
	280,400	232,767
#*	50,000	36,439
*	27,400	15,117
	688,000	263,053
*	23,600	28,943
	526,000	87,506
	7,670	8,267
	13,900	12,211
	112,000	46,867
	224,500	57,674
Ω	59,000	8,908
*Ω	378,000	18,829
	446,599	118,442
	319,600	12,877
	480,000	273,530
	4,700	18,406
	11,300	19,362
	17,000	14,084
	216,000	22,902
	468,000	182,023
	18,200	19,035
	18,200	13,860

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
#	CIFI Ever Sunshine Services Group Ltd.....	122,000 \$ 18,343
	CIMC Enric Holdings Ltd.....	134,000 110,368
Ω	CIMC Vehicles Group Co. Ltd., Class H.....	18,500 16,216
	Cinda Real Estate Co. Ltd., Class A.....	18,201 8,888
	Cisen Pharmaceutical Co. Ltd., Class A.....	10,900 21,220
	City Development Environment Co. Ltd., Class A.....	13,200 20,154
*	Citychamp Watch & Jewellery Group Ltd.....	196,000 27,145
*	CMGE Technology Group Ltd.....	250,000 32,889
	CMST Development Co. Ltd., Class A.....	24,300 16,569
	CNNC Hua Yuan Titanium Dioxide Co. Ltd., Class A.....	20,700 10,949
	CNSIG Inner Mongolia Chemical Industry Co. Ltd., Class A.....	17,800 17,973
	COFCO Biotechnology Co. Ltd., Class A.....	24,800 20,635
#*	COFCO Joycome Foods Ltd.....	534,000 103,749
	COFCO Sugar Holding Co. Ltd., Class A.....	13,800 16,243
	Comba Telecom Systems Holdings Ltd.....	354,000 29,543
	Concord New Energy Group Ltd.....	1,310,000 109,067
	COSCO SHIPPING Energy Transportation Co. Ltd., Class H.....	184,000 171,087
	CPMC Holdings Ltd.....	151,000 130,117
	CQ Pharmaceutical Holding Co. Ltd., Class A.....	29,600 18,433
	CSG Holding Co. Ltd., Class A.....	44,700 33,597
	CTS International Logistics Corp. Ltd., Class A.....	14,800 14,578
*	Da Ming International Holdings Ltd.....	72,000 8,156
	Daan Gene Co. Ltd., Class A.....	27,200 28,198
	Dalian Huarui Heavy Industry Group Co. Ltd., Class A.....	30,200 16,601
	Dashang Co. Ltd., Class A.....	12,618 28,477
	Dawnrays Pharmaceutical Holdings Ltd.....	128,000 18,279
*	Deppon Logistics Co. Ltd., Class A.....	5,000 9,264
	DHC Software Co. Ltd., Class A.....	27,900 19,430
	Dian Diagnostics Group Co. Ltd., Class A.....	6,100 14,795
	Digital China Group Co. Ltd., Class A.....	6,100 19,436
	Digital China Information Service Group Co. Ltd., Class A.....	10,300 12,286
	Dongfang Electric Corp. Ltd., Class H.....	12,000 10,275
	Dongguan Aohai Technology Co. Ltd., Class A.....	2,400 9,020
	Dongguan Development Holdings Co. Ltd., Class A.....	12,900 16,911
	Dongxing Securities Co. Ltd., Class A.....	41,000 45,341
	Dongyue Group Ltd.....	306,000 205,669
	Dynagreen Environmental Protection Group Co. Ltd., Class H.....	56,000 16,341
	East Group Co. Ltd., Class A.....	21,900 16,615
	E-Commodities Holdings Ltd.....	216,000 40,981
	Edvantage Group Holdings Ltd.....	49,441 13,754
	Elion Energy Co. Ltd., Class A.....	29,100 9,289
	Era Co. Ltd., Class A.....	28,900 18,830
	Essex Bio-technology Ltd.....	43,000 14,149
	Eternal Asia Supply Chain Management Ltd., Class A.....	44,400 22,946
	EVA Precision Industrial Holdings Ltd.....	270,000 23,598
Ω	Everbright Securities Co. Ltd., Class H.....	13,400 8,324
*	Fangda Carbon New Material Co. Ltd., Class A.....	52,900 32,589
*	Fangda Special Steel Technology Co. Ltd., Class A.....	26,900 15,892
	FAWER Automotive Parts Co. Ltd., Class A.....	15,600 10,003
	Fiberhome Telecommunication Technologies Co. Ltd., Class A.....	19,520 36,309
*	FIH Mobile Ltd.....	758,000 47,535
	Financial Street Holdings Co. Ltd., Class A.....	39,900 18,481
	First Capital Securities Co. Ltd., Class A.....	22,500 16,479
	Fosun International Ltd.....	472,500 247,956
*	Fountain SET Holdings Ltd.....	142,000 6,731
	Fufeng Group Ltd.....	298,000 161,641
	Fujian Funeng Co. Ltd., Class A.....	24,830 28,653
	Fujian Star-net Communication Co. Ltd., Class A.....	12,200 24,529
	Fujian Sunner Development Co. Ltd., Class A.....	19,311 40,265

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Gansu Energy Chemical Co. Ltd., Class A.....	24,400	\$ 10,028
Gansu Shangfeng Cement Co. Ltd., Class A.....	17,300	17,891
GCL Energy Technology Co. Ltd., Class A.....	18,100	22,955
* GDS Holdings Ltd., Class A.....	204,700	137,100
Gemdale Corp., Class A.....	44,000	24,784
Gemdale Properties & Investment Corp. Ltd.....	1,254,000	44,208
GF Securities Co. Ltd., Class H.....	38,800	39,049
* Glorious Property Holdings Ltd.....	64,000	83
Goldenmax International Group Ltd., Class A.....	17,100	15,694
Goldwind Science & Technology Co. Ltd., Class H.....	143,000	52,233
* Goodbaby International Holdings Ltd.....	272,000	20,421
Grand Pharmaceutical Group Ltd., Class L.....	196,500	84,966
* Grandjoy Holdings Group Co. Ltd., Class A.....	70,500	26,954
* Greatview Aseptic Packaging Co. Ltd.....	145,000	29,368
Greentown China Holdings Ltd.....	213,500	160,841
Greentown Service Group Co. Ltd.....	254,000	78,478
Guangdong Advertising Group Co. Ltd., Class A.....	27,400	17,998
* Guangdong Create Century Intelligent Equipment Group Corp. Ltd., Class A.....	19,900	11,801
* Guangdong Dongfang Precision Science & Technology Co. Ltd., Class A.....	22,500	13,044
Guangdong Dongpeng Holdings Co. Ltd., Class A.....	10,200	10,571
Guangdong Dowstone Technology Co. Ltd., Class A.....	8,300	10,065
Guangdong Hybrilio Biotech Co. Ltd., Class A.....	10,350	9,900
Guangdong Provincial Expressway Development Co. Ltd., Class A.....	26,900	34,228
Guangdong Xinbao Electrical Appliances Holdings Co. Ltd., Class A.....	16,100	27,427
Guangdong Zhongnan Iron & Steel Co. Ltd., Class A.....	34,500	11,765
* Guangshen Railway Co. Ltd., Class H.....	282,000	56,732
Guangxi Liugong Machinery Co. Ltd., Class A.....	41,900	40,166
Guangxi LiuYao Group Co. Ltd., Class A.....	7,200	17,044
Guangxi Wuzhou Zhongheng Group Co. Ltd., Class A.....	62,000	18,817
Guangzhou Automobile Group Co. Ltd., Class H.....	164,000	64,823
* Guangzhou Baiyun International Airport Co. Ltd., Class A.....	19,000	24,931
Guangzhou Baiyunshan Pharmaceutical Holdings Co. Ltd., Class H.....	28,000	68,060
Guangzhou Zhujiang Brewery Co. Ltd., Class A.....	14,900	15,249
Guizhou Panjiang Refined Coal Co. Ltd., Class A.....	39,403	32,866
Guizhou Xinbang Pharmaceutical Co. Ltd., Class A.....	30,400	15,668
Guomai Technologies, Inc., Class A.....	10,500	9,027
Hailir Pesticides & Chemicals Group Co. Ltd., Class A.....	9,900	19,057
* Hainan Meilan International Airport Co. Ltd., Class H.....	50,000	37,547
Haitian International Holdings Ltd.....	96,000	213,687
Haitong Securities Co. Ltd., Class H.....	362,400	167,045
Hand Enterprise Solutions Co. Ltd., Class A.....	17,400	14,419
Hang Zhou Great Star Industrial Co. Ltd., Class A.....	17,600	45,723
Hangxiao Steel Structure Co. Ltd., Class A.....	35,800	14,301
Hangzhou Binjiang Real Estate Group Co. Ltd., Class A.....	39,900	37,891
Hangzhou Onechance Tech Corp., Class A.....	5,700	14,281
Hangzhou Robam Appliances Co. Ltd., Class A.....	14,000	42,462
Han's Laser Technology Industry Group Co. Ltd., Class A.....	21,600	49,665
Harbin Electric Co. Ltd., Class H.....	200,000	58,998
* Harbin Pharmaceutical Group Co. Ltd., Class A.....	25,900	10,285
HBIS Resources Co. Ltd., Class A.....	10,900	23,596
Health & Happiness H&H International Holdings Ltd.....	44,000	57,480
Hefei Urban Construction Development Co. Ltd., Class A.....	17,000	13,819
Henan Mingtai AI Industrial Co. Ltd., Class A.....	20,200	27,523
Henan Pinggao Electric Co. Ltd., Class A.....	20,100	34,406
Henan Thinker Automatic Equipment Co. Ltd., Class A.....	7,840	14,290
* Henan Yicheng New Energy Co. Ltd., Class A.....	13,900	7,629
Henan Yuguang Gold & Lead Co. Ltd., Class A.....	23,900	17,806
Henan Zhongyuan Expressway Co. Ltd., Class A.....	43,100	21,707

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	107,500	\$332,873
*	61,100	53,048
	133,300	38,630
#*Ω	762,000	29,243
*	283,793	131,200
#*Ω	110,000	199,281
	44,460	27,772
*	37,400	17,298
*	36,000	15,299
	52,700	30,968
Ω	15,400	18,168
	40,400	41,939
	21,600	39,603
	47,800	37,828
	97,100	35,714
	13,500	30,779
	173,800	52,705
	42,830	15,565
*	33,500	14,689
	13,200	19,905
	12,100	13,590
*	23,700	16,204
*	23,200	16,781
	39,700	24,563
Ω	66,000	9,792
	27,900	57,464
	22,680	31,371
	32,500	23,689
	80,000	20,083
	9,720	26,375
	59,000	14,506
	8,190	13,856
*Ω	94,600	82,602
	40,000	3,844
	9,400	27,460
	15,100	13,947
	38,200	36,581
	10,200	13,014
	1,700	9,928
	33,300	16,937
	8,500	18,466
	21,300	16,381
	11,400	14,479
	60,400	27,929
	11,900	9,726
	25,920	14,153
	29,200	10,383
	71,500	5,655
	11,000	9,986
	13,200	9,031
*	39,400	13,992
*	35,652	9,646
	425,000	31,055
	8,667	227,335
	3,600	9,268
	15,891	3,341
	12,700	21,596
	15,900	15,480
*Ω	187,500	52,055

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	14,600	\$ 16,623
	56,900	59,812
	27,000	40,428
	7,700	17,748
	49,855	48,346
	22,800	15,646
	128,000	20,262
*	50,000	6,385
*Ω	94,000	3,141
*	167,000	6,479
	1,278	8,163
	342,000	27,045
	148,000	263,426
	169,000	101,572
	19,500	16,750
*	66,000	11,499
*	668,000	7,024
*	21,700	9,486
	756,000	677,298
#*	152,000	7,041
	5,000	43,172
	6,600	24,945
	62,500	13,666
	38,000	13,232
	299,000	80,447
	45,000	7,679
Ω	104,200	83,044
*	102,800	29,475
	116,000	17,159
	22,500	14,148
	16,000	15,006
*	13,300	9,480
	284,000	21,862
	11,400	15,498
*	34,800	14,151
	6,800	14,522
#	80,000	31,332
	38,300	24,460
Ω	348,500	386,419
	14,500	11,119
	411,000	66,519
	23,600	18,462
	25,900	33,344
#*Ω	366,000	122,920
	296,000	44,754
	7,900	12,920
*Ω	76,600	83,610
	432,000	11,062
	528,000	103,328
	34,800	15,190
#Ω	51,200	27,431
	1,600	9,141
	31,100	38,975
*	15,000	3,987
*	340,000	11,844
	134,000	217,205
	24,900	24,023
*	456,000	115,943
	4,600	7,252

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Morimatsu International Holdings Co. Ltd.....	21,000	\$ 10,590
Nanjing Hanrui Cobalt Co. Ltd., Class A.....	3,900	11,712
Nanjing Iron & Steel Co. Ltd., Class A.....	75,000	38,646
Nanjing Xinjiekou Department Store Co. Ltd., Class A.....	10,200	8,614
NetDragon Websoft Holdings Ltd.....	49,500	67,801
New China Life Insurance Co. Ltd., Class H.....	173,800	310,169
* New World Department Store China Ltd.....	124,000	5,926
Newland Digital Technology Co. Ltd., Class A.....	4,000	8,793
Nexteer Automotive Group Ltd.....	166,000	75,218
#* Nine Dragons Paper Holdings Ltd.....	341,000	126,336
Ningbo Huaxiang Electronic Co. Ltd., Class A.....	19,100	30,110
Ningbo Joyson Electronic Corp., Class A.....	18,400	37,061
Ningbo Ronbay New Energy Technology Co. Ltd., Class A.....	5,282	20,933
Ningbo Yunsheng Co. Ltd., Class A.....	10,700	8,328
Norinco International Cooperation Ltd., Class A.....	8,300	12,558
North Huajin Chemical Industries Co. Ltd., Class A.....	20,100	14,054
Northeast Securities Co. Ltd., Class A.....	37,100	34,548
Ocean's King Lighting Science & Technology Co. Ltd., Class A.....	11,000	8,910
Offshore Oil Engineering Co. Ltd., Class A.....	62,700	48,878
Opple Lighting Co. Ltd., Class A.....	6,900	15,158
ORG Technology Co. Ltd., Class A.....	58,200	30,880
* Orient Group, Inc., Class A.....	65,400	15,671
Orient Overseas International Ltd.....	24,000	358,277
Ω Orient Securities Co. Ltd., Class H.....	44,400	17,297
* Oriental Energy Co. Ltd., Class A.....	34,900	47,211
Pacific Online Ltd.....	71,000	4,410
PAX Global Technology Ltd.....	72,000	50,319
* PCI Technology Group Co. Ltd., Class A.....	25,000	15,948
PhiChem Corp., Class A.....	9,000	14,322
Pingdingshan Tianan Coal Mining Co. Ltd., Class A.....	28,300	45,483
PNC Process Systems Co. Ltd., Class A.....	6,200	20,458
* Polaris Bay Group Co. Ltd., Class A.....	38,700	39,444
Poly Property Group Co. Ltd.....	484,637	88,631
Pou Sheng International Holdings Ltd.....	269,000	20,328
Prinx Chengshan Holdings Ltd.....	20,000	18,188
Pylon Technologies Co. Ltd., Class A.....	1,200	13,370
* Q Technology Group Co. Ltd.....	123,000	43,399
Qingdao East Steel Tower Stock Co. Ltd., Class A.....	11,700	10,703
Qingdao Eastsoft Communication Technology Co. Ltd., Class A.....	7,100	10,847
Qingdao Gon Technology Co. Ltd., Class A.....	4,200	10,301
Qingdao Hanhe Cable Co. Ltd., Class A.....	35,600	17,214
Qingdao Hiron Commercial Cold Chain Co. Ltd., Class A.....	6,860	12,464
* Qingdao Rural Commercial Bank Corp., Class A.....	127,700	46,423
Qinhuangdao Port Co. Ltd., Class H.....	74,500	12,860
* Radiance Holdings Group Co. Ltd.....	140,000	54,091
Ω Red Star Macalline Group Corp. Ltd., Class H.....	76,120	17,677
*†Ω Redco Properties Group Ltd.....	156,000	9,977
Renhe Pharmacy Co. Ltd., Class A.....	26,500	21,130
Rianlon Corp., Class A.....	3,700	11,195
Risen Energy Co. Ltd., Class A.....	16,000	32,815
* RiseSun Real Estate Development Co. Ltd., Class A.....	57,900	12,448
Riyue Heavy Industry Co. Ltd., Class A.....	15,400	20,786
Rongan Property Co. Ltd., Class A.....	54,000	17,450
* Roshow Technology Co. Ltd., Class A.....	29,000	20,743
Runjian Co. Ltd., Class A.....	3,100	12,521
Sansteel Minguang Co. Ltd. Fujian, Class A.....	32,800	16,953
Sansure Biotech, Inc., Class A.....	9,291	23,299
Sealand Securities Co. Ltd., Class A.....	103,000	46,367
#* Seazen Group Ltd.....	568,000	78,106

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Seazen Holdings Co. Ltd., Class A.....	16,700	\$ 23,016
# S-Enjoy Service Group Co. Ltd.....	63,000	20,865
* Shaanxi Construction Machinery Co. Ltd., Class A.....	16,600	6,759
Shan Xi Hua Yang Group New Energy Co. Ltd., Class A.....	36,450	49,121
Shandong Bohui Paper Industrial Co. Ltd., Class A.....	20,800	15,060
* Shandong Chenming Paper Holdings Ltd., Class H.....	93,000	19,361
Shandong Dawn Polymer Co. Ltd., Class A.....	8,700	11,862
Shandong Hi-Speed Road & Bridge Co. Ltd., Class A.....	37,700	28,230
* Shandong Humon Smelting Co. Ltd., Class A.....	11,000	14,072
Shandong Jincheng Pharmaceutical Group Co. Ltd., Class A.....	6,800	12,179
Shandong Weigao Group Medical Polymer Co. Ltd., Class H.....	396,400	253,221
Shandong Xiantan Co. Ltd., Class A.....	11,300	9,658
Shanghai AJ Group Co. Ltd., Class A.....	21,400	14,126
Shanghai Bailian Group Co. Ltd., Class A.....	25,800	31,229
Shanghai Construction Group Co. Ltd., Class A.....	135,800	43,923
Shanghai Environment Group Co. Ltd., Class A.....	11,300	13,569
Shanghai Industrial Holdings Ltd.....	85,000	104,126
Shanghai Industrial Urban Development Group Ltd.....	312,800	13,639
Shanghai Jahwa United Co. Ltd., Class A.....	7,300	18,229
Shanghai Maling Aquarius Co. Ltd., Class A.....	15,300	12,967
Shanghai Mechanical & Electrical Industry Co. Ltd., Class A.....	17,300	26,509
Shanghai Pharmaceuticals Holding Co. Ltd., Class H.....	135,800	191,955
Shanghai Shyndec Pharmaceutical Co. Ltd., Class A.....	12,100	14,605
Shanghai Tunnel Engineering Co. Ltd., Class A.....	53,000	43,879
Shanghai Waigaoqiao Free Trade Zone Group Co. Ltd., Class A.....	9,000	12,733
Shanghai Yuyuan Tourist Mart Group Co. Ltd., Class A.....	56,801	49,340
Shanghai Zijiang Enterprise Group Co. Ltd., Class A.....	15,300	9,118
Shanxi Blue Flame Holding Co. Ltd., Class A.....	27,700	24,291
Shanxi Coking Co. Ltd., Class A.....	25,200	16,537
Shanxi Lanhua Sci-Tech Venture Co. Ltd., Class A.....	25,480	40,233
* Shanxi Meijin Energy Co. Ltd., Class A.....	44,200	32,994
Shanxi Securities Co. Ltd., Class A.....	45,300	31,248
Shanxi Taigang Stainless Steel Co. Ltd., Class A.....	75,600	37,576
*Ω Shengjing Bank Co. Ltd., Class H.....	95,000	8,487
Shenzhen Agricultural Products Group Co. Ltd., Class A.....	17,700	14,389
* Shenzhen Airport Co. Ltd., Class A.....	36,800	31,761
Shenzhen Aisidi Co. Ltd., Class A.....	14,000	15,793
Shenzhen Center Power Tech Co. Ltd., Class A.....	10,500	17,293
Shenzhen Cereals Holdings Co. Ltd., Class A.....	20,900	19,443
Shenzhen Das Intellitech Co. Ltd., Class A.....	40,900	15,450
Shenzhen Desay Battery Technology Co., Class A.....	5,980	17,019
* Shenzhen Everwin Precision Technology Co. Ltd., Class A.....	8,300	9,717
Shenzhen Gas Corp. Ltd., Class A.....	31,800	28,173
Shenzhen Gongjin Electronics Co. Ltd., Class A.....	18,500	16,895
Shenzhen Huaqiang Industry Co. Ltd., Class A.....	12,100	15,702
Shenzhen International Holdings Ltd.....	282,255	232,295
Shenzhen Investment Ltd.....	543,199	76,482
Shenzhen Jinjia Group Co. Ltd., Class A.....	37,700	23,930
Shenzhen Jufei Optoelectronics Co. Ltd., Class A.....	22,000	13,206
Shenzhen Kedali Industry Co. Ltd., Class A.....	2,100	19,775
Shenzhen Kinwong Electronic Co. Ltd., Class A.....	8,200	19,847
Shenzhen Laibao Hi-tech Co. Ltd., Class A.....	13,600	15,176
Shenzhen Leaguer Co. Ltd., Class A.....	15,600	14,015
Shenzhen Microgate Technology Co. Ltd., Class A.....	16,900	16,688
Shenzhen MTC Co. Ltd., Class A.....	62,300	41,096
* Shenzhen Neptunus Bioengineering Co. Ltd., Class A.....	36,500	12,861
Shenzhen New Nanshan Holding Group Co. Ltd., Class A.....	49,800	19,037
Shenzhen Properties & Resources Development Group Ltd., Class A.....	13,300	15,959
Shenzhen Senior Technology Material Co. Ltd., Class A.....	18,400	27,880

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	12,700	\$ 13,323
	33,900	21,293
	16,700	16,823
	17,300	14,181
	54,696	34,898
	7,600	15,599
	11,400	36,761
	14,700	8,552
	59,400	32,853
*	39,800	42,136
*††	11,500	649
	4,400	12,261
#	466,000	81,564
	483,728	191,130
*	26,100	7,263
	776,500	69,684
	7,000	14,448
	33,800	27,581
*	9,300	9,265
	124,740	39,784
*	5,000	11,240
*	21,500	11,674
	12,400	16,741
	413,300	59,069
	36,300	19,985
	518,000	57,020
	27,300	42,408
	22,400	44,384
	21,100	21,069
	7,700	33,473
	269,000	134,921
	260,000	683,666
	10,790	19,566
	25,100	23,733
	409,000	170,624
	14,420	28,084
	269,978	85,584
Ω	71,000	42,934
	6,400	7,635
*	475,500	39,671
*††	131,000	3,117
	72,100	37,103
*	17,500	16,986
	25,100	14,577
	482,000	59,259
*	234,000	33,192
	36,974	12,270
*††Ω	39,000	316
*	16,400	15,101
	30,600	49,749
	11,300	17,288
	18,300	31,814
	35,200	16,976
	81,000	45,170
	280,000	29,762
	21,700	17,765
	27,800	22,185
	58,200	32,761
	25,500	17,874

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Tayho Advanced Materials Group Co. Ltd., Class A.....	9,700	\$ 14,638
TCL Electronics Holdings Ltd.....	176,000	55,010
Tian An China Investment Co. Ltd.....	115,000	49,673
Tian Di Science & Technology Co. Ltd., Class A.....	50,500	40,333
Tiande Chemical Holdings Ltd.....	56,000	8,125
Tiangong International Co. Ltd.....	254,000	54,635
Tianjin Capital Environmental Protection Group Co. Ltd., Class H.....	88,000	29,577
Tianjin Chase Sun Pharmaceutical Co. Ltd., Class A.....	31,000	15,500
Tianjin Ringpu Bio-Technology Co. Ltd., Class A.....	8,900	16,629
Tianjin Teda Co. Ltd., Class A.....	32,100	15,881
Tianjin You Fa Steel Pipe Group Stock Co. Ltd., Class A.....	11,000	8,811
* Tianma Microelectronics Co. Ltd., Class A.....	40,600	46,992
Tianshan Aluminum Group Co. Ltd., Class A.....	62,900	45,872
Tianshui Huatian Technology Co. Ltd., Class A.....	36,000	32,654
Tofflon Science & Technology Group Co. Ltd., Class A.....	10,500	20,016
Tomson Group Ltd.....	99,162	18,539
Tong Ren Tang Technologies Co. Ltd., Class H.....	119,000	86,182
* Tongcheng Travel Holdings Ltd.....	44,000	89,754
* Tongguan Gold Group Ltd.....	82,000	4,377
Tongling Jingda Special Magnet Wire Co. Ltd., Class A.....	24,300	11,814
Tongyu Heavy Industry Co. Ltd., Class A.....	102,900	31,118
* Topsec Technologies Group, Inc., Class A.....	14,700	14,055
TravelSky Technology Ltd., Class H.....	80,000	80,467
* Trigiant Group Ltd.....	238,000	10,196
#* Triumph New Energy Co. Ltd., Class H.....	22,000	11,319
Truking Technology Ltd., Class A.....	9,300	10,531
Truly International Holdings Ltd.....	408,000	30,665
* Tunghsu Optoelectronic Technology Co. Ltd., Class A.....	82,400	19,397
Unilumin Group Co. Ltd., Class A.....	16,800	12,965
Uni-President China Holdings Ltd.....	207,000	116,277
United Energy Group Ltd.....	1,410,000	149,841
Universal Scientific Industrial Shanghai Co. Ltd., Class A.....	16,000	28,391
Valiant Co. Ltd., Class A.....	9,000	16,078
Vats Liquor Chain Store Management JSC Ltd., Class A.....	8,100	17,809
Vatti Corp. Ltd., Class A.....	9,200	7,086
*Ω Venus MedTech Hangzhou, Inc., Class H.....	62,500	44,929
*Ω Viva Biotech Holdings.....	209,000	17,045
* Vnet Group, Inc., ADR.....	31,857	54,157
Wangneng Environment Co. Ltd., Class A.....	8,300	16,165
Wanxiang Qianchao Co. Ltd., Class A.....	44,640	27,072
Wasion Holdings Ltd.....	98,000	53,116
Wasu Media Holding Co. Ltd., Class A.....	36,300	33,834
Wellhope Foods Co. Ltd., Class A.....	18,100	18,161
West China Cement Ltd.....	528,000	41,858
Western Securities Co. Ltd., Class A.....	18,300	15,210
Windey Energy Technology Group Co. Ltd., Class A.....	11,000	12,850
Winner Medical Co. Ltd., Class A.....	3,400	14,630
Wolong Electric Group Co. Ltd., Class A.....	17,500	23,225
Wuchan Zhongda Group Co. Ltd., Class A.....	60,523	36,519
* Wuhan P&S Information Technology Co. Ltd., Class A.....	29,800	17,463
Wuhu Token Science Co. Ltd., Class A.....	27,900	17,929
Wushang Group Co. Ltd., Class A.....	11,700	12,349
* Wuxi Boton Technology Co. Ltd., Class A.....	10,500	20,040
* Wuxi Taiji Industry Co. Ltd., Class A.....	17,400	13,430
Ω Xiabuxiabu Catering Management China Holdings Co. Ltd.....	47,500	12,062
Xiamen Bank Co. Ltd., Class A.....	26,400	18,666
Xiamen C & D, Inc., Class A.....	29,600	39,956
Xiamen ITG Group Corp. Ltd., Class A.....	19,700	18,741
Xiamen Tungsten Co. Ltd., Class A.....	13,000	27,647

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	33,700	\$ 29,885
	19,900	10,367
	7,900	14,540
	6,900	14,523
*	86,000	2,882
*	13,000	21,473
	233,143	46,169
	46,000	34,684
	205,000	18,703
	45,300	31,312
#*	69,600	78,482
*	42,300	16,381
	78,600	40,282
	474,531	66,322
	532,000	244,263
	32,400	15,944
#	229,000	112,773
	8,000	16,436
	4,900	14,612
	102,000	37,704
	18,070	10,820
*Ω	89,600	97,362
	78,000	14,675
	6,700	17,247
	24,300	34,893
	5,700	35,415
	37,300	13,203
	288,000	180,347
	56,500	49,097
	26,500	37,291
	23,600	41,411
	80,600	34,689
	36,540	18,399
	29,300	18,244
	14,600	20,004
	7,600	9,727
	17,900	22,764
	13,800	13,559
	34,800	23,330
	22,700	14,819
	27,100	28,147
	6,100	13,085
*	21,900	17,537
	15,400	20,357
	34,800	37,314
	19,100	24,422
*	10,800	15,179
	2,600	9,849
	8,700	12,208
	28,700	22,476
	39,800	29,354
	24,600	16,576
*	5,400	12,444
	22,300	16,288
*	16,100	12,489
	15,200	16,644
	7,900	9,694
	11,600	15,776
	13,160	14,019

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Zhejiang Yasha Decoration Co. Ltd., Class A.....	33,600	\$ 18,163
Zhende Medical Co. Ltd., Class A.....	2,900	7,541
Zhengzhou Coal Mining Machinery Group Co. Ltd., Class H.....	53,400	61,744
* Zhong An Group Ltd.....	317,000	4,347
Zhongshan Broad Ocean Motor Co. Ltd., Class A.....	53,700	31,737
Zhongsheng Group Holdings Ltd.....	125,000	211,003
*Ω Zhongyuan Bank Co. Ltd., Class H.....	145,000	5,895
Ω Zhou Hei Ya International Holdings Co. Ltd.....	200,000	44,574
#* Zhuguang Holdings Group Co. Ltd.....	28,000	891
Zhuhai Huafa Properties Co. Ltd., Class A.....	22,100	20,550
Zhuzhou CRRC Times Electric Co. Ltd., Class H.....	30,400	74,628
Zhuzhou Kibing Group Co. Ltd., Class A.....	32,000	26,149
Zoomlion Heavy Industry Science & Technology Co. Ltd., Class H.....	269,800	143,464
TOTAL CHINA.....		<u>33,623,637</u>
COLOMBIA — (0.0%)		
Almacenes Exito SA, BDR.....	22,960	72,341
Grupo Argos SA.....	15,974	56,283
Mineros SA.....	34,702	17,110
TOTAL COLOMBIA.....		<u>145,734</u>
DENMARK — (2.1%)		
Alm Brand AS.....	302,698	549,509
BankNordik P.....	1,321	35,841
#* Bavarian Nordic AS.....	26,100	599,601
Columbus AS.....	23,788	25,700
D/S Norden AS.....	9,351	503,147
Dfds AS.....	14,217	481,675
# FLSmidth & Co. AS.....	17,559	720,892
* Gabriel Holding AS.....	30	1,071
* GN Store Nord AS.....	35,889	846,353
GronlandsBANKEN AS.....	210	20,202
H Lundbeck AS.....	97,184	492,232
H Lundbeck AS, Class A.....	24,658	108,799
* H+H International AS, Class B.....	6,441	71,467
ISS AS.....	44,132	835,065
Jyske Bank AS.....	18,173	1,391,990
Matas AS.....	13,030	233,614
*Ω Netcompany Group AS.....	11,799	470,644
* Nilfisk Holding AS.....	4,737	83,478
* NKT AS.....	19,205	1,339,048
North Media AS.....	2,598	29,029
Per Aarsleff Holding AS.....	6,619	304,671
Ringkjoebing Landbobank AS.....	9,222	1,486,425
Rockwool AS, Class A.....	1,416	386,939
Rockwool AS, Class B.....	2,620	714,282
#* RTX AS.....	1,806	22,495
Ω Scandinavian Tobacco Group AS, Class A.....	22,438	403,077
Schouw & Co. AS.....	4,623	369,656
Solar AS, Class B.....	1,665	108,429
SP Group AS.....	2,158	59,255
Spar Nord Bank AS.....	34,913	594,014
Sparekassen Sjaelland-Fyn AS.....	4,899	158,007
Sydbank AS.....	19,669	872,894
TORM PLC, Class A.....	12,616	443,252
Vestjysk Bank AS.....	59,255	36,112
TOTAL DENMARK.....		<u>14,798,865</u>

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (1.8%)		
	15,532	\$ 163,691
	2,284	80,390
	6,620	33,256
	1,113	15,982
	4,867	32,430
	3,506	40,837
	5,009	25,584
	10,303	585,727
	4,078	24,097
Ω	3,980	85,509
	10,410	194,205
	89,128	1,218,393
	8,852	7,081
*	16,407	13,507
	25,055	983,357
	1,769	9,924
	32,084	600,525
	4,279	83,937
	9,090	177,524
	14,581	626,203
#	10,732	119,956
	2,149	21,386
	48,951	394,262
#	1,625	14,827
	29,900	269,468
	3,777	129,421
	2,569	64,471
	4,300	5,592
#	39,268	46,089
#	104,294	445,202
*	6,174	48,073
	730	18,684
	36,679	80,776
	4,631	15,598
	19,907	148,268
	3,530	28,389
*	786	3,405
	124,293	1,581,599
	5,902	60,082
#*	3,463	10,060
Ω	45,094	380,133
	23,793	552,128
	8,641	148,166
#	38,832	1,099,089
	106,918	1,577,212
*	25,449	29,878
	27,688	58,981
TOTAL FINLAND.....		12,353,354
FRANCE — (4.2%)		
	2,712	46,633
Ω	36,169	241,055
#	67,906	856,322
Ω	15,034	1,016,864
	14,903	1,621,938
	1,526	86,066
#*	30,408	129,809
	1,894	60,849
	9,933	119,043

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
	1,406	\$ 60,812
	2,558	27,177
	51,932	1,902,404
	448	24,225
	102,168	1,744,242
	11,180	43,739
*	2,088	37,357
*	205,970	98,781
	4,389	55,999
	6,017	98,019
	14,248	163,303
#	15,822	39,984
	34,135	461,259
	27,304	140,877
	20,030	2,095,742
#*	2,652	12,971
#*Ω	41,700	120,495
	58,949	1,296,104
	1,503	103,522
	182	10,654
	22,578	133,833
	11,657	992,946
#*	28,755	104,880
*	3,038	61,984
	396	24,829
	2,442	65,238
*	44,431	763,646
	2,532	54,587
	1,048	84,243
#	8,334	17,320
	1,473	36,286
	10,388	345,466
	11,856	778,118
	4,886	95,504
	749	99,974
	3,548	83,513
	1,202	25,676
Ω	4,257	20,550
	2,169	48,588
	6,943	251,863
	6,128	86,910
#*	2,753	5,058
	8,465	141,097
	6,338	53,947
	11,111	235,409
	55,113	2,075,538
	53,173	1,416,171
	262	56,566
	1,752	101,493
	40,167	1,198,228
	5,149	628,746
	111,414	683,584
*Ω	13,403	39,188
	5,124	354,542
	825	117,975
	927	121,343
	2,390	82,890
	32,441	671,547
	14,457	127,200

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
Totalenergies EP Gabon.....	282	\$ 46,387
Trigano SA.....	2,049	322,759
* Ubisoft Entertainment SA.....	15,965	352,157
Valeo SE.....	59,493	776,535
* Vallourec SACA.....	43,623	624,088
Vicat SACA.....	4,787	186,241
VIEL & Cie SA.....	3,477	30,881
Vivendi SE.....	175,700	1,980,061
#* Voltalia SA.....	5,427	46,440
Vranken-Pommery Monopole SA.....	1,043	17,959
*Ω Worldline SA.....	6,497	87,830
*Ω X-Fab Silicon Foundries SE.....	18,603	178,787
TOTAL FRANCE.....		<u>29,652,846</u>
GERMANY — (4.5%)		
1&1 AG.....	9,437	186,359
7C Solarparken AG.....	17,690	64,872
All for One Group SE.....	212	11,334
AlzChem Group AG.....	1,011	25,824
Ω Aumann AG.....	2,278	39,264
Aurubis AG.....	9,174	659,916
*Ω Auto1 Group SE.....	8,985	37,381
BayWa AG.....	4,365	140,213
Ω Befesa SA.....	5,892	207,051
Bertrandt AG.....	898	48,036
Bijou Brigitte AG.....	1,477	60,721
Bilfinger SE.....	9,612	407,478
* Borussia Dortmund GmbH & Co. KGaA.....	25,902	106,411
Brenntag SE.....	22,859	2,020,964
CANCOM SE.....	6,818	216,428
* Ceconomy AG.....	93,170	226,324
Cewe Stiftung & Co. KGAA.....	1,803	196,489
Commerzbank AG.....	222,735	2,557,798
Continental AG.....	27,863	2,276,146
*Ω Covestro AG.....	52,882	2,792,459
CropEnergies AG.....	8,453	105,147
Deutz AG.....	41,097	248,374
Draegerwerk AG & Co. KGaA.....	853	38,599
Duerr AG.....	11,658	266,542
Ω DWS Group GmbH & Co. KGaA.....	9,378	383,512
EDAG Engineering Group AG.....	1,985	28,284
ElringKlinger AG.....	8,846	48,762
* Encavis AG.....	22,644	315,257
Evonik Industries AG.....	46,390	853,397
#* flatexDEGIRO AG.....	14,771	161,522
FORTEC Elektronik AG.....	585	16,163
* Fraport AG Frankfurt Airport Services Worldwide.....	8,317	488,141
Freenet AG.....	36,293	1,002,873
Fresenius Medical Care AG.....	47,923	1,852,205
Friedrich Vorwerk Group SE.....	933	15,855
GEA Group AG.....	14,923	597,652
Gerresheimer AG.....	8,611	877,882
Gesco SE.....	2,252	40,702
H&R GmbH & Co. KGaA.....	4,152	21,962
Hamburger Hafen und Logistik AG.....	5,313	94,872
#* Heidelberger Druckmaschinen AG.....	44,000	51,945
* HelloFresh SE.....	15,716	207,840
Hornbach Holding AG & Co. KGaA.....	2,266	162,696
Indus Holding AG.....	555	13,379

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
Ω Instone Real Estate Group SE.....	17,183	\$ 148,276
Jenoptik AG.....	14,474	452,012
Ω JOST Werke SE.....	3,772	182,153
K&S AG.....	49,495	694,228
KION Group AG.....	13,497	615,799
* Koenig & Bauer AG.....	4,875	58,576
Kontron AG.....	8,109	188,051
Krones AG.....	3,273	405,606
KSB SE & Co. KGaA.....	62	43,844
KWS Saat SE & Co. KGaA.....	3,267	183,492
Lanxess AG.....	16,709	446,069
#* LPKF Laser & Electronics SE.....	3,178	31,045
* Mediclin AG.....	5,270	15,126
* Medios AG.....	1,947	31,708
* METRO AG.....	31,081	209,485
MLP SE.....	21,361	123,861
Mutares SE & Co. KGaA.....	2,158	87,654
Norma Group SE.....	1,284	20,881
OHB SE.....	1,667	78,355
Pfeiffer Vacuum Technology AG.....	218	36,579
ProSiebenSat.1 Media SE.....	39,294	276,422
Puma SE.....	9,769	393,142
* q.beyond AG.....	32,252	24,197
RTL Group SA.....	8,393	322,546
SAF-Holland SE.....	5,757	92,957
Salzgitter AG.....	11,280	314,615
Schloss Wachenheim AG.....	674	11,564
#* SGL Carbon SE.....	14,958	94,688
* Siemens Energy AG.....	59,809	888,580
Siltronic AG.....	4,337	407,627
Sixt SE.....	3,672	357,858
Stabilus SE.....	6,552	459,121
Suedzucker AG.....	15,827	223,114
Surteco Group SE.....	1,940	33,128
Synlab AG.....	11,152	119,881
Takkt AG.....	8,473	123,760
* Talanx AG.....	16,074	1,127,768
Technotrans SE.....	2,069	41,914
thyssenkrupp AG.....	117,165	723,106
United Internet AG.....	19,329	506,660
Verbio Vereinigte Bioenergie AG.....	2,852	62,387
Vossloh AG.....	2,264	100,427
Wacker Chemie AG.....	3,997	433,358
Wacker Neuson SE.....	10,588	196,196
Wuestenrot & Wuerttembergische AG.....	8,935	129,355
*Ω Zalando SE.....	18,386	367,106
TOTAL GERMANY.....		<u>32,059,308</u>
GREECE — (0.1%)		
* Aegean Airlines SA.....	775	10,274
* Alpha Services & Holdings SA.....	121,392	216,183
Bank of Greece.....	3,495	53,890
ElvalHalcor SA.....	7,892	20,336
GEK Terna Holding Real Estate Construction SA.....	1,588	23,899
Helleniq Energy Holdings SA.....	9,333	74,855
* LAMDA Development SA.....	6,355	47,964
Motor Oil Hellas Corinth Refineries SA.....	6,363	174,321
* Piraeus Financial Holdings SA.....	30,166	122,164
Sarantis SA.....	2,655	25,181

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GREECE — (Continued)		
Thrace Plastics Holding & Co.....	2,463	\$ 11,601
Titan Cement International SA.....	5,589	143,921
TOTAL GREECE.....		<u>924,589</u>
HONG KONG — (1.2%)		
Analogue Holdings Ltd.....	42,000	5,328
ASMPT Ltd.....	54,000	521,120
Associated International Hotels Ltd.....	12,000	9,142
Bank of East Asia Ltd.....	307,200	349,335
* Blue River Holdings Ltd.....	120,000	3,742
* BOCOM International Holdings Co. Ltd.....	275,000	10,834
Build King Holdings Ltd.....	120,000	17,203
* Century City International Holdings Ltd.....	360,000	11,166
Cheuk Nang Holdings Ltd.....	37,997	7,733
Chevalier International Holdings Ltd.....	20,000	11,820
* China Energy Development Holdings Ltd.....	2,198,000	20,188
Chow Sang Sang Holdings International Ltd.....	103,000	112,250
CITIC Telecom International Holdings Ltd.....	397,000	141,560
Ω Crystal International Group Ltd.....	149,500	56,748
CSI Properties Ltd.....	1,310,000	14,585
*†† CW Group Holdings Ltd.....	183,500	0
Dah Sing Banking Group Ltd.....	100,400	60,356
Dah Sing Financial Holdings Ltd.....	36,000	72,502
Eagle Nice International Holdings Ltd.....	36,000	20,043
# EC Healthcare.....	64,000	9,430
*†† EcoGreen International Group Ltd.....	84,000	3,828
Emperor International Holdings Ltd.....	270,000	12,272
Emperor Watch & Jewellery Ltd.....	790,000	18,028
* Esprit Holdings Ltd.....	775,000	28,347
Ω ESR Group Ltd.....	48,200	61,613
Far East Consortium International Ltd.....	297,223	47,961
First Pacific Co. Ltd.....	560,000	212,709
*Ω FIT Hon Teng Ltd.....	386,000	46,138
Great Eagle Holdings Ltd.....	60,527	89,103
Guotai Junan International Holdings Ltd.....	796,000	50,018
Hang Lung Group Ltd.....	124,000	149,274
Hang Lung Properties Ltd.....	471,000	546,812
Hanison Construction Holdings Ltd.....	105,877	9,149
* Harbour Centre Development Ltd.....	17,000	13,068
HKBN Ltd.....	197,500	82,073
HKR International Ltd.....	251,040	39,935
Hon Kwok Land Investment Co. Ltd.....	54,000	9,215
* Hongkong & Shanghai Hotels Ltd.....	121,716	84,203
Ω Impro Precision Industries Ltd.....	75,000	23,976
* ITC Properties Group Ltd.....	84,761	5,604
Johnson Electric Holdings Ltd.....	86,555	113,507
K Wah International Holdings Ltd.....	318,000	77,272
* Kader Holdings Co. Ltd.....	98,000	4,003
Kerry Logistics Network Ltd.....	131,500	146,104
Kerry Properties Ltd.....	146,000	231,845
Kowloon Development Co. Ltd.....	105,000	64,186
* Lai Sun Development Co. Ltd.....	88,200	7,338
* Lai Sun Garment International Ltd.....	136,459	12,257
Liu Chong Hing Investment Ltd.....	40,000	25,714
Luk Fook Holdings International Ltd.....	97,000	240,310
* Midland Holdings Ltd.....	93,517	5,934
* Mongolian Mining Corp.....	162,000	175,404
* NagaCorp Ltd.....	284,000	95,640
†† Nan Hai Corp. Ltd.....	1,800,000	1,520

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
HONG KONG — (Continued)			
#	New World Development Co. Ltd.....	372,000	\$ 455,943
	Pacific Basin Shipping Ltd.....	1,251,000	348,228
*	Pacific Century Premium Developments Ltd.....	301,000	8,103
	Pacific Textiles Holdings Ltd.....	47,000	7,460
*	Paliburg Holdings Ltd.....	86,000	7,342
	PC Partner Group Ltd.....	64,000	21,136
	Pico Far East Holdings Ltd.....	278,000	53,747
	Public Financial Holdings Ltd.....	116,000	18,708
*	Regal Hotels International Holdings Ltd.....	68,000	25,560
Ω	Regina Miracle International Holdings Ltd.....	29,000	7,291
	SAS Dragon Holdings Ltd.....	64,000	27,895
*	Shangri-La Asia Ltd.....	256,000	159,079
*	Shun Tak Holdings Ltd.....	362,000	36,143
	SmarTone Telecommunications Holdings Ltd.....	69,500	34,715
	Soundwill Holdings Ltd.....	23,500	20,120
	Stella International Holdings Ltd.....	138,500	182,657
	Swire Pacific Ltd., Class A.....	105,000	812,388
	Swire Pacific Ltd., Class B.....	175,000	206,226
	Tao Heung Holdings Ltd.....	133,000	12,395
*	Texhong International Group Ltd.....	64,500	30,640
*††	Tian Shan Development Holding Ltd.....	62,000	0
*	Tongda Group Holdings Ltd.....	1,935,000	22,793
	Town Health International Medical Group Ltd.....	650,000	24,014
	Transport International Holdings Ltd.....	42,371	48,978
	United Laboratories International Holdings Ltd.....	274,000	236,859
††	Untrade.Genting Hk.....	331,000	3,294
	Vedan International Holdings Ltd.....	80,000	5,369
	VSTECs Holdings Ltd.....	192,000	103,458
	Wang On Group Ltd.....	1,400,000	6,139
Ω	WH Group Ltd.....	1,552,160	915,766
	Wing Tai Properties Ltd.....	72,000	23,491
*	Xingye Alloy Materials Group Ltd.....	84,000	11,299
	Xinyi Glass Holdings Ltd.....	35,016	29,029
	YTO International Express & Supply Chain Technology Ltd.....	28,000	4,170
	Yue Yuen Industrial Holdings Ltd.....	136,500	128,723
*	Yunfeng Financial Group Ltd.....	58,000	6,111
TOTAL HONG KONG.....			<u>8,234,714</u>
HUNGARY — (0.0%)			
*	Opus Global Nyrt.....	69,218	81,941
	Richter Gedeon Nyrt.....	7,511	202,649
TOTAL HUNGARY.....			<u>284,590</u>
INDIA — (6.8%)			
	360 ONE WAM Ltd.....	8,069	60,292
	Aarti Drugs Ltd.....	8,644	54,602
	Aarti Industries Ltd.....	18,622	147,437
*	Aarti Pharmed Labs Ltd.....	4,656	29,857
	ADF Foods Ltd.....	15,440	39,988
*	Aditya Birla Capital Ltd.....	8,625	17,756
	Advanced Enzyme Technologies Ltd.....	6,791	31,078
	Aegis Logistics Ltd.....	31,470	143,227
	AGI Greenpac Ltd.....	5,757	55,461
	Agro Tech Foods Ltd.....	2,464	24,766
	Ahluwalia Contracts India Ltd.....	6,104	62,836
	Alembic Ltd.....	15,848	17,903
	Alembic Pharmaceuticals Ltd.....	10,543	122,841
*	Allcargo Gati Ltd.....	5,798	8,785

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	56,988	\$ 55,601
	14,247	12,337
	9,138	97,369
*	2,475	129,368
	19,359	73,961
	14,285	19,121
	2,662	104,868
	4,076	307,484
	82,490	536,535
	10,674	66,657
	42,016	158,837
	6,346	23,523
*	23,322	50,962
*Ω	27,926	148,498
	16,574	113,963
	1,576	121,842
	1,422	37,811
	63,939	887,461
	1,036	25,623
	2,210	13,913
	16,880	44,530
*	245,227	91,818
	452	13,202
	19,247	65,915
	29,626	141,218
	7,771	66,514
	114,507	191,124
	144,375	95,939
	902	26,191
	703	25,723
	3,201	134,881
	18,456	23,684
	200,182	550,047
	6,464	119,017
	29,082	297,624
	4,849	101,745
*	2,401	10,168
	23,418	287,985
*	163,944	40,167
	10,692	300,476
*	19,146	29,783
	94,771	548,908
*	3,705	11,767
	3,997	69,383
	4,579	56,613
	15,057	121,944
	6,015	191,130
	3,444	18,537
	10,821	186,353
	36,837	162,841
*††	33,314	0
	29,639	173,289
	3,813	46,047
	83,557	145,987
Ω	16,036	175,682
	22,302	237,384
	25,282	320,312
	4,186	31,030
*	17,397	80,371

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	10,755	\$ 255,747
*	19,709	59,586
	18,022	491,918
	5,261	25,481
	16,814	64,643
	58,753	97,796
	7,541	94,019
	37,568	31,188
	14,127	105,310
	21,699	36,591
	11,450	36,536
	3,371	48,831
Ω	7,058	34,023
*	75,147	18,047
	4,294	23,876
	19,117	19,540
	486	37,577
	4,926	161,486
	19,753	149,928
	1,808	14,360
	35,168	139,583
	104,310	218,613
Ω	5,726	145,423
	58,317	165,920
	870	10,913
	28,442	69,165
Ω	56,690	71,097
*Ω	7,443	82,380
	8,711	313,215
	1,612	24,821
	6,320	10,824
	88,153	355,718
*	11,996	60,109
	390,779	692,636
*	4,153	18,549
	693	20,020
	27,476	20,443
	15,463	203,153
	48,381	129,423
	58,361	143,604
	1,050	50,428
	95,930	499,066
	17,080	79,108
	563,053	1,172,274
	2,638	23,350
	6,204	69,387
	33,716	45,437
*	3,925	32,181
	32,993	105,223
	13,175	13,544
	16,967	119,171
	33,446	364,927
	12,579	115,602
	2,468	73,627
Ω	7,864	52,673
*	9,179	99,504
	1,451	24,315
	32,878	163,829
	11,951	78,029

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Grauer & Weil India Ltd.....	10,217	\$ 19,196
Great Eastern Shipping Co. Ltd.	27,406	326,034
Greaves Cotton Ltd.....	24,203	47,766
Greenpanel Industries Ltd.....	9,316	44,464
Greenply Industries Ltd.....	10,082	29,826
Gujarat Alkalies & Chemicals Ltd.....	7,842	74,894
Gujarat Ambuja Exports Ltd.....	12,280	57,405
Gujarat Narmada Valley Fertilizers & Chemicals Ltd.....	17,891	161,696
Gujarat Pipavav Port Ltd.....	48,693	103,673
Gujarat State Petronet Ltd.....	61,353	271,065
Gulf Oil Lubricants India Ltd.....	1,725	16,587
HBL Power Systems Ltd.....	29,816	193,751
* HealthCare Global Enterprises Ltd.....	10,118	45,368
HEG Ltd.....	2,257	47,957
HeidelbergCement India Ltd.....	15,130	42,230
Heritage Foods Ltd.....	8,870	34,344
Hero MotoCorp Ltd.....	5,217	290,339
HFCL Ltd.....	147,411	182,692
HG Infra Engineering Ltd.....	2,873	32,315
Hikal Ltd.....	9,005	32,559
HIL Ltd.....	1,013	36,343
Himadri Speciality Chemical Ltd.....	64,558	289,190
* Himatsingka Seide Ltd.....	11,567	23,259
Hindustan Copper Ltd.....	24,909	86,955
Hindware Home Innovation Ltd.....	3,544	20,665
Honda India Power Products Ltd.....	598	17,593
Huhtamaki India Ltd.....	2,798	10,881
I G Petrochemicals Ltd.....	4,882	29,382
ICRA Ltd.....	909	60,097
* IDFC First Bank Ltd.....	736,597	745,497
IDFC Ltd.....	299,310	429,009
* IFB Industries Ltd.....	2,317	37,572
Igarashi Motors India Ltd.....	1,465	9,834
IIFL Securities Ltd.....	26,423	54,063
* India Cements Ltd.....	43,951	138,663
India Glycols Ltd.....	3,432	37,579
* Indiabulls Real Estate Ltd.....	41,210	48,699
Indian Bank.....	62,818	375,624
Indian Metals & Ferro Alloys Ltd.....	4,203	33,316
Indo Count Industries Ltd.....	12,207	40,765
Indoco Remedies Ltd.....	6,798	30,670
* Indus Towers Ltd.....	117,277	314,690
Infibeam Avenues Ltd.....	6,773	2,856
* Inox Wind Ltd.....	12,758	72,823
Insecticides India Ltd.....	3,251	24,814
Intellect Design Arena Ltd.....	12,705	137,809
IOL Chemicals & Pharmaceuticals Ltd.....	5,999	32,126
Ipca Laboratories Ltd.....	29,641	399,507
Ω IRCON International Ltd.....	51,030	146,488
ISGEC Heavy Engineering Ltd.....	3,339	41,125
ITD Cementation India Ltd.....	8,815	34,299
J Kumar Infraprojects Ltd.....	9,206	71,498
Jai Corp. Ltd.....	12,215	54,964
Jammu & Kashmir Bank Ltd.....	63,698	102,631
Jamna Auto Industries Ltd.....	6,298	8,981
Jindal Poly Films Ltd.....	3,854	28,963
Jindal Saw Ltd.....	53,430	335,101
Jindal Stainless Ltd.....	110,462	765,179
Jindal Steel & Power Ltd.....	99,431	904,695

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
JK Cement Ltd.....	5,781	\$304,187
JK Lakshmi Cement Ltd.....	14,023	158,092
JK Paper Ltd.....	21,843	114,445
JK Tyre & Industries Ltd.....	17,886	113,635
* Johnson Controls-Hitachi Air Conditioning India Ltd.....	1,564	22,223
JSW Energy Ltd.....	118,534	719,928
JTEKT India Ltd.....	11,906	23,170
Jubilant Ingrevia Ltd.....	13,841	72,934
Jubilant Pharmova Ltd.....	14,481	99,370
Jyothy Labs Ltd.....	34,605	212,267
Kalpataru Projects International Ltd.....	17,626	169,445
Kalyani Steels Ltd.....	7,765	56,650
Kansai Nerolac Paints Ltd.....	24,754	101,956
Karnataka Bank Ltd.	70,994	217,951
Karur Vysya Bank Ltd.	100,489	239,710
Kaveri Seed Co. Ltd.....	4,744	41,290
KCP Ltd.	19,493	46,001
KEC International Ltd.....	25,269	199,818
Kirloskar Brothers Ltd.....	5,401	58,958
Kirloskar Ferrous Industries Ltd.....	9,588	73,609
Kirloskar Oil Engines Ltd.....	10,569	89,595
Kitex Garments Ltd.....	5,027	14,079
Klass Pack Ltd.....	1,801	2,358
KNR Constructions Ltd.....	27,447	91,059
Kolte-Patil Developers Ltd.....	5,519	33,981
Kovai Medical Center & Hospital.....	843	32,817
KRBL Ltd.....	16,393	70,910
Krsnaa Diagnostics Ltd.....	2,294	19,275
LA Opala RG Ltd.....	7,436	32,750
Lakshmi Machine Works Ltd.....	568	93,540
Ω Laurus Labs Ltd.....	7,432	34,070
LG Balakrishnan & Bros Ltd.....	7,187	111,562
LT Foods Ltd.....	40,174	95,303
Lumax Auto Technologies Ltd.....	4,253	19,939
Lupin Ltd.....	42,305	763,793
LUX Industries Ltd.....	628	9,446
Maharashtra Seamless Ltd.....	14,386	182,869
Mahindra Lifespace Developers Ltd.....	15,138	102,021
Maithan Alloys Ltd.....	1,484	19,437
Man Infraconstruction Ltd.....	15,353	43,989
Marksans Pharma Ltd.....	59,055	110,940
Mastek Ltd.....	2,731	93,995
Max Estates Ltd.....	9,610	34,063
Mayur Uniquoters Ltd.....	2,063	14,172
Meghmani Organics Ltd.....	29,423	30,966
Minda Corp. Ltd.....	16,296	81,177
* Mirza International Ltd.....	11,137	7,837
Ω Mishra Dhatu Nigam Ltd.....	8,726	54,257
MM Forgings Ltd.....	2,528	28,017
Monte Carlo Fashions Ltd.....	1,211	10,104
* Morepen Laboratories Ltd.....	60,453	38,557
Mphasis Ltd.....	9,075	282,650
MRF Ltd.....	454	776,198
Mukand Ltd.....	6,374	14,227
Natco Pharma Ltd.....	11,527	119,989
National Aluminium Co. Ltd.....	201,774	364,610
National Fertilizers Ltd.....	13,589	20,671
Nava Ltd.....	21,096	121,064
Navneet Education Ltd.....	18,503	34,313

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
NCC Ltd.....	97,963	\$253,735
NCL Industries Ltd.....	7,001	20,720
NESCO Ltd.....	3,968	41,365
Neuland Laboratories Ltd.....	2,588	201,185
Newgen Software Technologies Ltd.....	5,182	52,425
NIIT Learning Systems Ltd.....	10,780	60,442
NIIT Ltd.....	10,780	16,204
Nilkamal Ltd.....	1,432	37,457
Ω Nippon Life India Asset Management Ltd.....	24,048	151,756
NMDC Ltd.....	165,906	439,550
*†† NMDC Steel Ltd.....	153,931	128,891
NOCIL Ltd.....	22,530	73,033
Novartis India Ltd.....	1,209	14,379
NRB Bearings Ltd.....	7,863	32,536
Nucleus Software Exports Ltd.....	1,478	28,148
Oberoi Realty Ltd.....	18,539	296,279
* OnMobile Global Ltd.....	8,360	11,337
Oracle Financial Services Software Ltd.....	4,537	356,151
Orient Cement Ltd.....	25,897	88,330
Orient Paper & Industries Ltd.....	25,398	17,514
Oriental Carbon & Chemicals Ltd.....	1,832	19,287
Panama Petrochem Ltd.....	2,894	12,626
*Ω Parag Milk Foods Ltd.....	6,480	15,938
* Patel Engineering Ltd.....	80,785	68,288
* PC Jeweller Ltd.....	62,691	41,758
PCBL Ltd.....	36,684	140,977
Petronet LNG Ltd.....	186,651	604,402
Pfizer Ltd.....	66	3,417
Phoenix Mills Ltd.....	16,437	478,539
* Piramal Pharma Ltd.....	65,792	114,133
PNC Infratech Ltd.....	17,993	98,881
Polyplex Corp. Ltd.....	3,760	45,931
Power Mech Projects Ltd.....	1,284	82,643
* Prakash Industries Ltd.....	25,349	63,447
Ω Prataap Snacks Ltd.....	1,310	20,282
Prestige Estates Projects Ltd.....	32,983	499,418
* Pricol Ltd.....	16,687	76,766
* Prism Johnson Ltd.....	29,365	64,385
PSP Projects Ltd.....	1,511	13,616
Punjab National Bank.....	434,872	599,760
Puravankara Ltd.....	13,056	40,880
*Ω Quess Corp. Ltd.....	5,911	35,967
Rain Industries Ltd.....	44,748	93,596
Rajesh Exports Ltd.....	12,943	56,945
Rallis India Ltd.....	16,538	52,768
Ramco Cements Ltd.....	22,141	270,838
* Ramco Systems Ltd.....	3,976	15,898
Ramkrishna Forgings Ltd.....	17,745	163,198
Rashtriya Chemicals & Fertilizers Ltd.....	39,338	86,828
Raymond Ltd.....	9,936	212,345
Ω RBL Bank Ltd.....	83,131	260,500
Redington Ltd.....	131,696	285,207
* Redtape Ltd.....	11,137	87,575
* Reliance Power Ltd.....	583,182	208,665
Rico Auto Industries Ltd.....	16,938	20,858
RITES Ltd.....	11,078	99,132
Route Mobile Ltd.....	661	12,660
RSWM Ltd.....	7,446	20,373
Rupa & Co. Ltd.....	3,253	10,863

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	6,506	\$ 21,087
	2,664	15,392
*	18,177	28,167
	2,991	27,957
	27,610	83,382
	712	12,509
	5,680	28,415
	1,481	20,179
*	8,389	13,889
	7,419	30,708
Ω	11,863	23,982
	990	9,152
	4,998	23,833
	1,048	17,192
*	5,720	25,170
	32,265	82,543
††	32,265	3,940
*	6,676	39,490
	2,895	18,561
	1,390	9,871
	10,497	183,220
	3,300	28,147
	497,625	207,834
*	16,744	37,564
	210,166	310,217
	22,934	39,937
	11,768	99,413
	1,107	20,331
	5,228	41,841
	6,005	38,039
	19,125	151,613
	839	15,316
*	10,393	29,793
	12,856	72,601
	16,641	78,075
	12,254	88,728
	9,638	90,708
	11,959	45,945
	37,650	467,475
	4,990	67,242
	1,163	14,937
	22,922	37,525
*Ω	1,364	6,690
	16,940	61,413
	13,654	134,485
*Ω	8,361	79,183
	63,696	169,805
	11,355	33,178
	36,783	76,522
	29,889	62,576
	8,195	108,532
*	14,247	9,574
	6,289	71,032
	241,317	138,067
	13,982	57,571
	1,105	10,361
	839	81,023
	1,006	53,600
	9,820	54,974

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Ω Ujivan Small Finance Bank Ltd.....	131,957	\$ 88,211
* Unichem Laboratories Ltd.....	7,286	41,337
Union Bank of India Ltd.....	182,028	306,223
UPL Ltd.....	117,632	761,978
Usha Martin Ltd.....	39,122	176,398
UTI Asset Management Co. Ltd.....	7,033	78,877
* VA Tech Wabag Ltd.....	10,705	86,849
Vardhman Textiles Ltd.....	26,060	134,571
*Ω Varroc Engineering Ltd.....	8,500	56,961
Venky's India Ltd.....	1,292	30,654
Vesuvius India Ltd.....	2,035	86,778
Vimta Labs Ltd.....	1,870	10,292
Vindhya Telelinks Ltd.....	1,643	48,601
* Vodafone Idea Ltd.....	864,094	148,416
Voltamp Transformers Ltd.....	884	85,964
Voltas Ltd.....	20,276	265,798
VST Industries Ltd.....	911	40,536
VST Tillers Tractors Ltd.....	936	37,564
Welspun Corp. Ltd.....	33,813	239,391
Welspun Enterprises Ltd.....	16,081	68,836
Welspun Living Ltd.....	48,891	96,738
West Coast Paper Mills Ltd.....	10,379	97,577
Whirlpool of India Ltd.....	914	14,816
* Wockhardt Ltd.....	7,656	42,062
Wonderla Holidays Ltd.....	2,335	24,803
* Yes Bank Ltd.....	1,005,777	291,493
* Zee Entertainment Enterprises Ltd.....	111,714	234,031
* Zee Media Corp. Ltd.....	66,484	11,818
* Zensar Technologies Ltd.....	21,007	145,825
Zydus Lifesciences Ltd.....	44,718	409,347
Zydus Wellnes Ltd.....	1,773	34,457
TOTAL INDIA.....		47,684,999
INDONESIA — (0.5%)		
ABM Investama Tbk. PT.....	132,000	28,502
Adaro Energy Indonesia Tbk. PT.....	2,450,700	371,592
* Adhi Karya Persero Tbk. PT.....	499,100	8,910
* Adi Sarana Armada Tbk. PT.....	319,400	14,686
* Alam Sutera Realty Tbk. PT.....	2,048,700	21,049
Astra Agro Lestari Tbk. PT.....	62,400	27,300
Astra Otoparts Tbk. PT.....	172,500	24,463
Bank BTPN Syariah Tbk. PT.....	328,800	33,098
* Bank Bukopin Tbk. PT.....	3,976,600	19,388
* Bank Capital Indonesia Tbk. PT.....	991,200	8,170
* Bank China Construction Bank Indonesia Tbk. PT.....	2,929,400	13,931
* Bank Mayapada International Tbk. PT.....	4,551,286	52,531
Bank Maybank Indonesia Tbk. PT.....	2,873,800	44,044
* Bank MNC Internasional Tbk. PT.....	3,124,100	11,506
* Bank Nationalnobu Tbk. PT.....	114,513	6,388
* Bank Neo Commerce Tbk. PT.....	529,200	10,952
Bank OCBC Nisp Tbk. PT.....	566,200	44,665
* Bank Pan Indonesia Tbk. PT.....	802,200	55,853
Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk. PT.....	380,853	28,096
Bank Pembangunan Daerah Jawa Timur Tbk. PT.....	853,700	35,146
Bank Tabungan Negara Persero Tbk. PT.....	1,167,164	96,453
BISI International Tbk. PT.....	236,900	22,960
Blue Bird Tbk. PT.....	151,800	16,365
* Buana Lintas Lautan Tbk. PT.....	1,461,500	14,826
Bukit Asam Tbk. PT.....	610,900	101,101

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
* Bumi Resources Tbk. PT.....	1,597,100	\$ 9,186
* Bumi Serpong Damai Tbk. PT.....	1,255,900	82,394
Ciputra Development Tbk. PT.....	1,972,586	156,561
Delta Dunia Makmur Tbk. PT.....	888,000	21,355
Dharma Satya Nusantara Tbk. PT.....	494,300	15,953
Elang Mahkota Teknologi Tbk. PT.....	1,520,000	44,613
Elnusa Tbk. PT.....	1,110,000	28,225
Erajaya Swasembada Tbk. PT.....	1,768,000	45,859
* Gajah Tunggal Tbk. PT.....	310,300	21,342
Gudang Garam Tbk. PT.....	91,900	114,623
* Harum Energy Tbk. PT.....	436,500	32,437
Indah Kiat Pulp & Paper Tbk. PT.....	468,500	232,077
Indika Energy Tbk. PT.....	467,500	40,837
Indo Tambangraya Megah Tbk. PT.....	63,700	109,140
Indocement Tunggal Prakarsa Tbk. PT.....	22,900	13,076
Indofood Sukses Makmur Tbk. PT.....	628,200	253,829
Indomobil Sukses Internasional Tbk. PT.....	319,500	28,141
* Intiland Development Tbk. PT.....	678,700	8,240
Japfa Comfeed Indonesia Tbk. PT.....	932,700	62,667
* Kawasan Industri Jababeka Tbk. PT.....	3,135,500	24,440
Medco Energi Internasional Tbk. PT.....	1,528,372	117,855
Media Nusantara Citra Tbk. PT.....	1,488,800	33,735
* MNC Land Tbk. PT.....	12,970,200	50,889
Mulia Industrindo Tbk. PT.....	256,900	6,835
*†† Omni Inovasi Indonesia Tbk. PT.....	247,700	294
Pabrik Kertas Tjiwi Kimia Tbk. PT.....	241,100	95,474
Pakuwon Jati Tbk. PT.....	3,727,900	99,205
* Panin Financial Tbk. PT.....	1,914,300	31,298
* Paninvest Tbk. PT.....	264,900	14,271
* PP Persero Tbk. PT.....	550,800	14,371
Puradelta Lestari Tbk. PT.....	1,263,400	12,878
Ramayana Lestari Sentosa Tbk. PT.....	603,300	18,642
Resource Alam Indonesia Tbk. PT.....	290,598	6,703
*†† Rimo International Lestari Tbk. PT.....	4,191,900	0
Salim Ivomas Pratama Tbk. PT.....	511,500	11,865
Sampoerna Agro Tbk. PT.....	68,700	8,713
Samudera Indonesia Tbk. PT.....	1,503,000	32,756
Sawit Sumbermas Sarana Tbk. PT.....	366,600	27,634
Semen Indonesia Persero Tbk. PT.....	426,447	167,482
*†† Sri Rejeki Isman Tbk. PT.....	1,787,400	3,101
Steel Pipe Industry of Indonesia PT.....	497,300	9,078
Summarecon Agung Tbk. PT.....	2,151,204	76,352
Surya Citra Media Tbk. PT.....	2,940,700	28,645
Surya Esa Perkasa Tbk. PT.....	990,700	30,899
* Surya Semesta Internusa Tbk. PT.....	515,500	13,363
Tempo Scan Pacific Tbk. PT.....	117,300	15,381
Timah Tbk. PT.....	437,900	15,949
*†† Trada Alam Minera Tbk. PT.....	3,776,600	0
* Trimegah Sekuritas Indonesia Tbk. PT.....	1,532,700	27,170
Triputra Agro Persada PT.....	743,600	26,381
Tunas Baru Lampung Tbk. PT.....	685,485	28,821
United Tractors Tbk. PT.....	38,200	55,490
*†† Waskita Karya Persero Tbk. PT.....	697,000	3,357
* Wijaya Karya Persero Tbk. PT.....	593,900	9,033
XL Axiata Tbk. PT.....	841,393	123,587
TOTAL INDONESIA.....		3,674,477
IRELAND — (0.8%)		
AIB Group PLC.....	320,177	1,406,353

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
IRELAND — (Continued)		
Bank of Ireland Group PLC.....	330,642	\$3,040,574
Cairn Homes PLC.....	192,687	295,645
Dalata Hotel Group PLC.....	75,889	393,859
FBD Holdings PLC.....	9,012	114,437
* Permanent TSB Group Holdings PLC.....	38,720	72,186
TOTAL IRELAND.....		<u>5,323,054</u>
ISRAEL — (0.7%)		
* Afcon Holdings Ltd.....	760	20,391
Africa Israel Residences Ltd.....	912	48,443
Alrov Properties & Lodgings Ltd.....	1,983	70,230
* Ashdod Refinery Ltd.....	2,231	51,659
Ashtrom Group Ltd.....	12,019	180,768
AudioCodes Ltd.....	2,162	24,193
* Avgol Industries 1953 Ltd.....	17,326	7,211
* Azorim-Investment Development & Construction Co. Ltd.....	33,567	140,788
Bet Shemesh Engines Holdings 1997 Ltd.....	1,775	60,851
Carasso Motors Ltd.....	6,480	28,509
* Cellcom Israel Ltd.....	37,142	152,629
* Clal Insurance Enterprises Holdings Ltd.....	21,193	329,753
Delek Group Ltd.....	2,316	286,794
Delta Galil Ltd.....	2,465	113,780
Dor Alon Energy in Israel 1988 Ltd.....	1,112	21,249
* Doral Group Renewable Energy Resources Ltd.....	17,908	39,898
* Duniec Brothers Ltd.....	260	13,317
* Equital Ltd.....	6,649	189,228
Formula Systems 1985 Ltd.....	1,756	117,628
Formula Systems 1985 Ltd., Sponsored ADR.....	256	17,462
* Gilat Satellite Networks Ltd.....	12,151	76,619
* Hagag Group Real Estate Development.....	8,333	31,681
Hamat Group Ltd.....	5,206	17,059
Harel Insurance Investments & Financial Services Ltd.....	50,711	420,645
IDI Insurance Co. Ltd.....	1,993	59,525
Israel Canada T.R Ltd.....	25,831	87,123
Israel Land Development Co. Ltd.....	4,140	36,876
Isras Investment Co. Ltd.....	532	112,258
Issta Ltd.....	2,925	57,537
* Kamada Ltd.....	7,363	42,190
Kardan Real Estate Enterprise & Development Ltd.....	19,587	21,356
Kerur Holdings Ltd.....	1,355	24,759
* Klil Industries Ltd.....	356	18,652
Kvutzat Acro Ltd.....	1,885	21,689
M Yochananof & Sons Ltd.....	522	23,399
Mediterranean Towers Ltd.....	24,745	63,549
Meitav Investment House Ltd.....	9,370	40,058
Menora Mivtachim Holdings Ltd.....	9,523	239,227
Meshek Energy Renewable Energies Ltd.....	16,764	13,290
Meshulam Levinstein Contracting & Engineering Ltd.....	258	20,839
Migdal Insurance & Financial Holdings Ltd.....	161,691	179,062
Naphtha Israel Petroleum Corp. Ltd.....	11,180	55,864
* Neto Malinda Trading Ltd.....	3,324	44,373
Oil Refineries Ltd.....	754,785	260,339
Palram Industries 1990 Ltd.....	1,933	20,432
* Partner Communications Co. Ltd.....	38,087	176,105
Paz Oil Co. Ltd.....	2,231	183,388
Plasson Industries Ltd.....	1,011	38,592
Prashkovsky Investments & Construction Ltd.....	2,864	64,187
Rapac Communication & Infrastructure Ltd.....	1,204	9,036
Sano-Brunos Enterprises Ltd.....	536	40,964

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
* Scope Metals Group Ltd.....	1,359	\$ 42,142
* Shikun & Binui Ltd.....	2,764	7,212
* Shufersal Ltd.....	24,736	132,720
Suny Cellular Communication Ltd.....	38,993	10,508
Ω Tamar Petroleum Ltd.....	16,144	81,216
TOTAL ISRAEL.....		<u>4,689,252</u>
ITALY — (2.9%)		
A2A SpA.....	369,829	733,246
ACEA SpA.....	11,629	183,513
Ω Anima Holding SpA.....	54,118	244,259
Arnoldo Mondadori Editore SpA.....	38,743	99,298
Ascopiave SpA.....	14,577	35,326
* Avio SpA.....	4,608	40,894
Azimut Holding SpA.....	23,874	665,576
Banca IFIS SpA.....	7,189	124,433
Banca Mediolanum SpA.....	53,020	542,592
Banca Popolare di Sondrio SPA.....	135,001	1,025,739
Banca Profilo SpA.....	114,968	25,440
Banco BPM SpA.....	394,306	2,127,398
Banco di Desio e della Brianza SpA.....	12,049	50,076
BasicNet SpA.....	5,417	26,167
Biesse SpA.....	1,662	21,828
BPER Banca.....	292,670	1,055,620
Buzzi SpA.....	29,557	1,004,632
Cairo Communication SpA.....	17,210	33,466
Cementir Holding NV.....	12,612	135,256
* CIR SpA-Compagnie Industriali.....	239,509	109,834
Credito Emiliano SpA.....	26,852	244,096
d'Amico International Shipping SA.....	33,291	222,243
Danieli & C Officine Meccaniche SpA.....	12,070	292,956
Danieli & C Officine Meccaniche SpA.....	3,835	130,049
Datalogic SpA.....	6,667	43,547
De' Longhi SpA.....	12,945	419,277
# Digital Bros SpA.....	1,007	11,246
Elica SpA.....	8,847	22,114
Emak SpA.....	17,371	19,696
Ω Enav SpA.....	56,412	208,776
ERG SpA.....	8,922	261,615
Esprinet SpA.....	7,745	44,344
Fila SpA.....	7,328	69,372
#* Fincantieri SpA.....	92,350	48,880
FNM SpA.....	40,686	19,436
* Garofalo Health Care SpA.....	4,490	23,497
Gefran SpA.....	2,084	19,276
Hera SpA.....	198,526	699,333
IMMSI SpA.....	62,616	41,098
Indel B SpA.....	373	9,534
* Iveco Group NV.....	53,448	570,358
IVS Group SA.....	6,481	39,309
Leonardo SpA.....	105,578	1,842,765
Mediobanca Banca di Credito Finanziario SpA.....	144,530	1,914,155
MFE-MediaForEurope NV, Class A.....	53,594	136,599
* Newlat Food SpA.....	4,322	37,354
*Ω Nexi SpA.....	82,277	631,103
# Openjobmetis SpA agenzia per il lavoro.....	3,304	57,436
Orsero SpA.....	2,608	48,883
Ω OVS SpA.....	73,087	174,094
Ω Pirelli & C SpA.....	91,793	497,465

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
Ω Poste Italiane SpA.....	89,434	\$ 969,791
Rizzoli Corriere Della Sera Mediagroup SpA.....	15,382	12,538
* Sabaf SpA.....	2,439	46,637
#* Safilo Group SpA.....	55,553	66,457
Saras SpA.....	162,876	275,771
# Spaxs SpA.....	9,293	51,258
* Telecom Italia SpA.....	2,526,810	760,845
* Telecom Italia SpA.....	1,059,301	333,471
* Tesmec SpA.....	66,687	8,303
* Tod's SpA.....	1,626	59,609
Unipol Gruppo SpA.....	108,936	676,450
UnipolSai Assicurazioni SpA.....	129,793	343,459
Webuild SpA.....	12,843	27,014
TOTAL ITALY.....		<u>20,716,102</u>
JAPAN — (16.5%)		
77 Bank Ltd.....	15,900	382,448
Achilles Corp.....	4,600	49,099
AD Works Group Co. Ltd.....	20,400	32,505
ADEKA Corp.....	23,900	467,644
Advan Group Co. Ltd.....	7,500	55,383
AFC-HD AMS Life Science Co. Ltd.....	1,800	11,262
Agro-Kanesho Co. Ltd.....	2,600	24,191
# Ahresty Corp.....	9,900	49,209
Aichi Financial Group, Inc.....	10,490	185,184
Aichi Steel Corp.....	3,600	82,793
Aichi Tokei Denki Co. Ltd.....	2,700	52,475
Aida Engineering Ltd.....	14,000	79,600
Ain Holdings, Inc.....	5,800	189,274
Air Water, Inc.....	54,200	715,940
Airport Facilities Co. Ltd.....	9,300	39,077
Aisan Industry Co. Ltd.....	13,200	123,174
* Akebono Brake Industry Co. Ltd.....	42,500	32,721
Akita Bank Ltd.....	4,800	65,922
Albis Co. Ltd.....	2,000	36,498
Alconix Corp.....	9,400	90,591
Alfresa Holdings Corp.....	46,400	760,911
Alinco, Inc.....	4,500	32,778
Alleanza Holdings Co. Ltd.....	3,200	23,934
Alpen Co. Ltd.....	5,100	70,229
Alpha Systems, Inc.....	1,500	31,589
Alps Alpine Co. Ltd.....	62,681	465,189
Alps Logistics Co. Ltd.....	6,000	72,573
Amada Co. Ltd.....	12,008	129,586
Anabuki Kosan, Inc.....	1,200	17,546
Anest Iwata Corp.....	9,900	87,297
Anritsu Corp.....	37,900	300,116
AOKI Holdings, Inc.....	9,900	78,790
Aoyama Trading Co. Ltd.....	15,700	189,126
Arakawa Chemical Industries Ltd.....	5,500	40,755
Arata Corp.....	9,400	208,645
ARCLANDS Corp.....	8,600	98,483
Arcs Co. Ltd.....	12,500	248,716
Artience Co. Ltd.....	10,700	200,215
Asahi Co. Ltd.....	3,000	26,547
Asahi Yukizai Corp.....	3,600	100,150
Ashimori Industry Co. Ltd.....	800	12,352
Asia Pile Holdings Corp.....	10,700	57,421
Astena Holdings Co. Ltd.....	8,100	26,284

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	20,300	\$220,683
	8,400	140,892
	4,600	127,252
	800	16,118
	10,800	128,198
#	3,800	66,620
#	3,600	135,363
	3,301	43,614
	3,300	26,307
	12,600	54,219
	13,900	245,814
	3,000	48,198
	4,400	11,164
	5,400	90,464
	17,100	170,337
	6,900	98,105
	5,500	36,074
	2,500	25,397
	4,800	87,965
	8,700	162,778
	2,300	39,477
	2,100	35,699
#	23,200	135,360
	5,400	61,634
	2,600	42,276
	4,500	90,812
	7,421	60,621
	3,600	48,637
	44,800	317,231
	500	10,900
	14,900	65,757
	73,800	468,062
	15,100	266,260
	1,300	34,602
	17,600	90,392
	37,849	513,687
	21,700	901,268
	2,500	24,140
	3,000	18,221
	3,300	131,219
	7,200	56,700
	66,700	653,471
	10,200	113,212
	13,400	49,574
	40,000	416,815
	7,400	64,495
	5,700	270,092
	3,400	89,306
	7,800	99,664
	6,600	43,770
	7,600	64,368
	13,400	67,057
	4,700	87,384
#	12,400	93,400
	7,850	217,560
#	9,900	61,130
	3,500	34,017
	5,100	68,085
	3,400	68,966

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	36,100	\$336,287
#	19,400	338,301
	19,700	371,804
#	3,400	21,898
	2,400	41,049
	8,800	129,933
	14,500	505,692
	5,400	108,442
	9,400	108,891
	1,400	27,867
	3,000	49,933
#	28,600	314,924
	10,401	74,432
	7,742	96,497
	5,800	70,229
	4,100	39,221
	2,300	24,993
*	11,300	77,746
	2,900	68,641
	4,800	81,748
	9,200	176,506
	9,800	218,874
	13,700	400,841
	2,300	33,429
	4,700	28,179
	14,500	279,652
	5,910	64,616
#	19,100	108,081
	4,700	33,764
	5,860	43,057
	7,200	68,132
#	5,800	25,545
	4,400	69,483
#	1,700	22,915
	22,400	379,534
	9,800	47,959
	1,700	8,232
	1,200	44,822
#	20,800	53,285
	4,901	78,509
	5,500	73,249
	13,100	154,486
	3,600	103,994
	5,300	72,745
	6,200	61,274
	66,300	545,020
	4,700	129,809
	16,500	8,496
	3,900	65,508
	3,700	36,144
	2,100	77,712
	7,700	89,755
	36,960	908,376
	3,300	114,936
	7,100	196,366
	1,200	9,371
	5,200	32,290
	9,100	119,281
	23,600	429,294

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	8,700	\$124,994
	2,300	34,429
	19,300	116,314
	9,300	64,276
	5,000	39,698
	9,900	161,748
	2,600	50,615
	5,000	70,373
	14,475	299,074
	9,400	47,661
	3,100	108,427
#	4,100	18,759
	19,600	282,686
	3,400	54,285
	8,100	100,682
	97,300	479,806
	5,300	193,721
	13,800	256,540
	27,900	298,706
	127,712	696,019
	4,100	42,608
	3,300	113,577
	500	10,793
	2,600	19,971
	4,500	125,299
	1,900	12,960
	11,900	435,260
	4,400	86,797
#	4,400	26,017
	54,400	707,411
	3,200	29,023
	15,900	236,240
	8,100	214,151
	8,887	132,721
#	2,700	17,208
*	87,700	298,583
	4,100	38,991
	2,400	29,311
	2,100	96,066
	80,519	540,307
	800	17,310
	5,100	26,745
	39,600	244,344
	3,900	52,401
	2,100	51,917
	5,500	132,593
#	1,800	31,056
	3,400	40,330
	5,700	39,134
	7,500	223,150
#	41,600	393,303
	50,800	538,178
	2,500	24,138
	2,869	34,998
	4,600	26,235
	4,700	52,800
	10,600	84,223
	3,600	288,843
	3,700	115,417

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	9,500	\$209,109
#	4,600	24,156
	7,200	50,842
	71,200	276,138
	8,400	141,333
	1,900	30,401
	9,600	38,031
	6,400	68,448
	5,200	27,334
	1,600	20,413
#	35,900	541,980
	25,600	223,572
	6,900	39,530
	6,500	28,604
	2,800	23,600
	14,600	348,849
	3,600	36,793
#	14,900	324,216
	2,300	19,765
	56,352	589,074
	4,400	107,042
	3,600	43,886
	4,963	116,061
	5,200	41,112
	12,100	129,299
	800	19,989
	16,700	178,858
	1,900	97,071
	8,040	225,277
	13,700	139,506
	6,600	94,672
	9,100	406,647
	78,300	532,591
	8,600	202,451
	55,813	516,903
	24,700	79,926
	6,900	32,890
#	4,200	52,197
	6,500	32,937
	700	13,645
	3,500	119,816
	21,100	223,614
	9,000	148,122
	10,000	42,773
	17,400	175,512
	12,400	45,991
	200	14,150
	2,900	45,791
	5,500	39,875
	7,000	25,093
	6,700	92,867
	5,043	84,162
	14,200	188,334
	4,300	56,853
	61,925	566,604
	13,000	39,128
	12,200	342,045
	48,200	234,402
	1,100	27,949

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Kaga Electronics Co. Ltd.....	4,900	\$ 226,821
Kamei Corp.....	9,700	127,547
Kamigumi Co. Ltd.....	13,100	301,376
Kanaden Corp.....	6,800	71,815
Kanagawa Chuo Kotsu Co. Ltd.....	2,100	43,675
Kanamoto Co. Ltd.....	9,469	180,867
Kandenko Co. Ltd.....	34,400	353,771
Kaneka Corp.....	15,000	364,761
Kaneko Seeds Co. Ltd.....	4,400	43,487
Kanematsu Corp.....	24,400	378,305
Kanemi Co. Ltd.....	1,200	27,690
Kanto Denka Kogyo Co. Ltd.....	12,700	76,009
Katakura & Co.-op Agri Corp.....	1,200	9,125
Kato Sangyo Co. Ltd.....	6,100	198,906
Kawada Technologies, Inc.....	1,700	87,358
Kawai Musical Instruments Manufacturing Co. Ltd.....	2,500	61,911
Kawasaki Heavy Industries Ltd.....	41,500	939,555
Kawata Manufacturing Co. Ltd.....	1,500	10,856
Keiyo Bank Ltd.....	28,000	137,067
Kenko Mayonnaise Co. Ltd.....	3,934	46,870
Kimura Chemical Plants Co. Ltd.....	5,800	28,637
Kimura Unity Co. Ltd.....	4,900	51,386
# Ki-Star Real Estate Co. Ltd.....	2,600	61,405
* Kitagawa Corp.....	2,400	24,793
# Kita-Nippon Bank Ltd.....	4,300	65,681
Kitz Corp.....	22,500	183,958
Kiyo Bank Ltd.....	19,800	223,163
* KNT-CT Holdings Co. Ltd.....	2,200	19,710
Koa Corp.....	9,700	99,252
Koatsu Gas Kogyo Co. Ltd.....	9,700	56,862
Kobe Steel Ltd.....	43,200	596,500
Kohnan Shoji Co. Ltd.....	7,800	207,204
Kohsoku Corp.....	2,700	41,768
# Kojima Co. Ltd.....	13,300	67,601
Kokuyo Co. Ltd.....	21,700	349,468
Komeri Co. Ltd.....	10,300	230,788
Kondotec, Inc.....	5,400	44,919
* Konica Minolta, Inc.....	143,900	394,892
Konishi Co. Ltd.....	16,600	158,972
Konoike Transport Co. Ltd.....	9,000	119,730
Konoshima Chemical Co. Ltd.....	1,200	11,975
KPP Group Holdings Co. Ltd.....	14,800	72,984
Krosaki Harima Corp.....	1,800	150,312
KRS Corp.....	3,600	22,862
K's Holdings Corp.....	43,300	393,518
KU Holdings Co. Ltd.....	3,700	29,754
Kumagai Gumi Co. Ltd.....	9,906	257,814
Kumiai Chemical Industry Co. Ltd.....	15,400	88,308
Kurabo Industries Ltd.....	4,600	97,919
Kuraray Co. Ltd.....	95,500	1,001,964
Kureha Corp.....	14,700	281,391
Kurimoto Ltd.....	3,200	78,189
Kuriyama Holdings Corp.....	5,000	32,639
KYB Corp.....	6,200	214,976
Kyodo Printing Co. Ltd.....	2,200	50,458
Kyoei Steel Ltd.....	6,408	92,107
Kyokuto Boeki Kaisha Ltd.....	4,800	71,776
Kyokuto Kaihatsu Kogyo Co. Ltd.....	10,400	142,351
Kyokuyo Co. Ltd.....	2,800	75,055

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Kyorin Pharmaceutical Co. Ltd.....	11,100	\$ 134,107
Kyosan Electric Manufacturing Co. Ltd.....	12,300	38,777
Kyushu Financial Group, Inc.....	99,900	635,723
Lacto Japan Co. Ltd.....	2,600	39,762
LEC, Inc.....	7,500	53,266
Life Corp.....	4,700	119,355
LIFULL Co. Ltd.....	26,000	34,135
Lintec Corp.....	11,600	219,690
Lixil Corp.....	78,800	1,053,002
Look Holdings, Inc.....	1,800	31,176
Mabuchi Motor Co. Ltd.....	20,400	353,579
Macromill, Inc.....	11,400	61,567
Maezawa Industries, Inc.....	5,300	38,713
Makino Milling Machine Co. Ltd.....	6,900	279,483
Mandom Corp.....	10,593	92,216
Marubun Corp.....	5,500	63,266
Marudai Food Co. Ltd.....	6,500	74,023
Maruha Nichiro Corp.....	14,500	286,899
MARUKA FURUSATO Corp.....	5,038	83,658
Maruyama Manufacturing Co., Inc.....	1,100	19,914
Maruzen CHI Holdings Co. Ltd.....	3,000	6,697
Maruzen Showa Unyu Co. Ltd.....	4,700	129,761
Matsuda Sangyo Co. Ltd.....	4,300	80,028
Matsuoka Corp.....	1,100	12,052
Maxell Ltd.....	11,300	124,284
Maxvalu Tokai Co. Ltd.....	2,200	48,508
Mebuki Financial Group, Inc.....	163,600	489,687
Medical System Network Co. Ltd.....	10,600	44,800
Medipal Holdings Corp.....	34,900	557,038
Medius Holdings Co. Ltd.....	2,600	13,674
Megachips Corp.....	4,000	129,154
Megmilk Snow Brand Co. Ltd.....	12,000	188,200
Meidensha Corp.....	9,300	166,706
Meiji Electric Industries Co. Ltd.....	3,800	37,857
# Meiji Shipping Group Co. Ltd.....	4,300	23,384
Meiko Electronics Co. Ltd.....	5,300	144,360
Meiwa Estate Co. Ltd.....	4,900	44,984
Melco Holdings, Inc.....	2,000	44,505
Mie Kotsu Group Holdings, Inc.....	16,800	71,529
Mikuni Corp.....	9,900	32,788
MIMAKI ENGINEERING Co. Ltd.....	6,100	38,013
Mimasu Semiconductor Industry Co. Ltd.....	4,500	96,986
# Ministop Co. Ltd.....	4,000	41,264
Mirait One Corp.....	28,810	380,636
Mirarth Holdings, Inc.....	29,200	97,846
# Mitani Sangyo Co. Ltd.....	11,800	32,270
Mitsuba Corp.....	15,300	112,664
Mitsubishi Gas Chemical Co., Inc.....	40,800	666,300
Mitsubishi Logisnext Co. Ltd.....	2,100	21,750
Mitsubishi Logistics Corp.....	13,900	429,359
Mitsubishi Materials Corp.....	35,500	649,916
# Mitsubishi Paper Mills Ltd.....	9,464	39,332
Mitsubishi Research Institute, Inc.....	2,400	80,447
Mitsubishi Shokuhin Co. Ltd.....	4,600	156,382
# Mitsubishi Steel Manufacturing Co. Ltd.....	2,100	23,330
Mitsui DM Sugar Holdings Co. Ltd.....	6,095	140,050
# Mitsui E&S Co. Ltd.....	21,351	109,754
Mitsui Mining & Smelting Co. Ltd.....	17,816	550,787
Mitsui-Soko Holdings Co. Ltd.....	5,900	197,064

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,000	\$ 31,301
	2,400	45,386
	6,300	187,946
	2,200	49,739
*	6,700	104,631
	21,800	446,431
	4,700	89,064
	10,700	115,551
	1,800	58,191
	8,500	36,466
	4,300	34,159
	15,800	179,335
	10,000	188,397
	6,000	22,255
	4,687	109,305
	5,500	83,357
#	4,200	64,454
	32,400	529,762
	3,800	57,899
	900	16,005
	5,900	21,892
#	800	9,525
	1,100	23,410
	12,000	71,210
	9,600	173,646
	1,300	19,561
	2,300	33,384
	59,400	742,068
	8,600	294,517
	62,244	513,866
	1,800	11,050
#	2,600	28,611
	16,300	381,004
	3,400	40,001
	13,400	117,114
#	4,700	87,652
	7,200	144,643
	1,600	24,530
	3,750	90,610
	2,500	23,849
	2,100	29,255
	4,300	27,407
#	13,000	26,898
	13,700	63,939
	16,600	121,865
	8,200	42,733
	17,200	369,501
	83,200	849,100
	900	37,652
	14,900	228,745
	2,300	23,698
	3,000	91,158
	2,900	38,607
*	5,700	51,773
#*	85,100	72,985
	17,600	56,229
	14,800	29,057
	1,400	27,164
	27,600	613,518

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	36,700	\$327,632
	16,702	205,800
*	30,200	279,930
	3,460	30,399
	4,500	64,873
	700	26,691
	2,800	43,989
#*	29,100	120,083
	9,100	342,343
	14,400	91,876
	6,600	254,772
	17,400	69,678
#	5,100	164,249
	41,300	332,594
	1,000	42,139
	29,200	336,213
	6,200	169,829
	14,900	48,925
	4,100	32,067
	12,485	138,499
	8,600	262,710
	38,753	319,843
	5,000	92,243
	82,900	452,961
	3,800	19,930
	800	28,247
	12,100	44,874
	3,700	46,570
	3,600	54,371
	19,300	243,239
	2,200	117,034
	9,600	101,126
	82,400	210,127
	3,660	66,544
	3,800	133,645
	109,300	595,862
	2,600	51,889
#	122,200	223,474
	2,900	78,888
	900	9,549
	11,700	156,639
#	2,300	18,578
	6,500	94,029
	4,300	78,837
#	255,500	998,962
	8,700	47,381
	1,100	20,575
	3,000	101,652
	1,300	53,806
	15,400	230,802
	51,100	250,095
	23,100	162,307
	3,480	59,806
	7,100	319,458
	10,700	374,172
	2,800	54,123
	8,582	51,497
	1,600	20,253
	7,100	87,541

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Onward Holdings Co. Ltd.....	37,900	\$ 139,133
Optorun Co. Ltd.....	7,000	80,885
Oriental Consultants Holdings Co. Ltd.....	500	10,054
Oriental Shiraishi Corp.....	36,900	92,398
Osaka Organic Chemical Industry Ltd.....	2,200	43,760
Osaki Electric Co. Ltd.....	8,300	38,644
OSG Corp.....	20,500	278,970
OUG Holdings, Inc.....	1,100	18,331
Pacific Industrial Co. Ltd.....	13,600	132,017
PALTAC Corp.....	7,100	216,163
Paraca, Inc.....	1,600	21,147
Paramount Bed Holdings Co. Ltd.....	11,600	209,509
Pasona Group, Inc.....	1,100	20,060
Pegasus Co. Ltd.....	6,000	18,141
Pickles Holdings Co. Ltd.....	4,900	42,819
Pole To Win Holdings, Inc.....	10,603	35,966
Press Kogyo Co. Ltd.....	28,800	126,186
# Pressance Corp.....	7,900	89,356
Prima Meat Packers Ltd.....	6,500	106,351
Procrea Holdings, Inc.....	10,300	132,977
Proto Corp.....	8,500	75,789
PS Mitsubishi Construction Co. Ltd.....	3,450	22,153
Qol Holdings Co. Ltd.....	6,200	74,446
Raiznext Corp.....	8,600	91,515
Rasa Corp.....	1,900	21,763
# Rasa Industries Ltd.....	2,800	43,734
Raysum Co. Ltd.....	900	22,170
Rengo Co. Ltd.....	63,700	413,098
Resonac Holdings Corp.....	51,800	1,032,969
Restar Holdings Corp.....	5,900	122,274
# Retail Partners Co. Ltd.....	9,100	107,716
Rheon Automatic Machinery Co. Ltd.....	7,100	74,119
Riken Technos Corp.....	11,500	67,497
Riken Vitamin Co. Ltd.....	5,400	84,563
Rix Corp.....	600	15,030
Rokko Butter Co. Ltd.....	5,100	46,723
Roland DG Corp.....	2,700	70,863
Ryobi Ltd.....	7,900	145,644
RYODEN Corp.....	5,800	105,189
# Ryosan Co. Ltd.....	5,300	174,633
S Foods, Inc.....	5,600	125,926
S&B Foods, Inc.....	2,500	71,958
Sac's Bar Holdings, Inc.....	7,900	45,194
Sakai Chemical Industry Co. Ltd.....	5,400	69,908
Sakai Heavy Industries Ltd.....	1,600	75,639
Sakai Moving Service Co. Ltd.....	2,000	38,015
Sakata INX Corp.....	10,570	101,982
Sakata Seed Corp.....	3,800	94,630
Sala Corp.....	18,200	98,818
SAMTY Co. Ltd.....	6,000	102,232
San Holdings, Inc.....	6,600	50,614
San ju San Financial Group, Inc.....	7,530	98,738
San-A Co. Ltd.....	4,400	135,897
San-Ai Obbli Co. Ltd.....	19,800	223,255
San-In Godo Bank Ltd.....	43,200	304,649
Sanki Engineering Co. Ltd.....	11,600	148,817
Sanko Gosei Ltd.....	13,300	59,238
Sanko Metal Industrial Co. Ltd.....	1,000	34,040
Sankyo Frontier Co. Ltd.....	1,400	40,103

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Sankyo Tateyama, Inc.....	2,000	\$ 12,294
Sankyu, Inc.....	13,800	515,875
Sanoh Industrial Co. Ltd.....	9,600	54,564
Sansei Technologies, Inc.....	4,600	40,449
Sansha Electric Manufacturing Co. Ltd.....	4,900	56,729
Sanshin Electronics Co. Ltd.....	2,200	36,100
Sanyo Chemical Industries Ltd.....	2,700	78,913
Sanyo Denki Co. Ltd.....	2,700	112,265
Sanyo Special Steel Co. Ltd.....	6,600	113,366
Sanyo Trading Co. Ltd.....	6,600	58,808
Sato Holdings Corp.....	8,100	119,096
Sato Shoji Corp.....	5,000	53,755
Satori Electric Co. Ltd.....	4,200	69,096
Satudora Holdings Co. Ltd.....	1,800	9,609
Sawai Group Holdings Co. Ltd.....	11,300	427,705
Scroll Corp.....	9,700	67,008
Seika Corp.....	2,600	55,021
Seiko Group Corp.....	8,200	146,289
Seino Holdings Co. Ltd.....	35,900	524,278
Sekisui Kasei Co. Ltd.....	11,200	38,270
SEMITEC Corp.....	1,700	21,023
Senko Group Holdings Co. Ltd.....	32,800	256,444
Senshu Ikeda Holdings, Inc.....	55,800	129,276
* Sharp Corp.....	7,900	53,122
Shibaura Machine Co. Ltd.....	3,500	84,857
Shibusawa Warehouse Co. Ltd.....	3,100	65,712
Shibuya Corp.....	1,200	20,394
Shiga Bank Ltd.....	12,400	308,315
Shikibo Ltd.....	4,000	32,935
Shikoku Bank Ltd.....	12,000	83,223
Shima Seiki Manufacturing Ltd.....	6,980	70,984
Shimizu Corp.....	3,600	24,099
Shimajima Co. Ltd.....	5,000	44,764
Shin Nippon Air Technologies Co. Ltd.....	3,200	55,277
Shinagawa Refractories Co. Ltd.....	8,500	115,472
# Shindengen Electric Manufacturing Co. Ltd.....	2,300	49,077
Shin-Etsu Polymer Co. Ltd.....	11,300	124,302
Shinko Shoji Co. Ltd.....	8,100	68,332
Shinmaywa Industries Ltd.....	14,600	121,195
Shin-Nihon Tatemono Co. Ltd.....	3,600	16,292
# Shinsho Corp.....	1,500	61,654
Shinwa Co. Ltd.....	3,600	60,122
Shinwa Co. Ltd.....	3,500	18,309
Shizuki Electric Co., Inc.....	7,500	22,716
Shizuoka Financial Group, Inc.....	2,900	26,506
Shizuoka Gas Co. Ltd.....	16,700	114,090
Shofu, Inc.....	2,700	52,132
Showa Sangyo Co. Ltd.....	5,000	114,589
Showa Shinku Co. Ltd.....	700	6,961
Siix Corp.....	10,100	106,801
Sinanen Holdings Co. Ltd.....	2,300	64,700
Sinfonia Technology Co. Ltd.....	7,500	119,751
SKY Perfect JSAT Holdings, Inc.....	56,500	297,323
Soda Nikka Co. Ltd.....	6,400	53,505
Sodick Co. Ltd.....	14,100	67,859
Soken Chemical & Engineering Co. Ltd.....	2,800	53,761
SPK Corp.....	3,200	44,291
ST Corp.....	3,700	38,740
Star Mica Holdings Co. Ltd.....	4,200	17,106

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Star Micronics Co. Ltd.....	9,900	\$118,148
Starts Corp., Inc.....	8,200	168,213
Starzen Co. Ltd.....	4,900	90,602
Stella Chemifa Corp.....	2,900	63,340
Step Co. Ltd.....	1,700	23,556
Sugimoto & Co. Ltd.....	2,800	43,088
Sumida Corp.....	10,300	79,778
Sumitomo Heavy Industries Ltd.....	36,100	936,596
Sumitomo Mitsui Construction Co. Ltd.....	44,200	123,972
Sumitomo Osaka Cement Co. Ltd.....	12,175	306,716
Sumitomo Pharma Co. Ltd.....	56,700	166,441
Sumitomo Riko Co. Ltd.....	13,900	119,456
Sumitomo Rubber Industries Ltd.....	51,154	592,597
Sumitomo Seika Chemicals Co. Ltd.....	2,400	85,053
Sumitomo Warehouse Co. Ltd.....	15,100	271,562
Sun Frontier Fudousan Co. Ltd.....	9,500	113,613
Suncall Corp.....	7,300	23,845
Sun-Wa Technos Corp.....	3,300	52,221
Suruga Bank Ltd.....	61,100	356,074
Suzuken Co. Ltd.....	17,500	543,217
Suzuki Co. Ltd.....	4,300	35,502
SWCC Corp.....	7,100	146,178
T Hasegawa Co. Ltd.....	9,200	206,453
T RAD Co. Ltd.....	2,300	56,190
Tachibana Eletech Co. Ltd.....	4,500	94,880
Tachi-S Co. Ltd.....	8,200	110,244
Tadano Ltd.....	25,600	208,396
Taihei Dengyo Kaisha Ltd.....	4,000	120,814
Taiheiyo Cement Corp.....	29,400	605,120
Taiheiyo Kouhatsu, Inc.....	1,500	8,421
Taiho Kogyo Co. Ltd.....	6,400	36,713
Taikisha Ltd.....	7,000	208,718
Taiko Bank Ltd.....	1,500	15,298
Taisei Lamick Co. Ltd.....	2,400	48,465
Takamatsu Construction Group Co. Ltd.....	4,700	94,384
Takaoka Toko Co. Ltd.....	3,700	60,098
Takara & Co. Ltd.....	3,300	63,145
# Takara Holdings, Inc.....	26,100	220,817
Takara Standard Co. Ltd.....	10,600	126,649
Takasago International Corp.....	4,300	102,692
Takashima & Co. Ltd.....	6,000	54,545
Takashimaya Co. Ltd.....	31,100	433,262
# Take & Give Needs Co. Ltd.....	4,700	37,872
TAKEBISHI Corp.....	2,800	39,799
Taki Chemical Co. Ltd.....	1,000	21,409
Takuma Co. Ltd.....	11,100	130,606
# Tamura Corp.....	21,500	77,144
Tanabe Engineering Corp.....	1,300	12,730
#* Tatsuta Electric Wire & Cable Co. Ltd.....	11,500	54,637
Tayca Corp.....	5,500	51,881
Techno Quartz, Inc.....	900	34,616
Technoflex Corp.....	1,200	9,135
Teijin Ltd.....	51,300	471,928
Tekken Corp.....	3,000	44,177
Tenma Corp.....	3,400	52,348
Terasaki Electric Co. Ltd.....	900	11,983
TESEC Corp.....	700	11,233
Tess Holdings Co. Ltd.....	8,500	26,405
Toa Corp.....	4,300	113,664

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
TOA ROAD Corp.....	3,400	\$ 163,211
Tobishima Corp.....	6,940	71,617
Tochigi Bank Ltd.....	24,700	52,874
Toda Corp.....	62,100	391,542
Toenec Corp.....	2,600	85,294
Togami Electric Manufacturing Co. Ltd.....	700	11,859
Toho Acetylene Co. Ltd.....	6,000	15,416
Toho Bank Ltd.....	65,100	138,060
Toho Holdings Co. Ltd.....	16,800	363,863
Toho Zinc Co. Ltd.....	6,000	46,540
Tohoku Bank Ltd.....	4,728	38,396
Tokai Carbon Co. Ltd.....	60,700	426,895
Tokai Corp.....	3,768	53,813
Tokai Rika Co. Ltd.....	16,900	267,376
Tokai Tokyo Financial Holdings, Inc.....	47,076	181,597
Tokushu Tokai Paper Co. Ltd.....	2,300	61,384
Tokuyama Corp.....	18,500	296,538
Tokyo Energy & Systems, Inc.....	3,090	21,636
Tokyo Keiki, Inc.....	3,800	46,204
Tokyo Kiraboshi Financial Group, Inc.....	8,300	242,786
Tokyo Rope Manufacturing Co. Ltd.....	6,300	59,212
Tokyo Sangyo Co. Ltd.....	4,000	20,267
Tokyo Steel Manufacturing Co. Ltd.....	2,000	24,156
Tokyo Tatemono Co. Ltd.....	43,000	662,713
# Tokyo Tekko Co. Ltd.....	700	24,513
# Tokyo Theatres Co., Inc.....	3,000	23,122
Tokyu Construction Co. Ltd.....	15,200	84,610
Tokyu Fudosan Holdings Corp.....	185,100	1,237,869
Toli Corp.....	12,400	28,759
Tomen Devices Corp.....	1,400	51,069
Tomoe Engineering Co. Ltd.....	2,300	57,522
Tomoku Co. Ltd.....	3,200	52,222
TOMONY Holdings, Inc.....	53,000	145,941
Tonami Holdings Co. Ltd.....	1,600	51,371
Topre Corp.....	9,601	139,745
Topy Industries Ltd.....	4,600	90,232
Torishima Pump Manufacturing Co. Ltd.....	5,200	89,022
Tosei Corp.....	9,200	132,852
Tosho Co. Ltd.....	4,000	24,407
Tosoh Corp.....	61,200	789,152
Totetsu Kogyo Co. Ltd.....	5,700	117,038
Towa Bank Ltd.....	11,200	48,405
Towa Pharmaceutical Co. Ltd.....	8,500	148,745
Toyo Construction Co. Ltd.....	22,200	195,603
Toyo Corp.....	1,200	11,743
* Toyo Engineering Corp.....	8,900	48,735
Toyo Kanetsu KK.....	2,400	70,824
# Toyo Machinery & Metal Co. Ltd.....	5,300	25,307
Toyo Seikan Group Holdings Ltd.....	43,100	684,621
Toyo Tanso Co. Ltd.....	1,700	57,367
Toyo Tire Corp.....	32,200	533,178
Toyobo Co. Ltd.....	43,123	323,657
Toyoda Gosei Co. Ltd.....	20,300	391,961
Toyota Boshoku Corp.....	19,600	322,956
TRE Holdings Corp.....	12,600	106,891
Trusco Nakayama Corp.....	10,600	181,094
Tsubaki Nakashima Co. Ltd.....	15,600	79,920
Tsubakimoto Chain Co.....	7,500	216,903
Tsubakimoto Kogyo Co. Ltd.....	1,000	45,358

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	12,900	\$ 104,176
	5,300	48,764
#	31,700	55,504
	17,100	309,377
	4,100	66,375
	10,800	298,310
	33,800	561,942
	2,000	103,308
#	1,000	11,032
	3,300	76,001
	11,000	76,721
#	16,200	111,395
*	10,000	11,476
	8,200	118,596
	7,300	20,234
	20,900	292,793
	3,300	60,672
	9,100	155,471
	14,400	112,223
	24,900	89,751
	11,500	268,286
	3,700	76,925
	12,600	136,534
	4,700	91,317
	7,600	90,113
	2,400	48,852
#*	4,200	21,698
	8,802	58,511
	7,300	72,503
	11,300	126,625
	160,400	489,954
#	5,000	111,074
	7,300	55,111
	58,328	554,411
	5,600	80,239
	8,400	100,476
#	27,600	15,512
	7,500	16,955
	2,300	40,134
	1,800	38,913
	14,700	125,711
	4,000	36,581
	9,600	119,183
	9,000	174,179
	40,300	953,807
	14,900	113,349
	5,200	50,599
	3,000	71,695
#	4,400	59,952
	5,700	36,627
	5,200	51,322
	5,700	189,919
	11,800	93,203
	4,900	22,384
	1,300	23,305
	7,800	46,910
	35,400	321,164
TOTAL JAPAN		<u>116,271,821</u>

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
KUWAIT — (0.2%)		
	146,389	\$ 90,452
*	354,634	668,903
	28,946	23,722
*	38,803	25,616
	122,707	76,617
	17,776	25,204
	196,939	185,731
	29,630	13,394
	190,706	100,470
	9,575	19,150
TOTAL KUWAIT.....		<u>1,229,259</u>
MALAYSIA — (0.5%)		
	27,200	8,487
#	42,400	10,110
#	91,617	50,911
	3,900	13,508
	141,500	102,565
	10,200	41,246
	23,900	9,056
	286,600	256,593
	109,300	51,695
	15,700	67,351
*	559,724	36,581
	16,303	3,171
#*	507,700	59,845
	130,300	28,845
	30,900	8,554
*	24,400	8,605
#*	321,100	22,931
	159,940	68,999
	174,900	49,678
	74,277	19,776
	56,300	10,612
	128,100	35,659
*	342,300	39,947
#	88,200	26,671
	22,200	13,776
	282,242	301,179
	40,500	54,572
#	46,700	16,368
	39,800	15,387
*	35,300	23,029
	111,300	8,897
	92,680	51,803
	10,900	21,304
	77,974	39,026
	446,400	210,780
	183,749	83,846
*	143,800	25,256
*	146,300	5,722
	64,000	15,405
	48,500	11,040
	39,895	14,510
	95,800	12,193
	46,200	9,279
#	93,230	21,687
	269,500	53,385
	156,450	21,137

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
	96,500	\$ 156,918
	394,884	61,181
#	40,000	17,260
	406,277	55,630
	100,125	37,230
	82,000	67,766
	28,300	11,876
#	42,400	13,247
#	102,843	29,562
	107,000	23,642
	17,600	5,283
*	82,700	13,958
*	1,285	54
	54,900	11,306
*	1,048,700	10,008
	68,077	39,684
	103,400	87,479
	344,800	55,999
	173,700	24,790
	277,400	52,604
#	35,496	11,173
	424,300	240,067
#	41,346	33,117
#	39,440	30,790
	44,900	18,118
*	116,928	31,116
#	130,600	28,141
#	335,500	72,681
	48,200	32,625
	15,200	15,993
#	177,499	67,872
*	447,600	24,504
	372,500	56,676
#	91,200	10,465
	189,520	102,971
*	41,716	5,824
	68,800	33,919
TOTAL MALAYSIA.....		<u>3,652,506</u>
MEXICO — (0.8%)		
#	346,918	271,302
#	38,293	25,652
Ω	79,104	301,911
	24,100	48,980
*	33,134	27,471
*	161,967	1,341,087
	16,424	9,781
*	346,918	3,910
	21,169	148,490
#	14,107	163,811
	78,280	64,083
#	133,929	181,851
	65,795	445,081
	14,531	38,177
	37,531	55,910
#	14,060	22,677
	145,620	87,567
*Ω	21,848	39,998
*	34,322	380,680

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MEXICO — (Continued)		
* Industrias Penoles SAB de CV.....	15,598	\$ 204,859
La Comer SAB de CV.....	77,002	180,028
# Megacable Holdings SAB de CV.....	95,361	243,784
#* Minera Frisco SAB de CV, Class A1.....	268,120	49,694
#*Ω Nematik SAB de CV.....	61,539	15,053
Operadora De Sites Mexicanos SAB de CV, Class A.....	44,653	48,515
Orbia Advance Corp. SAB de CV.....	93,587	186,288
* Organizacion Cultiba SAB de CV.....	58,298	39,884
Organizacion Soriana SAB de CV, Class B.....	12,168	24,673
Promotora y Operadora de Infraestructura SAB de CV.....	18,174	178,873
Promotora y Operadora de Infraestructura SAB de CV, Class L.....	4,381	28,918
# Qualitas Controladora SAB de CV.....	18,417	204,035
# Regional SAB de CV.....	17,396	160,997
* Vista Energy SAB de CV, ADR.....	5,814	190,467
Vitro SAB de CV, Class A.....	19,893	16,066
TOTAL MEXICO.....		<u>5,430,553</u>
NETHERLANDS — (2.2%)		
Ω Aalberts NV.....	12,467	495,791
Ω ABN AMRO Bank NV, GDR.....	112,128	1,650,231
Acomo NV.....	5,335	101,445
Aegon Ltd.....	419,896	2,477,150
Aegon Ltd.....	118,538	685,150
# AFC Ajax NV.....	763	8,646
Allfunds Group PLC.....	40,985	293,829
AMG Critical Materials NV.....	6,064	128,689
Aperam SA.....	16,434	506,432
ASR Nederland NV.....	41,960	1,977,428
Ω B&S Group SARL.....	5,237	21,217
Brunel International NV.....	4,870	54,176
Corbion NV.....	1,521	29,453
Flow Traders Ltd.....	4,470	80,167
ForFarmers NV.....	14,165	36,399
* Fugro NV.....	32,659	602,978
JDE Peet's NV.....	4,761	117,527
# Kendrion NV.....	2,455	30,532
Koninklijke BAM Groep NV.....	78,040	215,452
Koninklijke Heijmans NV, CVA.....	7,868	113,829
Koninklijke Vopak NV.....	17,924	559,922
MFE-MediaForEurope NV, Class B.....	17,260	62,262
NN Group NV.....	43,448	1,780,857
OCI NV.....	774	22,108
Randstad NV.....	15,764	896,344
SBM Offshore NV.....	48,024	611,387
Ω Signify NV.....	32,196	965,386
Sligro Food Group NV.....	4,076	63,315
TKH Group NV.....	8,310	334,625
Van Lanschot Kempen NV.....	10,130	304,990
TOTAL NETHERLANDS.....		<u>15,227,717</u>
NEW ZEALAND — (0.2%)		
Air New Zealand Ltd.....	309,736	120,200
Arvida Group Ltd.....	110,784	74,875
Channel Infrastructure NZ Ltd.....	62,536	56,171
Chorus Ltd.....	17,563	85,372
# Comvita Ltd.....	6,699	9,031
Fletcher Building Ltd.....	24,040	66,266
Genesis Energy Ltd.....	45,175	69,927

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NEW ZEALAND — (Continued)		
# Heartland Group Holdings Ltd.....	128,500	\$ 108,931
KMD Brands Ltd.....	91,689	39,211
NZME Ltd.....	28,793	17,901
Oceania Healthcare Ltd.....	121,489	51,927
* Ryman Healthcare Ltd.....	14,112	49,024
Sanford Ltd.....	17,604	43,315
SKY Network Television Ltd.....	42,112	71,881
SKYCITY Entertainment Group Ltd.....	127,726	147,604
Steel & Tube Holdings Ltd.....	30,627	21,262
Summerset Group Holdings Ltd.....	52,778	353,904
Tourism Holdings Ltd.....	31,165	70,699
TOWER Ltd.....	60,691	22,453
TOTAL NEW ZEALAND.....		<u>1,479,954</u>
NORWAY — (0.6%)		
2020 Bulkera Ltd.....	5,113	68,371
* Akastor ASA.....	37,863	39,781
AMSC ASA.....	14,100	37,461
* Archer Ltd.....	151,955	14,418
Austevoll Seafood ASA.....	22,375	162,202
Ω Avance Gas Holding Ltd.....	5,803	67,507
Belships ASA.....	25,709	53,433
* Bluenord ASA.....	678	32,331
Bonheur ASA.....	3,074	63,201
Ω BW LPG Ltd.....	21,067	259,276
BW Offshore Ltd.....	27,830	63,641
* Cadeler AS.....	15,559	71,461
* Cloudberry Clean Energy ASA.....	40,226	38,534
DNO ASA.....	122,377	107,240
Ω Elkem ASA.....	75,259	156,163
Ω Elmera Group ASA.....	16,546	50,681
Golden Ocean Group Ltd.....	31,857	335,940
Gram Car Carriers ASA.....	674	14,540
# Grieg Seafood ASA.....	10,559	66,296
Hafnia Ltd.....	21,611	157,152
* Hexagon Composites ASA.....	18,507	41,354
Hoegh Autoliners ASA.....	20,607	206,929
Ω Klaveness Combination Carriers ASA.....	5,622	56,995
* Kongsberg Automotive ASA.....	246,596	41,748
* LINK Mobility Group Holding ASA.....	69,094	122,715
MPC Container Ships ASA.....	71,359	107,268
#Ω Norske Skog ASA.....	18,057	62,224
* Northern Ocean Ltd.....	10,742	8,440
Odfjell Drilling Ltd.....	30,393	112,687
Odfjell SE, Class A.....	8,358	114,320
Odfjell Technology Ltd.....	4,141	22,058
* OKEA ASA.....	21,085	46,081
Ω Okeanis Eco Tankers Corp.....	1,460	42,535
Panoro Energy ASA.....	18,567	46,710
Pareto Bank ASA.....	8,957	46,975
* Pexip Holding ASA.....	22,223	52,260
* PGS ASA.....	230,612	144,301
Sandnes Sparebank.....	3,712	33,975
*Ω Scatec ASA.....	27,302	203,008
Selvaag Bolig ASA.....	9,155	27,506
*Ω Shelf Drilling Ltd.....	45,698	129,862
* Siem Offshore, Inc.....	8,429	20,038
#* Solstad Offshore ASA.....	11,109	37,269
Sparebank 1 Oestlandet.....	7,902	91,912

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
SpareBank 1 Sorost-Norge.....	16,843	\$ 99,634
Sparebanken More.....	9,555	77,340
Stolt-Nielsen Ltd.....	6,022	225,090
# TGS ASA.....	25,057	243,999
TOTAL NORWAY.....		<u>4,324,862</u>
PHILIPPINES — (0.2%)		
* 8990 Holdings, Inc.....	158,000	24,932
Alliance Global Group, Inc.....	432,200	87,134
* Atlas Consolidated Mining & Development Corp.....	95,100	5,655
Belle Corp.....	514,000	10,772
China Banking Corp.....	134,000	75,247
* Converge Information & Communications Technology Solutions, Inc.....	98,600	16,224
DMCI Holdings, Inc.....	178,300	34,039
DoubleDragon Corp.....	56,800	7,869
Filinvest Land, Inc.....	625,000	7,659
First Philippine Holdings Corp.....	35,390	40,665
Globe Telecom, Inc.....	1,610	49,707
GT Capital Holdings, Inc.....	12,545	148,392
* Integrated Micro-Electronics, Inc.....	65,800	2,920
LT Group, Inc.....	152,800	25,779
Megaworld Corp.....	1,471,000	51,143
Metropolitan Bank & Trust Co.....	94,020	95,237
Petron Corp.....	425,100	25,486
*†† Philcomsat Holdings Corp.....	10,942	15,530
* Philippine National Bank.....	19,943	6,612
* Phoenix Petroleum Philippines, Inc.....	68,700	5,252
Puregold Price Club, Inc.....	114,200	56,365
RFM Corp.....	131,000	6,762
Rizal Commercial Banking Corp.....	59,520	24,288
Robinsons Land Corp.....	313,031	88,906
Robinsons Retail Holdings, Inc.....	60,780	38,067
San Miguel Corp.....	32,790	62,917
Security Bank Corp.....	69,060	87,155
Semirara Mining & Power Corp.....	49,100	27,002
* Shell Pilipinas Corp.....	33,500	6,417
* Top Frontier Investment Holdings, Inc.....	3,550	6,025
Union Bank of the Philippines.....	40,986	32,541
TOTAL PHILIPPINES.....		<u>1,172,699</u>
POLAND — (0.3%)		
AB SA.....	2,231	40,424
* Alior Bank SA.....	15,375	289,186
* Amica SA.....	1,011	19,587
Arctic Paper SA.....	3,286	17,961
ASBISc Enterprises PLC.....	6,848	49,373
Asseco Poland SA.....	6,916	125,984
Bank Handlowy w Warszawie SA.....	4,848	125,057
* Bank Millennium SA.....	83,838	175,528
* Bank Ochrony Srodowiska SA.....	9,806	27,155
# Cognor Holding SA.....	27,036	51,047
* Cyfrowy Polsat SA.....	22,746	61,572
Develia SA.....	100,947	124,509
Echo Investment SA.....	21,847	23,044
* Enea SA.....	47,976	114,077
* Fabryki Mebli Forte SA.....	2,722	15,630
* Grenevia SA.....	55,757	42,210
* Grupa Azoty SA.....	6,429	38,362

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)		
Inter Cars SA.....	738	\$ 100,742
Lubelski Wegiel Bogdanka SA.....	3,428	29,360
Mirbud SA.....	6,182	12,524
* PGE Polska Grupa Energetyczna SA.....	150,995	317,957
#* PKP Cargo SA.....	2,992	10,458
* Polimex-Mostostal SA.....	18,277	18,837
* Tauron Polska Energia SA.....	191,826	175,352
* Torpol SA.....	2,282	15,335
VRG SA.....	30,608	25,872
Warsaw Stock Exchange.....	2,325	25,432
Wawel SA.....	24	4,424
TOTAL POLAND.....		<u>2,076,999</u>
PORTUGAL — (0.3%)		
Altri SGPS SA.....	21,181	103,251
* Banco Comercial Portugues SA, Class R.....	2,249,186	654,280
Corticeira Amorim SGPS SA.....	13,691	139,779
CTT-Correios de Portugal SA.....	2,313	9,178
Galp Energia SGPS SA.....	36,580	575,833
Ibersol SGPS SA.....	4,207	30,380
Navigator Co. SA.....	59,410	244,801
NOS SGPS SA.....	27,551	97,550
Semapa-Sociedade de Investimento e Gestao.....	941	14,560
Sonae SGPS SA.....	282,551	273,150
TOTAL PORTUGAL.....		<u>2,142,762</u>
QATAR — (0.2%)		
Aamal Co.....	303,573	72,096
Al Khaleej Takaful Group QSC.....	19,241	14,949
* Baladna.....	116,412	35,739
Barwa Real Estate Co.....	529,978	418,998
Doha Bank QPSC.....	508,944	237,939
Doha Insurance Co. QSC.....	77,894	54,548
Gulf International Services QSC.....	191,307	147,848
Gulf Warehousing Co.....	88,650	79,048
* Lesha Bank LLC.....	82,242	28,758
* Mazaya Real Estate Development QPSC.....	132,516	24,566
Medicare Group.....	23,273	30,901
Qatar Aluminum Manufacturing Co.....	65,130	22,861
Qatar Industrial Manufacturing Co. QSC.....	45,582	36,860
* Qatar Insurance Co. SAQ.....	218,969	137,458
Qatar National Cement Co. QSC.....	53,035	62,052
* Salam International Investment Ltd. QSC.....	386,377	68,541
United Development Co. QSC.....	778,832	221,979
TOTAL QATAR.....		<u>1,695,141</u>
RUSSIA — (0.0%)		
*†† Lenta International Co. PJSC, GDR.....	3,874	0
*†† Magnitogorsk Iron & Steel Works PJSC, GDR.....	22,423	0
*†† RusHydro PJSC, ADR.....	154,685	0
*†† Tatneft PJSC, Sponsored ADR.....	10,602	0
*†† VTB Bank PJSC, GDR.....	176,858	0
SAUDI ARABIA — (1.1%)		
* Abdul Mohsen Al-Hokair Tourism & Development Co.....	40,855	29,065
Abdullah Saad Mohammed Abo Moati Stationaries Co.....	1,944	15,498
Al Babtain Power & Telecommunication Co.....	12,025	92,122
* Al Hassan Ghazi Ibrahim Shaker Co.....	7,787	61,605

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
* Al Jouf Cement Co.....	19,081	\$ 59,957
* Al Khaleej Training & Education Co.....	10,596	81,156
* AlAbdullatif Industrial Investment Co.....	8,897	37,416
* Al-Etihad Cooperative Insurance Co.....	5,479	27,403
* AlJazira Takaful Ta'awuni Co.....	10,659	47,911
* Allianz Saudi Fransi Cooperative Insurance Co.....	5,158	25,582
* Alujain Corp.....	3,985	43,890
* Amana Cooperative Insurance Co.....	6,890	21,475
* Anaam International Holding Group Co.....	45,561	12,982
* Arab National Bank.....	48,290	321,097
* Arabia Insurance Cooperative Co.....	5,527	21,742
* Arabian Cement Co.....	15,098	125,039
* Arabian Shield Cooperative Insurance Co.....	4,080	20,215
* Arriyadh Development Co.....	13,704	79,954
* Bank Al-Jazira.....	74,862	402,222
* Basic Chemical Industries Ltd.....	3,965	34,186
* Bawan Co.....	2,144	27,177
* Buruj Cooperative Insurance Co.....	4,896	27,829
* Chubb Arabia Cooperative Insurance Co.....	4,595	44,845
* City Cement Co.....	14,087	66,009
* Dar Al Arkan Real Estate Development Co.....	166,461	575,319
* Eastern Province Cement Co.....	4,731	44,917
* Emaar Economic City.....	88,843	188,153
* Etihad Etisalat Co.....	79,001	1,097,964
* Fitaihi Holding Group.....	15,542	12,596
* Gulf General Cooperative Insurance Co.....	9,428	18,187
* Gulf Insurance Group.....	6,993	60,529
* Hail Cement Co.....	16,024	49,098
* Herfy Food Services Co.....	2,489	21,439
* Jazan Development & Investment Co.....	8,139	30,752
* L'Azurde Co. for Jewelry.....	8,557	32,872
* Malath Cooperative Insurance Co.....	2,553	11,967
* Mediterranean & Gulf Cooperative Insurance & Reinsurance Co.....	10,737	38,270
* Methanol Chemicals Co.....	11,644	57,559
* Middle East Paper Co.....	3,374	33,843
* Middle East Specialized Cables Co.....	6,218	33,385
* Mobile Telecommunications Co. Saudi Arabia.....	82,390	293,068
* Najran Cement Co.....	28,708	79,113
* National Co. for Glass Industries.....	5,492	59,421
* National Gypsum.....	4,691	28,760
* National Industrialization Co., Class C.....	78,863	245,549
* Northern Region Cement Co.....	35,051	93,635
* Rabigh Refining & Petrochemical Co.....	25,323	61,595
* Sahara International Petrochemical Co.....	23,341	195,434
* Saudi Arabian Cooperative Insurance Co.....	5,776	24,268
* Saudi Ceramic Co.....	6,271	43,671
* Saudi Chemical Co. Holding.....	136,990	168,840
* Saudi Ground Services Co.....	3,491	38,729
* Saudi Investment Bank.....	47,808	198,517
* Saudi Kayan Petrochemical Co.....	124,986	305,314
* Saudi Marketing Co.....	7,095	46,845
* Saudi Pharmaceutical Industries & Medical Appliances Corp.....	8,469	76,994
* Saudi Printing & Packaging Co., Class C.....	7,870	33,262
* Saudi Public Transport Co.....	15,796	84,857
* Saudi Reinsurance Co.....	14,082	86,170
* Saudi Steel Pipe Co.....	2,289	20,570
* Saudi Vitriified Clay Pipe Co. Ltd.....	963	12,933
* Savola Group.....	26,090	312,518
* Seera Group Holding.....	45,531	359,035

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
* Sinad Holding Co.....	15,976	\$ 53,667
Southern Province Cement Co.....	1,851	19,087
Sustained Infrastructure Holding Co.....	13,171	108,248
* Tabuk Cement Co.....	16,107	55,806
Taiba Investments Co.....	16,015	121,860
* Umm Al-Qura Cement Co.....	8,146	34,243
United International Transportation Co.....	7,431	164,235
* Walaa Cooperative Insurance Co.....	7,933	42,337
Yamama Cement Co.....	27,139	219,720
Yanbu Cement Co.....	20,195	164,156
TOTAL SAUDI ARABIA.....		<u>7,885,684</u>
SINGAPORE — (0.7%)		
* Avarga Ltd.....	100,900	13,144
BRC Asia Ltd.....	17,700	24,106
Bukit Sembawang Estates Ltd.....	45,200	110,670
China Aviation Oil Singapore Corp. Ltd.....	94,800	61,707
China Sunsine Chemical Holdings Ltd.....	89,700	26,413
City Developments Ltd.....	106,800	484,743
Civmec Ltd.....	27,600	15,904
* COSCO Shipping International Singapore Co. Ltd.....	320,100	32,629
CSE Global Ltd.....	137,400	41,293
Del Monte Pacific Ltd.....	197,000	19,212
*†† Ezion Holdings Ltd.....	1,083,800	0
#*†† Ezra Holdings Ltd.....	468,200	0
Far East Orchard Ltd.....	64,355	48,334
First Resources Ltd.....	123,200	135,592
Frasers Property Ltd.....	71,200	46,123
Frencken Group Ltd.....	38,300	36,650
Fu Yu Corp. Ltd.....	116,400	12,468
Golden Agri-Resources Ltd.....	1,767,100	355,015
Great Eastern Holdings Ltd.....	6,900	89,953
GuocoLand Ltd.....	68,600	75,005
Ho Bee Land Ltd.....	50,700	65,614
Hong Fok Corp. Ltd.....	106,790	68,343
Hong Leong Asia Ltd.....	61,800	28,066
Hongkong Land Holdings Ltd.....	214,200	668,626
Hotel Grand Central Ltd.....	35,281	21,138
Hutchison Port Holdings Trust.....	1,212,700	181,610
*†† Hyflux Ltd.....	124,600	0
Indofood Agri Resources Ltd.....	57,000	12,515
ISDN Holdings Ltd.....	95,200	23,308
Mandarin Oriental International Ltd.....	67,600	101,077
* Marco Polo Marine Ltd.....	1,031,800	39,019
Mewah International, Inc.....	86,100	18,253
*†† Midas Holdings Ltd.....	343,400	0
Netlink NBN Trust.....	582,300	366,540
Olam Group Ltd.....	140,220	93,182
OUE Ltd.....	79,600	66,953
* Oxley Holdings Ltd.....	261,197	17,904
QAF Ltd.....	53,800	32,864
Rex International Holding Ltd.....	182,700	21,619
SIA Engineering Co. Ltd.....	20,600	35,243
Sinarماس Land Ltd.....	163,500	20,973
Singapore Land Group Ltd.....	50,200	69,172
Stamford Land Corp. Ltd.....	160,398	47,807
*†† Swiber Holdings Ltd.....	92,600	0
*†† Swiber Holdings Ltd.....	92,600	0
Tai Sin Electric Ltd.....	34,116	10,094

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
Tiong Woon Corp. Holding Ltd.....	30,600	\$ 10,604
Tuan Sing Holdings Ltd.....	211,274	41,707
UOB-Kay Hian Holdings Ltd.....	97,311	94,943
UOL Group Ltd.....	99,200	460,643
Venture Corp. Ltd.....	60,800	605,724
Wee Hur Holdings Ltd.....	60,800	8,975
Wing Tai Holdings Ltd.....	122,600	112,263
TOTAL SINGAPORE.....		<u>4,973,740</u>
SOUTH AFRICA — (0.7%)		
Adcock Ingram Holdings Ltd.....	11,334	33,975
AECI Ltd.....	21,022	113,253
African Rainbow Minerals Ltd.....	20,343	200,947
Alexander Forbes Group Holdings Ltd.....	37,429	12,725
Altron Ltd., Class A.....	34,495	18,352
Aspen Pharmacare Holdings Ltd.....	10,163	105,051
* Aveng Ltd.....	13,124	5,307
Barloworld Ltd.....	34,363	137,122
Curro Holdings Ltd.....	22,467	14,472
DataTec Ltd.....	67,267	147,226
Foschini Group Ltd.....	53,808	325,797
Grindrod Ltd.....	132,590	86,344
Harmony Gold Mining Co. Ltd.....	32,476	202,999
Harmony Gold Mining Co. Ltd., Sponsored ADR.....	75,442	466,986
Hudaco Industries Ltd.....	3,075	26,089
Impala Platinum Holdings Ltd.....	6,108	23,709
Invicta Holdings Ltd.....	8,097	11,559
* KAP Ltd.....	230,156	27,408
Lewis Group Ltd.....	12,017	27,298
Life Healthcare Group Holdings Ltd.....	229,017	226,350
Merafe Resources Ltd.....	340,993	24,336
* Metair Investments Ltd.....	34,895	27,195
Momentum Metropolitan Holdings.....	241,665	269,949
Motus Holdings Ltd.....	30,123	168,444
Mpact Ltd.....	23,171	36,438
Oceana Group Ltd.....	15,360	59,253
Old Mutual Ltd.....	968,119	644,265
Omnia Holdings Ltd.....	31,449	108,632
Ω Pepkor Holdings Ltd.....	321,099	330,175
* PPC Ltd.....	196,938	37,979
Raubex Group Ltd.....	28,364	45,158
* RCL Foods Ltd.....	33,526	15,825
Reunert Ltd.....	26,008	83,483
Sappi Ltd.....	115,181	274,314
Sibanye Stillwater Ltd.....	186,706	225,007
Sibanye Stillwater Ltd., ADR.....	35,750	173,030
* Southern Sun Ltd.....	161,714	46,901
Super Group Ltd.....	82,081	122,714
* Telkom SA SOC Ltd.....	62,873	94,590
Thungela Resources Ltd.....	19,873	127,207
* Transaction Capital Ltd.....	105,237	46,045
TOTAL SOUTH AFRICA.....		<u>5,173,909</u>
SOUTH KOREA — (3.4%)		
* ABco Electronics Co. Ltd.....	2,820	24,883
* Advanced Process Systems Corp.....	1,767	28,108
Aekyung Chemical Co. Ltd.....	1,512	14,230
* Aekyung Industrial Co. Ltd.....	1,589	19,359

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Ajin Industrial Co. Ltd.....	7,583	\$ 23,522
* AK Holdings, Inc.....	849	10,208
* ALUKO Co. Ltd.....	7,684	19,443
* Amotech Co. Ltd.....	1,803	10,360
* Anam Electronics Co. Ltd.....	15,119	24,424
* Ananti, Inc.....	9,858	44,962
Asia Cement Co. Ltd.....	3,780	29,806
ASIA Holdings Co. Ltd.....	317	45,331
Asia Paper Manufacturing Co. Ltd.....	1,034	33,154
* Avaco Co. Ltd.....	2,188	20,483
Baiksan Co. Ltd.....	1,801	13,358
* BGFecomaterials Co. Ltd.....	4,228	14,835
* BH Co. Ltd.....	4,637	63,143
* Binex Co. Ltd.....	5,751	44,000
* Binggrae Co. Ltd.....	317	12,478
BIT Computer Co. Ltd.....	4,816	26,414
* BNC Korea Co. Ltd.....	5,034	14,229
BNK Financial Group, Inc.....	48,165	270,894
* Bookook Securities Co. Ltd.....	475	8,566
* Boryung.....	6,086	55,127
* BYC Co. Ltd.....	48	14,869
* Byucksan Corp.....	5,851	10,839
* Cafe24 Corp.....	1,506	25,321
* CammSys Corp.....	13,416	16,272
Cheil Worldwide, Inc.....	3,091	42,543
* ChinHung International, Inc.....	10,381	8,066
* Chong Kun Dang Pharmaceutical Corp.....	1,126	92,766
* Chongkundang Holdings Corp.....	729	32,884
* Choong Ang Vaccine Laboratory.....	1,867	14,662
*†† Chorokbaem Media Co. Ltd.....	3,908	11,859
* CJ CGV Co. Ltd.....	14,521	59,919
CJ CheilJedang Corp.....	1,584	345,898
* CJ Corp.....	2,180	153,120
* CJ ENM Co. Ltd.....	2,415	129,001
* CJ Freshway Corp.....	1,793	32,853
* CJ Logistics Corp.....	1,398	142,272
* CJ Seafood Corp.....	2,153	4,633
* CMG Pharmaceutical Co. Ltd.....	13,602	22,456
* Comtec Systems Co. Ltd.....	31,127	17,545
* Cosmecca Korea Co. Ltd.....	727	20,233
* Coway Co. Ltd.....	8,915	369,792
COWELL FASHION Co. Ltd.....	4,290	18,418
* Cuckoo Homesys Co. Ltd.....	1,161	17,432
* D.I Corp.....	4,636	20,713
* Dae Won Kang Up Co. Ltd.....	12,341	47,726
* Daechang Co. Ltd.....	18,702	18,773
* Daechang Forging Co. Ltd.....	3,508	15,161
* Daedong Corp.....	2,582	28,499
* Daeduck Electronics Co. Ltd.....	6,699	120,589
* Daehan New Pharm Co. Ltd.....	2,847	18,471
* Daehan Steel Co. Ltd.....	1,479	14,515
* Dae-II Corp.....	6,373	19,973
* Daesang Corp.....	3,347	46,585
* Daesang Holdings Co. Ltd.....	3,109	22,784
* Daesung Industrial Co. Ltd.....	3,004	8,661
* Daewon Media Co. Ltd.....	2,666	23,682
* Daewon Pharmaceutical Co. Ltd.....	3,345	36,613
* Daewoo Engineering & Construction Co. Ltd.....	42,035	123,615
* Daewoong Co. Ltd.....	2,067	35,940

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Daewoong Pharmaceutical Co. Ltd.....	901	\$ 74,481
* Daihan Pharmaceutical Co. Ltd.....	1,150	24,234
* Daishin Securities Co. Ltd.....	6,759	78,069
* Danal Co. Ltd.....	10,507	31,278
* Daol Investment & Securities Co. Ltd.....	7,941	21,396
* DB Financial Investment Co. Ltd.....	6,876	20,249
* DB HiTek Co. Ltd.....	7,004	259,654
* DB Insurance Co. Ltd.....	8,867	584,919
* DGB Financial Group, Inc.....	23,626	159,424
* DI Dong Il Corp.....	2,531	51,709
* Digital Daesung Co. Ltd.....	2,887	12,247
* DK Tech Co. Ltd.....	3,048	20,353
* DL Holdings Co. Ltd.....	2,393	100,701
* DMS Co. Ltd.....	6,579	30,756
* DN Automotive Corp.....	314	20,369
* DNF Co. Ltd.....	2,385	37,360
* Dohwa Engineering Co. Ltd.....	3,357	18,981
* Dong-A Hwasung Co. Ltd.....	2,885	16,016
* Dong-A Socio Holdings Co. Ltd.....	815	65,174
* Dong-A ST Co. Ltd.....	1,001	51,049
* Dongbang Transport Logistics Co. Ltd.....	12,138	20,643
* Dongkook Pharmaceutical Co. Ltd.....	5,523	73,845
* Dongkuk Holdings Co. Ltd.....	2,416	13,506
* Dongkuk Industries Co. Ltd.....	6,108	22,513
* Dongkuk Steel Mill Co. Ltd.....	7,529	64,111
* Dongkuk Structures & Construction Co. Ltd.....	8,156	18,821
* Dongsuh Cos., Inc.....	4,204	54,422
* Dongsung Chemical Co. Ltd.....	6,360	21,160
* Dongwha Enterprise Co. Ltd.....	445	20,544
* Dongwha Pharm Co. Ltd.....	3,460	24,993
* Dongwon F&B Co. Ltd.....	1,387	34,172
* Dongwon Industries Co. Ltd.....	463	12,909
* Dongwon Systems Corp.....	342	7,861
* Dongyang E&P, Inc.....	886	12,273
* Dongyang Steel Pipe Co. Ltd.....	27,402	15,329
* Doosan Bobcat, Inc.....	7,405	282,012
* Doosan Co. Ltd.....	1,214	82,091
* Duksan Hi-Metal Co. Ltd.....	5,102	26,736
* Duksan Techopia Co. Ltd.....	1,320	18,337
* Duksung Co. Ltd.....	3,494	18,222
* DY Corp.....	2,973	12,474
* DY POWER Corp.....	1,556	14,652
* Easy Holdings Co. Ltd.....	12,035	25,748
* Echo Marketing, Inc.....	1,539	11,064
* Ecoplastic Corp.....	7,240	24,136
* Elentec Co. Ltd.....	2,433	16,945
* E-MART, Inc.....	3,621	210,691
* EMKOREA Co. Ltd.....	8,169	14,226
* ENF Technology Co. Ltd.....	2,160	37,520
* Estechpharma Co. Ltd.....	2,011	9,765
* Eugene Investment & Securities Co. Ltd.....	15,514	44,734
* EV Advanced Material Co. Ltd.....	8,967	21,246
* F&F Holdings Co. Ltd.....	817	9,064
* FarmStory Co. Ltd.....	10,797	13,061
* Fila Holdings Corp.....	3,607	109,884
* Galaxia Moneytree Co. Ltd.....	2,769	19,325
* GC Cell Corp.....	1,719	51,520
* Genie Music Corp.....	7,762	19,103
* Genoray Co. Ltd.....	1,571	8,235

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Global Standard Technology Co. Ltd.....	1,206	\$ 29,747
* GOLFZON Co. Ltd.....	834	49,981
* Gradiant Corp.....	2,207	21,886
* Green Chemical Co. Ltd.....	1,815	9,273
* Green Cross Corp.....	1,049	84,702
* Green Cross Holdings Corp.....	3,265	36,146
* GS Engineering & Construction Corp.....	13,682	154,248
* GS Global Corp.....	14,500	27,852
* GS Holdings Corp.....	8,731	302,785
* GS Retail Co. Ltd.....	7,655	127,757
* HAESUNG DS Co. Ltd.....	953	35,709
* Han Kuk Carbon Co. Ltd.....	5,432	43,322
* Hancor, Inc.....	1,235	22,523
* Hanil Cement Co. Ltd.....	1,171	10,550
* Hanil Holdings Co. Ltd.....	2,225	18,753
* Hanil Hyundai Cement Co. Ltd.....	847	9,407
* Hanjin Transportation Co. Ltd.....	1,377	24,822
* Hankook Tire & Technology Co. Ltd.....	14,022	536,680
* HanmiGlobal Co. Ltd.....	1,348	18,920
* Hannong Chemicals, Inc.....	950	10,268
* Hanon Systems.....	25,852	120,658
* Hansae Co. Ltd.....	3,681	56,504
* Hansol IONES Co. Ltd.....	1,526	10,701
* Hansol Paper Co. Ltd.....	2,899	23,244
* Hansol Technics Co. Ltd.....	5,680	28,518
* Hanwha Corp.....	6,434	130,920
* Hanwha Galleria Corp.....	19,204	19,399
* Hanwha General Insurance Co. Ltd.....	12,669	41,298
* Hanwha Investment & Securities Co. Ltd.....	30,496	84,631
* Hanwha Life Insurance Co. Ltd.....	58,545	132,906
* Hanwha Solutions Corp.....	17,753	441,031
* Hanyang Digitech Co. Ltd.....	960	11,308
* Hanyang Eng Co. Ltd.....	2,781	34,053
* Hanyang Securities Co. Ltd.....	2,469	17,545
* Harim Co. Ltd.....	8,073	21,466
* Harim Holdings Co. Ltd.....	8,111	45,582
* HD Hyundai Co. Ltd.....	5,560	296,346
* HD Hyundai Construction Equipment Co. Ltd.....	2,387	90,800
* HD Hyundai Energy Solutions Co. Ltd.....	1,512	26,809
* HD Hyundai Infracore Co. Ltd.....	23,557	135,826
* HDC Holdings Co. Ltd.....	2,173	11,895
* HDC Hyundai Engineering Plastics Co. Ltd.....	2,805	9,113
* Heerim Architects & Planners.....	1,824	9,394
* HFR, Inc.....	1,516	19,249
* Hite Jinro Co. Ltd.....	5,909	92,809
* HJ Magnolia Yongpyong Hotel & Resort Corp.....	3,397	7,362
* HK inno N Corp.....	1,067	33,397
* HL Holdings Corp.....	787	19,614
* HL Mando Co. Ltd.....	3,696	97,023
* Home Center Holdings Co. Ltd.....	14,297	12,152
* HS Industries Co. Ltd.....	7,829	19,653
* Humax Co. Ltd.....	6,520	14,622
* Huons Co. Ltd.....	918	23,625
* Husteel Co. Ltd.....	12,561	47,264
* Hwa Shin Co. Ltd.....	3,952	34,093
* Hwail Pharm Co. Ltd.....	8,763	12,024
* Hwangkum Steel & Technology Co. Ltd.....	3,346	18,308
* Hwaseung Enterprise Co. Ltd.....	3,601	20,634
* Hyosung Corp.....	1,932	90,860

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Hyosung Heavy Industries Corp.....	599	\$ 76,705
* Hyosung TNC Corp.....	447	100,536
* Hyundai Bioland Co. Ltd.....	1,281	9,392
* Hyundai BNG Steel Co. Ltd.....	2,003	25,937
* Hyundai Department Store Co. Ltd.....	2,552	102,622
* Hyundai Elevator Co. Ltd.....	4,169	126,866
* HYUNDAI EVERDIGM Corp.....	3,603	15,797
* Hyundai Ezwel Co. Ltd.....	2,072	8,827
* Hyundai Glovis Co. Ltd.....	1,601	209,639
* Hyundai Livart Furniture Co. Ltd.....	3,444	19,833
* Hyundai Marine & Fire Insurance Co. Ltd.....	11,196	284,357
* Hyundai Motor Securities Co. Ltd.....	4,374	28,455
* Hyundai Pharmaceutical Co. Ltd.....	3,392	9,631
* Hyundai Steel Co.....	16,169	404,897
* Hyundai Wia Corp.....	3,015	131,085
* HyVision System, Inc.....	2,537	46,098
* Iljin Electric Co. Ltd.....	5,071	42,553
* Iljin Holdings Co. Ltd.....	6,410	17,731
* Iljin Power Co. Ltd.....	2,128	17,996
* Ilyang Pharmaceutical Co. Ltd.....	2,412	25,874
* iMarketKorea, Inc.....	4,396	27,108
* InBody Co. Ltd.....	2,711	50,289
* Incross Co. Ltd.....	1,224	9,991
* Infiniti Healthcare Co. Ltd.....	2,403	9,366
* InfoBank Corp.....	1,683	14,109
* Innocean Worldwide, Inc.....	2,724	44,285
* InnoWireless Co. Ltd.....	1,620	35,498
* Innox Advanced Materials Co. Ltd.....	1,882	38,446
* Insun ENT Co. Ltd.....	6,474	34,838
* Intelligent Digital Integrated Security Co. Ltd.....	847	13,035
* Interflex Co. Ltd.....	2,428	35,491
* Inzi Controls Co. Ltd.....	1,401	7,695
* IS Dongseo Co. Ltd.....	3,418	65,054
* ITEK, Inc.....	3,492	18,993
* JASTECH Ltd.....	2,538	16,993
* JB Financial Group Co. Ltd.....	21,369	183,356
* JC Chemical Co. Ltd.....	2,870	14,415
* Jinsung T.E.C.....	2,323	16,938
* JLS Co. Ltd.....	1,761	9,129
* JNK Heaters Co. Ltd.....	3,077	11,345
* JS Corp.....	865	12,150
* JW Life Science Corp.....	891	8,183
*†† Kanglim Co. Ltd.....	19,090	2,703
* Kangnam Jevisco Co. Ltd.....	1,043	15,197
* KAON Group Co. Ltd.....	2,378	9,489
* KC Tech Co. Ltd.....	793	16,957
* KCC Glass Corp.....	2,300	68,564
* KCTC.....	3,235	9,726
* KEC Corp.....	7,472	8,981
* KEPCO Plant Service & Engineering Co. Ltd.....	2,919	74,156
* KG Chemical Corp.....	10,995	52,492
* KG Dongbusteel.....	4,319	24,316
* KG Eco Technology Service Co. Ltd.....	3,354	26,667
*†† KG Mobility Co.....	3,613	20,821
* KGMobilians Co. Ltd.....	3,236	12,442
* KH Vatec Co. Ltd.....	3,839	36,813
* Kib Plug Energy.....	15,727	6,369
* KISWIRE Ltd.....	2,317	36,320
* KIWOOM Securities Co. Ltd.....	2,898	209,467

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Kolmar BNH Co. Ltd.....	1,946	\$ 23,289
* Kolmar Korea Co. Ltd.....	2,435	88,981
* Kolon Corp.....	1,344	17,020
* Kolon Industries, Inc.....	3,416	103,911
* Kolon Plastic, Inc.....	2,169	11,610
* Korea Circuit Co. Ltd.....	2,209	29,537
* Korea Electric Terminal Co. Ltd.....	1,169	60,771
* Korea Export Packaging Industrial Co. Ltd.....	6,450	14,204
* Korea Information & Communications Co. Ltd.....	4,185	27,765
* Korea Information Certificate Authority, Inc.....	4,422	16,967
* Korea Investment Holdings Co. Ltd.....	7,284	334,454
* Korea Line Corp.....	35,444	53,574
* Korea Movenex Co. Ltd.....	7,905	37,881
* Korea Parts & Fasteners Co. Ltd.....	2,367	8,142
* Korea Petrochemical Ind Co. Ltd.....	752	74,690
* Korea Petroleum Industries Co.....	1,527	13,804
* Korea United Pharm, Inc.....	1,778	32,591
* Korean Reinsurance Co.....	20,270	114,728
* KSS LINE Ltd.....	4,280	30,286
* Kt alpha Co. Ltd.....	3,330	14,795
* KT Skylife Co. Ltd.....	6,256	26,396
* KTCS Corp.....	8,880	24,818
* Kukdong Oil & Chemicals Co. Ltd.....	7,243	20,745
* Kumho HT, Inc.....	17,116	7,990
* Kumho Petrochemical Co. Ltd.....	3,102	289,256
* Kumho Tire Co., Inc.....	21,150	93,468
* Kumkang Kind Co. Ltd.....	4,208	18,656
* Kwang Dong Pharmaceutical Co. Ltd.....	5,932	32,194
* Kwang Myung Electric Co. Ltd.....	6,436	10,374
* Kyeryong Construction Industrial Co. Ltd.....	2,392	25,820
* Kyung Dong Navien Co. Ltd.....	1,528	53,663
* Kyungdong Pharm Co. Ltd.....	3,591	16,876
* Kyung-In Synthetic Corp.....	6,925	18,098
* LabGenomics Co. Ltd.....	8,340	23,530
* LB Semicon, Inc.....	5,733	33,156
* Lee Ku Industrial Co. Ltd.....	5,991	17,272
* LG Display Co. Ltd.....	41,768	362,968
* LG HelloVision Co. Ltd.....	9,008	25,204
* LG Innotek Co. Ltd.....	1,923	274,270
* LG Uplus Corp.....	45,276	346,646
* LOT Vacuum Co. Ltd.....	1,454	21,139
* Lotte Chilsung Beverage Co. Ltd.....	618	63,466
* Lotte Corp.....	5,816	126,334
* Lotte Data Communication Co.....	525	18,175
* Lotte Energy Materials Corp.....	1,744	40,989
* LOTTE Fine Chemical Co. Ltd.....	3,403	126,616
* LOTTE Himart Co. Ltd.....	1,050	7,939
* Lotte Non-Life Insurance Co. Ltd.....	7,672	14,519
* Lotte Rental Co. Ltd.....	1,258	25,093
* Lotte Shopping Co. Ltd.....	2,150	132,187
* Lotte Wellfood Co. Ltd.....	414	39,391
* LS Corp.....	3,658	248,848
* LVMC Holdings.....	16,746	29,730
* LX Hausys Ltd.....	953	27,651
* LX International Corp.....	6,246	131,329
* LX Semicon Co. Ltd.....	1,646	95,311
* Macrogen, Inc.....	1,249	19,600
* Maeil Dairies Co. Ltd.....	326	9,831
* Mcnex Co. Ltd.....	1,877	35,857

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* MDS Tech, Inc.....	13,152	\$ 16,389
* MegaStudyEdu Co. Ltd.....	1,174	52,775
* META BIOMED Co. Ltd.....	6,382	18,866
* Mgame Corp.....	3,691	16,761
* Mirae Asset Life Insurance Co. Ltd.....	13,834	59,848
* Mirae Asset Securities Co. Ltd.....	57,700	339,259
* Miwon Holdings Co. Ltd.....	98	5,795
* Mobase Electronics Co. Ltd.....	5,612	7,966
* MS Autotech Co. Ltd.....	5,868	21,683
* Multicampus Co. Ltd.....	168	4,487
* Namhae Chemical Corp.....	2,788	15,271
* Namuga Co. Ltd.....	1,187	16,889
* Namyang Dairy Products Co. Ltd.....	66	28,936
* Nasmedia Co. Ltd.....	605	10,564
* Nature & Environment Co. Ltd.....	24,305	18,910
* Nature Holdings Co. Ltd.....	901	10,576
* Neowiz.....	1,918	36,435
* Nepes Ark Corp.....	1,026	18,748
* NEPES Corp.....	3,184	43,598
* New Power Plasma Co. Ltd.....	7,873	30,640
* Nexen Tire Corp.....	7,429	44,971
* NH Investment & Securities Co. Ltd., Class C.....	15,229	120,832
* NHN KCP Corp.....	2,820	25,668
* NI Steel Co. Ltd.....	4,137	16,090
* NICE Holdings Co. Ltd.....	4,219	40,561
* Nice Information & Telecommunication, Inc.....	884	14,366
* NICE Total Cash Management Co. Ltd., Class C.....	4,498	21,944
* Nong Shim Holdings Co. Ltd.....	222	10,734
* NongShim Co. Ltd.....	551	156,018
* NOROO Paint & Coatings Co. Ltd.....	1,641	10,884
* NOVAREX Co. Ltd.....	3,308	26,183
* Oceanbridge Co. Ltd.....	1,031	9,052
* OCI Co. Ltd.....	1,287	88,472
* OCI Holdings Co. Ltd.....	2,842	221,683
* Openbase, Inc.....	3,762	7,483
* Ottogi Corp.....	309	92,627
*†† Paik Kwang Industrial Co. Ltd.....	5,088	22,275
* Pan Entertainment Co. Ltd.....	3,525	8,933
* Pan Ocean Co. Ltd.....	53,375	145,378
* Paradise Co. Ltd.....	7,824	73,999
* Partron Co. Ltd.....	7,264	43,401
* PharmGen Science, Inc.....	2,381	10,422
* Philoptics Co. Ltd.....	3,077	23,074
* Poongsan Corp.....	3,189	93,053
* POSCO Steeleon Co. Ltd.....	743	27,614
* Power Logics Co. Ltd.....	6,699	57,268
* PSK, Inc.....	3,550	53,170
* QSI Co. Ltd.....	2,107	15,617
* Reyon Pharmaceutical Co. Ltd.....	1,659	18,721
* RFTech Co. Ltd.....	4,462	13,430
* Rorze Systems Corp.....	3,368	19,960
* S-1 Corp.....	2,716	116,002
* Sajodaerim Corp.....	742	18,281
* Sajodongaone Co. Ltd.....	25,293	17,330
* Sambo Motors Co. Ltd.....	2,461	10,056
* SAMHWA Paints Industrial Co. Ltd.....	1,739	7,898
* Samick THK Co. Ltd.....	2,172	16,727
* Samji Electronics Co. Ltd.....	2,577	15,997
* Samjin Pharmaceutical Co. Ltd.....	2,378	36,276

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Samkee Corp.....	4,423	\$ 6,594
* Sammok S-Form Co. Ltd.....	803	9,749
* SAMPYO Cement Co. Ltd.....	8,391	18,981
* Samsung Engineering Co. Ltd.....	20,722	345,632
* Samsung Securities Co. Ltd.....	11,474	322,513
* SAMT Co. Ltd.....	8,621	17,236
* Samwha Capacitor Co. Ltd.....	879	22,576
* Samyang Corp.....	407	14,586
* Samyang Packaging Corp.....	765	9,735
* Sangbo Corp.....	17,279	30,412
* Sangsangin Co. Ltd.....	4,867	12,577
* Sangsin Energy Display Precision Co. Ltd.....	887	10,124
* Saramin Co. Ltd.....	973	12,833
* SD Biosensor, Inc.....	6,355	49,447
* SeAH Besteel Holdings Corp.....	1,627	26,661
* SeAH Holdings Corp.....	197	16,206
* SeAH Steel Corp.....	395	37,954
* SeAH Steel Holdings Corp.....	440	71,681
* Seegene, Inc.....	5,728	108,417
* Sejong Industrial Co. Ltd.....	2,272	9,433
* Sekonix Co. Ltd.....	2,494	14,232
* Seobu T&D.....	6,740	38,136
* Seohan Co. Ltd.....	14,973	10,191
* Seojin System Co. Ltd.....	3,888	54,188
* Seoul Semiconductor Co. Ltd.....	7,302	56,778
* Seoyon Co. Ltd.....	4,111	24,859
* Seoyon E-Hwa Co. Ltd.....	2,282	28,643
* SFA Engineering Corp.....	3,428	69,382
* SFA Semicon Co. Ltd.....	8,471	40,004
* SGC Energy Co. Ltd.....	1,511	27,154
* Shin Heung Energy & Electronics Co. Ltd.....	563	18,072
* Shindaeyang Paper Co. Ltd.....	4,092	17,789
* Shinsegae Information & Communication Co. Ltd.....	1,860	19,090
* Shinsegae International, Inc.....	2,675	32,246
* Shinsegae, Inc.....	1,398	180,354
* Shinsung Tongsang Co. Ltd.....	12,783	17,778
* Showbox Corp.....	6,629	17,102
* Simmtech Holdings Co. Ltd.....	7,163	15,227
* SK D&D Co. Ltd.....	1,980	37,413
* SK Discovery Co. Ltd.....	2,498	72,621
* SK Gas Ltd.....	499	56,995
* SK Networks Co. Ltd.....	14,722	71,834
* SK Securities Co. Ltd.....	66,518	31,178
* SL Corp.....	3,258	77,975
* SNT Motiv Co. Ltd.....	1,600	53,053
* SNU Precision Co. Ltd.....	4,032	9,478
* Solid, Inc.....	15,909	71,911
* Songwon Industrial Co. Ltd.....	2,765	31,496
* SPC Samlip Co. Ltd.....	367	16,360
* Ssangyong C&E Co. Ltd.....	15,106	68,194
* STX Heavy Industries Co. Ltd.....	4,428	36,592
* Suheung Co. Ltd.....	1,127	23,368
* Sung Kwang Bend Co. Ltd.....	4,963	39,962
* Sungchang Enterprise Holdings Ltd.....	4,239	6,775
* Sungshin Cement Co. Ltd.....	3,983	23,804
* Sungwoo Hitech Co. Ltd.....	11,668	72,248
* Sunjin Co. Ltd.....	3,998	19,638
* SY Co. Ltd.....	3,263	10,089
* Synergy Innovation Co. Ltd.....	10,808	22,099

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	2,320	\$ 10,609
*†† Tae Kyung Industrial Co. Ltd.....	3,164	35,545
* Taewoong Co. Ltd.....	6,946	48,501
* Taihan Electric Wire Co. Ltd.....	10,124	9,467
* Taihan Fiberoptics Co. Ltd.....	6,496	14,348
* Tailim Packaging Co. Ltd.....	4,910	58,226
* TechWing, Inc.....	2,135	30,264
* TES Co. Ltd.....	1,121	13,360
* Thinkware Systems Corp.....	2,713	25,528
* TK Corp.....	3,216	49,911
* TKG Huchems Co. Ltd.....	9,522	35,074
* Tongyang Life Insurance Co. Ltd.....	3,622	15,507
* Top Engineering Co. Ltd.....	3,081	15,110
* Toptec Co. Ltd.....	3,257	35,462
* Tovis Co. Ltd.....	3,294	7,937
* Tplex Co. Ltd.....	13,340	33,067
* TS Corp.....	725	22,662
* TSE Co. Ltd.....	2,389	16,034
* Tuksu Construction Co. Ltd.....	2,056	6,342
* TY Holdings Co. Ltd.....	4,360	18,134
* TYM Corp.....	786	9,218
* Ubiquoss, Inc.....	17,518	26,155
* Uni-Chem Co. Ltd.....	2,540	9,143
* Unick Corp.....	824	45,970
* Unid Co. Ltd.....	4,024	24,358
* Union Semiconductor Equipment & Materials Co. Ltd.....	2,472	14,637
* Uniquest Corp.....	1,125	26,977
* Value Added Technology Co. Ltd.....	7,159	6,678
*†† Vidente Co. Ltd.....	1,890	38,631
* Vieworks Co. Ltd.....	3,438	19,535
* Vitzro Tech Co. Ltd.....	1,040	7,315
* Webcash Corp.....	8,235	17,665
* Welcron Co. Ltd.....	3,563	19,856
* WiSoL Co. Ltd.....	2,714	61,358
* WONIK IPS Co. Ltd.....	1,400	29,804
* Wonik Materials Co. Ltd.....	2,607	15,868
* Woojin, Inc.....	9,617	8,552
* Woongjin Co. Ltd.....	8,695	16,113
* Woongjin Thinkbig Co. Ltd.....	4,791	12,250
* Wooree Bio Co. Ltd.....	14,584	16,120
* Woorison F&G Co. Ltd.....	1,863	10,947
* Wooshin Systems Co. Ltd.....	4,857	10,046
* Woosu AMS Co. Ltd.....	4,216	20,715
* Y G-1 Co. Ltd.....	3,150	16,737
* Y-entec Co. Ltd.....	6,385	26,289
* YIK Corp.....	2,238	8,660
* YMC Co. Ltd.....	1,177	9,035
* YMT Co. Ltd.....	3,957	142,057
* Youngone Corp.....	1,345	81,523
* Youngone Holdings Co. Ltd.....	21,566	40,085
* Yuanta Securities Korea Co. Ltd.....	3,837	48,808
* Zeus Co. Ltd.....	2,167	22,087
* Zinus, Inc.....		
TOTAL SOUTH KOREA.....		<u>23,867,753</u>
SPAIN — (1.3%)		
	4,228	546,912
Acciona SA.....	56,135	592,628
Acerinox SA.....	3,269	128,996
ACS Actividades de Construccion y Servicios SA.....	20,424	193,740
Almirall SA.....		

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)		
	32,384	\$ 130,162
	2,368	16,127
	1,583,992	2,055,920
	197,117	1,217,024
	5,087	182,830
	19,701	327,369
	10,143	207,568
	56,605	921,517
	37,250	117,778
	34,553	92,297
Ω	52,810	175,175
*	64,328	700,709
	12,282	440,220
	2,972	57,901
	269,985	594,484
Ω	8,459	95,378
*	96,033	42,073
	32,230	60,984
Ω	188	850
	30,478	112,207
Ω	405,633	387,843
TOTAL SPAIN.....		<u>9,398,692</u>
SWEDEN — (1.9%)		
Ω	28,678	156,605
	27,374	295,050
	21,068	290,931
Ω	8,408	74,099
	47,686	316,575
	5,708	72,482
Ω	22,319	113,313
	3,252	169,950
	8,680	37,938
	57,434	268,825
*Ω	37,257	145,757
	1,190	6,996
	1,069	18,836
	9,129	159,500
*	3,897	12,091
	31,487	342,677
#*	8,326	233,046
#*	42,419	68,982
	19,527	236,069
	65,243	580,146
#*	21,899	24,690
*Ω	5,276	61,652
Ω	37,595	285,072
	5,430	37,897
*	11,517	39,910
	9,935	28,908
*	15,955	17,657
	10,083	143,487
	75,234	135,419
	1,413	23,223
Ω	21,431	90,302
Ω	98,333	782,525
*	6,752	13,114
*Ω	87,516	97,795
	4,151	66,724

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	6,054	\$ 58,414
#*	202,408	386,289
	13,838	88,138
	548	39,117
	1,242	19,310
	50,903	504,737
*	10,660	26,838
	1,899	23,429
*	27,926	308,195
	18,001	219,890
	19,007	309,508
	1,056	32,825
*	28,688	154,893
#*	12,874	29,926
	2,562	30,140
	7,030	94,537
	26,759	508,119
	20,270	554,952
	14,760	149,451
*	49,049	841,412
*	14,659	112,200
	3,092	40,460
	22,628	288,961
	1,482	26,038
*	90,172	45,933
	30,204	268,253
*	33,177	35,224
	47,434	229,719
	6,621	28,279
	6,524	105,569
*	15,589	61,734
*	7,389	19,391
#*	15,587	10,721
#*	6,346	6,038
	54,976	271,413
	2,525	29,177
*	39,613	26,885
	6,249	55,911
	876	17,216
	51,154	168,618
	4,772	56,129
Ω	30,400	41,776
	28,710	35,019
	14,375	87,670
*	8,461	209,992
	2,295	16,192
	3,259	7,845
*Ω	150,601	462,495
*	20,653	10,382
	13,296	167,000
	2,618	14,611
*	134,744	139,641
	339,933	234,656
	13,272	59,045
	4,846	34,812
	8,518	33,562
*	1,362	22,824
	4,590	112,941

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
Vitrolife AB.....	377	\$ 6,207
TOTAL SWEDEN.....		<u>13,428,902</u>
SWITZERLAND — (4.1%)		
Adecco Group AG.....	44,732	1,934,349
Allreal Holding AG.....	4,110	731,051
ALSO Holding AG.....	1,597	467,548
* Aluflexpack AG.....	1,094	10,055
* ams-OSRAM AG.....	169,134	395,848
Arbonia AG.....	16,275	188,456
#* Autoneum Holding AG.....	1,237	183,809
Baloise Holding AG.....	13,844	2,211,456
Banque Cantonale de Geneve.....	566	155,039
Banque Cantonale Vaudoise.....	6,965	891,773
Barry Callebaut AG.....	40	58,424
Bell Food Group AG.....	708	207,594
Bellevue Group AG.....	1,467	40,178
Berner Kantonalbank AG.....	1,189	331,691
Bucher Industries AG.....	1,630	690,413
Bystronic AG.....	330	165,350
Calida Holding AG.....	1,393	44,372
Carlo Gavazzi Holding AG.....	128	46,425
Cembra Money Bank AG.....	7,431	572,945
* Cicor Technologies Ltd.....	570	32,694
Cie Financiere Tradition SA.....	449	62,264
Clariant AG.....	49,508	633,785
COSMO Pharmaceuticals NV.....	635	47,082
DKSH Holding AG.....	8,596	601,503
* DocMorris AG.....	298	27,801
EFG International AG.....	25,950	333,237
Energiedienst Holding AG.....	4,333	201,141
Feintool International Holding AG.....	1,842	37,932
Flughafen Zurich AG.....	4,933	1,017,806
Forbo Holding AG.....	39	45,855
Ω Galenica AG.....	11,811	1,041,524
#* GAM Holding AG.....	20,363	8,696
Helvetia Holding AG.....	9,919	1,432,506
Huber & Suhner AG.....	4,114	295,068
Hypothekbank Lenzburg AG.....	21	106,170
Implenia AG.....	3,965	140,762
Investis Holding SA.....	877	100,461
IVF Hartmann Holding AG.....	80	10,293
Julius Baer Group Ltd.....	45,729	2,489,551
Jungfraubahn Holding AG.....	1,508	296,596
Komax Holding AG.....	902	173,454
Landis+Gyr Group AG.....	6,005	492,389
Liechtensteinische Landesbank AG.....	3,370	267,662
Luzerner Kantonalbank AG.....	4,971	413,643
Ω Medmix AG.....	6,172	123,216
Meier Tobler Group AG.....	1,437	61,883
Metall Zug AG, Class B.....	61	102,037
Mikron Holding AG.....	1,680	32,499
Mobimo Holding AG.....	2,212	653,509
*Ω Montana Aerospace AG.....	1,124	21,949
OC Oerlikon Corp. AG.....	22,827	99,476
* Orascom Development Holding AG.....	3,061	17,033
* Orell Fuessli AG.....	25	2,131
* Phoenix Mecano AG.....	199	106,269
*Ω PolyPeptide Group AG.....	3,355	61,583

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
# Rieter Holding AG.....	468	\$ 49,239
* Sandoz Group AG.....	18,216	624,717
Schweiter Technologies AG.....	281	154,166
Softwareone Holding AG.....	7,141	133,841
St Galler Kantonalbank AG.....	851	492,506
Sulzer AG.....	3,222	311,252
Swatch Group AG.....	7,058	1,656,928
Swatch Group AG.....	13,116	596,765
Swiss Prime Site AG.....	16,975	1,719,319
TX Group AG.....	831	125,171
u-blox Holding AG.....	1,826	179,965
Valiant Holding AG.....	4,972	595,498
Vaudoise Assurances Holding SA.....	279	141,646
Vetropack Holding AG.....	3,712	161,480
Vontobel Holding AG.....	7,402	487,563
VP Bank AG, Class A.....	719	77,397
* V-ZUG Holding AG.....	575	40,336
Walliser Kantonalbank.....	1,138	143,653
Zehnder Group AG.....	2,702	161,028
Zug Estates Holding AG, Class B.....	79	151,943
Zuger Kantonalbank AG.....	35	311,848
TOTAL SWITZERLAND.....		<u>29,234,497</u>
TAIWAN — (5.1%)		
ABC Taiwan Electronics Corp.....	22,600	15,880
Ability Enterprise Co. Ltd.....	35,000	27,751
AcBel Polytech, Inc.....	89,687	116,501
Acer, Inc.....	554,000	813,601
ACES Electronic Co. Ltd.....	19,323	23,947
* Acon Holding, Inc.....	57,415	19,412
Action Electronics Co. Ltd.....	34,000	19,644
ADATA Technology Co. Ltd.....	34,732	106,311
Advanced International Multitech Co. Ltd.....	24,000	54,197
* Advanced Optoelectronic Technology, Inc.....	39,000	37,638
Advanced Power Electronics Corp.....	4,000	11,318
Advantech Enterprise Co. Ltd.....	57,000	66,479
* ALI Corp.....	27,000	22,738
Alltek Technology Corp.....	32,000	35,992
Alpha Networks, Inc.....	37,000	45,500
Altek Corp.....	27,000	31,549
Ampire Co. Ltd.....	9,000	10,854
Anji Technology Co. Ltd.....	8,000	9,423
Apacer Technology, Inc.....	19,000	35,036
APAQ Technology Co. Ltd.....	6,000	13,134
APCB, Inc.....	39,000	28,751
Apex Biotechnology Corp.....	14,000	14,891
Apex International Co. Ltd.....	28,000	42,310
Apex Science & Engineering.....	23,460	9,132
Arcadyan Technology Corp.....	5,000	27,530
Ardentec Corp.....	68,430	161,338
Asia Cement Corp.....	446,000	565,580
Asia Electronic Material Co. Ltd.....	19,000	13,532
Asia Optical Co., Inc.....	42,000	90,047
Asia Polymer Corp.....	77,000	54,606
Asia Tech Image, Inc.....	13,000	27,180
ATE Energy International Co. Ltd.....	11,000	12,183
Aten International Co. Ltd.....	14,000	35,608
AUO Corp.....	805,200	470,559
Avermedia Technologies.....	14,000	15,094

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* Azurewave Technologies, Inc.....	18,000	\$ 33,295
* Bank of Kaohsiung Co. Ltd.....	153,090	58,458
Basso Industry Corp.....	28,000	35,645
BenQ Materials Corp.....	23,000	25,542
BES Engineering Corp.....	293,000	114,940
Billion Electric Co. Ltd.....	14,000	17,114
Bin Chuan Enterprise Co. Ltd.....	17,000	13,156
Bizlink Holding, Inc.....	17,019	125,248
Brightek Optoelectronic Co. Ltd.....	14,000	23,273
Brighton-Best International Taiwan, Inc.....	54,000	58,293
Cameo Communications, Inc.....	38,531	12,149
Capital Futures Corp.....	19,043	30,395
Capital Securities Corp.....	211,000	108,176
Career Technology MFG. Co. Ltd.....	86,235	56,326
Caswell, Inc.....	4,000	13,962
Cathay Real Estate Development Co. Ltd.....	93,600	57,157
CCP Contact Probes Co. Ltd.....	15,000	19,809
Celxpert Energy Corp.....	22,569	20,162
* Central Reinsurance Co. Ltd.....	90,556	66,640
Chain Chon Industrial Co. Ltd.....	35,097	15,113
* ChainQui Construction Development Co. Ltd.....	31,000	17,268
* Champion Building Materials Co. Ltd.....	69,300	23,994
Chang Hwa Commercial Bank Ltd.....	618,075	345,043
Chang Wah Electromaterials, Inc.....	28,000	32,126
Chant Sincere Co. Ltd.....	6,000	15,986
CHC Healthcare Group.....	20,000	35,933
Chen Full International Co. Ltd.....	14,000	17,006
# Cheng Loong Corp.....	159,000	146,376
Cheng Mei Materials Technology Corp.....	93,476	40,012
Cheng Shin Rubber Industry Co. Ltd.....	278,000	403,084
Cheng Uei Precision Industry Co. Ltd.....	77,000	109,836
Chia Chang Co. Ltd.....	11,000	14,994
Chien Shing Harbour Service Co. Ltd.....	8,000	11,293
China Airlines Ltd.....	495,000	321,517
China Bills Finance Corp.....	142,000	66,703
China Chemical & Pharmaceutical Co. Ltd.....	61,000	45,409
China General Plastics Corp.....	64,516	42,332
* China Man-Made Fiber Corp.....	197,000	48,858
China Metal Products.....	53,000	66,727
China Wire & Cable Co. Ltd.....	26,000	29,007
Chinese Maritime Transport Ltd.....	16,710	23,668
Ching Feng Home Fashions Co. Ltd.....	28,700	18,757
# Chin-Poon Industrial Co. Ltd.....	76,000	108,493
Chipbond Technology Corp.....	114,000	262,250
ChipMOS Technologies, Inc.....	111,344	151,998
Chong Hong Construction Co. Ltd.....	40,000	96,948
Chun Yuan Steel Industry Co. Ltd.....	95,000	53,761
Chung Hwa Pulp Corp.....	70,015	50,364
Chunghwa Chemical Synthesis & Biotech Co. Ltd.....	9,000	14,854
Chunghwa Precision Test Tech Co. Ltd.....	4,000	67,617
Collins Co. Ltd.....	19,000	11,793
Compal Electronics, Inc.....	871,000	998,912
Compeq Manufacturing Co. Ltd.....	170,000	377,048
Concord International Securities Co. Ltd.....	35,680	19,527
* Concord Securities Co. Ltd.....	106,142	44,202
Continental Holdings Corp.....	90,000	78,032
Contrel Technology Co. Ltd.....	15,000	10,323
Coremax Corp.....	15,280	33,705
# Coretronic Corp.....	63,000	142,255

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Crowell Development Corp.....	16,000	\$ 19,308
CTCI Corp.....	104,000	140,448
CviLux Corp.....	17,000	23,611
CX Technology Co. Ltd.....	11,000	9,977
Cyberlink Corp.....	5,000	14,670
* CyberTAN Technology, Inc.....	70,000	46,367
DA CIN Construction Co. Ltd.....	44,000	66,968
Dadi Early-Childhood Education Group Ltd.....	4,000	4,921
Dafeng TV Ltd.....	12,000	19,719
Da-Li Development Co. Ltd.....	65,753	71,596
Darfon Electronics Corp.....	37,000	60,068
Darwin Precisions Corp.....	76,000	37,480
De Licacy Industrial Co. Ltd.....	75,260	31,244
Delpha Construction Co. Ltd.....	58,000	70,160
Depo Auto Parts Ind Co. Ltd.....	20,000	95,417
Dimerco Express Corp.....	17,850	49,847
D-Link Corp.....	67,400	41,591
Donpon Precision, Inc.....	14,000	11,071
Draytek Corp.....	12,000	11,545
Dyaco International, Inc.....	19,000	19,750
Dynapack International Technology Corp.....	22,000	58,492
Eastech Holding Ltd.....	6,000	13,894
* Eastern Media International Corp.....	30,000	20,009
Edimax Technology Co. Ltd.....	60,000	31,276
Edison Opto Corp.....	28,000	22,601
Edom Technology Co. Ltd.....	38,000	29,744
Elite Advanced Laser Corp.....	16,000	31,858
Elitegroup Computer Systems Co. Ltd.....	67,000	66,050
Emerging Display Technologies Corp.....	13,000	13,367
Ennoconn Corp.....	11,000	94,585
* Ennostar, Inc.....	127,400	170,878
EnTie Commercial Bank Co. Ltd.....	110,000	48,898
Eson Precision Ind Co. Ltd.....	15,000	26,762
Eternal Materials Co. Ltd.....	133,950	122,591
Eva Airways Corp.....	352,648	355,463
* Everest Textile Co. Ltd.....	77,000	17,623
Evergreen International Storage & Transport Corp.....	93,000	98,909
Everlight Chemical Industrial Corp.....	81,450	48,695
Everlight Electronics Co. Ltd.....	86,000	133,187
Excel Cell Electronic Co. Ltd.....	28,000	21,079
Excelliance Mos Corp.....	4,000	15,767
Excelsior Medical Co. Ltd.....	26,098	72,207
Far Eastern Department Stores Ltd.....	193,000	153,248
Far Eastern International Bank.....	459,435	179,021
Far Eastern New Century Corp.....	553,000	545,615
Farglory F T Z Investment Holding Co. Ltd.....	8,743	15,566
Farglory Land Development Co. Ltd.....	52,000	95,162
* Federal Corp.....	24,000	14,057
Feedback Technology Corp.....	8,400	25,579
Feng Hsin Steel Co. Ltd.....	57,000	123,566
Firich Enterprises Co. Ltd.....	13,000	12,296
First Copper Technology Co. Ltd.....	27,000	26,606
First Insurance Co. Ltd.....	37,000	21,649
* First Steamship Co. Ltd.....	134,806	35,677
Fitipower Integrated Technology, Inc.....	13,000	97,337
Fittech Co. Ltd.....	14,000	28,776
FLEXium Interconnect, Inc.....	59,000	160,980
Flytech Technology Co. Ltd.....	11,000	23,869
Formosa Advanced Technologies Co. Ltd.....	27,000	32,616

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	21,322	\$ 76,407
	7,000	19,568
	58,179	38,322
	24,000	17,515
	11,000	75,853
	22,000	13,477
	18,000	10,741
	41,177	21,248
	61,903	55,684
	24,000	96,630
#	76,398	35,680
	38,110	23,110
	22,000	49,850
	23,000	25,538
	19,000	46,985
	73,000	82,635
	46,000	91,970
	13,000	14,005
	14,000	10,486
	12,000	9,572
	10,000	13,888
	39,000	221,985
	73,000	31,349
*	8,632	27,533
*	46,000	24,702
	71,240	145,340
	17,000	26,790
	3,000	10,093
	6,000	9,818
*	48,910	23,874
	78,000	118,424
	26,247	20,866
	156,520	148,415
	16,000	21,381
	46,000	45,195
	19,000	58,242
*	45,139	18,677
	26,000	19,829
	69,000	127,131
	48,000	90,741
	21,000	20,452
*	16,800	10,814
*	125,713	36,999
	29,000	23,379
	5,000	18,061
	61,000	77,473
	8,000	13,069
	163,000	206,157
	12,000	14,939
	5,500	16,524
	45,920	24,937
	23,100	69,338
	47,000	44,025
	39,000	33,715
	39,000	65,360
	11,129	12,085
	54,000	96,069
	75,000	49,013
	42,000	127,611

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Huang Hsiang Construction Corp.....	31,000	\$ 42,615
Huikwang Corp.....	9,000	9,774
Hung Ching Development & Construction Co. Ltd.....	33,000	31,159
Hung Sheng Construction Ltd.....	88,352	56,120
Huxen Corp.....	7,000	11,570
Hwa Fong Rubber Industrial Co. Ltd.....	72,117	32,992
Hwacom Systems, Inc.....	18,000	10,883
* IBF Financial Holdings Co. Ltd.....	515,687	196,818
Ichia Technologies, Inc.....	56,000	60,616
* Ideal Bike Corp.....	36,000	11,231
Info-Tek Corp.....	11,000	17,193
Innolux Corp.....	1,576,890	820,110
Inpaq Technology Co. Ltd.....	17,000	41,088
Integrated Service Technology, Inc.....	8,000	27,644
Iron Force Industrial Co. Ltd.....	4,000	11,203
I-Sheng Electric Wire & Cable Co. Ltd.....	16,000	23,681
ITEQ Corp.....	34,000	90,017
Jean Co. Ltd.....	47,868	39,708
Jetway Information Co. Ltd.....	9,000	11,879
Jia Wei Lifestyle, Inc.....	7,000	13,493
Jiin Yeeh Ding Enterprise Co. Ltd.....	8,800	14,196
Johnson Health Tech Co. Ltd.....	8,000	16,561
K Laser Technology, Inc.....	43,000	33,788
Kedge Construction Co. Ltd.....	10,246	25,869
KEE TAI Properties Co. Ltd.....	81,000	39,781
Kenda Rubber Industrial Co. Ltd.....	103,111	98,240
Kerry TJ Logistics Co. Ltd.....	32,000	38,094
Kindom Development Co. Ltd.....	64,300	81,274
King Chou Marine Technology Co. Ltd.....	10,200	12,680
King's Town Bank Co. Ltd.....	148,000	192,578
* King's Town Construction Co. Ltd.....	27,000	26,817
Kinko Optical Co. Ltd.....	36,769	30,700
Kinpo Electronics.....	221,000	108,655
Kinsus Interconnect Technology Corp.....	48,000	153,644
KMC Kuei Meng International, Inc.....	6,000	24,238
KS Terminals, Inc.....	14,000	30,480
* Kung Sing Engineering Corp.....	74,426	29,931
Kuo Toong International Co. Ltd.....	40,551	73,129
Kwong Lung Enterprise Co. Ltd.....	21,000	38,888
Laster Tech Corp. Ltd.....	9,745	15,091
* Leader Electronics, Inc.....	30,000	19,757
Leadtrend Technology Corp.....	7,211	19,306
* Lealea Enterprise Co. Ltd.....	159,120	50,989
LEE CHI Enterprises Co. Ltd.....	37,000	17,754
Lelon Electronics Corp.....	18,508	40,566
Leo Systems, Inc.....	10,000	10,740
* Leofoo Development Co. Ltd.....	17,000	9,602
* Li Cheng Enterprise Co. Ltd.....	14,000	8,769
* Li Peng Enterprise Co. Ltd.....	113,000	27,810
Lingsen Precision Industries Ltd.....	69,000	53,737
Liton Technology Corp.....	9,000	10,022
Long Da Construction & Development Corp.....	42,000	42,206
Longchen Paper & Packaging Co. Ltd.....	146,485	64,644
Longwell Co.....	33,000	67,884
Lucky Cement Corp.....	46,000	22,332
Lumax International Corp. Ltd.....	13,500	38,856
* Lung Yen Life Service Corp.....	30,000	37,043
Macauto Industrial Co. Ltd.....	8,000	17,970
Machvision, Inc.....	6,000	52,786

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Macroblock, Inc.....	3,000	\$ 9,664
Macronix International Co. Ltd.....	325,000	302,793
Mayer Steel Pipe Corp.....	27,000	28,359
* Mercuries & Associates Holding Ltd.....	76,680	30,331
* Mercuries Life Insurance Co. Ltd.....	605,661	93,233
Merry Electronics Co. Ltd.....	22,704	73,895
Mildef Crete, Inc.....	10,000	26,116
MIN AIK Technology Co. Ltd.....	44,000	28,137
Mirle Automation Corp.....	31,000	35,488
MOSA Industrial Corp.....	17,379	12,716
Mosel Vitelic, Inc.....	13,000	12,869
Namchow Holdings Co. Ltd.....	32,000	53,251
Nan Liu Enterprise Co. Ltd.....	4,000	9,223
Nantex Industry Co. Ltd.....	49,000	56,524
New Best Wire Industrial Co. Ltd.....	19,000	20,974
Nexcom International Co. Ltd.....	26,000	38,885
Nichidenbo Corp.....	25,000	45,130
Niko Semiconductor Co. Ltd.....	16,240	28,410
O-Bank Co. Ltd.....	224,375	67,436
* Ocean Plastics Co. Ltd.....	35,000	40,603
OK Biotech Co. Ltd.....	20,036	15,839
Optimax Technology Corp.....	35,000	37,026
Oriental Union Chemical Corp.....	95,000	56,022
O-TA Precision Industry Co. Ltd.....	8,000	22,661
Pacific Hospital Supply Co. Ltd.....	6,000	16,197
Pan German Universal Motors Ltd.....	4,000	37,552
Pan Jit International, Inc.....	43,000	84,701
Pan-International Industrial Corp.....	67,000	70,707
* PChome Online, Inc.....	25,000	35,725
PCL Technologies, Inc.....	9,000	20,872
Pixart Imaging, Inc.....	22,000	111,671
Polytronics Technology Corp.....	12,000	20,237
Posiflex Technology, Inc.....	8,000	30,052
Pou Chen Corp.....	407,000	409,722
Powerchip Semiconductor Manufacturing Corp.....	534,000	459,147
Powertech Technology, Inc.....	123,000	571,050
Powertip Technology Corp.....	40,000	50,517
President Securities Corp.....	166,453	100,090
Primax Electronics Ltd.....	69,000	144,645
Prince Housing & Development Corp.....	185,000	61,981
Promate Electronic Co. Ltd.....	29,000	55,324
Prosperity Dielectrics Co. Ltd.....	20,000	29,049
QST International Corp.....	10,886	21,333
Qualipoly Chemical Corp.....	18,900	22,616
Quang Viet Enterprise Co. Ltd.....	7,000	24,540
Quintain Steel Co. Ltd.....	62,532	30,589
* Radium Life Tech Co. Ltd.....	148,760	44,720
Rechi Precision Co. Ltd.....	59,000	41,633
* Rich Development Co. Ltd.....	133,000	39,909
* Ritek Corp.....	110,724	27,552
Ruentex Development Co. Ltd.....	247,000	281,363
Sampo Corp.....	58,800	53,516
San Fang Chemical Industry Co. Ltd.....	15,000	12,582
San Far Property Ltd.....	44,171	30,620
Savior Lifetec Corp.....	58,000	36,996
Scan-D Corp.....	6,000	8,036
ScinoPharm Taiwan Ltd.....	44,000	35,315
Senao International Co. Ltd.....	22,000	26,582
Sesoda Corp.....	49,000	50,515

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Shan-Loong Transportation Co. Ltd.....	28,000	\$ 26,649
Sharehope Medicine Co. Ltd.....	11,575	11,980
Sheng Yu Steel Co. Ltd.....	16,000	14,357
ShenMao Technology, Inc.....	22,000	46,960
Shih Her Technologies, Inc.....	10,000	29,025
Shih Wei Navigation Co. Ltd.....	84,790	52,518
Shihlin Electric & Engineering Corp.....	35,000	135,544
* Shin Kong Financial Holding Co. Ltd.....	2,551,159	683,079
Shin Zu Shing Co. Ltd.....	29,000	138,219
Shinfox Energy Co. Ltd.....	11,000	38,493
* Shining Building Business Co. Ltd.....	102,444	33,672
Shinkong Insurance Co. Ltd.....	36,000	79,298
Shinkong Synthetic Fibers Corp.....	160,000	76,512
* Shuttle, Inc.....	85,000	46,308
Sigurd Microelectronics Corp.....	76,046	163,923
Simplo Technology Co. Ltd.....	29,000	375,292
Sincere Navigation Corp.....	62,830	45,972
Sinon Corp.....	64,000	78,831
Sinphar Pharmaceutical Co. Ltd.....	24,000	25,044
Sinyi Realty, Inc.....	46,000	42,595
Siward Crystal Technology Co. Ltd.....	33,000	35,045
Solar Applied Materials Technology Corp.....	75,000	94,187
Solteam, Inc.....	19,197	26,101
Sonix Technology Co. Ltd.....	16,000	27,178
Southeast Cement Co. Ltd.....	19,000	11,010
Sports Gear Co. Ltd.....	31,000	68,105
St Shine Optical Co. Ltd.....	10,000	61,225
Standard Foods Corp.....	81,000	96,855
STL Technology Co. Ltd.....	12,000	11,540
Sun Race Sturmev-Archer, Inc.....	15,000	14,929
Sun Yad Construction Co. Ltd.....	68,708	30,238
Sunko INK Co. Ltd.....	43,000	19,703
Sunplus Technology Co. Ltd.....	68,000	70,036
Sunrex Technology Corp.....	31,685	57,004
Sunspring Metal Corp.....	22,807	18,337
Supreme Electronics Co. Ltd.....	78,340	150,503
Swancor Holding Co. Ltd.....	10,000	31,280
Sweeten Real Estate Development Co. Ltd.....	45,334	40,196
Symtek Automation Asia Co. Ltd.....	7,000	23,069
Syncmold Enterprise Corp.....	13,000	31,842
Systex Corp.....	32,000	117,881
TA Chen Stainless Pipe.....	307,916	364,124
Ta Ya Electric Wire & Cable.....	128,952	143,467
* Tai Tung Communication Co. Ltd.....	18,689	14,611
Taichung Commercial Bank Co. Ltd.....	673,279	337,556
TaiDoc Technology Corp.....	8,000	40,830
Taiflex Scientific Co. Ltd.....	36,460	56,141
Taimide Tech, Inc.....	15,000	19,720
Tainan Spinning Co. Ltd.....	234,000	110,805
Tai-Saw Technology Co. Ltd.....	14,000	11,478
TaiSol Electronics Co. Ltd.....	10,000	20,272
Taisun Enterprise Co. Ltd.....	45,000	30,004
Taita Chemical Co. Ltd.....	52,132	27,775
TAI-TECH Advanced Electronics Co. Ltd.....	10,000	36,013
Taitien Electronics Co. Ltd.....	12,000	12,140
Taiwan Business Bank.....	1,229,041	523,764
Taiwan Chinsan Electronic Industrial Co. Ltd.....	12,730	14,736
Taiwan Cogeneration Corp.....	81,000	102,262
Taiwan Fertilizer Co. Ltd.....	119,000	258,405

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	48,000	\$ 39,949
	39,000	60,386
*	213,000	122,350
	46,000	205,090
	28,000	34,111
††	129,466	2,079
	10,300	11,462
	52,000	53,739
	65,000	111,026
	48,000	63,019
	27,000	32,911
	85,000	38,910
	44,000	130,282
*	77,000	49,935
	28,000	30,361
	12,000	12,217
	32,000	71,081
	44,000	28,677
	13,000	17,748
	20,000	42,041
*	385	99
	170,000	82,459
	37,460	171,739
	75,000	204,332
	27,000	15,838
	18,289	19,022
	8,999	20,011
	12,000	69,838
	23,000	20,542
	27,540	19,606
	38,000	95,444
	14,032	17,470
	4,399	31,760
	98,000	69,040
	4,800	18,909
	84,190	198,446
	29,000	16,166
	5,000	20,188
	42,000	52,667
*	58,332	21,032
*	44,000	26,152
	10,000	17,979
	84,000	128,305
	29,000	20,934
	332,963	150,571
	20,000	21,496
	120,297	72,889
	10,000	31,021
	21,000	12,252
	166,000	68,519
*††	91,000	0
	11,000	10,111
	78,565	73,012
	147,664	70,341
*	6,000	49,078
	161,091	94,003
	8,000	7,902
	33,000	18,563
	5,000	11,951

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Ve Wong Corp.....	16,000	\$ 28,386
Ventec International Group Co. Ltd., Class C.....	10,000	29,138
Viking Tech Corp.....	14,000	23,260
Wafer Works Corp.....	76,000	99,942
Wah Hong Industrial Corp.....	15,000	16,593
Wah Lee Industrial Corp.....	34,680	107,109
Walsin Lihwa Corp.....	514,000	580,351
Walsin Technology Corp.....	57,000	195,386
Walton Advanced Engineering, Inc.....	67,000	33,747
Wan Hai Lines Ltd.....	124,000	193,601
WEI Chih Steel Industrial Co. Ltd.....	31,000	23,889
Wei Chuan Foods Corp.....	51,000	30,354
Weikeng Industrial Co. Ltd.....	71,661	70,010
Well Shin Technology Co. Ltd.....	18,000	29,373
WELLELL, Inc.....	14,000	12,305
Wha Yu Industrial Co. Ltd.....	18,000	9,877
Winbond Electronics Corp.....	599,533	521,123
Winstek Semiconductor Co. Ltd.....	9,000	35,004
Wisdom Marine Lines Co. Ltd.....	86,000	141,236
WPG Holdings Ltd.....	280,000	779,493
WT Microelectronics Co. Ltd.....	7,949	39,931
* XAC Automation Corp.....	19,000	14,471
Ya Horng Electronic Co. Ltd.....	9,000	17,668
Yageo Corp.....	1	18
YC INOX Co. Ltd.....	73,396	61,008
YCC Parts Manufacturing Co. Ltd.....	9,000	17,326
Yea Shin International Development Co. Ltd.....	37,502	40,896
Yem Chio Co. Ltd.....	92,350	49,842
* Yeong Guan Energy Technology Group Co. Ltd.....	18,766	30,205
YFC-Boneagle Electric Co. Ltd.....	15,639	12,486
YFY, Inc.....	234,000	223,878
Yieh Phui Enterprise Co. Ltd.....	144,300	70,897
Yonyu Plastics Co. Ltd.....	9,000	8,920
Youngtek Electronics Corp.....	24,000	49,621
Yuanta Futures Co. Ltd.....	11,280	21,823
Yulon Motor Co. Ltd.....	99,264	219,504
Yung Chi Paint & Varnish Manufacturing Co. Ltd.....	13,000	31,033
YungShin Global Holding Corp.....	29,000	42,901
Zeng Hsing Industrial Co. Ltd.....	9,669	31,189
Zenitron Corp.....	27,000	28,743
Zhen Ding Technology Holding Ltd.....	119,000	383,102
Zig Sheng Industrial Co. Ltd.....	111,000	35,812
* Zinwell Corp.....	64,000	43,146
Zippy Technology Corp.....	9,000	13,692
Zyxel Group Corp.....	57,488	87,324
TOTAL TAIWAN.....		35,836,746
THAILAND — (0.5%)		
AAPICO Hitech PCL.....	39,160	32,286
* Absolute Clean Energy PCL.....	272,800	11,842
Advanced Information Technology PCL, Class F.....	168,000	17,237
* AJ Plast PCL.....	46,500	8,519
Allianz Ayudhya Capital PCL.....	11,000	10,387
Amata Corp. PCL.....	86,800	52,113
AP Thailand PCL.....	427,100	128,813
Asia Plus Group Holdings PCL.....	364,300	28,752
Asian Insulators PCL.....	77,450	9,606
Bangchak Corp. PCL.....	194,900	230,732
Bangchak Sriracha PCL.....	40,300	9,826

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
	16,100	\$139,319
* Bangkok Insurance PCL.....		
* Bangkok Land PCL.....	1,401,600	28,445
Bangkok Life Assurance PCL, NVDR.....	47,400	25,519
* Bangkok Ranch PCL.....	119,400	8,750
Banpu PCL.....	1,132,232	197,867
BEC World PCL.....	128,200	16,767
* Better World Green PCL.....	1,033,000	14,850
BG Container Glass PCL.....	69,400	14,769
Cal-Comp Electronics Thailand PCL, Class F.....	746,044	56,357
CIMB Thai Bank PCL.....	1,716,700	29,033
* Country Group Development PCL.....	992,900	9,795
Dhipaya Group Holdings PCL.....	79,000	66,246
Eastern Polymer Group PCL, Class F.....	65,513	14,034
Frasers Property Thailand PCL.....	48,300	20,421
GFPT PCL.....	144,700	46,497
Global Green Chemicals PCL, Class F.....	86,200	21,017
* Green Tech Ventures PCL, Class F.....	14,200	72
Gunkul Engineering PCL.....	440,800	38,020
Haad Thip PCL.....	40,400	18,106
Hana Microelectronics PCL.....	22,600	30,418
Index Livingmall PCL.....	19,700	12,327
Interlink Communication PCL.....	48,000	10,215
IRPC PCL.....	865,100	47,550
* Italian-Thai Development PCL.....	1,107,100	23,092
# Jaymart Group Holdings PCL.....	38,500	15,627
KGI Securities Thailand PCL.....	250,300	32,595
# Khon Kaen Sugar Industry PCL.....	362,960	25,577
Kiatnakin Phatra Bank PCL.....	38,600	53,041
Lalin Property PCL.....	107,600	23,960
Lam Soon Thailand PCL.....	56,200	8,000
Lanna Resources PCL.....	70,000	29,399
LH Financial Group PCL.....	450,900	12,709
* Loxley PCL.....	479,200	18,775
LPN Development PCL.....	298,200	31,604
Major Cineplex Group PCL.....	52,400	20,678
MBK PCL.....	170,805	77,031
Northeast Rubber PCL.....	180,000	27,651
Origin Property PCL, Class F.....	149,500	34,344
Polyplex Thailand PCL.....	85,200	24,976
# Precious Shipping PCL.....	79,700	17,073
Prima Marine PCL.....	195,700	32,821
Property Perfect PCL.....	2,489,056	19,644
Prukha Holding PCL.....	88,800	30,286
PTG Energy PCL.....	74,000	17,938
Quality Houses PCL.....	1,508,200	94,375
* Raimon Land PCL.....	515,800	5,961
Regional Container Lines PCL.....	52,500	37,365
Rojana Industrial Park PCL.....	220,300	36,326
* S Hotels & Resorts PCL.....	367,900	24,888
Sansiri PCL.....	2,197,100	110,854
SC Asset Corp. PCL.....	339,100	31,160
SCG Ceramics PCL.....	308,500	8,609
* SEN X PCL.....	755,800	11,930
Sena Development PCL.....	196,116	12,935
Siam City Cement PCL.....	18,700	70,894
Siamgas & Petrochemicals PCL.....	83,800	18,896
Singer Thailand PCL.....	70,800	19,358
SNC Former PCL.....	53,600	13,069
Somboon Advance Technology PCL.....	57,400	29,446

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
SPCG PCL.....	112,000	\$ 38,515
Sri Trang Agro-Industry PCL.....	152,900	74,559
Sri Trang Gloves Thailand PCL.....	111,100	22,547
Srithai Superware PCL.....	235,400	7,896
Star Petroleum Refining PCL.....	286,000	67,716
Supalai PCL.....	252,825	140,389
* Super Energy Corp. PCL.....	1,783,100	21,109
Susco PCL.....	189,100	24,412
Syntec Construction PCL.....	380,800	18,140
Tata Steel Thailand PCL.....	749,600	16,903
Thai Union Group PCL, Class F.....	409,300	175,361
Thaicom PCL.....	123,400	41,043
Thaifoods Group PCL, Class F.....	153,700	15,683
Thaire Life Assurance PCL, Class F.....	162,565	8,431
Thanachart Capital PCL.....	68,400	97,845
Thoresen Thai Agencies PCL.....	282,500	49,369
Tipco Asphalt PCL.....	92,300	41,887
Tisco Financial Group PCL.....	22,600	63,065
TKS Technologies PCL.....	46,640	8,940
TPI Polene PCL.....	1,534,100	60,538
TPI Polene Power PCL.....	422,400	40,005
Univanich Palm Oil PCL.....	46,900	11,699
Vanachai Group PCL.....	89,800	9,062
Workpoint Entertainment PCL.....	20,800	6,039
* Xspring Capital PCL.....	1,132,200	34,147
TOTAL THAILAND.....		3,604,694
TURKEY — (0.3%)		
Akcansa Cimento AS.....	2,596	14,611
Aksa Akrilik Kimya Sanayii AS.....	4,164	12,782
* Albaraka Turk Katilim Bankasi AS.....	310,912	43,385
* Alcatel-Lucent Teletas Telekomunikasyon AS.....	2,850	9,911
* Anadolu Anonim Turk Sigorta Sirketi.....	35,224	82,671
Anadolu Efes Biracilik Ve Malt Sanayii AS.....	7,683	35,641
Anadolu Hayat Emeklilik AS.....	11,468	16,095
Aygaz AS.....	6,107	29,634
Bagfas Bandirma Gubre Fabrikalari AS.....	9,856	8,851
Bera Holding AS.....	140,066	60,169
* Borusan Birlesik Boru Fabrikalari Sanayi ve Ticaret AS.....	7,519	151,323
Bursa Cimento Fabrikasi AS.....	156,049	40,938
Cemtas Celik Makina Sanayi Ve Ticaret AS.....	69,120	26,304
Cimsa Cimento Sanayi VE Ticaret AS.....	114,373	124,219
Deva Holding AS.....	3,409	9,427
Dogus Otomotiv Servis ve Ticaret AS.....	9,856	88,488
Esenboga Elektrik Uretim AS.....	14,153	8,728
Global Yatirim Holding AS.....	75,066	28,118
Indeks Bilgisayar Sistemleri Muhendislik Sanayi ve Ticaret AS.....	57,030	14,282
Info Yatirim AS.....	20,410	9,741
Is Yatirim Menkul Degerler AS, Class A.....	81,460	92,712
Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class A.....	74,149	53,808
Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class B.....	14,707	10,501
Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class D.....	170,857	150,520
Kordsa Teknik Tekstil AS.....	15,368	42,043
* ODAS Elektrik Uretim ve Sanayi Ticaret AS.....	327,130	99,639
* Petkim Petrokimya Holding AS.....	173,171	123,744
* Reysas Tasimacilik ve Lojistik Ticaret AS.....	20,416	20,955
Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret AS.....	9,898	9,935
Sekerbank Turk AS.....	191,261	30,569
Selcuk Ecza Deposu Ticaret ve Sanayi AS.....	12,592	25,280

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
* TAV Havalimanlari Holding AS.....	41,365	\$ 188,073
Tekfen Holding AS.....	12,587	17,303
* Tukas Gida Sanayi ve Ticaret AS.....	50,606	13,964
Turkiye Sigorta AS.....	34,619	54,717
* Ulker Biskuvi Sanayi AS.....	4,899	15,073
Vestel Beyaz Esva Sanayi ve Ticaret AS.....	23,287	13,338
* Vestel Elektronik Sanayi ve Ticaret AS.....	13,751	27,804
* Zorlu Enerji Elektrik Uretim AS.....	195,804	30,053
TOTAL TURKEY.....		<u>1,835,349</u>
UNITED ARAB EMIRATES — (0.6%)		
Abu Dhabi National Hotels.....	9,620	2,285
Agthia Group PJSC.....	37,806	52,380
* Ajman Bank PJSC.....	36,368	20,299
Amanat Holdings PJSC.....	220,573	70,844
Aramex PJSC.....	36,730	21,077
Dana Gas PJSC.....	948,533	190,612
* Deyaar Development PJSC.....	379,056	72,948
Dubai Investments PJSC.....	448,790	288,995
Dubai Islamic Bank PJSC.....	351,952	605,615
Emaar Development PJSC.....	122,303	231,437
Emaar Properties PJSC.....	1,185,965	2,397,869
* EMSTEEL Building Materials PJSC.....	272,993	103,173
* Islamic Arab Insurance Co.....	63,649	9,022
* Manazel PJSC.....	339,566	31,789
* RAK Properties PJSC.....	232,895	83,066
Ras Al Khaimah Ceramics.....	90,792	66,742
* Union Properties PJSC.....	502,430	37,562
TOTAL UNITED ARAB EMIRATES.....		<u>4,285,715</u>
UNITED KINGDOM — (10.0%)		
* Accesso Technology Group PLC.....	12,899	89,549
Advanced Medical Solutions Group PLC.....	40,746	108,575
AG Barr PLC.....	25,691	184,591
Ω Airtel Africa PLC.....	237,820	337,749
Alliance Pharma PLC.....	106,348	50,401
* Ascential PLC.....	122,980	473,689
Ashmore Group PLC.....	127,046	340,071
Atalaya Mining PLC.....	4,986	21,892
* Auction Technology Group PLC.....	26,036	179,751
Avon Rubber PLC.....	8,698	102,676
Ω Bakkavor Group PLC.....	66,402	80,007
Balfour Beatty PLC.....	184,807	777,133
Bank of Georgia Group PLC.....	13,268	636,487
Barratt Developments PLC.....	329,588	2,246,251
Beazley PLC.....	157,760	1,085,951
# Begbies Traynor Group PLC.....	30,790	42,692
Bellway PLC.....	39,964	1,392,431
Berkeley Group Holdings PLC.....	10,130	613,404
Bloomsbury Publishing PLC.....	27,628	164,554
Bodycote PLC.....	52,083	419,951
#* boohoo Group PLC.....	179,212	82,395
Braemar PLC.....	4,667	16,634
Breedon Group PLC.....	89,848	411,548
Brooks Macdonald Group PLC.....	4,090	95,242
C&C Group PLC.....	98,194	190,603
* Capita PLC.....	445,443	107,124
Capital Ltd.....	44,660	48,488

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* Card Factory PLC.....	91,534	\$ 107,972
Carr's Group PLC.....	21,628	34,854
Castings PLC.....	4,281	19,561
Centamin PLC.....	593,743	723,312
Centaur Media PLC.....	16,082	7,647
Central Asia Metals PLC.....	51,038	107,085
Centrica PLC.....	1,480,134	2,590,307
Chemring Group PLC.....	87,945	390,811
Chesnara PLC.....	46,343	154,237
Clarkson PLC.....	624	28,093
Close Brothers Group PLC.....	62,484	429,488
Ω CMC Markets PLC.....	23,524	40,473
Coats Group PLC.....	209,062	189,954
Costain Group PLC.....	71,049	61,149
Cranswick PLC.....	13,856	706,251
Crest Nicholson Holdings PLC.....	79,259	209,414
Currys PLC.....	765,195	478,428
DCC PLC.....	28,298	2,057,245
*Ω Deliveroo PLC.....	120,696	179,213
DFS Furniture PLC.....	52,954	77,593
* Dialight PLC.....	7,087	14,853
* Direct Line Insurance Group PLC.....	408,809	872,379
DiscoverIE Group PLC.....	24,510	241,975
Dowlais Group PLC.....	341,366	389,947
Dr Martens PLC.....	29,054	32,713
Drax Group PLC.....	112,465	724,370
DS Smith PLC.....	416,595	1,485,408
* easyJet PLC.....	72,083	504,656
* Elementis PLC.....	210,157	376,640
* EnQuest PLC.....	552,933	90,247
Entain PLC.....	17,331	211,098
Epwin Group PLC.....	23,438	23,201
* Esken Ltd.....	133,685	1,368
Essentra PLC.....	164,507	360,409
Fintel PLC.....	1,018	3,239
Firstgroup PLC.....	245,111	516,064
Flowtech Fluidpower PLC.....	7,489	7,989
Ω Forterra PLC.....	51,393	107,328
Foxtons Group PLC.....	71,351	49,858
Fresnillo PLC.....	30,462	203,750
* Frontier Developments PLC.....	5,075	9,233
Fuller Smith & Turner PLC, Class A.....	10,576	85,665
* Fund Technologies PLC.....	4,362	69,312
Future PLC.....	10,372	92,945
Galliford Try Holdings PLC.....	32,360	101,301
GB Group PLC.....	59,759	212,773
Genel Energy PLC.....	57,678	52,867
Genuit Group PLC.....	73,199	391,460
* Georgia Capital PLC.....	13,296	188,831
Goodwin PLC.....	372	25,772
Grafton Group PLC.....	68,236	838,574
Grainger PLC.....	222,491	738,867
* Greencore Group PLC.....	148,586	191,751
* Griffin Mining Ltd.....	5,698	7,033
Gulf Keystone Petroleum Ltd.....	67,566	89,591
Gulf Marine Services PLC.....	55,013	11,218
*Ω Gym Group PLC.....	57,218	77,094
H&T Group PLC.....	15,070	70,992
Halfords Group PLC.....	78,561	177,675

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Harbour Energy PLC.....	63,031	\$ 221,530
Hargreaves Services PLC.....	7,040	42,313
Harworth Group PLC.....	19,938	33,712
Headlam Group PLC.....	9,669	25,246
Helical PLC.....	40,177	103,999
Henry Boot PLC.....	29,243	70,071
Hikma Pharmaceuticals PLC.....	36,135	881,588
Hill & Smith PLC.....	7,677	181,719
Hilton Food Group PLC.....	22,294	221,214
Hiscox Ltd.....	87,828	1,152,711
* Hochschild Mining PLC.....	102,345	134,556
Ω HSS Hire Group PLC.....	77,600	9,803
Hunting PLC.....	47,233	196,148
Ω Ibstock PLC.....	92,007	178,069
Inchcape PLC.....	94,027	809,643
* International Distributions Services PLC.....	275,950	964,831
Investec PLC.....	200,205	1,303,438
iomart Group PLC.....	26,534	49,495
* IQE PLC.....	84,760	21,363
ITV PLC.....	978,292	741,017
J Sainsbury PLC.....	531,830	1,815,753
* James Fisher & Sons PLC.....	12,277	52,671
* JET2 PLC.....	2,505	42,201
John Wood Group PLC.....	194,974	386,544
Johnson Matthey PLC.....	46,446	954,742
Johnson Service Group PLC.....	123,460	228,896
Jupiter Fund Management PLC.....	120,501	120,624
*Ω Just Eat Takeaway.com NV.....	9,105	137,135
Just Group PLC.....	337,292	363,438
Keller Group PLC.....	38,494	426,393
* Kier Group PLC.....	98,066	158,832
Kingfisher PLC.....	587,635	1,633,816
Knights Group Holdings PLC.....	8,419	13,857
Lancashire Holdings Ltd.....	70,702	543,248
Learning Technologies Group PLC.....	104,180	106,260
Liontrust Asset Management PLC.....	1,500	11,840
London Investment Group PLC.....	9,126	41,315
Macfarlane Group PLC.....	49,928	79,911
Man Group PLC.....	347,581	1,039,185
Marks & Spencer Group PLC.....	624,291	1,950,470
Marshalls PLC.....	33,270	118,058
* Marston's PLC.....	205,618	81,863
Mears Group PLC.....	36,167	157,286
#* Metro Bank Holdings PLC.....	33,672	15,252
* Mitchells & Butlers PLC.....	177,157	581,664
MJ Gleeson PLC.....	13,829	82,103
Mobico Group PLC.....	143,878	155,693
Mondi PLC.....	119,950	2,149,459
Morgan Advanced Materials PLC.....	66,129	226,478
Morgan Sindall Group PLC.....	12,404	354,730
MP Evans Group PLC.....	11,582	111,460
* N Brown Group PLC.....	6,931	1,563
NCC Group PLC.....	80,607	123,553
*Ω Network International Holdings PLC.....	27,205	133,413
* Nexxen International Ltd.....	14,291	37,089
* Nexxen International Ltd., ADR.....	2,814	14,126
Norcros PLC.....	25,348	60,875
*Ω On the Beach Group PLC.....	12,243	23,097
OSB Group PLC.....	119,548	680,261

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* Oxford Biomedica PLC.....	4,168	\$ 9,595
Pan African Resources PLC.....	316,007	71,992
Pearson PLC, Sponsored ADR.....	18,663	228,062
* Pendragon PLC.....	430,878	198,044
Persimmon PLC.....	88,805	1,635,620
* Petra Diamonds Ltd.....	40,127	27,340
#* Petrofac Ltd.....	17,866	6,918
Pets at Home Group PLC.....	141,097	499,712
Pharos Energy PLC.....	110,849	30,109
* Playtech PLC.....	74,007	415,299
Plus500 Ltd.....	20,231	457,562
Porvair PLC.....	8,409	70,250
PPHE Hotel Group Ltd.....	3,492	54,450
Premier Foods PLC.....	232,062	416,121
PZ Cussons PLC.....	70,319	118,708
QinetiQ Group PLC.....	155,098	700,457
* Rank Group PLC.....	84,921	75,475
Reach PLC.....	145,391	113,413
Redde Northgate PLC.....	97,817	439,207
Redrow PLC.....	126,845	963,586
* Renewi PLC.....	14,885	110,530
Ricardo PLC.....	21,801	117,754
Robert Walters PLC.....	12,250	67,826
* Rockhopper Exploration PLC.....	89,812	12,619
RWS Holdings PLC.....	69,334	209,476
* S4 Capital PLC.....	85,166	47,488
Ω Sabre Insurance Group PLC.....	57,957	113,251
* Saga PLC.....	39,106	67,603
* Savannah Energy PLC.....	281,630	93,689
Savills PLC.....	42,347	540,922
Secure Trust Bank PLC.....	2,297	20,278
Senior PLC.....	125,663	251,585
Serco Group PLC.....	305,215	666,022
Serica Energy PLC.....	59,022	157,752
Severfield PLC.....	112,139	84,603
* SIG PLC.....	116,537	48,350
* Sigmaroc PLC.....	60,287	49,760
Smart Metering Systems PLC.....	37,511	452,376
Speedy Hire PLC.....	194,876	69,636
Ω Spire Healthcare Group PLC.....	96,087	287,969
*† Studio Retail Group PLC.....	11,240	0
* Synthomer PLC.....	3,878	7,744
Tate & Lyle PLC.....	81,859	645,937
Taylor Wimpey PLC.....	1,159,672	2,165,098
TBC Bank Group PLC.....	12,399	457,342
TClarke PLC.....	8,710	14,224
* THG PLC.....	256,493	213,879
Ω TI Fluid Systems PLC.....	94,853	172,010
TP ICAP Group PLC.....	270,968	641,994
Travis Perkins PLC.....	99,564	993,108
TT Electronics PLC.....	58,622	108,198
Tyman PLC.....	66,693	258,378
Vanquis Banking Group PLC.....	80,047	119,756
Vertu Motors PLC.....	110,788	92,539
Vesuvius PLC.....	74,859	450,733
Virgin Money U.K. PLC.....	365,997	722,871
Vistry Group PLC.....	116,502	1,473,669
Volex PLC.....	3,494	13,998
Vp PLC.....	3,924	29,695

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
*Ω Watches of Switzerland Group PLC.....	10,884	\$ 51,258
Watkin Jones PLC.....	23,988	15,067
Wickes Group PLC.....	80,468	159,661
* Xaar PLC.....	20,729	25,806
Young & Co.'s Brewery PLC.....	3,177	30,045
# Young & Co.'s Brewery PLC, Class A.....	7,717	100,350
Zotefoams PLC.....	12,016	57,923
TOTAL UNITED KINGDOM.....		<u>70,123,684</u>
UNITED STATES — (0.1%)		
ADTRAN Holdings, Inc.....	11,533	72,154
Diversified Energy Co. PLC.....	9,854	113,652
*Ω HUUUGE, Inc.....	1,530	10,868
Newmont Corp.....	4,722	162,820
TOTAL UNITED STATES.....		<u>359,494</u>
TOTAL COMMON STOCKS.....		<u>689,116,133</u>
PREFERRED STOCKS — (0.3%)		
BRAZIL — (0.2%)		
* Alpargatas SA.....	38,880	67,332
Banco ABC Brasil SA, 6.526%.....	26,467	127,410
Ω Banco BMG SA, 11.212%.....	30,400	20,555
Banco do Estado do Rio Grande do Sul SA Class B, 6.219%.....	52,100	155,110
Banco Pan SA, 2.737%.....	51,165	81,172
Cia de Ferro Ligas da Bahia FERBASA, 9.009%.....	31,600	65,950
Eucatex SA Industria e Comercio, 5.720%.....	14,000	45,777
Gerdau SA, 7.607%.....	61,091	259,437
Grazziotin SA, 10.699%.....	1,681	8,571
Marcopolo SA, 4.150%.....	110,973	179,191
Raizen SA, 6.959%.....	134,076	103,647
Randon SA Implementos e Participacoes, 4.972%.....	39,954	94,353
Taurus Armas SA, 9.746%.....	7,600	21,967
Usinas Siderurgicas de Minas Gerais SA Usiminas Class A, 3.577%.....	105,000	194,766
TOTAL BRAZIL.....		<u>1,425,238</u>
GERMANY — (0.1%)		
Draegerwerk AG & Co. KGaA, 0.401%.....	2,246	115,447
Einhell Germany AG, 1.871%.....	206	34,621
Jungheinrich AG, 2.184%.....	12,569	423,065
Sixt SE, 9.669%.....	4,534	310,511
STO SE & Co. KGaA, 3.439%.....	754	119,113
Villeroy & Boch AG, 6.667%.....	889	17,293
TOTAL GERMANY.....		<u>1,020,050</u>
INDIA — (0.0%)		
* Sundaram Clayton Ltd.....	136	17
* TVS Holdings Ltd.....	136,880	17,560
TOTAL INDIA.....		<u>17,577</u>
PHILIPPINES — (0.0%)		
Cebu Air, Inc., 6.000%.....	22,520	13,617
TOTAL PREFERRED STOCKS.....		<u>2,476,482</u>

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
RIGHTS/WARRANTS — (0.0%)		
AUSTRALIA — (0.0%)		
* PointsBet Holdings Ltd. Warrants 07/08/2024.....	370	\$ 0
AUSTRIA — (0.0%)		
* Strabag SE Rights.....	3,720	0
BRAZIL — (0.0%)		
* Banco ABC Brasil SA Rights 02/02/2024.....	879	865
* Empreendimentos Pague Menos SA Rights 02/28/2024.....	4,290	208
* Grupo Casas Bahia SA Warrants 09/19/2024.....	18,435	75
TOTAL BRAZIL.....		<u>1,148</u>
ITALY — (0.0%)		
* Webuild SpA Warrants 08/02/2030.....	2,670	0
SINGAPORE — (0.0%)		
* Ezion Holdings Ltd. Warrants.....	196,236	0
SOUTH KOREA — (0.0%)		
* LG Display Co. Ltd. Rights 03/07/2024.....	13,277	15,717
* Taihan Electric Wire Co. Ltd. Rights 03/12/2024.....	3,481	4,095
TOTAL SOUTH KOREA.....		<u>19,812</u>
SPAIN — (0.0%)		
* ACS Actividades de Construccion y Servicios SA Rights 02/02/2024.....	3,269	1,498
TAIWAN — (0.0%)		
* Bank of Kaohsiung Co. Ltd. Rights 02/23/2024.....	48,054	1,919
* G Shank Enterprise Co. Ltd. Rights.....	1,297	534
* Radium Life Tech Co. Ltd. Rights.....	9,508	216
TOTAL TAIWAN.....		<u>2,669</u>
THAILAND — (0.0%)		
* Better World Green PCL Warrants.....	172,166	0
TOTAL RIGHTS/WARRANTS.....		<u>25,127</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$634,817,935).....		<u>691,617,742</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (1.9%)		
@§ The DFA Short Term Investment Fund.....	1,130,866	13,081,856
TOTAL INVESTMENTS — (100.0%)		
(Cost \$647,899,605)^.....		<u>\$704,699,598</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$ 35,487,553	\$ 5,886	\$ 35,493,439
Austria.....	—	3,888,063	—	3,888,063
Belgium.....	\$ 941,303	6,869,972	—	7,811,275

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Brazil.....	\$ 8,962,499	\$ 345,075	—	\$ 9,307,574
Canada.....	52,949,672	7,325	—	52,956,997
Chile.....	—	780,132	—	780,132
China.....	535,324	33,052,778	\$ 35,535	33,623,637
Colombia.....	145,734	—	—	145,734
Denmark.....	—	14,798,865	—	14,798,865
Finland.....	—	12,353,354	—	12,353,354
France.....	—	29,652,846	—	29,652,846
Germany.....	—	32,059,308	—	32,059,308
Greece.....	—	924,589	—	924,589
Hong Kong.....	—	8,226,072	8,642	8,234,714
Hungary.....	—	284,590	—	284,590
India.....	86,904	47,465,264	132,831	47,684,999
Indonesia.....	—	3,667,725	6,752	3,674,477
Ireland.....	—	5,323,054	—	5,323,054
Israel.....	131,116	4,558,136	—	4,689,252
Italy.....	—	20,716,102	—	20,716,102
Japan.....	—	116,271,821	—	116,271,821
Kuwait.....	1,024,378	204,881	—	1,229,259
Malaysia.....	—	3,652,506	—	3,652,506
Mexico.....	5,385,569	44,984	—	5,430,553
Netherlands.....	685,150	14,542,567	—	15,227,717
New Zealand.....	—	1,479,954	—	1,479,954
Norway.....	—	4,324,862	—	4,324,862
Philippines.....	—	1,157,169	15,530	1,172,699
Poland.....	—	2,076,999	—	2,076,999
Portugal.....	—	2,142,762	—	2,142,762
Qatar.....	—	1,695,141	—	1,695,141
Saudi Arabia.....	46,845	7,838,839	—	7,885,684
Singapore.....	—	4,973,740	—	4,973,740
South Africa.....	640,016	4,533,893	—	5,173,909
South Korea.....	—	23,767,872	99,881	23,867,753
Spain.....	—	9,398,692	—	9,398,692
Sweden.....	10,522	13,418,380	—	13,428,902
Switzerland.....	—	29,234,497	—	29,234,497
Taiwan.....	—	35,834,667	2,079	35,836,746
Thailand.....	3,462,787	141,907	—	3,604,694
Turkey.....	—	1,835,349	—	1,835,349
United Arab Emirates.....	—	4,285,715	—	4,285,715
United Kingdom.....	2,391,647	67,732,037	—	70,123,684
United States.....	162,820	196,674	—	359,494
Preferred Stocks				
Brazil.....	1,404,683	20,555	—	1,425,238
Germany.....	—	1,020,050	—	1,020,050
India.....	—	17,577	—	17,577
Philippines.....	—	13,617	—	13,617
Rights/Warrants				
Brazil.....	—	1,148	—	1,148
South Korea.....	—	19,812	—	19,812
Spain.....	—	1,498	—	1,498
Taiwan.....	—	2,669	—	2,669
Securities Lending Collateral.....	—	13,081,856	—	13,081,856
TOTAL.....	\$78,966,969	\$625,425,493	\$307,136[^]	\$704,699,598

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

WORLD EX U.S. CORE EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (97.4%)		
AUSTRALIA — (4.4%)		
#	A2B Australia Ltd.....	33,712 \$ 31,589
	Accent Group Ltd.....	105,492 138,595
#	Adairs Ltd.....	91,460 101,252
*	Adbri Ltd.....	147,407 293,208
	AGL Energy Ltd.....	75,561 426,764
	AIC Mines Ltd.....	46,341 9,096
*	Ainsworth Game Technology Ltd.....	68,629 60,949
*	Alkane Resources Ltd.....	109,258 40,700
*	Alliance Aviation Services Ltd.....	11,891 26,038
	ALS Ltd.....	98,964 813,091
	Altium Ltd.....	19,621 630,341
*	Alumina Ltd.....	575,444 432,914
#*	AMA Group Ltd.....	233,082 10,785
	AMP Ltd.....	909,119 551,353
	Ampol Ltd.....	60,493 1,430,809
	Ansell Ltd.....	43,596 685,670
	ANZ Group Holdings Ltd.....	178,064 3,141,829
	APA Group.....	106,625 589,753
#*	Appen Ltd.....	33,596 7,052
#*	Arafura Rare Earths Ltd.....	224,552 18,880
	ARB Corp. Ltd.....	20,172 440,967
*	Arcadium Lithium PLC, CDI.....	81,834 417,686
	Aristocrat Leisure Ltd.....	64,991 1,873,730
#	ARN Media Ltd.....	85,589 55,862
	ASX Ltd.....	7,826 334,580
	Atlas Arteria Ltd.....	183,215 645,906
	AUB Group Ltd.....	14,868 295,875
*	Audinate Group Ltd.....	1,988 21,402
#*	Aurelia Metals Ltd.....	505,007 37,861
	Aurizon Holdings Ltd.....	569,740 1,404,427
#*	Aussie Broadband Ltd.....	42,477 106,346
	Austal Ltd.....	104,574 138,731
*	Australian Agricultural Co. Ltd.....	61,076 58,332
#	Australian Clinical Labs Ltd.....	43,603 85,535
	Australian Ethical Investment Ltd.....	14,594 51,362
#	Australian Finance Group Ltd.....	60,542 64,047
#*	Australian Strategic Materials Ltd.....	22,694 15,422
	Auswide Bank Ltd.....	13,570 45,902
#	Baby Bunting Group Ltd.....	37,265 38,540
	Bank of Queensland Ltd.....	237,530 932,533
	Bapcor Ltd.....	173,441 634,882
	Base Resources Ltd.....	56,903 5,953
	Beach Energy Ltd.....	858,441 921,224
#	Beacon Lighting Group Ltd.....	19,794 30,769
	Bega Cheese Ltd.....	93,777 228,543
	Bell Financial Group Ltd.....	34,059 29,234
#*	Bellevue Gold Ltd.....	143,303 123,960
	Bendigo & Adelaide Bank Ltd.....	146,089 933,353
#	BHP Group Ltd., Sponsored ADR.....	100,755 6,168,221
	BHP Group Ltd., Class DI.....	459,448 14,060,289
	BlueScope Steel Ltd.....	117,210 1,789,598
*	Boral Ltd.....	51,001 175,771
*	Boss Energy Ltd.....	40,477 146,462
	Brambles Ltd.....	183,950 1,753,920
#*	Bravura Solutions Ltd.....	90,884 48,776

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	24,347	\$ 430,281
	27,903	532,615
#*††	35,547	875
	181,140	30,197
	2,009	13,031
*	95,226	283,903
	16,786	360,417
*	446,549	58,608
	89,181	13,180
#*	9,894	8,353
	24,019	76,170
*	84,357	171,568
	174,134	738,708
	135,240	741,931
	515,246	872,275
#	10,002	102,321
#	24,457	12,927
#	111,234	33,743
	18,179	19,466
	6,167	1,223,835
	54,165	286,305
#*	19,223	15,771
	149,699	1,553,482
	58,022	454,887
*	122,027	16,294
	87,813	6,696,127
	64,791	1,073,149
*	972,655	82,422
#*	21,769	2,734
	27,215	360,003
	139,627	290,507
	17,125	190,382
	9,922	1,948,458
	273,453	1,231,350
	49,879	317,210
*	108,660	86,470
*	44,504	42,031
	118,952	428,399
	23,775	174,908
	58,415	126,757
	15,947	410,180
	261,963	713,443
	8,625	11,435
	54,845	505,722
	19,470	16,763
	55,628	324,969
#	132,785	54,614
*	101,492	220,595
#*	108,345	62,744
	222,129	812,933
	5,876	6,399
	5,364	96,666
	18,894	10,886
	532,981	1,116,459
	37,708	307,612
#*††	50,216	1,235
*	109,242	218,142
	28,254	32,119
#	46,025	635,876

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	184,597	\$3,567,660
#*	12,847	3,940
	397,771	275,391
*	90,068	95,479
#*	40,897	4,696
	232,753	229,971
	22,717	35,635
	78,158	410,634
	238,429	73,575
	36,319	288,285
	84,830	126,232
	40,822	137,139
	196,074	563,479
*	380,392	342,220
	140,658	452,299
#	3,137	4,989
*	223,631	10,950
*	25,993	17,439
	8,374	202,373
#	169,011	74,051
#	32,070	410,681
	102,971	500,564
	128,649	600,866
	163,577	180,480
#*	3,965	8,604
#*	375,226	24,295
	573,881	1,002,214
	124,521	115,736
	120,623	337,539
	236,277	328,080
	285,161	1,119,378
	47,171	61,013
#*	98,102	7,630
	9,507	30,226
	59,545	264,977
	12,312	65,369
	58,367	82,948
*	45,417	1,706,337
*	1,045	39,250
	43,035	1,601,008
	50,595	223,312
	12,500	128,181
	269,808	32,543
*	282,650	355,621
	2,739	9,678
	27,959	130,038
#*	8,258	30,936
	187,998	902,481
*††	35,869	8,919
	27,471	319,690
	65,306	46,418
	232,345	329,201
*	1,940	1,292
	340,266	1,116,884
	19,645	292,268
	8,558	67,455
#*	113,260	430,646
#	22,562	85,971
	300,111	34,274

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	13,354	\$1,647,742
*	1,844	85,972
#	7,825	33,056
	59,156	346,736
*	27,037	92,665
	32,345	364,219
	357,450	894,926
*	8,613	70,336
#*	91,321	15,719
#*	194,260	37,276
	373,816	886,752
	27,692	1,068,047
*	76,024	103,044
	26,528	237,734
	118,659	111,531
*	146,256	50,514
	221,472	98,010
	37,127	80,581
*	16,736	32,116
	214,042	4,514,231
	72,337	65,359
	41,247	448,010
*	201,746	705,635
	55,493	502,387
	143,169	757,200
	21,590	174,556
	486,603	249,384
	503,879	646,475
	148,367	1,272,663
#*	17,717	6,450
	233,457	412,541
	158,107	569,915
	5,999	48,018
*	92,928	92,578
#	46,008	13,883
#*	56,330	49,106
	200,912	209,710
	102,080	1,076,627
	206,270	1,151,234
	561,555	1,020,672
	15,421	95,109
#	7,482	7,034
*	285,480	239,184
*	625,074	14,353
	131,518	105,816
	13,340	10,605
	14,192	12,312
*	259,805	138,164
	37,525	631,457
	459,094	540,582
*	35,264	263,527
#	317,983	724,259
#	13,220	87,207
	144,495	110,679
	22,639	13,865
#*	17,729	4,392
	30,172	549,347
	13,699	902,477
	17,745	62,033

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	18,309	\$ 57,529
	20,749	141,623
*	88,217	318,054
	166,727	1,716,718
	310,211	659,525
	571,918	594,035
	23,894	796,591
	5,612	669,325
*	4,593	10,393
*	797,581	163,600
	22,528	331,845
#	48,428	104,215
*	289,971	395,482
	13,887	49,318
	209,928	573,963
*	729,321	204,879
*	791,185	38,345
	105,432	192,654
	50,406	4,337,303
*	22,062	26,008
*	269,630	1,267,150
	833,980	4,214,885
	21,607	356,197
*	44,751	108,815
#	11,131	24,086
	239,973	146,234
	33,336	780,233
*	350,264	59,460
	29,150	45,843
	23,611	18,302
*	95,128	3,850
	468,793	316,679
*	306,707	241,366
	69,596	651,880
	31,386	197,835
#	80,147	60,598
	75,939	1,583,343
	6,889	74,677
	1,086,585	2,352,692
	18,884	11,599
#	113,209	76,244
*††	165,938	0
	118,081	53,102
*	359,311	39,848
*	934,017	338,932
	120,325	465,582
*††	48,114	2,241
#*	269,964	75,647
	140,768	1,295,706
	81,947	845,708
*	167,446	77,141
	9,158	17,822
#*	138,254	37,216
	802,390	416,852
	90,166	921,243
	418,663	1,104,154
#*	5,915	35,039
#*††	85,990	6,206
#	137,597	27,762

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	85,143	\$ 293,049
	111,008	975,231
	119,568	838,425
*	91,124	190,597
*	93,153	66,085
#	224,816	482,337
Ω	285,723	650,838
*	45,166	219,132
	79,620	3,014,150
*	306,962	194,562
*	169,533	244,576
	205,946	3,203,802
	303,969	1,661,721
	8,765	412,666
#	36,413	760,300
	233,957	4,892,295
	85,461	2,007,048
	66,845	641,947
*	3,946	282,449
	14,368	10,440
	112,227	437,806
TOTAL AUSTRALIA.....		<u>166,162,993</u>
AUSTRIA — (0.4%)		
	2,554	40,397
	3,069	46,633
	21,497	1,323,408
	11,653	281,519
Ω	13,971	719,319
	9,101	298,768
	2,562	357,323
	47,727	2,056,003
*	13,538	56,865
	13,290	367,309
*	1,947	12,355
*	8,541	202,720
*	12,053	0
*	2,885	96,119
	2,025	268,432
	11,224	379,860
	43,203	1,923,026
	3,950	102,225
	4,035	16,295
	4,593	64,444
	26,575	554,069
*	582	19,158
*	1,035	16,666
	2,329	110,622
	1,666	26,113
	255	11,939
	54,154	471,372
	1,357	32,280
	21,004	176,233
	6,574	534,587
	14,976	423,277
	44,027	1,309,879
	31,530	1,068,488

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRIA — (Continued)		
Zumtobel Group AG.....	4,990	\$ 32,409
TOTAL AUSTRIA.....		<u>13,400,112</u>
BELGIUM — (0.8%)		
Ackermans & van Haaren NV.....	9,235	1,544,139
Ageas SA.....	52,339	2,249,111
* AGFA-Gevaert NV.....	51,064	69,395
Anheuser-Busch InBev SA.....	59,567	3,684,671
# Anheuser-Busch InBev SA, Sponsored ADR.....	1,081	66,741
* Argenx SE, ADR.....	412	156,770
* Argenx SE.....	353	133,305
# Atenor.....	4,770	33,886
Azelis Group NV.....	9,502	195,654
Barco NV.....	4,748	78,876
Bekaert SA.....	16,807	819,728
bpost SA.....	33,088	135,154
Cie d'Entreprises CFE.....	5,331	47,066
Colruyt Group NV.....	21,848	998,192
Deceuninck NV.....	28,652	70,072
Deme Group NV.....	4,210	528,351
D'ieteren Group.....	1,694	342,209
Econocom Group SA.....	33,625	85,425
Elia Group SA.....	6,385	768,788
#* Euronav NV.....	69,899	1,231,277
EVS Broadcast Equipment SA.....	5,263	173,048
Fagron.....	24,403	439,410
* Galapagos NV.....	16,802	630,289
Gimv NV.....	7,768	362,259
Greenyard NV.....	1,785	10,652
* Hyloris Pharmaceuticals SA.....	480	6,857
# Immobil SA.....	2,035	61,047
Ion Beam Applications.....	3,413	38,858
Jensen-Group NV.....	1,808	63,737
KBC Group NV.....	67,606	4,410,047
Kinopolis Group NV.....	4,996	221,175
Lotus Bakeries NV.....	143	1,218,464
Melexis NV.....	7,546	646,566
#* Ontex Group NV.....	24,734	195,440
* Orange Belgium SA.....	8,117	115,287
Proximus SADP.....	55,697	528,527
Recticel SA.....	16,715	206,649
Shurgard Self Storage Ltd.....	2,066	95,825
Sipef NV.....	2,254	119,775
Solvay SA.....	27,594	754,654
* Syensqo SA.....	27,594	2,459,921
Tessenderlo Group SA.....	8,899	254,766
UCB SA.....	7,877	740,955
Umicore SA.....	53,284	1,212,022
Van de Velde NV.....	2,029	72,330
VGP NV.....	4,006	469,859
Viohalco SA.....	4,480	31,250
What's Cooking BV.....	261	17,218
TOTAL BELGIUM.....		<u>28,795,697</u>
BRAZIL — (1.4%)		
* AES Brasil Energia SA.....	58,166	133,721
* Allianza Saude e Participacoes SA.....	3,604	6,147
Allied Tecnologia SA.....	11,400	15,946

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
Allos SA.....	95,436	\$ 472,902
Allpark Empreendimentos Participacoes e Servicos SA.....	10,900	9,878
Alupar Investimento SA.....	41,119	245,084
Ambev SA, ADR.....	76,394	200,152
Ambev SA.....	15,203	40,137
* Anima Holding SA.....	115,915	102,710
Arezzo Industria e Comercio SA.....	8,135	102,771
Atacadao SA.....	126,797	266,421
Auren Energia SA.....	69,485	184,849
B3 SA - Brasil Bolsa Balcao.....	227,041	599,864
Banco Bradesco SA.....	77,192	213,141
Banco BTG Pactual SA.....	42,160	306,516
Banco do Brasil SA.....	106,779	1,216,631
Banco Santander Brasil SA.....	24,555	141,995
BB Seguridade Participacoes SA.....	79,855	552,041
Bemobi Mobile Tech SA.....	12,914	31,878
* Blau Farmaceutica SA.....	2,900	7,141
Boa Safra Sementes SA.....	8,821	26,440
BrasilAgro - Co. Brasileira de Propriedades Agricolas.....	14,041	69,888
* BRF SA.....	122,558	345,084
Brisanet Participacoes SA.....	16,100	9,976
* C&A Modas SA.....	46,033	67,827
Caixa Seguridade Participacoes SA.....	23,666	67,496
Camil Alimentos SA.....	54,757	98,143
CCR SA.....	186,743	494,524
Centrais Eletricas Brasileiras SA.....	94,917	781,843
Cia Brasileira de Aluminio.....	74,845	60,729
* Cia Brasileira de Distribuicao.....	48,278	38,101
Cia de Saneamento Basico do Estado de Sao Paulo SABESP.....	30,824	490,631
Cia de Saneamento de Minas Gerais Copasa MG.....	50,202	216,538
Cia De Sanena Do Parana.....	85,475	484,446
Cia De Sanena Do Parana.....	35,300	37,976
Cia Energetica de Minas Gerais, Sponsored ADR.....	13,278	30,274
Cia Energetica de Minas Gerais.....	46,931	142,089
Cia Siderurgica Nacional SA, Sponsored ADR.....	28,200	99,546
Cia Siderurgica Nacional SA.....	244,382	874,555
Cielo SA.....	342,915	343,995
* Clear Sale SA.....	8,900	5,713
* Cogna Educacao SA.....	783,212	461,606
Companhia Paranaense de Energia.....	133,663	241,998
# Companhia Paranaense de Energia, Sponsored ADR.....	4,800	39,024
Companhia Paranaense de Energia, ADR.....	1,200	8,724
* Construtora Tenda SA.....	41,958	84,350
Cosan SA.....	147,396	543,542
CPFL Energia SA.....	10,600	77,579
Cruzeiro do Sul Educacional SA.....	37,702	30,287
CSU Digital SA.....	8,100	30,393
Cury Construtora e Incorporadora SA.....	35,700	133,306
Cyrela Brazil Realty SA Empreendimentos e Participacoes.....	114,587	517,149
Ω Desktop SA.....	20,610	51,666
Dexco SA.....	122,806	191,853
* Diagnosticos da America SA.....	18,151	29,492
Dimed SA Distribuidora da Medicamentos.....	22,500	56,631
Direcional Engenharia SA.....	24,225	106,544
EcoRodovias Infraestrutura e Logistica SA.....	68,225	124,899
* Eletromidia SA.....	6,800	24,431
* Embraer SA.....	232,317	1,068,178
Empreendimentos Pague Menos SA.....	35,882	22,886
Enauta Participacoes SA.....	55,267	211,055

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
	68,004	\$ 694,672
*	155,221	399,770
	20,282	166,124
	58,400	20,275
	107,213	766,704
	16,800	25,500
	52,473	79,222
	45,456	141,660
	50,358	165,373
	16,258	51,257
	128,138	542,023
Ω	38,774	149,636
	66,750	91,211
	28,235	44,964
	95,558	152,757
*	137,353	190,737
	19,717	52,572
*	40,800	43,399
*Ω	1,282,632	1,004,483
*	175,284	131,965
	14,500	19,375
	31,185	199,721
	3,500	14,800
	56,274	141,071
	31,869	62,652
*	26,984	221,999
	21,736	122,359
	33,529	50,012
	127,566	603,276
	130,759	125,100
	35,709	78,706
	46,800	89,549
	286,547	1,231,347
	27,100	42,392
	21,650	236,502
	12,594	52,137
*	12,494	93,937
	39,600	40,844
	1,645	1,697
	198,665	643,584
Ω	128,935	142,093
	9,558	73,888
*	191,791	81,294
	18,135	124,599
	64,000	80,090
	11,259	21,384
*Ω	14,930	22,631
	25,547	22,482
	45,673	120,765
	79,271	109,601
*	27,700	65,862
	45,707	85,521
*	90,612	19,569
*	117,688	187,183
*	38,472	15,220
	29,176	164,065
*	216,999	700,788
	20,576	84,723
*	10,300	12,474

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
	94,993	\$ 231,615
	4,878	11,411
*	7,440	52,860
*	59,500	39,391
	42,200	692,080
	31,500	537,705
	683,823	5,819,065
	58,195	270,748
	9,000	20,564
	107,786	580,440
	21,637	27,164
	23,500	34,057
	119,401	1,058,717
	57,581	25,336
	164,180	838,397
Ω	21,763	119,261
	25,549	68,070
	28,790	134,002
	73,149	148,826
*	9,300	53,761
	82,184	467,618
#	33,045	458,995
	248,057	683,929
*Ω	26,290	33,696
	57,144	111,304
	114,185	179,999
	91,215	351,647
	61,705	302,024
*	37	632
	200,182	2,085,701
#	1,917	19,938
*	10,500	9,749
	10,018	52,735
	28,570	296,172
	3,430	35,398
	224,340	785,172
	50,973	324,291
	65,432	487,201
	36,232	35,103
	38,083	203,544
	192,877	1,096,671
	32,600	24,543
	9,127	123,427
	29,569	51,924
	397,700	5,439,235
	25,132	104,142
	77,453	127,723
	2,600	9,446
	136,009	651,989
	9,208	15,129
	12,200	83,231
	23,209	88,163
	61,968	404,498
	60,127	204,493
	15,100	20,298
	61,154	237,980
*	75,208	75,597
TOTAL BRAZIL		<u>51,257,735</u>

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (7.1%)		
* 5N Plus, Inc.....	22,100	\$ 60,163
Acadian Timber Corp.....	4,133	49,862
ADENTRA, Inc.....	4,445	104,674
ADF Group, Inc.....	4,400	26,182
* Advantage Energy Ltd.....	91,929	603,082
Aecon Group, Inc.....	28,256	290,452
Africa Oil Corp.....	116,232	218,727
Ag Growth International, Inc.....	3,496	146,814
AGF Management Ltd., Class B.....	30,300	173,536
Agnico Eagle Mines Ltd.....	86,018	4,227,928
* Aimia, Inc.....	23,772	58,349
#* Air Canada.....	25,143	340,738
Alamos Gold, Inc., Class A.....	104,261	1,262,536
# Algoma Central Corp.....	1,200	13,719
# Algonquin Power & Utilities Corp.....	84,070	498,477
Alimentation Couche-Tard, Inc.....	64,048	3,752,986
AltaGas Ltd.....	81,960	1,703,880
Altius Minerals Corp.....	8,140	107,528
Altus Group Ltd.....	4,925	166,017
Amerigo Resources Ltd.....	65,100	62,463
Andlauer Healthcare Group, Inc.....	6,429	187,641
Andrew Peller Ltd., Class A.....	10,400	34,810
ARC Resources Ltd.....	175,361	2,723,454
* Argonaut Gold, Inc.....	83,845	24,010
* Aritzia, Inc.....	29,744	723,661
Atco Ltd., Class I.....	14,501	405,547
* Athabasca Oil Corp.....	187,300	604,621
* ATS Corp.....	14,491	619,865
* Aurora Cannabis, Inc.....	10,234	3,927
* AutoCanada, Inc.....	10,001	159,784
B2Gold Corp.....	595,480	1,660,940
Badger Infrastructure Solution.....	12,872	447,305
#* Ballard Power Systems, Inc.....	62,456	204,820
Bank of Montreal.....	69,809	6,574,612
Bank of Nova Scotia.....	105,057	4,920,010
Barrick Gold Corp.....	149,972	2,345,235
* Bausch & Lomb Corp.....	8,405	117,754
* Bausch Health Cos., Inc.....	61,337	481,191
Baytex Energy Corp.....	62,379	198,117
BCE, Inc.....	7,971	321,613
# Birchcliff Energy Ltd.....	109,115	413,914
Bird Construction, Inc.....	14,234	162,096
Black Diamond Group Ltd.....	19,527	125,924
#* BlackBerry Ltd.....	33,849	94,439
BMTC Group, Inc.....	1,900	18,054
* Bombardier, Inc., Class A.....	504	18,669
* Bombardier, Inc., Class B.....	18,138	670,367
#* Bonterra Energy Corp.....	12,185	44,228
# Boralex, Inc., Class A.....	10,362	249,946
Boyd Group Services, Inc.....	7,129	1,532,328
Bridgemarq Real Estate Services.....	1,900	18,711
Brookfield Corp., Class A.....	66,851	2,652,668
Brookfield Infrastructure Corp., Class A.....	21,253	745,046
# BRP, Inc.....	7,518	474,415
* CAE, Inc.....	34,633	693,370
* Calfrac Well Services Ltd.....	3,400	12,999
Calian Group Ltd.....	2,600	109,554
Cameco Corp.....	16,728	798,762
Canaccord Genuity Group, Inc.....	23,651	130,002

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
# Canacol Energy Ltd.....	9,597	\$ 44,256
#* Canada Goose Holdings, Inc.....	10,400	124,696
# Canadian Imperial Bank of Commerce.....	106,763	4,823,643
Canadian National Railway Co.....	32,748	4,062,063
Canadian Natural Resources Ltd.....	126,506	8,095,121
Canadian Pacific Kansas City Ltd.....	14,536	1,169,712
# Canadian Tire Corp. Ltd., Class A.....	16,359	1,738,779
# Canadian Utilities Ltd., Class A.....	20,629	470,135
Canadian Western Bank.....	35,424	780,174
* Canfor Corp.....	24,095	291,767
Capital Power Corp.....	27,586	758,361
* Capstone Copper Corp.....	147,815	727,833
# Cardinal Energy Ltd.....	41,298	195,670
Cargojet, Inc.....	1,100	98,370
Cascades, Inc.....	47,102	515,356
CCL Industries, Inc., Class B.....	34,188	1,463,184
* Celestica, Inc.....	43,646	1,499,914
Cenovus Energy, Inc.....	173,289	2,805,887
Centerra Gold, Inc.....	77,268	407,475
CES Energy Solutions Corp.....	88,606	266,256
* CGI, Inc.....	25,349	2,836,582
Chesswood Group Ltd.....	4,500	30,023
CI Financial Corp.....	54,371	663,234
* Cineplex, Inc.....	6,220	38,168
Cipher Pharmaceuticals, Inc.....	2,357	10,361
Cogeco Communications, Inc.....	8,612	397,467
Cogeco, Inc.....	3,107	137,873
# Colliers International Group, Inc.....	9,494	1,114,894
Computer Modelling Group Ltd.....	29,984	229,934
Constellation Software, Inc.....	1,541	4,259,095
Converge Technology Solutions Corp.....	36,049	121,732
Corby Spirit & Wine Ltd.....	3,900	37,827
# Corus Entertainment, Inc., Class B.....	89,165	63,005
Crescent Point Energy Corp.....	172,258	1,123,533
* Crew Energy, Inc.....	57,789	179,671
#*,* Cronos Group, Inc.....	74,162	148,488
# Definity Financial Corp.....	18,400	535,392
* Denison Mines Corp.....	90,674	182,097
* dentalcorp Holdings Ltd.....	4,249	20,732
* Descartes Systems Group, Inc.....	5,943	520,547
Dexterra Group, Inc.....	13,416	59,772
Dollarama, Inc.....	33,300	2,443,907
Doman Building Materials Group Ltd.....	31,012	181,073
* Dorel Industries, Inc., Class B.....	11,212	54,290
DREAM Unlimited Corp., Class A.....	13,700	241,606
Dundee Precious Metals, Inc.....	70,644	452,412
Dye & Durham Ltd.....	6,736	65,484
Dynacor Group, Inc.....	3,700	11,063
# ECN Capital Corp.....	103,747	212,209
E-L Financial Corp. Ltd.....	400	302,452
* Eldorado Gold Corp.....	74,926	915,599
Element Fleet Management Corp.....	146,249	2,467,126
# Emera, Inc.....	21,500	759,764
Empire Co. Ltd., Class A.....	49,325	1,278,205
# Enbridge, Inc.....	89,131	3,164,424
Endeavour Mining PLC.....	52,772	914,172
#*,* Endeavour Silver Corp.....	25,877	39,178
Enerflex Ltd.....	36,512	188,202
#* Energy Fuels, Inc.....	27,818	211,048

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	100,929	\$1,465,383
	14,122	392,847
*	47,242	81,873
	11,080	760,836
#*, *	92,170	406,126
*	19,295	302,112
	9,000	95,861
	7,900	276,055
	11,598	66,338
	25,174	132,569
	5,835	6,082,471
	22,400	111,796
	56,844	1,645,134
	12,344	104,852
#	74,861	346,007
	5,700	171,960
	74,388	675,022
	8,026	1,345,398
#*	126,692	117,792
*	14,152	28,947
	32,820	1,316,819
*	91,472	278,794
	4,220	456,815
#	38,798	401,991
*	5,281	31,620
*	42,200	37,038
	14,487	102,366
*	3,443	94,753
#	22,923	11,253
	12,824	1,633,940
#	23,928	812,834
	56,959	909,175
	45,363	1,497,439
	6,000	683,343
#*	26,800	25,117
#	1,120	6,548
*	17,114	95,978
	73,698	2,460,163
	8,800	282,893
*	2,628	8,796
#	2,227	154,016
	56,436	264,875
*	10,900	123,800
	9,675	83,620
#	2,000	6,174
	121,585	675,550
#Ω	27,371	812,305
#*	17,870	28,843
	36,578	2,486,689
*	244,187	581,203
	17,798	481,471
	7,500	10,822
*	21,384	37,219
#	34,283	1,977,732
	4,900	88,929
	27,302	186,422
	4,700	7,656
	19,142	2,993,496
*	29,764	460,479

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
#*	Ivanhoe Mines Ltd., Class A.....	30,741 \$ 322,627
Ω	Jamieson Wellness, Inc.....	8,711 200,143
*	K92 Mining, Inc.....	57,662 276,205
*	Karora Resources, Inc.....	4,354 13,569
	K-Bro Linen, Inc.....	2,800 73,184
#*	Kelt Exploration Ltd.....	65,964 263,473
	Keyera Corp.....	57,089 1,380,888
*	Kinaxis, Inc.....	138 16,805
	Kinross Gold Corp.....	445,385 2,454,761
*	Knight Therapeutics, Inc.....	32,027 126,493
*	Kolibri Global Energy, Inc.....	2,900 9,275
#	KP Tissue, Inc.....	2,889 19,017
	Labrador Iron Ore Royalty Corp.....	20,388 500,582
#*	Largo, Inc.....	4,970 10,018
	Lassonde Industries, Inc., Class A.....	1,112 118,681
#	Laurentian Bank of Canada.....	18,272 360,561
	Leon's Furniture Ltd.....	10,815 171,180
*	Lightspeed Commerce, Inc.....	45,170 832,935
	Linamar Corp.....	23,732 1,125,657
	Loblaw Cos. Ltd.....	21,909 2,189,352
	Logan Energy Corp.....	19,114 12,227
*	Lucara Diamond Corp.....	157,133 48,503
	Lundin Gold, Inc.....	34,717 409,544
	Lundin Mining Corp.....	237,601 1,940,466
	Magellan Aerospace Corp.....	7,228 40,590
#	Magna International, Inc.....	82,980 4,717,331
	Mainstreet Equity Corp.....	1,200 135,669
*	Major Drilling Group International, Inc.....	36,771 227,007
#	Manulife Financial Corp.....	131,840 2,914,799
	Maple Leaf Foods, Inc.....	13,486 257,191
	Martinrea International, Inc.....	39,798 408,799
	Mattr Corp.....	24,706 298,982
*	MDA Ltd.....	15,719 130,597
	Medical Facilities Corp.....	12,422 87,036
*	MEG Energy Corp.....	119,337 2,256,348
	Melcor Developments Ltd.....	900 7,866
	Methanex Corp.....	23,553 1,043,952
	Metro, Inc.....	26,625 1,397,928
	Morguard Corp.....	1,200 100,047
	MTY Food Group, Inc.....	6,270 268,570
#	Mullen Group Ltd.....	33,713 375,383
	National Bank of Canada.....	70,172 5,367,092
	Neo Performance Materials, Inc.....	2,000 11,469
*	New Gold, Inc.....	258,942 312,013
#*	NFI Group, Inc.....	9,211 81,665
	North American Construction Group Ltd.....	10,310 237,265
	North West Co., Inc.....	18,436 533,286
	Northland Power, Inc.....	71,670 1,318,841
	Nutrien Ltd.....	98,810 4,927,462
	Nuvei Corp.....	8,235 200,028
*	NuVista Energy Ltd.....	62,611 485,259
*	Obsidian Energy Ltd.....	15,128 102,719
	OceanaGold Corp.....	307,076 614,403
	Onex Corp.....	22,853 1,687,394
	Open Text Corp.....	31,199 1,360,588
#	Organigram Holdings, Inc.....	5,451 9,064
*	Orla Mining Ltd.....	47,121 157,855
	Osisko Gold Royalties Ltd.....	22,085 321,801
*	Osisko Mining, Inc.....	74,025 133,244

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	97,487	\$1,319,689
	29,332	578,148
	58,296	965,204
	8,512	126,624
	54,850	1,871,783
	25,802	282,883
	48,205	1,659,887
#*	5,688	16,268
#	70,023	675,517
	16,900	117,406
#	37,500	37,376
	11,300	122,460
	7,100	71,610
	3,783	96,569
	70,075	1,156,059
*	5,509	341,244
	11,328	775,085
	60,343	880,060
	1,700	19,852
	54,482	75,779
	32,277	784,808
	7,947	508,552
*	10,018	52,085
	23,529	1,836,898
*	1,521	9,093
	15,300	494,125
#	49,916	2,331,599
	21,678	89,650
	94,804	9,253,310
	23,580	773,284
	13,590	61,970
*	3,400	9,585
	54,871	1,131,336
#	9,600	115,319
#*,*	11,240	118,132
	93,409	716,313
*	8,424	674,510
#	15,314	137,142
*	32,795	181,054
Ω	13,900	268,705
	26,330	873,260
*	5,618	7,472
	9,557	22,107
Ω	10,205	262,478
	2,289	80,353
	93,055	876,944
	21,755	1,748,635
#	10,525	337,877
	16,185	957,533
#*Ω	5,700	18,994
	38,458	153,609
#	251	4,437
#	39,940	2,071,288
	194,638	6,446,228
*	11,062	66,070
	56,963	390,642
	27,588	130,098
	6,800	38,945
#	126,113	289,850

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
#* Taseko Mines Ltd.....	90,127	\$ 131,391
TC Energy Corp.....	118,310	4,665,400
Teck Resources Ltd., Class A.....	700	28,011
Teck Resources Ltd., Class B.....	130,453	5,219,953
TELUS Corp.....	7,002	125,411
TELUS Corp.....	7,442	133,291
TerrAscend Corp.....	14,600	28,995
TerraVest Industries, Inc.....	600	21,689
TFI International, Inc.....	15,034	1,975,944
Thomson Reuters Corp.....	4,120	612,314
Tidewater Midstream & Infrastructure Ltd.....	119,343	82,553
Timbercreek Financial Corp.....	29,944	158,579
TMX Group Ltd.....	29,375	726,482
Topaz Energy Corp.....	5,612	81,146
* Torex Gold Resources, Inc.....	34,127	350,548
Toromont Industries Ltd.....	17,573	1,539,214
Toronto-Dominion Bank.....	99,410	6,037,331
Total Energy Services, Inc.....	17,210	120,583
#* Touchstone Exploration, Inc.....	17,050	9,004
Tourmaline Oil Corp.....	85,989	3,717,907
TransAlta Corp.....	100,783	730,132
* Transat AT, Inc.....	5,531	17,361
Transcontinental, Inc., Class A.....	29,149	293,344
Trican Well Service Ltd.....	112,926	367,895
Tricon Residential, Inc.....	49,442	544,297
Triple Flag Precious Metals Corp.....	11,160	142,560
* Trisura Group Ltd.....	4,585	127,960
Vecima Networks, Inc.....	3,700	43,372
Vermilion Energy, Inc.....	58,946	633,774
VersaBank.....	2,000	22,760
* Viemed Healthcare, Inc.....	8,408	68,273
* Village Farms International, Inc.....	3,103	2,638
Wajax Corp.....	12,844	304,179
# Waste Connections, Inc.....	9,096	1,412,164
#* Well Health Technologies Corp.....	52,885	150,656
* Wesdome Gold Mines Ltd.....	22,421	132,246
West Fraser Timber Co. Ltd.....	25,919	2,061,064
Western Forest Products, Inc.....	126,559	64,011
Westshore Terminals Investment Corp.....	13,432	283,736
Wheaton Precious Metals Corp.....	14,399	674,881
Whitecap Resources, Inc.....	223,836	1,448,451
#* WildBrain Ltd.....	12,091	11,961
Winpak Ltd.....	10,327	323,993
WSP Global, Inc.....	10,151	1,491,260
* Yangarra Resources Ltd.....	39,182	32,641
# Yellow Pages Ltd.....	5,112	38,137
TOTAL CANADA.....		<u>267,871,144</u>
CHILE — (0.1%)		
Aguas Andinas SA, Class A.....	597,185	181,227
Banco de Chile.....	1,251,258	140,051
Banco de Chile, ADR.....	8,233	182,933
Banco de Credito e Inversiones SA.....	8,540	226,163
Banco Santander Chile, ADR.....	4,114	75,204
Banco Santander Chile.....	2,316,770	107,044
Besalco SA.....	160,822	85,552
CAP SA.....	23,985	173,026
Cencosud SA.....	317,045	551,308
Cencosud Shopping SA.....	63,915	106,475

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHILE — (Continued)		
	18,409	\$ 111,486
	898	10,695
	2,888,692	207,897
	1,261,379	178,844
	2,841	42,871
	57,647	188,108
	238,688	388,799
	25,928	164,774
	908,987	92,117
	3,332,829	200,000
*	105,813	100,099
*	83,711	198,689
	8,525	14,493
	509,725	152,653
	149,907	117,671
	13,361	104,285
	25,298	6,214
	122,403	195,844
	29,524	16,596
*	50,630	69,988
	389,601	77,315
	231,394	115,650
	12,552	17,287
	762,426	122,991
	1,580,635	173,325
#	7,477	314,557
	190,611	74,576
	104,388	111,815
TOTAL CHILE.....		5,398,622
CHINA — (6.4%)		
*	23,200	22,005
	364,000	160,082
	23,000	53,228
Ω	530,500	399,758
*	67,400	17,770
*††	122,000	187
	240,500	540,051
	6,400	19,423
	18,100	15,477
	29,400	26,106
	24,500	24,916
	25,400	53,717
	10,300	45,073
	17,000	18,020
#*	518,000	45,194
*	8,707	24,380
	2,661,000	1,030,315
	34,527	61,708
*	118,000	65,923
	38,600	46,401
	255,000	31,227
Ω	82,000	47,946
	5,749	414,905
	1,328,600	11,916,178
*	4,810,000	240,764
#Ω	281,000	108,223
#*Ω	90,000	12,699
	16,300	17,306

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	1,254,000	\$ 611,151
	2,403	14,860
	13,520	31,828
	26,300	26,068
*	51,000	25,273
	630,800	103,343
	8,472	36,452
#Ω	6,200	42,199
	34,916	40,075
	161,000	322,472
	62,100	40,406
	114,000	118,230
	27,636	49,298
	600	16,652
	29,900	45,661
	23,240	53,117
	15,300	10,393
*	13,500	22,952
	53,200	29,954
	13,800	32,193
	9,700	52,605
*	11,800	11,903
	12,000	13,669
	34,600	30,388
	42,300	38,219
	7,000	49,095
	37,100	51,462
	1,692	28,599
	4,800	49,748
	4,700	44,873
	169,000	1,426,437
*	980,000	51,451
	9,200	27,717
*	74,400	25,367
*	114,000	6,547
	26,100	44,154
	6,168	17,506
	134,750	36,990
#*Ω	71,000	10,927
*Ω	31,500	24,439
#*Ω	139,000	29,761
*	18,800	54,296
	200,500	54,288
Ω	74,000	73,983
	5,520	65,923
#*	57,980	10,381
*	5,679	13,839
	10,800	70,759
	26,900	65,585
	109,100	51,623
	800,000	295,070
	6,300	28,904
Ω	710,500	188,958
*	7,530	792,984
*	108,250	1,401,535
Ω	416,000	13,599
	130,000	92,316
	60,500	60,398
	68,000	118,676

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	6,545,000	\$2,456,143
	235,000	122,740
	1,155,000	683,304
	89,300	65,450
	78,200	118,826
	192,400	196,224
	100,600	116,358
	74,470	223,542
	89,793	80,051
	109,074	107,458
#*Ω	208,966	21,123
	189,600	162,616
*	38,000	21,260
	9,400	19,856
*	78,000	42,346
*	10,967	24,237
*	21,700	15,773
	767,000	59,858
	5,300	35,374
	48,200	24,850
	26,100	26,721
*	24,200	274,264
*	5,980	21,244
	68,727	26,596
	167,830	63,561
*	680,000	196,822
	6,500	18,542
	4,950	13,967
	13,000	15,126
*	2,900	17,288
	11,040	14,551
	12,600	55,802
	1,960,000	26,341
	46,298	47,700
	196,000	709,388
	1,578,000	383,921
*††	672,000	3,438
	29,168	21,698
*	58,600	23,950
*	1,836,000	14,251
	1,129	12,048
*	70,230	39,002
	328,000	64,560
*	11,700	9,175
*	77,600	39,220
	641	19,057
*	26,000	14,743
	25,875	96,321
*	286,000	24,221
*	64,300	14,810
*	27,900	27,053
	57,219	38,018
*	26,700	11,228
	975	38,969
	9,900	16,988
	10,500	11,985
*	79,700	35,434
*	11,700	27,244

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Beijing Sinnet Technology Co. Ltd., Class A.....	35,300	\$ 38,174
Beijing SL Pharmaceutical Co. Ltd., Class A.....	24,950	28,145
Beijing SPC Environment Protection Tech Co. Ltd., Class A.....	23,273	14,857
Beijing Strong Biotechnologies, Inc., Class A.....	13,300	31,916
* Beijing Thunisoft Corp. Ltd., Class A.....	18,700	14,788
Beijing Tiantan Biological Products Corp. Ltd., Class A.....	8,200	30,119
Beijing Tong Ren Tang Chinese Medicine Co. Ltd.....	83,000	100,713
Beijing Ultrapower Software Co. Ltd., Class A.....	22,000	28,561
Beijing United Information Technology Co. Ltd., Class A.....	14,909	36,726
Ω Beijing Urban Construction Design & Development Group Co. Ltd., Class H.....	98,000	24,966
Beijing Wantai Biological Pharmacy Enterprise Co. Ltd., Class A.....	11,020	82,808
* Beijing Watertek Information Technology Co. Ltd., Class A.....	36,800	13,165
Beijing Yanjing Brewery Co. Ltd., Class A.....	58,400	66,455
Beijing Yuanliu Hongyuan Electronic Technology Co. Ltd., Class A.....	4,700	21,894
Beijing Zhong Ke San Huan High-Tech Co. Ltd., Class A.....	18,975	22,201
Beijing-Shanghai High Speed Railway Co. Ltd., Class A.....	143,100	99,027
* Beken Corp., Class A.....	4,600	13,743
* Bengang Steel Plates Co. Ltd., Class A.....	59,800	26,746
Bestore Co. Ltd., Class A.....	11,700	25,558
* Bestway Marine & Energy Technology Co. Ltd., Class A.....	40,600	20,062
Bethel Automotive Safety Systems Co. Ltd., Class A.....	6,700	48,198
Betta Pharmaceuticals Co. Ltd., Class A.....	3,400	17,982
BGI Genomics Co. Ltd., Class A.....	5,900	30,813
Biem.L.Fdlkk Garment Co. Ltd., Class A.....	11,700	47,366
#* Bilibili, Inc., Class Z.....	41,620	375,803
Binhai Investment Co. Ltd.....	130,000	21,971
Binjiang Service Group Co. Ltd.....	29,500	58,219
Black Peony Group Co. Ltd., Class A.....	20,300	14,865
Bloomage Biotechnology Corp. Ltd., Class A.....	2,780	21,659
Ω Blue Moon Group Holdings Ltd.....	175,000	39,645
Blue Sail Medical Co. Ltd., Class A.....	35,300	26,284
* Bluefocus Intelligent Communications Group Co. Ltd., Class A.....	20,600	17,148
Ω BOC Aviation Ltd.....	83,000	622,281
BOC International China Co. Ltd., Class A.....	28,400	40,958
BOE Technology Group Co. Ltd., Class A.....	284,100	142,468
# BOE Varitronix Ltd.....	128,000	82,980
* Bohai Leasing Co. Ltd., Class A.....	144,400	41,215
Bosideng International Holdings Ltd.....	1,436,000	649,154
Bright Dairy & Food Co. Ltd., Class A.....	39,100	46,236
BrightGene Bio-Medical Technology Co. Ltd., Class A.....	3,634	12,175
†† Brilliance China Automotive Holdings Ltd.....	1,032,000	550,210
B-Soft Co. Ltd., Class A.....	20,455	12,301
* BTG Hotels Group Co. Ltd., Class A.....	21,200	41,340
#* Burning Rock Biotech Ltd., ADR.....	11,053	9,506
BYD Co. Ltd., Class H.....	56,500	1,265,044
BYD Electronic International Co. Ltd.....	289,000	990,002
By-health Co. Ltd., Class A.....	24,500	51,347
C C Land Holdings Ltd.....	715,499	114,142
C&D International Investment Group Ltd.....	242,119	399,813
C&D Property Management Group Co. Ltd.....	22,000	9,246
C&S Paper Co. Ltd., Class A.....	29,600	34,091
Cabbeen Fashion Ltd.....	101,000	12,849
Caitong Securities Co. Ltd., Class A.....	46,670	48,345
Camel Group Co. Ltd., Class A.....	41,308	40,771
Cangzhou Mingzhu Plastic Co. Ltd., Class A.....	67,400	32,021
Canmax Technologies Co. Ltd., Class A.....	20,550	56,366
Canny Elevator Co. Ltd., Class A.....	15,300	13,797
Canvest Environmental Protection Group Co. Ltd.....	166,000	88,082

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	1,420,000	\$ 19,251
	7,500	23,498
*	23,800	30,147
	35,100	25,948
	68,300	47,979
*	52,800	15,072
	164,120	64,905
	97,000	17,601
*	15,615	178
	361,000	47,540
	4,200	9,658
	13,780	32,807
*	230,000	55,150
#	866,000	201,978
	22,700	19,686
Ω	841,000	235,669
	14,500	15,910
	3,000	47,749
	53,700	36,913
	23,800	16,241
	1,200	21,167
	32,500	15,279
	249,000	43,850
	6,000	19,077
*	34,000	7,389
	17,700	18,897
	4,100	7,083
*	9,000	17,914
	16,900	28,647
	7,100	13,918
	29,400	18,430
	10,752	22,711
	4,850	37,907
	21,700	15,763
	23,000	23,192
	33,500	27,236
*	61,400	31,370
	14,900	21,269
	22,700	64,131
	20,300	20,673
*	26,400	44,068
	690,000	28,533
	85,000	36,901
	16,300	41,402
	17,600	26,491
	596,000	164,102
*Ω	126,000	17,114
*	130,000	13,521
	30,400	36,420
#	44,000	31,362
	3,007,000	288,511
	1,089,000	539,710
	804,000	882,936
	916,000	377,180
#*	434,000	64,968
	540,500	419,641
	8,759,000	5,201,648
*	20,900	30,043
	519,000	112,403

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* China Daye Non-Ferrous Metals Mining Ltd.....	1,212,000	\$ 7,766
China Design Group Co. Ltd., Class A.....	19,400	18,578
Ω China Development Bank Financial Leasing Co. Ltd., Class H.....	602,000	109,732
#*†† China Dili Group.....	715,599	11,332
China Dongxiang Group Co. Ltd.....	1,499,000	58,456
Ω China East Education Holdings Ltd.....	169,000	48,862
* China Eastern Airlines Corp. Ltd., Class H.....	194,000	48,156
China Education Group Holdings Ltd.....	373,000	184,886
China Electronics Huada Technology Co. Ltd.....	276,000	43,233
China Electronics Optics Valley Union Holding Co. Ltd.....	824,000	38,617
China Energy Engineering Corp. Ltd., Class A.....	439,823	129,343
China Energy Engineering Corp. Ltd., Class H.....	476,000	42,000
China Enterprise Co. Ltd., Class A.....	69,300	36,435
China Everbright Bank Co. Ltd., Class H.....	613,000	181,991
China Everbright Environment Group Ltd.....	857,111	298,944
#Ω China Everbright Greentech Ltd.....	282,000	28,163
China Everbright Ltd.....	398,000	204,153
China Everbright Water Ltd.....	52,712	8,252
Ω China Feihe Ltd.....	1,253,000	574,042
* China Film Co. Ltd., Class A.....	31,441	51,294
* China Financial Services Holdings Ltd.....	19,600	757
China Foods Ltd.....	404,000	149,390
China Galaxy Securities Co. Ltd., Class H.....	954,500	467,672
China Gas Holdings Ltd.....	902,400	822,739
China Glass Holdings Ltd.....	312,000	19,034
China Gold International Resources Corp. Ltd.....	167,740	696,912
* China Grand Automotive Services Group Co. Ltd., Class A.....	180,800	38,025
China Great Wall Securities Co. Ltd., Class A.....	28,400	29,002
China Greatwall Technology Group Co. Ltd., Class A.....	28,100	32,532
China Green Electricity Investment of Tianjin Co. Ltd., Class A.....	32,600	41,099
* China Greenland Broad Greenstate Group Co. Ltd.....	160,000	1,631
China Hanking Holdings Ltd.....	274,000	24,930
China Harmony Auto Holding Ltd.....	382,500	25,618
China Harzone Industry Corp. Ltd., Class A.....	10,100	9,188
* China High Speed Railway Technology Co. Ltd., Class A.....	90,100	26,712
* China High Speed Transmission Equipment Group Co. Ltd.....	167,000	28,821
China Hongqiao Group Ltd.....	742,500	544,337
†† China Huiyuan Juice Group Ltd.....	269,535	12,087
Ω China International Capital Corp. Ltd., Class H.....	149,600	177,821
China International Marine Containers Group Co. Ltd., Class H.....	310,000	215,240
China Isotope & Radiation Corp.....	14,000	20,763
# China Jinmao Holdings Group Ltd.....	2,591,485	206,772
China Jushi Co. Ltd., Class A.....	66,065	84,486
China Kepei Education Group Ltd.....	178,000	27,329
China Kings Resources Group Co. Ltd., Class A.....	16,426	54,424
China Lesso Group Holdings Ltd.....	512,000	226,826
China Life Insurance Co. Ltd., Class H.....	401,000	462,289
China Lilang Ltd.....	197,000	105,606
*Ω China Literature Ltd.....	95,800	278,639
China Longyuan Power Group Corp. Ltd., Class H.....	363,000	218,966
China Medical System Holdings Ltd.....	542,000	774,535
China Meheco Co. Ltd., Class A.....	20,340	29,734
China Meidong Auto Holdings Ltd.....	256,000	90,043
China Mengniu Dairy Co. Ltd.....	858,000	1,901,088
China Merchants Bank Co. Ltd., Class H.....	620,500	2,261,961
China Merchants Energy Shipping Co. Ltd., Class A.....	164,320	149,398
China Merchants Land Ltd.....	654,000	25,212
China Merchants Port Holdings Co. Ltd.....	555,993	687,416
China Merchants Property Operation & Service Co. Ltd., Class A.....	23,100	33,545

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CHINA — (Continued)			
Ω	China Merchants Securities Co. Ltd., Class H.....	66,220	\$ 49,468
	China Merchants Shekou Industrial Zone Holdings Co. Ltd., Class A.....	14,000	17,138
	China Minsheng Banking Corp. Ltd., Class H.....	816,900	271,696
	China Modern Dairy Holdings Ltd.....	1,019,000	83,468
	China National Accord Medicines Corp. Ltd., Class A.....	13,130	54,425
	China National Building Material Co. Ltd., Class H.....	1,522,350	537,000
	China National Chemical Engineering Co. Ltd., Class A.....	55,700	49,749
	China National Medicines Corp. Ltd., Class A.....	14,000	58,284
	China National Nuclear Power Co. Ltd., Class A.....	285,772	330,087
Ω	China New Higher Education Group Ltd.....	277,000	71,916
*	China Nonferrous Metal Industry's Foreign Engineering & Construction Co. Ltd., Class A.....	57,900	34,100
	China Nonferrous Mining Corp. Ltd.....	266,000	187,600
*	China Oil & Gas Group Ltd.....	2,268,000	66,729
	China Oilfield Services Ltd., Class H.....	576,000	553,596
	China Oriental Group Co. Ltd.....	540,000	82,161
	China Overseas Grand Oceans Group Ltd.....	735,283	173,358
	China Overseas Land & Investment Ltd.....	498,500	754,126
	China Overseas Property Holdings Ltd.....	560,000	371,163
	China Pacific Insurance Group Co. Ltd., Class H.....	444,800	818,420
	China Petroleum & Chemical Corp., Class H.....	3,924,000	2,041,277
	China Power International Development Ltd.....	1,037,999	388,346
	China Publishing & Media Co. Ltd., Class A.....	24,900	27,404
	China Railway Group Ltd., Class H.....	700,000	320,136
	China Railway Hi-tech Industry Co. Ltd., Class A.....	34,600	35,953
Ω	China Railway Signal & Communication Corp. Ltd., Class H.....	567,000	202,008
	China Railway Tielong Container Logistics Co. Ltd., Class A.....	36,500	27,974
*	China Rare Earth Holdings Ltd.....	768,399	27,548
	China Rare Earth Resources & Technology Co. Ltd., Class A.....	2,900	9,716
	China Reinsurance Group Corp., Class H.....	1,247,000	67,021
#††Ω	China Renaissance Holdings Ltd.....	28,000	4,871
	China Resources Beer Holdings Co. Ltd.....	373,807	1,351,813
	China Resources Boya Bio-pharmaceutical Group Co. Ltd., Class A.....	8,500	31,329
	China Resources Building Materials Technology Holdings Ltd.....	1,050,000	168,188
	China Resources Double Crane Pharmaceutical Co. Ltd., Class A.....	24,200	58,578
	China Resources Gas Group Ltd.....	384,000	1,089,017
	China Resources Land Ltd.....	688,000	2,088,806
	China Resources Medical Holdings Co. Ltd.....	337,000	173,457
	China Resources Microelectronics Ltd., Class A.....	7,460	39,348
Ω	China Resources Mixc Lifestyle Services Ltd.....	100,000	288,781
Ω	China Resources Pharmaceutical Group Ltd.....	574,500	350,286
	China Resources Power Holdings Co. Ltd.....	312,690	632,603
	China Resources Sanjiu Medical & Pharmaceutical Co. Ltd., Class A.....	16,680	121,596
#	China Risun Group Ltd.....	384,000	151,093
#*	China Ruyi Holdings Ltd.....	1,024,000	171,790
*	China Sanjiang Fine Chemicals Co. Ltd.....	370,000	50,721
	China Science Publishing & Media Ltd., Class A.....	7,000	23,299
*	China Shanshui Cement Group Ltd.....	204,000	13,349
Ω	China Shengmu Organic Milk Ltd.....	1,189,000	36,310
	China Shenhua Energy Co. Ltd., Class H.....	715,000	2,712,484
	China Shineway Pharmaceutical Group Ltd.....	147,000	148,592
*	China Silver Group Ltd.....	554,000	7,055
	China South City Holdings Ltd.....	1,956,000	64,042
	China South Publishing & Media Group Co. Ltd., Class A.....	45,700	71,789
#*	China Southern Airlines Co. Ltd., Class H.....	494,000	182,762
	China Southern Power Grid Energy Efficiency&Clean Energy Co. Ltd., Class A.....	27,900	18,102
	China Starch Holdings Ltd.....	410,000	6,618
	China State Construction Development Holdings Ltd.....	158,000	42,949

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	270,029	\$ 193,761
	540,000	570,403
*	260,000	65,066
	395,000	136,620
	564,600	468,688
	15,338	15,588
#*	28,000	20,406
*	79,700	43,972
#	69,000	81,038
	4,100	45,648
Ω	5,900	51,742
Ω	13,422,000	1,493,081
	1,122,000	428,990
*	30,900	37,895
	966,000	160,704
	30,150	32,495
	376,084	295,902
	244,000	124,799
	32,100	28,199
	20,600	49,257
	218,000	91,223
	66,200	225,145
	332,000	85,290
Ω	71,000	10,720
*Ω	554,000	27,596
#*	327,000	10,033
	7,600	47,188
#	108,000	28,643
	809,600	32,620
	14,800	16,030
	916,000	521,987
	38,900	80,275
	4,200	32,567
	32,594	58,133
	11,000	43,077
	35,325	53,620
	20,660	35,399
	23,600	19,552
*	124,000	10,624
	482,000	51,105
	644,000	250,476
	33,200	34,724
	15,540	7,189
	12,450	77,899
	39,000	29,700
	26,700	17,091
	35,200	79,073
#	240,000	36,085
	294,000	242,150
Ω	47,000	41,198
	61,100	29,838
	11,600	22,583
	771,000	744,165
	5,300	23,444
	1,344,000	57,537
	260,475	508,375
	10,800	16,490
*	440,000	60,938

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* CMGE Technology Group Ltd.....	518,000	\$ 68,147
CMOC Group Ltd., Class H.....	126,000	69,017
CMST Development Co. Ltd., Class A.....	63,900	43,570
* CNFinance Holdings Ltd., ADR.....	6,181	14,959
CNGR Advanced Material Co. Ltd., Class A.....	5,579	33,834
CNNC Hua Yuan Titanium Dioxide Co. Ltd., Class A.....	65,975	34,896
CNOOC Energy Technology & Services Ltd., Class A.....	53,200	21,700
CNSIG Inner Mongolia Chemical Industry Co. Ltd., Class A.....	32,500	32,816
COFCO Biotechnology Co. Ltd., Class A.....	60,100	50,007
#* COFCO Joycome Foods Ltd.....	1,033,000	200,697
COFCO Sugar Holding Co. Ltd., Class A.....	41,100	48,377
Comba Telecom Systems Holdings Ltd.....	652,000	54,412
Concord New Energy Group Ltd.....	2,470,000	205,645
Consun Pharmaceutical Group Ltd.....	165,000	112,478
Contec Medical Systems Co. Ltd., Class A.....	5,300	12,330
Contemporary Amperex Technology Co. Ltd., Class A.....	25,560	540,167
* Continental Aerospace Technologies Holding Ltd.....	1,270,866	13,448
COSCO SHIPPING Development Co. Ltd., Class H.....	1,119,000	111,867
COSCO SHIPPING Energy Transportation Co. Ltd., Class H.....	358,000	332,875
COSCO SHIPPING Holdings Co. Ltd., Class H.....	1,145,300	1,203,283
COSCO SHIPPING International Hong Kong Co. Ltd.....	224,000	97,649
COSCO SHIPPING Ports Ltd.....	619,617	379,440
Cosmopolitan International Holdings Ltd.....	24,000	5,984
CPMC Holdings Ltd.....	299,000	257,648
CQ Pharmaceutical Holding Co. Ltd., Class A.....	54,100	33,691
* Crazy Sports Group Ltd.....	846,000	9,658
CRRC Corp. Ltd., Class H.....	518,000	240,763
Ω CSC Financial Co. Ltd., Class H.....	71,000	54,066
CSG Holding Co. Ltd., Class A.....	62,295	46,822
CSPC Pharmaceutical Group Ltd.....	2,924,800	2,151,744
CSSC Hong Kong Shipping Co. Ltd.....	478,000	91,719
CSSC Science & Technology Co. Ltd., Class A.....	20,900	46,655
CTS International Logistics Corp. Ltd., Class A.....	45,970	45,281
* CWT International Ltd.....	1,480,000	11,358
* Da Ming International Holdings Ltd.....	36,000	4,078
Daan Gene Co. Ltd., Class A.....	38,400	39,809
Dalian Huarui Heavy Industry Group Co. Ltd., Class A.....	45,400	24,956
Dalipal Holdings Ltd.....	118,000	61,355
Daqin Railway Co. Ltd., Class A.....	167,965	174,751
Dashang Co. Ltd., Class A.....	5,200	11,736
DaShenLin Pharmaceutical Group Co. Ltd., Class A.....	24,036	76,343
Datang International Power Generation Co. Ltd., Class H.....	660,000	101,288
Dawnrays Pharmaceutical Holdings Ltd.....	141,000	20,136
DeHua TB New Decoration Materials Co. Ltd., Class A.....	15,800	21,492
* Deppon Logistics Co. Ltd., Class A.....	15,200	28,162
DHC Software Co. Ltd., Class A.....	48,900	34,055
Dian Diagnostics Group Co. Ltd., Class A.....	15,300	37,110
Digital China Group Co. Ltd., Class A.....	15,500	49,387
Digital China Holdings Ltd.....	278,000	72,670
Digital China Information Service Group Co. Ltd., Class A.....	29,600	35,307
Dingdang Health Technology Group Ltd.....	98,000	19,074
Do-Fluoride New Materials Co. Ltd., Class A.....	28,020	47,382
Dong-E-E-Jiao Co. Ltd., Class A.....	3,800	27,812
Dongfang Electric Corp. Ltd., Class H.....	84,200	72,096
Dongfang Electronics Co. Ltd., Class A.....	26,700	26,721
Dongfeng Motor Group Co. Ltd., Class H.....	952,000	367,635
Dongguan Aohai Technology Co. Ltd., Class A.....	1,900	7,141
Dongguan Development Holdings Co. Ltd., Class A.....	26,300	34,478
* Dongjiang Environmental Co. Ltd., Class H.....	104,400	21,960

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	44,600	\$ 49,322
	803,000	539,713
*	47,088	36,404
#	127,000	37,060
#*Ω	46,000	135,151
	46,100	34,975
	35,627	61,999
	660,000	125,220
	11,700	52,094
	24,900	28,938
	17,400	29,411
	109,630	30,498
	79,000	140,189
	7,200	31,468
	92,870	29,644
	123,100	916,338
	57,000	138,709
	4,800	28,215
	31,300	20,393
	122,000	40,144
	55,800	28,838
	414,000	36,183
	5,500	26,691
Ω	80,600	50,069
*	335,000	5,103
#*Ω	40,000	80,298
	65,000	12,285
*	52,700	32,466
*	69,640	41,142
*	8,088	47,396
	529,000	387,817
*	26,900	29,416
	37,700	24,173
	26,100	48,549
	19,400	37,234
*	1,220,000	76,507
	69,000	31,960
	40,595	195,262
	45,400	33,252
	102,000	67,098
	116,000	174,466
	134,300	105,789
	14,518	68,781
	17,400	16,254
	713,572	374,465
*	214,000	9,593
	54,100	52,084
*	350,000	16,590
	113,700	210,438
	472,000	283,080
	774,000	419,833
*††	37,999	0
	10,320	19,593
	50,470	58,241
	33,901	49,432
	9,800	19,704
	29,700	61,927
	50,500	4,257
	16,500	4,823

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CHINA — (Continued)			
Ω	Fuyao Glass Industry Group Co. Ltd., Class H.....	132,400	\$ 598,569
Ω	Ganfeng Lithium Group Co. Ltd., Class H.....	122,080	326,113
	Gansu Energy Chemical Co. Ltd., Class A.....	69,800	28,687
	Gansu Shangfeng Cement Co. Ltd., Class A.....	23,880	24,696
	Gaona Aero Material Co. Ltd., Class A.....	15,680	32,081
	G-bits Network Technology Xiamen Co. Ltd., Class A.....	1,600	40,274
	GCL Energy Technology Co. Ltd., Class A.....	23,400	29,677
	GCL Technology Holdings Ltd.....	3,085,000	354,969
	GD Power Development Co. Ltd., Class A.....	38,900	24,244
#*	GDS Holdings Ltd., ADR.....	4,561	24,721
#*	GDS Holdings Ltd., Class A.....	318,300	213,185
	Geely Automobile Holdings Ltd.....	1,597,000	1,513,730
	GEM Co. Ltd., Class A.....	43,800	27,473
	Gemdale Corp., Class A.....	83,500	47,033
	Gemdale Properties & Investment Corp. Ltd.....	2,404,000	84,750
Ω	Genertec Universal Medical Group Co. Ltd.....	314,500	160,894
	Genetron Holdings Ltd., ADR.....	5,509	20,824
*	Genimous Technology Co. Ltd., Class A.....	34,000	32,864
	Geovis Technology Co. Ltd., Class A.....	3,131	17,394
	GEPIC Energy Development Co. Ltd., Class A.....	30,000	21,346
	Getein Biotech, Inc., Class A.....	8,036	9,712
	GF Securities Co. Ltd., Class H.....	204,400	205,709
*Ω	Giant Biogene Holding Co. Ltd.....	55,600	225,192
	Giant Network Group Co. Ltd., Class A.....	23,100	29,580
	GigaDevice Semiconductor, Inc., Class A.....	2,100	18,279
	Ginlong Technologies Co. Ltd., Class A.....	5,450	45,329
	Glarun Technology Co. Ltd., Class A.....	11,900	18,613
#*	Global New Material International Holdings Ltd.....	55,000	24,492
*	Glorious Property Holdings Ltd.....	1,282,000	1,654
Ω	Golden Throat Holdings Group Co. Ltd.....	79,000	36,339
	GoldenHome Living Co. Ltd., Class A.....	3,640	10,251
	Goldenmax International Group Ltd., Class A.....	21,100	19,366
	Goldpac Group Ltd.....	120,000	21,828
	Goldwind Science & Technology Co. Ltd., Class H.....	253,547	92,612
*	GOME Retail Holdings Ltd.....	2,956,000	17,471
	Goneo Group Co. Ltd., Class A.....	1,600	20,723
*	Goodbaby International Holdings Ltd.....	422,000	31,683
	GoodWe Technologies Co. Ltd., Class A.....	2,614	33,963
*	Gotion High-tech Co. Ltd., Class A.....	13,660	35,561
*	Gracell Biotechnologies, Inc., ADR.....	3,301	33,736
	Grand Ocean Advanced Resources Co. Ltd.....	160,000	5,626
	Grand Pharmaceutical Group Ltd., Class L.....	387,500	167,554
	Grandblue Environment Co. Ltd., Class A.....	13,500	28,881
*	Grandjoy Holdings Group Co. Ltd., Class A.....	95,900	36,666
	Great Wall Motor Co. Ltd., Class H.....	256,000	252,059
*	Greatview Aseptic Packaging Co. Ltd.....	338,000	68,459
	Gree Electric Appliances, Inc. of Zhuhai, Class A.....	30,779	151,375
*	Gree Real Estate Co. Ltd., Class A.....	23,800	19,820
	Greentown China Holdings Ltd.....	338,000	254,633
Ω	Greentown Management Holdings Co. Ltd.....	200,000	121,728
	Greentown Service Group Co. Ltd.....	486,000	150,159
	GRG Banking Equipment Co. Ltd., Class A.....	25,300	33,395
	GRG Metrology & Test Group Co. Ltd., Class A.....	20,800	32,831
	Grinm Advanced Materials Co. Ltd., Class A.....	10,300	13,765
	Guangdong Advertising Group Co. Ltd., Class A.....	30,400	19,969
	Guangdong Aofei Data Technology Co. Ltd., Class A.....	14,255	16,398
	Guangdong Baolihua New Energy Stock Co. Ltd., Class A.....	22,700	15,432
*	Guangdong Create Century Intelligent Equipment Group Corp. Ltd., Class A.....	40,300	23,899

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Guangdong Dongfang Precision Science & Technology Co. Ltd., Class A....	30,000	\$ 17,392
Guangdong Dongpeng Holdings Co. Ltd., Class A.....	17,100	17,722
Guangdong Dowstone Technology Co. Ltd., Class A.....	8,500	10,307
Guangdong Great River Smarter Logistics Co. Ltd., Class A.....	6,100	13,419
Guangdong Haid Group Co. Ltd., Class A.....	7,000	36,901
* Guangdong HEC Technology Holding Co. Ltd., Class A.....	54,900	47,339
Guangdong Hongda Holdings Group Co. Ltd., Class A.....	23,600	52,096
Guangdong HybriBio Biotech Co. Ltd., Class A.....	21,988	21,031
Guangdong Investment Ltd.....	640,000	372,075
Guangdong Kinlong Hardware Products Co. Ltd., Class A.....	2,500	11,976
Guangdong Provincial Expressway Development Co. Ltd., Class A.....	41,400	52,678
* Guangdong Shirongzhaoye Co. Ltd., Class A.....	15,300	11,938
Guangdong Sirio Pharma Co. Ltd., Class A.....	4,700	18,874
Guangdong South New Media Co. Ltd., Class A.....	6,200	28,774
Guangdong Tapai Group Co. Ltd., Class A.....	34,600	33,438
Guangdong Topstar Technology Co. Ltd., Class A.....	10,500	15,856
Guangdong Xinbao Electrical Appliances Holdings Co. Ltd., Class A.....	27,500	46,847
Guangdong Zhongnan Iron & Steel Co. Ltd., Class A.....	57,100	19,472
Guangdong Zhongsheng Pharmaceutical Co. Ltd., Class A.....	20,200	33,945
Guanghui Energy Co. Ltd., Class A.....	142,000	139,210
* Guangshen Railway Co. Ltd., Class H.....	596,000	119,901
Guangxi Liugong Machinery Co. Ltd., Class A.....	43,100	41,317
Guangxi LiuYao Group Co. Ltd., Class A.....	7,500	17,755
Guangxi Wuzhou Zhongheng Group Co. Ltd., Class A.....	101,100	30,684
Guangzhou Automobile Group Co. Ltd., Class H.....	695,200	274,788
* Guangzhou Baiyun International Airport Co. Ltd., Class A.....	44,100	57,866
Guangzhou Baiyunshan Pharmaceutical Holdings Co. Ltd., Class H.....	66,000	160,426
Guangzhou Great Power Energy & Technology Co. Ltd., Class A.....	12,100	33,976
Guangzhou KDT Machinery Co. Ltd., Class A.....	13,860	31,130
Guangzhou Kingmed Diagnostics Group Co. Ltd., Class A.....	4,900	35,670
Guangzhou Restaurant Group Co. Ltd., Class A.....	13,220	31,986
Guangzhou Shiyuan Electronic Technology Co. Ltd., Class A.....	6,200	29,560
Guangzhou Tinci Materials Technology Co. Ltd., Class A.....	19,934	51,880
Guangzhou Wondfo Biotech Co. Ltd., Class A.....	9,140	30,686
Guangzhou Yuexiu Capital Holdings Group Co. Ltd., Class A.....	24,968	19,917
Guangzhou Zhujiang Brewery Co. Ltd., Class A.....	36,400	37,254
Guilin Sanjin Pharmaceutical Co. Ltd., Class A.....	7,500	12,997
* Guizhou Bailing Group Pharmaceutical Co. Ltd., Class A.....	16,400	16,539
Guizhou Broadcasting & TV Information Network Co. Ltd., Class A.....	8,000	7,819
Guizhou Panjiang Refined Coal Co. Ltd., Class A.....	65,071	54,276
Guizhou Xinbang Pharmaceutical Co. Ltd., Class A.....	72,400	37,316
Guizhou Zhenhua E-chem, Inc., Class A.....	12,348	24,538
#* Guolian Securities Co. Ltd., Class H.....	130,000	50,326
Guomai Technologies, Inc., Class A.....	32,100	27,597
Guosen Securities Co. Ltd., Class A.....	24,600	27,563
* Guosheng Financial Holding, Inc., Class A.....	32,300	46,177
Ω Guotai Junan Securities Co. Ltd., Class H.....	65,400	72,634
Guoyuan Securities Co. Ltd., Class A.....	61,430	54,729
H World Group Ltd., ADR.....	10,128	321,767
H World Group Ltd.....	81,800	256,396
#*Ω Haichang Ocean Park Holdings Ltd.....	1,256,000	135,011
Ω Haidilao International Holding Ltd.....	250,000	393,879
Haier Smart Home Co. Ltd., Class A.....	47,100	146,729
Haier Smart Home Co. Ltd., Class H.....	453,599	1,281,717
Hailir Pesticides & Chemicals Group Co. Ltd., Class A.....	5,740	11,049
Hainan Drinda New Energy Technology Co. Ltd., Class A.....	2,416	19,128
Hainan Haide Capital Management Co. Ltd., Class A.....	30,800	39,472
* Hainan Meilan International Airport Co. Ltd., Class H.....	67,000	50,312
Hainan Poly Pharm Co. Ltd., Class A.....	13,400	31,926

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	50,600	\$ 38,371
	270,000	600,994
	372,000	171,470
Ω	424,000	50,008
	15,900	13,176
	25,600	66,506
	19,140	61,226
	78,900	31,517
	27,600	26,210
	3,200	10,682
	6,100	15,505
	6,720	21,289
	3,800	18,016
	6,312	17,974
	5,700	14,281
	10,500	34,800
	22,600	68,546
#Ω	20,800	65,056
	24,700	56,793
Ω	140,000	210,272
	11,800	43,749
*Ω	359,000	11,696
	13,300	22,611
	254,000	74,927
*	50,900	20,212
	21,000	45,461
#*Ω	148,000	30,272
	95,500	124,757
*	15,800	20,680
	15,700	38,346
*	2,200	17,948
	28,640	61,779
	42,600	34,629
	33,400	53,007
	50,761	297,967
	22,000	3,157
	4,500	16,439
	16,300	38,440
	25,800	35,153
	37,500	64,191
	53,200	123,576
	18,600	73,815
	9,240	16,842
*	38,000	20,855
	20,400	15,199
*	27,500	14,895
	51,100	25,736
	253,000	783,412
*	1,112,000	18,042
	41,600	73,461
*	35,200	57,555
	21,600	33,081
*	74,250	64,466
	335,900	97,342
	15,400	61,814
*	819,000	51,374
	128,000	307,289
	1,900	30,458
	32,600	34,903

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	116,000	\$ 40,006
	12,060	37,678
*	1,130,000	13,918
*	18,300	15,846
	18,450	18,843
#*Ω	1,608,000	61,710
*	555,186	256,668
#*	19,592	6,714
	16,828	57,904
*Ω	211,000	382,257
*	385,000	4,268
	21,720	13,568
	10,500	26,552
	272,000	130,442
	12,000	48,409
	55,200	46,969
*	44,600	20,628
*	26,800	11,389
	49,200	119,117
	15,869	38,915
*	604,000	340,605
	52,000	30,556
Ω	172,200	203,148
	66,300	68,825
	75,900	64,049
	33,600	61,605
	102,300	80,957
	62,951	142,618
#	142,000	41,745
	146,300	53,810
	6,400	15,413
	31,500	19,017
	7,200	25,280
	22,800	95,677
	28,300	64,522
	268,400	81,393
Ω	6,200	23,275
	2,600	30,837
	27,600	77,480
	11,300	25,337
	51,000	18,534
	30,900	46,595
	44,800	29,269
	202,040	153,634
	26,900	30,213
	12,176	35,638
*	28,276	86,807
Ω	56,200	183,149
*	62,600	42,801
*	21,900	15,840
#	5,985	7,242
	8,000	31,360
	15,900	41,168
#*	4,515	7,992
Ω	21,500	19,828
	1,702	64,302
	4,873,000	2,373,783
	147,900	324,413
	83,720	63,594

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	81,500	\$ 50,425
Ω	206,000	30,562
	2,300	15,230
*	168,000	16,022
*	306,400	60,579
	62,200	128,110
	39,788	55,034
	174,700	86,605
	61,600	34,767
	16,900	20,267
	57,200	216,030
	78,600	57,291
*Ω	119,000	81,076
*Ω	33,500	134,969
	19,000	12,636
	132,000	33,137
	19,526	52,984
	23,000	5,655
#*	130,321	436,575
	7,700	16,579
	114,000	25,467
	40,260	95,860
	25,070	42,413
	10,500	26,156
	10,900	51,528
	35,400	110,570
*Ω	105,250	347,302
*Ω	9,500	8,295
	189,657	2,138,598
	866	8,702
	62,000	5,959
	10,300	15,054
	9,800	28,628
	22,300	20,597
	65,800	63,011
	6,886	17,837
	29,060	37,076
	30,900	42,585
	216,000	206,232
	15,220	24,421
	47,900	45,612
	22,900	22,376
	4,200	24,527
	5,717	38,886
	4,233	22,137
	22,200	27,137
	24,200	21,768
	72,583	36,917
	7,400	12,336
	14,200	30,848
	7,987	49,279
	17,475	43,008
	45,100	34,685
*	13,900	17,443
	8,200	23,361
	18,500	59,980
	4,700	46,842
	30,300	38,483

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Jiangsu Shagang Co. Ltd., Class A.....	51,900	\$ 23,999
Jiangsu Shuangxing Color Plastic New Materials Co. Ltd., Class A.....	23,500	19,208
Jiangsu Sidike New Material Science & Technology Co. Ltd., Class A.....	17,080	21,405
Jiangsu Sopo Chemical Co., Class A.....	19,000	16,360
Jiangsu ToLand Alloy Co. Ltd., Class A.....	7,760	22,190
Jiangsu Yanghe Brewery Joint-Stock Co. Ltd., Class A.....	14,000	178,415
Jiangsu Yangnong Chemical Co. Ltd., Class A.....	8,190	56,109
Jiangsu Yoke Technology Co. Ltd., Class A.....	2,400	12,952
Jiangsu Yuyue Medical Equipment & Supply Co. Ltd., Class A.....	15,600	69,295
Jiangsu Zhangjiagang Rural Commercial Bank Co. Ltd., Class A.....	85,720	46,804
Jiangsu Zhongtian Technology Co. Ltd., Class A.....	25,700	41,435
Jiangsu Zijin Rural Commercial Bank Co. Ltd., Class A.....	118,800	42,245
Jiangxi Copper Co. Ltd., Class H.....	345,000	482,493
* Jiangxi Fushine Pharmaceutical Co. Ltd., Class A.....	12,700	12,688
Jiangxi Huangshanghuang Group Food Co. Ltd., Class A.....	13,500	16,016
Jiangxi Wannianqing Cement Co. Ltd., Class A.....	38,100	34,589
Jiangxi Xinyu Guoke Technology Co. Ltd., Class A.....	6,000	16,607
Jiangzhong Pharmaceutical Co. Ltd., Class A.....	16,900	50,153
Jiaozuo Wanfang Aluminum Manufacturing Co. Ltd., Class A.....	36,500	24,972
Jiayou International Logistics Co. Ltd., Class A.....	22,132	60,583
Jilin Aodong Pharmaceutical Group Co. Ltd., Class A.....	29,800	58,730
* Jilin Chemical Fibre, Class A.....	45,300	16,087
Jilin Electric Power Co. Ltd., Class A.....	44,000	24,450
Jinchuan Group International Resources Co. Ltd.....	653,000	47,714
Jinduicheng Molybdenum Co. Ltd., Class A.....	61,600	78,350
Jingjin Equipment, Inc., Class A.....	11,900	29,024
Jinhui Liquor Co. Ltd., Class A.....	8,000	22,025
# JinkoSolar Holding Co. Ltd., ADR.....	12,104	317,488
Jinmao Property Services Co. Ltd.....	30,120	6,332
Jinneng Holding Shanxi Coal Industry Co. Ltd., Class A.....	41,400	70,400
* Jinneng Holding Shanxi Electric Power Co. Ltd., Class A.....	33,900	12,873
Jinneng Science&Technology Co. Ltd., Class A.....	32,000	31,155
*Ω Jinxin Fertility Group Ltd.....	166,000	46,086
Jinyu Bio-Technology Co. Ltd., Class A.....	10,700	12,149
JiuGui Liquor Co. Ltd., Class A.....	3,100	26,856
Ω Jiumaojiu International Holdings Ltd.....	345,000	203,209
Jiuzhitang Co. Ltd., Class A.....	27,700	31,537
Jizhong Energy Resources Co. Ltd., Class A.....	110,900	116,576
JL Mag Rare-Earth Co. Ltd., Class A.....	13,440	27,675
JNBY Design Ltd.....	88,500	112,964
Joincare Pharmaceutical Group Industry Co. Ltd., Class A.....	39,300	58,846
Joynn Laboratories China Co. Ltd., Class A.....	14,624	33,708
Jointo Energy Investment Co. Ltd. Hebei, Class A.....	23,500	15,499
Jointown Pharmaceutical Group Co. Ltd., Class A.....	103,465	100,332
* Jonjee Hi-Tech Industrial & Commercial Holding Co. Ltd., Class A.....	13,100	40,131
Joy City Property Ltd.....	1,858,000	49,784
Joyoung Co. Ltd., Class A.....	17,316	25,464
Ω JS Global Lifestyle Co. Ltd.....	407,000	62,925
JSTI Group, Class A.....	30,744	21,097
Ju Teng International Holdings Ltd.....	328,000	51,922
Juewei Food Co. Ltd., Class A.....	14,600	40,813
* Juneyao Airlines Co. Ltd., Class A.....	35,100	58,200
*Ω JW Cayman Therapeutics Co. Ltd.....	55,500	11,949
* JY Grandmark Holdings Ltd.....	98,000	12,515
Kaishan Group Co. Ltd., Class A.....	13,200	23,103
*Ω Kangda International Environmental Co. Ltd.....	244,000	8,153
Kangji Medical Holdings Ltd.....	101,000	75,162
* Kasen International Holdings Ltd.....	310,000	12,027
KBC Corp. Ltd., Class A.....	1,808	11,548

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	1,800	\$ 13,420
*	8,576	13,104
	9,400	27,553
	19,100	13,467
*	16,200	14,842
	366,000	28,943
	273,500	486,804
	427,500	256,936
	9,180	24,231
	204,400	497,255
*	976,000	10,262
	3,000	16,432
*	49,000	21,421
	12,100	30,976
*Ω	31,700	159,779
*	6,500	10,788
	1,426,000	1,277,549
*	4,900	20,353
	1,652	8,030
	7,920	22,736
	5,138	1,150,030
#*	477,000	26,975
*	325,750	15,090
*	12,300	22,411
*	25,500	15,574
	6,800	58,714
	17,210	65,047
	47,900	107,496
	62,000	21,588
	551,000	148,249
	149,500	25,511
Ω	210,600	167,842
	1,526,000	1,597,830
	60,400	87,862
*	204,800	58,721
	18,700	34,157
	13,200	26,431
	38,480	69,649
	75,300	47,349
#*	8,463	234,256
*	10,100	139,611
	803,500	1,716,535
	30,100	28,230
*	9,800	6,985
	20,500	29,528
	27,380	37,222
*	232,000	20,799
*	812,000	177,537
*	47,900	16,387
	102,700	67,860
Ω	315,000	45,518
*	44,400	18,054
	43,471	132,335
	12,100	25,840
	179,750	70,399
	55,897	35,698
Ω	694,500	770,066
	10,400	7,975
	67,444	181,819

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	25,000	\$ 37,629
	809,000	130,935
	19,608	15,339
	26,700	18,418
*	15,000	9,099
	6,400	20,117
*	22,600	23,710
	47,000	60,509
	37,949	134,572
*Ω	595,500	199,998
	9,000	184,425
#*	246,000	19,029
	496,000	74,994
	16,300	26,657
	38,502	114,689
*Ω	88,400	96,490
	6,400	19,135
Ω	31,500	24,821
	444,000	11,369
*	43,300	29,471
#Ω	301,500	89,307
*Ω	105,220	846,308
	834,000	163,211
	42,200	18,420
#*	69,800	51,548
Ω	92,800	49,719
	5,800	33,135
	48,000	17,028
	26,100	32,709
*	216,000	57,417
*	299,000	8,050
	39,800	168,335
*	846,000	29,470
	312,000	505,731
	42,600	41,099
*	1,268,000	322,402
*Ω	118,000	43,070
	12,400	19,549
*	30,000	15,129
*Ω	28,500	3,609
	51,567	253,457
	22,300	9,189
*	47,100	20,029
	4,100	12,312
	119,200	61,421
	19,830	35,976
*	45,500	5,379
	25,800	26,780
	30,600	25,842
	25,600	49,964
	39,532	115,629
*	7,757	15,312
	1,300	41,122
*	31,400	28,370
*	127,000	41,022
	94,000	128,752
	20,056	1,958,268
	203,400	362,995
	18,400	24,315

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* New Hope Liuhe Co. Ltd., Class A.....	31,400	\$ 35,806
* New World Department Store China Ltd.....	96,000	4,588
* Newborn Town, Inc.....	92,000	21,179
Newland Digital Technology Co. Ltd., Class A.....	17,900	39,348
Nexteer Automotive Group Ltd.....	346,000	156,780
#* Nine Dragons Paper Holdings Ltd.....	668,000	247,485
Ninestar Corp., Class A.....	11,100	29,929
Ningbo Construction Co. Ltd., Class A.....	28,900	15,161
Ningbo Haitian Precision Machinery Co. Ltd., Class A.....	6,200	17,904
Ningbo Huaxiang Electronic Co. Ltd., Class A.....	21,900	34,524
Ningbo Joyson Electronic Corp., Class A.....	32,700	65,864
Ningbo Orient Wires & Cables Co. Ltd., Class A.....	10,700	52,664
Ningbo Ronbay New Energy Technology Co. Ltd., Class A.....	10,225	40,523
Ningbo Sanxing Medical Electric Co. Ltd., Class A.....	15,422	44,380
Ningbo Tuopu Group Co. Ltd., Class A.....	5,200	35,328
Ningbo Xusheng Group Co. Ltd., Class A.....	9,388	17,604
Ningbo Yunsheng Co. Ltd., Class A.....	34,900	27,164
Ningxia Baofeng Energy Group Co. Ltd., Class A.....	59,600	110,778
Ningxia Jiaze New Energy Co. Ltd., Class A.....	51,600	22,916
#* NIO, Inc., ADR.....	15,478	86,986
* NIO, Inc., Class A.....	27,230	152,839
* Niu Technologies, Sponsored ADR.....	9,365	16,482
Ω Nongfu Spring Co. Ltd., Class H.....	75,400	409,207
Norinco International Cooperation Ltd., Class A.....	25,280	38,250
North Huajin Chemical Industries Co. Ltd., Class A.....	47,400	33,143
North Industries Group Red Arrow Co. Ltd., Class A.....	17,500	27,772
Northeast Pharmaceutical Group Co. Ltd., Class A.....	30,474	18,871
Northeast Securities Co. Ltd., Class A.....	59,500	55,407
Northking Information Technology Co. Ltd., Class A.....	8,232	15,669
NSFOCUS Technologies Group Co. Ltd., Class A.....	16,100	14,583
Ocean's King Lighting Science & Technology Co. Ltd., Class A.....	8,200	6,642
*Ω Ocumension Therapeutics.....	46,000	29,623
* Offcn Education Technology Co. Ltd., Class A.....	121,700	59,802
Offshore Oil Engineering Co. Ltd., Class A.....	83,400	65,015
Olympic Circuit Technology Co. Ltd., Class A.....	6,400	12,173
Oppein Home Group, Inc., Class A.....	8,100	69,178
Oppl Lighting Co. Ltd., Class A.....	10,400	22,847
ORG Technology Co. Ltd., Class A.....	67,184	35,646
* Orient Group, Inc., Class A.....	113,200	27,125
Orient Overseas International Ltd.....	39,500	589,664
Ω Orient Securities Co. Ltd., Class H.....	181,600	70,746
* Oriental Energy Co. Ltd., Class A.....	38,900	52,622
Oriental Pearl Group Co. Ltd., Class A.....	64,000	60,869
Ovctek China, Inc., Class A.....	19,080	46,301
* Overseas Chinese Town Asia Holdings Ltd.....	2,000	55
Pacific Online Ltd.....	129,000	8,012
* Pacific Securities Co. Ltd., Class A.....	58,200	26,092
* Pangang Group Vanadium Titanium & Resources Co. Ltd., Class A.....	91,500	35,963
PAX Global Technology Ltd.....	334,000	233,424
* PCI Technology Group Co. Ltd., Class A.....	48,840	31,156
* PDD Holdings, Inc., ADR.....	33,044	4,192,292
*Ω Peijia Medical Ltd.....	89,000	51,149
* Peking University Resources Holdings Co. Ltd.....	2,136,000	20,297
* Pengdu Agriculture & Animal Husbandry Co. Ltd., Class A.....	113,300	19,559
People's Insurance Co. Group of China Ltd., Class H.....	1,098,000	341,344
Perennial Energy Holdings Ltd.....	80,000	9,314
Perfect World Co. Ltd., Class A.....	29,000	38,618
PetroChina Co. Ltd., Class H.....	3,612,000	2,612,797
PharmaBlock Sciences Nanjing, Inc., Class A.....	6,200	23,978

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CHINA — (Continued)			
#Ω	Pharmaron Beijing Co. Ltd., Class H.	53,175	\$ 68,844
	PhiChem Corp., Class A.	7,100	11,298
*	Phoenix Media Investment Holdings Ltd.	556,000	15,952
	PICC Property & Casualty Co. Ltd., Class H.	1,308,000	1,626,975
	Ping An Bank Co. Ltd., Class A.	152,600	201,253
#*Ω	Ping An Healthcare & Technology Co. Ltd.	122,000	175,161
	Ping An Insurance Group Co. of China Ltd., Class H.	868,500	3,650,775
	Pingdingshan Tianan Coal Mining Co. Ltd., Class A.	70,500	113,307
	PNC Process Systems Co. Ltd., Class A.	9,640	31,810
	Poly Developments & Holdings Group Co. Ltd., Class A.	31,800	42,438
	Poly Property Group Co. Ltd.	777,189	142,133
	Poly Property Services Co. Ltd., Class H.	55,000	195,113
	Pony Testing International Group Co. Ltd., Class A.	8,800	10,470
Ω	Pop Mart International Group Ltd.	115,400	258,799
Ω	Postal Savings Bank of China Co. Ltd., Class H.	999,000	480,428
	Pou Sheng International Holdings Ltd.	921,000	69,599
	Power Construction Corp. of China Ltd., Class A.	119,400	83,728
	Prinx Chengshan Holdings Ltd.	37,000	33,648
#	Productive Technologies Co. Ltd.	334,000	16,005
	Pylon Technologies Co. Ltd., Class A.	1,246	13,882
*	Q Technology Group Co. Ltd.	154,000	54,337
	Qianhe Condiment & Food Co. Ltd., Class A.	15,292	29,773
	Qifu Technology, Inc., ADR.	39,538	567,370
	Qingdao East Steel Tower Stock Co. Ltd., Class A.	49,100	44,915
	Qingdao Eastsoft Communication Technology Co. Ltd., Class A.	8,600	13,138
	Qingdao Gon Technology Co. Ltd., Class A.	8,700	21,337
	Qingdao Haier Biomedical Co. Ltd., Class A.	7,763	30,628
	Qingdao Hanhe Cable Co. Ltd., Class A.	53,333	25,788
	Qingdao Hiron Commercial Cold Chain Co. Ltd., Class A.	13,540	24,600
Ω	Qingdao Port International Co. Ltd., Class H.	81,000	45,335
*	Qingdao Rural Commercial Bank Corp., Class A.	200,200	72,778
*	Qingdao Sentury Tire Co. Ltd., Class A.	14,800	58,753
	Qingdao TGOOD Electric Co. Ltd., Class A.	22,700	53,251
	Qingdao Topscomm Communication, Inc., Class A.	24,300	24,825
*	Qinghai Salt Lake Industry Co. Ltd., Class A.	10,800	21,572
*	Qingling Motors Co. Ltd., Class H.	330,000	26,966
	Qinhuangdao Port Co. Ltd., Class H.	200,500	34,610
*	Qudian, Inc., Sponsored ADR.	72,373	149,088
	Quectel Wireless Solutions Co. Ltd., Class A.	6,440	31,106
*	Radiance Holdings Group Co. Ltd.	65,000	25,114
	Rainbow Digital Commercial Co. Ltd., Class A.	31,800	21,924
*	Rastar Group, Class A.	39,100	15,740
	Raytron Technology Co. Ltd., Class A.	3,690	17,004
*	Realcan Pharmaceutical Group Co. Ltd., Class A.	44,600	16,661
Ω	Red Star Macalline Group Corp. Ltd., Class H.	176,268	40,934
#*††Ω	Redco Properties Group Ltd.	656,000	41,955
	Renhe Pharmacy Co. Ltd., Class A.	37,500	29,901
	Rianlon Corp., Class A.	9,300	28,139
	Richinfo Technology Co. Ltd., Class A.	11,600	24,305
	Risen Energy Co. Ltd., Class A.	29,600	60,708
*	RiseSun Real Estate Development Co. Ltd., Class A.	117,500	25,262
	Riyue Heavy Industry Co. Ltd., Class A.	25,900	34,958
	Rockchip Electronics Co. Ltd., Class A.	1,900	12,241
	Rongan Property Co. Ltd., Class A.	57,100	18,451
	RongFa Nuclear Equipment Co. Ltd., Class A.	26,400	14,465
	Rongsheng Petrochemical Co. Ltd., Class A.	35,350	46,620
*	Roshow Technology Co. Ltd., Class A.	36,600	26,178
	Ruida Futures Co. Ltd., Class A.	9,100	15,942
	Runjian Co. Ltd., Class A.	5,100	20,598

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Sai Micro Electronics, Inc., Class A.....	7,200	\$ 17,946
SAIC Motor Corp. Ltd., Class A.....	38,465	73,322
Sailun Group Co. Ltd., Class A.....	49,600	83,392
* Sangfor Technologies, Inc., Class A.....	2,700	20,519
Sanquan Food Co. Ltd., Class A.....	14,960	24,027
Sansteel Minguang Co. Ltd. Fujian, Class A.....	71,500	36,956
Sansure Biotech, Inc., Class A.....	14,206	35,624
Sany Heavy Equipment International Holdings Co. Ltd.....	370,000	240,814
Sany Heavy Industry Co. Ltd., Class A.....	33,700	61,467
* Satellite Chemical Co. Ltd., Class A.....	80,627	153,500
SDIC Power Holdings Co. Ltd., Class A.....	35,400	69,065
Sealand Securities Co. Ltd., Class A.....	106,219	47,816
#* Seazen Group Ltd.....	1,002,761	137,891
* Seazen Holdings Co. Ltd., Class A.....	35,000	48,238
# S-Enjoy Service Group Co. Ltd.....	103,000	34,113
SF Holding Co. Ltd., Class A.....	41,900	206,296
Shaanxi Coal Industry Co. Ltd., Class A.....	115,700	390,424
* Shaanxi Construction Machinery Co. Ltd., Class A.....	31,900	12,988
Shan Xi Hua Yang Group New Energy Co. Ltd., Class A.....	134,550	181,322
Shandong Bohui Paper Industrial Co. Ltd., Class A.....	35,500	25,704
Shandong Buchang Pharmaceuticals Co. Ltd., Class A.....	27,542	58,048
* Shandong Chenming Paper Holdings Ltd., Class H.....	114,250	23,785
Shandong Dawn Polymer Co. Ltd., Class A.....	8,200	11,180
Shandong Dongyue Organosilicon Material Co. Ltd., Class A.....	27,500	25,381
Ω Shandong Gold Mining Co. Ltd., Class H.....	92,000	132,452
Shandong Head Group Co. Ltd., Class A.....	6,900	14,290
Shandong Himile Mechanical Science & Technology Co. Ltd., Class A.....	15,300	56,892
Shandong Hi-speed Co. Ltd., Class A.....	12,100	12,863
Shandong Hi-Speed New Energy Group Ltd.....	188,914	44,248
Shandong Hi-Speed Road & Bridge Co. Ltd., Class A.....	27,500	20,592
Shandong Hualu Hengsheng Chemical Co. Ltd., Class A.....	33,930	115,182
* Shandong Humon Smelting Co. Ltd., Class A.....	22,300	28,528
Shandong Jincheng Pharmaceutical Group Co. Ltd., Class A.....	5,600	10,030
Shandong Linglong Tyre Co. Ltd., Class A.....	16,895	46,169
Shandong Nanshan Aluminum Co. Ltd., Class A.....	227,335	90,819
Shandong Pharmaceutical Glass Co. Ltd., Class A.....	15,200	49,897
Shandong Publishing & Media Co. Ltd., Class A.....	46,300	62,649
Shandong Sun Paper Industry JSC Ltd., Class A.....	64,200	108,694
Shandong Weifang Rainbow Chemical Co. Ltd., Class A.....	4,500	33,856
Shandong Weigao Group Medical Polymer Co. Ltd., Class H.....	884,800	565,212
Shandong Xiantan Co. Ltd., Class A.....	21,200	18,120
Shandong Xinhua Pharmaceutical Co. Ltd., Class H.....	92,200	59,219
* Shandong Yisheng Livestock & Poultry Breeding Co. Ltd., Class A.....	24,800	34,402
Shanghai Aiko Solar Energy Co. Ltd., Class A.....	29,800	57,449
Shanghai AJ Group Co. Ltd., Class A.....	48,900	32,278
Shanghai AtHub Co. Ltd., Class A.....	12,320	27,014
Shanghai Bailian Group Co. Ltd., Class A.....	42,400	51,322
Shanghai Bairun Investment Holding Group Co. Ltd., Class A.....	18,300	50,387
Shanghai Baolong Automotive Corp., Class A.....	5,500	32,080
Shanghai Baosight Software Co. Ltd., Class A.....	6,170	35,224
Shanghai Belling Co. Ltd., Class A.....	12,200	20,483
Shanghai Chinafortune Co. Ltd., Class A.....	20,100	39,194
Shanghai Construction Group Co. Ltd., Class A.....	167,228	54,089
Shanghai Daimay Automotive Interior Co. Ltd., Class A.....	19,005	32,618
Shanghai Dazhong Public Utilities Group Co. Ltd., Class H.....	1,000	147
* Shanghai Electric Group Co. Ltd., Class H.....	538,000	100,684
Shanghai Electric Power Co. Ltd., Class A.....	34,100	37,726
Shanghai Environment Group Co. Ltd., Class A.....	29,000	34,824
Shanghai Fosun Pharmaceutical Group Co. Ltd., Class H.....	80,000	135,833

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	78,000	\$ 93,003
	13,000	3,660
	5,400	22,729
	5,712	16,303
	17,000	41,866
Ω	7,600	31,575
	170,000	208,251
	1,013,600	44,196
	18,200	65,467
*	4,100	18,930
	11,300	28,218
	7,500	26,448
	10,600	19,228
*	22,100	15,772
	16,600	16,147
	17,400	23,822
	21,300	26,902
	7,700	32,863
	21,800	18,475
	19,900	30,493
	1,936	11,450
	1,991	44,277
	2,400	12,415
	240,600	340,090
	237,000	52,253
	11,200	13,614
	21,500	20,791
	147,134	140,095
	18,277	41,888
	12,300	26,285
	48,000	43,031
	12,100	25,339
	42,600	51,421
	6,500	26,120
	87,100	29,960
	17,300	20,387
	82,200	68,053
	19,200	27,163
	14,160	23,461
	9,800	27,409
	3,700	6,118
	60,570	52,614
	8,300	18,395
	28,700	17,104
	30,100	26,395
	78,560	51,555
	129,200	189,097
	42,510	67,124
	70,500	232,781
*	71,000	53,000
	61,360	42,327
	159,000	79,030
	5,040	140,765
*	140,300	33,378
	3,200	36,903
	31,800	32,130
*	12,200	14,661
	28,400	32,610
#*Ω	152,500	13,624

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	7,085	\$ 52,148
Ω	277,600	47,944
	1,100	22,108
	41,200	33,493
*	46,800	40,392
	36,600	41,288
	5,760	29,845
	5,700	9,387
	21,100	19,629
	7,300	12,704
*	13,300	10,755
	35,900	13,561
	13,228	37,645
	3,664	21,184
	33,500	28,942
	10,470	28,021
*	34,280	40,131
	178,000	142,866
*	8,400	13,401
	35,600	31,540
	24,700	22,557
	10,900	15,500
#Ω	64,500	20,925
	67,300	15,469
	16,100	20,893
	6,600	51,474
	560,555	461,334
	1,235,262	173,924
	35,900	22,788
	26,500	15,907
	16,300	27,053
	6,700	63,092
	13,300	19,107
	22,200	52,248
	14,300	34,611
	17,200	47,873
	9,500	10,601
	45,100	40,518
	15,400	41,853
	11,900	11,751
	4,621	172,998
	130,000	85,754
*	82,000	28,893
	4,600	44,288
	50,400	19,267
*	112,906	46,461
	7,600	59,880
	11,400	27,895
	23,000	21,989
	28,132	42,626
	14,100	43,497
	4,400	13,844
	32,600	34,200
	11,500	26,766
	50,500	31,720
	20,900	21,055
	1,261	24,003
	1,900	7,012
	34,383	28,184

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Shenzhen World Union Group, Inc., Class A	62,600	\$ 18,139
Shenzhen Yan Tian Port Holding Co. Ltd., Class A	69,200	44,152
Shenzhen Yinghe Technology Co. Ltd., Class A	12,800	26,271
Shenzhen Ysstech Info-tech Co. Ltd., Class A	11,600	9,568
Shenzhen YUTO Packaging Technology Co. Ltd., Class A	20,300	65,460
Shenzhen Zhenye Group Co. Ltd., Class A	50,900	29,611
Shenzhen Zhongjin Lingnan Nonfemet Co. Ltd., Class A	78,200	43,251
Shenzhou International Group Holdings Ltd.....	45,800	407,868
* Shijiazhuang Changshan BeiMing Technology Co. Ltd., Class A.....	48,550	51,400
Shijiazhuang Yiling Pharmaceutical Co. Ltd., Class A.....	33,840	92,814
*†† Shimao Group Holdings Ltd.....	78,500	4,433
Shinghua Advanced Material Group Co. Ltd., Class A	3,100	14,918
Shinva Medical Instrument Co. Ltd., Class A	10,200	28,424
# Shoucheng Holdings Ltd.....	738,800	129,312
Shougang Fushan Resources Group Ltd.....	925,525	365,691
* Shouhang High-Tech Energy Co. Ltd., Class A	58,700	16,334
Shui On Land Ltd.....	1,562,500	140,220
* Siasun Robot & Automation Co. Ltd., Class A	11,600	14,784
Sichuan Chengfei Integration Technology Corp., Class A	7,200	14,861
Sichuan Chuantou Energy Co. Ltd., Class A	27,500	59,510
Sichuan Development Lomon Co. Ltd., Class A	39,300	32,069
Sichuan Expressway Co. Ltd., Class H	138,000	44,124
Sichuan Furong Technology Co. Ltd., Class A	11,200	15,550
* Sichuan Haite High-tech Co. Ltd., Class A	23,100	23,014
Sichuan Hebang Biotechnology Co. Ltd., Class A	207,700	66,242
* Sichuan Hexie Shuangma Co. Ltd., Class A	11,400	25,627
Sichuan Jiuyuan Yinhai Software Co. Ltd., Class A	3,510	8,916
Sichuan Kelun Pharmaceutical Co. Ltd., Class A	23,719	76,448
* Sichuan Lutianhua Co. Ltd., Class A	47,700	25,901
* Sichuan New Energy Power Co. Ltd., Class A	33,700	46,993
Sichuan Road & Bridge Group Co. Ltd., Class A	111,300	124,631
Sichuan Swellfun Co. Ltd., Class A	7,100	47,260
Sichuan Teway Food Group Co. Ltd., Class A	15,600	24,247
Sichuan Yahua Industrial Group Co. Ltd., Class A	35,400	47,793
Sieyuan Electric Co. Ltd., Class A	3,900	27,500
Sihuan Pharmaceutical Holdings Group Ltd.....	1,308,000	90,382
SIIC Environment Holdings Ltd.....	402,300	56,966
* Silver Grant International Holdings Group Ltd.....	674,000	10,651
Ω Simcere Pharmaceutical Group Ltd.....	171,000	113,935
Sineng Electric Co. Ltd., Class A	3,000	9,746
Sino Biopharmaceutical Ltd.....	3,122,250	1,126,620
Sino Wealth Electronic Ltd., Class A	6,292	14,572
Sinocare, Inc., Class A	5,900	19,560
Sinochem International Corp., Class A	74,300	40,906
Sinofert Holdings Ltd.....	910,000	100,169
Sinofibers Technology Co. Ltd., Class A	11,600	33,758
* Sinolink Worldwide Holdings Ltd.....	533,600	6,382
Sinoma International Engineering Co., Class A	56,100	87,147
Sinoma Science & Technology Co. Ltd., Class A	39,550	78,366
Sinomach Automobile Co. Ltd., Class A	35,400	35,349
Sinomine Resource Group Co. Ltd., Class A	18,620	80,944
Sinopec Engineering Group Co. Ltd., Class H	467,000	234,231
Sinopec Kantons Holdings Ltd.....	442,000	194,463
* Sinopec Oilfield Service Corp., Class H	954,000	54,850
* Sinopec Shanghai Petrochemical Co. Ltd., Class H	918,000	124,480
Sinopharm Group Co. Ltd., Class H	478,000	1,256,893
Sino-Platinum Metals Co. Ltd., Class A	8,619	15,630
Sinoseal Holding Co. Ltd., Class A	2,800	12,356
Sinosoft Co. Ltd., Class A	9,900	32,538

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	37,900	\$ 35,835
	721,000	300,782
	328,000	744,951
	20,440	39,808
*	8,300	41,637
	21,087	29,356
	444,825	141,011
Ω	398,000	240,672
	12,200	14,554
*	884,500	73,793
*	314,000	5,872
	16,000	19,833
	38,420	36,022
*††	460,000	10,944
	65,000	33,449
	33,200	17,517
*	2,900	21,136
	765,026	415,688
	900	15,946
	33,100	68,070
*	36,200	35,137
	15,900	9,234
*	278,000	39,433
	16,400	52,074
	5,900	64,432
	97,900	32,488
	117,900	724,659
	5,064	31,124
*††Ω	96,000	777
*	35,600	32,780
	16,982	27,609
	11,900	25,744
	14,500	22,184
	32,800	57,022
	62,300	30,046
	12,600	14,560
	700	10,009
	5,600	47,107
	10,000	9,848
	3,500	41,672
	118,000	65,803
	680,000	72,280
	8,100	16,706
	5,319	16,774
	38,200	31,274
	66,308	52,916
	160,437	90,311
	53,000	37,150
*	10,940	17,195
	33,000	66,034
	20,300	30,635
	86,450	169,121
	327,666	102,413
*	83,000	46,831
	44,375	76,012
	9,300	9,576
	476,400	16,536,463
*	97,704	918,418
	4,300	10,386

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	6,433	\$ 45,574
	1,190	8,310
	148,000	63,927
	122,500	97,837
#	35,500	16,439
	68,000	9,866
	390,000	83,888
	15,300	53,009
	120,000	40,332
	78,900	39,449
	7,300	26,775
	1,006,000	61,111
	6,700	12,518
	34,500	17,068
	28,900	23,149
*	37,800	43,752
#	346,000	268,579
	39,400	173,148
	91,100	66,438
	31,900	28,935
††	138,000	57,340
	5,300	13,958
	6,600	36,243
*	405,000	12,391
	550,000	547,656
*	41,700	51,838
	96,000	16,562
	17,300	32,978
	43,431	39,507
	181,895	34,007
	228,000	165,122
*	252,800	515,675
*	77,600	38,474
	38,200	97,788
*	23,600	39,101
	43,400	21,099
	153,150	64,489
	51,937	168,576
	80,400	24,314
	91,000	6,286
*	3,900	32,332
*	32,900	31,455
Ω	636,000	412,243
	240,564	88,962
*	145,100	45,581
	55,900	32,866
	247,000	248,442
*	330,000	14,137
	28,372	91,473
*	23,527	860,147
*	45,650	1,661,633
#*	62,000	31,898
	19,000	21,515
	670,000	50,357
#Ω	108,500	12,178
	164,000	935,901
*	114,400	26,930
*	18,660	12,592
*	5,499	40,037

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	33,796	\$ 26,082
	628,000	352,762
*	24,900	53,835
	2,774,000	294,793
*	30,000	18,571
	23,800	42,231
	20,600	36,801
	8,000	17,589
	23,800	18,330
Ω	23,000	5,970
*Ω	87,000	62,541
	19,700	40,590
	120,000	354,567
*	133,611	2,123,079
*Ω	368,000	30,012
*	32,709	55,605
	3,000	6,898
	12,800	24,929
	58,700	63,343
	82,000	45,763
	31,100	303,060
	1,279,000	703,964
	70,300	42,633
	212,000	114,904
	48,500	45,206
#	20,577	166,674
	372,000	656,752
	15,900	35,637
	21,060	68,905
*Ω	128,000	28,517
*	176,000	77,409
	19,600	19,666
	984,000	78,008
	44,400	87,998
	63,600	52,861
	4,368	21,554
	357,000	1,043,043
	1,600	19,250
	32,600	32,141
	8,190	9,567
*	12,100	56,421
	9,300	40,019
	29,300	23,165
	27,800	36,894
	121,200	73,131
	2,600	15,215
	12,800	13,188
	30,903	23,207
	6,000	15,112
	56,700	36,437
	22,600	398,929
	17,723	48,570
	15,200	16,043
#Ω	41,539	287,408
	2,675	26,690
*Ω	188,500	496,044
*	6,600	12,596
	25,300	69,967
	4,600	19,266

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Wuxi Taiji Industry Co. Ltd., Class A.....	58,300	\$ 44,997
Wuxi Xinje Electric Co. Ltd., Class A.....	3,000	10,639
XCMG Construction Machinery Co. Ltd., Class A.....	113,800	89,219
* XD, Inc.....	32,000	34,401
Ω Xiabuxiabu Catering Management China Holdings Co. Ltd.....	247,000	62,722
Xiamen Bank Co. Ltd., Class A.....	56,200	39,736
Xiamen C & D, Inc., Class A.....	29,400	39,686
Xiamen Comfort Science & Technology Group Co. Ltd., Class A.....	19,900	18,009
Xiamen Faratronic Co. Ltd., Class A.....	4,100	49,148
Xiamen International Airport Co. Ltd., Class A.....	7,280	12,155
Xiamen Intretech, Inc., Class A.....	21,020	40,805
Xiamen ITG Group Corp. Ltd., Class A.....	48,620	46,253
Xiamen Jihong Technology Co. Ltd., Class A.....	16,700	33,821
Xiamen Kingdomway Group Co., Class A.....	12,523	21,895
Xiamen Tungsten Co. Ltd., Class A.....	33,400	71,031
Xiamen Xiangyu Co. Ltd., Class A.....	73,200	64,913
* Xi'an Tian He Defense Technology Co. Ltd., Class A.....	14,100	14,261
Xi'an Triangle Defense Co. Ltd., Class A.....	15,300	48,543
Xiandai Investment Co. Ltd., Class A.....	58,000	30,216
Xiangcai Co. Ltd., Class A.....	34,400	35,316
Xianhe Co. Ltd., Class A.....	15,000	27,607
*Ω Xiaomi Corp., Class B.....	288,600	454,697
Xilinmen Furniture Co. Ltd., Class A.....	8,700	18,312
* Xinfengming Group Co. Ltd., Class A.....	40,600	67,061
Xingda International Holdings Ltd.....	396,904	78,598
Xingfa Aluminium Holdings Ltd.....	55,000	41,470
Xinhu Zhongbao Co. Ltd., Class A.....	129,500	38,058
Xinhua Winshare Publishing & Media Co. Ltd., Class H.....	129,000	109,555
Xinhuanet Co. Ltd., Class A.....	8,300	23,632
Xinjiang Communications Construction Group Co. Ltd., Class A.....	8,600	14,034
Xinjiang Xintai Natural Gas Co. Ltd., Class A.....	5,280	19,844
Xinjiang Xinxin Mining Industry Co. Ltd., Class H.....	288,000	26,276
Xinjiang Zhongtai Chemical Co. Ltd., Class A.....	71,800	49,629
#* Xinte Energy Co. Ltd., Class H.....	126,400	142,530
* Xinxiang Chemical Fiber Co. Ltd., Class A.....	39,900	15,452
Xinxiang Richful Lube Additive Co. Ltd., Class A.....	4,940	26,315
Xinxing Ductile Iron Pipes Co. Ltd., Class A.....	103,000	52,786
Xinyi Energy Holdings Ltd.....	904,336	126,394
Xinyi Solar Holdings Ltd.....	1,454,273	667,717
Xinyu Iron & Steel Co. Ltd., Class A.....	95,802	47,145
Xinzhi Group Co. Ltd., Class A.....	7,900	13,368
* Xiwang Foodstuffs Co. Ltd., Class A.....	29,300	14,351
* Xizang Zhufeng Resources Co. Ltd., Class A.....	15,300	19,217
Xizi Clean Energy Equipment Manufacturing Co. Ltd., Class A.....	12,100	16,290
* XPeng, Inc., Class A.....	62,600	260,707
# Xtep International Holdings Ltd.....	549,107	270,413
* Xuji Electric Co. Ltd., Class A.....	23,300	64,360
Xunlei Ltd., ADR.....	27,524	41,561
Ω Yadea Group Holdings Ltd.....	414,000	567,636
* Yanchang Petroleum International Ltd.....	79,000	4,395
Yangling Metron New Material, Inc., Class A.....	12,920	43,762
Ω Yangtze Optical Fibre & Cable Joint Stock Co. Ltd., Class H.....	36,500	35,175
Yangzhou Yangjie Electronic Technology Co. Ltd., Class A.....	8,400	38,401
Yankershop Food Co. Ltd., Class A.....	5,400	46,587
Yanguang Energy Group Co. Ltd., Class H.....	563,000	1,156,674
Yantai Changyu Pioneer Wine Co. Ltd., Class A.....	9,500	28,330
Yantai China Pet Foods Co. Ltd., Class A.....	6,800	21,099
Yantai Dongcheng Pharmaceutical Co. Ltd., Class A.....	12,900	24,926
Yantai Eddie Precision Machinery Co. Ltd., Class A.....	13,900	26,351

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Yantai Jereh Oilfield Services Group Co. Ltd., Class A.....	13,800	\$ 50,565
* YanTai Shuangta Food Co. Ltd., Class A.....	9,700	5,316
Yantai Zhenghai Bio-tech Co. Ltd., Class A.....	3,600	10,375
Yantai Zhenghai Magnetic Material Co. Ltd., Class A.....	12,800	16,381
* Yeahka Ltd.....	35,600	55,665
Yealink Network Technology Corp. Ltd., Class A.....	10,080	34,220
Yeebo International Holdings Ltd.....	76,000	28,093
YGSOFT, Inc., Class A.....	22,752	14,955
Yibin Tianyuan Group Co. Ltd., Class A.....	18,531	11,096
*Ω YiChang HEC ChangJiang Pharmaceutical Co. Ltd., Class H.....	121,200	131,699
* Yifan Pharmaceutical Co. Ltd., Class A.....	27,300	39,468
Yifeng Pharmacy Chain Co. Ltd., Class A.....	5,180	27,379
Yihai International Holding Ltd.....	199,000	255,409
Yintai Gold Co. Ltd., Class A.....	44,860	88,187
Yip's Chemical Holdings Ltd.....	84,000	15,804
* Yiren Digital Ltd., Sponsored ADR.....	28,141	121,006
#Ω Yixin Group Ltd.....	380,500	23,608
Yixintang Pharmaceutical Group Co. Ltd., Class A.....	12,900	33,207
Yonfer Agricultural Technology Co. Ltd., Class A.....	33,700	48,390
YongXing Special Materials Technology Co. Ltd., Class A.....	16,050	99,722
Yonyou Network Technology Co. Ltd., Class A.....	4,300	6,696
Yotrio Group Co. Ltd., Class A.....	69,200	24,495
Youngor Fashion Co. Ltd., Class A.....	66,020	61,972
Youngy Co. Ltd., Class A.....	9,600	53,305
* Youzu Interactive Co. Ltd., Class A.....	14,500	19,579
YTO Express Group Co. Ltd., Class A.....	55,100	85,686
* Yuan Longping High-tech Agriculture Co. Ltd., Class A.....	12,000	20,960
Yuexiu Property Co. Ltd.....	670,800	420,059
Yuexiu Transport Infrastructure Ltd.....	238,000	130,239
Yum China Holdings, Inc.....	48,470	1,675,059
Yunda Holding Co. Ltd., Class A.....	74,110	64,400
Yunnan Aluminium Co. Ltd., Class A.....	64,800	96,991
Yunnan Baiyao Group Co. Ltd., Class A.....	4,900	31,768
Yunnan Copper Co. Ltd., Class A.....	41,200	57,976
Yunnan Energy New Material Co. Ltd., Class A.....	14,200	84,016
Yunnan Tin Co. Ltd., Class A.....	46,900	82,297
Yusys Technologies Co. Ltd., Class A.....	17,600	19,125
Yutong Bus Co. Ltd., Class A.....	21,740	45,915
Zangge Mining Co. Ltd., Class A.....	28,500	98,347
ZBOM Home Collection Co. Ltd., Class A.....	15,356	31,957
Zengame Technology Holding Ltd.....	22,000	14,917
Zhangzhou Pientzhuang Pharmaceutical Co. Ltd., Class A.....	1,500	41,645
Zhaojin Mining Industry Co. Ltd., Class H.....	274,000	255,415
Zhe Jiang Li Zi Yuan Food Co. Ltd., Class A.....	8,500	13,219
Zhefu Holding Group Co. Ltd., Class A.....	129,500	55,734
* Zhejiang Century Huatong Group Co. Ltd., Class A.....	54,880	32,044
Zhejiang Cfmoto Power Co. Ltd., Class A.....	5,300	69,341
Zhejiang China Commodities City Group Co. Ltd., Class A.....	40,000	41,496
Zhejiang Chint Electrics Co. Ltd., Class A.....	11,102	28,847
Zhejiang Communications Technology Co. Ltd., Class A.....	82,620	41,601
Zhejiang Conba Pharmaceutical Co. Ltd., Class A.....	47,500	29,576
Zhejiang Crystal-Optech Co. Ltd., Class A.....	30,600	41,927
Zhejiang Dahua Technology Co. Ltd., Class A.....	21,744	46,983
Zhejiang Dingli Machinery Co. Ltd., Class A.....	5,880	42,290
Zhejiang Expressway Co. Ltd., Class H.....	411,240	305,494
Zhejiang Garden Biopharmaceutical Co. Ltd., Class A.....	8,900	11,391
Zhejiang Hailiang Co. Ltd., Class A.....	63,100	80,246
Zhejiang HangKe Technology, Inc. Co., Class A.....	13,218	36,560
Zhejiang Hangmin Co. Ltd., Class A.....	18,000	17,686

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Zhejiang Hisoar Pharmaceutical Co. Ltd., Class A.....	35,400	\$ 23,732
Zhejiang Huace Film & Television Co. Ltd., Class A.....	40,800	26,636
Zhejiang Huahai Pharmaceutical Co. Ltd., Class A.....	36,300	58,510
Zhejiang Huayou Cobalt Co. Ltd., Class A.....	15,880	55,130
Zhejiang Jiahua Energy Chemical Industry Co. Ltd., Class A.....	38,900	40,402
Zhejiang Jiechang Linear Motion Technology Co. Ltd., Class A.....	11,200	24,024
Zhejiang Jiemei Electronic & Technology Co. Ltd., Class A.....	5,800	15,634
Zhejiang Jingsheng Mechanical & Electrical Co. Ltd., Class A.....	13,500	61,522
* Zhejiang Jingu Co. Ltd., Class A.....	27,500	22,021
Zhejiang Jingxin Pharmaceutical Co. Ltd., Class A.....	25,160	33,259
* Zhejiang Jinke Tom Culture Industry Co. Ltd., Class A.....	32,700	18,587
Zhejiang JIULI Hi-tech Metals Co. Ltd., Class A.....	18,400	49,288
Zhejiang Jiuzhou Pharmaceutical Co. Ltd., Class A.....	21,000	52,461
Zhejiang Juhua Co. Ltd., Class A.....	12,700	28,244
Zhejiang Medicine Co. Ltd., Class A.....	26,043	33,299
Zhejiang Meida Industrial Co. Ltd., Class A.....	29,900	36,472
* Zhejiang Narada Power Source Co. Ltd., Class A.....	18,900	26,564
Zhejiang NHU Co. Ltd., Class A.....	53,976	120,670
Zhejiang Orient Financial Holdings Group Co. Ltd., Class A.....	107,090	51,717
Zhejiang Orient Gene Biotech Co. Ltd., Class A.....	5,296	20,062
Zhejiang Qianjiang Motorcycle Co. Ltd., Class A.....	21,900	30,731
Zhejiang Runtu Co. Ltd., Class A.....	37,200	29,133
Zhejiang Sanmei Chemical Industry Co. Ltd., Class A.....	6,000	27,809
Zhejiang Semir Garment Co. Ltd., Class A.....	67,100	49,488
Zhejiang Southeast Space Frame Co. Ltd., Class A.....	20,100	13,544
Zhejiang Supor Co. Ltd., Class A.....	8,250	58,105
Zhejiang Tiantie Industry Co. Ltd., Class A.....	17,409	9,912
* Zhejiang Tianyu Pharmaceutical Co. Ltd., Class A.....	7,380	17,007
Zhejiang Wanfeng Auto Wheel Co. Ltd., Class A.....	41,400	30,239
* Zhejiang Wanliyang Co. Ltd., Class A.....	40,300	31,261
Zhejiang Wanma Co. Ltd., Class A.....	18,100	19,820
Zhejiang Wansheng Co. Ltd., Class A.....	7,100	8,712
Zhejiang Weiming Environment Protection Co. Ltd., Class A.....	24,477	52,853
Zhejiang Weixing New Building Materials Co. Ltd., Class A.....	23,500	44,517
Zhejiang Wolwo Bio-Pharmaceutical Co. Ltd., Class A.....	7,200	21,414
Zhejiang Xianju Pharmaceutical Co. Ltd., Class A.....	31,100	42,297
Zhejiang Xinan Chemical Industrial Group Co. Ltd., Class A.....	22,120	23,563
Zhejiang Yankon Group Co. Ltd., Class A.....	40,200	15,681
Zhejiang Yasha Decoration Co. Ltd., Class A.....	25,400	13,730
Zhejiang Yinlun Machinery Co. Ltd., Class A.....	23,500	47,764
Zhende Medical Co. Ltd., Class A.....	9,000	23,404
Zhengzhou Coal Mining Machinery Group Co. Ltd., Class H.....	99,800	115,395
Zheshang Securities Co. Ltd., Class A.....	34,300	46,128
#* Zhihu, Inc.....	9,700	14,086
* Zhong An Group Ltd.....	1,185,000	16,248
*Ω ZhongAn Online P&C Insurance Co. Ltd., Class H.....	159,000	248,400
Zhongji Innolight Co. Ltd., Class A.....	1,600	22,820
Zhongjin Gold Corp. Ltd., Class A.....	77,900	102,316
Zhongshan Broad Ocean Motor Co. Ltd., Class A.....	52,500	31,028
Zhongshan Public Utilities Group Co. Ltd., Class A.....	20,300	20,852
Zhongsheng Group Holdings Ltd.....	309,000	521,599
Zhongtai Securities Co. Ltd., Class A.....	43,600	39,691
*†† Zhongtian Financial Group Co. Ltd., Class A.....	187,255	3,912
#* Zhongyu Energy Holdings Ltd.....	189,477	126,826
Zhongyuan Environment-Protection Co. Ltd., Class A.....	40,400	37,499
#Ω Zhou Hei Ya International Holdings Co. Ltd.....	319,000	71,095
#* Zhuguang Holdings Group Co. Ltd.....	392,000	12,477
Zhuhai Huafa Properties Co. Ltd., Class A.....	66,300	61,650
Zhuzhou CRRRC Times Electric Co. Ltd., Class H.....	86,400	212,099

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Zhuzhou Hongda Electronics Corp. Ltd., Class A.....	9,600	\$ 28,775
Zhuzhou Kibing Group Co. Ltd., Class A.....	73,800	60,307
Zijin Mining Group Co. Ltd., Class H.....	918,000	1,362,187
Zoomlion Heavy Industry Science & Technology Co. Ltd., Class H.....	406,800	216,313
ZTE Corp., Class H.....	151,760	263,724
ZTO Express Cayman, Inc., ADR.....	31,711	518,792
ZTO Express Cayman, Inc.....	13,200	214,500
TOTAL CHINA.....		238,839,693
COLOMBIA — (0.0%)		
Almacenes Exito SA, BDR.....	48,278	152,111
BAC Holding International Corp.....	90,297	5,913
Banco de Bogota SA.....	4,188	34,201
Bancolombia SA, Sponsored ADR.....	6,041	190,050
Bancolombia SA.....	11,677	98,239
Celsia SA ESP.....	63,916	54,413
Cementos Argos SA.....	61,850	101,654
* CEMEX Latam Holdings SA.....	45,944	30,016
Corp. Financiera Colombiana SA.....	28,515	120,828
Ecopetrol SA.....	285,711	171,325
EVERTEC, Inc., BDR.....	178	7,179
Grupo Argos SA.....	44,696	157,482
Grupo Energia Bogota SA ESP.....	108,559	63,424
Interconexion Electrica SA ESP.....	26,490	114,695
Mineros SA.....	60,974	30,064
Promigas SA ESP.....	11,599	15,013
TOTAL COLOMBIA.....		1,346,607
CZECH REPUBLIC — (0.0%)		
CEZ AS.....	17,653	668,732
Komerční Banka AS.....	9,798	321,449
Ω Moneta Money Bank AS.....	77,132	331,937
Philip Morris CR AS.....	81	56,371
TOTAL CZECH REPUBLIC.....		1,378,489
DENMARK — (2.1%)		
* ALK-Abello AS.....	38,668	623,981
Alm Brand AS.....	295,280	536,042
* Ambu AS, Class B.....	43,201	716,577
# AP Moller - Maersk AS, Class A.....	225	407,986
AP Moller - Maersk AS, Class B.....	171	315,290
* Bang & Olufsen AS.....	38,004	52,932
BankNordik P.....	1,133	30,741
#* Bavarian Nordic AS.....	21,834	501,597
#* Bioporto AS.....	51,729	16,383
Carlsberg AS, Class B.....	13,795	1,774,967
cBrain AS.....	1,099	39,842
Chemometec AS.....	3,899	210,885
Coloplast AS, Class B.....	19,023	2,192,814
Columbus AS.....	29,642	32,024
D/S Norden AS.....	12,986	698,734
Danske Bank AS.....	82,240	2,208,264
* Demant AS.....	28,251	1,279,739
Dfds AS.....	16,993	575,726
DSV AS.....	14,444	2,584,194
FLSmidth & Co. AS.....	17,132	703,362
* Genmab AS.....	6,789	1,877,308
* GN Store Nord AS.....	46,652	1,100,172

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
DENMARK — (Continued)		
	96,674	\$ 489,649
	19,427	85,718
#*	7,342	81,464
*	3,255	22,079
	48,840	924,149
	1,549	52,250
	23,137	1,772,216
	12,126	217,406
#*Ω	15,725	627,246
*	5,306	93,506
*	18,307	1,276,436
	2,639	29,487
	284,320	32,499,023
	70,322	3,603,347
*	2,754	123,603
Ω	6,589	371,387
	38,224	5,585,173
	2,257	44,383
	8,213	378,043
	9,915	1,598,038
	1,818	496,791
	3,334	908,938
	19,787	1,296,158
*	3,370	41,976
Ω	29,741	534,268
	5,347	427,547
	2,972	193,544
	2,487	68,289
	38,522	655,418
	2,094	67,538
	27,804	1,233,918
	652	72,464
	16,517	732,500
	14,637	514,258
	76,280	1,630,417
	6,390	195,022
*	49,559	1,397,316
*	11,773	804,233
TOTAL DENMARK.....		<u>79,624,758</u>
EGYPT — (0.0%)		
	148,426	174,981
*	10,327	5,164
TOTAL EGYPT.....		<u>180,145</u>
FINLAND — (1.0%)		
	18,893	199,112
	9,053	97,180
	9,981	50,141
	5,381	62,676
#	6,855	35,012
	13,219	751,502
	15,706	82,135
	4,257	25,155
	28,906	1,317,000
Ω	1,242	26,684
	496	7,884
#	487	10,258

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)		
* Finnair OYJ.....	870,609	\$ 33,261
Fiskars OYJ Abp.....	10,162	189,579
Fortum OYJ.....	110,317	1,508,049
F-Secure OYJ.....	25,473	53,189
Gofore OYJ.....	1,634	39,546
Harvia OYJ.....	3,359	99,117
Huhtamaki OYJ.....	43,186	1,694,961
#* Incap OYJ.....	4,186	33,173
Kamux Corp.....	6,742	37,820
Kemira OYJ.....	52,274	978,427
Kesko OYJ, Class A.....	26,968	529,003
Kesko OYJ, Class B.....	95,023	1,855,761
Kojamo OYJ.....	28,584	338,875
Kone OYJ, Class B.....	37,069	1,834,964
Konecranes OYJ.....	25,881	1,111,499
Lassila & Tikanoja OYJ.....	12,854	143,674
* Mandatum OYJ.....	32,215	145,453
Marimekko OYJ.....	10,919	162,970
Metsa Board OYJ, Class A.....	945	9,404
Metsa Board OYJ, Class B.....	59,913	482,552
Metso OYJ.....	155,884	1,558,004
Neste OYJ.....	47,622	1,641,745
Nokia OYJ.....	462,319	1,669,115
# Nokia OYJ, Sponsored ADR.....	124,601	448,564
Nokian Renkaat OYJ.....	52,616	474,192
Nordea Bank Abp.....	204,982	2,526,171
Olvi OYJ, Class A.....	5,575	191,030
Oma Saastopankki OYJ.....	2,220	55,712
Oriola OYJ.....	5,192	6,751
# Oriola OYJ, Class B.....	53,784	63,127
Orion OYJ, Class A.....	8,341	378,576
Orion OYJ, Class B.....	35,149	1,618,179
# Outokumpu OYJ.....	140,430	599,456
* Pihlajalinna OYJ.....	3,618	28,171
Ponsse OYJ.....	3,449	88,273
Puuiilo OYJ.....	19,537	188,188
* QT Group OYJ.....	5,398	380,751
Raisio OYJ, Class V.....	46,813	103,094
Rapala VMC OYJ.....	4,345	14,635
Revenio Group OYJ.....	7,382	202,674
Sampo OYJ, Class A.....	32,215	1,348,373
Sanoma OYJ.....	33,718	251,133
Scanfil OYJ.....	2,546	20,475
* Stockmann OYJ Abp, Class B.....	4,656	14,421
Stora Enso OYJ, Class R.....	131,238	1,669,973
Taaleri PLC.....	2,827	28,779
# Talenom OYJ.....	3,546	23,011
Ω Terveystalo OYJ.....	27,034	227,891
TietoEVRY OYJ.....	44,106	1,023,501
Tokmanni Group Corp.....	24,258	415,950
UPM-Kymmene OYJ.....	78,731	2,863,621
Vaisala OYJ, Class A.....	5,773	228,213
# Valmet OYJ.....	61,452	1,739,319
* Verkkokauppa.com OYJ.....	1,289	3,391
Wartsila OYJ Abp.....	79,388	1,171,096
* WithSecure OYJ.....	26,041	30,573
YIT OYJ.....	51,764	110,268
TOTAL FINLAND.....		<u>37,352,412</u>

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (5.5%)		
ABC arbitrage.....	10,604	\$ 50,711
Accor SA.....	34,620	1,367,265
Aeroports de Paris SA.....	4,973	665,436
* Air France-KLM.....	15,284	194,812
Air Liquide SA.....	17,524	3,279,324
Airbus SE.....	30,352	4,834,644
AKWEL SADIR.....	4,438	76,311
Ω ALD SA.....	66,382	442,415
# Alstom SA.....	62,813	792,097
Altamir.....	4,354	115,316
Alten SA.....	10,685	1,652,117
Ω Amundi SA.....	14,335	969,585
*Ω Aramis Group SAS.....	2,964	12,661
Arkema SA.....	26,817	2,918,574
Assystem SA.....	2,373	133,836
#* Atos SE.....	33,872	144,597
Aubay.....	3,407	151,279
AXA SA.....	89,591	3,007,150
Axway Software SA.....	3,324	106,791
* Bastide le Confort Medical.....	1,878	42,376
Beneteau SACA.....	13,445	161,133
* Bigben Interactive.....	6,565	22,712
BioMerieux.....	4,050	435,894
BNP Paribas SA.....	75,527	5,074,219
Boiron SA.....	2,514	108,735
Bolloré SE.....	129,190	853,304
# Bonduelle SCA.....	6,634	70,481
*†† Bourbon Corp. SA.....	4,401	0
Bouygues SA.....	62,481	2,288,841
Bureau Veritas SA.....	79,648	2,118,548
Capgemini SE.....	19,526	4,341,047
Carrefour SA.....	145,010	2,475,654
Catana Group.....	7,299	45,431
CBo Territoria.....	9,164	35,852
* Cegedim SA.....	2,736	48,951
* CGG SA.....	285,967	137,147
Chargeurs SA.....	6,313	80,548
Cie de Saint-Gobain SA.....	73,363	5,187,243
Cie des Alpes.....	8,548	139,250
Cie Generale des Etablissements Michelin SCA.....	127,304	4,226,832
Cie Plastic Omnium SE.....	23,047	264,152
#* Claranova SE.....	4,482	10,890
# Clariane SE.....	31,391	79,330
Coface SA.....	41,198	556,699
Credit Agricole SA.....	102,161	1,463,441
Danone SA.....	26,813	1,786,379
Dassault Aviation SA.....	2,660	503,826
Dassault Systemes SE.....	13,035	675,712
Derichebourg SA.....	50,289	259,469
Edenred SE.....	25,685	1,534,126
Eiffage SA.....	35,461	3,710,290
#* Ekinops SAS.....	1,330	6,505
Electricite de Strasbourg SA.....	236	25,607
#*Ω Elior Group SA.....	49,560	143,208
Elis SA.....	68,675	1,509,948
Engie SA.....	136,830	2,185,513
Equasens.....	1,596	91,840
Eramet SA.....	3,410	234,871
EssilorLuxottica SA.....	11,553	2,264,076

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
	240	\$ 14,049
	23,457	139,043
	12,738	1,085,026
*	1,821	12,170
	35,800	2,155,761
Ω	20,397	1,794,062
#*	56,099	204,614
*	3,921	79,999
	664	41,632
	5,379	143,700
*	57,384	987,399
	11,256	1,578,064
	89,049	1,534,411
	2,338	50,404
	1,957	157,313
	2,805	69,098
	2,148	4,531,548
*	1,050	374,045
	14,116	469,445
	1,072	60,204
	2,891	152,964
	10,798	1,245,000
	18,653	1,224,210
	5,320	103,988
*	25,274	524,949
	5,175	153,191
#	5,832	2,395,630
Ω	27,173	1,101,419
#	96	3,081
	647	86,359
	12,188	429,896
	19,547	1,894,409
	520	32,933
	3,575	84,148
	2,659	56,799
	12,124	5,801,989
*	756	9,588
	21,810	18,147,197
Ω	11,816	57,041
	3,915	87,700
	8,753	317,522
	9,947	141,073
#*	4,267	7,841
Ω	14,475	418,516
	10,687	972,712
	17,096	284,961
	7,862	66,919
#	10,332	131,243
	550,622	6,547,954
	5,607	919,467
*	36,881	53,296
*	1,508	1,470
	39,525	3,960,149
	14,264	302,212
*††	5,631	0
	50,417	1,898,688
	95,881	2,553,625
	148	131,150
	20,555	519,764

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
	20,862	\$ 3,895,120
	46,172	4,623,920
	1,722	463,971
	1,952	113,078
	17,810	3,498,772
	58,225	1,736,919
	8,153	995,566
	1,233	153,209
	146,807	900,739
#*Ω	11,700	34,209
	8,665	599,553
	84,588	2,174,336
	672	96,096
	3,659	275,823
	7,828	883,068
*	4,812	695,459
	6,271	1,470,889
	40,989	1,355,816
	2,121	277,635
	49,318	2,165,430
#	25,531	1,126,428
	2,456	100,394
	3,392	117,642
	55,317	1,145,094
	13,587	2,121,937
	16,669	146,662
	357	17,093
	11,933	1,745,250
	1,402	130,257
#	7,753	177,410
	398	65,468
	367,675	23,853,131
#	4,185	659,223
*	34,989	771,790
	81,800	1,067,698
*	60,286	862,469
	2,434	39,504
	49,807	1,622,903
Ω	27,081	954,994
	997	114,802
	7,099	276,191
	52,884	6,680,427
	759	273,914
	155,807	1,755,876
#*	10,199	87,276
	1,450	24,967
	2,037	134,943
*Ω	51,725	699,240
*Ω	18,142	174,356
TOTAL FRANCE		<u>207,774,988</u>
GERMANY — (4.3%)		
	16,395	323,764
	19,921	73,053
	970	97,315
	5,953	1,123,855
	816	43,626
	1,536	33,350
	20,854	5,571,687

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	805	\$ 21,429
	1,750	211,407
*	171,785	383,208
	1,346	368,806
	14,817	1,065,836
#*Ω	12,943	53,848
	97,774	4,673,987
	4,284	44,909
	184,852	5,751,968
	42,440	4,416,013
	6,370	204,617
	28,302	1,467,539
Ω	5,912	207,754
	1,836	268,680
	2,149	114,955
	1,462	60,104
	8,279	350,969
*	24,534	100,791
#	13,392	30,779
	37,130	3,282,663
*Ω	807	20,806
	9,259	293,914
	3,404	358,821
*	58,585	142,312
	2,982	45,642
	3,602	392,541
*	1,642	5,218
	179,023	2,055,827
	9,159	392,689
	25,058	2,047,004
*Ω	51,830	2,736,908
	12,538	155,961
	19,872	1,344,880
	97,671	3,490,484
*Ω	14,336	325,274
	6,398	272,143
	255,428	3,298,013
	5,951	178,939
	12,356	2,460,570
	3,061	65,907
*	125,694	1,045,192
#Ω	53,506	322,004
	113,527	5,437,279
	482,206	11,837,101
	6,767	164,362
	1,067	50,512
*	1,020	19,308
	1,349	61,043
	19,516	446,203
Ω	12,614	515,847
	110,928	1,500,776
	2,988	148,612
	4,778	68,080
	2,766	193,188
	12,064	66,501
#*	35,167	489,606
	4,020	328,284
	60,315	1,109,563
	1,210	26,980

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	8,958	\$ 466,107
#*	24,903	272,316
	461	12,737
*	12,498	733,532
	53,644	1,482,328
	56,929	2,200,283
	61,666	1,731,139
	3,495	59,393
	8,522	302,178
	47,065	1,884,908
	9,742	993,187
	3,358	60,691
	10,615	375,353
*	17,881	173,566
	7,467	180,831
	5,091	26,928
	10,213	182,369
	7,096	1,701,031
#Ω	4,553	681,782
	778	25,718
	30,316	2,799,514
#*	104,154	122,961
	3,027	268,037
*	53,124	702,552
	11,283	771,652
	15,691	471,058
*	2,448	6,615
	7,162	768,374
	3,806	273,267
	20,776	1,297,557
	8,118	195,691
	99,518	3,628,120
	2,548	93,104
	1,931	68,261
Ω	10,890	93,972
	1,835	25,869
Ω	11,778	367,818
	4,249	205,188
*	1,396	22,398
	29,038	1,324,856
	10,042	72,625
	1,345	59,681
	15,307	945,454
*	5,320	63,923
	11,418	264,783
	4,622	572,781
	3,213	180,459
	30,625	817,575
*	15,184	1,259,963
	2,142	35,715
*	584	6,553
*	4,391	71,510
	127,944	8,637,855
	3,858	633,003
*	58,927	397,166
	27,681	160,507
	2,843	653,691
	14,531	6,186,122
	4,919	199,801

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
#*	Nagarro SE.....	2,605 \$ 254,607
	Nemetschek SE.....	17,285 1,594,950
	New Work SE.....	996 66,243
	Nexus AG.....	2,995 186,638
*	Nordex SE.....	12,768 130,275
	Norma Group SE.....	10,494 170,654
	OHB SE.....	2,484 116,757
	Patrizia SE.....	13,156 112,250
	Pfeiffer Vacuum Technology AG.....	1,648 276,523
	PNE AG.....	25,311 364,787
*	ProCredit Holding AG.....	4,158 35,189
#	ProSiebenSat.1 Media SE.....	63,248 444,932
	PSI Software SE.....	2,453 60,621
	Puma SE.....	27,782 1,118,053
*	PVA TePla AG.....	7,068 159,953
	PWO AG.....	638 20,777
*	q.beyond AG.....	24,466 18,355
	Rational AG.....	1,313 1,008,628
*Ω	Redcare Pharmacy NV.....	815 113,444
	Rheinmetall AG.....	8,857 3,101,462
#	RTL Group SA.....	12,315 473,270
	RWE AG.....	72,827 2,689,182
	Salzgitter AG.....	14,009 390,731
	SAP SE.....	13,731 2,378,849
Ω	Scout24 SE.....	4,218 310,573
	Secunet Security Networks AG.....	496 88,844
#*	SGL Carbon SE.....	3,031 19,187
	Siemens AG.....	51,599 9,237,451
*	Siemens Energy AG.....	76,382 1,134,805
Ω	Siemens Healthineers AG.....	14,344 798,261
#	Siltronic AG.....	7,303 686,396
	Sixt SE.....	6,009 585,613
*	SMA Solar Technology AG.....	6,446 330,615
	Stabilus SE.....	8,993 630,170
	Stemmer Imaging AG.....	749 25,792
	STRATEC SE.....	1,048 47,864
	Stroeer SE & Co. KGaA.....	12,131 712,236
	Suedzucker AG.....	31,399 442,633
	SUESS MicroTec SE.....	5,570 189,227
	Surteco Group SE.....	3,208 54,781
	Symrise AG.....	6,150 634,518
	Synlab AG.....	7,969 85,665
*	TAG Immobilien AG.....	41,934 586,943
	Takkt AG.....	9,190 134,233
*	Talanx AG.....	16,497 1,157,446
*Ω	TeamViewer SE.....	44,654 640,188
	Technotrans SE.....	1,819 36,849
	thyssenkrupp AG.....	169,963 1,048,958
	United Internet AG.....	32,515 852,297
	USU Software AG.....	493 9,328
	Verbio Vereinigte Bioenergie AG.....	7,672 167,823
	Volkswagen AG.....	4,817 680,069
	Vonovia SE.....	54,959 1,712,096
	Vossloh AG.....	3,070 136,179
	Wacker Chemie AG.....	5,793 628,081
	Wacker Neuson SE.....	13,053 241,873
	Washtec AG.....	4,170 143,865
*	Westwing Group SE.....	1,334 12,023
	Wuestenrot & Wuerttembergische AG.....	9,432 136,550

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
*Ω Zalando SE.....	13,720	\$ 273,942
Zeal Network SE.....	1,660	54,775
TOTAL GERMANY.....		<u>162,488,893</u>
GREECE — (0.1%)		
* Aegean Airlines SA.....	15,734	208,572
* Alpha Services & Holdings SA.....	461,894	822,572
Athens Water Supply & Sewage Co. SA.....	7,196	44,730
Autohellas Tourist & Trading SA.....	6,331	91,573
Avax SA.....	6,223	11,029
Bank of Greece.....	4,789	73,842
* Ellaktor SA.....	14,505	38,740
ElvalHalcor SA.....	16,945	43,664
Entersoft SA Software Development & Related Services Co.....	2,670	17,821
Epsilon Net SA.....	5,331	53,579
* Eurobank Ergasias Services & Holdings SA, Class A.....	167,181	322,236
*†† FF Group.....	1,384	0
Fourlis Holdings SA.....	10,018	43,947
GEK Terna Holding Real Estate Construction SA.....	12,094	182,011
Hellenic Exchanges - Athens Stock Exchange SA.....	9,841	58,184
Hellenic Telecommunications Organization SA.....	15,536	215,715
Helleniq Energy Holdings SA.....	19,399	155,589
Holding Co. ADMIE IPTO SA.....	19,838	46,556
Ideal Holdings SA.....	2,632	18,526
Intracom Holdings SA.....	28,197	113,995
* Intracom SA Technical & Steel Constructions.....	2,739	14,621
Jumbo SA.....	16,128	453,837
Kri-Kri Milk Industry SA.....	1,095	11,701
* LAMDA Development SA.....	13,358	100,820
Motor Oil Hellas Corinth Refineries SA.....	18,273	500,609
Mytilineos SA.....	7,122	292,425
* National Bank of Greece SA.....	48,124	365,895
OPAP SA.....	9,527	164,762
* Piraeus Financial Holdings SA.....	76,749	310,812
Piraeus Port Authority SA.....	962	25,958
* Public Power Corp. SA.....	13,772	182,236
Quest Holdings SA.....	4,688	26,868
Sarantis SA.....	6,319	59,933
Terna Energy SA.....	2,682	43,527
Thrace Plastics Holding & Co.....	5,555	26,163
Titan Cement International SA.....	12,295	316,172
TOTAL GREECE.....		<u>5,459,220</u>
HONG KONG — (1.1%)		
Aeon Credit Service Asia Co. Ltd.....	96,000	66,046
AIA Group Ltd.....	833,400	6,535,870
* Aidigong Maternal & Child Health Ltd.....	424,000	4,060
Allied Group Ltd.....	26,000	5,310
Analogue Holdings Ltd.....	58,000	7,358
APAC Resources Ltd.....	194,095	22,864
# Apollo Future Mobility Group Ltd.....	9,200	601
Asia Financial Holdings Ltd.....	72,000	31,131
* Asia Standard International Group Ltd.....	326,000	16,480
ASMPT Ltd.....	110,000	1,061,541
Bank of East Asia Ltd.....	291,234	331,179
Best Mart 360 Holdings Ltd.....	40,000	9,262
BOC Hong Kong Holdings Ltd.....	258,500	619,571
* BOCOM International Holdings Co. Ltd.....	188,000	7,407

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	374,000	\$ 66,037
Ω	49,500	78,019
	90,000	12,903
*	144,000	144,838
	439,454	447,767
*	28,000	11,098
*	520,797	11,735
*††	190,000	0
*	2,788,000	25,607
	2,400	17,782
	81,000	806
#*	940,000	94,721
*	189,000	23,744
	48,000	5,529
	143,000	155,842
	269,600	365,224
*	444,000	23,108
	771,000	274,918
	196,177	885,217
	178,700	922,953
	65,000	386,025
	596,000	40,508
	105,000	835,111
#*	124,000	41,909
	34,000	26,184
#††	1,758,000	7,038
*	76,000	155,813
Ω	64,500	24,483
*	5,605,000	20,762
	2,250,000	25,050
*††	193,500	0
	130,000	78,150
	66,400	133,726
	75,000	42,388
	12,000	11,632
	128,000	71,265
#	164,000	24,165
*††	50,000	2,279
	598,000	27,181
	1,680,000	38,337
	216,000	25,242
*	360,000	12,249
*	1,019,700	37,297
Ω	335,800	429,244
	11,000	6,977
	31,500	33,011
	542,901	87,605
	876,000	332,737
*Ω	308,000	36,814
*Ω	76,200	39,076
#*Ω	158,000	32,494
	28,000	19,665
	27,000	140,127
	430,000	112,783
*	184,000	0
	270,000	15,036
#*	186,000	6,949
	89,925	132,381
	132,950	33,910

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	2,000	\$ 18,187
	1,273,000	79,990
	24,500	118,525
	308,000	370,778
	437,000	507,339
	38,300	398,709
	60,757	5,250
	64,000	7,451
	184,909	481,803
	451,500	280,045
	315,000	130,902
	302,560	48,131
	1,179,000	1,416,285
	22,000	3,754
	1,179,168	839,128
	68,746	2,084,296
	18,000	10,274
*	180,000	43,944
*	173,683	120,154
Ω	53,500	22,663
	74,000	10,430
	604,000	80,186
	120,000	207,119
*	203,000	72,255
*	2,300	242
	113,000	20,507
*	180,000	10,221
*	190,073	12,568
	160,255	210,156
	465,072	113,009
	338,000	19,781
	167,000	185,546
	209,000	331,888
	158,000	15,523
	139,000	84,970
	84,500	8,822
*	142,770	11,878
	505,500	38,832
	81,000	7,882
*	58,000	7,113
	84,000	53,999
	176,500	563,546
	144,000	356,750
	668,000	416,400
*††	197,847	0
#*	314,500	11,670
*	3,081	24,063
*	86,800	107,768
*††	24,000	0
	79,000	102,923
	140,000	63,743
*	147,000	159,163
	62,333	202,789
*	326,811	110,057
††	7,550,000	6,374
	1,596,000	38,376
	343,952	421,566
††	370,000	331
	65,000	47,950

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	487,116	\$ 423,265
	155,596	73,677
*	1,594,198	38,632
	2,143,000	596,524
	440,000	69,839
*	128,000	10,928
*	132,000	15,364
	102,000	33,685
	1,458,658	754,494
	118,000	13,115
	124,000	47,672
	324,000	62,641
	186,000	13,553
	64,000	5,402
	80,000	20,479
	109,000	638,215
	80,100	496,723
*	681,000	5,201
	156,000	25,159
*	54,000	36,735
#*	120,000	45,107
Ω	81,000	20,364
*	258,000	27,051
	24,000	5,933
*Ω	407,400	1,137,350
*	84,800	222,580
	88,000	38,356
	60,582	12,955
*	422,000	262,232
*	546,000	54,515
	570,000	39,256
	631,955	660,117
	465,000	705,565
#*	595,499	167,352
	138,000	68,931
*	524,000	17,118
	41,000	35,104
	173,500	228,816
	211,000	58,552
	70,500	658,004
	246,000	84,408
	60,000	464,222
	107,500	126,682
	90,000	168,190
	164,000	72,741
	60,000	5,592
*††	4,350,000	6,121
	159,500	1,694,066
*	110,900	42,166
*	126,500	60,093
	332,000	34,820
*	1,190,000	63,192
*	24,000	1,949
*	2,489,999	29,330
	254,000	9,384
	290,000	33,204
	87,866	101,568
	452,000	390,731
††	56,000	1,209

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
†† Untrade.Genting Hk.....	188,000	\$ 1,871
Value Partners Group Ltd.....	303,000	69,770
Vedan International Holdings Ltd.....	124,000	8,322
Vesync Co. Ltd.....	44,000	22,564
Vitasoy International Holdings Ltd.....	104,000	79,828
* Vobile Group Ltd.....	215,000	39,877
VSTECS Holdings Ltd.....	350,000	188,595
VTech Holdings Ltd.....	58,600	339,411
Wang On Group Ltd.....	2,640,000	11,575
Ω WH Group Ltd.....	2,574,632	1,519,019
Wharf Real Estate Investment Co. Ltd.....	115,000	336,931
Wing Tai Properties Ltd.....	52,000	16,966
* Xingye Alloy Materials Group Ltd.....	86,000	11,568
# Xinyi Glass Holdings Ltd.....	659,524	546,761
Yue Yuen Industrial Holdings Ltd.....	300,500	283,380
* Zensun Enterprises Ltd.....	135,000	5,555
* Zhaobangji Lifestyle Holdings Ltd.....	344,000	7,951
TOTAL HONG KONG.....		<u>41,662,308</u>
HUNGARY — (0.1%)		
* 4iG Nyrt.....	7,200	16,109
Magyar Telekom Telecommunications PLC.....	100,745	218,339
MOL Hungarian Oil & Gas PLC.....	143,819	1,177,350
* Opus Global Nyrt.....	13,917	16,475
OTP Bank Nyrt.....	21,980	1,018,459
Richter Gedeon Nyrt.....	6,597	177,989
TOTAL HUNGARY.....		<u>2,624,721</u>
INDIA — (6.6%)		
360 ONE WAM Ltd.....	36,444	272,309
* 3i Infotech Ltd.....	16,458	12,170
Aarti Drugs Ltd.....	15,426	97,442
Aarti Industries Ltd.....	40,532	320,907
* Aarti Pharmed Labs Ltd.....	10,133	64,986
* Aavas Financiers Ltd.....	442	7,850
Abbott India Ltd.....	863	268,103
ACC Ltd.....	17,719	542,792
Action Construction Equipment Ltd.....	11,951	140,714
* Adani Energy Solutions Ltd.....	18,111	234,706
Adani Enterprises Ltd.....	1,562	59,041
* Adani Green Energy Ltd.....	9,405	190,802
Adani Ports & Special Economic Zone Ltd.....	49,114	713,022
* Adani Power Ltd.....	185,213	1,262,027
Adani Total Gas Ltd.....	15,559	191,133
ADF Foods Ltd.....	11,330	29,344
* Aditya Birla Capital Ltd.....	190,334	391,843
Advanced Enzyme Technologies Ltd.....	14,719	67,358
Aegis Logistics Ltd.....	45,524	207,190
AGI Greenpac Ltd.....	11,207	107,964
Agro Tech Foods Ltd.....	1,165	11,710
Ahluwalia Contracts India Ltd.....	7,648	78,730
AIA Engineering Ltd.....	11,115	544,678
Ajanta Pharma Ltd.....	17,548	460,917
Akzo Nobel India Ltd.....	2,300	72,562
Alembic Ltd.....	28,091	31,734
Alembic Pharmaceuticals Ltd.....	25,708	299,535
Alkem Laboratories Ltd.....	6,176	371,538
Alkyl Amines Chemicals.....	3,302	95,083

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* Allcargo Gati Ltd.....	17,181	\$ 26,032
Allcargo Logistics Ltd.....	125,488	122,434
Allcargo Terminals Ltd.....	31,372	27,165
Amara Raja Energy & Mobility Ltd.....	20,590	219,394
Ambuja Cements Ltd.....	59,988	402,801
Anant Raj Ltd.....	34,045	130,069
Andhra Sugars Ltd.....	28,073	37,577
Angel One Ltd.....	5,945	234,200
Apar Industries Ltd.....	4,455	336,074
Apcotex Industries Ltd.....	3,910	22,743
APL Apollo Tubes Ltd.....	37,580	685,005
Apollo Hospitals Enterprise Ltd.....	13,609	1,035,578
Apollo Tyres Ltd.....	127,582	829,824
Arvind Fashions Ltd.....	12,904	80,583
Arvind Ltd.....	61,309	231,772
Asahi India Glass Ltd.....	18,993	119,928
Ashiana Housing Ltd.....	8,633	32,001
Ashok Leyland Ltd.....	194,617	412,238
* Ashoka Buildcon Ltd.....	45,156	98,673
Asian Paints Ltd.....	22,765	810,329
*Ω Aster DM Healthcare Ltd.....	42,764	227,400
Astra Microwave Products Ltd.....	16,150	111,047
Astral Ltd.....	18,825	415,814
AstraZeneca Pharma India Ltd.....	1,165	92,481
Atul Ltd.....	3,649	282,109
Ω AU Small Finance Bank Ltd.....	27,468	210,892
Aurobindo Pharma Ltd.....	94,445	1,310,878
Automotive Axles Ltd.....	1,309	32,375
Avanti Feeds Ltd.....	13,928	87,686
*Ω Avenue Supermarts Ltd.....	1,757	80,647
Axis Bank Ltd.....	250,514	3,220,181
Axis Bank Ltd., GDR.....	1,036	66,926
Bajaj Auto Ltd.....	5,912	546,540
Bajaj Consumer Care Ltd.....	18,382	48,492
Bajaj Finance Ltd.....	17,369	1,438,286
Bajaj Finserv Ltd.....	12,340	241,140
* Bajaj Hindusthan Sugar Ltd.....	308,050	115,341
Bajaj Holdings & Investment Ltd.....	8,383	842,746
Balaji Amines Ltd.....	4,219	123,230
Balkrishna Industries Ltd.....	23,789	705,270
Balmer Lawrie & Co. Ltd.....	31,203	106,862
Balrampur Chini Mills Ltd.....	73,082	348,359
Banco Products India Ltd.....	4,272	36,565
Ω Bandhan Bank Ltd.....	81,388	223,825
Bank of Baroda.....	269,632	804,818
Bank of India.....	99,928	166,790
Bank of Maharashtra.....	340,405	226,203
Bannari Amman Sugars Ltd.....	790	22,939
BASF India Ltd.....	3,176	116,211
Bata India Ltd.....	11,145	199,029
Bayer CropScience Ltd.....	1,033	74,229
BEML Ltd.....	5,370	226,277
Berger Paints India Ltd.....	41,751	283,963
* BF Utilities Ltd.....	4,868	35,285
Bhansali Engineering Polymers Ltd.....	6,324	8,115
Bharat Bijlee Ltd.....	1,368	86,706
Bharat Electronics Ltd.....	840,447	1,885,948
Bharat Forge Ltd.....	54,243	806,102
Bharat Heavy Electricals Ltd.....	281,423	773,277

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Bharat Petroleum Corp. Ltd.....	77,450	\$ 469,338
Bharat Rasayan Ltd.....	275	30,048
Bharti Airtel Ltd.....	273,510	3,861,736
Birla Corp. Ltd.....	9,881	181,931
Birlasoft Ltd.....	72,499	741,952
* Black Box Ltd.....	6,786	23,031
BLS International Services Ltd.....	16,560	83,872
Blue Dart Express Ltd.....	1,564	123,226
Blue Star Ltd.....	18,366	254,373
Bombay Burmah Trading Co.....	5,089	106,781
* Borosil Ltd.....	2,074	8,783
Bosch Ltd.....	649	183,895
Brigade Enterprises Ltd.....	25,902	318,519
* Brightcom Group Ltd.....	2,124	520
Britannia Industries Ltd.....	12,482	776,900
BSE Ltd.....	17,184	482,919
* Camlin Fine Sciences Ltd.....	4,683	7,285
Can Fin Homes Ltd.....	23,250	217,484
Canara Bank.....	96,339	557,990
* Capaci'e Infraprojects Ltd.....	8,742	27,764
Caplin Point Laboratories Ltd.....	5,976	103,736
Carborundum Universal Ltd.....	22,029	298,955
Care Ratings Ltd.....	4,806	59,419
Castrol India Ltd.....	102,916	243,637
CCL Products India Ltd.....	36,778	297,859
Ceat Ltd.....	8,354	265,453
Central Depository Services India Ltd.....	14,699	313,848
Century Enka Ltd.....	5,766	31,034
Century Plyboards India Ltd.....	21,503	203,285
Century Textiles & Industries Ltd.....	17,159	295,502
Cera Sanitaryware Ltd.....	1,982	197,040
CESC Ltd.....	157,900	271,924
CG Power & Industrial Solutions Ltd.....	137,635	773,577
* Chalet Hotels Ltd.....	4,849	45,600
Chambal Fertilisers & Chemicals Ltd.....	67,533	298,536
Chennai Petroleum Corp. Ltd.....	10,216	104,962
*†† Chennai Super Kings Cricket Ltd.....	52,326	0
Cholamandalam Financial Holdings Ltd.....	30,613	434,057
Cholamandalam Investment & Finance Co. Ltd.....	100,903	1,440,947
CIE Automotive India Ltd.....	39,842	232,943
Cigniti Technologies Ltd.....	4,584	55,358
Cipla Ltd.....	103,155	1,678,974
City Union Bank Ltd.....	128,828	225,081
Coal India Ltd.....	125,372	613,640
Ω Cochin Shipyard Ltd.....	32,460	355,614
*Ω Coffee Day Enterprises Ltd.....	29,071	20,748
Coforge Ltd.....	9,027	678,592
Colgate-Palmolive India Ltd.....	23,255	721,861
Computer Age Management Services Ltd.....	7,387	257,326
Container Corp. of India Ltd.....	52,193	555,542
Coromandel International Ltd.....	43,719	553,901
Cosmo First Ltd.....	5,608	41,572
* CreditAccess Grameen Ltd.....	8,631	165,818
CRISIL Ltd.....	5,681	280,603
Crompton Greaves Consumer Electricals Ltd.....	134,422	490,875
* CSB Bank Ltd.....	4,343	20,064
Cummins India Ltd.....	16,804	461,070
Cyient Ltd.....	15,957	379,447
* D B Realty Ltd.....	24,477	74,001

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	56,117	\$ 365,016
	24,001	655,117
	7,147	34,616
	24,605	94,596
	72,669	120,960
	20,669	257,694
	49,031	40,704
	19,971	148,874
	12,191	337,857
	32,285	54,442
*	41,201	30,289
	1,941	3,304
	16,263	51,894
*	83,065	38,425
	5,584	80,888
Ω	15,884	76,568
*	343,258	82,435
*	27,694	64,469
	17,454	768,909
	9,427	679,214
	94,388	904,814
	1,204	6,695
Ω	10,564	320,662
	15,521	1,116,736
	15,332	1,126,337
	22,777	23,281
	1,057	81,725
	13,976	458,151
	141,455	119,276
	11,067	512,538
	27,575	209,298
	3,502	27,815
	48,193	191,280
	143,137	299,988
	32,594	240,836
	64,593	388,451
Ω	6,331	160,788
	88,087	250,620
	3,103	38,931
	13,454	32,717
Ω	80,509	100,969
*Ω	7,654	84,716
	1,446	95,861
	7,522	270,463
	2,593	39,926
	1,267	13,856
	132,617	535,141
	494	7,403
*	17,971	90,048
	595,372	1,055,267
*	2,733	12,207
	1,999	57,749
	38,784	28,856
	2,421	137,445
	22,825	299,875
	77,237	206,615
	78,315	192,703
	3,168	152,149
	173,242	901,273

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Gabriel India Ltd.....	27,470	\$ 127,230
GAIL India Ltd.....	727,699	1,515,065
Galaxy Surfactants Ltd.....	2,102	70,645
Ganesh Housing Corp. Ltd.....	5,906	52,276
Garden Reach Shipbuilders & Engineers Ltd.....	13,059	146,056
Garware Technical Fibres Ltd.....	4,176	174,866
Gateway Distriparks Ltd.....	96,744	130,377
* GE T&D India Ltd.....	23,648	193,891
Genus Power Infrastructures Ltd.....	31,303	99,834
GHCL Ltd.....	23,955	168,253
* GHCL Textiles Ltd.....	23,955	23,166
GIC Housing Finance Ltd.....	18,109	55,892
Gillette India Ltd.....	1,947	154,084
GlaxoSmithKline Pharmaceuticals Ltd.....	8,551	231,195
Glenmark Pharmaceuticals Ltd.....	58,036	633,227
GMM Pfaudler Ltd.....	1,759	32,826
Godawari Power & Ispat Ltd.....	11,399	104,758
Godfrey Phillips India Ltd.....	5,565	166,018
Ω Godrej Agrovvet Ltd.....	3,324	22,264
Godrej Consumer Products Ltd.....	35,807	501,176
* Godrej Industries Ltd.....	28,932	313,633
* Godrej Properties Ltd.....	7,841	223,301
Goodyear India Ltd.....	2,222	37,234
Granules India Ltd.....	56,623	282,149
Graphite India Ltd.....	18,159	118,562
Grasim Industries Ltd.....	56,926	1,480,776
Grauer & Weil India Ltd.....	12,806	24,060
Gravita India Ltd.....	2,184	24,408
Great Eastern Shipping Co. Ltd.....	37,226	442,857
Greaves Cotton Ltd.....	16,861	33,276
Greenlam Industries Ltd.....	6,449	41,920
Greenpanel Industries Ltd.....	16,581	79,139
Greenply Industries Ltd.....	16,548	48,955
Grindwell Norton Ltd.....	9,443	271,245
Gujarat Alkalies & Chemicals Ltd.....	13,663	130,487
Gujarat Ambuja Exports Ltd.....	36,412	170,215
Gujarat Fluorochemicals Ltd.....	9,976	440,393
Gujarat Gas Ltd.....	24,930	173,934
Gujarat Industries Power Co. Ltd.....	12,468	33,670
Gujarat Mineral Development Corp. Ltd.....	43,682	240,298
Gujarat Narmada Valley Fertilizers & Chemicals Ltd.....	28,954	261,682
Gujarat Pipavav Port Ltd.....	89,581	190,727
Gujarat State Fertilizers & Chemicals Ltd.....	65,661	236,065
Gujarat State Petronet Ltd.....	100,344	443,333
Gulf Oil Lubricants India Ltd.....	3,029	29,125
Happiest Minds Technologies Ltd.....	11,910	125,809
* Hathway Cable & Datacom Ltd.....	45,980	13,263
Hatsun Agro Product Ltd.....	17,318	237,646
Havells India Ltd.....	37,085	578,719
HBL Power Systems Ltd.....	65,276	424,178
HCL Technologies Ltd.....	135,785	2,566,753
Ω HDFC Asset Management Co. Ltd.....	9,368	404,396
HDFC Bank Ltd.....	397,404	6,989,168
Ω HDFC Life Insurance Co. Ltd.....	22,041	152,955
* HealthCare Global Enterprises Ltd.....	6,523	29,249
HEG Ltd.....	3,340	70,969
HeidelbergCement India Ltd.....	34,643	96,694
Heritage Foods Ltd.....	15,124	58,559
Hero MotoCorp Ltd.....	36,123	2,010,336

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	1,115	\$ 20,444
	235,479	291,838
	5,215	58,657
	22,547	81,528
	1,370	49,150
	96,129	430,613
	374,600	2,609,378
	6,335	74,786
	25,408	922,391
*	161,631	88,694
	55,468	193,633
*	11,080	24,936
*	94,217	526,657
	36,054	1,075,219
	1,465	9,511
	1,245	36,628
	52	24,267
	7,123	27,699
	4,751	28,594
	87,297	2,130,047
	115,986	1,431,683
Ω	20,047	362,584
Ω	17,268	104,538
Ω	18,452	182,053
	776	51,304
*	1,092,132	1,105,329
	434,035	622,114
*	1,075	17,432
	55,498	416,636
	35,706	73,056
*	86,812	273,886
	4,576	50,105
	107,599	289,612
*	108,361	128,052
	65,141	389,516
Ω	127,492	226,803
	64,599	382,360
	275,190	488,320
	18,683	220,432
Ω	141,713	301,142
	29,913	99,894
	6,213	28,031
	62,266	322,908
*	217,731	584,238
	35,507	657,083
	338,796	142,844
	8,235	499,280
	301,896	6,003,609
	2,018	79,261
*	11,379	64,952
	1,658	12,653
	16,141	175,079
*Ω	14,591	520,987
	8,855	47,421
	32,280	435,076
	370,150	293,864
Ω	78,591	225,606
	1,141	14,053
	447,238	2,378,634

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
ITD Cementation India Ltd.....	22,260	\$ 86,612
* ITI Ltd.....	28,841	118,926
J Kumar Infraprojects Ltd.....	11,676	90,681
* Jagran Prakashan Ltd.....	29,376	35,663
Jai Corp. Ltd.....	15,986	71,932
* Jaiprakash Power Ventures Ltd.....	578,463	128,839
Jammu & Kashmir Bank Ltd.....	95,744	154,264
Jamna Auto Industries Ltd.....	27,803	39,649
JB Chemicals & Pharmaceuticals Ltd.....	18,860	381,055
JBM Auto Ltd.....	1,810	41,735
Jindal Poly Films Ltd.....	6,196	46,564
Jindal Saw Ltd.....	68,205	427,767
Jindal Stainless Ltd.....	171,783	1,189,954
Jindal Steel & Power Ltd.....	151,388	1,377,437
* Jio Financial Services Ltd.....	235,961	705,220
JK Cement Ltd.....	9,251	486,773
JK Lakshmi Cement Ltd.....	16,149	182,060
JK Paper Ltd.....	39,899	209,049
JK Tyre & Industries Ltd.....	33,904	215,403
JM Financial Ltd.....	126,883	171,241
* Johnson Controls-Hitachi Air Conditioning India Ltd.....	1,702	24,184
JSW Energy Ltd.....	153,003	929,279
JSW Steel Ltd.....	292,736	2,873,044
JTEKT India Ltd.....	27,645	53,800
Jubilant Foodworks Ltd.....	100,705	628,461
Jubilant Ingrevia Ltd.....	36,620	192,965
Jubilant Pharmova Ltd.....	24,138	165,637
Jyothy Labs Ltd.....	19,894	122,030
Kajaria Ceramics Ltd.....	35,331	587,706
Kalpataru Projects International Ltd.....	23,959	230,324
Kalyani Steels Ltd.....	8,932	65,164
Kansai Nerolac Paints Ltd.....	18,894	77,819
Karnataka Bank Ltd.....	111,612	342,649
Karur Vysya Bank Ltd.....	162,946	388,696
Kaveri Seed Co. Ltd.....	9,145	79,595
KCP Ltd.....	18,420	43,469
KEC International Ltd.....	39,834	314,992
KEI Industries Ltd.....	27,752	1,065,021
Kennametal India Ltd.....	1,297	39,385
Kewal Kiran Clothing Ltd.....	2,389	22,122
* Kiri Industries Ltd.....	1,263	6,204
Kirloskar Brothers Ltd.....	4,402	48,053
Kirloskar Oil Engines Ltd.....	17,599	149,190
Klass Pack Ltd.....	1,556	2,037
KNR Constructions Ltd.....	42,416	140,721
Kolte-Patil Developers Ltd.....	5,570	34,295
Kotak Mahindra Bank Ltd.....	34,459	757,886
KPIT Technologies Ltd.....	58,305	1,087,659
KPR Mill Ltd.....	53,906	512,688
KRBL Ltd.....	24,875	107,600
KSB Ltd.....	4,122	180,946
L&T Finance Holdings Ltd.....	284,262	592,714
Ω L&T Technology Services Ltd.....	4,254	284,565
LA Opala RG Ltd.....	1,909	8,408
Lakshmi Machine Works Ltd.....	771	126,970
Larsen & Toubro Ltd.....	74,431	3,116,295
Ω Laurus Labs Ltd.....	78,780	361,147
LG Balakrishnan & Bros Ltd.....	7,963	123,608
LIC Housing Finance Ltd.....	121,954	919,706

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Linde India Ltd.....	3,102	\$ 208,134
LT Foods Ltd.....	41,256	97,869
Ω LTIMindtree Ltd.....	18,857	1,228,621
Lumax Auto Technologies Ltd.....	10,082	47,266
Lumax Industries Ltd.....	1,052	31,155
Lupin Ltd.....	62,163	1,122,318
LUX Industries Ltd.....	1,387	20,862
Mahanagar Gas Ltd.....	9,680	172,553
Maharashtra Scooters Ltd.....	349	31,518
Maharashtra Seamless Ltd.....	18,958	240,986
Mahindra & Mahindra Financial Services Ltd.....	298,747	1,042,442
Mahindra & Mahindra Ltd.....	145,183	2,896,151
* Mahindra Holidays & Resorts India Ltd.....	34,822	170,002
Mahindra Lifespace Developers Ltd.....	27,548	185,657
Ω Mahindra Logistics Ltd.....	3,838	19,029
Maithan Alloys Ltd.....	2,030	26,588
Man Infraconstruction Ltd.....	30,854	88,402
Manappuram Finance Ltd.....	235,523	524,522
* Mangalore Refinery & Petrochemicals Ltd.....	40,362	86,388
Marico Ltd.....	106,063	675,838
Marksans Pharma Ltd.....	74,161	139,318
Maruti Suzuki India Ltd.....	2,703	330,685
Ω MAS Financial Services Ltd.....	4,593	55,449
Mastek Ltd.....	4,519	155,534
Max Estates Ltd.....	6,858	24,308
* Max Financial Services Ltd.....	6,657	70,867
Max Healthcare Institute Ltd.....	26,551	251,994
Mayur Uniquoters Ltd.....	8,402	57,719
Mazagon Dock Shipbuilders Ltd.....	12,362	340,240
Meghmani Organics Ltd.....	33,015	34,746
Ω Metropolis Healthcare Ltd.....	6,923	136,410
Minda Corp. Ltd.....	11,926	59,408
Ω Mishra Dhatu Nigam Ltd.....	14,607	90,824
MM Forgings Ltd.....	3,625	40,175
MOIL Ltd.....	22,181	92,768
Monte Carlo Fashions Ltd.....	3,649	30,446
* Morepen Laboratories Ltd.....	75,587	48,210
Motherson Sumi Wiring India Ltd.....	433,050	340,676
Motilal Oswal Financial Services Ltd.....	12,383	267,120
Mphasis Ltd.....	33,542	1,044,700
MRF Ltd.....	654	1,118,135
Mrs Bectors Food Specialities Ltd.....	4,039	57,787
MSTC Ltd.....	7,750	99,072
Multi Commodity Exchange of India Ltd.....	849	34,764
Muthoot Finance Ltd.....	66,141	1,108,758
Narayana Hrudayalaya Ltd.....	18,518	293,337
Natco Pharma Ltd.....	20,784	216,350
National Aluminium Co. Ltd.....	319,195	576,793
National Fertilizers Ltd.....	35,078	53,358
Nava Ltd.....	42,413	243,396
Navin Fluorine International Ltd.....	1,958	80,245
Navneet Education Ltd.....	39,220	72,731
NCC Ltd.....	133,271	345,187
NCL Industries Ltd.....	8,249	24,414
NELCO Ltd.....	2,004	19,147
NESCO Ltd.....	8,606	89,715
Nestle India Ltd.....	36,800	1,110,498
Neuland Laboratories Ltd.....	1,127	87,610
NHPC Ltd.....	332,705	364,696

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
NIIT Learning Systems Ltd.....	25,172	\$ 141,136
NIIT Ltd.....	25,172	37,837
Nilkamal Ltd.....	2,650	69,316
Ω Nippon Life India Asset Management Ltd.....	19,665	124,097
NLC India Ltd.....	66,590	208,589
NMDC Ltd.....	262,907	696,544
*†† NMDC Steel Ltd.....	262,907	220,140
NOCIL Ltd.....	39,174	126,986
Novartis India Ltd.....	1,821	21,657
NRB Bearings Ltd.....	20,512	84,876
NTPC Ltd.....	299,031	1,145,788
Nucleus Software Exports Ltd.....	3,108	59,191
Nuvama Wealth Management Ltd.....	1,578	67,660
Oberoi Realty Ltd.....	36,793	588,004
Oil & Natural Gas Corp. Ltd.....	129,321	394,242
Oil India Ltd.....	56,889	292,828
Oracle Financial Services Software Ltd.....	5,536	434,572
Orient Cement Ltd.....	38,546	131,473
Orient Electric Ltd.....	29,101	73,307
Orient Paper & Industries Ltd.....	48,586	33,503
Oriental Carbon & Chemicals Ltd.....	1,440	15,160
* Orissa Minerals Development Co. Ltd.....	246	22,023
Page Industries Ltd.....	938	422,266
Paisalo Digital Ltd.....	58,490	93,779
Panama Petrochem Ltd.....	5,121	22,342
*Ω Parag Milk Foods Ltd.....	9,183	22,586
* Patel Engineering Ltd.....	105,493	89,174
* PC Jeweller Ltd.....	66,129	44,048
PCBL Ltd.....	61,168	235,069
Persistent Systems Ltd.....	16,947	1,696,171
Petronet LNG Ltd.....	282,882	916,011
Pfizer Ltd.....	2,456	127,163
Phoenix Mills Ltd.....	16,323	475,220
PI Industries Ltd.....	13,700	557,299
Pidilite Industries Ltd.....	13,377	407,871
Piramal Enterprises Ltd.....	28,361	312,364
* Piramal Pharma Ltd.....	130,810	226,924
*Ω PNB Housing Finance Ltd.....	8,078	76,064
PNC Infratech Ltd.....	30,500	167,613
Poly Medicure Ltd.....	4,687	81,947
Polycab India Ltd.....	6,068	316,801
Polyplex Corp. Ltd.....	6,105	74,577
Poonawalla Fincorp Ltd.....	51,968	299,285
Power Finance Corp. Ltd.....	421,622	2,255,870
Power Grid Corp. of India Ltd.....	318,901	998,343
Power Mech Projects Ltd.....	1,652	106,328
Praj Industries Ltd.....	24,932	149,647
* Prakash Industries Ltd.....	57,269	143,341
Ω Prataap Snacks Ltd.....	2,707	41,911
Prestige Estates Projects Ltd.....	53,086	803,811
* Pricol Ltd.....	26,229	120,662
* Prime Focus Ltd.....	9,031	15,059
* Prince Pipes & Fittings Ltd.....	6,088	52,181
* Prism Johnson Ltd.....	43,150	94,610
* Privi Speciality Chemicals Ltd.....	2,218	32,565
Procter & Gamble Health Ltd.....	2,444	150,405
Procter & Gamble Hygiene & Health Care Ltd.....	1,703	352,513
PSP Projects Ltd.....	3,112	28,043
PTC India Ltd.....	99,145	287,046

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Punjab National Bank.....	271,706	\$ 374,727
* PVR Inox Ltd.....	6,920	121,519
*Ω Qess Corp. Ltd.....	19,671	119,690
Radico Khaitan Ltd.....	16,836	336,331
Rain Industries Ltd.....	61,259	128,131
Rajesh Exports Ltd.....	25,906	113,977
Rallis India Ltd.....	18,917	60,359
Ramco Cements Ltd.....	27,322	334,214
Ramco Industries Ltd.....	13,704	40,598
Ramkrishna Forgings Ltd.....	13,260	121,950
Rane Holdings Ltd.....	2,514	37,386
Rashtriya Chemicals & Fertilizers Ltd.....	55,235	121,917
Ratnamani Metals & Tubes Ltd.....	5,918	252,232
Raymond Ltd.....	14,744	315,098
Ω RBL Bank Ltd.....	157,218	492,661
REC Ltd.....	477,632	2,868,061
Redington Ltd.....	209,436	453,564
* Redtape Ltd.....	8,330	65,503
Relaxo Footwears Ltd.....	12,843	133,179
Reliance Industrial Infrastructure Ltd.....	2,215	37,520
Reliance Industries Ltd.....	235,961	8,097,561
* Reliance Infrastructure Ltd.....	40,867	113,469
* Reliance Power Ltd.....	916,309	327,859
Repco Home Finance Ltd.....	10,088	49,371
Rico Auto Industries Ltd.....	31,447	38,725
RITES Ltd.....	14,370	128,591
RSWM Ltd.....	7,568	20,707
Rupa & Co. Ltd.....	4,580	15,295
Sagar Cements Ltd.....	10,335	33,498
Samvardhana Motherson International Ltd.....	463,984	634,232
Sandhar Technologies Ltd.....	3,136	18,119
Sanghvi Movers Ltd.....	3,370	31,499
Sanofi India Ltd.....	2,438	253,697
Sarda Energy & Minerals Ltd.....	27,550	83,201
Sasken Technologies Ltd.....	583	10,242
* Satin Creditcare Network Ltd.....	3,262	10,167
Savita Oil Technologies Ltd.....	4,462	22,322
SBI Cards & Payment Services Ltd.....	21,247	183,837
Ω SBI Life Insurance Co. Ltd.....	13,261	225,003
Schaeffler India Ltd.....	4,560	171,540
* Schneider Electric Infrastructure Ltd.....	14,706	83,380
* Sequent Scientific Ltd.....	6,658	11,023
Seshasayee Paper & Boards Ltd.....	3,484	14,421
Ω SH Kelkar & Co. Ltd.....	18,152	36,696
Shankara Building Products Ltd.....	1,193	11,028
Shanthy Gears Ltd.....	2,827	18,579
Sharda Cropchem Ltd.....	10,452	49,841
Sharda Motor Industries Ltd.....	1,355	22,228
* Sheela Foam Ltd.....	5,144	72,658
* Shilpa Medicare Ltd.....	7,390	32,519
Shipping Corp. of India Ltd.....	59,327	151,775
†† Shipping Corp. of India Ltd.....	59,327	7,244
* Shoppers Stop Ltd.....	11,621	105,929
Shree Cement Ltd.....	713	243,796
* Shree Renuka Sugars Ltd.....	135,400	78,270
Shriram Finance Ltd.....	67,814	2,019,156
Siemens Ltd.....	3,071	153,166
* SIS Ltd.....	11,417	67,534
Siyaram Silk Mills Ltd.....	4,520	28,980

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
SKF India Ltd.....	5,640	\$ 320,779
Sobha Ltd.....	13,764	240,244
Solar Industries India Ltd.....	6,105	475,327
* Solara Active Pharma Sciences Ltd.....	3,320	15,410
Somany Ceramics Ltd.....	4,414	37,649
Sonata Software Ltd.....	55,938	517,011
South Indian Bank Ltd.....	519,112	216,809
* Spandana Sphoorty Financial Ltd.....	630	7,935
SRF Ltd.....	31,640	882,981
* Star Cement Ltd.....	15,877	35,619
State Bank of India.....	114,695	887,399
State Bank of India, GDR.....	2,177	168,500
Steel Authority of India Ltd.....	385,104	568,436
Sterlite Technologies Ltd.....	52,825	91,990
Strides Pharma Science Ltd.....	21,638	182,792
Stylam Industries Ltd.....	844	16,763
* Subex Ltd.....	85,031	38,498
Subros Ltd.....	10,122	81,008
Sudarshan Chemical Industries Ltd.....	11,301	71,586
Sumitomo Chemical India Ltd.....	6,316	31,445
Sun Pharmaceutical Industries Ltd.....	93,839	1,599,235
Sun TV Network Ltd.....	29,483	233,726
Sundaram Finance Holdings Ltd.....	7,208	16,483
Sundaram Finance Ltd.....	10,231	439,255
Sundaram-Clayton Ltd.....	1,656	30,231
Sundram Fasteners Ltd.....	21,656	317,760
Sunteck Realty Ltd.....	21,380	120,738
Suprajit Engineering Ltd.....	20,254	95,027
Supreme Industries Ltd.....	13,018	652,390
Supreme Petrochem Ltd.....	22,062	159,745
Surya Roshni Ltd.....	13,768	129,577
* Suven Pharmaceuticals Ltd.....	55,204	445,523
* Suzlon Energy Ltd.....	1,072,119	592,826
Swaraj Engines Ltd.....	1,242	33,587
Ω Syngene International Ltd.....	25,178	227,750
Tamil Nadu Newsprint & Papers Ltd.....	15,403	59,176
Tanla Platforms Ltd.....	13,276	165,185
* TARC Ltd.....	44,042	85,641
Tasty Bite Eatables Ltd.....	47	7,877
Tata Chemicals Ltd.....	59,057	733,271
Tata Communications Ltd.....	22,946	480,217
Tata Consultancy Services Ltd.....	67,519	3,091,510
Tata Consumer Products Ltd.....	48,640	655,601
Tata Consumer Products Ltd.....	7,549	101,716
Tata Elxsi Ltd.....	6,826	624,550
Tata Metaliks Ltd.....	5,683	72,989
Tata Motors Ltd.....	538,806	5,738,319
Tata Power Co. Ltd.....	176,417	827,267
Tata Steel Ltd.....	2,234,671	3,659,277
Tata Steel Ltd.....	33,640	55,072
TCI Express Ltd.....	3,754	62,571
TD Power Systems Ltd.....	22,880	82,948
Tech Mahindra Ltd.....	111,525	1,781,804
Techno Electric & Engineering Co. Ltd.....	19,123	188,351
Texmaco Rail & Engineering Ltd.....	49,331	131,510
Thermax Ltd.....	2,584	98,770
Thirumalai Chemicals Ltd.....	17,134	50,064
Thomas Cook India Ltd.....	36,462	75,854
Ω Thyrocare Technologies Ltd.....	4,402	32,326

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Tide Water Oil Co. India Ltd.....	1,030	\$ 20,197
Tilaknagar Industries Ltd.....	20,689	60,900
Time Technoplast Ltd.....	52,285	109,464
Timken India Ltd.....	5,493	225,049
Titagarh Rail System Ltd.....	16,029	212,283
Titan Co. Ltd.....	37,363	1,662,527
Torrent Pharmaceuticals Ltd.....	26,306	794,997
Torrent Power Ltd.....	39,877	500,460
Tourism Finance Corp. of India Ltd.....	12,629	27,698
* TransIndia Real Estate Ltd.....	31,372	21,082
Transport Corp. of India Ltd.....	10,050	113,512
Trent Ltd.....	10,624	395,232
Trident Ltd.....	564,080	322,733
Triveni Engineering & Industries Ltd.....	37,325	153,687
* Triveni Turbine Ltd.....	9,150	41,497
TTK Prestige Ltd.....	10,200	95,641
Tube Investments of India Ltd.....	36,180	1,701,452
TV Today Network Ltd.....	13,324	39,823
* TV18 Broadcast Ltd.....	152,950	116,067
TVS Holdings Ltd.....	1,656	159,921
TVS Motor Co. Ltd.....	47,653	1,145,398
TVS Srichakra Ltd.....	1,447	77,096
Uflex Ltd.....	11,771	65,895
Ugar Sugar Works Ltd.....	25,068	24,280
* Ugro Capital Ltd.....	13,207	45,041
Ujjivan Financial Services Ltd.....	2,306	15,844
Ω Ujjivan Small Finance Bank Ltd.....	88,629	59,247
UltraTech Cement Ltd.....	21,149	2,580,229
* Unichem Laboratories Ltd.....	9,550	54,182
Union Bank of India Ltd.....	199,983	336,429
United Breweries Ltd.....	6,349	138,252
United Spirits Ltd.....	47,033	614,816
UNO Minda Ltd.....	56,378	467,662
UPL Ltd.....	258,990	1,677,644
Usha Martin Ltd.....	48,729	219,716
UTI Asset Management Co. Ltd.....	3,797	42,584
* VA Tech Wabag Ltd.....	12,652	102,645
Vaibhav Global Ltd.....	17,605	105,589
Vardhman Textiles Ltd.....	40,475	209,008
*Ω Varroc Engineering Ltd.....	13,072	87,600
Varun Beverages Ltd.....	99,084	1,523,264
Vedanta Ltd.....	251,272	833,699
Venky's India Ltd.....	1,715	40,690
Vesuvius India Ltd.....	3,868	164,942
V-Guard Industries Ltd.....	33,652	118,772
Vinati Organics Ltd.....	9,924	206,904
Vindhya Telelinks Ltd.....	2,575	76,170
VIP Industries Ltd.....	11,912	76,710
Visaka Industries Ltd.....	10,930	17,932
VL E-Governance & IT Solutions Ltd.....	22,171	19,143
* V-Mart Retail Ltd.....	1,571	41,279
* Vodafone Idea Ltd.....	1,474,008	253,175
Voltamp Transformers Ltd.....	1,363	132,544
Voltas Ltd.....	11,414	149,626
VRL Logistics Ltd.....	13,256	118,648
VST Industries Ltd.....	1,677	74,619
VST Tillers Tractors Ltd.....	975	39,130
Welspun Corp. Ltd.....	50,380	356,683
Welspun Enterprises Ltd.....	19,817	84,828

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Welspun Living Ltd.....	146,995	\$ 290,852
West Coast Paper Mills Ltd.....	14,627	137,514
Westlife Foodworld Ltd.....	15,854	160,153
Whirlpool of India Ltd.....	4,402	71,355
Wipro Ltd.....	134,598	767,975
* Wockhardt Ltd.....	18,419	101,195
Wonderla Holidays Ltd.....	6,827	72,518
* Yes Bank Ltd.....	644,005	186,644
* Zee Entertainment Enterprises Ltd.....	302,810	634,361
Zensar Technologies Ltd.....	37,855	262,780
Zydus Lifesciences Ltd.....	65,791	602,249
Zydus Wellnes Ltd.....	4,155	80,750
TOTAL INDIA.....		<u>249,362,156</u>
INDONESIA — (0.6%)		
Ace Hardware Indonesia Tbk. PT.....	2,128,600	114,594
Adaro Energy Indonesia Tbk. PT.....	4,921,100	746,171
* Adaro Minerals Indonesia Tbk. PT.....	1,455,300	135,845
* Adhi Karya Persero Tbk. PT.....	1,546,995	27,617
* Adi Sarana Armada Tbk. PT.....	499,600	22,971
* Agung Semesta Sejahtera Tbk. PT.....	379,600	241
AKR Corporindo Tbk. PT.....	2,874,100	294,926
* Alam Sutera Realty Tbk. PT.....	5,422,500	55,712
* Allo Bank Indonesia Tbk. PT.....	285,800	21,754
Aneka Tambang Tbk. PT.....	2,257,446	221,485
*†† Armidian Karyatama Tbk. PT.....	544,900	0
Arwana Citramulia Tbk. PT.....	1,080,900	46,916
Ashmore Asset Management Indonesia Tbk. PT.....	66,400	4,213
Astra Agro Lestari Tbk. PT.....	97,100	42,481
Astra International Tbk. PT.....	3,147,300	1,019,852
Astra Otoparts Tbk. PT.....	396,000	56,160
Avia Avian Tbk. PT.....	1,379,300	50,690
* Bank Amar Indonesia Tbk. PT.....	864,766	15,332
Bank BTPN Syariah Tbk. PT.....	745,700	75,065
* Bank Bukopin Tbk. PT.....	7,881,856	38,428
Bank Central Asia Tbk. PT.....	2,775,500	1,679,251
* Bank China Construction Bank Indonesia Tbk. PT.....	2,812,000	13,373
* Bank Jago Tbk. PT.....	251,100	50,886
Bank Mandiri Persero Tbk. PT.....	4,231,200	1,781,400
* Bank Mayapada International Tbk. PT.....	3,615,992	41,736
Bank Maybank Indonesia Tbk. PT.....	1,445,900	22,160
* Bank MNC Internasional Tbk. PT.....	3,083,600	11,357
* Bank Nationalnobu Tbk. PT.....	429,177	23,940
Bank Negara Indonesia Persero Tbk. PT.....	2,019,200	734,616
* Bank Neo Commerce Tbk. PT.....	1,606,600	33,249
Bank OCBC Nisp Tbk. PT.....	796,500	62,833
* Bank Pan Indonesia Tbk. PT.....	1,432,900	99,765
Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk. PT.....	1,027,143	75,774
Bank Pembangunan Daerah Jawa Timur Tbk. PT.....	1,628,900	67,061
Bank Rakyat Indonesia Persero Tbk. PT.....	3,014,334	1,085,870
Bank Syariah Indonesia Tbk. PT.....	3,268,160	481,908
Bank Tabungan Negara Persero Tbk. PT.....	1,811,092	149,666
Barito Pacific Tbk. PT.....	533,686	35,800
BFI Finance Indonesia Tbk. PT.....	2,826,900	217,593
* Bintang Oto Global Tbk. PT.....	230,100	15,900
BISI International Tbk. PT.....	199,000	19,287
Blue Bird Tbk. PT.....	168,500	18,165
* Buana Lintas Lautan Tbk. PT.....	3,163,100	32,088
* Bukalapak.com Tbk. PT.....	14,849,100	180,260

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
	1,380,500	\$228,465
* Bukit Asam Tbk. PT.....		
* Bumi Resources Minerals Tbk. PT.....	13,489,200	132,477
* Bumi Resources Tbk. PT.....	14,506,500	83,438
* Bumi Serpong Damai Tbk. PT.....	2,107,000	138,231
* Bumi Teknokultura Unggul Tbk. PT.....	2,403,200	305
* Capital Financial Indonesia Tbk. PT.....	1,344,700	63,162
* Cemindo Gemilang PT.....	376,100	26,694
Charoen Pokphand Indonesia Tbk. PT.....	712,100	202,109
Ω Cikarang Listrindo Tbk. PT.....	409,000	18,285
Ciputra Development Tbk. PT.....	3,523,547	279,659
Cisarua Mountain Dairy Tbk. PT.....	41,000	10,901
* Citra Marga Nusaphala Persada Tbk. PT.....	166,518	15,849
Clipan Finance Indonesia Tbk. PT.....	542,100	16,568
Dayamitra Telekomunikasi PT.....	2,407,300	103,683
Delta Dunia Makmur Tbk. PT.....	2,054,300	49,402
Dharma Satya Nusantara Tbk. PT.....	1,298,400	41,904
Elang Mahkota Teknologi Tbk. PT.....	1,164,500	34,179
Elnusa Tbk. PT.....	1,799,200	45,750
Erajaya Swasembada Tbk. PT.....	3,182,500	82,549
* Gajah Tunggal Tbk. PT.....	649,500	44,673
Garudafood Putra Putri Jaya Tbk. PT.....	2,994,000	83,493
Gudang Garam Tbk. PT.....	123,700	154,286
* Harum Energy Tbk. PT.....	875,800	65,082
Hexindo Adiperkasa Tbk. PT.....	46,900	17,083
Impack Pratama Industri Tbk. PT.....	1,201,200	29,839
Indah Kiat Pulp & Paper Tbk. PT.....	830,400	411,349
Indika Energy Tbk. PT.....	744,800	65,060
Indo Tambangraya Megah Tbk. PT.....	156,500	268,138
Indocement Tunggul Prakarsa Tbk. PT.....	241,400	137,842
Indofood CBP Sukses Makmur Tbk. PT.....	142,700	106,328
Indofood Sukses Makmur Tbk. PT.....	1,220,800	493,274
Indomobil Sukses Internasional Tbk. PT.....	398,300	35,081
Indosat Tbk. PT.....	265,100	160,826
Industri Jamu Dan Farmasi Sido Muncul Tbk. PT.....	2,745,376	88,726
*† Inti Agri Resources Tbk. PT.....	532,800	0
* Intiland Development Tbk. PT.....	1,382,100	16,780
Japfa Comfeed Indonesia Tbk. PT.....	2,060,300	138,429
Jasa Marga Persero Tbk. PT.....	413,804	130,990
Jaya Real Property Tbk. PT.....	957,600	41,870
Kalbe Farma Tbk. PT.....	2,266,600	216,921
* Kapuas Prima Coal Tbk. PT.....	1,002,500	3,177
* Kawasan Industri Jababeka Tbk. PT.....	5,806,510	45,260
* Lippo Karawaci Tbk. PT.....	10,772,700	54,596
Map Aktif Adiperkasa PT.....	3,051,300	187,409
Matahari Department Store Tbk. PT.....	289,600	38,716
Mayora Indah Tbk. PT.....	1,004,900	149,483
* MD Pictures Tbk. PT.....	86,700	33,025
Medco Energi Internasional Tbk. PT.....	3,468,500	267,461
Media Nusantara Citra Tbk. PT.....	2,123,400	48,114
Medikaloka Hermina Tbk. PT.....	1,597,300	132,032
* Mega Manunggal Property Tbk. PT.....	259,500	5,197
* Merdeka Copper Gold Tbk. PT.....	756,542	129,298
* Metro Healthcare Indonesia Tbk. PT.....	1,818,200	18,892
Metrodata Electronics Tbk. PT.....	1,934,000	63,671
Mitra Adiperkasa Tbk. PT.....	3,535,200	437,865
Mitra Keluarga Karyasehat Tbk. PT.....	394,300	67,260
Mitra Pinasthika Mustika Tbk. PT.....	324,700	20,788
* MNC Digital Entertainment Tbk. PT.....	62,200	11,788
* MNC Land Tbk. PT.....	14,426,000	56,600

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
Mulia Industrindo Tbk. PT.	572,200	\$ 15,224
Nippon Indosari Corpindo Tbk. PT.	326,544	23,618
*†† Omni Inovasi Indonesia Tbk. PT.	985,400	1,171
Pabrik Kertas Tjiwi Kimia Tbk. PT.	386,400	153,011
* Pacific Strategic Financial Tbk. PT.	719,300	56,271
Pakuwon Jati Tbk. PT.	6,004,200	159,781
* Panin Financial Tbk. PT.	5,284,100	86,394
* Paninvest Tbk. PT.	487,900	26,285
Pantai Indah Kapuk Dua Tbk. PT.	70,500	21,639
Perusahaan Gas Negara Tbk. PT.	2,211,600	163,043
Perusahaan Perkebunan London Sumatra Indonesia Tbk. PT.	1,391,200	74,428
*†† Pool Advista Indonesia Tbk. PT.	107,000	64
* PP Persero Tbk. PT.	1,316,763	34,357
Prodia Widyahusada Tbk. PT.	72,200	23,138
Puradelta Lestari Tbk. PT.	3,333,600	33,979
* Quantum Clovera Investama Tbk. PT.	1,585,300	100
Ramayana Lestari Sentosa Tbk. PT.	717,500	22,171
*†† Rimo International Lestari Tbk. PT.	17,222,700	0
Rukun Raharja Tbk. PT.	207,100	17,567
Salim Ivomas Pratama Tbk. PT.	1,294,900	30,038
Samudera Indonesia Tbk. PT.	2,565,000	55,900
* Sarana Meditama Metropolitan Tbk. PT.	1,026,800	20,036
Sarana Menara Nusantara Tbk. PT.	4,406,700	247,875
Sariguna Primatirta Tbk. PT.	789,100	33,460
Sawit Sumbermas Sarana Tbk. PT.	1,061,600	80,024
*†† Sekawan Intipratama Tbk. PT.	253,200	0
Selamat Sempurna Tbk. PT.	620,800	79,529
Semen Baturaja Tbk. PT.	601,700	9,073
Semen Indonesia Persero Tbk. PT.	862,210	338,622
Siloam International Hospitals Tbk. PT.	921,168	129,503
*†† Sri Rejeki Isman Tbk. PT.	5,584,400	9,688
Sumber Alfaria Trijaya Tbk. PT.	2,295,700	385,297
Summarecon Agung Tbk. PT.	3,451,323	122,496
Surya Citra Media Tbk. PT.	4,966,600	48,380
Surya Esa Perkasa Tbk. PT.	2,075,600	64,736
* Surya Semesta Internusa Tbk. PT.	2,170,500	56,265
Telkom Indonesia Persero Tbk. PT.	1,328,300	333,173
Telkom Indonesia Persero Tbk. PT, ADR.	6,000	150,960
Temas Tbk. PT.	3,424,000	35,857
Tempo Scan Pacific Tbk. PT.	231,900	30,408
Timah Tbk. PT.	691,000	25,167
Tower Bersama Infrastructure Tbk. PT.	356,100	44,030
*†† Trada Alam Minera Tbk. PT.	8,033,600	0
Transcoal Pacific Tbk. PT.	142,100	66,191
* Trimegah Sekuritas Indonesia Tbk. PT.	503,900	8,932
Triputra Agro Persada PT.	1,266,400	44,928
Tunas Baru Lampung Tbk. PT.	1,173,914	49,356
Ultrajaya Milk Industry & Trading Co. Tbk. PT.	213,000	22,935
Unilever Indonesia Tbk. PT.	832,300	163,402
United Tractors Tbk. PT.	558,300	810,991
Vale Indonesia Tbk. PT.	377,400	92,548
*†† Waskita Beton Precast Tbk. PT.	2,948,500	9,335
*†† Waskita Karya Persero Tbk. PT.	3,327,686	16,027
* Wijaya Karya Persero Tbk. PT.	1,387,034	21,096
XL Axiata Tbk. PT.	1,664,429	244,478
TOTAL INDONESIA.		20,767,680
IRELAND — (0.4%)		
AIB Group PLC.	303,015	1,330,970

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
IRELAND — (Continued)		
Bank of Ireland Group PLC.....	337,989	\$ 3,108,144
Cairn Homes PLC.....	242,753	372,462
Dalata Hotel Group PLC.....	70,024	363,420
FBD Holdings PLC.....	12,798	162,513
* Flutter Entertainment PLC.....	3,963	813,399
Glanbia PLC.....	70,120	1,255,781
*Ω Glenveagh Properties PLC.....	186,836	247,081
Irish Continental Group PLC.....	44,851	222,866
Kerry Group PLC, Class A.....	17,489	1,558,865
Kingspan Group PLC.....	27,848	2,261,720
* Permanent TSB Group Holdings PLC.....	27,099	50,521
Smurfit Kappa Group PLC.....	85,945	3,202,722
TOTAL IRELAND.....		<u>14,950,464</u>
ISRAEL — (0.6%)		
Adgar Investment & Development Ltd.....	20,210	25,697
* AFI Properties Ltd.....	3,808	166,991
Africa Israel Residences Ltd.....	1,148	60,978
* Airport City Ltd.....	15,073	251,511
* Allot Ltd.....	4,114	7,254
Alony Hetz Properties & Investments Ltd.....	22,084	167,145
Alrov Properties & Lodgings Ltd.....	2,536	89,815
#* Amos Luzon Development & Energy Group Ltd.....	22,469	10,835
Amot Investments Ltd.....	32,080	166,671
Arad Ltd.....	4,947	80,097
* Argo Properties NV.....	1,963	36,782
* Ashdod Refinery Ltd.....	3,379	78,242
Ashtröm Group Ltd.....	8,814	132,567
AudioCodes Ltd.....	6,051	67,711
# Aura Investments Ltd.....	27,978	79,530
Automatic Bank Services Ltd.....	3,034	12,708
* Azorim-Investment Development & Construction Co. Ltd.....	19,115	80,173
Azrieli Group Ltd.....	1,691	113,944
Bank Hapoalim BM.....	158,138	1,345,424
Bank Leumi Le-Israel BM.....	207,212	1,573,809
Bet Shemesh Engines Holdings 1997 Ltd.....	1,524	52,246
Bezeq The Israeli Telecommunication Corp. Ltd.....	267,278	353,546
* Big Shopping Centers Ltd.....	1,233	125,375
* BioLine RX Ltd.....	86,003	7,169
Blue Square Real Estate Ltd.....	1,381	88,646
* Brack Capital Properties NV.....	732	40,174
* Camtek Ltd.....	2,902	224,904
Carasso Motors Ltd.....	12,524	55,100
* Cellcom Israel Ltd.....	34,646	141,778
* Ceragon Networks Ltd.....	10,169	25,016
* Clal Insurance Enterprises Holdings Ltd.....	24,770	385,410
* Compugen Ltd.....	2,509	6,342
Danel Adir Yeoshua Ltd.....	2,031	175,808
Danya Cebus Ltd.....	443	10,864
Delek Automotive Systems Ltd.....	18,863	112,859
Delek Group Ltd.....	2,628	325,453
Delta Galil Ltd.....	5,756	265,687
# Diplomat Holdings Ltd.....	1,100	10,049
Dor Alon Energy in Israel 1988 Ltd.....	1,403	26,810
* Doral Group Renewable Energy Resources Ltd.....	4,877	10,866
#* Duniec Brothers Ltd.....	682	34,932
* El Al Israel Airlines.....	39,186	41,241
# Elbit Systems Ltd.....	947	195,840
# Electra Consumer Products 1970 Ltd.....	4,563	97,302

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
	671	\$ 255,742
	5,930	60,344
*	413	6,514
	35,756	130,444
*	6,925	124,657
*	11,501	327,291
*	2,145	243,510
	13,821	554,265
	1,064	37,866
	5,343	357,907
	3,553	251,767
	17,476	142,075
*	8,621	54,360
*	11,912	45,288
	5,314	17,413
	43,186	358,226
	4,993	277,535
	1,464	5,981
	97,230	442,230
	3,452	103,100
*	679	42,528
	1,583	26,705
	34,898	106,750
	56,878	204,146
	27,080	91,336
	293,251	1,422,528
	6,080	54,157
	1,155	22,742
	667	140,745
#	2,156	42,410
*	7,081	40,439
	24,341	26,539
	5,202	128,460
	1,856	33,913
#	2,778	31,965
#	7,178	6,757
	1,405	21,076
	1,006	18,765
	1,555	69,705
	11,828	118,378
	2,662	35,042
	12,761	240,249
	23,380	47,684
	16,664	182,831
	32,870	84,416
	4,762	108,824
	9,352	39,981
	1,840	134,934
	8,672	217,849
	44,062	34,932
	268	21,647
	160,246	177,461
	70,674	191,234
*	2,452	71,662
	21,980	818,020
	16,781	83,850
	5,014	32,248
*	521	12,723
*	2,810	37,512

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
	15,498	\$ 165,727
*	193	40,044
#*	595	123,819
*	5,121	729,264
	74,680	29,446
	904,171	311,864
	14,022	176,285
*	7,273	51,537
*	700	17,784
	5,010	52,956
*	62,629	289,581
	3,379	277,753
*	5,086	150,891
	37,603	382,444
	1,820	69,473
#	2,012	45,092
*	1,855	72,039
	1,599	35,040
	3,179	177,831
	14,142	11,353
	5,865	116,475
	288	22,010
*	3,658	113,432
	9,860	55,583
*	63,427	165,507
*	31,362	168,272
*	2,516	48,864
	15,262	201,981
	1,253	338
	1,079	71,647
Ω	23,215	116,788
	10,968	67,953
	915	59,781
*	13,798	166,956
	17,262	24,059
*	24,175	697,449
	3,065	10,892
	1,508	16,383
	9,388	22,356
	2,072	152,709
TOTAL ISRAEL		<u>21,890,617</u>
ITALY — (2.0%)		
	512,618	1,016,349
	2,068	10,955
	17,230	271,900
	42,214	1,377,802
Ω	48,328	218,126
#	4,743	16,556
	2,700	17,720
	66,336	170,018
	20,805	50,419
	38,084	849,537
*	4,330	38,427
	45,235	1,261,093
	21,043	802,220
	10,751	186,087
	42,158	431,433
*	140,654	493,658

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
	183,166	\$1,391,696
	46,449	10,278
#Ω	18,647	25,940
	643,041	3,469,394
	16,694	69,381
	5,690	27,486
Ω	58,799	635,420
	2,426	31,862
	354,637	1,279,127
	11,657	1,155,639
	24,375	828,514
	27,066	52,631
#Ω	13,637	330,233
	627	27,119
	15,517	166,411
*	208,584	95,653
	35,737	324,864
	13,982	93,341
	14,987	363,756
	3,941	133,644
	5,569	36,375
	10,377	105,132
	8,763	283,826
	2,898	266,497
	672	47,099
#Ω	16,541	43,808
	3,965	9,911
	23,116	26,210
Ω	19,951	73,837
	646,868	4,413,825
	388,066	6,186,292
	1,837	53,865
	9,068	51,919
*	8,670	20,638
	9,208	3,211,242
	6,721	63,625
#*	99,014	52,407
	89,057	1,284,056
	63,935	30,542
*	4,908	25,685
	1,857	17,177
	722	7,287
	7,868	271,611
	223,648	787,828
	88,096	57,821
Ω	19,287	233,219
	1,334	20,855
	6,674	329,905
	739,103	2,277,394
	159,197	334,118
	133,957	763,740
	3,322	34,380
	5,062	150,784
*	61,610	657,456
	7,546	45,768
	68,464	1,194,975
	50,309	261,457
	131,099	1,736,275
	69,119	176,169

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
	24,534	\$ 1,509,251
	4,824	41,693
*	124,627	955,947
*Ω	2,438	45,697
	69,768	166,188
Ω	1,200	80,289
	94,601	314,478
Ω	2,215	23,892
Ω	97,085	526,145
Ω	72,537	786,566
	27,506	1,210,534
Ω	37,554	205,347
	12,512	690,591
	3,963	543,368
	58,201	47,439
*	2,166	41,417
	237	8,788
#*	32,565	38,957
	2,288	58,171
	8,702	110,991
	4,105	195,824
	206,603	349,806
	2,079	282,095
	129,084	630,439
*	29,462	59,639
	12,728	366,319
	14,149	78,043
	453,110	9,980,492
	13,377	130,621
Ω	34,456	341,209
*	12,508	124,333
*	3,287,791	989,984
*	885,525	278,766
*	7,412	22,088
	2,469	78,539
	41,302	652,336
	137,860	1,162,442
	5,438	114,998
*	2,149	78,782
	177,795	5,207,981
#Ω	5,944	62,130
	170,742	1,060,241
	114,561	303,152
	76,708	161,346
#	2,877	57,361
	7,898	115,385
TOTAL ITALY.....		<u>73,659,799</u>
JAPAN — (15.5%)		
	2,900	22,531
	20,800	500,309
	11,800	162,459
	1,200	7,886
#	1,800	32,992
	9,300	161,174
#*	12,100	66,709
	6,100	65,110
	105,100	269,185
	13,910	22,164

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	11,700	\$ 272,740
	28,200	551,781
	1,600	17,147
#	1,000	10,178
	6,600	48,737
	64,400	2,562,980
	600	19,755
	56,824	1,357,933
	7,400	189,551
#	3,100	53,208
	40,600	369,770
#	13,500	87,450
	1,500	31,525
	16,000	198,049
	4,100	25,653
	47,200	1,775,109
	3,100	28,843
#	9,600	47,718
	6,600	110,794
	9,300	215,490
	12,600	94,788
	15,989	282,261
	4,600	105,791
	3,600	69,967
	18,600	105,755
#*	1,900	26,948
	103,400	259,239
	10,400	339,388
	800	7,136
	4,500	89,956
	64,700	854,636
	10,500	44,120
	1,600	13,346
	4,300	52,926
	22,700	211,822
	31,400	1,172,322
	1,900	24,356
	12,600	106,560
	29,700	1,219,628
	2,100	37,639
	4,600	15,936
	2,400	43,018
*	43,900	33,799
	5,900	81,029
	2,900	52,922
	11,500	110,829
	39,600	649,398
	7,300	53,174
#	4,100	30,665
	1,100	10,841
#	7,200	99,147
	1,000	21,059
	71,844	533,192
	1,900	22,981
	6,710	130,664
	80,000	863,331
	16,400	377,932
	400	12,060
	3,400	36,655

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	12,200	\$ 224,761
*	12,700	280,647
	1,900	27,781
	8,600	75,834
#*	7,300	3,509
	20,500	81,408
	300	14,789
	29,900	236,767
	2,000	38,444
	16,400	130,522
	17,800	214,423
	7,300	51,184
#	30,200	663,883
	6,700	49,648
	8,800	195,327
	7,479	85,646
	16,380	325,917
	36,200	504,071
	5,300	92,032
	5,100	149,651
	10,600	80,659
	14,300	267,577
	5,822	31,183
	900	13,363
	6,800	256,711
#	6,500	57,519
	19,900	117,576
	31,200	1,159,640
	17,100	324,915
	198,518	1,505,469
	3,000	62,739
	3,700	15,629
	7,200	200,300
	6,000	179,560
	1,900	29,336
	14,000	75,130
	21,400	650,263
	5,100	68,441
	11,600	156,793
	88,200	1,026,866
	17,100	55,487
	1,300	27,636
	4,000	15,364
#	4,000	57,350
	18,600	202,202
	7,100	69,325
	9,000	86,333
	13,800	231,466
	6,400	177,046
	3,900	23,252
	4,600	148,648
	17,600	181,240
	300	13,507
	52,700	1,141,089
	14,200	168,556
#	6,900	120,968
	4,165	156,607
	4,794	63,339
	14,500	115,592

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,100	\$ 46,453
	25,200	585,875
	3,100	46,259
	4,200	42,581
	5,000	213,625
	14,900	181,629
	22,200	95,529
	26,500	378,150
	25,000	442,111
#*	1,500	40,498
	1,200	15,188
	25,700	239,562
	23,500	688,043
	2,200	16,018
	8,000	154,613
#	5,300	46,541
	700	11,246
	10,200	25,881
	5,700	44,831
	72,000	3,119,953
	2,119	17,981
	39,700	665,077
	3,500	51,419
	16,400	163,364
#	8,800	28,096
	2,400	36,416
	1,700	51,567
#	900	19,052
	1,400	106,239
	3,100	37,710
	20,000	420,404
#	8,800	125,119
	14,100	428,994
	500	13,770
	32,800	903,546
	24,100	919,144
	2,000	28,487
#	2,500	44,299
#	3,500	19,156
	8,400	55,095
	6,500	119,120
#	1,800	20,916
#	16,000	73,441
	3,900	128,723
	14,000	261,941
	27,500	687,298
	2,100	36,044
	2,600	44,199
#	800	6,267
#	10,500	96,560
	4,600	37,121
	63,300	469,070
	17,300	100,936
	3,600	35,134
	7,000	79,896
*	1,300	12,802
	3,100	50,406
	7,300	44,393
*	41,000	94,032

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	5,000	\$ 93,556
	6,800	97,275
	5,000	100,903
	48,900	634,364
	10,900	89,040
	11,500	216,837
	3,200	43,233
	37,400	1,345,286
	2,300	40,336
	56,500	400,079
	46,592	331,283
	12,500	159,010
	8,000	38,974
	19,100	84,292
	86,100	546,072
	14,800	260,970
	1,500	39,926
	10,500	53,898
	19,100	98,096
	35,556	482,567
	12,800	54,674
	21,900	350,124
#	8,400	93,059
	19,905	435,822
	7,800	96,452
	178,417	850,236
*	2,900	2,351
	2,200	24,505
	2,500	41,367
	1,800	22,085
	5,700	36,953
	8,100	81,493
	23,600	980,181
	5,600	29,700
	3,300	354,467
	4,810	52,015
	4,700	45,383
	32,900	246,922
	12,000	261,136
	55,608	1,032,167
	4,300	58,348
	4,600	59,647
#	1,500	12,254
	4,900	194,841
	8,900	42,086
	1,400	10,737
	19,500	90,339
*	1,600	26,718
	56,800	366,577
#*	8,800	12,235
	10,200	153,129
	24,200	700,347
	9,200	72,450
	64,700	633,877
	11,600	128,751
	19,800	73,251
	52,500	547,069
	29,700	585,684
	7,700	67,109

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	6,200	\$ 293,785
	2,500	65,667
	5,000	46,537
	8,100	103,497
	1,800	22,069
	5,300	35,149
	53,600	1,175,596
	12,400	371,244
	15,282	209,361
	4,500	16,198
	16,500	139,746
	15,500	2,483,599
#	4,300	108,873
	1,600	90,572
	15,400	77,065
	5,100	94,821
#	32,500	244,798
	10,620	303,656
#	2,800	20,165
	15,250	422,648
	10,400	64,217
	3,800	36,933
	4,300	21,775
	6,985	93,250
	9,900	1,126,130
	3,300	66,937
	96,000	2,968,506
	11,800	125,871
	165,800	1,188,266
	39,700	863,264
	49,200	458,319
#	2,400	25,418
	11,300	77,800
	25,000	252,412
	30,150	525,762
	3,700	74,180
	77,400	1,215,803
	26,200	695,381
	7,600	283,752
	6,100	94,071
	27,900	804,035
	31,100	586,959
	3,900	133,681
	4,100	28,496
	5,700	48,264
	3,100	36,601
	11,900	203,231
	6,200	18,355
	7,800	2,104,744
	3,400	53,922
	2,800	47,890
	43,000	861,013
	6,800	102,393
#	2,600	28,733
	12,100	178,657
	21,395	746,158
	11,000	270,550
	9,800	227,540
	6,400	128,523

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	8,800	\$ 101,940
	10,800	617,680
#	1,300	18,810
	18,800	1,177,389
	2,300	45,782
	2,800	57,439
	6,400	31,295
	4,000	66,577
	34,400	378,790
	8,600	112,090
	1,223	13,009
	14,600	104,481
	10,300	128,380
	3,600	169,519
	7,000	241,707
	1,100	12,896
	9,500	68,121
	10,300	119,789
	19,500	327,552
	8,800	106,554
	7,400	35,214
	8,800	162,637
	5,800	55,484
	500,100	2,019,680
	2,000	21,733
#	2,000	162,500
	2,100	11,042
#	9,500	52,836
	1,700	21,378
*	10,700	73,618
	3,700	87,577
	4,400	74,936
	13,000	249,411
	22,145	494,589
	13,300	389,138
	3,200	41,714
	600	8,042
	2,100	30,523
	17,700	279,512
	15,000	414,935
	4,000	29,622
	12,000	3,203,721
	12,300	160,243
*	3,899	17,493
	10,780	64,631
	1,800	6,683
	21,600	416,586
	2,100	13,722
	8,320	90,966
	21,500	246,579
	5,100	37,030
*	24,800	10,430
	19,500	110,344
	4,100	30,984
	10,200	116,728
	7,900	66,620
	37,000	740,385
	2,400	13,258
	1,400	13,920

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	9,500	\$ 69,802
	16,400	317,729
	7,200	68,132
	6,000	61,310
	3,044	15,937
	1,300	13,710
#	6,700	29,509
	6,700	57,989
	5,650	89,222
	19,300	327,009
	4,400	52,870
	11,800	57,746
	16,900	846,352
	1,700	23,117
	7,500	221,690
	12,900	152,823
#	17,700	45,344
	15,300	245,089
	5,100	67,922
	15,586	183,803
	8,700	381,342
	4,500	129,993
	6,000	82,353
	13,800	874,712
	8,600	84,993
	10,400	32,252
	119,300	980,707
	10,400	208,414
	6,000	165,713
*	1,400	13,944
	3,200	28,540
*	2,300	104,388
#	9,600	140,661
	16,900	2,339,201
	2,700	45,352
	6,200	60,566
	2,600	96,214
	5,500	293,267
	9,300	108,405
	4,400	77,662
	30,832	757,766
	4,300	149,765
	8,100	224,023
	6,400	77,267
	1,200	9,371
	13,170	229,311
	5,400	33,532
	10,381	136,073
	27,800	505,694
	10,200	146,545
	1,200	74,456
	8,200	74,333
	8,900	250,624
	2,900	43,410
	16,300	56,865
	22,700	136,804
	16,700	198,206
	8,600	769,066
	13,300	113,382

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* GA Technologies Co. Ltd.....	2,900	\$ 27,791
Gakken Holdings Co. Ltd.....	11,000	76,026
Gakkyusha Co. Ltd.....	3,000	41,973
Gakujo Co. Ltd.....	1,300	15,626
Gecoss Corp.....	7,000	55,577
Genki Sushi Co. Ltd.....	4,000	108,488
Genky DrugStores Co. Ltd.....	4,200	191,091
Geo Holdings Corp.....	9,800	160,114
Gift Holdings, Inc.....	2,200	44,053
* giftee, Inc.....	3,000	32,912
Giken Ltd.....	2,600	38,135
GL Sciences, Inc.....	1,700	33,094
# Global Security Experts, Inc.....	300	10,167
GLOBERIDE, Inc.....	12,000	168,895
Glory Ltd.....	16,100	332,649
Glosel Co. Ltd.....	7,000	35,492
GMO Financial Gate, Inc.....	1,200	82,592
GMO Financial Holdings, Inc.....	13,300	67,970
GMO GlobalSign Holdings KK.....	1,200	22,898
GMO internet group, Inc.....	22,200	400,097
GMO Payment Gateway, Inc.....	5,800	349,962
* GNI Group Ltd.....	10,900	195,365
Godo Steel Ltd.....	4,200	146,901
Gokurakuyu Holdings Co. Ltd.....	8,600	23,671
Goldcrest Co. Ltd.....	7,200	114,827
Goldwin, Inc.....	5,200	349,800
Grandy House Corp.....	4,200	19,216
Gree, Inc.....	16,500	65,640
Greens Co. Ltd.....	2,600	37,467
gremz, Inc.....	2,500	35,820
GS Yuasa Corp.....	25,016	360,800
GSI Creos Corp.....	3,600	57,478
G-Tekt Corp.....	8,830	109,756
Gun-Ei Chemical Industry Co. Ltd.....	1,900	47,434
* GungHo Online Entertainment, Inc.....	14,440	242,771
Gunma Bank Ltd.....	120,400	593,717
Gunze Ltd.....	6,400	233,927
H.U. Group Holdings, Inc.....	19,060	354,323
H2O Retailing Corp.....	33,200	355,449
Hachijuni Bank Ltd.....	95,019	517,845
Hagihara Industries, Inc.....	4,900	50,921
Hagiwara Electric Holdings Co. Ltd.....	2,500	86,043
# Hakudo Co. Ltd.....	3,200	53,604
Hakuhodo DY Holdings, Inc.....	66,100	507,729
# Hakuto Co. Ltd.....	2,400	99,358
Halows Co. Ltd.....	3,100	91,918
Hamakyorex Co. Ltd.....	9,700	270,088
Hamamatsu Photonics KK.....	16,100	636,029
Handsman Co. Ltd.....	800	5,457
Hankyu Hanshin Holdings, Inc.....	28,400	868,913
Hanwa Co. Ltd.....	12,800	468,179
Happinet Corp.....	7,100	140,059
Hard Off Corp. Co. Ltd.....	4,500	55,912
# Harima Chemicals Group, Inc.....	6,100	36,068
Harmonic Drive Systems, Inc.....	6,200	150,249
Haseko Corp.....	110,400	1,435,629
Hashimoto Sogyo Holdings Co. Ltd.....	1,400	12,698
Hazama Ando Corp.....	58,800	474,851
Heiwa Corp.....	22,700	337,273

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	9,800	\$ 259,096
	11,515	171,968
*	1,400	11,909
	7,600	132,387
	1,200	24,188
	1,600	278,800
	7,200	75,771
	1,500	14,619
*	73,100	248,876
	3,100	137,565
	4,000	38,040
	2,000	24,426
	2,100	96,066
	82,300	552,258
	3,155	367,093
	1,900	41,111
	9,300	24,960
	6,800	45,153
	7,400	210,917
	21,200	601,495
	94,000	7,383,733
	74,700	460,922
	2,200	18,007
	5,600	75,243
	3,100	76,639
	6,100	147,058
#	1,400	24,155
	37,400	166,862
	4,700	75,366
	5,200	61,681
	8,500	58,357
	8,100	241,002
#	50,400	476,502
	8,800	156,783
	58,800	622,930
	3,300	31,862
#*	35,200	172,119
#	6,000	49,054
	6,400	78,072
	4,900	164,101
	329,100	3,678,700
	10,500	59,883
	6,900	77,515
	14,200	112,827
	10,100	810,364
	4,800	174,631
	22,400	274,973
	3,800	118,537
	2,600	34,822
	11,293	248,575
#	5,400	28,357
	26,300	3,340,865
	7,900	55,785
	77,995	861,248
	81,100	314,534
	9,100	153,111
	23,600	1,187,550
#	7,100	33,306
	3,100	136,636

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	74,500	\$ 198,601
	3,100	49,601
	17,800	70,516
	8,100	86,629
	11,900	62,553
	3,300	83,133
	5,550	63,160
	13,400	268,154
	300,445	1,668,365
	26,700	159,479
#	39,400	753,580
	30,500	460,457
	36,600	319,638
	9,300	53,279
	2,800	62,166
	7,200	31,685
	1,400	6,143
	7,200	21,746
	2,700	44,560
	10,000	238,938
	4,800	49,057
	19,800	430,837
	400	3,437
	2,800	46,637
	5,600	59,265
	5,310	72,138
	10,400	172,676
	63,420	662,959
	6,300	78,671
	177,300	2,409,942
	18,600	105,139
	4,000	47,289
	5,000	121,639
	4,800	34,806
	2,800	21,129
	26,000	504,177
#	3,300	24,942
	4,900	59,734
#	2,000	27,904
#	2,900	31,012
	7,200	168,374
#	2,200	30,298
#	2,500	26,610
#	600	32,934
	7,400	58,506
	44,700	522,646
	4,000	53,238
	13,300	142,123
	1,300	32,483
*	22,100	61,880
	129,800	1,771,113
*	4,100	9,108
	5,500	45,344
	2,600	18,591
	12,300	357,063
#	50,500	2,291,897
	26,700	285,958
	2,500	127,726
	10,580	296,446

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	20,600	\$ 209,768
	7,900	113,319
	18,500	826,700
	1,600	55,332
	90,300	614,214
	12,300	289,552
	66,700	617,731
#	17,800	57,599
	21,200	96,858
	9,900	379,238
*	3,300	43,343
	24,300	288,215
*	2,800	30,428
	7,000	33,367
	15,700	301,688
	4,300	170,766
	19,800	340,413
	2,200	23,863
#	7,100	72,560
*	42,200	66,657
	4,000	49,711
	19,800	299,207
	61,100	1,352,247
#	9,800	32,711
*	1,400	22,837
	16,500	147,232
	21,000	354,854
	7,100	35,978
	8,000	325,423
	42,300	439,913
	103,800	993,644
	17,700	331,377
	4,600	36,346
	4,400	150,625
	29,000	307,337
	12,874	211,880
	2,600	57,868
	100,200	2,641,010
	14,800	63,304
	18,700	188,625
	2,800	25,902
	4,000	103,334
	12,686	93,473
	10,500	264,983
	14,500	662,851
	152,400	2,406,216
	56,000	655,954
#*	1,500	52,503
#	4,400	124,056
	3,100	48,948
	6,500	47,125
	2,000	31,816
	5,400	82,012
	500	13,231
	7,600	27,244
*	2,900	24,469
	7,400	102,569
	5,700	95,126
	15,200	201,597

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	21,100	\$ 65,493
	1,400	25,048
	4,700	62,142
	5,900	160,920
	63,100	577,355
#	8,500	25,583
	10,200	285,972
	10,700	223,565
	99,600	484,366
#	5,900	90,134
	9,800	207,343
	1,000	25,409
	5,600	259,224
	7,600	187,113
	48,300	862,003
	33,300	378,798
	7,600	179,487
	3,800	66,199
#	6,200	26,262
	1,800	51,121
	9,400	123,602
	23,700	545,237
	6,900	72,871
	2,100	43,675
	5,700	15,962
	11,600	221,571
	40,400	415,475
	16,700	406,101
	3,900	38,545
	34,500	534,899
	600	13,845
#	600	7,939
	53,500	729,854
	11,800	197,294
	16,448	98,441
	14,600	577,686
*	1,500	21,980
*	3,300	39,471
	8,000	92,141
	17,700	220,057
	5,700	185,863
	5,200	53,880
	1,900	97,635
	2,600	64,387
	50,000	1,131,994
#	12,922	629,609
	165,200	5,473,908
	4,700	207,416
	12,700	309,742
	7,700	77,810
	30,900	269,894
	14,200	415,496
	11,219	507,658
	2,400	22,746
	41,000	200,705
	1,800	23,855
	4,700	55,996
	18,300	325,674
	7,200	3,221,265

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	5,600	\$ 128,475
	11,458	178,558
#	4,200	33,978
	6,600	406,086
	5,900	29,131
	34,500	574,927
	4,200	24,969
	3,100	53,566
	13,300	410,404
	15,900	228,546
	11,300	241,288
#	4,300	101,554
*	4,300	44,420
	3,600	54,989
	1,600	34,336
	25,100	205,216
	43,700	492,536
*	13,400	32,076
*	3,800	34,044
	12,400	126,879
	12,700	74,448
	5,800	261,757
	17,000	434,396
*	1,600	31,571
	121,300	1,674,896
	23,620	294,214
	12,300	326,744
	800	27,699
	3,200	49,503
	300	15,453
	24,600	376,609
	14,600	74,209
	22,900	368,793
	111,700	3,177,860
	8,200	45,649
	3,000	68,207
	14,000	268,342
#	3,700	110,724
	12,400	277,842
	17,600	157,747
	13,400	38,276
	11,200	688,780
	7,700	64,052
*	195,000	535,121
	20,200	193,448
	10,300	137,025
	3,900	38,917
#	25,500	129,386
	2,000	130,845
	14,200	90,462
	20,100	270,438
#	600	6,779
	500	13,417
	16,100	79,395
	1,600	133,610
#	5,400	34,293
	57,600	523,479
	4,300	34,579
	425	32,266

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	41,400	\$ 626,691
*	3,200	7,223
	12,300	320,120
	29,763	170,670
	2,500	17,265
	6,000	127,720
	105,600	1,107,930
	21,000	401,986
	3,400	83,076
	25,100	916,677
	5,600	36,556
#	1,300	17,756
	15,300	330,323
	8,300	287,790
	67,404	986,799
	2,700	61,925
	9,300	133,676
	6,000	89,720
	13,200	180,676
	9,100	62,604
	3,700	99,179
	14,200	171,560
	11,200	460,222
	19,800	62,421
	58,400	970,576
	19,600	308,739
	13,300	505,906
*	59,800	447,849
	98,199	624,899
	18,800	413,224
	1,300	43,421
	4,500	22,248
	2,400	36,703
#*	9,000	14,275
	5,900	1,536,531
	7,174	410,626
	8,100	57,527
*	62,800	175,666
	5,300	134,592
	1,800	69,341
*	7,800	66,130
	28,000	36,760
	3,000	30,627
	18,500	69,402
	15,338	290,483
	53,300	475,122
#	7,100	103,450
	82,000	1,095,764
	1,200	16,021
	2,300	39,835
*	500	9,935
	132,100	410,967
	6,600	101,647
	39,300	620,154
	17,000	294,649
	18,199	963,016
	12,100	65,347
	9,000	196,197
	2,800	20,452

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
JAPAN — (Continued)			
#	Maezawa Kasei Industries Co. Ltd.....	5,600	\$ 59,843
	Maezawa Kyuso Industries Co. Ltd.....	6,800	60,706
	Makino Milling Machine Co. Ltd.....	10,500	425,300
	Makita Corp.....	23,000	619,045
	Management Solutions Co. Ltd.....	2,600	52,620
	Mandom Corp.....	12,300	107,076
	Mani, Inc.....	17,300	240,336
	MarkLines Co. Ltd.....	3,600	73,505
	Mars Group Holdings Corp.....	3,500	66,140
	Marubeni Corp.....	66,300	1,130,857
	Marubun Corp.....	6,700	77,070
	Marudai Food Co. Ltd.....	8,000	91,106
	Maruha Nichiro Corp.....	24,833	491,349
	Marui Group Co. Ltd.....	31,300	517,551
	Maruichi Steel Tube Ltd.....	8,000	203,836
	MARUKA FURUSATO Corp.....	7,553	125,421
#	Marumae Co. Ltd.....	2,200	27,929
	Marusan Securities Co. Ltd.....	17,700	112,969
	Maruwa Co. Ltd.....	1,900	380,163
	Maruyama Manufacturing Co., Inc.....	900	16,294
#	Maruzen CHI Holdings Co. Ltd.....	8,400	18,752
	Maruzen Showa Unyu Co. Ltd.....	4,800	132,522
	Marvelous, Inc.....	5,900	29,943
	Matching Service Japan Co. Ltd.....	2,600	21,961
	Matsuda Sangyo Co. Ltd.....	6,500	120,972
	Matsui Construction Co. Ltd.....	6,600	37,666
	Matsui Securities Co. Ltd.....	33,000	185,395
	MatsukiyoCocokara & Co.....	24,340	442,423
	Max Co. Ltd.....	8,500	188,913
	Maxell Ltd.....	15,000	164,978
	Maxvalu Tokai Co. Ltd.....	2,400	52,918
	Mazda Motor Corp.....	148,000	1,794,270
	McDonald's Holdings Co. Japan Ltd.....	6,200	276,052
	MCJ Co. Ltd.....	34,200	286,781
	Mebuki Financial Group, Inc.....	242,290	725,222
	MEC Co. Ltd.....	3,700	111,949
#*	Media Do Co. Ltd.....	2,600	22,151
	Medical Data Vision Co. Ltd.....	8,600	37,651
	Medical System Network Co. Ltd.....	15,500	65,510
	Medikit Co. Ltd.....	600	12,253
	Medipal Holdings Corp.....	41,300	659,188
	Medius Holdings Co. Ltd.....	1,200	6,311
*	Medley, Inc.....	1,400	43,896
	MedPeer, Inc.....	7,500	35,501
	Megachips Corp.....	5,900	190,502
	Megmilk Snow Brand Co. Ltd.....	18,300	287,004
	Meidensha Corp.....	17,600	315,486
#	Meiho Facility Works Ltd.....	3,300	19,394
	Meiji Electric Industries Co. Ltd.....	1,000	9,962
	MEIJI Holdings Co. Ltd.....	18,500	447,415
#	Meiji Shipping Group Co. Ltd.....	6,900	37,523
	Meiko Electronics Co. Ltd.....	8,000	217,902
	Meisei Industrial Co. Ltd.....	17,000	133,992
	MEITEC Group Holdings, Inc.....	24,900	492,605
	Meito Sangyo Co. Ltd.....	3,300	38,751
#	Meiwa Corp.....	11,400	52,104
	Meiwa Estate Co. Ltd.....	3,900	35,804
	Melco Holdings, Inc.....	1,800	40,055
	Members Co. Ltd.....	2,000	13,497

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	21,200	\$ 307,867
*	25,500	421,613
	4,100	19,749
*	1,300	10,894
	3,400	49,550
	7,800	231,608
#	2,700	33,639
	23,400	99,629
	11,100	36,762
	4,400	105,149
	4,800	29,912
	9,500	204,748
	65,461	1,353,092
#	4,800	49,517
	800	25,055
#	2,200	22,075
	35,000	462,418
	31,754	106,404
	5,900	73,054
	28,300	485,200
	7,600	101,578
	9,700	26,527
	2,200	75,589
	24,400	76,840
	13,600	100,146
	379,800	2,290,095
	157,590	2,716,055
	95,900	1,423,185
	53,900	746,834
	42,200	689,163
	299,200	2,121,461
	20,700	1,380,762
	3,200	78,410
	16,000	165,712
	13,600	420,092
	29,000	530,917
	196,200	618,239
	3,700	50,313
	3,500	117,319
	7,500	254,971
	5,400	59,991
#	44,064	411,998
	682,400	6,391,731
	6,300	210,154
	85	68,554
	60,100	2,437,489
	39,810	1,171,619
	6,200	142,463
	20,100	103,323
	46,400	1,164,815
#	6,400	295,402
#	5,300	102,727
	15,800	488,461
#	47,300	1,699,038
	7,500	250,505
	14,700	153,375
	12,800	233,902
	13,200	226,419
	4,200	101,592

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	6,500	\$ 122,921
	3,800	34,368
	134,500	2,442,730
	16,800	608,845
#	1,800	42,594
	7,100	211,812
	6,100	137,913
*	2,100	32,795
	40,300	209,731
	9,100	320,870
	40,800	384,263
	20,400	389,351
	38,400	786,375
	11,900	128,510
	6,400	63,149
	1,800	49,177
	1,600	51,726
	10,500	45,046
	25,700	1,061,275
	8,900	60,210
	400	12,241
	118,716	2,397,128
	19,300	219,062
	11,800	222,309
	18,300	351,743
	5,538	129,151
	5,700	86,389
#	5,600	85,939
	40,800	667,107
	1,600	22,451
	4,500	68,564
	1,400	67,620
	26,200	403,949
	2,200	36,640
	9,300	34,508
#	1,400	16,669
	1,900	40,435
	17,600	288,039
	10,100	59,935
#	18,000	170,341
	18,900	368,549
	9,900	179,073
	1,400	30,397
	2,500	36,287
	5,300	132,020
	15,900	1,038,981
	17,400	280,996
	29,900	486,147
*	13,700	16,239
	13,600	97,391
	2,800	39,491
	10,600	169,166
#	14,900	224,494
	70,200	876,990
	21,700	743,142
	70,863	585,021
#	2,100	12,891
	2,400	26,411
	23,800	556,312

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	4,000	\$ 47,059
	14,600	127,602
	6,000	111,896
	9,600	192,858
	32,500	784,962
	10,800	183,665
	4,500	108,732
	12,800	477,399
	30,200	783,713
	4,700	44,836
#	7,900	65,243
	1,400	52,049
	3,900	54,330
	3,800	24,220
#	12,300	25,449
	5,600	51,991
	12,600	384,009
	101,300	608,902
	22,400	104,542
	31,200	247,819
	5,000	44,853
	1,200	25,930
	19,500	143,155
	10,500	54,719
	20,997	451,071
	66,600	679,689
	58,900	3,290,795
	17,300	265,590
	6,100	35,857
	5,000	33,871
	4,800	71,176
	3,800	39,153
	2,900	88,119
	3,000	39,938
*	8,100	73,572
*	76,400	65,524
	3,900	46,244
	16,800	53,674
#	40,192	78,910
	13,300	184,482
	2,800	54,327
	31,400	697,988
	26,100	1,553,507
	4,300	84,831
	52,900	819,455
#	9,000	55,466
	700	12,498
	40,900	365,127
#	3,100	38,613
	22,340	275,270
	8,500	66,949
*	39,400	365,206
#	76,500	95,242
	7,600	249,898
	900	7,907
	7,000	100,914
	34,100	864,070
	18,900	175,185
	700	26,691

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,200	\$ 50,273
*	23,800	98,213
	7,900	279,091
	9,000	338,581
	14,900	95,066
	9,000	347,416
#	109,999	2,647,088
	1,415,000	1,776,892
	24,600	98,510
#	7,790	250,882
	63,300	2,181,372
	58,197	468,668
	1,700	22,953
	15,100	415,084
	9,500	137,205
	2,300	96,920
	47,600	548,073
	13,200	219,410
	7,900	216,395
	17,300	689,973
	220,200	864,467
	14,700	96,994
	10,900	35,791
	1,900	55,123
	5,600	43,799
	15,200	168,617
	14,000	49,741
	11,500	351,298
	30,500	425,450
	46,448	383,353
	5,200	95,933
	8,400	271,752
	3,700	21,478
	161,400	881,880
	42,100	1,133,694
	9,500	1,243,376
	6,400	165,621
	5,000	26,224
	5,200	185,334
	5,100	174,152
	23,500	1,949,509
	1,000	35,309
	8,000	217,702
	4,300	56,998
	9,400	34,860
	10,600	84,050
	3,500	44,053
	2,700	50,615
	5,100	41,668
	5,300	188,419
	10,800	487,768
	5,500	83,067
	24,572	309,682
	20,700	274,181
	262,500	1,413,863
	29,499	169,324
#	1,300	121,365
	15,900	435,115
	21,609	660,879

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Noritake Co. Ltd.....	4,200	\$ 223,429
Noritsu Koki Co. Ltd.....	9,100	205,565
Noritz Corp.....	11,500	121,140
North Pacific Bank Ltd.....	109,900	280,254
NPR-RIKEN Corp.....	9,848	179,051
NS Solutions Corp.....	4,400	146,753
NS Tool Co. Ltd.....	5,600	38,661
NS United Kaiun Kaisha Ltd.....	5,100	179,365
NSD Co. Ltd.....	18,240	342,291
NSK Ltd.....	85,300	465,023
NSW, Inc.....	3,100	61,867
NTN Corp.....	162,100	296,442
NTT Data Group Corp.....	46,800	674,090
Oat Agrio Co. Ltd.....	4,000	52,488
Obara Group, Inc.....	3,500	95,209
Obayashi Corp.....	111,100	1,028,401
OBIC Business Consultants Co. Ltd.....	1,900	91,884
Obic Co. Ltd.....	2,400	368,663
Odakyu Electric Railway Co. Ltd.....	19,799	302,538
Oenon Holdings, Inc.....	16,000	39,716
Ogaki Kyoritsu Bank Ltd.....	16,200	216,885
# Ohara, Inc.....	2,000	16,155
# Ohashi Technica, Inc.....	4,000	48,067
Ohba Co. Ltd.....	4,600	31,589
Ohsho Food Service Corp.....	3,200	176,921
Oiles Corp.....	8,600	124,407
#* Oisix ra daichi, Inc.....	3,600	34,052
Oita Bank Ltd.....	5,900	108,172
Oji Holdings Corp.....	212,300	830,057
Okabe Co. Ltd.....	14,700	80,058
Okada Aiyon Corp.....	800	14,964
Okamoto Industries, Inc.....	3,600	121,982
Okamoto Machine Tool Works Ltd.....	1,900	78,640
Okamura Corp.....	24,200	362,689
Okasan Securities Group, Inc.....	59,700	292,186
Oki Electric Industry Co. Ltd.....	31,674	222,550
Okinawa Cellular Telephone Co.....	9,400	229,055
Okinawa Electric Power Co., Inc.....	11,007	87,231
Okinawa Financial Group, Inc.....	8,300	142,642
OKUMA Corp.....	7,599	341,910
Okumura Corp.....	10,100	353,191
Okura Industrial Co. Ltd.....	3,400	65,721
Okuwa Co. Ltd.....	12,000	72,007
Olympus Corp.....	39,300	581,784
Omron Corp.....	8,200	368,715
Ono Pharmaceutical Co. Ltd.....	42,000	757,013
Onoken Co. Ltd.....	6,700	82,609
Onward Holdings Co. Ltd.....	29,600	108,663
Otoyota Holdings Co. Ltd.....	1,300	47,845
Open House Group Co. Ltd.....	16,900	528,499
Open Up Group, Inc.....	9,900	153,346
Optex Group Co. Ltd.....	8,520	105,810
* Optim Corp.....	4,400	28,239
Optorun Co. Ltd.....	10,400	120,173
Oracle Corp.....	3,500	275,832
Organo Corp.....	8,800	363,467
Oricon, Inc.....	3,200	17,938
Orient Corp.....	20,440	154,239
Oriental Land Co. Ltd.....	30,200	1,121,630

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	55,500	\$ 138,973
	122,700	2,369,247
	3,200	63,189
	29,500	621,177
	5,000	99,455
#	4,400	308,882
#	8,600	162,680
	17,000	79,151
	26,906	366,145
	13,200	555,426
	17,500	687,896
	1,200	19,998
*	40,600	474,022
	11,600	44,676
	7,500	110,577
	2,400	26,708
	17,200	166,962
#*	7,000	67,452
#	3,200	73,661
	14,600	233,487
	6,400	194,851
	34,400	743,607
	254,800	2,399,904
	2,700	35,686
	9,400	169,774
*	43,000	561,871
	12,400	226,127
	2,000	13,774
	6,000	18,141
	125,400	671,889
	3,400	43,914
*	32,300	283,061
	370,000	588,193
#	6,200	42,205
	7,700	79,675
*	2,300	52,725
	4,300	37,576
	34,000	371,576
	10,200	284,843
	11,800	199,867
	4,300	74,942
	8,700	90,001
#	12,000	40,705
*	1,700	27,563
*	800	11,733
	11,600	139,815
	1,800	41,364
	37,100	162,552
	9,200	104,060
	29,600	121,542
	9,000	147,255
	12,201	157,527
	4,200	36,900
	2,700	26,037
	8,000	71,331
	5,040	32,363
	3,700	37,997
	9,000	108,066
	4,000	71,045

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	6,000	\$ 27,060
	17,700	247,430
	13,300	141,530
#*	8,900	69,065
	21,100	346,802
*	57,100	250,826
	4,400	50,399
	4,400	68,725
	3,275	80,673
	88,300	3,487,737
	37,400	375,411
#	3,700	23,245
*	147,400	2,418,477
#*	4,400	37,944
	78,900	511,671
*	12,000	103,099
	291,150	1,607,222
	66,900	1,334,085
	19,400	337,241
	7,300	151,288
#	8,300	98,246
	6,000	62,636
	2,400	57,676
	96,900	761,633
	6,700	229,990
	2,800	19,725
	2,900	143,279
	18,200	106,821
	4,400	68,903
#	1,000	16,532
	17,300	391,946
	2,700	45,682
	3,500	70,732
	38,100	62,873
	4,500	49,528
	37,300	643,769
	27,100	554,510
	5,300	48,556
	4,400	146,185
	3,900	102,358
	4,300	477,590
	70,700	313,133
	6,700	117,915
	3,200	62,121
	10,200	188,047
	6,400	116,071
	52,000	808,556
	3,800	125,209
	6,900	155,159
	2,700	77,714
	5,800	33,181
	5,400	70,805
	3,700	127,018
	5,400	69,908
	1,400	66,184
	6,720	127,730
	16,000	154,372
	2,300	57,276
#	5,400	131,444

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Sala Corp.....	18,339	\$ 99,573
SAMTY Co. Ltd.....	7,300	124,382
San Holdings, Inc.....	8,000	61,350
San ju San Financial Group, Inc.....	7,790	102,148
San-A Co. Ltd.....	4,900	151,340
San-Ai Obbli Co. Ltd.....	26,600	299,929
Sangetsu Corp.....	13,900	306,166
San-In Godo Bank Ltd.....	53,800	379,401
Sanken Electric Co. Ltd.....	8,000	367,545
Sanki Engineering Co. Ltd.....	15,700	201,416
Sanko Gosei Ltd.....	6,000	26,724
Sanko Metal Industrial Co. Ltd.....	1,400	47,656
Sankyo Co. Ltd.....	10,700	654,482
Sankyo Frontier Co. Ltd.....	1,000	28,645
Sankyo Seiko Co. Ltd.....	9,600	48,096
Sankyo Tateyama, Inc.....	9,400	57,781
Sankyu, Inc.....	20,300	758,860
# Sanoh Industrial Co. Ltd.....	12,800	72,752
Sanrio Co. Ltd.....	5,100	212,962
Sansei Technologies, Inc.....	2,300	20,224
Sansha Electric Manufacturing Co. Ltd.....	4,500	52,098
Sanshin Electronics Co. Ltd.....	2,900	47,587
Santec Holdings Corp.....	1,000	24,299
Santen Pharmaceutical Co. Ltd.....	36,300	366,714
Sanwa Holdings Corp.....	54,300	829,931
Sanyo Chemical Industries Ltd.....	5,400	157,827
Sanyo Denki Co. Ltd.....	4,000	166,319
Sanyo Electric Railway Co. Ltd.....	4,200	62,180
Sanyo Shokai Ltd.....	4,800	87,745
Sanyo Special Steel Co. Ltd.....	8,500	146,002
Sanyo Trading Co. Ltd.....	8,758	78,037
Sapporo Holdings Ltd.....	8,400	388,406
Sato Holdings Corp.....	10,735	157,839
Sato Shoji Corp.....	5,200	55,906
Satori Electric Co. Ltd.....	2,400	39,484
Sawai Group Holdings Co. Ltd.....	12,700	480,695
Saxa Holdings, Inc.....	2,100	40,044
SB Technology Corp.....	4,400	74,094
* SBI ARUHI Corp.....	7,200	41,869
SBI Global Asset Management Co. Ltd.....	8,800	41,774
SBI Holdings, Inc.....	32,300	793,471
SBS Holdings, Inc.....	5,900	99,869
SCREEN Holdings Co. Ltd.....	13,600	1,333,606
Scroll Corp.....	13,800	95,330
SCSK Corp.....	19,900	390,729
SEC Carbon Ltd.....	700	12,226
Secom Co. Ltd.....	6,500	471,772
Seed Co. Ltd.....	3,000	16,035
Sega Sammy Holdings, Inc.....	50,000	735,880
Seibu Holdings, Inc.....	73,000	1,031,667
Seika Corp.....	3,700	78,299
Seikagaku Corp.....	14,400	75,415
# Seikitokyu Kogyo Co. Ltd.....	7,000	89,823
Seiko Epson Corp.....	48,074	701,756
Seiko Group Corp.....	11,400	203,377
Seikoh Giken Co. Ltd.....	800	8,040
Seino Holdings Co. Ltd.....	35,500	518,436
Seiren Co. Ltd.....	9,100	152,731
Sekisui Chemical Co. Ltd.....	66,200	945,173

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Sekisui House Ltd.....	48,000	\$1,083,561
Sekisui Jushi Corp.....	9,000	155,015
Sekisui Kasei Co. Ltd.....	9,100	31,094
SEMITEC Corp.....	1,600	19,786
Senko Group Holdings Co. Ltd.....	58,000	453,468
Senshu Electric Co. Ltd.....	4,300	109,324
Senshu Ikeda Holdings, Inc.....	89,900	208,278
* Senshukai Co. Ltd.....	11,500	24,088
SERAKU Co. Ltd.....	2,200	17,627
Seria Co. Ltd.....	10,700	196,080
Seven & i Holdings Co. Ltd.....	108,700	4,293,087
Seven Bank Ltd.....	181,300	379,519
SG Holdings Co. Ltd.....	42,600	551,674
* Sharingtechnology, Inc.....	4,500	16,307
* Sharp Corp.....	17,154	115,349
Shibaura Electronics Co. Ltd.....	3,500	129,974
Shibaura Machine Co. Ltd.....	8,700	210,931
# Shibaura Mechatronics Corp.....	3,900	184,740
Shibusawa Warehouse Co. Ltd.....	4,200	89,029
Shibuya Corp.....	6,000	101,972
* SHIFT, Inc.....	2,200	396,601
Shiga Bank Ltd.....	14,500	360,530
Shikibo Ltd.....	4,500	37,052
# Shikino High-Tech Co. Ltd.....	900	15,634
Shikoku Bank Ltd.....	12,700	88,078
Shikoku Electric Power Co., Inc.....	36,200	255,963
Shikoku Kasei Holdings Corp.....	15,500	191,660
Shima Seiki Manufacturing Ltd.....	10,000	101,696
Shimadzu Corp.....	26,500	732,777
Shimamura Co. Ltd.....	5,000	548,542
Shimano, Inc.....	5,874	843,361
Shimizu Bank Ltd.....	4,300	46,833
Shimizu Corp.....	70,200	469,928
Shimajima Co. Ltd.....	4,300	38,497
Shin Maint Holdings Co. Ltd.....	1,600	16,090
Shin Nippon Air Technologies Co. Ltd.....	2,900	50,095
# Shin Nippon Biomedical Laboratories Ltd.....	7,100	82,293
Shinagawa Refractories Co. Ltd.....	13,500	183,397
Shindengen Electric Manufacturing Co. Ltd.....	3,400	72,549
Shin-Etsu Chemical Co. Ltd.....	142,700	5,616,983
Shin-Etsu Polymer Co. Ltd.....	18,100	199,103
Shinki Bus Co. Ltd.....	500	11,615
Shinko Electric Industries Co. Ltd.....	12,200	451,060
Shinko Shoji Co. Ltd.....	11,400	96,171
Shinmaywa Industries Ltd.....	20,300	168,511
Shinnihon Corp.....	13,500	111,086
Shin-Nihon Tatemono Co. Ltd.....	3,300	14,934
Shinnihonsei-yaku Co. Ltd.....	3,100	36,569
Shinsho Corp.....	2,200	90,426
Shinwa Co. Ltd.....	2,500	41,751
Shionogi & Co. Ltd.....	10,500	503,962
Ship Healthcare Holdings, Inc.....	31,900	484,142
Shiseido Co. Ltd.....	28,300	788,910
Shizuoka Financial Group, Inc.....	80,400	734,856
Shizuoka Gas Co. Ltd.....	22,300	152,348
SHO-BOND Holdings Co. Ltd.....	8,200	365,232
Shoei Co. Ltd.....	17,600	235,213
Shoei Foods Corp.....	2,200	66,806
Shofu, Inc.....	4,000	77,232

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	6,200	\$ 142,090
	2,500	25,297
	12,000	112,507
	10,500	111,031
*	6,200	113,004
	1,900	53,447
	9,600	153,281
	5,800	119,760
	16,300	120,208
	1,200	59,250
	4,400	121,529
	61,300	322,582
	60,800	991,901
*	1,400	22,157
	1,000	556,645
	1,799	30,516
	23,800	429,831
#	5,400	32,594
	36,000	825,051
	8,400	70,226
	16,900	81,334
	166,900	2,217,407
	51,744	2,233,820
	6,400	75,309
	700	59,466
	106,000	578,653
	45,340	1,070,088
	3,000	57,602
	17,500	68,375
	3,100	29,825
	12,300	637,773
	104,000	10,199,104
#	9,300	909,075
	16,800	307,912
#	2,550	16,425
	9,680	119,209
	3,600	49,827
	21,900	45,941
	8,800	343,871
	3,800	97,675
#*	2,900	65,447
	2,100	16,987
	2,800	29,317
	36,800	702,898
	8,000	32,583
	13,000	155,144
	2,700	27,287
	18,000	369,248
	6,800	125,733
	8,200	55,069
	4,300	93,918
	500	7,974
	2,900	40,184
	500	14,074
	2,500	80,660
#	4,500	64,123
	159,816	3,188,219
	3,000	62,623
	9,800	468,240

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	4,500	\$ 69,248
	92,000	1,394,758
	11,200	86,749
#	15,700	182,900
	13,900	690,796
#	294,100	692,482
	80,600	1,853,626
	7,100	146,757
	113,400	1,507,268
	47,300	1,390,394
	34,600	897,679
	45,400	1,254,796
	52,188	146,376
	70,100	3,646,136
	45,200	926,295
	14,900	375,365
	67,200	197,264
	33,300	1,047,256
	10,600	91,096
	56,028	649,057
	3,085	109,329
	24,700	444,210
	18,200	217,658
#*	2,200	14,396
	11,400	37,237
	20,300	612,253
	22,500	734,057
	4,300	68,046
	51,500	300,128
	2,500	40,948
	16,870	523,661
	6,500	53,665
	46,000	2,066,258
	14,200	292,356
	4,400	19,234
	19,600	1,061,777
	1,600	32,367
	2,300	30,643
	700	25,890
	103,500	209,203
	8,000	56,391
	9,500	213,185
	2,700	65,962
	60,300	998,492
	7,400	70,488
#	1,100	16,889
	6,280	132,410
	4,700	45,534
	12,300	165,367
	36,700	298,756
	6,300	190,282
	31,509	648,528
	7,500	43,023
	5,600	166,974
	3,600	36,714
	18,100	659,900
	2,700	54,523
	9,550	555,748
	10,600	233,558

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Taiyo Yuden Co. Ltd.....	22,200	\$ 536,257
Takamatsu Construction Group Co. Ltd.....	4,400	88,360
Takamiya Co. Ltd.....	13,500	44,408
Takaoka Toko Co. Ltd.....	4,200	68,220
Takara & Co. Ltd.....	2,400	45,923
Takara Bio, Inc.....	18,300	155,565
Takara Holdings, Inc.....	45,400	384,103
Takara Standard Co. Ltd.....	15,300	182,804
Takasago International Corp.....	5,100	121,798
Takasago Thermal Engineering Co. Ltd.....	8,200	189,471
Takashima & Co. Ltd.....	6,800	61,818
Takashimaya Co. Ltd.....	46,400	646,410
# Takasho Co. Ltd.....	4,300	14,713
# Take & Give Needs Co. Ltd.....	5,000	40,289
TAKEBISHI Corp.....	3,200	45,485
Takeda Pharmaceutical Co. Ltd.....	113,153	3,325,621
# Takeda Pharmaceutical Co. Ltd., Sponsored ADR.....	3,700	54,020
Takeuchi Manufacturing Co. Ltd.....	13,000	444,441
# Taki Chemical Co. Ltd.....	1,600	34,254
Takuma Co. Ltd.....	19,100	224,736
Tama Home Co. Ltd.....	8,900	245,672
Tamron Co. Ltd.....	4,200	159,147
Tamura Corp.....	28,300	101,543
Tanabe Engineering Corp.....	1,500	14,688
# Tasuki Corp.....	2,600	25,029
#* Tatsuta Electric Wire & Cable Co. Ltd.....	16,300	77,443
Tayca Corp.....	6,000	56,597
# Tazmo Co. Ltd.....	1,200	26,747
TBS Holdings, Inc.....	10,300	238,851
TDC Soft, Inc.....	4,200	64,957
TDK Corp.....	56,100	2,791,245
TechMatrix Corp.....	14,000	149,551
#* Techno Horizon Co. Ltd.....	3,000	10,339
Techno Medica Co. Ltd.....	800	10,687
Techno Quartz, Inc.....	500	19,231
Techno Ryowa Ltd.....	1,900	20,260
Techno Smart Corp.....	800	9,844
TechnoPro Holdings, Inc.....	31,500	726,227
Teijin Ltd.....	67,163	617,858
Teikoku Electric Manufacturing Co. Ltd.....	4,300	85,658
# Teikoku Sen-I Co. Ltd.....	4,500	67,900
Teikoku Tsushin Kogyo Co. Ltd.....	3,200	42,950
Tekken Corp.....	5,200	76,573
Tenma Corp.....	6,100	93,919
# Tenpo Innovation Co. Ltd.....	1,400	9,550
Tera Probe, Inc.....	800	38,302
Terumo Corp.....	16,300	551,787
TESEC Corp.....	400	6,419
Tess Holdings Co. Ltd.....	14,200	44,113
T-Gaia Corp.....	4,000	54,130
THK Co. Ltd.....	31,800	611,407
TIS, Inc.....	39,300	874,104
TKC Corp.....	5,400	139,875
#* TKP Corp.....	4,100	46,505
Toa Corp.....	6,700	52,173
Toa Corp.....	6,900	182,391
TOA ROAD Corp.....	2,300	110,408
Toagosei Co. Ltd.....	65,200	624,076
Toba, Inc.....	400	10,134

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	6,890	\$ 71,101
	14,900	394,601
	15,500	74,271
	30,000	319,114
	50,000	107,033
	66,300	418,023
#	1,800	240,833
	1,000	140,343
	3,700	121,380
	68,100	144,422
	4,800	156,359
#	2,400	46,314
	14,600	293,312
	20,200	437,501
	11,900	158,288
	7,400	57,399
	4,300	34,920
	64,200	428,586
#	4,700	46,094
	65,900	463,466
	7,500	107,113
	38,791	261,573
	20,918	330,945
	73,600	283,914
	2,200	141,080
	159,800	4,213,514
	3,700	98,749
	24,877	398,755
	56,800	631,126
*	131,500	700,126
	9,000	356,589
	30,000	5,567,173
	8,800	61,618
	29,700	682,264
	9,400	28,680
	4,900	59,579
	10,800	315,915
	20,100	459,094
	1,300	12,218
	7,700	39,014
	13,500	874,445
	16,900	204,120
	61,200	943,210
	4,000	140,077
	6,100	191,046
	30,600	170,333
	38,300	449,423
	190,000	1,270,638
	17,400	40,355
	3,000	25,084
	1,300	47,421
#	9,200	35,551
	3,200	80,030
	4,500	73,437
	55,654	153,249
	38,521	631,999
	2,400	77,057
	33,800	388,316
	34,520	951,524

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	14,500	\$ 211,052
	6,000	117,694
	182,100	909,850
#	1,400	16,467
	9,900	303,090
#	6,600	31,990
	5,200	132,513
	2,000	51,154
	8,500	145,516
	11,100	160,289
	10,800	224,052
	5,000	30,509
	67,400	869,099
	1,300	48,928
	6,700	137,571
	15,899	430,311
	4,100	39,292
	1,000	24,138
	14,000	60,506
	3,500	180,565
	10,260	179,544
	45,200	398,254
	9,100	89,055
*	12,100	66,258
#	1,700	99,470
	3,400	100,334
	6,400	30,559
#	24,900	58,070
	32,100	509,892
	5,700	296,807
	4,900	165,353
	46,100	763,338
	32,100	240,924
	20,600	397,754
	31,100	512,445
	8,100	685,091
	1,059,415	21,154,203
	35,700	2,339,472
	10,600	141,623
	4,960	19,652
	2,300	108,998
	4,900	81,927
	7,200	150,345
	17,352	147,204
#	3,000	26,846
*	17,500	1,001,164
	3,000	73,982
	12,400	211,846
	26,614	337,118
	22,500	104,565
	18,800	96,314
	11,200	323,909
	1,700	77,109
#	14,000	172,488
	15,200	122,750
	11,200	103,049
	37,600	65,835
	14,600	264,146
	10,500	830,914

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	4,400	\$108,491
	2,700	38,986
	1,500	24,284
	9,500	113,235
	2,700	56,662
	13,733	379,323
	37,400	621,794
	2,200	22,317
	2,500	129,135
	500	12,689
	700	19,438
#	1,600	14,409
	15,000	734,151
	12,600	433,545
	2,700	62,182
	15,023	104,780
	8,000	104,913
#	22,700	156,091
	8,400	52,915
*	25,100	28,805
	8,600	124,381
	8,600	23,838
	6,200	179,955
	1,000	13,783
	38,400	537,955
	34,500	652,443
*	10,000	160,220
#*	2,100	5,866
	3,500	64,349
	14,006	239,289
	5,600	170,285
*	3,700	20,455
	4,300	41,685
	7,700	65,671
	10,300	82,713
	11,820	142,260
*	1,700	12,066
*	11,700	92,874
*	7,100	444,366
	14,678	114,390
	32,000	115,342
	15,100	352,271
	43,300	199,541
	5,600	116,428
	15,800	171,210
	5,700	110,746
	2,700	31,687
	7,600	76,388
	1,400	9,718
	2,700	42,520
#	1,200	7,703
	1,500	54,407
	24,600	414,973
	2,800	44,191
	7,500	29,069
#	9,350	215,061
	16,100	670,557
	6,900	56,548
*	4,700	89,412

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	4,000	\$ 34,590
#	3,700	105,772
	3,600	42,685
	2,400	48,852
#*	8,000	41,329
	10,100	67,140
	10,400	103,292
	12,300	268,652
	4,100	71,984
	14,000	156,880
	4,000	49,494
	154,928	473,240
#	2,800	62,201
	9,700	73,230
	65,800	625,433
	21,100	464,001
	216,000	2,041,577
	10,400	149,016
	1,200	31,675
	8,700	59,769
	11,800	141,145
#	25,000	14,051
	11,900	26,903
	3,800	66,309
	7,100	47,445
	15,200	262,754
	10,700	592,286
	2,400	26,885
	1,800	38,913
	11,700	277,434
	14,200	121,435
	6,800	392,345
	5,500	50,299
	20,900	787,644
	6,700	55,518
	14,400	178,775
	8,700	229,130
	11,600	224,498
	13,000	255,459
	48,300	1,143,149
	18,200	138,453
	8,200	79,791
	1,700	21,654
	3,400	81,255
	900	12,263
#	10,600	86,135
	5,700	36,627
#*	2,600	20,116
	13,900	309,975
	6,300	62,179
	7,100	236,566
	8,900	58,440
	15,000	118,479
	3,700	47,456
	1,500	25,457
	1,000	30,681
	15,900	591,693
	12,400	74,575
	14,577	713,817

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Zeon Corp.....	37,000	\$ 335,680
ZERIA Pharmaceutical Co. Ltd.....	6,600	91,406
ZIGExN Co. Ltd.....	18,200	65,080
ZOZO, Inc.....	23,100	505,809
Zuiko Corp.....	4,400	55,319
TOTAL JAPAN.....		<u>583,767,193</u>
KUWAIT — (0.2%)		
A'ayan Leasing & Investment Co. KSCP.....	165,926	102,523
* Agility Public Warehousing Co. KSC.....	318,916	601,533
Ahli United Bank KSCP.....	34,178	31,900
Al Ahli Bank of Kuwait KSCP.....	39,491	32,363
* ALAFCO Aviation Lease & Finance Co. KSCP, Class C.....	79,761	52,655
Al-Eid Food KSC.....	33,180	21,149
Ali Alghanim Sons Automotive Co. KSCC.....	38,004	144,848
* Alimtiiaz Investment Group KSC.....	268,219	48,672
* Arabi Group Holding KSC.....	7,360	13,906
Arzan Financial Group for Financing & Investment KPSC.....	232,225	170,676
* Asiya Capital Investments Co. KSCP.....	168,493	26,027
Boubyan Bank KSCP.....	43,128	86,116
Boubyan Petrochemicals Co. KSCP.....	12,430	24,052
Boursa Kuwait Securities Co. KPSC.....	22,784	150,411
Burgan Bank SAK.....	63,361	39,562
Combined Group Contracting Co. SAK.....	34,732	49,246
Commercial Facilities Co. SAKP.....	132,736	72,519
Commercial Real Estate Co. KSC.....	310,911	107,176
Gulf Bank KSCP.....	317,514	299,444
Gulf Cables & Electrical Industries Group Co. KSCP.....	34,804	162,985
Heavy Engineering & Ship Building Co. KSCP, Class B.....	25,371	69,966
Humansoft Holding Co. KSC.....	25,859	288,696
IFA Hotels & Resorts-KPSC.....	12,548	30,360
Integrated Holding Co. KCSC.....	51,190	89,062
Jazeera Airways Co. KSCP.....	15,221	56,380
Kuwait Cement Co. KSC.....	85,049	38,445
Kuwait Finance House KSCP.....	184,074	462,131
Kuwait Financial Centre SAK.....	64,299	26,556
Kuwait International Bank KSCP.....	244,875	129,007
Kuwait Portland Cement Co. KSC.....	3,939	11,119
Kuwait Real Estate Co. KSC.....	140,583	109,723
Kuwait Telecommunications Co.....	60,242	115,586
Mabanee Co. KPSC.....	79,668	199,494
Mezzan Holding Co. KSCC.....	28,840	57,680
Mobile Telecommunications Co. KSCP.....	165,412	282,949
National Bank of Kuwait SAKP.....	254,183	810,079
National Consumer Holding Co. SAK.....	24,606	9,243
National Industries Group Holding SAK.....	16,838	13,087
National Investments Co. KSCP.....	167,787	147,871
Salhia Real Estate Co. KSCP.....	77,913	111,232
Securities House KSC.....	122,632	22,532
Shamal Az-Zour Al-Oula for the First Phase of Az-Zour Power Plant KSC....	31,293	17,300
Warba Bank KSCP.....	297,258	182,705
TOTAL KUWAIT.....		<u>5,518,966</u>
MALAYSIA — (0.5%)		
7-Eleven Malaysia Holdings Bhd., Class B.....	134,004	56,575
Aeon Co. M Bhd.....	145,400	34,670
# AEON Credit Service M Bhd.....	80,698	100,580
# AFFIN Bank Bhd.....	159,602	88,691

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
	289,100	\$209,552
	20,500	82,897
	24,500	9,284
	395,400	354,002
	239,100	55,037
	19,950	12,019
#	293,100	22,270
#	728,090	419,499
	199,900	94,546
	10,900	46,760
*	176,800	15,268
#*	1,255,782	82,072
#	160,893	18,334
*	333,000	28,811
#*	252,400	130,203
#	38,700	74,250
*	871,200	102,693
	196,350	311,154
	221,400	49,013
	40,300	164,054
	158,700	142,174
	393,441	518,218
*	61,100	21,547
#*	135,400	97,115
#	241,900	22,440
	178,200	76,877
	217,400	84,077
	266,700	75,752
	33,100	12,689
	165,489	44,061
	4,500	22,675
	383,600	106,783
*	528,900	61,723
#	173,400	52,434
#	55,700	34,563
	26,500	155,040
	322,150	234,779
	376,015	401,243
	64,000	44,210
*	41,400	16,573
	239,700	238,792
#	240,500	137,033
	46,500	62,657
#	104,266	32,759
#*	48,900	47,093
	91,800	32,175
#	92,700	91,449
	48,500	18,750
*	203,500	117,780
	36,100	183,908
*	64,400	42,014
#	342,000	68,134
	410,500	32,816
#	182,000	101,729
	22,580	91,639
	9,200	8,194
	40,078	139,110
	19,300	37,721
	42,600	54,963

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
	447,600	\$211,346
	288,925	193,416
	260,900	219,978
	379,625	173,225
#*	570,179	22,300
	210,000	50,546
	38,300	8,718
	105,989	38,548
#	56,200	24,180
	371,400	160,800
	463,600	157,740
	69,600	8,858
	76,511	358,804
	38,700	11,932
#	180,500	21,162
*Ω	126,663	32,114
	44,540	116,654
#	146,900	59,005
#	228,815	53,227
	553,875	109,716
	364,600	50,773
	226,797	443,614
#	308,600	41,694
	137,899	224,236
#	768,932	119,135
	35,400	15,275
	19,200	109,378
	666,920	91,318
	306,799	114,078
	156,200	125,380
	57,700	53,187
	132,900	13,015
	161,400	133,384
	73,500	30,843
	77,800	120,763
#	100,700	31,463
	182,774	52,538
Ω	350,900	102,382
	6,900	2,071
*	185,600	31,325
	1,444,947	237,768
	5,500	138,882
*	2,335	98
#	106,800	144,369
#	410,750	132,138
	116,700	87,580
	2,400	9,096
	131,400	27,060
	146,300	30,632
	43,600	37,125
	67,100	16,726
	39,200	37,892
#	230,800	329,885
	31,600	142,439
	33,700	126,319
#	20,300	13,731
	23,500	8,296
	69,820	213,167
	291,100	291,345

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
	1,242,700	\$ 1,152,004
	179,725	221,485
	92,569	22,070
	55,700	37,402
	58,200	3,744
	285,643	337,914
	40,400	30,203
*	2,931,800	27,979
	100,150	58,380
	303,600	256,853
	518,970	266,277
#	255,836	238,576
	637,170	103,482
#	364,749	52,056
	440,579	83,548
	323,524	101,837
	418,554	236,816
	88,890	42,289
	307,665	60,749
#	99,111	79,386
#	86,480	67,512
	122,766	22,284
	141,312	176,609
	111,700	253,078
	59,400	23,969
	180,100	209,115
*	938,400	184,234
*	206,616	54,983
#	142,000	30,597
	83,700	68,637
#	165,200	35,788
	96,000	64,979
#	26,500	110,752
	156,120	59,697
*	94,300	62,974
*	1,107,073	60,607
	86,000	125,957
	356,600	54,257
*	48,500	12,806
#	364,227	41,794
	53,700	19,605
	78,600	63,138
	384,999	209,180
*	124,837	17,429
#	321,050	158,282
#	249,587	216,031
TOTAL MALAYSIA		<u>18,105,936</u>
MEXICO — (0.8%)		
	1,784,541	1,395,574
	73,420	49,184
*	216,552	849,650
	19,611	353,979
	1,317,636	1,188,908
	24,027	273,166
*	499,613	19,391
Ω	227,154	866,964
#	46,185	86,029
	105,547	214,510

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MEXICO — (Continued)		
* Cemex SAB de CV.....	2,131,083	\$ 1,766,874
* Cemex SAB de CV, Sponsored ADR.....	3,029	25,080
Cia Minera Autlan SAB de CV, Class B.....	27,183	16,188
Coca-Cola Femsa SAB de CV, Sponsored ADR.....	800	75,952
# Coca-Cola Femsa SAB de CV.....	55,022	522,935
Consortio ARA SAB de CV.....	312,104	68,544
* Controladora AXTEL SAB de CV.....	1,784,541	20,115
#* Controladora Vuela Cia de Aviacion SAB de CV, ADR.....	4,146	32,836
#* Controladora Vuela Cia de Aviacion SAB de CV, Class A.....	174,138	138,711
Corp. Inmobiliaria Vesta SAB de CV.....	148,107	562,775
El Puerto de Liverpool SAB de CV, Class C1.....	40,778	286,037
#*†† Empresas ICA SAB de CV.....	42,400	0
Fomento Economico Mexicano SAB de CV.....	71,227	964,522
Fomento Economico Mexicano SAB de CV, Sponsored ADR.....	267	36,189
GCC SAB de CV.....	43,340	503,264
Genomma Lab Internacional SAB de CV, Class B.....	249,135	203,952
Genera SAB de CV.....	332,156	451,006
Gruma SAB de CV, Class B.....	42,278	790,955
Grupo Aeroportuario del Centro Norte SAB de CV.....	76,285	697,231
Grupo Aeroportuario del Pacifico SAB de CV, ADR.....	4,757	741,569
Grupo Aeroportuario del Pacifico SAB de CV, Class B.....	21,910	341,160
Grupo Aeroportuario del Sureste SAB de CV, ADR.....	1,764	515,688
Grupo Aeroportuario del Sureste SAB de CV, Class B.....	11,168	325,077
Grupo Bimbo SAB de CV, Class A.....	119,676	544,162
# Grupo Carso SAB de CV.....	75,026	702,594
Grupo Comercial Chedraui SA de CV.....	120,773	816,989
Grupo Elektra SAB de CV.....	2,796	187,451
Grupo Financiero Banorte SAB de CV, Class O.....	204,103	2,075,357
* Grupo Financiero Inbursa SAB de CV, Class O.....	326,008	963,733
Grupo Herdez SAB de CV.....	44,611	117,207
Grupo Hotelero Santa Fe SAB de CV.....	60,872	13,068
Grupo Industrial Saltillo SAB de CV.....	7,630	11,366
Grupo Mexico SAB de CV, Class B.....	466,661	2,405,494
Grupo Rotoplas SAB de CV.....	43,386	69,976
* Grupo Simec SAB de CV, Class B.....	33,392	351,080
# Grupo Televisa SAB, Sponsored ADR.....	37,996	114,368
Grupo Televisa SAB.....	421,281	253,334
*Ω Grupo Traxion SAB de CV.....	44,610	81,670
* Hoteles City Express SAB de CV.....	142,020	45,135
* Industrias CH SAB de CV, Class B.....	73,798	818,525
* Industrias Penoles SAB de CV.....	45,293	594,863
Kimberly-Clark de Mexico SAB de CV, Class A.....	320,289	727,240
La Comer SAB de CV.....	254,370	594,710
Megacable Holdings SAB de CV.....	250,576	640,580
* Minera Frisco SAB de CV, Class A1.....	307,440	56,981
*Ω Nemak SAB de CV.....	755,406	184,775
Operadora De Sites Mexicanos SAB de CV, Class A.....	280,916	305,210
Orbia Advance Corp. SAB de CV.....	321,311	639,579
* Organizacion Cultiba SAB de CV.....	15,310	10,474
Organizacion Soriana SAB de CV, Class B.....	50,685	102,775
Promotora y Operadora de Infraestructura SAB de CV.....	65,533	644,993
Promotora y Operadora de Infraestructura SAB de CV, Class L.....	7,273	48,008
Qualitas Controladora SAB de CV.....	17,536	194,275
Regional SAB de CV.....	78,478	726,303
#* Sitios Latinoamerica SAB de CV.....	203,007	75,723
* Vista Energy SAB de CV, ADR.....	4,344	142,309
Vitro SAB de CV, Class A.....	28,118	22,708
Wal-Mart de Mexico SAB de CV.....	200,483	828,071
TOTAL MEXICO.....		<u>30,495,101</u>

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (2.3%)		
	40,115	\$ 1,595,306
Ω	101,795	1,498,156
	7,925	150,694
*Ω	1,308	1,640,476
	520,083	3,068,197
	32,148	185,815
	21,896	1,681,860
#*Ω	3,054	184,686
	87,407	626,638
	8,793	186,603
	20,051	617,894
	30,386	1,668,235
	51,013	1,404,899
	38,283	1,051,634
	5,923	3,282,726
	4,870	4,225,153
	20,610	17,926,990
	49,610	2,337,945
#*	4,576	12,274
Ω	3,754	15,209
#*Ω	13,151	380,782
	7,694	1,156,241
	5,498	61,163
	33,278	2,292,489
	16,974	328,691
Ω	21,680	369,950
	12,372	221,885
	13,915	35,757
*	33,371	616,123
	15,108	1,519,797
	13,682	2,088,430
	6,500	92,300
	196,229	2,788,113
*	59,554	894,490
#	14,255	351,890
	6,480	80,589
	172,524	4,851,911
	119,049	328,669
	13,606	196,843
	589,751	2,006,180
*	59,696	1,262,902
*	47,649	1,006,823
	27,258	851,503
*	3,091	59,568
	26,649	96,131
	2,056	141,156
	66,832	2,739,326
*	1,991	8,603
	36,757	1,049,926
*	169,497	213,682
	92,168	134,307
	54,400	1,613,252
	21,758	946,254
	31,796	1,807,927
	58,977	750,828
*	4,817	54,510
Ω	50,907	1,526,428
	9,932	154,280
	18,479	744,107

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)		
* TomTom NV.....	21,166	\$ 143,311
Universal Music Group NV.....	41,525	1,224,063
Van Lanschot Kempen NV.....	9,050	272,474
Wolters Kluwer NV.....	43,587	6,425,466
TOTAL NETHERLANDS.....		<u>87,250,510</u>
NEW ZEALAND — (0.2%)		
* a2 Milk Co. Ltd.....	56,181	176,822
Air New Zealand Ltd.....	594,425	230,680
Arvida Group Ltd.....	169,908	114,835
Auckland International Airport Ltd.....	50,379	259,463
Channel Infrastructure NZ Ltd.....	94,352	84,748
Chorus Ltd.....	206,569	1,004,115
Contact Energy Ltd.....	75,477	371,986
EBOS Group Ltd.....	13,282	304,162
Fisher & Paykel Healthcare Corp. Ltd.....	27,180	392,562
Fletcher Building Ltd.....	187,460	516,715
# Fonterra Co.-operative Group Ltd.....	22,481	46,925
Freightways Group Ltd.....	54,080	279,283
Genesis Energy Ltd.....	146,278	226,425
#* Gentrack Group Ltd.....	12,157	48,910
Hallenstein Glasson Holdings Ltd.....	20,188	67,948
Heartland Group Holdings Ltd.....	236,252	200,273
Infratil Ltd.....	28,653	184,840
# Investore Property Ltd.....	58,695	42,364
KMD Brands Ltd.....	197,467	84,447
# Mainfreight Ltd.....	10,223	447,391
# Manawa Energy Ltd.....	11,886	31,184
Mercury NZ Ltd.....	36,024	148,602
Meridian Energy Ltd.....	38,131	129,180
Napier Port Holdings Ltd.....	14,348	21,954
NZME Ltd.....	54,459	33,858
NZX Ltd.....	116,387	76,153
Oceania Healthcare Ltd.....	184,567	78,887
# PGG Wrightson Ltd.....	9,986	18,951
# Port of Tauranga Ltd.....	37,905	123,351
Rakon Ltd.....	28,043	22,046
Restaurant Brands New Zealand Ltd.....	10,978	27,031
* Ryman Healthcare Ltd.....	65,308	226,874
Sanford Ltd.....	20,591	50,665
Scales Corp. Ltd.....	41,528	84,540
* Serko Ltd.....	3,631	9,224
Skellerup Holdings Ltd.....	53,156	154,613
SKY Network Television Ltd.....	63,808	108,914
SKYCITY Entertainment Group Ltd.....	268,790	310,621
Spark New Zealand Ltd.....	102,741	333,341
Steel & Tube Holdings Ltd.....	32,029	22,236
Summerset Group Holdings Ltd.....	105,195	705,387
#* Synlait Milk Ltd.....	25,571	12,493
# Tourism Holdings Ltd.....	41,842	94,920
TOWER Ltd.....	80,898	29,929
# Turners Automotive Group Ltd.....	23,079	64,730
Vector Ltd.....	26,039	59,669
#* Vista Group International Ltd.....	32,932	32,775
Warehouse Group Ltd.....	33,171	32,265
TOTAL NEW ZEALAND.....		<u>8,129,287</u>

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (0.6%)		
	3,440	\$ 46,000
	142,350	85,329
*	13,817	147,856
	9,872	109,349
#*	8,731	21,429
*	52,076	54,714
	870	51,697
	43,876	1,164,538
*	12,247	12,075
	36,270	134,525
	24,234	64,385
*	2,851	10,906
#	161	2,419
	21,535	286,971
	26,752	193,932
#*Ω	17,990	32,840
Ω	7,242	84,248
*	73,469	33,944
	75,199	52,471
	2,118	118,286
	37,273	77,468
*	6,882	328,168
	7,630	156,873
	24,042	147,858
	25,540	434,340
	21,520	126,354
Ω	43,697	537,787
	39,154	89,537
*	17,211	79,048
#	3,685	3,744
*	50,214	48,101
#*Ω	9,769	82,126
	53,478	1,039,597
	197,747	173,287
Ω	79,130	164,195
Ω	24,615	75,397
	20,004	57,111
Ω	8,486	92,616
	98,078	2,806,706
Ω	64,160	480,886
	5,303	157,958
#	25,563	571,401
*	8,822	25,450
	3,393	54,575
	40,352	425,522
	2,745	59,215
#	12,391	77,798
	50,571	367,745
*	24,345	54,399
#*	8,355	6,291
	28,075	281,920
Ω	7,283	92,276
	41,228	125,488
Ω	5,459	55,343
*	183,061	30,992
	2,994	152,584
	22,713	91,223
*	62,619	111,215
	3,674	10,268

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
	2,229	\$ 45,065
	18,700	336,606
	98,333	147,815
Ω	3,282	40,100
#*	84,582	42,228
*	465	4,669
	142,974	837,900
#Ω	19,271	66,407
*	20,154	15,834
*	62,645	76,698
*	18,856	18,758
#*	13,121	22,451
	40,392	149,760
	5,065	69,279
	6,732	35,856
*	15,569	34,026
Ω	4,618	134,539
	4,209	79,478
	46,555	364,671
	24,703	62,146
	11,870	62,252
*	22,398	52,671
*	307,762	192,576
*	1,570	9,695
	17,525	314,011
	4,013	29,794
#*	32,579	38,067
	2,037	113,091
*	31,005	20,937
	1,120	10,251
*	6,043	10,853
*Ω	31,758	236,142
	7,591	232,869
	10,504	300,931
	14,564	43,757
*Ω	48,537	137,930
#*	9,867	33,102
	832	10,741
	6,883	80,060
	5,889	34,836
	23,246	281,912
	4,750	38,448
	13,146	491,371
	96,441	867,117
	42,958	578,987
	38,235	423,618
#	36,635	356,748
	12,480	125,359
*	1,324	17,640
#	53,628	155,559
	38,542	351,636
*	2,696	5,687
	26,383	256,481
	5,538	193,423
	13,789	455,763
#*	3,296	7,016
TOTAL NORWAY.....		<u>21,616,393</u>

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
PERU — (0.0%)		
Cementos Pacasmayo SAA, ADR.....	3,792	\$ 19,452
Cia de Minas Buenaventura SAA, ADR.....	1,300	19,721
Credicorp Ltd.....	1,720	255,300
*†† Fossal SAA, ADR.....	2	0
Intercorp Financial Services, Inc.....	2,859	67,044
TOTAL PERU.....		<u>361,517</u>
PHILIPPINES — (0.2%)		
* 8990 Holdings, Inc.....	177,800	28,056
Aboitiz Equity Ventures, Inc.....	152,520	131,291
Aboitiz Power Corp.....	102,500	69,173
ACEN Corp.....	587,221	44,264
Alliance Global Group, Inc.....	886,200	178,663
Apex Mining Co., Inc.....	1,093,000	56,397
* Atlas Consolidated Mining & Development Corp.....	152,800	9,086
Ayala Corp.....	13,545	163,206
Ayala Land, Inc.....	215,400	130,167
* AyalaLand Logistics Holdings Corp.....	457,000	13,895
Bank of the Philippine Islands.....	255,928	501,509
BDO Unibank, Inc.....	365,079	939,818
Belle Corp.....	1,052,000	22,046
* Bloomberry Resorts Corp.....	1,146,000	227,860
* Cebu Air, Inc.....	7,500	4,357
*Ω CEMEX Holdings Philippines, Inc.....	175,657	2,858
Century Pacific Food, Inc.....	312,700	182,798
China Banking Corp.....	339,992	190,922
* Converge Information & Communications Technology Solutions, Inc.....	579,900	95,419
Cosco Capital, Inc.....	666,000	59,518
D&L Industries, Inc.....	665,000	75,226
* DITO CME Holdings Corp.....	553,000	24,131
DMCI Holdings, Inc.....	832,400	158,912
DoubleDragon Corp.....	260,700	36,119
East West Banking Corp.....	277,950	43,269
Emperador, Inc.....	147,900	53,983
Filinvest Development Corp.....	18,400	1,823
Filinvest Land, Inc.....	3,204,000	39,261
First Gen Corp.....	74,600	24,146
First Philippine Holdings Corp.....	104,560	120,145
Ginebra San Miguel, Inc.....	18,440	53,855
Global Ferronickel Holdings, Inc.....	452,574	16,300
Global-Estate Resorts, Inc.....	897,000	13,078
Globe Telecom, Inc.....	6,194	191,234
GT Capital Holdings, Inc.....	22,608	267,425
* Integrated Micro-Electronics, Inc.....	251,445	11,158
International Container Terminal Services, Inc.....	49,870	215,638
JG Summit Holdings, Inc.....	220,966	150,350
Jollibee Foods Corp.....	65,850	297,096
Keepers Holdings, Inc.....	341,000	8,792
LT Group, Inc.....	545,100	91,964
Manila Electric Co.....	16,880	108,616
Manila Water Co., Inc.....	335,200	107,206
Megaworld Corp.....	1,932,600	67,192
Metropolitan Bank & Trust Co.....	357,236	361,859
Ω Monde Nissin Corp.....	141,900	22,185
Nickel Asia Corp.....	1,306,480	112,343
Petron Corp.....	1,056,700	63,351
*†† Philcomsat Holdings Corp.....	23,890	33,907
Philex Mining Corp.....	319,400	17,623
* Philippine National Bank.....	152,272	50,485

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
PHILIPPINES — (Continued)		
* Phoenix Petroleum Philippines, Inc.....	107,200	\$ 8,195
PLDT, Inc., Sponsored ADR.....	839	18,752
PLDT, Inc.....	8,860	200,361
Premium Leisure Corp.....	2,062,000	25,621
Puregold Price Club, Inc.....	328,200	161,987
Rizal Commercial Banking Corp.....	104,115	42,486
Robinsons Land Corp.....	526,138	149,433
Robinsons Retail Holdings, Inc.....	94,480	59,174
San Miguel Corp.....	122,700	235,434
San Miguel Food & Beverage, Inc.....	87,080	76,384
Security Bank Corp.....	113,080	142,710
Semirara Mining & Power Corp.....	230,380	126,693
Shakey's Pizza Asia Ventures, Inc.....	84,300	15,778
* Shell Pilipinas Corp.....	124,530	23,855
SM Investments Corp.....	3,865	61,704
SM Prime Holdings, Inc.....	203,700	123,910
Synergy Grid & Development Phils, Inc.....	247,500	33,601
Union Bank of the Philippines.....	108,348	86,023
Universal Robina Corp.....	131,690	261,175
Vista Land & Lifescapes, Inc.....	1,583,900	49,481
Vistamalls, Inc.....	88,000	3,669
Wilcon Depot, Inc.....	359,000	139,773
TOTAL PHILIPPINES.....		7,936,174
POLAND — (0.3%)		
* 11 bit studios SA.....	90	13,248
AB SA.....	986	17,865
* Action SA.....	6,452	31,300
* Alior Bank SA.....	46,733	878,993
*Ω Allegro.eu SA.....	9,054	68,350
* Amica SA.....	3,005	58,220
* AmRest Holdings SE.....	22,381	147,163
Arctic Paper SA.....	9,228	50,440
ASBiSc Enterprises PLC.....	16,682	120,275
Asseco Poland SA.....	18,134	330,335
Auto Partner SA.....	17,966	115,182
Bank Handlowy w Warszawie SA.....	8,431	217,483
* Bank Millennium SA.....	83,355	174,517
* Bank Ochrony Srodowiska SA.....	20,762	57,495
Bank Polska Kasa Opieki SA.....	19,650	755,859
Benefit Systems SA.....	602	333,452
* BNPP Bank Polska SA.....	738	15,993
Boryszew SA.....	29,053	42,573
Budimex SA.....	3,676	628,906
* CCC SA.....	2,591	37,651
CD Projekt SA.....	2,564	66,928
Celon Pharma SA.....	3,548	13,266
* CI Games SA.....	23,337	10,472
# Cognor Holding SA.....	48,866	92,265
ComArch SA.....	1,229	64,428
Creepy Jar SA.....	71	10,455
Cyber Folks SA.....	2,370	53,479
#* Cyfrowy Polsat SA.....	54,823	148,404
Develia SA.....	98,398	121,365
*Ω Dino Polska SA.....	2,811	303,384
Dom Development SA.....	2,243	91,387
# Echo Investment SA.....	10,592	11,172
* Enea SA.....	87,710	208,557
Eurocash SA.....	34,593	130,979

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)		
* Fabryki Mebli Forte SA.....	3,906	\$ 22,429
Globe Trade Centre SA.....	30,781	42,352
* Grenevia SA.....	76,765	58,114
* Grupa Azoty SA.....	16,685	99,559
Grupa Kety SA.....	3,284	558,552
* ING Bank Slaski SA.....	3,500	219,988
Inter Cars SA.....	2,309	315,194
#* Jastrzebska Spolka Weglowa SA.....	17,979	193,656
KGHM Polska Miedz SA.....	18,041	502,634
KRUK SA.....	3,983	450,960
LPP SA.....	115	446,969
Lubelski Wegiel Bogdanka SA.....	4,699	40,245
* mBank SA.....	1,257	167,085
Mirbud SA.....	18,519	37,517
Mo-BRUK SA.....	592	46,119
Mostostal Zabrze SA.....	10,100	9,855
Neuca SA.....	441	96,967
Orange Polska SA.....	102,086	218,051
ORLEN SA.....	106,779	1,664,944
PCC Rokita SA.....	524	12,383
* Pepco Group NV.....	19,968	109,331
* PGE Polska Grupa Energetyczna SA.....	146,977	309,496
* PKP Cargo SA.....	10,554	36,890
PlayWay SA.....	336	26,200
* Polimex-Mostostal SA.....	38,961	40,155
Powszechna Kasa Oszczednosci Bank Polski SA.....	32,031	406,410
Powszechny Zaklad Ubezpieczen SA.....	27,646	332,862
Santander Bank Polska SA.....	838	101,497
* Selvita SA.....	1,553	22,956
Stalexport Autostrady SA.....	30,531	23,039
Synektik SA.....	1,882	40,459
* Tauron Polska Energia SA.....	378,823	346,289
TEN Square Games SA.....	398	10,173
Text SA.....	4,582	110,836
* Torpol SA.....	4,879	32,786
Unimot SA.....	837	26,580
# Votum SA.....	3,062	36,107
VRG SA.....	37,269	31,503
Warsaw Stock Exchange.....	2,489	27,225
Wawel SA.....	12	2,212
Wirtualna Polska Holding SA.....	3,566	105,402
Ω XTB SA.....	13,619	153,432
* Zespol Elektrocieplowni Wroclawskich Kogeneracja SA.....	1,289	21,721
* Zespol Elektrowni Patnow Adamow Konin SA.....	2,391	11,933
TOTAL POLAND.....		<u>12,990,908</u>
PORTUGAL — (0.2%)		
Altri SGPS SA.....	29,560	144,097
* Banco Comercial Portugues SA, Class R.....	4,033,406	1,173,303
Corticeira Amorim SGPS SA.....	5,582	56,990
CTT-Correios de Portugal SA.....	34,278	136,009
EDP - Energias de Portugal SA.....	152,214	678,941
EDP Renovaveis SA.....	28,497	461,459
Galp Energia SGPS SA.....	165,326	2,602,519
* Greenvolt-Energias Renovaveis SA.....	9,960	86,838
Ibersol SGPS SA.....	5,904	42,634
Jeronimo Martins SGPS SA.....	35,737	812,778
Mota-Engil SGPS SA.....	44,612	255,872
Navigator Co. SA.....	73,601	303,275

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
PORTUGAL — (Continued)		
NOS SGPS SA.....	86,024	\$ 304,586
REN - Redes Energeticas Nacionais SGPS SA.....	100,326	246,499
Sonae SGPS SA.....	354,537	342,741
TOTAL PORTUGAL.....		<u>7,648,541</u>
QATAR — (0.3%)		
Aamal Co.....	755,877	179,515
Al Khaleej Takaful Group QSC.....	72,860	56,608
Al Meera Consumer Goods Co. QSC.....	30,557	108,340
Alijarah Holding Co. QPSC.....	185,032	39,033
* Baladna.....	337,030	103,471
Barwa Real Estate Co.....	681,389	538,702
Commercial Bank PSQC.....	169,125	243,626
Doha Bank QPSC.....	728,501	340,585
Doha Insurance Co. QSC.....	92,281	64,624
* Estithmar Holding QPSC.....	122,263	66,290
Gulf International Services QSC.....	347,844	268,824
Gulf Warehousing Co.....	120,519	107,466
Industries Qatar QSC.....	23,363	76,826
* Lesha Bank LLC.....	380,239	132,959
Mannai Corp. QSC.....	76,812	82,640
Masraf Al Rayan QSC.....	788,631	508,648
* Mazaya Real Estate Development QPSC.....	166,991	30,957
Medicare Group.....	60,265	80,018
Mesaieed Petrochemical Holding Co.....	382,998	176,567
Ooredoo QPSC.....	254,617	747,430
Qatar Aluminum Manufacturing Co.....	928,990	326,076
Qatar Electricity & Water Co. QSC.....	63,117	300,165
Qatar Fuel QSC.....	61,815	266,234
Qatar Gas Transport Co. Ltd.....	681,392	649,131
Qatar Industrial Manufacturing Co. QSC.....	72,555	58,672
* Qatar Insurance Co. SAQ.....	309,196	194,098
Qatar International Islamic Bank QSC.....	127,941	366,177
Qatar Islamic Bank SAQ.....	28,092	150,243
Qatar Islamic Insurance Group.....	22,820	55,609
Qatar National Bank QPSC.....	437,750	1,861,957
Qatar National Cement Co. QSC.....	117,543	137,528
Qatar Navigation QSC.....	257,098	729,351
* Salam International Investment Ltd. QSC.....	497,060	88,176
United Development Co. QSC.....	723,133	206,104
Vodafone Qatar QSC.....	732,352	381,530
* Widam Food Co.....	6,411	3,845
TOTAL QATAR.....		<u>9,728,025</u>
RUSSIA — (0.0%)		
*†† Gazprom PJSC, Sponsored ADR.....	161,061	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
*†† Rostelecom PJSC, Sponsored ADR.....	13,665	0
*†† RusHydro PJSC, ADR.....	194,709	0

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
RUSSIA — (Continued)		
*†† Sberbank of Russia PJSC, Sponsored ADR.....	65,441	\$ 0
*†† Severstal PAO, GDR.....	20,792	0
*†† Tatneft PJSC, Sponsored ADR.....	18,789	0
*†† VTB Bank PJSC, GDR.....	330,257	0
SAUDI ARABIA — (1.0%)		
* Abdul Mohsen Al-Hokair Tourism & Development Co.....	11,150	7,932
Abdullah Al Othaim Markets Co.....	105,560	385,984
Abdullah Saad Mohammed Abo Moati Stationaries Co.....	1,037	8,267
Advanced Petrochemical Co.....	20,456	207,478
Al Babtain Power & Telecommunication Co.....	14,290	109,474
* Al Gassim Investment Holding Co.....	1,726	8,068
Al Hammadi Holding.....	11,852	193,330
* Al Hassan Ghazi Ibrahim Shaker Co.....	3,154	24,952
Al Jouf Agricultural Development Co.....	1,033	13,206
* Al Jouf Cement Co.....	29,528	92,784
* Al Khaleej Training & Education Co.....	12,560	96,198
Al Moammar Information Systems Co.....	2,731	96,483
Al Rajhi Bank.....	109,472	2,443,733
* Al Yamamah Steel Industries Co.....	5,821	47,429
* AlAbdullatif Industrial Investment Co.....	16,986	71,433
Alandalus Property Co.....	7,628	47,072
Alaseel Co.....	34,510	40,482
Aldrees Petroleum & Transport Services Co.....	10,265	441,777
* Al-Etihad Cooperative Insurance Co.....	6,971	34,865
Alinma Bank.....	145,602	1,603,699
* AlJazira Takaful Ta'awuni Co.....	12,836	57,696
Almarai Co. JSC.....	24,478	372,608
* Alujain Corp.....	7,147	78,715
Arab National Bank.....	56,365	374,791
Arabian Cement Co.....	20,253	167,731
Arriyadh Development Co.....	14,533	84,790
Astra Industrial Group.....	19,390	666,593
Baazeem Trading Co.....	749	13,951
Bank AlBilad.....	105,078	1,245,780
* Bank Al-Jazira.....	114,358	614,428
Banque Saudi Fransi.....	41,339	439,650
Basic Chemical Industries Ltd.....	3,936	33,936
Bawan Co.....	13,739	174,155
Bupa Arabia for Cooperative Insurance Co.....	12,408	683,175
* Buruj Cooperative Insurance Co.....	4,569	25,971
* Chubb Arabia Cooperative Insurance Co.....	2,880	28,107
City Cement Co.....	27,332	128,072
Co. for Cooperative Insurance.....	14,167	462,864
Dallah Healthcare Co.....	5,864	258,206
* Dar Al Arkan Real Estate Development Co.....	272,987	943,493
Dr Sulaiman Al Habib Medical Services Group Co.....	2,776	214,591
Eastern Province Cement Co.....	17,399	165,191
Electrical Industries Co.....	221,800	192,089
* Emaar Economic City.....	140,611	297,788
Etihad Etisalat Co.....	121,849	1,693,470
* Fawaz Abdulaziz Al Hokair & Co., Class C.....	9,280	41,758
Fitaihi Holding Group.....	53,140	43,068
Gulf Insurance Group.....	5,785	50,073
Hail Cement Co.....	19,115	58,569
Herfy Food Services Co.....	8,064	69,458
Jarir Marketing Co.....	94,840	385,079
* Jazan Development & Investment Co.....	15,465	58,432
L'Azurde Co. for Jewelry.....	8,596	33,022
Leejam Sports Co. JSC.....	6,450	332,082

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
* Liva Insurance Co.....	3,174	\$ 17,065
Maharah Human Resources Co.....	4,524	83,440
* Malath Cooperative Insurance Co.....	3,784	17,738
* Mediterranean & Gulf Cooperative Insurance & Reinsurance Co.....	12,640	45,052
* Methanol Chemicals Co.....	14,860	73,456
* Middle East Healthcare Co.....	3,403	90,395
Middle East Paper Co.....	16,242	162,915
* Middle East Specialized Cables Co.....	5,082	27,285
Mobile Telecommunications Co. Saudi Arabia.....	190,232	676,671
Mouwasat Medical Services Co.....	11,492	363,182
Najran Cement Co.....	45,836	126,314
* Nama Chemicals Co.....	4,594	40,163
* National Agriculture Development Co.	52,908	420,679
National Co. for Glass Industries	7,092	76,733
National Co. for Learning & Education.....	1,295	51,277
National Gas & Industrialization Co.....	7,898	143,392
* National Gypsum.....	1,778	10,901
* National Industrialization Co., Class C.....	116,236	361,914
National Medical Care Co.....	6,637	335,099
Northern Region Cement Co.....	48,534	129,654
Qassim Cement Co.....	12,442	195,846
* Rabigh Refining & Petrochemical Co.....	118,076	287,206
Riyad Bank.....	115,000	867,942
SABIC Agri-Nutrients Co.....	11,848	403,967
Sahara International Petrochemical Co.....	109,370	915,754
* Saudi Arabian Cooperative Insurance Co.....	4,670	19,621
* Saudi Arabian Mining Co.....	86,535	1,067,887
Ω Saudi Arabian Oil Co.....	179,323	1,460,781
Saudi Automotive Services Co.....	10,217	215,529
Saudi Awwal Bank.....	77,212	737,634
Saudi Basic Industries Corp.....	38,584	799,831
Saudi Cement Co.....	23,641	303,653
Saudi Ceramic Co.....	11,576	80,615
Saudi Chemical Co. Holding.....	238,650	294,137
Saudi Electricity Co.....	37,749	190,479
* Saudi Ground Services Co.....	3,512	38,962
Saudi Industrial Investment Group.....	69,447	375,272
Saudi Investment Bank	92,062	382,276
* Saudi Kayan Petrochemical Co.....	195,136	476,676
Saudi Marketing Co.....	6,069	40,071
Saudi National Bank	208,455	2,251,216
Saudi Paper Manufacturing Co.....	1,565	20,677
* Saudi Pharmaceutical Industries & Medical Appliances Corp.....	6,903	62,757
* Saudi Printing & Packaging Co., Class C.....	11,187	47,281
* Saudi Public Transport Co.....	13,524	72,652
* Saudi Real Estate Co.....	27,748	133,749
* Saudi Reinsurance Co.....	16,594	101,542
* Saudi Research & Media Group.....	9,079	501,982
Saudi Telecom Co.....	83,455	908,124
Saudia Dairy & Foodstuff Co.....	4,192	402,277
Savola Group	69,033	826,908
* Seera Group Holding.....	71,283	562,103
* Sinad Holding Co.....	35,189	118,208
Southern Province Cement Co.....	18,767	193,521
Sustained Infrastructure Holding Co.....	14,458	118,825
* Tabuk Cement Co.....	25,254	87,497
Taiba Investments Co.....	12,904	98,188
* Takween Advanced Industries Co.....	6,616	33,520
* Umm Al-Qura Cement Co.....	12,979	54,560

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
United Electronics Co.....	11,582	\$ 274,910
United International Transportation Co.....	14,529	321,110
* Walaa Cooperative Insurance Co.....	11,939	63,716
Yamama Cement Co.....	34,971	283,128
Yanbu Cement Co.....	27,200	221,097
Yanbu National Petrochemical Co.....	52,357	535,503
* Zamil Industrial Investment Co.....	13,779	94,262
TOTAL SAUDI ARABIA		37,260,805
SINGAPORE — (0.7%)		
AEM Holdings Ltd.....	74,800	148,843
* Avarga Ltd.....	120,400	15,684
Aztech Global Ltd.....	83,500	51,202
* Banyan Tree Holdings Ltd.....	83,400	20,495
*†† Best World International Ltd.....	29,500	37,102
Boustead Singapore Ltd.....	166,600	107,872
BRC Asia Ltd.....	18,700	25,468
Bukit Sembawang Estates Ltd.....	36,100	88,389
Capitaland India Trust.....	207,798	162,418
CapitaLand Investment Ltd.....	235,300	516,551
Centurion Corp. Ltd.....	89,000	25,441
China Aviation Oil Singapore Corp. Ltd.....	87,000	56,630
China Sunshin Chemical Holdings Ltd.....	380,200	111,952
City Developments Ltd.....	161,600	733,468
Civmec Ltd.....	80,600	46,444
* ComfortDelGro Corp. Ltd.....	454,200	472,406
* COSCO Shipping International Singapore Co. Ltd.....	341,500	34,810
CSE Global Ltd.....	110,200	33,119
DBS Group Holdings Ltd.....	140,377	3,324,869
Del Monte Pacific Ltd.....	160,100	15,613
Delfi Ltd.....	102,000	83,299
DFI Retail Group Holdings Ltd.....	69,600	138,770
Dyna-Mac Holdings Ltd.....	102,100	18,498
#*†† Ezion Holdings Ltd.....	794,350	0
#*†† Ezra Holdings Ltd.....	513,230	0
Far East Orchard Ltd.....	66,719	50,109
First Resources Ltd.....	199,600	219,677
Food Empire Holdings Ltd.....	81,000	81,308
Fraser & Neave Ltd.....	72,400	57,744
Frasers Property Ltd.....	112,900	73,137
Frencken Group Ltd.....	123,300	117,987
Fu Yu Corp. Ltd.....	241,400	25,858
* Gallant Venture Ltd.....	211,200	20,338
Genting Singapore Ltd.....	290,400	218,092
Geo Energy Resources Ltd.....	295,000	82,576
Golden Agri-Resources Ltd.....	2,347,900	471,699
Great Eastern Holdings Ltd.....	10,700	139,492
GuocoLand Ltd.....	90,400	98,841
Haw Par Corp. Ltd.....	37,800	267,184
Ho Bee Land Ltd.....	90,300	116,862
Hong Fok Corp. Ltd.....	181,500	116,155
Hong Leong Asia Ltd.....	87,200	39,601
Hong Leong Finance Ltd.....	61,400	115,750
Hongkong Land Holdings Ltd.....	211,300	659,574
Hour Glass Ltd.....	68,900	78,495
HRnetgroup Ltd.....	32,200	17,066
Hutchison Port Holdings Trust.....	1,781,200	266,747
*†† Hyflux Ltd.....	178,500	0
iFAST Corp. Ltd.....	25,900	142,025

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
	169,600	\$ 37,237
	36,400	11,697
	72,164	17,668
	225,800	33,471
	24,533	473,389
	863,573	324,535
	174,500	927,251
	12,600	18,840
*	1,450,800	54,864
	175,700	64,759
	16,300	21,263
#*††	408,200	0
	418,300	263,307
	193,545	128,619
	126,500	106,402
	180,011	1,721,872
*	401,837	27,544
	64,700	13,468
	70,025	19,899
	58,500	40,669
	81,500	20,148
	52,200	9,703
	86,800	53,023
	250,510	188,248
	84,800	10,035
	65,800	34,228
	18,700	9,510
*	51,729	105,617
	21,100	42,184
*	9,196,138	682,475
	254,796	1,072,306
	243,300	282,530
	19,600	33,532
	175,100	33,888
	396,100	50,809
	63,900	15,707
	285,050	1,414,784
	132,100	922,406
	40,200	55,393
	474,200	144,729
	164,500	455,819
	74,300	131,637
	115,570	34,446
	194,500	153,485
	58,284	72,013
*††	29,250	0
*††	29,250	0
#	50,690	14,998
*††	1,538,000	0
	518,900	20,059
	224,748	44,367
	157,000	148,832
	109,816	2,314,761
	56,383	55,011
	107,100	497,327
	195,980	88,985
	73,400	731,252
	51,600	55,293
	429,400	1,051,467

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
Wing Tai Holdings Ltd.....	142,500	\$ 130,485
Yangzijiang Shipbuilding Holdings Ltd.....	718,000	896,365
TOTAL SINGAPORE.....		<u>26,130,271</u>
SOUTH AFRICA — (0.9%)		
Absa Group Ltd.....	111,417	972,839
Adcock Ingram Holdings Ltd.....	26,465	79,333
Advtech Ltd.....	203,073	291,619
AECI Ltd.....	43,152	232,475
African Rainbow Minerals Ltd.....	49,083	484,840
Afrimat Ltd.....	39,327	136,476
Alexander Forbes Group Holdings Ltd.....	144,117	48,995
Altron Ltd., Class A.....	58,468	31,105
Anglo American Platinum Ltd.....	5,096	215,746
Aspen Pharmacare Holdings Ltd.....	98,578	1,018,964
Astral Foods Ltd.....	15,545	131,088
* Aveng Ltd.....	46,922	18,974
AVI Ltd.....	122,670	544,474
Barloworld Ltd.....	70,461	281,167
Bid Corp. Ltd.....	22,364	541,269
Bidvest Group Ltd.....	91,776	1,206,947
* Blue Label Telecoms Ltd.....	219,486	41,002
* Brait PLC.....	301,387	29,498
Capitec Bank Holdings Ltd.....	4,226	450,099
Cashbuild Ltd.....	7,450	66,970
City Lodge Hotels Ltd.....	132,868	33,777
Clicks Group Ltd.....	58,060	933,267
Coronation Fund Managers Ltd.....	82,830	137,866
Curro Holdings Ltd.....	52,980	34,126
DataTec Ltd.....	86,530	189,387
Ω Dis-Chem Pharmacies Ltd.....	118,783	191,320
Discovery Ltd.....	96,065	710,191
DRDGOLD Ltd.....	87,056	68,155
Exxaro Resources Ltd.....	78,422	781,289
Famous Brands Ltd.....	22,651	68,970
FirstRand Ltd.....	418,177	1,514,520
Foschini Group Ltd.....	123,256	746,291
Gold Fields Ltd., Sponsored ADR.....	83,722	1,239,086
Grindrod Ltd.....	218,603	142,357
Harmony Gold Mining Co. Ltd.....	107,803	673,849
Harmony Gold Mining Co. Ltd., Sponsored ADR.....	104,321	645,747
Hudaco Industries Ltd.....	13,071	110,895
Impala Platinum Holdings Ltd.....	213,181	827,494
Investec Ltd.....	64,684	426,842
Italtile Ltd.....	146,345	93,815
JSE Ltd.....	23,815	110,183
* KAP Ltd.....	775,320	92,329
Kumba Iron Ore Ltd.....	4,242	124,795
Lewis Group Ltd.....	21,979	49,928
Life Healthcare Group Holdings Ltd.....	522,868	516,778
Merafe Resources Ltd.....	516,286	36,847
* Metair Investments Ltd.....	90,241	70,329
MiX Telematics Ltd.....	4,997	1,754
MiX Telematics Ltd., Sponsored ADR.....	4,462	42,344
Momentum Metropolitan Holdings.....	488,390	545,549
Motus Holdings Ltd.....	81,486	455,659
Mpact Ltd.....	38,245	60,143
Mr Price Group Ltd.....	69,766	637,870
MTN Group Ltd.....	282,306	1,435,990

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
* MultiChoice Group.....	106,477	\$ 425,635
Naspers Ltd., Class N.....	1,877	314,818
Nedbank Group Ltd.....	77,982	905,411
NEPI Rockcastle NV.....	78,377	527,340
Netcare Ltd.....	290,575	220,874
Ninety One Ltd.....	78,783	174,340
Northam Platinum Holdings Ltd.....	103,329	696,488
Oceana Group Ltd.....	34,784	134,182
Old Mutual Ltd.....	1,562,856	1,033,628
Omnia Holdings Ltd.....	62,521	215,960
OUTsurance Group Ltd.....	35,404	79,149
Ω Pepkor Holdings Ltd.....	551,014	566,590
Pick n Pay Stores Ltd.....	130,446	162,971
* PPC Ltd.....	589,412	113,668
PSG Financial Services Ltd.....	214,932	180,807
Raubex Group Ltd.....	66,994	106,660
Reunert Ltd.....	44,713	143,525
RFG Holdings Ltd.....	59,205	42,577
Sanlam Ltd.....	148,173	565,538
Santam Ltd.....	12,051	186,271
Sappi Ltd.....	214,941	511,902
Sasol Ltd.....	55,787	484,550
# Sasol Ltd., Sponsored ADR.....	20,702	177,002
Shoprite Holdings Ltd.....	49,545	718,035
Sibanye Stillwater Ltd.....	937,127	1,129,368
Sibanye Stillwater Ltd., ADR.....	14,926	72,244
* Southern Sun Ltd.....	90,298	26,188
* SPAR Group Ltd.....	28,064	168,285
Spur Corp. Ltd.....	22,560	36,905
Stadio Holdings Ltd.....	56,617	14,912
Standard Bank Group Ltd.....	103,988	1,107,016
Sun International Ltd.....	85,700	193,459
Super Group Ltd.....	149,396	223,353
* Telkom SA SOC Ltd.....	135,559	203,943
Thungela Resources Ltd.....	54,539	348,291
Tiger Brands Ltd.....	34,949	392,488
* Transaction Capital Ltd.....	51,140	22,375
* Trencor Ltd.....	86,382	32,480
Truworths International Ltd.....	128,049	533,302
Tsogo Sun Limited.....	191,790	118,224
Vodacom Group Ltd.....	42,415	211,170
* Wilson Bayly Holmes-Ovcon Ltd.....	19,788	137,746
Woolworths Holdings Ltd.....	238,767	885,699
* Zeda Ltd.....	97,842	66,461
TOTAL SOUTH AFRICA.....		35,185,452
SOUTH KOREA — (4.0%)		
Able C&C Co. Ltd.....	2,291	12,212
* Abpro Bio Co. Ltd.....	15,343	6,126
* ADTechnology Co. Ltd.....	1,392	26,999
* Advanced Nano Products Co. Ltd.....	425	30,108
* Advanced Process Systems Corp.....	4,460	70,946
Aekyung Chemical Co. Ltd.....	3,304	31,096
* Aekyung Industrial Co. Ltd.....	2,401	29,251
* AfreecaTV Co. Ltd.....	2,466	191,400
* Agabang&Company.....	8,356	32,573
* Ahnlab, Inc.....	843	45,861
* Air Busan Co. Ltd.....	9,267	20,655
* Ajin Industrial Co. Ltd.....	8,820	27,359

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* AJU Steel Co. Ltd.....	1,706	\$ 8,761
* Alteogen, Inc.....	1,161	67,001
* ALUKO Co. Ltd.....	14,094	35,662
* Amicogen, Inc.....	2,692	12,253
* Amo Greentech Co. Ltd.....	4,367	34,648
* Amorepacific Corp.....	1,142	100,736
* Amorepacific Group.....	7,868	144,579
* Amotech Co. Ltd.....	2,998	17,224
* Anam Electronics Co. Ltd.....	20,095	32,463
* Ananti, Inc.....	19,867	90,612
* Anterogen Co. Ltd.....	1,096	11,375
* Aplus Asset Advisor Co. Ltd.....	3,471	10,375
* Aprogen Biologics.....	140,546	19,221
* Aprogen, Inc.....	14,539	9,919
* APS, Inc.....	1,640	9,536
* APTC Co. Ltd.....	1,417	14,472
* Asia Cement Co. Ltd.....	6,180	48,731
* ASIA Holdings Co. Ltd.....	484	69,212
* Asia Paper Manufacturing Co. Ltd.....	2,509	80,448
* Atinum Investment Co. Ltd.....	14,759	33,963
* Avaco Co. Ltd.....	1,894	17,730
* Baiksan Co. Ltd.....	3,840	28,480
* BGF Co. Ltd.....	10,500	29,551
* BGF retail Co. Ltd.....	1,819	192,519
* BGFecomaterials Co. Ltd.....	2,714	9,523
* BH Co. Ltd.....	8,752	119,177
* BHI Co. Ltd.....	5,667	32,498
* Binex Co. Ltd.....	3,455	26,434
* Binggrae Co. Ltd.....	1,628	64,084
* Bio Plus Co. Ltd.....	6,132	32,502
* Biodyne Co. Ltd.....	877	32,132
* Bioneer Corp.....	1,247	23,419
* BIT Computer Co. Ltd.....	2,284	12,527
* BNC Korea Co. Ltd.....	9,292	26,264
* BNK Financial Group, Inc.....	78,969	444,144
* Boditech Med, Inc.....	4,479	55,741
* BoKwang Industry Co. Ltd.....	3,439	12,947
* Boryung.....	8,087	73,252
* Bosung Power Technology Co. Ltd.....	7,124	16,290
* Brand X Co. Ltd.....	5,891	25,121
* Bubang Co. Ltd.....	4,775	8,741
* Bukwang Pharmaceutical Co. Ltd.....	6,106	29,845
* BusinessOn Communication Co. Ltd.....	244	2,306
* BYC Co. Ltd.....	49	15,178
* Byucksan Corp.....	18,048	33,435
* C&C International Corp.....	482	24,699
* C&G Hi Tech Co. Ltd.....	1,149	10,821
* Cafe24 Corp.....	1,137	19,117
* CammSys Corp.....	26,100	31,657
* Caregen Co. Ltd.....	4,894	78,476
* Celltrion Pharm, Inc.....	1,368	104,213
* Celltrion, Inc.....	11,770	1,579,387
* Chabiotech Co. Ltd.....	2,751	37,423
* Cheil Worldwide, Inc.....	18,638	256,522
* Chemtronics Co. Ltd.....	3,146	50,940
* Chemtros Co. Ltd.....	2,557	11,626
* Cheryong Electric Co. Ltd.....	3,612	54,887
* ChinHung International, Inc.....	9,970	7,747
* Chinyang Holdings Corp.....	4,663	10,923

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Chips&Media, Inc.....	3,674	\$ 70,744
* Choil Aluminum Co. Ltd.....	12,350	18,512
* Chong Kun Dang Pharmaceutical Corp.....	2,558	210,700
* Chongkundang Holdings Corp.....	933	42,086
* Choong Ang Vaccine Laboratory.....	1,593	12,510
*†† Chorokbaem Media Co. Ltd.....	4,292	13,026
* Chunbo Co. Ltd.....	317	19,590
* CJ CGV Co. Ltd.....	18,158	74,926
* CJ CheilJedang Corp.....	2,903	633,929
* CJ Corp.....	5,618	394,600
* CJ ENM Co. Ltd.....	4,113	219,703
* CJ Freshway Corp.....	1,953	35,785
* CJ Logistics Corp.....	2,627	267,345
* CJ Seafood Corp.....	3,844	8,271
* CKD Bio Corp.....	644	10,805
* Classys, Inc.....	4,375	100,653
* CLIO Cosmetics Co. Ltd.....	1,113	23,649
* CMG Pharmaceutical Co. Ltd.....	12,199	20,140
* CoAsia Corp.....	2,042	9,813
* Com2uS Holdings Corp.....	1,562	44,890
* Com2uSCorp.....	3,433	117,017
* Cosmax, Inc.....	2,632	228,372
* Cosmecca Korea Co. Ltd.....	1,659	46,170
* CosmoAM&T Co. Ltd.....	2,184	215,901
* Cosmochemical Co. Ltd.....	2,451	52,055
* Coway Co. Ltd.....	14,826	614,978
* COWELL FASHION Co. Ltd.....	4,315	18,525
* Cowintech Co. Ltd.....	735	13,756
* CR Holdings Co. Ltd.....	11,559	49,833
* Creas F&C Co. Ltd.....	2,340	13,573
* Creative & Innovative System.....	2,706	19,230
* Creverse, Inc.....	1,783	21,812
* CrystalGenomics Invites Co. Ltd.....	5,410	11,047
* CS Wind Corp.....	3,317	141,278
* CTC BIO, Inc.....	2,718	18,140
* Cuckoo Holdings Co. Ltd.....	1,645	19,516
* Cuckoo Homesys Co. Ltd.....	2,558	38,408
* Curexo, Inc.....	2,492	27,191
* Cymechs, Inc.....	1,110	11,494
* D.I Corp.....	3,402	15,200
* Dae Hwa Pharmaceutical Co. Ltd.....	1,666	11,081
* Dae Won Kang Up Co. Ltd.....	14,591	56,427
* Daea TI Co. Ltd.....	7,559	18,407
* Daebo Magnetic Co. Ltd.....	889	17,857
* Daebongls Co. Ltd.....	1,520	9,756
* Daechang Co. Ltd.....	20,114	20,191
* Daedong Corp.....	5,933	65,487
* Daeduck Co. Ltd.....	8,124	38,593
* Daeduck Electronics Co. Ltd.....	11,917	214,517
* Daehan Flour Mill Co. Ltd.....	427	41,996
* Daehan New Pharm Co. Ltd.....	3,512	22,786
* Daehan Steel Co. Ltd.....	6,129	60,149
* DaeHo AL Co. Ltd.....	9,230	7,677
* Dae-II Corp.....	7,233	22,668
* Daejoo Electronic Materials Co. Ltd.....	743	38,315
* Daejung Chemicals & Metals Co. Ltd., Class C.....	699	8,721
* Daesang Corp.....	7,766	108,090
* Daesang Holdings Co. Ltd.....	5,349	39,199
* Daesung Industrial Co. Ltd.....	7,052	20,332

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Daewon Media Co. Ltd.....	2,412	\$ 21,426
* Daewon Pharmaceutical Co. Ltd.....	4,982	54,531
* Daewon San Up Co. Ltd.....	5,358	24,508
* Daewoo Engineering & Construction Co. Ltd.....	60,935	179,196
* Daewoong Co. Ltd.....	7,404	128,736
* Daewoong Pharmaceutical Co. Ltd.....	1,185	97,958
* Daihan Pharmaceutical Co. Ltd.....	2,113	44,527
* Daishin Securities Co. Ltd.....	13,391	154,670
* Danal Co. Ltd.....	19,693	58,623
* Daol Investment & Securities Co. Ltd.....	15,202	40,961
* Daou Data Corp.....	5,550	59,863
* Daou Technology, Inc.....	9,243	137,550
* Dasan Networks, Inc.....	12,735	38,576
* Dawonsys Co. Ltd.....	2,220	24,417
* DB Financial Investment Co. Ltd.....	14,665	43,186
* DB HiTek Co. Ltd.....	10,837	401,752
* DB Insurance Co. Ltd.....	17,100	1,128,015
* DB, Inc.....	39,902	47,648
* Dear U Co. Ltd.....	2,552	56,863
* Dentium Co. Ltd.....	2,061	174,329
* Deutsch Motors, Inc.....	7,502	27,518
* Device ENG Co. Ltd.....	817	8,906
* Devsisters Co. Ltd.....	536	16,174
* DGB Financial Group, Inc.....	60,025	405,038
* DI Dong Il Corp.....	3,551	72,548
* Digital Daesung Co. Ltd.....	6,676	28,319
* DIO Corp.....	1,153	16,443
* DK Tech Co. Ltd.....	3,342	22,317
* DL Construction Co. Ltd.....	2,410	27,037
* DL E&C Co. Ltd.....	11,126	346,075
* DL Holdings Co. Ltd.....	4,437	186,716
*†† DMOA Co. Ltd.....	21,844	4,693
* DMS Co. Ltd.....	5,594	26,151
* DN Automotive Corp.....	822	53,322
* Dohwa Engineering Co. Ltd.....	3,950	22,334
* Dong-A Hwasung Co. Ltd.....	1,650	9,160
* Dong-A Socio Holdings Co. Ltd.....	821	65,653
* Dong-A ST Co. Ltd.....	1,690	86,186
* Dongbang Transport Logistics Co. Ltd.....	18,539	31,529
* Dongil Industries Co. Ltd.....	421	14,336
* Dongjin Semichem Co. Ltd.....	11,185	322,012
* Dongkoo Bio & Pharma Co. Ltd.....	2,116	8,998
* Dongkook Pharmaceutical Co. Ltd.....	6,451	86,253
* Dongkuk CM Co. Ltd.....	3,334	16,505
* Dongkuk Holdings Co. Ltd.....	4,596	25,693
* Dongkuk Industries Co. Ltd.....	8,871	32,698
* Dongkuk Steel Mill Co. Ltd.....	14,318	121,932
* Dongkuk Structures & Construction Co. Ltd.....	8,234	19,001
* Dongsuh Cos., Inc.....	7,112	92,067
* Dongsung Chemical Co. Ltd.....	10,932	36,372
* Dongsung Finetec Co. Ltd.....	4,233	36,277
* Dongwha Enterprise Co. Ltd.....	623	28,762
* Dongwha Pharm Co. Ltd.....	5,010	36,190
* Dongwon Development Co. Ltd.....	20,451	46,424
* Dongwon F&B Co. Ltd.....	2,490	61,347
* Dongwon Systems Corp.....	1,017	23,375
* Dongwoon Anatech Co. Ltd.....	3,845	59,099
* Dongyang E&P, Inc.....	2,542	35,211
* Dongyang Steel Pipe Co. Ltd.....	20,607	11,528

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Doosan Bobcat, Inc.....	16,810	\$640,192
* Doosan Co. Ltd.....	3,050	206,241
* Doosan Enerbility Co. Ltd.....	38,698	447,037
* Doosan Fuel Cell Co. Ltd.....	3,564	55,118
* Doosan Tesna, Inc.....	3,222	108,086
* DoubleUGames Co. Ltd.....	3,698	116,298
* Douzone Bizon Co. Ltd.....	3,283	117,518
* Dream Security Co. Ltd.....	7,102	18,484
* Dreamtech Co. Ltd.....	13,977	121,664
* DSK Co. Ltd.....	1,748	6,505
* Duck Yang Industry Co. Ltd.....	7,097	25,353
* Duckshin Housing Co. Ltd.....	6,944	9,777
* Duk San Neolux Co. Ltd.....	1,910	55,067
* Duksan Hi-Metal Co. Ltd.....	7,659	40,135
* DY Corp.....	6,599	27,687
* DY POWER Corp.....	2,787	26,244
* E1 Corp.....	816	37,364
* Easy Bio, Inc.....	3,339	8,355
* Easy Holdings Co. Ltd.....	13,163	28,161
* Echo Marketing, Inc.....	5,179	37,231
* Eco&Dream Co. Ltd.....	736	16,479
* Ecoplastic Corp.....	11,411	38,041
* Ecopro BM Co. Ltd.....	3,763	597,308
#* Ecopro Co. Ltd.....	2,090	779,398
#* Ecopro HN Co. Ltd.....	3,233	139,492
* e-Credible Co. Ltd.....	909	8,951
* Elentec Co. Ltd.....	4,988	34,739
* E-MART, Inc.....	4,956	288,369
* EMKOREA Co. Ltd.....	2,739	4,770
* EMRO, Inc.....	2,160	104,495
* Enchem Co. Ltd.....	429	52,028
* ENF Technology Co. Ltd.....	3,528	61,283
* Enzychem Lifesciences Corp.....	33,378	43,257
* Eo Technics Co. Ltd.....	650	83,154
*† E-TRON Co. Ltd.....	77,989	8,765
* Eubiologics Co. Ltd.....	1,566	12,684
* Eugene Corp.....	21,899	56,097
* Eugene Investment & Securities Co. Ltd.....	37,902	109,288
* Eugene Technology Co. Ltd.....	1,768	55,487
* Eusu Holdings Co. Ltd.....	5,910	26,788
* EV Advanced Material Co. Ltd.....	4,404	10,435
* Exicon Co. Ltd.....	1,097	13,331
* F&F Co. Ltd.....	3,602	191,298
* F&F Holdings Co. Ltd.....	2,257	25,040
* FarmStory Co. Ltd.....	18,064	21,852
* Fasoo Co. Ltd.....	1,674	10,695
* Fila Holdings Corp.....	13,485	410,807
* Fine M-Tec Co. Ltd.....	2,112	13,887
* Fine Semitech Corp.....	1,728	27,652
* Fine Technix Co. Ltd.....	1	1
* Gabia, Inc.....	2,918	37,593
* GAEASOFT.....	3,889	24,660
* GAMSUNG Corp. Co. Ltd.....	23,154	45,942
* Gaon Cable Co. Ltd.....	1,845	30,864
* GC Cell Corp.....	1,713	51,340
* Gemvaxlink Co. Ltd.....	29,183	30,948
* GeneOne Life Science, Inc.....	6,042	11,416
* Genexine, Inc.....	6,543	41,685
* Genie Music Corp.....	6,187	15,227

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Genomictree, Inc.....	1,362	\$ 18,138
* Genoray Co. Ltd.....	1,876	9,834
* Global Standard Technology Co. Ltd.....	2,329	57,447
* GOLFZON Co. Ltd.....	1,513	90,671
* Golfzon Newdin Holdings Co. Ltd.....	8,068	22,452
* Gradiant Corp.....	3,293	32,650
* Grand Korea Leisure Co. Ltd.....	10,056	95,654
* Green Chemical Co. Ltd.....	2,052	10,484
* Green Cross Corp.....	1,359	109,733
* Green Cross Holdings Corp.....	8,367	92,628
* Green Cross Wellbeing Corp.....	2,681	17,247
* GS Engineering & Construction Corp.....	24,375	274,799
* GS Global Corp.....	25,862	49,676
* GS Holdings Corp.....	18,375	637,233
* GS Retail Co. Ltd.....	15,093	251,900
* Gwangju Shinsegae Co. Ltd.....	1,845	42,223
* HAESUNG DS Co. Ltd.....	3,675	137,702
* Haesung Industrial Co. Ltd.....	3,439	20,019
* Han Kuk Carbon Co. Ltd.....	5,666	45,188
* Hana Financial Group, Inc.....	74,134	2,650,842
* Hana Materials, Inc.....	2,188	77,021
* Hana Micron, Inc.....	14,856	282,830
* Hana Pharm Co. Ltd.....	1,378	13,724
* Hana Tour Service, Inc.....	2,980	142,261
* Hanall Biopharma Co. Ltd.....	988	22,800
* Hancom, Inc.....	2,465	44,955
* Handok, Inc.....	3,747	38,443
* Handsome Co. Ltd.....	4,070	56,798
* Hanil Cement Co. Ltd.....	2,373	21,380
* Hanil Feed Co. Ltd.....	5,105	17,471
* Hanil Holdings Co. Ltd.....	2,428	20,464
* Hanil Hyundai Cement Co. Ltd.....	1,301	14,449
* Hanjin Kal Corp.....	3,465	189,901
* Hanjin Transportation Co. Ltd.....	3,824	68,932
* Hankook Shell Oil Co. Ltd.....	239	40,618
* Hankook Tire & Technology Co. Ltd.....	23,518	900,130
* Hanmi Pharm Co. Ltd.....	1,312	318,192
* Hanmi Science Co. Ltd.....	520	15,264
* Hanmi Semiconductor Co. Ltd.....	2,598	113,298
* HanmiGlobal Co. Ltd.....	2,624	36,830
* Hannong Chemicals, Inc.....	1,763	19,056
* Hanon Systems.....	49,661	231,782
* Hansae Co. Ltd.....	5,784	88,785
* Hansol Chemical Co. Ltd.....	2,668	399,335
* Hansol Holdings Co. Ltd.....	13,497	28,986
* Hansol IONES Co. Ltd.....	3,514	24,642
* Hansol Paper Co. Ltd.....	6,734	53,992
* Hansol Technics Co. Ltd.....	10,714	53,793
* Hanwha Aerospace Co. Ltd.....	7,042	727,251
* Hanwha Corp.....	10,651	216,727
* Hanwha Galleria Corp.....	40,145	40,553
* Hanwha General Insurance Co. Ltd.....	23,935	78,022
* Hanwha Investment & Securities Co. Ltd.....	57,776	160,337
* Hanwha Life Insurance Co. Ltd.....	83,447	189,437
* Hanwha Solutions Corp.....	28,925	718,572
* Hanwha Systems Co. Ltd.....	6,537	75,399
* Hanyang Digitech Co. Ltd.....	1,978	23,299
* Hanyang Eng Co. Ltd.....	4,895	59,939
* Hanyang Securities Co. Ltd.....	4,400	31,266

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Harim Co. Ltd.....	15,284	\$ 40,640
* Harim Holdings Co. Ltd.....	16,285	91,519
* HB SOLUTION Co. Ltd.....	5,300	16,954
* HB Technology Co. Ltd.....	17,310	27,231
* HD Hyundai Co. Ltd.....	12,163	648,284
* HD Hyundai Construction Equipment Co. Ltd.....	3,710	141,123
* HD Hyundai Electric Co. Ltd.....	1,897	145,278
* HD Hyundai Energy Solutions Co. Ltd.....	1,925	34,132
* HD Hyundai Heavy Industries Co. Ltd.....	220	18,745
* HD Hyundai Infracore Co. Ltd.....	49,004	282,549
* HD Korea Shipbuilding & Offshore Engineering Co. Ltd.....	5,599	475,056
* HDC Holdings Co. Ltd.....	10,850	59,393
* HDC Hyundai Development Co-Engineering & Construction, Class E.....	14,687	196,628
* Hecto Financial Co. Ltd.....	915	15,340
* Hecto Innovation Co. Ltd.....	2,233	23,764
* Heerim Architects & Planners.....	2,759	14,209
* Helixmith Co. Ltd.....	9,323	23,075
* Heung-A Shipping Co. Ltd.....	14,992	35,126
* Heungkuk Fire & Marine Insurance Co. Ltd.....	8,690	21,847
#* HFR, Inc.....	2,731	34,677
* Hite Jinro Co. Ltd.....	11,359	178,409
* Hitejinro Holdings Co. Ltd.....	5,594	35,870
* HJ Magnolia Yongpyong Hotel & Resort Corp.....	11,122	24,103
* HJ Shipbuilding & Construction Co. Ltd.....	4,884	12,621
* HK inno N Corp.....	2,660	83,257
* HL Holdings Corp.....	2,887	71,951
* HL Mando Co. Ltd.....	12,067	316,768
* HLB Therapeutics Co. Ltd.....	4,839	23,682
* HLB, Inc.....	4,201	211,892
* HMM Co. Ltd.....	76,248	1,095,866
* Home Center Holdings Co. Ltd.....	32,105	27,288
* Homecast Co. Ltd.....	4,246	8,951
# Hotel Shilla Co. Ltd.....	6,892	300,201
* HS Industries Co. Ltd.....	16,147	40,533
* HSD Engine Co. Ltd.....	6,338	40,602
* Hugel, Inc.....	534	60,661
#* Humasis Co. Ltd.....	17,651	23,096
* Humax Co. Ltd.....	5,092	11,420
* Humedix Co. Ltd.....	1,690	34,996
* Huons Co. Ltd.....	1,471	37,856
* Huons Global Co. Ltd.....	2,411	40,347
* Husteel Co. Ltd.....	10,980	41,315
* Huvitz Co. Ltd.....	2,773	37,680
* Hwa Shin Co. Ltd.....	5,887	50,786
* Hwail Pharm Co. Ltd.....	20,664	28,353
* Hwangkum Steel & Technology Co. Ltd.....	4,501	24,628
* Hwaseung Enterprise Co. Ltd.....	4,866	27,883
* HYBE Co. Ltd.....	232	34,979
* Hy-Lok Corp.....	2,141	39,870
* Hyosung Advanced Materials Corp., Class C.....	905	221,042
* Hyosung Corp.....	3,020	142,050
* Hyosung Heavy Industries Corp.....	1,480	189,523
* Hyosung TNC Corp.....	511	114,942
* Hyundai Autoever Corp.....	1,124	124,282
* Hyundai Bioland Co. Ltd.....	2,776	20,353
* Hyundai BNG Steel Co. Ltd.....	4,399	56,964
* Hyundai Corp.....	3,245	44,437
* Hyundai Department Store Co. Ltd.....	4,289	172,470
* Hyundai Elevator Co. Ltd.....	4,795	145,916

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Hyundai Engineering & Construction Co. Ltd.....	18,496	\$ 478,693
* Hyundai Ezwel Co. Ltd.....	7,079	30,157
* Hyundai Futurenet Co. Ltd.....	19,724	46,338
* Hyundai GF Holdings.....	13,661	42,039
* Hyundai Glovis Co. Ltd.....	5,516	722,279
* Hyundai Green Food.....	5,169	45,456
* Hyundai Home Shopping Network Corp.....	2,773	92,751
* Hyundai Livart Furniture Co. Ltd.....	5,250	30,234
* Hyundai Marine & Fire Insurance Co. Ltd.....	19,647	498,996
* Hyundai Mipo Dockyard Co. Ltd.....	1,528	77,023
* Hyundai Mobis Co. Ltd.....	6,445	1,010,276
* Hyundai Motor Co.....	20,857	3,033,656
* Hyundai Motor Securities Co. Ltd.....	8,272	53,813
* Hyundai Pharmaceutical Co. Ltd.....	2,593	7,363
* Hyundai Rotem Co. Ltd.....	17,394	366,811
* Hyundai Steel Co.....	22,549	564,674
* Hyundai Wia Corp.....	5,332	231,823
* HyVision System, Inc.....	3,825	69,502
* i3system, Inc.....	833	17,812
* iA, Inc.....	27,516	8,975
* ICD Co. Ltd.....	3,937	25,279
* Icare Pharm, Inc.....	5,311	10,190
* Il Dong Pharmaceutical Co. Ltd.....	1,020	11,735
* Iljin Diamond Co. Ltd.....	1,872	19,766
* Iljin Electric Co. Ltd.....	8,141	68,315
* Iljin Holdings Co. Ltd.....	11,581	32,034
* Iljin Power Co. Ltd.....	3,680	31,121
* Ilshin Spinning Co. Ltd.....	7,661	51,636
* Ilsung Pharmaceuticals Co. Ltd.....	2,101	36,262
* Ilyang Pharmaceutical Co. Ltd.....	3,819	40,966
* iMarketKorea, Inc.....	6,839	42,174
* InBody Co. Ltd.....	3,729	69,173
* Incross Co. Ltd.....	1,776	14,497
* Industrial Bank of Korea.....	78,635	737,786
* Infinitt Healthcare Co. Ltd.....	4,117	16,047
* Innocean Worldwide, Inc.....	5,884	95,659
* InnoWireless Co. Ltd.....	1,320	28,925
* Innox Advanced Materials Co. Ltd.....	4,552	92,990
* Inscobee, Inc.....	9,978	10,335
* Insun ENT Co. Ltd.....	6,057	32,594
* Insung Information Co. Ltd.....	10,727	32,295
* Intellian Technologies, Inc.....	1,186	48,867
* Intelligent Digital Integrated Security Co. Ltd.....	1,023	15,744
* Interflex Co. Ltd.....	4,142	60,546
* Interojo Co. Ltd.....	2,267	49,869
* INTOPS Co. Ltd.....	5,178	111,168
* Inzi Controls Co. Ltd.....	1,735	9,529
* IS Dongseo Co. Ltd.....	5,001	95,183
* ISC Co. Ltd.....	1,515	86,976
* i-SENS, Inc.....	1,250	22,594
* ISU Chemical Co. Ltd.....	2,000	18,091
* ISU Specialty Chemical.....	491	63,890
* IsuPetasys Co. Ltd.....	10,925	223,011
* ITEK, Inc.....	2,956	16,078
* Jahwa Electronics Co. Ltd.....	1,837	39,497
* JASTECH Ltd.....	2,452	16,418
* JB Financial Group Co. Ltd.....	38,423	329,691
* JC Chemical Co. Ltd.....	3,231	16,228
* Jeil Pharmaceutical Co. Ltd.....	506	6,384

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Jeisys Medical, Inc.....	18,288	\$ 116,543
* Jeju Air Co. Ltd.....	11,526	107,095
* Jeju Semiconductor Corp.....	5,017	96,808
* Jin Air Co. Ltd.....	7,338	71,850
* Jinsung T.E.C.....	4,387	31,988
JLS Co. Ltd.....	2,834	14,692
* JNK Heaters Co. Ltd.....	4,478	16,511
* JoyCity Corp.....	4,539	10,933
JS Corp.....	1,168	16,407
Jusung Engineering Co. Ltd.....	4,367	107,847
* JVM Co. Ltd.....	1,746	37,366
JW Holdings Corp.....	10,908	24,848
JW Life Science Corp.....	3,481	31,971
JW Pharmaceutical Corp.....	4,746	108,759
* JW Shinyak Corp.....	8,809	13,594
* JYP Entertainment Corp.....	7,665	431,382
K Car Co. Ltd.....	3,630	30,166
* Kakao Corp.....	2,773	108,440
* Kakao Games Corp.....	4,722	86,269
* KakaoBank Corp.....	5,311	107,947
* Kangwon Land, Inc.....	19,250	215,977
* KAON Group Co. Ltd.....	7,668	30,599
KB Financial Group, Inc.....	56,598	2,401,890
KB Financial Group, Inc., ADR.....	1,286	54,359
* KC Co. Ltd.....	3,354	53,255
* KC Tech Co. Ltd.....	2,444	52,272
KCC Corp.....	1,174	216,198
KCC Glass Corp.....	3,384	100,884
* KCTC.....	3,390	10,192
* KEC Corp.....	42,024	50,510
* Kenco Aerospace Co.....	2,104	18,788
* KEPCO Engineering & Construction Co., Inc.....	1,021	50,048
* KEPCO Plant Service & Engineering Co. Ltd.....	7,650	194,346
* KEYEAST Co. Ltd.....	1,642	8,176
KG Chemical Corp.....	11,263	53,771
KG Dongbusteel.....	6,855	38,594
KG Eco Technology Service Co. Ltd.....	6,980	55,497
*†† KG Mobility Co.....	11,343	65,366
Kginicis Co. Ltd.....	6,812	62,168
KGMobilians Co. Ltd.....	4,597	17,674
* KH Vatec Co. Ltd.....	6,186	59,319
* Kia Corp.....	39,642	3,044,944
* Kib Plug Energy.....	38,436	15,566
* KidariStudio, Inc.....	3,994	17,323
* KINX, Inc.....	620	49,873
* KISCO Holdings Co. Ltd.....	3,626	68,227
* KISWIRE Ltd.....	3,251	50,963
* KIWOOM Securities Co. Ltd.....	5,103	368,844
* KMW Co. Ltd.....	3,215	36,126
* KNJ Co. Ltd.....	2,770	36,482
* KNW Co. Ltd.....	4,264	24,992
* Koentec Co. Ltd.....	7,585	36,866
* Koh Young Technology, Inc.....	7,420	96,810
* Kolmar BNH Co. Ltd.....	3,110	37,219
* Kolmar Korea Co. Ltd.....	2,172	79,370
* Kolmar Korea Holdings Co. Ltd.....	6,530	36,991
* Kolon Corp.....	2,068	26,189
Kolon Global Corp.....	1,687	11,919
* Kolon Industries, Inc.....	7,075	215,214

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Kolon Mobility Group Corp.....	5,595	\$ 15,708
* Kolon Plastic, Inc.....	4,673	25,014
* KoMiCo Ltd.....	2,082	95,141
* KONA I Co. Ltd.....	2,045	24,263
* Korea Aerospace Industries Ltd.....	12,899	485,993
* Korea Alcohol Industrial Co. Ltd.....	4,299	36,399
* Korea Asset In Trust Co. Ltd.....	27,831	67,273
* Korea Circuit Co. Ltd.....	5,045	67,459
#* Korea Electric Power Corp., Sponsored ADR.....	1,200	8,868
* Korea Electric Power Corp.....	17,476	259,150
* Korea Electric Terminal Co. Ltd.....	1,644	85,465
* Korea Electronic Power Industrial Development Co. Ltd.....	4,210	23,070
* Korea Export Packaging Industrial Co. Ltd.....	8,550	18,828
* Korea Gas Corp.....	5,196	102,749
* Korea Information & Communications Co. Ltd.....	3,706	24,587
* Korea Information Certificate Authority, Inc.....	2,942	11,288
* Korea Investment Holdings Co. Ltd.....	11,021	506,042
* Korea Line Corp.....	66,690	100,804
* Korea Movenex Co. Ltd.....	1,309	6,273
* Korea Petrochemical Ind Co. Ltd.....	1,452	144,215
* Korea Petroleum Industries Co.....	2,315	20,928
* Korea Ratings Corp.....	531	30,832
* Korea Real Estate Investment & Trust Co. Ltd.....	62,292	49,961
* Korea United Pharm, Inc.....	2,941	53,908
* Korea Zinc Co. Ltd.....	371	131,430
* Korean Air Lines Co. Ltd.....	46,440	780,792
* Korean Reinsurance Co.....	43,728	247,496
* KOSES Co. Ltd.....	2,548	35,645
* KPX Chemical Co. Ltd.....	807	26,141
* Krafton, Inc.....	1,713	274,691
* KSS LINE Ltd.....	6,720	47,552
* Kt alpha Co. Ltd.....	7,641	33,948
* KT Corp., Sponsored ADR.....	2,500	32,975
* KT Corp.....	2,588	68,551
* KT Skylife Co. Ltd.....	11,182	47,180
* KT&G Corp.....	16,280	1,105,644
* KTCS Corp.....	8,939	24,982
* Kukdo Chemical Co. Ltd.....	691	20,373
* Kukdong Oil & Chemicals Co. Ltd.....	3,251	9,311
*†† Kuk-il Paper Manufacturing Co. Ltd.....	8,527	1,917
* Kum Yang Co. Ltd.....	608	35,520
* Kumho HT, Inc.....	44,811	20,919
* Kumho Petrochemical Co. Ltd.....	7,201	671,480
* Kumho Tire Co., Inc.....	40,225	177,766
* KUMHOE&C Co. Ltd.....	5,409	21,083
* Kumkang Kind Co. Ltd.....	6,650	29,482
* Kwang Dong Pharmaceutical Co. Ltd.....	11,146	60,492
* Kwangmu Co. Ltd.....	6,645	11,018
* Kyeryong Construction Industrial Co. Ltd.....	3,546	38,277
* Kyobo Securities Co. Ltd.....	7,247	26,887
* Kyongbo Pharmaceutical Co. Ltd.....	2,038	11,137
* Kyung Dong Navien Co. Ltd.....	2,274	79,863
* Kyungbang Co. Ltd.....	4,750	30,417
* Kyungdong Pharm Co. Ltd.....	4,514	21,213
* Kyung-In Synthetic Corp.....	9,161	23,942
* L&C Bio Co. Ltd.....	1,510	26,759
* L&F Co. Ltd.....	800	85,297
* LabGenomics Co. Ltd.....	8,050	22,712
* Lake Materials Co. Ltd.....	10,907	123,601

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* LB Semicon, Inc.....	13,039	\$ 75,408
* LEADCORP, Inc.	7,183	31,040
* Lee Ku Industrial Co. Ltd.....	6,847	19,740
* LEENO Industrial, Inc.....	2,474	368,091
* LF Corp.....	5,783	56,653
* LG Chem Ltd.....	1,329	430,975
* LG Corp.....	10,721	658,307
* LG Display Co. Ltd.....	60,700	527,489
* LG Electronics, Inc.....	40,535	2,825,463
* LG H&H Co. Ltd.....	2,824	640,060
* LG HelloVision Co. Ltd.....	12,252	34,280
* LG Innotek Co. Ltd.....	4,373	623,703
* LG Uplus Corp.....	83,752	641,229
* LIG Nex1 Co. Ltd.....	3,197	250,844
* LOT Vacuum Co. Ltd.....	3,137	45,608
* Lotte Chemical Corp.....	3,736	365,439
* Lotte Chilsung Beverage Co. Ltd.....	1,425	146,342
* Lotte Corp.....	7,281	158,156
* Lotte Data Communication Co.....	1,292	44,727
* Lotte Energy Materials Corp.....	1,810	42,540
* LOTTE Fine Chemical Co. Ltd.....	7,901	293,974
* Lotte Non-Life Insurance Co. Ltd.....	18,622	35,242
* Lotte Shopping Co. Ltd.....	2,985	183,525
* Lotte Wellfood Co. Ltd.....	981	93,327
* LS Corp.....	5,733	390,007
* LS Eco Energy Ltd.....	2,218	33,326
* LS Electric Co. Ltd.....	3,938	207,040
* LVMC Holdings.....	27,400	48,645
* LX Hausys Ltd.....	2,198	63,774
* LX Holdings Corp.....	7,594	39,861
* LX International Corp.....	12,426	261,269
* LX Semicon Co. Ltd.....	3,658	211,815
* M.I.Tech Co. Ltd.....	4,570	21,239
* M2N Co. Ltd.....	6,396	13,766
* Macquarie Korea Infrastructure Fund.....	58,409	544,568
* Macrogen, Inc.....	2,554	40,078
* Maeil Dairies Co. Ltd.....	1,216	36,672
* MAKUS, Inc.....	2,994	30,230
* Mcnex Co. Ltd.....	3,884	74,198
* MDS Tech, Inc.....	11,348	14,141
* Mediana Co. Ltd.....	1,960	9,042
* Medipost Co. Ltd.....	5,303	28,162
* Medytox, Inc.....	401	57,573
* MegaStudy Co. Ltd.....	3,852	30,948
* MegaStudyEdu Co. Ltd.....	2,801	125,915
* Meritz Financial Group, Inc.....	26,089	1,339,409
* META BIOMED Co. Ltd.....	6,515	19,259
* Mgame Corp.....	6,465	29,357
* MiCo Ltd.....	14,070	94,545
* Mirae Asset Life Insurance Co. Ltd.....	18,741	81,077
* Mirae Asset Securities Co. Ltd.....	71,825	422,312
* Mirae Asset Venture Investment Co. Ltd.....	5,505	24,210
* Mirae Corp.....	3,384	5,807
* Miwon Commercial Co. Ltd.....	486	60,921
* Miwon Holdings Co. Ltd.....	134	7,924
* Miwon Specialty Chemical Co. Ltd.....	470	47,119
* MK Electron Co. Ltd.....	6,706	62,020
* MNTech Co. Ltd.....	1,242	12,420
* Mobase Electronics Co. Ltd.....	7,183	10,196

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Modetour Network, Inc.....	1,791	\$ 22,930
Motonic Corp.....	2,447	15,102
* Motrex Co. Ltd.....	5,962	68,409
* MS Autotech Co. Ltd.....	9,660	35,695
Multicampus Co. Ltd.....	681	18,189
* Myoung Shin Industrial Co. Ltd.....	9,495	116,987
* N2tech Co. Ltd.....	10,455	4,709
* Namhae Chemical Corp.....	6,477	35,477
* Namsun Aluminum Co. Ltd.....	32,959	51,826
* Namuga Co. Ltd.....	2,016	28,684
* Namyang Dairy Products Co. Ltd.....	154	67,518
* NanoenTek, Inc.....	2,240	5,687
* Nasmedia Co. Ltd.....	1,322	23,083
* Nature & Environment Co. Ltd.....	15,837	12,322
* Nature Holdings Co. Ltd.....	3,144	36,904
* NAVER Corp.....	1,571	234,271
* NCSOFT Corp.....	1,616	238,505
* NeoPharm Co. Ltd.....	1,610	31,650
* Neowiz.....	2,506	47,605
* Neowiz Holdings Corp.....	1,384	27,303
* Nepes Ark Corp.....	2,189	40,000
* NEPES Corp.....	7,008	95,960
* Neptune Co.....	6,362	31,766
*Ω Netmarble Corp.....	5,283	230,288
* New Power Plasma Co. Ltd.....	4,403	17,135
* Nexen Corp.....	11,324	36,151
* Nexen Tire Corp.....	16,094	97,423
* Nexon Games Co. Ltd.....	3,204	35,745
* Next Entertainment World Co. Ltd.....	2,752	8,574
* NEXTIN, Inc.....	1,981	106,199
* NH Investment & Securities Co. Ltd., Class C.....	41,639	330,377
* NHN Corp.....	6,412	118,896
* NHN KCP Corp.....	8,252	75,112
* NI Steel Co. Ltd.....	2,989	11,625
* NICE Holdings Co. Ltd.....	8,262	79,430
* Nice Information & Telecommunication, Inc.....	2,572	41,799
* NICE Information Service Co. Ltd.....	13,197	97,256
* NICE Total Cash Management Co. Ltd., Class C.....	8,267	40,331
* NK Co. Ltd.....	23,922	16,454
* Nong Shim Holdings Co. Ltd.....	1,008	48,739
* NongShim Co. Ltd.....	831	235,301
* NOVAREX Co. Ltd.....	4,194	33,196
* NPC.....	3,679	13,803
* Oceanbridge Co. Ltd.....	927	8,139
* OCI Co. Ltd.....	1,981	136,179
* OCI Holdings Co. Ltd.....	4,373	341,060
* Openbase, Inc.....	4,696	9,341
* OptoElectronics Solutions Co. Ltd.....	1,454	14,796
* Orion Corp.....	6,327	437,593
* Orion Holdings Corp.....	8,600	92,506
*†† Osung Advanced Materials Co. Ltd.....	18,972	19,467
* Ottogi Corp.....	594	178,060
*†† Paik Kwang Industrial Co. Ltd.....	8,901	38,968
* Pan Ocean Co. Ltd.....	98,521	268,343
* Pan-Pacific Co. Ltd.....	7,183	10,063
* Paradise Co. Ltd.....	13,620	128,817
* Park Systems Corp.....	1,399	179,889
* Partron Co. Ltd.....	17,996	107,522
* Pearl Abyss Corp.....	1,369	33,431

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* People & Technology, Inc.....	4,861	\$ 131,013
* PHA Co. Ltd.....	1,572	11,726
* PharmaResearch Co. Ltd.....	2,125	167,474
* PharmGen Science, Inc.....	3,486	15,259
* Pharmicell Co. Ltd.....	5,841	24,884
* Philoptics Co. Ltd.....	4,778	35,829
#* PI Advanced Materials Co. Ltd.....	2,643	46,175
Poongsan Corp.....	8,819	257,334
Poongsan Holdings Corp.....	3,033	82,002
* Posco DX Co. Ltd.....	8,609	366,886
* POSCO Future M Co. Ltd.....	433	81,562
POSCO Holdings, Inc., Sponsored ADR.....	6,151	479,778
POSCO Holdings, Inc.....	4,922	1,561,653
* Posco International Corp.....	8,510	334,041
* Posco M-Tech Co. Ltd.....	2,526	43,486
* POSCO Steeleon Co. Ltd.....	587	21,817
* Power Logics Co. Ltd.....	4,789	40,940
* PSK, Inc.....	7,013	105,033
* Pungkuk Ethanol Co. Ltd.....	731	6,246
* Rainbow Robotics.....	197	21,130
* Ray Co. Ltd.....	1,822	25,950
* Reyon Pharmaceutical Co. Ltd.....	809	9,129
* RFHIC Corp.....	2,475	32,417
* RFTech Co. Ltd.....	7,456	22,442
* S&S Tech Corp.....	3,636	116,471
* S-1 Corp.....	4,603	196,598
* Sajo Industries Co. Ltd.....	1,127	35,332
* Sajodaerim Corp.....	2,063	50,827
* Sajodongaone Co. Ltd.....	23,031	15,780
* Sam Chun Dang Pharm Co. Ltd.....	703	33,685
* Sam Young Electronics Co. Ltd.....	5,658	41,970
* Sam Yung Trading Co. Ltd.....	3,582	34,586
* Sambo Corrugated Board Co. Ltd.....	727	5,664
* Sambo Motors Co. Ltd.....	5,206	21,272
* Sambu Engineering & Construction Co. Ltd.....	11,043	16,525
* Samchully Co. Ltd.....	406	28,662
* SAMHWA Paints Industrial Co. Ltd.....	2,439	11,078
* Samick THK Co. Ltd.....	1,269	9,773
* Samil Pharmaceutical Co. Ltd.....	2,975	18,301
* Samjin Pharmaceutical Co. Ltd.....	1,687	25,735
* Samkee Corp.....	9,415	14,036
* Sammok S-Form Co. Ltd.....	1,379	16,742
* SAMPYO Cement Co. Ltd.....	17,261	39,045
*Ω Samsung Biologics Co. Ltd.....	587	369,500
Samsung C&T Corp.....	7,889	814,969
* Samsung Card Co. Ltd.....	7,651	188,992
Samsung Electro-Mechanics Co. Ltd.....	8,574	891,704
Samsung Electronics Co. Ltd.....	602,182	32,720,660
* Samsung Engineering Co. Ltd.....	41,239	687,845
* Samsung Fire & Marine Insurance Co. Ltd.....	9,017	1,784,281
* Samsung Heavy Industries Co. Ltd.....	17,089	93,137
Samsung Life Insurance Co. Ltd.....	9,235	479,902
* Samsung Pharmaceutical Co. Ltd.....	9,862	14,774
* Samsung Publishing Co. Ltd.....	1,330	20,776
Samsung SDI Co. Ltd.....	4,058	1,126,191
Samsung SDS Co. Ltd.....	3,165	359,926
Samsung Securities Co. Ltd.....	20,605	579,168
* SAMT Co. Ltd.....	23,178	46,339
* Samwha Capacitor Co. Ltd.....	3,391	87,093

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Samyang Corp.....	1,345	\$ 48,203
Samyang Foods Co. Ltd.....	1,355	186,738
* Samyang Holdings Corp.....	1,645	83,278
* Samyang Packaging Corp.....	540	6,872
* Samyang Tongsang Co. Ltd.....	608	23,159
* Samyoung Co. Ltd.....	5,460	15,238
* Sang-A Frontec Co. Ltd.....	647	9,542
* Sangsangin Co. Ltd.....	15,540	40,159
* Sangsin Energy Display Precision Co. Ltd.....	2,886	32,939
* Saramin Co. Ltd.....	2,179	28,739
* Satrec Initiative Co. Ltd.....	226	5,444
* SBI Investment Korea Co. Ltd.....	16,771	10,605
* S-Connect Co. Ltd.....	9,219	11,890
* SD Biosensor, Inc.....	13,303	103,508
* SeAH Besteel Holdings Corp.....	6,421	105,219
SeAH Steel Corp.....	668	64,195
SeAH Steel Holdings Corp.....	745	121,368
* Sebang Co. Ltd.....	4,469	40,980
* Sebang Global Battery Co. Ltd.....	3,462	149,537
Seegene, Inc.....	9,361	177,181
Segyung Hitech Co. Ltd.....	9,081	47,155
* Sejong Industrial Co. Ltd.....	7,042	29,237
Sejong Telecom, Inc.....	51,352	25,456
* Sekonix Co. Ltd.....	4,279	24,418
* Selvas AI, Inc.....	1,228	15,732
Seobu T&D.....	15,637	88,476
* Seohan Co. Ltd.....	37,879	25,781
* Seohee Construction Co. Ltd.....	20,991	19,984
* Seojin System Co. Ltd.....	8,024	111,833
* Seoul Auction Co. Ltd.....	956	7,558
* Seoul City Gas Co. Ltd.....	470	20,715
* Seoul Semiconductor Co. Ltd.....	10,835	84,249
* Seoyon Co. Ltd.....	5,803	35,090
* Seoyon E-Hwa Co. Ltd.....	6,608	82,942
SFA Engineering Corp.....	3,568	72,215
* SFA Semicon Co. Ltd.....	13,844	65,377
* SGC Energy Co. Ltd.....	3,081	55,368
* Shin Heung Energy & Electronics Co. Ltd.....	831	26,675
* Shin Poong Pharmaceutical Co. Ltd.....	491	4,210
* Shindaeyang Paper Co. Ltd.....	3,739	16,254
Shinhan Financial Group Co. Ltd.....	57,372	1,757,872
Shinhan Financial Group Co. Ltd., ADR.....	2,400	73,656
* Shinil Electronics Co. Ltd.....	11,482	15,942
* Shinsegae Information & Communication Co. Ltd.....	2,700	27,711
#* Shinsegae International, Inc.....	4,048	48,796
* Shinsegae, Inc.....	2,377	306,653
* Shinsung Delta Tech Co. Ltd.....	5,285	291,058
* Shinsung E&G Co. Ltd.....	27,321	39,867
Shinsung Tongsang Co. Ltd.....	23,223	32,298
Shinyoung Securities Co. Ltd.....	1,796	83,359
* Showbox Corp.....	13,902	35,865
* Signetics Corp.....	2,928	2,735
* Simmtech Co. Ltd.....	4,230	106,286
* Simmtech Holdings Co. Ltd.....	7,121	15,137
* SIMPAC, Inc.....	9,536	27,784
* Sindoh Co. Ltd.....	2,160	59,130
* SK Biopharmaceuticals Co. Ltd.....	527	36,604
* SK Bioscience Co. Ltd.....	1,345	63,921
* SK Chemicals Co. Ltd.....	2,953	142,344

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
SK D&D Co. Ltd.....	2,050	\$ 38,736
SK Discovery Co. Ltd.....	4,198	122,031
SK Gas Ltd.....	1,006	114,905
SK Hynix, Inc.....	47,418	4,748,469
*Ω SK IE Technology Co. Ltd.....	360	19,954
* SK Innovation Co. Ltd.....	10,716	933,832
* SK Networks Co. Ltd.....	49,827	243,124
* SK oceanplant Co. Ltd.....	4,129	47,521
* SK Securities Co. Ltd.....	72,246	33,863
SK Telecom Co. Ltd.....	9,890	371,851
SK, Inc.....	5,792	793,918
* SKC Co. Ltd.....	1,108	63,525
* SL Corp.....	4,750	113,683
* SM Culture & Contents Co. Ltd.....	6,494	8,576
* SM Entertainment Co. Ltd.....	1,522	86,615
SMEC Co. Ltd.....	7,313	20,100
SNT Dynamics Co. Ltd.....	5,786	63,471
SNT Holdings Co. Ltd.....	2,300	33,197
SNT Motiv Co. Ltd.....	3,388	112,339
SOCAR, Inc.....	2,283	28,107
S-Oil Corp.....	12,813	651,416
* Solid, Inc.....	16,873	76,269
* SOLUM Co. Ltd.....	12,735	261,353
* Solus Advanced Materials Co. Ltd.....	5,426	45,616
* Songwon Industrial Co. Ltd.....	7,973	90,820
* Soosan Heavy Industries Co. Ltd.....	11,049	16,478
Soosan Industries Co. Ltd.....	874	12,532
* Soulbrain Co. Ltd.....	1,008	203,287
* Soulbrain Holdings Co. Ltd.....	2,987	92,361
* SPC Samlip Co. Ltd.....	717	31,963
SPG Co. Ltd.....	1,751	38,025
* Spigen Korea Co. Ltd.....	885	22,995
Ssangyong C&E Co. Ltd.....	29,144	131,567
* ST Pharm Co. Ltd.....	687	31,778
* STIC Investments, Inc.....	8,272	39,735
* Straffice Co. Ltd.....	6,956	21,946
* Studio Dragon Corp.....	3,925	134,670
* STX Heavy Industries Co. Ltd.....	2,344	19,370
* Sugentech, Inc.....	3,127	15,483
* Suheung Co. Ltd.....	1,837	38,090
* Sukgyung AT Co. Ltd.....	288	10,883
* Sun Kwang Co. Ltd.....	384	5,323
* Sung Kwang Bend Co. Ltd.....	4,660	37,522
* Sungchang Enterprise Holdings Ltd.....	23,155	37,006
* Sungshin Cement Co. Ltd.....	6,391	38,196
* Sungwoo Hitech Co. Ltd.....	18,816	116,509
* Sunjin Co. Ltd.....	4,911	24,123
* Sunny Electronics Corp.....	5,595	9,454
* Suprema, Inc.....	1,173	22,634
* SY Co. Ltd.....	8,899	27,515
* Synergy Innovation Co. Ltd.....	8,459	17,296
* Synopex, Inc.....	34,168	204,550
* Systems Technology, Inc.....	920	18,268
* T Scientific Co. Ltd.....	19,117	20,257
T&L Co. Ltd.....	1,411	42,845
Tae Kyung Industrial Co. Ltd.....	6,193	28,319
* Taekwang Industrial Co. Ltd.....	130	89,510
* Taekyung BK Co. Ltd.....	4,406	19,253
*†† Taewoong Co. Ltd.....	5,246	58,935

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Taeyang Metal Industrial Co. Ltd.....	4,419	\$ 8,197
* Taihan Electric Wire Co. Ltd.....	8,724	60,913
* Taihan Fiberoptics Co. Ltd.....	6,831	6,388
* TechWing, Inc.....	4,772	56,590
* Telcon RF Pharmaceutical, Inc.....	15,549	8,858
* Telechips, Inc.....	1,469	29,069
* TES Co. Ltd.....	2,411	34,176
* Theragen Etex Co. Ltd.....	6,072	18,694
* Thinkware Systems Corp.....	2,160	25,743
* TK Corp.....	5,311	49,973
* TKG Huchems Co. Ltd.....	6,540	101,498
* TLB Co. Ltd.....	1,781	33,805
* Tokai Carbon Korea Co. Ltd.....	1,792	141,745
* Tongyang Life Insurance Co. Ltd.....	18,908	69,647
* Tongyang, Inc.....	65,030	45,218
* Top Engineering Co. Ltd.....	3,089	13,225
* Toptec Co. Ltd.....	7,951	38,995
* Tovis Co. Ltd.....	3,286	35,777
* TS Corp.....	24,800	61,474
* TSE Co. Ltd.....	722	22,569
* Tuksu Construction Co. Ltd.....	2,985	20,034
* TY Holdings Co. Ltd.....	3,300	10,180
* TYM Corp.....	14,189	59,010
* UBCare Co. Ltd.....	3,040	11,043
* Ubiquoss Holdings, Inc.....	1,495	14,525
* Ubiquoss, Inc.....	1,332	15,626
* Ubivelox, Inc.....	844	10,246
* Uju Electronics Co. Ltd.....	1,734	20,477
* Uni-Chem Co. Ltd.....	14,391	21,487
* Unid Btplus Co. Ltd.....	2,539	10,841
* Unid Co. Ltd.....	1,619	90,377
* Union Semiconductor Equipment & Materials Co. Ltd.....	6,126	37,082
* Uniquest Corp.....	3,004	17,787
* Unison Co. Ltd.....	8,341	7,173
* UniTest, Inc.....	2,546	26,010
* Unitrontech Co. Ltd.....	3,404	18,701
* Value Added Technology Co. Ltd.....	2,552	61,197
* Viatron Technologies, Inc.....	3,044	18,803
* VICTEK Co. Ltd.....	3,660	13,618
*† Vidente Co. Ltd.....	10,155	9,473
* Vieworks Co. Ltd.....	1,617	33,051
* Vina Tech Co. Ltd.....	611	22,221
* Vitzro Tech Co. Ltd.....	1,388	7,887
* Vitzrocell Co. Ltd.....	3,926	51,503
* VT Co. Ltd.....	6,333	78,443
* Webcash Corp.....	2,589	18,210
* Webzen, Inc.....	3,574	45,041
* Welcron Co. Ltd.....	8,869	19,025
* Wellbiotec Co. Ltd.....	1,524	1,107
* Wemade Max Co. Ltd.....	1,113	9,669
* Whanin Pharmaceutical Co. Ltd.....	3,091	33,277
* Wins Co. Ltd.....	2,493	24,025
* WiSoL Co. Ltd.....	9,528	53,097
* Won Tech Co. Ltd.....	7,049	41,451
* Wonik Holdings Co. Ltd.....	19,365	48,493
* WONIK IPS Co. Ltd.....	2,305	52,112
* Wonik Materials Co. Ltd.....	2,336	49,730
* Wonik QnC Corp.....	5,520	116,375
* Woojin, Inc.....	3,421	20,823

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Woongjin Co. Ltd.....	10,974	\$ 9,759
* Woongjin Thinkbig Co. Ltd.....	14,121	26,169
Woori Financial Group, Inc.....	171,412	1,777,261
* Woori Technology Investment Co. Ltd.....	11,066	50,266
* Woory Industrial Co. Ltd.....	1,139	10,946
* Woosu AMS Co. Ltd.....	5,175	10,704
* Worldex Industry & Trading Co. Ltd., Class C.....	3,860	68,653
* Wysiwyg Studios Co. Ltd.....	6,860	15,655
* Y G-1 Co. Ltd.....	345	1,695
* Y2 Solution Co. Ltd.....	2,386	5,014
* Y-entec Co. Ltd.....	1,858	9,872
Yesco Holdings Co. Ltd.....	837	21,388
* YG Entertainment, Inc.....	4,405	146,018
* YG PLUS.....	10,461	32,619
* YIK Corp.....	4,798	19,755
* YMC Co. Ltd.....	3,909	15,126
* Youlchon Chemical Co. Ltd.....	974	20,999
* Young Poong Corp.....	186	73,345
Young Poong Precision Corp.....	5,214	48,541
* Youngone Corp.....	8,569	307,628
Youngone Holdings Co. Ltd.....	1,902	115,284
* Yuanta Securities Korea Co. Ltd.....	36,476	67,799
* Yuhan Corp.....	1,842	81,393
* Yungjin Pharmaceutical Co. Ltd.....	5,170	7,847
* Zeus Co. Ltd.....	5,937	75,521
* Zinus, Inc.....	3,852	39,261
TOTAL SOUTH KOREA.....		<u>148,466,033</u>
SPAIN — (1.7%)		
Acciona SA.....	9,018	1,166,521
Acerinox SA.....	57,401	605,992
# ACS Actividades de Construccion y Servicios SA.....	67,871	2,678,223
Ω Aedas Homes SA.....	3,368	64,391
Ω Aena SME SA.....	9,390	1,661,158
Alantra Partners SA.....	733	7,094
Almirall SA.....	19,169	181,837
Amadeus IT Group SA.....	50,405	3,532,401
#* Amper SA.....	390,887	34,568
Applus Services SA.....	37,477	452,968
Atresmedia Corp. de Medios de Comunicacion SA.....	37,315	149,981
Azkoyen SA.....	6,948	47,317
Banco Bilbao Vizcaya Argentaria SA.....	764,346	7,153,845
Banco Bilbao Vizcaya Argentaria SA, Sponsored ADR.....	26,576	247,954
Banco de Sabadell SA.....	2,217,543	2,878,229
* Banco Santander SA.....	1,182,141	4,735,533
Bankinter SA.....	242,960	1,500,064
CaixaBank SA.....	452,329	1,928,726
Ω Cellnex Telecom SA.....	28,681	1,103,569
Cia de Distribucion Integral Logista Holdings SA.....	24,479	692,388
CIE Automotive SA.....	19,308	509,399
Construcciones y Auxiliar de Ferrocarriles SA.....	6,226	223,766
Corp. ACCIONA Energias Renovables SA.....	12,085	314,030
* Distribuidora Internacional de Alimentacion SA.....	1,842,663	23,881
Ebro Foods SA.....	23,326	387,606
* eDreams ODIGEO SA.....	9,854	74,852
Elecnor SA.....	10,479	214,444
Enagas SA.....	50,924	829,032
Ence Energia y Celulosa SA.....	51,136	161,683
Endesa SA.....	42,254	837,134

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)		
	51,076	\$ 136,433
	118,202	388,432
	15,081	575,117
	13,851	299,863
Ω	64,750	214,781
Ω	40,237	155,464
*	272	9,489
*	54,589	594,624
	12,585	451,080
	5,388	23,996
	202,931	2,443,483
	3,498	42,244
	57,643	1,023,418
	74,806	3,198,508
	2,544	6,461
	8,230	567,644
	137,652	143,905
	282,497	622,034
*	40,961	277,145
	8,269	100,773
	17,439	469,593
Ω	7,810	88,060
*	86,456	37,877
	1,111	46,377
*	69,984	21,850
Ω	58,546	31,822
	85,405	161,600
	44,100	50,256
	60,364	1,004,464
	395,910	5,846,910
	166,977	550,481
	3,339	11,027
*	21,338	315,037
Ω	17,400	78,650
*	14,223	119,472
	48,435	198,099
	1,306,498	5,315,924
	38,775	142,754
*	19,513	15,626
Ω	523,146	500,203
	7,736	775,382
	16,787	982,839
TOTAL SPAIN.....		<u>62,437,783</u>
SWEDEN — (1.9%)		
	11,933	268,947
Ω	33,500	182,937
	21,172	228,202
	27,168	243,318
	28,906	596,322
	28,842	398,283
	8,084	296,625
Ω	20,941	184,551
	72,341	480,255
	9,811	124,583
Ω	22,180	112,608
#*	15,424	28,113
	1,024	53,514
	6,330	27,667

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	66,722	\$ 312,298
	23,784	652,293
	172,912	2,759,574
	100,484	1,391,498
	10,829	216,316
*Ω	43,919	171,820
	24,041	482,923
	17,325	437,783
	12,926	227,755
#	23,181	315,609
	10,482	183,140
*	4,392	13,626
	52,606	572,517
#*	6,605	184,875
#*	25,930	42,167
	26,527	320,695
	55,833	496,472
*Ω	4,143	89,862
	24,595	265,251
	11,611	165,035
	5,162	24,073
	60,016	1,592,985
#*	35,832	40,399
*Ω	8,090	94,535
Ω	44,161	334,861
	9,875	349,738
	5,345	37,304
	25,410	725,744
*	11,568	51,301
*	23,427	81,182
*	5,053	250,504
*	25,949	334,064
	7,387	21,494
	5,960	254,115
#*	18,692	17,907
*	12,443	16,965
	2,841	54,979
	9,457	111,426
*	34,784	38,495
	17,283	245,947
	83,850	150,927
	12,248	201,301
Ω	26,480	111,576
	129,733	130,709
	677	12,195
	2,420	24,716
	22,212	172,288
Ω	88,344	703,034
*Ω	131,112	146,512
	6,403	102,924
	4,731	45,648
*	21,841	204,301
	58,999	313,487
	69,144	521,740
*Ω	29,981	20,680
#*	67,205	128,258
*	5,780	29,626
	1,422	11,379
	3,040	24,478

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	9,101	\$ 85,364
	38,518	680,565
	17,829	277,988
	2,256	53,513
	53,523	1,256,896
Ω	10,739	1,253,924
	2,020	28,248
	29,035	271,939
	15,580	99,233
*	42,694	283,373
*	1,952	3,000
	6,316	39,841
	1,057	75,451
	1,600	11,052
	54,829	302,288
	2,788	43,347
	19,094	408,175
	52,152	517,122
*Ω	5,224	35,751
	51,773	730,452
	10,233	77,820
	8,334	26,168
	21,208	572,569
	63,515	693,176
	34,027	71,376
	38,266	438,014
#	9,311	409,638
*Ω	27,317	90,880
	13,019	513,069
	16,447	212,674
	4,692	36,578
	65,344	508,305
	31,198	757,927
#	53,387	213,478
*	37,760	416,729
#	17,623	104,198
	1,761	34,180
	26,224	320,337
	6,100	7,972
#	22,732	370,165
*	2,632	13,420
*	20,085	108,444
#*	3,272	7,606
	70,894	834,011
	9,088	122,212
	58,890	769,912
	12,938	312,154
	3,013	98,212
	26,860	510,036
	32,248	882,885
*	1,891	68,908
	18,972	312,881
	16,185	163,880
	5,052	29,520
*	53,723	921,593
*	37,621	287,952
	10,010	130,983
Ω	23,151	369,518
	10,691	297,358

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	50,694	\$ 327,867
	29,409	375,555
	2,314	40,655
*	127,831	65,116
	46,314	411,331
#	32,148	192,090
*	57,952	61,527
	69,620	337,164
	12,010	51,296
	11,053	178,855
	27,399	431,138
*	16,670	66,015
*	7,145	100,989
	8,033	158,257
	30,997	277,249
	17,660	166,893
#*	75,740	52,096
#*	4,098	3,899
*	11,757	55,940
	24,461	335,416
	67,840	334,922
	12,590	102,561
	3,290	38,016
*	51,285	34,807
	15,437	138,117
	86,260	284,338
*	9,886	86,866
	3,921	46,119
Ω	53,508	73,531
	37,562	45,816
	12,616	76,749
	5,136	330,712
	12,895	313,365
#	89,654	41,079
	8,288	4,602
	65,004	1,366,116
	21,297	129,886
*Ω	53,191	245,060
*	6,973	173,061
	28,568	532,121
	68,998	670,250
*	11,033	22,733
	4,148	29,266
*Ω	194,644	597,752
*	61,848	31,089
	115,602	1,641,795
	1,726	25,164
#	45,055	781,236
	4,129	82,252
	54,642	1,076,727
	11,548	145,045
	5,351	29,867
	53,568	416,832
	145,662	1,112,844
*	1,640	29,467
*	166,156	172,195
	457,649	315,916
	2,299	31,362
	60,121	818,482

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	87,673	\$ 945,144
#	1,473	19,692
	22,845	267,785
#	50,592	1,030,963
*	19,604	550,248
	22,386	160,812
	139,944	1,193,170
#	5,974	32,923
	356,212	1,974,653
#	425,735	1,098,044
	7,499	29,547
*	1,750	29,326
Ω	12,257	311,881
	28,963	881,552
	14,558	316,266
*	65,486	193,624
	3,219	79,207
#*	12,302	2,819
	5,523	306,779
	16,614	273,523
	4,814	52,589
	30,157	741,414
	218,321	5,232,133
#*	79,257	206,623
#	41,267	207,150
	43,452	388,446
*	2,737	9,681
TOTAL SWEDEN.....		<u>71,488,951</u>
SWITZERLAND — (5.3%)		
	149,460	6,323,922
	29,991	959,701
	53,607	2,318,131
#	60,300	4,529,163
	5,690	1,012,088
	2,341	685,367
*	656	6,029
*	377,767	884,140
	491	107,615
	21,920	253,822
*	399,722	717,451
	9,014	76,867
*	1,382	205,354
*	27,506	1,050,862
	13,814	2,206,664
	767	210,096
	10,666	1,365,636
	959	1,400,722
*	4,064	159,327
	2,428	1,132,151
	922	270,342
#	3,363	92,106
	1,899	529,757
	4,777	758,914
	2,709	648,279
	2,792	1,182,597
	1,030	576,251
	1,501	153,118
	552	276,585

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	2,268	\$ 72,244
	249	90,310
	10,011	771,868
	7	887,313
#*	1,175	67,396
	33,209	4,932,684
	955	132,432
	80,561	1,031,316
	1,469	96,721
	2,133	703,280
	845	62,652
	2,372	482,302
	15,090	1,055,920
*	859	80,137
	1,070	536,006
	14,338	1,515,964
	44,266	568,442
	776	812,956
	402	303,476
	1,198	55,612
	3,069	63,200
	7,710	1,590,773
	407	478,539
	4,475	88,381
Ω	19,111	1,685,256
*	39,964	17,066
	5,062	2,913,829
	34,760	2,326,434
	548	2,278,878
#*	1,515	131,974
	15,359	2,218,154
	1,172	102,965
	68,164	5,208,230
	6,475	464,406
	3	15,167
	5,861	208,072
*	730	14,531
	699	1,060,995
	159	464,406
	287	205,918
	981	112,374
	58,912	3,207,252
	1,303	256,276
	2,554	648,671
	1,351	259,796
*	13,192	19,031
	9,554	3,237,656
	7,382	605,298
	168	383,331
	5,570	442,397
#	17,238	1,437,986
	5,785	2,828,319
	7,828	651,377
Ω	1,901	284,489
Ω	7,639	152,503
	2,640	113,689
	79	132,146
	2,756	53,314
	16,695	256,388

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	2,735	\$ 808,023
*	1,869	8,972
	183,523	20,912,542
	43,213	4,471,249
	88,289	9,130,294
	1,026	41,542
	74,341	323,966
*	4,127	22,965
	2,610	201,528
	3,267	4,407,755
*	286	152,729
	322	114,910
*Ω	3,457	63,455
	9,358	1,245,522
	1,113	117,100
	1,957	592,829
	58,789	16,738,190
	1,693	107,852
*	59,233	2,031,388
	11,882	408,206
	3,912	931,216
	401	220,002
*Ω	3,114	259,140
	5,982	718,197
	18,925	1,748,780
	1,662	1,655,597
	74,502	1,559,491
	7,858	2,169,262
	794	70,058
	25,237	473,006
	7,451	2,381,314
	1,226	709,532
	10,553	336,869
	9,711	1,475,114
	7,639	737,945
	5,775	1,355,732
	10,867	494,438
	5,024	3,607,875
	26,900	2,724,576
	47,503	5,439,114
*	247,372	25,102
	7,450	4,457,212
	3,796	952,693
	17,670	1,798,283
	389	53,574
	1,055	158,911
	2,825	278,423
*	239,599	7,171,016
	5,592	669,756
	573	25,014
Ω	5,658	2,633,962
	417	211,708
	5,102	221,948
	11,746	773,699
	1,444	155,441
	5,041	593,877
*	790	55,418
	123	15,527
	34	72,168

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
Ypsomed Holding AG.....	1,038	\$ 366,402
Zehnder Group AG.....	4,844	288,683
Zueblin Immobilien Holding AG.....	454	13,441
Zug Estates Holding AG, Class B.....	43	82,703
Zuger Kantonalbank AG.....	25	222,748
Zurich Insurance Group AG.....	10,322	5,244,500
TOTAL SWITZERLAND.....		<u>198,482,039</u>
TAIWAN — (5.7%)		
ABC Taiwan Electronics Corp.....	40,164	28,222
Abico Avy Co. Ltd.....	46,062	34,803
Ability Enterprise Co. Ltd.....	104,988	83,244
Ability Opto-Electronics Technology Co. Ltd.....	14,083	91,993
AcBel Polytech, Inc.....	98,786	128,320
Accton Technology Corp.....	85,000	1,429,917
Acer, Inc.....	654,000	960,460
ACES Electronic Co. Ltd.....	39,719	49,223
* Acon Holding, Inc.....	48,041	16,243
Acter Group Corp. Ltd.....	54,470	315,376
Action Electronics Co. Ltd.....	63,000	36,399
Actron Technology Corp.....	14,000	75,110
ADATA Technology Co. Ltd.....	96,600	295,682
Addcn Technology Co. Ltd.....	5,205	33,451
Adlink Technology, Inc.....	9,000	17,511
Advanced Ceramic X Corp.....	8,000	55,067
Advanced Energy Solution Holding Co. Ltd.....	3,000	60,480
Advanced International Multitech Co. Ltd.....	60,000	135,493
* Advanced Optoelectronic Technology, Inc.....	31,000	29,917
Advanced Power Electronics Corp.....	7,000	19,806
Advancetek Enterprise Co. Ltd.....	96,571	112,631
Advantech Co. Ltd.....	29,757	320,757
Aerospace Industrial Development Corp.....	150,000	235,117
AGV Products Corp.....	191,875	72,170
Airtac International Group.....	9,122	273,384
Alchip Technologies Ltd.....	8,000	992,319
Alexander Marine Co. Ltd.....	2,000	21,508
#* ALI Corp.....	74,901	63,079
Allied Circuit Co. Ltd.....	13,000	61,645
Allied Supreme Corp.....	15,000	156,561
Allis Electric Co. Ltd.....	40,961	109,775
Alltek Technology Corp.....	24,040	27,039
Alltop Technology Co. Ltd.....	12,000	73,500
Alpha Networks, Inc.....	78,072	96,007
Altek Corp.....	121,000	141,386
Amazing Microelectronic Corp.....	21,965	77,616
Ambassador Hotel.....	109,000	159,597
AMPACS Corp.....	11,000	17,275
Ampire Co. Ltd.....	28,000	33,768
AMPOC Far-East Co. Ltd.....	4,000	10,985
AmTRAN Technology Co. Ltd.....	277,437	117,825
Anji Technology Co. Ltd.....	11,000	12,957
Anpec Electronics Corp.....	10,799	72,231
Apac Opto Electronics, Inc.....	10,000	36,034
Apacer Technology, Inc.....	35,750	65,924
APCB, Inc.....	64,000	47,182
Apex Biotechnology Corp.....	32,000	34,037
Apex International Co. Ltd.....	53,550	80,917
Apex Science & Engineering.....	71,400	27,795
Arcadyan Technology Corp.....	43,540	239,730

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	268,990	\$ 634,200
	23,714	131,748
	565,931	2,446,958
	466,000	590,942
	63,000	135,071
#	171,319	121,494
	12,000	25,089
#	69,814	948,168
	1,260	74,506
	10,000	30,195
	6,500	638,428
	11,000	81,274
	97,000	1,377,333
	33,000	83,934
	34,000	68,925
	1,734,000	1,013,349
	9,000	108,376
	14,100	33,169
	20,000	74,781
	35,000	7,374
	10,993	29,391
	14,000	72,980
*	252,211	96,308
	40,000	50,922
	46,000	51,083
	618,000	242,432
	10,000	12,225
	22,000	17,025
	6,000	11,063
*	38,000	27,858
	15,000	53,472
	31,000	228,138
	5,000	14,276
	8,494	181,697
	7,000	30,772
	41,000	24,595
	98,423	106,248
	51,939	139,015
*	21,000	26,896
	90,763	28,617
	46,628	74,425
	787,680	403,831
	139,886	91,369
	90,999	34,942
	17,850	67,388
	10,000	34,906
	161,000	1,000,412
	601,286	845,546
	232,000	141,670
	10,654	18,775
	34,390	30,722
	150,084	218,576
*	76,880	56,576
	191,924	1,062,400
	51,548	22,198
*	106,200	36,770
	3,000	6,859
	968,069	540,428
	116,000	133,092

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	109,000	\$ 115,746
#	48,000	120,538
	12,000	31,972
	65,000	200,031
	34,000	61,086
	33,000	58,556
	38,000	46,159
	10,000	89,362
#	271,000	249,483
	167,408	71,658
	520,000	753,971
	139,000	198,276
#	32,000	42,502
	40,000	54,523
	219,300	125,002
	16,600	16,120
	257,773	1,351,562
	54,481	254,108
	6,600	67,361
	17,050	34,507
	87,200	48,036
	6,000	8,470
#	1,491,000	968,449
	341,000	160,181
	95,000	70,720
*	2,681,354	1,029,418
	91,530	48,599
	83,626	54,872
	48,000	26,394
*	633,861	157,203
	121,000	152,338
	59,200	215,999
*	1,345,069	404,170
	35,000	126,845
	1,656,000	1,327,007
	25,000	42,339
	31,000	34,586
	33,000	46,741
	59,450	38,853
	146,000	208,421
	205,000	471,589
	281,133	383,781
	14,000	84,277
	64,100	155,359
	43,000	274,826
	185,000	104,693
	213,000	161,726
	1,000	3,167
	171,228	123,170
	111,000	421,587
	7,000	11,553
	6,000	101,425
	3,400	127,772
	133,000	504,191
	16,000	91,469
#	193,000	254,671
#*	450,929	154,518
	8,000	17,782
	42,000	26,069

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	1,172,000	\$1,344,116
	442,000	980,324
	24,000	58,780
	18,700	10,234
*	227,424	94,709
	179,000	155,196
	49,000	33,723
	20,409	45,019
	130,000	293,541
#	90,552	169,613
	18,480	14,799
	32,000	29,537
	29,000	34,995
*	146,829	84,251
	2,310,563	2,096,169
	206,000	278,195
	28,360	39,389
	17,850	107,019
*	102,000	67,563
	20,062	24,244
	88,800	135,154
	8,352	10,274
	12,000	19,719
	9,900	15,412
	102,414	111,514
	95,000	154,228
	169,000	83,345
	26,900	91,770
	84,811	35,209
	93,000	112,498
	51,365	459,645
	49,000	233,773
	12,704	54,575
	45,614	127,379
	169,096	104,345
	24,000	18,979
	28,955	30,099
	44,086	116,544
#	48,000	127,619
	26,000	172,424
	1,743,392	1,376,041
	9,000	20,841
*	76,985	51,347
	22,583	394,147
	6,000	56,972
	97,000	50,563
	23,136	18,675
	72,013	56,367
	19,695	37,547
	48,900	233,901
	17,429	32,762
	23,000	62,433
	28,768	57,280
	51,000	749,221
	86,000	252,402
	128,000	126,185
	12,000	1,070,274
	31,000	31,874
	21,840	187,794

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* Ennostar, Inc.....	228,450	\$ 306,414
EnTie Commercial Bank Co. Ltd.....	251,000	111,575
Episil Technologies, Inc.....	9,000	18,092
Episil-Precision, Inc.....	21,000	37,710
Eson Precision Ind Co. Ltd.....	30,000	53,524
Eternal Materials Co. Ltd.....	237,527	217,385
Eurocharm Holdings Co. Ltd.....	8,000	44,168
Eva Airways Corp.....	947,922	955,489
* Everest Textile Co. Ltd.....	164,535	37,657
Evergreen International Storage & Transport Corp.....	215,000	228,660
Evergreen Marine Corp. Taiwan Ltd.....	305,872	1,467,137
Evergreen Steel Corp.....	9,000	32,485
Everlight Chemical Industrial Corp.....	171,405	102,476
Everlight Electronics Co. Ltd.....	150,000	232,302
* Everspring Industry Co. Ltd.....	36,900	17,073
Excelliance Mos Corp.....	7,000	27,593
Excelsior Medical Co. Ltd.....	44,167	122,200
Far Eastern Department Stores Ltd.....	328,000	260,441
Far Eastern International Bank.....	1,303,634	507,967
Far Eastern New Century Corp.....	714,100	704,563
Far EastOne Telecommunications Co. Ltd.....	273,061	700,899
Faraday Technology Corp.....	48,000	634,411
Farcent Enterprise Co. Ltd.....	5,000	9,040
Farglory F T Z Investment Holding Co. Ltd.....	26,448	47,087
Farglory Land Development Co. Ltd.....	97,000	177,515
* Federal Corp.....	103,926	60,869
Feedback Technology Corp.....	7,700	23,448
Feng Hsin Steel Co. Ltd.....	165,000	357,690
Feng TAY Enterprise Co. Ltd.....	87,312	450,182
First Copper Technology Co. Ltd.....	27,000	26,606
First Financial Holding Co. Ltd.....	1,495,004	1,268,690
First Hi-Tec Enterprise Co. Ltd.....	27,554	96,363
First Hotel.....	48,000	23,110
First Insurance Co. Ltd.....	96,000	56,170
* First Steamship Co. Ltd.....	280,468	74,227
FIT Holding Co. Ltd.....	20,000	27,682
Fitipower Integrated Technology, Inc.....	26,000	194,674
Fittech Co. Ltd.....	24,000	49,330
FLEXium Interconnect, Inc.....	128,112	349,550
Flytech Technology Co. Ltd.....	31,297	67,910
Formosa Advanced Technologies Co. Ltd.....	50,000	60,400
Formosa Chemicals & Fibre Corp.....	356,000	642,711
Formosa Electronic Industries, Inc.....	9,000	10,908
* Formosa International Hotels Corp.....	23,672	160,752
Formosa Laboratories, Inc.....	40,544	145,289
Formosa Oilseed Processing Co. Ltd.....	14,700	24,883
Formosa Optical Technology Co. Ltd.....	5,000	13,977
Formosa Petrochemical Corp.....	45,000	106,873
Formosa Plastics Corp.....	382,000	877,853
Formosa Sumco Technology Corp.....	19,000	98,193
# Formosa Taffeta Co. Ltd.....	278,000	213,897
Formosan Rubber Group, Inc.....	96,399	72,828
Formosan Union Chemical.....	127,945	84,276
Fortune Electric Co. Ltd.....	7,000	99,007
Founding Construction & Development Co. Ltd.....	72,000	52,546
Foxconn Technology Co. Ltd.....	221,535	356,750
Foxsemicon Integrated Technology, Inc.....	36,357	250,707
Froch Enterprise Co. Ltd.....	89,000	53,108
FSP Technology, Inc.....	45,000	74,510

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	67,258	\$ 60,501
	793,018	1,630,087
	43,432	174,869
	51,000	35,490
#	134,759	62,936
	33,000	238,481
	58,710	35,602
	49,000	111,030
	11,000	12,214
	54,000	133,537
*	9,000	8,626
	25,210	53,071
	153,000	173,194
	88,000	175,942
	20,480	22,063
	19,000	31,393
	35,616	452,784
	13,000	10,369
	22,977	31,911
	163,000	536,005
	15,000	39,786
	74,994	426,860
	117,000	50,244
	18,000	178,120
*	16,790	53,553
*	129,000	69,273
#	111,320	227,109
	23,000	36,245
	12,000	94,140
	9,000	30,278
	15,000	736,450
	57,000	1,053,053
*	110,048	53,717
	165,680	251,544
*	13,000	11,235
	76,000	556,111
	284,338	269,615
	25,000	33,407
	24,000	23,580
	29,237	89,622
*	82,159	33,995
	451,478	207,564
	2,000	40,405
	22,775	49,579
	38,000	185,091
	77,000	58,725
	75,000	77,594
	23,092	246,083
	220,571	406,396
	148,000	279,786
	52,000	50,642
	8,393	107,697
*	22,050	14,194
	127,602	231,972
*	754,000	283,177
*	188,079	55,354
	14,000	17,917
	62,000	49,982
	3,000	10,836

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	106,000	\$ 134,626
	23,871	38,998
	213,390	269,889
	2,000	9,694
#*	11,900	41,107
	26,000	32,369
#	38,559	41,559
	4,000	8,394
	72,949	512,036
	8,000	24,035
	399,125	113,164
	105,780	57,444
	15,300	43,883
	48,000	94,844
	40,425	121,341
	746,624	2,442,374
	97,000	90,861
	66,000	57,056
	56,000	30,043
*	119,780	39,269
	44,263	74,181
	42,900	166,105
	9,180	185,969
	20,031	21,753
	46,000	81,836
	12,390	41,369
	70,000	39,612
#*	187,000	292,133
	17,725	85,028
	132,000	86,262
	1,135,055	781,881
	21,000	56,337
	83,000	252,185
	54,000	50,988
	147,664	93,794
	67,242	30,762
	7,000	10,476
*	1,216,585	464,323
#	119,000	128,810
	38,851	61,381
	47,340	118,025
	88,000	57,265
	20,000	31,261
	2,000	11,492
	24,043	233,061
	2,284,664	1,188,209
	23,945	57,873
	11,000	88,595
	8,400	32,949
	27,109	93,674
	291,562	174,827
	38,000	1,005,316
	344,000	604,173
	14,000	39,209
	25,000	37,002
	35,000	169,958
	86,029	227,767
#	21,000	156,402
	25,389	21,061

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	10,998	\$ 263,263
	30,250	77,067
	9,442	18,200
	28,000	58,625
	12,000	19,358
#	7,140	191,576
	17,000	35,192
	44,000	34,574
	31,120	63,322
	13,000	94,037
	11,831	29,871
	3,000	11,012
	185,000	90,858
	174,316	166,082
	53,000	63,093
	61,831	23,078
	2,000	18,551
	91,200	115,275
	36,340	45,176
#	6,000	199,253
	511,000	1,364,993
	388,000	504,866
*	34,000	33,770
	14,000	97,995
	28,365	23,683
	566,000	278,274
#	104,000	332,896
	17,300	69,886
	76,000	64,248
	5,000	9,654
	32,000	69,668
	21,000	87,240
*	190,573	76,639
	80,315	144,839
*	84,360	58,937
	20,000	37,036
	99,000	51,510
	71,000	387,502
	11,000	45,747
*	93,000	27,979
	21,000	71,949
	31,850	116,930
	14,000	1,109,986
	13,300	14,520
*	352,560	112,977
	56,000	26,871
	7,000	15,343
	9,656	26,392
*	25,785	16,151
*	236,600	58,229
	26,160	72,446
	28,240	29,015
	170,270	352,699
	87,000	67,755
	270,417	936,484
	10,000	11,136
*	76,100	37,795
	61,000	61,299
	278,641	122,966

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Longwell Co.....	24,000	\$ 49,370
Lotes Co. Ltd.....	24,700	779,183
Lotus Pharmaceutical Co. Ltd.....	26,000	231,532
Lumax International Corp. Ltd.....	19,440	55,953
* Lung Yen Life Service Corp.....	59,000	72,852
Lungteh Shipbuilding Co. Ltd.....	6,000	15,745
Luxe Green Energy Technology Co. Ltd.....	28,490	29,961
LuxNet Corp.....	9,000	41,382
M31 Technology Corp.....	2,200	123,219
Macauto Industrial Co. Ltd.....	17,000	38,187
Machvision, Inc.....	8,358	73,531
Macroblock, Inc.....	8,000	25,771
Macronix International Co. Ltd.....	628,798	585,832
Makalot Industrial Co. Ltd.....	36,865	422,886
Marketech International Corp.....	9,000	42,135
Materials Analysis Technology, Inc.....	18,151	146,219
Maxigen Biotech, Inc.....	8,000	11,689
Mayer Steel Pipe Corp.....	64,000	67,222
Mechema Chemicals International Corp.....	13,000	33,048
Medeon Biodesign, Inc.....	13,649	20,777
MediaTek, Inc.....	105,000	3,240,050
Mega Financial Holding Co. Ltd.....	728,764	875,406
Melloon Industrial Co.....	40,600	25,650
* Mercuries & Associates Holding Ltd.....	173,609	68,671
* Mercuries Life Insurance Co. Ltd.....	868,690	133,723
Merida Industry Co. Ltd.....	35,000	191,683
Merry Electronics Co. Ltd.....	48,854	159,007
METAAGE Corp.....	8,000	18,067
Micro-Star International Co. Ltd.....	184,000	1,067,205
Mildef Crete, Inc.....	18,000	47,009
MIN AIK Technology Co. Ltd.....	58,600	37,474
Mirle Automation Corp.....	61,000	69,831
Mitac Holdings Corp.....	403,560	580,037
# momo.com, Inc.....	17,928	248,858
MOSA Industrial Corp.....	30,297	22,167
Mosel Vitelic, Inc.....	10,000	9,899
MPI Corp.....	30,000	264,115
MSSCORPS Co. Ltd.....	6,000	26,841
Nak Sealing Technologies Corp.....	19,000	77,914
Namchow Holdings Co. Ltd.....	63,000	104,838
Nan Liu Enterprise Co. Ltd.....	7,000	16,140
Nan Ya Plastics Corp.....	282,000	546,519
Nan Ya Printed Circuit Board Corp.....	61,000	440,386
Nang Kuang Pharmaceutical Co. Ltd.....	14,000	21,905
Nantex Industry Co. Ltd.....	52,780	60,884
Nanya Technology Corp.....	257,432	564,617
National Aerospace Fasteners Corp.....	8,000	23,209
National Petroleum Co. Ltd.....	12,000	25,574
Netronix, Inc.....	17,000	48,936
New Best Wire Industrial Co. Ltd.....	14,400	15,896
* Newmax Technology Co. Ltd.....	26,000	27,182
Nexcom International Co. Ltd.....	13,000	19,442
Nichidenbo Corp.....	52,030	93,924
Nien Hsing Textile Co. Ltd.....	51,245	31,254
Nien Made Enterprise Co. Ltd.....	50,000	534,518
Niko Semiconductor Co. Ltd.....	13,920	24,351
Nishoku Technology, Inc.....	16,000	52,939
Nova Technology Corp.....	10,000	44,417
Novatek Microelectronics Corp.....	80,000	1,303,176

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	43,000	\$ 175,995
	458,620	137,839
*	52,000	60,325
	18,857	14,907
#	15,927	87,733
	146,107	297,324
	143,000	84,328
	29,422	83,343
	29,000	9,258
	16,496	44,530
	58,159	33,251
	3,000	28,164
	51,700	101,838
	165,000	174,129
	9,000	319,294
	26,000	27,773
	19,000	20,181
*	35,268	50,397
	15,379	35,666
	23,968	73,204
	393,000	1,036,015
	10,684	132,511
*	7,219	72,485
	40,000	671,770
	8,000	13,065
	34,000	172,583
	14,000	64,024
	51,126	29,028
	12,564	21,188
	666,000	670,454
	11,968	43,005
	856,000	736,012
	339,000	1,573,871
	20,152	332,032
	79,000	666,077
	455,652	273,989
	181,000	379,430
	421,000	141,049
	11,000	10,107
	6,000	28,548
	39,000	74,401
	35,086	50,961
	303,000	450,113
	27,819	54,515
	21,000	25,128
	17,000	59,598
	65,000	513,956
	62,000	158,098
	68,209	33,366
	159,000	703,152
*	287,089	86,304
	3,821	17,652
	2,000	23,999
	20,000	299,308
	146,000	103,025
*	29,000	41,321
*	251,000	75,317
	17,000	8,784
*	311,084	77,409

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	13,000	\$ 18,307
	372,888	424,765
	19,000	71,459
	192,904	369,628
	33,000	108,515
	13,910	21,450
	104,400	95,018
	75,679	63,481
	128,925	89,373
	44,000	77,288
	13,000	15,093
	144,000	323,795
	72,074	45,973
	4,901	14,864
	10,000	69,140
	26,000	20,868
	28,000	91,550
	19,000	55,817
	28,000	33,831
#	10,000	76,370
	4,000	57,402
	85,000	352,093
	79,104	81,550
	419,903	593,466
	44,000	41,877
	17,001	17,595
	40,000	35,893
	21,000	44,825
	19,000	55,147
	165,666	102,611
	64,000	247,852
	7,590	13,576
*	3,171,243	849,107
	13,000	24,202
	52,980	252,513
	15,000	52,491
*	191,632	62,987
	78,000	171,811
	548,000	262,053
	14,000	20,217
	25,360	107,166
	7,000	41,938
*	77,000	41,949
	233,226	502,736
	18,000	221,521
	20,000	26,334
	34,600	447,762
	29,064	239,286
	133,900	97,972
	28,000	30,600
	17,420	81,738
	197,000	1,204,540
	180,000	221,712
	1,898,324	1,161,721
	30,340	31,660
	80,544	74,582
	42,800	41,322
#	51,000	442,532
	64,000	67,966

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Soft-World International Corp.....	21,000	\$ 96,037
Solar Applied Materials Technology Corp.....	98,398	123,571
Solomon Technology Corp.....	56,000	70,685
Solteam, Inc.....	11,849	16,110
Sonix Technology Co. Ltd.....	50,000	84,932
Speed Tech Corp.....	28,000	52,493
Spirox Corp.....	29,000	56,723
Sporton International, Inc.....	23,330	172,729
St Shine Optical Co. Ltd.....	17,000	104,082
Standard Chemical & Pharmaceutical Co. Ltd.....	32,000	65,491
Standard Foods Corp.....	114,402	136,795
Stark Technology, Inc.....	19,200	73,798
Sun Yad Construction Co. Ltd.....	51,149	22,511
Sunfun Info Co. Ltd.....	2,920	20,507
Sunjuice Holdings Co. Ltd.....	5,000	36,756
Sunko INK Co. Ltd.....	55,250	25,316
SunMax Biotechnology Co. Ltd.....	11,000	70,786
Sunny Friend Environmental Technology Co. Ltd.....	19,737	68,538
Sunonwealth Electric Machine Industry Co. Ltd.....	70,000	260,585
Sunplus Technology Co. Ltd.....	183,000	188,479
Sunrex Technology Corp.....	34,561	62,179
Sunspring Metal Corp.....	41,351	33,247
Supreme Electronics Co. Ltd.....	169,487	325,610
Swancor Holding Co. Ltd.....	12,000	37,536
Sweeten Real Estate Development Co. Ltd.....	23,320	20,677
Symtek Automation Asia Co. Ltd.....	16,111	53,094
Syncmold Enterprise Corp.....	45,000	110,223
Synmosa Biopharma Corp.....	53,136	63,760
Synnex Technology International Corp.....	273,250	627,376
System Corp.....	51,000	187,872
T3EX Global Holdings Corp.....	35,039	101,078
TA Chen Stainless Pipe.....	599,820	709,314
Ta Liang Technology Co. Ltd.....	22,660	40,285
Ta Ya Electric Wire & Cable.....	106,174	118,125
Tah Hsin Industrial Corp.....	16,011	36,707
TA-I Technology Co. Ltd.....	34,750	50,167
* Tai Tung Communication Co. Ltd.....	28,511	22,289
Taichung Commercial Bank Co. Ltd.....	1,352,708	678,196
TaiDoc Technology Corp.....	16,471	84,063
Taiflex Scientific Co. Ltd.....	70,060	107,878
Taimide Tech, Inc.....	34,450	45,291
Tainan Enterprises Co. Ltd.....	37,000	33,629
Tainan Spinning Co. Ltd.....	518,240	245,400
Tai-Saw Technology Co. Ltd.....	27,000	22,137
Taishin Financial Holding Co. Ltd.....	2,220,436	1,216,380
Taisun Enterprise Co. Ltd.....	69,000	46,007
Taita Chemical Co. Ltd.....	126,197	67,235
TAI-TECH Advanced Electronics Co. Ltd.....	13,000	46,817
Taiwan Business Bank.....	1,866,392	795,375
Taiwan Cement Corp.....	923,102	939,472
Taiwan Chinsan Electronic Industrial Co. Ltd.....	41,288	47,793
Taiwan Cogeneration Corp.....	121,728	153,681
Taiwan Cooperative Financial Holding Co. Ltd.....	1,357,816	1,101,591
Taiwan Environment Scientific Co. Ltd.....	6,000	10,323
Taiwan FamilyMart Co. Ltd.....	17,000	102,306
Taiwan Fertilizer Co. Ltd.....	231,000	501,609
Taiwan Fire & Marine Insurance Co. Ltd.....	96,000	79,899
Taiwan FU Hsing Industrial Co. Ltd.....	36,000	55,741
* Taiwan Glass Industry Corp.....	400,046	229,792

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	306,000	\$ 288,725
	99,927	445,522
	54,000	65,786
††	269,666	4,329
	13,390	14,900
#	69,000	148,733
	170,000	531,393
	88,000	90,942
	103,000	175,933
	101,000	132,602
	51,200	114,793
	19,000	23,160
	62,000	230,636
	78,000	200,474
	129,369	14,613,522
	1,170,000	23,421,636
	56,560	72,391
	119,000	54,474
	78,800	233,324
	7,292	25,265
*	281,000	182,229
	65,000	280,867
	117,889	163,755
	42,000	45,541
*	318,000	443,692
	30,256	165,906
	29,000	64,763
	440,000	645,312
	8,560	80,126
	3,000	10,692
	29,187	23,569
	42,000	93,293
	62,000	40,409
*	50,000	17,493
	19,000	25,940
	24,000	121,678
	44,800	94,171
	294,000	142,605
#	55,233	253,222
	129,000	351,450
	85,060	49,894
	11,000	11,441
	50,288	301,266
	26,000	151,315
	65,200	58,233
	42,840	30,498
	139,000	158,177
	11,000	23,495
	24,000	60,281
	8,800	44,501
	149,000	889,707
	21,000	19,402
	11,226	13,976
	12,680	91,546
	80,790	73,226
	216,000	152,170
	3,000	11,818
	12,000	54,019
	4,536	34,140

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	60,000	\$ 148,942
*	19,000	53,483
	248,570	585,910
	19,000	78,882
	10,410	42,031
	99,000	299,846
	116,000	145,461
*	100,991	36,413
*	110,000	65,381
	34,000	61,128
	189,000	288,685
	28,000	20,212
#	368,000	2,064,582
	911,393	412,147
	907,560	2,097,265
	14,000	15,047
	198,586	120,325
	64,000	566,203
#	5,400	41,634
#	1,575,000	2,453,312
	18,422	57,146
	34,000	19,836
	15,682	43,962
#	502,206	207,294
*††	186,000	0
	209,213	194,425
	15,476	135,734
	321,221	153,017
*	10,000	81,796
	9,328	23,133
	392,204	228,867
	15,000	35,854
#	275,000	645,251
	18,000	31,934
	21,000	61,190
	7,000	30,992
	7,000	11,630
	5,000	38,277
	12,000	107,832
	24,500	105,445
	15,442	660,344
	137,048	180,223
#	22,463	72,435
	27,000	29,867
	76,500	236,270
#	644,038	727,175
	97,398	333,863
	127,000	63,968
#	244,500	381,737
	23,000	9,208
	15,000	11,559
	104,000	61,899
	134,734	131,631
	34,000	55,482
	24,000	21,094
	19,000	47,994
	64,840	319,494
	1,052,479	914,830
	28,000	108,900

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
WinWay Technology Co. Ltd.....	5,000	\$ 126,576
Wisdom Marine Lines Co. Ltd.....	158,236	259,868
Wistron Corp.....	448,288	1,641,327
Wistron Information Technology & Services Corp.....	5,329	23,277
Wistron NeWeb Corp.....	112,796	513,919
Wiwynn Corp.....	11,000	775,509
Wonderful Hi-Tech Co. Ltd.....	44,357	43,175
# Wowprime Corp.....	35,184	272,048
WPG Holdings Ltd.....	425,520	1,184,606
WT Microelectronics Co. Ltd.....	102,829	516,546
WUS Printed Circuit Co. Ltd.....	70,735	78,683
XinTec, Inc.....	54,000	216,410
Xxentria Technology Materials Corp.....	29,700	68,384
Yageo Corp.....	45,440	799,249
# Yang Ming Marine Transport Corp.....	598,215	912,173
Yankey Engineering Co. Ltd.....	9,519	99,702
YC INOX Co. Ltd.....	80,094	66,576
Yea Shin International Development Co. Ltd.....	101,236	110,399
Yem Chio Co. Ltd.....	185,936	100,352
Yen Sun Technology Corp.....	11,000	14,828
* Yeong Guan Energy Technology Group Co. Ltd.....	43,164	69,474
YFC-Boneagle Electric Co. Ltd.....	32,321	25,804
YFY, Inc.....	469,000	448,713
Yi Jinn Industrial Co. Ltd.....	92,800	54,205
Yieh Phui Enterprise Co. Ltd.....	366,212	179,927
Yonyu Plastics Co. Ltd.....	38,000	37,663
Young Fast Optoelectronics Co. Ltd.....	30,000	57,834
Youngtek Electronics Corp.....	30,160	62,358
Yuanta Financial Holding Co. Ltd.....	1,619,938	1,396,538
Yuanta Futures Co. Ltd.....	15,792	30,552
Yuen Chang Stainless Steel Co. Ltd., Class C.....	31,547	16,336
Yuen Foong Yu Consumer Products Co. Ltd.....	35,000	47,138
Yulon Finance Corp.....	91,223	508,501
Yulon Motor Co. Ltd.....	239,536	529,690
Yung Chi Paint & Varnish Manufacturing Co. Ltd.....	14,000	33,421
Yungshin Construction & Development Co. Ltd.....	30,000	88,814
YungShin Global Holding Corp.....	42,800	63,316
Yusin Holding Corp.....	6,000	21,703
Zeng Hsing Industrial Co. Ltd.....	23,635	76,240
Zenitron Corp.....	78,000	83,036
Zero One Technology Co. Ltd.....	40,528	88,366
Zhen Ding Technology Holding Ltd.....	181,400	583,988
Zig Sheng Industrial Co. Ltd.....	168,000	54,202
* Zinwell Corp.....	137,000	92,359
Zippy Technology Corp.....	45,000	68,461
Zyxel Group Corp.....	79,944	121,434
TOTAL TAIWAN.....		215,157,762
THAILAND — (0.6%)		
* AAPICO Hitech PCL.....	71,300	58,784
* Absolute Clean Energy PCL.....	496,900	21,569
Advanced Info Service PCL.....	83,800	517,291
Advanced Information Technology PCL, Class F.....	290,300	29,785
AEON Thana Sinsap Thailand PCL.....	29,800	127,255
After You PCL.....	82,900	21,498
Airports of Thailand PCL.....	162,100	273,003
* AJ Plast PCL.....	58,400	10,700
Allianz Ayudhya Capital PCL.....	9,200	8,687
Amata Corp. PCL.....	274,900	165,045

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
AP Thailand PCL.....	765,200	\$230,784
Asia Plus Group Holdings PCL.....	679,600	53,636
Asia Sermkij Leasing PCL, NVDR.....	24,600	13,799
Asset World Corp. PCL.....	392,000	43,976
Assetwise PCL.....	49,300	11,534
B Grimm Power PCL.....	76,600	59,915
Bangchak Corp. PCL.....	461,800	546,701
Bangkok Airways PCL.....	132,200	54,777
Bangkok Bank PCL.....	39,600	157,384
Bangkok Bank PCL, NVDR.....	35,500	141,089
Bangkok Chain Hospital PCL.....	196,200	124,984
Bangkok Commercial Asset Management PCL.....	278,000	61,904
Bangkok Dusit Medical Services PCL, Class F.....	566,500	439,116
Bangkok Expressway & Metro PCL.....	677,440	140,348
Bangkok Insurance PCL.....	15,100	130,666
* Bangkok Land PCL.....	4,528,100	91,896
* Bangkok Life Assurance PCL, NVDR.....	137,800	74,187
* Bangkok Ranch PCL.....	29,300	2,147
Banpu PCL.....	1,516,833	265,080
Banpu Power PCL.....	99,800	40,789
BCPG PCL.....	127,400	29,805
BEC World PCL.....	309,452	40,472
# Berli Jucker PCL.....	175,350	117,139
* Better World Green PCL.....	1,758,200	25,275
BG Container Glass PCL.....	32,000	6,810
* Bound & Beyond PCL.....	65,700	23,704
BTS Group Holdings PCL.....	679,500	114,918
Bumrungrad Hospital PCL.....	55,700	376,802
Business Online PCL.....	80,300	20,484
Cal-Comp Electronics Thailand PCL, Class F.....	1,081,743	81,716
Carabao Group PCL, Class F.....	45,100	95,660
Central Pattana PCL.....	114,800	209,522
* Central Plaza Hotel PCL.....	14,500	17,779
Central Retail Corp. PCL.....	198,375	185,920
CH Karnchang PCL.....	232,300	140,778
Charoen Pokphand Foods PCL.....	552,377	289,598
Chularat Hospital PCL, Class F.....	1,709,500	142,629
CK Power PCL.....	271,900	29,277
Com7 PCL, Class F.....	208,300	124,472
* Country Group Development PCL.....	907,200	8,950
* Country Group Holdings PCL, Class F.....	420,300	8,411
CP ALL PCL.....	119,700	176,290
Delta Electronics Thailand PCL.....	123,600	274,357
* Demco PCL.....	239,200	16,451
Dhipaya Group Holdings PCL.....	133,200	111,696
Diamond Building Products PCL.....	85,800	19,952
Dynasty Ceramic PCL.....	1,370,220	62,568
Eastern Polymer Group PCL, Class F.....	259,000	55,483
Eastern Water Resources Development & Management PCL, Class F.....	233,400	26,710
Ekachai Medical Care PCL.....	95,300	20,147
Electricity Generating PCL.....	27,900	103,413
Energy Absolute PCL.....	164,800	184,647
Exotic Food PCL, Class F.....	42,200	26,763
Forth Corp. PCL.....	71,200	34,318
Forth Smart Service PCL.....	86,500	16,701
Frasers Property Thailand PCL.....	25,000	10,570
* General Engineering PCL.....	1,863,500	9,980
GFPT PCL.....	118,400	38,046
Global Green Chemicals PCL, Class F.....	117,000	28,527

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
	50,831	\$ 70,564
*	1,921,500	9,749
	78,400	96,129
	1,242,100	107,133
	27,800	12,459
	141,600	190,583
	169,400	8,547
	636,320	188,327
	155,600	76,314
	63,600	39,798
	235,200	156,457
	10,900	22,659
	2,471,700	135,856
*	21,800	2,028
*	1,448,300	30,209
#	1,589,900	92,317
#	65,700	26,667
	83,580	48,295
	338,400	143,077
	186,800	234,306
	504,800	65,737
#	625,296	44,063
	90,400	124,220
	312,000	139,829
#	128,800	158,833
	56,700	7,863
	23,700	5,277
	1,213,500	261,667
	108,300	23,353
	121,200	50,902
	1,555,400	43,842
*	909,200	35,622
	565,100	59,891
	54,700	21,586
	284,412	128,267
	93,300	33,925
	101,800	17,934
*	63,100	5,051
	117,700	142,657
	401,346	345,037
	60,200	61,511
	124,500	149,144
	161,200	18,993
	22,700	15,356
	115,700	8,349
	243,837	149,831
	162,000	17,717
	10,100	10,605
	278,200	42,737
*	1,219,100	10,996
	315,200	72,409
	114,600	67,188
	667,764	165,635
*	367,600	30,877
#	171,000	50,128
	51,200	25,544
#	252,100	54,005
	355,600	59,638
*	74,100	9,608

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
	3,542,385	\$ 27,958
	319,400	108,935
*	499,700	8,733
	374,700	90,830
	257,700	1,089,564
	223,300	210,853
	65,500	33,417
	1,306,600	1,242,978
	2,775,632	173,685
	50,900	18,221
*	4,054,534	52,571
*	1,256,400	14,520
	75,000	56,021
	8,800	8,061
#	133,400	113,744
	70,600	12,935
	777,737	55,682
	140,400	99,925
*	280,600	4,508
	322,357	53,154
	134,310	52,244
*	202,000	13,665
	46,985	37,082
	18,900	37,691
	6,200	10,660
	69,300	18,557
	22,400	20,204
*	126,000	18,468
	4,857,500	245,083
	33,800	81,695
	708,025	65,060
	77,300	226,600
	312,000	8,706
	109,800	97,490
	241,700	15,942
	81,457	19,287
	5,100	38,813
	25,700	195,589
	16,168	61,295
#	94,734	40,588
*	90,400	32,361
	221,200	49,880
	215,200	61,265
	51,800	14,163
	496,000	11,324
#	203,400	49,019
	9,500	10,109
	49,100	11,971
	74,100	38,013
	175,825	60,463
	346,740	169,082
	340,700	69,144
	92,100	48,286
	337,200	31,745
	152,467	169,754
	95,700	21,580
	482,813	114,316
	165,500	15,301
*	412,920	36,313

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Supalai PCL.....	498,100	\$ 276,586
* Super Energy Corp. PCL.....	5,584,020	66,106
Susco PCL.....	111,200	14,355
SVI PCL.....	101,500	19,025
Synnex Thailand PCL.....	61,700	18,435
Syntec Construction PCL.....	242,400	11,547
Taokaenoi Food & Marketing PCL, Class F.....	153,600	46,759
Tata Steel Thailand PCL.....	988,400	22,288
Thai Nakarin Hospital PCL.....	12,500	12,772
Thai Oil PCL.....	234,784	362,326
* Thai Reinsurance PCL.....	297,000	6,111
Thai Solar Energy PCL, Class F.....	312,228	17,513
Thai Stanley Electric PCL, Class F.....	8,800	51,097
Thai Union Group PCL, Class F.....	547,800	234,700
Thai Vegetable Oil PCL.....	181,150	107,227
Thai Wah PCL, Class F.....	134,500	14,861
Thaicom PCL.....	188,200	62,596
Thaifoods Group PCL, Class F.....	489,900	49,988
Thanachart Capital PCL.....	97,700	139,758
Thonburi Healthcare Group PCL.....	74,300	98,955
Thoresen Thai Agencies PCL.....	544,900	95,226
Tipco Asphalt PCL.....	208,200	94,483
TIPCO Foods PCL.....	132,600	35,320
Tisco Financial Group PCL, NVDR.....	31,000	86,506
Tisco Financial Group PCL.....	37,100	103,528
TKS Technologies PCL.....	86,100	16,503
TMBThanachart Bank PCL.....	2,923,949	147,526
TMT Steel PCL.....	109,200	18,006
TOA Paint Thailand PCL.....	97,300	57,869
TPI Polene PCL.....	2,384,500	94,096
TPI Polene Power PCL.....	801,627	75,920
TQM Alpha PCL.....	74,800	61,143
* True Corp. PCL.....	2,261,993	385,739
TTCL PCL.....	75,100	7,282
TTW PCL.....	254,500	69,225
Union Auction PCL.....	164,600	50,107
United Paper PCL.....	73,700	24,305
Univanich Palm Oil PCL.....	127,800	31,880
Univentures PCL.....	363,800	21,534
Vanachai Group PCL.....	72,500	7,316
VGI PCL.....	637,050	28,371
WHA Corp. PCL.....	528,700	70,637
WHA Utilities & Power PCL.....	205,600	22,717
Workpoint Entertainment PCL.....	33,320	9,674
* Xspring Capital PCL.....	1,577,100	47,565
* YGGDRAZIL Group PCL.....	78,400	15,248
TOTAL THAILAND.....		20,758,204
TURKEY — (0.3%)		
Akbank TAS.....	274,538	357,370
Aksa Akriklik Kimya Sanayii AS.....	84,735	260,108
Aksa Enerji Uretim AS.....	135,820	161,158
Alarko Holding AS.....	38,338	135,097
* Albaraka Turk Katilim Bankasi AS.....	411,937	57,482
Alkim Alkali Kimya AS.....	26,857	33,770
* Anadolu Anonim Turk Sigorta Sirketi.....	59,865	140,504
Anadolu Efes Biracilik Ve Malt Sanayii AS.....	13,237	61,406
Anadolu Hayat Emeklilik AS.....	37,705	52,916
Arcelik AS.....	46,477	216,624

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
	20,836	\$ 34,727
	237,186	101,889
	40,857	512,344
*	10,522	211,760
	421	36,111
	3,447	10,209
	101,808	110,573
	30,091	530,835
	492,406	214,383
	351	126,704
	41,357	64,091
Ω	61,562	112,667
	92,855	113,712
*	35,118	49,794
*	1	4
	11,312	328,575
	120,279	45,053
*	53,484	43,113
	65,759	8,968
#*	6,467	31,035
*	241,840	141,718
#*	24,192	28,912
*	35,715	14,827
	413,087	470,148
	38,641	28,041
	198,891	175,217
	38,439	203,014
	17,841	48,809
	221,214	151,100
*	38,753	62,728
	32,224	94,724
Ω	34,528	162,290
	38,967	524,097
*Ω	5,480	29,437
*	46,404	41,323
	13,762	143,913
*	119,899	36,519
*	9,995	160,501
*	17,621	36,644
*	8,731	215,827
*	190,463	136,100
	124,251	124,719
	221,351	35,378
	62,356	125,187
	14,028	29,406
*	65,236	296,606
	54,325	74,678
*	29,428	38,314
	33,556	272,204
*	151,960	1,362,153
*	64,091	68,948
	237,210	534,859
	37,450	184,510
*	135,650	36,589
	216,994	351,960
*	140,334	65,333
*	49,077	150,995
*	32,970	66,665
	548,219	393,758

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
Yatas Yatak ve Yorgan Sanayi ve Ticaret AS.....	61,645	\$ 66,806
* Zorlu Enerji Elektrik Uretim AS.....	297,691	45,691
TOTAL TURKEY.....		<u>11,393,630</u>
UNITED ARAB EMIRATES — (0.5%)		
Abu Dhabi Commercial Bank PJSC.....	412,884	1,011,709
Abu Dhabi Islamic Bank PJSC.....	444,765	1,357,476
Abu Dhabi National Hotels.....	1,034,210	245,670
Abu Dhabi National Insurance Co. PSC.....	21,800	36,491
Abu Dhabi National Oil Co. for Distribution PJSC.....	556,209	537,352
* Abu Dhabi Ports Co. PJSC.....	84,972	143,670
Abu Dhabi Ship Building Co. PJSC.....	10,866	11,684
ADNOC Drilling Co. PJSC.....	398,956	398,375
Agthia Group PJSC.....	119,231	165,194
Air Arabia PJSC.....	731,475	592,754
* Ajman Bank PJSC.....	308,456	172,167
* AL Seer Marine Supplies & Equipment Co. LLC.....	40,528	73,424
AL Yah Satellite Communications Co-PJSC-Yah Sat.....	271,373	169,723
Aldar Properties PJSC.....	558,627	774,765
* Alpha Dhabi Holding PJSC.....	11,516	55,722
Amanat Holdings PJSC.....	473,891	152,206
* Amlak Finance PJSC.....	316,009	67,944
* Apex Investment Co. PSC.....	188,165	100,695
*†† Arabtec Holding PJSC.....	67,000	0
Aramex PJSC.....	243,314	139,624
Burjeel Holdings PLC.....	280,689	237,487
Dana Gas PJSC.....	1,720,969	345,836
* Deyaar Development PJSC.....	530,218	102,039
Dubai Electricity & Water Authority PJSC.....	703,501	480,872
Dubai Financial Market PJSC.....	367,445	136,082
Dubai Investments PJSC.....	803,561	517,447
Dubai Islamic Bank PJSC.....	925,076	1,591,807
Emaar Development PJSC.....	415,278	785,843
Emaar Properties PJSC.....	1,428,714	2,888,676
Emirates Driving Co.....	68,652	56,768
Emirates Integrated Telecommunications Co. PJSC.....	214,497	329,987
Emirates NBD Bank PJSC.....	428,707	2,064,652
Emirates Telecommunications Group Co. PJSC.....	221,786	1,157,532
* EMSTEEL Building Materials PJSC.....	689,064	260,419
* Eshraq Investments PJSC.....	555,277	62,323
Fertiglobe PLC.....	423,705	321,443
First Abu Dhabi Bank PJSC.....	296,042	1,180,228
* Ghitha Holding PJSC.....	9,030	92,226
* Gulf Navigation Holding PJSC.....	41,242	78,528
* Gulf Pharmaceutical Industries PSC.....	102,715	32,643
* Manazel PJSC.....	560,892	52,508
* Multiply Group PJSC.....	871,861	684,598
National Central Cooling Co. PJSC.....	1,991	1,739
* National Corp. for Tourism & Hotels.....	71,717	62,872
* Palms Sports PrJSC.....	10,658	39,725
* RAK Properties PJSC.....	431,444	153,881
Ras Al Khaimah Ceramics.....	179,040	131,614
Salik Co. PJSC.....	143,399	135,310
* Shuaa Capital PSC.....	558,798	29,654
Taaleem Holdings PJSC.....	23,854	25,037
TECOM Group PJSC.....	37,965	27,815
* Union Properties PJSC.....	961,862	71,910
TOTAL UNITED ARAB EMIRATES.....		<u>20,346,146</u>

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (8.4%)		
	173,852	\$ 5,442,426
	8,383	574,856
	631,517	1,343,511
*	4,553	31,608
	39,384	17,443
*	1,612	1,215
	41,894	1,332,109
	43,175	115,048
	22,741	163,395
Ω	335,725	476,793
	81,807	327,124
Ω	32,485	70,790
	108,493	51,418
*	8,835	14,501
	89,129	2,124,629
	5,576	49,006
	26,625	469,133
	26,624	580,277
*	13,305	15,291
	11,174	7,783
*	92,003	354,373
	87,647	234,610
	59,713	3,904,746
#*	1,336	6,240
	42,973	1,272,832
	92,295	6,150,539
	19,840	2,630,324
	19,877	87,275
*	11,543	79,692
Ω	197,470	1,816,700
	316,219	1,726,106
	7,418	87,566
	258,889	1,696,685
	232,785	1,330,423
	116,081	1,729,196
Ω	63,468	76,471
	170,034	715,011
	16,230	778,579
#	188,100	1,418,274
	992,516	1,844,420
	237,576	1,619,159
	109,699	755,120
	13,528	18,757
	41,745	1,454,484
	24,076	1,457,915
	27,878	166,043
	87,281	703,756
#*	222,867	102,465
	396,055	13,901,530
	266,095	1,554,106
	11,607	41,370
	79,543	364,348
Ω	42,049	143,196
	127,371	3,755,356
	102,140	1,138,482
	2,494	58,077
	2,096,487	2,970,159
	25,699	1,044,401
	63,689	1,049,080

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	51,408	\$ 783,143
	103,650	862,488
	122,144	237,093
*	396,458	95,343
	31,919	34,655
	38,316	70,322
*	119,515	140,978
*	4,905	73,693
*	650	9,854
	1,541	7,041
	537,385	654,655
	51,845	108,778
	2,036,747	3,564,407
	38,755	172,220
	92,760	308,721
	4,322	194,581
	65,001	446,789
Ω	51,240	88,159
	354,285	321,905
	13,388	393,564
	4,887	36,925
	87,291	2,404,312
	27,841	1,017,111
Ω	174,247	530,299
	61,092	52,579
	16,543	843,209
	104,000	274,783
	7,547	456,807
	733,383	458,538
	16,694	356,368
*	85,913	372,520
	24,309	1,767,248
*	19,848	21,895
*Ω	157,485	233,838
	79,112	115,922
	20,164	2,910,270
	46,858	1,692,411
	21,711	894,965
*	403,442	860,926
	13,612	134,385
	110,666	488,726
	20,752	25,667
	313,752	358,402
	55,801	62,829
	119,858	771,987
	485,443	1,730,892
	41,981	578,288
*	69,018	483,198
	55,621	63,744
	10,269	3,925
*	170,741	305,999
	34,065	409,309
*	686,836	112,101
	90,571	1,103,195
	22,733	22,503
	79,859	174,959
*††	100,308	0
	75,397	3,138,203
	26,848	157,620

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	25,141	\$ 27,700
	266,511	561,120
	12,279	13,099
	9,136	52,477
Ω	64,879	135,492
	87,948	61,456
*	49,437	505,814
	26,391	176,521
	14,301	115,838
*	3,342	53,104
*Ω	9,016	3,419
	15,075	135,089
	22,850	71,529
	11,619	1,455,396
*	47,042	20,524
	15,942	241,127
	51,594	183,701
*	49,479	7,067
	50,158	45,975
	68,103	364,208
*	15,823	224,719
	1,575,387	8,335,307
*Ω	9,517	24,849
	3,971	31,786
	62,669	770,160
	251,989	836,826
*	149,646	193,118
	41,462	1,396,660
	149,747	2,961,664
	79,319	3,128,341
	80,045	106,138
*Ω	51,692	69,648
	4,726	22,263
	146,203	593,842
#	61,528	504,530
	98,895	223,663
	23,348	646,251
	97,004	340,933
	117,227	1,131,172
	7,815	46,971
	45,760	77,374
	451,624	561,981
	18,512	48,336
	54,416	140,857
*	182,104	182,018
	23,180	55,543
	28,355	691,778
	26,470	626,561
	20,514	203,551
	81,653	1,071,666
*	93,100	122,402
	52,541	198,936
*Ω	8,283	15,162
	194,268	1,967,329
	88,130	688,093
#	230,666	9,072,094
#Ω	131,944	16,667
	55,965	232,410
Ω	125,965	243,791

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	32,237	\$ 27,344
	134,266	1,206,532
	98,926	2,098,176
	19,265	132,451
	131,018	3,145,104
	163,389	1,406,902
*	61,194	1,072,616
	156,879	1,540,793
	57,216	213,377
	13,252	1,262,425
	2,901	274,858
	101,316	2,284,169
*	301,259	1,053,321
	99,443	151,492
	41,353	2,347,224
	174,636	1,136,970
	14,564	27,167
	380,315	251,292
#*	207,859	52,389
*	11,679	8,804
	1,139,168	862,875
*	286,038	677,850
*	25,650	272,587
	505,272	1,725,079
*	16,129	69,197
	15,254	38,045
	572,902	846,585
	20,824	350,818
*	248,057	491,782
	48,751	1,002,124
	113,318	210,093
	194,957	195,157
*Ω	13,354	201,132
	352,804	380,153
	23,047	334,509
	53,847	596,456
*	156,088	252,807
*	52,841	90,847
	509,615	1,416,895
	3,570	12,450
	2,097	3,451
	82,242	631,918
	4,309	4,395
	691,879	2,225,389
	8,233	64,984
	4,263,594	2,285,522
	445,560	940,132
	2,416	24,841
	13,816	1,562,784
	21,252	71,038
Ω	17,334	30,197
	17,375	39,308
	537,791	1,520,533
	47,125	75,425
	521,841	1,560,181
	645,282	2,016,050
	77,169	273,833
*	338,990	134,963
	131,516	211,323

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	44,929	\$ 195,391
	295,261	2,200,723
#*	34,840	15,781
	11,791	56,470
*	180,554	592,817
	354,992	462,552
	15,205	90,272
	223,611	241,973
	109,057	1,954,265
	221,868	715,860
*	25,804	54,601
	103,814	355,541
	15,768	450,934
	2,481	26,743
*	16,165	21,442
	6,317	60,792
*	24,360	5,494
	37,749	502,783
#	24,845	1,677,783
	332,763	939,103
#	158,532	906,806
	76,123	116,680
	22,775	262,215
	15,976	1,705,542
*	968	4,859
	119,678	266,514
	11,902	28,583
*	38,423	263,194
*Ω	11,771	22,207
	104,275	593,354
	14,863	415,500
*	11,853	24,056
	131,499	763,869
	546,500	124,502
	89,126	793,808
	18,753	129,994
	104,514	1,277,161
*	508,536	233,738
	55,562	494,698
	66,064	1,216,774
*	17,278	11,772
*	114,585	44,370
	171,299	606,676
	110,586	30,037
	140,348	896,070
*	8,343	18,847
*	71,742	402,589
	34,070	770,557
	17,189	98,793
	4,392	36,691
	3,538	55,167
	346,159	620,713
	34,364	710,648
	101,015	1,037,683
*	62,112	155,765
	72,670	122,676
	154,165	696,243
Ω	481,384	639,283
*	70,508	62,665

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	9,158	\$ 191,571
*††	39,205	0
	128,364	100,131
	48,365	3,496,833
	26,759	23,756
	100,289	450,306
	130,235	989,338
#	52,014	2,150,762
	86,730	3,578,494
	6,465	72,114
*	29,279	217,414
	7,254	320,821
*	76,389	40,307
	125,129	644,382
	6,366	269,583
	11,713	63,265
	216,896	1,535,010
	2,919	202,051
#	39,508	2,736,719
	14,202	78,634
*	3,933	553
*	719,685	2,732,248
	242,247	954,963
	89,755	889,379
	89,535	270,510
	1,185	30,841
*	21,078	11,753
Ω	54,083	105,681
*	40,900	70,706
	59,203	881,410
*	205,545	68,378
	56,587	722,818
	116,098	593,969
	1,774	15,661
	105,948	212,115
	393,560	858,803
	45,102	120,547
	84,041	63,405
	36,169	1,188,912
	37,847	1,173,346
	433,805	27,290,673
*	245,058	101,672
*	47,898	39,534
	278,299	319,618
	21,422	258,346
	3,616	101,356
	34,340	480,245
	37,720	773,020
	44,711	816,117
*	234,479	23,295
	20,469	952,902
	195,133	69,728
	5,177	651,604
Ω	93,859	281,292
	160,726	239,765
	73,462	1,564,589
*	220,541	627,653
	61,562	506,797
	310,696	2,348,098

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	35,092	\$ 181,584
	44,538	40,643
*††	7,838	0
	6,164	14,688
*	28,193	7,033
*	59,262	118,328
	102,776	810,988
	4,491	30,202
	1,001,064	1,868,978
	11,543	425,768
	19,382	33,819
	23,065	423,848
	918,715	3,329,074
*	233,920	195,057
Ω	101,976	184,927
	69,344	39,577
	285,348	676,064
*Ω	5,373	22,480
	125,744	1,254,250
	2,195	12,983
	9,048	4,988
	24,484	21,801
	80,929	149,370
#*	313,425	122,848
	53,673	207,937
	89,020	4,334,384
	47,539	2,316,092
	90,328	1,216,606
	77,415	115,819
	184,858	154,408
	81,879	493,001
#*	2,360	8,339
	1,261	1,414
	14,920	256,897
	15,306	63,692
	435,964	861,061
	117,409	1,485,142
	3,605,212	3,064,937
	1,833	15,764
	3,671	14,708
	31,574	172,864
	1,242	9,399
*Ω	76,240	359,048
	52,943	33,254
	43,953	1,010,300
	44,953	686,937
	38,989	1,767,291
	91,550	181,649
	5,594	23,038
	43,153	235,940
*	21,012	214,320
*Ω	1,105	27,623
	429	20,772
	58,157	562,407
*	14,848	18,485
	15,239	39,975
	4,233	40,032
	7,260	94,408
TOTAL UNITED KINGDOM.....		<u>315,808,282</u>

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED STATES — (0.3%)		
	21,110	\$ 132,067
#	96,137	6,898,791
	15,621	180,165
	7,746	1,448,409
#	3,552	26,535
*Ω	3,759	26,701
#*	4,557	89,784
*	11,158	233,643
	42,860	1,471,068
	3,239	141,884
TOTAL UNITED STATES.....		<u>10,649,047</u>
TOTAL COMMON STOCKS.....		<u>3,659,362,209</u>
PREFERRED STOCKS — (0.7%)		
BRAZIL — (0.4%)		
*	61,393	106,320
	32,995	158,835
Ω	61,187	41,373
	259,663	804,502
	85,225	253,728
	115,999	184,029
	14,400	12,033
	19,800	183,197
	1,700	22,911
	44,272	92,397
	227,298	258,752
	224,832	522,781
	3,900	31,566
	267,100	546,125
	47,168	243,818
	26,314	86,042
	188,042	798,564
	357	1,820
	219,865	1,454,702
	219,947	355,154
	801,184	6,541,235
	285,511	220,714
	71,363	168,526
	39,762	52,247
	20,900	60,408
	12,967	34,810
	21,017	298,176
	204,318	378,993
TOTAL BRAZIL.....		<u>13,913,758</u>
CHILE — (0.0%)		
	87,181	222,139
COLOMBIA — (0.0%)		
	235,543	31,152
	6,485	27,312
TOTAL COLOMBIA.....		<u>58,464</u>
GERMANY — (0.3%)		
	8,349	815,785
Ω	6,329	537,344

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
Draegerwerk AG & Co. KGaA, 0.401%.....	3,655	\$ 187,872
Einhell Germany AG, 1.871%.....	446	74,956
FUCHS SE, 2.629%.....	21,128	926,114
Henkel AG & Co. KGaA, 2.615%.....	19,539	1,497,831
Jungheinrich AG, 2.184%.....	22,454	755,788
Porsche Automobil Holding SE, 5.510%.....	18,681	932,629
Sartorius AG, 0.422%.....	3,063	1,117,390
Sixt SE, 9.669%.....	7,889	540,279
STO SE & Co. KGaA, 3.439%.....	1,089	172,034
Villeroy & Boch AG, 6.667%.....	5,018	97,612
Volkswagen AG, 7.324%.....	30,974	3,983,722
TOTAL GERMANY.....		<u>11,639,356</u>
INDIA — (0.0%)		
* Sundaram Clayton Ltd.....	192	25
* TVS Holdings Ltd.....	192,096	24,643
TOTAL INDIA.....		<u>24,668</u>
PHILIPPINES — (0.0%)		
Cebu Air, Inc., 6.000%.....	55,128	33,333
TOTAL PREFERRED STOCKS.....		<u>25,891,718</u>
RIGHTS/WARRANTS — (0.0%)		
AUSTRALIA — (0.0%)		
* Arafura Rare Earths Ltd. Warrants 06/20/2025.....	7,729	190
* Highfield Resources Ltd. Warrants 06/19/2024.....	424	0
* Imugene Ltd. Warrants 08/31/2026.....	22,893	841
* Panoramic Resources Ltd. Warrants 09/16/2024.....	87,701	0
TOTAL AUSTRALIA.....		<u>1,031</u>
AUSTRIA — (0.0%)		
*†† CA Immobilien Anlagen AG Rights.....	12,809	0
*†† S Immo AG Rights.....	7,826	0
* Strabag SE Rights.....	7,579	0
BRAZIL — (0.0%)		
* Banco ABC Brasil SA Rights 02/02/2024.....	1,095	1,079
* Diagnosticos da America SA Warrants 04/30/2025.....	97	37
* Empreendimentos Pague Menos SA Rights 02/28/2024.....	3,078	149
* Grupo Casas Bahia SA Warrants 09/19/2024.....	185,942	751
* Localiza Rent a Car SA Rights 02/05/2024.....	77	140
TOTAL BRAZIL.....		<u>2,156</u>
CANADA — (0.0%)		
* Constellation Software, Inc. Warrants 03/31/2040.....	1,541	0
ITALY — (0.0%)		
* Webuild SpA Warrants 08/02/2030.....	6,942	0
MALAYSIA — (0.0%)		
* Sam Engineering & Equipment M Bhd. Rights 02/09/2024.....	10,100	11
NETHERLANDS — (0.0%)		
* Avantium NV Rights 02/08/2024.....	4,576	1,142

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (0.0%)		
* Dyna-Mac Holdings Ltd. Warrants 10/22/2024.....	20,420	\$ 1,416
* Ezion Holdings Ltd. Warrants.....	328,770	<u>0</u>
TOTAL SINGAPORE.....		<u>1,416</u>
SOUTH KOREA — (0.0%)		
* LG Display Co. Ltd. Rights 03/07/2024.....	19,296	22,843
* Samsung Pharmaceutical Co. Ltd. Rights 02/14/2024.....	3,967	1,085
* Taihan Electric Wire Co. Ltd. Rights 03/12/2024.....	4,372	<u>5,143</u>
TOTAL SOUTH KOREA.....		<u>29,071</u>
SPAIN — (0.0%)		
#* ACS Actividades de Construccion y Servicios SA Rights 02/02/2024.....	56,744	<u>26,001</u>
SWEDEN — (0.0%)		
* Viaplay Group AB Rights 02/02/2024.....	135,322	<u>18,231</u>
TAIWAN — (0.0%)		
* Bank of Kaohsiung Co. Ltd. Rights 02/23/2024.....	79,169	3,162
* G Shank Enterprise Co. Ltd. Rights.....	2,888	1,190
* L&K Engineering Co. Ltd. Rights 03/06/2024.....	1,763	3,154
* Radium Life Tech Co. Ltd. Rights.....	18,349	<u>416</u>
TOTAL TAIWAN.....		<u>7,922</u>
THAILAND — (0.0%)		
* Better World Green PCL Warrants.....	293,033	0
* Maco Corp. Warrants 01/02/2025.....	70,150	0
* RS PCL Warrants 01/16/2026.....	13,431	<u>2,234</u>
TOTAL THAILAND.....		<u>2,234</u>
TOTAL RIGHTS/WARRANTS.....		<u>89,215</u>
TOTAL INVESTMENT SECURITIES (Cost \$3,017,245,475).....		<u>3,685,343,142</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (1.9%)		
@§ The DFA Short Term Investment Fund.....	6,305,329	<u>72,940,043</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$3,090,184,250)^.....		<u>\$3,758,283,185</u>

As of January 31, 2024, 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.....	121	03/15/24	\$28,623,235	\$29,466,525	\$843,290
Total Futures Contracts.....			<u>\$28,623,235</u>	<u>\$29,466,525</u>	<u>\$843,290</u>

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$ 7,468,738	\$ 158,674,779	\$ 19,476	\$ 166,162,993
Austria.....	—	13,400,112	—	13,400,112
Belgium.....	2,960,484	25,835,213	—	28,795,697
Brazil.....	50,520,377	737,358	—	51,257,735
Canada.....	267,222,608	648,536	—	267,871,144
Chile.....	626,260	4,772,362	—	5,398,622
China.....	17,215,237	220,922,970	701,486	238,839,693
Colombia.....	1,310,678	35,929	—	1,346,607
Czech Republic.....	—	1,378,489	—	1,378,489
Denmark.....	—	79,624,758	—	79,624,758
Egypt.....	68,352	111,793	—	180,145
Finland.....	448,564	36,903,848	—	37,352,412
France.....	1,165,932	206,609,056	—	207,774,988
Germany.....	405,997	162,082,896	—	162,488,893
Greece.....	53,579	5,405,641	—	5,459,220
Hong Kong.....	24,063	41,613,022	25,223	41,662,308
Hungary.....	—	2,624,721	—	2,624,721
India.....	3,591,820	245,542,952	227,384	249,362,156
Indonesia.....	151,265	20,580,130	36,285	20,767,680
Ireland.....	—	14,950,464	—	14,950,464
Israel.....	1,471,397	20,419,220	—	21,890,617
Italy.....	100,627	73,559,172	—	73,659,799
Japan.....	1,823,108	581,944,085	—	583,767,193
Kuwait.....	4,761,885	757,081	—	5,518,966
Malaysia.....	—	18,105,936	—	18,105,936
Mexico.....	30,411,317	83,784	—	30,495,101
Netherlands.....	20,614,179	66,636,331	—	87,250,510
New Zealand.....	—	8,129,287	—	8,129,287
Norway.....	147,858	21,468,535	—	21,616,393
Peru.....	361,517	—	—	361,517
Philippines.....	18,752	7,883,515	33,907	7,936,174
Poland.....	—	12,990,908	—	12,990,908
Portugal.....	—	7,648,541	—	7,648,541
Qatar.....	—	9,728,025	—	9,728,025
Saudi Arabia.....	40,071	37,220,734	—	37,260,805
Singapore.....	—	26,093,169	37,102	26,130,271
South Africa.....	2,176,423	33,009,029	—	35,185,452
South Korea.....	649,636	147,595,787	220,610	148,466,033
Spain.....	446,053	61,991,730	—	62,437,783
Sweden.....	17,143	71,471,808	—	71,488,951
Switzerland.....	11,801,161	186,680,878	—	198,482,039
Taiwan.....	14,782,928	200,370,505	4,329	215,157,762
Thailand.....	19,271,644	1,486,560	—	20,758,204
Turkey.....	—	11,393,630	—	11,393,630
United Arab Emirates.....	—	20,346,146	—	20,346,146
United Kingdom.....	82,949,074	232,859,208	—	315,808,282
United States.....	7,248,753	3,400,294	—	10,649,047
Preferred Stocks				
Brazil.....	13,872,385	41,373	—	13,913,758
Chile.....	—	222,139	—	222,139
Colombia.....	58,464	—	—	58,464
Germany.....	—	11,639,356	—	11,639,356
India.....	—	24,668	—	24,668
Philippines.....	—	33,333	—	33,333

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Rights/Warrants				
Australia.....	—	\$ 1,031	—	\$ 1,031
Brazil.....	—	2,156	—	2,156
Malaysia.....	—	11	—	11
Netherlands.....	—	1,142	—	1,142
Singapore.....	—	1,416	—	1,416
South Korea.....	—	29,071	—	29,071
Spain.....	—	26,001	—	26,001
Sweden.....	—	18,231	—	18,231
Taiwan.....	—	7,922	—	7,922
Thailand.....	—	2,234	—	2,234
Securities Lending Collateral.....	—	72,940,043	—	72,940,043
Futures Contracts**.....	\$ 843,290	—	—	843,290
TOTAL.....	\$567,101,619	\$3,190,719,054	\$1,305,802[^]	\$3,759,126,475

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

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

SELECTIVELY HEDGED GLOBAL EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2024

(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.....	4,758,424	\$155,314,949
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	4,684,386	70,781,081
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	2,088,172	<u>45,208,916</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$154,098,841) [^]		<u><u>\$271,304,946</u></u>

As of January 31, 2024, 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 4,028,535	CAD 5,380,000	Citibank, N.A.	02/05/24	\$ 26,694
USD 4,253,114	AUD 6,262,000	State Street Bank and Trust	02/05/24	144,532
USD 8,049,363	GBP 6,333,000	Bank of New York Mellon	02/09/24	23,120
USD 530,120	NOK 5,469,000	Citibank, N.A.	02/12/24	9,986
USD 14,597,316	JPY 2,128,921,000	Societe Generale	02/16/24	101,028
USD 617,851	SGD 822,000	Citibank, N.A.	02/20/24	4,605
USD 17,398,733	EUR 15,969,000	State Street Bank and Trust	02/21/24	127,390
HKD 3,510,000	USD 449,265	Citibank, N.A.	03/12/24	194
USD 8,180,149	HKD 63,814,000	State Street Bank and Trust	03/12/24	8,699
USD 482,121	ILS 1,754,000	Citibank, N.A.	03/18/24	526
USD 96,128	DKK 658,000	Citibank, N.A.	04/02/24	430
USD 1,808,252	DKK 12,294,000	Morgan Stanley and Co. International	04/02/24	20,245
Total Appreciation				<u>\$467,449</u>
USD 1,748,185	SEK 18,258,000	State Street Bank and Trust	02/21/24	\$ (7,611)
USD 4,757,395	CHF 4,105,000	State Street Bank and Trust	02/26/24	(11,830)
HKD 3,064,000	USD 392,379	Royal Bank of Scotland	03/12/24	(30)
Total (Depreciation)				<u>\$ (19,471)</u>
Total Appreciation (Depreciation)				<u><u>\$447,978</u></u>

As of January 31, 2024, 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.....	14	03/15/24	\$3,246,713	\$3,409,350	\$162,637
Total Futures Contracts.....			<u>\$3,246,713</u>	<u>\$3,409,350</u>	<u><u>\$162,637</u></u>

SELECTIVELY HEDGED GLOBAL EQUITY PORTFOLIO**CONTINUED**

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$271,304,946	—	—	\$271,304,946
Forward Currency Contracts**.....	—	\$447,978	—	447,978
Futures Contracts**.....	162,637	—	—	162,637
TOTAL.....	\$271,467,583	\$447,978	—	\$271,915,561

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

EMERGING MARKETS PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2024

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Emerging Markets Series of The DFA Investment Trust Company	<u>\$4,615,662,060</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$4,615,662,060</u>

Summary of the Portfolio's Master Fund's investments as of January 31, 2024, based on their valuation inputs, is located within this report (see Security Valuation Note).

EMERGING MARKETS SMALL CAP PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2024

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Emerging Markets Small Cap Series of The DFA Investment Trust Company.	<u>\$3,960,155,530</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$3,960,155,530</u>

Summary of the Portfolio's Master Fund's investments as of January 31, 2024, based on their valuation inputs, is located within this report (see Security Valuation Note).

**EMERGING MARKETS VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS**

January 31, 2024

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in Dimensional Emerging Markets Value Fund.....	<u>\$10,571,207,418</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$10,571,207,418</u>

Summary of the Portfolio's Master Fund's investments as of January 31, 2024, based on their valuation inputs, is located within this report (see Security Valuation Note).

EMERGING MARKETS CORE EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2024

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (97.7%)		
BRAZIL — (4.2%)		
* AES Brasil Energia SA.....	1,125,927	\$ 2,588,468
* Allianca Saude e Participacoes SA.....	16,381	27,939
Allied Tecnologia SA.....	81,600	114,139
Allos SA.....	2,080,764	10,310,584
Allpark Empreendimentos Participacoes e Servicos SA.....	36,200	32,807
Alupar Investimento SA.....	908,854	5,417,096
Ambev SA, ADR.....	2,864,801	7,505,779
* Anima Holding SA.....	1,460,795	1,294,383
Arezzo Industria e Comercio SA.....	258,936	3,271,194
Atacadao SA.....	1,445,643	3,037,531
Auren Energia SA.....	1,599,891	4,256,128
B3 SA - Brasil Bolsa Balcao.....	7,182,516	18,976,896
Banco Bradesco SA.....	1,944,390	5,368,815
Banco BTG Pactual SA.....	1,188,692	8,642,154
Banco do Brasil SA.....	2,941,237	33,512,197
Banco Santander Brasil SA.....	757,171	4,378,522
BB Seguridade Participacoes SA.....	1,704,582	11,783,855
Bemobi Mobile Tech SA.....	131,377	324,306
* Blau Farmaceutica SA.....	54,200	133,465
Boa Safra Sementes SA.....	16,400	49,156
BrasilAgro - Co. Brasileira de Propriedades Agricolas.....	443,418	2,207,066
#* Braskem SA, ADR, Class A.....	348,263	2,521,424
* BRF SA.....	7,043,624	19,832,584
Brisanet Participacoes SA.....	98,720	61,172
* C&A Modas SA.....	450,070	663,150
Caixa Seguridade Participacoes SA.....	86,931	247,928
Camil Alimentos SA.....	736,866	1,320,719
CCR SA.....	4,801,847	12,716,017
Centrais Eletricas Brasileiras SA.....	1,868,159	15,388,255
Cia Brasileira de Alumínio.....	805,427	653,523
#* Cia Brasileira de Distribuicao, ADR.....	50,101	36,624
* Cia Brasileira de Distribuicao.....	1,194,354	942,581
Cia de Saneamento Basico do Estado de Sao Paulo SABESP.....	806,780	12,841,650
Cia de Saneamento de Minas Gerais Copasa MG.....	1,109,411	4,785,264
Cia De Sanena Do Parana.....	1,425,458	8,079,053
Cia De Sanena Do Parana.....	904,600	973,179
Cia Energetica de Minas Gerais, Sponsored ADR.....	284,504	648,670
Cia Energetica de Minas Gerais.....	979,067	2,964,235
Cia Siderurgica Nacional SA, Sponsored ADR.....	2,758,955	9,739,111
Cia Siderurgica Nacional SA.....	1,616,926	5,786,391
Cielo SA.....	8,591,407	8,618,459
* Clear Sale SA.....	8,500	5,456
* Cogna Educacao SA.....	13,965,794	8,231,091
Companhia Paranaense de Energia.....	1,841,888	3,334,760
* Construtora Tenda SA.....	587,504	1,181,079
Cosan SA.....	2,042,422	7,531,699
CPFL Energia SA.....	325,044	2,378,915
Cruzeiro do Sul Educacional SA.....	252,203	202,601
CSU Digital SA.....	215,633	809,102
Cury Construtora e Incorporadora SA.....	768,620	2,870,069
Cyrela Brazil Realty SA Empreendimentos e Participacoes.....	2,266,983	10,231,257
Ω Desktop SA.....	82,319	206,362
Dexco SA.....	2,972,424	4,643,663
* Diagnosticos da America SA.....	135,773	220,606
Dimed SA Distribuidora da Medicamentos.....	514,774	1,295,663

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
	659,933	\$ 2,902,458
	1,255,569	2,298,565
*	17,700	63,592
*	656,049	3,016,469
#*	1,027,119	18,909,261
	943,877	602,021
	1,091,632	4,168,755
	982,500	10,036,397
*	2,249,555	5,793,703
	575,061	4,710,152
	91,300	31,696
	3,216,540	23,002,182
	362,800	550,673
	764,619	1,154,398
	782,301	2,437,980
	1,596,765	5,243,694
	202,375	638,038
*	56,097	159,536
	2,778,730	11,754,029
Ω	902,256	3,481,983
	1,459,759	1,994,705
	449,813	716,337
	1,669,364	2,668,610
*	2,705,086	3,756,457
	526,867	1,404,794
*	666,928	709,412
*Ω	15,061,971	11,795,666
	17,500	9,360
*	2,241,134	1,687,274
	45,000	60,128
	766,418	4,908,454
*	938,659	297,452
	74,900	316,719
*	675,286	239,888
	1,176,094	2,948,306
	573,060	1,126,595
*	608,104	5,002,888
	824,011	4,638,638
	846,087	1,262,026
	3,361,031	15,894,751
	2,738,867	2,620,343
	281,065	619,496
	881,476	1,686,661
	5,590,830	24,024,861
	199,100	311,445
	599,109	6,544,446
	220,977	914,790
*	246,000	1,849,568
	870,444	897,782
	35,014	36,114
	3,600,208	11,663,035
	375,988	173,787
Ω	1,958,750	2,158,642
	438,320	3,388,434
*	9,393,154	3,981,435
	354,012	2,432,296
	743,307	930,184
	639,085	1,213,828
*Ω	204,120	309,410

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
	147,600	\$ 129,892
	1,264,913	3,344,575
	1,575,373	2,178,125
Ω	22,400	22,064
*	269,100	639,835
	1,364,346	2,552,779
*	2,764,349	4,396,712
*	138,000	54,594
	669,554	3,765,093
*	3,290,299	10,625,865
	444,628	1,830,779
*	12,000	14,533
	1,650,968	4,025,451
*	209,909	491,047
*	160,473	1,140,128
	12,400	57,190
	850,269	562,910
#	776,944	12,741,882
	1,228,197	20,965,323
	16,003,488	136,183,403
	1,015,451	4,724,315
	196,700	449,428
	1,526,420	8,219,943
	518,834	651,370
	610,182	884,286
	2,403,716	21,313,428
	1,104,244	485,882
	3,487,783	17,810,615
Ω	820,297	4,495,209
	458,537	1,221,679
	900,064	4,189,302
	2,284,563	4,648,069
*	28,600	165,329
	1,341,434	7,632,614
#	167,412	2,325,353
	4,375,497	12,063,880
*Ω	76,200	97,665
	320,468	624,195
	2,067,244	3,258,755
	1,945,776	7,501,278
	417,079	2,041,451
	3,295,218	34,332,947
#	140,729	1,463,583
*	149,434	138,745
	242,109	1,274,464
	841,993	8,728,556
	78,887	814,114
	4,539,788	15,888,891
	864,930	5,502,703
	1,722,371	12,824,614
	43,790	97,401
	450,379	436,343
	657,319	3,513,202
	2,700,243	15,353,190
#	12,552	71,672
	126,046	94,896
	62,270	842,098
	674,752	1,184,875
	8,041,867	109,986,461

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA.....	457,430	\$ 1,895,494
Vamos Locacao de Caminhoes Maquinas e Equipamentos SA.....	1,329,286	2,192,045
Vibra Energia SA.....	2,862,373	13,721,411
Vittia Fertilizantes E Biologicos SA.....	16,432	26,998
Vivara Participacoes SA.....	382,900	2,612,227
Vulcabras Azaleia SA.....	612,886	2,328,135
WEG SA.....	1,824,349	11,908,495
Wilson Sons SA.....	286,927	975,844
Wiz Co.....	201,710	271,151
XP, Inc., BDR.....	90,479	2,217,782
YDUQS Participacoes SA.....	1,888,130	7,347,640
* Zamp SA.....	1,205,470	1,211,699
TOTAL BRAZIL.....		1,073,129,293
CHILE — (0.4%)		
Aguas Andinas SA, Class A.....	13,627,794	4,135,614
Banco de Chile.....	8,969,120	1,003,900
Banco de Chile, ADR.....	323,576	7,189,861
Banco de Credito e Inversiones SA.....	157,802	4,179,045
Banco Santander Chile, ADR.....	306,008	5,593,826
Besalco SA.....	2,741,825	1,458,556
Camanchaca SA.....	49,415	2,359
CAP SA.....	738,188	5,325,234
Cementos BIO BIO SA.....	179,409	125,417
Cencosud SA.....	5,305,958	9,226,497
Cencosud Shopping SA.....	361,290	601,865
Cia Cervecerias Unidas SA.....	111,156	673,167
Cia Cervecerias Unidas SA, Sponsored ADR.....	12,943	154,151
Cia Sud Americana de Vapores SA.....	38,325,849	2,758,279
Clinica Las Condes SA.....	371	7,319
Colbun SA.....	28,917,702	4,100,073
Cristalerias de Chile SA.....	59,157	183,418
Embotelladora Andina SA, ADR, Class B.....	90,877	1,371,334
Empresa Nacional de Telecomunicaciones SA.....	1,138,713	3,715,745
Empresas CMPC SA.....	3,354,260	5,463,750
Empresas Copec SA.....	768,081	4,881,188
Empresas Hites SA.....	1,398,342	125,260
Enel Americas SA.....	36,390,042	3,687,756
Enel Chile SA.....	38,408,398	2,304,857
* Engie Energia Chile SA.....	2,198,626	2,079,904
* Falabella SA.....	1,036,680	2,460,576
Forus SA.....	455,509	774,369
Grupo Security SA.....	5,080,219	1,521,429
Instituto de Diagnostico SA.....	4,394	6,192
Inversiones Aguas Metropolitanas SA.....	2,995,972	2,351,727
Inversiones La Construccion SA.....	232,229	1,812,590
Masisa SA.....	3,525,317	64,596
Molibdenos y Metales SA.....	84,693	346,341
Multiexport Foods SA.....	3,567,240	876,213
Parque Arauco SA.....	3,296,695	5,274,682
PAZ Corp. SA.....	1,378,694	774,985
* Plaza SA.....	281,786	389,524
Ripley Corp. SA.....	6,271,415	1,244,536
Salfacorp SA.....	3,134,911	1,566,814
Sigdo Koppers SA.....	1,861,026	2,563,085
SMU SA.....	8,636,916	1,393,271
Sociedad Matriz SAAM SA.....	25,761,193	2,824,859
# Sociedad Quimica y Minera de Chile SA, Sponsored ADR.....	229,724	9,664,489

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHILE — (Continued)		
Socovesa SA.....	1,574,885	\$ 140,324
SONDA SA.....	3,724,700	1,457,277
Vina Concha y Toro SA.....	2,829,570	3,030,897
TOTAL CHILE.....		<u>110,887,151</u>
CHINA — (21.3%)		
* 360 Security Technology, Inc., Class A.....	569,234	539,902
361 Degrees International Ltd.....	7,448,000	3,275,525
37 Interactive Entertainment Network Technology Group Co. Ltd., Class A...	486,034	1,124,814
#Ω 3SBio, Inc.....	12,840,500	9,675,955
* 515J Holding Group Co. Ltd., Class A.....	1,881,600	496,081
*†† A Metaverse Co.....	940,000	1,443
AAC Technologies Holdings, Inc.....	6,511,500	14,621,807
Accelink Technologies Co. Ltd., Class A.....	164,237	498,432
ADAMA Ltd., Class A.....	484,600	414,385
Addsino Co. Ltd., Class A.....	758,400	673,436
Advanced Micro-Fabrication Equipment, Inc. China, Class A.....	4,480	71,003
Advanced Technology & Materials Co. Ltd., Class A.....	528,400	537,366
AECC Aero-Engine Control Co. Ltd., Class A.....	155,187	328,193
AECC Aviation Power Co. Ltd., Class A.....	103,572	453,232
Aerospace Hi-Tech Holdings Group Ltd., Class A.....	421,511	446,804
#* Agile Group Holdings Ltd.....	11,990,465	1,046,125
* Agora, Inc., ADR.....	56,102	157,086
Agricultural Bank of China Ltd., Class H.....	89,697,460	34,730,039
Aier Eye Hospital Group Co. Ltd., Class A.....	1,153,434	2,061,468
* Air China Ltd., Class H.....	2,188,000	1,222,368
Aisino Corp., Class A.....	677,200	814,062
Ajisen China Holdings Ltd.....	4,261,000	521,805
Ω AK Medical Holdings Ltd.....	3,002,000	1,755,292
Alibaba Group Holding Ltd., Sponsored ADR.....	1,115,263	80,488,531
Alibaba Group Holding Ltd.....	27,674,300	248,210,069
#* Alibaba Health Information Technology Ltd.....	5,208,000	1,913,708
#* Alibaba Pictures Group Ltd.....	89,680,000	4,488,927
#Ω A-Living Smart City Services Co. Ltd.....	5,425,000	2,089,354
#*Ω Alliance International Education Leasing Holdings Ltd.....	1,917,000	270,489
Allmed Medical Products Co. Ltd., Class A.....	366,200	388,793
Aluminum Corp. of China Ltd., Class H.....	22,100,000	10,770,681
Amlogic Shanghai Co. Ltd., Class A.....	51,696	319,682
Amoy Diagnostics Co. Ltd., Class A.....	186,606	439,294
An Hui Wenergy Co. Ltd., Class A.....	828,339	821,047
* ANE Cayman, Inc.....	284,500	140,984
Angang Steel Co. Ltd., Class H.....	15,081,908	2,470,841
Angel Yeast Co. Ltd., Class A.....	190,400	819,224
#Ω Angelalign Technology, Inc.....	62,000	421,991
Anhui Anke Biotechnology Group Co. Ltd., Class A.....	516,200	592,475
Anhui Conch Cement Co. Ltd., Class H.....	4,060,000	8,131,901
Anhui Construction Engineering Group Co. Ltd., Class A.....	1,063,216	691,787
Anhui Expressway Co. Ltd., Class H.....	2,510,000	2,603,133
* Anhui Genuine New Materials Co. Ltd., Class A.....	34,300	30,096
Anhui Guangxin Agrochemical Co. Ltd., Class A.....	678,472	1,210,285
Anhui Gujing Distillery Co. Ltd., Class A.....	55,302	1,534,859
Anhui Hengyuan Coal Industry & Electricity Power Co. Ltd., Class A.....	1,008,857	1,540,665
Anhui Honglu Steel Construction Group Co. Ltd., Class A.....	410,095	937,314
Anhui Huilong Agricultural Means of Production Co. Ltd., Class A.....	548,700	372,737
* Anhui Jianghuai Automobile Group Corp. Ltd., Class A.....	178,200	302,961
Anhui Jiangnan Chemical Industry Co. Ltd., Class A.....	1,932,380	1,088,011
Anhui Jinhe Industrial Co. Ltd., Class A.....	340,082	793,347
Anhui Kouzi Distillery Co. Ltd., Class A.....	170,728	925,895
* Anhui Sinonet & Xonglong Science & Technology Co. Ltd., Class A.....	165,200	97,118

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Anhui Tatfook Technology Co. Ltd., Class A.....	492,400	\$ 496,713
Anhui Transport Consulting & Design Institute Co. Ltd., Class A.....	357,932	407,701
Anhui Truchum Advanced Materials & Technology Co. Ltd., Class A.....	822,400	722,283
Anhui Xinhua Media Co. Ltd., Class A.....	739,600	668,248
Anhui Yingjia Distillery Co. Ltd., Class A.....	200,000	1,402,727
Anhui Zhongding Sealing Parts Co. Ltd., Class A.....	986,500	1,368,399
Anji Microelectronics Technology Shanghai Co. Ltd., Class A.....	38,401	649,082
Anjoy Foods Group Co. Ltd., Class A.....	83,934	869,900
Anker Innovations Technology Co. Ltd., Class A.....	70,100	669,279
ANTA Sports Products Ltd.....	3,585,800	30,265,780
*Ω Antengene Corp. Ltd.....	292,500	48,346
* Anton Oilfield Services Group.....	22,496,000	1,181,059
Aoshikang Technology Co. Ltd., Class A.....	186,800	562,780
* Aotecar New Energy Technology Co. Ltd., Class A.....	1,733,400	591,005
* Aowei Holdings Ltd.....	187,000	10,739
Apeloa Pharmaceutical Co. Ltd., Class A.....	397,400	672,286
ApicHope Pharmaceutical Co. Ltd., Class A.....	206,590	586,357
APT Satellite Holdings Ltd.....	1,990,000	546,273
*Ω Archosaur Games, Inc.....	125,000	19,238
*Ω Arrail Group Ltd.....	138,000	107,066
* Art Group Holdings Ltd.....	455,000	9,467
*Ω Asclepis Pharma, Inc.....	2,115,000	452,834
* Asia - Potash International Investment Guangzhou Co. Ltd., Class A.....	243,400	702,955
Asia Cement China Holdings Corp.....	4,777,500	1,293,570
Ω AsialInfo Technologies Ltd.....	1,125,600	1,125,346
Asymchem Laboratories Tianjin Co. Ltd., Class A.....	74,860	894,018
* Autel Intelligent Technology Corp. Ltd., Class A.....	177,112	431,604
Autobio Diagnostics Co. Ltd., Class A.....	70,755	463,569
Avary Holding Shenzhen Co. Ltd., Class A.....	555,331	1,353,965
AVIC Industry-Finance Holdings Co. Ltd., Class A.....	992,600	469,671
AviChina Industry & Technology Co. Ltd., Class H.....	20,437,212	7,538,007
Avicopter PLC, Class A.....	72,100	330,794
Bafang Electric Suzhou Co. Ltd., Class A.....	4,991	24,634
Ω BAIC Motor Corp. Ltd., Class H.....	18,220,000	4,845,628
* Baidu, Inc., Sponsored ADR.....	317,226	33,407,070
* Baidu, Inc., Class A.....	482,350	6,245,086
Ω BAIOO Family Interactive Ltd.....	7,872,000	257,341
Bank of Beijing Co. Ltd., Class A.....	3,303,908	2,346,178
Bank of Changsha Co. Ltd., Class A.....	924,447	922,888
Bank of Chengdu Co. Ltd., Class A.....	1,314,600	2,294,279
Bank of China Ltd., Class H.....	204,525,702	76,752,384
Bank of Chongqing Co. Ltd., Class H.....	3,725,500	1,945,814
Bank of Communications Co. Ltd., Class H.....	25,189,618	14,902,300
* Bank of Gansu Co. Ltd., Class H.....	80,000	3,678
Bank of Guiyang Co. Ltd., Class A.....	1,309,900	960,062
Bank of Hangzhou Co. Ltd., Class A.....	1,007,359	1,530,691
Bank of Jiangsu Co. Ltd., Class A.....	4,424,360	4,512,296
Bank of Nanjing Co. Ltd., Class A.....	2,535,196	2,932,319
Bank of Ningbo Co. Ltd., Class A.....	1,555,049	4,667,901
Bank of Shanghai Co. Ltd., Class A.....	2,128,012	1,897,134
Bank of Suzhou Co. Ltd., Class A.....	832,459	820,124
Baoshan Iron & Steel Co. Ltd., Class A.....	5,045,737	4,327,635
* Baosheng Science & Technology Innovation Co. Ltd., Class A.....	733,100	410,148
Baowu Magnesium Technology Co. Ltd., Class A.....	414,617	875,803
* Baoye Group Co. Ltd., Class H.....	1,594,440	865,624
* Baozun, Inc., Sponsored ADR.....	295,140	652,259
* Baozun, Inc., Class A.....	21,000	15,264
BBMG Corp., Class H.....	18,622,404	1,453,331
Bear Electric Appliance Co. Ltd., Class A.....	88,696	591,990

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	1,117,900	\$ 576,344
	1,115,145	1,141,669
#*	777	115,175
*	330,000	3,739,958
	230,068	292,311
*	133,152	473,013
	1,496,700	579,183
	4,216,630	1,596,930
*	13,942,000	4,035,436
	108,418	309,272
	75,874	214,093
#	417,500	485,766
*	46,200	275,414
	652,100	430,515
	283,780	374,022
	204,800	907,010
*	99,620	302,690
	21,774,000	292,631
	595,800	613,842
	3,683,028	13,330,073
#	32,334,469	7,866,839
*††	8,656,000	44,286
	941,064	700,043
*	1,382,656	565,104
*	13,284,000	103,107
	44,760	477,671
*	2,015,191	1,119,122
	7,272,000	1,431,350
*	93,700	73,479
*	1,297,970	656,006
	19,457	578,446
	57,000	226,303
*	651,600	369,487
	425,879	1,585,356
*	5,940,000	503,057
*	1,517,005	349,397
	598,989	580,799
	397,660	894,980
	664,873	441,759
*	709,200	298,224
	22,438	896,810
	167,814	287,956
	255,300	291,411
*	367,809	363,746
*	1,391,400	618,607
*	332,000	773,089
*	719,110	777,653
	563,965	636,181
	1,069,945	683,042
	291,905	700,479
*	450,300	356,097
	78,870	289,691
	1,595,000	1,935,380
	161,472	983,050
	652,700	847,365
	435,474	1,072,734

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Ω	Beijing Urban Construction Design & Development Group Co. Ltd., Class H.	1,789,000 \$ 455,763
	Beijing Wantai Biological Pharmacy Enterprise Co. Ltd., Class A.	147,302 1,106,879
*	Beijing Watertek Information Technology Co. Ltd., Class A.	862,743 308,639
	Beijing Yanjing Brewery Co. Ltd., Class A.	768,500 874,504
	Beijing Yuanliu Hongyuan Electronic Technology Co. Ltd., Class A.	149,007 694,133
	Beijing Zhong Ke San Huan High-Tech Co. Ltd., Class A.	579,105 677,567
	Beijing-Shanghai High Speed Railway Co. Ltd., Class A.	3,332,952 2,306,456
*	Beken Corp., Class A.	29,500 88,132
*	Bengang Steel Plates Co. Ltd., Class A.	1,716,618 767,772
*	Berry Genomics Co. Ltd., Class A.	57,000 66,722
	Best Pacific International Holdings Ltd., Class H.	1,354,000 184,732
	Bestore Co. Ltd., Class A.	164,752 359,893
	Bestsun Energy Co. Ltd., Class A.	924,440 478,125
*	Bestway Marine & Energy Technology Co. Ltd., Class A.	717,800 354,684
	Bethel Automotive Safety Systems Co. Ltd., Class A.	70,500 507,158
	Betta Pharmaceuticals Co. Ltd., Class A.	51,156 270,560
*	Better Life Commercial Chain Share Co. Ltd., Class A.	63,000 28,837
	BGI Genomics Co. Ltd., Class A.	91,500 477,869
	Biem.L.Fdlkk Garment Co. Ltd., Class A.	255,400 1,033,947
#*	Bilibili, Inc., Class Z.	577,900 5,218,079
	Binhai Investment Co. Ltd.	712,000 120,334
	Binjiang Service Group Co. Ltd.	384,000 757,837
	Black Peony Group Co. Ltd., Class A.	657,582 481,509
	Bloomage Biotechnology Corp. Ltd., Class A.	36,362 283,295
Ω	Blue Moon Group Holdings Ltd.	639,000 144,761
	Blue Sail Medical Co. Ltd., Class A.	564,528 420,338
*	Bluefocus Intelligent Communications Group Co. Ltd., Class A.	709,247 590,387
	Bluestar Adisseo Co., Class A.	44,600 46,513
Ω	BOC Aviation Ltd.	794,400 5,955,904
	BOC International China Co. Ltd., Class A.	334,200 481,979
	BOE Technology Group Co. Ltd., Class A.	8,760,279 4,393,015
#	BOE Varitronix Ltd.	1,784,000 1,156,531
*	Bohai Leasing Co. Ltd., Class A.	3,839,185 1,095,791
	Bosideng International Holdings Ltd.	23,948,157 10,825,929
	Bright Dairy & Food Co. Ltd., Class A.	852,869 1,008,532
	Bright Real Estate Group Co. Ltd., Class A.	563,094 199,025
	BrightGene Bio-Medical Technology Co. Ltd., Class A.	123,412 413,455
††	Brilliance China Automotive Holdings Ltd.	20,104,000 10,718,427
	B-Soft Co. Ltd., Class A.	697,015 419,151
*	BTG Hotels Group Co. Ltd., Class A.	232,471 453,320
#*	Burning Rock Biotech Ltd., ADR.	10,922 9,393
	BYD Co. Ltd., Class H.	2,014,800 45,111,689
	BYD Electronic International Co. Ltd.	3,554,222 12,175,389
	By-health Co. Ltd., Class A.	428,229 897,481
	C C Land Holdings Ltd.	13,761,530 2,195,357
	C&D International Investment Group Ltd.	2,445,340 4,038,011
	C&D Property Management Group Co. Ltd.	176,000 73,966
	C&S Paper Co. Ltd., Class A.	738,871 850,981
	Cabbeen Fashion Ltd.	699,000 88,922
	Caitong Securities Co. Ltd., Class A.	844,290 874,597
	Camel Group Co. Ltd., Class A.	740,200 730,578
	Cangzhou Mingzhu Plastic Co. Ltd., Class A.	1,140,968 542,053
	Canmax Technologies Co. Ltd., Class A.	362,280 993,690
	Canny Elevator Co. Ltd., Class A.	417,000 376,037
#*Ω	CanSino Biologics, Inc., Class H.	397,600 828,217
#	Canvest Environmental Protection Group Co. Ltd.	2,812,000 1,492,086
	Capinfo Co. Ltd., Class H.	60,000 2,451
	Capital Environment Holdings Ltd.	13,364,000 181,181

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Carrianna Group Holdings Co. Ltd.....	1,788,877	\$ 54,263
Castech, Inc., Class A.....	162,870	510,279
* CCCC Design & Consulting Group Co. Ltd., Class A.....	478,400	605,980
CCS Supply Chain Management Co. Ltd., Class A.....	594,900	439,784
CECEP Guozhen Environmental Protection Technology Co. Ltd., Class A....	171,400	148,830
CECEP Solar Energy Co. Ltd., Class A.....	1,872,200	1,315,181
* CECEP Techand Ecology & Environment Co. Ltd., Class A.....	410,500	117,179
CECEP Wind-Power Corp., Class A.....	1,906,790	754,082
Central China Management Co. Ltd.....	6,510,074	222,100
Central China New Life Ltd.....	1,964,000	356,383
Central China Securities Co. Ltd., Class H.....	6,277,000	826,612
CETC Cyberspace Security Technology Co. Ltd., Class A.....	104,700	240,769
CETC Digital Technology Co. Ltd., Class A.....	277,865	661,533
#* CGN Mining Co. Ltd.....	2,570,000	616,245
# CGN New Energy Holdings Co. Ltd.....	13,606,000	3,173,339
CGN Nuclear Technology Development Co. Ltd., Class A.....	518,900	450,004
Ω CGN Power Co. Ltd., Class H.....	24,536,000	6,875,597
Changchun Faway Automobile Components Co. Ltd., Class A.....	475,110	521,323
Changchun High & New Technology Industry Group, Inc., Class A.....	65,618	1,044,394
Changjiang Securities Co. Ltd., Class A.....	1,004,899	690,758
Changzhou Qianhong Biopharma Co. Ltd., Class A.....	524,700	358,051
Changzhou Xingyu Automotive Lighting Systems Co. Ltd., Class A.....	51,220	903,473
* Chanjet Information Technology Co. Ltd., Class H.....	50,100	18,598
Chaoju Eye Care Holdings Ltd.....	237,500	111,658
Chaowei Power Holdings Ltd.....	4,943,000	870,485
Chaozhou Three-Circle Group Co. Ltd., Class A.....	300,473	955,354
* Chen Lin Education Group Holdings Ltd.....	402,000	87,368
Cheng De Lolo Co. Ltd., Class A.....	639,500	682,761
Chengdu ALD Aviation Manufacturing Corp., Class A.....	120,120	207,504
* Chengdu CORPRO Technology Co. Ltd., Class A.....	219,300	436,497
Chengdu Fusen Noble-House Industrial Co. Ltd., Class A.....	264,830	448,914
Chengdu Galaxy Magnets Co. Ltd., Class A.....	156,372	306,538
Chengdu Hongqi Chain Co. Ltd., Class A.....	978,900	613,631
Chengdu Jiafaantai Education Technology Co. Ltd., Class A.....	83,700	129,211
Chengdu Kanghong Pharmaceutical Group Co. Ltd., Class A.....	326,941	690,594
Chengdu Kanghua Biological Products Co. Ltd., Class A.....	70,125	548,094
Chengdu Leejun Industrial Co. Ltd., Class A.....	511,700	371,708
Chengdu Wintrue Holding Co. Ltd., Class A.....	907,500	915,072
Chengdu Xingrong Environment Co. Ltd., Class A.....	686,192	557,884
* Chengtun Mining Group Co. Ltd., Class A.....	1,760,900	899,671
Chenguang Biotech Group Co. Ltd., Class A.....	312,246	445,709
Chengxin Lithium Group Co. Ltd., Class A.....	378,500	1,069,315
Chengzhi Co. Ltd., Class A.....	677,400	689,856
* Chifeng Jilong Gold Mining Co. Ltd., Class A.....	540,200	901,723
* Chiho Environmental Group Ltd.....	602,000	33,298
China Aerospace International Holdings Ltd.....	12,782,600	528,590
China Aircraft Leasing Group Holdings Ltd.....	1,894,500	822,464
China Automotive Engineering Research Institute Co. Ltd., Class A.....	415,200	1,054,616
China Baoan Group Co. Ltd., Class A.....	312,592	470,502
China Bester Group Telecom Co. Ltd., Class A.....	31,300	103,691
China BlueChemical Ltd., Class H.....	13,937,122	3,837,436
*Ω China Bohai Bank Co. Ltd., Class H.....	5,777,500	784,751
#* China Boton Group Co. Ltd.....	450,000	46,802
China CAMC Engineering Co. Ltd., Class A.....	670,993	803,862
China Chengtong Development Group Ltd.....	546,000	6,930
# China Chunlai Education Group Co. Ltd.....	172,000	122,595
China Cinda Asset Management Co. Ltd., Class H.....	51,642,000	4,954,870
China CITIC Bank Corp. Ltd., Class H.....	28,583,607	14,166,083
*†Ω China CITIC Financial Asset Management Co. Ltd., Class H.....	23,960,000	1,026,854

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	11,418,168	\$ 12,539,192
	21,041,327	8,664,146
*	10,016,000	1,499,360
	9,581,000	7,438,640
	279,316,302	165,875,680
	181,178	771,859
*	392,600	564,356
	14,456,000	3,130,818
	510,545	488,901
Ω	4,256,000	775,779
*††	10,753,661	170,288
	20,987,888	818,458
Ω	4,308,000	1,245,536
#*	8,860,000	2,199,267
	8,760,000	4,342,102
	4,872,000	763,154
	6,460,000	302,753
	7,215,075	2,121,805
	3,796,000	334,938
	2,240,978	1,178,200
	10,500,000	3,117,302
#	18,314,777	6,387,836
#Ω	5,292,000	528,500
	8,508,896	4,364,610
Ω	29,537,000	13,531,901
*	551,800	900,225
*	82,000	25,864
*	71,200	2,749
	8,252,000	3,051,403
	13,405,000	6,567,991
	18,062,400	16,467,901
#	3,264,000	199,122
#	1,364,700	5,664,512
*	4,349,800	914,827
	583,600	595,972
	386,800	447,809
	422,505	532,659
*	4,480,000	45,670
	5,305,000	482,669
#	5,879,000	393,743
	467,420	425,234
*	1,452,392	430,587
#*	3,938,000	679,619
	13,536,000	9,923,435
#††	2,951,846	132,377
Ω	4,155,600	4,939,528
	5,266,140	3,656,396
#	208,000	308,484
#	44,548,043	3,554,441
	1,251,507	1,600,469
	3,464,000	531,839
	271,250	898,731
	119,900	233,104
	11,467,000	5,080,107
	9,793,000	11,289,777
	3,831,000	2,053,682
*Ω	2,565,000	7,460,439
*	893,399	29,369
	7,481,000	4,512,622

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CHINA — (Continued)			
*††	China Maple Leaf Educational Systems Ltd.....	12,062,000	\$ 439,715
	China Medical System Holdings Ltd.....	13,810,800	19,736,074
	China Meheco Co. Ltd., Class A.....	528,901	773,176
	China Meidong Auto Holdings Ltd.....	1,996,000	702,051
	China Mengniu Dairy Co. Ltd.....	10,877,000	24,100,388
	China Merchants Bank Co. Ltd., Class H.....	15,816,646	57,657,763
	China Merchants Energy Shipping Co. Ltd., Class A.....	2,772,696	2,520,908
	China Merchants Expressway Network & Technology Holdings Co. Ltd., Class A.....	209,400	308,430
	China Merchants Land Ltd.....	12,962,000	499,690
	China Merchants Port Holdings Co. Ltd.....	10,421,122	12,884,424
	China Merchants Property Operation & Service Co. Ltd., Class A.....	615,000	893,069
Ω	China Merchants Securities Co. Ltd., Class H.....	1,122,460	838,512
	China Merchants Shekou Industrial Zone Holdings Co. Ltd., Class A.....	768,751	941,054
#*††	China Metal Recycling Holdings Ltd.....	1,955,133	0
	China Minsheng Banking Corp. Ltd., Class H.....	17,479,460	5,813,561
#	China Modern Dairy Holdings Ltd.....	24,991,000	2,047,063
	China National Accord Medicines Corp. Ltd., Class A.....	365,129	1,513,498
	China National Building Material Co. Ltd., Class H.....	32,220,150	11,365,465
	China National Chemical Engineering Co. Ltd., Class A.....	1,499,900	1,339,637
	China National Medicines Corp. Ltd., Class A.....	340,082	1,415,821
	China National Nuclear Power Co. Ltd., Class A.....	4,865,521	5,620,024
	China National Software & Service Co. Ltd., Class A.....	40,619	150,167
Ω	China New Higher Education Group Ltd.....	6,635,000	1,722,609
*	China Nonferrous Metal Industry's Foreign Engineering & Construction Co. Ltd., Class A.....	983,500	579,232
	China Nonferrous Mining Corp. Ltd.....	5,768,000	4,067,967
	China Northern Rare Earth Group High-Tech Co. Ltd., Class A.....	567,818	1,335,140
*	China Nuclear Energy Technology Corp. Ltd.....	1,180,000	42,892
*	China Oil & Gas Group Ltd.....	33,760,000	993,292
	China Oilfield Services Ltd., Class H.....	8,704,000	8,365,454
	China Oriental Group Co. Ltd.....	10,070,000	1,532,153
	China Overseas Grand Oceans Group Ltd.....	19,988,450	4,712,677
	China Overseas Land & Investment Ltd.....	10,051,033	15,205,099
	China Overseas Property Holdings Ltd.....	9,516,344	6,307,342
	China Pacific Insurance Group Co. Ltd., Class H.....	9,671,665	17,795,596
	China Petroleum & Chemical Corp., Class H.....	83,340,400	43,353,936
	China Power International Development Ltd.....	22,822,600	8,538,615
	China Publishing & Media Co. Ltd., Class A.....	620,993	683,439
	China Railway Group Ltd., Class H.....	17,289,000	7,906,904
	China Railway Hi-tech Industry Co. Ltd., Class A.....	780,700	811,225
Ω	China Railway Signal & Communication Corp. Ltd., Class H.....	7,254,000	2,584,416
	China Railway Tielong Container Logistics Co. Ltd., Class A.....	826,500	633,449
*	China Rare Earth Holdings Ltd.....	9,802,399	351,424
	China Rare Earth Resources & Technology Co. Ltd., Class A.....	123,301	413,089
	China Reinsurance Group Corp., Class H.....	29,063,000	1,562,018
#*††Ω	China Renaissance Holdings Ltd.....	803,800	139,828
	China Resources Beer Holdings Co. Ltd.....	5,181,661	18,738,650
	China Resources Boya Bio-pharmaceutical Group Co. Ltd., Class A.....	171,900	633,580
#	China Resources Building Materials Technology Holdings Ltd.....	18,612,946	2,981,404
	China Resources Double Crane Pharmaceutical Co. Ltd., Class A.....	379,554	918,735
	China Resources Gas Group Ltd.....	5,391,100	15,289,058
	China Resources Land Ltd.....	12,636,610	38,365,438
	China Resources Medical Holdings Co. Ltd.....	6,165,000	3,173,189
	China Resources Microelectronics Ltd., Class A.....	96,230	507,573
Ω	China Resources Mixc Lifestyle Services Ltd.....	1,669,800	4,822,068
Ω	China Resources Pharmaceutical Group Ltd.....	12,742,500	7,769,394
	China Resources Power Holdings Co. Ltd.....	6,312,820	12,771,466
	China Resources Sanjiu Medical & Pharmaceutical Co. Ltd., Class A.....	247,585	1,804,884

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CHINA — (Continued)			
#	China Risun Group Ltd.....	7,425,000	\$ 2,921,516
	China Ruifeng Renewable Energy Holdings Ltd.....	652,400	20,779
#*	China Ruyi Holdings Ltd.....	24,848,000	4,168,582
#*	China Sanjiang Fine Chemicals Co. Ltd.....	6,678,000	915,449
#*	China SCE Group Holdings Ltd.....	5,685,400	114,408
	China Science Publishing & Media Ltd., Class A.....	131,700	438,355
*	China Shanshui Cement Group Ltd.....	80,000	5,235
#Ω	China Shengmu Organic Milk Ltd.....	6,000,000	183,229
	China Shenhua Energy Co. Ltd., Class H.....	12,502,000	47,428,638
	China Shineway Pharmaceutical Group Ltd.....	2,628,000	2,656,465
#*	China Shuifa Singyes Energy Holdings Ltd.....	1,598,000	61,770
*	China Silver Group Ltd.....	7,812,000	99,476
#	China South City Holdings Ltd.....	35,532,711	1,163,388
	China South Publishing & Media Group Co. Ltd., Class A.....	681,834	1,071,082
#*	China Southern Airlines Co. Ltd., Class H.....	7,364,000	2,724,419
	China Southern Power Grid Energy Efficiency&Clean Energy Co. Ltd., Class A.....	532,719	345,634
	China Starch Holdings Ltd.....	21,115,000	340,818
	China State Construction Development Holdings Ltd.....	3,324,000	903,559
	China State Construction Engineering Corp. Ltd., Class A.....	7,859,092	5,639,338
	China State Construction International Holdings Ltd.....	13,922,000	14,705,824
#*	China Sunshine Paper Holdings Co. Ltd.....	5,507,500	1,378,272
	China Suntien Green Energy Corp. Ltd., Class H.....	10,087,000	3,488,828
	China Taiping Insurance Holdings Co. Ltd.....	11,243,130	9,333,194
	China Testing & Certification International Group Co. Ltd., Class A.....	400,388	406,912
#*	China Tianrui Group Cement Co. Ltd., Class C.....	22,000	16,033
*	China Tianying, Inc., Class A.....	1,716,946	947,274
#	China Tobacco International HK Co. Ltd.....	321,000	377,004
	China Tourism Group Duty Free Corp. Ltd., Class A.....	122,517	1,364,056
Ω	China Tourism Group Duty Free Corp. Ltd., Class H.....	26,400	231,523
Ω	China Tower Corp. Ltd., Class H.....	188,792,000	21,001,469
#	China Traditional Chinese Medicine Holdings Co. Ltd.....	23,080,000	8,824,502
*	China TransInfo Technology Co. Ltd., Class A.....	643,842	789,594
	China Travel International Investment Hong Kong Ltd.....	20,083,892	3,341,169
	China Tungsten & Hightech Materials Co. Ltd., Class A.....	908,960	979,654
	China Union Holdings Ltd., Class A.....	1,049,234	469,376
	China Vanke Co. Ltd., Class H.....	8,521,976	6,705,061
*††	China Vered Financial Holding Corp. Ltd.....	5,870,000	47,358
	China Water Affairs Group Ltd.....	6,172,000	3,156,798
	China West Construction Group Co. Ltd., Class A.....	805,700	707,781
	China World Trade Center Co. Ltd., Class A.....	243,400	581,998
Ω	China Xinhua Education Group Ltd.....	245,000	16,814
	China XLX Fertiliser Ltd.....	5,280,000	2,209,443
	China Yangtze Power Co. Ltd., Class A.....	2,583,803	8,787,476
	China Yongda Automobiles Services Holdings Ltd.....	10,789,000	2,771,678
Ω	China Youran Dairy Group Ltd.....	358,000	54,054
#*Ω	China Yuhua Education Corp. Ltd.....	17,678,000	880,579
#*	China ZhengTong Auto Services Holdings Ltd.....	8,321,500	255,318
	China Zhenhua Group Science & Technology Co. Ltd., Class A.....	142,000	881,677
	China Zheshang Bank Co. Ltd., Class H.....	1,699,599	450,750
*	China Zhonghua Geotechnical Engineering Group Co. Ltd., Class A.....	809,474	263,370
#	China Zhongwang Holdings Ltd.....	14,337,979	577,704
	China-Singapore Suzhou Industrial Park Development Group Co. Ltd., Class A.....	262,500	284,315
#	Chinasoft International Ltd.....	19,340,000	11,020,998
	Chinese Universe Publishing & Media Group Co. Ltd., Class A.....	481,672	993,987
	Chongqing Brewery Co. Ltd., Class A.....	85,900	666,075
	Chongqing Changan Automobile Co. Ltd., Class A.....	1,146,536	2,044,887
	Chongqing Department Store Co. Ltd., Class A.....	245,621	961,883

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	887,606	\$ 1,347,297
	594,430	1,018,505
	666,600	552,254
*	330,000	28,273
	2,753,962	291,993
	19,598,000	7,622,417
	1,263,600	1,321,603
	496,620	229,748
	378,867	2,370,555
	705,800	537,503
	750,100	480,153
	693,289	1,557,395
	166,000	16,836
#	5,206,000	782,735
	6,088,000	5,014,325
Ω	336,000	294,524
	1,972,000	963,025
	276,000	537,318
	15,409,567	14,873,221
	24,352,000	1,042,511
	5,312,150	10,367,843
	492,240	751,572
*	10,218,000	1,415,146
#*Ω	18,100	202,385
	13,700	10,215
*	4,652,000	612,005
	12,264,000	6,717,651
	1,217,100	829,875
*	48,387	117,097
	103,428	627,239
	966,957	511,455
	2,600,600	1,060,775
	1,115,690	1,126,526
	1,079,683	898,362
#*	19,674,000	3,822,380
	780,453	918,637
	11,462,000	956,557
	61,185,909	5,094,163
	3,841,000	2,618,349
	98,300	228,695
	972,520	20,552,544
*	16,594,207	175,594
*	20,470,000	149,015
#	27,918,300	2,791,009
	5,972,000	5,552,880
	18,406,849	19,338,736
	3,626,000	1,580,699
	10,992,517	6,731,572
	68,400	17,055
	4,697,000	4,047,403
	948,554	590,707
#*	16,280,600	185,858
	5,658,000	2,629,801
	316,966	305,979
Ω	2,482,500	1,890,412
	1,475,396	1,108,932
	329,031	1,235,545
	49,882,400	36,697,953
#	7,372,000	1,414,539

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	254,200	\$ 567,449
	828,100	815,683
*	23,990,000	184,115
*	112,000	12,686
	866,280	898,066
	60,480	82,685
	1,083,363	595,520
	1,664,000	865,209
	2,784,238	2,896,727
	63,209	61,279
	211,832	478,069
	334,656	1,062,935
#	11,522,000	1,768,246
	5,718,982	816,706
	576,400	222,555
	215,940	369,965
	404,756	895,224
	542,283	737,655
*	455,000	843,008
	790,212	550,328
	335,679	814,178
	264,025	841,246
	5,265,000	1,376,278
	541,857	646,320
	536,500	104,422
	356,151	602,250
	132,743	971,550
	1,320,800	1,130,928
	694,153	694,698
	17,942,000	6,928,681
	128,150	481,622
	579,900	760,220
*	1,449,995	305,002
	645,055	713,352
	15,509,000	10,423,926
*	348,527	269,446
#	2,761,000	805,691
#*Ω	1,421,000	4,174,981
	1,237,200	938,635
	1,501,977	2,613,780
	14,114,000	2,677,812
	136,092	605,949
	291,388	338,644
	386,400	653,132
	2,752,088	765,616
	1,061,000	1,882,787
	218,919	373,066
	162,850	711,754
	1,910,265	609,751
*	332,700	268,376
	2,178,700	16,217,914
	809,895	1,970,875
	98,044	576,323
	762,200	496,610
	1,607,000	528,788
	1,441,700	745,072
#	10,950,516	957,057
	220,597	1,070,530
*	878,230	381,569

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CHINA — (Continued)			
#Ω	Everbright Securities Co. Ltd., Class H.....	878,200	\$ 545,540
*	EverChina International Holdings Co. Ltd.....	18,107,500	275,848
#*Ω	Everest Medicines Ltd.....	158,500	318,183
	Excellence Commercial Property & Facilities Management Group Ltd.....	381,000	72,008
*	Fangda Carbon New Material Co. Ltd., Class A.....	784,129	483,063
*	Fangda Special Steel Technology Co. Ltd., Class A.....	1,345,731	795,036
*	Fanhua, Inc., Sponsored ADR.....	163,689	959,218
#	Far East Horizon Ltd.....	14,691,000	10,770,162
*	FAW Jiefang Group Co. Ltd., Class A.....	579,300	633,475
	FAWER Automotive Parts Co. Ltd., Class A.....	903,078	579,044
*	Feitian Technologies Co. Ltd., Class A.....	48,300	52,797
	Fiberhome Telecommunication Technologies Co. Ltd., Class A.....	345,000	641,733
	Fibocom Wireless, Inc., Class A.....	385,294	739,491
*	FIH Mobile Ltd.....	11,557,000	724,747
	Financial Street Holdings Co. Ltd., Class A.....	1,908,757	884,120
	FinVolution Group, ADR.....	378,846	1,822,249
	First Capital Securities Co. Ltd., Class A.....	919,300	673,310
	First Tractor Co. Ltd., Class H.....	1,552,000	1,020,945
#	Flat Glass Group Co. Ltd., Class H.....	1,561,000	2,347,777
	Focus Media Information Technology Co. Ltd., Class A.....	2,460,600	1,938,235
	Foryou Corp., Class A.....	123,700	374,519
	Foshan Haitian Flavouring & Food Co. Ltd., Class A.....	413,125	1,957,239
	Foshan Nationstar Optoelectronics Co. Ltd., Class A.....	386,684	361,210
	Fosun International Ltd.....	11,174,620	5,864,167
*	Founder Holdings Ltd.....	1,086,000	48,684
	Founder Securities Co. Ltd., Class A.....	730,500	703,276
*	Fountain SET Holdings Ltd.....	526,000	24,933
	Foxconn Industrial Internet Co. Ltd., Class A.....	2,626,256	4,860,731
	FriendTimes, Inc.....	1,146,000	170,427
	Fu Shou Yuan International Group Ltd.....	10,926,000	6,552,831
	Fuan Pharmaceutical Group Co. Ltd., Class A.....	337,800	163,291
	Fufeng Group Ltd.....	17,353,800	9,413,052
*††	Fuguiniao Co. Ltd.....	782,600	0
	Fujian Boss Software Development Co. Ltd., Class A.....	291,996	554,355
	Fujian Funeng Co. Ltd., Class A.....	693,683	800,485
	Fujian Longking Co. Ltd., Class A.....	462,211	673,961
	Fujian Star-net Communication Co. Ltd., Class A.....	301,008	605,203
	Fujian Sunner Development Co. Ltd., Class A.....	453,808	946,223
	Fullshare Holdings Ltd.....	841,650	70,952
	Fulongma Group Co. Ltd., Class A.....	15,572	18,674
	Fulu Holdings Ltd.....	36,000	10,524
*	Funshine Culture Group Co. Ltd., Class A.....	72,300	408,931
Ω	Fuyao Glass Industry Group Co. Ltd., Class H.....	3,148,800	14,235,449
*	Gan & Lee Pharmaceuticals Co. Ltd., Class A.....	70,100	357,656
#Ω	Ganfeng Lithium Group Co. Ltd., Class H.....	2,029,439	5,421,252
	Gansu Energy Chemical Co. Ltd., Class A.....	2,532,900	1,040,984
	Gansu Shangfeng Cement Co. Ltd., Class A.....	677,390	700,535
	Gaona Aero Material Co. Ltd., Class A.....	334,900	685,189
	G-bits Network Technology Xiamen Co. Ltd., Class A.....	34,600	870,917
	GCL Energy Technology Co. Ltd., Class A.....	338,795	429,670
#*	GCL New Energy Holdings Ltd.....	2,556,218	117,841
	GCL Technology Holdings Ltd.....	93,070,320	10,708,941
	GD Power Development Co. Ltd., Class A.....	1,913,278	1,192,414
#*	GDS Holdings Ltd., ADR.....	145,833	790,415
#*	GDS Holdings Ltd., Class A.....	3,452,800	2,312,554
	Geely Automobile Holdings Ltd.....	25,172,000	23,859,490
	GEM Co. Ltd., Class A.....	554,200	347,616
	Gemdale Corp., Class A.....	951,900	536,171
#	Gemdale Properties & Investment Corp. Ltd.....	56,724,000	1,999,726

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			
Ω	Genertec Universal Medical Group Co. Ltd.....	7,368,500	\$3,769,631
	Genetron Holdings Ltd., ADR.....	13,017	49,204
*	Genimous Technology Co. Ltd., Class A.....	802,186	775,386
	Geovis Technology Co. Ltd., Class A.....	43,050	239,162
	GEPIC Energy Development Co. Ltd., Class A.....	522,400	371,708
	Getein Biotech, Inc., Class A.....	287,778	347,795
	GF Securities Co. Ltd., Class H.....	3,685,000	3,708,608
	Giant Network Group Co. Ltd., Class A.....	559,248	716,122
	GigaDevice Semiconductor, Inc., Class A.....	42,903	373,436
	Ginlong Technologies Co. Ltd., Class A.....	96,959	806,428
	Glarun Technology Co. Ltd., Class A.....	365,400	571,525
*	Glorious Property Holdings Ltd.....	8,989,712	11,598
*	Glory Health Industry Ltd.....	73,000	249
	GoerTek, Inc., Class A.....	530,144	1,123,189
	Goldcard Smart Group Co. Ltd., Class A.....	195,200	279,797
Ω	Golden Throat Holdings Group Co. Ltd.....	1,082,500	497,930
	GoldenHome Living Co. Ltd., Class A.....	48,860	137,602
	Goldenmax International Group Ltd., Class A.....	466,171	427,852
	Goldlion Holdings Ltd.....	1,458,866	193,923
	Goldpac Group Ltd.....	2,119,000	385,441
	Goldwind Science & Technology Co. Ltd., Class H.....	4,586,984	1,675,475
#*	GOME Retail Holdings Ltd.....	73,215,660	432,741
	Goneo Group Co. Ltd., Class A.....	40,400	523,265
*	Goodbaby International Holdings Ltd.....	1,593,000	119,598
	GoodWe Technologies Co. Ltd., Class A.....	44,707	580,861
*	Gosuncn Technology Group Co. Ltd., Class A.....	680,600	292,415
*	Gotion High-tech Co. Ltd., Class A.....	255,300	664,622
*	Grand Baoxin Auto Group Ltd.....	2,058,864	57,570
	Grand Ocean Advanced Resources Co. Ltd.....	120,000	4,220
	Grand Pharmaceutical Group Ltd., Class L.....	10,195,500	4,408,515
	Grandblue Environment Co. Ltd., Class A.....	282,227	603,786
*	Grandjoy Holdings Group Co. Ltd., Class A.....	1,580,701	604,352
#	Great Wall Motor Co. Ltd., Class H.....	5,321,250	5,239,338
*	Greattown Holdings Ltd., Class A.....	768,452	309,392
*	Greatview Aseptic Packaging Co. Ltd.....	6,542,000	1,325,025
	Gree Electric Appliances, Inc. of Zhuhai, Class A.....	681,853	3,353,445
*	Gree Real Estate Co. Ltd., Class A.....	675,957	562,931
#*	Greenland Hong Kong Holdings Ltd.....	9,371,275	330,182
#	Greentown China Holdings Ltd.....	8,523,500	6,421,190
Ω	Greentown Management Holdings Co. Ltd.....	3,576,000	2,176,492
	Greentown Service Group Co. Ltd.....	10,652,000	3,291,135
	GRG Banking Equipment Co. Ltd., Class A.....	431,426	569,462
	GRG Metrology & Test Group Co. Ltd., Class A.....	343,000	541,392
	Grinn Advanced Materials Co. Ltd., Class A.....	223,900	299,226
	Guangdong Advertising Group Co. Ltd., Class A.....	1,014,100	666,134
	Guangdong Aofei Data Technology Co. Ltd., Class A.....	378,043	434,883
	Guangdong Baolihua New Energy Stock Co. Ltd., Class A.....	785,111	533,721
*	Guangdong Create Century Intelligent Equipment Group Corp. Ltd., Class A.....	769,628	456,410
*	Guangdong Dongfang Precision Science & Technology Co. Ltd., Class A....	811,602	470,523
	Guangdong Dongpeng Holdings Co. Ltd., Class A.....	605,888	627,921
	Guangdong Dowstone Technology Co. Ltd., Class A.....	331,132	401,535
	Guangdong Ellington Electronics Technology Co. Ltd., Class A.....	531,516	463,653
	Guangdong Great River Smarter Logistics Co. Ltd., Class A.....	207,564	456,593
	Guangdong Haid Group Co. Ltd., Class A.....	317,568	1,674,074
*	Guangdong HEC Technology Holding Co. Ltd., Class A.....	660,145	569,223
	Guangdong Hongda Holdings Group Co. Ltd., Class A.....	452,200	998,208
	Guangdong Huiyun Titanium Industry Co. Ltd., Class A.....	179,800	191,408
	Guangdong HybriBio Biotech Co. Ltd., Class A.....	392,803	375,711

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Guangdong Investment Ltd.....	11,824,000	\$ 6,874,083
Guangdong Kinlong Hardware Products Co. Ltd., Class A.....	144,300	691,239
Guangdong Land Holdings Ltd.....	1,989,361	123,354
Guangdong Provincial Expressway Development Co. Ltd., Class A.....	812,311	1,033,589
* Guangdong Shirongzhaoye Co. Ltd., Class A.....	50,515	39,415
Guangdong Sirio Pharma Co. Ltd., Class A.....	78,500	315,237
Guangdong South New Media Co. Ltd., Class A.....	143,679	666,805
Guangdong Tapai Group Co. Ltd., Class A.....	757,295	731,864
Guangdong Topstar Technology Co. Ltd., Class A.....	224,858	339,556
Guangdong Xinbao Electrical Appliances Holdings Co. Ltd., Class A.....	523,700	892,131
Guangdong Zhongnan Iron & Steel Co. Ltd., Class A.....	1,450,581	494,675
Guangdong Zhongsheng Pharmaceutical Co. Ltd., Class A.....	314,304	528,174
Guanghui Energy Co. Ltd., Class A.....	2,456,214	2,407,952
* Guangshen Railway Co. Ltd., Class H.....	10,366,700	2,085,541
Guangxi Liugong Machinery Co. Ltd., Class A.....	1,058,463	1,014,668
Guangxi LiuYao Group Co. Ltd., Class A.....	222,500	526,718
Guangxi Wuzhou Zhongheng Group Co. Ltd., Class A.....	1,883,314	571,593
Guangzhou Automobile Group Co. Ltd., Class H.....	8,745,690	3,456,856
* Guangzhou Baiyun International Airport Co. Ltd., Class A.....	766,426	1,005,675
Guangzhou Baiyunshan Pharmaceutical Holdings Co. Ltd., Class H.....	1,060,000	2,576,546
Guangzhou Great Power Energy & Technology Co. Ltd., Class A.....	258,200	725,008
Guangzhou Haige Communications Group, Inc. Co., Class A.....	468,950	629,482
* Guangzhou Hi-Target Navigation Tech Co. Ltd., Class A.....	139,300	96,462
Guangzhou KDT Machinery Co. Ltd., Class A.....	255,710	574,326
Guangzhou Kingmed Diagnostics Group Co. Ltd., Class A.....	93,500	680,639
Guangzhou Restaurant Group Co. Ltd., Class A.....	351,987	851,645
Guangzhou Shiyuan Electronic Technology Co. Ltd., Class A.....	113,424	540,770
Guangzhou Tinci Materials Technology Co. Ltd., Class A.....	520,960	1,355,857
Guangzhou Wondfo Biotech Co. Ltd., Class A.....	183,214	615,116
Guangzhou Yuexiu Capital Holdings Group Co. Ltd., Class A.....	756,337	603,332
Guangzhou Zhujiang Brewery Co. Ltd., Class A.....	372,700	381,441
Guilin Sanjin Pharmaceutical Co. Ltd., Class A.....	230,982	400,283
* Guizhou Bailing Group Pharmaceutical Co. Ltd., Class A.....	527,100	531,559
Guizhou Broadcasting & TV Information Network Co. Ltd., Class A.....	473,000	462,316
* Guizhou Gas Group Corp. Ltd., Class A.....	454,600	433,985
Guizhou Panjiang Refined Coal Co. Ltd., Class A.....	1,500,572	1,251,641
Guizhou Xinbang Pharmaceutical Co. Ltd., Class A.....	1,112,897	573,597
Guizhou Zhenhua E-chem, Inc., Class A.....	232,555	462,131
#* Guolian Securities Co. Ltd., Class H.....	758,000	293,437
Guomai Technologies, Inc., Class A.....	601,054	516,731
Guosen Securities Co. Ltd., Class A.....	764,897	857,019
* Guosheng Financial Holding, Inc., Class A.....	590,176	843,729
Ω Guotai Junan Securities Co. Ltd., Class H.....	967,200	1,074,184
Guoyuan Securities Co. Ltd., Class A.....	791,545	705,201
H World Group Ltd., ADR.....	380,656	12,093,441
H World Group Ltd.....	107,200	336,011
#*Ω Haichang Ocean Park Holdings Ltd.....	9,514,000	1,022,685
Ω Haidilao International Holding Ltd.....	4,362,000	6,872,399
Haier Smart Home Co. Ltd., Class A.....	914,762	2,849,731
Haier Smart Home Co. Ltd., Class H.....	8,756,999	24,744,315
Hailir Pesticides & Chemicals Group Co. Ltd., Class A.....	175,824	338,460
* Hainan Airlines Holding Co. Ltd., Class A.....	4,111,600	783,651
Hainan Drinda New Energy Technology Co. Ltd., Class A.....	65,300	517,003
Hainan Haide Capital Management Co. Ltd., Class A.....	836,889	1,072,518
* Hainan Meilan International Airport Co. Ltd., Class H.....	1,516,000	1,138,411
Hainan Poly Pharm Co. Ltd., Class A.....	196,196	467,442
Hainan Strait Shipping Co. Ltd., Class A.....	1,108,500	840,592
Haitian International Holdings Ltd.....	5,915,000	13,166,221
Haitong Securities Co. Ltd., Class H.....	6,225,200	2,869,456

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CHINA — (Continued)			
Ω	Haitong UniTrust International Leasing Co. Ltd., Class H.....	3,596,000	\$ 424,124
	Hand Enterprise Solutions Co. Ltd., Class A.....	561,009	464,911
	Hang Zhou Great Star Industrial Co. Ltd., Class A.....	308,200	800,674
	Hangcha Group Co. Ltd., Class A.....	480,469	1,536,945
	Hangjin Technology Co. Ltd., Class A.....	98,800	328,025
	Hangxiao Steel Structure Co. Ltd., Class A.....	1,369,720	547,150
	Hangzhou Binjiang Real Estate Group Co. Ltd., Class A.....	564,499	536,078
	Hangzhou Chang Chuan Technology Co. Ltd., Class A.....	41,400	138,202
	Hangzhou Electronic Soul Network Technology Co. Ltd., Class A.....	168,900	429,318
	Hangzhou First Applied Material Co. Ltd., Class A.....	251,219	795,845
	Hangzhou Haoyue Personal Care Co. Ltd., Class A.....	83,158	394,254
	Hangzhou Lion Microelectronics Co. Ltd., Class A.....	105,420	300,193
	Hangzhou Onechance Tech Corp., Class A.....	109,900	275,354
	Hangzhou Oxygen Plant Group Co. Ltd., Class A.....	263,057	871,857
	Hangzhou Robam Appliances Co. Ltd., Class A.....	245,545	744,738
	Hangzhou Silan Microelectronics Co. Ltd., Class A.....	220,300	557,408
	Hangzhou Tigermed Consulting Co. Ltd., Class A.....	32,500	183,770
#Ω	Hangzhou Tigermed Consulting Co. Ltd., Class H.....	199,300	623,352
*	Hangzhou Zhongheng Electric Co. Ltd., Class A.....	141,500	116,583
	Han's Laser Technology Industry Group Co. Ltd., Class A.....	354,661	815,469
Ω	Hansoh Pharmaceutical Group Co. Ltd.....	2,436,000	3,658,741
	Haohua Chemical Science & Technology Co. Ltd., Class A.....	164,700	610,635
*Ω	Harbin Bank Co. Ltd., Class H.....	918,000	29,909
	Harbin Boshi Automation Co. Ltd., Class A.....	411,266	699,187
	Harbin Electric Co. Ltd., Class H.....	4,808,587	1,418,475
*	Harbin Gloria Pharmaceuticals Co. Ltd., Class A.....	531,000	152,483
*	Harbin Pharmaceutical Group Co. Ltd., Class A.....	1,513,136	600,852
	HBIS Resources Co. Ltd., Class A.....	454,300	983,469
#*Ω	HBM Holdings Ltd.....	948,000	193,907
	Health & Happiness H&H International Holdings Ltd.....	2,066,000	2,698,924
*	Healthcare Co. Ltd., Class A.....	339,190	443,949
	Hebei Changshan Biochemical Pharmaceutical Co. Ltd., Class A.....	229,400	278,294
*	Hebei Construction Group Corp. Ltd., Class H.....	215,500	14,039
	Hebei Hengshui Laobaigan Liquor Co. Ltd., Class A.....	250,200	611,100
*	Hebei Sinopack Electronic Technology Co. Ltd., Class A.....	24,300	198,248
	Hefei Meiya Optoelectronic Technology, Inc., Class A.....	322,110	694,815
	Hefei Urban Construction Development Co. Ltd., Class A.....	460,061	373,974
	Heilongjiang Agriculture Co. Ltd., Class A.....	514,500	816,523
#	Hello Group, Inc., Sponsored ADR.....	1,129,119	6,627,929
	Henan Jindan Lactic Acid Technology Co. Ltd., Class A.....	19,900	43,347
	Henan Jinma Energy Co. Ltd., Class H.....	496,000	71,167
	Henan Liliang Diamond Co. Ltd., Class A.....	128,000	467,589
	Henan Lingrui Pharmaceutical Co., Class A.....	313,700	739,793
	Henan Mingtai Al Industrial Co. Ltd., Class A.....	742,300	1,011,384
	Henan Pinggao Electric Co. Ltd., Class A.....	733,300	1,255,224
*	Henan Senyuan Electric Co. Ltd., Class A.....	82,000	40,848
	Henan Shenhua Coal & Power Co. Ltd., Class A.....	774,392	1,798,797
	Henan Shuanghui Investment & Development Co. Ltd., Class A.....	826,843	3,281,349
	Henan Thinker Automatic Equipment Co. Ltd., Class A.....	238,700	435,086
*	Henan Yicheng New Energy Co. Ltd., Class A.....	1,148,700	630,432
	Henan Yuguang Gold & Lead Co. Ltd., Class A.....	832,600	620,307
*	Henan Yuneng Holdings Co. Ltd., Class A.....	499,099	270,325
	Henan Zhongyuan Expressway Co. Ltd., Class A.....	1,011,125	509,248
	Hengan International Group Co. Ltd.....	5,364,622	16,611,498
*	Hengdeli Holdings Ltd.....	14,196,800	230,346
	Hengdian Group DMEGC Magnetics Co. Ltd., Class A.....	637,630	1,125,981
*	Hengli Petrochemical Co. Ltd., Class A.....	931,912	1,523,769
	Hengtong Optic-electric Co. Ltd., Class A.....	596,604	913,712
*	Hengyi Petrochemical Co. Ltd., Class A.....	1,041,844	904,553

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	4,520,900	\$1,310,129
	300,710	1,207,009
*	520,300	203,427
*	9,834,000	616,867
	2,952,000	7,086,857
	61,216	981,319
	464,100	496,892
	422,000	145,538
	172,336	538,416
*	18,594,000	229,016
*	328,600	284,534
	191,149	195,225
#*Ω	36,484,000	1,400,140
*	204,000	27,219
*	10,285,652	4,755,160
#*	543,407	186,216
	217,826	749,527
#*Ω	4,883,000	8,846,253
*	605,000	6,707
	1,501,740	938,069
	125,800	318,114
#	6,306,000	3,024,146
	235,132	948,542
	1,410,691	1,200,333
*	808,365	373,877
*	998,950	424,520
	117,400	420,118
	943,000	2,283,074
	292,960	718,422
*	10,330,000	5,825,247
#*	2,260,000	179,619
	1,236,723	726,725
Ω	3,559,400	4,199,101
*	875,755	221,743
*	152,000	20,796
	593,500	616,102
	2,003,788	1,690,929
	667,224	1,223,348
	173,800	137,540
	943,531	2,137,601
#	2,984,000	877,235
	3,062,037	1,126,232
	90,000	216,750
	904,500	546,064
	185,553	651,491
	358,905	1,506,094
	440,078	1,003,344
	2,041,400	619,059
#Ω	31,900	119,754
	50,016	593,212
	408,900	1,147,878
	238,422	534,590
	1,135,400	412,628
*	755,300	331,191
	632,904	954,375
	903,400	590,224
	2,191,200	1,666,220
	322,100	361,770
	234,529	686,444

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* HUYA, Inc., ADR.....	478,977	\$ 1,470,459
Ω Hygeia Healthcare Holdings Co. Ltd., Class C.....	1,551,600	5,056,484
* Hytera Communications Corp. Ltd., Class A.....	1,077,502	736,710
* HyUnion Holding Co. Ltd., Class A.....	724,900	524,319
Hywin Holdings Ltd., ADR.....	4,933	5,969
#*Ω iDreamSky Technology Holdings Ltd.....	2,071,600	391,259
IEIT Systems Co. Ltd., Class A.....	155,600	609,960
Iflytek Co. Ltd., Class A.....	80,990	430,913
IKD Co. Ltd., Class A.....	252,133	652,822
Ω IMAX China Holding, Inc.....	911,700	840,814
Imeik Technology Development Co. Ltd., Class A.....	32,100	1,212,739
Industrial & Commercial Bank of China Ltd., Class H.....	180,119,725	87,741,676
Industrial Bank Co. Ltd., Class A.....	3,638,780	7,981,520
Industrial Securities Co. Ltd., Class A.....	1,569,032	1,191,848
Infore Environment Technology Group Co. Ltd., Class A.....	1,761,301	1,089,733
#Ω Ingdan, Inc.....	3,976,000	589,878
Ingenic Semiconductor Co. Ltd., Class A.....	46,800	309,903
* Inkeverse Group Ltd.....	1,995,000	190,262
* Inner Mongolia BaoTou Steel Union Co. Ltd., Class A.....	6,794,100	1,343,266
Inner Mongolia Dian Tou Energy Corp. Ltd., Class A.....	937,012	1,929,910
Inner Mongolia ERDOS Resources Co. Ltd., Class A.....	688,464	952,278
Inner Mongolia Junzheng Energy & Chemical Industry Group Co. Ltd., Class A.....	2,678,576	1,327,863
Inner Mongolia MengDian HuaNeng Thermal Power Corp. Ltd., Class A.....	854,400	482,226
Inner Mongolia Xingye Silver&Tin Mining Co. Ltd., Class A.....	967,500	1,160,255
Inner Mongolia Yili Industrial Group Co. Ltd., Class A.....	1,047,500	3,956,152
Inner Mongolia Yuan Xing Energy Co. Ltd., Class A.....	1,457,300	1,062,209
*Ω InnoCare Pharma Ltd.....	1,018,000	693,571
*Ω Innovent Biologics, Inc.....	706,000	2,844,411
Innuovo Technology Co. Ltd., Class A.....	469,800	312,439
Inspur Digital Enterprise Technology Ltd.....	2,392,000	600,485
Inspur Software Co. Ltd., Class A.....	72,500	112,345
Intco Medical Technology Co. Ltd., Class A.....	468,093	1,270,172
Intron Technology Holdings Ltd.....	843,000	207,261
#* iQIYI, Inc., ADR.....	2,386,504	7,994,788
# IVD Medical Holding Ltd.....	677,000	151,237
JA Solar Technology Co. Ltd., Class A.....	869,920	2,071,294
Jade Bird Fire Co. Ltd., Class A.....	425,013	719,025
Jafron Biomedical Co. Ltd., Class A.....	149,867	373,332
Jason Furniture Hangzhou Co. Ltd., Class A.....	197,857	935,335
JCET Group Co. Ltd., Class A.....	656,206	2,049,629
*Ω JD Health International, Inc.....	1,083,950	3,576,802
*Ω JD Logistics, Inc.....	256,800	224,232
# JD.com, Inc., ADR.....	54,206	1,222,345
JD.com, Inc., Class A.....	3,314,942	37,379,729
Jenkem Technology Co. Ltd., Class A.....	19,294	193,865
JH Educational Technology, Inc.....	668,000	64,201
Jia Yao Holdings Ltd.....	23,000	10,719
Jiajiayue Group Co. Ltd., Class A.....	313,501	458,209
Jiangling Motors Corp. Ltd., Class A.....	384,025	1,121,830
Jiangsu Azure Corp., Class A.....	621,740	574,254
* Jiangsu Bioperfectus Technologies Co. Ltd., Class A.....	42,420	321,594
* Jiangsu Canlon Building Materials Co. Ltd., Class A.....	140,700	189,038
Jiangsu Changshu Rural Commercial Bank Co. Ltd., Class A.....	1,020,800	977,540
Jiangsu Cnano Technology Co. Ltd., Class A.....	136,706	354,116
Jiangsu Dingsheng New Energy Materials Co. Ltd., Class A.....	539,640	688,495
Jiangsu Eastern Shenghong Co. Ltd., Class A.....	569,453	784,786
* Jiangsu Etern Co. Ltd., Class A.....	282,200	164,516
Jiangsu Expressway Co. Ltd., Class H.....	5,474,000	5,226,451

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Jiangsu Guomao Reducer Co. Ltd., Class A.....	274,020	\$ 439,682
Jiangsu Guotai International Group Co. Ltd., Class A.....	1,108,319	1,055,384
Jiangsu Haili Wind Power Equipment Technology Co. Ltd., Class A.....	95,500	557,694
Jiangsu Hengli Hydraulic Co. Ltd., Class A.....	105,354	716,598
Jiangsu Hengrui Pharmaceuticals Co. Ltd., Class A.....	294,954	1,542,477
Jiangsu Hengshun Vinegar Industry Co. Ltd., Class A.....	247,728	271,932
* Jiangsu Hoperun Software Co. Ltd., Class A.....	30,600	83,497
Jiangsu Huahong Technology Stock Co. Ltd., Class A.....	380,700	465,369
Jiangsu Jiangyin Rural Commercial Bank Co. Ltd., Class A.....	1,693,300	861,233
Jiangsu Jiejie Microelectronics Co. Ltd., Class A.....	289,837	483,167
Jiangsu Kanion Pharmaceutical Co. Ltd., Class A.....	308,780	670,801
Jiangsu King's Luck Brewery JSC Ltd., Class A.....	261,601	1,614,045
Jiangsu Lihua Animal Husbandry Stock Co. Ltd., Class A.....	302,060	743,411
Jiangsu Linyang Energy Co. Ltd., Class A.....	1,294,500	995,561
* Jiangsu Lopal Tech Co. Ltd., Class A.....	239,000	299,923
Jiangsu Nata Opto-electronic Material Co. Ltd., Class A.....	207,600	591,445
Jiangsu Nhwua Pharmaceutical Co. Ltd., Class A.....	260,900	845,874
Jiangsu Pacific Quartz Co. Ltd., Class A.....	89,800	894,979
Jiangsu Provincial Agricultural Reclamation & Development Corp., Class A..	852,700	1,082,995
Jiangsu Shagang Co. Ltd., Class A.....	1,286,832	595,038
Jiangsu Shuangxing Color Plastic New Materials Co. Ltd., Class A.....	649,100	530,539
Jiangsu Sidike New Material Science & Technology Co. Ltd., Class A.....	227,284	284,838
Jiangsu Sopo Chemical Co., Class A.....	483,716	416,510
Jiangsu ToLand Alloy Co. Ltd., Class A.....	143,170	409,397
Jiangsu Yanghe Brewery Joint-Stock Co. Ltd., Class A.....	243,158	3,098,781
Jiangsu Yangnong Chemical Co. Ltd., Class A.....	121,390	831,639
Jiangsu Yoke Technology Co. Ltd., Class A.....	52,300	282,242
Jiangsu Yuyue Medical Equipment & Supply Co. Ltd., Class A.....	192,674	855,857
Jiangsu Zhangjiagang Rural Commercial Bank Co. Ltd., Class A.....	1,650,271	901,072
Jiangsu Zhongtian Technology Co. Ltd., Class A.....	779,306	1,256,438
Jiangsu Zijin Rural Commercial Bank Co. Ltd., Class A.....	2,616,200	930,315
Jiangxi Bank Co. Ltd., Class H.....	121,500	9,609
Jiangxi Copper Co. Ltd., Class H.....	4,994,000	6,984,260
* Jiangxi Fushine Pharmaceutical Co. Ltd., Class A.....	245,900	245,669
Jiangxi Huangshanghuang Group Food Co. Ltd., Class A.....	218,000	258,629
Jiangxi Wannianqing Cement Co. Ltd., Class A.....	485,348	440,626
Jiangxi Xinyu Guoke Technology Co. Ltd., Class A.....	80,536	222,910
Jiangzhong Pharmaceutical Co. Ltd., Class A.....	331,900	984,961
Jiaozuo Wanfang Aluminum Manufacturing Co. Ltd., Class A.....	676,600	462,902
Jiayou International Logistics Co. Ltd., Class A.....	419,911	1,149,437
Jilin Aodong Pharmaceutical Group Co. Ltd., Class A.....	289,270	570,094
* Jilin Chemical Fibre, Class A.....	1,293,000	459,182
Jilin Electric Power Co. Ltd., Class A.....	967,000	537,340
† Jilin Zixin Pharmaceutical Industrial Co. Ltd., Class A.....	244,700	9,543
Jinchuan Group International Resources Co. Ltd.....	20,688,000	1,511,663
Jinduicheng Molybdenum Co. Ltd., Class A.....	1,186,700	1,509,379
Jingjin Equipment, Inc., Class A.....	328,040	800,094
Jinhui Liquor Co. Ltd., Class A.....	195,700	538,797
* Jinke Smart Services Group Co. Ltd., Class H.....	13,300	14,063
# JinkoSolar Holding Co. Ltd., ADR.....	289,017	7,580,916
Jinlei Technology Co. Ltd., Class A.....	163,500	420,917
Jinmao Property Services Co. Ltd.....	345,664	72,673
Jinneng Holding Shanxi Coal Industry Co. Ltd., Class A.....	619,700	1,053,786
* Jinneng Holding Shanxi Electric Power Co. Ltd., Class A.....	1,055,100	400,668
Jinneng Science&Technology Co. Ltd., Class A.....	480,459	467,766
*Ω Jinxin Fertility Group Ltd.....	2,549,500	707,810
Jinyu Bio-Technology Co. Ltd., Class A.....	504,300	572,601
JiuGui Liquor Co. Ltd., Class A.....	50,800	440,099
Ω Jiumaojiu International Holdings Ltd.....	6,175,000	3,637,149

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	525,900	\$ 598,754
	1,534,400	1,612,938
	209,387	431,156
	1,738,000	2,218,441
	712,349	1,066,631
	392,392	904,442
	635,500	419,145
	1,338,064	1,297,551
*	122,478	375,202
	21,496,000	575,974
#*	2,504,000	54,848
	325,534	478,712
Ω	6,813,500	1,053,418
	712,300	488,789
	6,558,090	1,038,133
	384,899	1,075,942
*	466,400	773,351
*	592,000	37,185
*Ω	98,500	21,207
*	120,860	58,691
	516,300	903,646
*Ω	2,313,000	77,285
	729,500	542,879
*	2,057,000	79,805
	68,120	435,098
	14,700	109,593
*	138,302	211,329
	312,960	917,355
	673,200	474,668
*	557,900	511,128
	6,388,000	505,160
	7,103,166	12,642,966
#	9,913,484	5,958,190
	174,968	461,829
	914,590	785,601
	5,783,600	14,070,077
*Ω	36,500	5,659
*	1,440,000	15,141
	29,459	161,356
*	575,000	1,439
*	857,300	374,774
	466,396	1,193,969
*Ω	857,500	4,322,088
*	133,735	221,953
	24,232,000	21,709,373
*	129,493	537,873
*	454,200	146,083
	49,578	240,978
*	130,506	104,828
	152,880	438,876
	98,182	232,169
	194,074	43,439,261
#*	9,883,644	558,939
#*	8,727,072	404,262
*	384,568	700,695
*	222,700	541,753
*	306,300	187,072
	179,880	1,553,147
	371,801	1,405,265

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	82,000	\$ 17,929
	707,685	1,588,174
	1,849,339	643,941
	9,929,200	2,671,490
	2,451,000	418,239
Ω	4,759,200	3,792,933
	36,440,000	38,155,259
	1,156,528	1,682,358
*	4,228,600	1,212,440
	181,000	26,774
	343,430	627,301
	112,800	225,864
	611,773	1,107,309
	1,135,450	713,972
#*	236,097	6,535,165
*	96,400	1,332,529
	12,972,083	27,712,545
	218,100	200,541
	566,697	531,485
*	358,000	255,177
	255,272	367,690
	1,388,000	106,847
	605,680	823,389
*	1,898,000	170,156
*	19,926,000	4,356,647
*	622,000	126,877
*	755,003	258,286
	1,632,900	1,078,960
#Ω	1,198,000	173,112
*	931,417	378,744
#	1,212,417	3,690,851
	333,840	712,920
	2,982,500	1,168,095
	1,279,488	817,137
*	423,402	194,652
Ω	11,538,500	12,793,960
	438,831	336,522
	1,469,015	3,960,252
	256,851	386,599
	19,002,000	3,075,425
	1,012,605	792,146
	407,129	500,736
	583,000	402,165
*	494,897	300,196
	195,390	614,180
*	344,700	361,631
	943,200	1,214,304
	1,375,261	4,876,849
#*Ω	13,463,000	4,521,524
	240,076	4,919,551
#*	984,000	76,117
*	310,000	21,931
	11,626,177	1,757,841
	380,173	621,733
	591,497	1,761,936
*Ω	2,233,200	2,437,581
*	145,151	49,807
	37,488	481,071
	233,600	698,417

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CHINA — (Continued)			
#Ω	Medlive Technology Co. Ltd.....	113,000	\$ 89,041
	Meilleure Health International Industry Group Ltd.....	420,000	10,755
*	Meinian Onehealth Healthcare Holdings Co. Ltd., Class A.....	1,083,600	737,524
#Ω	Meitu, Inc.....	10,128,500	3,000,168
*Ω	Meituan, Class B.....	3,141,360	25,266,659
	Metallurgical Corp. of China Ltd., Class H.....	11,714,000	2,292,394
	M-Grass Ecology & Environment Group Co. Ltd., Class A.....	896,623	391,363
#*	Microport Scientific Corp.....	12,100	8,936
#Ω	Midea Real Estate Holding Ltd.....	2,106,400	1,128,531
	Milkyway Chemical Supply Chain Service Co. Ltd., Class A.....	96,000	548,449
	Min Xin Holdings Ltd.....	742,000	263,220
	Ming Yang Smart Energy Group Ltd., Class A.....	513,116	643,048
#*	Ming Yuan Cloud Group Holdings Ltd.....	3,729,000	991,236
*	Mingfa Group International Co. Ltd.....	4,096,000	110,279
#	MINISO Group Holding Ltd.....	702,600	2,971,655
*	Minmetals Land Ltd.....	9,937,644	346,175
Ω	Minsheng Education Group Co. Ltd.....	1,644,000	51,692
#	Minth Group Ltd.....	6,683,000	10,832,691
	MLS Co. Ltd., Class A.....	921,000	888,555
*	MMG Ltd.....	32,269,999	8,204,966
*Ω	Mobvista, Inc.....	110,000	40,150
	Monalisa Group Co. Ltd., Class A.....	247,255	389,801
	Montage Technology Co. Ltd., Class A.....	5,120	32,073
	Montnets Cloud Technology Group Co. Ltd., Class A.....	80,600	89,701
*	Morimatsu International Holdings Co. Ltd.....	198,000	99,849
	Muyuan Foods Co. Ltd., Class A.....	1,521,251	7,477,102
*††	Myhome Real Estate Development Group Co. Ltd., Class A.....	1,308,300	40,090
	MYS Group Co. Ltd., Class A.....	833,000	343,235
*	NanJi E-Commerce Co. Ltd., Class A.....	1,003,150	426,581
	Nanjing Hanrui Cobalt Co. Ltd., Class A.....	142,900	429,127
	Nanjing Iron & Steel Co. Ltd., Class A.....	2,527,900	1,302,579
	Nanjing King-Friend Biochemical Pharmaceutical Co. Ltd., Class A.....	360,928	654,805
*	Nanjing Sample Technology Co. Ltd., Class H.....	89,000	10,521
	Nanjing Securities Co. Ltd., Class A.....	542,860	563,472
	Nanjing Xinjiekou Department Store Co. Ltd., Class A.....	730,548	616,960
	Nantong Jianghai Capacitor Co. Ltd., Class A.....	499,300	974,486
	NARI Technology Co. Ltd., Class A.....	1,004,826	2,939,058
*	Natural Food International Holding Ltd., Class H.....	96,000	5,147
	NAURA Technology Group Co. Ltd., Class A.....	37,800	1,195,703
*	NavInfo Co. Ltd., Class A.....	399,600	361,042
	NetDragon Websoft Holdings Ltd.....	2,218,500	3,038,696
	NetEase, Inc., ADR.....	169,918	16,590,794
	NetEase, Inc.....	3,062,200	59,523,378
	New China Life Insurance Co. Ltd., Class H.....	3,884,700	6,932,769
	New Hope Dairy Co. Ltd., Class A.....	280,100	370,136
*	New Hope Liuhe Co. Ltd., Class A.....	556,732	634,843
*	New World Department Store China Ltd.....	2,733,538	130,634
*	Newborn Town, Inc.....	630,000	145,031
	Newland Digital Technology Co. Ltd., Class A.....	317,789	698,574
	Nexteer Automotive Group Ltd.....	8,221,000	3,725,108
#*	Nine Dragons Paper Holdings Ltd.....	14,906,000	5,522,476
	Ninestar Corp., Class A.....	156,128	420,965
	Ningbo BaoSi Energy Equipment Co. Ltd., Class A.....	141,900	115,743
	Ningbo Construction Co. Ltd., Class A.....	191,900	100,673
	Ningbo Haitian Precision Machinery Co. Ltd., Class A.....	187,800	542,306
	Ningbo Huaxiang Electronic Co. Ltd., Class A.....	505,600	797,045
	Ningbo Joyson Electronic Corp., Class A.....	392,831	791,233
	Ningbo Orient Wires & Cables Co. Ltd., Class A.....	102,157	502,808
	Ningbo Ronbay New Energy Technology Co. Ltd., Class A.....	202,353	801,942

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	375,058	\$ 1,079,310
	40,800	56,739
	125,018	849,355
	336,640	631,266
	619,100	481,872
	2,027,370	1,011,375
	1,661,800	3,088,763
	475,100	210,997
#*	645,832	3,629,576
*	92,030	516,553
#*	194,656	342,595
	67,535	796,913
Ω	324,800	1,762,739
	625,530	946,460
	985,512	689,097
	223,065	353,999
	854,362	529,066
	1,268,627	1,181,363
	177,664	338,167
	344,170	311,736
	367,300	297,502
*Ω	282,000	181,601
*	1,443,800	709,471
	1,225,122	955,050
*	87,000	81,001
	273,080	519,396
	103,190	881,298
	282,521	620,641
	1,849,800	981,462
*	2,009,200	481,451
	711,500	10,621,410
Ω	2,245,600	874,825
*	932,999	1,262,114
	1,303,741	1,239,962
*	1,435,700	880,289
	207,740	504,121
*	3,817	105
	2,166,195	134,544
*	1,047,600	469,664
	219,203	737,044
*	2,411,831	947,951
	6,428,000	4,492,355
*	1,206,240	769,492
*	964,064	122,310,800
*Ω	1,118,000	642,524
*	8,378,000	79,610
*	3,527,770	609,007
	147,397	442,017
	17,871,000	5,555,697
	250,000	29,105
	342,300	455,831
	101,830,000	73,660,331
	111,400	430,832
#Ω	831,150	1,076,059
	304,105	483,927
*	5,412,000	155,276
	25,913,398	32,232,758
	4,978,401	6,565,666
#*Ω	3,134,800	4,500,770

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	23,796,000	\$100,027,464
	815,838	1,311,204
	177,720	586,432
*	235,800	240,330
	1,264,405	1,687,383
	18,720,987	3,423,704
	1,051,400	3,729,861
	284,970	339,048
Ω	1,978,800	4,437,712
Ω	26,312,000	12,653,679
	15,730,609	1,188,747
	2,700,800	1,893,918
#	513,500	466,981
#	742,000	35,557
	4,044,000	385,802
	34,764	387,325
*	3,662,000	1,292,099
Ω	84,000	2,863
	509,215	991,415
	895,037	12,843,781
*Ω	18,100	14,148
	774,275	708,276
	218,701	334,116
	174,900	428,950
	148,085	584,247
	1,732,992	837,964
	237,740	431,944
Ω	1,602,000	896,619
*	3,392,567	1,233,293
*	185,900	737,984
	164,900	386,833
	241,760	246,982
*	999,300	1,996,041
*	5,354,000	437,508
	4,394,000	758,484
	24,200	43,201
*	216,409	445,803
	106,050	124,647
	106,934	516,505
#*	2,385,000	921,476
	890,494	613,934
*	155,600	62,638
	58,261	268,467
*	834,100	311,582
	54,401	180,717
#Ω	2,650,714	615,562
#*†Ω	11,804,000	754,929
	805,500	642,265
*	112,300	72,739
	126,800	383,663
	180,600	378,400
	464,608	952,885
*	2,876,500	618,431
	556,425	751,020
*	2,005,000	339,482
	41,400	266,721
	1,869,500	604,114
	741,400	406,226
	782,878	1,032,472

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Roshow Technology Co. Ltd., Class A.	840,700	\$ 601,318
Ruida Futures Co. Ltd., Class A.	196,651	344,514
Runjian Co. Ltd., Class A.	124,963	504,713
* Sai Micro Electronics, Inc., Class A.	122,439	305,185
SAIC Motor Corp. Ltd., Class A.	1,011,555	1,928,219
Sailun Group Co. Ltd., Class A.	723,200	1,215,906
Sanan Optoelectronics Co. Ltd., Class A.	183,700	281,395
* SanFeng Intelligent Equipment Group Co. Ltd., Class A.	906,660	425,676
* Sangfor Technologies, Inc., Class A.	22,272	169,258
Sanquan Food Co. Ltd., Class A.	651,630	1,046,576
Sansteel Minguang Co. Ltd. Fujian, Class A.	1,458,556	753,876
Sansure Biotech, Inc., Class A.	391,522	981,813
Sany Heavy Equipment International Holdings Co. Ltd.	8,739,500	5,688,080
Sany Heavy Industry Co. Ltd., Class A.	831,141	1,515,968
* Satellite Chemical Co. Ltd., Class A.	1,211,883	2,307,217
SDIC Capital Co. Ltd., Class A.	466,300	433,707
SDIC Power Holdings Co. Ltd., Class A.	1,011,516	1,973,453
Sealand Securities Co. Ltd., Class A.	1,346,700	606,232
#* Seazen Group Ltd.	18,565,047	2,552,900
* Seazen Holdings Co. Ltd., Class A.	569,681	785,152
# S-Enjoy Service Group Co. Ltd.	1,935,000	640,854
* Seres Group Co. Ltd., Class A.	12,400	97,956
SF Holding Co. Ltd., Class A.	1,032,755	5,084,805
SG Micro Corp., Class A.	43,205	374,017
Shaanxi Coal Industry Co. Ltd., Class A.	3,029,900	10,224,245
* Shaanxi Construction Machinery Co. Ltd., Class A.	779,020	317,185
Shan Xi Hua Yang Group New Energy Co. Ltd., Class A.	1,472,746	1,984,701
Shandong Bohui Paper Industrial Co. Ltd., Class A.	881,000	637,897
Shandong Buchang Pharmaceuticals Co. Ltd., Class A.	384,887	811,198
* Shandong Chenming Paper Holdings Ltd., Class H.	3,581,533	745,614
Shandong Dawn Polymer Co. Ltd., Class A.	188,000	256,326
Shandong Dongyue Organosilicon Material Co. Ltd., Class A.	539,200	497,645
Ω Shandong Gold Mining Co. Ltd., Class H.	1,890,250	2,721,378
Shandong Head Group Co. Ltd., Class A.	178,026	368,689
Shandong Himile Mechanical Science & Technology Co. Ltd., Class A.	288,241	1,071,804
Shandong Hi-speed Co. Ltd., Class A.	467,325	496,796
Shandong Hi-Speed New Energy Group Ltd.	1,413,600	331,100
Shandong Hi-Speed Road & Bridge Co. Ltd., Class A.	1,170,600	876,557
Shandong Hualu Hengsheng Chemical Co. Ltd., Class A.	614,361	2,085,571
* Shandong Humon Smelting Co. Ltd., Class A.	729,156	932,798
Shandong Jincheng Pharmaceutical Group Co. Ltd., Class A.	213,200	381,850
Shandong Linglong Tyre Co. Ltd., Class A.	543,382	1,484,890
Shandong Nanshan Aluminum Co. Ltd., Class A.	3,116,280	1,244,936
Shandong New Beiyang Information Technology Co. Ltd., Class A.	250,000	202,787
Shandong Pharmaceutical Glass Co. Ltd., Class A.	250,000	820,670
Shandong Publishing & Media Co. Ltd., Class A.	852,100	1,152,977
Shandong Sun Paper Industry JSC Ltd., Class A.	1,176,088	1,991,183
Shandong Weifang Rainbow Chemical Co. Ltd., Class A.	26,100	196,366
Shandong Weigao Group Medical Polymer Co. Ltd., Class H.	16,429,200	10,495,008
Shandong Xiantan Co. Ltd., Class A.	526,863	450,321
# Shandong Xinhua Pharmaceutical Co. Ltd., Class H.	1,303,200	837,037
* Shandong Yisheng Livestock & Poultry Breeding Co. Ltd., Class A.	529,900	735,063
Shanghai Aiko Solar Energy Co. Ltd., Class A.	430,200	829,347
Shanghai AJ Group Co. Ltd., Class A.	1,335,335	881,437
Shanghai AtHub Co. Ltd., Class A.	296,156	649,376
Shanghai Bailian Group Co. Ltd., Class A.	1,003,400	1,214,546
Shanghai Bairun Investment Holding Group Co. Ltd., Class A.	218,958	602,882
Shanghai Baolong Automotive Corp., Class A.	105,100	613,013
Shanghai Baosight Software Co. Ltd., Class A.	174,802	997,924

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	346,400	\$ 581,579
	476,431	929,014
	3,103,035	1,003,652
	234,720	402,841
*	7,698,000	1,440,642
	498,406	551,405
	704,166	845,579
	249,585	395,073
	1,083,500	1,839,682
#	1,514,000	1,805,209
	1,780,000	501,115
	92,047	387,439
	125,932	359,442
	257,448	634,018
Ω	108,200	449,532
*Ω	18,800	32,364
	1,374,031	698,050
	3,322,000	4,069,476
	16,019,025	698,475
	96,000	345,320
*	40,400	186,526
	305,300	762,388
	164,462	579,951
	294,233	533,726
	31,000	32,295
*	449,300	320,654
	582,891	566,987
	268,540	367,658
	431,449	544,928
	212,399	906,512
	584,900	495,695
	432,500	662,734
	52,992	313,408
	37,537	834,772
	62,800	324,863
	4,172,100	5,897,300
	3,009,000	663,417
	453,800	551,621
	534,380	516,750
	3,427,519	3,263,555
	382,799	877,308
	199,600	426,545
	1,183,812	1,061,263
	400,100	837,865
	995,600	876,976
	840,900	1,015,020
	141,879	570,143
	2,256,626	776,223
	354,600	417,869
	1,440,795	1,192,833
	494,961	700,236
	320,710	531,372
	231,500	647,461
	99,500	164,532
	792,100	688,058
	282,457	626,009
	1,126,382	671,273
	800,698	702,145
	1,424,397	934,753

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	1,803,041	\$2,638,926
	983,130	1,552,371
	1,076,748	3,555,272
*	1,460,100	1,089,925
	811,700	559,920
	1,868,500	928,721
	198,329	5,539,235
*	2,762,937	657,322
	92,500	1,066,733
	1,024,033	1,034,667
*	446,430	536,469
	403,700	463,551
#*Ω	702,500	62,760
	4,272,000	153,202
	635,082	1,271,269
	199,300	357,245
	105,383	775,661
Ω	2,859,200	493,807
	37,560	754,875
	911,138	740,703
*	1,132,983	977,851
	795,938	897,898
	146,140	757,203
	200,200	329,714
	501,150	466,211
	138,439	251,724
	196,100	273,409
	219,900	382,688
*	314,200	254,080
	992,900	375,057
	236,592	673,340
	101,987	589,646
	817,400	706,185
	215,803	577,557
*	712,860	834,528
	4,202,000	3,372,601
	264,622	380,574
	1,000	14,589
*	251,254	400,829
	879,816	779,475
	491,303	448,669
	369,200	525,011
	116,409	132,918
#Ω	162,500	52,717
	870,600	200,113
	502,734	652,398
	147,975	1,154,072
	10,623,914	8,743,435
	24,683,674	3,475,451
	315,000	345,929
	875,400	555,661
	708,800	425,464
	460,721	764,647
	84,144	244,935
	51,120	481,383
	213,700	307,005
	286,000	673,103
	327,024	791,505
	281,100	782,387

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Shenzhen Laibao Hi-tech Co. Ltd., Class A.....	396,400	\$ 442,328
Shenzhen Leaguer Co. Ltd., Class A.....	679,300	610,279
Shenzhen Megmeet Electrical Co. Ltd., Class A.....	242,816	659,906
Shenzhen Microgate Technology Co. Ltd., Class A.....	459,200	453,431
Shenzhen Mindray Bio-Medical Electronics Co. Ltd., Class A.....	189,172	7,082,095
Shenzhen MTC Co. Ltd., Class A.....	1,338,738	883,089
* Shenzhen Neptunus Bioengineering Co. Ltd., Class A.....	1,384,650	487,880
Shenzhen New Industries Biomedical Engineering Co. Ltd., Class A.....	52,200	502,574
Shenzhen New Nanshan Holding Group Co. Ltd., Class A.....	1,664,001	636,104
* Shenzhen Overseas Chinese Town Co. Ltd., Class A.....	1,827,376	751,975
Shenzhen Properties & Resources Development Group Ltd., Class A.....	337,000	404,375
Shenzhen Salubris Pharmaceuticals Co. Ltd., Class A.....	64,100	231,611
Shenzhen SC New Energy Technology Corp., Class A.....	108,771	856,998
Shenzhen SED Industry Co. Ltd., Class A.....	208,189	509,431
Shenzhen SEG Co. Ltd., Class A.....	394,500	377,153
Shenzhen Senior Technology Material Co. Ltd., Class A.....	374,170	566,953
Shenzhen Sunlord Electronics Co. Ltd., Class A.....	262,070	808,465
Shenzhen Sunnypol Optoelectronics Co. Ltd., Class A.....	79,900	251,398
Shenzhen Suntak Circuit Technology Co. Ltd., Class A.....	663,400	695,961
Shenzhen Sunway Communication Co. Ltd., Class A.....	218,154	507,752
Shenzhen Tagen Group Co. Ltd., Class A.....	1,403,445	881,532
Shenzhen Topband Co. Ltd., Class A.....	616,271	620,828
Shenzhen Transsion Holdings Co. Ltd., Class A.....	73,422	1,397,601
Shenzhen Weiguang Biological Products Co. Ltd., Class A.....	72,200	266,458
Shenzhen Woer Heat-Shrinkable Material Co. Ltd., Class A.....	773,000	633,641
* Shenzhen World Union Group, Inc., Class A.....	1,437,977	416,671
Shenzhen Yan Tian Port Holding Co. Ltd., Class A.....	1,213,896	774,516
Shenzhen Yinghe Technology Co. Ltd., Class A.....	387,086	794,472
Shenzhen Ysstech Info-tech Co. Ltd., Class A.....	368,500	303,954
Shenzhen YUTO Packaging Technology Co. Ltd., Class A.....	275,880	889,614
Shenzhen Zhenye Group Co. Ltd., Class A.....	509,000	296,107
Shenzhen Zhongjin Lingnan Nonfemet Co. Ltd., Class A.....	2,368,280	1,309,861
Shenzhou International Group Holdings Ltd.....	1,532,000	13,643,080
* Shijiazhuang Changshan BeiMing Technology Co. Ltd., Class A.....	810,300	857,868
Shijiazhuang Yiling Pharmaceutical Co. Ltd., Class A.....	438,701	1,203,240
*†† Shimao Group Holdings Ltd.....	1,469,683	82,990
Shinghwa Advanced Material Group Co. Ltd., Class A.....	94,900	456,670
Shinva Medical Instrument Co. Ltd., Class A.....	247,800	690,543
# Shoucheng Holdings Ltd.....	14,065,640	2,461,902
Shougang Fushan Resources Group Ltd.....	19,669,294	7,771,688
* Shouhang High-Tech Energy Co. Ltd., Class A.....	1,336,400	371,867
Shui On Land Ltd.....	27,899,776	2,503,751
* Siasun Robot & Automation Co. Ltd., Class A.....	117,000	149,113
Sichuan Chengfei Integration Technology Corp., Class A.....	145,900	301,141
Sichuan Chuantou Energy Co. Ltd., Class A.....	517,808	1,120,544
Sichuan Development Lomon Co. Ltd., Class A.....	1,053,700	859,811
Sichuan Expressway Co. Ltd., Class H.....	4,528,000	1,447,763
Sichuan Furong Technology Co. Ltd., Class A.....	227,870	316,372
* Sichuan Haite High-tech Co. Ltd., Class A.....	451,783	450,106
Sichuan Hebang Biotechnology Co. Ltd., Class A.....	3,693,320	1,177,918
* Sichuan Hexie Shuangma Co. Ltd., Class A.....	331,043	744,193
Sichuan Jiuyuan Yinhai Software Co. Ltd., Class A.....	159,584	405,350
Sichuan Kelun Pharmaceutical Co. Ltd., Class A.....	371,963	1,198,869
* Sichuan Lutianhua Co. Ltd., Class A.....	966,300	524,699
* Sichuan New Energy Power Co. Ltd., Class A.....	374,300	521,938
Sichuan Road & Bridge Group Co. Ltd., Class A.....	2,028,660	2,271,643
Sichuan Swellfun Co. Ltd., Class A.....	145,605	969,203
Sichuan Teway Food Group Co. Ltd., Class A.....	428,400	665,849
Sichuan Tianyi Comheart Telecom Co. Ltd., Class A.....	32,221	59,217

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	858,700	\$ 1,159,320
	205,140	1,446,521
#	30,302,000	2,093,840
	129,000	19,365
*	7,566,000	119,563
#Ω	4,598,000	3,063,583
	131,800	428,182
	50,321,495	18,157,808
	199,141	461,188
	171,860	569,768
	1,984,937	1,092,808
	17,760,673	1,955,029
	161,100	468,824
	270,300	315,453
*	26,451,885	316,366
	1,089,250	1,692,061
	715,295	1,417,321
	835,200	833,990
	303,540	1,319,527
	10,926,000	5,480,106
	7,900,000	3,475,703
*	17,360,000	998,109
*	21,599,000	2,928,816
	8,213,600	21,597,526
	398,913	723,382
	106,727	470,979
	163,272	536,615
	882,568	834,483
	20,069,000	8,372,251
	6,104,500	13,864,499
	639,373	1,245,208
*	133,620	670,308
	493,499	687,011
	12,908,246	4,091,957
#Ω	7,411,000	4,481,461
	231,102	275,696
*	16,246,839	1,355,466
*	72,129	692,438
*	8,771,000	164,021
	456,400	565,744
	17,300	86,405
	1,173,621	1,100,354
#*††	4,644,000	110,487
	1,543,500	794,283
	79,600	41,997
*	131,800	960,611
*	1,386,000	34,382
	13,608,506	7,394,378
	9,300	164,778
	316,526	650,932
*	1,103,600	1,071,190
	737,200	428,133
	18,242,000	2,242,747
	100,738	199,037
#*	5,514,000	782,136
	348,700	1,107,207
	203,215	182,595
	185,888	2,030,026
	2,026,300	672,433

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	2,531,700	\$ 15,560,798
	108,300	665,620
*†Ω	111,000	898
*	598,600	551,190
*	300,571	231,125
	196,799	319,954
	349,534	756,165
	32,203	158,349
	312,342	435,768
	401,900	614,876
	625,167	1,086,836
	1,485,647	716,486
	320,137	369,923
	30,273	432,845
	113,160	951,906
	360,800	355,320
	84,266	1,003,283
	864,500	482,091
	7,630,000	811,022
	204,333	421,440
	25,000	106,044
	222,928	703,026
*	62,200	99,101
	753,585	616,947
	1,026,107	818,871
	2,953,530	1,662,559
	1,517,239	1,063,502
*	245,175	385,362
	349,900	700,158
	449,400	678,189
	1,468,480	2,872,766
	8,352,932	2,610,743
*	2,293,218	1,293,913
	1,016,652	1,741,480
	462,200	475,907
	812,000	97,548
	16,794,600	582,962,404
*	1,988,142	18,688,535
	101,000	57,285
	156,800	378,743
	69,757	494,185
	25,022	174,732
	1,286,357	555,628
	1,610,500	1,286,258
#	1,269,000	587,632
	496,000	71,964
	10,194,000	2,192,698
	138,184	478,762
	2,506,000	842,265
	1,870,751	935,352
	2,341,800	435,147
	106,872	391,990
	13,871,200	842,623
	240,570	449,479
	838,401	414,782
	893,600	715,768
*	688,112	796,454
#	7,163,952	5,560,940
	108,400	476,378

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	1,628,800	\$ 1,187,858
	947,207	859,176
††	1,922,000	798,598
	63,700	167,755
	130,700	717,713
*	509,954	267,431
*	6,597,000	201,827
#	8,778,000	8,740,588
*	594,759	739,356
	405,444	772,882
	1,094,734	995,816
#	3,043,318	568,974
	4,589,000	3,323,450
*	5,014,000	10,227,826
#*	539,400	267,436
	669,615	1,714,151
*	210,000	11,210
	365,760	472,751
*	48,100	98,819
*	568,666	942,169
	1,170,200	568,897
	3,337,900	1,405,530
	1,255,144	4,073,917
	101,785	175,676
	2,728,200	825,031
*	47,954	397,549
*	647,800	619,357
Ω	10,764,000	6,977,021
	4,859,708	1,797,147
*	2,632,200	826,863
	1,604,298	943,230
	4,766,938	4,794,763
*	6,560,000	281,025
	522,336	1,684,036
*	986,713	36,074,227
#*	1,222,000	628,699
*††	2,133,000	0
	365,700	414,110
	14,743,000	1,108,069
Ω	220,500	24,750
	2,304,000	13,148,274
*	96,700	43,087
*	2,895,700	681,661
	142,800	137,823
*	88,047	59,414
*	108,739	791,710
	693,431	535,155
	11,492,308	6,455,489
*	467,620	1,011,016
#	53,155,100	5,648,802
*	22,000	13,618
	544,633	966,409
	552,127	986,341
	201,728	443,515
	461,100	355,134
Ω	109,600	28,446
*Ω	816,500	586,948
	393,100	809,939
	3,245,000	9,588,089

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Vipshop Holdings Ltd., ADR.....	2,600,365	\$41,319,800
#*Ω Viva Biotech Holdings.....	4,557,500	371,688
* Vnet Group, Inc., ADR.....	460,815	783,385
Walvax Biotechnology Co. Ltd., Class A.....	84,600	194,525
Wangneng Environment Co. Ltd., Class A.....	327,591	638,015
Wangsu Science & Technology Co. Ltd., Class A.....	738,840	797,278
Wanguo International Mining Group Ltd.....	414,000	231,047
Wanhua Chemical Group Co. Ltd., Class A.....	879,528	8,570,727
Want Want China Holdings Ltd.....	30,443,000	16,755,895
Wanxiang Qianchao Co. Ltd., Class A.....	751,719	455,875
Wasion Holdings Ltd.....	4,776,000	2,588,601
Wasu Media Holding Co. Ltd., Class A.....	1,027,000	957,242
Weaver Network Technology Co. Ltd., Class A.....	69,424	329,602
# Weibo Corp., Sponsored ADR.....	552,309	4,473,703
Weichai Power Co. Ltd., Class H.....	7,280,120	12,852,785
Weifu High-Technology Group Co. Ltd., Class A.....	458,847	1,028,417
Weihai Guangwei Composites Co. Ltd., Class A.....	176,520	577,546
*Ω Weimob, Inc.....	295,000	65,724
* Weiqiao Textile Co., Class H.....	3,150,500	1,385,665
Wellhope Foods Co. Ltd., Class A.....	505,744	507,459
Wens Foodstuffs Group Co. Ltd., Class A.....	989,766	2,592,851
West China Cement Ltd.....	24,742,000	1,961,454
Western Mining Co. Ltd., Class A.....	517,900	1,026,444
Western Region Gold Co. Ltd., Class A.....	367,200	526,620
Western Securities Co. Ltd., Class A.....	923,330	767,423
Western Superconducting Technologies Co. Ltd., Class A.....	81,978	404,531
Wharf Holdings Ltd.....	1,854,000	5,416,809
Will Semiconductor Co. Ltd. Shanghai, Class A.....	21,388	257,329
Winall Hi-Tech Seed Co. Ltd., Class A.....	420,400	414,482
Windey Energy Technology Group Co. Ltd., Class A.....	394,238	460,525
* Wingtech Technology Co. Ltd., Class A.....	308,397	1,438,017
Winner Medical Co. Ltd., Class A.....	116,345	500,641
Winning Health Technology Group Co. Ltd., Class A.....	105,380	83,314
Wolong Electric Group Co. Ltd., Class A.....	822,395	1,091,419
WPG Shanghai Smart Water PCL, Class A.....	58,652	53,612
Wuchan Zhongda Group Co. Ltd., Class A.....	2,281,250	1,376,488
Wuhan DR Laser Technology Corp. Ltd., Class A.....	56,940	333,214
Wuhan Fingu Electronic Technology Co. Ltd., Class A.....	319,400	329,072
Wuhan Guide Infrared Co. Ltd., Class A.....	328,742	246,875
Wuhan Jingce Electronic Group Co. Ltd., Class A.....	13,800	102,350
* Wuhan P&S Information Technology Co. Ltd., Class A.....	458,600	268,739
Wuhan Raycus Fiber Laser Technologies Co. Ltd., Class A.....	92,800	233,728
Wuhu Token Science Co. Ltd., Class A.....	1,403,840	902,150
Wuliangye Yibin Co. Ltd., Class A.....	935,912	16,520,477
WUS Printed Circuit Kunshan Co. Ltd., Class A.....	489,780	1,342,241
Wushang Group Co. Ltd., Class A.....	423,000	446,446
#Ω WuXi AppTec Co. Ltd., Class H.....	937,360	6,485,587
Wuxi Autowell Technology Co. Ltd., Class A.....	49,291	491,802
*Ω Wuxi Biologics Cayman, Inc.....	5,763,500	15,166,849
* Wuxi Boton Technology Co. Ltd., Class A.....	259,838	495,912
Wuxi Lead Intelligent Equipment Co. Ltd., Class A.....	867,900	2,400,162
Wuxi NCE Power Co. Ltd., Class A.....	69,000	288,988
* Wuxi Taiji Industry Co. Ltd., Class A.....	1,060,256	818,325
Wuxi Xinje Electric Co. Ltd., Class A.....	75,000	265,964
XCMG Construction Machinery Co. Ltd., Class A.....	2,054,900	1,611,030
* XD, Inc.....	310,800	334,124
XGD, Inc., Class A.....	261,694	678,293
#Ω Xiabuxiabu Catering Management China Holdings Co. Ltd.....	5,518,500	1,401,341
Xiamen Bank Co. Ltd., Class A.....	1,831,800	1,295,161

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Xiamen C & D, Inc., Class A.....	483,230	\$ 652,300
Xiamen Comfort Science & Technology Group Co. Ltd., Class A.....	276,826	250,516
Xiamen Faratronic Co. Ltd., Class A.....	74,158	888,962
Xiamen International Airport Co. Ltd., Class A.....	126,156	210,629
Xiamen Intretech, Inc., Class A.....	312,684	606,995
Xiamen ITG Group Corp. Ltd., Class A.....	1,534,063	1,459,391
Xiamen Jihong Technology Co. Ltd., Class A.....	195,000	394,921
Xiamen Kingdomway Group Co., Class A.....	296,529	518,441
Xiamen Tungsten Co. Ltd., Class A.....	425,462	904,818
Xiamen Xiangyu Co. Ltd., Class A.....	1,420,300	1,259,515
Xi'an Triangle Defense Co. Ltd., Class A.....	295,638	937,977
Xiandai Investment Co. Ltd., Class A.....	945,556	492,598
Xiangcai Co. Ltd., Class A.....	211,708	217,347
Xiangpiaopiao Food Co. Ltd., Class A.....	21,600	41,769
Xianhe Co. Ltd., Class A.....	336,907	620,072
#*Ω Xiaomi Corp., Class B.....	16,151,400	25,446,985
Xilinmen Furniture Co. Ltd., Class A.....	224,400	472,328
* Xinchen China Power Holdings Ltd.....	619,000	20,740
* Xinfengming Group Co. Ltd., Class A.....	903,412	1,492,204
Xingda International Holdings Ltd.....	7,563,814	1,497,854
Xingfa Aluminium Holdings Ltd.....	360,000	271,440
Xinhu Zhongbao Co. Ltd., Class A.....	1,780,600	523,289
Xinhua Winshare Publishing & Media Co. Ltd., Class H.....	3,324,000	2,822,944
Xinhuanet Co. Ltd., Class A.....	205,614	585,427
Xinjiang Communications Construction Group Co. Ltd., Class A.....	276,100	450,562
Xinjiang Tianshan Cement Co. Ltd., Class A.....	540,501	497,973
Xinjiang Xintai Natural Gas Co. Ltd., Class A.....	206,025	774,309
Xinjiang Xinxin Mining Industry Co. Ltd., Class H.....	6,474,000	590,657
Xinjiang Zhongtai Chemical Co. Ltd., Class A.....	1,451,000	1,002,951
#* Xinte Energy Co. Ltd., Class H.....	3,980,800	4,488,783
* Xinxiang Chemical Fiber Co. Ltd., Class A.....	1,059,400	410,269
Xinxiang Richful Lube Additive Co. Ltd., Class A.....	141,940	756,108
Xinxing Ductile Iron Pipes Co. Ltd., Class A.....	2,321,050	1,189,509
# Xinyi Energy Holdings Ltd.....	14,630,956	2,044,881
Xinyi Solar Holdings Ltd.....	22,488,006	10,325,173
Xinyu Iron & Steel Co. Ltd., Class A.....	2,352,500	1,157,682
Xinzhi Group Co. Ltd., Class A.....	186,800	316,094
* Xiwang Foodstuffs Co. Ltd., Class A.....	356,420	174,567
* Xizang Zhufeng Resources Co. Ltd., Class A.....	417,300	524,146
Xizi Clean Energy Equipment Manufacturing Co. Ltd., Class A.....	247,000	332,532
* XPeng, Inc., Class A.....	1,076,200	4,481,995
# Xtep International Holdings Ltd.....	10,853,905	5,345,112
Xuji Electric Co. Ltd., Class A.....	247,100	682,549
* Xunlei Ltd., ADR.....	133,711	201,904
Ω Yadea Group Holdings Ltd.....	6,682,000	9,161,693
* Yanchang Petroleum International Ltd.....	11,000	612
Yangling Metron New Material, Inc., Class A.....	276,280	935,808
#Ω Yangtze Optical Fibre & Cable Joint Stock Co. Ltd., Class H.....	816,000	786,382
Yangzhou Yangjie Electronic Technology Co. Ltd., Class A.....	143,500	656,010
Yankershop Food Co. Ltd., Class A.....	93,123	803,392
Yankuang Energy Group Co. Ltd., Class H.....	11,355,000	23,328,655
Yantai Changyu Pioneer Wine Co. Ltd., Class A.....	235,212	701,419
Yantai China Pet Foods Co. Ltd., Class A.....	116,616	361,836
Yantai Dongcheng Pharmaceutical Co. Ltd., Class A.....	353,794	683,622
Yantai Eddie Precision Machinery Co. Ltd., Class A.....	404,230	766,310
Yantai Jereh Oilfield Services Group Co. Ltd., Class A.....	283,692	1,039,486
* YanTai Shuangta Food Co. Ltd., Class A.....	563,300	308,703
Yantai Zhenghai Bio-tech Co. Ltd., Class A.....	69,050	198,995
Yantai Zhenghai Magnetic Material Co. Ltd., Class A.....	480,000	614,304

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Yeahka Ltd.....	311,200	\$ 486,599
Yealink Network Technology Corp. Ltd., Class A.....	192,620	653,924
Yeebo International Holdings Ltd.....	118,000	43,618
YGSOFT, Inc., Class A.....	893,371	587,199
Yibin Tianyuan Group Co. Ltd., Class A.....	721,300	431,898
*Ω YiChang HEC ChangJiang Pharmaceutical Co. Ltd., Class H.....	1,977,000	2,148,266
* Yifan Pharmaceutical Co. Ltd., Class A.....	496,600	717,948
Yifeng Pharmacy Chain Co. Ltd., Class A.....	254,126	1,343,178
# Yihai International Holding Ltd.....	3,258,000	4,181,518
* Yijiahe Technology Co. Ltd., Class A.....	14,235	47,253
Yintai Gold Co. Ltd., Class A.....	716,280	1,408,075
Yip's Chemical Holdings Ltd.....	1,348,000	253,609
* Yiren Digital Ltd., Sponsored ADR.....	228,822	983,935
Ω Yixin Group Ltd.....	3,034,500	188,273
Yixintang Pharmaceutical Group Co. Ltd., Class A.....	445,678	1,147,270
Yonfer Agricultural Technology Co. Ltd., Class A.....	890,800	1,279,111
YongXing Special Materials Technology Co. Ltd., Class A.....	224,018	1,391,865
Yonyou Network Technology Co. Ltd., Class A.....	123,643	192,540
Yotrio Group Co. Ltd., Class A.....	1,341,100	474,712
Youngor Fashion Co. Ltd., Class A.....	1,133,600	1,064,101
Youngy Co. Ltd., Class A.....	122,800	681,862
* Youzu Interactive Co. Ltd., Class A.....	363,300	490,565
YTO Express Group Co. Ltd., Class A.....	793,975	1,234,716
* Yuan Longping High-tech Agriculture Co. Ltd., Class A.....	85,300	148,992
Yuexiu Property Co. Ltd.....	14,493,956	9,076,198
Yuexiu Transport Infrastructure Ltd.....	4,787,415	2,619,790
Yum China Holdings, Inc.....	1,219,297	42,157,350
Yunda Holding Co. Ltd., Class A.....	1,001,186	870,008
Yunnan Aluminium Co. Ltd., Class A.....	1,286,200	1,925,148
Yunnan Baiyao Group Co. Ltd., Class A.....	193,877	1,256,942
Yunnan Copper Co. Ltd., Class A.....	695,800	979,123
Yunnan Energy New Material Co. Ltd., Class A.....	186,695	1,104,609
Yunnan Tin Co. Ltd., Class A.....	791,200	1,388,337
Yusys Technologies Co. Ltd., Class A.....	280,900	464,845
Yutong Bus Co. Ltd., Class A.....	582,006	1,229,210
Zangge Mining Co. Ltd., Class A.....	363,600	1,254,705
ZBOM Home Collection Co. Ltd., Class A.....	263,038	547,395
Zengame Technology Holding Ltd.....	114,000	77,295
Zhangzhou Pientzhuang Pharmaceutical Co. Ltd., Class A.....	46,203	1,282,735
Zhaojin Mining Industry Co. Ltd., Class H.....	5,207,666	4,854,447
Zhe Jiang Li Zi Yuan Food Co. Ltd., Class A.....	196,378	305,394
Zhefu Holding Group Co. Ltd., Class A.....	1,898,531	817,092
* Zhejiang Century Huatong Group Co. Ltd., Class A.....	1,378,060	804,627
Zhejiang Cfmoto Power Co. Ltd., Class A.....	75,900	993,016
Zhejiang China Commodities City Group Co. Ltd., Class A.....	876,200	908,964
Zhejiang Chint Electrics Co. Ltd., Class A.....	543,490	1,412,168
Zhejiang Communications Technology Co. Ltd., Class A.....	1,643,309	827,441
Zhejiang Conba Pharmaceutical Co. Ltd., Class A.....	1,344,700	837,292
Zhejiang Crystal-Optech Co. Ltd., Class A.....	455,162	623,647
Zhejiang Dahua Technology Co. Ltd., Class A.....	352,700	762,092
Zhejiang Dingli Machinery Co. Ltd., Class A.....	99,796	717,743
Zhejiang Expressway Co. Ltd., Class H.....	10,982,039	8,158,120
Zhejiang Garden Biopharmaceutical Co. Ltd., Class A.....	326,748	418,194
#*†† Zhejiang Glass Co. Ltd., Class H.....	192,000	0
Zhejiang Hailiang Co. Ltd., Class A.....	606,561	771,377
Zhejiang HangKe Technology, Inc. Co., Class A.....	352,911	976,113
Zhejiang Hangmin Co. Ltd., Class A.....	615,700	604,961
Zhejiang Hisoar Pharmaceutical Co. Ltd., Class A.....	874,924	586,547
Zhejiang Huace Film & Television Co. Ltd., Class A.....	1,118,900	730,456

EMERGING MARKETS CORE EQUITY PORTFOLIO

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	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Zhejiang Huahai Pharmaceutical Co. Ltd., Class A.....	601,479	\$ 969,492
Zhejiang Huayou Cobalt Co. Ltd., Class A.....	289,370	1,004,586
Zhejiang Jiahua Energy Chemical Industry Co. Ltd., Class A.....	1,058,000	1,098,861
Zhejiang Jianfeng Group Co. Ltd., Class A.....	89,921	123,405
Zhejiang Jiechang Linear Motion Technology Co. Ltd., Class A.....	191,107	409,932
Zhejiang Jiemei Electronic & Technology Co. Ltd., Class A.....	173,012	466,346
Zhejiang Jingsheng Mechanical & Electrical Co. Ltd., Class A.....	308,070	1,403,926
* Zhejiang Jingu Co. Ltd., Class A.....	678,550	543,355
Zhejiang Jingxin Pharmaceutical Co. Ltd., Class A.....	497,820	658,067
* Zhejiang Jinke Tom Culture Industry Co. Ltd., Class A.....	1,011,700	575,070
Zhejiang JIULI Hi-tech Metals Co. Ltd., Class A.....	436,384	1,168,950
Zhejiang Jiuzhou Pharmaceutical Co. Ltd., Class A.....	328,300	820,134
Zhejiang Juhua Co. Ltd., Class A.....	675,220	1,501,673
Zhejiang Longsheng Group Co. Ltd., Class A.....	378,634	405,985
Zhejiang Medicine Co. Ltd., Class A.....	593,569	758,951
Zhejiang Meida Industrial Co. Ltd., Class A.....	322,500	393,387
* Zhejiang Narada Power Source Co. Ltd., Class A.....	518,169	728,282
Zhejiang NHU Co. Ltd., Class A.....	858,879	1,920,133
Zhejiang Orient Financial Holdings Group Co. Ltd., Class A.....	2,112,013	1,019,951
Zhejiang Orient Gene Biotech Co. Ltd., Class A.....	112,978	427,985
Zhejiang Qianjiang Motorcycle Co. Ltd., Class A.....	297,000	416,769
Zhejiang Runtu Co. Ltd., Class A.....	642,250	502,971
Zhejiang Sanhua Intelligent Controls Co. Ltd., Class A.....	106,500	311,551
Zhejiang Sanmei Chemical Industry Co. Ltd., Class A.....	135,720	629,041
Zhejiang Semir Garment Co. Ltd., Class A.....	1,990,225	1,467,851
Zhejiang Shibao Co. Ltd., Class H.....	314,000	82,402
Zhejiang Southeast Space Frame Co. Ltd., Class A.....	643,426	433,548
Zhejiang Starry Pharmaceutical Co. Ltd., Class A.....	138,500	199,881
Zhejiang Supor Co. Ltd., Class A.....	131,669	927,344
Zhejiang Tiantie Industry Co. Ltd., Class A.....	484,922	276,105
* Zhejiang Tianyu Pharmaceutical Co. Ltd., Class A.....	166,002	382,536
Zhejiang Wanfeng Auto Wheel Co. Ltd., Class A.....	1,291,147	943,068
* Zhejiang Wanliyang Co. Ltd., Class A.....	705,641	547,366
Zhejiang Wanma Co. Ltd., Class A.....	547,700	599,747
Zhejiang Wansheng Co. Ltd., Class A.....	23,800	29,205
Zhejiang Weiming Environment Protection Co. Ltd., Class A.....	486,793	1,051,126
Zhejiang Weixing New Building Materials Co. Ltd., Class A.....	620,357	1,175,156
Zhejiang Wolwo Bio-Pharmaceutical Co. Ltd., Class A.....	124,901	371,468
Zhejiang Xianju Pharmaceutical Co. Ltd., Class A.....	569,099	773,994
Zhejiang Xinan Chemical Industrial Group Co. Ltd., Class A.....	796,013	847,944
Zhejiang Yankon Group Co. Ltd., Class A.....	409,329	159,672
Zhejiang Yasha Decoration Co. Ltd., Class A.....	780,000	421,643
Zhejiang Yinlun Machinery Co. Ltd., Class A.....	480,900	977,426
Zhejiang Yongtai Technology Co. Ltd., Class A.....	402,500	500,557
Zhejiang Zhongcheng Packing Material Co. Ltd., Class A.....	297,200	161,553
Zhende Medical Co. Ltd., Class A.....	164,211	427,022
Zhengzhou Coal Mining Machinery Group Co. Ltd., Class H.....	2,395,800	2,770,170
Zheshang Securities Co. Ltd., Class A.....	508,400	683,717
* Zhihu, Inc.....	13,500	19,604
* Zhong An Group Ltd.....	14,556,888	199,595
*Ω ZhongAn Online P&C Insurance Co. Ltd., Class H.....	3,561,200	5,563,544
* Zhongfu Straits Pingtan Development Co. Ltd., Class A.....	879,300	288,062
Zhongji Innolight Co. Ltd., Class A.....	58,765	838,118
Zhongjin Gold Corp. Ltd., Class A.....	1,084,600	1,424,542
Zhongshan Broad Ocean Motor Co. Ltd., Class A.....	1,503,300	888,467
Zhongshan Public Utilities Group Co. Ltd., Class A.....	501,800	515,443
Zhongsheng Group Holdings Ltd.....	4,666,500	7,877,161
Zhongtai Securities Co. Ltd., Class A.....	505,700	460,359
*†† Zhongtian Financial Group Co. Ltd., Class A.....	4,312,400	90,098

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
#* Zhongyu Energy Holdings Ltd.....	1,819,550	\$ 1,217,910
Zhongyuan Environment-Protection Co. Ltd., Class A.....	544,400	505,303
#Ω Zhou Hei Ya International Holdings Co. Ltd.....	6,389,000	1,423,915
#* Zhuguang Holdings Group Co. Ltd.....	1,016,000	32,338
Zhuhai Huafa Properties Co. Ltd., Class A.....	452,438	420,709
Zhuzhou CRRC Times Electric Co. Ltd., Class H.....	1,664,450	4,085,982
Zhuzhou Hongda Electronics Corp. Ltd., Class A.....	217,900	653,138
Zhuzhou Kibing Group Co. Ltd., Class A.....	1,062,100	867,916
Zijin Mining Group Co. Ltd., Class H.....	22,722,000	33,716,356
Zoomlion Heavy Industry Science & Technology Co. Ltd., Class H.....	5,190,600	2,760,060
ZTE Corp., Class H.....	2,449,592	4,256,832
ZTO Express Cayman, Inc., ADR.....	1,047,004	17,128,985
ZTO Express Cayman, Inc.....	4,250	69,062
TOTAL CHINA.....		<u>5,424,281,303</u>
COLOMBIA — (0.1%)		
Almacenes Exito SA, BDR.....	1,191,206	3,753,174
BAC Holding International Corp.....	1,415,568	92,700
Banco de Bogota SA.....	99,646	813,755
Bancolombia SA, Sponsored ADR.....	118,217	3,719,107
Bancolombia SA.....	422,977	3,558,504
Bolsa de Valores de Colombia.....	20,739	56,934
Celsia SA ESP.....	1,456,058	1,239,564
Cementos Argos SA.....	1,770,624	2,910,135
* CEMEX Latam Holdings SA.....	832,855	544,118
Corp. Financiera Colombiana SA.....	367,525	1,557,319
Ecopetrol SA.....	5,776,844	3,464,052
EVERTEC, Inc., BDR.....	1,258	50,738
Grupo Argos SA.....	446,324	1,572,574
Grupo Aval Acciones y Valores SA, ADR.....	16,747	43,877
Grupo Energia Bogota SA ESP.....	3,239,549	1,892,661
Interconexion Electrica SA ESP.....	1,207,043	5,226,214
Mineros SA.....	349,374	172,266
Promigas SA ESP.....	42,683	55,245
TOTAL COLOMBIA.....		<u>30,722,937</u>
CZECH REPUBLIC — (0.1%)		
CEZ AS.....	456,042	17,275,802
Komerčni Banka AS.....	176,418	5,787,861
Ω Moneta Money Bank AS.....	680,121	2,926,892
Philip Morris CR AS.....	1,948	1,355,695
TOTAL CZECH REPUBLIC.....		<u>27,346,250</u>
EGYPT — (0.0%)		
Commercial International Bank - Egypt (CIB), GDR.....	6,033,218	7,109,001
* EFG Holding S.A.E., GDR.....	165,433	82,674
TOTAL EGYPT.....		<u>7,191,675</u>
GREECE — (0.5%)		
* Aegean Airlines SA.....	245,676	3,256,714
* Alpha Services & Holdings SA.....	4,479,043	7,976,583
Athens Water Supply & Sewage Co. SA.....	166,374	1,034,173
Autohellas Tourist & Trading SA.....	118,800	1,718,356
Avax SA.....	105,053	186,179
Bank of Greece.....	28,725	442,913
* Ellaktor SA.....	110,536	295,223
ElvalHalcor SA.....	368,969	950,763

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GREECE — (Continued)		
Entersoft SA Software Development & Related Services Co.....	69,787	\$ 465,805
Epsilon Net SA.....	87,020	874,596
* Eurobank Ergasias Services & Holdings SA, Class A.....	6,342,042	12,224,060
*†† FF Group.....	156,853	0
Fourlis Holdings SA.....	297,004	1,302,891
GEK Terna Holding Real Estate Construction SA.....	365,348	5,498,377
Hellenic Exchanges - Athens Stock Exchange SA.....	115,228	681,276
Hellenic Telecommunications Organization SA.....	464,139	6,444,504
Helleniq Energy Holdings SA.....	296,783	2,380,335
Holding Co. ADMIE IPTO SA.....	277,703	651,720
Ideal Holdings SA.....	39,206	275,953
Intracom Holdings SA.....	370,378	1,497,370
* Intracom SA Technical & Steel Constructions.....	79,223	422,907
Jumbo SA.....	270,487	7,611,425
Kri-Kri Milk Industry SA.....	13,697	146,361
* LAMDA Development SA.....	349,147	2,635,188
Lavipharm SA.....	137,328	132,969
Motor Oil Hellas Corinth Refineries SA.....	317,237	8,691,058
Mytilineos SA.....	219,031	8,993,286
* National Bank of Greece SA.....	1,303,154	9,907,986
OPAP SA.....	424,236	7,336,802
* Piraeus Financial Holdings SA.....	1,120,346	4,537,094
Piraeus Port Authority SA.....	49,221	1,328,166
Profile Systems & Software SA.....	14,472	63,322
* Public Power Corp. SA.....	406,294	5,376,234
Quest Holdings SA.....	166,625	954,951
Sarantis SA.....	106,477	1,009,882
Terna Energy SA.....	136,362	2,213,078
Thrace Plastics Holding & Co.....	53,050	249,859
Titan Cement International SA.....	252,278	6,453,467
TOTAL GREECE.....		116,221,826
HONG KONG — (0.0%)		
*†† Anxin-China Holdings Ltd.....	13,373,000	0
*†† CECEP COSTIN New Materials Group Ltd.....	2,583,000	0
*†† China Common Rich Renewable Energy Investments Ltd.....	37,310,000	0
China Properties Investment Holdings Ltd.....	397,000	3,951
# Gushengtang Holdings Ltd.....	161,300	780,332
* Kai Yuan Holdings Ltd.....	11,230,000	22,712
MediCare International Ltd.....	4,480,000	24,698
†† Nan Hai Corp. Ltd.....	35,000,000	29,547
†† Sino-I Technology Ltd.....	5,320,000	2,586
*†† Tian Shan Development Holding Ltd.....	1,584,000	0
Time Interconnect Technology Ltd.....	80,000	13,133
†† Untrade.Ch Wood Opti.....	2,848,000	61,492
*†† Untrade.Lumena Newmat.....	391,649	0
TOTAL HONG KONG.....		938,451
HUNGARY — (0.2%)		
#* 4iG Nyrt.....	49,480	110,705
Magyar Telekom Telecommunications PLC.....	747,965	1,621,021
#* MASTERPLAST Nyrt.....	4,476	36,677
MOL Hungarian Oil & Gas PLC.....	2,718,861	22,257,487
* Opus Global Nyrt.....	725,409	858,744
OTP Bank Nyrt.....	492,406	22,815,992
Richter Gedeon Nyrt.....	237,328	6,403,188
TOTAL HUNGARY.....		54,103,814

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (20.6%)		
360 ONE WAM Ltd.....	811,327	\$ 6,062,229
* 3i Infotech Ltd.....	190,257	140,691
3M India Ltd.....	1,591	661,868
63 Moons Technologies Ltd.....	4,036	20,680
Aarti Drugs Ltd.....	252,061	1,592,205
Aarti Industries Ltd.....	841,123	6,659,490
* Aarti Pharmed Labs Ltd.....	205,566	1,318,357
* Aavas Financiers Ltd.....	53,703	953,776
ABB India Ltd.....	29,832	1,675,986
Abbott India Ltd.....	9,321	2,895,700
ACC Ltd.....	230,620	7,064,656
Accelya Solutions India Ltd.....	3,773	83,005
Action Construction Equipment Ltd.....	341,269	4,018,176
* Adani Energy Solutions Ltd.....	243,847	3,160,083
Adani Enterprises Ltd.....	39,446	1,490,995
* Adani Green Energy Ltd.....	241,365	4,896,655
Adani Ports & Special Economic Zone Ltd.....	1,222,513	17,748,163
* Adani Power Ltd.....	2,959,513	20,165,903
Adani Total Gas Ltd.....	320,657	3,939,086
ADF Foods Ltd.....	129,408	335,157
* Aditya Birla Capital Ltd.....	3,767,085	7,755,346
Advanced Enzyme Technologies Ltd.....	286,602	1,311,570
Aegis Logistics Ltd.....	1,003,194	4,565,758
Aether Industries Ltd.....	3,149	33,533
* Affle India Ltd.....	2,736	40,926
AGI Greenpac Ltd.....	221,725	2,136,006
Agro Tech Foods Ltd.....	48,493	487,418
Ahluwalia Contracts India Ltd.....	135,905	1,399,036
AIA Engineering Ltd.....	243,262	11,920,770
Ajanta Pharma Ltd.....	364,874	9,583,795
Akzo Nobel India Ltd.....	64,495	2,034,747
Alembic Ltd.....	629,826	711,496
Alembic Pharmaceuticals Ltd.....	491,568	5,727,464
Alkem Laboratories Ltd.....	76,636	4,610,301
Alkyl Amines Chemicals.....	60,703	1,747,972
* Allcargo Gati Ltd.....	264,432	400,659
Allcargo Logistics Ltd.....	2,729,032	2,662,620
Allcargo Terminals Ltd.....	686,770	594,679
Amara Raja Energy & Mobility Ltd.....	795,084	8,471,909
* Amber Enterprises India Ltd.....	43,682	2,283,253
Ambika Cotton Mills Ltd.....	1,859	38,940
Ambuja Cements Ltd.....	1,005,199	6,749,607
Amrutanjan Health Care Ltd.....	58,712	410,557
Anant Raj Ltd.....	540,013	2,063,118
Andhra Paper Ltd.....	18,265	136,562
Andhra Sugars Ltd.....	356,515	477,217
Angel One Ltd.....	163,749	6,450,800
Anup Engineering Limited.....	997	34,991
Apar Industries Ltd.....	87,752	6,619,799
Apcotex Industries Ltd.....	83,501	485,694
APL Apollo Tubes Ltd.....	676,602	12,333,045
Apollo Hospitals Enterprise Ltd.....	262,006	19,937,368
Apollo Pipes Ltd.....	7,880	64,790
Apollo Tyres Ltd.....	3,854,963	25,073,611
Aptech Ltd.....	66,751	219,595
Arman Financial Services Ltd.....	1,632	46,576
Arvind Fashions Ltd.....	435,675	2,720,637
Arvind Ltd.....	1,495,872	5,654,971
Arvind SmartSpaces Ltd.....	13,736	87,923

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Asahi India Glass Ltd.....	403,314	\$ 2,546,653
* Ashapura Minechem Ltd.....	24,186	122,688
Ashiana Housing Ltd.....	124,683	462,175
Ashok Leyland Ltd.....	6,381,571	13,517,465
* Ashoka Buildcon Ltd.....	1,398,768	3,056,538
* Asian Granito India Ltd.....	20,000	17,083
Asian Paints Ltd.....	821,045	29,225,405
Astec Lifesciences Ltd.....	31,058	360,765
*Ω Aster DM Healthcare Ltd.....	802,778	4,268,810
Astra Microwave Products Ltd.....	349,988	2,406,517
Astral Ltd.....	401,140	8,860,596
AstraZeneca Pharma India Ltd.....	19,026	1,510,340
Atul Auto Ltd.....	2,396	16,416
Atul Ltd.....	105,142	8,128,658
Ω AU Small Finance Bank Ltd.....	562,904	4,321,832
AurionPro Solutions Ltd.....	8,607	228,862
Aurobindo Pharma Ltd.....	1,485,766	20,622,146
Automotive Axles Ltd.....	35,359	874,532
Avadh Sugar & Energy Ltd.....	21,649	162,366
Avanti Feeds Ltd.....	303,488	1,910,659
*Ω Avenue Supermarts Ltd.....	96,480	4,428,484
Axis Bank Ltd.....	8,031,580	103,240,316
Axis Bank Ltd., GDR.....	291	18,799
AXISCADES Technologies Ltd.....	2,821	27,206
Bajaj Auto Ltd.....	201,016	18,583,107
Bajaj Consumer Care Ltd.....	571,459	1,507,528
Bajaj Finance Ltd.....	533,819	44,204,304
Bajaj Finserv Ltd.....	534,281	10,440,554
* Bajaj Hindusthan Sugar Ltd.....	4,864,379	1,821,332
Bajaj Holdings & Investment Ltd.....	165,377	16,625,412
Balaji Amines Ltd.....	87,890	2,567,121
Balkrishna Industries Ltd.....	380,000	11,265,813
Balmer Lawrie & Co. Ltd.....	565,989	1,938,398
Balrampur Chini Mills Ltd.....	1,276,271	6,083,579
Banco Products India Ltd.....	103,342	884,530
Ω Bandhan Bank Ltd.....	2,129,679	5,856,827
Bank of Baroda.....	4,220,226	12,596,867
Bank of India.....	2,139,467	3,570,990
Bank of Maharashtra.....	5,423,396	3,603,911
Bannari Amman Sugars Ltd.....	7,893	229,185
BASF India Ltd.....	67,125	2,456,129
Bata India Ltd.....	175,933	3,141,844
Bayer CropScience Ltd.....	32,105	2,306,976
BEML Ltd.....	121,055	5,100,924
Berger Paints India Ltd.....	977,644	6,649,291
* BF Utilities Ltd.....	41,050	297,548
Bhansali Engineering Polymers Ltd.....	715,949	918,765
Bharat Bijlee Ltd.....	15,413	976,902
Bharat Dynamics Ltd.....	176,354	3,637,310
Bharat Electronics Ltd.....	12,289,521	27,577,469
Bharat Forge Ltd.....	914,493	13,590,227
Bharat Heavy Electricals Ltd.....	5,177,090	14,225,271
Bharat Petroleum Corp. Ltd.....	1,939,033	11,750,243
Bharat Rasayan Ltd.....	6,416	701,054
Bharti Airtel Ltd.....	7,221,137	101,956,507
Birla Corp. Ltd.....	198,813	3,660,588
Birlasoft Ltd.....	1,373,575	14,057,119
* Black Box Ltd.....	61,113	207,414
Bliss Gvs Pharma Ltd.....	296,202	404,119

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
BLS International Services Ltd.....	209,743	\$ 1,062,288
Blue Dart Express Ltd.....	33,069	2,605,474
Blue Star Ltd.....	475,736	6,589,032
Bodal Chemicals Ltd.....	166,632	172,444
Bombay Burmah Trading Co.....	104,059	2,183,441
* Bombay Dyeing & Manufacturing Co. Ltd.....	218,728	489,351
* Borosil Ltd.....	16,173	68,493
* Borosil Renewables Ltd.....	199,883	1,531,246
Bosch Ltd.....	13,705	3,883,335
Brigade Enterprises Ltd.....	627,180	7,712,643
* Brightcom Group Ltd.....	2,745,224	672,588
Britannia Industries Ltd.....	253,892	15,802,643
BSE Ltd.....	361,765	10,166,622
Can Fin Homes Ltd.....	619,617	5,795,988
Canara Bank.....	1,524,702	8,830,958
* Capacit'e Infraprojects Ltd.....	135,500	430,344
Caplin Point Laboratories Ltd.....	192,876	3,348,081
Carborundum Universal Ltd.....	527,016	7,152,125
Care Ratings Ltd.....	151,824	1,877,091
* Cartrade Tech Ltd.....	16,757	147,264
Carysil Ltd.....	10,301	106,562
Castrol India Ltd.....	2,450,623	5,801,448
CCL Products India Ltd.....	630,550	5,106,724
CE Info Systems Ltd.....	14,166	335,675
Ceat Ltd.....	229,896	7,305,069
Central Depository Services India Ltd.....	298,087	6,364,650
Centum Electronics Ltd.....	722	13,931
Century Enka Ltd.....	60,381	324,987
Century Plyboards India Ltd.....	463,423	4,381,097
Century Textiles & Industries Ltd.....	309,283	5,326,279
Cera Sanitaryware Ltd.....	35,016	3,481,109
CESC Ltd.....	3,727,701	6,419,580
CG Power & Industrial Solutions Ltd.....	3,392,565	19,067,906
* Chalet Hotels Ltd.....	55,324	520,269
Chambal Fertilisers & Chemicals Ltd.....	1,849,425	8,175,558
Chennai Petroleum Corp. Ltd.....	214,638	2,205,256
*†† Chennai Super Kings Cricket Ltd.....	2,606,099	0
Choice International Ltd.....	5,863	38,119
Cholamandalam Financial Holdings Ltd.....	629,685	8,928,203
Cholamandalam Investment & Finance Co. Ltd.....	1,327,049	18,950,950
CIE Automotive India Ltd.....	901,704	5,271,963
Cigniti Technologies Ltd.....	71,641	865,161
Cipla Ltd.....	1,551,071	25,245,585
City Union Bank Ltd.....	2,891,513	5,051,897
CMS Info Systems Ltd.....	50,847	235,514
Coal India Ltd.....	3,129,065	15,315,374
Ω Cochin Shipyard Ltd.....	555,614	6,086,999
*Ω Coffee Day Enterprises Ltd.....	268,650	191,733
Coforge Ltd.....	263,463	19,805,470
Colgate-Palmolive India Ltd.....	407,402	12,646,213
Computer Age Management Services Ltd.....	152,996	5,329,614
Confidence Petroleum India Ltd.....	229,299	235,988
Container Corp. of India Ltd.....	857,465	9,126,921
Control Print Ltd.....	1,831	22,044
Coromandel International Ltd.....	1,017,910	12,896,492
Cosmo First Ltd.....	121,772	902,778
* CreditAccess Grameen Ltd.....	274,214	5,268,168
CRISIL Ltd.....	105,671	5,219,438
Crompton Greaves Consumer Electricals Ltd.....	3,620,330	13,220,529

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* CSB Bank Ltd.....	261,099	\$ 1,206,224
Cummins India Ltd.....	410,895	11,274,178
Cyient Ltd.....	368,769	8,769,078
* D B Realty Ltd.....	307,737	930,380
Dabur India Ltd.....	1,190,781	7,745,506
Dalmia Bharat Ltd.....	365,954	9,988,864
Dalmia Bharat Sugar & Industries Ltd.....	159,205	771,089
Datamatics Global Services Ltd.....	22,728	190,016
DB Corp. Ltd.....	359,014	1,380,258
DCB Bank Ltd.....	1,929,095	3,211,042
DCM Shriram Ltd.....	392,090	4,888,445
DCW Ltd.....	1,088,459	903,600
Deepak Fertilisers & Petrochemicals Corp. Ltd.....	591,136	4,406,641
Deepak Nitrite Ltd.....	370,553	10,269,378
* Delhivery Ltd.....	149,724	819,239
Delta Corp. Ltd.....	789,578	1,331,464
* DEN Networks Ltd.....	522,042	383,774
Dhampur Bio Organics Ltd.....	335,380	570,905
Dhampur Sugar Mills Ltd.....	356,033	1,136,063
* Dhani Services Ltd.....	1,353,433	626,080
Dhanlaxmi Bank Ltd.....	100,952	67,077
Dhanuka Agritech Ltd.....	111,129	1,609,787
Digidrive Distributors Ltd.....	45,620	33,840
Ω Dilip Buildcon Ltd.....	276,137	1,331,099
* Dish TV India Ltd.....	6,345,026	1,523,790
* Dishman Carbogen Amcis Ltd.....	494,826	1,151,908
Divi's Laboratories Ltd.....	287,415	12,661,630
Dixon Technologies India Ltd.....	177,702	12,803,402
DLF Ltd.....	1,179,187	11,303,819
Dollar Industries Ltd.....	78,209	434,869
Ω Dr Lal PathLabs Ltd.....	175,256	5,319,753
Dr Reddy's Laboratories Ltd., ADR.....	277,917	19,996,128
Dr Reddy's Laboratories Ltd.....	201,130	14,775,641
Dwarikesh Sugar Industries Ltd.....	1,033,614	1,056,496
Dynamic Technologies Ltd.....	19,109	1,477,470
eClerx Services Ltd.....	201,521	6,606,343
Edelweiss Financial Services Ltd.....	2,724,316	2,297,170
Eicher Motors Ltd.....	332,378	15,393,178
EID Parry India Ltd.....	855,318	6,491,982
EIH Associated Hotels.....	25,315	201,068
EIH Ltd.....	1,008,409	4,002,417
Elecon Engineering Co. Ltd.....	21,685	286,739
Electrosteel Castings Ltd.....	2,028,014	4,250,321
Elgi Equipments Ltd.....	744,685	5,502,460
Emami Ltd.....	1,087,855	6,542,163
Ω Endurance Technologies Ltd.....	119,783	3,042,123
Engineers India Ltd.....	2,380,122	6,771,788
Epigral Ltd.....	97,712	1,225,757
EPL Ltd.....	623,506	1,516,244
Ω Equitas Small Finance Bank Ltd.....	1,287,647	1,614,881
*Ω Eris Lifesciences Ltd.....	157,384	1,741,953
ESAB India Ltd.....	15,414	1,021,856
Escorts Kubota Ltd.....	243,695	8,762,350
Ethos Ltd.....	1,306	39,388
Everest Industries Ltd.....	33,152	510,457
Everest Kanto Cylinder Ltd.....	58,787	100,684
Excel Industries Ltd.....	30,148	329,695
Exide Industries Ltd.....	3,608,599	14,561,540
* FDC Ltd.....	399,922	2,003,912

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Federal Bank Ltd.....	14,352,442	\$25,438,982
* Federal-Mogul Goetze India Ltd.....	23,434	104,665
FIEM Industries Ltd.....	31,183	900,846
Filatex India Ltd.....	1,418,441	1,055,339
Fine Organic Industries Ltd.....	35,357	2,007,293
* Fino Payments Bank Ltd.....	8,930	35,398
Finolex Cables Ltd.....	549,480	7,219,073
Finolex Industries Ltd.....	2,161,546	5,782,293
Firstsource Solutions Ltd.....	2,269,633	5,584,685
Force Motors Ltd.....	22,591	1,084,977
Fortis Healthcare Ltd.....	2,304,869	11,990,840
Fusion Micro Finance Ltd.....	37,349	290,841
Gabriel India Ltd.....	641,693	2,972,071
GAIL India Ltd.....	10,847,504	22,584,431
Galaxy Surfactants Ltd.....	39,368	1,323,105
Ganesh Housing Corp. Ltd.....	43,284	383,121
Garden Reach Shipbuilders & Engineers Ltd.....	99,646	1,114,471
Garware Technical Fibres Ltd.....	61,521	2,576,136
Gateway Distriparks Ltd.....	1,982,963	2,672,329
* GE T&D India Ltd.....	192,404	1,577,525
Ω General Insurance Corp. of India.....	345,827	1,565,028
Genus Power Infrastructures Ltd.....	345,154	1,100,787
Geojit Financial Services Ltd.....	213,157	219,121
GHCL Ltd.....	749,719	5,265,798
* GHCL Textiles Ltd.....	749,719	725,040
GIC Housing Finance Ltd.....	249,251	769,290
Gillette India Ltd.....	35,551	2,813,484
GlaxoSmithKline Pharmaceuticals Ltd.....	127,088	3,436,103
Glenmark Pharmaceuticals Ltd.....	1,276,563	13,928,500
* Global Health Ltd.....	5,231	72,382
Globus Spirits Ltd.....	2,408	23,557
GMM Pfaudler Ltd.....	26,357	491,864
* GMR Airports Infrastructure Ltd.....	6,429,437	6,026,415
* Go Fashion India Ltd.....	10,198	135,920
GOCL Corp. Ltd.....	3,388	20,244
Godawari Power & Ispat Ltd.....	268,162	2,464,426
Godfrey Phillips India Ltd.....	138,437	4,129,919
Ω Godrej Agrovet Ltd.....	150,710	1,009,445
Godrej Consumer Products Ltd.....	909,875	12,735,149
* Godrej Industries Ltd.....	362,379	3,928,321
* Godrej Properties Ltd.....	254,621	7,251,248
Gokaldas Exports Ltd.....	27,754	309,756
Goodyear India Ltd.....	40,421	677,342
Granules India Ltd.....	1,304,287	6,499,179
Graphite India Ltd.....	478,262	3,122,624
Grasim Industries Ltd.....	697,521	18,143,983
Grauer & Weil India Ltd.....	359,048	674,583
Gravita India Ltd.....	66,084	738,542
Great Eastern Shipping Co. Ltd.....	827,353	9,842,555
Greaves Cotton Ltd.....	478,583	944,519
Greenlam Industries Ltd.....	96,489	627,204
Greenpanel Industries Ltd.....	362,170	1,728,583
Greenply Industries Ltd.....	406,414	1,202,309
Grindwell Norton Ltd.....	156,779	4,503,390
Gujarat Alkalies & Chemicals Ltd.....	235,917	2,253,106
Gujarat Ambuja Exports Ltd.....	733,055	3,426,804
Gujarat Fluorochemicals Ltd.....	238,383	10,523,480
Gujarat Gas Ltd.....	716,872	5,001,541
Gujarat Industries Power Co. Ltd.....	184,821	499,106

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	717,644	\$ 3,947,818
	891,397	8,056,313
	2,004,191	4,267,136
	1,530,933	5,504,015
	2,427,716	10,725,962
	122,908	1,181,826
	163,036	1,722,198
*	1,624,952	468,703
	162,780	2,233,745
	593,712	9,265,000
	724,991	4,711,151
	2,961,027	55,972,631
Ω	227,440	9,818,076
	5,968,493	104,968,252
Ω	516,609	3,585,038
*	114,810	514,797
	88,959	1,890,213
	586,254	1,636,321
	281,719	1,090,789
	581,853	32,381,585
	14,649	268,596
*	31,576	204,360
	6,197,980	7,681,398
	136,445	1,534,688
	348,125	1,258,785
	28,845	1,034,846
	1,578,999	7,073,181
*	8,883	17,862
	5,596,948	38,987,060
	116,383	1,373,920
	484,271	17,580,566
*	3,715,241	2,038,704
	1,325,667	4,627,756
*	239,595	539,212
*	1,994,784	11,150,439
	993,821	29,638,459
	23,186	135,200
	38,342	2,745,937
	26,127	169,629
	19,478	573,051
	503	234,736
	140,713	547,188
	70,226	422,656
	4,263,961	104,040,648
	1,219,586	15,054,051
Ω	388,539	7,027,395
Ω	442,757	2,680,393
Ω	153,668	1,516,136
	7,026	464,508
*	16,529,103	16,728,828
	8,752,207	12,544,773
*	39,887	646,804
	11,730	78,737
	1,344,412	10,092,813
	1,246,275	2,549,947
*	1,121,694	3,538,872
	115,132	1,260,634
	7,359	61,746
	77,807	22,676

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Indiabulls Housing Finance Ltd.....	2,661,005	\$ 7,162,330
* Indiabulls Real Estate Ltd.....	2,826,497	3,340,124
Ω IndiaMart InterMesh Ltd.....	12,770	388,376
Indian Bank.....	1,363,355	8,152,302
Ω Indian Energy Exchange Ltd.....	2,552,194	4,540,253
Indian Hotels Co. Ltd.....	2,141,902	12,677,883
Indian Metals & Ferro Alloys Ltd.....	54,962	435,667
Indian Oil Corp. Ltd.....	6,337,863	11,246,428
Indian Railway Catering & Tourism Corp. Ltd.....	510,415	6,022,135
Ω Indian Railway Finance Corp. Ltd.....	2,687,487	5,710,953
Indo Count Industries Ltd.....	579,347	1,934,716
Indoco Remedies Ltd.....	239,686	1,081,389
Indraprastha Gas Ltd.....	1,071,296	5,555,684
Indraprastha Medical Corp. Ltd.....	5,396	12,268
* Indus Towers Ltd.....	4,006,870	10,751,648
IndusInd Bank Ltd.....	1,171,420	21,677,907
Infibeam Avenues Ltd.....	6,942,931	2,927,291
Info Edge India Ltd.....	145,494	8,821,152
# Infosys Ltd., Sponsored ADR.....	2,556,809	50,778,227
Infosys Ltd.....	7,955,267	158,201,197
Ingersoll Rand India Ltd.....	37,880	1,487,809
* Inox Wind Ltd.....	415,573	2,372,115
Insecticides India Ltd.....	64,008	488,633
Intellect Design Arena Ltd.....	491,645	5,332,804
*Ω InterGlobe Aviation Ltd.....	229,621	8,198,856
IOL Chemicals & Pharmaceuticals Ltd.....	136,077	728,734
ION Exchange India Ltd.....	43,649	266,582
Ipca Laboratories Ltd.....	866,790	11,682,747
IRB Infrastructure Developers Ltd.....	7,217,735	5,730,203
Ω IRCON International Ltd.....	1,546,615	4,439,763
ISGEC Heavy Engineering Ltd.....	36,243	446,394
* ISMT Ltd.....	10,299	13,063
ITC Ltd.....	9,888,606	52,592,457
ITD Cementation India Ltd.....	633,157	2,463,571
* ITI Ltd.....	307,399	1,267,559
J Kumar Infraprojects Ltd.....	220,202	1,710,186
* Jagran Prakashan Ltd.....	545,528	662,274
Jai Corp. Ltd.....	424,199	1,908,771
* Jain Irrigation Systems Ltd.....	232,975	188,660
* Jaiprakash Associates Ltd.....	3,145,281	839,811
* Jaiprakash Power Ventures Ltd.....	12,117,602	2,698,915
Jammu & Kashmir Bank Ltd.....	2,092,128	3,370,855
Jamna Auto Industries Ltd.....	1,314,578	1,874,671
JB Chemicals & Pharmaceuticals Ltd.....	534,598	10,801,219
JBM Auto Ltd.....	128,338	2,959,212
Jindal Drilling & Industries Ltd.....	246	2,220
Jindal Poly Films Ltd.....	174,804	1,313,671
Jindal Saw Ltd.....	1,516,771	9,512,857
Jindal Stainless Ltd.....	3,554,510	24,622,390
Jindal Steel & Power Ltd.....	2,601,824	23,673,264
* Jio Financial Services Ltd.....	5,233,316	15,640,890
JK Cement Ltd.....	213,820	11,250,878
JK Lakshmi Cement Ltd.....	416,062	4,690,595
JK Paper Ltd.....	969,788	5,081,161
JK Tyre & Industries Ltd.....	1,159,437	7,366,273
JM Financial Ltd.....	2,886,374	3,895,454
* Johnson Controls-Hitachi Air Conditioning India Ltd.....	31,305	444,815
JSW Energy Ltd.....	2,350,430	14,275,566
JSW Steel Ltd.....	3,165,252	31,065,216

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
JTEKT India Ltd.....	362,836	\$ 706,118
Jubilant Foodworks Ltd.....	1,905,993	11,894,568
Jubilant Ingrevia Ltd.....	845,806	4,456,874
Jubilant Pharmova Ltd.....	678,091	4,653,107
Jupiter Wagons Ltd.....	131,863	643,496
* Just Dial Ltd.....	20,620	205,078
Jyothy Labs Ltd.....	943,787	5,789,178
Kajaria Ceramics Ltd.....	642,455	10,686,784
Kalpataru Projects International Ltd.....	734,045	7,056,633
Kalyani Steels Ltd.....	203,343	1,483,499
Kansai Nerolac Paints Ltd.....	813,640	3,351,143
Karnataka Bank Ltd.....	1,691,799	5,193,814
Karur Vysya Bank Ltd.....	3,777,171	9,010,144
Kaveri Seed Co. Ltd.....	225,337	1,961,247
KCP Ltd.....	563,447	1,329,673
KDDL Ltd.....	1,096	36,451
KEC International Ltd.....	890,909	7,044,976
KEI Industries Ltd.....	446,065	17,118,353
Kennametal India Ltd.....	21,504	652,987
* Kesoram Industries Ltd.....	409,481	845,798
Kewal Kiran Clothing Ltd.....	48,629	450,310
* Kiri Industries Ltd.....	36,985	181,680
Kirloskar Brothers Ltd.....	94,371	1,030,172
Kirloskar Ferrous Industries Ltd.....	291,560	2,238,351
Kirloskar Industries Ltd.....	696	34,829
Kirloskar Oil Engines Ltd.....	472,785	4,007,886
Kirloskar Pneumatic Co. Ltd.....	5,944	48,447
Kitex Garments Ltd.....	241,251	675,661
Klass Pack Ltd.....	12,130	15,882
KNR Constructions Ltd.....	1,112,748	3,691,699
Kolte-Patil Developers Ltd.....	185,064	1,139,452
Kopran Ltd.....	13,996	44,866
Kotak Mahindra Bank Ltd.....	1,808,087	39,766,808
Kovai Medical Center & Hospital.....	2,860	111,336
Ω KPI Green Energy Ltd.....	16,894	370,702
KPIT Technologies Ltd.....	1,261,387	23,530,735
KPR Mill Ltd.....	579,614	5,512,584
KRBL Ltd.....	541,600	2,342,752
*Ω Krishna Institute of Medical Sciences Ltd.....	18,135	470,578
Krsnaa Diagnostics Ltd.....	18,343	154,125
KSB Ltd.....	60,752	2,666,869
L&T Finance Holdings Ltd.....	4,967,653	10,358,041
Ω L&T Technology Services Ltd.....	49,119	3,285,747
LA Opala RG Ltd.....	205,933	906,967
Lakshmi Machine Works Ltd.....	18,685	3,077,093
Larsen & Toubro Ltd.....	1,684,478	70,526,133
Ω Laurus Labs Ltd.....	1,824,380	8,363,401
*Ω Lemon Tree Hotels Ltd.....	408,616	688,849
LG Balakrishnan & Bros Ltd.....	187,741	2,914,261
LIC Housing Finance Ltd.....	2,449,432	18,472,180
Linde India Ltd.....	58,438	3,921,001
Lloyds Engineering Works Ltd.....	29,725	17,110
Ω LT Foods Ltd.....	2,083,868	4,943,444
Ω LTIMindtree Ltd.....	286,925	18,694,780
Lumax Auto Technologies Ltd.....	224,947	1,054,586
Lumax Industries Ltd.....	12,935	383,071
Lupin Ltd.....	830,759	14,998,887
LUX Industries Ltd.....	51,850	779,897
Mahanagar Gas Ltd.....	197,372	3,518,302

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	3,096	\$ 279,597
	413,482	5,256,007
	3,642,072	12,708,576
	3,030,221	60,447,685
*	564,954	2,758,129
	486,676	3,279,901
Ω	78,679	390,102
	78,858	1,032,841
	6,298	33,193
	705,996	2,022,797
	5,096,367	11,349,880
	68,619	547,609
*	896,438	1,918,667
	1,984,233	12,643,610
	2,061,049	3,871,850
	106,328	13,008,147
Ω	84,709	1,022,650
	94,657	3,257,893
	137,235	486,432
*	65,834	700,836
	1,026,150	9,739,082
	150,582	1,034,447
	94,381	2,597,652
*	4,543	39,463
	1,091,739	1,148,978
Ω	125,624	2,475,274
	552,395	2,751,702
Ω	389,288	2,420,536
	64,711	717,176
	689,275	2,882,760
	74,786	623,980
*	2,319,706	1,479,529
	8,048,611	6,331,751
	325,756	7,027,043
	410,840	12,796,033
	2,513	44,398
	6,597	11,278,803
	89,927	1,286,597
	113,859	1,455,516
	32,541	72,635
	15,408	630,902
	852,138	14,284,857
	45,200	175,283
	267,630	4,239,425
	616,965	6,422,251
	10,303,576	18,618,794
	433,676	659,680
	852,633	4,893,024
	109,721	4,496,710
	655,288	1,215,189
	3,449,364	5,410,321
	2,951,224	7,643,996
	137,733	407,637
	51,468	491,742
	45,895	806,364
	154,142	1,606,877
	933,810	28,179,201
	32,463	2,523,597
	146,802	1,485,169

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
NHPC Ltd.....	8,392,295	\$ 9,199,259
NIIT Learning Systems Ltd.....	686,915	3,851,426
NIIT Ltd.....	686,915	1,032,524
Nilkamal Ltd.....	48,172	1,260,026
Ω Nippon Life India Asset Management Ltd.....	494,664	3,121,593
Nitin Spinners Ltd.....	3,854	16,791
NLC India Ltd.....	820,762	2,570,982
NMDC Ltd.....	4,298,310	11,387,917
*†† NMDC Steel Ltd.....	2,720,359	2,277,840
NOCIL Ltd.....	941,293	3,051,292
Novartis India Ltd.....	19,447	231,285
NRB Bearings Ltd.....	430,506	1,781,383
NTPC Ltd.....	7,973,581	30,552,089
Nucleus Software Exports Ltd.....	64,006	1,218,975
Nuvama Wealth Management Ltd.....	35,286	1,512,956
Oberoi Realty Ltd.....	434,726	6,947,535
Oil & Natural Gas Corp. Ltd.....	4,856,841	14,806,331
Oil India Ltd.....	1,230,634	6,334,508
One 97 Communications Ltd.....	257,504	2,353,804
* OnMobile Global Ltd.....	142,401	193,102
Oracle Financial Services Software Ltd.....	118,736	9,320,681
Orient Cement Ltd.....	1,070,141	3,650,055
Orient Electric Ltd.....	468,455	1,180,071
Orient Green Power Co. Ltd.....	44,238	13,839
Orient Paper & Industries Ltd.....	827,420	570,562
Oriental Aromatics Ltd.....	25,737	117,460
Oriental Carbon & Chemicals Ltd.....	25,884	272,505
Oriental Hotels Ltd.....	163,381	245,585
* Orissa Minerals Development Co. Ltd.....	1,696	151,834
Page Industries Ltd.....	26,237	11,811,304
Paisalo Digital Ltd.....	1,127,464	1,807,709
Panama Petrochem Ltd.....	213,758	932,584
*Ω Parag Milk Foods Ltd.....	179,912	442,497
Patanjali Foods Ltd.....	17,446	332,990
* Patel Engineering Ltd.....	1,945,752	1,644,758
* PC Jeweller Ltd.....	867,882	578,086
PCBL Ltd.....	1,853,318	7,122,315
PDS Ltd.....	7,775	56,153
* Pennar Industries Ltd.....	114,835	212,807
Persistent Systems Ltd.....	253,167	25,338,671
Petronet LNG Ltd.....	4,850,771	15,707,473
Pfizer Ltd.....	59,209	3,065,653
* PG Electroplast Ltd.....	3,014	69,815
Phoenix Mills Ltd.....	398,416	11,599,298
PI Industries Ltd.....	271,163	11,030,571
Pidilite Industries Ltd.....	339,280	10,344,810
Piramal Enterprises Ltd.....	670,254	7,382,084
* Piramal Pharma Ltd.....	2,400,718	4,164,663
Pitti Engineering Ltd.....	2,318	18,422
*Ω PNB Housing Finance Ltd.....	286,370	2,696,497
PNC Infratech Ltd.....	667,035	3,665,692
Poly Medicure Ltd.....	96,525	1,687,635
Polycab India Ltd.....	95,736	4,998,226
Polyplex Corp. Ltd.....	157,251	1,920,925
Poonawalla Fincorp Ltd.....	1,044,337	6,014,365
Power Finance Corp. Ltd.....	7,462,064	39,925,400
Power Grid Corp. of India Ltd.....	9,459,323	29,613,108
Power Mech Projects Ltd.....	27,843	1,792,070
Praj Industries Ltd.....	826,462	4,960,605

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* Prakash Industries Ltd.....	736,654	\$ 1,843,800
Ω Prataap Snacks Ltd.....	25,483	394,542
Precision Camshafts Ltd.....	7,664	21,639
Precision Wires India Ltd.....	5,907	10,487
Prestige Estates Projects Ltd.....	969,796	14,684,338
* Pricol Ltd.....	740,399	3,406,084
* Prime Focus Ltd.....	65,377	109,017
* Prince Pipes & Fittings Ltd.....	222,129	1,903,911
* Prism Johnson Ltd.....	896,058	1,964,686
* Privi Speciality Chemicals Ltd.....	23,418	343,823
Procter & Gamble Health Ltd.....	48,427	2,980,220
Procter & Gamble Hygiene & Health Care Ltd.....	29,729	6,153,761
PSP Projects Ltd.....	118,511	1,067,947
PTC India Financial Services Ltd.....	573,224	429,633
PTC India Ltd.....	1,958,139	5,669,226
Punjab National Bank.....	4,867,558	6,713,159
Puravankara Ltd.....	106,538	333,583
* PVR Inox Ltd.....	72,847	1,279,260
*Ω Quess Corp. Ltd.....	279,366	1,699,860
Ω Quick Heal Technologies Ltd.....	4,550	27,550
Radico Khaitan Ltd.....	331,202	6,616,379
Rain Industries Ltd.....	1,833,969	3,835,987
Rajesh Exports Ltd.....	452,343	1,990,152
Rallis India Ltd.....	645,725	2,060,339
Ramco Cements Ltd.....	635,741	7,776,646
Ramco Industries Ltd.....	199,156	590,005
* Ramco Systems Ltd.....	3,813	15,246
Ramkrishna Forgings Ltd.....	440,261	4,049,008
* Ramky Infrastructure Ltd.....	14,526	161,371
Rane Holdings Ltd.....	20,052	298,194
Rashtriya Chemicals & Fertilizers Ltd.....	1,821,196	4,019,811
Ratnamani Metals & Tubes Ltd.....	116,541	4,967,537
* RattanIndia Power Ltd.....	3,402,150	450,022
Raymond Ltd.....	263,472	5,630,735
Ω RBL Bank Ltd.....	3,201,732	10,032,994
REC Ltd.....	11,795,505	70,829,057
Redington Ltd.....	5,882,815	12,740,097
* Redtape Ltd.....	333,665	2,623,764
Relaxo Footwears Ltd.....	184,253	1,910,667
Reliance Industrial Infrastructure Ltd.....	55,253	935,923
Ω Reliance Industries Ltd., GDR.....	7,155	494,816
Reliance Industries Ltd.....	4,787,484	164,293,867
* Reliance Infrastructure Ltd.....	726,569	2,017,347
* Reliance Power Ltd.....	17,689,317	6,329,310
* Religare Enterprises Ltd.....	193,401	555,066
Repco Home Finance Ltd.....	297,452	1,455,736
Rhi Magnesita India Ltd.....	97,903	848,467
Rico Auto Industries Ltd.....	465,999	573,853
RITES Ltd.....	320,701	2,869,808
Rossari Biotech Ltd.....	7,697	73,294
Route Mobile Ltd.....	24,023	460,102
* RPSG Ventures Ltd.....	26,130	238,479
RSWM Ltd.....	273,374	747,983
Rupa & Co. Ltd.....	160,061	534,510
Safari Industries India Ltd.....	31,692	773,987
Sagar Cements Ltd.....	177,353	574,835
Samvardhana Motherson International Ltd.....	10,900,143	14,899,707
Sandhar Technologies Ltd.....	105,889	611,799
Sangam India Ltd.....	72,229	413,362

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* Sanghi Industries Ltd.....	143,279	\$ 222,028
Sanghvi Movers Ltd.....	77,108	720,724
Sanofi India Ltd.....	52,233	5,435,338
Ω Sansera Engineering Ltd.....	5,074	62,304
* Sapphire Foods India Ltd.....	1,133	19,968
Sarda Energy & Minerals Ltd.....	725,960	2,192,391
Saregama India Ltd.....	228,101	957,871
Sasken Technologies Ltd.....	15,694	275,715
* Satin Creditcare Network Ltd.....	281,832	878,431
Savita Oil Technologies Ltd.....	144,540	723,087
SBI Cards & Payment Services Ltd.....	447,631	3,873,063
Ω SBI Life Insurance Co. Ltd.....	426,781	7,241,301
Schaeffler India Ltd.....	146,940	5,527,662
* Schneider Electric Infrastructure Ltd.....	186,959	1,060,018
SEAMEC Ltd.....	21,619	294,565
* SEPC Ltd.....	2,082,155	668,958
* Sequent Scientific Ltd.....	391,071	647,446
Seshasayee Paper & Boards Ltd.....	113,654	470,422
Ω SH Kelkar & Co. Ltd.....	349,754	707,060
Shakti Pumps India Ltd.....	30,171	537,222
Shankara Building Products Ltd.....	51,416	475,290
Shanthi Gears Ltd.....	11,596	76,207
Sharda Cropchem Ltd.....	257,299	1,226,944
Sharda Motor Industries Ltd.....	49,126	805,887
* Sheela Foam Ltd.....	44,579	629,670
* Shilpa Medicare Ltd.....	140,798	619,571
Shipping Corp. of India Ltd.....	1,289,688	3,299,377
† Shipping Corp. of India Ltd.....	1,289,688	157,476
Shivalik Bimetal Controls Ltd.....	1,727	12,239
* Shoppers Stop Ltd.....	123,679	1,127,377
Shree Cement Ltd.....	18,552	6,343,484
* Shree Renuka Sugars Ltd.....	3,250,199	1,878,820
Shriram Finance Ltd.....	976,353	29,070,713
* Shriram Properties Ltd.....	102,603	157,449
Siemens Ltd.....	54,253	2,705,859
* SIS Ltd.....	174,275	1,030,880
Siyaram Silk Mills Ltd.....	131,603	843,759
SJS Enterprises Ltd.....	26,520	188,334
SKF India Ltd.....	120,694	6,864,551
Skipper Ltd.....	20,251	66,376
SML ISUZU Ltd.....	720	11,965
Snowman Logistics Ltd.....	135,518	116,755
Sobha Ltd.....	405,439	7,076,743
Solar Industries India Ltd.....	132,439	10,311,531
* Solara Active Pharma Sciences Ltd.....	71,972	334,014
Somany Ceramics Ltd.....	84,508	720,805
Sonata Software Ltd.....	976,005	9,020,743
South Indian Bank Ltd.....	8,911,428	3,721,883
SP Apparels Ltd.....	9,666	72,816
* Spandana Sphoorty Financial Ltd.....	46,076	580,336
SRF Ltd.....	756,438	21,110,003
* Star Cement Ltd.....	470,592	1,055,729
State Bank of India.....	5,267,332	40,753,527
State Bank of India, GDR.....	18,416	1,423,351
Steel Authority of India Ltd.....	6,508,802	9,607,373
Sterlite Technologies Ltd.....	1,116,079	1,943,550
Strides Pharma Science Ltd.....	416,501	3,518,483
Stylam Industries Ltd.....	20,886	414,812
Styrenix Performance Materials Ltd.....	6,974	128,083

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* Subex Ltd.....	1,751,079	\$ 792,811
Subros Ltd.....	152,682	1,221,944
Sudarshan Chemical Industries Ltd.....	248,242	1,572,485
Sumitomo Chemical India Ltd.....	65,574	326,467
Sun Pharmaceutical Industries Ltd.....	1,727,336	29,437,826
Sun TV Network Ltd.....	894,567	7,091,670
Sundaram Finance Holdings Ltd.....	135,063	308,857
Sundaram Finance Ltd.....	149,216	6,406,403
Sundaram-Clayton Ltd.....	19,306	352,439
Sundram Fasteners Ltd.....	649,236	9,526,285
* Sunflag Iron & Steel Co. Ltd.....	182,830	524,104
Sunteck Realty Ltd.....	361,811	2,043,230
Suprajit Engineering Ltd.....	454,229	2,131,131
Supreme Industries Ltd.....	302,971	15,183,230
Supreme Petrochem Ltd.....	476,982	3,453,688
Surya Roshni Ltd.....	308,896	2,907,172
Sutlej Textiles & Industries Ltd.....	431,231	341,765
* Suven Pharmaceuticals Ltd.....	901,132	7,272,567
* Suzlon Energy Ltd.....	34,335,189	18,985,581
Swan Energy Ltd.....	39,795	307,219
Swaraj Engines Ltd.....	35,022	947,091
Symphony Ltd.....	69,657	792,511
Ω Syngene International Ltd.....	887,999	8,032,471
Tamil Nadu Newsprint & Papers Ltd.....	178,956	687,525
Tamilnad Mercantile Bank Ltd.....	31,451	191,401
Tamilnadu Petroproducts Ltd.....	419,700	515,733
Tanla Platforms Ltd.....	319,124	3,970,667
* TARC Ltd.....	307,776	598,481
Tasty Bite Eatables Ltd.....	1,116	187,028
Tata Chemicals Ltd.....	1,083,414	13,452,031
Tata Communications Ltd.....	546,859	11,444,727
Tata Consultancy Services Ltd.....	1,966,712	90,050,324
Tata Consumer Products Ltd.....	1,202,670	16,210,375
Tata Consumer Products Ltd.....	191,410	2,579,211
Tata Elxsi Ltd.....	132,140	12,090,241
Tata Metaliks Ltd.....	101,490	1,303,477
Tata Motors Ltd.....	6,502,401	69,250,991
Tata Power Co. Ltd.....	3,298,337	15,466,787
Tata Steel Ltd.....	31,132,213	50,979,043
Tata Steel Ltd.....	1,246,816	2,041,148
TCI Express Ltd.....	88,976	1,483,226
*Ω TCNS Clothing Co. Ltd.....	7,113	34,885
TD Power Systems Ltd.....	433,952	1,573,226
Tech Mahindra Ltd.....	1,975,883	31,568,130
Techno Electric & Engineering Co. Ltd.....	395,117	3,891,693
Tega Industries Ltd.....	6,284	87,464
*Ω Tejas Networks Ltd.....	147,419	1,396,135
Texmaco Rail & Engineering Ltd.....	932,678	2,486,399
Thermax Ltd.....	92,324	3,528,952
Thirumalai Chemicals Ltd.....	637,436	1,862,519
Thomas Cook India Ltd.....	679,968	1,414,585
Ω Thyrocare Technologies Ltd.....	68,670	504,273
Tide Water Oil Co. India Ltd.....	37,453	734,410
Tilaknagar Industries Ltd.....	215,859	635,406
Time Technoplast Ltd.....	1,265,490	2,649,444
Timken India Ltd.....	147,435	6,040,436
Titagarh Rail System Ltd.....	292,043	3,867,727
Titan Co. Ltd.....	763,090	33,954,915
Torrent Pharmaceuticals Ltd.....	502,128	15,174,876

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	881,739	\$11,065,912
	193,138	423,590
*	686,770	461,515
	296,037	3,343,645
	350,565	13,041,652
	8,614,344	4,928,609
	697,580	2,872,309
*	642,590	2,914,267
	241,440	2,263,873
	470,598	22,131,006
	213,284	637,471
*	1,084,277	822,807
	19,690	1,901,480
	503,440	12,100,800
	26,058	1,388,375
	348,086	1,948,627
	245,819	238,097
*	118,775	405,069
	404,583	2,779,802
Ω	5,225,317	3,493,052
	218,855	26,701,059
*	194,087	1,101,151
	4,685,097	7,881,676
	121,623	2,648,395
	815,065	10,654,544
	1,067,625	8,856,078
	3,095,248	20,049,906
	1,011,349	4,560,099
	77,365	867,670
*	298,041	2,417,996
	181,288	1,087,306
Ω	7,526	44,381
	1,052,061	5,432,719
*Ω	173,696	1,163,995
	1,184,182	18,204,976
	4,357	52,761
	3,143,839	10,430,993
	37,741	895,430
	25,618	1,092,419
	1,040,667	3,672,940
	61,833	340,329
	170,973	3,564,591
	27,832	823,282
	187,414	1,206,902
	91,092	149,447
	287,515	248,247
*	25,164	661,205
*	24,788,464	4,257,649
	20,185	1,962,877
	302,252	3,962,227
	267,849	2,397,396
	31,711	1,411,004
	25,237	1,012,832
	4,816	21,404
	1,157,870	8,197,540
	442,399	1,893,716
	2,934,249	5,805,861
	427,269	4,016,909
	143,052	1,445,076

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Wheels India Ltd.....	14,024	\$ 111,180
Whirlpool of India Ltd.....	120,592	1,954,769
Wipro Ltd.....	3,904,053	22,275,332
* Wockhardt Ltd.....	335,579	1,843,686
Wonderla Holidays Ltd.....	91,031	966,957
* Yes Bank Ltd.....	31,282,558	9,066,260
* Zee Entertainment Enterprises Ltd.....	6,665,050	13,962,719
* Zee Media Corp. Ltd.....	2,362,482	419,962
Zensar Technologies Ltd.....	696,250	4,833,193
ZF Commercial Vehicle Control Systems India Ltd.....	209	40,287
* Zomato Ltd.....	8,113,857	13,598,201
Zydus Lifesciences Ltd.....	1,004,587	9,195,955
Zydus Wellnes Ltd.....	54,756	1,064,146
TOTAL INDIA.....		<u>5,238,566,491</u>
INDONESIA — (1.8%)		
ABM Investama Tbk. PT.....	2,033,400	439,053
Ace Hardware Indonesia Tbk. PT.....	63,074,000	3,395,613
Adaro Energy Indonesia Tbk. PT.....	84,508,300	12,813,733
* Adaro Minerals Indonesia Tbk. PT.....	1,338,500	124,942
* Adhi Karya Persero Tbk. PT.....	15,011,879	267,991
* Adi Sarana Armada Tbk. PT.....	11,828,200	543,847
* Agung Semesta Sejahtera Tbk. PT.....	29,109,300	18,506
AKR Corporindo Tbk. PT.....	59,225,400	6,077,420
* Alam Sutera Realty Tbk. PT.....	75,956,400	780,394
* Allo Bank Indonesia Tbk. PT.....	1,007,600	76,695
Aneka Tambang Tbk. PT.....	22,650,319	2,222,296
Arwana Citramulia Tbk. PT.....	22,507,200	976,917
Ashmore Asset Management Indonesia Tbk. PT.....	1,446,100	91,763
Astra Agro Lestari Tbk. PT.....	4,141,622	1,811,943
Astra International Tbk. PT.....	61,505,200	19,930,164
Astra Otoparts Tbk. PT.....	5,706,300	809,252
* Asuransi Maximus Graha Persada Tbk. PT.....	1,160,200	3,670
Avia Avian Tbk. PT.....	1,773,500	65,177
*† Bakrie Telecom Tbk. PT.....	35,294,139	0
* Bali Bintang Sejahtera Tbk. PT.....	425,200	4,156
* Bank Amar Indonesia Tbk. PT.....	11,162,610	197,914
Bank BTPN Syariah Tbk. PT.....	15,621,000	1,572,478
* Bank Bukopin Tbk. PT.....	142,642,188	695,444
* Bank Capital Indonesia Tbk. PT.....	20,448,500	168,541
Bank Central Asia Tbk. PT.....	91,803,500	55,543,540
* Bank China Construction Bank Indonesia Tbk. PT.....	17,420,100	82,846
* Bank Ganesha Tbk. PT.....	8,856,600	43,330
* Bank Ina Perdana PT.....	2,350,300	628,782
* Bank Jago Tbk. PT.....	2,460,600	498,646
Bank Mandiri Persero Tbk. PT.....	115,248,972	48,521,589
* Bank Mayapada International Tbk. PT.....	11,075,850	127,839
Bank Maybank Indonesia Tbk. PT.....	9,420,600	144,381
* Bank MNC Internasional Tbk. PT.....	30,635,900	112,835
* Bank Nationalnobu Tbk. PT.....	4,674,725	260,763
Bank Negara Indonesia Persero Tbk. PT.....	32,676,960	11,888,381
* Bank Neo Commerce Tbk. PT.....	9,670,000	200,125
Bank OCBC Nisp Tbk. PT.....	7,997,300	630,875
* Bank Pan Indonesia Tbk. PT.....	31,855,800	2,217,946
Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk. PT.....	30,121,257	2,222,082
Bank Pembangunan Daerah Jawa Timur Tbk. PT.....	31,858,200	1,311,579
Bank Rakyat Indonesia Persero Tbk. PT.....	95,125,259	34,267,477
* Bank Raya Indonesia Tbk. PT.....	430,000	7,886
Bank Syariah Indonesia Tbk. PT.....	18,658,100	2,751,239

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
	48,371,154	\$ 3,997,320
	72,104,710	4,836,876
	1,074,400	1,340,528
*	5,123,100	43,206
	64,076,400	4,932,115
*	5,299,300	366,176
	11,631,812	1,127,335
	4,835,900	521,336
*	117,727,800	1,194,277
*	37,170,100	451,224
	32,722,000	5,415,311
*	143,289,900	1,407,248
*	324,665,800	1,867,394
*	58,478,000	3,836,478
*	24,398,900	3,092
*	3,408,400	160,097
	864,200	33,031
*	6,310,300	447,876
	20,012,060	5,679,855
Ω	7,638,100	341,478
	76,437,315	6,066,715
*	20,081,671	1,911,311
*	11,633,200	103,319
	1,403,000	60,427
	38,835,900	933,933
	31,366,000	1,012,303
	28,513,600	836,900
	24,077,500	612,238
	79,750,300	2,068,585
*	11,479,800	789,579
	23,780,700	663,165
*	13,373,200	74,185
	1,592,700	1,986,514
*	22,050,400	1,638,591
	1,298,056	472,820
	36,436,400	905,108
	13,949,700	6,910,161
	22,311,900	1,949,004
	3,419,400	5,858,594
	3,560,900	2,033,315
	3,208,200	2,390,473
	25,932,400	10,478,200
	5,021,800	442,309
	4,834,300	2,932,782
	46,307,188	1,496,575
*	12,027,700	227,039
*†	10,879,700	0
*	11,725,900	142,361
	51,657,600	3,470,813
	8,712,658	2,758,009
	5,813,800	254,204
	65,163,600	6,236,377
*	22,409,900	71,007
*	119,659,845	932,714
	28,325,800	595,600
*	35,041,337	313,337
	329,800	24,356
*	16,221,205	678,559
*	324,039,762	1,642,232

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
* M Cash Integrasi PT.	90,400	\$ 21,976
* Mahkota Group Tbk. PT.	1,511,200	56,012
* Malindo Feedmill Tbk. PT.	5,480,200	172,042
Map Aktif Adiperkasa PT.	28,935,600	1,777,207
Matahari Department Store Tbk. PT.	6,960,000	930,470
Mayora Indah Tbk. PT.	18,365,225	2,731,905
* MD Pictures Tbk. PT.	2,167,000	825,445
Medco Energi Internasional Tbk. PT.	63,757,160	4,916,405
Media Nusantara Citra Tbk. PT.	42,092,093	953,760
Medikaloka Hermina Tbk. PT.	33,678,000	2,783,807
Mega Manunggal Property Tbk. PT.	2,014,300	40,342
* Merdeka Copper Gold Tbk. PT.	14,066,062	2,403,980
* Metro Healthcare Indonesia Tbk. PT.	54,025,000	561,358
Metrodata Electronics Tbk. PT.	31,337,100	1,031,673
Metropolitan Kentjana Tbk. PT.	33,300	58,567
Mitra Adiperkasa Tbk. PT.	67,009,800	8,299,736
Mitra Keluarga Karyasehat Tbk. PT.	16,263,800	2,774,275
Mitra Pinasthika Mustika Tbk. PT.	12,399,100	793,821
* MNC Digital Entertainment Tbk. PT.	4,378,800	829,866
* MNC Land Tbk. PT.	102,637,700	402,699
Mulia Industrindo Tbk. PT.	12,629,400	336,025
* Multipolar Tbk. PT.	49,085,700	211,320
* NFC Indonesia Tbk. PT.	130,200	28,507
Nippon Indosari Corpindo Tbk. PT.	19,741,289	1,427,801
*†† Omni Inovasi Indonesia Tbk. PT.	17,703,800	21,036
Pabrik Kertas Tjiwi Kimia Tbk. PT.	7,384,900	2,924,357
* Pacific Strategic Financial Tbk. PT.	13,172,200	1,030,466
* Pakuwon Jati Tbk. PT.	114,932,200	3,058,527
* Panin Financial Tbk. PT.	113,562,300	1,856,711
* Paninvest Tbk. PT.	7,925,300	426,965
Pantai Indah Kapuk Dua Tbk. PT.	92,600	28,422
Perusahaan Gas Negara Tbk. PT.	43,458,800	3,203,856
Perusahaan Perkebunan London Sumatra Indonesia Tbk. PT.	27,081,400	1,448,828
*†† Pool Advista Indonesia Tbk. PT.	8,941,700	5,312
* PP Persero Tbk. PT.	23,336,190	608,887
Prodia Widyahusada Tbk. PT.	1,089,800	349,248
Puradelta Lestari Tbk. PT.	56,067,300	571,486
* Quantum Clovera Investama Tbk. PT.	5,169,200	328
Ramayana Lestari Sentosa Tbk. PT.	14,646,800	452,596
Resource Alam Indonesia Tbk. PT.	779,279	17,976
*†† Rimo International Lestari Tbk. PT.	151,291,900	0
Rukun Raharja Tbk. PT.	1,002,500	85,038
Salim Ivomas Pratama Tbk. PT.	31,135,200	722,248
Samator Indo Gas Tbk. PT.	39,400	3,834
Sampoerna Agro Tbk. PT.	5,071,559	643,245
Samudera Indonesia Tbk. PT.	61,406,500	1,338,259
* Sarana Meditama Metropolitan Tbk. PT.	10,121,500	197,504
Sarana Menara Nusantara Tbk. PT.	54,021,100	3,038,667
Sariguna Pratiirta Tbk. PT.	14,646,300	621,051
Sawit Sumbermas Sarana Tbk. PT.	30,728,100	2,316,296
*†† Sekawan Intipratama Tbk. PT.	2,876,400	0
Selamat Sempurna Tbk. PT.	16,720,900	2,142,078
Semen Baturaja Tbk. PT.	12,933,000	195,006
Semen Indonesia Persero Tbk. PT.	11,619,086	4,563,249
Siloam International Hospitals Tbk. PT.	21,519,300	3,025,299
* Sinar Mas Multiartha Tbk. PT.	278,500	287,787
*†† Sri Rejeki Isman Tbk. PT.	96,691,300	167,739
Steel Pipe Industry of Indonesia PT.	16,408,800	299,523
Sumber Alfaria Trijaya Tbk. PT.	34,740,200	5,830,599

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
Summarecon Agung Tbk. PT.....	79,145,547	\$ 2,809,071
Surya Citra Media Tbk. PT.....	109,307,500	1,064,765
Surya Esa Perkasa Tbk. PT.....	50,648,700	1,579,679
* Surya Semesta Internusa Tbk. PT.....	32,469,000	841,675
*†† Suryainti Permata Tbk. PT.....	3,098,000	0
Telkom Indonesia Persero Tbk. PT.....	55,290,600	13,868,367
# Telkom Indonesia Persero Tbk. PT, ADR.....	365,576	9,197,892
Temas Tbk. PT.....	23,173,000	242,673
Tempo Scan Pacific Tbk. PT.....	3,032,300	397,617
Timah Tbk. PT.....	17,784,067	647,716
Tower Bersama Infrastructure Tbk. PT.....	4,457,000	551,085
*†† Trada Alam Minera Tbk. PT.....	173,119,000	0
Transcoal Pacific Tbk. PT.....	2,619,600	1,220,228
Trias Sentosa Tbk. PT.....	3,690,500	110,490
Triputra Agro Persada PT.....	27,205,600	965,173
Tunas Baru Lampung Tbk. PT.....	27,258,057	1,146,042
Ultrajaya Milk Industry & Trading Co. Tbk. PT.....	12,265,600	1,320,687
Unilever Indonesia Tbk. PT.....	20,707,000	4,065,312
United Tractors Tbk. PT.....	9,367,346	13,607,073
Vale Indonesia Tbk. PT.....	7,912,250	1,940,278
*†† Waskita Beton Precast Tbk. PT.....	48,306,300	152,938
*†† Waskita Karya Persero Tbk. PT.....	52,554,757	253,115
Wijaya Karya Beton Tbk. PT.....	12,323,200	80,416
* Wijaya Karya Persero Tbk. PT.....	19,524,422	296,949
* Wintermar Offshore Marine Tbk. PT.....	1,976,100	47,163
XL Axiata Tbk. PT.....	44,053,345	6,470,722
TOTAL INDONESIA.....		463,254,565
KUWAIT — (0.3%)		
A'ayan Leasing & Investment Co. KSCP.....	5,486,169	3,389,828
* Agility Public Warehousing Co. KSC.....	984,845	1,857,594
Ahli United Bank KSCP.....	25,114	23,440
Al Ahli Bank of Kuwait KSCP.....	313,499	256,916
* ALAFCO Aviation Lease & Finance Co. KSCP, Class C.....	465,705	307,441
Al-Eid Food KSC.....	632,703	403,284
Ali Alghanim Sons Automotive Co. KSCC.....	81,813	311,821
* Alimtiq Investment Group KSC.....	2,038,763	369,961
* Arabi Group Holding KSC.....	210,037	396,850
Arzan Financial Group for Financing & Investment KPSC.....	3,218,213	2,365,256
* Asiya Capital Investments Co. KSCP.....	2,448,221	378,180
Boubyan Bank KSCP.....	912,215	1,821,463
Boubyan Petrochemicals Co. KSCP.....	292,001	565,010
Boursa Kuwait Securities Co. KPSC.....	161,345	1,065,139
Burgan Bank SAK.....	114,217	71,316
Combined Group Contracting Co. SAK.....	649,445	920,839
Commercial Facilities Co. SAKP.....	104,594	57,144
Commercial Real Estate Co. KSC.....	1,185,653	408,713
Gulf Bank KSCP.....	798,787	753,328
Gulf Cables & Electrical Industries Group Co. KSCP.....	104,258	488,233
Heavy Engineering & Ship Building Co. KSCP, Class B.....	267,624	738,033
Humansoft Holding Co. KSC.....	214,081	2,390,049
IFA Hotels & Resorts-KPSC.....	135,392	327,583
Integrated Holding Co. KCSC.....	749,061	1,303,244
Jazeera Airways Co. KSCP.....	131,575	487,362
Kuwait Business Town Real Estate Co. KSCP.....	43,084	10,151
Kuwait Cement Co. KSC.....	130,260	58,882
Kuwait Finance House KSCP.....	7,115,063	17,862,857
Kuwait Financial Centre SAK.....	114,478	47,280
Kuwait International Bank KSCP.....	1,283,882	676,387

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
KUWAIT — (Continued)		
Kuwait Real Estate Co. KSC.....	3,241,582	\$ 2,530,015
Kuwait Telecommunications Co.....	595,599	1,142,775
Mabanee Co. KPSC.....	376,998	944,027
Mezzan Holding Co. KSCC.....	339,042	678,084
Mobile Telecommunications Co. KSCP.....	557,201	953,131
National Bank of Kuwait SAKP.....	5,572,779	17,760,401
National Consumer Holding Co. SAK.....	785,860	295,212
National Industries Group Holding SAK.....	1,439,142	1,118,553
National Investments Co. KSCP.....	2,206,941	1,944,979
Rasiyat Holding Co.....	207,762	187,213
Salhia Real Estate Co. KSCP.....	335,981	479,661
Securities House KSC.....	272,312	50,035
Shamal Az-Zour Al-Oula for the First Phase of Az-Zour Power Plant KSC....	611,038	337,810
* Sultan Center Food Products Co. KSC.....	5,505	1,862
Warba Bank KSCP.....	1,898,012	1,166,583
TOTAL KUWAIT.....		69,703,925
MALAYSIA — (1.5%)		
# 7-Eleven Malaysia Holdings Bhd., Class B.....	2,085,585	880,513
Able Global Bhd.....	424,500	132,456
# Aeon Co. M Bhd.....	3,374,500	804,623
# AEON Credit Service M Bhd.....	1,744,280	2,174,022
# AFFIN Bank Bhd.....	4,103,443	2,280,279
Ajinomoto Malaysia Bhd.....	40,500	140,276
Alliance Bank Malaysia Bhd.....	6,696,400	4,853,844
Allianz Malaysia Bhd.....	139,400	563,696
AME Elite Consortium Bhd.....	461,000	174,681
AMMB Holdings Bhd.....	6,520,050	5,837,405
# Ancom Nylex Bhd.....	2,224,100	511,956
#* Ann Joo Resources Bhd.....	1,038,900	227,883
# Astro Malaysia Holdings Bhd.....	3,575,900	271,697
Aurelius Technologies Bhd.....	149,900	83,783
Axiata Group Bhd.....	10,410,735	5,998,283
* Bahvest Resources Bhd.....	323,100	31,655
# Bank Islam Malaysia Bhd.....	3,865,359	1,828,178
Batu Kawan Bhd.....	400,750	1,719,176
* Berjaya Assets Bhd.....	1,232,400	106,425
#* Berjaya Corp. Bhd.....	26,717,101	1,746,101
# Berjaya Food Bhd.....	2,767,019	315,300
* Berjaya Land Bhd.....	2,242,400	194,011
* Bermaz Auto Bhd.....	4,178,800	2,155,677
# Beshom Holdings Bhd.....	1,680,022	326,796
# British American Tobacco Malaysia Bhd.....	671,100	1,287,567
#* Bumi Armada Bhd.....	25,216,550	2,972,408
Bursa Malaysia Bhd.....	2,840,800	4,501,795
Cahaya Mata Sarawak Bhd.....	4,275,800	946,563
Carlsberg Brewery Malaysia Bhd., Class B.....	659,000	2,682,666
# CB Industrial Product Holding Bhd.....	2,888,820	799,732
CELCOMDIGI Bhd.....	7,077,420	6,340,424
CIMB Group Holdings Bhd.....	14,368,448	18,925,303
#* Coastal Contracts Bhd.....	1,119,200	394,691
# CSC Steel Holdings Bhd.....	1,264,100	333,320
CTOS Digital Bhd.....	311,800	92,754
* Cypark Resources Bhd.....	744,550	135,530
#* D&O Green Technologies Bhd.....	3,125,200	2,241,535
# Datasonic Group Bhd.....	1,579,900	146,561
Dayang Enterprise Holdings Bhd.....	4,149,863	1,790,278
# Dialog Group Bhd.....	6,295,384	2,434,665
# DRB-Hicom Bhd.....	7,785,400	2,211,330

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
	1,323,800	\$ 507,496
#	1,098,251	292,408
	85,500	430,827
	2,367,000	446,156
#	5,388,400	1,499,978
*	1,552,400	108,255
*	12,587,350	1,468,952
#	700,400	211,986
#	688,300	208,134
#	542,200	336,450
	324,500	1,898,509
	5,566,400	4,056,716
*	2,291,200	185,739
	5,351,047	5,710,068
#	709,600	490,178
	4,393,900	4,377,252
#	4,865,800	2,772,454
	941,500	1,268,642
#	2,239,687	252,475
#	2,954,145	928,144
*	101,800	98,038
#	1,290,100	452,171
#	4,254,040	4,196,612
#	1,515,700	585,968
*	5,193,700	3,005,955
#	643,000	3,275,698
#*	844,900	551,207
#	1,097,100	218,568
	11,570,400	924,952
#	5,858,440	3,274,565
	509,765	2,068,835
	56,300	50,144
	1,114,498	3,868,400
	506,400	989,749
	313,900	71,086
#	217,700	129,841
	1,551,400	262,449
	735,738	368,239
#	1,802,100	2,325,068
	11,315,626	5,342,975
	7,909,032	5,294,562
#	4,362,802	1,068,015
#	4,515,277	3,807,060
#	5,497,219	2,508,415
*	779,200	12,257
#*	3,034,000	532,860
#*	11,627,360	454,758
#	4,881,339	1,174,921
#*	634,900	92,264
	409,300	490,483
#	1,292,400	599,112
	1,986,800	452,239
	1,627,887	592,063
#	1,212,260	521,572
#*	15,379,881	277,183
#	604,100	148,916
	7,375,300	3,193,184
	9,250,100	3,147,357
#	4,777,400	608,038

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
MALAYSIA — (Continued)			
#*	KSL Holdings Bhd.....	1,180,100	\$ 380,505
	Kuala Lumpur Kepong Bhd.....	1,066,830	5,002,985
	Kumpulan Fima Bhd.....	709,900	279,178
	Lagenda Properties Bhd.....	1,089,100	335,799
	Land & General Bhd.....	13,569,120	358,988
#	LBS Bina Group Bhd.....	5,021,393	671,836
#	Leong Hup International Bhd.....	2,405,300	282,003
#	Lii Hen Industries Bhd.....	2,192,000	440,252
#*Ω	Lotte Chemical Titan Holding Bhd.....	1,770,675	448,931
#	LPI Capital Bhd.....	574,540	1,504,770
#	Magni-Tech Industries Bhd.....	1,388,700	557,798
#	Magnum Bhd.....	4,391,062	1,021,459
#	Mah Sing Group Bhd.....	8,434,551	1,670,790
#	Malakoff Corp. Bhd.....	8,503,100	1,184,124
	Malayan Banking Bhd.....	7,849,450	15,353,506
	Malayan Flour Mills Bhd.....	4,271,300	577,082
	Malaysia Airports Holdings Bhd.....	2,944,383	4,787,837
#	Malaysia Building Society Bhd.....	14,441,367	2,237,475
#	Malaysia Smelting Corp. Bhd.....	1,039,400	448,512
	Malaysian Pacific Industries Bhd.....	489,925	2,790,999
#	Malaysian Resources Corp. Bhd.....	12,198,557	1,670,289
#	Matrix Concepts Holdings Bhd.....	6,193,205	2,302,842
#	Maxis Bhd.....	4,990,615	4,005,913
#	MBM Resources Bhd.....	905,810	834,964
	Media Prima Bhd.....	1,753,200	171,687
	Mega First Corp. Bhd.....	3,697,000	3,055,278
	Mi Technovation Bhd.....	454,400	190,683
	MISC Bhd.....	2,199,460	3,414,057
#	MKH Bhd.....	2,772,375	866,205
#	MNRB Holdings Bhd.....	3,224,954	927,013
	MPHB Capital Bhd.....	529,800	117,059
Ω	MR DIY Group M Bhd.....	3,029,800	884,006
	MSM Malaysia Holdings Bhd.....	419,100	208,869
	Muda Holdings Bhd.....	252,200	75,697
*	Muhibbah Engineering M Bhd.....	2,883,050	486,595
	My EG Services Bhd.....	15,167,602	2,495,853
	Nestle Malaysia Bhd.....	133,900	3,381,150
	Nextgreen Global Bhd.....	49,200	9,935
*	Nylex Malaysia Bhd.....	20,250	849
#*	OCK Group Bhd.....	2,278,500	252,334
	Oriental Holdings Bhd.....	972,540	1,314,646
#	OSK Holdings Bhd.....	7,700,167	2,477,147
#	PA Resources Bhd.....	1,297,000	86,079
#	Padini Holdings Bhd.....	2,358,000	1,769,605
	Panasonic Manufacturing Malaysia Bhd.....	50,500	191,399
	Pantech Group Holdings Bhd.....	3,062,231	630,634
#	Paramount Corp. Bhd.....	1,893,175	396,388
	Pecca Group Bhd.....	226,300	62,636
	Pentamaster Corp. Bhd.....	167,800	142,881
#	Perak Transit Bhd.....	2,845,000	709,169
#	Petron Malaysia Refining & Marketing Bhd.....	613,600	593,128
#	Petronas Chemicals Group Bhd.....	5,329,800	7,617,944
	Petronas Dagangan Bhd.....	747,200	3,368,061
	Petronas Gas Bhd.....	1,214,908	4,553,886
#	PIE Industrial Bhd.....	344,700	233,154
#*	Pos Malaysia Bhd.....	465,800	48,168
	Power Root Bhd.....	188,500	66,547
	PPB Group Bhd.....	1,539,040	4,698,837
	Press Metal Aluminium Holdings Bhd.....	6,686,660	6,692,286

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
	25,473,055	\$ 23,613,947
	3,584,330	4,417,170
#	1,452,377	346,270
*	6,600	1,746
	591,500	397,184
	5,785,307	6,843,986
#	603,600	451,243
*	40,752,188	388,903
#	2,372,337	1,382,906
	4,677,384	3,957,182
	533,828	73,377
	674,700	125,578
#*	253,500	106,452
	9,494,587	4,871,544
	4,799,961	4,476,135
#	12,436,087	2,019,731
#	6,074,725	866,969
*	219,100	66,144
#	9,180,659	1,740,946
#	4,680,473	1,473,291
#	5,687,290	3,217,846
#	1,763,819	839,120
#	4,399,200	868,629
	345,780	151,945
#	2,671,675	2,139,945
#	1,861,523	1,453,233
#	2,377,766	431,605
	864,500	178,944
#	858,600	148,925
	2,674,628	3,342,692
#	3,542,681	8,026,621
	1,129,400	455,728
	4,591,580	5,331,294
*	15,815,260	3,104,977
#*	5,039,732	1,341,136
#	5,667,950	1,221,284
#	1,664,240	1,364,735
#	1,822,900	389,183
#	6,225,545	1,348,674
#	1,306,600	884,391
	226,150	237,945
	451,600	1,887,374
#	7,755,300	2,965,461
*	1,720,000	1,148,619
#*	18,010,492	985,989
#	1,236,200	1,810,554
	7,635,600	1,161,757
#	5,322,440	610,731
	2,936,950	1,072,257
#	3,219,500	2,586,180
#	7,549,980	4,102,094
*	4,411,093	615,841
#	12,986,994	6,402,767
#	5,081,287	4,398,135
TOTAL MALAYSIA		<u>391,268,453</u>
MEXICO — (2.7%)		
	27,388,079	21,418,444
#	3,866,470	2,590,152

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MEXICO — (Continued)		
* Alsea SAB de CV.....	3,424,120	\$13,434,670
# America Movil SAB de CV, ADR.....	3,625,850	65,446,592
America Movil SAB de CV, Class B.....	4,963,755	4,478,815
Arca Continental SAB de CV.....	978,466	11,124,319
#* Axtel SAB de CV.....	8,395,745	325,849
Ω Banco del Bajío SA.....	3,548,846	13,544,647
# Becele SAB de CV.....	741,078	1,380,412
Bolsa Mexicana de Valores SAB de CV.....	2,864,652	5,822,010
* Cemex SAB de CV.....	396,426	328,676
* Cemex SAB de CV, Sponsored ADR.....	3,374,534	27,941,143
Cia Minera Autlan SAB de CV, Class B.....	14,731	8,773
Coca-Cola Femsa SAB de CV, Sponsored ADR.....	83,997	7,974,675
# Coca-Cola Femsa SAB de CV.....	338,569	3,217,797
Consortio ARA SAB de CV.....	8,643,162	1,898,217
* Controladora AXTEL SAB de CV.....	27,388,079	308,706
#* Controladora Vuela Cia de Aviacion SAB de CV, ADR.....	270,308	2,140,839
#* Controladora Vuela Cia de Aviacion SAB de CV, Class A.....	1,040,862	829,110
Corp. Actinver SAB de CV.....	61,598	53,683
# Corp. Inmobiliaria Vesta SAB de CV.....	3,392,972	12,892,564
Corp. Interamericana de Entretenimiento SAB de CV, Class B.....	222,600	321,972
Corp. Moctezuma SAB de CV.....	398,200	1,735,177
Cydsa SAB de CV.....	6,129	6,606
Dine SAB de CV.....	7,300	12,300
El Puerto de Liverpool SAB de CV, Class C1.....	600,618	4,213,033
#*†† Empresas ICA SAB de CV.....	4,691,828	0
* Financiera Independencia SAB de CV SOFOM ENR.....	122,895	71,403
Fomento Economico Mexicano SAB de CV.....	644,363	8,725,659
Fomento Economico Mexicano SAB de CV, Sponsored ADR.....	99,012	13,420,087
# GCC SAB de CV.....	1,026,061	11,914,624
Genomma Lab Internacional SAB de CV, Class B.....	5,583,583	4,570,937
Genera SAB de CV.....	7,884,445	10,705,603
Gruma SAB de CV, Class B.....	1,013,420	18,959,489
Grupo Aeroportuario del Centro Norte SAB de CV.....	1,482,286	13,547,826
# Grupo Aeroportuario del Pacifico SAB de CV, ADR.....	31,056	4,841,320
# Grupo Aeroportuario del Pacifico SAB de CV, Class B.....	979,586	15,253,118
Grupo Aeroportuario del Sureste SAB de CV, ADR.....	7,643	2,234,355
# Grupo Aeroportuario del Sureste SAB de CV, Class B.....	383,246	11,155,472
Grupo Bimbo SAB de CV, Class A.....	3,979,743	18,095,732
# Grupo Carso SAB de CV.....	1,958,790	18,343,420
Grupo Comercial Chedraui SA de CV.....	2,487,982	16,830,360
# Grupo Elektra SAB de CV.....	194,223	13,021,173
Grupo Financiero Banorte SAB de CV, Class O.....	5,777,264	58,744,389
#* Grupo Financiero Inbursa SAB de CV, Class O.....	6,020,389	17,797,251
* Grupo Gigante SAB de CV.....	41,000	74,489
# Grupo Herdez SAB de CV.....	1,711,550	4,496,778
Grupo Hotelero Santa Fe SAB de CV.....	306,056	65,705
Grupo Industrial Saltillo SAB de CV.....	320,237	477,058
Grupo Mexico SAB de CV, Class B.....	8,616,438	44,415,093
#* Grupo Pochteca SAB de CV.....	386,111	164,773
# Grupo Rotoplas SAB de CV.....	457,318	737,597
* Grupo Simec SAB de CV, Sponsored ADR.....	5,555	170,983
#* Grupo Simec SAB de CV, Class B.....	1,299,357	13,661,310
# Grupo Televisa SAB, Sponsored ADR.....	1,878,081	5,653,024
# Grupo Televisa SAB.....	2,737,347	1,646,082
*Ω Grupo Traxion SAB de CV.....	266,095	487,154
#* Hoteles City Express SAB de CV.....	2,213,204	703,380
* Industrias CH SAB de CV, Class B.....	1,887,647	20,936,688
#* Industrias Penoles SAB de CV.....	749,542	9,844,230
Kimberly-Clark de Mexico SAB de CV, Class A.....	5,049,226	11,464,646

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MEXICO — (Continued)		
* KUO SAB De CV, Class B.....	271,325	\$ 693,623
# La Comer SAB de CV.....	5,036,115	11,774,294
Megacable Holdings SAB de CV.....	4,174,064	10,670,704
#* Minera Frisco SAB de CV, Class A1.....	5,848,090	1,083,892
*Ω Nematik SAB de CV.....	14,928,683	3,651,614
Operadora De Sites Mexicanos SAB de CV, Class A.....	2,003,306	2,176,558
Orbia Advance Corp. SAB de CV.....	7,139,965	14,212,312
* Organizacion Cultiba SAB de CV.....	194,351	132,962
Organizacion Soriana SAB de CV, Class B.....	3,346,930	6,786,617
Promotora y Operadora de Infraestructura SAB de CV.....	1,281,161	12,609,515
Promotora y Operadora de Infraestructura SAB de CV, Class L.....	30,873	203,787
# Qualitas Controladora SAB de CV.....	939,502	10,408,404
Regional SAB de CV.....	1,906,113	17,640,806
#* Sitios Latinoamerica SAB de CV.....	889,251	331,696
* Vista Energy SAB de CV, ADR.....	42,238	1,383,717
Vitro SAB de CV, Class A.....	423,513	342,029
Wal-Mart de Mexico SAB de CV.....	6,537,662	27,003,015
TOTAL MEXICO.....		<u>697,785,934</u>
PERU — (0.1%)		
Cementos Pacasmayo SAA, ADR.....	39,716	203,742
Cia de Minas Buenaventura SAA, ADR.....	157,251	2,385,498
Credicorp Ltd.....	128,764	19,112,441
*†† Fossal SAA, ADR.....	36	0
TOTAL PERU.....		<u>21,701,681</u>
PHILIPPINES — (0.7%)		
* 8990 Holdings, Inc.....	780,700	123,193
A Soriano Corp.....	818,000	174,418
Aboitiz Equity Ventures, Inc.....	4,266,990	3,673,076
Aboitiz Power Corp.....	3,974,700	2,682,354
ACEN Corp.....	8,850,667	667,147
*†† ACR Mining Corp.....	11,905	0
Alliance Global Group, Inc.....	24,384,894	4,916,142
Alsons Consolidated Resources, Inc.....	2,484,000	23,926
Apex Mining Co., Inc.....	15,411,000	795,188
* Atlas Consolidated Mining & Development Corp.....	4,306,100	256,051
Ayala Corp.....	376,380	4,535,067
Ayala Land, Inc.....	4,747,320	2,868,832
* AyalaLand Logistics Holdings Corp.....	4,380,200	133,177
Bank of the Philippine Islands.....	3,967,976	7,775,534
BDO Unibank, Inc.....	6,658,805	17,141,680
Belle Corp.....	28,836,700	604,317
* Bloomberry Resorts Corp.....	23,949,100	4,761,824
* Cebu Air, Inc.....	1,887,740	1,096,676
* Cebu Holdings, Inc.....	2,065,000	237,661
*Ω CEMEX Holdings Philippines, Inc.....	99,731	1,622
Century Pacific Food, Inc.....	6,067,150	3,546,729
China Banking Corp.....	2,221,190	1,247,306
COL Financial Group, Inc.....	1,337,000	59,488
* Converge Information & Communications Technology Solutions, Inc.....	6,569,700	1,081,001
Cosco Capital, Inc.....	15,486,600	1,383,983
D&L Industries, Inc.....	15,869,600	1,795,199
* DITO CME Holdings Corp.....	3,364,900	146,831
DMCI Holdings, Inc.....	26,286,900	5,018,378
DoubleDragon Corp.....	4,113,790	569,947
East West Banking Corp.....	5,848,850	910,496
Emperador, Inc.....	3,852,800	1,406,254

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
PHILIPPINES — (Continued)		
Filinvest Development Corp.....	267,400	\$ 26,494
Filinvest Land, Inc.....	121,976,687	1,494,659
First Gen Corp.....	877,300	283,959
First Philippine Holdings Corp.....	2,595,920	2,982,854
Ginebra San Miguel, Inc.....	4,910	14,340
Global Ferronickel Holdings, Inc.....	15,615,756	562,414
Global-Estate Resorts, Inc.....	488,000	7,115
Globe Telecom, Inc.....	99,714	3,078,574
GT Capital Holdings, Inc.....	462,862	5,475,083
* Integrated Micro-Electronics, Inc.....	5,987,440	265,699
International Container Terminal Services, Inc.....	2,236,892	9,672,334
JG Summit Holdings, Inc.....	5,986,276	4,073,191
Jollibee Foods Corp.....	1,282,327	5,785,484
Keepers Holdings, Inc.....	114,000	2,939
LT Group, Inc.....	12,983,000	2,190,375
MacroAsia Corp.....	1,707,196	119,635
Manila Electric Co.....	450,520	2,898,921
Manila Water Co., Inc.....	10,346,400	3,309,073
Max's Group, Inc.....	684,500	40,178
Megawide Construction Corp.....	1,950,270	114,887
Megaworld Corp.....	68,757,300	2,390,526
Metropolitan Bank & Trust Co.....	5,694,749	5,768,448
Ω Monde Nissin Corp.....	303,300	47,419
Nickel Asia Corp.....	22,726,540	1,954,234
Petron Corp.....	22,616,000	1,355,877
*†† Philcomsat Holdings Corp.....	410,332	582,388
Philex Mining Corp.....	6,265,350	345,694
* Philippine National Bank.....	2,756,366	913,864
Philippine Stock Exchange, Inc.....	84,552	284,684
*†† Philtown Properties, Inc.....	16,675	0
* Phoenix Petroleum Philippines, Inc.....	2,542,870	194,381
PLDT, Inc., Sponsored ADR.....	122,759	2,743,664
PLDT, Inc.....	161,950	3,662,354
Premium Leisure Corp.....	26,286,000	326,611
Puregold Price Club, Inc.....	7,427,880	3,666,119
* PXP Energy Corp.....	2,088,200	139,370
RFM Corp.....	6,096,300	314,702
Rizal Commercial Banking Corp.....	2,919,464	1,191,340
Robinsons Land Corp.....	19,279,818	5,475,818
Robinsons Retail Holdings, Inc.....	2,168,620	1,358,227
San Miguel Corp.....	3,471,280	6,660,622
San Miguel Food & Beverage, Inc.....	664,170	582,592
Security Bank Corp.....	2,433,718	3,071,408
Semirara Mining & Power Corp.....	4,805,300	2,642,586
Shakey's Pizza Asia Ventures, Inc.....	366,600	68,613
* Shell Pilipinas Corp.....	1,919,540	367,711
SM Investments Corp.....	238,240	3,803,430
SM Prime Holdings, Inc.....	8,626,190	5,247,295
Synergy Grid & Development Phils, Inc.....	1,248,100	169,446
* Top Frontier Investment Holdings, Inc.....	155,417	263,790
Union Bank of the Philippines.....	3,649,242	2,897,309
Universal Robina Corp.....	2,351,930	4,664,489
Vista Land & Lifescapes, Inc.....	54,816,800	1,712,486
Vistamalls, Inc.....	912,800	38,054
Wilcon Depot, Inc.....	4,688,400	1,825,383
TOTAL PHILIPPINES.....		<u>178,762,639</u>
POLAND — (1.1%)		
* 11 bit studios SA.....	5,440	800,767

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)		
	7,833	\$ 141,927
*	25,852	125,415
#*	250,631	706,633
*	781,377	14,696,794
*Ω	240,945	1,818,918
#*	29,857	578,460
#*	331,325	2,178,576
#	66,576	252,382
#	104,145	569,255
#	263,495	1,899,764
	137,511	2,504,946
	16,316	218,427
	231,518	1,484,288
	147,179	3,796,567
*	3,341,690	6,996,344
*	121,413	336,220
	420,015	16,156,334
	3,206	1,775,824
#*	193,900	176,451
#*	1,641	35,561
#	1,581,311	2,317,185
	76,056	13,011,986
*	138,474	2,012,236
#	121,177	3,163,063
#	49,619	185,530
#*	903,379	405,378
#	731,477	1,381,115
	15,966	836,985
	683	100,579
	8,239	185,913
#*	923,627	2,500,220
	1,334,669	1,646,195
*Ω	97,231	10,493,909
	38,362	1,562,987
	23,210	24,482
*	1,724,342	4,100,134
	516,701	1,956,374
*	103,961	596,964
	254,305	349,899
*	957,703	725,013
#*	351,336	2,096,414
#	65,486	11,138,053
#*	86,700	5,449,416
	33,725	4,603,686
#*	526,457	5,670,602
	367,920	10,250,485
	100,822	11,415,192
*	24,376	43,858
	3,166	12,305,256
#*	24,192	16,446
#	108,390	928,324
*	43,984	5,846,510
	442,613	896,676
#	846	11,293
	10,352	806,452
	76,864	75,000
	6,330	1,391,842
*	511	2,555
	2,152,548	4,597,753

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)		
	2,210,095	\$ 34,460,749
*	250,521	1,371,676
*	2,493,401	5,250,470
*	264,213	923,512
	3,974	309,877
#*	537,567	554,036
	992,246	12,589,646
	955,372	11,502,834
#	41,517	5,028,484
*	9,746	144,061
#	1,099,378	829,619
	19,801	425,675
*	7,541,731	6,894,027
	4,304	110,013
	63,425	1,534,211
*	42,760	287,342
#	6,330	201,017
#	10,633	125,384
	1,244,652	1,052,075
#	122,584	1,340,861
	149	27,464
	29,804	880,935
#Ω	331,252	3,731,905
#*	6,819	114,909
#*	72,162	360,156
TOTAL POLAND.....		<u>272,402,751</u>
QATAR — (0.8%)		
	10,224,988	2,428,355
	1,261,255	979,928
	611,571	2,168,337
	2,395,286	505,297
*	6,955,898	2,135,510
	8,756,034	6,922,471
	3,836,224	5,526,119
	9,595,512	4,486,038
	573,576	401,670
*	4,281,948	2,321,641
	10,507,525	8,120,519
	2,389,475	2,130,675
	1,025,850	3,373,387
*	6,519,186	2,279,572
	1,247,146	1,341,769
	12,332,673	7,954,283
*	4,927,806	913,519
	1,086,468	1,442,575
	5,316,170	2,450,826
	3,025,964	8,882,743
	19,481,898	6,838,152
	1,280,026	6,087,416
	983,257	4,234,829
	12,732,055	12,129,239
	476,785	385,557
*	3,114,606	1,955,200
	1,957,397	5,602,226
	1,772,166	9,477,984
	99,603	242,719
	12,964,291	55,143,243
	1,240,229	1,451,092

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
QATAR — (Continued)		
Qatar Navigation QSC.....	2,275,983	\$ 6,456,647
* Salam International Investment Ltd. QSC.....	8,164,448	1,448,327
United Development Co. QSC.....	15,111,365	4,306,967
Vodafone Qatar QSC.....	16,287,799	8,485,375
* Widam Food Co.....	239,475	143,612
Zad Holding Co.....	62,400	235,426
TOTAL QATAR.....		<u>191,389,245</u>
RUSSIA — (0.0%)		
*†† Gazprom PJSC, Sponsored ADR.....	4,512,952	0
*†† Lukoil PJSC, Sponsored ADR.....	627,750	0
*†† Magnitogorsk Iron & Steel Works PJSC, GDR.....	604,821	0
*†† Mechel PJSC, Sponsored ADR.....	137,371	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
*†† 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
*†† VTB Bank PJSC, GDR.....	7,638,337	0
SAUDI ARABIA — (4.0%)		
* Abdul Mohsen Al-Hokair Tourism & Development Co.....	1,525,313	1,085,143
Abdullah Al Othaim Markets Co.....	3,026,390	11,066,109
Abdullah Saad Mohammed Abo Moati Stationaries Co.....	82,324	656,321
ACWA Power Co.....	105,427	6,732,068
Advanced Petrochemical Co.....	595,012	6,035,000
Al Babbain Power & Telecommunication Co.....	359,981	2,757,771
* Al Gassim Investment Holding Co.....	110,105	514,704
Al Hammadi Holding.....	368,563	6,012,018
* Al Hassan Ghazi Ibrahim Shaker Co.....	194,828	1,541,331
Al Jouf Agricultural Development Co.....	105,918	1,354,111
* Al Jouf Cement Co.....	533,079	1,675,059
Al Kathiri Holding Co.....	61,990	44,387
* Al Khaleej Training & Education Co.....	311,422	2,385,213
Al Masane Al Kobra Mining Co.....	96,729	1,391,285
Al Moammar Information Systems Co.....	110,999	3,921,483
Al Rajhi Bank.....	3,883,026	86,680,435
Al Rajhi Co. for Co-operative Insurance.....	10,033	168,878
* Al Yamamah Steel Industries Co.....	222,950	1,816,564
* AlAbdullatif Industrial Investment Co.....	264,152	1,110,867
Alamar Foods.....	50,574	1,234,892
Alandalus Property Co.....	298,390	1,841,343
Alaseel Co.....	1,462,665	1,715,779
* Al-Baha Development & Investment Co.....	13,329,700	458,569
Aldrees Petroleum & Transport Services Co.....	244,387	10,517,732
* Al-Ethad Cooperative Insurance Co.....	222,047	1,110,549
Alinma Bank.....	2,390,574	26,330,414
* AlJazira Takaful Ta'awuni Co.....	331,031	1,487,944
* AlKhorayef Water & Power Technologies Co.....	37,241	2,137,067
* Allianz Saudi Fransi Cooperative Insurance Co.....	246,434	1,222,236
* Allied Cooperative Insurance Group.....	25,314	91,810
Almarai Co. JSC.....	763,174	11,617,160

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
Almunajem Foods Co.....	70,191	\$ 1,607,301
* Alujain Corp.....	242,828	2,674,454
* Amana Cooperative Insurance Co.....	129,085	402,329
Amlak International Finance Co.....	39,215	140,767
* Anaam International Holding Group Co.....	180,590	51,457
Arab National Bank.....	1,236,479	8,221,792
* Arabia Insurance Cooperative Co.....	61,533	242,059
Arabian Cement Co.....	464,668	3,848,288
Arabian Centres Co. Ltd.....	728,405	3,942,272
Arabian Contracting Services Co.....	72,868	5,046,574
Arabian Internet & Communications Services Co.....	74,930	6,537,698
* Arabian Pipes Co.....	21,587	724,595
* Arabian Shield Cooperative Insurance Co.....	90,525	448,517
Arriyadh Development Co.....	788,856	4,602,452
Astra Industrial Group.....	301,448	10,363,240
Ataa Educational Co.....	22,170	442,326
Baazeem Trading Co.....	23,170	431,564
Bank AlBilad.....	1,489,082	17,654,209
* Bank Al-Jazira.....	3,079,874	16,547,681
Banque Saudi Fransi.....	747,621	7,951,118
Basic Chemical Industries Ltd.....	150,776	1,299,965
* Batic Investments & Logistic Co.....	1,243,200	668,761
Bawan Co.....	298,959	3,789,592
BinDawood Holding Co.....	393,344	690,273
Bupa Arabia for Cooperative Insurance Co.....	236,964	13,047,060
* Buruj Cooperative Insurance Co.....	140,737	799,958
Catrion Catering Holding Co.....	225,228	6,916,875
* Chubb Arabia Cooperative Insurance Co.....	100,069	976,624
City Cement Co.....	613,362	2,874,081
Co. for Cooperative Insurance.....	322,268	10,529,146
Dallah Healthcare Co.....	176,733	7,781,990
* Dar Al Arkan Real Estate Development Co.....	2,519,702	8,708,547
Dr Sulaiman Al Habib Medical Services Group Co.....	225,018	17,394,385
East Pipes Integrated Co. for Industry.....	22,829	526,571
Eastern Province Cement Co.....	386,154	3,666,253
Electrical Industries Co.....	5,576,912	4,829,855
* Emaar Economic City.....	3,271,895	6,929,260
Etihad Etisalat Co.....	2,662,404	37,002,366
* Fawaz Abdulaziz Al Hokair & Co., Class C.....	306,458	1,378,988
Fitaihi Holding Group.....	1,173,695	951,229
* Gulf General Cooperative Insurance Co.....	162,757	313,973
Gulf Insurance Group.....	245,759	2,127,190
* Gulf Union Cooperative Insurance Co.....	131,428	527,794
Hail Cement Co.....	462,287	1,416,467
Herfy Food Services Co.....	203,359	1,751,602
Jarir Marketing Co.....	2,217,440	9,003,469
* Jazan Development & Investment Co.....	241,378	912,004
L'Azurde Co. for Jewelry.....	329,138	1,264,409
Leejam Sports Co. JSC.....	157,006	8,083,557
* Liva Insurance Co.....	145,404	781,771
Maharah Human Resources Co.....	149,638	2,759,902
* Malath Cooperative Insurance Co.....	198,820	931,980
* Mediterranean & Gulf Cooperative Insurance & Reinsurance Co.....	376,018	1,340,237
* Methanol Chemicals Co.....	334,633	1,654,160
* Middle East Healthcare Co.....	296,116	7,865,837
Middle East Paper Co.....	300,284	3,011,985
* Middle East Specialized Cables Co.....	156,229	838,799
Mobile Telecommunications Co. Saudi Arabia.....	5,290,605	18,819,116
Mouwasat Medical Services Co.....	323,938	10,237,433

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
Nahdi Medical Co.....	81,895	\$ 3,070,987
Najran Cement Co.....	699,145	1,926,696
* Nama Chemicals Co.....	130,940	1,144,748
Naseej International Trading Co.....	15,161	250,150
* National Agriculture Development Co.....	1,104,538	8,782,342
National Co. for Glass Industries.....	135,051	1,461,201
National Co. for Learning & Education.....	54,466	2,156,650
National Gas & Industrialization Co.....	175,523	3,186,715
* National Gypsum.....	126,443	775,216
* National Industrialization Co., Class C.....	2,583,471	8,043,941
National Medical Care Co.....	130,310	6,579,281
* National Metal Manufacturing & Casting Co.....	64,209	317,400
Nayifat Finance Co.....	96,510	361,503
Northern Region Cement Co.....	838,638	2,240,341
Qassim Cement Co.....	228,968	3,604,117
* Rabigh Refining & Petrochemical Co.....	1,845,326	4,488,537
* Raydan Food Co.....	52,418	350,006
Retal Urban Development Co.....	136,779	324,527
Riyad Bank.....	3,404,495	25,694,820
SABIC Agri-Nutrients Co.....	787,580	26,853,153
Sahara International Petrochemical Co.....	1,612,983	13,505,489
* Saudi Arabian Amiantit Co.....	24,202	449,027
* Saudi Arabian Cooperative Insurance Co.....	118,730	498,845
* Saudi Arabian Mining Co.....	2,895,460	35,731,494
Ω Saudi Arabian Oil Co.....	5,215,336	42,484,598
Saudi Automotive Services Co.....	243,218	5,130,705
Saudi Awwal Bank.....	2,003,469	19,139,855
Saudi Basic Industries Corp.....	1,262,858	26,178,532
*†† Saudi Cable Co.....	1,315	968
Saudi Cement Co.....	525,717	6,752,477
Saudi Ceramic Co.....	391,677	2,727,613
Saudi Chemical Co. Holding.....	3,595,528	4,431,496
* Saudi Co. For Hardware CJSC.....	24,345	244,828
Saudi Electricity Co.....	1,679,515	8,474,707
* Saudi Ground Services Co.....	382,450	4,242,936
* Saudi Industrial Development Co.....	29,674	87,812
Saudi Industrial Investment Group.....	1,245,764	6,731,755
Saudi Investment Bank.....	1,092,772	4,537,600
* Saudi Kayan Petrochemical Co.....	4,009,471	9,794,282
Saudi Marketing Co.....	185,293	1,223,395
Saudi National Bank.....	4,067,296	43,924,879
* Saudi Paper Manufacturing Co.....	113,252	1,496,295
* Saudi Pharmaceutical Industries & Medical Appliances Corp.....	287,274	2,611,701
* Saudi Printing & Packaging Co., Class C.....	165,909	701,196
* Saudi Public Transport Co.....	595,167	3,197,267
* Saudi Real Estate Co.....	898,471	4,330,695
* Saudi Reinsurance Co.....	414,784	2,538,141
* Saudi Research & Media Group.....	224,088	12,389,919
* Saudi Steel Pipe Co.....	115,367	1,036,761
Saudi Tadawul Group Holding Co.....	25,614	1,410,545
Saudi Telecom Co.....	5,877,617	63,957,894
* Saudi Vitrified Clay Pipe Co. Ltd.....	19,476	261,555
Saudia Dairy & Foodstuff Co.....	87,353	8,382,654
Savola Group.....	1,227,520	14,703,784
* Scientific & Medical Equipment House Co.....	22,631	283,961
* Seera Group Holding.....	1,253,251	9,882,518
SHL Finance Co.....	40,053	181,407
* Sinad Holding Co.....	546,281	1,835,079
Southern Province Cement Co.....	370,813	3,823,738

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
Sumou Real Estate Co.....	14,879	\$ 190,132
Sustained Infrastructure Holding Co.....	403,393	3,315,339
* Tabuk Agriculture.....	58,775	257,662
* Tabuk Cement Co.....	431,873	1,496,307
Taiba Investments Co.....	462,617	3,520,093
* Takween Advanced Industries Co.....	124,237	629,454
Tanmiah Food Co.....	29,081	762,698
Theeb Rent A Car Co.....	110,180	1,904,545
* Umm Al-Qura Cement Co.....	306,351	1,287,811
* United Co.-operative Assurance Co.....	4,410	9,940
United Electronics Co.....	294,370	6,987,149
United International Transportation Co.....	346,011	7,647,288
United Wire Factories Co.....	137,682	1,093,867
* Walaa Cooperative Insurance Co.....	325,391	1,736,550
* Wataniya Insurance Co.....	68,006	358,401
Yamama Cement Co.....	804,122	6,510,244
Yanbu Cement Co.....	519,579	4,223,434
Yanbu National Petrochemical Co.....	796,856	8,150,180
Zahrat Al Waha For Trading Co., Class C.....	92,273	923,627
* Zamil Industrial Investment Co.....	242,357	1,657,963
TOTAL SAUDI ARABIA.....		<u>1,016,591,817</u>
SINGAPORE — (0.0%)		
*†† Tech-Pro, Inc.....	37,652,000	<u>0</u>
SOUTH AFRICA — (2.9%)		
Absa Group Ltd.....	2,957,482	25,823,306
Adcock Ingram Holdings Ltd.....	525,370	1,574,854
Advtech Ltd.....	4,468,106	6,416,335
AECI Ltd.....	1,086,135	5,851,383
African Rainbow Minerals Ltd.....	809,540	7,996,610
Afrimat Ltd.....	395,238	1,371,588
Alexander Forbes Group Holdings Ltd.....	1,344,553	457,104
Altron Ltd., Class A.....	390,373	207,679
Anglo American Platinum Ltd.....	160,543	6,796,799
Aspen Pharmacare Holdings Ltd.....	1,367,484	14,135,169
Astral Foods Ltd.....	363,358	3,064,119
* Aveng Ltd.....	13,862	5,606
AVI Ltd.....	2,330,123	10,342,307
Barloworld Ltd.....	2,165,719	8,642,078
Bid Corp. Ltd.....	655,302	15,860,076
Bidvest Group Ltd.....	1,241,558	16,327,745
* Blue Label Telecoms Ltd.....	3,665,341	684,720
#* Brait PLC.....	4,298,176	420,683
Capitec Bank Holdings Ltd.....	109,530	11,665,715
Cashbuild Ltd.....	161,400	1,450,870
Caxton & CTP Publishers & Printers Ltd.....	47,312	26,847
City Lodge Hotels Ltd.....	1,661,297	422,332
Clicks Group Ltd.....	998,063	16,043,039
Coronation Fund Managers Ltd.....	1,556,587	2,590,862
# Curro Holdings Ltd.....	677,529	436,422
DataTec Ltd.....	4,037,563	8,836,947
Ω Dis-Chem Pharmacies Ltd.....	1,824,247	2,938,253
Discovery Ltd.....	1,359,505	10,050,568
DRDGOLD Ltd.....	1,452,689	1,137,294
Exxaro Resources Ltd.....	1,109,951	11,058,024
Famous Brands Ltd.....	449,246	1,367,902
FirstRand Ltd.....	9,620,974	34,844,478
Foschini Group Ltd.....	2,677,317	16,210,633

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
#	Gold Fields Ltd., Sponsored ADR.....	3,095,785 \$45,817,618
	Grindrod Ltd.....	3,993,310 2,600,497
	Harmony Gold Mining Co. Ltd.....	608,097 3,801,056
	Harmony Gold Mining Co. Ltd., Sponsored ADR.....	3,714,550 22,993,064
	Hudaco Industries Ltd.....	251,026 2,129,723
	Impala Platinum Holdings Ltd.....	3,260,168 12,654,840
	Investec Ltd.....	1,269,836 8,379,494
	Italtile Ltd.....	988,804 633,878
	JSE Ltd.....	534,560 2,473,210
*	KAP Ltd.....	14,751,870 1,756,723
	Kumba Iron Ore Ltd.....	210,430 6,190,617
	Lewis Group Ltd.....	1,017,343 2,311,013
	Life Healthcare Group Holdings Ltd.....	10,505,937 10,383,575
	Merafe Resources Ltd.....	8,594,486 613,383
*	Metair Investments Ltd.....	1,713,067 1,335,079
	MIX Telematics Ltd., Sponsored ADR.....	40,982 388,919
	Momentum Metropolitan Holdings.....	11,843,131 13,229,210
	Motus Holdings Ltd.....	1,308,289 7,315,781
	Mpact Ltd.....	1,397,429 2,197,560
	Mr Price Group Ltd.....	1,592,104 14,556,590
	MTN Group Ltd.....	7,099,792 36,114,100
*	MultiChoice Group.....	1,843,837 7,370,618
	Naspers Ltd., Class N.....	62,711 10,518,133
	Nedbank Group Ltd.....	1,357,980 15,766,840
	NEPI Rockcastle NV.....	1,464,426 9,853,016
	Netcare Ltd.....	7,946,278 6,040,177
	Ninety One Ltd.....	1,609,854 3,562,450
	Northam Platinum Holdings Ltd.....	1,634,544 11,017,620
	Oceana Group Ltd.....	666,695 2,571,837
	Old Mutual Ltd.....	18,877,559 12,562,651
	Omnia Holdings Ltd.....	1,590,994 5,495,635
	OUTsurance Group Ltd.....	253,798 567,391
#Ω	Pepkor Holdings Ltd.....	8,131,574 8,361,430
	Pick n Pay Stores Ltd.....	2,606,032 3,255,812
*	PPC Ltd.....	9,159,765 1,766,450
	PSG Financial Services Ltd.....	1,884,598 1,585,382
	Raubex Group Ltd.....	1,566,981 2,494,775
*	RCL Foods Ltd.....	234,589 110,730
	Reunert Ltd.....	1,480,160 4,751,177
	RFG Holdings Ltd.....	538,736 387,429
	Sanlam Ltd.....	3,177,305 12,126,949
	Santam Ltd.....	266,263 4,115,598
	Sappi Ltd.....	5,119,594 12,192,786
	Sasol Ltd.....	1,226,575 10,653,671
#	Sasol Ltd., Sponsored ADR.....	517,378 4,423,582
	Shoprite Holdings Ltd.....	1,479,446 21,440,997
#	Sibanye Stillwater Ltd.....	11,543,925 13,912,027
#	Sibanye Stillwater Ltd., ADR.....	991,853 4,800,570
*	Southern Sun Ltd.....	665,061 192,883
#*	SPAR Group Ltd.....	1,263,554 7,576,853
#	Spur Corp. Ltd.....	581,516 951,289
	Stadio Holdings Ltd.....	205,049 54,006
	Standard Bank Group Ltd.....	2,789,965 29,700,892
	Sun International Ltd.....	1,541,372 3,479,488
	Super Group Ltd.....	4,317,064 6,454,174
*	Telkom SA SOC Ltd.....	2,811,805 4,230,257
	Thungela Resources Ltd.....	237,864 1,522,571
	Tiger Brands Ltd.....	909,249 10,211,147
#*	Transaction Capital Ltd.....	2,042,784 893,789

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
* Trencor Ltd.....	752,676	\$ 283,008
Truworths International Ltd.....	2,524,237	10,513,014
Tsogo Sun Limited.....	2,784,165	1,716,227
Vodacom Group Ltd.....	1,296,448	6,454,586
* Wilson Bayly Holmes-Ovcon Ltd.....	496,217	3,454,208
Woolworths Holdings Ltd.....	3,970,135	14,727,094
* Zeda Ltd.....	2,062,501	1,400,992
TOTAL SOUTH AFRICA.....		738,456,488
SOUTH KOREA — (11.6%)		
* 3S Korea Co. Ltd.....	69,140	160,845
* ABco Electronics Co. Ltd.....	36,624	323,156
Able C&C Co. Ltd.....	3,890	20,735
* Abpro Bio Co. Ltd.....	780,310	311,550
* Ace Technologies Corp.....	59,866	119,213
Actro Co. Ltd.....	1,907	10,734
* ADTechnology Co. Ltd.....	26,899	521,735
* Advanced Nano Products Co. Ltd.....	12,078	855,637
* Advanced Process Systems Corp.....	107,371	1,707,981
Aekyung Chemical Co. Ltd.....	102,118	961,105
Aekyung Industrial Co. Ltd.....	44,796	545,749
* AfreecaTV Co. Ltd.....	47,915	3,718,953
* Agabang&Company.....	117,433	457,772
* Ahnlab, Inc.....	25,194	1,370,598
* Air Busan Co. Ltd.....	89,485	199,450
* AJ Networks Co. Ltd.....	134,295	484,751
* Ajin Industrial Co. Ltd.....	283,426	879,170
* AJINEXTEK Co. Ltd.....	13,275	92,344
* AJU Steel Co. Ltd.....	1,796	9,223
* AK Holdings, Inc.....	29,430	353,855
#* Alteogen, Inc.....	29,310	1,692,201
* ALUKO Co. Ltd.....	426,390	1,078,900
* Amicogen, Inc.....	100,597	457,899
* Aminologics Co. Ltd.....	122,330	130,367
* Amo Greentech Co. Ltd.....	41,442	328,798
* Amorepacific Corp.....	30,653	2,703,897
* Amorepacific Group.....	101,488	1,864,899
* Amotech Co. Ltd.....	50,336	289,230
* Anam Electronics Co. Ltd.....	350,342	565,964
* Ananti, Inc.....	483,433	2,204,906
* Anapass, Inc.....	14,032	270,521
* Anterogen Co. Ltd.....	20,810	215,972
* Apact Co. Ltd.....	79,693	214,030
* Aplus Asset Advisor Co. Ltd.....	9,766	29,192
* Aprogen Biologics.....	767,829	105,011
* Aprogen, Inc.....	305,375	208,349
* APS, Inc.....	64,536	375,263
* APTC Co. Ltd.....	66,770	681,907
* Aroot Co. Ltd.....	828,142	308,349
Asia Cement Co. Ltd.....	133,153	1,049,947
ASIA Holdings Co. Ltd.....	6,687	956,303
* Asia Pacific Satellite, Inc.....	18,143	194,514
Asia Paper Manufacturing Co. Ltd.....	39,943	1,280,723
* Asiana Airlines, Inc.....	65,155	592,086
* ASTORY Co. Ltd.....	11,969	103,291
* Atec Co. Ltd.....	28,831	286,119
* A-Tech Solution Co. Ltd.....	31,296	250,540
#* Atinum Investment Co. Ltd.....	262,898	604,970
* ATON, Inc.....	42,480	134,717

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* AUK Corp.....	87,783	\$ 155,984
* Aurora World Corp.....	31,833	167,725
#* Autech Corp.....	39,895	133,242
* Avaco Co. Ltd.....	35,219	329,697
* Avatec Co. Ltd.....	14,672	139,090
Baiksan Co. Ltd.....	100,615	746,237
* Barunson Entertainment & Arts Corp.....	83,794	42,717
* Beno Tnr, Inc.....	71,189	206,930
* BGF Co. Ltd.....	229,686	646,424
#* BGF retail Co. Ltd.....	25,405	2,688,810
* BGFecomaterials Co. Ltd.....	47,912	168,107
#* BH Co. Ltd.....	208,075	2,833,383
* BHI Co. Ltd.....	83,532	479,024
* Binex Co. Ltd.....	98,561	754,075
* Binggrae Co. Ltd.....	44,093	1,735,668
* Bio Plus Co. Ltd.....	107,965	572,260
* Biodyne Co. Ltd.....	10,882	398,697
* Bioneer Corp.....	55,914	1,050,081
* BioSmart Co. Ltd.....	73,541	179,602
* Biototech Co. Ltd.....	25,706	112,212
* BIT Computer Co. Ltd.....	53,480	293,320
* Bixolon Co. Ltd.....	15,244	62,328
* BNC Korea Co. Ltd.....	152,347	430,616
* BNK Financial Group, Inc.....	1,109,997	6,242,942
* Boditech Med, Inc.....	83,307	1,036,747
* Bohae Brewery Co. Ltd.....	405,514	163,814
* BoKwang Industry Co. Ltd.....	70,064	263,778
* Bookook Securities Co. Ltd.....	9,158	165,159
#* Boryung.....	172,506	1,562,562
* Bosung Power Technology Co. Ltd.....	93,356	213,474
* Brand X Co. Ltd.....	54,229	231,245
* Bubang Co. Ltd.....	174,490	319,412
*†† Bucket Studio Co. Ltd.....	176,492	28,564
#* Bukwang Pharmaceutical Co. Ltd.....	105,235	514,364
* Bumhan Fuel Cell Co. Ltd.....	9,810	136,910
* BusinessOn Communication Co. Ltd.....	15,631	147,710
* BYC Co. Ltd.....	642	198,868
* Byucksan Corp.....	283,069	524,406
* C&C International Corp.....	4,941	253,193
* Cafe24 Corp.....	35,138	590,797
* CammSys Corp.....	314,156	381,044
* Camus Engineering & Construction, Inc.....	152,240	182,316
* Cape Industries Ltd.....	112,673	355,673
# Caregen Co. Ltd.....	53,474	857,461
* Carelabs Co. Ltd.....	10,501	33,039
* Cell Biotech Co. Ltd.....	4,308	36,982
* Celltrion Pharm, Inc.....	24,689	1,880,793
* Celltrion, Inc.....	294,278	39,489,350
* Cellumed Co. Ltd.....	29,881	44,691
#* Chabiotech Co. Ltd.....	91,111	1,239,404
* Changhae Ethanol Co. Ltd.....	22,808	156,709
* Cheil Worldwide, Inc.....	350,041	4,817,744
* Chemtronics Co. Ltd.....	80,307	1,300,318
* Chemtros Co. Ltd.....	49,361	224,434
* Cheryong Electric Co. Ltd.....	60,381	917,540
* ChinHung International, Inc.....	442,675	343,956
* Chinyang Holdings Corp.....	117,186	274,502
* Chips&Media, Inc.....	60,311	1,161,301
* Choa Pharmaceutical Co.....	62,267	84,368

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Choil Aluminum Co. Ltd.....	376,620	\$ 564,545
* Chokwang Paint Ltd.....	12,595	56,224
#* Chong Kun Dang Pharmaceutical Corp.....	43,780	3,606,822
* Chongkundang Holdings Corp.....	18,849	850,256
* Choong Ang Vaccine Laboratory.....	39,433	309,671
*†† Chorokbaem Media Co. Ltd.....	85,628	259,838
* Chunbo Co. Ltd.....	6,874	424,796
* CJ Bioscience, Inc.....	4,742	51,296
* CJ CGV Co. Ltd.....	216,016	891,347
* CJ CheilJedang Corp.....	47,430	10,357,299
#* CJ Corp.....	91,976	6,460,264
* CJ ENM Co. Ltd.....	85,628	4,573,968
* CJ Freshway Corp.....	56,020	1,026,450
* CJ Logistics Corp.....	45,694	4,650,193
* CJ Seafood Corp.....	77,976	167,785
* CKD Bio Corp.....	21,707	364,184
#* Classys, Inc.....	64,487	1,483,619
* CLIO Cosmetics Co. Ltd.....	19,541	415,199
* CMG Pharmaceutical Co. Ltd.....	291,151	480,674
* CoAsia Corp.....	26,292	126,355
* Com2uS Holdings Corp.....	27,762	797,848
# Com2uSCorp.....	55,872	1,904,444
* Comtec Systems Co. Ltd.....	211,665	119,308
* ContentreeJoongAng Corp.....	15,998	143,986
* Coreana Cosmetics Co. Ltd.....	68,200	138,186
* Corentec Co. Ltd.....	17,764	152,384
* COSMAX NBT, Inc.....	38,308	180,957
* Cosmax, Inc.....	57,393	4,979,849
* Cosmecca Korea Co. Ltd.....	36,441	1,014,163
* CosmoAM&T Co. Ltd.....	45,604	4,508,226
#* Cosmochemical Co. Ltd.....	63,106	1,340,557
* Coway Co. Ltd.....	267,182	11,082,630
* Coweaver Co. Ltd.....	28,980	130,272
# COWELL FASHION Co. Ltd.....	166,221	713,630
* Cowintech Co. Ltd.....	32,160	601,892
* CR Holdings Co. Ltd.....	91,550	394,690
#* Creas F&C Co. Ltd.....	36,950	214,322
#* Creative & Innovative System.....	122,904	873,413
* Creverse, Inc.....	11,319	138,469
* CrystalGenomics Invites Co. Ltd.....	218,426	446,010
* CS Bearing Co. Ltd.....	26,378	179,751
# CS Wind Corp.....	24,936	1,062,077
* CTC BIO, Inc.....	31,400	209,563
* CTR Mobility Co. Ltd.....	10,350	86,226
* Cuckoo Holdings Co. Ltd.....	44,340	526,055
#* Cuckoo Homesys Co. Ltd.....	73,992	1,110,969
* Curexo, Inc.....	8,560	93,402
* Cymechs, Inc.....	47,447	491,303
* D&C Media Co. Ltd.....	3,170	63,684
* D.I Corp.....	108,389	484,269
* DA Technology Co. Ltd.....	68,087	143,606
* Dae Hwa Pharmaceutical Co. Ltd.....	33,963	225,905
* Dae Hyun Co. Ltd.....	135,654	199,702
* Dae Won Chemical Co. Ltd.....	59,802	81,551
* Dae Won Kang Up Co. Ltd.....	296,769	1,147,689
* Dae Young Packaging Co. Ltd.....	33,087	29,985
*†† Dae Yu Co. Ltd.....	20,309	13,132
* Daea TI Co. Ltd.....	144,672	352,300
* Daebo Magnetic Co. Ltd.....	16,482	331,073

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Daebongls Co. Ltd.....	18,298	\$ 117,448
#* Daechang Co. Ltd.....	417,687	419,278
* Daechang Forging Co. Ltd.....	74,139	320,406
* Daedong Corp.....	166,571	1,838,567
* Daeduck Co. Ltd.....	134,234	637,676
* Daeduck Electronics Co. Ltd.....	211,394	3,805,293
* Daehan Flour Mill Co. Ltd.....	7,107	698,986
* Daehan New Pharm Co. Ltd.....	88,137	571,827
* Daehan Steel Co. Ltd.....	101,612	997,207
* Daeho AL Co. Ltd.....	12,818	10,661
* Dae-II Corp.....	160,165	501,949
#* Daejoo Electronic Materials Co. Ltd.....	12,221	630,210
* Daejung Chemicals & Metals Co. Ltd., Class C.....	10,820	135,001
* Daeryuk Can Co. Ltd.....	73,845	219,974
#* Daesang Corp.....	199,876	2,781,943
* Daesang Holdings Co. Ltd.....	126,994	930,655
* Daesung Energy Co. Ltd.....	34,364	227,535
* Daesung Holdings Co. Ltd.....	2,949	19,935
* Daesung Industrial Co. Ltd.....	155,922	449,557
* Daesung Private Equity, Inc.....	23,583	30,180
* Daewon Cable Co. Ltd.....	48,088	43,987
* Daewon Media Co. Ltd.....	45,487	404,062
* Daewon Pharmaceutical Co. Ltd.....	112,699	1,233,562
* Daewon San Up Co. Ltd.....	77,011	352,251
#* Daewoo Engineering & Construction Co. Ltd.....	1,010,061	2,970,357
* Daewoong Co. Ltd.....	101,684	1,768,014
#* Daewoong Pharmaceutical Co. Ltd.....	20,204	1,670,168
* Dahaam E-Tec Co. Ltd.....	1,420	6,962
* Daihan Pharmaceutical Co. Ltd.....	38,122	803,337
* Daishin Securities Co. Ltd.....	251,710	2,907,328
#* Danal Co. Ltd.....	325,580	969,200
* Daol Investment & Securities Co. Ltd.....	309,984	835,230
* Daou Data Corp.....	135,899	1,465,832
* Daou Technology, Inc.....	232,303	3,457,017
* Dasan Networks, Inc.....	215,767	653,585
#* Dawonsys Co. Ltd.....	61,221	673,335
* DB Financial Investment Co. Ltd.....	254,025	748,069
#* DB HiTek Co. Ltd.....	191,033	7,082,029
* DB Insurance Co. Ltd.....	288,688	19,043,535
* DB, Inc.....	776,991	927,829
* DCM Corp.....	29,903	242,879
* Dear U Co. Ltd.....	25,947	578,144
* Dentis Co. Ltd.....	13,365	85,914
* Dentium Co. Ltd.....	35,264	2,982,792
* Deutsch Motors, Inc.....	187,853	689,067
* Device ENG Co. Ltd.....	32,272	351,801
* Devsisters Co. Ltd.....	7,293	220,066
* Dexter Studios Co. Ltd.....	52,813	338,740
* DGB Financial Group, Inc.....	1,229,306	8,295,139
* DI Dong Il Corp.....	87,271	1,782,970
* Digital Daesung Co. Ltd.....	99,231	420,935
* Digital Imaging Technology Co. Ltd., Class C.....	6,767	97,051
* DIO Corp.....	43,488	620,196
* Display Tech Co. Ltd.....	40,201	155,016
* DK Tech Co. Ltd.....	18,361	122,607
* DL Construction Co. Ltd.....	55,042	617,500
#* DL E&C Co. Ltd.....	196,905	6,124,520
#* DL Holdings Co. Ltd.....	82,486	3,471,134
*†† DMOA Co. Ltd.....	348,388	74,841

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* DMS Co. Ltd.....	153,172	\$ 716,050
DN Automotive Corp.....	15,045	975,956
* DNF Co. Ltd.....	30,839	483,074
* Dohwa Engineering Co. Ltd.....	61,323	346,727
* Dong Ah Tire & Rubber Co. Ltd.....	29,142	261,877
* Dong-A Hwasung Co. Ltd.....	71,838	398,810
Dong-A Socio Holdings Co. Ltd.....	18,792	1,502,752
* Dong-A ST Co. Ltd.....	34,263	1,747,329
* Dong-Ah Geological Engineering Co. Ltd.....	4,567	49,350
* Dongbang Transport Logistics Co. Ltd.....	360,619	613,306
* Dongbu Corp.....	79,852	318,311
* Dongil Industries Co. Ltd.....	9,770	332,683
* Dongjin Semichem Co. Ltd.....	145,204	4,180,366
Dongkoo Bio & Pharma Co. Ltd.....	84,071	357,494
DongKook Pharmaceutical Co. Ltd.....	140,453	1,877,924
* Dongkuk CM Co. Ltd.....	108,059	534,982
#* Dongkuk Holdings Co. Ltd.....	122,394	684,218
* Dongkuk Industries Co. Ltd.....	235,708	868,794
* Dongkuk Steel Mill Co. Ltd.....	286,705	2,441,494
#* Dongkuk Structures & Construction Co. Ltd.....	134,387	310,113
Dongsuh Cos., Inc.....	65,025	841,768
* Dongsung Chemical Co. Ltd.....	247,310	822,794
* Dongsung Finetec Co. Ltd.....	92,936	796,466
* Dongsung Pharmaceutical Co. Ltd.....	23,076	94,707
#* Dongwha Enterprise Co. Ltd.....	12,073	557,368
* Dongwha Pharm Co. Ltd.....	147,186	1,063,199
* Dongwon Development Co. Ltd.....	309,466	702,486
* Dongwon F&B Co. Ltd.....	58,750	1,447,445
* Dongwon Industries Co. Ltd.....	34,945	974,284
Dongwon Metal Co. Ltd.....	62,218	78,157
#* Dongwon Systems Corp.....	21,938	504,239
* Dongwoon Anatech Co. Ltd.....	56,292	865,220
* Dongyang E&P, Inc.....	46,076	638,235
* Dongyang Steel Pipe Co. Ltd.....	329,822	184,511
Doosan Bobcat, Inc.....	292,483	11,138,929
* Doosan Co. Ltd.....	53,000	3,583,869
* Doosan Enerbility Co. Ltd.....	843,277	9,741,495
#* Doosan Fuel Cell Co. Ltd.....	71,410	1,104,386
#* Doosan Tesna, Inc.....	65,450	2,195,599
* DoubleUGames Co. Ltd.....	96,650	3,039,528
* Douzone Bizon Co. Ltd.....	65,587	2,347,747
* Dream Security Co. Ltd.....	179,054	466,005
* Dreamech Co. Ltd.....	250,970	2,184,650
* Drgem Corp.....	9,679	77,405
#* DRTECH Corp.....	86,895	245,422
* DSC Investment, Inc.....	69,323	166,556
* DSK Co. Ltd.....	49,029	182,459
* Duck Yang Industry Co. Ltd.....	110,160	393,534
* Duckshin Housing Co. Ltd.....	116,165	163,566
#* Duk San Neolux Co. Ltd.....	48,214	1,390,052
* Duksan Hi-Metal Co. Ltd.....	141,517	741,583
* Duksan Techopia Co. Ltd.....	14,836	206,102
* Duksung Co. Ltd.....	50,787	264,865
* DY Corp.....	130,490	547,486
* DY POWER Corp.....	57,319	539,753
DYPNF Co. Ltd.....	8,597	143,437
*†† E Investment&Development Co. Ltd.....	198,639	77,691
# E1 Corp.....	16,818	770,085
* Eagon Industrial Ltd.....	27,394	128,700

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Easy Bio, Inc.....	144,848	\$ 362,447
* Easy Holdings Co. Ltd.....	336,081	719,025
* EBEST Investment & Securities Co. Ltd.....	109,317	349,884
* Echo Marketing, Inc.....	88,158	633,761
* Eco&Dream Co. Ltd.....	13,113	293,599
* Ecoplastic Corp.....	284,886	949,725
#* Ecopro BM Co. Ltd.....	88,866	14,105,857
#* Ecopro Co. Ltd.....	50,632	18,886,251
#* Ecopro HN Co. Ltd.....	40,972	1,767,793
* e-Credible Co. Ltd.....	17,635	173,645
* EG Corp.....	14,702	111,983
*†† Ehwa Technologies Information Co. Ltd.....	397,669	100,412
* Elentec Co. Ltd.....	94,320	656,897
* E-MART, Inc.....	68,581	3,990,436
* EMKOREA Co. Ltd.....	129,004	224,651
* EMRO, Inc.....	25,404	1,228,974
#* EM-Tech Co. Ltd.....	55,505	1,566,138
* Enchem Co. Ltd.....	8,658	1,050,018
* ENF Technology Co. Ltd.....	81,082	1,408,421
* Enzychem Lifesciences Corp.....	177,509	230,047
#* Eo Technics Co. Ltd.....	20,193	2,583,269
* Estechpharma Co. Ltd.....	27,367	132,885
* ESTsoft Corp.....	13,783	335,741
*†† E-TRON Co. Ltd.....	1,461,912	164,303
* Eubiologics Co. Ltd.....	45,583	369,193
* Eugene Corp.....	383,347	981,989
* Eugene Investment & Securities Co. Ltd.....	520,930	1,502,073
* Eugene Technology Co. Ltd.....	47,724	1,497,764
* Eusu Holdings Co. Ltd.....	84,717	383,993
* Eutilex Co. Ltd.....	31,676	63,976
* EV Advanced Material Co. Ltd.....	132,221	313,276
* E-World.....	106,750	191,902
* Exem Co. Ltd.....	214,352	389,619
* Exicon Co. Ltd.....	20,744	252,077
* Eyegene, Inc.....	30,857	72,321
* F&F Co. Ltd.....	63,105	3,351,272
* F&F Holdings Co. Ltd.....	28,308	314,056
* Farmsco.....	35,837	79,035
* FarmStory Co. Ltd.....	368,633	445,928
* Fasoo Co. Ltd.....	23,858	152,426
# Fila Holdings Corp.....	213,345	6,499,338
* Fine M-Tec Co. Ltd.....	20,938	137,666
#* Fine Semitech Corp.....	41,333	661,414
* FineTek Co. Ltd.....	82,202	54,230
* Firstec Co. Ltd.....	71,326	170,215
* Flask Co. Ltd.....	108,978	74,858
#* Foonsung Co. Ltd.....	213,577	1,319,010
* FSN Co. Ltd.....	14,926	31,942
* Fursys, Inc.....	12,434	285,273
* FutureChem Co. Ltd.....	36,615	233,369
* Gabia, Inc.....	56,359	726,082
* GAEASOFT.....	64,303	407,750
* Galaxia Moneytree Co. Ltd.....	46,249	322,771
* GAMSUNG Corp. Co. Ltd.....	335,408	665,517
* Gaon Cable Co. Ltd.....	24,046	402,259
* GC Cell Corp.....	22,000	659,358
* GemVax & Kael Co. Ltd.....	23,581	224,048
* Gemvaxlink Co. Ltd.....	343,807	364,595
* GeneOne Life Science, Inc.....	167,400	316,282

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
#*	Genexine, Inc.....	105,306 \$ 670,847
*	Genie Music Corp.....	128,744 316,848
*	Genohco, Inc.....	7,365 92,792
*	GENOLUTION, Inc.....	7,718 22,832
*	Genome & Co.....	8,073 57,548
*	Genoray Co. Ltd.....	26,427 138,534
*	Geumhwa PSC Co. Ltd.....	12,218 234,037
*	Giantstep, Inc.....	6,784 75,749
*	Gigalane Co. Ltd.....	86,184 79,528
*	Global Standard Technology Co. Ltd.....	68,665 1,693,680
*	Global Tax Free Co. Ltd.....	110,717 361,801
*	GMB Korea Corp.....	30,083 97,009
*	GOLFZON Co. Ltd.....	24,541 1,470,700
*	Golfzon Newdin Holdings Co. Ltd.....	165,504 460,570
*††	Good People Co. Ltd.....	28,336 1,996
#*	Gradiant Corp.....	61,315 607,981
#*	Grand Korea Leisure Co. Ltd.....	144,691 1,376,327
*	Green Chemical Co. Ltd.....	47,001 240,130
*	Green Cross Corp.....	21,875 1,766,307
#*	Green Cross Holdings Corp.....	143,208 1,585,405
*	Green Cross Wellbeing Corp.....	28,361 182,452
*	GS Engineering & Construction Corp.....	373,109 4,206,362
*	GS Global Corp.....	386,859 743,088
*	GS Holdings Corp.....	343,205 11,902,119
*	GS Retail Co. Ltd.....	247,952 4,138,146
*	Gwangju Shinsegae Co. Ltd.....	20,680 473,265
#*	Hae In Corp.....	46,546 187,501
*	HAESUNG DS Co. Ltd.....	65,044 2,437,198
*	Haesung Industrial Co. Ltd.....	60,761 353,694
*	Haitai Confectionery & Foods Co. Ltd.....	47,827 191,000
*	Han Kuk Carbon Co. Ltd.....	169,791 1,354,145
*	Hana Financial Group, Inc.....	1,120,092 40,051,605
#*	Hana Materials, Inc.....	41,471 1,459,848
#*	Hana Micron, Inc.....	244,621 4,657,120
*	Hana Pharm Co. Ltd.....	40,053 398,907
*	Hana Technology Co. Ltd.....	9,035 354,851
*	Hana Tour Service, Inc.....	12,162 580,596
*	Hanall Biopharma Co. Ltd.....	5,417 125,006
*	Hancom, Inc.....	67,854 1,237,488
*	Handok, Inc.....	61,644 632,451
*	Handsome Co. Ltd.....	130,559 1,821,995
#	Hanil Cement Co. Ltd.....	141,003 1,270,392
*	Hanil Feed Co. Ltd.....	125,980 431,151
*	Hanil Holdings Co. Ltd.....	83,731 705,704
*	Hanil Hyundai Cement Co. Ltd.....	16,007 177,770
*	Hanil Iron & Steel Co. Ltd.....	52,836 96,636
*	Hanjin Heavy Industries & Construction Holdings Co. Ltd.....	21,557 50,401
*	Hanjin Kal Corp.....	12,473 683,589
*	Hanjin Transportation Co. Ltd.....	61,248 1,104,069
*	Hankook Shell Oil Co. Ltd.....	3,721 632,380
*††	Hankook Technology, Inc.....	161,324 7,615
*	Hankook Tire & Technology Co. Ltd.....	309,742 11,855,094
*	Hankuk Steel Wire Co. Ltd.....	5,471 14,869
*	Hanmi Pharm Co. Ltd.....	22,090 5,359,284
*	Hanmi Science Co. Ltd.....	16,994 499,335
*	Hanmi Semiconductor Co. Ltd.....	73,642 3,211,509
*	HanmiGlobal Co. Ltd.....	72,303 1,014,828
*	Hannong Chemicals, Inc.....	23,594 255,020
*	Hanon Systems.....	721,372 3,366,843

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
# Hansae Co. Ltd.....	123,984	\$ 1,903,165
* Hansae Yes24 Holdings Co. Ltd.....	91,848	318,108
* Hanshin Construction Co. Ltd.....	32,542	179,447
* Hanshin Machinery Co.....	70,585	271,007
* Hansol Chemical Co. Ltd.....	38,665	5,787,220
* Hansol Holdings Co. Ltd.....	274,343	589,180
* Hansol HomeDeco Co. Ltd.....	390,369	234,148
* Hansol IONES Co. Ltd.....	98,993	694,200
* Hansol Logistics Co. Ltd.....	67,728	122,901
* Hansol Paper Co. Ltd.....	156,096	1,251,556
* Hansol Technics Co. Ltd.....	215,873	1,083,851
# Hanssem Co. Ltd.....	19,500	697,318
* Hansung Cleantech Co. Ltd.....	86,152	119,834
* Hanwha Aerospace Co. Ltd.....	124,811	12,889,647
* Hanwha Corp.....	162,433	3,305,200
* Hanwha Galleria Corp.....	735,931	743,397
* Hanwha General Insurance Co. Ltd.....	508,870	1,658,783
* Hanwha Investment & Securities Co. Ltd.....	812,205	2,253,997
* Hanwha Life Insurance Co. Ltd.....	1,841,204	4,179,813
* Hanwha Ocean Co. Ltd.....	47,577	781,868
* Hanwha Solutions Corp.....	243,510	6,049,420
* Hanwha Systems Co. Ltd.....	92,796	1,070,324
* Hanyang Digitech Co. Ltd.....	28,484	335,521
* Hanyang Eng Co. Ltd.....	89,216	1,092,438
* Hanyang Securities Co. Ltd.....	52,012	369,595
* Harim Co. Ltd.....	383,091	1,018,636
* Harim Holdings Co. Ltd.....	388,675	2,184,290
* HB SOLUTION Co. Ltd.....	128,299	410,411
* HB Technology Co. Ltd.....	536,976	844,738
* HD Hyundai Co. Ltd.....	212,495	11,325,911
* HD Hyundai Construction Equipment Co. Ltd.....	113,283	4,309,248
* HD Hyundai Electric Co. Ltd.....	58,843	4,506,376
* HD Hyundai Energy Solutions Co. Ltd.....	40,030	709,774
* HD Hyundai Infracore Co. Ltd.....	1,096,387	6,321,581
* HD Korea Shipbuilding & Offshore Engineering Co. Ltd.....	96,434	8,182,091
* HDC Holdings Co. Ltd.....	172,565	944,626
* HDC Hyundai Development Co-Engineering & Construction, Class E.....	270,824	3,625,755
* HDC Hyundai Engineering Plastics Co. Ltd.....	69,161	224,703
* HDCLabs Co. Ltd.....	24,286	137,610
* Hecto Financial Co. Ltd.....	14,446	242,188
* Hecto Innovation Co. Ltd.....	57,078	607,435
* Heerim Architects & Planners.....	43,660	224,857
#* Helixmith Co. Ltd.....	161,218	399,019
* Heung-A Shipping Co. Ltd.....	199,852	468,254
* Heungkuk Fire & Marine Insurance Co. Ltd.....	101,870	256,103
#* HFR, Inc.....	48,313	613,455
* Hironic Co. Ltd.....	9,739	66,706
#* Hite Jinro Co. Ltd.....	175,168	2,751,259
* Hitejinro Holdings Co. Ltd.....	58,912	377,761
* HJ Magnolia Yongpyong Hotel & Resort Corp.....	177,793	385,298
* HJ Shipbuilding & Construction Co. Ltd.....	122,887	317,538
#* HK inno N Corp.....	39,393	1,232,983
* HL D&I Halla Corp.....	169,989	263,519
* HL Holdings Corp.....	46,730	1,164,616
* HL Mando Co. Ltd.....	191,746	5,033,479
* HLB Biostep Co. Ltd.....	76,789	203,623
* HLB Global Co. Ltd.....	25,718	109,724
* HLB Life Science Co. Ltd.....	167,186	1,974,677
* HLB PANAGENE Co. Ltd.....	8,291	27,234

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* HLB Therapeutics Co. Ltd.....	126,221	\$ 617,712
#* HLB, Inc.....	61,866	3,120,431
#* HMM Co. Ltd.....	1,355,791	19,485,958
Home Center Holdings Co. Ltd.....	506,503	430,506
* Homecast Co. Ltd.....	75,268	158,668
# Hotel Shilla Co. Ltd.....	112,072	4,881,625
* HS Industries Co. Ltd.....	296,468	744,214
* HSD Engine Co. Ltd.....	138,493	887,242
#* Hugel, Inc.....	18,348	2,084,297
* Humax Co. Ltd.....	188,683	423,156
Humedix Co. Ltd.....	34,240	709,027
* Huneed Technologies.....	7,797	36,872
# Huons Co. Ltd.....	43,784	1,126,795
Huons Global Co. Ltd.....	46,938	785,492
* Husteel Co. Ltd.....	262,811	988,903
* Huvis Corp.....	129,579	373,830
* Huvitz Co. Ltd.....	57,550	782,004
* Hwa Shin Co. Ltd.....	162,790	1,404,369
* Hwacheon Machine Tool Co. Ltd.....	2,339	55,813
#* Hwail Pharm Co. Ltd.....	265,824	364,739
* Hwangkum Steel & Technology Co. Ltd.....	67,513	369,402
#* Hwaseung Enterprise Co. Ltd.....	89,585	513,340
* HwaSung Industrial Co. Ltd.....	53,535	425,676
* HYBE Co. Ltd.....	5,160	777,989
* Hy-Lok Corp.....	60,893	1,133,968
#* Hyosung Advanced Materials Corp., Class C.....	13,171	3,218,107
* Hyosung Corp.....	47,105	2,215,292
* Hyosung Heavy Industries Corp.....	36,271	4,644,714
* Hyosung TNC Corp.....	14,478	3,256,286
HyosungITX Co. Ltd.....	9,080	82,604
* Hyundai Autoever Corp.....	13,126	1,451,357
* Hyundai Bioland Co. Ltd.....	43,128	316,198
* Hyundai BNG Steel Co. Ltd.....	81,483	1,055,144
* Hyundai Corp.....	54,852	751,139
* Hyundai Corp. Holdings, Inc.....	28,838	230,248
* Hyundai Department Store Co. Ltd.....	101,480	4,080,733
#* Hyundai Elevator Co. Ltd.....	89,769	2,731,744
* Hyundai Engineering & Construction Co. Ltd.....	274,033	7,092,217
* HYUNDAI EVERDIGM Corp.....	8,126	35,628
* Hyundai Ezwel Co. Ltd.....	66,444	283,058
* Hyundai Futurenet Co. Ltd.....	257,770	605,590
* Hyundai GF Holdings.....	661,228	2,034,800
* Hyundai Glovis Co. Ltd.....	87,841	11,502,128
* Hyundai Green Food.....	41,031	360,826
* Hyundai Home Shopping Network Corp.....	42,743	1,429,660
* Hyundai Livart Furniture Co. Ltd.....	92,120	530,498
* Hyundai Marine & Fire Insurance Co. Ltd.....	407,458	10,348,654
* Hyundai Mipo Dockyard Co. Ltd.....	21,829	1,100,349
Hyundai Mobis Co. Ltd.....	112,622	17,653,887
Hyundai Motor Co.....	468,113	68,087,153
* Hyundai Motor Securities Co. Ltd.....	146,767	954,780
Hyundai Movex Co. Ltd.....	62,594	147,591
* Hyundai Pharmaceutical Co. Ltd.....	86,478	245,551
* Hyundai Rotem Co. Ltd.....	113,425	2,391,946
#* Hyundai Steel Co.....	417,082	10,444,389
* Hyundai Wia Corp.....	95,295	4,143,211
* HyVision System, Inc.....	82,053	1,490,942
* i3system, Inc.....	23,713	507,059
* iA, Inc.....	717,179	233,937

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* ICD Co. Ltd.....	75,765	\$ 486,483
* Icare Pharm, Inc.....	53,721	103,070
* IDIS Holdings Co. Ltd.....	8,252	69,808
* Iljin Diamond Co. Ltd.....	19,309	203,874
* Iljin Electric Co. Ltd.....	145,535	1,221,252
* Iljin Holdings Co. Ltd.....	136,571	377,771
* Iljin Hysolus Co. Ltd.....	4,871	83,225
* Iljin Power Co. Ltd.....	49,479	418,431
* Ilshin Spinning Co. Ltd.....	116,169	782,995
* Ilshin Stone Co. Ltd.....	114,355	98,682
*†† ilShinbiobase Co. Ltd.....	80,228	84,694
* Ilsung Pharmaceuticals Co. Ltd.....	32,986	569,313
* Ilyang Pharmaceutical Co. Ltd.....	76,472	820,315
* iMarketKorea, Inc.....	134,502	829,422
* InBody Co. Ltd.....	65,366	1,212,542
* Incross Co. Ltd.....	32,497	265,268
* Industrial Bank of Korea.....	1,175,053	11,024,836
* Infinit Healthcure Co. Ltd.....	65,973	257,148
* InfoBank Corp.....	15,823	132,646
* Innocean Worldwide, Inc.....	146,175	2,376,434
* Innometry Co. Ltd.....	8,065	59,712
* InnoWireless Co. Ltd.....	24,991	547,615
# Innox Advanced Materials Co. Ltd.....	111,352	2,274,729
* Innox Corp.....	2,178	37,014
* Inscobee, Inc.....	171,440	177,578
#* Insun ENT Co. Ltd.....	121,913	656,039
* Insung Information Co. Ltd.....	81,442	245,192
#* Intellian Technologies, Inc.....	20,789	856,565
* Intelligent Digital Integrated Security Co. Ltd.....	33,427	514,440
* Interflex Co. Ltd.....	73,280	1,071,173
* Interojo Co. Ltd.....	35,389	778,480
* INTOPS Co. Ltd.....	96,905	2,080,476
* iNtRON Biotechnology, Inc.....	57,427	303,846
* Inzi Controls Co. Ltd.....	90,523	497,196
* IS Dongseo Co. Ltd.....	125,598	2,390,483
#* ISC Co. Ltd.....	51,184	2,938,461
* i-SENS, Inc.....	63,988	1,156,621
* ISU Abxis Co. Ltd.....	17,003	69,250
* ISU Chemical Co. Ltd.....	52,720	476,836
* ISU Specialty Chemical.....	12,936	1,683,957
* IsuPetasys Co. Ltd.....	220,497	4,500,985
* ITCEN Co. Ltd.....	40,190	322,852
* ITEK, Inc.....	66,869	363,701
#* ITM Semiconductor Co. Ltd.....	17,741	329,191
* It's Hanbul Co. Ltd.....	14,929	130,821
* Jaeyoung Solutech Co. Ltd.....	173,969	73,836
* Jahwa Electronics Co. Ltd.....	36,900	793,371
* JASTECH Ltd.....	62,666	419,587
* JB Financial Group Co. Ltd.....	901,377	7,734,240
* JC Chemical Co. Ltd.....	116,191	583,592
* Jeil Pharmaceutical Co. Ltd.....	15,455	194,994
* Jeisys Medical, Inc.....	234,009	1,491,261
* Jeju Air Co. Ltd.....	126,737	1,177,594
* Jeju Semiconductor Corp.....	151,696	2,927,123
* Jin Air Co. Ltd.....	72,166	706,614
* Jinsung T.E.C.....	93,438	681,313
* JLS Co. Ltd.....	59,182	306,814
* JNK Heaters Co. Ltd.....	99,867	368,218
* JNTC Co. Ltd.....	64,575	518,598

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* JoyCity Corp.....	90,313	\$ 217,541
JS Corp.....	20,561	288,815
* JT Corp.....	2,402	15,922
# Jusung Engineering Co. Ltd.....	197,748	4,883,553
* JVM Co. Ltd.....	32,685	699,481
JW Holdings Corp.....	188,890	430,281
JW Life Science Corp.....	43,715	401,495
JW Pharmaceutical Corp.....	68,183	1,562,475
* JW Shinyak Corp.....	117,399	181,156
* JYP Entertainment Corp.....	102,238	5,753,896
K Car Co. Ltd.....	14,846	123,372
* Kakao Corp.....	113,928	4,455,241
* Kakao Games Corp.....	14,499	264,890
* KakaoBank Corp.....	112,744	2,291,542
*†† Kanglim Co. Ltd.....	334,014	47,300
* Kangnam Jevisco Co. Ltd.....	25,758	375,318
* Kangstem Biotech Co. Ltd.....	60,132	88,646
* Kangwon Land, Inc.....	154,126	1,729,229
* KAON Group Co. Ltd.....	113,979	454,828
KB Financial Group, Inc.....	1,155,887	49,053,200
KB Financial Group, Inc., ADR.....	385,376	16,289,844
* KC Co. Ltd.....	56,156	891,651
* KC Tech Co. Ltd.....	68,360	1,461,802
KCC Corp.....	14,445	2,660,445
KCC Glass Corp.....	81,256	2,422,409
* KCI Ltd.....	7,564	40,757
* KCTC.....	180,370	542,261
* KEC Corp.....	774,202	930,534
* Kenco Aerospace Co.....	22,788	203,485
* KEPCO Engineering & Construction Co., Inc.....	10,615	520,329
#* KEPCO Plant Service & Engineering Co. Ltd.....	108,465	2,755,517
* KEYEAST Co. Ltd.....	39,205	195,251
KG Chemical Corp.....	414,670	1,979,688
# KG Dongbusteel.....	163,329	919,542
KG Eco Technology Service Co. Ltd.....	149,574	1,189,233
*†† KG Mobility Co.....	157,657	908,533
# Kginicis Co. Ltd.....	148,668	1,356,786
KG Mobilians Co. Ltd.....	139,453	536,164
#* KH Vatec Co. Ltd.....	90,817	870,868
* Kia Corp.....	1,141,175	87,654,855
* Kib Plug Energy.....	938,507	380,084
* KidariStudio, Inc.....	65,168	282,655
* KINX, Inc.....	15,242	1,226,065
* KISCO Corp.....	102,472	518,990
* KISCO Holdings Co. Ltd.....	49,666	934,512
* KISWIRE Ltd.....	67,019	1,050,774
#* KIWOOM Securities Co. Ltd.....	87,926	6,355,272
* KL-Net Corp.....	101,819	208,933
* KMW Co. Ltd.....	17,144	192,642
* KNJ Co. Ltd.....	23,432	308,611
* KNW Co. Ltd.....	20,325	119,129
* KoBioLabs, Inc.....	6,955	49,015
* Koentec Co. Ltd.....	100,107	486,564
#* Koh Young Technology, Inc.....	168,805	2,202,432
#* Kolmar BNH Co. Ltd.....	63,540	760,423
* Kolmar Korea Co. Ltd.....	51,784	1,892,313
* Kolmar Korea Holdings Co. Ltd.....	121,067	685,818
* Kolon Corp.....	49,415	625,795
Kolon Global Corp.....	44,532	314,623

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Kolon Industries, Inc.....	147,362	\$ 4,482,588
* Kolon Life Science, Inc.....	6,864	138,393
* Kolon Plastic, Inc.....	67,358	360,563
* Komelon Corp.....	7,669	49,850
#* KoMiCo Ltd.....	31,338	1,432,047
* KONA I Co. Ltd.....	54,564	647,380
* Kook Soon Dang Brewery Co. Ltd.....	58,180	268,861
* Korea Aerospace Industries Ltd.....	117,048	4,409,997
* Korea Alcohol Industrial Co. Ltd.....	101,676	860,884
* Korea Arlico Pharm Co. Ltd.....	12,434	50,760
* Korea Asset In Trust Co. Ltd.....	434,454	1,050,157
* Korea Cast Iron Pipe Industries Co. Ltd.....	73,774	354,683
* Korea Cement Co. Ltd.....	56,014	73,416
* Korea Circuit Co. Ltd.....	82,399	1,101,787
* Korea District Heating Corp.....	16,048	396,555
* Korea Economic Broadcasting Co. Ltd.....	6,995	31,659
#* Korea Electric Power Corp., Sponsored ADR.....	477,159	3,526,205
* Korea Electric Power Corp.....	171,677	2,545,784
* Korea Electric Terminal Co. Ltd.....	48,464	2,519,444
* Korea Electronic Certification Authority, Inc.....	36,182	122,981
* Korea Electronic Power Industrial Development Co. Ltd.....	74,156	406,356
* Korea Export Packaging Industrial Co. Ltd.....	92,420	203,521
* Korea Gas Corp.....	89,854	1,776,831
* Korea Information & Communications Co. Ltd.....	34,545	229,185
* Korea Information Certificate Authority, Inc.....	49,940	191,617
* Korea Investment Holdings Co. Ltd.....	184,512	8,472,089
* Korea Line Corp.....	1,497,251	2,263,133
* Korea Movenex Co. Ltd.....	194,555	932,312
* Korea Parts & Fasteners Co. Ltd.....	23,131	79,565
* Korea Petrochemical Ind Co. Ltd.....	28,152	2,796,097
* Korea Petroleum Industries Co.....	52,594	475,448
* Korea Pharma Co. Ltd.....	8,232	129,649
* Korea Ratings Corp.....	4,383	254,496
* Korea Real Estate Investment & Trust Co. Ltd.....	1,012,678	812,220
#* Korea United Pharm, Inc.....	62,721	1,149,671
* Korea Zinc Co. Ltd.....	14,460	5,122,598
* Korean Air Lines Co. Ltd.....	899,924	15,130,349
* Korean Drug Co. Ltd.....	11,632	58,722
* Korean Reinsurance Co.....	949,467	5,373,829
* Kortek Corp.....	64,017	310,850
* KOSES Co. Ltd.....	37,633	526,461
* Kossen Co. Ltd.....	6,397	23,601
* KPS Corp.....	17,467	69,775
* KPX Chemical Co. Ltd.....	14,895	482,496
* Krafon, Inc.....	38,322	6,145,180
* KSIGN Co. Ltd.....	33,882	32,989
* KSS LINE Ltd.....	152,816	1,081,355
* Kt alpha Co. Ltd.....	117,399	521,583
#* KT Corp., Sponsored ADR.....	199,398	2,630,060
* KT Corp.....	35,348	936,298
* KT Skylife Co. Ltd.....	196,016	827,042
* KT&G Corp.....	227,503	15,450,698
* KTCS Corp.....	309,650	865,401
* Ktis Corp.....	203,805	445,772
* Kukbo Design Co. Ltd.....	14,650	162,199
* Kukdo Chemical Co. Ltd.....	11,441	337,312
* Kukdong Oil & Chemicals Co. Ltd.....	173,164	495,971
#*†† Kuk-il Paper Manufacturing Co. Ltd.....	231,940	52,135
* Kukje Pharma Co. Ltd.....	30,774	110,128

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Kukjeon Pharmaceutical Co. Ltd.....	28,475	\$ 121,703
* Kum Yang Co. Ltd.....	18,581	1,085,508
#* Kumho HT, Inc.....	819,509	382,569
* Kumho Petrochemical Co. Ltd.....	107,121	9,988,838
* Kumho Tire Co., Inc.....	701,953	3,102,134
* KUMHOE&C Co. Ltd.....	140,791	548,778
* Kumkang Kind Co. Ltd.....	154,251	683,865
* Kwang Dong Pharmaceutical Co. Ltd.....	275,788	1,496,768
* Kwang Myung Electric Co. Ltd.....	197,580	318,472
* Kwangmu Co. Ltd.....	64,550	107,032
* KX Hitech Co. Ltd.....	208,558	207,858
* KX Innovation Co. Ltd.....	119,777	435,299
* Kyeryong Construction Industrial Co. Ltd.....	59,912	646,720
* Kyobo Securities Co. Ltd.....	139,486	517,507
* Kyochon F&B Co. Ltd.....	41,621	238,829
* Kyongbo Pharmaceutical Co. Ltd.....	47,664	260,467
* Kyung Dong Navien Co. Ltd.....	45,770	1,607,436
* Kyung Nong Corp.....	16,624	123,852
* Kyungbang Co. Ltd.....	84,291	539,765
* Kyungchang Industrial Co. Ltd.....	13,574	22,952
* KyungDong City Gas Co. Ltd.....	20,551	294,657
* Kyungdong Pharm Co. Ltd.....	111,825	525,519
* Kyung-In Synthetic Corp.....	207,497	542,279
* L&C Bio Co. Ltd.....	36,625	649,035
* L&F Co. Ltd.....	32,051	3,417,318
* LabGenomics Co. Ltd.....	332,428	937,896
#* Lake Materials Co. Ltd.....	179,474	2,033,842
* LaonPeople, Inc.....	13,091	67,824
#* LB Semicon, Inc.....	250,627	1,449,445
* LEADCORP, Inc.....	112,131	484,548
* Lee Ku Industrial Co. Ltd.....	156,273	450,531
* LEENO Industrial, Inc.....	42,725	6,356,785
* LF Corp.....	132,124	1,294,339
* LG Chem Ltd.....	71,316	23,126,694
* LG Corp.....	190,776	11,714,316
#* LG Display Co. Ltd., ADR.....	345,392	1,488,640
* LG Display Co. Ltd.....	705,411	6,130,091
* LG Electronics, Inc.....	564,673	39,360,125
* LG H&H Co. Ltd.....	23,372	5,297,264
* LG HelloVision Co. Ltd.....	436,983	1,222,649
* LG Innotek Co. Ltd.....	73,316	10,456,766
* LG Uplus Corp.....	1,385,832	10,610,314
* LIG Nex1 Co. Ltd.....	54,930	4,309,931
* Lion Chemtech Co. Ltd.....	78,466	209,324
# Lock&Lock Co. Ltd.....	83,408	356,957
#* LOT Vacuum Co. Ltd.....	77,667	1,129,170
* Lotte Chemical Corp.....	58,104	5,683,482
#* Lotte Chilsung Beverage Co. Ltd.....	31,311	3,215,521
#* Lotte Corp.....	79,853	1,734,546
* Lotte Data Communication Co.....	32,216	1,115,264
* Lotte Energy Materials Corp.....	43,072	1,012,306
#* LOTTE Fine Chemical Co. Ltd.....	141,107	5,250,198
* LOTTE Himart Co. Ltd.....	64,713	489,286
* Lotte Non-Life Insurance Co. Ltd.....	539,209	1,020,440
* Lotte Rental Co. Ltd.....	34,877	695,679
* Lotte Shopping Co. Ltd.....	40,801	2,508,554
#* Lotte Wellfood Co. Ltd.....	17,377	1,653,337
* LS Corp.....	83,167	5,657,717
* LS Eco Energy Ltd.....	52,587	790,129

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* LS Electric Co. Ltd.....	80,299	\$ 4,221,708
* LS Marine Solution Co. Ltd.....	60,452	460,294
* LTC Co. Ltd.....	12,923	153,309
* Lumens Co. Ltd.....	58,799	53,132
* LVMC Holdings.....	583,213	1,035,423
* LX Hausys Ltd.....	55,219	1,602,144
#* LX Holdings Corp.....	334,252	1,754,483
#* LX International Corp.....	273,740	5,755,664
# LX Semicon Co. Ltd.....	64,094	3,711,330
* M.I.Tech Co. Ltd.....	58,649	272,572
* M2N Co. Ltd.....	45,465	97,856
* Macquarie Korea Infrastructure Fund.....	1,068,011	9,957,446
* Macrogen, Inc.....	23,970	376,148
#* Maeil Dairies Co. Ltd.....	30,103	907,832
* MAKUS, Inc.....	55,635	561,742
* Manho Rope & Wire Ltd.....	4,413	155,901
* Maniker Co. Ltd.....	5,232	4,563
* Mcnex Co. Ltd.....	69,880	1,334,945
* MDS Tech, Inc.....	255,049	317,818
* ME2ON Co. Ltd.....	214,671	490,926
* Mediana Co. Ltd.....	66,682	307,605
* Medipost Co. Ltd.....	60,018	318,726
# Medytox, Inc.....	11,608	1,666,535
* Meerecompany, Inc.....	14,334	281,109
* MegaStudy Co. Ltd.....	52,410	421,080
* MegaStudyEdu Co. Ltd.....	59,725	2,684,844
* Meritz Financial Group, Inc.....	657,216	33,741,504
* META BIOMED Co. Ltd.....	94,893	280,518
* Mgame Corp.....	125,570	570,210
* Mi Chang Oil Industrial Co. Ltd.....	3,141	174,365
* MiCo Ltd.....	171,010	1,149,116
* Mirae Asset Life Insurance Co. Ltd.....	447,585	1,936,326
* Mirae Asset Securities Co. Ltd.....	1,171,825	6,889,994
* Mirae Asset Venture Investment Co. Ltd.....	120,289	529,008
* Mirae Corp.....	19,691	33,788
* Miwon Chemicals Co. Ltd.....	1,485	77,448
* Miwon Commercial Co. Ltd.....	6,147	770,540
* Miwon Holdings Co. Ltd.....	1,831	108,280
* Miwon Specialty Chemical Co. Ltd.....	9,336	935,129
* MK Electron Co. Ltd.....	127,839	1,182,319
#* MNTech Co. Ltd.....	51,683	516,818
* Mobase Electronics Co. Ltd.....	281,769	399,979
* Mobile Appliance, Inc.....	73,897	145,148
* Modetour Network, Inc.....	25,296	323,869
* Monalisa Co. Ltd.....	21,568	45,996
* Moonbae Steel Co. Ltd.....	104,889	241,184
* Moorim P&P Co. Ltd.....	165,964	387,863
* Moorim Paper Co. Ltd.....	164,248	263,799
* Motonic Corp.....	52,087	321,453
* Motrex Co. Ltd.....	106,903	1,226,630
* mPlus Corp.....	20,324	159,050
* MS Autotech Co. Ltd.....	193,315	714,334
* Muhak Co. Ltd.....	13,788	51,340
* Multicampus Co. Ltd.....	19,797	528,750
* M-venture Investment, Inc.....	79,463	52,323
#* Myoung Shin Industrial Co. Ltd.....	158,615	1,954,286
* MyungMoon Pharm Co. Ltd.....	80,147	131,943
* N2tech Co. Ltd.....	59,954	27,002
* Naintech Co. Ltd.....	56,194	130,702

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Namhae Chemical Corp.....	154,947	\$ 848,696
* Namsun Aluminum Co. Ltd.....	653,120	1,026,990
* Namu Tech Co. Ltd.....	20,956	35,273
* Namuga Co. Ltd.....	54,708	778,401
* Namyang Dairy Products Co. Ltd.....	2,202	965,423
* NanoenTek, Inc.....	43,681	110,903
* Nasmedia Co. Ltd.....	32,664	570,335
* Nature & Environment Co. Ltd.....	270,202	210,224
#* Nature Holdings Co. Ltd.....	42,878	503,301
* NAVER Corp.....	62,930	9,384,250
* NCSOFT Corp.....	30,620	4,519,200
#* NeoPharm Co. Ltd.....	31,173	612,815
* Neowiz.....	51,369	975,831
* Neowiz Holdings Corp.....	24,725	487,758
* Nepes Ark Corp.....	28,576	522,176
#* NEPES Corp.....	101,431	1,388,886
* Neptune Co.....	43,636	217,879
*Ω Netmarble Corp.....	44,737	1,950,102
* New Power Plasma Co. Ltd.....	154,681	601,983
* Nexen Corp.....	180,992	577,810
* Nexen Tire Corp.....	276,020	1,670,861
#* Nexon Games Co. Ltd.....	57,785	644,674
* Next Entertainment World Co. Ltd.....	77,687	242,052
* NEXTIN, Inc.....	35,556	1,906,109
* NH Investment & Securities Co. Ltd., Class C.....	638,162	5,063,376
* NHN Corp.....	110,624	2,051,276
* NHN KCP Corp.....	141,074	1,284,092
* NI Steel Co. Ltd.....	97,514	379,251
* NICE Holdings Co. Ltd.....	181,584	1,745,727
* Nice Information & Telecommunication, Inc.....	49,290	801,044
* NICE Information Service Co. Ltd.....	242,838	1,789,612
* NICE Total Cash Management Co. Ltd., Class C.....	122,318	596,738
* NK Co. Ltd.....	71,720	49,330
* Nong Shim Holdings Co. Ltd.....	14,754	713,391
#* Nong Woo Bio Co. Ltd.....	19,155	114,385
* NongShim Co. Ltd.....	11,831	3,349,995
* Noroo Holdings Co. Ltd.....	17,027	146,025
* NOROO Paint & Coatings Co. Ltd.....	79,581	527,832
* NOVAREX Co. Ltd.....	80,438	636,670
* NPC.....	92,090	345,510
* NUVOTEC Co. Ltd.....	46,960	27,471
* Obigo, Inc.....	10,181	66,296
* Oceanbridge Co. Ltd.....	36,847	323,520
* OCI Co. Ltd.....	34,514	2,372,588
#* OCI Holdings Co. Ltd.....	72,114	5,624,721
#* Omnisystem Co. Ltd.....	90,869	58,634
* ONEJOON Co. Ltd.....	15,169	189,230
* Openbase, Inc.....	53,239	105,897
* OptoElectronics Solutions Co. Ltd.....	34,125	347,255
* OPTRON-TEC, Inc.....	78,405	240,474
* OPTUS Pharmaceutical Co. Ltd.....	35,532	137,071
* Orbitech Co. Ltd.....	63,796	158,992
* Orion Corp.....	91,110	6,301,618
# Orion Holdings Corp.....	205,380	2,209,144
*†† Osung Advanced Materials Co. Ltd.....	395,926	406,265
#* Ottogi Corp.....	9,632	2,887,332
*†† Paik Kwang Industrial Co. Ltd.....	173,863	761,159
* Pan Entertainment Co. Ltd.....	25,431	64,446
* Pan Ocean Co. Ltd.....	1,530,803	4,169,465

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Pang Rim Co. Ltd.....	33,734	\$ 54,635
Pan-Pacific Co. Ltd.....	190,778	267,266
#* Paradise Co. Ltd.....	271,297	2,565,917
* Park Systems Corp.....	20,774	2,671,206
# Partron Co. Ltd.....	385,815	2,305,154
#* Paseco Co. Ltd.....	28,336	208,903
* Pearl Abyss Corp.....	31,647	772,816
#* People & Technology, Inc.....	95,164	2,564,840
* PHA Co. Ltd.....	62,881	469,030
* PharmaResearch Co. Ltd.....	32,696	2,576,813
* PharmGen Science, Inc.....	108,098	473,162
* Pharmicell Co. Ltd.....	110,992	472,858
*†† PHC Co. Ltd.....	103,057	25,173
Philoptics Co. Ltd.....	49,670	372,461
#* PI Advanced Materials Co. Ltd.....	85,454	1,492,935
* Point Engineering Co. Ltd.....	78,032	78,608
# Poongsan Corp.....	176,699	5,155,983
Poongsan Holdings Corp.....	28,335	766,078
#* Posco DX Co. Ltd.....	161,586	6,886,249
#* POSCO Future M Co. Ltd.....	7,995	1,505,976
# POSCO Holdings, Inc., Sponsored ADR.....	284,212	22,168,536
# POSCO Holdings, Inc.....	100,963	32,033,564
* Posco International Corp.....	178,585	7,009,955
#* Posco M-Tech Co. Ltd.....	36,109	621,635
* POSCO Steeleon Co. Ltd.....	23,632	878,311
* Power Logics Co. Ltd.....	151,401	1,294,299
* Protec Co. Ltd.....	29,319	913,826
* PSK, Inc.....	111,626	1,671,882
* Pulmuone Co. Ltd.....	77,476	597,724
* Puloon Technology, Inc.....	17,744	113,787
* Pungkuk Ethanol Co. Ltd.....	20,107	171,815
* Q Capital Partners Co. Ltd.....	588,254	150,153
* QSI Co. Ltd.....	13,991	103,700
* RaonSecure Co. Ltd.....	54,997	105,555
* Ray Co. Ltd.....	29,363	418,206
* Rayence Co. Ltd.....	22,115	149,170
* Refine Co. Ltd.....	25,665	188,283
* Reyon Pharmaceutical Co. Ltd.....	30,988	349,679
* RFHIC Corp.....	38,263	501,161
* RFTech Co. Ltd.....	159,006	478,597
* Robostar Co. Ltd.....	17,018	376,362
* Robotis Co. Ltd.....	11,928	233,469
* Rsupport Co. Ltd.....	64,128	218,539
* S Net Systems, Inc.....	40,726	144,059
# S&S Tech Corp.....	57,867	1,853,644
S-1 Corp.....	82,408	3,519,711
* Sajjo Industries Co. Ltd.....	14,846	465,430
* Sajodaerim Corp.....	30,273	745,844
* Sajodongaone Co. Ltd.....	410,454	281,223
* Sam Chun Dang Pharm Co. Ltd.....	17,577	842,219
* Sam Young Electronics Co. Ltd.....	80,306	595,696
* Sam Yung Trading Co. Ltd.....	88,339	852,970
* Sambo Corrugated Board Co. Ltd.....	34,029	265,116
* Sambo Motors Co. Ltd.....	108,274	442,420
* Sambu Engineering & Construction Co. Ltd.....	596,904	893,217
* Samchully Co. Ltd.....	10,044	709,077
* Samchuly Bicycle Co. Ltd.....	26,803	126,238
* Samho Development Co. Ltd.....	127,209	310,072
* SAMHWA Paints Industrial Co. Ltd.....	79,104	359,279

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Samick Musical Instruments Co. Ltd.....	306,128	\$ 235,757
* Samick THK Co. Ltd.....	49,411	380,531
* Samil Pharmaceutical Co. Ltd.....	39,835	245,045
* Samji Electronics Co. Ltd.....	88,378	548,608
* Samjin LND Co. Ltd.....	76,855	97,472
#* Samjin Pharmaceutical Co. Ltd.....	51,410	784,243
* Samkee Corp.....	229,837	342,647
* Sammok S-Form Co. Ltd.....	29,195	354,448
#* SAMPYO Cement Co. Ltd.....	212,168	479,928
*Ω Samsung Biologics Co. Ltd.....	10,420	6,559,101
* Samsung C&T Corp.....	142,167	14,686,491
* Samsung Card Co. Ltd.....	115,331	2,848,860
* Samsung Climate Control Co. Ltd.....	5,088	32,638
* Samsung Electro-Mechanics Co. Ltd.....	240,915	25,055,384
* Samsung Electronics Co. Ltd.....	11,014,888	598,514,086
* Samsung Engineering Co. Ltd.....	560,693	9,352,066
* Samsung Fire & Marine Insurance Co. Ltd.....	150,887	29,857,465
* Samsung Heavy Industries Co. Ltd.....	438,939	2,392,264
* Samsung Life Insurance Co. Ltd.....	155,333	8,071,969
* Samsung Pharmaceutical Co. Ltd.....	147,263	220,608
* Samsung Publishing Co. Ltd.....	14,173	221,396
* Samsung SDI Co. Ltd.....	111,313	30,891,984
* Samsung SDS Co. Ltd.....	72,515	8,246,448
* Samsung Securities Co. Ltd.....	298,464	8,389,261
* SAMT Co. Ltd.....	359,956	719,651
* Samwha Capacitor Co. Ltd.....	43,114	1,107,317
* Samwha Electric Co. Ltd.....	15,682	192,965
* Samyang Corp.....	24,565	880,373
* Samyang Foods Co. Ltd.....	23,971	3,303,536
* Samyang Holdings Corp.....	28,438	1,439,666
* Samyang Packaging Corp.....	29,915	380,698
* Samyang Tongsang Co. Ltd.....	10,960	417,473
* Samyoung Co. Ltd.....	131,804	367,851
* Sang-A Frontec Co. Ltd.....	31,380	462,776
* Sangbo Corp.....	231,036	406,632
#* Sangsangin Co. Ltd.....	259,506	670,603
* Sangsin Energy Display Precision Co. Ltd.....	55,355	631,781
* Saramin Co. Ltd.....	44,841	591,401
* Satrec Initiative Co. Ltd.....	14,199	342,026
* SAVEZONE I&C Corp.....	104,700	192,289
* SBI Investment Korea Co. Ltd.....	388,248	245,499
*†† SBW.....	1,218,337	184,396
* SCM Lifescience Co. Ltd.....	5,311	12,802
* S-Connect Co. Ltd.....	319,029	411,465
* SD Biosensor, Inc.....	114,332	889,598
* SDN Co. Ltd.....	186,770	163,422
* SeAH Besteel Holdings Corp.....	127,441	2,088,347
* SeAH Holdings Corp.....	495	40,720
* SeAH Steel Corp.....	13,617	1,307,806
# SeAH Steel Holdings Corp.....	19,972	3,253,647
* Sebang Co. Ltd.....	83,997	770,242
* Sebang Global Battery Co. Ltd.....	46,838	2,023,106
# Seegene, Inc.....	207,491	3,927,286
* Segyung Hitech Co. Ltd.....	117,783	611,617
* Sejin Heavy Industries Co. Ltd.....	76,473	302,555
* Sejong Industrial Co. Ltd.....	128,446	533,288
* Sekonix Co. Ltd.....	97,963	559,033
* Selvas AI, Inc.....	73,081	936,253
* SEMCNS Co. Ltd.....	22,148	126,896

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Sempio Co.....	3,643	\$ 138,445
* Sempio Foods Co.....	8,674	185,156
# Seobu T&D.....	248,558	1,406,376
* Seohan Co. Ltd.....	680,158	462,917
#* Seohee Construction Co. Ltd.....	1,009,278	960,869
#* Seojin System Co. Ltd.....	171,227	2,386,434
* Seoul Auction Co. Ltd.....	32,672	258,315
* Seoul City Gas Co. Ltd.....	4,475	197,237
* Seoul Food Industrial Co. Ltd.....	626,950	85,885
* Seoul Semiconductor Co. Ltd.....	274,228	2,132,300
* Seoulin Bioscience Co. Ltd.....	25,286	174,846
* SEOWONINTECH Co. Ltd.....	6,973	29,760
* Seoyon Co. Ltd.....	120,163	726,614
* Seoyon E-Hwa Co. Ltd.....	115,473	1,449,391
* Setopia Co. Ltd.....	26,820	45,053
* Sewoon Medical Co. Ltd.....	103,353	211,633
* SFA Engineering Corp.....	92,530	1,872,785
#* SFA Semicon Co. Ltd.....	393,708	1,859,258
* S-Fuelcell Co. Ltd.....	11,742	131,348
* SG Corp.....	451,075	137,389
* SGC e Tec E&C Co. Ltd.....	2,345	32,739
* SGC Energy Co. Ltd.....	64,795	1,164,412
* SH Energy & Chemical Co. Ltd.....	208,660	103,175
* Shin Heung Energy & Electronics Co. Ltd.....	23,956	768,987
* Shin Poong Pharmaceutical Co. Ltd.....	25,237	216,415
* Shindaeyang Paper Co. Ltd.....	120,083	522,019
* Shinhan Financial Group Co. Ltd.....	1,478,212	45,292,497
# Shinhan Financial Group Co. Ltd., ADR.....	281,909	8,651,787
* Shinil Electronics Co. Ltd.....	242,312	336,424
* Shinsegae Engineering & Construction Co. Ltd.....	2,137	17,857
* Shinsegae Food Co. Ltd.....	11,543	339,204
* Shinsegae Information & Communication Co. Ltd.....	55,776	572,444
#* Shinsegae International, Inc.....	99,212	1,195,942
* Shinsegae, Inc.....	49,079	6,331,594
#* Shinsung Delta Tech Co. Ltd.....	68,933	3,796,307
* Shinsung E&G Co. Ltd.....	349,615	510,157
* Shinsung Tongsang Co. Ltd.....	305,739	425,220
* Shinwha Intertek Corp.....	120,200	209,879
* Shinwon Corp.....	365,301	355,683
# Shinyoung Securities Co. Ltd.....	27,376	1,270,628
* Showbox Corp.....	153,473	395,934
* Signetics Corp.....	317,153	296,300
* SIGONG TECH Co. Ltd.....	54,078	169,086
* Silla Co. Ltd.....	34,577	217,386
#* Simmtech Co. Ltd.....	127,567	3,205,337
* Simmtech Holdings Co. Ltd.....	68,684	146,003
* SIMPAC, Inc.....	89,817	261,689
* Sindoh Co. Ltd.....	29,934	819,449
* Sinil Pharm Co. Ltd.....	36,760	193,525
* SJ Group Co. Ltd.....	20,821	132,845
* SK Biopharmaceuticals Co. Ltd.....	16,105	1,118,623
#* SK Bioscience Co. Ltd.....	4,017	190,906
* SK Chemicals Co. Ltd.....	31,553	1,520,956
* SK D&D Co. Ltd.....	86,486	1,634,197
* SK Discovery Co. Ltd.....	84,891	2,467,908
* SK Gas Ltd.....	19,214	2,194,611
* SK Hynix, Inc.....	1,146,216	114,782,806
* SK Innovation Co. Ltd.....	246,341	21,467,057
#* SK Networks Co. Ltd.....	1,177,478	5,745,351

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* SK oceanplant Co. Ltd.....	97,902	\$ 1,126,767
* SK Securities Co. Ltd.....	2,521,695	1,181,962
SK Telecom Co. Ltd.....	259,970	9,774,523
SK Telecom Co. Ltd., Sponsored ADR.....	483	10,116
SK, Inc.....	141,442	19,388,635
* SKC Co. Ltd.....	28,730	1,647,171
#* SL Corp.....	123,499	2,955,739
* SM Culture & Contents Co. Ltd.....	119,740	158,124
* SM Entertainment Co. Ltd.....	37,958	2,160,148
* SM Life Design Group Co. Ltd.....	98,749	136,195
* SMCORE, Inc.....	37,097	142,480
SMEC Co. Ltd.....	168,505	463,149
SNT Dynamics Co. Ltd.....	80,923	887,709
SNT Holdings Co. Ltd.....	50,310	726,147
SNT Motiv Co. Ltd.....	71,393	2,367,240
* SNU Precision Co. Ltd.....	74,443	175,000
SOCAR, Inc.....	8,939	110,053
S-Oil Corp.....	192,963	9,810,286
* Solborn, Inc.....	58,996	201,608
* Solid, Inc.....	260,702	1,178,413
* SOLUM Co. Ltd.....	234,886	4,820,428
* Solus Advanced Materials Co. Ltd.....	35,581	299,124
* Songwon Industrial Co. Ltd.....	153,397	1,747,337
* Soosan Heavy Industries Co. Ltd.....	210,642	314,146
Soosan Industries Co. Ltd.....	11,530	165,329
#* Soulbrain Co. Ltd.....	19,001	3,831,434
#* Soulbrain Holdings Co. Ltd.....	42,142	1,303,160
#* SPC Samlip Co. Ltd.....	14,569	649,460
SPG Co. Ltd.....	37,719	819,107
* Spigen Korea Co. Ltd.....	23,095	600,083
# Ssangyong C&E Co. Ltd.....	489,308	2,208,928
* ST Pharm Co. Ltd.....	21,113	976,606
* STIC Investments, Inc.....	182,158	874,996
* Straffco Co. Ltd.....	93,218	294,094
#* Studio Dragon Corp.....	60,304	2,069,074
* STX Heavy Industries Co. Ltd.....	59,796	494,143
* Sugentech, Inc.....	51,595	255,473
* Suheung Co. Ltd.....	44,190	916,274
* Sukgyung AT Co. Ltd.....	5,080	191,966
* Sun Kwang Co. Ltd.....	19,854	275,213
* Sung Kwang Bend Co. Ltd.....	137,846	1,109,941
* Sungchang Enterprise Holdings Ltd.....	333,157	532,449
#* Sungeel Hitech Co. Ltd.....	8,475	557,852
* Sungshin Cement Co. Ltd.....	147,254	880,062
* Sungwoo Hitech Co. Ltd.....	467,801	2,896,621
* Sunjin Co. Ltd.....	128,364	630,517
* Sunny Electronics Corp.....	197,611	333,919
* Suprema, Inc.....	23,328	450,197
* SurplusGLOBAL, Inc.....	37,089	108,203
SV Investment Corp.....	170,945	269,742
* SY Co. Ltd.....	253,336	783,302
* Synergy Innovation Co. Ltd.....	128,916	263,592
* Synopex, Inc.....	376,549	2,254,215
* Systems Technology, Inc.....	54,558	1,083,349
* T Scientific Co. Ltd.....	190,868	202,252
T&L Co. Ltd.....	25,102	762,220
Tae Kyung Industrial Co. Ltd.....	114,284	522,598
#* Taekwang Industrial Co. Ltd.....	2,224	1,531,315
* Taekyung BK Co. Ltd.....	124,244	542,924

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
*†† Taewoong Co. Ltd.....	73,720	\$ 828,188
Taeyang Metal Industrial Co. Ltd.....	151,016	280,111
#* Taihan Electric Wire Co. Ltd.....	173,597	1,212,147
* Taihan Fiberoptics Co. Ltd.....	225,519	210,892
* Tailim Packaging Co. Ltd.....	123,480	272,732
* TCC Steel.....	50,009	1,851,472
* TechWing, Inc.....	176,435	2,092,295
* Tego Science, Inc.....	10,158	83,295
* Telcon RF Pharmaceutical, Inc.....	169,433	96,518
* Telechips, Inc.....	35,983	712,037
# TES Co. Ltd.....	80,972	1,147,794
* Theragen Etex Co. Ltd.....	150,479	463,286
* Thinkware Systems Corp.....	24,825	295,862
* TK Corp.....	125,609	1,181,901
#* TKG Huchems Co. Ltd.....	140,263	2,176,827
* TLB Co. Ltd.....	34,524	655,299
* Tokai Carbon Korea Co. Ltd.....	32,461	2,567,619
* Tongyang Life Insurance Co. Ltd.....	316,394	1,165,423
* Tongyang, Inc.....	994,398	691,444
Tonymoly Co. Ltd.....	5,761	27,516
* Top Engineering Co. Ltd.....	77,846	333,290
* Toptec Co. Ltd.....	122,219	599,412
Tovis Co. Ltd.....	83,367	907,688
* Tplex Co. Ltd.....	36,321	87,516
* TS Corp.....	300,710	745,399
* TS Nexgen Co. Ltd.....	91,373	40,921
#* TSE Co. Ltd.....	16,818	525,704
* TSI Co. Ltd.....	19,717	115,693
* Tuksu Construction Co. Ltd.....	63,735	427,767
* TY Holdings Co. Ltd.....	182,419	562,712
* TYM Corp.....	285,411	1,186,956
* UBCare Co. Ltd.....	49,105	178,378
* Ubiquoss Holdings, Inc.....	27,804	270,139
* Ubiquoss, Inc.....	49,282	577,983
* Ubivelox, Inc.....	31,927	387,577
* Uju Electronics Co. Ltd.....	46,973	554,697
* Uni-Chem Co. Ltd.....	173,420	258,926
* Unick Corp.....	57,120	205,616
* Unid Btplus Co. Ltd.....	44,297	189,143
* Unid Co. Ltd.....	28,009	1,563,510
* Union Materials Corp.....	69,278	152,454
#* Union Semiconductor Equipment & Materials Co. Ltd.....	164,289	994,483
* Uniquet Corp.....	66,589	394,287
* Unison Co. Ltd.....	189,650	163,084
* UniTest, Inc.....	77,342	790,138
* Unitrontech Co. Ltd.....	8,751	48,075
* V One Tech Co. Ltd.....	18,226	127,517
* Value Added Technology Co. Ltd.....	53,227	1,276,379
* Very Good Tour Co. Ltd.....	20,073	117,253
* Viatron Technologies, Inc.....	66,428	410,331
* VICTEK Co. Ltd.....	75,937	282,553
*†† Vidente Co. Ltd.....	125,954	117,494
* Vieworks Co. Ltd.....	36,042	736,690
* Vina Tech Co. Ltd.....	8,803	320,147
* Vitzro Tech Co. Ltd.....	99,166	563,471
* Vitzrocell Co. Ltd.....	76,884	1,008,593
* VT Co. Ltd.....	116,602	1,444,285
* Webcash Corp.....	50,922	358,160
* Webzen, Inc.....	85,098	1,072,431

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Welcron Co. Ltd.....	48,580	\$ 104,209
* Wellbiotec Co. Ltd.....	230,618	167,549
* Wemade Co. Ltd.....	4,635	177,334
* Wemade Max Co. Ltd.....	25,352	220,238
* Wemade Play Co. Ltd.....	27,313	210,425
* Whanin Pharmaceutical Co. Ltd.....	72,584	781,427
* Winix, Inc.....	49,338	367,649
* Winpac, Inc.....	12,085	14,178
* Wins Co. Ltd.....	51,674	497,976
* WiSoL Co. Ltd.....	172,372	960,582
* WIZIT Co. Ltd.....	605,064	360,171
* Won Tech Co. Ltd.....	182,048	1,070,517
* WONIK CUBE Corp.....	40,749	67,130
* Wonik Holdings Co. Ltd.....	286,549	717,560
* WONIK IPS Co. Ltd.....	125,731	2,842,504
#* Wonik Materials Co. Ltd.....	56,729	1,207,665
#* Wonik QnC Corp.....	87,902	1,853,189
Woojin, Inc.....	96,420	586,883
* Woongjin Co. Ltd.....	233,928	208,031
* Woongjin Thinkbig Co. Ltd.....	411,041	761,737
* Wooree Bio Co. Ltd.....	337,707	863,458
Woori Financial Group, Inc.....	2,702,534	28,020,830
Woori Technology Investment Co. Ltd.....	56,732	257,697
* Woori Technology, Inc.....	285,613	269,385
*† Wooriro Co. Ltd.....	55,349	67,631
* Woorison F&G Co. Ltd.....	200,437	221,544
* Woory Industrial Co. Ltd.....	18,978	182,382
Wooshin Systems Co. Ltd.....	21,995	129,241
* Woosu AMS Co. Ltd.....	146,440	302,894
* Worldex Industry & Trading Co. Ltd., Class C.....	57,285	1,018,857
#* Wysiwyg Studios Co. Ltd.....	87,989	200,797
* Y G-1 Co. Ltd.....	130,312	640,274
* Y2 Solution Co. Ltd.....	40,928	86,006
* YAS Co. Ltd.....	4,638	36,108
#* Y-entec Co. Ltd.....	80,154	425,883
Yesco Holdings Co. Ltd.....	2,085	53,279
* YG Entertainment, Inc.....	71,070	2,355,849
* YG PLUS.....	112,749	351,572
* YIK Corp.....	169,474	697,786
* YMC Co. Ltd.....	60,433	233,850
* YMT Co. Ltd.....	22,496	172,694
* Yonwoo Co. Ltd.....	22,062	229,541
* Yoosung Enterprise Co. Ltd.....	110,418	228,488
* Youlchon Chemical Co. Ltd.....	24,264	523,113
#* Young Poong Corp.....	2,475	975,964
Young Poong Precision Corp.....	62,215	579,207
#* Youngone Corp.....	143,714	5,159,348
Youngone Holdings Co. Ltd.....	49,199	2,982,046
* YTN Co. Ltd.....	12,525	52,810
* Yuanta Securities Korea Co. Ltd.....	710,491	1,320,605
* Yuhan Corp.....	52,771	2,332,439
* YuHwa Securities Co. Ltd.....	32,205	53,085
* Yungjin Pharmaceutical Co. Ltd.....	219,028	332,445
* Yuyu Pharma, Inc.....	8,556	32,526
* Zeus Co. Ltd.....	121,593	1,546,715
#* Zinus, Inc.....	76,668	781,424
TOTAL SOUTH KOREA.....		<u>2,938,434,247</u>

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (18.2%)		
104 Corp.....	2,000	\$ 13,981
91APP, Inc.....	157,000	483,569
# Aaeon Technology, Inc.....	31,000	160,485
# ABC Taiwan Electronics Corp.....	551,402	387,446
Abico Avy Co. Ltd.....	823,396	622,132
# Ability Enterprise Co. Ltd.....	1,769,974	1,403,395
# Ability Opto-Electronics Technology Co. Ltd.....	300,471	1,962,744
# Abnova Corp.....	200,000	212,545
# AcBel Polytech, Inc.....	3,695,033	4,799,733
# Accton Technology Corp.....	1,395,369	23,473,669
# Acer E-Enabling Service Business, Inc.....	52,000	476,843
# Acer, Inc.....	9,499,595	13,951,041
# ACES Electronic Co. Ltd.....	878,044	1,088,142
* Acon Holding, Inc.....	1,679,955	567,994
# Acter Group Corp. Ltd.....	764,122	4,424,191
# Action Electronics Co. Ltd.....	1,305,000	753,981
# Actron Technology Corp.....	290,018	1,555,944
# ADATA Technology Co. Ltd.....	1,522,439	4,660,026
# Addcn Technology Co. Ltd.....	152,176	977,998
Adlink Technology, Inc.....	183,000	356,065
Advanced Analog Technology, Inc.....	34,000	84,071
Advanced Ceramic X Corp.....	235,000	1,617,583
# Advanced Energy Solution Holding Co. Ltd.....	76,000	1,532,169
# Advanced International Multitech Co. Ltd.....	1,102,000	2,488,552
#* Advanced Optoelectronic Technology, Inc.....	728,000	702,572
# Advanced Power Electronics Corp.....	461,000	1,304,363
# Advantec Enterprise Co. Ltd.....	1,739,662	2,028,977
Advantech Co. Ltd.....	758,940	8,180,774
# AEON Motor Co. Ltd.....	335,000	368,297
# Aerospace Industrial Development Corp.....	2,910,000	4,561,267
# AGV Products Corp.....	3,163,603	1,189,930
Air Asia Co. Ltd.....	46,000	51,657
Airmate Cayman International Co. Ltd.....	21,490	10,994
# Airtac International Group.....	210,335	6,303,688
# Alchip Technologies Ltd.....	139,000	17,241,549
# Alexander Marine Co. Ltd.....	102,000	1,096,927
#* ALI Corp.....	1,316,256	1,108,500
# Allied Circuit Co. Ltd.....	183,000	867,770
Allied Supreme Corp.....	289,000	3,016,406
# Allis Electric Co. Ltd.....	1,008,170	2,701,890
# Alltek Technology Corp.....	1,276,506	1,435,743
# Alltop Technology Co. Ltd.....	281,531	1,724,380
# Alpha Networks, Inc.....	1,563,873	1,923,135
Altek Corp.....	1,868,159	2,182,907
Amazing Microelectronic Corp.....	534,849	1,889,958
# Ambassador Hotel.....	1,757,000	2,572,592
# AMICCOM Electronics Corp.....	117,000	135,142
AMPACS Corp.....	134,000	210,444
# Ampak Technology, Inc.....	178,000	753,649
# Ampire Co. Ltd.....	691,000	833,348
Ample Electronic Technology Co. Ltd.....	25,000	54,346
# AMPOC Far-East Co. Ltd.....	609,567	1,674,053
AmTRAN Technology Co. Ltd.....	5,023,884	2,133,609
# Anderson Industrial Corp.....	208,247	88,080
# Anji Technology Co. Ltd.....	328,933	387,442
# Anpec Electronics Corp.....	462,702	3,094,872
# Apac Opto Electronics, Inc.....	240,000	864,814
Apacer Technology, Inc.....	712,005	1,312,952
APAQ Technology Co. Ltd.....	25,000	54,726

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	1,086,000	\$ 800,618
#	630,625	670,761
	7,000	45,208
	967,916	1,462,577
	695,507	270,747
#	49,000	108,668
	68,000	92,603
	1,088,759	5,994,687
#	4,278,993	10,088,613
	61,000	113,131
#	414,391	2,302,235
	11,414,387	49,353,231
	8,179,655	10,372,754
#	573,000	408,100
	1,350,000	2,894,371
*	1,370,533	313,341
#	3,226,858	2,288,389
#	408,000	853,042
#	1,045,183	14,194,965
#	190,000	758,180
#	25,048	1,481,130
#	210,000	634,087
#	116,098	11,403,110
#	389,000	2,874,134
	1,670,861	23,725,070
#	300,000	332,265
#	583,715	1,484,658
#	106,000	489,979
#	582,375	1,180,592
#	24,168,198	14,123,889
#	219,303	2,640,804
#	463,000	294,910
	341,258	802,776
#	368,000	1,375,973
#	143,000	208,159
#	333,000	359,027
	161,062	163,858
#	447,659	1,196,864
#*	523,000	967,392
#	272,000	1,417,895
#*	4,055,406	1,548,572
	140,000	67,827
#	886,284	1,128,286
#	1,316,000	1,461,426
	9,349,050	3,667,496
#	149,000	182,146
#	783,257	606,144
	100,000	184,380
	162,000	365,550
#*	851,712	624,403
	406,680	1,449,736
#	547,782	4,031,287
#	153,000	436,852
#	19,000	102,688
#	145,934	3,121,701
#	157,000	690,177
	567,180	340,239
	199,000	330,816
#	39,000	230,692

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# Brighton-Best International Taiwan, Inc.....	2,902,749	\$ 3,133,538
Brilliant Network & Automation Integrated System Co. Ltd.....	32,000	132,263
# Browave Corp.....	414,000	1,202,897
# C Sun Manufacturing Ltd.....	872,258	2,334,611
* Calin Technology Co. Ltd.....	115,000	147,286
Calitech Co. Ltd.....	40,000	76,857
Cameo Communications, Inc.....	1,466,435	462,359
# Capital Futures Corp.....	641,808	1,024,415
Capital Securities Corp.....	10,875,614	5,575,755
# Career Technology MFG. Co. Ltd.....	3,500,071	2,286,132
# Carnival Industrial Corp.....	671,530	257,859
# Castles Technology Co. Ltd.....	458,991	1,732,790
# Caswell, Inc.....	265,000	925,001
Catcher Technology Co. Ltd.....	2,242,872	13,936,624
Cathay Chemical Works.....	87,000	135,760
Cathay Financial Holding Co. Ltd.....	15,162,826	21,322,414
Cathay Real Estate Development Co. Ltd.....	4,399,600	2,686,608
# Cayman Engley Industrial Co. Ltd.....	309,801	545,948
# CCP Contact Probes Co. Ltd.....	335,671	443,298
# Celxpert Energy Corp.....	599,690	535,733
# Center Laboratories, Inc.....	3,028,496	4,410,582
* Central Reinsurance Co. Ltd.....	1,499,575	1,103,539
# Chailease Holding Co. Ltd.....	3,979,676	22,029,589
# Chain Chon Industrial Co. Ltd.....	1,418,483	610,826
* ChainQui Construction Development Co. Ltd.....	753,946	419,983
# Chaintech Technology Corp.....	245,000	342,935
* Champion Building Materials Co. Ltd.....	1,772,451	613,675
Champion Microelectronic Corp.....	65,000	148,605
Chang Hwa Commercial Bank Ltd.....	15,206,963	8,489,346
Chang Wah Electromaterials, Inc.....	2,458,190	2,820,382
# Chang Wah Technology Co. Ltd.....	2,035,450	2,161,416
# Channel Well Technology Co. Ltd.....	1,287,000	3,231,921
# Chant Sincere Co. Ltd.....	122,000	325,045
# Charoen Pokphand Enterprise.....	1,320,582	4,063,963
# CHC Healthcare Group.....	790,000	1,419,346
CHC Resources Corp.....	481,048	853,586
# Chen Full International Co. Ltd.....	574,000	697,239
# Chenbro Micom Co. Ltd.....	229,000	2,046,378
# Cheng Fwa Industrial Co. Ltd.....	381,000	479,806
# Cheng Loong Corp.....	6,723,160	6,189,352
# Cheng Mei Materials Technology Corp.....	3,635,574	1,556,185
Cheng Shin Rubber Industry Co. Ltd.....	8,174,508	11,852,575
Cheng Uei Precision Industry Co. Ltd.....	3,027,630	4,318,749
# Chenming Electronic Technology Corp.....	580,708	771,291
Chi Hua Fitness Co. Ltd.....	42,384	67,306
# Chia Chang Co. Ltd.....	855,000	1,165,432
# Chia Hsin Cement Corp.....	3,137,921	1,788,630
Chian Hsing Forging Industrial Co. Ltd.....	288,200	279,872
Chicony Electronics Co. Ltd.....	3,068,689	16,089,823
Chicony Power Technology Co. Ltd.....	1,134,696	5,292,406
Chief Telecom, Inc.....	84,900	866,508
# Chieftek Precision Co. Ltd.....	400,212	809,973
Chien Kuo Construction Co. Ltd.....	1,153,364	635,361
Chien Shing Harbour Service Co. Ltd.....	164,000	231,500
# Chime Ball Technology Co. Ltd.....	162,282	191,627
# China Airlines Ltd.....	17,409,057	11,307,706
# China Bills Finance Corp.....	3,892,000	1,828,225
# China Chemical & Pharmaceutical Co. Ltd.....	1,658,000	1,234,245
China Container Terminal Corp.....	373,000	262,423

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* China Development Financial Holding Corp.....	41,285,092	\$15,850,056
China Ecotek Corp.....	132,000	261,458
# China Electric Manufacturing Corp.....	1,740,658	924,228
China Fineblanking Technology Co. Ltd.....	305,092	307,846
China General Plastics Corp.....	3,028,607	1,987,235
# China Glaze Co. Ltd.....	774,022	425,618
* China Man-Made Fiber Corp.....	8,540,227	2,118,044
China Metal Products.....	2,216,405	2,790,445
# China Motor Corp.....	1,365,286	4,981,421
#* China Petrochemical Development Corp.....	25,757,099	7,739,567
China Steel Chemical Corp.....	1,056,998	3,830,718
China Steel Corp.....	29,281,440	23,464,177
# China Steel Structure Co. Ltd.....	530,000	897,584
# China Wire & Cable Co. Ltd.....	671,680	749,374
Chinese Maritime Transport Ltd.....	573,964	812,966
# Ching Feng Home Fashions Co. Ltd.....	847,200	553,679
# Chin-Poon Industrial Co. Ltd.....	2,600,617	3,712,490
# Chipbond Technology Corp.....	4,833,000	11,118,000
ChipMOS Technologies, Inc.....	4,024,155	5,493,461
ChipMOS Technologies, Inc., ADR.....	62,027	1,667,297
# Chilitina Holding Ltd.....	351,000	2,112,951
Chong Hong Construction Co. Ltd.....	1,114,739	2,701,785
# Chroma ATE, Inc.....	964,705	6,165,712
Chun YU Works & Co. Ltd.....	1,438,500	1,064,759
Chun Yuan Steel Industry Co. Ltd.....	3,122,177	1,766,861
# Chung Hung Steel Corp.....	5,843,926	4,437,150
Chung Hwa Food Industrial Co. Ltd.....	85,115	269,546
# Chung Hwa Pulp Corp.....	2,739,308	1,970,470
Chung-Hsin Electric & Machinery Manufacturing Corp.....	2,139,500	8,126,000
# Chunghwa Chemical Synthesis & Biotech Co. Ltd.....	351,000	579,294
# Chunghwa Precision Test Tech Co. Ltd.....	132,000	2,231,350
Chunghwa Telecom Co. Ltd., Sponsored ADR.....	65,709	2,469,344
Chunghwa Telecom Co. Ltd.....	5,266,000	19,962,933
# Chyang Sheng Dyeing & Finishing Co. Ltd.....	1,336,000	758,878
# Cleanaway Co. Ltd.....	519,000	2,967,026
# Clevo Co.....	3,072,482	4,054,260
#* CMC Magnetics Corp.....	7,080,967	2,426,402
C-Media Electronics, Inc.....	11,000	24,451
# CoAsia Electronics Corp.....	524,793	424,627
# Collins Co. Ltd.....	789,060	489,757
Compal Electronics, Inc.....	15,974,560	18,320,526
# Compeq Manufacturing Co. Ltd.....	6,040,000	13,396,279
# Compucase Enterprise.....	466,000	1,141,305
# Concord International Securities Co. Ltd.....	178,203	97,529
#* Concord Securities Co. Ltd.....	3,679,671	1,532,366
# Continental Holdings Corp.....	2,637,250	2,286,544
# Contrel Technology Co. Ltd.....	1,064,000	732,279
# Coremax Corp.....	449,486	991,499
Coretronic Corp.....	2,240,600	5,059,294
# Co-Tech Development Corp.....	1,645,800	3,082,756
Cowealth Medical Holding Co. Ltd.....	197,369	158,051
Coxon Precise Industrial Co. Ltd.....	311,000	171,504
Creative Sensor, Inc.....	14,000	12,922
Crowell Development Corp.....	381,000	459,764
* CSBC Corp. Taiwan.....	3,511,371	2,014,838
CTBC Financial Holding Co. Ltd.....	57,892,931	52,521,125
CTCI Corp.....	3,711,896	5,012,774
Cub Elecparts, Inc.....	69,000	284,937
CviLux Corp.....	659,378	915,809

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	250,875	\$ 227,550
#	196,504	576,553
#	345,450	2,071,135
*	2,354,873	1,559,837
#	284,589	343,917
#	96,801	244,329
	1,642,247	2,499,513
#	146,502	180,221
	396,061	650,840
	130,000	202,385
#	2,282,969	2,485,831
	1,707,700	2,772,379
#	2,803,304	1,382,490
#	441,500	1,506,190
#	1,808,997	750,991
#	397,000	480,234
	2,018,028	18,058,513
	874,634	4,172,765
	32,000	66,650
	187,686	806,283
	1,199,158	3,348,705
#	3,535,537	2,181,703
	216,000	170,807
#	153,000	723,233
	305,000	293,427
#	161,965	774,712
#	494,564	514,099
	67,000	74,426
#	1,682,693	4,448,294
	60,600	192,019
	1,030,000	2,738,494
	1,252,000	8,302,894
	371,000	1,074,629
	27,143,161	21,423,807
#	132,000	305,665
*	1,653,909	1,103,125
	539,518	9,416,351
	190,000	1,804,124
#	1,230,423	641,384
#	760,345	613,725
	1,415,141	1,107,688
#	395,267	753,548
#	393,000	3,410,652
	995,026	4,759,454
#	266,746	501,414
	509,000	1,381,679
#	983,320	1,957,898
#	870,839	12,793,157
#	1,260,390	3,699,129
#	2,217,028	2,185,592
	216,000	19,264,927
#	865,000	889,391
	522,298	4,491,054
#*	4,740,431	6,358,216
	2,316,166	1,029,590
#*	484,000	332,575
#	576,000	1,157,886
#	608,015	1,091,815
#	132,210	1,084,489

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# Eson Precision Ind Co. Ltd.....	746,000	\$ 1,330,957
Eternal Materials Co. Ltd.....	6,340,099	5,802,463
# Eurocharm Holdings Co. Ltd.....	193,000	1,065,559
Eva Airways Corp.....	14,026,695	14,138,662
# Ever Supreme Bio Technology Co. Ltd.....	40,686	252,406
#* Everest Textile Co. Ltd.....	3,592,829	822,295
Evergreen Aviation Technologies Corp.....	349,000	1,130,976
Evergreen International Storage & Transport Corp.....	3,514,000	3,737,262
# Evergreen Marine Corp. Taiwan Ltd.....	4,757,568	22,819,982
# Evergreen Steel Corp.....	1,042,000	3,761,007
Everlight Chemical Industrial Corp.....	2,990,756	1,788,047
# Everlight Electronics Co. Ltd.....	3,453,570	5,348,483
#* Everspring Industry Co. Ltd.....	618,300	286,069
Evertop Wire Cable Corp.....	483,000	208,023
Excel Cell Electronic Co. Ltd.....	135,000	101,629
# Excellence Opto, Inc.....	141,000	136,763
# Excelliance Mos Corp.....	157,000	618,862
# Excelsior Medical Co. Ltd.....	980,376	2,712,473
# EZconn Corp.....	340,600	995,628
Far Eastern Department Stores Ltd.....	8,101,000	6,432,428
Far Eastern International Bank.....	21,980,843	8,564,931
Far Eastern New Century Corp.....	11,733,705	11,577,000
# Far EasTone Telecommunications Co. Ltd.....	6,468,391	16,603,200
# Faraday Technology Corp.....	669,000	8,842,106
Farcent Enterprise Co. Ltd.....	36,000	65,089
# Farglory F T Z Investment Holding Co. Ltd.....	872,053	1,552,555
Farglory Land Development Co. Ltd.....	2,038,105	3,729,831
# FDC International Hotels Corp.....	79,000	206,314
* Federal Corp.....	2,382,938	1,395,687
# Feedback Technology Corp.....	223,200	679,677
Feng Hsin Steel Co. Ltd.....	2,993,131	6,488,567
# Feng TAY Enterprise Co. Ltd.....	1,359,959	7,011,975
# FIC Global, Inc.....	219,000	394,061
FineMat Applied Materials Co. Ltd.....	11,000	12,389
# FineTek Co. Ltd.....	116,421	350,400
Firich Enterprises Co. Ltd.....	105,000	99,313
# First Copper Technology Co. Ltd.....	360,000	354,741
First Financial Holding Co. Ltd.....	26,545,686	22,527,196
# First Hi-Tec Enterprise Co. Ltd.....	465,736	1,628,785
# First Hotel.....	1,386,293	667,439
First Insurance Co. Ltd.....	1,874,640	1,096,868
#* First Steamship Co. Ltd.....	5,121,961	1,355,554
# FIT Holding Co. Ltd.....	1,132,436	1,567,408
Fitipower Integrated Technology, Inc.....	497,700	3,726,509
# Fittech Co. Ltd.....	480,000	986,599
# FLEXium Interconnect, Inc.....	2,614,724	7,134,196
# Flytech Technology Co. Ltd.....	706,070	1,532,080
FocalTech Systems Co. Ltd.....	542,000	1,710,025
Force Mos Technology Ltd.....	40,800	62,319
# Forcecon Tech Co. Ltd.....	496,000	2,573,712
#* Forest Water Environment Engineering Co. Ltd.....	245,326	252,113
# Formosa Advanced Technologies Co. Ltd.....	1,383,000	1,670,664
Formosa Chemicals & Fibre Corp.....	6,392,198	11,540,270
# Formosa Electronic Industries, Inc.....	100,000	121,195
#* Formosa International Hotels Corp.....	319,975	2,172,891
# Formosa Laboratories, Inc.....	723,467	2,592,530
Formosa Oilseed Processing Co. Ltd.....	312,135	528,364
Formosa Optical Technology Co. Ltd.....	223,000	623,390
# Formosa Petrochemical Corp.....	991,000	2,353,591

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# Formosa Plastics Corp.....	5,517,770	\$12,680,088
Formosa Sumco Technology Corp.....	264,000	1,364,362
# Formosa Taffeta Co. Ltd.....	5,138,460	3,953,593
Formosan Rubber Group, Inc.....	1,503,128	1,135,589
# Formosan Union Chemical.....	2,663,936	1,754,698
# Fortune Electric Co. Ltd.....	300,304	4,247,464
# Founding Construction & Development Co. Ltd.....	1,356,882	990,264
Foxconn Technology Co. Ltd.....	3,063,241	4,932,904
Foxsemicon Integrated Technology, Inc.....	537,402	3,705,763
# Franbo Lines Corp.....	1,595,881	977,619
# Froch Enterprise Co. Ltd.....	1,735,384	1,035,532
FSP Technology, Inc.....	887,619	1,469,696
# Fu Chun Shin Machinery Manufacture Co. Ltd.....	349,409	180,304
# Fu Hua Innovation Co. Ltd.....	2,087,891	1,878,135
# Fubon Financial Holding Co. Ltd.....	15,005,385	30,844,303
# Fulgent Sun International Holding Co. Ltd.....	1,092,730	4,399,623
Fullerton Technology Co. Ltd.....	652,670	454,178
# Fulltech Fiber Glass Corp.....	3,076,365	1,436,737
Fusheng Precision Co. Ltd.....	653,000	4,719,037
# Fwusow Industry Co. Ltd.....	1,244,932	754,923
# G Shank Enterprise Co. Ltd.....	1,120,510	2,538,977
* G Tech Optoelectronics Corp.....	27,665	25,738
# Galaxy Software Services Corp.....	19,440	80,245
# Gallant Precision Machining Co. Ltd.....	264,000	293,130
# Gamania Digital Entertainment Co. Ltd.....	906,000	2,240,460
* GCS Holdings, Inc.....	401,000	384,336
# GEM Services, Inc.....	453,970	955,679
GEM Terminal Industrial Co. Ltd.....	165,000	159,668
# Gemtek Technology Corp.....	2,619,574	2,965,320
# General Interface Solution Holding Ltd.....	2,053,000	4,104,646
# General Plastic Industrial Co. Ltd.....	631,478	680,301
# Generalplus Technology, Inc.....	436,000	720,379
# GeneReach Biotechnology Corp.....	254,182	308,598
# Genius Electronic Optical Co. Ltd.....	638,576	8,118,173
Genmont Biotech, Inc.....	78,314	58,655
# Genovate Biotechnology Co. Ltd.....	271,700	216,720
# GeoVision, Inc.....	467,840	649,750
# Getac Holdings Corp.....	2,997,281	9,856,175
GFC Ltd.....	249,400	661,507
Giant Manufacturing Co. Ltd.....	1,114,355	6,342,826
# Giantplus Technology Co. Ltd.....	2,035,000	873,894
# Gigabyte Technology Co. Ltd.....	1,020,750	10,100,915
* Gigasolar Materials Corp.....	242,678	774,047
* Gigastorage Corp.....	533,576	286,531
# Global Brands Manufacture Ltd.....	2,469,175	5,037,470
# Global Lighting Technologies, Inc.....	545,000	858,856
# Global Mixed Mode Technology, Inc.....	516,000	4,048,037
# Global PMX Co. Ltd.....	420,000	1,412,972
# Global Unichip Corp.....	276,000	13,550,686
# Globaltek Fabrication Co. Ltd.....	78,000	127,629
# Globalwafers Co. Ltd.....	882,779	16,309,000
#* Globe Union Industrial Corp.....	1,766,136	862,091
# Gloria Material Technology Corp.....	3,041,885	4,618,346
* Glotech Industrial Corp.....	124,000	47,983
#* GlycoNex, Inc.....	163,828	141,590
# GMI Technology, Inc.....	1,055,563	839,163
Gold Circuit Electronics Ltd.....	974,372	7,129,726
Goldsun Building Materials Co. Ltd., Class C.....	6,445,965	6,112,195
Gongin Precision Industrial Co. Ltd.....	87,000	287,430

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# Good Will Instrument Co. Ltd.....	390,342	\$ 521,609
# Gordon Auto Body Parts.....	527,000	517,783
# Gourmet Master Co. Ltd.....	802,102	2,458,745
#* Grand Fortune Securities Co. Ltd.....	1,849,214	765,142
* Grand Ocean Retail Group Ltd.....	276,000	96,968
# Grand Pacific Petrochemical.....	7,372,579	3,389,500
# Grand Process Technology Corp.....	125,000	2,525,282
# GrandTech CG Systems, Inc.....	331,890	722,489
Grape King Bio Ltd.....	864,000	4,208,393
Great China Metal Industry.....	1,132,000	863,328
Great Taipei Gas Co. Ltd.....	1,511,000	1,563,261
# Great Tree Pharmacy Co. Ltd.....	369,055	3,932,878
Great Wall Enterprise Co. Ltd.....	4,173,478	7,689,522
Greatek Electronics, Inc.....	2,374,000	4,487,914
Green World FinTech Service Co. Ltd.....	23,100	333,646
# Group Up Industrial Co. Ltd.....	279,000	1,357,639
# GTM Holdings Corp.....	1,004,550	978,323
# Gudeng Precision Industrial Co. Ltd.....	164,292	2,108,097
#* Hai Kwang Enterprise Corp.....	214,400	138,013
# Hannstar Board Corp.....	2,820,831	5,128,089
#* HannStar Display Corp.....	13,924,323	5,229,498
#* HannsTouch Holdings Co.....	3,937,862	1,158,966
Hanpin Electron Co. Ltd.....	381,000	487,586
# Harmony Electronics Corp.....	220,000	219,828
# Harvatek Corp.....	1,062,839	856,817
# Heran Co. Ltd.....	93,000	335,927
Hey Song Corp.....	1,993,500	2,531,853
Hi-Clearance, Inc.....	146,045	622,475
Highlight Tech Corp.....	556,842	909,706
* High-Tek Harness Enterprise Co. Ltd.....	141,000	62,264
# Highwealth Construction Corp.....	4,311,189	5,452,655
# Hi-Lai Foods Co. Ltd.....	51,000	247,192
#* HIM International Music, Inc.....	192,200	663,925
# Hiroca Holdings Ltd.....	466,221	580,426
# Hitron Technology, Inc.....	826,997	891,340
Hiwin Mikrosystem Corp.....	59,000	123,818
Hiwin Technologies Corp.....	1,117,866	7,846,401
Hiyes International Co. Ltd.....	134,000	402,583
Ho Tung Chemical Corp.....	6,567,828	1,862,183
# Hocheng Corp.....	1,518,266	824,501
# Holdings-Key Electric Wire & Cable Co. Ltd.....	532,521	510,986
# Holiday Entertainment Co. Ltd.....	417,390	1,197,156
# Holtek Semiconductor, Inc.....	1,262,000	2,493,618
Holy Stone Enterprise Co. Ltd.....	1,022,358	3,068,751
Hon Hai Precision Industry Co. Ltd.....	18,429,403	60,286,695
Hong Pu Real Estate Development Co. Ltd.....	1,477,554	1,384,039
# Hong TAI Electric Industrial.....	1,557,000	1,346,006
# Hong YI Fiber Industry Co.....	1,007,680	540,600
#* Horizon Securities Co. Ltd.....	2,505,560	821,435
Hota Industrial Manufacturing Co. Ltd.....	629,816	1,055,515
Hotai Finance Co. Ltd.....	831,600	3,219,888
# Hotai Motor Co. Ltd.....	430,180	8,714,604
Hotron Precision Electronic Industrial Co. Ltd.....	315,364	342,474
# Hsin Kuang Steel Co. Ltd.....	1,825,000	3,246,766
Hsin Yung Chien Co. Ltd.....	259,510	866,468
Hsing TA Cement Co.....	846,222	478,868
#* HTC Corp.....	3,886,619	6,071,720
Hu Lane Associate, Inc.....	540,555	2,593,082
# HUA ENG Wire & Cable Co. Ltd.....	2,086,000	1,363,207

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* Hua Jung Components Co. Ltd.....	34,000	\$ 16,219
Hua Nan Financial Holdings Co. Ltd., Class C.....	20,661,619	14,232,732
Hua Yu Lien Development Co. Ltd.....	87,000	233,396
Huaku Development Co. Ltd.....	1,852,400	5,628,276
Huang Hsiang Construction Corp.....	327,735	450,530
# Huikwang Corp.....	57,000	61,902
Hung Ching Development & Construction Co. Ltd.....	933,000	880,961
# Hung Sheng Construction Ltd.....	2,917,603	1,853,209
Huxen Corp.....	269,072	444,748
Hwa Fong Rubber Industrial Co. Ltd.....	1,294,096	592,018
Hwacom Systems, Inc.....	253,000	152,966
Hycon Technology Corp.....	105,169	202,333
Ibase Gaming, Inc.....	61,000	91,289
Ibase Technology, Inc.....	551,345	1,519,618
#* IBF Financial Holdings Co. Ltd.....	18,542,238	7,076,846
# IC Plus Corp.....	85,000	153,649
# Ichia Technologies, Inc.....	1,688,255	1,827,426
# I-Chiun Precision Industry Co. Ltd.....	1,110,749	1,754,870
* Ideal Bike Corp.....	214,000	66,761
# IEI Integration Corp.....	936,173	2,334,007
Inergy Technology, Inc.....	83,000	188,129
Infotrend Technology, Inc.....	1,508,866	981,872
# Info-Tek Corp.....	487,000	761,193
# Ingentec Corp.....	74,178	426,212
# Innodisk Corp.....	540,929	5,243,490
Innolux Corp.....	31,875,865	16,578,012
# Inpaq Technology Co. Ltd.....	607,199	1,467,554
# Insyde Software Corp.....	151,000	1,216,174
# Intai Technology Corp.....	235,800	924,915
# Integrated Service Technology, Inc.....	666,669	2,303,649
# IntelliEPI, Inc.....	141,000	261,511
Interactive Digital Technologies, Inc.....	88,000	212,193
International CSRC Investment Holdings Co.....	4,824,083	2,892,624
# International Games System Co. Ltd., Class C.....	549,000	14,524,167
# Inventec Corp.....	4,922,276	8,645,081
Iron Force Industrial Co. Ltd.....	296,682	830,905
# I-Sheng Electric Wire & Cable Co. Ltd.....	663,000	981,291
I-Sunny Construction & Development Co. Ltd.....	164,545	471,999
ITE Technology, Inc.....	741,646	3,601,384
ITEQ Corp.....	1,376,608	3,644,661
# Jarlytec Co. Ltd.....	359,828	2,679,889
# Jean Co. Ltd.....	663,284	550,215
Jentech Precision Industrial Co. Ltd.....	268,356	6,423,741
# Jess-Link Products Co. Ltd.....	561,450	1,430,396
# Jetway Information Co. Ltd.....	250,000	329,961
Jetwell Computer Co. Ltd.....	62,000	188,527
# Jia Wei Lifestyle, Inc.....	242,000	466,461
Jih Lin Technology Co. Ltd.....	265,000	554,845
# Jiin Yeeh Ding Enterprise Co. Ltd.....	363,200	585,898
# Jinan Acetate Chemical Co. Ltd.....	148,079	3,973,154
* Jinli Group Holdings Ltd.....	688,681	235,264
JMC Electronics Co. Ltd.....	61,000	66,575
Johnson Health Tech Co. Ltd.....	76,000	157,330
# Joinsoon Electronics Manufacturing Co. Ltd.....	548,000	391,661
# Jourdeness Group Ltd.....	251,000	451,092
# JPP Holding Co. Ltd.....	36,000	144,796
# K Laser Technology, Inc.....	962,459	756,269
# Kaimei Electronic Corp.....	465,851	947,893
# Kaori Heat Treatment Co. Ltd.....	340,321	2,461,755

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	1,256,684	\$ 526,033
# Kaulin Manufacturing Co. Ltd.....	303,655	766,670
# Kedge Construction Co. Ltd.....	14,000	51,390
Keding Enterprises Co. Ltd.....	3,007,101	1,476,866
# KEE TAI Properties Co. Ltd.....	3,930,017	3,744,368
# Kenda Rubber Industrial Co. Ltd.....	1,035,000	2,002,175
# Kenmec Mechanical Engineering Co. Ltd.....	1,415,000	1,684,460
# Kerry TJ Logistics Co. Ltd.....	378,430	141,248
# Key Ware Electronics Co. Ltd.....	150,000	1,391,334
# Keystone Microtech Corp.....	23,504	63,358
KHGEARS International Ltd.....	3,035,000	3,836,172
Kindom Development Co. Ltd.....	495,800	616,358
# King Chou Marine Technology Co. Ltd.....	180,450	5,992,527
King Slide Works Co. Ltd.....	7,380,032	19,713,678
King Yuan Electronics Co. Ltd.....	6,557,653	8,532,832
# King's Town Bank Co. Ltd.....	659,690	655,223
#* King's Town Construction Co. Ltd.....	727,000	5,088,762
Kinik Co.....	759,120	633,813
# Kinko Optical Co. Ltd.....	8,325,892	4,093,422
Kinpo Electronics.....	2,525,476	8,083,842
# Kinsus Interconnect Technology Corp.....	453,951	1,833,807
# KMC Kuei Meng International, Inc.....	719,150	607,951
# KNH Enterprise Co. Ltd.....	137,000	264,506
# Ko Ja Cayman Co. Ltd.....	945,290	2,058,004
# KS Terminals, Inc.....	424,000	1,761,422
# Kung Long Batteries Industrial Co. Ltd.....	3,354,135	1,348,874
#* Kung Sing Engineering Corp.....	1,421,735	2,563,945
Kuo Toong International Co. Ltd.....	1,339,517	935,839
#* Kuo Yang Construction Co. Ltd.....	381,733	141,377
Kwong Fong Industries Corp.....	723,000	1,338,863
Kwong Lung Enterprise Co. Ltd.....	1,412,107	734,720
# KYE Systems Corp.....	1,098,000	5,992,641
# L&K Engineering Co. Ltd.....	187,947	781,635
# La Kaffa International Co. Ltd.....	1,512,412	455,013
* LAN FA Textile.....	422,600	1,447,889
# LandMark Optoelectronics Corp.....	76,000	97,202
* Lang, Inc.....	862,387	3,166,062
# Lanner Electronics, Inc.....	212,234	16,826,908
Largan Precision Co. Ltd.....	439,086	479,351
# Laser Tek Taiwan Co. Ltd.....	572,540	886,638
# Laster Tech Corp. Ltd.....	111,000	90,724
* LCY Technology Corp.....	172,000	113,276
Leader Electronics, Inc.....	94,928	254,156
# Leadtrend Technology Corp.....	5,120,683	1,640,904
#* Lealea Enterprise Co. Ltd.....	23,000	20,306
* Leatec Fine Ceramics Co. Ltd.....	309,858	235,171
Ledlink Optics, Inc.....	1,204,000	577,717
# LEE CHI Enterprises Co. Ltd.....	639,122	1,400,847
# Lelon Electronics Corp.....	193,032	527,597
# Lemtech Holdings Co. Ltd.....	98,000	105,248
Leo Systems, Inc.....	790,010	446,200
#* Leofoo Development Co. Ltd.....	561,057	351,429
#* Li Cheng Enterprise Co. Ltd.....	3,733,060	918,738
#* Li Peng Enterprise Co. Ltd.....	671,355	1,859,203
# Lian HWA Food Corp.....	435,000	446,938
# Lida Holdings Ltd.....	2,766,470	5,730,490
Lien Hwa Industrial Holdings Corp.....	97,000	65,615
Ligitek Electronics Co. Ltd.....	2,676,490	2,084,440
# Lingsen Precision Industries Ltd.....	192,000	789,878
#* Lion Travel Service Co. Ltd.....		

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# Lite-On Technology Corp.....	4,371,419	\$15,138,713
Liton Technology Corp.....	346,000	385,299
* Long Bon International Co. Ltd.....	2,254,276	1,119,576
# Long Da Construction & Development Corp.....	813,000	816,990
Longchen Paper & Packaging Co. Ltd.....	5,934,003	2,618,706
# Longwell Co.....	965,000	1,985,100
# Lotes Co. Ltd.....	414,223	13,067,021
# Lotus Pharmaceutical Co. Ltd.....	450,000	4,007,292
# Lu Hai Holding Corp.....	392,386	362,911
# Lucky Cement Corp.....	1,165,000	565,573
# Lumax International Corp. Ltd.....	559,513	1,610,406
* Lung Yen Life Service Corp.....	1,035,000	1,277,997
Lungteh Shipbuilding Co. Ltd.....	236,000	619,310
# Luxe Green Energy Technology Co. Ltd.....	328,202	345,149
# LuxNet Corp.....	163,705	752,712
# M3 Technology, Inc.....	39,000	220,579
# M31 Technology Corp.....	53,400	2,990,862
Macauto Industrial Co. Ltd.....	403,000	905,264
# Machvision, Inc.....	252,890	2,224,830
Macroblock, Inc.....	229,000	737,689
# Macronix International Co. Ltd.....	9,687,837	9,025,870
MacroWell OMG Digital Entertainment Co. Ltd.....	54,000	178,446
Makalot Industrial Co. Ltd.....	702,670	8,060,475
# Marketech International Corp.....	614,000	2,874,509
# Materials Analysis Technology, Inc.....	378,179	3,046,493
Maxigen Biotech, Inc.....	87,650	128,067
Mayer Steel Pipe Corp.....	890,905	935,757
Maywufa Co. Ltd.....	178,462	126,730
# Mechema Chemicals International Corp.....	241,000	612,654
Medeon Biodesign, Inc.....	72,549	110,436
MediaTek, Inc.....	2,965,823	91,518,236
Mega Financial Holding Co. Ltd.....	12,828,602	15,409,975
Meiloon Industrial Co.....	518,911	327,839
#* Mercuries & Associates Holding Ltd.....	3,576,247	1,414,582
# Mercuries Data Systems Ltd.....	52,000	38,872
* Mercuries Life Insurance Co. Ltd.....	18,874,033	2,905,390
# Merida Industry Co. Ltd.....	716,588	3,924,508
Merry Electronics Co. Ltd.....	1,324,771	4,311,770
# METAAGE Corp.....	386,000	871,738
Metatech AP, Inc.....	31,000	39,679
Micro-Star International Co. Ltd.....	2,891,465	16,770,571
# Mildef Crete, Inc.....	328,000	856,611
# MIN AIK Technology Co. Ltd.....	875,249	559,707
# Mirle Automation Corp.....	1,116,512	1,278,151
Mitac Holdings Corp.....	6,455,535	9,278,549
Mitake Information Corp.....	25,000	48,424
MJ International Co. Ltd.....	39,000	58,391
#* Mobiletron Electronics Co. Ltd.....	504,960	849,925
# momo.com, Inc.....	295,548	4,102,497
# MOSA Industrial Corp.....	519,162	379,850
Mosel Vitelic, Inc.....	148,000	146,504
# Motech Industries, Inc.....	230,000	190,981
MPI Corp.....	639,000	5,625,653
# MSSCORPS Co. Ltd.....	220,000	984,156
* My Humble House Hospitality Management Consulting.....	37,000	69,576
# Nak Sealing Technologies Corp.....	407,549	1,671,244
# Namchow Holdings Co. Ltd.....	1,457,000	2,424,580
Nan Liu Enterprise Co. Ltd.....	249,000	574,131
Nan Pao Resins Chemical Co. Ltd.....	226,000	2,094,756

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* Nan Ren Lake Leisure Amusement Co. Ltd.....	977,072	\$ 379,063
Nan Ya Plastics Corp.....	7,465,584	14,468,369
# Nan Ya Printed Circuit Board Corp.....	1,157,211	8,354,416
# Nang Kuang Pharmaceutical Co. Ltd.....	348,000	544,494
Nantex Industry Co. Ltd.....	1,685,363	1,944,144
Nanya Technology Corp.....	3,573,751	7,838,187
National Aerospace Fasteners Corp.....	37,000	107,342
National Petroleum Co. Ltd.....	643,000	1,370,354
# Netronix, Inc.....	439,000	1,263,691
New Asia Construction & Development Corp.....	697,000	260,065
New Best Wire Industrial Co. Ltd.....	185,200	204,445
#* New Era Electronics Co. Ltd.....	480,000	700,606
#* Newmax Technology Co. Ltd.....	429,000	448,507
# Nexcom International Co. Ltd.....	679,267	1,015,886
# Nichidenbo Corp.....	1,181,552	2,132,916
# Nidec Chaun-Choung Technology Corp.....	134,000	560,426
# Nien Hsing Textile Co. Ltd.....	805,656	491,358
Nien Made Enterprise Co. Ltd.....	653,000	6,980,804
# Niko Semiconductor Co. Ltd.....	392,080	685,896
# Nishoku Technology, Inc.....	262,800	869,525
# Nova Technology Corp.....	168,000	746,204
# Novatek Microelectronics Corp.....	1,242,000	20,231,807
# Nuvoton Technology Corp.....	703,000	2,877,315
Nyquest Technology Co. Ltd.....	100,000	259,827
O-Bank Co. Ltd.....	3,755,961	1,128,861
#* Ocean Plastics Co. Ltd.....	873,000	1,012,758
# OFCO Industrial Corp.....	91,696	70,717
# OK Biotech Co. Ltd.....	103,718	81,994
# Oneness Biotech Co. Ltd.....	258,269	1,422,655
# Optimax Technology Corp.....	119,000	125,890
* Orient Europharma Co. Ltd.....	199,000	241,280
# Orient Semiconductor Electronics Ltd.....	2,851,637	5,803,004
# Oriental Union Chemical Corp.....	3,724,819	2,196,544
O-TA Precision Industry Co. Ltd.....	608,683	1,724,196
# Pacific Construction Co.....	1,439,276	459,467
# Pacific Hospital Supply Co. Ltd.....	387,706	1,046,601
PADAUK Technology Co. Ltd.....	30,855	133,993
# Paiho Shih Holdings Corp.....	1,194,088	682,684
Pan Asia Chemical Corp.....	438,787	176,535
# Pan German Universal Motors Ltd.....	70,000	657,154
# Pan Jit International, Inc.....	1,757,074	3,461,067
# Pan Ram International Corp.....	83,000	113,637
# Pan-International Industrial Corp.....	2,749,854	2,901,988
# Panion & BF Biotech, Inc.....	162,753	537,072
Parade Technologies Ltd.....	174,805	6,201,579
# Paragon Technologies Co. Ltd.....	276,626	295,485
# Parpro Corp.....	232,000	246,419
#* PChome Online, Inc.....	809,581	1,156,877
# PCL Technologies, Inc.....	397,129	920,985
P-Duke Technology Co. Ltd.....	336,644	1,028,194
Pegatron Corp.....	7,971,293	21,013,678
# Pegavision Corp.....	264,912	3,285,627
* PharmaEssentia Corp.....	72,000	722,946
Phison Electronics Corp.....	508,000	8,531,476
# Phoenix Silicon International Corp.....	1,060,010	1,731,062
* Phytohealth Corp.....	169,000	118,817
Pixart Imaging, Inc.....	995,000	5,050,582
# Planet Technology Corp.....	200,000	914,627
# Plastron Precision Co. Ltd.....	656,491	372,737

EMERGING MARKETS CORE EQUITY PORTFOLIO

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	<u>Shares</u>	<u>Value»</u>	
TAIWAN — (Continued)			
#*	Plotech Co. Ltd.....	578,800	\$ 304,001
	Polytronics Technology Corp.....	404,239	681,726
#	Posiflex Technology, Inc.....	188,939	709,760
	Pou Chen Corp.....	8,125,005	8,179,337
#	Power Wind Health Industry, Inc.....	188,319	676,693
#	Powerchip Semiconductor Manufacturing Corp.....	14,881,000	12,795,079
	Powertech Technology, Inc.....	4,454,580	20,681,217
	Powertip Technology Corp.....	201,000	103,099
	Poya International Co. Ltd.....	282,353	4,652,154
	President Chain Store Corp.....	1,792,728	15,115,117
	President Securities Corp.....	6,498,644	3,907,712
#	Primax Electronics Ltd.....	3,155,000	6,613,820
	Prince Housing & Development Corp.....	7,963,140	2,667,924
	Princeton Technology Corp.....	70,000	64,316
#	Pro Hawk Corp.....	86,000	409,184
#	Progate Group Corp.....	52,000	686,816
#	Promate Electronic Co. Ltd.....	1,149,000	2,191,969
#	Prosperity Dielectrics Co. Ltd.....	801,687	1,164,419
	P-Two Industries, Inc.....	17,000	16,794
#	Qisda Corp.....	5,811,525	8,633,148
	QST International Corp.....	364,738	714,759
	Qualipoly Chemical Corp.....	681,893	815,949
#	Quang Viet Enterprise Co. Ltd.....	245,000	858,908
	Quanta Computer, Inc.....	2,256,436	17,841,672
#	Quanta Storage, Inc.....	1,275,000	3,251,217
#	Quintain Steel Co. Ltd.....	2,151,384	1,052,386
	Radiant Opto-Electronics Corp.....	2,121,692	9,382,843
*	Radium Life Tech Co. Ltd.....	4,896,858	1,472,083
#	Rafael Microelectronics, Inc.....	55,097	254,536
	Raydium Semiconductor Corp.....	210,000	2,519,877
	Realtek Semiconductor Corp.....	992,861	14,858,561
#	Rechi Precision Co. Ltd.....	2,389,292	1,685,998
#*	Rexon Industrial Corp. Ltd.....	799,559	1,139,259
*	Rich Development Co. Ltd.....	3,758,769	1,127,880
	Right WAY Industrial Co. Ltd.....	56,000	28,934
#	RiTdisplay Corp.....	78,000	87,690
*	Ritek Corp.....	4,923,593	1,225,175
#	Rodex Fasteners Corp.....	125,000	176,027
*††	Roo Hsing Co. Ltd.....	3,680,000	403,440
#	Ruby Tech Corp.....	55,000	114,835
	Ruentex Development Co. Ltd.....	4,682,217	5,333,620
#	Ruentex Engineering & Construction Co.....	408,440	1,536,153
	Ruentex Industries Ltd.....	3,034,253	5,814,012
#	Run Long Construction Co. Ltd.....	553,213	1,819,154
	Sakura Development Co. Ltd.....	178,514	275,284
	Sampo Corp.....	2,123,895	1,933,030
#	San Fang Chemical Industry Co. Ltd.....	1,244,659	1,044,036
#	San Far Property Ltd.....	1,234,297	855,634
	San Fu Chemical Co. Ltd.....	111,000	451,512
	San Shing Fastech Corp.....	672,622	1,181,484
	Sanitar Co. Ltd.....	283,000	328,567
#	Sanyang Motor Co. Ltd.....	2,484,802	5,587,260
#	Savior Lifetec Corp.....	1,297,203	827,438
	Scan-D Corp.....	7,000	9,376
	SCI Pharmtech, Inc.....	124,696	378,175
#	Scientech Corp.....	222,000	1,534,914
	ScinoPharm Taiwan Ltd.....	861,000	691,060
	SciVision Biotech, Inc.....	50,000	119,571
	SDI Corp.....	791,000	2,586,281

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# Sea & Land Integrated Corp.....	92,500	\$ 65,328
# Sea Sonic Electronics Co. Ltd.....	276,000	810,818
Senao International Co. Ltd.....	521,547	630,162
# Senao Networks, Inc.....	177,000	1,351,757
# Sensortek Technology Corp.....	94,000	1,348,947
# Sercomm Corp.....	1,905,000	7,891,015
Sesoda Corp.....	1,312,261	1,352,836
Shanghai Commercial & Savings Bank Ltd.....	4,327,660	6,116,460
# Shan-Loong Transportation Co. Ltd.....	619,247	589,367
# Sharehope Medicine Co. Ltd.....	678,473	702,196
Sheng Yu Steel Co. Ltd.....	1,008,000	904,509
# ShenMao Technology, Inc.....	601,450	1,283,822
# Shieh Yih Machinery Industry Co. Ltd.....	582,000	444,880
Shih Her Technologies, Inc.....	373,000	1,082,615
Shih Wei Navigation Co. Ltd.....	2,820,634	1,747,065
Shihlin Development Co. Ltd.....	43,000	14,794
# Shihlin Electric & Engineering Corp.....	953,787	3,693,725
# Shin Foong Specialty & Applied Materials Co. Ltd.....	226,000	380,749
Shin Hai Gas Corp.....	8,242	14,249
Shin Hsiung Natural Gas Co. Ltd.....	121,465	217,258
#* Shin Kong Financial Holding Co. Ltd.....	44,273,198	11,854,249
Shin Ruenn Development Co. Ltd.....	166,000	309,038
Shin Shin Natural Gas Co.....	12,480	16,053
Shin Zu Shing Co. Ltd.....	1,104,127	5,262,475
# Shinfox Energy Co. Ltd.....	182,000	636,889
Shinih Enterprise Co. Ltd.....	85,000	54,557
* Shining Building Business Co. Ltd.....	2,773,622	911,647
Shinkong Insurance Co. Ltd.....	1,833,784	4,039,297
# Shinkong Synthetic Fibers Corp.....	8,122,844	3,884,328
Shinkong Textile Co. Ltd.....	912,169	1,317,244
# Shiny Chemical Industrial Co. Ltd.....	634,302	2,680,421
# ShunSin Technology Holding Ltd.....	247,000	1,479,812
#* Shuttle, Inc.....	2,415,000	1,315,685
Sigurd Microelectronics Corp.....	3,773,523	8,134,109
# Silergy Corp.....	491,000	6,042,607
# Silicon Integrated Systems Corp.....	2,373,700	3,125,406
Silicon Power Computer & Communications, Inc.....	128,000	139,951
Sillitech Technology Corp.....	69,521	88,233
# Simplo Technology Co. Ltd.....	764,880	9,898,389
Sinbon Electronics Co. Ltd.....	572,849	4,716,298
# Sincere Navigation Corp.....	2,291,741	1,676,824
# Singatron Enterprise Co. Ltd.....	540,000	538,427
Single Well Industrial Corp.....	257,351	234,967
# Sinher Technology, Inc.....	406,000	443,697
Sinkang Industries Co. Ltd.....	16,000	8,604
# Sinmag Equipment Corp.....	296,519	1,391,317
# Sino-American Silicon Products, Inc.....	2,509,000	15,341,066
# Sinon Corp.....	3,121,740	3,845,143
SinoPac Financial Holdings Co. Ltd.....	34,843,295	21,323,122
# Sinopower Semiconductor, Inc.....	117,100	406,132
# Sinphar Pharmaceutical Co. Ltd.....	606,147	632,514
Sinyi Realty, Inc.....	1,834,314	1,698,545
Sirtec International Co. Ltd.....	627,000	605,352
# Sitronix Technology Corp.....	701,774	6,089,360
# Siward Crystal Technology Co. Ltd.....	1,214,705	1,289,984
# Soft-World International Corp.....	353,000	1,614,332
Solar Applied Materials Technology Corp.....	2,627,531	3,299,731
# Solomon Technology Corp.....	737,000	930,263
# Solteam, Inc.....	454,269	617,635

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	310,000	\$ 153,690
	974,000	1,654,476
#	1,181,000	684,387
	706,000	1,323,563
#	470,745	920,758
	457,844	3,389,751
	77,000	169,165
#	380,000	2,326,538
	562,040	1,150,269
	2,674,734	3,198,297
	605,520	2,327,411
#	339,000	362,455
#	101,000	97,128
	51,000	140,309
	249,000	247,828
#	570,495	251,075
	10,760	75,566
#	55,000	404,317
	373,800	171,277
	115,000	740,040
#	502,257	1,744,113
#	1,133,001	4,217,763
#	91,000	474,510
	2,976,153	3,065,261
#	1,238,145	2,227,546
#	947,291	761,639
*	170,000	127,701
	100,000	196,812
#	3,451,051	6,629,984
	421,000	1,316,885
	1,192,034	1,056,933
#	419,555	1,382,657
#	718,000	1,758,671
*	127,000	101,800
	14,000	67,479
#	666,705	800,003
	3,903,732	8,962,876
#	942,293	3,471,188
#	753,178	2,172,724
#	10,458,566	12,367,715
#	318,270	565,817
#	3,519,849	3,916,043
#	220,000	290,520
	228,378	523,582
	228,000	99,804
	758,834	1,095,494
#*	933,230	729,581
	27,364,857	13,719,690
	531,532	2,712,792
#	1,200,460	1,848,467
#	644,940	847,899
#	643,289	584,682
	7,949,791	3,764,434
#	498,960	409,091
	33,435,088	18,316,127
#	478,000	968,982
#	1,032,775	688,619
#	1,632,792	869,915
	314,000	1,130,818

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	94,000	\$ 95,100
	25,502,327	10,867,988
#	14,251,055	14,503,773
#	682,331	789,835
#	2,536,578	3,202,413
	19,853,546	16,107,109
	54,000	92,906
#	195,000	1,173,512
	2,950,000	6,405,831
	1,425,880	1,186,732
#	1,094,000	1,693,911
#*	4,739,904	2,722,664
	5,263,000	4,965,881
	2,309,545	10,297,045
#	1,163,000	1,416,838
#	270,000	123,779
*††	508,000	0
††	6,008,009	96,456
#	515,700	573,859
	1,303,000	2,808,690
	4,314,900	13,487,686
#	1,552,720	1,604,638
	2,145,152	3,664,115
#	2,217,816	2,911,741
#	86,000	108,385
#	1,186,243	2,659,607
	510,650	622,445
	1,499,405	5,577,699
#	1,678,000	4,312,757
	3,191,292	360,488,344
	42,911,652	859,026,559
#	1,710,226	2,188,926
	141,000	398,899
	3,139,404	1,437,106
	2,338,674	6,924,732
	183,722	636,546
#*	4,313,896	2,797,567
#	2,204,000	9,523,559
	2,092,537	2,906,668
#	707,910	767,590
*	152,000	162,533
#*	4,436,588	6,190,184
#	248,000	252,487
#	665,282	3,648,017
#	452,980	1,011,593
#	4,643,000	6,809,511
#	116,860	1,093,874
	20,000	71,278
	171,170	188,318
	24,863	20,077
	1,115,370	2,477,533
	1,513,166	986,211
#*	990,000	346,365
#	244,391	333,655
#	520,058	2,636,655
#	904,793	1,901,901
	23,280	202,301
#	6,584,300	3,193,721
#	1,464,637	6,714,774

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	180,000	\$ 191,849
	2,929,341	7,980,760
#	1,539,804	903,211
#	823,485	856,494
*	255,872	95,095
	1,091,707	6,540,210
#	307,468	683,721
#	411,000	2,391,948
#	1,041,993	930,648
#	622,980	443,509
	2,495,000	2,839,229
#	383,000	818,061
	31,000	50,266
	1,258,870	3,161,889
	163,300	825,803
	1,865,660	11,140,202
#	37,000	152,038
#	383,000	353,849
#	465,865	580,001
#	215,085	1,552,853
#	550,000	498,504
	4,884,154	3,440,844
	6,600	25,999
	256,000	1,152,407
#	127,579	960,214
	1,548,991	3,845,164
#*	40,000	112,595
	4,464,052	10,522,327
	17,000	9,477
	428,000	1,776,919
#	229,515	926,675
	2,510,762	7,604,467
	1,404,333	1,761,002
#*	2,206,327	795,510
*	1,844,413	1,096,272
*	567,200	295,436
#	533,000	958,271
#	3,440,200	5,254,685
#	517,000	373,199
	117,000	311,945
#	78,000	85,351
#	5,681,563	31,875,148
	10,454,975	4,727,915
*	18,000	18,806
	15,419,734	35,633,201
	543,365	584,020
#	4,216,516	2,554,814
	1,163,640	10,294,640
#	142,183	1,096,231
#	35,252,441	54,911,253
	572,468	1,775,837
#	590,000	344,211
#	191,056	535,592
#	7,817,644	3,226,872
*††	3,736,276	0
#	301,000	276,667
	2,896,143	2,691,432
	29,000	26,275
	54,000	269,601

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# Universal Vision Biotechnology Co. Ltd.....	257,764	\$ 2,260,741
# Universal, Inc.....	199,000	252,086
UPC Technology Corp.....	5,461,684	2,601,733
* UPI Semiconductor Corp.....	38,000	310,825
Userjoy Technology Co. Ltd.....	294,797	731,080
USI Corp.....	6,075,226	3,545,146
# Usun Technology Co. Ltd.....	229,100	226,283
# U-Tech Media Corp.....	438,000	246,388
# Utechzone Co. Ltd.....	377,000	901,126
# UVAT Technology Co. Ltd.....	170,000	316,674
Value Valves Co. Ltd.....	147,000	427,155
# Vanguard International Semiconductor Corp.....	4,605,000	10,805,028
Ve Wong Corp.....	704,524	1,249,914
# Ventec International Group Co. Ltd., Class C.....	482,000	1,404,446
# VIA Labs, Inc.....	107,000	855,768
* Victory New Materials Ltd. Co.....	596,500	205,203
# Viking Tech Corp.....	442,000	734,343
# Visco Vision, Inc.....	107,000	819,138
VisEra Technologies Co. Ltd.....	90,000	808,741
Visual Photonics Epitaxy Co. Ltd.....	590,224	2,540,248
# Voltronic Power Technology Corp.....	246,007	10,519,954
# Wafer Works Corp.....	4,060,544	5,339,748
# Waffer Technology Corp.....	532,623	1,717,556
# Wah Hong Industrial Corp.....	418,280	462,697
Wah Lee Industrial Corp.....	1,354,400	4,183,066
# Walsin Lihwa Corp.....	7,889,881	8,908,361
# Walsin Technology Corp.....	2,209,496	7,573,753
# Walton Advanced Engineering, Inc.....	2,036,662	1,025,844
# Wan Hai Lines Ltd.....	4,040,972	6,309,152
# WAN HWA Enterprise Co.....	428,452	171,533
* We & Win Development Co. Ltd.....	393,000	119,125
* We&Win Diversification Co. Ltd.....	223,000	231,487
WEI Chih Steel Industrial Co. Ltd.....	102,000	78,604
# Wei Chuan Foods Corp.....	2,717,000	1,617,100
# Weikeng Industrial Co. Ltd.....	2,926,979	2,859,560
Well Shin Technology Co. Ltd.....	624,443	1,018,982
# Welldone Co.....	121,000	206,219
WELLELL, Inc.....	308,463	271,109
# Wha Yu Industrial Co. Ltd.....	597,000	327,602
# Wholetech System Hitech Ltd.....	393,000	992,723
# Win Semiconductors Corp.....	998,248	4,918,782
Winbond Electronics Corp.....	17,900,672	15,559,526
Winmate, Inc.....	191,000	843,800
# Winstek Semiconductor Co. Ltd.....	523,000	2,034,103
*†† Wintek Corp.....	6,349,135	0
# WinWay Technology Co. Ltd.....	121,000	3,063,148
# Wisdom Marine Lines Co. Ltd.....	3,344,849	5,493,174
# Wisechip Semiconductor, Inc.....	157,000	193,755
# Wiselink Co. Ltd.....	112,000	364,754
# Wistron Corp.....	6,777,169	24,813,399
# Wistron Information Technology & Services Corp.....	278,365	1,215,905
Wistron NeWeb Corp.....	1,383,896	6,305,287
# Wiwynn Corp.....	220,000	15,510,175
# Wonderful Hi-Tech Co. Ltd.....	183,000	178,124
Wowprime Corp.....	550,856	4,259,297
WPG Holdings Ltd.....	6,161,957	17,154,291
# WT Microelectronics Co. Ltd.....	2,124,766	10,673,442
# WUS Printed Circuit Co. Ltd.....	1,091,507	1,214,156
# WW Holding, Inc.....	33,884	111,609

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* XAC Automation Corp.....	275,000	\$ 209,453
XinTec, Inc.....	1,106,000	4,432,401
# Xxentria Technology Materials Corp.....	982,109	2,261,298
Ya Horng Electronic Co. Ltd.....	50,000	98,158
# Yageo Corp.....	881,842	15,510,807
# Yang Ming Marine Transport Corp.....	9,982,491	15,221,551
# Yankey Engineering Co. Ltd.....	163,814	1,715,794
# Yao Sheng Electronic Co. Ltd.....	12,000	32,800
# YC INOX Co. Ltd.....	2,519,858	2,094,562
# YCC Parts Manufacturing Co. Ltd.....	109,000	209,835
# Yea Shin International Development Co. Ltd.....	1,553,343	1,693,945
Yem Chio Co. Ltd.....	2,972,064	1,604,059
# Yen Sun Technology Corp.....	391,000	527,083
#* Yeong Guan Energy Technology Group Co. Ltd.....	639,031	1,028,543
# YFC-Boneagle Electric Co. Ltd.....	740,454	591,150
# YFY, Inc.....	7,432,997	7,111,483
# Yi Jinn Industrial Co. Ltd.....	1,392,096	813,128
# Yi Shin Textile Industrial Co. Ltd., Class C.....	125,000	98,936
* Yieh Hsing Enterprise Co. Ltd.....	150,000	50,908
# Yieh Phui Enterprise Co. Ltd.....	6,669,959	3,277,074
Yonyu Plastics Co. Ltd.....	546,050	541,205
# Young Fast Optoelectronics Co. Ltd.....	669,137	1,289,955
* Young Optics, Inc.....	8,000	17,764
# Youngtek Electronics Corp.....	862,569	1,783,413
# Yuan High-Tech Development Co. Ltd.....	26,000	102,706
Yuanta Financial Holding Co. Ltd.....	29,227,475	25,196,825
Yuanta Futures Co. Ltd.....	82,145	158,918
# Yuen Chang Stainless Steel Co. Ltd., Class C.....	399,000	206,620
Yuen Foong Yu Consumer Products Co. Ltd.....	377,000	507,741
Yulon Finance Corp.....	1,692,403	9,433,904
# Yulon Motor Co. Ltd.....	2,946,526	6,515,708
Yung Chi Paint & Varnish Manufacturing Co. Ltd.....	385,350	919,902
# Yungshin Construction & Development Co. Ltd.....	805,200	2,383,761
# YungShin Global Holding Corp.....	1,309,400	1,937,049
Yusin Holding Corp.....	81,000	292,995
# Zeng Hsing Industrial Co. Ltd.....	393,733	1,270,050
Zenitron Corp.....	1,297,000	1,380,742
# Zero One Technology Co. Ltd.....	902,868	1,968,609
# Zhen Ding Technology Holding Ltd.....	3,373,350	10,859,964
#* Zhong Yang Technology Co. Ltd.....	98,000	152,809
# Zig Sheng Industrial Co. Ltd.....	3,171,638	1,023,260
#* Zinwell Corp.....	2,008,979	1,354,359
Zippy Technology Corp.....	747,028	1,136,503
# Zyxel Group Corp.....	2,120,320	3,220,751
TOTAL TAIWAN.....		4,616,328,508
THAILAND — (1.8%)		
AAPICO Hitech PCL, NVDR.....	30,260	24,948
AAPICO Hitech PCL.....	1,910,888	1,575,463
* Absolute Clean Energy PCL.....	12,123,700	526,263
Advanced Info Service PCL.....	2,305,509	14,231,738
Advanced Information Technology PCL, Class F.....	9,100,250	933,688
AEON Thana Sinsap Thailand PCL.....	581,900	2,484,895
After You PCL.....	1,547,200	401,219
Airports of Thailand PCL.....	5,831,200	9,820,709
* AJ Plast PCL.....	1,739,400	318,684
Allianz Ayudhya Capital PCL.....	136,500	128,892
Amata Corp. PCL.....	5,377,700	3,228,666
* Ananda Development PCL.....	17,052,007	398,934

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
AP Thailand PCL.....	17,672,736	\$ 5,330,090
Asia Green Energy PCL.....	4,799,300	270,555
Asia Plus Group Holdings PCL.....	18,199,100	1,436,332
* Asia Precision PCL.....	1,628,200	158,793
Asia Sermkij Leasing PCL, NVDR.....	1,706,950	957,460
Asian Alliance International PCL.....	3,870,200	425,447
Asian Insulators PCL.....	2,470,690	306,421
Asian Sea Corp. PCL, Class F.....	1,862,850	343,927
Asphere Innovations PCL.....	1,068,604	240,965
# Asset World Corp. PCL.....	14,161,300	1,588,668
Assetwise PCL.....	43,100	10,083
B Grimm Power PCL.....	2,163,500	1,692,259
Bangchak Corp. PCL.....	8,034,500	9,511,634
Bangchak Sriracha PCL.....	331,200	80,752
Bangkok Airways PCL.....	4,970,800	2,059,637
Bangkok Bank PCL.....	2,439,900	9,697,016
Bangkok Bank PCL, NVDR.....	40,800	162,153
Bangkok Chain Hospital PCL.....	4,072,850	2,594,501
Bangkok Commercial Asset Management PCL.....	7,598,298	1,691,961
Bangkok Dusit Medical Services PCL, Class F.....	14,579,100	11,300,832
Bangkok Expressway & Metro PCL.....	11,720,655	2,428,210
Bangkok Insurance PCL.....	150,640	1,303,544
* Bangkok Land PCL.....	97,006,004	1,968,693
Bangkok Life Assurance PCL, NVDR.....	1,876,340	1,010,164
* Bangkok Ranch PCL.....	4,050,800	296,866
# Banpu PCL.....	26,069,913	4,555,943
Banpu Power PCL.....	2,400,200	980,985
BCPG PCL.....	3,877,800	907,216
# BEC World PCL.....	6,061,031	792,705
# Berli Jucker PCL.....	2,981,050	1,991,428
Betagro PCL.....	63,500	39,377
* Better World Green PCL.....	27,147,867	390,259
BG Container Glass PCL.....	968,500	206,107
* Bound & Beyond PCL.....	614,200	221,598
BTS Group Holdings PCL.....	13,863,800	2,344,664
Bumrungrad Hospital PCL.....	1,461,400	9,886,153
Business Online PCL.....	1,456,600	371,566
Cal-Comp Electronics Thailand PCL, Class F.....	25,129,538	1,898,306
Carabao Group PCL, Class F.....	869,400	1,844,052
Central Pattana PCL.....	2,870,200	5,238,403
#* Central Plaza Hotel PCL.....	619,700	759,832
Central Retail Corp. PCL.....	4,797,917	4,496,673
# CH Karnchang PCL.....	3,453,567	2,092,923
Charoen Pokphand Foods PCL.....	12,509,200	6,558,273
Charoong Thai Wire & Cable PCL, Class F.....	959,700	124,705
Chayo Group PCL.....	1,163,096	167,199
Chiang Mai Ram Medical Business PCL.....	522,200	30,616
Chularat Hospital PCL, Class F.....	31,191,100	2,602,372
Chumporn Palm Oil Industry PCL.....	899,100	68,426
CIMB Thai Bank PCL.....	1,623,900	27,464
CK Power PCL.....	7,364,900	793,007
# Com7 PCL, Class F.....	4,314,400	2,578,121
* Country Group Development PCL.....	23,756,500	234,368
* Country Group Holdings PCL, Class F.....	14,076,611	281,711
CP ALL PCL.....	4,767,600	7,021,552
Delta Electronics Thailand PCL.....	4,234,800	9,400,056
* Demco PCL.....	2,414,700	166,073
Dhipaya Group Holdings PCL.....	3,327,000	2,789,888
Diamond Building Products PCL.....	1,304,600	303,374

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
	380,900	\$ 141,720
	28,818,966	1,315,953
	6,146,900	1,316,791
	4,568,900	522,859
	2,742,088	579,682
	607,200	2,250,632
#	3,595,800	4,028,837
*	5,230,700	751,929
#	1,343,000	851,737
#	1,252,800	603,844
	1,844,749	356,184
	2,261,200	163,165
	109,400	46,255
*	14,624,000	78,319
#	3,485,222	1,119,908
	1,684,700	410,758
#	1,381,626	1,917,978
*	19,913,318	101,033
	2,766,100	3,391,596
	21,834,900	1,883,301
	1,133,900	508,182
	2,084,753	2,805,918
	17,014,515	5,035,654
	695,600	87,446
	51,000	61,814
	5,276,500	2,587,868
	1,198,200	749,772
	4,700,700	3,126,954
	2,701,650	574,941
	3,348,126	220,833
	245,400	510,133
#	34,589,890	1,901,213
*	163,900	15,245
*	41,879,591	873,537
*††	183,700	0
#	23,293,869	1,352,558
#	2,979,800	1,209,474
	1,162,197	671,553
	210,000	100,627
	8,200	68,184
	4,258,966	1,800,704
	91,000	307,801
	714,000	2,415,052
#	2,767,664	3,471,526
	4,930,200	642,027
	15,465,749	1,089,828
	917,507	1,260,756
	6,333,732	2,838,597
#	2,212,600	2,728,525
	1,209,300	167,705
	1,613,800	359,355
	2,756,000	392,299
	16,250,200	3,504,025
	3,074,080	662,863
#	2,077,850	872,665
	29,574,327	833,608
*	11,146,635	436,722
#	9,471,996	1,003,867
	1,287,300	507,990

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
	967,000	\$ 237,133
	5,831,128	2,629,781
	2,242,000	815,215
	3,750,900	660,789
*	670,700	53,690
	2,158,200	2,615,816
*	9,703,884	95,733
	10,053,930	8,643,362
	947,600	968,233
*	4,894,400	126,921
	27,600	87,131
	2,489,000	2,981,679
	2,141,100	252,267
*	1,988,300	17,934
	676,600	457,710
	2,755,787	1,693,359
	5,479,600	599,277
	72,300	75,912
	8,533,200	1,310,857
*	7,314,300	65,974
#	6,726,000	1,545,117
#	3,286,500	1,926,832
	1,542,500	221,739
	12,871,468	3,192,697
*	2,830,700	237,770
	2,076,387	608,679
*	6,564,800	135,080
	1,361,350	679,188
#	8,257,500	1,768,924
	2,480,700	524,424
	9,829,434	1,648,513
*	2,157,700	279,767
	68,971,887	544,349
	5,503,800	1,877,133
*	3,484,700	60,898
	8,122,600	1,968,976
	5,536,569	23,408,790
	4,518,858	4,266,979
	2,512,800	1,281,987
	36,706,900	34,919,537
	53,789,704	3,365,884
	1,953,600	699,337
*	62,421,381	809,353
*	21,947,100	253,634
	1,038,900	776,009
	39,500	36,185
#	2,498,000	2,129,927
	2,968,000	543,781
#	15,712,912	1,124,961
	3,090,900	2,199,851
*	15,996,700	257,011
#	5,984,112	986,740
	3,312,560	1,288,516
	1,791,100	189,826
*	7,940,000	537,129
	1,146,415	904,788
	1,667,600	230,322
	33,600	67,006
	1,503,700	402,654

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
	755,300	\$ 681,266
	1,146,700	130,580
*	1,891,799	277,284
	97,667,885	4,927,786
	799,100	1,931,445
	14,429,516	1,325,917
#	2,083,969	6,109,021
	6,288,800	175,489
	2,135,100	1,895,727
*	4,373,184	318,027
*	3,354,200	52,945
	4,559,850	300,755
#	3,243,506	767,964
*	17,226,600	194,226
	532,700	4,054,091
	267,799	1,015,262
	24	91
#	4,168,647	1,786,017
*	221,700	79,363
	5,893,300	1,328,910
	1,346,700	383,389
	1,535,900	419,935
#	20,110,881	459,159
#	7,933,587	1,911,977
	260,200	164,287
	701,000	745,902
	1,905,000	464,470
	1,822,825	935,111
	3,684,200	1,266,922
	6,941,140	3,384,729
	6,912,056	1,402,771
#	732,400	383,980
	3,881,400	365,411
#	2,905,022	3,234,398
	8,098,100	271,630
	3,143,900	708,934
	7,739,599	1,832,503
	134,600	13,051
	5,084,800	470,105
*	9,791,433	861,089
	7,726,525	4,290,397
#*	127,349,800	1,507,629
	4,240,400	547,418
	1,996,900	374,304
	1,301,460	388,851
	7,690,300	366,334
	2,212,000	268,102
#	2,412,100	734,287
	20,449,400	461,124
	168,000	171,658
	4,668,989	7,205,331
*	9,194,700	189,194
	4,315,785	242,081
	7,500	43,549
	239,200	1,388,914
	9,117,460	3,906,290
	3,641,457	2,155,467
	4,164,200	460,113
	4,822,100	1,603,855

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
THAILAND — (Continued)			
#	Thaifoods Group PCL, Class F.....	11,210,926	\$ 1,143,924
	Thaire Life Assurance PCL, Class F.....	4,029,093	208,964
	Thanachart Capital PCL.....	1,087,000	1,554,936
	Thitikorn PCL.....	672,900	100,525
	Thonburi Healthcare Group PCL.....	1,238,000	1,648,806
#	Thoresen Thai Agencies PCL.....	10,420,800	1,821,125
	Tipco Asphalt PCL, NVDR.....	1,033,600	469,057
	Tipco Asphalt PCL.....	4,510,790	2,047,036
	TIPCO Foods PCL.....	1,584,900	422,163
	Tisco Financial Group PCL, NVDR.....	90	251
	Tisco Financial Group PCL.....	997,700	2,784,083
	TKS Technologies PCL.....	1,957,572	375,209
	TMBThanachart Bank PCL.....	58,549,583	2,954,091
#	TMT Steel PCL.....	2,855,800	470,902
	TOA Paint Thailand PCL.....	1,581,500	940,586
	TPC Power Holding PCL, Class F.....	1,462,300	251,428
	TPI Polene PCL.....	52,525,510	2,072,742
#	TPI Polene Power PCL.....	15,482,039	1,466,272
#	TQM Alpha PCL.....	1,661,996	1,358,548
*	Triton Holding PCL.....	5,331,300	21,038
*	True Corp. PCL.....	51,005,184	8,697,946
	TTCL PCL.....	3,006,878	291,556
	TTW PCL.....	6,034,300	1,641,350
	Union Auction PCL.....	1,488,300	453,066
*	Unique Engineering & Construction PCL.....	5,285,405	458,856
	United Paper PCL.....	2,099,100	692,255
	Univanich Palm Oil PCL.....	5,252,200	1,310,182
	Univentures PCL.....	4,855,900	287,433
	Vanachai Group PCL.....	5,890,840	594,439
	VGI PCL.....	14,077,300	626,936
	WHA Corp. PCL.....	24,177,500	3,230,254
	WHA Utilities & Power PCL.....	5,374,600	593,853
	WICE Logistics PCL.....	2,343,900	383,190
	Workpoint Entertainment PCL.....	2,023,180	587,379
*	Xspring Capital PCL.....	12,940,533	390,286
*	YGGDRAZIL Group PCL.....	706,800	137,465
TOTAL THAILAND.....			<u>470,810,774</u>
TURKEY — (1.3%)			
	Adel Kalemcilik Ticaret ve Sanayi AS.....	46,379	692,456
*	Adese Alisveris Merkezleri Ticaret AS.....	10,312,743	795,196
	Afyon Cimento Sanayi TAS.....	1,801,694	737,151
	Agesa Hayat ve Emeklilik AS.....	273,819	524,465
	Akbank TAS.....	13,740,226	17,885,786
	Akanssa Cimento AS.....	346,226	1,948,656
	Aksa Akrilik Kimya Sanayii AS.....	1,052,228	3,229,987
	Aksa Enerji Uretim AS.....	613,714	728,207
*	Aksigorta AS.....	1,806,249	386,823
	Alarko Holding AS.....	540,663	1,905,208
#*	Albaraka Turk Katilim Bankasi AS.....	13,140,185	1,833,599
*	Alcatel-Lucent Teletas Telekomunikasyon AS.....	6,146	21,373
	Alkim Alkali Kimya AS.....	571,151	718,164
	Altinyag Kombinalari AS.....	194,739	48,596
#*	Anadolu Anonim Turk Sigorta Sirketi.....	1,278,249	3,000,078
	Anadolu Efes Biracilik Ve Malt Sanayii AS.....	634,746	2,944,566
	Anadolu Hayat Emeklilik AS.....	496,318	696,549
	Anadolu Isuzu Otomotiv Sanayi Ve Ticaret AS, Class C.....	239,079	558,055
	Anatolia Tani VE Biyoteknoloji Urunleri Arastirma Gelistirme Sanayi VE TicaretAS.....	220,598	99,192

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
Arcelik AS.....	325,658	\$ 1,517,853
ARD Grup Bilisim Teknolojileri AS.....	1,002,909	1,344,348
Arena Bilgisayar Sanayi ve Ticaret AS.....	137,294	195,854
Aselsan Elektronik Sanayi Ve Ticaret AS.....	1,417,687	2,362,803
ATP Ticari Bilgisayar Agi VE Elektrik Guc Kaynaklari Uretim Pazarlama VE Ticaret.....	7,397	32,117
* Aydem Yenilenebilir Enerji AS, Class A.....	627,982	478,824
Ayen Enerji AS.....	188,139	174,125
Aygaz AS.....	310,563	1,507,007
Bagfas Bandirma Gubre Fabrikalari AS.....	303,047	272,138
* Banvit Bandirma Vitaminli Yem Sanayii AS.....	70,630	274,847
* Baticim Bati Anadolu Cimento Sanayii AS.....	305,289	1,130,567
Bera Holding AS.....	4,887,562	2,099,569
* Besiktas Futbol Yatirimlari Sanayi ve Ticaret AS.....	431,809	775,625
BIM Birlesik Magazalar AS.....	943,366	11,829,754
* Biotrend Cevre VE Enerji Yatirimlari AS.....	1,182,521	768,085
Bogazici Beton Sanayi Ve Ticaret AS.....	957,575	1,183,362
* Borusan Birlesik Boru Fabrikalari Sanayi ve Ticaret AS.....	103,094	2,074,809
Borusan Yatirim ve Pazarlama AS.....	10,253	879,431
Bosch Fren Sistemleri Sanayi ve Ticaret AS.....	1,934	706,390
Brisa Bridgestone Sabanci Sanayi ve Ticaret AS.....	254,995	755,222
Bursa Cimento Fabrikasi AS.....	5,203,812	1,365,178
* Can2 Termik AS.....	242,790	144,737
Celebi Hava Servisi AS.....	17,127	570,978
* Cemas Dokum Sanayi AS.....	4,595,338	738,810
Cemtas Celik Makina Sanayi Ve Ticaret AS.....	1,808,942	688,400
Cimsa Cimento Sanayi VE Ticaret AS.....	2,408,369	2,615,706
Coca-Cola Icecek AS.....	349,355	6,162,972
Deva Holding AS.....	226,098	625,266
Dogan Sirketler Grubu Holding AS.....	7,710,652	3,357,044
* Doganlar Mobilya Grubu Imalat Sanayi ve Ticaret AS.....	1,363,537	469,616
Dogus Otomotiv Servis ve Ticaret AS.....	400,617	3,596,779
Eczacibasi Yatirim Holding Ortakligi AS.....	183,057	1,700,878
EGE Endustri VE Ticaret AS.....	4,614	1,665,562
EGE Gubre Sanayii AS.....	315,560	509,630
EIS Eczacibasi Ilac ve Sinai ve Finansal Yatirimlar Sanayi ve Ticaret AS.....	784,622	1,215,933
Ω Enerjisa Enerji AS.....	1,038,389	1,900,397
Enka Insaat ve Sanayi AS.....	2,194,936	2,687,950
Erbosan Erciyas Boru Sanayii ve Ticaret AS.....	75,784	544,747
* Eregli Demir ve Celik Fabrikalari TAS.....	1,895,677	2,687,915
Escar Turizm Tasimacilik Ticaret AS.....	82,490	411,983
Esenboga Elektrik Uretim AS.....	350,459	216,129
* Europap Tezol Kagit Sanayi VE Ticaret AS.....	495,719	317,732
* Europen Endustri Insaat Sanayi VE Ticaret AS.....	895,564	497,632
Ford Otomotiv Sanayi AS.....	173,167	5,029,916
# Galata Wind Enerji AS.....	882,981	761,509
Gentas Genel Metal Sanayi ve Ticaret AS.....	181,981	56,272
* Gersan Elektrik Ticaret ve Sanayi AS.....	216,153	162,081
* Girisim Elektrik Taahhut Ticaret Ve Sanayi AS.....	362,616	928,324
Global Yatirim Holding AS.....	3,937,006	1,474,700
Goltas Goller Bolgesi Cimento Sanayi ve Ticaret AS.....	93,446	854,182
* Goodyear Lastikleri TAS.....	557,241	391,828
* Gozde Girisim Sermayesi Yatirim Ortakligi AS.....	1,603,308	1,292,425
GSD Holding AS.....	6,933,256	945,532
#* Gubre Fabrikalari TAS.....	24,931	119,644
* Hektas Ticaret TAS.....	1,161,525	680,654
#* Hitit Bilgisayar Hizmetleri AS.....	74,916	173,786
* Ihlas Holding AS.....	8,785,409	315,432
Indeks Bilgisayar Sistemleri Muhendislik Sanayi ve Ticaret AS.....	3,322,058	831,919

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
	1,156,777	\$ 552,089
	303,490	471,006
#*	559,388	668,516
*	2,833,769	1,176,451
	4,259,916	4,848,351
	3,588,618	675,588
*	5,740,409	1,180,173
	77,136	363,136
	412,579	347,096
#	1,854,941	1,346,070
#	669,421	477,979
#	5,701,980	5,023,280
*	161,217	72,852
*	1,277,937	404,151
#	93,341	239,060
*	8,459,748	640,944
*	416,578	165,933
	542,827	432,160
	55,668	69,566
	2,666,625	14,083,636
	656,174	859,959
	80,061	639,216
*	6,852	1,732,137
	49,850	81,465
	377,818	1,033,624
	603,799	412,425
*	1,017,900	1,647,634
*	121,248	43,911
	219,843	441,711
	412,003	1,211,101
	85,872	150,130
*	1,322,482	113,399
*	481,588	72,802
Ω	985,577	4,632,440
*	702,013	233,449
*	1,409,645	117,530
	933,280	1,344,368
	407,585	5,481,923
*Ω	378,691	2,034,237
	270,745	435,714
	369,648	229,817
*	1,414,526	1,259,642
#	317,240	3,317,474
*	7,940,165	2,418,451
	274,840	634,115
	10,158	71,367
	172,686	40,127
*	108,407	1,740,814
#*	1,030,082	2,142,169
*	153,761	222,439
	110,388	303,002
*	85,670	296,807
#*	229,683	5,677,670
*	2,374,983	2,683,779
	21,312	13,702
*	2,664,681	1,904,118
	48,199	129,175
	1,301,093	602,824

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
	149	\$ 98,750
* Politeknik Metal Sanayi ve Ticaret AS.....		
* Qua Granite Hayal.....	3,579,180	474,722
#* Reysas Tasimacilik ve Lojistik Ticaret AS.....	171,307	175,832
* RTA Laboratuvarlari Biyolojik Urunleri Ilac Sanayi Ve Ticaret AS.....	207,135	100,394
* Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret AS.....	2,306,380	2,315,079
* Sasa Polyester Sanayi AS.....	213,837	271,127
* Say Yenilenebilir Enerji Ekipmanlari Sanayi ve Ticaret AS.....	252,446	783,811
* Sekerbank Turk AS.....	8,991,445	1,437,091
* Selcuk Ecza Deposu Ticaret ve Sanayi AS.....	675,014	1,355,169
* Smart Gunes Enerjisi Teknolojileri ArGE Uretim Sanayi ve Ticaret AS.....	69,371	142,804
* Sok Marketler Ticaret AS.....	1,789,949	3,752,162
* SUN Tekstil Sanayi Ve Ticaret AS.....	314,402	177,097
* Suwen Tekstil Sanayi Pazarlama AS.....	497,910	326,121
* Tat Gida Sanayi AS.....	171,626	185,683
* TAV Havalimanlari Holding AS.....	866,682	3,940,513
* Tekfen Holding AS.....	1,695,971	2,331,356
* Teknosa Ic Ve Dis Ticaret AS.....	844,107	1,098,977
# Tofas Turk Otomobil Fabrikasi AS.....	422,220	3,425,019
* Tukas Gida Sanayi ve Ticaret AS.....	2,095,935	578,332
* Tumosan Motor ve Traktor Sanayi AS.....	295,483	916,608
* Turcas Petrol AS.....	709,370	587,032
* Turk Hava Yollari AO.....	1,661,643	14,894,779
* Turk Ilac VE Serum Sanayi AS.....	37,255	15,533
* Turk Prysmian Kablo ve Sistemleri AS.....	26,465	32,247
* Turk Telekomunikasyon AS.....	1,912,403	2,057,337
# Turk Traktor ve Ziraat Makineleri AS.....	111,270	2,962,257
# Turkcell Iletisim Hizmetleri AS.....	5,912,328	13,331,071
* Turkiye Garanti Bankasi AS.....	2,612,102	5,466,833
* Turkiye Is Bankasi AS, Class C.....	11,663,611	9,834,725
* Turkiye Petrol Rafinerileri AS.....	3,708,983	18,273,571
* Turkiye Sigorta AS.....	944,593	1,492,977
* Turkiye Sinai Kalkinma Bankasi AS.....	14,410,158	3,886,819
* Turkiye Sise ve Cam Fabrikalari AS.....	791,539	1,283,863
* Turkiye Vakiflar Bankasi TAO, Class D.....	5,440,011	2,532,598
* Ulker Biskuvi Sanayi AS.....	1,633,665	5,026,301
* Ulusoy Un Sanayi ve Ticaret AS.....	21,609	21,840
* Usak Seramik Sanayii AS.....	597,485	230,926
* Vakif Finansal Kiralama AS.....	4,486,781	808,708
* Vakko Tekstil ve Hazir Giyim Sanayi Isletmeleri AS.....	165,267	465,160
* Vestel Beyaz Esva Sanayi ve Ticaret AS.....	3,408,306	1,952,161
* Vestel Elektronik Sanayi ve Ticaret AS.....	1,181,049	2,388,054
* Yapi ve Kredi Bankasi AS.....	15,416,512	11,072,908
* Yatas Yatak ve Yorgan Sanayi ve Ticaret AS.....	1,000,570	1,084,333
* Yayla Agro Gida Sanayi VE Nakliyat AS.....	620,804	331,025
* Ziraat Gayrimenkul Yatirim Ortakligi AS.....	1,341,548	306,173
* Zorlu Enerji Elektrik Uretim AS.....	11,609,650	1,781,907
TOTAL TURKEY.....		<u>323,479,504</u>
UNITED ARAB EMIRATES — (1.4%)		
	8,325,175	20,399,563
Abu Dhabi Commercial Bank PJSC.....		
Abu Dhabi Islamic Bank PJSC.....	8,036,479	24,528,291
Abu Dhabi National Hotels.....	3,894,740	925,170
Abu Dhabi National Insurance Co. PSC.....	124,046	207,640
Abu Dhabi National Oil Co. for Distribution PJSC.....	9,602,472	9,276,922
* Abu Dhabi Ports Co. PJSC.....	902,439	1,525,842
Abu Dhabi Ship Building Co. PJSC.....	423,920	455,841
ADNOC Drilling Co. PJSC.....	4,321,571	4,315,280
Agthia Group PJSC.....	2,274,834	3,151,777
Air Arabia PJSC.....	16,867,701	13,668,815

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED ARAB EMIRATES — (Continued)		
* Ajman Bank PJSC.....	9,583,919	\$ 5,349,335
* AL Seer Marine Supplies & Equipment Co. LLC.....	432,677	783,873
AL Yah Satellite Communications Co-PJSC-Yah Sat.....	1,883,982	1,178,287
Aldar Properties PJSC.....	11,161,715	15,480,285
* Alpha Dhabi Holding PJSC.....	286,594	1,386,734
Amanat Holdings PJSC.....	6,782,131	2,178,307
* Amlak Finance PJSC.....	8,588,913	1,846,662
* Apex Investment Co. PSC.....	2,534,046	1,356,079
*† Arabtec Holding PJSC.....	1,809,860	0
Aramex PJSC.....	4,976,637	2,855,809
Burjeel Holdings PLC.....	2,719,679	2,301,081
Dana Gas PJSC.....	35,689,496	7,171,957
* Deyaar Development PJSC.....	11,886,980	2,287,610
Dubai Electricity & Water Authority PJSC.....	2,757,533	1,884,888
Dubai Financial Market PJSC.....	8,389,021	3,106,837
Dubai Investments PJSC.....	10,908,486	7,024,442
Dubai Islamic Bank PJSC.....	15,749,126	27,100,005
Emaar Development PJSC.....	9,490,412	17,958,982
Emaar Properties PJSC.....	22,589,280	45,672,616
Emirates Driving Co.....	158,568	131,118
Emirates Integrated Telecommunications Co. PJSC.....	799,803	1,230,433
Emirates NBD Bank PJSC.....	4,869,755	23,452,729
Emirates Reem Investments PJSC.....	15,096	12,072
Emirates Telecommunications Group Co. PJSC.....	6,974,241	36,399,543
* EMSTEEL Building Materials PJSC.....	10,295,105	3,890,846
* Eshraq Investments PJSC.....	14,402,862	1,616,550
Fertiglobe PLC.....	8,333,020	6,321,840
First Abu Dhabi Bank PJSC.....	6,983,898	27,842,636
* Ghitha Holding PJSC.....	69,132	706,062
* Gulf Navigation Holding PJSC.....	991,875	1,888,616
* Gulf Pharmaceutical Industries PSC.....	1,182,182	375,701
* International Holding Co. PJSC.....	16,916	1,841,123
* Islamic Arab Insurance Co.....	2,171,392	307,787
* Manazel PJSC.....	13,097,174	1,226,095
* Multiply Group PJSC.....	6,423,727	5,044,006
National Central Cooling Co. PJSC.....	38,241	33,402
* National Corp. for Tourism & Hotels.....	164,906	144,568
* Palms Sports PrJSC.....	106,169	395,718
* RAK Properties PJSC.....	9,888,213	3,526,786
Ras Al Khaimah Ceramics.....	3,263,651	2,399,147
Salik Co. PJSC.....	175,113	165,235
* Shuaa Capital PSC.....	11,499,694	610,256
Taaleem Holdings PJSC.....	230,014	241,418
TECOM Group PJSC.....	86,949	63,703
* Union Properties PJSC.....	16,492,051	1,232,974
TOTAL UNITED ARAB EMIRATES.....		<u>346,479,294</u>
UNITED KINGDOM — (0.1%)		
# Anglogold Ashanti PLC.....	762,911	<u>13,442,492</u>
UNITED STATES — (0.0%)		
*Ω HUUUGE, Inc.....	13,436	<u>95,440</u>
TOTAL COMMON STOCKS.....		<u>24,833,776,948</u>
PREFERRED STOCKS — (1.4%)		
BRAZIL — (1.4%)		
* Alpargatas SA.....	648,450	1,122,982
Banco ABC Brasil SA, 6.526%.....	707,952	3,408,012

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
Ω Banco BMG SA, 11.212%.....	805,500	\$ 544,652
Banco Bradesco SA, 7.254%.....	6,466,753	20,035,657
Banco do Estado do Rio Grande do Sul SA Class B, 6.219%.....	1,623,428	4,833,191
Banco Pan SA, 2.737%.....	1,513,901	2,401,756
Banco Pine SA, 7.457%.....	46,000	38,439
Centrais Eletricas Brasileiras SA Class B, 3.258%.....	630,303	5,831,804
Centrais Eletricas de Santa Catarina SA, 10.177%.....	65,563	883,587
Cia de Ferro Ligas da Bahia FERBASA, 9.009%.....	1,543,128	3,220,560
Cia De Sanena Do Parana, 5.473%.....	5,415,406	6,164,801
Cia Energetica de Minas Gerais, 11.204%.....	4,215,319	9,801,484
Cia Energetica do Ceara Class A, 0.768%.....	72,603	587,635
Companhia Paranaense de Energia Class B, 3.301%.....	4,858,943	9,934,824
CTEEP-Cia de Transmissao de Energia Eletrica Paulista, 8.606%.....	705,895	3,648,872
Eucatex SA Industria e Comercio, 5.720%.....	255,759	836,286
Gerdau SA, 7.607%.....	2,788,005	11,839,905
Itau Unibanco Holding SA, 3.834%.....	7,909,063	52,329,058
Marcopolo SA, 4.150%.....	3,637,938	5,874,274
Petroleo Brasileiro SA, 7.820%.....	22,001,222	179,628,094
Raizen SA, 6.959%.....	4,621,625	3,572,748
Randon SA Implementos e Participacoes, 4.972%.....	1,783,426	4,211,627
Schulz SA, 4.483%.....	781,878	1,027,375
Taurus Armas SA, 9.746%.....	426,525	1,232,811
Track & Field Co. SA, 1.321%.....	192,500	516,763
Unipar Carbocloro SA Class B, 4.951%.....	512,537	7,271,558
Usinas Siderurgicas de Minas Gerais SA Usiminas Class A, 3.577%.....	3,812,467	7,071,809
TOTAL BRAZIL.....		<u>347,870,564</u>
CHILE — (0.0%)		
Coca-Cola Embonor SA Class B, 6.201%.....	329,325	456,853
Embotelladora Andina SA Class B, 7.290%.....	1,123,248	2,862,056
TOTAL CHILE.....		<u>3,318,909</u>
COLOMBIA — (0.0%)		
Banco Davivienda SA, 4.620%.....	372,883	2,093,291
Bancolombia SA, 11.525%.....	80,974	637,981
Grupo Argos SA, 5.583%.....	93,838	248,212
Grupo Aval Acciones y Valores SA, 7.689%.....	9,901,271	1,309,499
Grupo de Inversiones Suramericana SA, 7.805%.....	207,155	872,461
TOTAL COLOMBIA.....		<u>5,161,444</u>
INDIA — (0.0%)		
* Sundaram Clayton Ltd.....	2,138	274
* TVS Holdings Ltd.....	2,138,460	274,334
TOTAL INDIA.....		<u>274,608</u>
PHILIPPINES — (0.0%)		
Cebu Air, Inc., 6.000%.....	1,180,647	713,879
TOTAL PREFERRED STOCKS.....		<u>357,339,404</u>
RIGHTS/WARRANTS — (0.0%)		
BRAZIL — (0.0%)		
* Banco ABC Brasil SA Rights 02/02/2024.....	23,504	23,146
* Diagnosticos da America SA Warrants 04/30/2025.....	1,956	750
* Empreendimentos Pague Menos SA Rights 02/28/2024.....	80,989	3,923
* Grupo Casas Bahia SA Warrants 09/19/2024.....	923,963	3,730

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
* Localiza Rent a Car SA Rights 02/05/2024.....	2,149	\$ 3,904
TOTAL BRAZIL.....		<u>35,453</u>
INDIA — (0.0%)		
* Skipper Ltd. Rights 02/08/2024.....	2,025	<u>1,423</u>
MALAYSIA — (0.0%)		
* Sam Engineering & Equipment M Bhd. Rights 02/09/2024.....	150,900	<u>159</u>
SOUTH KOREA — (0.0%)		
* LG Display Co. Ltd. Rights 03/07/2024.....	224,245	265,468
* Samsung Pharmaceutical Co. Ltd. Rights 02/14/2024.....	59,238	16,200
* Taihan Electric Wire Co. Ltd. Rights 03/12/2024.....	87,017	<u>102,362</u>
TOTAL SOUTH KOREA.....		<u>384,030</u>
TAIWAN — (0.0%)		
* Bank of Kaohsiung Co. Ltd. Rights 02/23/2024.....	1,272,985	50,839
* EZconn Corp. Rights 02/22/2024.....	35,832	39,382
* G Shank Enterprise Co. Ltd. Rights.....	66,053	27,223
* L&K Engineering Co. Ltd. Rights 03/06/2024.....	27,262	48,777
* Radium Life Tech Co. Ltd. Rights.....	312,976	<u>7,100</u>
TOTAL TAIWAN.....		<u>173,321</u>
THAILAND — (0.0%)		
* Better World Green PCL Warrants.....	4,479,216	0
* Chayo Group PCL Warrants 12/07/2025.....	11,709	178
* Maco Corp. Warrants 01/02/2025.....	3,999,175	0
#* RS PCL Warrants 01/16/2026.....	331,256	<u>55,089</u>
TOTAL THAILAND.....		<u>55,267</u>
TURKEY — (0.0%)		
* Loras Holding AS Rights 02/07/2024.....	1,322,482	<u>68,423</u>
UNITED STATES — (0.0%)		
* LG Display Co. Ltd. Rights 03/01/2024.....	109,800	<u>14,274</u>
TOTAL RIGHTS/WARRANTS.....		<u>732,350</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$19,368,711,250).....		<u>25,191,848,702</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (0.9%)		
@§ The DFA Short Term Investment Fund.....	19,361,127	<u>223,969,515</u>
TOTAL INVESTMENTS — (100.0%)		<u>\$25,415,818,217</u>
(Cost \$19,592,676,063)^^.....		

As of January 31, 2024, 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.....	899	03/15/24	<u>\$215,747,381</u>	<u>\$218,928,975</u>	<u>\$3,181,594</u>
Total Futures Contracts.....			<u>\$215,747,381</u>	<u>\$218,928,975</u>	<u>\$3,181,594</u>

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

Summary of the Portfolio's investments as of January 31, 2024, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Brazil.....	\$1,057,293,491	\$ 15,835,802	—	\$ 1,073,129,293
Chile.....	23,973,661	86,913,490	—	110,887,151
China.....	479,709,239	4,929,963,855	\$ 14,608,209	5,424,281,303
Colombia.....	30,086,119	636,818	—	30,722,937
Czech Republic.....	—	27,346,250	—	27,346,250
Egypt.....	65,620	7,126,055	—	7,191,675
Greece.....	874,596	115,347,230	—	116,221,826
Hong Kong.....	—	844,826	93,625	938,451
Hungary.....	—	54,103,814	—	54,103,814
India.....	178,199,958	5,057,931,217	2,435,316	5,238,566,491
Indonesia.....	9,200,984	453,453,441	600,140	463,254,565
Kuwait.....	63,949,286	5,754,639	—	69,703,925
Malaysia.....	—	391,268,453	—	391,268,453
Mexico.....	694,440,368	3,345,566	—	697,785,934
Peru.....	21,701,681	—	—	21,701,681
Philippines.....	2,743,664	175,436,587	582,388	178,762,639
Poland.....	—	272,402,751	—	272,402,751
Qatar.....	—	191,389,245	—	191,389,245
Saudi Arabia.....	1,223,395	1,015,367,454	968	1,016,591,817
South Africa.....	78,423,753	660,032,735	—	738,456,488
South Korea.....	54,765,188	2,879,457,699	4,211,360	2,938,434,247
Taiwan.....	365,721,216	4,250,107,396	499,896	4,616,328,508
Thailand.....	434,760,012	36,050,762	—	470,810,774
Turkey.....	—	323,479,504	—	323,479,504
United Arab Emirates.....	—	346,479,294	—	346,479,294
United Kingdom.....	13,442,492	—	—	13,442,492
United States.....	—	95,440	—	95,440
Preferred Stocks				
Brazil.....	347,325,912	544,652	—	347,870,564
Chile.....	—	3,318,909	—	3,318,909
Colombia.....	5,161,444	—	—	5,161,444
India.....	—	274,608	—	274,608
Philippines.....	—	713,879	—	713,879
Rights/Warrants				
Brazil.....	—	35,453	—	35,453
India.....	—	1,423	—	1,423
Malaysia.....	—	159	—	159
South Korea.....	—	384,030	—	384,030
Taiwan.....	—	173,321	—	173,321
Thailand.....	—	55,267	—	55,267
Turkey.....	—	68,423	—	68,423
United States.....	—	14,274	—	14,274
Securities Lending Collateral.....	—	223,969,515	—	223,969,515
Futures Contracts**.....	3,181,594	—	—	3,181,594
TOTAL.....	\$3,866,243,673	\$21,529,724,236	\$23,031,902[^]	\$25,418,999,811

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

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

U.S. LARGE CAP EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (99.3%)		
COMMUNICATION SERVICES — (8.7%)		
* Alphabet, Inc., Class A.....	212,847	\$ 29,819,865
* Alphabet, Inc., Class C.....	178,843	25,359,937
AT&T, Inc.....	246,998	4,369,395
* Atlanta Braves Holdings, Inc., Class C.....	475	19,147
* Charter Communications, Inc., Class A.....	5,189	1,923,614
Comcast Corp., Class A.....	189,948	8,840,180
Electronic Arts, Inc.....	17,089	2,351,105
Endeavor Group Holdings, Inc., Class A.....	15,207	376,373
Fox Corp., Class A.....	18,977	612,957
Fox Corp., Class B.....	12,521	375,755
» GCI Liberty, Inc.....	11,378	10,291
Interpublic Group of Cos., Inc.....	48,814	1,610,374
* Liberty Broadband Corp., Class A.....	2,108	164,045
* Liberty Broadband Corp., Class C.....	8,740	685,653
Liberty Media Corp.-Liberty Formula One, Class A.....	1,915	116,987
* Liberty Media Corp.-Liberty Formula One, Class C.....	14,506	975,528
* Live Nation Entertainment, Inc.....	7,530	669,041
* Meta Platforms, Inc., Class A.....	95,833	37,388,287
* Netflix, Inc., Class B.....	11,850	6,684,703
News Corp., Class A.....	35,333	870,605
News Corp., Class B.....	19,570	500,405
Omnicom Group, Inc.....	21,759	1,966,578
* Pinterest, Inc., Class A.....	23,644	885,941
* ROBLOX Corp., Class A.....	6,053	234,917
* Roku, Inc.....	1,112	97,923
# Sirius XM Holdings, Inc.....	38,728	197,126
* Snap, Inc., Class A.....	24,862	395,057
* Spotify Technology SA.....	5,364	1,155,137
* Take-Two Interactive Software, Inc.....	8,007	1,320,595
TKO Group Holdings, Inc.....	1,120	93,733
T-Mobile U.S., Inc.....	26,178	4,220,679
* Trade Desk, Inc., Class A.....	10,796	738,770
Verizon Communications, Inc.....	168,852	7,150,882
Walt Disney Co.....	56,028	5,381,489
* Warner Bros Discovery, Inc.....	78,100	782,562
Warner Music Group Corp., Class A.....	2,458	89,692
TOTAL COMMUNICATION SERVICES.....		<u>148,435,328</u>
CONSUMER DISCRETIONARY — (10.3%)		
* Airbnb, Inc., Class A.....	10,645	1,534,370
* Amazon.com, Inc.....	357,345	55,459,944
* Aptiv PLC.....	15,696	1,276,556
Aramark.....	23,172	673,842
* AutoZone, Inc.....	616	1,701,472
* Best Buy Co., Inc.....	24,574	1,781,369
* Booking Holdings, Inc.....	1,637	5,741,728
* Burlington Stores, Inc.....	2,628	502,342
* CarMax, Inc.....	20,086	1,429,722
* Carnival Corp.....	40,917	678,404
* Chipotle Mexican Grill, Inc.....	1,073	2,584,610
Darden Restaurants, Inc.....	6,141	998,404
* Deckers Outdoor Corp.....	2,348	1,769,758
Dick's Sporting Goods, Inc.....	3,535	526,963

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
	1,361	\$ 580,085
*	16,211	1,689,186
	17,264	2,467,198
*	12,531	489,336
	46,386	1,905,073
*	5,821	863,429
*	3,506	629,187
*	6,123	615,729
	125,232	1,467,719
	14,209	1,697,833
	54,359	2,109,129
	11,193	1,569,594
	8,690	1,659,442
	41,719	14,725,138
	3,673	471,503
	20,459	1,000,854
	21,221	3,179,967
#	1,314	182,318
	27,616	1,288,839
	18,736	3,987,770
*	4,092	1,857,031
	9,153	2,194,249
	22,877	6,696,555
	18,488	801,825
	33,111	3,361,760
*	295	2,087,211
*	2,013	2,059,400
	7,394	1,097,048
	4,987	150,807
	2,189	812,666
	23,572	2,464,688
#*	25,296	387,282
	17,736	2,488,006
*	14,694	1,873,485
	2,700	181,224
	38,391	3,571,515
*	72,202	13,522,713
	49,633	4,710,668
*	1,539	568,091
	6,831	1,534,243
*	3,001	1,506,652
#	8,562	1,655,805
	1,775	167,613
	8,696	1,126,045
TOTAL CONSUMER DISCRETIONARY.....		<u>176,115,395</u>
CONSUMER STAPLES — (6.7%)		
	23,699	502,893
	52,454	2,104,455
	25,604	1,423,070
#	4,122	232,357
	15,779	866,267
	13,483	1,187,718
	21,365	953,520
	2,576	699,023
#*	4,602	229,640
	12,985	1,296,552
	5,263	764,451
	163,626	9,734,111

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
Colgate-Palmolive Co.....	24,225	\$ 2,039,745
Conagra Brands, Inc.....	27,706	807,630
Constellation Brands, Inc., Class A.....	6,081	1,490,332
Costco Wholesale Corp.....	15,364	10,676,136
* Coty, Inc., Class A.....	31,097	375,652
Dollar General Corp.....	14,148	1,868,526
* Dollar Tree, Inc.....	23,856	3,116,071
Estee Lauder Cos., Inc., Class A.....	7,361	971,578
General Mills, Inc.....	45,750	2,969,633
Hershey Co.....	6,595	1,276,396
Hormel Foods Corp.....	29,988	910,736
J M Smucker Co.....	8,290	1,090,550
Kellanova.....	23,950	1,311,502
Kenvue, Inc.....	215,220	4,467,967
Keurig Dr Pepper, Inc.....	23,660	743,870
Kimberly-Clark Corp.....	12,559	1,519,262
Kraft Heinz Co.....	27,766	1,030,952
Kroger Co.....	91,614	4,227,070
Lamb Weston Holdings, Inc.....	9,133	935,585
McCormick & Co., Inc.....	13,674	932,020
McCormick & Co., Inc.....	612	41,616
Molson Coors Beverage Co., Class B.....	11,347	701,131
Mondelez International, Inc., Class A.....	45,815	3,448,495
* Monster Beverage Corp.....	22,868	1,258,197
PepsiCo, Inc.....	55,210	9,304,541
* Performance Food Group Co.....	13,200	959,376
Philip Morris International, Inc.....	49,352	4,483,629
Procter & Gamble Co.....	89,222	14,020,345
Sysco Corp.....	23,113	1,870,535
Target Corp.....	23,229	3,230,689
Tyson Foods, Inc., Class A.....	18,794	1,029,159
* U.S. Foods Holding Corp.....	19,415	893,284
Walgreens Boots Alliance, Inc.....	27,682	624,783
Walmart, Inc.....	67,173	11,100,338
WK Kellogg Co.....	5,987	77,771
TOTAL CONSUMER STAPLES.....		115,799,159
ENERGY — (5.2%)		
Baker Hughes Co.....	65,841	1,876,468
Cheniere Energy, Inc.....	15,031	2,464,934
Chevron Corp.....	70,909	10,454,114
ConocoPhillips.....	65,099	7,282,625
Coterra Energy, Inc.....	72,604	1,806,387
Devon Energy Corp.....	66,033	2,774,707
Diamondback Energy, Inc.....	15,074	2,317,477
EOG Resources, Inc.....	30,103	3,425,420
EQT Corp.....	31,137	1,102,250
Exxon Mobil Corp.....	181,735	18,684,175
Halliburton Co.....	87,495	3,119,197
Hess Corp.....	16,568	2,328,301
HF Sinclair Corp.....	13,152	742,956
Kinder Morgan, Inc.....	117,037	1,980,266
Marathon Oil Corp.....	62,489	1,427,874
Marathon Petroleum Corp.....	27,214	4,506,638
Occidental Petroleum Corp.....	48,000	2,763,360
ONEOK, Inc.....	41,588	2,838,381
Ovintiv, Inc.....	31,458	1,334,448
Phillips 66.....	17,787	2,566,842
Pioneer Natural Resources Co.....	11,126	2,557,089

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
Schlumberger NV.....	59,230	\$ 2,884,501
Targa Resources Corp.....	15,887	1,349,760
Texas Pacific Land Corp.....	363	530,463
Valero Energy Corp.....	22,332	3,101,915
Williams Cos., Inc.....	88,027	3,051,016
TOTAL ENERGY.....		<u>89,271,564</u>
FINANCIALS — (13.5%)		
* Affirm Holdings, Inc.....	6,101	247,152
Aflac, Inc.....	20,960	1,767,766
Allstate Corp.....	19,226	2,984,837
Ally Financial, Inc.....	1,500	55,020
American Express Co.....	29,533	5,928,454
American International Group, Inc.....	27,070	1,881,636
Ameriprise Financial, Inc.....	6,642	2,569,325
Aon PLC, Class A.....	7,027	2,097,068
Apollo Global Management, Inc.....	14,286	1,434,314
* Arch Capital Group Ltd.....	26,543	2,187,939
Ares Management Corp., Class A.....	4,814	584,805
Arthur J Gallagher & Co.....	9,166	2,127,979
Bank of America Corp.....	222,437	7,565,082
Bank of New York Mellon Corp.....	34,515	1,914,202
* Berkshire Hathaway, Inc., Class B.....	57,570	22,091,912
BlackRock, Inc.....	4,680	3,623,771
Blackstone, Inc.....	15,132	1,883,177
* Block, Inc.....	17,701	1,150,742
Brown & Brown, Inc.....	20,872	1,618,832
Capital One Financial Corp.....	14,604	1,976,213
Carlyle Group, Inc.....	26,272	1,051,405
Cboe Global Markets, Inc.....	8,205	1,508,489
Charles Schwab Corp.....	64,010	4,027,509
Chubb Ltd.....	13,257	3,247,965
Cincinnati Financial Corp.....	11,930	1,321,844
Citigroup, Inc.....	58,141	3,265,780
Citizens Financial Group, Inc.....	19,841	648,801
CME Group, Inc.....	11,347	2,335,666
CNA Financial Corp.....	1,587	69,939
* Coinbase Global, Inc., Class A.....	7,714	988,935
Corebridge Financial, Inc.....	6,900	166,773
Discover Financial Services.....	28,814	3,040,453
East West Bancorp, Inc.....	2,854	207,800
Equitable Holdings, Inc.....	55,785	1,823,612
Erie Indemnity Co., Class A.....	1,552	536,728
Everest Group Ltd.....	2,916	1,122,573
# F&G Annuities & Life, Inc.....	2,683	120,306
FactSet Research Systems, Inc.....	1,468	698,651
Fidelity National Financial, Inc.....	32,803	1,641,134
Fidelity National Information Services, Inc.....	27,475	1,710,594
Fifth Third Bancorp.....	48,790	1,670,570
First Citizens BancShares, Inc., Class A.....	913	1,378,630
* Fiserv, Inc.....	19,824	2,812,431
* FleetCor Technologies, Inc.....	5,921	1,716,676
Franklin Resources, Inc.....	16,632	442,910
Global Payments, Inc.....	11,611	1,546,934
Globe Life, Inc.....	9,864	1,211,496
Goldman Sachs Group, Inc.....	10,268	3,943,015
Hartford Financial Services Group, Inc.....	30,658	2,666,020
Huntington Bancshares, Inc.....	66,785	850,173
Interactive Brokers Group, Inc., Class A.....	2,406	213,533

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Intercontinental Exchange, Inc.....	20,980	\$ 2,671,383
Jack Henry & Associates, Inc.....	6,292	1,043,402
JPMorgan Chase & Co.....	109,615	19,112,471
KeyCorp.....	45,369	659,212
KKR & Co., Inc.....	18,869	1,633,678
Loews Corp.....	17,071	1,243,793
LPL Financial Holdings, Inc.....	5,241	1,253,595
M&T Bank Corp.....	5,817	803,328
* Markel Group, Inc.....	959	1,436,035
MarketAxess Holdings, Inc.....	359	80,958
Marsh & McLennan Cos., Inc.....	20,867	4,044,859
Mastercard, Inc., Class A.....	35,191	15,808,853
MetLife, Inc.....	23,135	1,603,718
Moody's Corp.....	6,122	2,400,069
Morgan Stanley.....	38,772	3,382,469
Morningstar, Inc.....	3,764	1,051,285
MSCI, Inc.....	2,428	1,453,449
Nasdaq, Inc.....	29,103	1,681,280
Northern Trust Corp.....	10,165	809,541
* PayPal Holdings, Inc.....	23,793	1,459,701
PNC Financial Services Group, Inc.....	12,425	1,878,784
Principal Financial Group, Inc.....	18,429	1,457,734
Progressive Corp.....	17,380	3,097,985
Prudential Financial, Inc.....	29,328	3,077,387
Raymond James Financial, Inc.....	19,609	2,160,520
Regions Financial Corp.....	74,541	1,391,680
Reinsurance Group of America, Inc.....	3,227	561,143
RenaissanceRe Holdings Ltd.....	319	72,997
* Robinhood Markets, Inc., Class A.....	8,411	90,334
* Rocket Cos., Inc., Class A.....	9,767	120,232
S&P Global, Inc.....	10,172	4,560,616
State Street Corp.....	20,144	1,488,037
Synchrony Financial.....	49,494	1,923,832
T Rowe Price Group, Inc.....	14,676	1,591,612
Tradeweb Markets, Inc., Class A.....	6,784	647,126
Travelers Cos., Inc.....	13,928	2,943,822
Truist Financial Corp.....	42,954	1,591,875
U.S. Bancorp.....	23,584	979,679
# UWM Holdings Corp.....	16,006	107,240
# Visa, Inc., Class A.....	58,788	16,064,409
W R Berkley Corp.....	22,549	1,846,312
Wells Fargo & Co.....	110,486	5,544,187
Willis Towers Watson PLC.....	5,132	1,264,012
TOTAL FINANCIALS.....		<u>231,772,205</u>
HEALTH CARE — (12.8%)		
Abbott Laboratories.....	62,251	7,043,701
AbbVie, Inc.....	74,469	12,242,704
Agilent Technologies, Inc.....	21,878	2,846,328
* Align Technology, Inc.....	2,967	793,138
* Alnylam Pharmaceuticals, Inc.....	2,986	516,309
Amgen, Inc.....	23,156	7,277,005
* Avantor, Inc.....	21,674	498,285
Baxter International, Inc.....	28,681	1,109,668
Becton Dickinson & Co.....	10,071	2,405,056
* Biogen, Inc.....	7,678	1,893,856
* BioMarin Pharmaceutical, Inc.....	11,388	1,003,055
Bio-Techne Corp.....	6,217	437,179
* Boston Scientific Corp.....	46,887	2,966,072

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
Bristol-Myers Squibb Co.....	103,105	\$ 5,038,741
Cardinal Health, Inc.....	9,146	998,652
Cencora, Inc.....	6,986	1,625,502
* Centene Corp.....	24,401	1,837,639
* Charles River Laboratories International, Inc.....	3,248	702,477
Cigna Group.....	11,209	3,373,349
† Contra Abiomed, Inc.....	2,233	34,857
Cooper Cos., Inc.....	2,424	904,225
CVS Health Corp.....	44,233	3,289,608
Danaher Corp.....	22,523	5,403,493
* Dexcom, Inc.....	9,544	1,158,164
* Edwards Lifesciences Corp.....	19,835	1,556,452
Elevance Health, Inc.....	9,299	4,588,499
Eli Lilly & Co.....	34,148	22,046,290
* Exact Sciences Corp.....	8,660	566,364
* Fortrea Holdings, Inc.....	7,957	246,349
* GE HealthCare Technologies, Inc.....	30,286	2,221,781
Gilead Sciences, Inc.....	70,102	5,486,183
HCA Healthcare, Inc.....	6,872	2,095,273
* Hologic, Inc.....	22,842	1,700,358
Humana, Inc.....	5,082	1,921,301
* IDEXX Laboratories, Inc.....	3,400	1,751,272
* Illumina, Inc.....	5,073	725,490
* Incyte Corp.....	10,651	625,959
* Intuitive Surgical, Inc.....	8,233	3,113,885
* IQVIA Holdings, Inc.....	16,785	3,495,141
Johnson & Johnson.....	128,088	20,353,183
Laboratory Corp. of America Holdings.....	7,957	1,768,841
McKesson Corp.....	4,572	2,285,497
Medtronic PLC.....	40,268	3,525,061
Merck & Co., Inc.....	105,656	12,761,132
* Mettler-Toledo International, Inc.....	705	844,019
* Moderna, Inc.....	10,285	1,039,299
* Molina Healthcare, Inc.....	3,901	1,390,472
* Neurocrine Biosciences, Inc.....	3,826	534,760
Pfizer, Inc.....	172,789	4,679,126
Quest Diagnostics, Inc.....	10,300	1,322,829
* Regeneron Pharmaceuticals, Inc.....	3,375	3,181,883
ResMed, Inc.....	5,315	1,010,913
Revvity, Inc.....	6,423	688,417
Royalty Pharma PLC, Class A.....	14,386	408,419
* Sarepta Therapeutics, Inc.....	1,604	190,860
STERIS PLC.....	7,072	1,548,414
Stryker Corp.....	10,433	3,500,063
Teleflex, Inc.....	2,421	587,891
Thermo Fisher Scientific, Inc.....	13,011	7,012,669
* United Therapeutics Corp.....	3,500	751,730
UnitedHealth Group, Inc.....	39,806	20,370,322
Universal Health Services, Inc., Class B.....	370	58,760
* Veeva Systems, Inc., Class A.....	4,424	917,582
* Vertex Pharmaceuticals, Inc.....	8,838	3,830,212
Viatis, Inc.....	44,735	526,531
* Waters Corp.....	2,690	854,640
West Pharmaceutical Services, Inc.....	2,654	990,022
Zimmer Biomet Holdings, Inc.....	10,384	1,304,230
Zoetis, Inc.....	16,691	3,134,737
TOTAL HEALTH CARE.....		<u>218,912,174</u>

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (10.8%)		
3M Co.....	22,624	\$2,134,574
A O Smith Corp.....	13,701	1,063,335
AECOM.....	11,249	992,049
Allegion PLC.....	2,949	365,352
AMETEK, Inc.....	17,254	2,796,011
Automatic Data Processing, Inc.....	17,610	4,328,186
* Axon Enterprise, Inc.....	2,186	544,445
* Boeing Co.....	18,166	3,833,753
Booz Allen Hamilton Holding Corp.....	6,553	922,466
Broadridge Financial Solutions, Inc.....	6,452	1,317,498
* Builders FirstSource, Inc.....	23,377	4,061,286
Carlisle Cos., Inc.....	4,922	1,546,788
Carrier Global Corp.....	52,629	2,879,333
Caterpillar, Inc.....	24,452	7,343,180
Cintas Corp.....	3,245	1,961,830
* Copart, Inc.....	27,262	1,309,666
CSX Corp.....	103,942	3,710,729
Cummins, Inc.....	12,538	3,000,343
#* Dayforce, Inc.....	9,635	669,825
Deere & Co.....	14,121	5,557,743
Delta Air Lines, Inc.....	61,928	2,423,862
Dover Corp.....	9,740	1,458,857
Eaton Corp. PLC.....	13,996	3,444,136
EMCOR Group, Inc.....	3,695	842,866
Emerson Electric Co.....	18,002	1,651,323
Equifax, Inc.....	8,509	2,079,089
Expeditors International of Washington, Inc.....	13,235	1,671,978
Fastenal Co.....	29,308	1,999,685
FedEx Corp.....	11,457	2,764,460
Ferguson PLC.....	10,975	2,061,763
Fortive Corp.....	24,937	1,949,575
General Dynamics Corp.....	9,569	2,535,689
General Electric Co.....	31,299	4,144,614
Graco, Inc.....	11,855	1,011,232
HEICO Corp.....	1,837	329,907
HEICO Corp., Class A.....	3,397	480,574
Honeywell International, Inc.....	30,835	6,236,687
Howmet Aerospace, Inc.....	26,972	1,517,445
Hubbell, Inc.....	3,796	1,273,824
Huntington Ingalls Industries, Inc.....	442	114,443
IDEX Corp.....	4,354	920,871
Illinois Tool Works, Inc.....	12,431	3,243,248
Ingersoll Rand, Inc.....	29,247	2,335,665
Jacobs Solutions, Inc.....	9,377	1,263,738
JB Hunt Transport Services, Inc.....	8,635	1,735,462
Johnson Controls International PLC.....	30,737	1,619,533
L3Harris Technologies, Inc.....	8,345	1,739,265
Leidos Holdings, Inc.....	12,144	1,341,548
Lennox International, Inc.....	1,509	646,093
Lincoln Electric Holdings, Inc.....	3,611	802,436
Lockheed Martin Corp.....	9,442	4,054,489
Masco Corp.....	7,236	486,910
* NEXTracker, Inc., Class A.....	9,458	428,164
Nordson Corp.....	3,436	864,910
Norfolk Southern Corp.....	8,970	2,110,103
Northrop Grumman Corp.....	5,251	2,345,937
Old Dominion Freight Line, Inc.....	3,527	1,379,128
Otis Worldwide Corp.....	12,817	1,133,535
Owens Corning.....	12,012	1,820,178

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
PACCAR, Inc.....	26,362	\$ 2,646,481
Parker-Hannifin Corp.....	6,511	3,024,359
Paychex, Inc.....	12,736	1,550,353
Paycom Software, Inc.....	2,244	426,899
Pentair PLC.....	21,752	1,591,594
Quanta Services, Inc.....	12,289	2,384,680
Republic Services, Inc.....	11,233	1,922,191
Rockwell Automation, Inc.....	5,091	1,289,448
Rollins, Inc.....	15,673	678,798
RTX Corp.....	45,273	4,125,276
* Saia, Inc.....	1,874	844,387
Snap-on, Inc.....	5,139	1,489,950
Southwest Airlines Co.....	19,086	570,481
SS&C Technologies Holdings, Inc.....	15,765	961,980
Stanley Black & Decker, Inc.....	9,873	921,151
#* Symbotic, Inc.....	1,576	67,815
Textron, Inc.....	16,164	1,369,252
Trane Technologies PLC.....	9,270	2,336,503
TransDigm Group, Inc.....	1,949	2,129,633
TransUnion.....	5,392	373,072
* Uber Technologies, Inc.....	29,580	1,930,687
#* U-Haul Holding Co.....	2,400	159,024
U-Haul Holding Co.....	22,600	1,443,462
Union Pacific Corp.....	24,788	6,046,537
* United Airlines Holdings, Inc.....	24,289	1,005,079
United Parcel Service, Inc., Class B.....	35,181	4,992,184
United Rentals, Inc.....	8,224	5,143,290
Veralto Corp.....	7,653	586,909
Verisk Analytics, Inc.....	6,169	1,489,999
Vertiv Holdings Co., Class A.....	18,931	1,066,383
Vestis Corp.....	11,586	247,940
Waste Management, Inc.....	16,706	3,101,135
Watsco, Inc.....	2,383	931,705
Westinghouse Air Brake Technologies Corp.....	13,555	1,783,431
WW Grainger, Inc.....	3,168	2,837,388
Xylem, Inc.....	10,338	1,162,405
TOTAL INDUSTRIALS.....		<u>185,233,475</u>
INFORMATION TECHNOLOGY — (25.8%)		
Accenture PLC, Class A.....	26,393	9,603,885
* Adobe, Inc.....	16,862	10,417,006
* Advanced Micro Devices, Inc.....	48,629	8,154,597
* Akamai Technologies, Inc.....	14,245	1,755,411
Amdocs Ltd.....	16,085	1,474,673
Amphenol Corp., Class A.....	24,379	2,464,717
Analog Devices, Inc.....	18,365	3,532,691
* ANSYS, Inc.....	4,116	1,349,348
Apple, Inc.....	433,520	79,941,088
Applied Materials, Inc.....	34,847	5,725,362
* AppLovin Corp., Class A.....	16,057	660,424
* Arista Networks, Inc.....	6,732	1,741,434
* Aspen Technology, Inc.....	3,344	642,015
* Atlassian Corp., Class A.....	3,630	906,665
* Autodesk, Inc.....	8,662	2,198,502
Bentley Systems, Inc., Class B.....	7,957	401,033
Broadcom, Inc.....	20,248	23,892,640
* Cadence Design Systems, Inc.....	8,350	2,408,641
CDW Corp.....	6,151	1,394,555
Cisco Systems, Inc.....	178,752	8,969,775

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Cloudflare, Inc., Class A.....	3,637	\$ 287,505
Cognizant Technology Solutions Corp., Class A.....	36,029	2,778,556
Corning, Inc.....	65,831	2,138,849
* CrowdStrike Holdings, Inc., Class A.....	4,868	1,423,890
* Datadog, Inc., Class A.....	4,330	538,825
Dell Technologies, Inc., Class C.....	8,265	685,003
* DocuSign, Inc.....	4,569	278,343
* Dropbox, Inc., Class A.....	10,423	330,201
* Dynatrace, Inc.....	8,589	489,573
* Elastic NV.....	891	104,300
* Enphase Energy, Inc.....	4,650	484,205
# Entegris, Inc.....	7,773	914,882
* EPAM Systems, Inc.....	2,530	703,618
* F5, Inc.....	6,243	1,146,839
* Fair Isaac Corp.....	992	1,189,239
* First Solar, Inc.....	7,786	1,139,092
* Flex Ltd.....	54,300	1,289,082
* Fortinet, Inc.....	24,244	1,563,496
* Gartner, Inc.....	2,756	1,260,705
Gen Digital, Inc.....	41,565	975,946
#* GLOBALFOUNDRIES, Inc.....	4,785	263,079
* GoDaddy, Inc., Class A.....	5,302	565,511
Hewlett Packard Enterprise Co.....	91,810	1,403,775
HP, Inc.....	30,337	870,975
* HubSpot, Inc.....	1,208	738,088
Intel Corp.....	130,932	5,640,551
International Business Machines Corp.....	49,670	9,122,392
Intuit, Inc.....	7,577	4,783,587
Jabil, Inc.....	23,278	2,916,501
* Keysight Technologies, Inc.....	10,965	1,680,496
KLA Corp.....	5,497	3,265,438
Lam Research Corp.....	4,733	3,905,530
* Manhattan Associates, Inc.....	1,874	454,557
Marvell Technology, Inc.....	27,653	1,872,108
Microchip Technology, Inc.....	26,389	2,247,815
Micron Technology, Inc.....	35,090	3,008,967
Microsoft Corp.....	221,459	88,047,669
* MongoDB, Inc.....	1,556	623,209
Monolithic Power Systems, Inc.....	1,525	919,148
Motorola Solutions, Inc.....	6,025	1,924,988
NetApp, Inc.....	10,783	940,278
* Nutanix, Inc., Class A.....	2,814	158,147
NVIDIA Corp.....	91,377	56,221,527
NXP Semiconductors NV.....	12,300	2,590,011
* Okta, Inc.....	8,297	685,747
* ON Semiconductor Corp.....	39,287	2,794,484
Oracle Corp.....	57,763	6,452,127
* Palantir Technologies, Inc., Class A.....	44,657	718,531
#* Palo Alto Networks, Inc.....	7,398	2,504,297
* PTC, Inc.....	5,775	1,043,254
* Pure Storage, Inc., Class A.....	15,710	628,243
* Qorvo, Inc.....	2,300	229,402
QUALCOMM, Inc.....	50,711	7,531,091
Roper Technologies, Inc.....	3,578	1,921,386
* Salesforce, Inc.....	32,588	9,160,161
* Samsara, Inc., Class A.....	6,978	219,109
Seagate Technology Holdings PLC.....	8,085	692,723
* ServiceNow, Inc.....	4,114	3,148,856
Skyworks Solutions, Inc.....	10,026	1,047,316

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Snowflake, Inc., Class A.....	2,818	\$ 551,314
* Splunk, Inc.....	3,957	606,885
* Super Micro Computer, Inc.....	800	423,688
* Synopsys, Inc.....	3,872	2,065,131
TE Connectivity Ltd.....	13,404	1,905,915
* Teledyne Technologies, Inc.....	3,310	1,385,136
Teradyne, Inc.....	10,997	1,062,200
Texas Instruments, Inc.....	33,938	5,434,153
* Trimble, Inc.....	17,675	898,951
* Twilio, Inc., Class A.....	12,633	888,479
* Tyler Technologies, Inc.....	2,043	863,678
* UiPath, Inc., Class A.....	5,269	121,082
#* Unity Software, Inc.....	22,470	728,028
* VeriSign, Inc.....	3,278	651,929
* Western Digital Corp.....	20,636	1,181,411
* Workday, Inc., Class A.....	3,528	1,026,895
* Zebra Technologies Corp., Class A.....	4,644	1,112,470
* Zoom Video Communications, Inc., Class A.....	10,259	662,834
* Zscaler, Inc.....	2,717	640,315
TOTAL INFORMATION TECHNOLOGY.....		<u>442,508,179</u>
MATERIALS — (3.5%)		
Air Products & Chemicals, Inc.....	8,086	2,067,671
# Albemarle Corp.....	7,034	807,081
Amcor PLC.....	141,765	1,336,844
Avery Dennison Corp.....	4,736	944,595
Ball Corp.....	16,494	914,592
Celanese Corp.....	15,715	2,298,947
CF Industries Holdings, Inc.....	16,618	1,254,825
Corteva, Inc.....	32,413	1,474,143
Crown Holdings, Inc.....	15,521	1,373,609
Dow, Inc.....	43,139	2,312,250
DuPont de Nemours, Inc.....	21,614	1,335,745
Eastman Chemical Co.....	5,481	457,938
Ecolab, Inc.....	8,819	1,748,102
Freeport-McMoRan, Inc.....	55,695	2,210,535
International Flavors & Fragrances, Inc.....	9,534	769,203
International Paper Co.....	26,746	958,309
Linde PLC.....	18,643	7,547,246
LyondellBasell Industries NV, Class A.....	41,038	3,862,497
Martin Marietta Materials, Inc.....	4,677	2,377,880
Mosaic Co.....	28,274	868,295
Newmont Corp.....	35,737	1,233,284
Nucor Corp.....	20,037	3,745,516
Packaging Corp. of America.....	12,109	2,008,641
PPG Industries, Inc.....	14,198	2,002,486
Reliance Steel & Aluminum Co.....	8,877	2,533,673
RPM International, Inc.....	13,194	1,407,272
Sherwin-Williams Co.....	10,823	3,294,305
Southern Copper Corp.....	5,635	462,634
Steel Dynamics, Inc.....	26,812	3,235,940
Vulcan Materials Co.....	9,940	2,246,539
Westlake Corp.....	6,774	937,183
Westrock Co.....	5,591	225,094
TOTAL MATERIALS.....		<u>60,252,874</u>
REAL ESTATE — (0.3%)		
* CBRE Group, Inc., Class A.....	27,838	2,402,698

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)		
* CoStar Group, Inc.....	21,040	\$ 1,756,419
* Zillow Group, Inc., Class A.....	5,703	314,178
#* Zillow Group, Inc., Class C.....	5,195	295,284
TOTAL REAL ESTATE.....		<u>4,768,579</u>
UTILITIES — (1.7%)		
AES Corp.....	13,965	232,936
Alliant Energy Corp.....	8,692	422,953
Ameren Corp.....	7,705	536,037
American Electric Power Co., Inc.....	16,469	1,286,888
American Water Works Co., Inc.....	5,763	714,727
Atmos Energy Corp.....	5,126	584,056
Avangrid, Inc.....	2,608	79,231
# Brookfield Renewable Corp., Class A.....	1,700	47,464
CenterPoint Energy, Inc.....	19,019	531,391
CMS Energy Corp.....	8,632	493,405
Consolidated Edison, Inc.....	10,655	968,540
Constellation Energy Corp.....	11,580	1,412,760
Dominion Energy, Inc.....	13,543	619,186
DTE Energy Co.....	6,698	706,103
Duke Energy Corp.....	24,565	2,354,064
Edison International.....	8,123	548,140
Entergy Corp.....	6,278	626,293
Essential Utilities, Inc.....	5,755	206,374
Evergy, Inc.....	7,152	363,107
Eversource Energy.....	8,615	467,105
Exelon Corp.....	30,478	1,060,939
FirstEnergy Corp.....	17,123	628,072
NextEra Energy, Inc.....	64,361	3,773,485
NiSource, Inc.....	14,351	372,696
NRG Energy, Inc.....	13,908	737,680
PG&E Corp.....	45,405	765,982
PPL Corp.....	13,793	361,377
Public Service Enterprise Group, Inc.....	16,884	979,103
Sempra.....	20,574	1,472,276
Southern Co.....	34,825	2,421,034
Vistra Corp.....	60,172	2,468,857
WEC Energy Group, Inc.....	9,626	777,396
Xcel Energy, Inc.....	17,363	1,039,523
TOTAL UTILITIES.....		<u>30,059,180</u>
TOTAL COMMON STOCKS		
Cost (\$715,732,044).....		<u>1,703,128,112</u>
TEMPORARY CASH INVESTMENTS — (0.3%)		
State Street Institutional U.S. Government Money Market Fund 5.300%.....	4,738,043	<u>4,738,043</u>
SECURITIES LENDING COLLATERAL — (0.4%)		
@§ The DFA Short Term Investment Fund.....	574,637	<u>6,647,399</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$727,117,486)^.....		<u>\$1,714,513,554</u>

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$ 148,425,037	\$ 10,291	—	\$ 148,435,328
Consumer Discretionary.....	176,115,395	—	—	176,115,395
Consumer Staples.....	115,799,159	—	—	115,799,159
Energy.....	89,271,564	—	—	89,271,564
Financials.....	231,772,205	—	—	231,772,205
Health Care.....	218,877,317	—	\$ 34,857	218,912,174
Industrials.....	185,233,475	—	—	185,233,475
Information Technology.....	442,508,179	—	—	442,508,179
Materials.....	60,252,874	—	—	60,252,874
Real Estate.....	4,768,579	—	—	4,768,579
Utilities.....	30,059,180	—	—	30,059,180
Temporary Cash Investments.....	4,738,043	—	—	4,738,043
Securities Lending Collateral.....	—	6,647,399	—	6,647,399
TOTAL.....	\$1,707,821,007	\$6,657,690	\$34,857[^]	\$1,714,513,554

[^] 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 COMMODITY STRATEGY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Face Amount[^]</u> <u>(000)</u>	<u>Value[†]</u>		<u>Face Amount[^]</u> <u>(000)</u>	<u>Value[†]</u>
BONDS — (60.0%)			CANADA — (Continued)		
AUSTRALIA — (2.1%)			Enbridge, Inc.		
APA Infrastructure Ltd.			2.500%, 01/15/25.	1,920	\$ 1,872,047
Ω 4.200%, 03/23/25.	3,200	\$ 3,156,268	ITC Holdings Corp.		
Bank of New Zealand			3.650%, 06/15/24.	8,100	8,033,716
Ω 3.500%, 02/20/24.	5,250	5,244,515	National Bank of Canada		
Glencore Funding LLC			0.750%, 08/06/24.	8,300	8,093,119
Ω 4.125%, 03/12/24.	625	623,942	Province of Quebec		
Ω 4.625%, 04/29/24.	7,350	7,326,775	4.200%, 03/10/25. AUD	2,000	1,308,141
Macquarie Bank Ltd.			Royal Bank of Canada		
Ω 3.231%, 03/21/25.	6,135	6,011,602	0.650%, 07/29/24.	1,750	1,709,277
TOTAL AUSTRALIA.		<u>22,363,102</u>	Royal Bank of Canada, Floating Rate Note, SOFR + 0.360%, FRN		
CANADA — (7.2%)			(r) 5.706%, 07/29/24.	4,750	4,753,325
Bank of Montreal			Thomson Reuters Corp.		
2.500%, 06/28/24.	3,000	2,963,817	3.850%, 09/29/24.	5,000	4,925,500
0.625%, 07/09/24.	1,350	1,322,028	Toronto-Dominion Bank		
Bank of Montreal, Floating Rate Note,			2.850%, 03/08/24. CAD	10,000	7,420,804
(r) SOFR + 0.320%, FRN,			0.700%, 09/10/24.	2,400	2,334,202
5.666%, 07/09/24.	2,000	2,000,084	TOTAL CANADA.		<u>77,123,725</u>
(r) SOFR + 1.330%, FRN,			FRANCE — (4.7%)		
6.688%, 06/05/26.	2,300	2,324,698	Banque Federative du Credit Mutuel SA		
Bank of Nova Scotia			#Ω 2.375%, 11/21/24.	1,846	1,804,244
0.700%, 04/15/24.	2,120	2,098,742	BNP Paribas SA		
0.650%, 07/31/24.	300	293,047	Ω 3.375%, 01/09/25.	6,500	6,375,730
Bank of Nova Scotia, Floating Rate Note,			BPCE SA		
(r) SOFR + 0.380%, FRN,			4.000%, 04/15/24.	500	498,299
5.724%, 07/31/24.	1,000	1,000,797	#,Ω 2.375%, 01/14/25.	14,485	14,051,787
(r) SOFR + 0.460%, FRN,			Credit Agricole SA		
5.806%, 01/10/25.	1,205	1,204,055	Ω 3.875%, 04/15/24.	3,550	3,536,345
(r) SOFR + 1.090%, FRN,			# 3.250%, 10/04/24.	4,200	4,137,007
6.444%, 06/12/25.	1,000	1,005,485	Societe Generale SA		
Brookfield Corp.			Ω 3.875%, 03/28/24.	9,100	9,071,153
4.000%, 01/15/25.	3,400	3,354,114	TotalEnergies Capital International SA		
Brookfield Finance, Inc.			3.750%, 04/10/24.	11,004	10,969,143
4.000%, 04/01/24.	1,066	1,062,041	TOTAL FRANCE.		<u>50,443,708</u>
Canadian Imperial Bank of Commerce			GERMANY — (4.2%)		
3.100%, 04/02/24.	4,500	4,481,268	Bayer U.S. Finance LLC		
1.000%, 10/18/24.	3,500	3,395,071	Ω 3.375%, 10/08/24.	6,000	5,906,572
2.250%, 01/28/25.	481	467,312	BMW U.S. Capital LLC		
Canadian Imperial Bank of Commerce, Floating Rate Note, SOFR + 1.220%, FRN			Ω 0.800%, 04/01/24.	400	396,880
(r) 6.572%, 10/02/26.	2,500	2,515,308	BMW U.S. Capital LLC, Floating Rate Note, SOFR + 0.530%, FRN		
Canadian Natural Resources Ltd.			(r)Ω 5.882%, 04/01/24.	8,000	8,004,160
3.900%, 02/01/25.	7,300	7,185,727	EMD Finance LLC		
			3.250%, 03/19/25.	5,697	5,568,424

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
GERMANY — (Continued)			JAPAN — (Continued)		
Kreditanstalt fuer Wiederaufbau			Toyota Motor Credit Corp.,		
5.000%, 03/19/24..... AUD	2,000	\$ 1,312,869	Floating Rate Note,		
1.500%, 07/24/24..... AUD	8,800	5,692,894	(r) SOFR + 0.380%, FRN,		
Landwirtschaftliche			5.703%, 02/22/24.....	300	\$ 300,020
Rentenbank			(r) SOFR + 0.890%, FRN,		
4.750%, 04/08/24..... AUD	15,000	9,844,550	6.249%, 05/18/26.....	2,000	<u>2,011,669</u>
Mercedes-Benz Finance North			TOTAL JAPAN.....		<u>54,452,299</u>
America LLC			NETHERLANDS — (1.1%)		
Ω 0.750%, 03/01/24.....	1,500	1,494,041	Cooperatieve Rabobank UA		
(r)Ω SOFR + 0.670%, FRN,			Ω 2.625%, 07/22/24.....	6,940	6,845,947
6.015%, 01/09/26.....	3,800	3,803,990	ING Groep NV		
NRW Bank			3.550%, 04/09/24.....	5,000	<u>4,981,710</u>
1.600%, 07/31/24..... AUD	4,000	<u>2,582,104</u>	TOTAL NETHERLANDS.....		<u>11,827,657</u>
TOTAL GERMANY.....		<u>44,606,484</u>	NEW ZEALAND — (2.3%)		
IRELAND — (0.5%)			New Zealand Government		
AerCap Ireland Capital			Bonds		
DAC/AerCap Global Aviation			0.500%, 05/15/24..... NZD	39,800	23,989,105
Trust			New Zealand Local		
2.875%, 08/14/24.....	2,450	2,412,098	Government Funding		
3.500%, 01/15/25.....	3,000	<u>2,940,419</u>	Agency Bonds		
TOTAL IRELAND.....		<u>5,352,517</u>	2.250%, 04/15/24..... NZD	1,500	<u>910,576</u>
ITALY — (0.7%)			TOTAL NEW ZEALAND.....		<u>24,899,681</u>
Republic of Italy Government			SPAIN — (0.5%)		
International Bonds			Santander Holdings USA, Inc.		
0.875%, 05/06/24	8,000	<u>7,898,400</u>	3.500%, 06/07/24	5,000	<u>4,955,150</u>
JAPAN — (5.1%)			SUPRANATIONAL ORGANIZATION OBLIGATIONS — (3.0%)		
American Honda Finance			African Development Bank		
Corp.			4.750%, 03/06/24..... AUD	12,000	7,873,271
0.550%, 07/12/24.....	8,000	7,826,457	Asian Development Bank		
Mitsubishi UFJ Financial			1.100%, 08/15/24..... AUD	6,200	3,995,190
Group, Inc.			European Investment Bank		
2.193%, 02/25/25.....	5,600	5,428,201	4.750%, 08/07/24..... AUD	1,000	656,967
MUFG Bank Ltd.			Inter-American Development		
#Ω 3.250%, 09/08/24.....	2,000	1,974,033	Bank		
Nomura Holdings, Inc.			4.750%, 08/27/24..... AUD	1,000	657,132
2.648%, 01/16/25.....	7,590	7,389,824	International Finance Corp.		
ORIX Corp.			1.450%, 07/22/24..... AUD	4,000	2,587,638
3.250%, 12/04/24.....	5,000	4,909,975	Nordic Investment Bank		
Sumitomo Mitsui Financial Group,			4.750%, 02/28/24..... AUD	13,500	8,857,754
Inc.			0.375%, 09/20/24.....	7,550	<u>7,325,671</u>
2.696%, 07/16/24.....	9,500	9,380,189	TOTAL SUPRANATIONAL		
2.348%, 01/15/25.....	2,400	2,335,769	ORGANIZATION		
Sumitomo Mitsui Trust Bank Ltd.			OBLIGATIONS.....		<u>31,953,623</u>
Ω 0.850%, 03/25/24.....	750	744,972	SWEDEN — (1.5%)		
Ω 0.800%, 09/16/24.....	443	430,296	Skandinaviska Enskilda Banken		
(r)Ω SOFR + 1.150%, FRN,			AB		
6.505%, 09/14/26.....	1,750	1,761,906	#Ω 0.650%, 09/09/24	16,636	<u>16,163,039</u>
Toyota Motor Credit Corp.					
2.500%, 03/22/24.....	10,000	9,958,988			

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
SWITZERLAND — (0.1%)			UNITED STATES — (Continued)		
UBS AG			Charles Schwab Corp., Floating		
Ω 1.375%, 01/13/25	1,000	963,869	Rate Note,		
			(r) SOFR + 0.500%, FRN,		
UNITED KINGDOM — (2.5%)			5.854%, 03/18/24.....	2,573	\$2,572,513
BAT Capital Corp.			(r) SOFR + 0.520%, FRN,		
3.222%, 08/15/24.....	6,205	\$ 6,124,626	5.881%, 05/13/26.....	2,000	1,985,302
LSEGA Financing PLC			Cigna Group		
#Ω 0.650%, 04/06/24.....	3,000	2,972,896	3.500%, 06/15/24.....	9,973	9,895,824
NatWest Markets PLC			CNA Financial Corp.		
Ω 0.800%, 08/12/24.....	10,100	9,853,391	3.950%, 05/15/24.....	2,000	1,989,565
Reckitt Benckiser Treasury			Conagra Brands, Inc.		
Services PLC			4.300%, 05/01/24.....	465	463,141
Ω 2.750%, 06/26/24.....	8,458	8,365,328	Constellation Energy		
TOTAL UNITED KINGDOM...		<u>27,316,241</u>	Generation LLC		
			3.250%, 06/01/25.....	8,600	8,369,797
UNITED STATES — (24.5%)			Continental Resources, Inc.		
Aetna, Inc.			3.800%, 06/01/24.....	587	582,693
3.500%, 11/15/24.....	1,200	1,182,788	Devon Energy Corp.		
Affiliated Managers Group,			5.250%, 09/15/24.....	400	399,209
Inc.			Discover Financial Services		
4.250%, 02/15/24.....	792	791,508	3.950%, 11/06/24.....	2,496	2,465,374
Amcor Flexibles North			Eastern Energy Gas		
America, Inc.			Holdings LLC		
4.000%, 05/17/25.....	1,200	1,182,238	2.500%, 11/15/24.....	6,327	6,182,350
American Express Co.,			Edison International		
Floating Rate Note, SOFR			3.550%, 11/15/24.....	3,000	2,951,093
+ 0.760%, FRN			4.950%, 04/15/25.....	6,120	6,081,858
(r) 6.121%, 02/13/26.....	376	375,956	Elevance Health, Inc.		
American Honda Finance			3.500%, 08/15/24.....	2,300	2,274,617
Corp., Floating Rate Note,			2.375%, 01/15/25.....	8,700	8,469,593
SOFR + 0.790%, FRN			Energy Transfer LP		
(r) 6.142%, 10/03/25.....	2,230	2,238,875	4.050%, 03/15/25.....	344	339,391
American Tower Corp.			Equifax, Inc.		
3.375%, 05/15/24.....	1,900	1,887,585	2.600%, 12/01/24.....	1,700	1,661,575
Ameriprise Financial, Inc.			Fidelity & Guaranty Life		
3.000%, 04/02/25.....	3,960	3,870,690	Holdings, Inc.		
Arizona Public Service Co.			Ω 5.500%, 05/01/25.....	600	594,988
3.350%, 06/15/24.....	4,328	4,285,318	Fiserv, Inc.		
Arrow Electronics, Inc.			2.750%, 07/01/24.....	5,000	4,940,647
3.250%, 09/08/24.....	1,500	1,476,564	Flex Ltd.		
Becton Dickinson & Co.			4.750%, 06/15/25.....	600	594,242
3.363%, 06/06/24.....	1,700	1,686,193	General Electric Co., Floating		
Boston Scientific Corp.			Rate Note, TSFR3M +		
3.450%, 03/01/24.....	1,794	1,791,136	0.642%, FRN		
Campbell Soup Co.			(r) 6.034%, 05/05/26.....	4,714	4,699,576
3.300%, 03/19/25.....	6,287	6,150,397	General Motors Financial Co., Inc.		
Capital One Financial Corp.			1.050%, 03/08/24.....	650	647,024
3.300%, 10/30/24.....	1,486	1,462,123	3.950%, 04/13/24.....	600	597,323
3.200%, 02/05/25.....	4,900	4,799,328	1.200%, 10/15/24.....	2,000	1,940,923
Cardinal Health, Inc.			GlaxoSmithKline Capital PLC		
3.079%, 06/15/24.....	8,150	8,069,465	3.000%, 06/01/24.....	4,361	4,324,564
Charles Schwab Corp.			Global Payments, Inc.		
# 0.750%, 03/18/24.....	5,835	5,799,925	2.650%, 02/15/25.....	2,600	2,522,938
			Goldman Sachs Group, Inc.		
			3.500%, 01/23/25.....	5,000	4,919,385

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)		
Hewlett Packard Enterprise Co.			Zimmer Biomet Holdings, Inc. 3.550%, 04/01/25.....	2,600	\$ 2,553,339
1.450%, 04/01/24.....	8,450	\$ 8,389,954			
Host Hotels & Resorts LP 3.875%, 04/01/24.....	1,700	1,694,730	TOTAL UNITED STATES.....		<u>262,730,046</u>
International Business Machines Corp.			TOTAL BONDS.....		<u>643,049,541</u>
3.625%, 02/12/24.....	1,750	1,749,005	U.S. TREASURY OBLIGATIONS — (38.3%)		
3.000%, 05/15/24.....	6,600	6,553,290	U.S. Treasury Bills		
Kimco Realty OP LLC 2.700%, 03/01/24.....	1,000	997,577	∞ 5.548%, 05/02/24	14,000	13,844,218
Laboratory Corp. of America Holdings			∞ 5.343%, 06/04/24	38,000	37,436,737
3.600%, 02/01/25.....	363	356,830	U.S. Treasury Notes, Floating Rate Note		
Lazard Group LLC 3.750%, 02/13/25.....	3,085	3,030,180	(r) 3M USTMMR + 0.169%, FRN, 5.464%, 04/30/25	63,000	62,985,432
Lennar Corp. 4.500%, 04/30/24.....	5,000	4,983,027	(r) 3M USTMMR + 0.125%, FRN, 5.420%, 07/31/25	83,000	82,909,799
LyondellBasell Industries NV 5.750%, 04/15/24.....	570	570,052	(r) 3M USTMMR + 0.170%, FRN, 5.465%, 10/31/25	156,000	155,912,852
Marathon Petroleum Corp. 3.625%, 09/15/24.....	5,500	5,431,343	(r) 3M USTMMR + 0.245%, FRN, 5.540%, 01/31/26	57,000	<u>57,030,954</u>
Morgan Stanley MPLX LP			TOTAL U.S. TREASURY OBLIGATIONS.....		<u>410,119,992</u>
4.875%, 12/01/24.....	2,150	2,141,502	COMMERCIAL PAPER — (1.3%)		
National Rural Utilities Cooperative Finance Corp.			ITALY — (0.6%)		
0.350%, 02/08/24.....	5,683	5,677,591	Intesa Sanpaolo Funding LLC		
Nuveen Finance LLC Ω 4.125%, 11/01/24.....	6,250	6,168,894	5.754%, 05/08/24.....	6,000	<u>5,906,242</u>
Oracle Corp. 2.950%, 11/15/24.....	6,300	6,178,459	UNITED STATES — (0.7%)		
2.500%, 04/01/25.....	820	795,457	Bayer Corp.		
Philip Morris International, Inc.			Ω 5.661%, 07/08/24.....	3,000	2,926,329
2.875%, 05/01/24.....	10,000	9,931,186	Dominion Energy, Inc. Ω 5.716%, 03/12/24.....	5,000	<u>4,968,483</u>
Realty Income Corp. 3.875%, 07/15/24.....	8,657	8,587,682	TOTAL UNITED STATES.....		<u>7,894,812</u>
RTX Corp. 3.200%, 03/15/24.....	4,040	4,025,560	TOTAL COMMERCIAL PAPER		
Ryder System, Inc. # 3.650%, 03/18/24.....	8,033	8,013,693	(Cost \$13,806,759).....		<u>13,801,054</u>
Simon Property Group LP 2.000%, 09/13/24.....	7,937	7,773,379	TOTAL INVESTMENT SECURITIES		
Truist Financial Corp. 2.500%, 08/01/24.....	280	275,819	(Cost \$1,084,562,808).....		<u>1,066,970,587</u>
UnitedHealth Group, Inc. 3.500%, 02/15/24.....	12,000	11,989,353			
Ventas Realty LP			Shares		
2.650%, 01/15/25.....	1,000	973,687	SECURITIES LENDING COLLATERAL — (0.4%)		
3.500%, 02/01/25.....	9,600	9,408,105	@§ The DFA Short Term Investment Fund.....	338,379	<u>3,914,364</u>
Wells Fargo & Co. # 3.300%, 09/09/24.....	5,000	4,936,461	TOTAL INVESTMENTS — (100.0%) (Cost \$1,088,477,171) ^{^^}		<u>\$1,070,884,951</u>
Williams Cos., Inc. 3.900%, 01/15/25.....	2,843	2,805,940			

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

As of January 31, 2024, 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	47,871,578	AUD	71,543,261	Societe Generale	02/09/24	\$925,031
USD	7,548,314	CAD	10,082,799	Citibank, N.A.	02/12/24	47,680
Total Appreciation						\$972,711
AUD	1,522,561	USD	1,019,589	Citibank, N.A.	02/09/24	\$ (20,487)
NZD	5,979,490	USD	3,666,115	Citibank, N.A.	02/20/24	(11,043)
USD	28,533,971	NZD	46,736,525	State Street Bank and Trust	02/20/24	(34,578)
Total (Depreciation)						\$ (66,108)
Total Appreciation (Depreciation)						\$906,603

As of January 31, 2024, 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	210	05/14/24	\$ 4,746,137	\$ 4,814,250	\$ 68,113
CBOT Soybean Futures	80	05/14/24	4,833,511	4,931,000	97,489
CBOT Soybean Meal Futures	82	05/14/24	2,940,503	2,985,620	45,117
CBOT Soybean Oil Futures	100	05/14/24	2,742,765	2,792,400	49,635
CBOT Wheat Futures	78	05/14/24	2,345,153	2,360,475	15,322
CME Lean Hogs Futures	54	04/12/24	1,639,703	1,832,220	192,517
CME Live Cattle Futures	43	04/30/24	2,981,043	3,108,040	126,997
COMEX Copper Futures	48	05/29/24	4,705,789	4,717,200	11,411
COMEX Gold 100 Troy Oz. Futures	60	04/26/24	12,516,300	12,404,400	(111,900)
COMEX Silver Futures	33	05/29/24	3,860,939	3,859,680	(1,259)
Gas Oil	32	05/10/24	2,526,979	2,545,600	18,621
Ice Brent Crude Oil Futures	83	03/28/24	6,387,875	6,662,410	274,535
KCBT Hard Red Winter Wheat Futures	49	05/14/24	1,510,637	1,519,612	8,975
LME Lead Futures	32	03/18/24	1,685,357	1,751,456	66,099
LME Lead Futures	14	05/13/24	782,051	758,237	(23,814)
LME Nickel Futures	23	05/13/24	2,248,952	2,252,298	3,346
LME Nickel Futures	40	03/18/24	4,015,500	3,876,480	(139,020)
LME Primary Aluminum Futures	135	03/18/24	7,585,241	7,644,105	58,864
LME Primary Aluminum Futures	62	05/13/24	3,533,505	3,548,121	14,616
LME Zinc Futures	33	05/13/24	2,085,130	2,088,364	3,234
LME Zinc Futures	74	03/18/24	4,693,005	4,660,797	(32,208)
Nybot Csc 'c' Coffee Futures	37	05/20/24	2,602,806	2,649,431	46,625
Nybot Csc No. 11 World Sugar Futures	101	04/30/24	2,585,122	2,630,040	44,918
NYBOT CTN No. 2 Cotton Futures	33	05/08/24	1,407,592	1,425,765	18,173
NYMEX Henry Hub Natural Gas Futures	260	04/26/24	5,805,547	5,743,400	(62,147)
NYMEX Light Sweet Crude Oil Futures	85	04/22/24	6,569,124	6,422,600	(146,524)
NYMEX NY Harbor ULSD Futures	17	04/30/24	1,879,515	1,890,529	11,014
NYMEX Reformulated Gasoline Blend Futures	21	04/30/24	2,196,103	2,174,042	(22,061)
Total			\$103,411,884	\$104,048,572	\$ 636,688
Short Position contracts:					
LME Lead Futures	(32)	03/18/24	(1,722,325)	(1,751,456)	(29,131)
LME Nickel Futures	(40)	03/18/24	(3,919,092)	(3,876,480)	42,612
LME Primary Aluminum Futures	(135)	03/18/24	(7,522,346)	(7,644,105)	(121,759)
LME Zinc Futures	(74)	03/18/24	(4,624,447)	(4,660,798)	(36,351)
Total			\$ (17,788,210)	\$ (17,932,839)	\$ (144,629)
Total Futures Contracts			\$ 85,623,674	\$ 86,115,733	\$ 492,059

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

As of January 31, 2024, DFA Commodity Strategy Portfolio had entered into the following outstanding Total Return Swaps:

Reference Entity*	Counterparty	Notional Amount	Payments received (paid) by the Fund***	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)
BofA Merrill Lynch Commodity MLBXPDM Total Return Index (1)	Bank of America Corp.	USD 124,581,918	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	02/27/24	—	—	\$ (244,706)	\$ (244,706)
BofA Merrill Lynch Total Return Index (2)	Bank of America Corp.	USD 206,352,146	3 Month USD UST 13-Week Bill High Discount Rate plus 0.18%	02/27/24	—	—	(271,166)	(271,166)
Citi Commodities Pre-Roll RS Total Return Index (3)	Citibank, N.A.	USD 241,422,598	3 Month USD UST 13-Week Bill High Discount Rate plus 0.18%	03/26/24	—	—	1,255	1,255
Citi Custom CIVICS H Total Return Index (4)	Citibank, N.A.	USD 50,000,000	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	03/26/24	—	—	284,005	284,005
Citi Custom CIVICS H Total Return Index (5)	Citibank, N.A.	USD 45,297,946	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	03/26/24	—	—	(25,970)	(25,970)
UBS UBSIB190 Custom Strategy (6)	UBS AG	USD 389,191,949	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	04/26/24	—	—	2,210,507	2,210,507
Total					—	—	\$1,953,925	\$1,953,925

* Portfolio receives the price appreciation of the reference entity at maturity.

*** Payments received (paid) by the Fund are exchanged at maturity.

(1) The following table represents the individual positions within the Total Return Swap as of January 31, 2024:

Referenced Commodity — Long Position

Futures Contract	% of Index	Notional Amount
CBOT Soybean Oil Futures	3.25%	\$ 4,045,831
CBOT Corn Futures	5.59%	6,966,204
NYMEX Light Sweet Crude Oil Futures	7.47%	9,311,170
ICE Brent Crude Oil Futures	7.73%	9,623,929
NYBOT CTN No. 2 Cotton Futures	1.68%	2,091,973
COMEX Gold 100 Troy Oz. Futures	14.36%	17,889,310
COMEX Copper Futures	5.43%	6,764,834
NYMEX NY Harbor ULSD Futures	2.20%	2,745,488
NYBOT CSC 'C' Coffee Futures	3.08%	3,840,926
KCBT Hard Red Winter Wheat Futures	1.78%	2,220,976
LME Primary Aluminum Futures	4.12%	5,129,269
CME Live Cattle Futures	3.64%	4,538,188
CME Lean Hogs Futures	2.14%	2,670,935
LME Lead Futures	0.90%	1,116,093
LME Nickel Futures	2.56%	3,192,125

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
LME Zinc Futures	2.44%	3,042,695
NYMEX Henry Hub Natural Gas Futures	6.68%	8,319,245
ICE Gasoil Futures	2.92%	3,636,714
CBOT Soybean Futures	5.75%	7,166,057
NYBOT CSC No. 11 World Sugar Futures	3.07%	3,822,973
COMEX Silver Futures	4.46%	5,553,312
CBOT Soybean Meal Futures	3.46%	4,313,958
CBOT Wheat Futures	2.75%	3,423,609
NYMEX Reformulated Gasoline Blend Futures	2.54%	3,156,104
Total Notional Amount		\$ 124,581,918

(2) The following table represents the individual positions within the Total Return Swap as of January 31, 2024:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	3.19%	\$ 6,574,249
CBOT Corn Futures	4.34%	8,948,497
NYMEX Light Sweet Crude Oil Futures	7.42%	15,315,167
ICE Brent Crude Oil Futures	7.62%	15,723,148
NYBOT CTN No. 2 Cotton Futures	1.64%	3,389,351
COMEX Gold 100 Troy Oz. Futures	14.22%	29,346,736
COMEX Copper Futures	5.35%	11,038,337
NYMEX NY Harbor ULSD Futures	2.73%	5,631,746
NYBOT CSC 'C' Coffee Futures	3.73%	7,694,799
KCBT Hard Red Winter Wheat Futures	1.74%	3,596,234
LME Primary Aluminum Futures	3.23%	6,656,418
CME Live Cattle Futures	4.36%	8,991,664
CME Lean Hogs Futures	2.49%	5,136,136
LME Lead Futures	0.90%	1,859,145
LME Nickel Futures	2.01%	4,151,133
LME Zinc Futures	2.42%	4,986,154
NYMEX Henry Hub Natural Gas Futures	7.72%	15,939,278
ICE Gasoil Futures	3.61%	7,458,769
CBOT Soybean Futures	5.67%	11,699,365
NYBOT CSC No. 11 World Sugar Futures	3.78%	7,805,056
COMEX Silver Futures	3.50%	7,218,148
CBOT Soybean Meal Futures	3.43%	7,084,345
CBOT Wheat Futures	2.14%	4,419,040
NYMEX Reformulated Gasoline Blend Futures	2.76%	5,689,231
Total Notional Amount		\$ 206,352,146

(3) The following table represents the individual positions within the Total Return Swap as of January 31, 2024:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	3.19%	\$ 7,691,571
CBOT Corn Futures	4.34%	10,469,333
NYMEX Light Sweet Crude Oil Futures	7.42%	17,918,046
ICE Brent Crude Oil Futures	7.62%	18,395,365
NYBOT CTN No. 2 Cotton Futures	1.64%	3,965,387
COMEX Gold 100 Troy Oz. Futures	14.22%	34,334,345
COMEX Copper Futures	5.35%	12,914,351
NYMEX NY Harbor ULSD Futures	2.73%	6,588,885
NYBOT CSC 'C' Coffee Futures	3.73%	9,002,564

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
KCBT Hard Red Winter Wheat Futures	1.74%	4,207,430
LME Primary Aluminum Futures	3.23%	7,787,705
CME Live Cattle Futures	4.36%	10,519,836
CME Lean Hogs Futures	2.49%	6,009,045
LME Lead Futures	0.90%	2,175,115
LME Nickel Futures	2.01%	4,856,636
LME Zinc Futures	2.42%	5,833,573
NYMEX Henry Hub Natural Gas Futures	7.72%	18,648,229
ICE Gasoil Futures	3.61%	8,726,419
CBOT Soybean Futures	5.67%	13,687,723
NYBOT CSC No. 11 World Sugar Futures	3.78%	9,131,559
COMEX Silver Futures	3.50%	8,444,904
CBOT Soybean Meal Futures	3.43%	8,288,361
CBOT Wheat Futures	2.14%	5,170,075
NYMEX Reformulated Gasoline Blend Futures	2.76%	6,656,141
Total Notional Amount		\$ 241,422,598

(4) The following table represents the individual positions within the Total Return Swap as of January 31, 2024:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	3.25%	\$ 1,623,763
CBOT Corn Futures	5.59%	2,795,833
NYMEX Light Sweet Crude Oil Futures	7.47%	3,736,967
ICE Brent Crude Oil Futures	7.73%	3,862,492
NYBOT CTN No. 2 Cotton Futures	1.68%	839,597
COMEX Gold 100 Troy Oz. Futures	14.36%	7,179,739
COMEX Copper Futures	5.43%	2,715,014
NYMEX NY Harbor ULSD Futures	2.20%	1,101,880
NYBOT CSC 'C' Coffee Futures	3.08%	1,541,526
KCBT Hard Red Winter Wheat Futures	1.78%	891,372
LME Primary Aluminum Futures	4.12%	2,058,593
CME Live Cattle Futures	3.64%	1,821,367
CME Lean Hogs Futures	2.14%	1,071,959
LME Lead Futures	0.90%	447,935
LME Nickel Futures	2.56%	1,281,135
LME Zinc Futures	2.44%	1,221,162
NYMEX Henry Hub Natural Gas Futures	6.68%	3,338,866
ICE Gasoil Futures	2.92%	1,459,567
CBOT Soybean Futures	5.75%	2,876,042
NYBOT CSC No. 11 World Sugar Futures	3.07%	1,534,321
COMEX Silver Futures	4.46%	2,228,779
CBOT Soybean Meal Futures	3.46%	1,731,374
CBOT Wheat Futures	2.75%	1,374,039
NYMEX Reformulated Gasoline Blend Futures	2.54%	1,266,678
Total Notional Amount		\$ 50,000,000

(5) The following table represents the individual positions within the Total Return Swap as of January 31, 2024:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	3.25%	\$ 1,471,063
CBOT Corn Futures	5.59%	2,532,909
NYMEX Light Sweet Crude Oil Futures	7.47%	3,385,539

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
ICE Brent Crude Oil Futures	7.73%	3,499,258
NYBOT CTN No. 2 Cotton Futures	1.68%	760,641
COMEX Gold 100 Troy Oz. Futures	14.36%	6,504,547
COMEX Copper Futures	5.43%	2,459,692
NYMEX NY Harbor ULSD Futures	2.20%	998,258
NYBOT CSC 'C' Coffee Futures	3.08%	1,396,560
KCBT Hard Red Winter Wheat Futures	1.78%	807,546
LME Primary Aluminum Futures	4.12%	1,865,000
CME Live Cattle Futures	3.64%	1,650,084
CME Lean Hogs Futures	2.14%	971,151
LME Lead Futures	0.90%	405,811
LME Nickel Futures	2.56%	1,160,656
LME Zinc Futures	2.44%	1,106,323
NYMEX Henry Hub Natural Gas Futures	6.68%	3,024,875
ICE Gasoil Futures	2.92%	1,322,308
CBOT Soybean Futures	5.75%	2,605,576
NYBOT CSC No. 11 World Sugar Futures	3.07%	1,390,032
COMEX Silver Futures	4.46%	2,019,182
CBOT Soybean Meal Futures	3.46%	1,568,554
CBOT Wheat Futures	2.75%	1,244,823
NYMEX Reformulated Gasoline Blend Futures	2.54%	1,147,558
Total Notional Amount		\$ 45,297,946

(6) The following table represents the individual positions within the Total Return Swap as of January 31, 2024:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	3.25%	12,639,113
CBOT Corn Futures	5.59%	21,762,310
NYMEX Light Sweet Crude Oil Futures	7.47%	29,087,951
ICE Brent Crude Oil Futures	7.73%	30,065,006
NYBOT CTN No. 2 Cotton Futures	1.68%	6,535,291
COMEX Gold 100 Troy Oz. Futures	14.36%	55,885,925
COMEX Copper Futures	5.43%	21,133,235
NYMEX NY Harbor ULSD Futures	2.20%	8,576,860
NYBOT CSC 'C' Coffee Futures	3.08%	11,998,993
KCBT Hard Red Winter Wheat Futures	1.78%	6,938,294
LME Primary Aluminum Futures	4.12%	16,023,755
CME Live Cattle Futures	3.64%	14,177,227
CME Lean Hogs Futures	2.14%	8,343,957
LME Lead Futures	0.90%	3,486,656
LME Nickel Futures	2.56%	9,972,149
LME Zinc Futures	2.44%	9,505,331
NYMEX Henry Hub Natural Gas Futures	6.68%	25,989,192
ICE Gasoil Futures	2.92%	11,361,036
CBOT Soybean Futures	5.75%	22,386,650
NYBOT CSC No. 11 World Sugar Futures	3.07%	11,942,907
COMEX Silver Futures	4.46%	17,348,458
CBOT Soybean Meal Futures	3.46%	13,476,736
CBOT Wheat Futures	2.75%	10,695,299
NYMEX Reformulated Gasoline Blend Futures	2.54%	9,859,618
Total Notional Amount		389,191,949

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$ 22,363,102	—	\$ 22,363,102
Canada.....	—	77,123,725	—	77,123,725
France.....	—	50,443,708	—	50,443,708
Germany.....	—	44,606,484	—	44,606,484
Ireland.....	—	5,352,517	—	5,352,517
Italy.....	—	7,898,400	—	7,898,400
Japan.....	—	54,452,299	—	54,452,299
Netherlands.....	—	11,827,657	—	11,827,657
New Zealand.....	—	24,899,681	—	24,899,681
Spain.....	—	4,955,150	—	4,955,150
Supranational Organization Obligations.....	—	31,953,623	—	31,953,623
Sweden.....	—	16,163,039	—	16,163,039
Switzerland.....	—	963,869	—	963,869
United Kingdom.....	—	27,316,241	—	27,316,241
United States.....	—	262,730,046	—	262,730,046
U.S. Treasury Obligations.....	—	410,119,992	—	410,119,992
Commercial Paper.....	—	13,801,054	—	13,801,054
Securities Lending Collateral.....	—	3,914,364	—	3,914,364
Forward Currency Contracts**.....	—	906,603	—	906,603
Futures Contracts**.....	\$492,059	—	—	492,059
Swap Agreements**.....	—	1,953,925	—	1,953,925
TOTAL.....	\$492,059	\$1,073,745,479	—	\$1,074,237,538

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

DFA ONE-YEAR FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2024

(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
BONDS — (23.6%)			Cooperatieve Rabobank UA,		
Agence Francaise de			Floating Rate Note, SOFR		
Developpement EPIC			+ 0.700%, FRN		
3.125%, 06/30/24.....	97,200	\$96,291,212	(r) 6.019%, 07/18/25.....	31,807	\$31,874,453
Amazon.com, Inc.			CPPIB Capital, Inc.		
# 2.730%, 04/13/24.....	57,205	56,875,332	Ω 3.000%, 06/13/24.....	17,344	17,181,567
0.450%, 05/12/24.....	6,490	6,400,917	DBS Group Holdings Ltd.,		
Asian Development Bank			SOFR + 0.610%, FRN		
# 1.625%, 03/15/24.....	88,600	88,198,017	(r) 5.956%, 09/12/25.....	794	794,565
Australia & New Zealand			Erste Abwicklungsanstalt		
Banking Group Ltd., SOFR			0.250%, 03/01/24.....	4,000	3,983,392
+ 0.640%, FRN			Export Development Canada		
#(r) 5.978%, 10/03/25.....	3,766	3,774,531	2.625%, 02/21/24.....	11,175	11,157,600
Australia & New Zealand			0.496%, 04/08/24.....	11,400	11,294,424
Banking Group Ltd., SOFR			FMS Wertmanagement		
+ 0.750%, FRN			0.375%, 05/06/24.....	13,800	13,620,590
(r) 6.088%, 07/03/25.....	3,000	3,009,345	Inter-American Development		
Australia & New Zealand			Bank		
Banking Group Ltd.,			# 3.000%, 02/21/24.....	13,917	13,897,779
Floating Rate Note, SOFR			Inter-American Investment		
+ 0.750%, FRN			Corp., Floating Rate Note,		
#(r)Ω 6.088%, 07/03/25.....	19,780	19,841,614	SOFR + 0.270%, FRN		
Caisse d'Amortissement de			(r) 5.614%, 03/22/24.....	75,000	75,007,504
la Dette Sociale			Kommunalbanken AS		
3.375%, 03/20/24.....	5,795	5,777,632	2.750%, 02/05/24.....	33,400	33,392,343
0.375%, 05/27/24.....	45,880	45,143,083	Kommuninvest I Sverige AB		
CDP Financial, Inc., Floating			0.375%, 02/16/24.....	12,600	12,573,661
Rate Note, SOFR +			Ω 0.375%, 02/16/24.....	33,000	32,930,731
0.400%, FRN			1.375%, 05/08/24.....	11,750	11,621,730
#(r)Ω 5.756%, 05/19/25.....	41,250	41,292,177	Kreditanstalt fuer		
(r) 5.756%, 05/19/25.....	13,200	13,213,497	Wiederaufbau		
Commonwealth Bank of			0.250%, 03/08/24.....	11,662	11,601,713
Australia, SOFR + 0.630%,			Landeskreditbank		
FRN			Baden-Wuerttemberg		
(r) 5.976%, 09/12/25.....	5,600	5,605,511	Foerderbank		
Commonwealth Bank of			0.250%, 02/12/24.....	55,500	55,420,060
Australia, Floating Rate			National Australia Bank Ltd.		
Note, SOFR + 0.400%,			# 5.132%, 11/22/24.....	14,475	14,482,841
FRN			National Australia Bank Ltd.,		
(r)Ω 5.722%, 07/07/25.....	32,971	32,898,825	SOFR + 0.650%, FRN		
Commonwealth Bank of			(r)Ω 5.970%, 12/10/25.....	21,160	21,216,772
Australia, Floating Rate			National Australia Bank Ltd.,		
Note, SOFR + 0.630%,			Floating Rate Note, SOFR		
FRN			+ 0.380%, FRN		
(r)Ω 5.976%, 09/12/25.....	60,406	60,465,441	(r)Ω 5.700%, 01/12/25.....	2,900	2,899,333
Commonwealth Bank of			National Australia Bank Ltd.,		
Australia, Floating Rate			Floating Rate Note, SOFR		
Note, SOFR + 0.740%,			+ 0.760%, FRN		
FRN			(r)Ω 6.118%, 05/13/25.....	11,110	11,143,093
(r)Ω 6.085%, 03/14/25.....	6,500	6,521,209	Nordea Bank Abp		
(r) 6.094%, 03/14/25.....	16,247	16,300,014	#Ω 0.625%, 05/24/24.....	17,000	16,748,705
			OMERS Finance Trust		
			2.500%, 05/02/24.....	10,000	9,924,790

DFA ONE-YEAR FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
Province of Quebec			Caisse des Depots et		
2.500%, 04/09/24.....	15,715	\$ 15,628,076	Consignations		
Roche Holdings, Inc.			Ω 5.720%, 03/12/24.....	50,000	\$49,695,499
#Ω 1.882%, 03/08/24.....	83,000	82,726,877	Ω 5.455%, 03/21/24.....	75,000	74,438,889
Svensk Exportkredit AB			Ω 5.454%, 04/12/24.....	10,000	9,891,680
0.375%, 03/11/24.....	6,000	5,966,640	Canadian Imperial Bank of		
Svenska Handelsbanken AB			Commerce		
#Ω 0.550%, 06/11/24.....	12,750	12,528,448	Ω 5.651%, 06/05/24.....	20,000	19,628,090
Westpac Banking Corp.			CDP Financial, Inc.		
3.300%, 02/26/24.....	14,350	14,328,143	Ω 5.550%, 03/11/24.....	10,000	9,940,593
5.350%, 10/18/24.....	88,450	88,540,041	Ω 5.745%, 03/27/24.....	30,000	29,746,569
Westpac Banking Corp.,			Cisco Systems, Inc.		
SOFR + 0.720%, FRN			Ω 5.464%, 04/15/24.....	28,775	28,451,166
#(r) 6.076%, 11/17/25.....	25,000	<u>25,073,328</u>	Ω 5.431%, 05/21/24.....	10,000	9,834,960
TOTAL BONDS.....		<u>1,159,167,556</u>	Cooperatieve Rabobank UA		
U.S. TREASURY OBLIGATIONS — (31.6%)			5.540%, 02/15/24.....	15,000	14,966,988
U.S. Treasury Notes, Floating			DBS Bank Ltd.		
Rate Note, 3M USTMMR +			Ω 5.467%, 04/24/24.....	50,000	49,366,033
0.125%, FRN			Ω 5.457%, 04/26/24.....	50,000	49,351,497
(r) 5.420%, 07/31/25.....	474,000	473,484,876	Ω 5.471%, 04/30/24.....	25,000	24,661,250
U.S. Treasury Notes, Floating			DNB Bank ASA		
Rate Note, 3M USTMMR +			Ω 5.596%, 05/28/24.....	20,000	19,658,359
0.169%, FRN			Ω 5.430%, 04/25/24.....	50,000	49,378,949
(r) 5.464%, 04/30/25.....	244,000	243,943,577	Ω 5.429%, 04/30/24.....	45,000	44,373,000
U.S. Treasury Notes, Floating			Erste Abwicklungsanstalt		
Rate Note, 3M USTMMR +			Ω 5.424%, 03/07/24.....	10,000	9,946,360
0.170%, FRN			Ω 5.429%, 03/07/24.....	15,000	14,919,540
(r) 5.465%, 10/31/25.....	446,500	446,250,567	Ω 5.437%, 04/04/24.....	25,000	24,752,030
U.S. Treasury Notes, Floating			Ω 5.441%, 04/22/24.....	55,000	54,318,322
Rate Note, 3M USTMMR +			Export Development Canada		
0.200%, FRN			5.400%, 03/04/24.....	30,000	29,854,112
(r) 5.495%, 01/31/25.....	352,500	352,597,223	FMS Wertmanagement		
U.S. Treasury Notes, Floating			Ω 5.520%, 02/08/24.....	2,500	2,497,070
Rate Note, 3M USTMMR +			Hydro-Quebec		
0.245%, FRN			Ω 5.441%, 02/20/24.....	50,000	49,852,764
(r) 5.540%, 01/31/26.....	30,000	<u>30,016,292</u>	Ω 5.455%, 03/13/24.....	5,000	4,969,002
TOTAL U.S. TREASURY			Kreditanstalt fuer		
OBLIGATIONS.....		<u>1,546,292,535</u>	Wiederaufbau		
COMMERCIAL PAPER — (43.1%)			Ω 5.729%, 03/12/24.....	9,000	8,946,095
Australia & New Zealand			Ω 5.737%, 04/05/24.....	45,650	45,217,963
Banking Group Ltd.			Ω 0.017%, 04/22/24.....	27,750	27,418,325
Ω 5.863%, 02/20/24.....	49,000	48,854,874	LVMH Moet Hennessy Louis		
Ω 5.873%, 02/20/24.....	16,500	16,451,131	Vuitton SE		
Bank of Montreal			Ω 5.460%, 02/06/24.....	14,000	13,987,613
5.580%, 02/07/24.....	25,000	24,974,236	Ω 5.520%, 03/18/24.....	40,000	39,721,882
5.610%, 02/12/24.....	50,000	49,911,635	Ω 5.785%, 05/20/24.....	25,500	25,089,639
BNG Bank NV			Ω 5.774%, 05/22/24.....	33,900	33,345,105
Ω 5.548%, 03/08/24.....	7,200	7,160,440	Ω 5.788%, 05/23/24.....	15,500	15,244,151
Ω 5.551%, 03/08/24.....	13,900	13,823,626	National Australia Bank Ltd.		
Caisse d'Amortissement de			Ω 5.569%, 03/05/24.....	53,000	52,733,371
la Dette Sociale			National Securities Clearing		
Ω 5.613%, 04/16/24.....	77,000	76,117,540	Corp.		
			Ω 5.460%, 02/01/24.....	53,990	53,982,047
			Ω 5.739%, 04/22/24.....	26,000	25,681,424
			Ω 0.017%, 04/30/24.....	12,000	11,839,500
			Ω 0.019%, 05/10/24.....	40,000	39,408,296

DFA ONE-YEAR FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
Nederlandse			Ω 5.428%, 03/19/24.....	40,000	\$ 39,716,160
Waterschapsbank NV			Toronto-Dominion Bank		
Ω 5.562%, 04/02/24.....	25,000	\$24,767,816	Ω 5.571%, 03/12/24.....	18,400	18,288,701
Ω 5.561%, 04/02/24.....	67,150	66,526,353	United Overseas Bank Ltd.		
Ω 5.569%, 04/02/24.....	20,000	19,814,253	Ω 5.600%, 02/27/24.....	10,000	9,959,895
NRW Bank			Ω 5.655%, 03/11/24.....	18,000	17,892,867
Ω 5.777%, 03/06/24.....	50,000	49,743,819	Westpac Banking Corp.		
Ω 5.550%, 03/07/24.....	50,000	49,736,500	Ω 5.414%, 02/20/24.....	5,000	4,985,407
Ω 5.753%, 03/18/24.....	32,500	32,276,391			
Oesterreichische			TOTAL COMMERCIAL		
Kontrollbank AG			PAPER		
5.650%, 02/12/24.....	73,500	73,369,553	(Cost \$2,110,497,600).....		2,110,346,178
5.736%, 04/05/24.....	24,500	24,261,051	TOTAL INVESTMENT		
5.715%, 04/05/24.....	14,000	13,863,458	SECURITIES		
Province Of Alberta			(Cost \$4,818,106,701).....		4,815,806,269
Ω 5.677%, 02/26/24.....	50,000	49,808,314			
Ω 5.411%, 04/25/24.....	50,000	49,372,928	Shares		
PSP Capital, Inc.			TEMPORARY CASH INVESTMENTS — (1.1%)		
Ω 5.692%, 02/15/24.....	50,000	49,889,854	State Street Institutional		
Ω 5.761%, 04/02/24.....	14,000	13,869,318	U.S. Government		
Ω 5.680%, 04/15/24.....	14,000	13,843,813	Money Market Fund		
Quebec Govt			5.300%.....	51,426,471	51,426,471
Ω 5.448%, 03/18/24.....	60,000	59,585,956			
Ω 5.449%, 03/26/24.....	10,000	9,919,206	SECURITIES LENDING COLLATERAL — (0.6%)		
Royal Bank of Canada			@§ The DFA Short Term		
5.530%, 02/20/24.....	25,000	24,925,956	Investment Fund	2,619,392	30,301,124
Ω 5.520%, 02/08/24.....	15,000	14,982,264			
5.820%, 03/06/24.....	25,000	24,870,127	TOTAL INVESTMENTS — (100.0%)		
Sanofi SA			(Cost \$4,899,834,296)^^....		\$4,897,533,864
Ω 5.440%, 03/15/24.....	50,000	49,674,603			

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$1,159,167,556	—	\$1,159,167,556
U.S. Treasury Obligations.....	—	1,546,292,535	—	1,546,292,535
Commercial Paper.....	—	2,110,346,178	—	2,110,346,178
Temporary Cash Investments.....	\$51,426,471	—	—	51,426,471
Securities Lending Collateral.....	—	30,301,124	—	30,301,124
TOTAL.....	\$51,426,471	\$4,846,107,393	—	\$4,897,533,864

DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Face Amount[^]</u> <u>(000)</u>	<u>Value[†]</u>		<u>Face Amount[^]</u> <u>(000)</u>	<u>Value[†]</u>
BONDS — (41.9%)			AUSTRALIA — (Continued)		
AUSTRALIA — (7.2%)			(r) 3M Swap + 0.780%, FRN, 5.199%, 05/12/26..... AUD	13,750	\$ 9,034,220
Australia & New Zealand Banking Group Ltd., Floating Rate Note, (r)Ω SOFR + 0.750%, FRN, 6.088%, 07/03/25.....	19,780	\$19,841,614	New South Wales Treasury Corp. 5.000%, 08/20/24..... AUD	8,000	5,269,663
(r) 3M Swap + 0.920%, FRN, 5.267%, 11/04/25..... AUD	10,000	6,594,628	Queensland Treasury Corp. 5.750%, 07/22/24..... AUD	50,300	33,223,670
Commonwealth Bank of Australia 4.200%, 08/18/25..... AUD	7,000	4,570,051	Treasury Corp. of Victoria 5.500%, 12/17/24..... AUD	33,700	22,354,867
(r)Ω SOFR + 0.630%, FRN, 5.976%, 09/12/25.....	33,540	33,573,005	Western Australian Treasury Corp. 2.500%, 07/23/24..... AUD	7,200	4,685,547
Commonwealth Bank of Australia, Floating Rate Note, (r)Ω SOFR + 0.740%, FRN, 6.085%, 03/14/25.....	4,000	4,013,052	Westpac Banking Corp. 2.700%, 03/17/25..... AUD	4,200	2,698,917
(r) SOFR + 0.740%, FRN, 6.094%, 03/14/25.....	11,861	11,899,702	(r) SOFR + 0.720%, FRN, 6.076%, 11/17/25.....	25,000	25,073,328
(r)Ω SOFR + 0.400%, FRN, 5.722%, 07/07/25.....	23,933	23,880,609	Westpac Banking Corp., Floating Rate Note, (r) 3M Swap + 0.690%, FRN, 5.053%, 03/17/25..... AUD	19,300	12,685,013
(r) 3M Swap + 0.800%, FRN, 5.183%, 08/18/25..... AUD	1,500	987,347	(r) 3M Swap + 0.800%, FRN, 5.219%, 08/11/25..... AUD	33,500	22,045,221
(r) 3M Swap + 0.900%, FRN, 5.250%, 01/13/26..... AUD	3,500	2,306,508	(r) SOFR + 1.000%, FRN, 6.359%, 08/26/25.....	4,500	4,530,510
National Australia Bank Ltd. 0.250%, 05/20/24..... EUR	992	1,059,949	(r) 3M Swap + 0.750%, FRN, 5.138%, 02/16/26..... AUD	13,500	<u>8,870,232</u>
#(r)Ω SOFR + 0.650%, FRN, 5.970%, 12/10/25.....	6,368	6,385,085	TOTAL AUSTRALIA.....		<u>326,965,767</u>
(r) 3M Swap + 0.410%, FRN, 4.789%, 08/24/26..... AUD	4,000	2,603,314	BELGIUM — (0.7%)		
National Australia Bank Ltd., Floating Rate Note, (r) 3M Swap + 1.040%, FRN, 5.418%, 02/26/24..... AUD	7,000	4,594,472	Dexia SA 0.625%, 02/03/24..... EUR	9,000	9,724,434
(r)Ω SOFR + 0.380%, FRN, 5.700%, 01/12/25.....	11,248	11,245,413	Δ 0.000%, 05/29/24..... EUR	16,800	17,932,375
(r) 3M Swap + 0.770%, FRN, 5.116%, 01/21/25..... AUD	14,900	9,803,011	Euroclear Bank SA 1.250%, 09/30/24..... GBP	2,000	<u>2,467,941</u>
(r)Ω SOFR + 0.760%, FRN, 6.118%, 05/13/25.....	11,110	11,143,093	TOTAL BELGIUM.....		<u>30,124,750</u>
(r) 3M Swap + 0.920%, FRN, 5.298%, 11/25/25..... AUD	23,500	15,497,060	CANADA — (7.0%)		
			Bank of Nova Scotia 2.290%, 06/28/24..... CAD	10,000	7,354,532
			Canada Government Bonds 1.500%, 05/01/24..... CAD	43,000	31,708,282
			Canada Housing Trust No. 1 Ω 2.900%, 06/15/24..... CAD	5,000	3,688,348
			CDP Financial, Inc. 3.150%, 07/24/24.....	23,431	23,184,125
			CDP Financial, Inc.....		

DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
CANADA — (Continued)			GERMANY — (Continued)		
SOFR + 0.400%, FRN, (r)Ω. 5.756%, 05/19/25.....	46,225	\$ 46,272,264	FMS Wertmanagement 0.375%, 05/06/24.	5,000	\$ 4,934,997
CPPIB Capital, Inc.			Kreditanstalt fuer Wiederaufbau 0.250%, 03/08/24.	15,900	15,817,805
Ω 3.000%, 06/13/24.	16,481	16,326,650	1.625%, 04/03/24. NOK	318,400	30,111,502
Export Development Canada 2.625%, 02/21/24.	13,000	12,979,759	0.875%, 07/18/24. GBP	1,750	2,174,529
0.496%, 04/08/24.	3,400	3,368,512	1.500%, 07/24/24. AUD	16,081	10,403,116
OMERS Finance Trust 2.500%, 05/02/24.	10,000	9,924,790	Landeskreditbank Baden-Wuerttemberg Foerderbank 0.250%, 02/12/24.	18,062	18,035,984
Province of Ontario 3.500%, 06/02/24. CAD	4,500	3,329,053	2.000%, 07/23/24.	30,000	29,524,860
4.250%, 08/22/24. AUD	3,200	2,094,946	Landwirtschaftliche Rentenbank 5.375%, 04/23/24. NZD	4,150	2,534,275
Province of Quebec 2.250%, 02/22/24. CAD	15,000	11,138,458	0.400%, 09/23/24. AUD	9,970	6,374,469
4.200%, 03/10/25. AUD	40,915	26,761,301	4.250%, 01/09/25. AUD	20,300	13,297,943
PSP Capital, Inc. 3.290%, 04/04/24. CAD	15,000	11,122,392	NRW Bank 1.600%, 07/31/24. AUD	4,000	2,582,104
Toronto-Dominion Bank 2.850%, 03/08/24. CAD	119,000	88,307,568	TOTAL GERMANY.....		<u>166,065,363</u>
3.226%, 07/24/24. CAD	15,000	11,058,797	NETHERLANDS — (2.5%)		
TOTAL CANADA.....		<u>315,772,615</u>	BNG Bank NV 2.000%, 04/12/24. GBP	18,495	23,290,257
DENMARK — (0.5%)			5.250%, 05/20/24. AUD	16,050	10,548,104
Kommunekredit			3.250%, 07/15/25. AUD	11,800	7,621,177
0.250%, 02/16/24. EUR	9,000	9,712,199	Cooperatieve Rabobank UA 5.500%, 04/11/24. AUD	2,280	1,497,483
2.000%, 06/25/24. GBP	2,700	3,376,722	# 1.375%, 01/10/25.	4,468	4,314,591
0.750%, 08/15/24. GBP	7,732	9,569,239	Cooperatieve Rabobank UA, Floating Rate Note, (r) SOFR + 0.380%, FRN, 5.726%, 01/10/25.	1,170	1,169,300
TOTAL DENMARK.....		<u>22,658,160</u>	(r) SOFR + 0.700%, FRN, 6.019%, 07/18/25.	34,481	34,554,123
FINLAND — (0.3%)			Nederlandse Financierings-Maatschappij voor Ontwikkelingslanden NV 4.250%, 07/08/25. AUD	5,000	3,261,964
Kuntarahoitus OYJ			Nederlandse Waterschapsbank NV 1.125%, 03/15/24.	10,600	10,546,361
0.125%, 03/07/24. EUR	9,400	10,123,738	3.400%, 07/22/25. AUD	7,540	4,877,488
5.000%, 03/20/24. AUD	6,000	3,937,458	Shell International Finance BV 0.500%, 05/11/24. EUR	4,835	5,174,658
TOTAL FINLAND.....		<u>14,061,196</u>	0.750%, 05/12/24. EUR	5,800	6,212,476
FRANCE — (0.9%)			TOTAL NETHERLANDS.....		<u>113,067,982</u>
Agence Francaise de Developpement EPIC 3.125%, 06/30/24.	6,200	6,142,032	NEW ZEALAND — (0.7%)		
BNP Paribas SA 2.375%, 05/20/24. EUR	2,000	2,150,520	New Zealand Government Bonds 0.500%, 05/15/24. NZD	28,200	16,997,305
Caisse d'Amortissement de la Dette Sociale 3.375%, 03/20/24.	18,287	18,232,191			
0.375%, 05/27/24.	5,720	5,628,126			
SFIL SA Δ 0.000%, 05/24/24. EUR	2,000	2,133,657			
Unedic Asseo 2.375%, 05/25/24. EUR	4,000	4,300,037			
TOTAL FRANCE.....		<u>38,586,563</u>			
GERMANY — (3.7%)					
Erste Abwicklungsanstalt 0.250%, 03/01/24.	30,400	30,273,779			

DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
NEW ZEALAND — (Continued)			SUPRANATIONAL ORGANIZATION OBLIGATIONS —		
New Zealand Local			(Continued)		
Government Funding			Inter-American Development		
Agency Bonds			Bank, Floating Rate Note,		
2.250%, 04/15/24..... NZD	23,200	\$ 14,083,576	SOFR + 0.170%, FRN		
TOTAL NEW ZEALAND.....		<u>31,080,881</u>	(r) 5.524%, 09/16/26.....	12,000	\$ 11,957,634
			International Bank for		
NORWAY — (2.9%)			Reconstruction & Development		
DNB Bank ASA			2.500%, 03/19/24.....	3,934	3,918,565
0.250%, 04/09/24..... EUR	5,700	6,116,070	2.250%, 03/28/24.....	6,572	6,538,592
Equinor ASA			International Bank for		
3.700%, 03/01/24.....	2,678	2,673,848	Reconstruction &		
Kommunalbanken AS			Development, Floating		
2.750%, 02/05/24.....	13,200	13,196,974	Rate Note, SOFR +		
5.250%, 07/15/24..... AUD	2,900	1,907,621	0.180%, FRN		
0.500%, 10/08/24..... AUD	9,288	5,924,066	(r) 5.534%, 06/15/26.....	18,500	18,461,168
4.250%, 07/16/25..... AUD	11,500	7,528,160	International Finance Corp.		
(r) SOFR + 1.000%, FRN,			1.450%, 07/22/24..... AUD	33,887	21,921,822
6.354%, 06/17/26.....	8,598	8,716,981	4.000%, 04/03/25..... AUD	5,141	3,359,425
Norway Government Bonds			International Finance Corp.,		
3.000%, 03/14/24..... NOK	906,200	85,985,712	Floating Rate Note, SOFR		
TOTAL NORWAY.....		<u>132,049,432</u>	+ 0.280%, FRN		
			(r) 5.634%, 03/16/26.....	10,000	10,016,295
SINGAPORE — (0.1%)			Nordic Investment Bank		
United Overseas Bank Ltd.,			4.750%, 02/28/24..... AUD	3,345	2,194,755
Floating Rate Note,			1.875%, 04/10/24..... NOK	100,000	9,456,426
(r) 3M Swap + 0.350%, FRN, AUD	4,500	2,951,836	1.500%, 03/13/25..... NOK	166,500	15,322,955
4.733%, 05/20/24			1.050%, 05/12/25..... SEK	100,000	9,325,383
			Nordic Investment Bank,		
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (8.4%)			Floating Rate Note, SOFR		
African Development Bank			+ 1.000%, FRN		
4.000%, 01/10/25..... AUD	39,000	25,468,687	(r) 6.361%, 05/12/26.....	4,000	4,062,433
Asian Development Bank			TOTAL SUPRANATIONAL		
1.625%, 03/15/24.....	7,561	7,526,695	ORGANIZATION		
3.500%, 05/30/24..... NZD	91,000	55,224,262	OBLIGATIONS.....		<u>381,145,168</u>
1.100%, 08/15/24..... AUD	17,250	11,115,651			
Asian Development Bank,			SWEDEN — (3.7%)		
Floating Rate Note, SOFR			Kommuninvest I Sverige AB		
+ 1.000%, FRN			0.375%, 02/16/24.....	18,340	18,301,661
(r) 6.360%, 08/27/26.....	11,740	11,940,402	Ω.....1.375%, 05/08/24.....	21,800	21,560,506
European Financial Stability			Ω 2.875%, 07/03/24.....	12,872	12,740,115
Facility			1.000%, 10/02/24..... SEK	113,000	10,638,797
2.125%, 02/19/24..... EUR	2,300	2,483,542	1.000%, 05/12/25..... SEK	96,000	8,934,913
Δ 0.000%, 04/19/24..... EUR	35,601	38,171,525	Skandinaviska Enskilda		
1.750%, 06/27/24..... EUR	885	949,361	Banken AB		
European Investment Bank			Ω 0.650%, 09/09/24.....	33,603	32,647,667
Δ 0.000%, 03/15/24..... EUR	18,534	19,943,971	Svensk Exportkredit AB		
4.750%, 08/07/24..... AUD	63,272	41,567,595	3.625%, 09/03/24.....	11,700	11,587,452
1.700%, 11/15/24..... AUD	24,846	15,961,223	Svensk Exportkredit AB,		
European Union			Floating Rate Note, SOFR		
1.875%, 04/04/24..... EUR	7,400	7,971,511	+ 1.000%, FRN		
Inter-American Development			(r) 6.362%, 08/03/26.....	51,467	52,205,591
Bank			Svenska Handelsbanken AB		
4.750%, 08/27/24..... AUD	40,000	26,285,290	0.125%, 06/18/24..... EUR	1,000	1,064,952
			TOTAL SWEDEN.....		<u>169,681,654</u>

DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (3.3%)			CANADA — (6.0%)		
Amazon.com, Inc.			Bank of Montreal		
2.730%, 04/13/24.....	55,000	\$ 54,683,039	5.580%, 02/07/24.....	25,000	\$ 24,974,236
0.450%, 05/12/24.....	6,490	6,400,917	5.610%, 02/12/24.....	50,000	49,911,635
Exxon Mobil Corp.			5.657%, 07/08/24.....	7,900	7,719,303
0.142%, 06/26/24.....	EUR 1,000	1,064,120	Canadian Imperial Bank of Commerce		
Roche Holdings, Inc.			Ω 5.651%, 06/05/24.....	44,912	44,076,839
Ω 1.882%, 03/08/24.....	79,250	78,989,217	CDP Financial, Inc.		
Roche Holdings, Inc., Floating Rate Note, SOFR + 0.740%, FRN			Ω 5.809%, 04/01/24.....	38,500	38,144,050
(r)Ω 6.100%, 11/13/26.....	8,400	<u>8,439,404</u>	Province of Alberta		
TOTAL UNITED STATES.....		<u>149,576,697</u>	Ω 5.807%, 04/19/24.....	7,200	7,116,044
TOTAL BONDS.....		<u>1,893,788,064</u>	PSP Capital, Inc.		
U.S. TREASURY OBLIGATIONS — (27.3%)			Ω 5.683%, 02/02/24.....	15,000	14,995,612
U.S. Treasury Notes, Floating Rate Note			Ω 5.692%, 02/15/24.....	48,750	48,642,608
(r) 3M USTMMR +			Royal Bank of Canada		
0.200%, FRN,			5.530%, 02/20/24.....	10,000	9,970,382
5.495%, 01/31/25	212,750	212,808,679	Ω 5.520%, 02/08/24.....	15,000	14,982,264
(r) 3M USTMMR +			5.820%, 03/06/24.....	10,000	<u>9,948,051</u>
0.169%, FRN,			TOTAL CANADA.....		<u>270,481,024</u>
5.464%, 04/30/25	178,000	177,958,839	FRANCE — (5.4%)		
(r) 3M USTMMR +			Caisse d'Amortissement de la Dette Sociale		
0.125%, FRN,			Ω 5.723%, 04/29/24.....	30,000	29,598,659
5.420%, 07/31/25	295,000	294,679,406	Ω 5.613%, 04/16/24.....	75,000	74,140,461
(r) 3M USTMMR +			Caisse des Depots et Consignations		
0.170%, FRN,			Ω 5.455%, 03/21/24.....	15,000	14,887,778
5.465%, 10/31/25	451,000	450,748,053	Ω 5.663%, 05/02/24.....	35,000	34,521,914
(r) 3M USTMMR +			Ω 5.609%, 05/13/24.....	80,000	78,782,784
0.245%, FRN,			LVMH Moet Hennessy Louis Vuitton SE		
5.540%, 01/31/26	100,000	<u>100,054,305</u>	Ω 5.460%, 02/06/24.....	14,000	<u>13,987,613</u>
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>1,236,249,282</u>	TOTAL FRANCE.....		<u>245,919,209</u>
COMMERCIAL PAPER — (25.5%)			GERMANY — (2.0%)		
AUSTRALIA — (2.1%)			NRW Bank		
Australia & New Zealand			Ω 5.722%, 02/16/24.....	500	498,831
Banking Group Ltd.			Ω 5.753%, 03/18/24.....	32,500	32,276,391
Ω 5.863%, 02/20/24.....	49,000	48,854,874	Ω 5.611%, 03/06/24.....	58,550	<u>58,250,013</u>
Ω 5.873%, 02/20/24.....	26,500	26,421,513	TOTAL GERMANY.....		<u>91,025,235</u>
National Australia Bank Ltd.			NETHERLANDS — (3.6%)		
Ω 5.813%, 03/04/24.....	18,500	<u>18,409,697</u>	BNG Bank NV		
TOTAL AUSTRALIA.....		<u>93,686,084</u>	Ω 5.551%, 03/08/24.....	43,000	42,763,736
AUSTRIA — (1.0%)			Cooperatieve Rabobank UA		
Oesterreichische			5.540%, 02/15/24.....	15,000	14,966,988
Kontrollbank AG			5.530%, 03/05/24.....	50,000	49,750,736
5.650%, 02/12/24.....	20,000	19,964,504	5.540%, 02/01/24.....	10,000	9,998,531
5.736%, 04/05/24.....	24,500	<u>24,261,051</u>	Nederlandse		
TOTAL AUSTRIA.....		<u>44,225,555</u>	Waterschapsbank NV		
			Ω 5.557%, 04/02/24.....	47,000	<u>46,563,494</u>
			TOTAL NETHERLANDS.....		<u>164,043,485</u>

DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
NORWAY — (0.5%)			SINGAPORE — (1.1%)		
DNB Bank ASA			Monetary Authority of		
Ω 5.870%, 04/23/24.....	8,713	\$ 8,607,317	Singapore Bills		
Ω 5.704%, 06/17/24.....	15,000	14,702,334	4.027%, 02/23/24..... SGD	65,000	\$ 48,337,197
TOTAL NORWAY.....		<u>23,309,651</u>	SWEDEN — (1.0%)		
SINGAPORE — (0.9%)			Sweden Treasury Bills		
United Overseas Bank Ltd.			4.022%, 03/20/24..... SEK	500,000	<u>47,796,783</u>
Ω 5.721%, 05/16/24.....	41,000	<u>40,355,271</u>	UNITED KINGDOM — (2.1%)		
UNITED STATES — (4.0%)			U.K. Treasury Bills		
Microsoft Corp.			∞ 5.737%, 02/19/24..... GBP	35,000	44,241,619
Ω 5.360%, 03/07/24.....	65,000	64,656,670	∞ 5.287%, 03/11/24..... GBP	40,000	<u>50,410,841</u>
National Securities Clearing Corp.			TOTAL UNITED KINGDOM...		<u>94,652,460</u>
Ω 5.460%, 02/01/24.....	10,000	9,998,527	TOTAL FOREIGN		
Ω 5.460%, 02/28/24.....	19,500	19,419,037	SOVEREIGN		
Ω 5.450%, 02/29/24.....	22,000	21,903,530	OBLIGATIONS.....		<u>235,259,719</u>
Ω 5.725%, 04/10/24.....	36,300	35,920,737	TOTAL INVESTMENT		
Ω 5.643%, 05/07/24.....	16,410	16,174,209	SECURITIES		
Ω 5.677%, 05/07/24.....	12,000	<u>11,827,575</u>	(Cost \$4,579,372,892).....		<u>4,518,242,864</u>
TOTAL UNITED STATES.....		<u>179,900,285</u>			
TOTAL COMMERCIAL PAPER			Shares		
(Cost \$1,152,928,392).....		<u>1,152,945,799</u>	SECURITIES LENDING COLLATERAL — (0.1%)		
FOREIGN SOVEREIGN OBLIGATIONS — (5.2%)			@§ The DFA Short Term		
CANADA — (1.0%)			Investment Fund.....	226,204	<u>2,616,728</u>
Canada Treasury Bills			TOTAL INVESTMENTS — (100.0%)		
5.085%, 02/01/24..... CAD	25,000	18,592,361	(Cost \$4,581,989,620)^^....		<u><u>\$4,520,859,592</u></u>
5.019%, 03/14/24..... CAD	35,000	<u>25,880,918</u>			
TOTAL CANADA.....		<u>44,473,279</u>			

As of January 31, 2024, DFA Two-Year Global Fixed Income Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD 124,244,205	AUD 182,772,542	Bank of New York Mellon	02/05/24	\$4,324,682
USD 63,768,066	NOK 655,359,341	UBS AG	02/05/24	1,450,501
USD 57,820,575	GBP 45,462,539	Bank of New York Mellon	02/09/24	202,798
USD 25,521,149	GBP 20,057,092	Citibank, N.A.	02/12/24	100,822
USD 98,360,434	NOK 1,012,702,210	Citibank, N.A.	02/12/24	2,046,641
USD 42,403,160	CAD 56,637,689	UBS AG	02/12/24	270,162
USD 115,650,391	AUD 172,103,662	UBS AG	02/12/24	2,705,128
USD 6,673,288	EUR 6,130,789	Citibank, N.A.	02/15/24	44,165
USD 94,808,237	AUD 144,449,797	Citibank, N.A.	02/15/24	1,798
USD 110,057,121	AUD 166,504,441	State Street Bank and Trust	02/16/24	771,996
USD 48,914,198	EUR 44,959,704	State Street Bank and Trust	02/20/24	289,859
USD 70,435,450	NZD 115,155,276	Australia and New Zealand Bank	02/21/24	44,550
USD 33,578,692	EUR 30,817,989	State Street Bank and Trust	02/21/24	247,360

DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	48,520,259	SGD	65,000,000	State Street Bank and Trust	02/21/24	\$ 25,391
USD	59,304,195	NZD	96,921,077	Citibank, N.A.	02/26/24	58,677
USD	50,474,384	SGD	67,500,000	Royal Bank of Scotland	03/14/24	65,366
USD	45,790,924	EUR	41,761,259	Morgan Stanley and Co. International	04/02/24	544,345
USD	15,941,055	EUR	14,549,010	Barclays Capital	04/04/24	176,456
Total Appreciation						\$13,370,697
GBP	5,545,012	USD	7,057,248	Citibank, N.A.	02/05/24	\$ (29,892)
USD	59,710,468	GBP	47,182,030	HSBC Bank	02/05/24	(84,705)
NOK	153,589,407	USD	14,741,602	Royal Bank of Scotland	02/12/24	(134,368)
USD	76,464,165	SEK	799,372,012	State Street Bank and Trust	02/15/24	(389,607)
USD	31,685,594	CAD	42,767,377	Bank of New York Mellon	02/16/24	(130,890)
USD	38,360,328	CAD	51,711,958	Morgan Stanley and Co. International	02/16/24	(110,414)
EUR	2,394,792	USD	2,597,379	Citibank, N.A.	02/20/24	(7,389)
USD	39,868,732	CAD	53,823,199	HSBC Bank	02/20/24	(174,748)
NZD	65,757,928	USD	40,305,454	Citibank, N.A.	02/21/24	(109,643)
USD	61,098,282	CAD	82,300,968	HSBC Bank	02/26/24	(136,949)
SGD	67,500,000	USD	50,893,156	Citibank, N.A.	03/14/24	(484,137)
Total (Depreciation)						\$ (1,792,742)
Total Appreciation (Depreciation)						\$11,577,955

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$ 326,965,767	—	\$ 326,965,767
Belgium.....	—	30,124,750	—	30,124,750
Canada.....	—	315,772,615	—	315,772,615
Denmark.....	—	22,658,160	—	22,658,160
Finland.....	—	14,061,196	—	14,061,196
France.....	—	38,586,563	—	38,586,563
Germany.....	—	166,065,363	—	166,065,363
Netherlands.....	—	113,067,982	—	113,067,982
New Zealand.....	—	31,080,881	—	31,080,881
Norway.....	—	132,049,432	—	132,049,432
Singapore.....	—	2,951,836	—	2,951,836
Supranational Organization Obligations.....	—	381,145,168	—	381,145,168
Sweden.....	—	169,681,654	—	169,681,654
United States.....	—	149,576,697	—	149,576,697
U.S. Treasury Obligations.....	—	1,236,249,282	—	1,236,249,282
Commercial Paper.....	—	1,152,945,799	—	1,152,945,799
Foreign Sovereign Obligations.....	—	235,259,719	—	235,259,719
Securities Lending Collateral.....	—	2,616,728	—	2,616,728
Forward Currency Contracts**.....	—	11,577,955	—	11,577,955
TOTAL.....	—	\$4,532,437,547	—	\$4,532,437,547

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

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2024

(Unaudited)

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	<u>(000)</u>			<u>(000)</u>	
BONDS — (76.3%)			AUSTRALIA — (Continued)		
AUSTRALIA — (4.1%)			(r) 3M Swap + 0.780%,		
ASB Bank Ltd.			FRN, 5.199%,		
0.750%, 03/13/24..... EUR	500	\$ 538,297	05/12/26..... AUD	5,828	\$ 3,829,195
Australia & New Zealand			Suncorp-Metway Ltd.,		
Banking Group Ltd., SOFR			Floating Rate Note, 3M		
+ 0.810%, FRN			Swap + 0.780%, FRN		
(r)Ω 6.156%, 01/18/27.....	2,000	2,007,638	(r) 5.132%, 01/25/27..... AUD	3,500	2,280,238
BHP Billiton Finance Ltd.			Westpac Banking Corp., Floating		
3.000%, 05/29/24..... EUR	4,800	5,166,487	Rate Note,		
Commonwealth Bank of			(r) 3M Swap + 0.690%,		
Australia, 3M Swap +			FRN, 5.053%,		
0.750%, FRN			03/17/25..... AUD	3,500	2,300,391
(r) 5.131%, 08/17/26..... AUD	2,500	1,641,067	(r) 3M Swap + 0.800%,		
Commonwealth Bank of Australia,			FRN, 5.219%,		
Floating Rate Note,			08/11/25..... AUD	2,000	1,316,133
(r) SOFR + 0.740%, FRN,					
6.094%, 03/14/25.....	1,170	1,173,818	TOTAL AUSTRALIA.....		40,781,132
(r)Ω SOFR + 0.630%, FRN,			AUSTRIA — (0.4%)		
5.976%, 09/12/25.....	3,400	3,403,346	HYPO NOE Landesbank fuer		
(r) 3M Swap + 0.900%,			Niederosterreich und Wien AG		
FRN, 5.250%,			1.375%, 04/14/25 EUR	3,300	3,448,501
01/13/26..... AUD	800	527,202			
(r) 3M Swap + 1.020%,			BELGIUM — (1.7%)		
FRN, 5.403%,			Belfius Bank SA		
08/18/27..... AUD	1,000	659,768	0.010%, 10/15/25..... EUR	700	712,691
(r) 3M Swap + 0.950%,			Dexia SA		
FRN, 5.331%,			0.625%, 02/03/24..... EUR	5,400	5,834,660
08/17/28..... AUD	1,000	656,969	Δ 0.000%, 05/29/24..... EUR	5,000	5,337,016
Glencore Funding LLC			0.500%, 01/17/25..... EUR	5,000	5,255,359
Ω 4.125%, 03/12/24.....	825	823,603	Groupe Bruxelles Lambert		
Ω 4.625%, 04/29/24.....	1,200	1,196,208	NV		
Ω 1.625%, 09/01/25.....	330	312,938	1.375%, 05/23/24..... EUR	200	214,432
Ω 1.625%, 04/27/26.....	2,398	2,228,388			
Macquarie Bank Ltd., SOFR			TOTAL BELGIUM.....		17,354,158
+ 1.200%, FRN			CANADA — (10.2%)		
(r)Ω 6.555%, 12/07/26.....	5,220	5,261,034	Alimentation Couche-Tard,		
Macquarie Bank Ltd.,			Inc.		
Floating Rate Note, 3M			3.056%, 07/26/24..... CAD	3,500	2,576,351
Swap + 0.480%, FRN			Bank of Montreal		
(r) 4.840%, 12/09/25..... AUD	500	326,275	2.850%, 03/06/24..... CAD	5,000	3,710,923
National Australia Bank Ltd.,			2.280%, 07/29/24..... CAD	5,500	4,033,333
SOFR + 0.650%, FRN			Bank of Montreal, Floating Rate		
(r)Ω 5.970%, 12/10/25.....	2,160	2,165,795	Note,		
National Australia Bank Ltd.,			(r) 3M Swap + 1.000%,		
Floating Rate Note,			FRN, 5.350%,		
(r) 3M Swap + 0.900%,			07/17/24..... AUD	2,000	1,314,155
FRN, 5.267%,			(r) SOFR + 0.620%, FRN,		
05/30/25..... AUD	3,000	1,977,168	5.974%, 09/15/26.....	310	307,442
(r) 3M Swap + 0.920%,			Bank of Nova Scotia		
FRN, 5.298%,			2.290%, 06/28/24..... CAD	21,000	15,444,516
11/25/25..... AUD	1,500	989,174			

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
CANADA — (Continued)			CANADA — (Continued)		
2.490%, 09/23/24..... CAD	1,500	\$1,097,177	TELUS Corp.		
Bank of Nova Scotia, Floating Rate Note, SOFR + 1.090%, FRN			3.350%, 04/01/24..... CAD	4,300	\$ 3,187,715
(r) 6.444%, 06/12/25.....	3,500	3,519,198	Toronto-Dominion Bank		
Bell Telephone Co. of Canada or Bell Canada			2.850%, 03/08/24..... CAD	1,500	1,113,121
2.700%, 02/27/24..... CAD	9,500	7,051,601	SOFR + 1.080%, FRN, (r)... 6.427%, 07/17/26.....	4,835	4,858,544
Brookfield Finance, Inc.			Toronto-Dominion Bank , Floating Rate Note, 3M Swap + 1.000%, FRN		
4.000%, 04/01/24.....	2,000	1,992,573	(r) 5.364%, 07/10/24..... AUD	1,000	<u>657,047</u>
Canada Government Bonds			TOTAL CANADA.....		<u>101,893,430</u>
1.500%, 05/01/24..... CAD	4,800	3,539,529	DENMARK — (0.2%)		
Canadian Imperial Bank of Commerce			Danske Bank AS		
2.350%, 08/28/24..... CAD	12,500	9,151,140	0.625%, 05/26/25 EUR	2,170	<u>2,257,145</u>
Canadian Imperial Bank of Commerce, Floating Rate Note, SOFR + 0.420%, FRN			FINLAND — (1.1%)		
(r) 5.766%, 10/18/24.....	130	130,007	Kuntarahoitus OYJ		
Canadian Natural Resources Ltd.			0.125%, 03/07/24..... EUR	2,700	2,907,882
3.800%, 04/15/24.....	401	399,274	1.500%, 09/02/24..... NOK	30,000	2,799,972
3.550%, 06/03/24..... CAD	1,000	739,247	Kuntarahoitus OYJ, Floating Rate Note, SOFR + 1.000%, FRN		
3.900%, 02/01/25.....	1,110	1,092,624	(r) 6.346%, 07/15/26.....	4,000	4,055,800
CDP Financial, Inc., Floating Rate Note, SOFR + 0.400%, FRN			OP Corporate Bank PLC		
(r)Ω 5.756%, 05/19/25.....	3,700	3,703,783	0.375%, 06/19/24..... EUR	1,000	<u>1,065,475</u>
Emera U.S. Finance LP			TOTAL FINLAND.....		<u>10,829,129</u>
0.833%, 06/15/24.....	400	392,103	FRANCE — (3.6%)		
Enbridge, Inc.			Arval Service Lease SA		
2.150%, 02/16/24.....	100	99,848	0.875%, 02/17/25..... EUR	2,400	2,516,757
ITC Holdings Corp.			Banque Federative du Credit Mutuel SA		
3.650%, 06/15/24.....	2,162	2,144,308	Ω 2.375%, 11/21/24.....	300	293,214
National Bank of Canada			0.010%, 03/07/25..... EUR	4,900	5,083,337
2.983%, 03/04/24..... CAD	2,000	1,484,830	(r)Ω SOFR + 1.130%, FRN, 6.475%, 01/23/27.....	2,250	2,263,644
2.545%, 07/12/24..... CAD	7,050	5,181,746	Banque Federative du Credit Mutuel SA, Floating Rate Note, SOFR + 0.410%, FRN		
Province of Alberta			(r)Ω 5.771%, 02/04/25.....	1,000	998,623
3.100%, 06/01/24..... CAD	1,500	1,108,278	Banque Stellantis France SACA		
Province of Saskatchewan			0.625%, 06/21/24..... EUR	822	876,972
3.200%, 06/03/24..... CAD	3,000	2,217,583	Δ 0.000%, 01/22/25..... EUR	3,500	3,654,059
PSP Capital, Inc.			BNP Paribas SA		
3.290%, 04/04/24..... CAD	5,200	3,855,763	1.000%, 06/27/24..... EUR	3,000	3,204,252
Rogers Communications, Inc.			BPCE SA		
4.000%, 03/13/24..... CAD	9,600	7,128,185	1.000%, 07/15/24..... EUR	2,000	2,132,676
Royal Bank of Canada			Ω 2.375%, 01/14/25.....	1,500	1,455,139
2.352%, 07/02/24..... CAD	5,250	3,858,825	0.625%, 04/28/25..... EUR	3,000	3,126,617
Royal Bank of Canada, Floating Rate Note, (r) SOFR + 0.340%, FRN, 5.686%, 10/07/24.....	1,500	1,499,458	Credit Agricole SA		
(r) SOFR + 0.570%, FRN, 5.916%, 04/27/26.....	1,200	1,192,772	2.375%, 05/20/24..... EUR	2,000	2,150,870
(r) SOFR + 0.710%, FRN, 6.056%, 01/21/27.....	2,121	2,110,431	0.500%, 06/24/24..... EUR	2,000	2,132,191
			1.375%, 03/13/25..... EUR	1,100	1,159,401

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
FRANCE — (Continued)			GERMANY — (Continued)		
1.000%, 09/18/25..... EUR	1,000	\$ 1,042,076	Siemens		
LeasePlan Corp. NV			Financieringsmaatschappij NV		
Ω 2.875%, 10/24/24.....	1,000	980,802	Δ 0.000%, 09/05/24..... EUR	240	\$ 253,647
Regie Autonome des			1.000%, 02/20/25..... GBP	500	607,854
Transports Parisiens EPIC			Volkswagen Financial Services NV		
0.375%, 06/15/24..... EUR	1,300	1,385,101	1.625%, 02/10/24..... GBP	400	506,413
Societe Generale SA			2.125%, 06/27/24..... GBP	600	749,606
1.875%, 10/03/24..... GBP	900	<u>1,115,028</u>	Volkswagen Group of		
TOTAL FRANCE.....		<u>35,570,759</u>	America Finance LLC		
GERMANY — (3.5%)			Ω 2.850%, 09/26/24.....	1,000	982,434
Bayer U.S. Finance II LLC			Volkswagen Leasing GmbH		
Ω 3.375%, 07/15/24.....	551	544,750	Δ 0.000%, 07/19/24..... EUR	3,633	3,856,164
BMW U.S. Capital LLC,			VW Credit Canada, Inc.		
Floating Rate Note, SOFR			2.850%, 09/26/24..... CAD	1,500	1,097,713
+ 0.620%, FRN			2.050%, 12/10/24..... CAD	1,500	<u>1,085,094</u>
(r)Ω 5.980%, 08/11/25.....	350	350,718	TOTAL GERMANY.....		<u>34,905,210</u>
Daimler Truck Finance			IRELAND — (0.8%)		
Canada, Inc.			AerCap Ireland Capital		
2.140%, 12/13/24..... CAD	2,600	1,882,358	DAC/AerCap Global Aviation		
Daimler Truck Finance North			Trust		
America LLC, Floating			2.875%, 08/14/24.....	5,000	4,922,649
Rate Note, SOFR +			1.750%, 01/30/26.....	2,700	2,514,904
0.750%, FRN			4.450%, 04/03/26.....	150	147,325
(r)Ω 6.105%, 12/13/24.....	1,000	1,000,624	GAS Networks Ireland		
Daimler Truck International			0.125%, 12/04/24..... EUR	800	<u>837,508</u>
Finance BV			TOTAL IRELAND.....		<u>8,422,386</u>
1.250%, 04/06/25..... EUR	2,000	2,100,553	ITALY — (1.2%)		
Deutsche Bank AG			Enel Finance International		
0.898%, 05/28/24.....	650	640,215	NV		
3.700%, 05/30/24.....	748	744,278	5.625%, 08/14/24..... GBP	4,787	6,059,323
HOWOGE			Intesa Sanpaolo SpA		
Wohnungsbaugesellschaft			Ω 3.250%, 09/23/24.....	1,000	984,155
GmbH			Republic of Italy Government		
Δ 0.000%, 11/01/24..... EUR	2,900	3,036,744	International Bonds		
Landeskreditbank			2.375%, 10/17/24.....	4,562	<u>4,462,594</u>
Baden-Wuerttemberg			TOTAL ITALY.....		<u>11,506,072</u>
Foerderbank			JAPAN — (3.9%)		
4.250%, 08/07/25..... AUD	7,500	4,901,949	American Honda Finance Corp.		
Mercedes-Benz Finance			1.950%, 10/18/24..... EUR	910	970,613
Canada, Inc.			(r) SOFR + 0.550%, FRN,		
2.970%, 03/13/24..... CAD	1,250	927,424	5.872%, 02/12/25.....	150	150,223
Mercedes-Benz Finance			(r) SOFR + 0.710%, FRN,		
North America LLC, SOFR			6.055%, 01/09/26.....	3,000	3,003,144
+ 0.670%, FRN			Development Bank of Japan,		
(r)Ω 6.015%, 01/09/26.....	4,000	4,004,200	Inc.		
Mercedes-Benz Finance North			0.010%, 10/15/24..... EUR	2,000	2,106,056
America LLC, Floating Rate			Honda Canada Finance, Inc.		
Note,			2.500%, 06/04/24..... CAD	3,900	2,873,982
(r)Ω SOFR + 0.930%, FRN,			Mitsubishi Corp.		
6.284%, 03/30/25.....	2,700	2,719,170	3.375%, 07/23/24.....	450	445,076
(r)Ω SOFR + 0.570%, FRN,					
5.915%, 08/01/25.....	1,200	1,204,260			
NRW Bank					
1.050%, 03/31/26..... AUD	2,800	1,709,042			

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)			PORTUGAL — (0.1%)		
Mitsubishi UFJ Financial Group, Inc.			EDP Finance BV		
0.978%, 06/09/24..... EUR	3,000	\$ 3,207,631	Ω 3.625%, 07/15/24	1,000	989,268
0.339%, 07/19/24..... EUR	2,999	3,186,831	SPAIN — (0.6%)		
Mizuho Financial Group, Inc.			Autonomous Community of		
0.118%, 09/06/24..... EUR	3,623	3,828,925	Madrid		
1.631%, 04/08/27..... EUR	1,777	1,816,564	4.125%, 05/21/24..... EUR	4,000	\$4,321,383
Nomura Holdings, Inc.			Banco Santander SA		
1.653%, 07/14/26.....	4,587	4,213,722	0.250%, 06/19/24..... EUR	100	106,547
ORIX Corp.			CaixaBank SA		
1.919%, 04/20/26..... EUR	500	522,720	0.375%, 02/03/25..... EUR	1,000	1,045,035
Sumitomo Mitsui Financial Group, Inc.			TOTAL SPAIN.....		5,472,965
0.934%, 10/11/24..... EUR	2,000	2,117,675	SUPRANATIONAL ORGANIZATION OBLIGATIONS — (0.6%)		
1.546%, 06/15/26..... EUR	2,040	2,113,811	Asian Infrastructure		
Toyota Credit Canada, Inc.			Investment Bank		
1.270%, 07/22/24..... CAD	4,250	3,105,698	1.000%, 05/06/26..... AUD	200	121,775
Toyota Finance Australia Ltd.			Asian Infrastructure		
0.250%, 04/09/24..... EUR	1,000	1,073,135	Investment Bank, Floating		
2.004%, 10/21/24..... EUR	1,400	1,493,508	Rate Note, SOFR +		
0.064%, 01/13/25..... EUR	2,700	2,819,361	0.620%, FRN		
TOTAL JAPAN.....		39,048,675	(r) 5.981%, 08/16/27.....	1,000	1,003,112
NETHERLANDS — (1.6%)			Inter-American Development		
BNG Bank NV			Bank		
3.250%, 07/15/25..... AUD	5,000	3,229,312	3.000%, 02/21/24.....	5,000	4,993,095
Cooperatieve Rabobank UA			International Finance Corp.		
Ω 2.625%, 07/22/24.....	1,000	986,448	1.375%, 09/13/24..... CAD	324	235,720
(r) SOFR + 0.710%, FRN,			TOTAL SUPRANATIONAL		
6.056%, 01/09/26.....	3,000	3,010,620	ORGANIZATION		
de Volksbank NV			OBLIGATIONS.....		6,353,702
0.010%, 09/16/24..... EUR	1,000	1,053,953	SWEDEN — (1.7%)		
ING Groep NV			Lansforsakringar Bank AB		
1.125%, 02/14/25..... EUR	4,600	4,847,179	0.125%, 02/19/25..... EUR	2,000	2,077,434
JAB Holdings BV			Skandinaviska Enskilda		
1.625%, 04/30/25..... EUR	2,000	2,110,322	Banken AB		
Shell International Finance			0.050%, 07/01/24..... EUR	1,400	1,488,331
BV			Svensk Exportkredit AB,		
1.125%, 04/07/24..... EUR	600	644,977	Floating Rate Note, SOFR		
TOTAL NETHERLANDS.....		15,882,811	+ 1.000%, FRN		
NORWAY — (1.3%)			(r) 6.362%, 08/03/26.....	3,000	3,043,052
Kommunalbanken AS			Svenska Handelsbanken AB,		
4.250%, 07/16/25..... AUD	90	58,916	Floating Rate Note,		
(r) SOFR + 1.000%, FRN,			(r) SOFR + 0.910%, FRN,		
6.354%, 06/17/26.....	5,000	5,069,191	6.265%, 06/10/25.....	3,233	3,246,583
Kommunalbanken AS,			(r)Ω SOFR + 0.910%, FRN,		
Floating Rate Note, SOFR			6.265%, 06/10/25.....	3,000	3,012,604
+ 1.000%, FRN			(r)Ω SOFR + 1.250%, FRN,		
(r)Ω 6.354%, 06/17/26.....	6,000	6,085,261	6.604%, 06/15/26.....	500	504,936
Statnett SF			Swedbank AB		
0.875%, 03/08/25..... EUR	500	523,947	0.250%, 10/09/24..... EUR	800	843,486
Telenor ASA			1.300%, 02/17/27..... EUR	300	301,927
2.625%, 12/06/24..... EUR	1,000	1,069,176	Vattenfall AB		
TOTAL NORWAY.....		12,806,491	3.250%, 04/18/24..... EUR	1,900	2,049,359

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
SWEDEN — (Continued)			UNITED STATES — (Continued)		
Volvo Treasury AB			American Express Co., Floating		
0.125%, 09/17/24..... EUR	250	\$ 263,848	Rate Note,		
TOTAL SWEDEN.....		<u>16,831,560</u>	(r) SOFR + 0.760%, FRN,	2,035	\$2,034,761
			6.121%, 02/13/26.....		
SWITZERLAND — (0.9%)			(r) SOFR + 0.650%, FRN,	1,500	1,488,530
ABB Finance BV			6.011%, 11/04/26.....		
0.625%, 03/31/24..... EUR	988	1,061,891	American Honda Finance		
UBS AG			Corp., Floating Rate Note,		
0.010%, 03/31/26..... EUR	1,270	1,279,777	SOFR + 0.790%, FRN		
UBS Group AG			(r) 6.142%, 10/03/25.....	1,000	1,003,980
Ω 4.125%, 09/24/25.....	2,000	1,961,904	American Medical Systems		
Ω 4.125%, 04/15/26.....	5,000	4,892,461	Europe BV		
TOTAL SWITZERLAND.....		<u>9,196,033</u>	0.750%, 03/08/25..... EUR	1,000	1,046,023
			American Tower Corp.		
UNITED KINGDOM — (2.2%)			4.000%, 06/01/25.....	2,000	1,969,134
Barclays PLC			Arrow Electronics, Inc.		
3.650%, 03/16/25.....	500	490,540	3.250%, 09/08/24.....	200	196,875
4.375%, 01/12/26.....	3,300	3,257,219	AT&T, Inc.		
BAT Capital Corp.			2.850%, 05/25/24..... CAD	8,700	6,417,920
3.222%, 08/15/24.....	2,030	2,003,705	Avangrid, Inc.		
BAT International Finance			3.150%, 12/01/24.....	232	226,976
PLC			Avnet, Inc.		
1.668%, 03/25/26.....	600	559,117	4.625%, 04/15/26.....	2,000	1,972,212
BP Capital Markets PLC			Bank of America Corp.		
1.876%, 04/07/24..... EUR	3,593	3,866,756	2.375%, 06/19/24..... EUR	1,000	1,074,097
Diageo Finance PLC			Becton Dickinson & Co.		
0.500%, 06/19/24..... EUR	174	185,571	3.363%, 06/06/24.....	1,750	1,735,787
1.750%, 09/23/24..... EUR	600	639,735	Boardwalk Pipelines LP		
HSBC Continental Europe			4.950%, 12/15/24.....	355	352,881
SA			5.950%, 06/01/26.....	188	190,117
0.250%, 05/17/24..... EUR	400	427,512	Boeing Co.		
Lloyds Bank Corporate Markets			3.100%, 05/01/26.....	639	611,917
PLC			Booking Holdings, Inc.		
1.750%, 07/11/24..... GBP	4,000	4,987,942	2.375%, 09/23/24..... EUR	3,700	3,958,757
0.375%, 01/28/25..... EUR	100	104,601	Brown & Brown, Inc.		
Lloyds Bank PLC			4.200%, 09/15/24.....	2,850	2,826,052
7.500%, 04/15/24..... GBP	250	318,016	Capital One Financial Corp.		
London Stock Exchange			3.750%, 04/24/24.....	700	696,978
Group PLC			3.200%, 02/05/25.....	1,000	979,455
0.875%, 09/19/24..... EUR	330	349,880	Carrier Global Corp.		
LSEGA Financing PLC			2.242%, 02/15/25.....	436	422,627
Ω 0.650%, 04/06/24.....	800	792,772	Celanese U.S. Holdings LLC		
Motability Operations Group			1.400%, 08/05/26.....	820	746,618
PLC			Charles Schwab Corp.		
0.875%, 03/14/25..... EUR	970	1,018,699	# 0.750%, 03/18/24.....	330	328,016
NatWest Group PLC			Charles Schwab Corp.,		
4.800%, 04/05/26.....	668	664,146	Floating Rate Note, SOFR		
Reckitt Benckiser Treasury			+ 0.520%, FRN		
Services PLC			(r) 5.881%, 05/13/26.....	1,467	1,456,219
Ω 2.750%, 06/26/24.....	2,450	2,423,156	Chubb INA Holdings, Inc.		
TOTAL UNITED KINGDOM...		<u>22,089,367</u>	0.300%, 12/15/24..... EUR	1,166	1,221,422
			Citigroup, Inc.		
UNITED STATES — (36.6%)			2.375%, 05/22/24..... EUR	3,000	3,226,312
American Express Co.			1.750%, 01/28/25..... EUR	300	317,961
2.500%, 07/30/24.....	2,500	2,464,992	3.400%, 05/01/26.....	366	354,423
			CNA Financial Corp.		
			3.950%, 05/15/24.....	7,500	7,460,869

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
CNH Industrial Capital LLC			Fortune Brands Innovations, Inc.		
3.950%, 05/23/25.....	3,800	\$3,739,301	4.000%, 06/15/25.....	1,000	\$ 985,087
Conagra Brands, Inc.			General Motors Financial Co., Inc.		
4.300%, 05/01/24.....	1,409	1,403,367	1.050%, 03/08/24.....	160	159,268
Constellation Energy			2.250%, 09/06/24..... GBP	200	248,239
Generation LLC			1.694%, 03/26/25..... EUR	500	526,920
3.250%, 06/01/25.....	2,000	1,946,464	2.750%, 06/20/25.....	2,000	1,935,670
Crown Castle, Inc.			Georgia-Pacific LLC		
3.200%, 09/01/24.....	5,300	5,224,115	Ω 3.600%, 03/01/25.....	125	123,082
Devon Energy Corp.			Gilead Sciences, Inc.		
5.250%, 09/15/24.....	1,500	1,497,033	3.700%, 04/01/24.....	600	598,059
Discover Financial Services			GlaxoSmithKline Capital PLC		
4.500%, 01/30/26.....	647	639,011	3.000%, 06/01/24.....	1,000	991,645
Discovery Communications LLC			Global Payments, Inc.		
2.500%, 09/20/24..... GBP	2,200	2,730,754	1.500%, 11/15/24.....	1,977	1,915,496
3.450%, 03/15/25.....	200	195,538	Goldman Sachs Group, Inc.		
Duke Energy Corp.			0.125%, 08/19/24..... EUR	500	529,276
3.750%, 04/15/24.....	300	298,751	3.375%, 03/27/25..... EUR	2,000	2,153,673
DXC Technology Co.			Hess Corp.		
1.800%, 09/15/26.....	285	260,848	3.500%, 07/15/24.....	1,500	1,485,366
Eastern Energy Gas			Hewlett Packard Enterprise Co.		
Holdings LLC			1.450%, 04/01/24.....	400	397,158
2.500%, 11/15/24.....	530	517,883	5.900%, 10/01/24.....	600	600,801
Eaton Capital UnLtd Co.			Holcim Finance Luxembourg		
0.750%, 09/20/24..... EUR	500	529,878	SA		
Edison International			1.500%, 04/06/25..... EUR	514	542,201
3.550%, 11/15/24.....	1,000	983,698	Honeywell International, Inc.		
4.950%, 04/15/25.....	6,000	5,962,605	Δ 0.000%, 03/10/24..... EUR	4,100	4,412,536
Elevance Health, Inc.			Humana, Inc.		
3.500%, 08/15/24.....	1,731	1,711,896	3.850%, 10/01/24.....	6,850	6,774,009
2.375%, 01/15/25.....	1,000	973,516	Huntsman International LLC		
Energy Transfer LP			4.250%, 04/01/25..... EUR	2,000	2,138,256
4.250%, 04/01/24.....	205	204,381	International Business		
4.050%, 03/15/25.....	300	295,981	Machines Corp.		
2.900%, 05/15/25.....	6,319	6,133,977	3.000%, 05/15/24.....	6,000	5,957,536
Enterprise Products			International Flavors & Fragrances, Inc.		
Operating LLC			1.800%, 09/25/26..... EUR	2,000	2,049,573
3.900%, 02/15/24.....	640	639,456	Interpublic Group of Cos., Inc.		
Equinix, Inc.			4.200%, 04/15/24.....	1,002	998,113
2.625%, 11/18/24.....	4,000	3,906,422	J M Smucker Co.		
ERAC USA Finance LLC			3.500%, 03/15/25.....	1,000	982,642
Ω 3.850%, 11/15/24.....	4,000	3,949,368	Jefferies Financial Group, Inc.		
Evergy, Inc.			1.000%, 07/19/24..... EUR	1,500	1,597,626
2.450%, 09/15/24.....	7,000	6,866,595	John Deere Capital Corp., Floating Rate Note,		
Exelon Corp.			(r) SOFR + 0.570%, FRN, 5.929%, 03/03/26.....	300	300,705
3.950%, 06/15/25.....	1,338	1,318,584	(r) SOFR + 0.790%, FRN, 6.148%, 06/08/26.....	3,950	3,974,436
Expedia Group, Inc.			John Deere Financial, Inc.		
5.000%, 02/15/26.....	2,811	2,810,767	2.460%, 04/04/24..... CAD	500	370,170
Fidelity & Guaranty Life			1.090%, 07/17/24..... CAD	2,500	1,826,416
Holdings, Inc.					
Ω 5.500%, 05/01/25.....	321	318,318			
Fiserv, Inc.					
2.750%, 07/01/24.....	1,016	1,003,940			
Flex Ltd.					
3.750%, 02/01/26.....	7,297	7,104,106			

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Johnson Controls International PLC			2.200%, 09/15/25.	1,927	\$1,839,775
1.375%, 02/25/25. EUR	291	\$ 307,046	Oracle Corp.		
Juniper Networks, Inc.			3.400%, 07/08/24.	300	297,041
1.200%, 12/10/25.	4,472	4,166,894	2.500%, 04/01/25.	1,000	970,070
Keysight Technologies, Inc.			Ovintiv, Inc.		
4.550%, 10/30/24.	3,800	3,767,734	5.375%, 01/01/26.	292	292,182
Kinder Morgan, Inc.			Parker-Hannifin Corp.		
4.300%, 06/01/25.	1,700	1,680,233	2.700%, 06/14/24.	1,000	989,296
Laboratory Corp. of America Holdings			3.650%, 06/15/24.	727	721,597
2.300%, 12/01/24.	160	156,035	Penske Truck Leasing Co. LP/PTL Finance Corp.		
Lazard Group LLC			Ω 4.000%, 07/15/25.	2,000	1,959,826
3.750%, 02/13/25.	2,460	2,416,286	Ω 4.450%, 01/29/26.	1,715	1,681,013
3.625%, 03/01/27.	4,000	3,795,919	Ω 1.700%, 06/15/26.	4,000	3,724,998
Lennar Corp.			PepsiCo, Inc.		
4.750%, 05/30/25.	3,700	3,677,743	2.150%, 05/06/24. CAD	4,012	2,961,291
Liberty Mutual Group, Inc.			Philip Morris International, Inc.		
2.750%, 05/04/26. EUR	200	212,083	2.875%, 05/01/24.	1,413	1,403,277
LyondellBasell Industries NV			0.625%, 11/08/24. EUR	1,500	1,581,062
5.750%, 04/15/24.	1,000	1,000,091	2.750%, 03/19/25. EUR	424	453,543
Marathon Petroleum Corp.			Plains All American Pipeline LP/PAA Finance Corp.		
3.625%, 09/15/24.	1,190	1,175,145	3.600%, 11/01/24.	6,463	6,363,561
4.700%, 05/01/25.	3,790	3,763,733	PNC Financial Services Group, Inc.		
Marsh & McLennan Cos., Inc.			2.200%, 11/01/24.	90	88,007
3.500%, 06/03/24.	2,270	2,253,027	PPG Industries, Inc.		
1.349%, 09/21/26. EUR	342	351,752	1.875%, 06/01/25. EUR	5,000	5,281,209
MetLife, Inc.			Public Service Enterprise Group, Inc.		
5.375%, 12/09/24. GBP	800	1,012,332	2.875%, 06/15/24.	4,527	4,477,250
Morgan Stanley			PVH Corp.		
3.000%, 02/07/24. CAD	11,500	8,549,835	4.625%, 07/10/25.	4,851	4,807,928
MPLX LP			Realty Income Corp.		
4.875%, 12/01/24.	165	164,348	3.875%, 07/15/24.	6,000	5,951,957
1.750%, 03/01/26.	1,255	1,175,863	1.875%, 01/14/27. GBP	300	346,813
National Rural Utilities Cooperative Finance Corp.			Roche Holdings, Inc., Floating Rate Note, SOFR + 0.740%, FRN		
# 0.350%, 02/08/24.	4,200	4,196,003	(r)Ω 6.100%, 11/13/26.	1,800	1,808,444
(r) SOFR + 0.800%, FRN, 6.145%, 02/05/27.	1,500	1,503,000	Ross Stores, Inc.		
National Rural Utilities Cooperative Finance Corp., Floating Rate Note, SOFR + 0.330%, FRN			4.600%, 04/15/25.	2,000	1,989,683
(r) 5.676%, 10/18/24.	200	199,876	Royalty Pharma PLC		
NetApp, Inc.			1.200%, 09/02/25.	7,500	7,032,894
3.300%, 09/29/24.	771	759,425	Ryder System, Inc.		
NextEra Energy Capital Holdings, Inc.			3.650%, 03/18/24.	200	199,525
4.255%, 09/01/24.	35	34,726	2.500%, 09/01/24.	5,181	5,088,785
(r) SOFR + 0.760%, FRN, 6.103%, 01/29/26.	640	640,698	4.625%, 06/01/25.	1,000	994,092
NNN REIT, Inc.			Schlumberger Finance BV		
3.900%, 06/15/24.	5,170	5,131,279	Δ 0.000%, 10/15/24. EUR	1,740	1,830,403
Nuveen Finance LLC			Sempra		
Ω 4.125%, 11/01/24.	7,000	6,909,161	3.300%, 04/01/25.	3,531	3,452,969
ONEOK, Inc.			Simon Property Group LP		
2.750%, 09/01/24.	3,652	3,589,879	2.000%, 09/13/24.	8,750	8,569,619
			3.500%, 09/01/25.	600	588,211

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			U.S. TREASURY OBLIGATIONS — (11.3%)		
Southern Co.			U.S. Treasury Notes, Floating Rate		
0.600%, 02/26/24.....	877	\$ 873,995	Note		
Southwestern Electric Power			(r) 3M USTMMR + 0.200%,		
Co.			FRN, 5.495%,		
1.650%, 03/15/26.....	2,188	2,045,488	01/31/25	40,250	\$ 40,261,101
State Street Corp., Floating			(r) 3M USTMMR + 0.169%,		
Rate Note, SOFR +			FRN, 5.464%,		
0.845%, FRN			04/30/25	10,000	9,997,688
(r) 6.206%, 08/03/26.....	2,375	2,374,257	(r) 3M USTMMR + 0.170%,		
Steel Dynamics, Inc.			FRN, 5.465%,		
2.800%, 12/15/24.....	490	479,303	10/31/25	62,500	<u>62,465,085</u>
Timken Co.			TOTAL U.S. TREASURY		
3.875%, 09/01/24.....	227	224,171	OBLIGATIONS.....		<u>112,723,874</u>
Truist Bank			COMMERCIAL PAPER — (11.1%)		
2.150%, 12/06/24.....	720	701,055	AUSTRALIA — (1.2%)		
Truist Financial Corp.			Glencore Funding LLC		
2.500%, 08/01/24.....	6,011	5,921,251	Ω 5.892%, 03/25/24.....	2,700	2,677,037
TWDC Enterprises 18 Corp.			National Australia Bank Ltd.		
2.758%, 10/07/24..... CAD	12,725	9,306,774	Ω 5.903%, 05/07/24.....	1,500	1,478,122
U.S. Bancorp			Telstra Group Ltd.		
0.850%, 06/07/24..... EUR	6,000	6,405,613	Ω 5.655%, 03/04/24.....	7,000	6,965,337
United Parcel Service, Inc.			Ω 5.675%, 05/01/24.....	1,000	<u>985,800</u>
2.125%, 05/21/24..... CAD	12,500	9,212,875	TOTAL AUSTRALIA.....		<u>12,106,296</u>
Utah Acquisition Sub, Inc.			CANADA — (2.2%)		
3.950%, 06/15/26.....	2,000	1,943,403	CDP Financial, Inc.		
Ventas Realty LP			Ω 5.830%, 05/16/24.....	7,000	6,890,543
3.500%, 04/15/24.....	1,000	995,462	Province of Alberta		
3.750%, 05/01/24.....	1,793	1,784,492	Ω 5.688%, 03/07/24.....	5,000	4,973,440
2.650%, 01/15/25.....	2,000	1,947,375	Ω 5.762%, 03/27/24.....	5,000	4,958,633
Verizon Communications,			Ω 5.807%, 04/19/24.....	3,000	2,965,018
Inc., Floating Rate Note,			PSP Capital, Inc.		
SOFR + 0.790%, FRN			Ω 5.731%, 05/13/24.....	2,000	<u>1,969,970</u>
#(r) 6.144%, 03/20/26.....	736	739,268	TOTAL CANADA.....		<u>21,757,604</u>
Viatis, Inc.			GERMANY — (2.3%)		
1.650%, 06/22/25.....	480	455,867	Kreditanstalt fuer		
Virginia Electric & Power Co.			Wiederaufbau		
3.450%, 02/15/24.....	80	79,931	Ω 5.480%, 02/01/24.....	13,500	13,498,049
VMware LLC			Ω 5.470%, 02/02/24.....	8,000	7,997,687
1.400%, 08/15/26.....	104	95,194	NRW Bank		
Wells Fargo & Co.			Ω 5.714%, 02/20/24.....	2,000	<u>1,994,152</u>
3.184%, 02/08/24..... CAD	12,750	9,478,690	TOTAL GERMANY.....		<u>23,489,888</u>
2.125%, 06/04/24..... EUR	260	279,119	ITALY — (0.5%)		
Western Union Co.			Intesa Sanpaolo		
1.350%, 03/15/26.....	3,062	2,827,594	Funding LLC		
Williams Cos., Inc.			5.796%, 04/25/24.....	2,000	1,972,714
4.550%, 06/24/24.....	5,600	5,574,508	5.796%, 04/30/24.....	2,700	<u>2,661,120</u>
Willis North America, Inc.			TOTAL ITALY.....		<u>4,633,834</u>
3.600%, 05/15/24.....	2,262	2,247,519			
WRKCo, Inc.					
3.000%, 09/15/24.....	3,300	<u>3,244,184</u>			
TOTAL UNITED STATES.....		<u>364,096,278</u>			
TOTAL BONDS.....		<u>759,735,072</u>			

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
JAPAN — (0.1%)			UNITED STATES — (Continued)		
American Honda Finance Corp.			Keurig Dr Pepper, Inc.		
5.796%, 04/04/24.....	1,000	\$ 990,031	Ω 5.714%, 03/28/24.....	750	\$ 743,375
			NextEra Energy Capital Holdings, Inc.		
NETHERLANDS — (0.5%)			Ω 5.896%, 02/07/24.....	7,500	7,492,067
Nederlandse Waterschapsbank NV			TOTAL UNITED STATES.....		<u>38,447,501</u>
Ω 5.557%, 04/02/24.....	5,000	4,953,563	TOTAL COMMERCIAL PAPER		
			(Cost \$110,297,028).....		<u>110,299,266</u>
UNITED KINGDOM — (0.4%)			FOREIGN SOVEREIGN OBLIGATIONS — (1.2%)		
HSBC USA, Inc.			UNITED KINGDOM — (1.2%)		
Ω 6.014%, 06/07/24.....	3,000	2,942,287	U.K. Treasury Bills		
Ω 6.031%, 06/24/24.....	1,000	978,262	∞ 5.287%, 03/11/24..... GBP	7,000	8,821,897
TOTAL UNITED KINGDOM...		<u>3,920,549</u>	∞ 5.276%, 03/18/24..... GBP	3,000	3,777,053
			TOTAL UNITED KINGDOM...		<u>12,598,950</u>
UNITED STATES — (3.9%)			TOTAL INVESTMENT SECURITIES		
3M Co.			(Cost \$1,003,632,403).....		<u>995,357,162</u>
Ω 6.061%, 03/20/24.....	2,850	2,828,368			
Ω 5.695%, 03/27/24.....	1,400	1,387,851			
Aon Corp.					
Ω 5.863%, 02/14/24.....	3,500	3,492,629			
Ω 5.606%, 02/28/24.....	4,000	3,982,867			
Cigna Group					
Ω 5.717%, 04/05/24.....	5,250	5,197,169			
Dominion Energy, Inc.					
Ω 5.683%, 03/05/24.....	3,000	2,984,345			
Ω 5.694%, 03/05/24.....	870	865,460			
Duke Energy Corp.					
Ω 5.981%, 02/27/24.....	5,000	4,979,149			
General Motors Financial Co., Inc.					
Ω 5.710%, 02/06/24.....	4,000	3,996,362			
Harley-Davidson Financial Services, Inc.					
Ω 5.966%, 02/27/24.....	500	497,859			

As of January 31, 2024, DFA Selectively Hedged Global Fixed Income Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

<u>Currency Purchased</u>	<u>Currency Sold</u>	<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
USD 2,877,523	NOK 29,587,997	Citibank, N.A.	02/05/24	\$ 64,026
USD 27,155,966	GBP 21,363,810	Bank of New York Mellon	02/09/24	80,152
USD 13,090,590	AUD 19,552,838	State Street Bank and Trust	02/09/24	260,056
USD 61,500,990	EUR 56,147,131	State Street Bank and Trust	02/12/24	797,606
USD 16,206,913	AUD 24,119,874	State Street Bank and Trust	02/12/24	377,932
USD 63,014,580	EUR 57,952,467	State Street Bank and Trust	02/15/24	351,519
USD 63,997,059	CAD 85,923,751	State Street Bank and Trust	02/27/24	65,496
USD 5,084,684	SGD 6,800,000	State Street Bank and Trust	03/14/24	6,442
USD 61,156,383	EUR 55,800,271	State Street Bank and Trust	04/02/24	699,121
Total Appreciation				\$2,702,350

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
GBP	5,213,673	USD	6,639,545	Bank of New York Mellon	02/05/24	\$ (32,104)
GBP	2,019,275	USD	2,560,213	Citibank, N.A.	02/05/24	(1,127)
USD	25,602,744	GBP	20,247,685	State Street Bank and Trust	02/05/24	(57,742)
GBP	9,510,895	USD	12,109,062	Citibank, N.A.	02/09/24	(55,255)
EUR	1,496,112	USD	1,622,237	Citibank, N.A.	02/12/24	(4,718)
USD	12,049,078	CAD	16,272,252	Citibank, N.A.	02/15/24	(56,389)
EUR	7,180,268	USD	7,770,183	Citibank, N.A.	02/15/24	(6,276)
USD	60,884,917	CAD	82,015,113	HSBC Bank	02/26/24	(137,626)
SGD	6,800,000	USD	5,126,338	Citibank, N.A.	03/14/24	(48,096)
EUR	2,558,321	USD	2,782,345	Barclays Capital	04/02/24	(10,512)
Total (Depreciation)						\$ (409,845)
Total Appreciation (Depreciation)						\$2,292,505

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$ 40,781,132	—	\$ 40,781,132
Austria.....	—	3,448,501	—	3,448,501
Belgium.....	—	17,354,158	—	17,354,158
Canada.....	—	101,893,430	—	101,893,430
Denmark.....	—	2,257,145	—	2,257,145
Finland.....	—	10,829,129	—	10,829,129
France.....	—	35,570,759	—	35,570,759
Germany.....	—	34,905,210	—	34,905,210
Ireland.....	—	8,422,386	—	8,422,386
Italy.....	—	11,506,072	—	11,506,072
Japan.....	—	39,048,675	—	39,048,675
Netherlands.....	—	15,882,811	—	15,882,811
Norway.....	—	12,806,491	—	12,806,491
Portugal.....	—	989,268	—	989,268
Spain.....	—	5,472,965	—	5,472,965
Supranational Organization Obligations.....	—	6,353,702	—	6,353,702
Sweden.....	—	16,831,560	—	16,831,560
Switzerland.....	—	9,196,033	—	9,196,033
United Kingdom.....	—	22,089,367	—	22,089,367
United States.....	—	364,096,278	—	364,096,278
U.S. Treasury Obligations.....	—	112,723,874	—	112,723,874
Commercial Paper.....	—	110,299,266	—	110,299,266
Foreign Sovereign Obligations.....	—	12,598,950	—	12,598,950
Securities Lending Collateral.....	—	590,543	—	590,543
Forward Currency Contracts**.....	—	2,292,505	—	2,292,505
TOTAL.....	—	\$998,240,210	—	\$998,240,210

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

DFA SHORT-TERM GOVERNMENT PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Face Amount</u> (000)	<u>Value†</u>
AGENCY OBLIGATIONS — (12.0%)		
Federal Home Loan Bank Discount Notes		
∞ 4.567%, 02/06/24.....	6,000	\$ 5,994,800
∞ 4.985%, 02/14/24.....	114,140	113,909,184
∞ 5.575%, 02/26/24.....	1,000	996,244
∞ 5.126%, 02/27/24.....	31,320	31,197,852
∞ 5.128%, 02/28/24.....	1,350	1,344,540
∞ 5.128%, 05/03/24.....	27,850	27,482,357
TOTAL AGENCY OBLIGATIONS.....		<u>180,924,977</u>
U.S. TREASURY OBLIGATIONS — (87.4%)		
U.S. Treasury Bills		
∞ 4.755%, 02/20/24.....	62,000	61,827,812
∞ 4.950%, 03/05/24.....	153,450	152,710,819
∞ 5.395%, 03/12/24.....	147,500	146,636,907
∞ 4.902%, 03/14/24.....	64,000	63,738,227
∞ 4.986%, 03/14/24.....	53,000	52,728,404
∞ 5.366%, 03/19/24.....	66,123	65,667,203
∞ 5.380%, 03/26/24.....	3,600	3,571,623
∞ 5.057%, 05/02/24.....	53,000	52,462,411
∞ 5.082%, 05/02/24.....	125,835	124,306,697
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.125%, FRN		
(r) 5.420%, 07/31/25.....	147,375	147,214,839
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.169%, FRN		
(r) 5.464%, 04/30/25.....	148,325	148,290,701
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.170%, FRN		
(r) 5.465%, 10/31/25.....	146,700	146,618,048
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.200%, FRN		
(r) 5.495%, 01/31/25.....	148,250	148,290,889
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.245%, FRN		
(r) 5.540%, 01/31/26.....	3,750	3,752,036
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>1,317,816,616</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$1,498,746,664).....		<u>1,498,741,593</u>
	<u>Shares</u>	
TEMPORARY CASH INVESTMENTS — (0.6%)		
State Street Institutional U.S. Government Money Market Fund 5.300%.....	9,582,648	<u>9,582,648</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$1,508,329,312) ^{^^}		<u>\$1,508,324,241</u>

DFA SHORT-TERM GOVERNMENT PORTFOLIO**CONTINUED**

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$ 180,924,977	—	\$ 180,924,977
U.S. Treasury Obligations.....	—	1,317,816,616	—	1,317,816,616
Temporary Cash Investments.....	\$9,582,648	—	—	9,582,648
TOTAL.....	\$9,582,648	\$1,498,741,593	—	\$1,508,324,241

DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Face Amount[^]</u> <u>(000)</u>	<u>Value[†]</u>		<u>Face Amount[^]</u> <u>(000)</u>	<u>Value[†]</u>
AGENCY OBLIGATIONS — (0.3%)			AUSTRALIA — (Continued)		
Federal Home Loan Bank			(r) 3M Swap + 0.700%, FRN, 5.050%, 01/14/27..... AUD	33,700	\$22,050,352
Discount Notes			(r) 3M Swap + 1.020%, FRN, 5.403%, 08/18/27..... AUD	15,000	9,896,517
∞ 5.575%, 02/26/24.....	24,000	<u>\$23,909,867</u>	(r) 3M Swap + 1.150%, FRN, 5.500%, 01/13/28..... AUD	18,800	12,450,081
BONDS — (54.4%)			National Australia Bank Ltd.		
AUSTRALIA — (7.5%)			0.250%, 05/20/24..... EUR	20,208	21,592,186
Australia & New Zealand Banking Group Ltd.			(r) 3M Swap + 0.410%, FRN, 4.789%, 08/24/26..... AUD	11,000	7,159,113
1.550%, 08/29/24..... AUD	5,750	3,707,105	2.900%, 02/25/27..... AUD	8,000	4,997,220
4.050%, 05/12/25..... AUD	19,446	12,680,638	(r) 3M Swap + 0.720%, FRN, 5.098%, 02/25/27..... AUD	15,640	10,237,097
#(r) SOFR + 0.640%, FRN, 5.978%, 10/03/25.....	1,600	1,603,624	National Australia Bank Ltd., Floating Rate Note, (r)Ω SOFR + 0.380%, FRN, 5.700%, 01/12/25.....	1,500	1,499,655
Australia & New Zealand Banking Group Ltd., Floating Rate Note,			(r) 3M Swap + 0.770%, FRN, 5.116%, 01/21/25..... AUD	15,840	10,421,456
(r) 3M Swap + 0.770%, FRN, 5.189%, 05/12/25..... AUD	5,000	3,289,535	(r)Ω SOFR + 0.760%, FRN, 6.118%, 05/13/25.....	48,550	48,694,613
(r)Ω SOFR + 0.750%, FRN, 6.088%, 07/03/25.....	40,120	40,244,973	(r) 3M Swap + 0.900%, FRN, 5.267%, 05/30/25..... AUD	36,050	23,758,967
(r) 3M Swap + 0.920%, FRN, 5.267%, 11/04/25..... AUD	33,300	21,960,110	(r) 3M Swap + 0.920%, FRN, 5.298%, 11/25/25..... AUD	45,167	29,785,350
(r) 3M Swap + 0.830%, FRN, 5.188%, 03/31/26..... AUD	20,300	13,352,713	(r) 3M Swap + 0.780%, FRN, 5.199%, 05/12/26..... AUD	26,000	17,082,888
(r) 3M Swap + 0.970%, FRN, 5.389%, 05/12/27..... AUD	4,000	2,636,082	(r) 3M Swap + 1.200%, FRN, 5.578%, 11/25/27..... AUD	7,200	4,777,553
(r) 3M Swap + 1.200%, FRN, 5.547%, 11/04/27..... AUD	3,400	2,257,290	Queensland Treasury Corp. 5.750%, 07/22/24..... AUD	7,900	5,218,032
Commonwealth Bank of Australia			Treasury Corp. of Victoria 5.500%, 12/17/24..... AUD	17,400	11,542,275
4.200%, 08/18/25..... AUD	17,300	11,294,554	Westpac Banking Corp. 3.300%, 02/26/24.....	33,411	33,360,110
(r) 3M Swap + 0.750%, FRN, 5.131%, 08/17/26..... AUD	6,500	4,266,774	(r) SOFR + 0.720%, FRN, 6.076%, 11/17/25.....	4,497	4,510,190
Commonwealth Bank of Australia, Floating Rate Note,			4.125%, 06/04/26..... AUD	10,000	6,499,273
(r) SOFR + 0.740%, FRN, 6.094%, 03/14/25.....	14,600	14,647,640			
(r)Ω SOFR + 0.400%, FRN, 5.722%, 07/07/25.....	25,381	25,325,440			
(r) 3M Swap + 0.800%, FRN, 5.183%, 08/18/25..... AUD	27,730	18,252,747			
(r)Ω SOFR + 0.630%, FRN, 5.976%, 09/12/25.....	4,600	4,604,526			
(r) 3M Swap + 0.900%, FRN, 5.250%, 01/13/26..... AUD	50,100	33,016,017			

DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
AUSTRALIA — (Continued)			CANADA — (Continued)		
(r) 3M Swap + 0.750%, FRN, 5.164%, 08/10/26. AUD	26,000	\$ 17,057,175	CDP Financial, Inc.		
Westpac Banking Corp., Floating Rate Note,			SOFR + 0.400%, FRN, (r),Ω. 5.756%, 05/19/25.	33,800	\$ 33,834,560
(r) 3M Swap + 0.690%, FRN, 5.053%, 03/17/25. AUD	72,300	47,519,507	CPPIB Capital, Inc. 0.375%, 06/20/24. EUR	53,600	57,171,920
(r) 3M Swap + 0.800%, FRN, 5.219%, 08/11/25. AUD	59,300	39,023,332	CPPIB Capital, Inc. SOFR + 1.250%, FRN, (r)Ω. 6.606%, 03/11/26.	18,958	19,298,912
(r) 3M Swap + 0.950%, FRN, 5.369%, 11/11/25. AUD	35,900	23,679,968	Export Development Canada 2.625%, 02/21/24.	26,580	26,538,614
(r) 3M Swap + 0.750%, FRN, 5.138%, 02/16/26. AUD	40,900	26,873,519	OMERS Finance Trust 2.500%, 05/02/24.	3,870	3,840,894
(r) 3M Swap + 0.700%, FRN, 5.052%, 01/25/27. AUD	3,800	2,485,286	Province of Alberta 3.100%, 06/01/24. CAD	106,600	78,761,657
(r) 3M Swap + 1.050%, FRN, 5.433%, 05/20/27. AUD	9,100	6,008,070	Province of Manitoba 2.600%, 04/16/24.	52,000	51,692,943
(r) 3M Swap + 1.230%, FRN, 5.649%, 11/11/27. AUD	19,000	12,614,842	Province of Ontario 3.500%, 06/02/24. CAD	50,400	37,285,391
(r) 3M Swap + 0.980%, FRN, 5.368%, 02/16/28. AUD	7,100	4,671,464	0.375%, 06/14/24. EUR	9,400	10,028,593
TOTAL AUSTRALIA.		<u>695,704,963</u>	4.250%, 08/22/24. AUD	4,500	2,946,018
BELGIUM — (1.3%)			Province of Quebec 2.500%, 04/09/24.	94,245	93,723,705
Dexia SA			Province of Saskatchewan 3.200%, 06/03/24. CAD	29,750	21,991,035
0.625%, 02/03/24. EUR	17,350	18,746,549	PSP Capital, Inc. 3.290%, 04/04/24. CAD	64,200	47,603,838
Δ 0.000%, 05/29/24. EUR	33,900	36,184,971	Toronto-Dominion Bank 3.226%, 07/24/24. CAD	93,147	<u>68,672,919</u>
0.500%, 07/16/24.	30,086	29,410,567	TOTAL CANADA.		<u>821,050,212</u>
Kingdom of Belgium			DENMARK — (0.5%)		
Government Bonds			Kommunekredit		
2.600%, 06/22/24. EUR	31,700	34,096,840	0.250%, 02/16/24. EUR	23,300	25,143,803
TOTAL BELGIUM.		<u>118,438,927</u>	2.000%, 06/25/24. GBP	14,650	18,321,843
CANADA — (8.8%)			0.750%, 08/15/24. GBP	900	<u>1,113,854</u>
Bank of Montreal			TOTAL DENMARK.		<u>44,579,500</u>
2.700%, 09/11/24. CAD	91,850	67,354,617	FINLAND — (0.9%)		
Bank of Nova Scotia			Kuntarahoitus OYJ		
2.290%, 06/28/24. CAD	70,000	51,481,721	0.125%, 03/07/24. EUR	52,900	56,972,951
Canada Government Bonds			0.875%, 12/16/24. GBP	20,847	<u>25,497,265</u>
0.750%, 02/01/24. CAD	44,300	32,945,005	TOTAL FINLAND.		<u>82,470,216</u>
2.250%, 03/01/24. CAD	23,000	17,069,731	FRANCE — (2.4%)		
1.500%, 05/01/24. CAD	81,500	60,098,256	Agence Francaise de Developpement EPIC		
Canada Housing Trust No. 1			0.375%, 04/30/24. EUR	5,500	5,889,429
Ω 2.900%, 06/15/24. CAD	29,700	21,908,789	Bpifrance SACA 2.500%, 05/25/24. EUR	29,700	31,940,677
CDP Financial, Inc.			Caisse d'Amortissement de la Dette Sociale		
3.150%, 07/24/24.	16,980	16,801,094	0.375%, 05/27/24.	37,800	37,192,863

DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
FRANCE — (Continued)			NETHERLANDS — (Continued)		
Caisse des Depots et Consignations, Floating Rate Note, SOFR + 0.340%, FRN			3.250%, 07/15/25. AUD	21,875	\$ 14,128,242
(r) 5.701%, 05/03/26.	68,000	\$ 67,908,880	Cooperatieve Rabobank UA, 3M Swap + 0.730%, FRN		
French Republic Government Bonds OAT			(r) 5.086%, 01/27/27. AUD	21,300	13,911,043
Δ 0.000%, 03/25/24. EUR	7,100	7,629,635	Cooperatieve Rabobank UA, Floating Rate Note,		
Regie Autonome des Transports Parisiens EPIC			(r) SOFR + 0.700%, FRN, 6.019%, 07/18/25.	68,962	69,108,247
0.375%, 06/15/24. EUR	7,000	7,458,236	(r) 3M Swap + 0.880%, FRN, 5.246%, 05/22/26. AUD	4,600	3,023,378
SFIL SA			Nederlandse Waterschapsbank NV		
Δ 0.000%, 05/24/24. EUR	27,100	28,911,048	1.125%, 03/15/24.	7,700	7,661,036
Societe Nationale SNCF			2.000%, 12/16/24. GBP	34,950	43,116,187
SACA			Netherlands Government Bonds		
4.625%, 02/02/24. EUR	17,600	19,020,324	2.000%, 07/15/24. EUR	91,450	98,076,791
Unedic Asseo			Shell International Finance BV		
2.375%, 05/25/24. EUR	20,200	<u>21,715,187</u>	1.125%, 04/07/24. EUR	6,300	6,772,259
TOTAL FRANCE.		<u>227,666,279</u>	0.750%, 05/12/24. EUR	47,300	<u>50,663,813</u>
GERMANY — (4.1%)			TOTAL NETHERLANDS.		<u>364,129,488</u>
Erste Abwicklungsanstalt			NEW ZEALAND — (0.7%)		
0.250%, 03/01/24.	51,800	51,584,926	New Zealand Government Bonds		
Kreditanstalt fuer Wiederaufbau			0.500%, 05/15/24. NZD	19,800	11,934,279
0.250%, 03/08/24.	111,100	110,525,670	New Zealand Local Government Funding Agency Bonds		
Landeskreditbank Baden-Wuerttemberg Foerderbank			2.250%, 04/15/24. NZD	86,399	<u>52,448,571</u>
2.000%, 07/23/24.	113,054	111,263,451	TOTAL NEW ZEALAND.		<u>64,382,850</u>
0.375%, 12/09/24. GBP	31,593	38,484,830	NORWAY — (2.3%)		
4.250%, 08/07/25. AUD	2,300	1,503,264	Kommunalbanken AS		
Landwirtschaftliche Rentenbank			2.750%, 02/05/24.	11,438	11,435,378
4.750%, 04/08/24. AUD	19,000	12,469,763	2.000%, 06/19/24.	34,200	33,764,955
0.400%, 09/23/24. AUD	5,000	3,196,825	5.250%, 07/15/24. AUD	4,246	2,793,021
4.250%, 01/09/25. AUD	3,400	2,227,242	4.250%, 07/16/25. AUD	24,924	16,315,813
NRW Bank			(r) SOFR + 1.000%, FRN, 6.354%, 06/17/26.	15,252	15,463,060
1.050%, 03/31/26. AUD	27,092	16,536,202	Kommunalbanken AS, Floating Rate Note, SOFR + 1.000%, FRN		
Siemens			(r)Ω 6.354%, 06/17/26.	30,500	30,933,409
Financieringsmaatschappij NV			Norway Government Bonds		
#Ω 0.650%, 03/11/24.	1,809	1,799,579	3.000%, 03/14/24. NOK	1,074,800	101,983,495
Ω 3.125%, 03/16/24.	9,300	9,271,337	TOTAL NORWAY.		<u>212,689,131</u>
State of North Rhine-Westphalia			SINGAPORE — (0.1%)		
0.625%, 12/16/24. GBP	20,200	<u>24,642,353</u>	DBS Bank Ltd., Floating Rate Note, 3M Swap + 0.850%, FRN		
TOTAL GERMANY.		<u>383,505,442</u>	(r) 5.213%, 06/16/25. AUD	7,200	4,737,852
IRELAND — (1.7%)					
Ireland Government Bonds					
3.400%, 03/18/24 EUR	143,900	<u>155,421,710</u>			
NETHERLANDS — (3.9%)					
BNG Bank NV					
2.000%, 04/12/24. GBP	36,299	45,710,356			
0.250%, 06/07/24. EUR	11,200	11,958,136			

DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
SINGAPORE — (Continued)			SUPRANATIONAL ORGANIZATION OBLIGATIONS —		
United Overseas Bank Ltd.,			(Continued)		
3M Swap + 0.730%, FRN			European Investment Bank,		
(r) 5.093%, 03/16/26..... AUD	6,000	\$ 3,936,236	Floating Rate Note, SOFR		
United Overseas Bank Ltd.,			+ 1.000%, FRN		
Floating Rate Note, 3M			(r) 6.359%, 05/21/28.....	10,197	\$ 10,468,201
Swap + 0.350%, FRN			European Stability		
(r) 4.733%, 05/20/24..... AUD	9,400	<u>6,166,058</u>	Mechanism		
TOTAL SINGAPORE.....		<u>14,840,146</u>	0.125%, 04/22/24..... EUR	58,686	62,926,584
			European Union		
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (12.4%)			1.875%, 04/04/24..... EUR	7,800	8,402,403
African Development Bank			Inter-American Development Bank		
4.750%, 03/06/24..... AUD	5,500	3,608,582	3.000%, 02/21/24.....	13,467	13,448,400
4.000%, 01/10/25..... AUD	34,000	22,203,471	4.750%, 08/27/24..... AUD	22,500	14,785,476
Asian Development Bank			1.700%, 10/10/24..... CAD	8,072	5,870,955
1.625%, 03/15/24.....	151,339	150,652,367	Inter-American Development Bank,		
0.375%, 06/11/24.....	2,532	2,487,493	Floating Rate Note,		
1.100%, 08/15/24..... AUD	5,150	3,318,586	(r) SOFR + 0.170%, FRN,		
3.750%, 03/12/25..... AUD	12,000	7,820,300	5.524%, 09/16/26.....	27,700	27,602,205
Asian Development Bank, Floating			(r) SOFR + 0.280%, FRN,		
Rate Note,			5.626%, 04/12/27.....	6,000	5,989,200
(r) SOFR + 1.000%, FRN,			(r) SOFR + 0.350%, FRN,		
6.354%, 06/16/26.....	657	667,342	5.703%, 10/04/27.....	58,579	58,481,761
(r) SOFR + 1.000%, FRN,			(r) SOFR + 0.270%, FRN,		
6.360%, 08/27/26.....	12,348	12,558,780	5.624%, 03/20/28.....	51,000	50,724,180
Asian Infrastructure			(r) SOFR + 0.350%, FRN,		
Investment Bank			5.702%, 10/05/28.....	103,500	103,505,369
1.000%, 05/06/26..... AUD	7,900	4,810,119	International Bank for		
Asian Infrastructure			Reconstruction & Development		
Investment Bank, Floating			2.500%, 03/19/24.....	89,543	89,191,668
Rate Note, SOFR +			2.250%, 03/28/24.....	12,000	11,939,000
0.620%, FRN			1.800%, 07/26/24..... CAD	25,953	19,006,912
(r) 5.981%, 08/16/27.....	48,000	48,149,376	International Bank for		
Eurofima Europaeische			Reconstruction & Development,		
Gesellschaft fuer die			Floating Rate Note,		
Finanzierung von			(r) SOFR + 0.180%, FRN,		
Eisenbahnmateriel			5.534%, 06/15/26.....	39,000	38,918,139
0.250%, 02/09/24..... EUR	2,878	3,108,153	(r) SOFR + 0.370%, FRN,		
European Bank for			5.716%, 01/12/27.....	40,530	40,631,730
Reconstruction &			(r) SOFR + 0.430%, FRN,		
Development, Floating			5.790%, 08/19/27.....	38,284	38,426,034
Rate Note, SOFR +			International Finance Corp.		
0.190%, FRN			1.450%, 07/22/24..... AUD	11,952	7,731,862
(r) 5.536%, 04/14/26.....	6,344	6,333,152	1.375%, 09/13/24..... CAD	6,144	4,469,955
European Financial Stability			Nordic Investment Bank		
Facility			4.750%, 02/28/24..... AUD	15,000	9,841,949
2.125%, 02/19/24..... EUR	85,144	91,938,582	1.875%, 04/10/24..... NOK	76,000	7,186,884
Δ 0.000%, 04/19/24..... EUR	75,685	81,149,740	1.500%, 03/13/25..... NOK	106,500	9,801,169
1.750%, 06/27/24..... EUR	18,276	19,605,116	Nordic Investment Bank,		
European Investment Bank			Floating Rate Note, SOFR		
4.125%, 04/15/24..... EUR	10,400	11,247,150	+ 1.000%, FRN		
4.750%, 08/07/24..... AUD	12,896	8,472,242	(r) 6.361%, 05/12/26.....	22,400	<u>22,749,624</u>
0.750%, 09/09/24..... NOK	113,000	10,502,529	TOTAL SUPRANATIONAL		
1.700%, 11/15/24..... AUD	9,035	5,804,139	ORGANIZATION		
			OBLIGATIONS.....		<u>1,156,536,879</u>

DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
SWEDEN — (4.5%)			COMMERCIAL PAPER — (24.7%)		
Kommuninvest I Sverige AB			AUSTRALIA — (2.1%)		
0.375%, 02/16/24.....	4,200	\$ 4,191,220	Australia & New Zealand		
Ω...1.375%, 05/08/24.....	71,550	70,767,124	Banking Group Ltd.		
#Ω 2.875%, 07/03/24.....	43,817	43,368,055	Ω 5.874%, 02/20/24.....	23,000	\$ 22,931,880
1.000%, 10/02/24..... SEK	639,000	60,160,987	Ω 5.871%, 02/22/24.....	15,000	14,951,115
1.000%, 05/12/25..... SEK	184,000	17,125,249	Ω 5.893%, 02/22/24.....	50,000	49,837,050
Svensk Exportkredit AB			Ω 5.550%, 03/25/24.....	49,000	48,604,570
0.375%, 07/30/24.....	72,022	70,309,338	National Australia Bank Ltd.		
3.625%, 09/03/24.....	93,900	92,996,727	Ω 5.569%, 03/05/24.....	20,000	19,899,385
Svensk Exportkredit AB,			Ω 5.572%, 03/05/24.....	35,000	34,823,924
Floating Rate Note, SOFR			TOTAL AUSTRALIA.....		<u>191,047,924</u>
+ 1.000%, FRN			AUSTRIA — (0.9%)		
(r) 6.362%, 08/03/26.....	53,250	54,014,178	Oesterreichische		
Svenska Handelsbanken AB			Kontrollbank AG		
Ω 0.550%, 06/11/24.....	4,500	4,421,805	5.650%, 02/12/24.....	22,141	22,101,705
TOTAL SWEDEN.....		<u>417,354,683</u>	5.736%, 04/05/24.....	65,000	64,366,054
UNITED STATES — (3.3%)			TOTAL AUSTRIA.....		<u>86,467,759</u>
Amazon.com, Inc.			CANADA — (6.3%)		
2.730%, 04/13/24.....	120,000	119,308,448	Canadian Imperial Bank of		
Apple, Inc.			Commerce		
2.513%, 08/19/24..... CAD	22,000	16,137,588	Ω 5.785%, 02/05/24.....	30,000	29,977,848
Exxon Mobil Corp.			Ω 5.651%, 06/05/24.....	12,000	11,776,854
0.142%, 06/26/24..... EUR	31,427	33,442,103	CDP Financial, Inc.		
Roche Holdings, Inc.			Ω 5.550%, 03/11/24.....	37,500	37,277,222
Ω 1.882%, 03/08/24.....	106,000	105,651,192	Ω 5.832%, 04/08/24.....	49,500	48,992,233
Roche Holdings, Inc.,			Ω 5.778%, 04/10/24.....	22,540	22,302,307
Floating Rate Note, SOFR			Province Of Alberta		
+ 0.740%, FRN			Ω 5.669%, 02/28/24.....	30,000	29,876,121
(r)Ω 6.100%, 11/13/26.....	18,040	18,124,625	PSP Capital, Inc.		
Sanofi SA			Ω 5.450%, 02/02/24.....	40,000	39,988,298
0.625%, 04/05/24..... EUR	17,200	18,480,159	Ω 5.709%, 03/05/24.....	50,000	49,750,541
TOTAL UNITED STATES.....		<u>311,144,115</u>	Ω 5.731%, 05/13/24.....	10,000	9,849,851
TOTAL BONDS.....		<u>5,069,914,541</u>	Royal Bank of Canada		
U.S. TREASURY OBLIGATIONS — (16.4%)			5.795%, 02/13/24.....	150,000	149,711,549
U.S. Treasury Notes, Floating Rate			Toronto-Dominion Bank		
Note			Ω 5.559%, 03/05/24.....	40,000	39,799,936
(r) 3M USTMMR + 0.169%,			Ω 5.571%, 03/12/24.....	44,750	44,479,313
FRN, 5.464%,			Ω 5.570%, 03/18/24.....	75,000	74,478,665
04/30/25.....	414,000	413,904,267	TOTAL CANADA.....		<u>588,260,738</u>
(r) 3M USTMMR + 0.125%,			FRANCE — (4.0%)		
FRN, 5.420%,			Caisse d'Amortissement de		
07/31/25.....	345,000	344,625,068	la Dette Sociale		
(r) 3M USTMMR + 0.170%,			Ω 5.723%, 04/29/24.....	90,000	88,795,978
FRN, 5.465%,			Ω 5.587%, 02/01/24.....	16,000	15,997,639
10/31/25.....	545,000	544,695,541	Ω 5.612%, 02/26/24.....	25,000	24,903,768
(r) 3M USTMMR + 0.245%,			Caisse des Depots et		
FRN, 5.540%,			Consignations		
01/31/26.....	225,000	225,122,186	Ω 5.736%, 03/01/24.....	30,000	29,866,500
TOTAL U.S. TREASURY			Ω 5.684%, 03/04/24.....	25,000	24,877,579
OBLIGATIONS.....		<u>1,528,347,062</u>	Ω 5.701%, 03/11/24.....	35,000	34,792,074
			Ω 5.720%, 03/12/24.....	50,000	49,695,499
			Ω 5.750%, 03/26/24.....	37,000	36,693,431

DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

As of January 31, 2024, 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)
USD	67,681,560	NOK	696,134,831	Bank of America Corp.	02/05/24	\$ 1,486,688
USD	94,710,827	CAD	125,731,833	State Street Bank and Trust	02/05/24	1,186,898
USD	127,248,844	AUD	187,274,331	State Street Bank and Trust	02/05/24	4,375,637
USD	103,464,169	AUD	154,642,455	Citibank, N.A.	02/09/24	1,988,095
USD	100,368,190	AUD	149,386,103	Bank of New York Mellon	02/12/24	2,331,621
USD	68,015,477	SEK	696,675,319	Barclays Capital	02/12/24	1,043,308
USD	129,731,373	EUR	118,368,970	Barclays Capital	02/12/24	1,756,943
USD	20,956,484	NZD	33,501,392	Citibank, N.A.	02/12/24	478,497
USD	44,076,665	EUR	40,217,586	Bank of New York Mellon	02/13/24	593,670
USD	10,626,246	GBP	8,347,146	Citibank, N.A.	02/13/24	47,001
USD	94,030,473	AUD	143,232,039	Citibank, N.A.	02/15/24	23,282
USD	96,950,250	EUR	89,068,597	HSBC Bank	02/15/24	641,823
USD	77,746,153	EUR	71,299,881	HSBC Bank	02/16/24	647,534
USD	103,896,580	AUD	157,188,969	State Street Bank and Trust	02/16/24	725,661
USD	76,831,464	EUR	70,631,053	State Street Bank and Trust	02/20/24	443,322
USD	44,284,362	NZD	72,393,627	Australia and New Zealand Bank	02/21/24	32,350
USD	96,250,144	AUD	145,806,091	Citibank, N.A.	02/21/24	534,580
USD	86,298,903	EUR	79,206,623	Societe Generale	02/21/24	632,628
USD	72,765,170	GBP	57,374,193	State Street Bank and Trust	02/21/24	43,999
USD	102,596,492	AUD	155,369,898	Bank of New York Mellon	02/23/24	595,958
USD	63,514,480	EUR	58,218,447	State Street Bank and Trust	02/23/24	542,806
USD	84,185,954	EUR	77,225,383	Bank of America Corp.	02/26/24	645,071
USD	80,311,494	GBP	63,192,137	Citibank, N.A.	02/26/24	212,955
USD	28,830,783	GBP	22,636,347	Bank of New York Mellon	02/27/24	138,088
USD	101,833,522	CAD	136,802,441	Citibank, N.A.	02/27/24	45,672
USD	97,412,848	CAD	130,762,847	State Street Bank and Trust	03/01/24	114,936
USD	82,287,960	EUR	74,718,695	State Street Bank and Trust	03/12/24	1,407,096
USD	75,631,710	SGD	101,150,000	Royal Bank of Scotland	03/14/24	92,862
USD	75,817,810	EUR	68,961,643	State Street Bank and Trust	03/21/24	1,139,646
USD	62,999,660	EUR	56,706,646	State Street Bank and Trust	03/28/24	1,573,710
USD	85,131,565	EUR	77,643,615	Barclays Capital	04/02/24	1,007,953
USD	65,079,660	EUR	59,402,688	Barclays Capital	04/04/24	713,801
USD	82,337,595	EUR	74,964,131	HSBC Bank	04/05/24	1,106,625
USD	38,728,981	EUR	35,290,700	HSBC Bank	04/08/24	483,126
Total Appreciation						\$28,833,842
USD	15,440,019	CAD	20,836,711	Citibank, N.A.	02/05/24	\$ (59,088)
USD	146,228,912	GBP	115,588,321	State Street Bank and Trust	02/05/24	(259,562)
AUD	31,318,509	USD	21,001,099	State Street Bank and Trust	02/05/24	(452,604)
EUR	5,525,895	USD	6,024,078	Citibank, N.A.	02/12/24	(49,765)
EUR	39,461,997	USD	42,779,646	UBS AG	02/12/24	(115,369)
EUR	36,614,090	USD	39,700,295	Barclays Capital	02/15/24	(110,075)
USD	29,335,036	CAD	39,634,333	Bank of New York Mellon	02/16/24	(150,642)
USD	79,486,581	GBP	62,857,602	Citibank, N.A.	02/16/24	(181,583)
USD	96,453,130	CAD	130,008,258	Morgan Stanley and Co. International	02/16/24	(265,584)
NOK	69,937,552	USD	6,714,088	Citibank, N.A.	02/20/24	(61,339)
USD	72,954,180	NOK	768,092,080	State Street Bank and Trust	02/20/24	(109,915)
USD	136,624,228	CAD	184,039,981	HSBC Bank	02/21/24	(299,959)
USD	58,239,110	SEK	608,426,221	Societe Generale	02/21/24	(270,717)
USD	100,122,853	CAD	134,871,100	HSBC Bank	02/26/24	(226,670)
SGD	101,150,000	USD	76,267,959	Citibank, N.A.	03/14/24	(729,112)
Total (Depreciation)						\$ (3,341,984)
Total Appreciation (Depreciation)						\$25,491,858

DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$ 23,909,867	—	\$ 23,909,867
Bonds				
Australia.....	—	695,704,963	—	695,704,963
Belgium.....	—	118,438,927	—	118,438,927
Canada.....	—	821,050,212	—	821,050,212
Denmark.....	—	44,579,500	—	44,579,500
Finland.....	—	82,470,216	—	82,470,216
France.....	—	227,666,279	—	227,666,279
Germany.....	—	383,505,442	—	383,505,442
Ireland.....	—	155,421,710	—	155,421,710
Netherlands.....	—	364,129,488	—	364,129,488
New Zealand.....	—	64,382,850	—	64,382,850
Norway.....	—	212,689,131	—	212,689,131
Singapore.....	—	14,840,146	—	14,840,146
Supranational Organization Obligations.....	—	1,156,536,879	—	1,156,536,879
Sweden.....	—	417,354,683	—	417,354,683
United States.....	—	311,144,115	—	311,144,115
U.S. Treasury Obligations.....	—	1,528,347,062	—	1,528,347,062
Commercial Paper.....	—	2,304,164,389	—	2,304,164,389
Foreign Sovereign Obligations.....	—	385,656,010	—	385,656,010
Securities Lending Collateral.....	—	1,286,069	—	1,286,069
Forward Currency Contracts**.....	—	25,491,858	—	25,491,858
TOTAL.....	—	\$9,338,769,796	—	\$9,338,769,796

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

DFA WORLD EX U.S. GOVERNMENT FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2024

(Unaudited)

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
BONDS — (97.0%)			FINLAND — (Continued)		
AUSTRALIA — (7.7%)			Kuntarahoitus OYJ		
New South Wales Treasury Corp.			1.250%, 02/23/33..... EUR	30,511	\$ 29,040,591
2.000%, 03/20/31..... AUD	20,000	\$ 11,268,261	TOTAL FINLAND.....		<u>68,102,898</u>
1.750%, 03/20/34..... AUD	6,000	3,010,135	FRANCE — (24.6%)		
4.750%, 02/20/35..... AUD	5,000	3,278,968	Action Logement Services		
Queensland Treasury Corp.			0.500%, 10/30/34..... EUR	25,200	20,731,503
3.500%, 08/21/30..... AUD	11,000	6,945,290	4.125%, 10/03/38..... EUR	10,000	11,598,917
1.750%, 08/21/31..... AUD	7,000	3,843,588	Agence Francaise de		
1.750%, 07/20/34..... AUD	7,000	3,495,303	Developpement EPIC		
South Australian Government			1.375%, 07/05/32..... EUR	6,000	5,732,890
Financing Authority			0.500%, 05/31/35..... EUR	5,000	4,089,532
1.750%, 05/24/32..... AUD	6,000	3,199,109	French Republic Government		
Treasury Corp. of Victoria			Bonds OAT		
4.250%, 12/20/32..... AUD	10,000	6,395,389	1.250%, 05/25/34..... EUR	75,000	70,611,817
2.250%, 11/20/34..... AUD	51,500	26,436,920	4.750%, 04/25/35..... EUR	35,000	44,996,790
2.000%, 09/17/35..... AUD	11,000	5,359,942	1.250%, 05/25/36..... EUR	65,000	58,729,464
2.000%, 11/20/37..... AUD	4,200	1,914,082	SNCF Réseau		
Western Australian Treasury			5.250%, 12/07/28..... GBP	5,213	6,899,868
Corp.			5.000%, 10/10/33..... EUR	11,000	13,737,215
2.000%, 10/24/34..... AUD	10,000	<u>5,142,439</u>	Societe Nationale SNCF		
TOTAL AUSTRALIA.....		<u>80,289,426</u>	SACA		
BELGIUM — (1.2%)			0.625%, 04/17/30..... EUR	16,000	15,054,586
Kingdom of Belgium Government			Unedic Asseo		
Bonds			1.250%, 05/25/33..... EUR	3,400	<u>3,228,164</u>
1.900%, 06/22/38 EUR	13,000	<u>12,233,959</u>	TOTAL FRANCE.....		<u>255,410,746</u>
CANADA — (10.0%)			GERMANY — (4.6%)		
CPPIB Capital, Inc.			Deutsche Bahn Finance		
0.875%, 02/06/29..... EUR	2,100	2,073,089	GmbH		
1.500%, 03/04/33..... EUR	31,520	30,103,564	1.625%, 08/16/33..... EUR	4,773	4,613,983
Ontario Teachers' Finance Trust			Kreditanstalt fuer Wiederaufbau		
0.100%, 05/19/28..... EUR	24,000	23,033,698	5.750%, 06/07/32..... GBP	14,775	21,094,753
1.850%, 05/03/32..... EUR	13,000	12,758,665	0.050%, 09/29/34..... EUR	10,000	8,139,099
Province of Quebec			State of North Rhine-Westphalia		
Δ 0.000%, 10/15/29..... EUR	27,700	25,612,246	2.375%, 05/13/33..... EUR	4,600	4,846,980
Δ 0.000%, 10/29/30..... EUR	11,500	<u>10,308,398</u>	1.100%, 03/13/34..... EUR	10,000	<u>9,267,545</u>
TOTAL CANADA.....		<u>103,889,660</u>	TOTAL GERMANY.....		<u>47,962,360</u>
DENMARK — (4.1%)			NETHERLANDS — (1.5%)		
Denmark Government Bonds			BNG Bank NV		
Δ 0.000%, 11/15/31..... DKK	152,000	18,560,273	3.300%, 04/26/29..... AUD	19,600	12,128,137
2.250%, 11/15/33..... DKK	150,000	21,592,610	1.250%, 03/30/37..... EUR	4,500	<u>3,918,610</u>
Kommunekredit			TOTAL NETHERLANDS.....		<u>16,046,747</u>
Δ 0.000%, 11/17/29..... EUR	2,917	<u>2,718,582</u>	NEW ZEALAND — (3.3%)		
TOTAL DENMARK.....		<u>42,871,465</u>	New Zealand Government Bonds		
FINLAND — (6.6%)			3.500%, 04/14/33..... NZD	10,000	5,627,839
Finland Government Bonds			4.250%, 05/15/34..... NZD	20,000	11,870,107
1.125%, 04/15/34..... EUR	42,000	39,062,307	2.750%, 04/15/37..... NZD	20,000	9,837,946

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>
NEW ZEALAND — (Continued)			SWITZERLAND — (2.9%)		
New Zealand Local Government			Swiss Confederation Government		
Funding Agency Bonds			Bonds		
3.500%, 04/14/33..... NZD	10,000	\$ 5,337,922	4.000%, 04/08/28	CHF 22,900	30,001,428
2.000%, 04/15/37..... NZD	3,000	1,233,382			
TOTAL NEW ZEALAND.....		<u>33,907,196</u>	UNITED KINGDOM — (14.1%)		
NORWAY — (2.7%)			U.K. Gilts		
Equinor ASA			0.625%, 07/31/35..... GBP	159,600	\$ 140,025,371
6.875%, 03/11/31	GBP 19,124	<u>27,783,493</u>	1.750%, 09/07/37..... GBP	6,500	6,212,686
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (13.7%)			TOTAL UNITED KINGDOM...		<u>146,238,057</u>
Asian Development Bank			TOTAL BONDS.....		<u>1,007,581,416</u>
2.350%, 06/21/27..... JPY	1,830,000	13,369,470	U.S. TREASURY OBLIGATIONS — (3.0%)		
Eurofima Europaeische			U.S. Treasury Bonds		
Gesellschaft fuer die			4.500%, 05/15/38.....	30,000	<u>31,477,734</u>
Finanzierung von			TOTAL INVESTMENT		
Eisenbahnmaterial			SECURITIES		
3.350%, 05/21/29..... AUD	15,000	9,268,716	(Cost \$1,245,051,222).....		<u>1,039,059,150</u>
0.150%, 10/10/34..... EUR	30,000	24,506,261	TOTAL INVESTMENTS — (100.0%)		
European Financial Stability			(Cost \$1,245,051,222) ^{^^}		<u>\$1,039,059,150</u>
Facility					
1.250%, 05/24/33..... EUR	30,000	28,535,089			
European Investment Bank					
1.900%, 01/26/26..... JPY	2,297,800	16,178,876			
2.150%, 01/18/27..... JPY	517,100	3,721,598			
3.875%, 06/08/37..... GBP	4,250	5,172,739			
European Stability					
Mechanism					
1.200%, 05/23/33..... EUR	16,700	15,886,482			
European Union					
1.250%, 04/04/33..... EUR	7,200	6,882,954			
3.375%, 10/04/38..... EUR	9,000	10,044,158			
International Bank for					
Reconstruction &					
Development					
1.200%, 08/08/34..... EUR	10,000	<u>9,277,638</u>			
TOTAL SUPRANATIONAL					
ORGANIZATION					
OBLIGATIONS.....		<u>142,843,981</u>			

As of January 31, 2024, DFA World ex U.S. Government Fixed Income Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD 31,261,903	CHF 26,589,258	Citibank, N.A.	02/06/24	\$ 436,688
USD 69,383,154	GBP 54,565,105	State Street Bank and Trust	02/09/24	229,073
USD 80,759,334	EUR 73,678,667	Barclays Capital	02/12/24	1,101,757
USD 68,939,628	GBP 54,167,373	Citibank, N.A.	02/12/24	287,982
USD 40,399,139	DKK 276,762,179	Citibank, N.A.	02/15/24	247,674

DFA WORLD EX U.S. GOVERNMENT FIXED INCOME PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	71,280,966	EUR	65,491,534	HSBC Bank	02/15/24	\$ 466,034
USD	82,943,798	EUR	76,083,319	HSBC Bank	02/16/24	672,709
USD	81,108,395	EUR	74,555,990	State Street Bank and Trust	02/20/24	475,398
USD	85,023,459	EUR	78,046,844	Barclays Capital	02/21/24	611,549
USD	101,382,498	AUD	153,564,288	State Street Bank and Trust	02/21/24	574,004
USD	69,343,257	GBP	54,678,655	State Street Bank and Trust	02/21/24	38,651
NZD	712,858	USD	435,655	Citibank, N.A.	03/18/24	105
USD	34,436,672	NZD	56,273,118	UBS AG	03/18/24	37,682
USD	80,735,795	EUR	73,635,862	Morgan Stanley and Co. International	04/02/24	954,416
USD	86,778,252	EUR	79,073,554	HSBC Bank	04/08/24	1,083,275
Total Appreciation						\$7,216,997
USD	33,393,298	JPY	4,908,777,079	State Street Bank and Trust	02/26/24	\$ (84,152)
EUR	3,155,501	USD	3,463,982	Australia and New Zealand Bank	04/08/24	(44,247)
Total (Depreciation)						\$ (128,399)
Total Appreciation (Depreciation)						\$7,088,598

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$ 80,289,426	—	\$ 80,289,426
Belgium.....	—	12,233,959	—	12,233,959
Canada.....	—	103,889,660	—	103,889,660
Denmark.....	—	42,871,465	—	42,871,465
Finland.....	—	68,102,898	—	68,102,898
France.....	—	255,410,746	—	255,410,746
Germany.....	—	47,962,360	—	47,962,360
Netherlands.....	—	16,046,747	—	16,046,747
New Zealand.....	—	33,907,196	—	33,907,196
Norway.....	—	27,783,493	—	27,783,493
Supranational Organization Obligations.....	—	142,843,981	—	142,843,981
Switzerland.....	—	30,001,428	—	30,001,428
United Kingdom.....	—	146,238,057	—	146,238,057
U.S. Treasury Obligations.....	—	31,477,734	—	31,477,734
Forward Currency Contracts**.....	—	7,088,598	—	7,088,598
TOTAL.....	—	\$1,046,147,748	—	\$1,046,147,748

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

DFA INTERMEDIATE GOVERNMENT FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2024

(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
AGENCY OBLIGATIONS — (26.6%)					
Federal Home Loan Banks			1.375%, 08/31/26.....	11,000	\$ 10,280,273
4.375%, 03/13/26.....	6,080	\$ 6,088,168	1.625%, 09/30/26.....	19,000	17,854,062
5.750%, 06/12/26.....	16,080	16,645,979	1.625%, 10/31/26.....	31,000	29,073,398
1.875%, 09/11/26.....	2,500	2,362,735	2.000%, 11/15/26.....	35,550	33,660,018
3.000%, 09/11/26.....	62,930	61,252,154	1.500%, 01/31/27.....	5,000	4,650,781
2.125%, 12/11/26.....	30,250	28,657,490	2.250%, 02/15/27.....	51,500	48,943,105
2.500%, 12/10/27.....	97,640	92,419,734	1.125%, 02/28/27.....	55,500	50,947,266
3.000%, 03/10/28.....	51,070	49,244,955	0.625%, 03/31/27.....	5,000	4,505,469
3.250%, 06/09/28.....	202,360	196,910,698	0.500%, 04/30/27.....	5,000	4,475,586
3.250%, 11/16/28.....	270,180	263,046,494	2.375%, 05/15/27.....	161,000	153,126,094
2.125%, 09/14/29.....	12,635	11,474,008	0.500%, 05/31/27.....	22,000	19,643,594
2.125%, 12/14/29.....	52,580	47,063,230	0.500%, 06/30/27.....	12,250	10,911,592
4.500%, 09/13/30.....	1,690	1,724,293	0.375%, 07/31/27.....	3,000	2,652,891
5.500%, 07/15/36.....	158,590	175,381,284	2.250%, 08/15/27.....	114,400	108,023,093
Tennessee Valley Authority			0.500%, 08/31/27.....	5,000	4,430,469
2.875%, 02/01/27.....	170,019	164,248,513	0.375%, 09/30/27.....	5,000	4,398,047
7.125%, 05/01/30.....	159,440	186,840,652	0.500%, 10/31/27.....	7,000	6,169,570
1.500%, 09/15/31.....	77,768	65,329,689	2.250%, 11/15/27.....	5,000	4,706,445
4.700%, 07/15/33.....	19,000	19,629,207	0.625%, 11/30/27.....	5,000	4,417,969
4.650%, 06/15/35.....	7,635	7,803,734	2.750%, 02/15/28.....	28,750	27,498,926
5.880%, 04/01/36.....	76,490	87,057,448	1.125%, 02/29/28.....	5,000	4,479,297
6.150%, 01/15/38.....	709	828,633	1.250%, 03/31/28.....	5,000	4,493,359
5.500%, 06/15/38.....	6,207	6,850,626	1.250%, 04/30/28.....	37,000	33,175,703
TOTAL AGENCY OBLIGATIONS.....		<u>1,490,859,724</u>	2.875%, 05/15/28.....	88,000	84,438,750
			1.250%, 06/30/28.....	13,500	12,062,988
			1.000%, 07/31/28.....	6,000	5,289,375
			2.875%, 08/15/28.....	10,750	10,296,904
			1.250%, 09/30/28.....	25,000	22,206,055
			1.375%, 10/31/28.....	50,875	45,372,153
			3.125%, 11/15/28.....	21,000	20,307,656
			2.625%, 02/15/29.....	130,000	122,494,531
			2.375%, 05/15/29.....	232,500	215,825,391
			1.625%, 08/15/29.....	44,700	39,803,953
			4.000%, 10/31/29.....	23,500	23,600,977
			1.750%, 11/15/29.....	44,250	39,536,338
			3.875%, 11/30/29.....	91,750	91,563,633
			3.875%, 12/31/29.....	86,250	86,057,959
			3.500%, 01/31/30.....	16,000	15,645,625
			1.500%, 02/15/30.....	38,400	33,469,500
			4.000%, 02/28/30.....	38,000	38,164,766
			3.625%, 03/31/30.....	5,000	4,919,531
			3.500%, 04/30/30.....	12,600	12,308,625
			0.625%, 05/15/30.....	152,050	124,401,845
			3.750%, 06/30/30.....	20,000	19,808,594
			4.000%, 07/31/30.....	22,000	22,098,828
			0.625%, 08/15/30.....	125,000	101,430,664
			1.250%, 08/15/31.....	214,250	177,325,351
			1.375%, 11/15/31.....	7,500	6,225,586
			2.875%, 05/15/32.....	16,000	14,797,500
U.S. TREASURY OBLIGATIONS — (73.2%)					
U.S. Treasury Bonds					
6.750%, 08/15/26.....	8,183	8,700,937			
6.500%, 11/15/26.....	15,000	15,966,211			
6.625%, 02/15/27.....	5,000	5,378,711			
6.125%, 11/15/27.....	170,500	183,580,547			
5.500%, 08/15/28.....	76,500	81,645,820			
5.250%, 11/15/28.....	42,932	45,447,653			
5.250%, 02/15/29.....	41,500	44,113,203			
6.125%, 08/15/29.....	6,278	6,954,847			
6.250%, 05/15/30.....	29,789	33,615,476			
5.375%, 02/15/31.....	13,250	14,489,600			
4.500%, 02/15/36.....	79,750	84,469,580			
4.750%, 02/15/37.....	322,750	349,465,128			
5.000%, 05/15/37.....	328,000	362,824,377			
4.375%, 02/15/38.....	248,400	257,821,735			
4.500%, 05/15/38.....	353,150	370,545,396			
U.S. Treasury Notes					
1.625%, 02/15/26.....	4,000	3,800,000			
2.250%, 03/31/26.....	8,000	7,687,812			
2.375%, 04/30/26.....	13,000	12,511,992			
1.625%, 05/15/26.....	71,500	67,620,567			
2.125%, 05/31/26.....	25,000	23,905,273			
1.875%, 06/30/26.....	22,750	21,617,832			
1.875%, 07/31/26.....	45,000	42,665,625			
1.500%, 08/15/26.....	65,000	60,985,742			

DFA INTERMEDIATE GOVERNMENT FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
4.500%, 11/15/33.....	13,000	\$ 13,574,844	TEMPORARY CASH INVESTMENTS — (0.2%)		
			State Street Institutional		
			U.S. Government		
TOTAL U.S. TREASURY			Money Market Fund		
OBLIGATIONS.....		<u>4,101,358,993</u>	5.300%.....	12,341,925	\$ 12,341,925
TOTAL INVESTMENT			TOTAL INVESTMENTS — (100.0%)		
SECURITIES			(Cost \$5,958,781,575)^.....		<u>\$5,604,560,642</u>
(Cost \$5,946,439,650).....		<u>5,592,218,717</u>			

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$1,490,859,724	—	\$1,490,859,724
U.S. Treasury Obligations.....	—	4,101,358,993	—	4,101,358,993
Temporary Cash Investments.....	\$12,341,925	—	—	12,341,925
TOTAL.....	<u>\$12,341,925</u>	<u>\$5,592,218,717</u>	<u>—</u>	<u>\$5,604,560,642</u>

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Face</u> <u>Amount[^]</u> <u>(000)</u>	<u>Value[†]</u>		<u>Face</u> <u>Amount[^]</u> <u>(000)</u>	<u>Value[†]</u>
BONDS — (76.3%)			American Medical Systems		
ABB Finance BV			Europe BV		
0.625%, 03/31/24..... EUR	3,767	\$ 4,048,729	0.750%, 03/08/25..... EUR	2,000	\$ 2,092,045
AerCap Ireland Capital			American Tower Corp.		
DAC/AerCap Global			3.375%, 05/15/24.....	6,200	6,159,487
Aviation Trust			2.400%, 03/15/25.....	4,300	4,166,937
2.875%, 08/14/24.....	6,000	5,907,179	4.000%, 06/01/25.....	7,489	7,373,421
3.500%, 01/15/25.....	4,000	3,920,559	American Water Capital		
6.500%, 07/15/25.....	7,102	7,201,932	Corp.		
4.450%, 10/01/25.....	1,800	1,771,150	3.400%, 03/01/25.....	1,676	1,644,277
1.750%, 01/30/26.....	16,100	14,996,277	Amgen, Inc.		
4.450%, 04/03/26.....	410	402,688	3.625%, 05/22/24.....	4,928	4,898,749
AES Corp.			Aon Global Ltd.		
Ω 3.300%, 07/15/25.....	400	386,988	3.500%, 06/14/24.....	10,000	9,924,997
1.375%, 01/15/26.....	8,849	8,207,219	APA Infrastructure Ltd.		
Aetna, Inc.			Ω 4.200%, 03/23/25.....	12,284	12,116,124
3.500%, 11/15/24.....	1,236	1,218,272	4.200%, 03/23/25.....	11,334	11,179,107
Affiliated Managers Group,			ArcelorMittal SA		
Inc.			6.125%, 06/01/25.....	1,000	1,007,200
4.250%, 02/15/24.....	33,658	33,637,097	Arrow Electronics, Inc.		
AIB Group PLC			3.250%, 09/08/24.....	7,895	7,771,646
1.250%, 05/28/24..... EUR	8,303	8,891,399	Arval Service Lease SA		
Alimentation Couche-Tard,			0.875%, 02/17/25..... EUR	9,600	10,067,028
Inc.			Asian Development Bank		
3.056%, 07/26/24..... CAD	24,100	17,740,016	0.375%, 06/11/24.....	13,500	13,262,700
Altria Group, Inc.			Asian Infrastructure		
2.350%, 05/06/25.....	5,000	4,832,188	Investment Bank		
Amcor Flexibles North			1.000%, 05/06/26..... AUD	800	487,101
America, Inc.			Asian Infrastructure		
4.000%, 05/17/25.....	16,150	15,910,953	Investment Bank, Floating		
American Express Co.			Rate Note, SOFR +		
2.500%, 07/30/24.....	8,900	8,775,371	0.620%, FRN		
2.250%, 03/04/25.....	3,080	2,984,872	(r) 5.981%, 08/16/27.....	6,000	6,018,672
American Express Co.,			AT&T, Inc.		
Floating Rate Note, SOFR			2.850%, 05/25/24..... CAD	19,550	14,421,878
+ 0.650%, FRN			Australia & New Zealand		
(r) 6.011%, 11/04/26.....	19,270	19,122,651	Banking Group Ltd., SOFR		
American Express Co.,			+ 0.810%, FRN		
Floating Rate Note, SOFR			#(r)Ω 6.156%, 01/18/27.....	20,000	20,076,380
+ 0.720%, FRN			Australia & New Zealand		
(r) 6.082%, 05/03/24.....	1,232	1,233,017	Banking Group Ltd.,		
American Honda Finance			Floating Rate Note, 3M		
Corp.			Swap + 0.830%, FRN		
0.550%, 07/12/24.....	50,000	48,915,356	(r) 5.188%, 03/31/26..... AUD	3,300	2,170,638
1.950%, 10/18/24..... EUR	1,550	1,653,242	Australia & New Zealand		
American Honda Finance			Banking Group Ltd.,		
Corp., SOFR + 0.550%,			Floating Rate Note, 3M		
FRN			Swap + 0.920%, FRN		
(r) 5.872%, 02/12/25.....	350	350,521	(r) 5.267%, 11/04/25..... AUD	7,000	4,616,239
American Honda Finance					
Corp., SOFR + 0.710%,					
FRN					
(r) 6.055%, 01/09/26.....	1,600	1,601,677			

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Australia & New Zealand Banking Group Ltd., Floating Rate Note, SOFR + 0.750%, FRN (r)Ω 6.088%, 07/03/25.....	11,820	\$11,856,819	Bank of Nova Scotia, Floating Rate Note, SOFR + 0.900%, FRN #(r) 6.246%, 04/11/25.....	7,500	\$ 7,523,647
Banco Santander SA 0.250%, 06/19/24..... EUR	800	852,379	Bank of Nova Scotia, Floating Rate Note, SOFR + 1.090%, FRN (r) 6.444%, 06/12/25.....	25,933	26,075,243
3.496%, 03/24/25.....	4,000	3,917,929	Banque Federative du Credit Mutuel SA Ω 2.375%, 11/21/24.....	2,700	2,638,927
Bank of America Corp. 2.375%, 06/19/24..... EUR	5,250	5,639,010	Ω 0.998%, 02/04/25.....	2,950	2,831,061
Bank of Montreal 2.850%, 03/06/24..... CAD	42,000	31,171,751	0.998%, 02/04/25.....	4,400	4,222,599
0.625%, 07/09/24.....	400	391,712	0.010%, 03/07/25..... EUR	11,200	11,619,057
2.280%, 07/29/24..... CAD	8,750	6,416,667	1.000%, 05/23/25..... EUR	5,400	5,642,383
Bank of Montreal, Floating Rate Note, 3M Swap + 1.000%, FRN (r) 5.350%, 07/17/24..... AUD	14,000	9,199,084	Banque Federative du Credit Mutuel SA, SOFR + 1.130%, FRN (r)Ω 6.475%, 01/23/27.....	8,250	8,300,027
Bank of Montreal, Floating Rate Note, SOFR + 0.620%, FRN (r) 5.974%, 09/15/26.....	1,545	1,532,253	Banque Federative du Credit Mutuel SA, Floating Rate Note, SOFR + 0.410%, FRN (r)Ω 5.771%, 02/04/25.....	6,623	6,613,879
Bank of Montreal, Floating Rate Note, SOFR + 0.710%, FRN (r) 6.064%, 12/12/24.....	1,380	1,385,009	Banque Federative du Credit Mutuel SA, Floating Rate Note, SOFR + 1.400%, FRN (r)Ω 6.746%, 07/13/26.....	3,850	3,890,650
Bank of Montreal, Floating Rate Note, SOFR + 1.330%, FRN (r) 6.688%, 06/05/26.....	6,000	6,064,430	Banque Stellantis France SACA 0.625%, 06/21/24..... EUR	8,754	9,339,432
Bank of New York Mellon Corp. 1.600%, 04/24/25.....	3,500	3,366,571	Δ 0.000%, 01/22/25..... EUR	7,800	8,143,332
Bank of New York Mellon Corp., Floating Rate Note, SOFR + 0.620%, FRN (r) 5.966%, 04/25/25.....	670	670,093	Barclays PLC 3.650%, 03/16/25.....	12,419	12,184,034
Bank of New Zealand #Ω 3.500%, 02/20/24.....	1,750	1,748,172	4.375%, 01/12/26.....	5,380	5,310,255
Ω 1.000%, 03/03/26.....	20	18,469	BAT Capital Corp. 3.222%, 08/15/24.....	2,204	2,175,451
Bank of Nova Scotia 3.400%, 02/11/24.....	2,801	2,798,919	BAT International Finance PLC 1.668%, 03/25/26.....	9,826	9,156,470
0.650%, 07/31/24.....	300	293,047	Baxter International, Inc. 0.400%, 05/15/24..... EUR	6,014	6,430,594
Bank of Nova Scotia, Floating Rate Note, SOFR + 0.380%, FRN (r) 5.724%, 07/31/24.....	4,284	4,287,414	Bayer U.S. Finance II LLC Ω 3.375%, 07/15/24.....	2,968	2,934,334
Bank of Nova Scotia, Floating Rate Note, SOFR + 0.445%, FRN (r) 5.791%, 04/15/24.....	5,000	5,002,723	Ω 2.850%, 04/15/25.....	1,523	1,471,736
Bank of Nova Scotia, Floating Rate Note, SOFR + 0.460%, FRN (r) 5.806%, 01/10/25.....	1,170	1,169,082	Bayer U.S. Finance LLC Ω 3.375%, 10/08/24.....	1,000	984,429
			Becton Dickinson & Co. 3.363%, 06/06/24.....	1,054	1,045,440
			Belfius Bank SA 0.010%, 10/15/25..... EUR	5,000	5,090,649
			Bell Telephone Co. of Canada or Bell Canada 2.700%, 02/27/24..... CAD	35,970	26,699,588
			0.750%, 03/17/24.....	5,000	4,970,008

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
BHP Billiton Finance Ltd. 3.000%, 05/29/24.....	EUR	15,700	\$16,898,718	Canadian Imperial Bank of Commerce, Floating Rate Note, SOFR + 0.940%, FRN		
BMW U.S. Capital LLC Ω 0.750%, 08/12/24.....		6,466	6,306,568	(r) 6.286%, 04/07/25.....	4,250	\$ 4,279,840
BMW U.S. Capital LLC, Floating Rate Note, SOFR + 0.620%, FRN				Canadian Natural Resources Ltd.		
(r)Ω 5.980%, 08/11/25.....		31,650	31,714,877	3.550%, 06/03/24..... CAD	3,900	2,883,061
BMW U.S. Capital LLC, Floating Rate Note, SOFR + 0.840%, FRN				3.900%, 02/01/25.....	5,789	5,698,380
(r)Ω 6.192%, 04/01/25.....		1,806	1,817,153	2.050%, 07/15/25.....	3,809	3,643,499
BNG Bank NV, SOFR + 1.000%, FRN				Capital One Financial Corp.		
(r) 6.362%, 08/05/26.....		20,000	20,283,002	3.750%, 04/24/24.....	1,959	1,950,543
BNP Paribas SA				3.300%, 10/30/24.....	2,628	2,585,773
1.000%, 06/27/24..... EUR		5,083	5,429,072	# 3.200%, 02/05/25.....	13,412	13,136,446
1.125%, 08/28/24..... EUR		8,000	8,512,390	Cardinal Health, Inc.		
Boardwalk Pipelines LP 5.950%, 06/01/26.....		2,123	2,146,901	3.079%, 06/15/24.....	6,000	5,940,711
Boeing Co. 3.100%, 05/01/26.....		7,700	7,373,647	Carrier Global Corp. 2.242%, 02/15/25.....	2,200	2,132,524
Booking Holdings, Inc. 2.375%, 09/23/24..... EUR		6,000	6,419,606	Caterpillar Financial Services Corp., Floating Rate Note, SOFR + 0.455%, FRN		
3.650%, 03/15/25.....		11,425	11,252,743	#(r) 5.816%, 08/11/25.....	34,000	34,057,609
BP Capital Markets PLC 1.876%, 04/07/24..... EUR		20,986	22,584,955	CDP Financial, Inc., Floating Rate Note, SOFR + 0.400%, FRN		
BPCE SA				(r)Ω 5.756%, 05/19/25.....	22,500	22,523,006
4.000%, 04/15/24.....		1,650	1,644,386	(r) 5.756%, 05/19/25.....	6,340	6,346,482
1.000%, 07/15/24..... EUR		2,300	2,452,577	Celanese U.S. Holdings LLC 1.400%, 08/05/26.....	13,998	12,745,309
Ω 2.375%, 01/14/25.....		21,027	20,398,132	Cencora, Inc. 3.400%, 05/15/24.....	4,200	4,174,222
0.625%, 04/28/25..... EUR		2,500	2,605,514	Charles Schwab Corp. # 0.750%, 03/18/24.....	4,682	4,653,856
Brixmor Operating Partnership LP 3.850%, 02/01/25.....		2,651	2,601,869	Charles Schwab Corp., Floating Rate Note, SOFR + 0.520%, FRN		
Brookfield Corp. 4.000%, 01/15/25.....		39,625	39,090,225	(r) 5.881%, 05/13/26.....	14,653	14,545,317
Brookfield Finance, Inc. 4.000%, 04/01/24.....		534	532,017	Charles Schwab Corp., Floating Rate Note, SOFR + 1.050%, FRN		
Brown & Brown, Inc. 4.200%, 09/15/24.....		7,494	7,431,030	(r) 6.408%, 03/03/27.....	12,000	11,913,536
CA Auto Bank SPA 4.250%, 03/24/24..... EUR		6,671	7,209,351	Charles Schwab Corp. 3.850%, 05/21/25.....	9,100	8,965,019
CaixaBank SA 0.375%, 02/03/25..... EUR		2,300	2,403,580	Chubb INA Holdings, Inc. 0.300%, 12/15/24..... EUR	8,972	9,398,451
Campbell Soup Co. 3.950%, 03/15/25.....		17,000	16,764,786	Cigna Group 3.500%, 06/15/24.....	1,436	1,424,888
Canada Government Bonds 1.500%, 05/01/24..... CAD		47,800	35,247,811	3.250%, 04/15/25.....	4,630	4,529,819
Canadian Imperial Bank of Commerce 2.350%, 08/28/24..... CAD		30,000	21,962,736	Citigroup, Inc. 1.750%, 01/28/25..... EUR	4,500	4,769,409
Canadian Imperial Bank of Commerce, Floating Rate Note, SOFR + 0.420%, FRN				3.400%, 05/01/26.....	2,009	1,945,452
(r) 5.766%, 10/18/24.....		3,061	3,061,176	CNA Financial Corp. 3.950%, 05/15/24.....	19,446	19,344,541
				CNH Industrial Capital LLC 3.950%, 05/23/25.....	16,910	16,639,891
				CNO Financial Group, Inc. 5.250%, 05/30/25.....	11,350	11,331,488

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Commerzbank AG			Daimler Truck Finance North		
1.750%, 01/22/25..... GBP	1,100	\$ 1,344,311	America LLC, Floating		
Commonwealth Bank of			Rate Note, SOFR +		
Australia, Floating Rate			1.000%, FRN		
Note, 3M Swap + 0.950%,			(r)Ω 6.347%, 04/05/24.....	1,275	\$ 1,275,921
FRN			Daimler Truck International		
(r) 5.331%, 08/17/28..... AUD	6,500	4,270,301	Finance BV		
Commonwealth Bank of			1.250%, 04/06/25..... EUR	7,200	7,561,990
Australia, Floating Rate			Danske Bank AS		
Note, 3M Swap + 1.020%,			0.625%, 05/26/25..... EUR	670	696,906
FRN			Deutsche Bank AG		
(r) 5.403%, 08/18/27..... AUD	6,500	4,288,491	0.898%, 05/28/24.....	3,398	3,346,848
Commonwealth Bank of			2.625%, 12/16/24..... GBP	2,500	3,085,433
Australia, Floating Rate			Development Bank of Japan,		
Note, SOFR + 0.630%,			Inc.		
FRN			0.010%, 10/15/24..... EUR	10,700	11,267,397
(r)Ω 5.976%, 09/12/25.....	19,900	19,919,582	Devon Energy Corp.		
Conagra Brands, Inc.			5.250%, 09/15/24.....	6,600	6,586,943
4.300%, 05/01/24.....	6,776	6,748,909	Dexia SA		
Constellation Energy			Δ 0.000%, 05/29/24..... EUR	8,800	9,393,149
Generation LLC			0.500%, 01/17/25..... EUR	22,400	23,544,007
3.250%, 06/01/25.....	40,500	39,415,905	Diageo Finance PLC		
Cooperatieve Rabobank UA			0.500%, 06/19/24..... EUR	1,000	1,066,498
0.625%, 02/27/24..... EUR	2,400	2,587,456	1.750%, 09/23/24..... EUR	2,600	2,772,186
Ω 2.625%, 07/22/24.....	45,658	45,039,230	Discover Bank		
2.625%, 07/22/24.....	1,000	986,448	3.450%, 07/27/26.....	1,293	1,229,343
1.250%, 01/14/25..... GBP	200	244,511	Discover Financial Services		
Cooperatieve Rabobank UA,			4.500%, 01/30/26.....	1,502	1,483,453
SOFR + 0.710%, FRN			Discovery		
(r) 6.056%, 01/09/26.....	11,000	11,038,940	Communications LLC		
Cox Communications, Inc.			2.500%, 09/20/24..... GBP	2,800	3,475,506
Ω 3.850%, 02/01/25.....	2,000	1,969,377	3.450%, 03/15/25.....	1,010	987,468
CPPIB Capital, Inc., Floating			Dominion Energy, Inc.		
Rate Note, SOFR +			3.300%, 03/15/25.....	2,400	2,349,632
1.250%, FRN			Duke Energy Corp.		
(r)Ω 6.606%, 03/11/26.....	1,517	1,544,279	3.750%, 04/15/24.....	1,100	1,095,419
(r) 6.606%, 03/11/26.....	4,550	4,631,820	DXC Technology Co.		
Credit Agricole SA			1.800%, 09/15/26.....	2,639	2,415,363
Ω 3.875%, 04/15/24.....	5,462	5,440,991	Eastern Energy Gas		
2.375%, 05/20/24..... EUR	2,300	2,473,501	Holdings LLC		
1.000%, 09/16/24..... EUR	3,000	3,184,411	2.500%, 11/15/24.....	19,083	18,646,717
1.375%, 03/13/25..... EUR	700	737,800	Eaton Capital UnLtd Co.		
1.000%, 09/18/25..... EUR	7,000	7,294,532	0.750%, 09/20/24..... EUR	750	794,817
Credit Agricole SA, SOFR +			Edison International		
1.290%, FRN			3.550%, 11/15/24.....	1,500	1,475,547
(r)Ω 6.637%, 07/05/26.....	9,955	10,070,368	4.950%, 04/15/25.....	44,815	44,535,693
Crown Castle, Inc.			EDP Finance BV		
3.200%, 09/01/24.....	6,500	6,406,933	Ω 3.625%, 07/15/24.....	6,000	5,935,606
Daimler Truck Finance North			Elevance Health, Inc.		
America LLC			3.500%, 08/15/24.....	9,505	9,400,100
Ω 3.500%, 04/07/25.....	37,415	36,704,108	3.350%, 12/01/24.....	400	393,499
Daimler Truck Finance North			2.375%, 01/15/25.....	4,216	4,104,345
America LLC, Floating			Emera U.S. Finance LP		
Rate Note, SOFR +			0.833%, 06/15/24.....	4,270	4,185,703
0.750%, FRN			Enbridge, Inc.		
(r)Ω 6.105%, 12/13/24.....	5,750	5,753,589	2.150%, 02/16/24.....	1,750	1,747,344
			# 2.500%, 01/15/25.....	7,500	7,312,683

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Enel Finance International NV			General Motors Financial Co., Inc.		
5.625%, 08/14/24..... GBP	5,250	\$ 6,645,382	1.050%, 03/08/24.....	3,390	\$ 3,374,545
Energy Transfer LP			2.750%, 06/20/25.....	22,533	21,808,231
4.900%, 02/01/24.....	1,196	1,196,000	Georgia-Pacific LLC		
4.250%, 04/01/24.....	1,023	1,019,912	Ω 0.625%, 05/15/24.....	16,000	15,775,682
4.500%, 04/15/24.....	859	856,631	Ω 3.600%, 03/01/25.....	2,350	2,313,943
4.050%, 03/15/25.....	13,982	13,794,663	Gilead Sciences, Inc.		
2.900%, 05/15/25.....	9,845	9,556,734	3.700%, 04/01/24.....	7,900	7,874,449
Enterprise Products			# 3.500%, 02/01/25.....	6,476	6,367,827
Operating LLC			GlaxoSmithKline Capital PLC		
3.900%, 02/15/24.....	4,360	4,356,297	3.000%, 06/01/24.....	7,358	7,296,524
Equifax, Inc.			Glencore Funding LLC		
2.600%, 12/01/24.....	6,900	6,744,038	Ω 4.125%, 03/12/24.....	2,145	2,141,368
Equinix, Inc.			Ω 4.625%, 04/29/24.....	18,455	18,396,687
2.625%, 11/18/24.....	15,500	15,137,385	Ω 1.625%, 09/01/25.....	2,244	2,127,978
ERAC USA Finance LLC			Ω 1.625%, 04/27/26.....	9,399	8,734,203
#Ω 3.850%, 11/15/24.....	20,900	20,635,445	Global Payments, Inc.		
European Bank for Reconstruction & Development, Floating Rate Note, SOFR + 0.190%, FRN			1.500%, 11/15/24.....	6,236	6,041,998
(r) 5.536%, 04/14/26.....	2,078	2,074,447	2.650%, 02/15/25.....	10,900	10,576,934
Evergy, Inc.			Goldman Sachs Group, Inc.		
2.450%, 09/15/24.....	16,000	15,695,073	4.000%, 03/03/24.....	24,566	24,529,377
Exelon Corp.			0.125%, 08/19/24..... EUR	6,600	6,986,445
3.950%, 06/15/25.....	2,312	2,278,450	3.375%, 03/27/25..... EUR	3,250	3,499,719
Expedia Group, Inc.			3.750%, 05/22/25.....	17,519	17,222,285
5.000%, 02/15/26.....	22,491	22,489,132	Groupe Bruxelles Lambert NV		
Experian Finance PLC			1.375%, 05/23/24..... EUR	1,000	1,072,158
2.125%, 09/27/24..... GBP	2,000	2,482,139	1.875%, 06/19/25..... EUR	4,000	4,226,186
Exxon Mobil Corp.			Harley-Davidson Financial Services, Inc.		
0.142%, 06/26/24..... EUR	3,700	3,937,244	3.050%, 02/14/27.....	3,000	2,797,885
Fidelity & Guaranty Life Holdings, Inc.			Hess Corp.		
Ω 5.500%, 05/01/25.....	4,182	4,147,063	3.500%, 07/15/24.....	10,142	10,043,057
Fidelity National Information Services, Inc.			Hewlett Packard Enterprise Co.		
0.600%, 03/01/24.....	400	398,309	1.450%, 04/01/24.....	14,170	14,069,307
Fiserv, Inc.			5.900%, 10/01/24.....	7,700	7,710,274
2.750%, 07/01/24.....	10,986	10,855,590	Holcim Finance Luxembourg SA		
Flex Ltd.			1.500%, 04/06/25..... EUR	1,203	1,269,004
4.750%, 06/15/25.....	15,825	15,673,125	Honda Canada Finance, Inc.		
3.750%, 02/01/26.....	31,223	30,397,631	2.500%, 06/04/24..... CAD	1,600	1,179,070
Fortune Brands Innovations, Inc.			Honeywell International, Inc.		
4.000%, 06/15/25.....	2,400	2,364,209	Δ 0.000%, 03/10/24..... EUR	7,800	8,394,581
GAS Networks Ireland			Host Hotels & Resorts LP		
0.125%, 12/04/24..... EUR	1,700	1,779,705	3.875%, 04/01/24.....	274	273,151
General Electric Co., Floating Rate Note, TSFR3M + 0.642%, FRN			HOWOGE Wohnungsbaugesellschaft GmbH		
(r) 6.034%, 05/05/26.....	2,899	2,890,130	Δ 0.000%, 11/01/24..... EUR	6,800	7,120,641
General Mills, Inc.			HP, Inc.		
4.000%, 04/17/25.....	4,100	4,049,370	# 2.200%, 06/17/25.....	10,859	10,433,146
			HSBC Holdings PLC		
			6.500%, 05/20/24..... GBP	3,000	3,808,660
			0.875%, 09/06/24..... EUR	9,000	9,552,045
			Humana, Inc.		
			3.850%, 10/01/24.....	17,000	16,811,410

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
HYPO NOE Landesbank fuer Niederosterreich und Wien AG 1.375%, 04/14/25..... EUR	5,400	\$ 5,643,002	John Deere Capital Corp., Floating Rate Note, SOFR + 0.790%, FRN (r) 6.148%, 06/08/26.....	33,997	\$34,207,320
ING Groep NV 1.125%, 02/14/25..... EUR	4,900	5,163,299	John Deere Financial, Inc. 2.460%, 04/04/24..... CAD	3,500	2,591,190
Inter-American Development Bank 3.000%, 02/21/24.....	5,000	4,993,094	1.090%, 07/17/24..... CAD	7,000	5,113,965
Inter-American Development Bank, Floating Rate Note, SOFR + 0.170%, FRN (r) 5.524%, 09/16/26.....	18,950	18,883,097	Johnson Controls International PLC 1.375%, 02/25/25..... EUR	1,000	1,055,142
Inter-American Development Bank, Floating Rate Note, SOFR + 0.270%, FRN (r) 5.624%, 03/20/28.....	11,000	10,940,509	JPMorgan Chase & Co. 1.500%, 01/27/25..... EUR	4,000	4,234,330
Inter-American Development Bank, Floating Rate Note, SOFR + 0.350%, FRN (r) 5.703%, 10/04/27.....	27,300	27,254,683	Juniper Networks, Inc. 1.200%, 12/10/25.....	19,528	18,195,686
International Bank for Reconstruction & Development, Floating Rate Note, SOFR + 0.370%, FRN (r) 5.716%, 01/12/27.....	31,500	31,501,634	Keysight Technologies, Inc. 4.550%, 10/30/24.....	11,300	11,204,050
International Bank for Reconstruction & Development, Floating Rate Note, SOFR + 0.430%, FRN (r) 5.790%, 08/19/27.....	16,000	16,040,160	Kinder Morgan Energy Partners LP 4.300%, 05/01/24.....	6,200	6,180,954
International Business Machines Corp. 3.000%, 05/15/24.....	27,100	27,200,541	Kinder Morgan, Inc. 4.300%, 06/01/25.....	5,090	5,030,816
Interpublic Group of Cos., Inc. 4.200%, 04/15/24.....	12,900	12,808,703	Kommunalbanken AS 1.000%, 12/12/24..... GBP	2,420	2,963,599
Interstate Power & Light Co. 3.250%, 12/01/24.....	1,400	1,394,568	4.250%, 07/16/25..... AUD	190	124,378
Intesa Sanpaolo SpA Ω 3.250%, 09/23/24.....	690	678,206	Kommunalbanken AS, SOFR + 1.000%, FRN (r) 6.354%, 06/17/26.....	5,200	5,271,959
ITC Holdings Corp. 3.650%, 06/15/24.....	2,500	2,460,387	Kommunalbanken AS, Floating Rate Note, SOFR + 1.000%, FRN (r)Ω 6.354%, 06/17/26.....	41,500	42,089,720
J M Smucker Co. 3.500%, 03/15/25.....	3,571	3,541,778	Kreditanstalt fuer Wiederaufbau 0.250%, 03/08/24.....	40,800	40,589,085
Japan Bank for International Cooperation 1.750%, 10/17/24.....	1,000	976,000	1.625%, 04/03/24..... NOK	104,000	9,835,415
John Deere Capital Corp., Floating Rate Note, SOFR + 0.570%, FRN (r) 5.929%, 03/03/26.....	2,100	2,104,936	Kuntarahoitus OYJ 0.125%, 03/07/24..... EUR	13,000	14,000,914
			Kuntarahoitus OYJ, Floating Rate Note, SOFR + 1.000%, FRN (r) 6.346%, 07/15/26.....	8,900	9,024,155
			Laboratory Corp. of America Holdings 3.250%, 09/01/24.....	5,500	5,423,628
			2.300%, 12/01/24.....	545	531,493
			3.600%, 02/01/25.....	4,900	4,816,713
			Lazard Group LLC 3.750%, 02/13/25.....	2,000	1,964,461
			LeasePlan Corp. NV Ω 2.875%, 10/24/24.....	15,100	14,810,113
			2.125%, 05/06/25..... EUR	4,500	4,772,220
			Leggett & Platt, Inc. 3.800%, 11/15/24.....	400	393,600
			Lennar Corp. 4.750%, 05/30/25.....	18,642	18,529,863

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

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		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Lloyds Bank Corporate Markets PLC				Mercedes-Benz Finance North America LLC, Floating Rate Note, SOFR		
0.375%, 01/28/25.....	EUR	3,650	\$ 3,817,928	+ 0.930%, FRN		
Lloyds Bank PLC				(r)Ω 6.284%, 03/30/25.....	10,100	\$10,171,710
7.500%, 04/15/24.....	GBP	750	954,049	MetLife, Inc.		
1.250%, 01/13/25.....	EUR	1,200	1,266,211	5.375%, 12/09/24.....	GBP	6,700
Lloyds Banking Group PLC				Mitsubishi Corp.		8,478,277
2.250%, 10/16/24.....	GBP	11,171	13,829,333	3.375%, 07/23/24.....		5,785,982
4.450%, 05/08/25.....		3,600	3,561,567	Mitsubishi UFJ Financial Group, Inc.		
London Stock Exchange Group PLC				3.407%, 03/07/24.....	1,224	1,221,509
0.875%, 09/19/24.....	EUR	1,020	1,081,447	0.978%, 06/09/24.....	EUR	1,543
Lseg Netherlands BV				2.801%, 07/18/24.....		2,192,613
Δ 0.000%, 04/06/25.....	EUR	3,620	3,754,085	0.339%, 07/19/24.....	EUR	9,671
LyondellBasell Industries NV				2.193%, 02/25/25.....	29,785	28,871,247
5.750%, 04/15/24.....		2,424	2,424,220	Mizuho Financial Group, Inc.		
Macquarie Bank Ltd.				0.118%, 09/06/24.....	EUR	3,835
Ω 3.231%, 03/21/25.....		52,000	50,954,083	1.631%, 04/08/27.....	EUR	1,099
Macquarie Bank Ltd., SOFR				Molson Coors Beverage Co.		
+ 1.200%, FRN				1.250%, 07/15/24.....	EUR	10,500
(r)Ω 6.555%, 12/07/26.....		1,020	1,028,018	Morgan Stanley		
Macquarie Bank Ltd.,				3.000%, 02/07/24.....	CAD	38,000
Floating Rate Note, 3M				3.875%, 04/29/24.....		8,104
Swap + 0.480%, FRN				4.000%, 07/23/25.....		1,900
(r) 4.840%, 12/09/25.....	AUD	500	326,275	Motability Operations Group PLC		
Macquarie Bank Ltd.,				0.875%, 03/14/25.....	EUR	7,300
Floating Rate Note, SOFR				MPLX LP		
+ 1.310%, FRN				4.875%, 12/01/24.....		6,290
#(r)Ω 6.664%, 03/21/25.....		600	604,657	4.000%, 02/15/25.....		1,000
Marathon Petroleum Corp.				1.750%, 03/01/26.....		8,782
3.625%, 09/15/24.....		7,147	7,057,784	National Australia Bank Ltd.,		
4.700%, 05/01/25.....		12,089	12,005,217	SOFR + 0.650%, FRN		
Marsh & McLennan Cos.,				(r)Ω 5.970%, 12/10/25.....	14,390	14,428,608
Inc.				National Australia Bank Ltd.,		
3.875%, 03/15/24.....		9,353	9,333,353	Floating Rate Note, 3M		
3.500%, 06/03/24.....		36,510	36,237,014	Swap + 0.470%, FRN		
1.349%, 09/21/26.....	EUR	2,099	2,158,849	(r) 4.848%, 02/25/25.....	AUD	10,000
Mercedes-Benz Finance				National Australia Bank Ltd.,		
Canada, Inc.				Floating Rate Note, 3M		
2.970%, 03/13/24.....	CAD	15,250	11,314,571	Swap + 0.780%, FRN		
Mercedes-Benz Finance				(r) 5.199%, 05/12/26.....	AUD	5,221
North America LLC				National Australia Bank Ltd.,		
Ω 3.650%, 02/22/24.....		623	622,259	Floating Rate Note, SOFR		
Ω 2.700%, 06/14/24.....		3,000	2,967,573	+ 0.760%, FRN		
Mercedes-Benz Finance				(r)Ω 6.118%, 05/13/25.....	2,220	2,226,613
North America LLC, SOFR				National Bank of Canada		
+ 0.670%, FRN				2.983%, 03/04/24.....	CAD	23,350
(r)Ω 6.015%, 01/09/26.....		5,700	5,705,985	2.545%, 07/12/24.....	CAD	22,600
Mercedes-Benz Finance				National Rural Utilities Cooperative Finance Corp., SOFR + 0.700%, FRN		
North America LLC,				(r) 6.062%, 05/07/25.....	1,392	1,397,086
Floating Rate Note, SOFR						
+ 0.570%, FRN						
(r)Ω 5.915%, 08/01/25.....		20,450	20,522,598			

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
National Rural Utilities Cooperative Finance Corp., SOFR + 0.800%, FRN (r) 6.145%, 02/05/27.....	8,700	\$ 8,717,400	ORIX Corp. 1.919%, 04/20/26..... EUR	5,029	\$ 5,257,513
National Rural Utilities Cooperative Finance Corp., Floating Rate Note, SOFR + 0.330%, FRN #(r) 5.676%, 10/18/24.....	3,037	3,035,116	Parker-Hannifin Corp. 2.700%, 06/14/24.....	4,750	4,699,157
Nationwide Building Society Ω 3.900%, 07/21/25.....	31,371	30,872,796	3.650%, 06/15/24.....	20,000	19,851,356
1.500%, 10/13/26.....	782	712,878	3.300%, 11/21/24.....	2,130	2,096,383
NatWest Markets PLC Ω 3.479%, 03/22/25.....	50,000	49,095,617	Penske Truck Leasing Co. LP/PTL Finance Corp. Ω 3.900%, 02/01/24.....	1,836	1,836,000
Nederlandse Waterschapsbank NV 3.500%, 07/20/27..... AUD	3,700	2,368,258	Ω 3.450%, 07/01/24.....	636	629,851
NextEra Energy Capital Holdings, Inc. 4.200%, 06/20/24.....	4,000	3,978,239	Ω 4.000%, 07/15/25.....	795	779,031
4.255%, 09/01/24.....	4,530	4,494,481	Ω 4.450%, 01/29/26.....	3,072	3,011,121
NextEra Energy Capital Holdings, Inc., SOFR + 0.760%, FRN (r) 6.103%, 01/29/26.....	8,550	8,559,320	Ω 1.700%, 06/15/26.....	31,500	29,334,363
NNN REIT, Inc. 3.900%, 06/15/24.....	6,418	6,369,933	PepsiCo, Inc. 2.150%, 05/06/24..... CAD	9,720	7,174,415
Nomura Holdings, Inc. 2.648%, 01/16/25.....	11,228	10,931,877	Philip Morris International, Inc. 2.875%, 05/01/24.....	28,322	28,127,106
1.851%, 07/16/25.....	20,555	19,546,584	0.625%, 11/08/24..... EUR	2,508	2,643,536
1.653%, 07/14/26.....	13,898	12,767,018	2.750%, 03/19/25..... EUR	796	851,463
Nordic Investment Bank 1.875%, 04/10/24..... NOK	386,890	36,585,968	Phillips 66 3.850%, 04/09/25.....	5,000	4,926,170
Nordic Investment Bank, Floating Rate Note, SOFR + 1.000%, FRN (r) 6.361%, 05/12/26.....	11,000	11,171,690	Plains All American Pipeline LP/PAA Finance Corp. 3.600%, 11/01/24.....	13,226	13,022,505
NRW Bank 1.050%, 03/31/26..... AUD	5,600	3,418,084	PNC Financial Services Group, Inc. 2.200%, 11/01/24.....	833	814,552
NTT Finance Corp. Ω 0.583%, 03/01/24.....	2,809	2,797,066	PPG Industries, Inc. 1.875%, 06/01/25..... EUR	3,250	3,432,786
Ω 4.142%, 07/26/24.....	420	417,229	Principal Financial Group, Inc. 3.400%, 05/15/25.....	2,000	1,957,343
0.010%, 03/03/25..... EUR	10,150	10,539,004	Province of Quebec 2.500%, 04/09/24.....	3,000	2,983,406
Nutrien Ltd. 3.000%, 04/01/25.....	3,990	3,888,023	PSP Capital, Inc. 3.290%, 04/04/24..... CAD	17,900	13,272,721
Nuveen Finance LLC Ω 4.125%, 11/01/24.....	27,200	26,847,026	Public Service Enterprise Group, Inc. 2.875%, 06/15/24.....	14,263	14,106,256
Omnicom Group, Inc./Omnicom Capital, Inc. 3.650%, 11/01/24.....	6,273	6,185,227	Public Storage Operating Co., SOFR + 0.600%, FRN (r) 5.945%, 07/25/25.....	3,700	3,708,965
ONEOK, Inc. 2.750%, 09/01/24.....	2,081	2,045,602	PVH Corp. 3.625%, 07/15/24..... EUR	5,023	5,409,814
2.200%, 09/15/25.....	3,160	3,016,964	4.625%, 07/10/25.....	17,556	17,400,119
Oracle Corp. 3.400%, 07/08/24.....	6,500	6,435,898	Realty Income Corp. 3.875%, 07/15/24.....	700	694,395
2.500%, 04/01/25.....	7,800	7,566,543	1.875%, 01/14/27..... GBP	2,000	2,312,088
			Reckitt Benckiser Treasury Services PLC Ω 2.750%, 06/26/24.....	12,525	12,387,766
			Regie Autonome des Transports Parisiens EPIC 0.375%, 06/15/24..... EUR	4,700	5,007,673

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Republic of Italy Government International Bonds			# 3.500%, 09/01/25.....	11,400	\$11,176,017
0.875%, 05/06/24.....	5,000	\$ 4,936,500	Skandinaviska Enskilda Banken AB		
2.375%, 10/17/24.....	23,379	22,869,572	0.050%, 07/01/24..... EUR	900	956,784
Reynolds American, Inc.			Societe Generale SA		
4.450%, 06/12/25.....	3,786	3,746,015	Ω 2.625%, 10/16/24.....	2,000	1,956,957
Roche Holdings, Inc.,			1.125%, 01/23/25..... EUR	100	105,313
Floating Rate Note, SOFR			#Ω 1.375%, 07/08/25.....	6,600	6,260,951
+ 0.740%, FRN			Ω 4.000%, 01/12/27.....	4,000	3,844,957
(r)Ω 6.100%, 11/13/26.....	10,410	10,458,833	Southern Co.		
Rogers Communications, Inc.			0.600%, 02/26/24.....	1,534	1,528,744
4.000%, 03/13/24..... CAD	55,400	41,135,566	Southwestern Electric Power Co.		
Ross Stores, Inc.			1.650%, 03/15/26.....	21,360	19,968,747
4.600%, 04/15/25.....	7,200	7,162,859	Spectra Energy Partners LP		
Royal Bank of Canada			3.500%, 03/15/25.....	5,800	5,695,440
2.352%, 07/02/24..... CAD	15,000	11,025,215	State Street Corp., Floating		
0.125%, 07/23/24..... EUR	660	700,508	Rate Note, SOFR +		
2.609%, 11/01/24..... CAD	7,000	5,108,029	0.845%, FRN		
0.875%, 01/20/26.....	16,224	15,082,031	(r) 6.206%, 08/03/26.....	18,500	18,494,213
Royal Bank of Canada,			Statnett SF		
Floating Rate Note, SOFR			0.875%, 03/08/25..... EUR	3,500	3,667,631
+ 0.440%, FRN			Steel Dynamics, Inc.		
(r) 5.786%, 01/21/25.....	805	805,279	2.800%, 12/15/24.....	5,189	5,075,724
Royal Bank of Canada,			Stockland Trust		
Floating Rate Note, SOFR			1.625%, 04/27/26..... EUR	1,250	1,281,049
+ 0.570%, FRN			Sumitomo Mitsui Financial		
(r) 5.916%, 04/27/26.....	8,500	8,448,799	Group, Inc.		
Royal Bank of Canada,			0.465%, 05/30/24..... EUR	4,000	4,272,302
Floating Rate Note, SOFR			2.696%, 07/16/24.....	13,364	13,195,457
+ 0.840%, FRN			1.546%, 06/15/26..... EUR	2,680	2,776,967
(r) 6.186%, 04/14/25.....	8,000	8,032,144	Sumitomo Mitsui Financial		
Royalty Pharma PLC			Group, Inc., SOFR +		
1.200%, 09/02/25.....	10,303	9,661,321	1.300%, FRN		
Ryder System, Inc.			(r) 6.645%, 07/13/26.....	890	897,076
3.650%, 03/18/24.....	4,610	4,598,966	Sumitomo Mitsui Trust Bank		
2.500%, 09/01/24.....	22,467	22,066,976	Ltd.		
4.625%, 06/01/25.....	4,800	4,771,641	Ω 0.850%, 03/25/24.....	2,100	2,085,923
4.300%, 06/15/27.....	283	278,970	Ω 2.550%, 03/10/25.....	11,800	11,468,653
Santander Holdings USA,			Sumitomo Mitsui Trust Bank		
Inc.			Ltd., SOFR + 1.150%,		
3.500%, 06/07/24.....	5,000	4,955,150	FRN		
Schlumberger Finance BV			(r)Ω 6.505%, 09/14/26.....	6,000	6,040,820
Δ 0.000%, 10/15/24..... EUR	4,473	4,705,398	Sumitomo Mitsui Trust Bank		
Sempra			Ltd., Floating Rate Note,		
3.300%, 04/01/25.....	12,987	12,700,003	SOFR + 1.120%, FRN		
Shell International Finance			(r)Ω 6.476%, 03/09/26.....	10,000	10,059,600
BV			Suncorp-Metway Ltd.,		
1.125%, 04/07/24..... EUR	1,600	1,719,939	Floating Rate Note, 3M		
1.875%, 09/15/25..... EUR	4,500	4,760,743	Swap + 0.480%, FRN		
Sherwin-Williams Co.			(r) 4.830%, 09/15/26..... AUD	7,000	4,536,096
3.125%, 06/01/24.....	10,500	10,408,354	Suncorp-Metway Ltd.,		
Siemens			Floating Rate Note, 3M		
Financieringsmaatschappij			Swap + 0.780%, FRN		
NV			(r) 5.132%, 01/25/27..... AUD	13,670	8,905,956
Δ 0.000%, 09/05/24..... EUR	1,180	1,247,100			
Simon Property Group LP					
2.000%, 09/13/24.....	21,376	20,935,335			

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Svensk Exportkredit AB, Floating Rate Note, SOFR + 1.000%, FRN (r) 6.362%, 08/03/26.....	26,980	\$27,367,183	Toyota Motor Credit Corp., Floating Rate Note, SOFR + 0.890%, FRN (r) 6.249%, 05/18/26.....	14,372	\$14,455,855
Svenska Handelsbanken AB, SOFR + 1.250%, FRN (r) 1.300%, 06/15/26.....	13,000	13,128,337	Traton Finance Luxembourg SA 4.125%, 01/18/25..... EUR	5,500	5,949,700
Svenska Handelsbanken AB, Floating Rate Note, SOFR + 0.910%, FRN (r)Ω 6.265%, 06/10/25.....	7,750	7,782,561	Truist Bank # 3.200%, 04/01/24.....	5,000	4,979,069
Svenska Handelsbanken AB, Floating Rate Note, SOFR + 1.250%, FRN #(r)Ω 6.604%, 06/15/26.....	22,350	22,570,640	2.150%, 12/06/24.....	4,400	4,284,223
Swedbank AB Ω 0.850%, 03/18/24.....	500	497,120	Truist Financial Corp. 2.500%, 08/01/24.....	11,086	10,920,477
Telefonica Emisiones SA 5.375%, 02/02/26..... GBP	1,000	1,274,052	2.850%, 10/26/24.....	4,000	3,922,245
Telenor ASA 2.625%, 12/06/24..... EUR	1,000	1,069,176	TWDC Enterprises 18 Corp. 2.758%, 10/07/24..... CAD	43,000	31,449,217
Telstra Corp. Ltd. 3.125%, 04/07/25.....	577	564,779	U.S. Bancorp 0.850%, 06/07/24..... EUR	19,500	20,818,241
TELUS Corp. 3.350%, 04/01/24..... CAD	19,500	14,455,919	UBS AG 0.010%, 03/31/26..... EUR	5,320	5,360,958
Thermo Fisher Scientific, Inc. 0.750%, 09/12/24..... EUR	2,200	2,331,654	UBS Group AG Ω 4.125%, 09/24/25.....	17,000	16,676,181
0.125%, 03/01/25..... EUR	16,280	16,956,376	# 4.125%, 09/24/25.....	21,000	20,599,988
Timken Co. 3.875%, 09/01/24.....	2,579	2,546,863	4.125%, 04/15/26.....	4,000	3,913,969
Toronto-Dominion Bank # 1.200%, 06/03/26.....	31,440	28,981,125	Ω 4.125%, 04/15/26.....	2,700	2,641,929
Toronto-Dominion Bank, SOFR + 1.080%, FRN (r) 6.427%, 07/17/26.....	2,105	2,115,250	Unedic Asseo 2.375%, 05/25/24..... EUR	2,400	2,580,022
Toronto-Dominion Bank, Floating Rate Note, SOFR + 0.590%, FRN (r) 5.945%, 09/10/26.....	3,995	3,966,955	United Overseas Bank Ltd., Floating Rate Note, 3M Swap + 0.350%, FRN (r) 4.733%, 05/20/24..... AUD	2,500	1,639,909
Toronto-Dominion Bank, Floating Rate Note, 3M Swap + 1.000%, FRN (r) 5.364%, 07/10/24..... AUD	7,200	4,730,736	United Parcel Service, Inc. 2.125%, 05/21/24..... CAD	16,500	12,160,995
Toyota Credit Canada, Inc. 2.640%, 03/27/24..... CAD	1,850	1,370,854	Utah Acquisition Sub, Inc. 2.250%, 11/22/24..... EUR	11,076	11,783,250
Toyota Finance Australia Ltd. 0.250%, 04/09/24..... EUR	4,500	4,829,109	3.950%, 06/15/26.....	6,500	6,316,061
2.004%, 10/21/24..... EUR	3,870	4,128,483	Vattenfall AB 3.250%, 04/18/24..... EUR	5,961	6,429,595
0.064%, 01/13/25..... EUR	4,000	4,176,831	Ventas Realty LP 3.500%, 04/15/24.....	2,000	1,990,924
Toyota Motor Credit Corp. 0.625%, 09/13/24.....	13,300	12,936,910	3.750%, 05/01/24.....	10,732	10,681,073
Toyota Motor Credit Corp., Floating Rate Note, SOFR + 0.560%, FRN (r) 5.906%, 01/10/25.....	4,600	4,607,380	2.650%, 01/15/25.....	5,000	4,868,436
			3.500%, 02/01/25.....	5,900	5,782,065
			VeriSign, Inc. 5.250%, 04/01/25.....	750	750,007
			Verizon Communications, Inc. 3.376%, 02/15/25.....	3,000	2,947,780
			Verizon Communications, Inc., Floating Rate Note, SOFR + 0.500%, FRN (r) 5.854%, 03/22/24.....	1,833	1,833,528
			Verizon Communications, Inc., Floating Rate Note, SOFR + 0.790%, FRN (r) 6.144%, 03/20/26.....	7,289	7,321,365
			VF Corp. 2.400%, 04/23/25.....	12,136	11,664,154

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Viatis, Inc.			Williams Cos., Inc.		
1.650%, 06/22/25.....	1,120	\$ 1,063,688	4.300%, 03/04/24.....	5,100	\$ 5,094,526
Virginia Electric & Power Co.			4.550%, 06/24/24.....	25,800	25,682,553
3.450%, 02/15/24.....	684	683,408	3.900%, 01/15/25.....	9,993	9,862,736
Volkswagen Financial			Willis North America, Inc.		
Services AG			3.600%, 05/15/24.....	14,762	14,667,499
Δ 0.000%, 02/12/25..... EUR	9,900	10,319,056	WP Carey, Inc.		
Volkswagen Financial			4.000%, 02/01/25.....	6,000	5,910,043
Services NV			WRKCo, Inc.		
1.625%, 02/10/24..... GBP	3,300	4,177,909	3.000%, 09/15/24.....	11,685	11,487,362
2.125%, 06/27/24..... GBP	1,700	2,123,882	3.750%, 03/15/25.....	400	393,122
Volkswagen Group of			TOTAL BONDS.....		<u>4,417,494,426</u>
America Finance LLC			U.S. TREASURY OBLIGATIONS — (8.4%)		
Ω 2.850%, 09/26/24.....	1,000	982,434	U.S. Treasury Notes, Floating		
Volkswagen Group of			Rate Note, 3M USTMMR +		
America Finance LLC,			0.169%, FRN		
Floating Rate Note, SOFR			(r) 5.464%, 04/30/25.....	90,000	89,979,189
+ 0.930%, FRN			U.S. Treasury Notes, Floating		
(r)Ω 6.284%, 09/12/25.....	2,000	2,005,871	Rate Note, 3M USTMMR +		
Volkswagen Leasing GmbH			0.170%, FRN		
Δ 0.000%, 07/19/24..... EUR	13,260	14,074,522	(r) 5.465%, 10/31/25.....	222,000	221,875,982
Volvo Treasury AB			U.S. Treasury Notes, Floating		
0.125%, 09/17/24..... EUR	500	527,695	Rate Note, 3M USTMMR +		
VW Credit Canada, Inc.			0.200%, FRN		
2.850%, 09/26/24..... CAD	7,400	5,415,383	(r) 5.495%, 01/31/25.....	172,000	172,047,439
WEC Energy Group, Inc.			TOTAL U.S. TREASURY		
0.800%, 03/15/24.....	3,300	3,279,543	OBLIGATIONS.....		<u>483,902,610</u>
Wells Fargo & Co.			COMMERCIAL PAPER — (13.2%)		
3.184%, 02/08/24..... CAD	54,250	40,330,897	3M Co.		
0.500%, 04/26/24..... EUR	1,000	1,071,962	Ω 6.083%, 03/15/24.....	6,000	5,959,119
2.125%, 06/04/24..... EUR	2,000	2,147,070	Ω 6.061%, 03/20/24.....	16,820	16,692,336
# 3.000%, 02/19/25.....	9,300	9,108,315	Ω 5.695%, 03/27/24.....	10,000	9,913,221
1.625%, 06/02/25..... EUR	1,000	1,050,970	Aon Corp.		
Welltower OP LLC			Ω 5.801%, 02/09/24.....	5,000	4,993,271
4.000%, 06/01/25.....	400	393,454	Ω 5.863%, 02/14/24.....	12,000	11,974,728
Wendel SE			Ω 5.606%, 02/28/24.....	25,000	24,892,921
1.375%, 04/26/26..... EUR	2,000	2,068,063	Banco Santander SA		
Western Union Co.			5.841%, 05/14/24.....	24,000	23,627,301
1.350%, 03/15/26.....	55,086	50,868,991	Caisse d'Amortissement de		
Westpac Banking Corp.			la Dette Sociale		
4.125%, 06/04/26..... AUD	1,500	974,891	Ω 5.723%, 04/29/24.....	15,000	14,799,330
Westpac Banking Corp.,			Canadian Imperial Bank of		
Floating Rate Note, 3M			Commerce		
Swap + 0.690%, FRN			Ω 5.651%, 06/05/24.....	15,000	14,721,067
(r) 5.053%, 03/17/25..... AUD	25,200	16,562,816	Cigna Group		
Westpac Banking Corp.,			Ω 5.717%, 04/05/24.....	22,670	22,441,873
Floating Rate Note, 3M			Consolidated Edison Co. of		
Swap + 0.750%, FRN			New York, Inc.		
(r) 5.138%, 02/16/26..... AUD	9,000	5,913,488	Ω 5.803%, 03/20/24.....	35,000	34,734,270
Westpac Banking Corp.,			Cooperatieve Rabobank UA		
Floating Rate Note, 3M			5.618%, 06/04/24.....	10,000	9,817,813
Swap + 0.800%, FRN			Dominion Energy, Inc.		
(r) 5.219%, 08/11/25..... AUD	8,000	5,264,531	Ω 5.683%, 03/05/24.....	17,000	16,911,288
Westpac Banking Corp.,					
Floating Rate Note, 3M					
Swap + 1.230%, FRN					
(r) 5.649%, 11/11/27..... AUD	5,000	3,319,695			

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	41,146,723	AUD	61,233,778	Societe Generale	02/12/24	\$ 961,261
USD	24,288,023	SEK	248,108,635	State Street Bank and Trust	02/12/24	437,065
USD	68,949,387	EUR	63,347,044	State Street Bank and Trust	02/15/24	453,257
USD	67,881,361	EUR	62,261,073	Bank of America Corp.	02/16/24	556,666
USD	24,735,451	EUR	22,736,944	State Street Bank and Trust	02/20/24	145,234
USD	21,999,464	AUD	33,327,154	Societe Generale	02/21/24	121,590
USD	63,998,324	GBP	50,468,843	State Street Bank and Trust	02/21/24	29,609
USD	67,517,307	EUR	61,974,858	State Street Bank and Trust	02/21/24	488,124
USD	57,409,521	CAD	76,997,696	State Street Bank and Trust	02/23/24	122,388
USD	14,912,051	NOK	155,961,757	Citibank, N.A.	02/26/24	74,171
USD	117,659,836	CAD	158,050,481	Citibank, N.A.	02/27/24	62,382
USD	20,183,264	SGD	27,000,000	Royal Bank of Scotland	03/14/24	19,657
USD	65,986,370	EUR	60,007,259	State Street Bank and Trust	03/21/24	1,004,857
USD	59,376,363	EUR	54,147,210	Barclays Capital	04/02/24	710,124
USD	74,884,677	EUR	68,339,908	State Street Bank and Trust	04/04/24	834,882
USD	63,670,301	EUR	57,975,459	State Street Bank and Trust	04/05/24	848,219
USD	74,590,430	EUR	67,969,240	Citibank, N.A.	04/08/24	929,614
Total Appreciation						\$11,650,429
USD	47,798,991	GBP	37,773,712	State Street Bank and Trust	02/05/24	\$ (72,744)
CAD	35,157,426	USD	26,159,365	Citibank, N.A.	02/06/24	(7,655)
GBP	8,554,361	USD	10,867,010	Citibank, N.A.	02/09/24	(25,486)
EUR	967,139	USD	1,054,350	Citibank, N.A.	02/12/24	(8,729)
EUR	26,879,656	USD	29,146,202	UBS AG	02/12/24	(85,303)
EUR	24,062,146	USD	26,026,878	State Street Bank and Trust	02/15/24	(8,870)
GBP	9,597,466	USD	12,189,569	Citibank, N.A.	02/21/24	(24,884)
USD	65,853,863	CAD	88,707,478	State Street Bank and Trust	02/21/24	(143,750)
USD	3,611,901	CAD	4,864,964	Bank of New York Mellon	02/23/24	(7,685)
USD	6,831,156	CAD	9,204,275	Citibank, N.A.	02/23/24	(16,926)
SGD	27,000,000	USD	20,360,112	Societe Generale	03/14/24	(196,504)
EUR	5,233,004	USD	5,759,010	Bank of New York Mellon	04/04/24	(88,781)
EUR	3,792,172	USD	4,120,175	Citibank, N.A.	04/04/24	(11,162)
EUR	6,417,366	USD	6,979,626	Barclays Capital	04/08/24	(24,886)
EUR	4,924,153	USD	5,413,720	Citibank, N.A.	04/08/24	(77,231)
Total (Depreciation)						\$ (800,596)
Total Appreciation (Depreciation)						\$10,849,833

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$4,417,494,426	—	\$4,417,494,426
U.S. Treasury Obligations.....	—	483,902,610	—	483,902,610
Commercial Paper.....	—	761,578,049	—	761,578,049
Foreign Sovereign Obligations.....	—	112,079,761	—	112,079,761
Securities Lending Collateral.....	—	13,985,108	—	13,985,108
Forward Currency Contracts**.....	—	10,849,833	—	10,849,833
TOTAL.....	—	\$5,799,889,787	—	\$5,799,889,787

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

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
AGENCY OBLIGATIONS — (0.4%)			American Express Co.		
Federal National Mortgage Association			4.050%, 12/03/42.....	6,000	\$ 5,345,770
0.375%, 08/25/25.....	5,750	<u>\$5,403,995</u>	American Tower Corp.		
			4.125%, 05/16/27..... EUR	2,000	2,198,965
			5.650%, 03/15/33.....	400	413,156
			5.550%, 07/15/33.....	400	410,851
BONDS — (91.8%)			Amgen, Inc.		
3M Co.			2.300%, 02/25/31.....	3,413	2,913,664
# 2.375%, 08/26/29.....	6,900	6,052,133	4.950%, 10/01/41.....	1,200	1,150,944
7-Eleven, Inc.			Amphenol Corp.		
Ω 1.800%, 02/10/31.....	5,000	4,050,660	2.800%, 02/15/30.....	5,600	5,069,410
Ω 2.500%, 02/10/41.....	4,900	3,395,933	Analog Devices, Inc.		
AbbVie, Inc.			# 2.800%, 10/01/41.....	1,000	736,506
4.050%, 11/21/39.....	3,000	2,714,031	Anheuser-Busch InBev		
4.400%, 11/06/42.....	1,000	926,097	Worldwide, Inc.		
AerCap Ireland Capital			5.450%, 01/23/39.....	4,695	4,934,818
DAC/AerCap Global			ANZ New Zealand		
Aviation Trust			International Ltd.		
3.400%, 10/29/33.....	4,000	3,378,835	Ω 3.450%, 07/17/27.....	1,000	955,127
3.850%, 10/29/41.....	2,000	1,601,072	Aon Corp.		
Aetna, Inc.			3.750%, 05/02/29.....	9,775	9,375,481
6.750%, 12/15/37.....	1,000	1,126,960	Appalachian Power Co.		
Affiliated Managers Group, Inc.			7.000%, 04/01/38.....	1,200	1,396,200
3.300%, 06/15/30.....	5,200	4,660,855	Apple, Inc.		
African Development Bank			3.350%, 02/09/27.....	6,000	5,844,540
3.300%, 07/27/27..... AUD	7,300	4,638,615	2.200%, 09/11/29.....	5,000	4,501,675
3.350%, 08/08/28..... AUD	4,300	2,700,934	3.850%, 05/04/43.....	5,500	4,865,624
Aker BP ASA			ArcelorMittal SA		
Ω 4.000%, 01/15/31.....	1,000	915,579	4.250%, 07/16/29.....	2,447	2,356,188
Ω 6.000%, 06/13/33.....	4,000	4,149,535	6.800%, 11/29/32.....	5,000	5,377,545
Albemarle Corp.			Arizona Public Service Co.		
# 5.050%, 06/01/32.....	2,000	1,943,125	2.200%, 12/15/31.....	7,500	6,122,071
Alimentation Couche-Tard, Inc.			Arrow Electronics, Inc.		
Ω 3.439%, 05/13/41.....	650	490,154	3.875%, 01/12/28.....	5,330	5,075,493
Allegion PLC			Ashtead Capital, Inc.		
3.500%, 10/01/29.....	3,800	3,530,311	Ω 2.450%, 08/12/31.....	2,000	1,627,966
Allstate Corp.			Ω 5.500%, 08/11/32.....	4,600	4,575,530
5.350%, 06/01/33.....	1,900	1,947,757	Asian Development Bank		
4.500%, 06/15/43.....	1,670	1,506,214	3.400%, 09/10/27..... AUD	4,800	3,069,528
Altria Group, Inc.			4.250%, 01/17/28..... AUD	5,000	3,285,769
3.400%, 05/06/30.....	2,100	1,914,910	Asian Infrastructure		
2.450%, 02/04/32.....	6,600	5,396,294	Investment Bank		
4.500%, 05/02/43.....	900	767,021	1.900%, 01/18/27..... AUD	2,000	1,222,909
Amcor Flexibles North America, Inc.			Assurant, Inc.		
2.630%, 06/19/30.....	375	325,216	2.650%, 01/15/32.....	6,000	4,962,096
Amdocs Ltd.			AT&T, Inc.		
2.538%, 06/15/30.....	1,600	1,382,302	4.500%, 05/15/35.....	2,000	1,889,315
American Electric Power Co., Inc.			4.900%, 08/15/37.....	2,000	1,934,235
5.625%, 03/01/33.....	400	412,670	4.850%, 03/01/39.....	1,000	952,146
			Australia & New Zealand		
			Banking Group Ltd.		
			5.350%, 11/04/27..... AUD	24,800	16,690,544
			4.500%, 03/31/28..... AUD	9,200	6,000,421
			4.950%, 09/11/28..... AUD	6,425	4,257,611

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
AutoNation, Inc.			Brighthouse Financial, Inc.		
# 1.950%, 08/01/28.....	3,000	\$2,602,204	# 5.625%, 05/15/30.....	4,035	\$ 4,078,011
2.400%, 08/01/31.....	3,000	2,400,072	Bristol-Myers Squibb Co.		
AutoZone, Inc.			4.125%, 06/15/39.....	2,750	2,476,127
5.200%, 08/01/33.....	400	404,065	Brixmor Operating		
AvalonBay Communities, Inc.			Partnership LP		
# 2.450%, 01/15/31.....	3,000	2,594,780	2.500%, 08/16/31.....	1,833	1,529,057
Avnet, Inc.			Broadcom, Inc.		
3.000%, 05/15/31.....	8,245	6,940,334	Ω 2.450%, 02/15/31.....	400	340,637
AXIS Specialty Finance PLC			Ω 4.150%, 04/15/32.....	400	377,256
4.000%, 12/06/27.....	4,280	4,123,955	4.300%, 11/15/32.....	2,800	2,657,719
Baker Hughes			Ω 3.419%, 04/15/33.....	600	526,905
Holdings LLC/Baker			Ω 3.137%, 11/15/35.....	4,900	4,027,891
Hughes Co.-Obligor, Inc.			Brookfield Finance, Inc.		
3.138%, 11/07/29.....	2,000	1,856,973	4.350%, 04/15/30.....	2,000	1,923,748
Banco Santander SA			2.724%, 04/15/31.....	4,000	3,421,446
3.800%, 02/23/28.....	5,800	5,508,437	Brown & Brown, Inc.		
3.490%, 05/28/30.....	600	543,250	4.200%, 03/17/32.....	400	369,756
Bank of America Corp.			Bunge Ltd. Finance Corp.		
7.000%, 07/31/28..... GBP	5,000	6,903,884	3.750%, 09/25/27.....	2,041	1,969,357
5.875%, 02/07/42.....	3,636	3,981,018	Canadian Imperial Bank of		
Bank of Nova Scotia			Commerce		
2.450%, 02/02/32.....	6,800	5,644,297	3.600%, 04/07/32.....	2,000	1,816,585
5.650%, 02/01/34.....	2,000	2,068,485	Canadian Natural Resources		
Banque Federative du Credit			Ltd.		
Mutuel SA			5.850%, 02/01/35.....	2,000	2,035,223
5.375%, 05/25/28..... GBP	3,000	3,890,979	Carrier Global Corp.		
Barclays PLC			3.377%, 04/05/40.....	3,211	2,576,034
3.250%, 02/12/27..... GBP	3,000	3,599,754	CBRE Services, Inc.		
BAT Capital Corp.			5.950%, 08/15/34.....	787	814,232
4.906%, 04/02/30.....	8,600	8,485,739	CF Industries, Inc.		
4.390%, 08/15/37.....	1,200	1,012,495	5.150%, 03/15/34.....	1,700	1,676,614
Bayer U.S. Finance II LLC			Charles Schwab Corp.		
Ω 4.375%, 12/15/28.....	7,000	6,638,048	2.750%, 10/01/29.....	3,000	2,712,752
Berkshire Hathaway Energy			# 4.625%, 03/22/30.....	5,000	4,993,677
Co.			Choice Hotels International,		
5.950%, 05/15/37.....	6,000	6,410,553	Inc.		
Black Hills Corp.			3.700%, 12/01/29.....	2,770	2,463,977
4.350%, 05/01/33.....	8,837	8,227,589	Cigna Group		
BMW U.S. Capital LLC			4.375%, 10/15/28.....	4,600	4,535,896
#Ω 4.150%, 04/09/30.....	4,000	3,901,100	2.400%, 03/15/30.....	3,866	3,376,376
BNG Bank NV			3.200%, 03/15/40.....	1,070	825,772
3.500%, 07/19/27..... AUD	1,980	1,267,103	Citigroup, Inc.		
3.300%, 07/17/28..... AUD	1,500	942,793	8.125%, 07/15/39.....	4,866	6,309,616
BNP Paribas SA			5.875%, 01/30/42.....	4,000	4,312,687
Ω 3.500%, 11/16/27.....	8,631	8,231,201	CNO Financial Group, Inc.		
Boardwalk Pipelines LP			5.250%, 05/30/29.....	3,750	3,691,634
3.600%, 09/01/32.....	150	132,556	Comcast Corp.		
Boeing Co.			7.050%, 03/15/33.....	3,437	3,979,018
2.950%, 02/01/30.....	1,800	1,604,896	4.400%, 08/15/35.....	3,250	3,119,759
6.125%, 02/15/33.....	3,335	3,529,873	3.900%, 03/01/38.....	1,300	1,157,625
3.600%, 05/01/34.....	2,600	2,245,989	Commonwealth Bank of		
3.250%, 02/01/35.....	300	248,587	Australia		
BP Capital Markets America,			2.400%, 01/14/27..... AUD	5,000	3,083,886
Inc.			4.400%, 08/18/27..... AUD	2,000	1,303,646
3.060%, 06/17/41.....	5,400	4,139,540	5.000%, 01/13/28..... AUD	18,450	12,264,871
BPCE SA			Conagra Brands, Inc.		
Ω 2.700%, 10/01/29.....	2,000	1,766,017	5.300%, 11/01/38.....	7,600	7,401,363

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
ConocoPhillips			Elevance Health, Inc.		
# 5.900%, 10/15/32.....	4,800	\$5,259,048	4.101%, 03/01/28.....	3,400	\$3,338,409
Consolidated Edison Co. of New York, Inc.			2.250%, 05/15/30.....	3,616	3,121,555
# 6.750%, 04/01/38.....	1,300	1,486,954	5.950%, 12/15/34.....	1,200	1,285,026
# 5.500%, 12/01/39.....	1,400	1,420,880	Enel Finance International NV		
5.700%, 06/15/40.....	294	301,885	Ω 3.500%, 04/06/28.....	4,000	3,770,381
3.950%, 03/01/43.....	500	421,671	Enterprise Products Operating LLC		
Constellation Energy			# 6.875%, 03/01/33.....	2,035	2,319,991
Generation LLC			6.650%, 10/15/34.....	1,500	1,712,670
5.800%, 03/01/33.....	400	417,315	4.850%, 08/15/42.....	400	381,478
# 5.600%, 06/15/42.....	568	565,038	4.450%, 02/15/43.....	1,000	911,557
Corebridge Financial, Inc.			Equinix, Inc.		
3.900%, 04/05/32.....	800	720,647	3.900%, 04/15/32.....	400	370,168
# 4.350%, 04/05/42.....	8,000	6,847,310	ERAC USA Finance LLC		
Cox Communications, Inc.			Ω 5.625%, 03/15/42.....	1,851	1,924,118
Ω 4.800%, 02/01/35.....	3,797	3,537,011	ERP Operating LP		
Ω 4.700%, 12/15/42.....	1,000	868,727	1.850%, 08/01/31.....	2,000	1,646,496
Credit Agricole SA			Estee Lauder Cos., Inc.		
3.875%, 04/15/24.....	78	77,700	2.600%, 04/15/30.....	145	128,729
0.375%, 04/20/28.....	EUR 5,000	4,772,405	European Investment Bank		
CRH America Finance, Inc.			3.300%, 02/03/28.....	AUD 1,931	1,226,331
Ω 3.950%, 04/04/28.....	1,280	1,242,995	Eversource Energy		
Crown Castle, Inc.			5.125%, 05/15/33.....	400	393,876
2.900%, 04/01/41.....	1,000	715,228	Exelon Corp.		
CSX Corp.			5.625%, 06/15/35.....	400	407,083
5.200%, 11/15/33.....	1,000	1,033,126	Expedia Group, Inc.		
CVS Health Corp.			3.250%, 02/15/30.....	53	48,150
4.780%, 03/25/38.....	5,000	4,690,587	Fairfax Financial Holdings Ltd.		
Danske Bank AS			4.625%, 04/29/30.....	1,500	1,446,899
Ω 4.375%, 06/12/28.....	6,000	5,822,765	5.625%, 08/16/32.....	950	951,189
Dell International LLC/EMC Corp.			FedEx Corp.		
3.375%, 12/15/41.....	5,000	3,796,269	4.900%, 01/15/34.....	3,588	3,590,393
Devon Energy Corp.			Fidelity National Financial, Inc.		
# 5.600%, 07/15/41.....	800	771,247	3.400%, 06/15/30.....	8,900	7,971,503
4.750%, 05/15/42.....	8,000	6,992,470	2.450%, 03/15/31.....	1,000	821,087
Diageo Capital PLC			Fidelity National Information Services, Inc.		
2.375%, 10/24/29.....	5,500	4,904,052	5.100%, 07/15/32.....	3,500	3,575,143
Dominion Energy, Inc.			3.100%, 03/01/41.....	1,000	742,014
4.900%, 08/01/41.....	6,755	6,203,548	First American Financial Corp.		
Dow Chemical Co.			2.400%, 08/15/31.....	3,010	2,396,035
5.250%, 11/15/41.....	8,400	8,196,873	Flex Ltd.		
Duke Energy Corp.			4.875%, 06/15/29.....	2,389	2,355,577
3.300%, 06/15/41.....	400	305,873	4.875%, 05/12/30.....	2,500	2,447,437
DuPont de Nemours, Inc.			Flowserve Corp.		
5.319%, 11/15/38.....	7,000	7,053,863	2.800%, 01/15/32.....	9,600	7,960,765
Duquesne Light Holdings, Inc.			FMC Corp.		
Ω 2.775%, 01/07/32.....	500	402,298	# 5.650%, 05/18/33.....	3,500	3,481,795
DXC Technology Co.			FMR LLC		
# 2.375%, 09/15/28.....	5,000	4,366,785	Ω 4.950%, 02/01/33.....	8,555	8,224,658
Eagle Materials, Inc.			Fortune Brands Innovations, Inc.		
2.500%, 07/01/31.....	600	507,181	3.250%, 09/15/29.....	3,900	3,596,683
Eastman Chemical Co.					
4.800%, 09/01/42.....	2,000	1,829,246			
Edison International					
6.950%, 11/15/29.....	5,000	5,430,636			

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
5.875%, 06/01/33.....	400	\$ 417,115	HYPO NOE Landesbank fuer		
Fox Corp.			Niederosterreich und		
5.476%, 01/25/39.....	5,600	5,483,607	Wien AG		
GATX Corp.			4.000%, 02/01/27..... EUR	2,000	\$ 2,180,767
3.500%, 06/01/32.....	1,050	921,400	Indiana Michigan Power Co.		
5.450%, 09/15/33.....	500	503,158	6.050%, 03/15/37.....	1,384	1,479,170
General Motors Co.			ING Groep NV		
5.000%, 04/01/35.....	1,350	1,288,874	3.950%, 03/29/27.....	6,550	6,361,048
General Motors Financial			4.550%, 10/02/28.....	206	203,204
Co., Inc.			Intel Corp.		
# 5.850%, 04/06/30.....	8,000	8,215,041	# 4.600%, 03/25/40.....	4,200	4,065,906
Georgia-Pacific LLC			2.800%, 08/12/41.....	3,000	2,227,581
# 7.750%, 11/15/29.....	4,760	5,477,174	# 4.250%, 12/15/42.....	1,500	1,346,502
Gilead Sciences, Inc.			5.625%, 02/10/43.....	3,050	3,233,137
2.600%, 10/01/40.....	4,786	3,483,039	Inter-American Development		
Glencore Funding LLC			Bank		
#Ω 2.850%, 04/27/31.....	5,600	4,840,255	3.100%, 02/22/28..... AUD	2,000	1,256,923
Ω 2.625%, 09/23/31.....	400	338,147	Inter-American Investment		
Global Payments, Inc.			Corp.		
4.450%, 06/01/28.....	1,071	1,044,719	2.300%, 02/17/27..... AUD	1,500	919,217
Goldman Sachs Group, Inc.			Intercontinental Exchange,		
# 6.125%, 02/15/33.....	6,200	6,786,814	Inc.		
6.250%, 02/01/41.....	1,200	1,336,434	2.650%, 09/15/40.....	7,000	5,145,980
Halliburton Co.			International Business		
6.700%, 09/15/38.....	5,400	6,291,435	Machines Corp.		
7.450%, 09/15/39.....	1,000	1,242,972	3.300%, 01/27/27.....	126	121,009
Harley-Davidson Financial			# 3.500%, 05/15/29.....	29	27,603
Services, Inc.			4.150%, 05/15/39.....	3,300	2,999,124
Ω 3.050%, 02/14/27.....	7,460	6,957,409	2.850%, 05/15/40.....	6,000	4,490,680
HCA, Inc.			International Flavors &		
5.500%, 06/01/33.....	5,000	5,076,691	Fragrances, Inc.		
Health Care Service Corp. A			Ω 3.268%, 11/15/40.....	9,500	6,795,619
Mutual Legal Reserve Co.			Interstate Power & Light Co.		
Ω 2.200%, 06/01/30.....	350	299,336	2.300%, 06/01/30.....	2,228	1,904,879
Healthcare Realty			Intesa Sanpaolo SpA		
Holdings LP			Ω 3.875%, 07/14/27.....	4,000	3,769,592
2.000%, 03/15/31.....	400	320,360	Ω 4.000%, 09/23/29.....	1,500	1,379,372
Helmerich & Payne, Inc.			Invitation Homes Operating		
2.900%, 09/29/31.....	3,600	3,049,236	Partnership LP		
Hess Corp.			5.500%, 08/15/33.....	1,000	1,007,183
5.600%, 02/15/41.....	3,000	3,158,108	Jabil, Inc.		
Home Depot, Inc.			3.600%, 01/15/30.....	3,995	3,662,039
5.875%, 12/16/36.....	2,000	2,217,984	3.000%, 01/15/31.....	5,767	4,995,384
3.300%, 04/15/40.....	8,400	6,897,857	Jackson Financial, Inc.		
Honeywell International, Inc.			5.670%, 06/08/32.....	2,000	2,026,748
5.700%, 03/15/37.....	2,000	2,173,133	Jacobs Engineering Group,		
Hongkong & Shanghai			Inc.		
Banking Corp. Ltd.			5.900%, 03/01/33.....	3,398	3,466,512
5.100%, 03/03/28..... AUD	3,670	2,439,320	Japan Government Five Year		
Host Hotels & Resorts LP			Bonds		
3.375%, 12/15/29.....	1,101	988,898	0.200%, 12/20/27..... JPY	1,600,000	10,876,152
HP, Inc.			Jefferies Financial Group,		
# 5.500%, 01/15/33.....	1,000	1,021,438	Inc.		
HSBC Holdings PLC			2.625%, 10/15/31.....	7,900	6,566,657
4.950%, 03/31/30.....	3,556	3,552,175	Johnson & Johnson		
			# 1.300%, 09/01/30.....	2,825	2,362,917
			# 4.375%, 12/05/33.....	4,334	4,377,900

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
3.400%, 01/15/38.....	2,000	\$1,756,710	MetLife, Inc.		
JPMorgan Chase & Co.			# 6.500%, 12/15/32.....	300	\$ 335,839
5.500%, 10/15/40.....	7,700	8,108,207	5.700%, 06/15/35.....	7,200	7,694,557
Juniper Networks, Inc.			Micron Technology, Inc.		
3.750%, 08/15/29.....	7,000	6,612,784	# 4.663%, 02/15/30.....	4,334	4,258,593
Kellanova			5.875%, 02/09/33.....	400	417,702
7.450%, 04/01/31.....	700	799,447	# 5.875%, 09/15/33.....	1,000	1,040,194
Kemper Corp.			3.366%, 11/01/41.....	3,200	2,426,858
3.800%, 02/23/32.....	2,827	2,390,525	Microsoft Corp.		
Kimco Realty OP LLC			# 3.500%, 02/12/35.....	8,000	7,507,952
4.600%, 02/01/33.....	2,500	2,406,013	4.200%, 11/03/35.....	3,750	3,722,675
Kinder Morgan Energy Partners LP			Mississippi Power Co.		
6.500%, 09/01/39.....	1,565	1,658,552	4.250%, 03/15/42.....	1,200	1,026,179
Kinder Morgan, Inc.			Mitsubishi UFJ Financial Group, Inc.		
7.750%, 01/15/32.....	400	457,570	2.048%, 07/17/30.....	8,750	7,380,568
5.300%, 12/01/34.....	5,000	4,959,321	3.751%, 07/18/39.....	3,200	2,810,874
Kommunalbanken AS			Molson Coors Beverage Co.		
3.000%, 12/09/26..... AUD	1,000	633,780	5.000%, 05/01/42.....	5,000	4,819,483
4.350%, 01/18/28..... AUD	8,300	5,455,328	Morgan Stanley		
Kraft Heinz Foods Co.			7.250%, 04/01/32.....	3,334	3,886,560
5.000%, 06/04/42.....	5,000	4,784,551	Motorola Solutions, Inc.		
Kroger Co.			4.600%, 05/23/29.....	5,894	5,846,485
7.500%, 04/01/31.....	6,725	7,697,145	5.600%, 06/01/32.....	1,511	1,553,334
Landwirtschaftliche Rentenbank			MPLX LP		
4.000%, 01/19/28..... AUD	2,360	1,537,408	4.125%, 03/01/27.....	1,600	1,567,573
Lazard Group LLC			4.500%, 04/15/38.....	5,610	5,048,716
4.500%, 09/19/28.....	7,000	6,798,481	National Australia Bank Ltd.		
Lear Corp.			4.950%, 11/25/27..... AUD	11,550	7,665,310
3.500%, 05/30/30.....	3,595	3,264,507	4.400%, 05/12/28..... AUD	6,210	4,030,964
Leggett & Platt, Inc.			5.400%, 11/16/28..... AUD	800	540,359
4.400%, 03/15/29.....	6,200	6,013,116	National Fuel Gas Co.		
Lincoln National Corp.			2.950%, 03/01/31.....	3,300	2,782,229
# 3.400%, 01/15/31.....	50	44,806	NatWest Markets PLC		
3.400%, 03/01/32.....	4,555	3,938,310	5.899%, 08/23/28..... AUD	6,000	4,031,702
6.300%, 10/09/37.....	1,000	1,061,729	Nederlandse Waterschapsbank NV		
Lloyds Banking Group PLC			3.500%, 07/20/27..... AUD	7,300	4,672,509
4.375%, 03/22/28.....	4,000	3,905,010	3.450%, 07/17/28..... AUD	10,000	6,326,645
Loews Corp.			NetApp, Inc.		
6.000%, 02/01/35.....	1,900	2,057,984	2.700%, 06/22/30.....	3,600	3,169,583
4.125%, 05/15/43.....	1,000	870,451	New Zealand Local Government Funding		
LSEGA Financing PLC			Agency Bonds		
#Ω 2.500%, 04/06/31.....	1,500	1,284,866	4.700%, 08/01/28..... AUD	2,000	1,330,310
Ω 3.200%, 04/06/41.....	2,700	2,081,359	Newmont Corp.		
LYB International Finance III LLC			5.875%, 04/01/35.....	5,000	5,307,820
3.375%, 10/01/40.....	9,500	7,298,338	Nomura Holdings, Inc.		
Markel Group, Inc.			3.103%, 01/16/30.....	7,625	6,769,998
3.350%, 09/17/29.....	7,000	6,434,065	2.679%, 07/16/30.....	2,000	1,712,820
Marriott International, Inc.			2.999%, 01/22/32.....	400	337,161
2.750%, 10/15/33.....	3,000	2,472,415	Northern Trust Corp.		
Marsh & McLennan Cos., Inc.			1.950%, 05/01/30.....	1,039	896,994
5.875%, 08/01/33.....	2,500	2,705,886	NOV, Inc.		
Merck & Co., Inc.			3.950%, 12/01/42.....	1,359	1,050,601
2.350%, 06/24/40.....	3,000	2,151,157	Nucor Corp.		
			3.950%, 05/01/28.....	5,600	5,492,497
			3.125%, 04/01/32.....	180	160,822

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
NVIDIA Corp. 3.500%, 04/01/40.....	1,600	\$1,380,862	Reinsurance Group of America, Inc.		
ONEOK, Inc. 6.350%, 01/15/31.....	3,700	3,935,511	# 3.950%, 09/15/26.....	2,357	\$2,295,767
Oracle Corp. 3.250%, 11/15/27.....	1,799	1,708,536	3.150%, 06/15/30.....	1,200	1,074,285
3.250%, 05/15/30.....	2,966	2,717,367	Revvity, Inc. 3.300%, 09/15/29.....	1,500	1,367,596
3.800%, 11/15/37.....	400	341,437	Royal Bank of Canada 5.000%, 01/24/28.....	500	634,959
3.600%, 04/01/40.....	4,000	3,198,893	3.875%, 05/04/32.....	2,000	1,857,410
ORIX Corp. 4.000%, 04/13/32.....	2,500	2,361,941	5.000%, 02/01/33.....	6,000	6,000,990
Owens Corning 3.875%, 06/01/30.....	4,900	4,587,796	Royalty Pharma PLC 2.200%, 09/02/30.....	400	335,682
Pacific LifeCorp #Ω 5.125%, 01/30/43.....	3,000	2,889,030	3.300%, 09/02/40.....	8,450	6,365,623
Penske Truck Leasing Co. LP/PTL Finance Corp. # 5.550%, 05/01/28.....	5,000	5,088,460	RTX Corp. 4.875%, 10/15/40.....	4,000	3,843,085
Pfizer, Inc. 5.600%, 09/15/40.....	400	421,744	Schlumberger Holdings Corp. Ω 4.300%, 05/01/29.....	1,000	986,000
Philip Morris International, Inc. # 2.100%, 05/01/30.....	3,800	3,270,224	Siemens Financieringsmaatschappij NV Ω 6.125%, 08/17/26.....	80	83,028
4.375%, 11/15/41.....	2,200	1,961,682	Simon Property Group LP 2.650%, 07/15/30.....	3,800	3,363,587
3.875%, 08/21/42.....	5,000	4,107,997	2.250%, 01/15/32.....	3,967	3,274,445
Phillips 66 2.150%, 12/15/30.....	2,200	1,860,454	Skandinaviska Enskilda Banken AB 3.750%, 02/07/28.....	800	870,890
5.875%, 05/01/42.....	1,580	1,694,059	Societe Generale SA 0.750%, 01/25/27.....	2,000	1,991,246
PNC Financial Services Group, Inc. # 3.450%, 04/23/29.....	150	140,671	Ω 3.000%, 01/22/30.....	5,400	4,735,186
PPG Industries, Inc. 2.800%, 08/15/29.....	5,000	4,562,976	Southern Co. 5.200%, 06/15/33.....	400	404,780
2.550%, 06/15/30.....	2,695	2,351,880	Southwest Gas Corp. 2.200%, 06/15/30.....	5,700	4,841,978
Primerica, Inc. 2.800%, 11/19/31.....	5,950	5,043,844	Stanley Black & Decker, Inc. # 3.000%, 05/15/32.....	6,500	5,568,625
Progress Energy, Inc. 6.000%, 12/01/39.....	5,010	5,249,515	5.200%, 09/01/40.....	3,000	2,872,345
Progressive Corp. # 6.250%, 12/01/32.....	900	996,964	Steel Dynamics, Inc. # 3.250%, 01/15/31.....	6,080	5,483,810
Prologis LP 4.625%, 01/15/33.....	2,600	2,560,566	Stellantis Finance U.S., Inc. Ω 2.691%, 09/15/31.....	9,099	7,621,613
Province of Manitoba 3.600%, 08/17/27.....	AUD 6,800	4,341,642	Sumitomo Mitsui Financial Group, Inc. 3.544%, 01/17/28.....	3,100	2,954,324
Prudential Financial, Inc. 5.750%, 07/15/33.....	3,625	3,907,325	3.040%, 07/16/29.....	3,000	2,731,055
3.000%, 03/10/40.....	600	464,856	2.222%, 09/17/31.....	6,227	5,121,188
Prudential Funding Asia PLC 3.125%, 04/14/30.....	3,600	3,267,394	Sun Communities Operating LP 4.200%, 04/15/32.....	5,000	4,540,944
3.625%, 03/24/32.....	2,750	2,491,105	Suncor Energy, Inc. 5.950%, 12/01/34.....	6,600	7,093,108
PulteGroup, Inc. 6.375%, 05/15/33.....	1,100	1,189,210	6.500%, 06/15/38.....	1,000	1,077,550
Rayonier LP 2.750%, 05/17/31.....	3,500	2,901,873	Suncorp-Metway Ltd. 4.800%, 12/14/27.....	AUD 5,000	3,268,494
Realty Income Corp. 5.625%, 10/13/32.....	2,600	2,698,418	Svenska Handelsbanken AB 5.000%, 03/02/28.....	AUD 12,500	8,249,855
2.850%, 12/15/32.....	2,067	1,745,717	Swedbank AB 1.300%, 02/17/27.....	EUR 1,000	1,006,424
1.800%, 03/15/33.....	4,600	3,546,850			

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value†</u>		<u>Face Amount[^] (000)</u>	<u>Value†</u>
4.250%, 07/11/28..... EUR	1,919	\$ 2,123,014	Walgreens Boots Alliance, Inc.		
Targa Resources Corp.			# 3.200%, 04/15/30.....	387	\$ 341,089
4.200%, 02/01/33.....	3,000	2,746,240	Walt Disney Co.		
Telefonica Europe BV			6.200%, 12/15/34.....	2,200	2,461,818
8.250%, 09/15/30.....	6,875	7,995,201	3.500%, 05/13/40.....	3,400	2,821,816
Telstra Group Ltd.			Warnermedia Holdings, Inc.		
4.900%, 03/08/28..... AUD	770	512,616	4.054%, 03/15/29.....	4,800	4,544,770
T-Mobile USA, Inc.			Wells Fargo & Co.		
4.375%, 04/15/40.....	1,450	1,308,529	1.000%, 02/02/27..... EUR	2,000	2,013,085
3.000%, 02/15/41.....	8,500	6,351,796	4.150%, 01/24/29.....	5,764	5,587,706
Toronto-Dominion Bank			Welltower OP LLC		
2.000%, 09/10/31.....	2,778	2,299,119	3.100%, 01/15/30.....	1,200	1,086,282
3.200%, 03/10/32.....	5,000	4,406,871	2.750%, 01/15/31.....	7,300	6,314,314
4.456%, 06/08/32.....	4,909	4,727,195	2.750%, 01/15/32.....	400	338,828
Toyota Motor Credit Corp.			Western Union Co.		
3.050%, 01/11/28.....	4,722	4,501,103	2.750%, 03/15/31.....	5,000	4,160,976
TransCanada PipeLines Ltd.			Westlake Corp.		
4.625%, 03/01/34.....	7,145	6,778,410	3.375%, 06/15/30.....	1,016	928,255
TWDC Enterprises 18 Corp.			2.875%, 08/15/41.....	800	559,920
4.125%, 12/01/41.....	1,000	883,815	Westpac Banking Corp.		
UBS Group AG			4.800%, 02/16/28..... AUD	5,600	3,690,195
1.250%, 09/01/26..... EUR	2,900	2,975,662	WestRock MWV LLC		
Union Pacific Corp.			8.200%, 01/15/30.....	3,885	4,489,776
3.600%, 09/15/37.....	2,000	1,767,523	7.950%, 02/15/31.....	3,112	3,604,358
3.375%, 02/14/42.....	250	202,739	Williams Cos., Inc.		
United Parcel Service, Inc.			5.650%, 03/15/33.....	400	415,235
6.200%, 01/15/38.....	1,075	1,222,233	6.300%, 04/15/40.....	1,000	1,069,740
5.200%, 04/01/40.....	5,260	5,410,722	Willis North America, Inc.		
4.875%, 11/15/40.....	907	893,788	5.350%, 05/15/33.....	3,000	3,016,397
UnitedHealth Group, Inc.			WP Carey, Inc.		
3.875%, 12/15/28.....	2,200	2,141,808	2.250%, 04/01/33.....	5,000	3,883,469
3.050%, 05/15/41.....	400	311,082	WRKCo, Inc.		
# 4.250%, 03/15/43.....	1,550	1,406,876	4.200%, 06/01/32.....	1,600	1,529,416
Unum Group			TOTAL BONDS.....		<u>1,303,628,056</u>
5.750%, 08/15/42.....	2,000	1,988,440	U.S. TREASURY OBLIGATIONS — (4.1%)		
Valero Energy Corp.			U.S. Treasury Notes		
7.500%, 04/15/32.....	4,400	5,110,709	0.375%, 04/30/25.....	3,000	2,849,180
6.625%, 06/15/37.....	2,300	2,530,447	0.250%, 05/31/25.....	11,750	11,108,799
Ventas Realty LP			0.250%, 07/31/25.....	3,750	3,525,293
3.000%, 01/15/30.....	3,400	3,019,055	0.250%, 08/31/25.....	11,000	10,311,211
Verizon Communications, Inc.			2.250%, 11/15/25.....	5,000	4,825,781
4.812%, 03/15/39.....	10,500	10,168,365	0.375%, 11/30/25.....	4,500	4,194,141
VF Corp.			2.625%, 01/31/26.....	5,000	4,849,805
# 2.950%, 04/23/30.....	4,625	3,881,556	1.875%, 07/31/26.....	8,600	8,153,875
Viatis, Inc.			1.500%, 08/15/26.....	8,000	7,505,937
3.850%, 06/22/40.....	5,350	4,049,361	1.500%, 01/31/27.....	1,500	1,395,234
Virginia Electric & Power Co.			TOTAL U.S. TREASURY OBLIGATIONS.....		<u>58,719,256</u>
8.875%, 11/15/38.....	670	915,712	TOTAL INVESTMENT SECURITIES		
4.000%, 01/15/43.....	2,800	2,381,642	(Cost \$1,442,585,042).....		<u>1,367,751,307</u>
Vodafone Group PLC					
7.875%, 02/15/30.....	7,225	8,317,682			
Volkswagen Financial Services NV					
1.125%, 07/05/26..... GBP	7,000	8,070,183			
Voya Financial, Inc.					
5.700%, 07/15/43.....	1,200	1,191,366			

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	Shares	Value†
SECURITIES LENDING COLLATERAL — (3.7%)		
@§ The DFA Short Term Investment Fund	4,520,538	\$ 52,293,578
TOTAL INVESTMENTS — (100.0%)		
(Cost \$1,494,877,545)^.		<u>\$1,420,044,885</u>

As of January 31, 2024, DFA Intermediate-Term Extended Quality Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	50,603,237	AUD	74,453,643	BANK OF NEW YORK	02/05/24	\$1,753,201
USD	5,712,675	AUD	8,562,018	Citibank, N.A.	02/05/24	95,020
USD	1,931,000	AUD	2,887,012	Societe Generale	02/05/24	36,792
USD	2,740,967	AUD	4,069,394	State Street Bank and Trust	02/05/24	70,983
USD	3,876,053	AUD	5,901,482	Citibank, N.A.	02/12/24	3,129
USD	10,873,436	EUR	9,921,074	Morgan Stanley and Co. International	02/12/24	147,282
USD	4,068,578	AUD	6,101,056	State Street Bank and Trust	02/12/24	64,681
USD	54,503,363	AUD	81,104,867	UBS AG	02/12/24	1,277,241
USD	9,435,992	EUR	8,672,174	State Street Bank and Trust	02/20/24	56,955
Total Appreciation						\$3,505,284
GBP	201,628	USD	257,224	Citibank, N.A.	02/05/24	\$ (1,695)
USD	3,031,385	AUD	4,634,529	Citibank, N.A.	02/05/24	(9,392)
USD	23,544,050	GBP	18,606,101	HSBC Bank	02/05/24	(36,008)
USD	10,908,893	JPY	1,605,303,416	Morgan Stanley and Co. International	02/22/24	(32,266)
Total (Depreciation)						\$ (79,361)
Total Appreciation (Depreciation)						\$3,425,923

Summary of the Portfolio's investments as of January 31, 2024, 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	—	\$ 5,403,995	—	\$ 5,403,995
Bonds	—	1,303,628,056	—	1,303,628,056
U.S. Treasury Obligations	—	58,719,256	—	58,719,256
Securities Lending Collateral	—	52,293,578	—	52,293,578
Forward Currency Contracts**	—	3,425,923	—	3,425,923
TOTAL	—	\$1,423,470,808	—	\$1,423,470,808

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

DFA TARGETED CREDIT PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	<u>(000)</u>			<u>(000)</u>	
BONDS — (92.6%)			CANADA — (Continued)		
AUSTRALIA — (3.0%)			Methanex Corp.		
ANZ New Zealand			4.250%, 12/01/24.....	300	\$ 295,494
International Ltd.			Royal Bank of Canada		
Ω 3.400%, 03/19/24.....	4,000	\$ 3,988,991	0.875%, 01/20/26.....	8,000	7,436,899
APA Infrastructure Ltd.			Spectra Energy Partners LP		
4.250%, 11/26/24..... GBP	2,000	2,504,236	4.750%, 03/15/24.....	500	499,538
Ω...4.200%, 03/23/25.....	3,200	3,156,267	Toronto-Dominion Bank		
BHP Billiton Finance Ltd.			2.350%, 03/08/24.....	2,000	1,993,921
3.000%, 05/29/24..... EUR	5,900	6,350,474	0.375%, 04/25/24..... EUR	550	589,484
3.250%, 09/25/24..... GBP	1,250	1,564,412	1.200%, 06/03/26.....	5,121	4,720,494
Glencore Finance Europe Ltd.			TOTAL CANADA.....		<u>40,573,218</u>
0.625%, 09/11/24..... EUR	397	420,083	DENMARK — (1.8%)		
1.750%, 03/17/25..... EUR	1,000	1,056,493	AP Moller - Maersk AS		
Glencore Funding LLC			1.750%, 03/16/26..... EUR	5,500	5,750,521
Ω 4.625%, 04/29/24.....	3,400	3,389,257	Danske Bank AS		
Ω 1.625%, 09/01/25.....	1,175	1,114,249	0.625%, 05/26/25..... EUR	2,500	2,600,397
Ω 1.625%, 04/27/26.....	700	650,489	ISS Finance BV		
Macquarie Group Ltd.			1.250%, 07/07/25..... EUR	2,800	2,914,557
0.625%, 02/03/27..... EUR	500	498,023	Nykredit Realkredit AS		
Westpac Securities NZ Ltd.			0.250%, 01/13/26..... EUR	5,000	5,076,935
1.099%, 03/24/26..... EUR	2,235	<u>2,295,785</u>	TOTAL DENMARK.....		<u>16,342,410</u>
TOTAL AUSTRALIA.....		<u>26,988,759</u>	FINLAND — (0.8%)		
BELGIUM — (1.0%)			OP Corporate Bank PLC		
Belfius Bank SA			0.125%, 07/01/24..... EUR	6,500	<u>6,910,740</u>
0.375%, 09/02/25..... EUR	1,800	1,847,632	FRANCE — (5.1%)		
0.375%, 02/13/26..... EUR	5,000	5,060,379	Air Liquide Finance SA		
Groupe Bruxelles Lambert			1.875%, 06/05/24..... EUR	1,200	1,287,840
NV			Banque Federative du Credit		
1.875%, 06/19/25..... EUR	2,000	<u>2,113,093</u>	Mutuel SA		
TOTAL BELGIUM.....		<u>9,021,104</u>	Ω 0.650%, 02/27/24.....	800	797,315
CANADA — (4.5%)			0.010%, 03/07/25..... EUR	1,000	1,037,416
Alimentation Couche-Tard,			1.000%, 05/23/25..... EUR	2,000	2,089,772
Inc.			1.625%, 01/19/26..... EUR	1,500	1,566,243
1.875%, 05/06/26..... EUR	5,000	5,227,999	0.750%, 06/08/26..... EUR	1,000	1,018,854
Bank of Nova Scotia			(r)Ω SOFR + 1.130%, FRN,		
1.050%, 03/02/26.....	5,900	5,458,997	6.475%, 01/23/27.....	750	754,548
Brookfield Corp.			Banque Stellantis France		
4.000%, 01/15/25.....	2,100	2,071,658	SACA		
Canadian Imperial Bank of			Δ 0.000%, 01/22/25..... EUR	2,400	2,505,641
Commerce			BNP Paribas SA		
1.250%, 06/22/26.....	7,391	6,808,674	1.000%, 06/27/24..... EUR	498	531,906
Canadian Natural Resources			1.125%, 08/28/24..... EUR	700	744,834
Ltd.			Ω 3.375%, 01/09/25.....	2,000	1,961,763
3.900%, 02/01/25.....	1,200	1,181,215	1.250%, 03/19/25..... EUR	3,400	3,577,282
Enbridge Pipelines, Inc.			BPCE SA		
3.000%, 08/10/26..... CAD	3,000	2,143,791	1.000%, 07/15/24..... EUR	700	746,436
Enbridge, Inc.			Ω 2.375%, 01/14/25.....	2,300	2,231,212
2.500%, 01/15/25.....	2,200	2,145,054	0.625%, 04/28/25..... EUR	2,600	2,709,735
			Ω 1.000%, 01/20/26.....	3,000	2,773,928

DFA TARGETED CREDIT PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
FRANCE — (Continued)			GERMANY — (Continued)		
1.375%, 03/23/26..... EUR	1,000	\$ 1,035,010	Volkswagen Financial Services NV		
CA Auto Bank SpA			4.250%, 10/09/25..... GBP	4,000	\$ 4,973,216
Δ 0.000%, 04/16/24..... EUR	2,000	2,145,981	Volkswagen Leasing GmbH		
Credit Agricole SA			0.375%, 07/20/26..... EUR	500	502,368
0.500%, 06/24/24..... EUR	800	852,876	VW Credit Canada, Inc.		
1.000%, 09/16/24..... EUR	1,000	1,061,470	2.050%, 12/10/24..... CAD	1,350	976,585
1.375%, 03/13/25..... EUR	2,000	2,108,001	ZF North America Capital, Inc.		
LeasePlan Corp. NV			Ω 4.750%, 04/29/25.....	500	492,442
Ω 2.875%, 10/24/24.....	3,000	2,942,407	TOTAL GERMANY.....		<u>47,827,434</u>
2.125%, 05/06/25..... EUR	700	742,345	IRELAND — (0.6%)		
0.250%, 02/23/26..... EUR	1,043	1,051,086	AerCap Ireland Capital		
Societe Generale SA			DAC/AerCap Global Aviation Trust		
Ω 2.625%, 10/16/24.....	800	782,783	6.500%, 07/15/25.....	5,450	5,526,687
Ω 1.375%, 07/08/25.....	3,600	3,415,064	1.750%, 01/30/26.....	500	465,723
0.125%, 02/24/26..... EUR	2,200	2,231,583	TOTAL IRELAND.....		<u>5,992,410</u>
Ω 4.000%, 01/12/27.....	2,000	<u>1,922,478</u>	ITALY — (3.2%)		
TOTAL FRANCE.....		<u>46,625,809</u>	Enel Finance International NV		
GERMANY — (5.3%)			5.625%, 08/14/24..... GBP	4,000	5,063,148
Bayer U.S. Finance II LLC			0.375%, 06/17/27..... EUR	2,000	1,968,967
Ω 4.250%, 12/15/25.....	2,800	2,735,573	Eni SpA		
Bayer U.S. Finance LLC			0.625%, 09/19/24..... EUR	1,000	1,058,978
Ω 3.375%, 10/08/24.....	1,000	984,429	Holding d'Infrastructures de Transport SASU		
Commerzbank AG			2.500%, 05/04/27..... EUR	5,400	5,675,344
1.750%, 01/22/25..... GBP	600	733,260	Intesa Sanpaolo SpA		
1.125%, 06/22/26..... EUR	3,000	3,067,429	1.000%, 07/04/24..... EUR	2,000	2,134,577
Daimler Truck Finance North America LLC			Ω 3.250%, 09/23/24.....	800	787,324
Ω 3.500%, 04/07/25.....	4,490	4,404,689	0.625%, 02/24/26..... EUR	3,800	3,864,705
Daimler Truck International Finance BV			Republic of Italy Government International Bonds		
1.250%, 04/06/25..... EUR	4,700	4,936,299	2.375%, 10/17/24.....	1,661	1,624,807
Deutsche Bank AG			Snam SpA		
3.700%, 05/30/24.....	1,800	1,785,837	Δ 0.000%, 08/15/25..... EUR	5,000	5,135,001
2.625%, 12/16/24..... GBP	1,000	1,234,173	UniCredit SpA		
4.100%, 01/13/26.....	1,000	977,790	0.325%, 01/19/26..... EUR	1,750	<u>1,780,513</u>
1.625%, 01/20/27..... EUR	2,500	2,547,643	TOTAL ITALY.....		<u>29,093,364</u>
Fresenius Medical Care AG			JAPAN — (6.7%)		
3.875%, 09/20/27..... EUR	1,500	1,654,463	7-Eleven, Inc.		
Fresenius Medical Care U.S. Finance III, Inc.			#Ω 0.950%, 02/10/26.....	7,926	7,335,376
Ω 1.875%, 12/01/26.....	3,280	2,972,868	Aircastle Ltd.		
Fresenius SE & Co. KGaA			# 4.125%, 05/01/24.....	2,000	1,987,293
1.875%, 05/24/25..... EUR	2,707	2,863,716	Ω 5.250%, 08/11/25.....	50	49,547
Mercedes-Benz Finance Canada, Inc.			4.250%, 06/15/26.....	3,500	3,397,505
2.970%, 03/13/24..... CAD	4,700	3,487,114	American Honda Finance Corp.		
Mercedes-Benz Finance North America LLC			1.950%, 10/18/24..... EUR	3,267	3,484,608
Ω 1.450%, 03/02/26.....	2,024	1,892,663	(r) SOFR + 0.710%, FRN,		
Mercedes-Benz International Finance BV			6.055%, 01/09/26.....	1,700	1,701,782
1.625%, 11/11/24..... GBP	2,000	2,465,026	East Japan Railway Co.		
Volkswagen Bank GmbH			2.614%, 09/08/25..... EUR	2,700	2,884,708
1.250%, 06/10/24..... EUR	2,000	2,139,851			

DFA TARGETED CREDIT PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value†</u>		<u>Face Amount[^] (000)</u>	<u>Value†</u>
JAPAN — (Continued)			NEW ZEALAND — (0.5%)		
Honda Canada Finance, Inc.			BNZ International Funding Ltd.		
2.500%, 06/04/24..... CAD	4,000	\$ 2,947,674	0.375%, 09/14/24	EUR 4,200	<u>4,439,175</u>
JT International Financial Services BV			SPAIN — (2.5%)		
1.125%, 09/28/25..... EUR	1,000	1,036,549	Banco Bilbao Vizcaya Argentaria SA		
Mitsubishi UFJ Financial Group, Inc.			1.375%, 05/14/25..... EUR	400	\$ 419,587
0.339%, 07/19/24..... EUR	1,470	1,562,068	1.750%, 11/26/25..... EUR	3,000	3,148,579
3.850%, 03/01/26.....	4,000	3,919,039	Banco Santander SA		
Mizuho Financial Group, Inc.			0.250%, 06/19/24..... EUR	900	958,926
0.118%, 09/06/24..... EUR	1,782	1,883,286	#	2,000	1,865,223
Nissan Motor Acceptance Co. LLC			CaixaBank SA		
Ω 1.125%, 09/16/24.....	500	485,091	2.375%, 02/01/24..... EUR	2,000	2,161,400
Ω 2.000%, 03/09/26.....	1,500	1,386,167	1.000%, 06/25/24..... EUR	300	320,386
1.850%, 09/16/26.....	250	226,214	0.375%, 02/03/25..... EUR	4,000	4,180,140
Nissan Motor Co. Ltd.			1.375%, 06/19/26..... EUR	1,800	1,845,468
Ω 3.522%, 09/17/25.....	3,000	2,898,634	Naturgy Finance BV		
Nomura Holdings, Inc.			0.875%, 05/15/25..... EUR	1,500	1,566,042
2.648%, 01/16/25.....	5,500	5,354,945	Santander Holdings USA, Inc.		
1.653%, 07/14/26.....	700	643,036	3.244%, 10/05/26.....	3,000	2,829,006
NTT Finance Corp.			Santander U.K. Group Holdings PLC		
0.010%, 03/03/25..... EUR	580	602,229	3.625%, 01/14/26..... GBP	1,000	1,224,942
Sumitomo Mitsui Financial Group, Inc.			Telefonica Emisiones SA		
0.934%, 10/11/24..... EUR	2,000	2,117,675	1.069%, 02/05/24..... EUR	800	864,334
1.546%, 06/15/26..... EUR	1,522	1,577,069	5.375%, 02/02/26..... GBP	1,000	<u>1,274,052</u>
Takeda Pharmaceutical Co. Ltd.			TOTAL SPAIN.....		<u>22,658,085</u>
2.250%, 11/21/26..... EUR	5,900	6,218,641	SWEDEN — (1.6%)		
Toyota Credit Canada, Inc.			Lansforsakringar Bank AB		
1.270%, 07/22/24..... CAD	2,250	1,644,193	0.125%, 02/19/25..... EUR	3,500	3,635,510
Toyota Finance Australia Ltd.			Skandinaviska Enskilda Banken AB		
2.004%, 10/21/24..... EUR	700	746,754	1.750%, 11/11/26..... EUR	1,000	1,037,226
0.064%, 01/13/25..... EUR	4,300	<u>4,490,093</u>	Swedbank AB		
TOTAL JAPAN.....		<u>60,580,176</u>	0.250%, 10/09/24..... EUR	2,500	2,635,893
LUXEMBOURG — (0.7%)			0.750%, 05/05/25..... EUR	2,000	2,086,897
ArcelorMittal SA			3.750%, 11/14/25..... EUR	1,000	1,087,046
6.125%, 06/01/25.....	500	503,600	Volvo Treasury AB		
4.875%, 09/26/26..... EUR	5,500	<u>6,107,188</u>	2.125%, 09/01/24..... EUR	1,400	1,496,395
TOTAL LUXEMBOURG.....		<u>6,610,788</u>	2.625%, 02/20/26..... EUR	2,400	<u>2,559,402</u>
NETHERLANDS — (1.7%)			TOTAL SWEDEN.....		<u>14,538,369</u>
ABN AMRO Bank NV			SWITZERLAND — (1.1%)		
2.375%, 06/01/27..... EUR	1,000	1,049,436	ABB Finance BV		
Cooperatieve Rabobank UA			0.625%, 03/31/24..... EUR	1,000	1,074,789
Ω 2.625%, 07/22/24.....	1,450	1,430,349	0.750%, 05/16/24..... EUR	1,880	2,012,821
Enexis Holding NV			UBS AG		
0.875%, 04/28/26..... EUR	1,000	1,032,933	Ω 0.450%, 02/09/24.....	2,000	1,997,950
ING Groep NV			0.010%, 03/31/26..... EUR	2,000	2,015,398
1.125%, 02/14/25..... EUR	1,300	1,369,855	UBS Group AG		
Ω 4.625%, 01/06/26.....	6,100	6,067,564	4.125%, 09/24/25.....	2,000	1,961,904
Koninklijke Philips NV			4.125%, 04/15/26.....	1,000	<u>978,492</u>
0.500%, 05/22/26..... EUR	4,550	<u>4,591,875</u>	TOTAL SWITZERLAND.....		<u>10,041,354</u>
TOTAL NETHERLANDS.....		<u>15,542,012</u>			

DFA TARGETED CREDIT PORTFOLIO

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED KINGDOM — (5.3%)			UNITED STATES — (Continued)		
Barclays PLC			Altria Group, Inc.		
3.650%, 03/16/25.....	1,650	\$ 1,618,782	2.200%, 06/15/27..... EUR	2,000	\$2,075,999
4.375%, 01/12/26.....	2,160	2,131,998	Amcors Finance USA, Inc.		
3.000%, 05/08/26..... GBP	2,000	2,418,668	3.625%, 04/28/26.....	2,835	2,743,584
BAT Capital Corp.			American Electric Power Co., Inc.		
3.222%, 08/15/24.....	116	114,497	1.000%, 11/01/25.....	678	631,904
3.215%, 09/06/26.....	1,500	1,436,190	American Express Co., Floating Rate Note, SOFR + 0.720%, FRN		
BAT International Finance PLC			(r) 6.082%, 05/03/24.....	100	100,083
2.750%, 03/25/25..... EUR	900	960,669	American Medical Systems Europe BV		
1.668%, 03/25/26.....	2,616	2,437,749	0.750%, 03/08/25..... EUR	4,400	4,602,500
BP Capital Markets PLC			American Tower Corp.		
1.876%, 04/07/24..... EUR	1,584	1,704,687	3.375%, 05/15/24.....	900	894,119
0.900%, 07/03/24..... EUR	500	533,261	4.400%, 02/15/26.....	1,300	1,286,314
British Telecommunications PLC			1.600%, 04/15/26.....	3,250	3,023,198
0.500%, 09/12/25..... EUR	1,000	1,030,106	1.950%, 05/22/26..... EUR	500	520,328
CK Hutchison Group			Ares Capital Corp.		
Telecom Finance SA			4.200%, 06/10/24.....	3,000	2,980,046
0.750%, 04/17/26..... EUR	2,000	2,037,271	3.250%, 07/15/25.....	2,500	2,408,134
Diageo Finance PLC			3.875%, 01/15/26.....	1,000	961,457
1.000%, 04/22/25..... EUR	2,500	2,623,605	Arrow Electronics, Inc.		
HSBC Holdings PLC			3.250%, 09/08/24.....	1,400	1,378,126
6.500%, 05/20/24..... GBP	1,200	1,523,464	AT&T, Inc.		
0.875%, 09/06/24..... EUR	1,316	1,396,721	4.000%, 11/25/25..... CAD	2,000	1,459,853
4.300%, 03/08/26.....	1,108	1,091,279	AT&T, Inc., Floating Rate Note, 3M Euribor + 0.400%, FRN		
Lloyds Bank Corporate Markets PLC			(r) 4.362%, 03/06/25..... EUR	2,000	2,163,860
1.750%, 07/11/24..... GBP	3,000	3,740,956	Ball Corp.		
Lseg Netherlands BV			4.875%, 03/15/26.....	1,000	987,488
Δ 0.000%, 04/06/25..... EUR	325	337,038	Bank of America Corp.		
Motability Operations Group PLC			2.375%, 06/19/24..... EUR	1,500	1,611,146
0.875%, 03/14/25..... EUR	3,552	3,730,328	Becton Dickinson & Co.		
National Grid North America, Inc.			0.034%, 08/13/25..... EUR	4,250	4,371,686
0.410%, 01/20/26..... EUR	2,750	2,801,070	Boardwalk Pipelines LP		
Nationwide Building Society			4.950%, 12/15/24.....	3,937	3,913,494
1.250%, 03/03/25..... EUR	2,000	2,104,962	5.950%, 06/01/26.....	1,926	1,947,683
Ω 3.900%, 07/21/25.....	1,800	1,771,414	Boeing Co.		
Ω 1.000%, 08/28/25.....	2,600	2,435,758	2.600%, 10/30/25.....	1,827	1,748,378
Ω 1.500%, 10/13/26.....	1,500	1,367,413	3.100%, 05/01/26.....	3,840	3,677,247
NatWest Group PLC			2.250%, 06/15/26.....	153	143,141
4.800%, 04/05/26.....	2,367	2,353,344	Booking Holdings, Inc.....		
Reynolds American, Inc.			2.375%, 09/23/24..... EUR	3,146	3,366,014
# 4.450%, 06/12/25.....	930	920,178	Brixmor Operating Partnership LP		
Standard Chartered PLC			3.850%, 02/01/25.....	800	785,174
Ω 3.200%, 04/17/25.....	2,000	1,950,384	Brown & Brown, Inc.		
Vodafone Group PLC			4.200%, 09/15/24.....	1,840	1,824,539
1.875%, 09/11/25..... EUR	1,500	1,590,575	Campbell Soup Co.		
TOTAL UNITED KINGDOM...		<u>48,162,367</u>	3.950%, 03/15/25.....	1,000	986,164
UNITED STATES — (47.2%)			3.300%, 03/19/25.....	1,223	1,196,427
AES Corp.			Capital One Financial Corp.		
Ω 3.300%, 07/15/25.....	1,500	1,451,205	3.200%, 02/05/25.....	1,000	979,455
Aetna, Inc.					
3.500%, 11/15/24.....	412	406,091			

DFA TARGETED CREDIT PORTFOLIO

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Carrier Global Corp. 2.242%, 02/15/25.....	79	\$ 76,577	DXC Technology Co. 1.750%, 01/15/26..... EUR	2,000	\$2,073,302
Caterpillar Financial Services Corp., Floating Rate Note, SOFR + 0.455%, FRN (r) 5.816%, 08/11/25.....	5,250	5,258,896	1.800%, 09/15/26.....	3,000	2,745,771
Celanese U.S. Holdings LLC 1.400%, 08/05/26.....	6,800	6,191,463	Eastman Chemical Co. 3.800%, 03/15/25.....	1,000	985,062
Charles Schwab Corp. # 0.750%, 03/18/24.....	2,941	2,923,321	Edison International 4.950%, 04/15/25.....	5,500	5,465,722
Charles Schwab Corp., Floating Rate Note, SOFR + 1.050%, FRN (r) 6.408%, 03/03/27.....	2,324	2,307,255	Emerson Electric Co. 0.375%, 05/22/24..... EUR	2,500	2,672,464
Citigroup, Inc. 2.375%, 05/22/24..... EUR	1,420	1,527,121	Energy Transfer LP 4.050%, 03/15/25.....	1,500	1,479,902
5.150%, 05/21/26..... GBP	2,000	2,545,917	EPR Properties 4.750%, 12/15/26.....	2,000	1,929,295
CNA Financial Corp. 3.950%, 05/15/24.....	1,499	1,491,179	ERAC USA Finance LLC Ω 3.850%, 11/15/24.....	4,394	4,338,380
CNH Industrial Capital LLC 3.950%, 05/23/25.....	1,700	1,672,845	Expedia Group, Inc. 5.000%, 02/15/26.....	1,166	1,165,903
CNH Industrial Finance Europe SA Δ 0.000%, 04/01/24..... EUR	1,500	1,610,098	Fidelity & Guaranty Life Holdings, Inc. Ω 5.500%, 05/01/25.....	4,900	4,859,065
CNO Financial Group, Inc. 5.250%, 05/30/25.....	5,500	5,491,029	Fidelity National Information Services, Inc. 0.625%, 12/03/25..... EUR	1,000	1,028,770
Conagra Brands, Inc. 4.300%, 05/01/24.....	704	701,185	1.500%, 05/21/27..... EUR	1,500	1,534,399
Constellation Energy Generation LLC # 3.250%, 06/01/25.....	3,500	3,406,313	Fiserv, Inc. 3.200%, 07/01/26.....	1,188	1,145,454
Corporate Office Properties LP 2.250%, 03/15/26.....	1,200	1,127,358	Flex Ltd. 4.750%, 06/15/25.....	650	643,762
Cox Communications, Inc. Ω 3.850%, 02/01/25.....	380	374,182	3.750%, 02/01/26.....	5,000	4,867,827
DCP Midstream Operating LP 5.375%, 07/15/25.....	2,000	2,002,300	Ford Motor Credit Co. LLC 4.134%, 08/04/25.....	2,000	1,953,728
Digital Stout Holding LLC 4.250%, 01/17/25..... GBP	2,000	2,504,890	4.389%, 01/08/26.....	1,000	974,562
Discover Bank 3.450%, 07/27/26.....	2,000	1,901,536	6.950%, 03/06/26.....	1,000	1,022,451
Discover Financial Services 3.750%, 03/04/25.....	1,200	1,175,781	Freeport-McMoRan, Inc. 4.550%, 11/14/24.....	2,000	1,981,900
4.500%, 01/30/26.....	2,500	2,469,129	General Mills, Inc. 0.450%, 01/15/26..... EUR	2,000	2,041,724
4.100%, 02/09/27.....	1,000	961,458	General Motors Co. 6.125%, 10/01/25.....	1,300	1,318,834
Dominion Energy, Inc. 3.300%, 03/15/25.....	600	587,408	General Motors Financial Co., Inc. 2.750%, 06/20/25.....	3,500	3,387,423
Dow Chemical Co. 0.500%, 03/15/27..... EUR	525	520,401	1.250%, 01/08/26.....	300	279,159
DPL, Inc. 4.125%, 07/01/25.....	2,000	1,947,694	0.850%, 02/26/26..... EUR	750	768,566
DTE Energy Co. 1.050%, 06/01/25.....	2,300	2,177,825	5.250%, 03/01/26.....	1,473	1,477,860
DXC Capital Funding DAC 0.450%, 09/15/27..... EUR	2,500	2,386,548	Global Payments, Inc. # 1.200%, 03/01/26.....	1,600	1,478,129
			4.800%, 04/01/26.....	4,250	4,230,004
			GLP Capital LP/GLP Financing II, Inc. 3.350%, 09/01/24.....	3,125	3,068,852
			Goldman Sachs Group, Inc. 3.375%, 03/27/25..... EUR	3,500	3,768,928
			4.250%, 01/29/26..... GBP	700	874,607
			Graphic Packaging International LLC 4.125%, 08/15/24.....	824	815,735

DFA TARGETED CREDIT PORTFOLIO

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Hanesbrands, Inc.			Lennar Corp.		
#Ω 4.875%, 05/15/26.....	2,500	\$2,411,058	4.750%, 05/30/25.....	1,200	\$1,192,782
Harley-Davidson Financial Services, Inc.			Lincoln National Corp.		
0.900%, 11/19/24..... EUR	1,000	1,054,124	3.350%, 03/09/25.....	1,000	978,728
HCA, Inc.			LYB International Finance II BV		
5.375%, 02/01/25.....	3,250	3,247,008	0.875%, 09/17/26..... EUR	1,200	1,216,568
Healthcare Realty Holdings LP			LYB International Finance III LLC		
3.500%, 08/01/26.....	5,000	4,777,766	1.250%, 10/01/25.....	316	296,486
Hewlett Packard Enterprise Co.			ManpowerGroup, Inc.		
1.750%, 04/01/26.....	2,000	1,868,228	1.750%, 06/22/26..... EUR	130	135,117
Holcim Finance Luxembourg SA			Marathon Petroleum Corp.		
1.500%, 04/06/25..... EUR	5,750	6,065,482	3.625%, 09/15/24.....	2,100	2,073,786
Howmet Aerospace, Inc.			4.700%, 05/01/25.....	1,900	1,886,832
6.875%, 05/01/25.....	112	113,838	Marriott International, Inc.		
HP, Inc.			3.750%, 03/15/25.....	5,000	4,915,350
2.200%, 06/17/25.....	2,000	1,921,567	Marsh & McLennan Cos., Inc.		
Humana, Inc.			3.500%, 06/03/24.....	1,635	1,622,775
3.850%, 10/01/24.....	3,000	2,966,719	McKesson Corp.		
Huntington Bancshares, Inc.			1.500%, 11/17/25..... EUR	2,000	2,088,548
2.625%, 08/06/24.....	700	688,503	Micron Technology, Inc.		
Hyatt Hotels Corp.			4.975%, 02/06/26.....	1,500	1,502,252
4.850%, 03/15/26.....	1,796	1,783,305	Morgan Stanley		
International Flavors & Fragrances, Inc.			1.750%, 03/11/24..... EUR	4,000	4,312,487
1.800%, 09/25/26..... EUR	1,000	1,024,786	National Rural Utilities Cooperative Finance Corp., SOFR + 0.700%, FRN		
Interpublic Group of Cos., Inc.			(r) 6.062%, 05/07/25.....	232	232,848
4.200%, 04/15/24.....	500	498,060	Netflix, Inc.		
Jabil, Inc.			5.875%, 02/15/25.....	3,000	3,021,600
1.700%, 04/15/26.....	5,825	5,412,105	Newell Brands, Inc.		
Jefferies Financial Group, Inc.			4.875%, 06/01/25.....	2,000	1,962,054
1.000%, 07/19/24..... EUR	863	919,168	NextEra Energy Capital Holdings, Inc., SOFR + 0.760%, FRN		
4.850%, 01/15/27.....	4,000	4,003,345	(r) 6.103%, 01/29/26.....	1,290	1,291,406
John Deere Cash Management SARL			NextEra Energy Operating Partners LP		
1.375%, 04/02/24..... EUR	1,000	1,076,120	#Ω 3.875%, 10/15/26.....	1,000	945,484
John Deere Financial, Inc.			NIBC Bank NV		
1.090%, 07/17/24..... CAD	2,870	2,096,726	2.000%, 04/09/24..... EUR	2,000	2,151,017
Johnson Controls International PLC			Nuveen Finance LLC		
1.375%, 02/25/25..... EUR	2,000	2,110,283	Ω 4.125%, 11/01/24.....	2,500	2,467,558
Kellanova			Omnicom Group, Inc./Omnicom Capital, Inc.		
1.250%, 03/10/25..... EUR	3,000	3,158,001	3.650%, 11/01/24.....	500	493,004
Kilroy Realty LP			OneMain Finance Corp.		
3.450%, 12/15/24.....	2,000	1,962,178	6.875%, 03/15/25.....	3,585	3,598,444
Laboratory Corp. of America Holdings			Oracle Corp.		
1.550%, 06/01/26.....	1,914	1,774,599	3.400%, 07/08/24.....	500	495,069
Las Vegas Sands Corp.			2.950%, 05/15/25.....	5,000	4,867,525
2.900%, 06/25/25.....	3,000	2,896,770	Parker-Hannifin Corp.		
Lazard Group LLC			3.650%, 06/15/24.....	1,181	1,172,223
3.750%, 02/13/25.....	1,000	982,230			

DFA TARGETED CREDIT PORTFOLIO

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
1.125%, 03/01/25..... EUR	2,000	\$2,100,228	Toyota Motor Credit Corp.		
Penske Truck Leasing Co. LP/PTL Finance Corp.			(r) SOFR + 0.550%, FRN,		
Ω 4.450%, 01/29/26.....	572	560,665	5.874%, 10/16/24.....	360	\$ 360,479
Ω 1.700%, 06/15/26.....	5,150	4,795,935	(r) SOFR + 0.650%, FRN,		
PepsiCo, Inc.			5.997%, 01/05/26.....	1,000	1,001,750
0.250%, 05/06/24..... EUR	1,500	1,605,154	TRI Pointe Group, Inc./TRI Pointe Homes, Inc.		
Perrigo Finance Unlimited Co.			5.875%, 06/15/24.....	250	249,878
3.900%, 12/15/24.....	1,066	1,044,967	Trinity Industries, Inc.		
Philip Morris International, Inc.			4.550%, 10/01/24.....	1,000	987,431
2.875%, 05/01/24.....	5,800	5,760,088	TWDC Enterprises 18 Corp.		
0.625%, 11/08/24..... EUR	1,118	1,178,418	2.758%, 10/07/24..... CAD	11,900	8,703,388
2.750%, 03/19/25..... EUR	2,000	2,139,354	U.S. Bancorp		
Plains All American			0.850%, 06/07/24..... EUR	900	960,842
Pipeline LP/PAA Finance Corp.			United Parcel Service, Inc.		
3.600%, 11/01/24.....	1,500	1,476,921	2.125%, 05/21/24..... CAD	10,250	7,554,558
PPG Industries, Inc.			Utah Acquisition Sub, Inc.		
1.875%, 06/01/25..... EUR	4,000	4,224,967	3.950%, 06/15/26.....	6,000	5,830,210
Prologis LP			Ventas Realty LP		
3.000%, 06/02/26..... EUR	2,100	2,239,713	3.500%, 04/15/24.....	1,000	995,462
PVH Corp.			2.650%, 01/15/25.....	500	486,844
3.625%, 07/15/24..... EUR	500	538,504	4.125%, 01/15/26.....	2,500	2,447,715
Radian Group, Inc.			Verizon Communications, Inc.		
4.500%, 10/01/24.....	3,500	3,465,525	1.375%, 10/27/26..... EUR	1,000	1,032,069
Revvity, Inc.			Verizon Communications, Inc., Floating Rate Note, SOFR + 0.790%, FRN		
1.875%, 07/19/26..... EUR	6,000	6,227,427	(r) 6.144%, 03/20/26.....	3,200	3,214,209
Royalty Pharma PLC			VMware LLC		
1.200%, 09/02/25.....	3,986	3,737,749	1.400%, 08/15/26.....	3,725	3,409,576
Ryder System, Inc.			Vontier Corp.		
2.500%, 09/01/24.....	2,100	2,062,580	1.800%, 04/01/26.....	3,500	3,224,030
Seagate HDD Cayman			Vornado Realty LP		
4.750%, 01/01/25.....	1,500	1,478,574	# 2.150%, 06/01/26.....	6,100	5,527,921
Sealed Air Corp.			Walgreens Boots Alliance, Inc.		
Ω 5.500%, 09/15/25.....	2,500	2,503,375	3.600%, 11/20/25..... GBP	1,000	1,211,805
Sempra			# 3.450%, 06/01/26.....	5,000	4,782,253
3.300%, 04/01/25.....	1,477	1,444,360	Wells Fargo & Co.		
Simon Property Group LP			0.500%, 04/26/24..... EUR	2,000	2,143,923
2.000%, 09/13/24.....	6,850	6,708,788	1.625%, 06/02/25..... EUR	1,600	1,681,552
3.500%, 09/01/25.....	2,000	1,960,705	2.000%, 07/28/25..... GBP	1,000	1,208,954
Sky Ltd.			2.975%, 05/19/26..... CAD	2,500	1,782,346
2.250%, 11/17/25..... EUR	1,500	1,594,173	Western Digital Corp.		
SLM Corp.			4.750%, 02/15/26.....	3,000	2,918,206
3.125%, 11/02/26.....	3,000	2,808,960	Western Union Co.		
Southwest Airlines Co.			1.350%, 03/15/26.....	5,000	4,617,234
5.250%, 05/04/25.....	3,500	3,503,064	Williams Cos., Inc.		
Steel Dynamics, Inc.			4.300%, 03/04/24.....	1,000	998,927
2.400%, 06/15/25.....	100	96,162	3.900%, 01/15/25.....	1,596	1,575,195
Stellantis NV			WRKCo, Inc.		
2.000%, 03/23/24..... EUR	1,000	1,077,599	4.650%, 03/15/26.....	5,500	5,460,591
Stryker Corp.			Xerox Holdings Corp.		
0.250%, 12/03/24..... EUR	2,000	2,097,086	Ω 5.000%, 08/15/25.....	3,500	3,418,788
Thermo Fisher Scientific, Inc.			TOTAL UNITED STATES.....		<u>428,371,922</u>
0.750%, 09/12/24..... EUR	3,300	3,497,481	TOTAL BONDS.....		<u>840,319,496</u>
0.125%, 03/01/25..... EUR	560	583,266			

DFA TARGETED CREDIT PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
SECURITIES LENDING COLLATERAL — (1.5%)					
@§ The DFA Short Term					
U.S. TREASURY OBLIGATIONS — (5.0%)			Investment Fund.	1,149,877	\$ 13,301,772
U.S. Treasury Notes			TOTAL INVESTMENTS — (100.0%)		
0.250%, 05/15/24	38,500	\$ 37,952,578	(Cost \$917,430,505) [^]		
U.S. Treasury Notes, Floating					<u>\$907,497,974</u>
Rate Note					
(r) 3M USTMMR + 0.170%,					
FRN, 5.465%,					
10/31/25	8,000	<u>7,995,531</u>			
TOTAL U.S. TREASURY					
OBLIGATIONS.....		<u>45,948,109</u>			
COMMERCIAL PAPER — (0.9%)					
UNITED STATES — (0.9%)					
Aon Corp.					
Ω 5.606%, 02/28/24.....	5,000	4,978,584			
Cigna Group					
Ω 5.717%, 04/05/24.....	2,980	<u>2,950,013</u>			
TOTAL UNITED STATES.....		<u>7,928,597</u>			
TOTAL COMMERCIAL					
PAPER					
(Cost \$7,929,813).....		<u>7,928,597</u>			
TOTAL INVESTMENT					
SECURITIES					
(Cost \$904,128,733).....		<u>894,196,202</u>			

As of January 31, 2024, DFA Targeted Credit Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

<u>Currency Purchased</u>		<u>Currency Sold</u>		<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
USD	16,056,157	CAD	21,322,127	Bank of New York Mellon	02/05/24	\$ 195,980
USD	17,160,680	GBP	13,498,019	Bank of New York Mellon	02/09/24	53,719
USD	17,228,364	CAD	23,020,158	Citibank, N.A.	02/12/24	103,579
USD	106,578,602	EUR	97,242,212	State Street Bank and Trust	02/12/24	1,445,334
USD	112,565,057	EUR	103,415,894	HSBC Bank	02/15/24	743,131
USD	114,391,904	EUR	104,152,002	State Street Bank and Trust	04/05/24	1,533,019
Total Appreciation						\$4,074,762
GBP	1,560,129	USD	1,978,130	Citibank, N.A.	02/05/24	\$ (933)
USD	22,367,883	GBP	17,679,607	HSBC Bank	02/05/24	(38,002)
EUR	4,429,591	USD	4,822,200	Citibank, N.A.	02/15/24	(32,555)
EUR	3,553,988	USD	3,903,557	Australia and New Zealand Bank	04/05/24	(52,464)
EUR	1,878,846	USD	2,054,968	Citibank, N.A.	04/05/24	(19,054)
Total (Depreciation)						\$ (143,008)
Total Appreciation (Depreciation)						\$3,931,754

DFA TARGETED CREDIT PORTFOLIO**CONTINUED**

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$ 26,988,759	—	\$ 26,988,759
Belgium.....	—	9,021,104	—	9,021,104
Canada.....	—	40,573,218	—	40,573,218
Denmark.....	—	16,342,410	—	16,342,410
Finland.....	—	6,910,740	—	6,910,740
France.....	—	46,625,809	—	46,625,809
Germany.....	—	47,827,434	—	47,827,434
Ireland.....	—	5,992,410	—	5,992,410
Italy.....	—	29,093,364	—	29,093,364
Japan.....	—	60,580,176	—	60,580,176
Luxembourg.....	—	6,610,788	—	6,610,788
Netherlands.....	—	15,542,012	—	15,542,012
New Zealand.....	—	4,439,175	—	4,439,175
Spain.....	—	22,658,085	—	22,658,085
Sweden.....	—	14,538,369	—	14,538,369
Switzerland.....	—	10,041,354	—	10,041,354
United Kingdom.....	—	48,162,367	—	48,162,367
United States.....	—	428,371,922	—	428,371,922
U.S. Treasury Obligations.....	—	45,948,109	—	45,948,109
Commercial Paper.....	—	7,928,597	—	7,928,597
Securities Lending Collateral.....	—	13,301,772	—	13,301,772
Forward Currency Contracts**.....	—	3,931,754	—	3,931,754
TOTAL.....	—	\$911,429,728	—	\$911,429,728

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

DFA INVESTMENT GRADE PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2024

(Unaudited)

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
AGENCY OBLIGATIONS — (14.0%)				AUSTRALIA — (Continued)	
Federal Farm Credit Banks				BHP Billiton Finance Ltd.	
Funding Corp.				3.000%, 05/29/24..... EUR	5,000 \$ 5,381,757
2.630%, 08/03/26	5,760	\$ 5,558,070		Commonwealth Bank of Australia	
Federal Home Loan Banks				4.200%, 08/18/25..... AUD	5,000 3,264,322
# 2.750%, 12/13/24	37,645	36,993,958		2.400%, 01/14/27..... AUD	4,500 2,775,497
3.125%, 09/12/25	10,000	9,794,615		4.400%, 08/18/27..... AUD	6,120 3,989,158
5.750%, 06/12/26	6,000	6,211,186		5.000%, 01/13/28..... AUD	10,780 7,166,141
2.500%, 12/10/27	4,000	3,786,142		4.900%, 08/17/28..... AUD	15,050 9,960,558
3.000%, 03/10/28	30,815	29,713,791		Glencore Funding LLC	
3.250%, 06/09/28	109,035	106,098,824		#Ω 2.500%, 09/01/30.....	4,600 3,975,830
# 3.250%, 11/16/28	91,250	88,840,745		#Ω 2.850%, 04/27/31.....	33,500 28,955,097
2.125%, 09/14/29	10,000	9,081,130		Ω 2.625%, 09/23/31.....	9,800 8,284,593
2.125%, 12/14/29	23,735	21,244,689		National Australia Bank Ltd.	
# 5.500%, 07/15/36	22,355	24,721,916		2.350%, 02/25/25..... AUD	11,100 7,115,066
Federal Home Loan Mortgage				3.900%, 05/30/25..... AUD	1,208 785,986
Corp.				2.900%, 02/25/27..... AUD	4,750 2,967,099
# 6.750%, 09/15/29	76,476	87,270,641		4.950%, 11/25/27..... AUD	12,360 8,202,877
# 6.750%, 03/15/31	100,575	117,232,735		4.400%, 05/12/28..... AUD	5,640 3,660,972
# 6.250%, 07/15/32	85,446	98,812,628		Rio Tinto Finance USA Ltd.	
Federal National Mortgage				5.200%, 11/02/40.....	400 407,359
Association				Westpac Banking Corp.	
2.125%, 04/24/26	86,000	82,290,321		3.350%, 03/08/27.....	41 39,603
1.875%, 09/24/26	116,529	110,187,884		5.300%, 11/11/27..... AUD	7,300 4,903,674
# 0.750%, 10/08/27	73,250	65,184,656		4.800%, 02/16/28..... AUD	6,500 4,283,262
# 6.250%, 05/15/29	102,508	113,819,031		5.000%, 09/19/28..... AUD	18,600 12,345,414
7.125%, 01/15/30	72,196	84,009,864		2.150%, 06/03/31.....	77,400 65,079,413
7.250%, 05/15/30	72,729	85,691,199		TOTAL AUSTRALIA.....	<u>225,674,439</u>
0.875%, 08/05/30	209,150	171,137,690		BELGIUM — (0.5%)	
6.625%, 11/15/30	93,212	107,012,164		Anheuser-Busch InBev Worldwide,	
Tennessee Valley Authority				Inc.	
2.875%, 02/01/27	31,804	30,724,564		4.000%, 04/13/28.....	7,200 7,084,285
7.125%, 05/01/30	70,383	82,478,711		5.875%, 06/15/35.....	2,846 3,098,264
4.650%, 06/15/35	5,000	5,110,501		4.375%, 04/15/38.....	5,800 5,516,198
3.500%, 12/15/42	15,000	12,659,637		5.450%, 01/23/39.....	12,986 13,649,317
TOTAL AGENCY				4.950%, 01/15/42.....	5,000 4,971,827
OBLIGATIONS.....		<u>1,595,667,292</u>		Belfius Bank SA	
BONDS — (48.2%)				Δ 0.000%, 08/28/26..... EUR	1,800 1,783,928
AUSTRALIA — (2.0%)				Dexia SA	
ANZ New Zealand				0.500%, 01/17/25..... EUR	14,800 15,555,862
International Ltd.				TOTAL BELGIUM.....	<u>51,659,681</u>
0.200%, 09/23/27..... EUR	5,000	4,846,346		CANADA — (3.1%)	
APA Infrastructure Ltd.				Alimentation Couche-Tard,	
Ω 5.000%, 03/23/35.....	4,000	3,783,549		Inc.	
ASB Bank Ltd.				Ω 3.439%, 05/13/41.....	15,600 11,763,693
4.500%, 03/16/27..... EUR	6,072	6,768,138		Bank of Montreal	
Australia & New Zealand Banking				2.280%, 07/29/24..... CAD	10,300 7,553,333
Group Ltd.				2.750%, 06/15/27..... EUR	6,200 6,600,613
1.650%, 01/16/25..... AUD	6,150	3,924,620		Bank of Nova Scotia	
5.350%, 11/04/27..... AUD	30,040	20,217,095		0.500%, 04/30/24..... EUR	5,000 5,357,431
4.950%, 09/11/28..... AUD	3,910	2,591,013		2.490%, 09/23/24..... CAD	18,900 13,824,434

DFA INVESTMENT GRADE PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
CANADA — (Continued)			CANADA — (Continued)		
2.450%, 02/02/32.....	24,575	\$20,398,322	7.250%, 08/15/38.....	7,000	\$ 8,047,172
Barrick North America			TOTAL CANADA.....		<u>354,586,747</u>
Finance LLC			DENMARK — (0.0%)		
5.700%, 05/30/41.....	4,500	4,685,303	Nykredit Realkredit AS		
5.750%, 05/01/43.....	4,000	4,227,978	0.250%, 01/13/26	EUR 592	<u>601,109</u>
Brookfield Finance, Inc.			FINLAND — (0.2%)		
4.350%, 04/15/30.....	5,500	5,290,307	Kuntarahoitus OYJ		
Canada Housing Trust No. 1			0.125%, 03/07/24.....	EUR 400	430,797
Ω 2.900%, 06/15/24.....	CAD 50,000	36,883,484	Δ 0.000%, 11/15/24.....	EUR 14,000	14,731,042
Canadian Imperial Bank of			Nordea Bank Abp		
Commerce			1.125%, 02/16/27.....	EUR 1,900	1,923,806
2.350%, 08/28/24.....	CAD 12,100	8,858,303	0.500%, 05/14/27.....	EUR 3,000	2,993,698
6.092%, 10/03/33.....	4,800	5,096,874	OP Corporate Bank PLC		
Canadian Natural Resources Ltd.			0.250%, 03/24/26.....	EUR 2,800	2,825,400
2.950%, 07/15/30.....	12,722	11,211,045	1.375%, 09/04/26.....	GBP 1,950	<u>2,240,150</u>
5.850%, 02/01/35.....	3,000	3,052,834	TOTAL FINLAND.....		<u>25,144,893</u>
6.250%, 03/15/38.....	6,000	6,304,206	FRANCE — (1.0%)		
Emera U.S. Finance LP			Banque Federative du Credit		
2.639%, 06/15/31.....	3,000	2,463,403	Mutuel SA		
Enbridge Energy Partners LP			1.750%, 12/19/24.....	GBP 5,000	6,154,352
7.500%, 04/15/38.....	7,825	9,268,074	1.250%, 05/26/27.....	EUR 11,900	12,070,759
Enbridge, Inc.			BNP Paribas SA		
3.500%, 06/10/24.....	880	873,147	1.000%, 04/17/24.....	EUR 5,842	6,274,118
Fairfax Financial Holdings			1.000%, 06/27/24.....	EUR 2,700	2,883,827
Ltd.			1.875%, 12/14/27.....	GBP 4,000	4,525,022
3.375%, 03/03/31.....	3,400	2,986,222	Ω 4.400%, 08/14/28.....	2,200	2,147,463
ITC Holdings Corp.			BPCE SA		
3.650%, 06/15/24.....	9,714	9,634,509	1.000%, 07/15/24.....	EUR 17,900	19,087,445
National Bank of Canada			0.625%, 09/26/24.....	EUR 6,900	7,295,988
3.750%, 01/25/28.....	EUR 5,000	5,455,807	0.010%, 01/14/27.....	EUR 1,700	1,671,623
Nutrien Ltd.			0.500%, 02/24/27.....	EUR 4,800	4,748,894
3.000%, 04/01/25.....	3,460	3,371,569	Credit Agricole SA		
Province of Alberta			2.375%, 05/20/24.....	EUR 2,700	2,903,675
3.600%, 04/11/28.....	AUD 2,900	1,825,639	1.375%, 05/03/27.....	EUR 15,400	15,741,909
Rogers Communications, Inc.			Ω 5.514%, 07/05/33.....	5,000	5,195,281
7.500%, 08/15/38.....	2,500	2,875,731	LeasePlan Corp. NV		
Royal Bank of Canada			2.125%, 05/06/25.....	EUR 10,000	10,604,933
0.250%, 05/02/24.....	EUR 2,400	2,569,829	Societe Generale SA		
2.352%, 07/02/24.....	CAD 12,100	8,893,673	Ω 3.000%, 01/22/30.....	5,000	4,384,431
3.625%, 06/14/27.....	GBP 9,800	11,918,538	TotalEnergies Capital International		
5.000%, 01/24/28.....	GBP 14,700	18,667,797	SA		
# 5.000%, 02/01/33.....	5,000	5,000,825	3.750%, 04/10/24.....	4,800	4,784,795
Spectra Energy Partners LP			2.986%, 06/29/41.....	9,527	<u>7,334,734</u>
4.750%, 03/15/24.....	1,915	1,913,229	TOTAL FRANCE.....		<u>117,809,249</u>
Suncor Energy, Inc.			GERMANY — (1.5%)		
6.800%, 05/15/38.....	10,283	11,312,431	Bayer U.S. Finance II LLC		
6.850%, 06/01/39.....	3,000	3,336,432	Ω 5.500%, 08/15/25.....	2,240	2,225,940
Toronto-Dominion Bank			Ω 4.375%, 12/15/28.....	14,000	13,276,095
0.375%, 04/25/24.....	EUR 3,350	3,590,492	Ω 4.625%, 06/25/38.....	700	600,417
0.500%, 01/18/27.....	EUR 5,900	5,910,776	Bayer U.S. Finance LLC		
2.551%, 08/03/27.....	EUR 5,000	5,270,488	#Ω 3.375%, 10/08/24.....	9,544	9,395,387
3.200%, 03/10/32.....	40,300	35,519,377			
# 4.456%, 06/08/32.....	20,850	20,077,819			
TransCanada PipeLines Ltd.					
4.625%, 03/01/34.....	20,566	19,510,817			
6.200%, 10/15/37.....	3,000	3,184,791			

DFA INVESTMENT GRADE PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
GERMANY — (Continued)			IRELAND — (0.0%)		
BMW International			AerCap Ireland Capital		
Investment BV			DAC/AerCap Global Aviation		
0.750%, 03/08/24..... GBP	4,900	\$ 6,181,206	Trust		
BMW U.S. Capital LLC			3.850%, 10/29/41	3,000	<u>2,401,608</u>
1.000%, 04/20/27..... EUR	7,700	7,810,325			
Daimler Truck Finance North			ITALY — (0.1%)		
America LLC			Cassa Depositi e Prestiti SpA		
# 5.500%, 09/20/33.....	5,000	5,120,584	1.500%, 06/21/24..... EUR	1,800	\$ 1,925,940
Daimler Truck International			Intesa Sanpaolo SpA		
Finance BV			Ω 4.000%, 09/23/29.....	15,800	<u>14,529,382</u>
1.250%, 04/06/25..... EUR	13,500	14,178,731	TOTAL ITALY.....		<u>16,455,322</u>
Deutsche Bank AG					
2.625%, 02/12/26..... EUR	4,800	5,079,723	JAPAN — (1.5%)		
E.ON International Finance			7-Eleven, Inc.		
BV			Ω 1.800%, 02/10/31.....	11,653	9,440,468
Ω 6.650%, 04/30/38.....	9,000	9,913,419	Ω 2.500%, 02/10/41.....	30,950	21,449,825
Heidelberg Materials AG			Development Bank of Japan,		
1.500%, 02/07/25..... EUR	4,000	4,234,408	Inc.		
Kreditanstalt fuer			0.010%, 10/15/24..... EUR	6,600	6,949,984
Wiederaufbau			Mitsubishi UFJ Financial Group,		
4.300%, 07/13/27..... AUD	10,000	6,597,258	Inc.		
Mercedes-Benz Finance			0.339%, 07/19/24..... EUR	420	446,305
North America LLC			0.872%, 09/07/24..... EUR	5,000	5,306,342
8.500%, 01/18/31.....	10,899	13,532,813	3.850%, 03/01/26.....	1,195	1,170,813
Siemens			3.677%, 02/22/27.....	1,295	1,255,988
Financieringsmaatschappij			3.741%, 03/07/29.....	1,900	1,819,211
NV			3.195%, 07/18/29.....	4,977	4,574,384
#Ω 2.875%, 03/11/41.....	8,256	6,386,695	2.048%, 07/17/30.....	13,830	11,665,514
T-Mobile USA, Inc.			# 4.286%, 07/26/38.....	400	381,811
4.375%, 04/15/40.....	8,000	7,219,469	3.751%, 07/18/39.....	11,191	9,830,153
3.000%, 02/15/41.....	400	298,908	MUFG Bank Ltd.		
Traton Finance Luxembourg SA			# 3.250%, 09/08/24.....	3,237	3,194,972
4.125%, 01/18/25..... EUR	1,400	1,514,469	Nomura Holdings, Inc.		
0.125%, 03/24/25..... EUR	4,800	4,969,741	3.103%, 01/16/30.....	10,062	8,933,733
Volkswagen Financial			2.679%, 07/16/30.....	3,600	3,083,077
Services AG			2.608%, 07/14/31.....	10,000	8,300,662
0.875%, 01/31/28..... EUR	5,000	4,898,706	NTT Finance Corp.		
Volkswagen Financial			0.010%, 03/03/25..... EUR	1,500	1,557,488
Services NV			ORIX Corp.		
2.125%, 06/27/24..... GBP	3,200	3,997,896	# 2.250%, 03/09/31.....	9,600	8,182,505
Volkswagen Group of			Sumitomo Mitsui Financial Group,		
America Finance LLC			Inc.		
Ω 5.900%, 09/12/33.....	14,800	15,330,543	0.934%, 10/11/24..... EUR	7,486	7,926,459
Volkswagen Leasing GmbH			1.546%, 06/15/26..... EUR	1,900	1,968,746
Δ 0.000%, 07/19/24..... EUR	24,497	26,001,777	3.040%, 07/16/29.....	17,527	15,955,732
1.375%, 01/20/25..... EUR	1,083	<u>1,145,239</u>	2.130%, 07/08/30.....	14,250	12,026,577
TOTAL GERMANY.....		<u>169,909,749</u>	2.222%, 09/17/31.....	9,265	7,619,690
			# 5.808%, 09/14/33.....	5,000	5,273,898
HONG KONG — (0.0%)			# 2.296%, 01/12/41.....	7,700	5,362,082
Prudential Funding Asia PLC			Toyota Finance Australia Ltd.		
3.125%, 04/14/30.....	1,100	998,370	2.004%, 10/21/24..... EUR	1,428	<u>1,523,378</u>
3.625%, 03/24/32.....	3,800	<u>3,442,254</u>	TOTAL JAPAN.....		<u>165,199,797</u>
TOTAL HONG KONG.....		<u>4,440,624</u>	NETHERLANDS — (0.5%)		
			BNG Bank NV		
			3.500%, 07/19/27..... AUD	5,834	3,733,475

DFA INVESTMENT GRADE PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value†</u>		<u>Face Amount[^] (000)</u>	<u>Value†</u>
NETHERLANDS — (Continued)			SPAIN — (Continued)		
3.300%, 07/17/28..... AUD	10,000	\$ 6,285,289	Telefonica Europe BV		
Cooperatieve Rabobank UA			8.250%, 09/15/30.....	16,567	\$19,266,400
5.250%, 05/24/41.....	5,700	6,010,132	TOTAL SPAIN.....		<u>89,816,264</u>
Enex Holding NV			SUPRANATIONAL ORGANIZATION OBLIGATIONS — (0.7%)		
0.875%, 04/28/26..... EUR	9,900	10,226,039	African Development Bank		
ING Groep NV			4.000%, 01/10/25..... AUD	19,170	12,518,839
3.000%, 02/18/26..... GBP	2,000	2,434,165	3.300%, 07/27/27..... AUD	5,000	3,177,133
# 4.050%, 04/09/29.....	4,000	3,852,991	3.350%, 08/08/28..... AUD	10,400	6,532,490
Nederlandse Waterschapsbank NV			Asian Development Bank		
3.400%, 07/22/25..... AUD	4,100	2,652,215	3.300%, 08/08/28..... AUD	5,000	3,153,199
3.450%, 07/17/28..... AUD	25,100	15,879,879	European Financial Stability		
Shell International Finance BV			Facility		
5.500%, 03/25/40.....	3,000	3,176,473	Δ 0.000%, 04/19/24..... EUR	10,000	10,722,038
2.875%, 11/26/41.....	3,200	<u>2,401,680</u>	1.750%, 06/27/24..... EUR	27,296	29,281,092
TOTAL NETHERLANDS.....		<u>56,652,338</u>	European Investment Bank		
NEW ZEALAND — (0.3%)			4.750%, 08/07/24..... AUD	9,000	5,912,700
New Zealand Government			1.700%, 11/15/24..... AUD	3,880	2,492,536
Bonds			International Bank for		
0.500%, 05/15/24..... NZD	46,800	28,208,295	Reconstruction &		
New Zealand Local			Development		
Government Funding			1.800%, 07/26/24..... CAD	4,500	3,295,615
Agency Bonds			International Finance Corp.		
4.700%, 08/01/28..... AUD	5,000	<u>3,325,776</u>	0.750%, 05/24/28..... AUD	5,000	<u>2,833,102</u>
TOTAL NEW ZEALAND.....		<u>31,534,071</u>	TOTAL SUPRANATIONAL		
NORWAY — (0.2%)			ORGANIZATION		
Equinor ASA			OBLIGATIONS.....		<u>79,918,744</u>
1.750%, 01/22/26.....	3,000	2,843,341	SWEDEN — (0.3%)		
1.250%, 02/17/27..... EUR	9,200	9,428,915	Skandinaviska Enskilda Banken		
Kommunalbanken AS			AB		
4.250%, 07/16/25..... AUD	1,000	654,623	0.050%, 07/01/24..... EUR	18,300	19,454,610
4.350%, 01/18/28..... AUD	10,000	6,572,684	3.750%, 02/07/28..... EUR	3,000	3,265,839
Norsk Hydro ASA			Swedbank AB		
1.125%, 04/11/25..... EUR	5,000	<u>5,233,323</u>	0.200%, 01/12/28..... EUR	3,000	2,830,030
TOTAL NORWAY.....		<u>24,732,886</u>	Volvo Treasury AB		
SPAIN — (0.8%)			2.625%, 02/20/26..... EUR	2,600	2,772,686
Banco Bilbao Vizcaya Argentaria			2.000%, 08/19/27..... EUR	1,900	<u>1,974,979</u>
SA			TOTAL SWEDEN.....		<u>30,298,144</u>
0.375%, 10/02/24..... EUR	5,000	5,280,971	SWITZERLAND — (0.2%)		
3.375%, 09/20/27..... EUR	15,000	16,316,650	UBS AG		
Banco Santander SA			0.010%, 03/31/26..... EUR	2,000	2,015,398
3.800%, 02/23/28.....	4,800	4,558,707	UBS Group AG		
3.490%, 05/28/30.....	4,000	3,621,665	Ω 4.125%, 09/24/25.....	20,990	<u>20,590,178</u>
Santander Holdings USA,			TOTAL SWITZERLAND.....		<u>22,605,576</u>
Inc.			UNITED KINGDOM — (1.8%)		
4.500%, 07/17/25.....	17,590	17,323,547	Ashtead Capital, Inc.		
Santander U.K. PLC			Ω 2.450%, 08/12/31.....	4,750	3,866,419
4.000%, 03/13/24.....	8,788	8,769,632	Ω 5.950%, 10/15/33.....	6,500	6,620,091
Telefonica Emisiones SA			AstraZeneca PLC		
7.045%, 06/20/36.....	13,000	14,678,692	6.450%, 09/15/37.....	3,700	4,309,760

DFA INVESTMENT GRADE PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED KINGDOM — (Continued)			UNITED STATES — (Continued)		
Barclays PLC			6.750%, 12/15/37.....	8,500	\$ 9,579,161
3.650%, 03/16/25.....	14,330	\$ 14,058,878	Affiliated Managers Group, Inc.		
4.375%, 01/12/26.....	8,170	8,064,086	3.500%, 08/01/25.....	3,410	3,322,829
BAT Capital Corp.			3.300%, 06/15/30.....	21,400	19,181,211
4.906%, 04/02/30.....	20,600	20,326,305	Air Products & Chemicals, Inc.		
BP Capital Markets America, Inc.			2.700%, 05/15/40.....	400	300,836
2.721%, 01/12/32.....	1,500	1,297,456	Allegion PLC		
3.060%, 06/17/41.....	50,100	38,405,735	3.500%, 10/01/29.....	10,000	9,290,293
BP Capital Markets PLC			Allstate Corp.		
1.876%, 04/07/24..... EUR	8,758	9,425,285	5.250%, 03/30/33.....	4,400	4,485,276
0.900%, 07/03/24..... EUR	3,400	3,626,173	5.350%, 06/01/33.....	7,500	7,688,514
Diageo Capital PLC			Altria Group, Inc.		
2.125%, 04/29/32.....	6,055	4,998,149	1.700%, 06/15/25..... EUR	5,000	5,251,122
HSBC Holdings PLC			3.400%, 05/06/30.....	10,700	9,756,920
0.875%, 09/06/24..... EUR	7,520	7,981,265	2.450%, 02/04/32.....	27,231	22,264,619
4.300%, 03/08/26.....	13,770	13,562,188	3.400%, 02/04/41.....	6,000	4,440,494
4.950%, 03/31/30.....	12,700	12,686,339	4.250%, 08/09/42.....	400	327,884
# 6.100%, 01/14/42.....	4,500	5,119,480	4.500%, 05/02/43.....	9,100	7,755,438
Lloyds Bank Corporate Markets PLC			Amazon.com, Inc.		
1.750%, 07/11/24..... GBP	2,201	2,744,615	2.100%, 05/12/31.....	22,694	19,411,748
Lloyds Banking Group PLC			2.875%, 05/12/41.....	11,000	8,539,589
3.750%, 01/11/27.....	4,250	4,105,122	Amcor Flexibles North America, Inc.		
London Stock Exchange Group PLC			2.630%, 06/19/30.....	2,500	2,168,104
0.875%, 09/19/24..... EUR	3,170	3,360,969	Amdocs Ltd.		
LSEGA Financing PLC			2.538%, 06/15/30.....	2,000	1,727,878
Ω 3.200%, 04/06/41.....	24,202	18,656,687	American Express Co.		
Mead Johnson Nutrition Co.			3.300%, 05/03/27.....	5,196	4,973,703
4.125%, 11/15/25.....	3,351	3,304,085	American Tower Corp.		
Motability Operations Group PLC			2.700%, 04/15/31.....	300	257,130
0.875%, 03/14/25..... EUR	6,323	6,640,446	2.300%, 09/15/31.....	6,375	5,273,654
Nationwide Building Society			4.050%, 03/15/32.....	2,325	2,172,313
Ω 3.900%, 07/21/25.....	4,600	4,526,947	American Water Capital Corp.		
RELX Capital, Inc.			3.850%, 03/01/24.....	2,115	2,112,221
4.750%, 05/20/32.....	3,633	3,648,151	Ameriprise Financial, Inc.		
Vodafone Group PLC			4.500%, 05/13/32.....	8,200	8,060,255
7.875%, 02/15/30.....	7,107	8,181,836	Amgen, Inc.		
TOTAL UNITED KINGDOM...		<u>209,516,467</u>	2.300%, 02/25/31.....	3,400	2,902,566
UNITED STATES — (33.5%)			2.000%, 01/15/32.....	9,200	7,554,598
3M Co.			3.350%, 02/22/32.....	14,200	12,860,814
# 2.875%, 10/15/27.....	4,534	4,265,737	3.150%, 02/21/40.....	26,545	20,661,519
5.700%, 03/15/37.....	3,500	3,761,277	2.800%, 08/15/41.....	26,250	19,007,080
Abbott Laboratories			Analog Devices, Inc.		
2.950%, 03/15/25.....	5,200	5,099,360	3.450%, 06/15/27.....	4,731	4,587,443
AbbVie, Inc.			2.800%, 10/01/41.....	1,800	1,325,711
3.600%, 05/14/25.....	300	295,052	Aon Corp.		
4.500%, 05/14/35.....	1,000	975,943	# 4.500%, 12/15/28.....	2,300	2,278,111
4.300%, 05/14/36.....	5,000	4,769,889	2.800%, 05/15/30.....	13,400	11,897,616
Acuity Brands Lighting, Inc.			Aon Global Ltd.		
2.150%, 12/15/30.....	1,642	1,373,387	3.500%, 06/14/24.....	8,747	8,681,395
AEP Texas, Inc.			Apple, Inc.		
# 4.700%, 05/15/32.....	20,000	19,510,614	2.375%, 02/08/41.....	4,000	2,915,378
Aetna, Inc.			3.850%, 05/04/43.....	3,500	3,096,306
3.500%, 11/15/24.....	4,959	4,887,872	Applied Materials, Inc.		
			5.850%, 06/15/41.....	400	439,105

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)		
Arizona Public Service Co.			# 1.900%, 01/28/31.....	31,157	\$26,114,213
3.150%, 05/15/25.....	9,580	\$ 9,341,088	Boardwalk Pipelines LP		
2.600%, 08/15/29.....	4,846	4,333,550	3.600%, 09/01/32.....	9,310	8,227,320
2.200%, 12/15/31.....	31,150	25,427,002	Boeing Co.		
5.050%, 09/01/41.....	400	377,086	2.500%, 03/01/25.....	6,399	6,211,676
Arrow Electronics, Inc.			3.200%, 03/01/29.....	4,600	4,228,207
3.875%, 01/12/28.....	11,938	11,367,961	2.950%, 02/01/30.....	5,400	4,814,687
Assurant, Inc.			3.600%, 05/01/34.....	2,000	1,727,684
2.650%, 01/15/32.....	4,000	3,308,064	3.250%, 02/01/35.....	2,463	2,040,903
Assured Guaranty			3.550%, 03/01/38.....	2,550	2,054,144
U.S. Holdings, Inc.			Booking Holdings, Inc.		
3.150%, 06/15/31.....	4,600	4,094,612	2.375%, 09/23/24..... EUR	8,900	9,522,415
AT&T, Inc.			1.800%, 03/03/27..... EUR	700	726,386
2.550%, 12/01/33.....	18,868	15,307,178	Boston Scientific Corp.		
3.500%, 06/01/41.....	30,700	24,390,458	4.550%, 03/01/39.....	1,264	1,213,997
4.300%, 12/15/42.....	3,000	2,611,788	Brighthouse Financial, Inc.		
Autodesk, Inc.			# 4.625%, 05/15/30.....	3,000	3,031,978
4.375%, 06/15/25.....	3,015	2,991,001	Bristol-Myers Squibb Co.		
3.500%, 06/15/27.....	10,309	9,980,433	4.125%, 06/15/39.....	21,400	19,268,771
Automatic Data Processing, Inc.			2.350%, 11/13/40.....	400	277,295
1.250%, 09/01/30.....	3,057	2,511,922	3.550%, 03/15/42.....	800	649,973
AutoZone, Inc.			Brixmor Operating Partnership LP		
3.250%, 04/15/25.....	5,203	5,091,183	4.050%, 07/01/30.....	5,600	5,237,106
Avnet, Inc.			Broadcom, Inc.		
4.625%, 04/15/26.....	4,760	4,693,866	# 4.300%, 11/15/32.....	31,000	29,424,741
3.000%, 05/15/31.....	17,500	14,730,849	Ω 2.600%, 02/15/33.....	200	164,289
5.500%, 06/01/32.....	13,180	12,992,270	Ω 3.419%, 04/15/33.....	200	175,635
AXIS Specialty Finance PLC			Ω 3.469%, 04/15/34.....	5,000	4,342,980
4.000%, 12/06/27.....	19,920	19,193,735	Ω 3.137%, 11/15/35.....	17,502	14,386,968
Baker Hughes Holdings LLC			Ω 4.926%, 05/15/37.....	1,000	964,449
5.125%, 09/15/40.....	2,677	2,663,320	Ω 3.500%, 02/15/41.....	8,150	6,514,869
Bank of America Corp.			Brown & Brown, Inc.		
5.875%, 02/07/42.....	31,300	34,270,039	4.200%, 09/15/24.....	4,660	4,620,843
Bank of New York Mellon Corp.			2.375%, 03/15/31.....	3,000	2,487,566
1.600%, 04/24/25.....	14,050	13,514,378	Bunge Ltd. Finance Corp.		
Berkshire Hathaway Finance Corp.			3.750%, 09/25/27.....	14,600	14,087,509
1.850%, 03/12/30.....	27,500	23,961,495	Burlington Northern Santa Fe LLC		
# 1.450%, 10/15/30.....	74,403	62,209,169	6.150%, 05/01/37.....	800	897,665
5.750%, 01/15/40.....	9,600	10,707,346	5.750%, 05/01/40.....	400	430,814
4.400%, 05/15/42.....	725	694,175	5.050%, 03/01/41.....	400	399,982
4.300%, 05/15/43.....	1,900	1,770,538	5.400%, 06/01/41.....	400	415,711
Berkshire Hathaway, Inc.			4.950%, 09/15/41.....	400	394,289
3.125%, 03/15/26.....	9,085	8,845,876	4.400%, 03/15/42.....	400	369,219
# 4.500%, 02/11/43.....	3,500	3,433,456	5.150%, 09/01/43.....	400	407,102
Best Buy Co., Inc.			Capital One Financial Corp.		
# 4.450%, 10/01/28.....	18,393	18,312,497	3.750%, 04/24/24.....	4,607	4,587,111
1.950%, 10/01/30.....	12,200	10,150,302	3.200%, 02/05/25.....	2,300	2,252,746
Biogen, Inc.			3.800%, 01/31/28.....	3,600	3,439,349
2.250%, 05/01/30.....	19,587	16,696,304	Carrier Global Corp.		
Black Hills Corp.			# 2.700%, 02/15/31.....	2,100	1,833,057
2.500%, 06/15/30.....	2,250	1,900,230	Caterpillar, Inc.		
4.350%, 05/01/33.....	5,728	5,332,990	3.803%, 08/15/42.....	800	696,192
BlackRock, Inc.			Cencora, Inc.		
# 3.250%, 04/30/29.....	2,993	2,846,001	2.800%, 05/15/30.....	29,884	26,753,765
2.400%, 04/30/30.....	33,033	29,166,087			

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)		
CenterPoint Energy			3.250%, 11/01/39.....	2,200	\$ 1,774,407
Resources Corp.			3.750%, 04/01/40.....	15,100	12,933,103
4.000%, 04/01/28.....	4,478	\$ 4,393,606	Conagra Brands, Inc.		
Charles Schwab Corp.			5.300%, 11/01/38.....	34,100	33,208,749
3.000%, 03/10/25.....	12,777	12,486,397	ConocoPhillips		
3.625%, 04/01/25.....	5,758	5,655,118	5.900%, 05/15/38.....	400	430,234
1.950%, 12/01/31.....	700	562,372	6.500%, 02/01/39.....	800	929,736
2.900%, 03/03/32.....	14,300	12,283,877	Consolidated Edison Co. of New York, Inc.		
Chevron Corp.			3.300%, 12/01/24.....	1,280	1,261,179
1.554%, 05/11/25.....	3,254	3,129,503	5.300%, 03/01/35.....	400	406,096
Choice Hotels International, Inc.			6.750%, 04/01/38.....	400	457,524
3.700%, 12/01/29.....	2,660	2,366,130	5.500%, 12/01/39.....	400	405,966
Chubb Corp.			5.700%, 06/15/40.....	400	410,728
6.000%, 05/11/37.....	400	444,724	4.200%, 03/15/42.....	1,174	1,011,402
6.500%, 05/15/38.....	400	465,741	3.950%, 03/01/43.....	400	337,336
Chubb INA Holdings, Inc.			Constellation Brands, Inc.		
3.350%, 05/15/24.....	4,320	4,290,311	3.150%, 08/01/29.....	5,800	5,355,368
Cigna Group			Constellation Energy		
3.500%, 06/15/24.....	1,792	1,778,133	Generation LLC		
3.400%, 03/01/27.....	9,766	9,390,379	6.250%, 10/01/39.....	1,289	1,378,508
2.400%, 03/15/30.....	567	495,190	5.750%, 10/01/41.....	2,300	2,299,573
2.375%, 03/15/31.....	18,767	15,948,879	Corebridge Financial, Inc.		
4.800%, 08/15/38.....	37,897	36,533,665	4.350%, 04/05/42.....	400	342,366
3.200%, 03/15/40.....	15,445	11,919,676	Costco Wholesale Corp.		
Cincinnati Financial Corp.			1.600%, 04/20/30.....	21,300	18,084,636
6.920%, 05/15/28.....	3,000	3,259,673	Cox Communications, Inc.		
Cisco Systems, Inc.			Ω 3.850%, 02/01/25.....	6,790	6,686,036
5.900%, 02/15/39.....	750	828,170	Ω 4.800%, 02/01/35.....	8,981	8,366,051
Citigroup, Inc.			Crown Castle, Inc.		
2.375%, 05/22/24..... EUR	1,175	1,263,639	2.100%, 04/01/31.....	300	244,212
1.750%, 01/28/25..... EUR	4,200	4,451,448	2.900%, 04/01/41.....	19,205	13,735,958
8.125%, 07/15/39.....	15,697	20,353,891	CSX Corp.		
5.875%, 01/30/42.....	26,650	28,733,280	4.750%, 05/30/42.....	400	379,141
Clorox Co.			CVS Health Corp.		
3.900%, 05/15/28.....	3,912	3,798,969	3.375%, 08/12/24.....	10,857	10,730,509
CME Group, Inc.			3.250%, 08/15/29.....	3,000	2,777,832
5.300%, 09/15/43.....	2,600	2,698,363	4.125%, 04/01/40.....	12,694	10,780,381
CMS Energy Corp.			2.700%, 08/21/40.....	4,600	3,239,895
3.600%, 11/15/25.....	3,163	3,076,272	Deere & Co.		
CNA Financial Corp.			3.900%, 06/09/42.....	400	355,320
4.500%, 03/01/26.....	13,822	13,683,616	Dell International LLC/EMC Corp.		
3.900%, 05/01/29.....	850	813,193	3.375%, 12/15/41.....	5,000	3,796,269
# 5.500%, 06/15/33.....	5,000	5,175,848	Devon Energy Corp.		
CNO Financial Group, Inc.			# 5.600%, 07/15/41.....	9,858	9,503,690
5.250%, 05/30/29.....	4,800	4,725,292	4.750%, 05/15/42.....	400	349,624
Coca-Cola Co.			DH Europe Finance II SARL		
2.875%, 05/05/41.....	400	311,531	3.250%, 11/15/39.....	400	330,105
Comcast Corp.			Dick's Sporting Goods, Inc.		
4.250%, 01/15/33.....	20,667	19,873,569	# 3.150%, 01/15/32.....	9,525	8,098,743
7.050%, 03/15/33.....	14,000	16,207,814	Discovery Communications LLC		
# 4.200%, 08/15/34.....	400	380,819	3.900%, 11/15/24.....	4,796	4,732,131
6.500%, 11/15/35.....	400	452,975	3.450%, 03/15/25.....	4,209	4,115,100
3.200%, 07/15/36.....	400	336,605	Dow Chemical Co.		
3.900%, 03/01/38.....	1,200	1,068,577	5.250%, 11/15/41.....	400	390,327
4.600%, 10/15/38.....	5,300	5,119,623	4.375%, 11/15/42.....	2,116	1,853,590
# 6.550%, 07/01/39.....	400	457,043			

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)		
Duke Energy Corp.			First American Financial Corp.		
3.750%, 04/15/24.....	3,205	\$ 3,191,654	2.400%, 08/15/31.....	16,044	\$12,771,424
3.300%, 06/15/41.....	25,250	19,308,252	Flex Ltd.		
Duquesne Light Holdings, Inc.			4.875%, 06/15/29.....	2,040	2,011,460
Ω 2.532%, 10/01/30.....	1,500	1,256,844	4.875%, 05/12/30.....	4,000	3,915,899
Ω 2.775%, 01/07/32.....	641	515,747	Flowserve Corp.		
Eastman Chemical Co.			2.800%, 01/15/32.....	29,138	24,162,581
3.800%, 03/15/25.....	8,127	8,005,600	FMR LLC		
Eaton Corp.			Ω 4.950%, 02/01/33.....	2,400	2,307,327
# 4.000%, 11/02/32.....	8,105	7,788,583	Fortune Brands Innovations, Inc.		
Eaton Vance Corp.			# 3.250%, 09/15/29.....	3,900	3,596,683
3.500%, 04/06/27.....	9,662	9,277,785	4.000%, 03/25/32.....	414	382,725
Ecolab, Inc.			Fox Corp.		
5.500%, 12/08/41.....	1,000	1,044,908	5.476%, 01/25/39.....	2,000	1,958,431
Elevance Health, Inc.			GATX Corp.		
3.500%, 08/15/24.....	3,786	3,744,217	3.250%, 03/30/25.....	3,170	3,089,764
4.101%, 03/01/28.....	10,108	9,924,894	3.500%, 06/01/32.....	6,850	6,011,038
5.950%, 12/15/34.....	11,300	12,100,658	General Dynamics Corp.		
6.375%, 06/15/37.....	4,100	4,530,654	4.250%, 04/01/40.....	5,000	4,631,103
4.625%, 05/15/42.....	5,400	5,016,613	2.850%, 06/01/41.....	400	303,121
Emerson Electric Co.			General Motors Co.		
3.150%, 06/01/25.....	4,912	4,812,208	5.150%, 04/01/38.....	3,669	3,470,258
Energy Transfer LP			General Motors Financial Co., Inc.		
6.050%, 06/01/41.....	400	405,462	1.694%, 03/26/25..... EUR	4,600	4,847,666
Enterprise Products Operating LLC			5.250%, 03/01/26.....	11,336	11,373,404
3.900%, 02/15/24.....	1,280	1,278,913	3.600%, 06/21/30.....	6,000	5,433,684
6.875%, 03/01/33.....	1,400	1,596,063	3.100%, 01/12/32.....	8,400	7,138,065
7.550%, 04/15/38.....	2,557	3,141,162	Georgia Power Co.		
6.125%, 10/15/39.....	6,217	6,817,272	4.300%, 03/15/42.....	400	354,122
6.450%, 09/01/40.....	5,235	5,869,170	Georgia-Pacific LLC		
5.700%, 02/15/42.....	1,200	1,249,916	7.750%, 11/15/29.....	800	920,534
Equifax, Inc.			Gilead Sciences, Inc.		
3.100%, 05/15/30.....	200	179,912	3.700%, 04/01/24.....	1,212	1,208,080
Equinix, Inc.			4.600%, 09/01/35.....	800	781,966
3.200%, 11/18/29.....	2,500	2,285,815	4.000%, 09/01/36.....	4,050	3,712,838
2.500%, 05/15/31.....	5,700	4,841,498	2.600%, 10/01/40.....	7,300	5,312,617
ERAC USA Finance LLC			5.650%, 12/01/41.....	10,300	10,884,157
Ω 3.850%, 11/15/24.....	6,590	6,506,583	GlaxoSmithKline Capital, Inc.		
Eversource Energy			6.375%, 05/15/38.....	913	1,061,113
4.250%, 04/01/29.....	600	577,840	Global Payments, Inc.		
Exelon Corp.			2.900%, 11/15/31.....	400	340,927
# 3.400%, 04/15/26.....	3,866	3,750,248	Globe Life, Inc.		
Extra Space Storage LP			4.800%, 06/15/32.....	10,000	9,708,439
2.350%, 03/15/32.....	13,100	10,607,025	Goldman Sachs Group, Inc.		
Exxon Mobil Corp.			4.000%, 03/03/24.....	14,004	13,983,123
2.995%, 08/16/39.....	2,600	2,089,143	0.125%, 08/19/24..... EUR	2,900	3,069,802
FedEx Corp.			3.750%, 05/22/25.....	6,213	6,107,772
4.900%, 01/15/34.....	2,075	2,076,384	3.750%, 02/25/26.....	5,700	5,574,337
3.900%, 02/01/35.....	2,800	2,551,762	7.250%, 04/10/28..... GBP	4,850	6,647,818
3.250%, 05/15/41.....	9,750	7,481,700	2.600%, 02/07/30.....	4,600	4,046,020
Fidelity National Financial, Inc.			3.800%, 03/15/30.....	12,000	11,293,819
3.400%, 06/15/30.....	19,454	17,424,451	# 6.125%, 02/15/33.....	1,621	1,774,423
2.450%, 03/15/31.....	1,800	1,477,957	6.250%, 02/01/41.....	4,350	4,844,574
Fidelity National Information Services, Inc.			Halliburton Co.		
3.100%, 03/01/41.....	10,400	7,716,950	4.850%, 11/15/35.....	400	396,296
			6.700%, 09/15/38.....	5,760	6,710,864

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)		
7.450%, 09/15/39.....	2,200	\$ 2,734,538	Invitation Homes Operating		
4.500%, 11/15/41.....	3,000	2,715,592	Partnership LP		
4.750%, 08/01/43.....	1,000	940,617	2.000%, 08/15/31.....	3,000	\$ 2,373,107
Harley-Davidson, Inc.			2.700%, 01/15/34.....	1,500	1,201,462
# 3.500%, 07/28/25.....	5,193	5,052,099	J M Smucker Co.		
Health Care Service Corp. A			3.500%, 03/15/25.....	3,600	3,537,512
Mutual Legal Reserve Co.			4.250%, 03/15/35.....	10,700	9,896,087
Ω 2.200%, 06/01/30.....	20,000	17,104,893	Jabil, Inc.		
Healthcare Realty			3.600%, 01/15/30.....	23,950	21,953,899
Holdings LP			3.000%, 01/15/31.....	15,033	13,021,606
2.000%, 03/15/31.....	2,800	2,242,518	Jackson Financial, Inc.		
Hess Corp.			3.125%, 11/23/31.....	6,177	5,237,018
5.600%, 02/15/41.....	15,000	15,790,541	Janus Henderson		
Home Depot, Inc.			U.S. Holdings, Inc.		
5.875%, 12/16/36.....	15,888	17,619,668	4.875%, 08/01/25.....	9,046	8,966,526
3.300%, 04/15/40.....	1,600	1,313,878	Jefferies Financial Group, Inc.		
5.400%, 09/15/40.....	5,600	5,872,485	2.625%, 10/15/31.....	20,514	17,051,697
5.950%, 04/01/41.....	1,200	1,334,032	2.750%, 10/15/32.....	6,280	5,153,718
Honeywell International, Inc.			John Deere Cash		
Δ 0.000%, 03/10/24..... EUR	2,700	2,905,816	Management SARL		
5.700%, 03/15/37.....	400	434,627	1.375%, 04/02/24..... EUR	1,350	1,452,762
5.375%, 03/01/41.....	670	704,282	Johnson & Johnson		
HP, Inc.			# 1.300%, 09/01/30.....	7,400	6,189,587
2.650%, 06/17/31.....	200	169,587	JPMorgan Chase & Co.		
# 6.000%, 09/15/41.....	11,400	11,980,416	3.625%, 05/13/24.....	9,931	9,878,843
HSBC USA, Inc.			3.900%, 07/15/25.....	22,016	21,734,919
3.500%, 06/23/24.....	23,674	23,471,544	6.400%, 05/15/38.....	20,000	22,965,366
Humana, Inc.			5.500%, 10/15/40.....	3,600	3,790,850
3.850%, 10/01/24.....	5,825	5,760,380	5.600%, 07/15/41.....	7,100	7,538,734
Indiana Michigan Power Co.			5.400%, 01/06/42.....	9,350	9,706,849
6.050%, 03/15/37.....	1,108	1,184,191	Juniper Networks, Inc.		
Intel Corp.			3.750%, 08/15/29.....	3,600	3,400,860
4.000%, 12/15/32.....	200	191,005	2.000%, 12/10/30.....	5,000	4,094,175
# 4.600%, 03/25/40.....	27,624	26,742,047	Kellanova		
2.800%, 08/12/41.....	23,576	17,505,820	3.400%, 11/15/27.....	4,100	3,936,670
4.800%, 10/01/41.....	400	388,425	7.450%, 04/01/31.....	6,159	7,033,996
5.625%, 02/10/43.....	20,100	21,306,905	Kemper Corp.		
Intercontinental Exchange, Inc.			3.800%, 02/23/32.....	20,930	17,698,512
3.750%, 12/01/25.....	11,500	11,282,075	Kimco Realty OP LLC		
# 4.600%, 03/15/33.....	15,000	14,709,000	2.250%, 12/01/31.....	10,200	8,279,750
2.650%, 09/15/40.....	16,100	11,835,754	Kinder Morgan Energy		
International Business Machines			Partners LP		
Corp.			6.950%, 01/15/38.....	5,800	6,415,388
3.300%, 01/27/27.....	954	919,379	6.500%, 09/01/39.....	1,900	2,013,577
# 1.950%, 05/15/30.....	9,340	7,995,679	5.000%, 08/15/42.....	4,000	3,587,344
4.150%, 05/15/39.....	8,300	7,543,251	4.700%, 11/01/42.....	400	347,412
2.850%, 05/15/40.....	31,266	23,400,935	5.000%, 03/01/43.....	12,400	11,158,436
4.000%, 06/20/42.....	3,400	2,957,869	Kroger Co.		
International Flavors &			# 7.500%, 04/01/31.....	16,177	18,515,497
Fragrances, Inc.			L3Harris Technologies, Inc.		
Ω 3.268%, 11/15/40.....	12,000	8,583,940	3.950%, 05/28/24.....	2,469	2,456,319
Interpublic Group of Cos., Inc.			Lazard Group LLC		
4.200%, 04/15/24.....	1,953	1,945,423	4.500%, 09/19/28.....	17,626	17,118,576
4.750%, 03/30/30.....	375	369,762	4.375%, 03/11/29.....	400	383,816
Interstate Power & Light Co.			Legg Mason, Inc.		
2.300%, 06/01/30.....	3,978	3,401,081	3.950%, 07/15/24.....	4,736	4,701,748
			4.750%, 03/15/26.....	3,945	3,941,160

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)		
Liberty Mutual Group, Inc.			Molson Coors Beverage Co.		
Ω 4.569%, 02/01/29.....	9,305	\$ 9,119,586	1.250%, 07/15/24..... EUR	2,000	\$ 2,133,778
Ω 6.500%, 03/15/35.....	4,250	4,238,563	Morgan Stanley		
Lincoln National Corp.			3.875%, 04/29/24.....	6,982	6,952,502
3.050%, 01/15/30.....	300	266,888	# 3.875%, 01/27/26.....	15,083	14,807,390
# 3.400%, 01/15/31.....	8,337	7,471,017	# 3.625%, 01/20/27.....	8,004	7,783,468
3.400%, 03/01/32.....	23,378	20,212,909	1.875%, 04/27/27..... EUR	5,000	5,173,042
7.000%, 06/15/40.....	125	140,759	7.250%, 04/01/32.....	14,996	17,481,358
Lockheed Martin Corp.			6.375%, 07/24/42.....	3,800	4,351,315
# 3.550%, 01/15/26.....	1,500	1,473,392	Motorola Solutions, Inc.		
3.600%, 03/01/35.....	671	609,178	4.600%, 05/23/29.....	3,500	3,471,785
4.500%, 05/15/36.....	1,000	977,044	2.300%, 11/15/30.....	25,444	21,452,923
Loews Corp.			MPLX LP		
3.750%, 04/01/26.....	8,270	8,073,122	4.500%, 04/15/38.....	4,700	4,229,762
6.000%, 02/01/35.....	5,000	5,415,746	National Fuel Gas Co.		
Lowe's Cos., Inc.			2.950%, 03/01/31.....	5,000	4,215,499
2.800%, 09/15/41.....	25,000	18,315,815	National Rural Utilities		
LYB International Finance			Cooperative Finance Corp.		
III LLC			8.000%, 03/01/32.....	2,708	3,224,330
3.375%, 10/01/40.....	8,700	6,683,742	NetApp, Inc.		
LyondellBasell Industries NV			3.300%, 09/29/24.....	3,451	3,399,189
5.750%, 04/15/24.....	1,611	1,611,146	2.700%, 06/22/30.....	4,400	3,873,935
Marathon Petroleum Corp.			NewMarket Corp.		
3.625%, 09/15/24.....	6,891	6,804,979	2.700%, 03/18/31.....	4,000	3,389,605
6.500%, 03/01/41.....	4,500	4,900,655	Newmont Corp.		
Marriott International, Inc.			5.875%, 04/01/35.....	400	424,626
2.750%, 10/15/33.....	7,200	5,933,797	NIKE, Inc.		
Mars, Inc.			# 2.850%, 03/27/30.....	17,787	16,290,595
Ω 1.625%, 07/16/32.....	7,750	6,106,691	Northern Trust Corp.		
Ω 3.600%, 04/01/34.....	400	362,476	1.950%, 05/01/30.....	19,870	17,154,247
#Ω 3.875%, 04/01/39.....	800	709,026	Nucor Corp.		
Marsh & McLennan Cos., Inc.			3.950%, 05/01/28.....	4,016	3,938,905
3.500%, 06/03/24.....	8,320	8,257,791	3.125%, 04/01/32.....	7,340	6,557,970
2.375%, 12/15/31.....	2,561	2,168,829	# 6.400%, 12/01/37.....	6,585	7,436,992
Medtronic Global Holdings			Nuveen Finance LLC		
SCA			Ω 4.125%, 11/01/24.....	2,348	2,317,530
1.125%, 03/07/27..... EUR	4,800	4,899,846	Oklahoma Gas & Electric Co.		
Medtronic, Inc.			# 5.400%, 01/15/33.....	4,200	4,356,170
4.375%, 03/15/35.....	8,065	7,859,839	Omnicom Group, Inc.		
Merck & Co., Inc.			4.200%, 06/01/30.....	12,055	11,635,270
# 3.400%, 03/07/29.....	8,884	8,486,698	ONE Gas, Inc.		
1.450%, 06/24/30.....	40,801	34,097,591	# 4.250%, 09/01/32.....	4,300	4,159,248
3.900%, 03/07/39.....	400	362,422	Oracle Corp.		
2.350%, 06/24/40.....	800	573,642	3.250%, 11/15/27.....	14,193	13,479,297
MetLife, Inc.			4.300%, 07/08/34.....	400	372,330
5.375%, 07/15/33.....	5,000	5,168,433	3.900%, 05/15/35.....	800	709,006
6.375%, 06/15/34.....	19,000	21,206,241	3.650%, 03/25/41.....	17,000	13,528,156
5.700%, 06/15/35.....	7,200	7,694,557	Owens Corning		
4.125%, 08/13/42.....	5,400	4,753,505	3.875%, 06/01/30.....	9,226	8,638,164
Micron Technology, Inc.			Parker-Hannifin Corp.		
# 4.663%, 02/15/30.....	330	324,258	3.300%, 11/21/24.....	3,093	3,044,184
2.703%, 04/15/32.....	2,650	2,224,209	# 3.250%, 06/14/29.....	6,000	5,617,734
3.366%, 11/01/41.....	31,640	23,995,560	Penske Truck Leasing Co.		
Microsoft Corp.			LP/PTL Finance Corp.		
Ω 3.400%, 06/15/27.....	4,965	4,822,258	Ω 3.400%, 11/15/26.....	133	127,019
Mohawk Industries, Inc.			PepsiCo, Inc.		
# 3.625%, 05/15/30.....	1,971	1,831,635	4.875%, 11/01/40.....	400	403,373

DFA INVESTMENT GRADE PORTFOLIO

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
2.625%, 10/21/41.....	1,200	\$ 887,042	6.375%, 05/15/33.....	11,000	\$11,892,099
Pfizer, Inc.			6.000%, 02/15/35.....	6,449	6,828,706
4.000%, 12/15/36.....	400	373,312	QUALCOMM, Inc.		
4.100%, 09/15/38.....	1,600	1,467,004	1.650%, 05/20/32.....	10,643	8,534,782
3.900%, 03/15/39.....	6,600	5,859,563	Quanta Services, Inc.		
7.200%, 03/15/39.....	2,400	2,962,197	2.900%, 10/01/30.....	302	264,899
2.550%, 05/28/40.....	2,000	1,449,808	Realty Income Corp.		
5.600%, 09/15/40.....	400	421,743	2.700%, 02/15/32.....	14,491	12,135,619
Philip Morris International, Inc.			2.850%, 12/15/32.....	8,577	7,243,837
0.625%, 11/08/24..... EUR	774	815,828	1.800%, 03/15/33.....	1,800	1,387,898
3.250%, 11/10/24.....	6,698	6,595,428	# 4.900%, 07/15/33.....	5,000	4,897,464
3.375%, 08/15/29.....	6,000	5,616,429	Reinsurance Group of America, Inc.		
2.100%, 05/01/30.....	8,350	7,185,886	3.950%, 09/15/26.....	15,789	15,378,817
# 5.375%, 02/15/33.....	1,000	1,020,596	3.900%, 05/15/29.....	4,725	4,490,802
5.625%, 09/07/33.....	10,000	10,366,427	3.150%, 06/15/30.....	15,455	13,835,890
# 6.375%, 05/16/38.....	13,000	14,554,703	Revvity, Inc.		
4.375%, 11/15/41.....	4,700	4,190,866	3.300%, 09/15/29.....	1,300	1,185,250
# 4.500%, 03/20/42.....	400	358,361	Royalty Pharma PLC		
3.875%, 08/21/42.....	4,300	3,532,877	2.200%, 09/02/30.....	10,000	8,392,050
Phillips 66			3.300%, 09/02/40.....	63,117	47,547,817
2.150%, 12/15/30.....	400	338,264	RTX Corp.		
4.650%, 11/15/34.....	400	388,606	4.450%, 11/16/38.....	1,200	1,110,101
5.875%, 05/01/42.....	1,592	1,706,926	4.700%, 12/15/41.....	5,600	5,173,276
Plains All American			4.500%, 06/01/42.....	28,524	26,102,056
Pipeline LP/PAA Finance Corp.			Salesforce, Inc.		
5.150%, 06/01/42.....	5,000	4,550,677	3.700%, 04/11/28.....	7,800	7,646,046
4.300%, 01/31/43.....	6,441	5,223,345	2.700%, 07/15/41.....	1,600	1,198,954
PNC Bank NA			Sanofi SA		
2.950%, 02/23/25.....	1,093	1,068,222	3.625%, 06/19/28.....	10,200	9,990,773
3.250%, 06/01/25.....	4,680	4,567,400	Sherwin-Williams Co.		
PPG Industries, Inc.			2.950%, 08/15/29.....	4,800	4,389,885
1.875%, 06/01/25..... EUR	2,125	2,244,514	Simon Property Group LP		
2.550%, 06/15/30.....	9,250	8,072,316	2.650%, 07/15/30.....	19,576	17,327,785
Precision Castparts Corp.			# 2.200%, 02/01/31.....	13,548	11,335,892
3.250%, 06/15/25.....	26,684	26,185,646	2.250%, 01/15/32.....	7,377	6,089,130
3.900%, 01/15/43.....	4,000	3,409,955	# 5.500%, 03/08/33.....	5,400	5,582,837
Primerica, Inc.			6.750%, 02/01/40.....	1,200	1,366,394
2.800%, 11/19/31.....	15,500	13,139,425	4.750%, 03/15/42.....	400	365,123
Principal Financial Group, Inc.			Southern California Edison Co.		
3.400%, 05/15/25.....	2,300	2,250,944	6.650%, 04/01/29.....	400	426,814
6.050%, 10/15/36.....	4,000	4,295,220	Southern Power Co.		
Progress Energy, Inc.			5.150%, 09/15/41.....	3,000	2,832,574
7.750%, 03/01/31.....	2,500	2,873,841	Southwest Gas Corp.		
# 6.000%, 12/01/39.....	600	628,684	3.700%, 04/01/28.....	2,900	2,773,213
Progressive Corp.			2.200%, 06/15/30.....	13,700	11,637,737
3.000%, 03/15/32.....	16,100	14,317,848	Stanley Black & Decker, Inc.		
Prologis Euro Finance LLC			2.300%, 03/15/30.....	2,650	2,263,770
0.250%, 09/10/27..... EUR	4,600	4,451,788	5.200%, 09/01/40.....	400	382,979
Prologis LP			State Street Corp.		
5.125%, 01/15/34.....	5,563	5,649,995	3.550%, 08/18/25.....	1,854	1,823,303
Prudential Financial, Inc.			Steel Dynamics, Inc.		
3.000%, 03/10/40.....	9,850	7,631,381	3.250%, 01/15/31.....	19,725	17,790,815
Public Service Enterprise Group, Inc.			Stellantis Finance U.S., Inc.		
8.625%, 04/15/31.....	1,000	1,170,897	Ω 2.691%, 09/15/31.....	11,500	9,632,768
PulteGroup, Inc.					
7.875%, 06/15/32.....	3,895	4,566,271			

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)		
Sutter Health			VeriSign, Inc.		
3.161%, 08/15/40.....	2,000	\$ 1,589,546	2.700%, 06/15/31.....	5,106	\$ 4,344,913
Targa Resources Corp.			Verizon Communications, Inc.		
4.200%, 02/01/33.....	3,000	2,746,240	# 4.016%, 12/03/29.....	9,753	9,378,220
Target Corp.			2.355%, 03/15/32.....	2,733	2,269,701
4.000%, 07/01/42.....	2,100	1,881,147	4.812%, 03/15/39.....	10,500	10,168,365
TCI Communications, Inc.			2.650%, 11/20/40.....	5,000	3,570,602
7.875%, 02/15/26.....	720	761,383	3.400%, 03/22/41.....	9,400	7,432,578
Texas Instruments, Inc.			VF Corp.		
# 3.875%, 03/15/39.....	7,290	6,691,140	# 2.950%, 04/23/30.....	4,556	3,823,647
Textron, Inc.			Viatrix, Inc.		
2.450%, 03/15/31.....	14,820	12,615,921	2.700%, 06/22/30.....	1,000	853,461
Thermo Fisher Scientific, Inc.			3.850%, 06/22/40.....	10,000	7,568,900
2.800%, 10/15/41.....	2,700	2,022,643	Virginia Electric & Power Co.		
5.404%, 08/10/43.....	7,500	7,847,472	6.000%, 01/15/36.....	3,600	3,873,846
Travelers Cos., Inc.			6.000%, 05/15/37.....	1,000	1,071,028
6.250%, 06/15/37.....	1,335	1,515,593	8.875%, 11/15/38.....	2,000	2,733,470
5.350%, 11/01/40.....	1,200	1,255,716	4.000%, 01/15/43.....	8,000	6,804,690
Truist Financial Corp.			Visa, Inc.		
3.700%, 06/05/25.....	7,545	7,395,900	2.050%, 04/15/30.....	55,259	48,417,080
TWDC Enterprises 18 Corp.			Voya Financial, Inc.		
4.375%, 08/16/41.....	10,000	9,037,794	5.700%, 07/15/43.....	913	906,431
U.S. Bancorp			Walgreens Boots Alliance, Inc.		
0.850%, 06/07/24..... EUR	800	854,082	# 3.200%, 04/15/30.....	3,867	3,408,247
Union Pacific Corp.			Walmart, Inc.		
3.250%, 01/15/25.....	9,115	8,964,136	5.000%, 10/25/40.....	7,200	7,454,268
2.891%, 04/06/36.....	23,350	19,436,812	# 5.625%, 04/15/41.....	2,100	2,311,798
3.600%, 09/15/37.....	1,800	1,590,771	Walt Disney Co.		
3.550%, 08/15/39.....	400	342,388	3.700%, 09/15/24.....	3,814	3,776,550
3.200%, 05/20/41.....	15,400	12,211,279	6.200%, 12/15/34.....	100	111,901
3.375%, 02/14/42.....	5,150	4,176,428	6.400%, 12/15/35.....	3,000	3,407,970
United Parcel Service, Inc.			4.625%, 03/23/40.....	6,500	6,265,902
6.200%, 01/15/38.....	400	454,784	3.500%, 05/13/40.....	24,596	20,413,347
4.875%, 11/15/40.....	1,020	1,005,142	6.150%, 02/15/41.....	400	443,097
UnitedHealth Group, Inc.			5.400%, 10/01/43.....	2,000	2,075,721
4.200%, 05/15/32.....	18,800	18,206,373	WEC Energy Group, Inc.		
5.800%, 03/15/36.....	400	437,362	3.550%, 06/15/25.....	1,757	1,717,273
6.625%, 11/15/37.....	400	468,999	Wells Fargo & Co.		
6.875%, 02/15/38.....	350	419,583	0.500%, 04/26/24..... EUR	15,349	16,453,540
3.500%, 08/15/39.....	17,038	14,404,074	2.125%, 06/04/24..... EUR	6,240	6,698,859
2.750%, 05/15/40.....	11,200	8,470,661	# 3.000%, 02/19/25.....	4,264	4,176,113
5.700%, 10/15/40.....	2,400	2,580,942	1.625%, 06/02/25..... EUR	3,400	3,573,298
5.950%, 02/15/41.....	1,000	1,091,193	2.000%, 07/28/25..... GBP	887	1,072,342
3.050%, 05/15/41.....	28,172	21,909,477	3.000%, 04/22/26.....	2,553	2,450,609
4.625%, 11/15/41.....	1,200	1,144,790	1.375%, 10/26/26..... EUR	2,500	2,561,270
Unum Group			1.000%, 02/02/27..... EUR	15,000	15,098,138
3.875%, 11/05/25.....	1,977	1,922,585	4.150%, 01/24/29.....	600	581,649
4.000%, 06/15/29.....	10,963	10,410,062	Welltower OP LLC		
5.750%, 08/15/42.....	3,000	2,982,661	4.125%, 03/15/29.....	1,150	1,113,161
Utah Acquisition Sub, Inc.			2.750%, 01/15/31.....	17,596	15,220,092
3.950%, 06/15/26.....	17,367	16,875,544	2.750%, 01/15/32.....	4,600	3,900,428
Valero Energy Corp.			Westlake Corp.		
7.500%, 04/15/32.....	580	673,684	3.375%, 06/15/30.....	11,785	10,767,204
6.625%, 06/15/37.....	11,550	12,707,245	WestRock MWV LLC		
Ventas Realty LP			8.200%, 01/15/30.....	19,367	22,381,850
3.000%, 01/15/30.....	1,100	976,753			

DFA INVESTMENT GRADE PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value†</u>		<u>Face Amount[^] (000)</u>	<u>Value†</u>
UNITED STATES — (Continued)			1.750%, 06/30/24	60,000	\$ 59,158,594
Weyerhaeuser Co.			2.000%, 06/30/24	20,000	19,740,625
7.375%, 03/15/32	813	\$ 938,965	# 3.000%, 06/30/24	57,000	56,496,797
Whirlpool Corp.			2.125%, 07/31/24	50,000	49,267,578
3.700%, 05/01/25	14,663	14,401,852	2.375%, 05/15/27	91,200	86,739,750
# 4.750%, 02/26/29	700	694,328	2.250%, 08/15/27	40,000	37,770,312
Williams Cos., Inc.			2.250%, 11/15/27	39,018	36,727,499
# 3.500%, 11/15/30	13,600	12,476,384	2.750%, 02/15/28	47,000	44,954,766
6.300%, 04/15/40	20,000	21,394,801	1.125%, 02/29/28	54,000	48,376,407
WP Carey, Inc.			1.250%, 03/31/28	15,000	13,480,078
2.400%, 02/01/31	2,300	1,933,627	1.250%, 04/30/28	40,000	35,865,625
2.450%, 02/01/32	9,800	8,006,521	2.875%, 05/15/28	69,000	66,207,656
WRKCo, Inc.			2.875%, 08/15/28	90,000	86,206,640
# 3.000%, 06/15/33	19,705	16,899,082	3.125%, 11/15/28	75,000	72,527,344
TOTAL UNITED STATES		<u>3,829,939,861</u>	2.625%, 02/15/29	25,000	23,556,641
TOTAL BONDS		<u>5,508,897,569</u>	2.375%, 03/31/29	10,000	9,294,531
			3.500%, 01/31/30	25,000	24,446,289
U.S. TREASURY OBLIGATIONS — (28.9%)			3.500%, 04/30/30	25,000	24,421,875
U.S. Treasury Bills			4.000%, 07/31/30	25,000	25,112,305
∞ 5.016%, 03/12/24	80,000	79,531,882	4.125%, 08/31/30	25,000	25,285,156
∞ 5.059%, 03/19/24	80,000	79,449,147	4.375%, 11/30/30	25,000	25,664,063
∞ 5.383%, 03/26/24	40,000	39,684,700	TOTAL U.S. TREASURY		
U.S. Treasury Bonds			OBLIGATIONS		<u>3,302,010,826</u>
# 5.250%, 02/15/29	28,500	30,294,609	COMMERCIAL PAPER — (0.4%)		
6.125%, 08/15/29	25,000	27,695,313	AUSTRALIA — (0.4%)		
1.125%, 05/15/40	159,000	100,921,523	Australia & New Zealand		
1.125%, 08/15/40	155,000	97,401,758	Banking Group Ltd.		
1.375%, 11/15/40	162,000	105,831,562	Ω 5.560%, 02/22/24	25,000	24,918,526
1.875%, 02/15/41	117,000	82,827,774	Westpac Banking Corp.		
2.250%, 05/15/41	60,000	45,056,250	Ω 5.610%, 03/13/24	25,000	24,846,513
1.750%, 08/15/41	195,000	133,841,602	TOTAL AUSTRALIA		<u>49,765,039</u>
2.000%, 11/15/41	136,000	97,123,124	TOTAL COMMERCIAL		
2.375%, 02/15/42	125,000	94,589,844	PAPER		
2.750%, 08/15/42	63,000	50,402,461	(Cost \$49,759,187)		<u>49,765,039</u>
2.750%, 11/15/42	90,000	71,796,094	FOREIGN SOVEREIGN OBLIGATIONS — (0.1%)		
3.125%, 02/15/43	77,000	65,025,899	UNITED KINGDOM — (0.1%)		
2.875%, 05/15/43	95,000	76,942,579	U.K. Treasury Bills		
U.S. Treasury Notes			∞ 5.617%, 02/05/24	GBP 5,000	6,332,878
# 0.125%, 02/15/24	105,000	104,794,261	TOTAL INVESTMENT		
# 2.750%, 02/15/24	100,000	99,901,289	SECURITIES		
1.500%, 02/29/24	65,000	64,806,410	(Cost \$11,079,479,847)		<u>10,462,673,604</u>
2.125%, 02/29/24	70,000	69,824,275			
# 2.375%, 02/29/24	88,000	87,795,560	Shares		
# 0.250%, 03/15/24	100,000	99,400,271	SECURITIES LENDING COLLATERAL — (8.4%)		
# 2.125%, 03/31/24	50,000	49,738,281	@§ The DFA Short Term		
# 2.250%, 03/31/24	50,000	49,744,140	Investment Fund	82,686,000	956,511,649
# 0.375%, 04/15/24	100,000	98,996,094	TOTAL INVESTMENTS — (100.0%)		
2.000%, 04/30/24	30,000	29,755,078	(Cost \$12,035,987,363) ^{^^}		<u>\$11,419,185,253</u>
2.250%, 04/30/24	58,000	57,565,000			
2.500%, 04/30/24	80,000	79,446,875			
0.250%, 05/15/24	62,000	61,118,437			
2.500%, 05/15/24	40,000	39,679,688			
2.000%, 05/31/24	50,000	49,472,656			
2.500%, 05/31/24	30,000	29,729,297			
# 0.250%, 06/15/24	82,000	80,526,562			

DFA INVESTMENT GRADE PORTFOLIO

CONTINUED

As of January 31, 2024, DFA Investment Grade 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	18,202,216	AUD	27,697,989	Citibank, N.A.	02/12/24	\$ 25,051
USD	31,114,974	AUD	46,637,328	State Street Bank and Trust	02/12/24	508,622
USD	70,627,764	EUR	64,883,641	HSBC Bank	02/15/24	470,137
USD	58,205,222	EUR	53,375,737	HSBC Bank	02/16/24	488,497
USD	64,341,612	EUR	59,134,473	State Street Bank and Trust	02/20/24	387,129
USD	123,835,520	AUD	187,588,079	Bank of New York Mellon	02/21/24	691,839
USD	74,132,438	EUR	68,053,860	Barclays Capital	02/21/24	528,483
USD	67,639,847	EUR	62,051,308	Bank of America Corp.	02/26/24	513,977
USD	28,249,839	NZD	46,168,754	Citibank, N.A.	02/26/24	27,993
USD	79,905,217	CAD	107,320,945	Citibank, N.A.	02/27/24	53,073
USD	75,337,975	EUR	68,711,938	Barclays Capital	04/02/24	891,461
USD	76,602,246	EUR	69,913,132	Barclays Capital	04/04/24	847,781
USD	78,808,566	EUR	71,750,459	State Street Bank and Trust	04/05/24	1,059,923
Total Appreciation						\$6,493,966
USD	10,296,676	AUD	15,734,566	State Street Bank and Trust	02/12/24	\$ (29,337)
USD	32,076,032	GBP	25,358,764	State Street Bank and Trust	02/16/24	(64,650)
USD	40,992,460	GBP	32,342,105	State Street Bank and Trust	02/20/24	(483)
EUR	23,560,243	USD	25,874,533	State Street Bank and Trust	04/02/24	(347,994)
EUR	4,789,254	USD	5,264,563	Bank of New York Mellon	04/04/24	(75,161)
EUR	4,871,316	USD	5,346,614	State Street Bank and Trust	04/05/24	(68,066)
Total (Depreciation)						\$ (585,691)
Total Appreciation (Depreciation)						\$5,908,275

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$ 1,595,667,292	—	\$ 1,595,667,292
Bonds				
Australia.....	—	225,674,439	—	225,674,439
Belgium.....	—	51,659,681	—	51,659,681
Canada.....	—	354,586,747	—	354,586,747
Denmark.....	—	601,109	—	601,109
Finland.....	—	25,144,893	—	25,144,893
France.....	—	117,809,249	—	117,809,249
Germany.....	—	169,909,749	—	169,909,749
Hong Kong.....	—	4,440,624	—	4,440,624
Ireland.....	—	2,401,608	—	2,401,608
Italy.....	—	16,455,322	—	16,455,322
Japan.....	—	165,199,797	—	165,199,797
Netherlands.....	—	56,652,338	—	56,652,338
New Zealand.....	—	31,534,071	—	31,534,071
Norway.....	—	24,732,886	—	24,732,886
Spain.....	—	89,816,264	—	89,816,264
Supranational Organization Obligations.....	—	79,918,744	—	79,918,744
Sweden.....	—	30,298,144	—	30,298,144
Switzerland.....	—	22,605,576	—	22,605,576
United Kingdom.....	—	209,516,467	—	209,516,467

DFA INVESTMENT GRADE PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
United States.....	—	\$ 3,829,939,861	—	\$ 3,829,939,861
U.S. Treasury Obligations.....	—	3,302,010,826	—	3,302,010,826
Commercial Paper.....	—	49,765,039	—	49,765,039
Foreign Sovereign Obligations.....	—	6,332,878	—	6,332,878
Securities Lending Collateral.....	—	956,511,649	—	956,511,649
Forward Currency Contracts**.....	—	5,908,275	—	5,908,275
TOTAL.....	—	\$11,425,093,528	—	\$11,425,093,528

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

DFA INFLATION-PROTECTED SECURITIES PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Face Amount± (000)</u>	<u>Value†</u>
U.S. TREASURY OBLIGATIONS — (99.9%)		
U.S. Treasury Inflation-Indexed Bonds		
1.750%, 01/15/28.....	281,700	\$ 412,522,870
3.625%, 04/15/28.....	234,500	478,235,513
2.500%, 01/15/29.....	327,500	486,721,607
3.875%, 04/15/29.....	236,745	489,351,142
3.375%, 04/15/32.....	169,500	329,622,110
2.125%, 02/15/40.....	289,000	421,980,534
2.125%, 02/15/41.....	265,815	383,420,129
0.750%, 02/15/42.....	86,000	95,130,810
0.625%, 02/15/43.....	119,000	124,536,294
U.S. Treasury Inflation-Indexed Notes		
0.375%, 07/15/27.....	253,500	304,203,612
0.500%, 01/15/28.....	228,600	270,878,942
0.750%, 07/15/28.....	86,000	101,326,608
0.875%, 01/15/29.....	427,500	500,106,946
0.250%, 07/15/29.....	126,500	141,348,859
0.125%, 01/15/30.....	204,000	222,542,808
0.125%, 07/15/30.....	60,000	65,480,736
0.125%, 01/15/31.....	125,000	132,853,960
0.125%, 07/15/31.....	89,000	91,393,503
0.125%, 01/15/32.....	184,000	180,370,087
TOTAL U.S. TREASURY OBLIGATIONS		
Cost (\$5,749,104,722).....		<u>5,232,027,070</u>
	<u>Shares</u>	
TEMPORARY CASH INVESTMENTS — (0.1%)		
State Street Institutional U.S. Government Money Market Fund 5.300%.....	3,842,676	<u>3,842,676</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$5,752,947,398)^.....		<u>\$5,235,869,746</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$5,232,027,070	—	\$5,232,027,070
Temporary Cash Investments.....	\$3,842,676	—	—	3,842,676
TOTAL.....	<u>\$3,842,676</u>	<u>\$5,232,027,070</u>	<u>—</u>	<u>\$5,235,869,746</u>

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (97.8%)			ARIZONA — (Continued)		
ALABAMA — (0.6%)			Pima County Unified School		
Alabama Federal Aid			District No. 6 Marana (GO)		
Highway Finance Authority			(AGM)		
(RB)			5.000%, 07/01/24	650	\$ 654,897
□ 5.000%, 09/01/30			Pima County Unified School		
(Pre-refunded @ \$100,			District No. 6 Marana (GO)		
9/1/24).....	3,605	\$3,639,750	(AGM) Series A		
City of Huntsville (GO) Series			5.000%, 07/01/24	485	488,654
B			TOTAL ARIZONA.....		<u>19,783,118</u>
5.000%, 05/01/24	2,410	2,421,304	ARKANSAS — (0.1%)		
City of Madison (GO) Series			University of Arkansas (RB)		
A			Series A		
□ 5.000%, 04/01/37	1,590	1,628,037	□ 5.000%, 11/01/36		
Mobile County Board of			(Pre-refunded @ \$100,		
School Commissioners			11/1/24).....	1,585	<u>1,606,208</u>
(ST) (BAM)			CALIFORNIA — (3.1%)		
4.000%, 03/01/24	550	550,312	City of Los Angeles (RN)		
5.000%, 03/01/25	245	250,017	5.000%, 06/27/24	19,000	19,146,448
University of South Alabama			County of Los Angeles (RN)		
(RB) (AGM)			5.000%, 06/28/24	8,000	8,061,976
5.000%, 11/01/24	1,000	<u>1,012,119</u>	County of Riverside (RN)		
TOTAL ALABAMA.....		<u>9,501,539</u>	5.000%, 06/28/24	6,300	6,348,806
ARIZONA — (1.2%)			San Francisco Community		
Arizona Health Facilities			College District (GO)		
Authority (RB) Series A			5.000%, 06/15/29	4,765	4,904,426
5.000%, 12/01/26	4,325	4,377,642	San Francisco Unified School		
City of Chandler (GO)			District (GO) Series C		
5.000%, 07/01/24	3,160	3,186,551	5.000%, 06/15/24	475	478,597
City of Mesa (GO)			5.000%, 06/15/25	565	582,156
5.000%, 07/01/24	4,655	4,693,341	State of California (GO)		
City of Phoenix (GO)			4.000%, 03/01/24	1,275	1,276,004
5.000%, 07/01/24	820	826,720	5.000%, 09/01/24	5,000	5,060,327
City of Tempe (GO)			5.000%, 10/01/25	1,910	1,934,163
5.000%, 07/01/24	2,200	2,217,847	5.000%, 10/01/33	3,000	<u>3,005,926</u>
Coconino County Unified			TOTAL CALIFORNIA.....		<u>50,798,829</u>
School District No.			COLORADO — (1.2%)		
1-Flagstaff (GO) Series C			Board of Governors of		
5.000%, 07/01/25	500	514,810	Colorado State University		
Maricopa County Unified			System (RB) (ST HGR ED		
School District No. 4 Mesa			INTERCEPT PROG)		
(GO) Series E			Series C		
5.000%, 07/01/24	1,400	1,411,241	□ 4.000%, 03/01/38	615	621,435
Maricopa County Union High			Board of Water		
School District No.			Commissioners City &		
210-Phoenix (GO) Series			County of Denver (RB)		
E			Series B		
5.000%, 07/01/24	1,400	1,411,415	5.000%, 09/15/24	1,365	1,382,028

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> †
COLORADO — (Continued)			CONNECTICUT — (Continued)		
Colorado Health Facilities			University of Connecticut		
Authority (RB) Series A-1			(RB) Series A		
5.000%, 08/01/25	885	\$ 902,892	5.000%, 02/15/24	1,625	\$ 1,626,029
Colorado State Education			TOTAL CONNECTICUT.....		<u>60,286,930</u>
Loan Program (RN) Series					
A			DELAWARE — (0.2%)		
5.000%, 06/28/24	10,050	10,117,672	Delaware River & Bay		
Jefferson County School			Authority (RB) Series B		
District R-1 (GO) (ST AID			5.000%, 01/01/25	745	758,311
WITHHLDG) Series A			State of Delaware (GO)		
5.250%, 12/15/24	4,730	4,817,062	5.000%, 02/01/24	3,000	<u>3,000,000</u>
Regional Transportation			TOTAL DELAWARE.....		<u>3,758,311</u>
District (COP)					
5.000%, 06/01/29	360	368,335	DISTRICT OF COLUMBIA — (0.2%)		
University of Northern			District of Columbia (GO)		
Colorado (RB) (ST HGR			Series B		
ED INTERCEPT PROG)			5.000%, 06/01/24.....	3,785	<u>3,808,253</u>
Series A					
□ 5.000%, 06/01/31			FLORIDA — (4.6%)		
(Pre-refunded @ \$100,			Bay County School Board		
6/1/24).....	1,745	<u>1,754,852</u>	(COP) Series A		
TOTAL COLORADO.....		<u>19,964,276</u>	5.000%, 07/01/25	340	349,355
			City of Cape Coral Water &		
CONNECTICUT — (3.7%)			Sewer Revenue (RB)		
City of Bridgeport (GO)			5.000%, 10/01/24	380	384,291
Series B			5.000%, 10/01/25	500	515,925
5.000%, 08/15/26	620	649,562	City of Fort Lauderdale		
City of Bristol (GO)			Water & Sewer Revenue		
5.000%, 03/15/24	735	736,751	(RB) Series A		
City of New Haven (GO)			5.000%, 09/01/24	575	581,538
(AGM) Series A			City of Fort Lauderdale		
□ 5.000%, 08/01/31			Water & Sewer Revenue		
(Pre-refunded @ \$100,			(RB) Series B		
8/1/24).....	300	302,836	5.000%, 09/01/24	785	793,926
City of New Haven (GO)			City of Port St. Lucie (GO)		
Series B			5.000%, 07/01/24	1,240	1,249,700
5.000%, 08/01/26	100	103,635	County of Miami-Dade (GO)		
City of New London (GO)			Series A		
5.000%, 03/15/24	6,270	6,283,408	5.000%, 07/01/24	1,485	1,496,555
State of Connecticut (GO)			County of Miami-Dade		
Series A			Aviation Revenue (RB)		
4.000%, 01/15/25	10,760	10,859,255	Series A		
State of Connecticut Special			5.000%, 10/01/24	2,605	2,634,762
Tax Revenue (RB) Series			Florida Development Finance		
A			Corp. (RB)		
5.000%, 09/01/32	3,450	3,477,623	5.000%, 11/15/25	1,450	1,496,229
Town of Darien (GO)			Florida Keys Aqueduct		
4.000%, 04/25/24	12,000	12,014,975	Authority (RB) Series B		
Town of Fairfield (GO)			5.000%, 09/01/25	1,070	1,105,526
4.500%, 07/05/24	2,170	2,180,758	Fort Pierce Utilities Authority		
Town of Greenwich (GO)			(RB) (AGM) Series A		
4.000%, 02/08/24	17,010	17,012,538	5.000%, 10/01/25	55	56,761
Town of Madison (GO)			5.000%, 10/01/26	130	136,966
4.000%, 12/19/24	5,000	5,039,560			

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
FLORIDA — (Continued)			GEORGIA — (0.6%)		
Indian River County District School Board (COP) Series A 5.000%, 07/01/24	250	\$ 251,636	Clarke County School District (GO) (ST AID WITHHLDG) 5.000%, 09/01/24	1,910	\$1,932,271
Lee County School Board (COP) 5.000%, 08/01/24	2,000	2,015,945	Gainesville & Hall County Hospital Authority (RB) Series A 5.000%, 02/15/26	2,500	2,585,327
Miami-Dade County Expressway Authority (RB) (BAM-TCRS) Series B 5.000%, 07/01/26	3,925	3,954,081	Municipal Electric Authority of Georgia (RB) Series A 4.000%, 11/01/24	2,500	2,510,002
Miami-Dade County Expressway Authority (RB) Series B 5.000%, 07/01/24	2,640	2,654,877	Paulding County Hospital Authority (RB) Series A 5.000%, 04/01/25	60	61,248
5.000%, 07/01/27	1,040	1,046,418	Private Colleges & Universities Authority (RB) 5.000%, 10/01/24	125	126,304
Okaloosa County School Board (COP) Series A 5.000%, 10/01/25	965	997,643	5.000%, 10/01/25	230	236,457
Palm Beach County Health Facilities Authority (RB) □ 5.000%, 12/01/31 (Pre-refunded @ \$100, 12/1/24).....	1,250	1,267,720	State of Georgia (GO) Series H 4.000%, 12/01/24	1,320	1,320,986
Sarasota County Public Hospital District (RB) 5.000%, 07/01/26	360	374,675	State of Georgia (GO) Series A 5.000%, 08/01/24	1,160	1,171,655
School Board of Miami-Dade County (RN) 5.000%, 06/18/24	8,250	8,300,216	TOTAL GEORGIA.....		<u>9,944,250</u>
School Board of Miami-Dade County (GO) (BAM) Series A 5.000%, 03/15/24	1,790	1,794,003	HAWAII — (0.4%)		
School Board of Miami-Dade County (COP) Series B 5.000%, 05/01/24	6,110	6,133,933	County of Hawaii (GO) Series D 5.000%, 09/01/24	500	505,628
School Board of Miami-Dade County (COP) Series D 5.000%, 11/01/25	2,000	2,027,570	State of Hawaii (GO) Series EY 5.000%, 10/01/27	4,985	5,145,610
School District of Broward County (RN) 5.000%, 06/28/24	15,265	15,367,346	State of Hawaii (GO) Series FE 5.000%, 10/01/24	1,375	1,392,979
School District of Broward County (COP) Series B 5.000%, 07/01/24	2,360	2,377,876	TOTAL HAWAII.....		<u>7,044,217</u>
5.000%, 07/01/25	405	416,428	ILLINOIS — (2.2%)		
St. Lucie County School Board (COP) Series B 5.000%, 07/01/24	4,660	4,694,334	Chicago Park District (GO) Series C 5.000%, 01/01/26	880	910,900
State of Florida (GO) Series A 5.000%, 06/01/24	2,955	2,974,233	Chicago Transit Authority Capital Grant Receipts Revenue (RB) 5.000%, 06/01/24	4,365	4,383,139
5.000%, 07/01/24	6,980	<u>7,040,092</u>	City of Springfield Electric Revenue (RB) 5.000%, 03/01/26	1,500	1,522,167
TOTAL FLORIDA.....		<u>74,490,560</u>	Coles Christian Clark Etc Counties Community College District No. 517 Lake Land (GO) Series A 5.000%, 12/01/25	4,820	4,985,036

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)			INDIANA — (Continued)		
Cook & Will Counties			5.000%, 06/01/25	3,325	\$3,402,599
Community College District			IPS Multi-School Building		
No. 515 (GO) (BAM)			Corp. (RB) (ST		
Series B			INTERCEPT)		
5.000%, 12/01/26	200	\$ 211,272	5.000%, 07/15/24	855	861,585
Cook County Community			Noblesville High School		
Consolidated School			Building Corp. (RB) (ST		
District No. 15 Palatine			INTERCEPT)		
(GO) Series B			5.000%, 07/15/24	500	503,648
5.000%, 06/15/24	1,855	1,866,985	5.000%, 01/15/25	165	167,748
Cook County Township High			TOTAL INDIANA.....		<u>8,803,193</u>
School District No. 225			IOWA — (0.2%)		
(GO) Series B			City of Des Moines (GO)		
5.000%, 12/01/25	2,795	2,901,843	Series A		
County of Cook (GO) Series			5.000%, 06/01/24	2,030	2,042,606
A			City of Sioux City (GO)		
5.000%, 11/15/26	1,700	1,794,077	Series A		
County of Cook (GO) Series			3.000%, 06/01/25	650	649,049
B			College Community School		
4.000%, 11/15/24	4,225	4,247,304	District (GO) Series C		
County of Cook Sales Tax			3.000%, 06/01/24	240	239,629
Revenue (RB) Series A			3.000%, 06/01/25	405	404,408
5.000%, 11/15/24	905	917,440	TOTAL IOWA.....		<u>3,335,692</u>
Illinois State Toll Highway			KANSAS — (0.6%)		
Authority (RB) Series B			City of Leawood (GO) Series		
5.000%, 01/01/27	1,250	1,253,779	2023-1		
5.000%, 01/01/28	1,130	1,133,416	5.000%, 09/01/24	6,535	6,602,516
Northern Illinois Municipal			City of Olathe (GO) Series		
Power Agency (RB) Series			231		
A			5.000%, 10/01/24	1,000	1,012,085
5.000%, 12/01/24	1,595	1,616,954	Johnson County Unified		
Sangamon County School			School District No. 229		
District No. 186 Springfield			Blue Valley (GO) Series A		
(GO) (AGM) Series C			5.000%, 10/01/24	275	278,541
4.000%, 06/01/24	500	500,834	Sedgwick County Unified		
State of Illinois (GO)			School District No. 262		
5.000%, 02/01/24	1,715	1,715,000	Valley Center (GO)		
State of Illinois (GO) Series A			□ 5.000%, 09/01/33		
5.000%, 12/01/24	5,555	<u>5,627,349</u>	(Pre-refunded @ \$100,		
TOTAL ILLINOIS.....		<u>35,587,495</u>	9/1/24).....	1,315	<u>1,329,193</u>
INDIANA — (0.5%)			TOTAL KANSAS.....		<u>9,222,335</u>
Carmel Redevelopment			KENTUCKY — (0.4%)		
Authority (RB) (ST			Kentucky Municipal Power		
INTERCEPT)			Agency (RB) (NATL)		
□ 5.000%, 02/01/29			Series A		
(Pre-refunded @ \$100,			5.000%, 09/01/31	385	399,606
2/1/24).....	1,525	1,525,000	Kentucky State Property &		
Indiana Finance Authority			Building Commission (RB)		
(RB) Series A			5.000%, 05/01/26	735	767,925
5.000%, 02/01/24	875	875,000			
Indianapolis Local Public					
Improvement Bond Bank					
(RB) Series A					
5.000%, 06/01/24	1,460	1,467,613			

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
KENTUCKY — (Continued)			LOUISIANA — (Continued)		
Kentucky State Property & Building Commission (RB) Series A			State of Louisiana Gasoline & Fuels Tax Revenue (RB) Series B		
5.000%, 11/01/24	260	\$ 263,112	□ 5.000%, 05/01/31 (Pre-refunded @ \$100, 5/1/24).....	1,065	\$ 1,069,437
Kentucky State Property & Building Commission (RB) Series B			□ 5.000%, 05/01/34 (Pre-refunded @ \$100, 5/1/24).....	1,280	<u>1,285,333</u>
5.000%, 08/01/25	875	897,579	TOTAL LOUISIANA.....		<u>43,459,301</u>
Louisville & Jefferson County Metropolitan Sewer District (RB) Series C			MAINE — (0.1%)		
5.000%, 05/15/24	1,815	1,825,167	City of Portland (GO)		
5.000%, 05/15/25	1,680	<u>1,725,892</u>	5.000%, 05/01/24	1,000	1,004,740
TOTAL KENTUCKY.....		<u>5,879,281</u>	5.000%, 05/01/25	455	466,904
LOUISIANA — (2.7%)			Maine Health & Higher Educational Facilities Authority (RB) Series A		
Ascension Parish School Board (GO)			5.000%, 07/01/24	390	392,391
5.000%, 03/01/24	35	35,048	5.000%, 07/01/25	435	<u>444,843</u>
5.000%, 03/01/25	200	204,095	TOTAL MAINE.....		<u>2,308,878</u>
5.000%, 03/01/26	75	78,021	MARYLAND — (2.6%)		
City of New Orleans (GO) Series A			County of Anne Arundel (GO)		
5.000%, 12/01/24	5,500	5,583,862	5.000%, 10/01/24	1,940	1,966,908
East Ouachita Parish School District (GO)			County of Baltimore (GO) Series A		
3.000%, 03/01/24	150	149,930	5.000%, 03/01/24	4,110	4,116,262
4.000%, 03/01/25	200	201,753	County of Charles (GO)		
Louisiana Local Government Environmental Facilities & Community Development Authority (RB)			5.000%, 10/01/24	590	597,598
□ 5.000%, 10/01/39 (Pre-refunded @ \$100, 10/1/24).....	10,020	10,141,089	5.000%, 10/01/25	610	632,147
St. Tammany Parish Wide School District No. 12 (GO) Series A			County of Howard (GO) Series A		
5.000%, 03/01/24	1,000	1,001,441	5.000%, 08/15/24	1,700	1,718,904
5.000%, 03/01/25	500	510,774	County of Prince George's (GO) Series A		
State of Louisiana (RB) Series A			5.000%, 09/15/24	7,000	7,083,002
□ 5.000%, 06/15/31 (Pre-refunded @ \$100, 6/15/24).....	6,400	6,444,033	State of Maryland (GO) Series B		
□ 5.000%, 06/15/32 (Pre-refunded @ \$100, 6/15/24).....	8,720	8,779,995	5.000%, 08/01/24	2,610	2,635,965
□ 5.000%, 06/15/33 (Pre-refunded @ \$100, 6/15/24).....	3,650	3,675,112	State of Maryland (GO) Series C		
□ 5.000%, 06/15/34 (Pre-refunded @ \$100, 6/15/24).....	4,270	4,299,378	5.000%, 08/01/24	1,020	1,030,147
			University System of Maryland (RB) Series A		
			□ 4.000%, 04/01/34 (Pre-refunded @ \$100, 4/1/24).....	6,195	6,203,416
			Washington Suburban Sanitary Commission (RB) (CNTY GTD)		
			□ 4.000%, 06/01/32 (Pre-refunded @ \$100, 6/1/24).....	5,000	5,015,269

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

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	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
MARYLAND — (Continued)			MASSACHUSETTS — (Continued)		
□ 4.000%, 06/01/33 (Pre-refunded @ \$100, 6/1/24).....	5,000	\$ 5,015,269	Town of Westborough (GO) 5.000%, 03/28/24	10,000	\$10,030,589
Washington Suburban Sanitary Commission (RB) (CNTY GTD) Series 2			University of Massachusetts Building Authority (RB) Series 1		
□ 4.000%, 06/01/43 (Pre-refunded @ \$100, 6/1/24).....	3,180	3,189,711	□ 5.000%, 11/01/44 (Pre-refunded @ \$100, 11/1/24).....	2,800	<u>2,840,586</u>
□ 4.000%, 06/01/44 (Pre-refunded @ \$100, 6/1/24).....	2,140	2,146,535	TOTAL MASSACHUSETTS...		<u>80,939,854</u>
Washington Suburban Sanitary Commission (RB) (CNTY GTD) Series 2ND			MICHIGAN — (0.6%)		
□ 4.000%, 06/01/41 (Pre-refunded @ \$100, 6/1/24).....	1,000	<u>1,003,054</u>	East Grand Rapids Public School District (GO) (Q-SBLF)		
TOTAL MARYLAND.....		<u>42,354,187</u>	□ 5.000%, 05/01/34 (Pre-refunded @ \$100, 5/1/24).....	1,225	1,230,562
MASSACHUSETTS — (5.0%)			Grand Rapids Public Schools (GO) (AGM)		
City of Cambridge (GO) 5.000%, 02/15/24	5,000	5,003,610	5.000%, 05/01/25	1,075	1,098,471
City of Fall River (GO) 4.000%, 02/02/24	2,500	2,500,000	Great Lakes Water Authority Water Supply System Revenue (RB) Series A		
City of Peabody (GO) 5.000%, 07/12/24	1,540	1,551,406	5.000%, 07/01/25	150	154,064
City of Quincy (GO) 4.500%, 07/05/24	2,915	2,929,664	Michigan Finance Authority (RB)		
5.000%, 07/05/24.....	27,490	27,681,526	□ 5.000%, 08/01/25 (Pre-refunded @ \$100, 8/1/24).....	3,000	3,024,656
City of Worcester (GO) 4.500%, 02/27/24	7,035	7,041,333	□ 5.000%, 08/01/28 (Pre-refunded @ \$100, 8/1/24).....	1,500	1,512,328
Commonwealth of Massachusetts (GO) Series B			□ 5.000%, 08/01/32 (Pre-refunded @ \$100, 8/1/24).....	1,425	1,436,712
5.000%, 11/01/24	2,795	2,838,219	Oakland University (RB) Series A		
Commonwealth of Massachusetts (GO) Series C			5.000%, 03/01/24	130	130,171
5.000%, 07/01/24	900	907,487	5.000%, 03/01/25	155	158,091
Town of Belmont (GO) 4.500%, 11/14/24	8,180	8,251,374	Romeo Community School District (GO) (Q-SBLF)		
Town of Brookline (GO) 5.000%, 03/15/24	1,255	1,257,883	4.000%, 05/01/24	320	320,627
Town of Lynnfield (GO) 4.000%, 02/06/25	4,500	4,538,921	4.000%, 05/01/25	535	<u>540,654</u>
Town of Nantucket (GO) Series A			TOTAL MICHIGAN.....		<u>9,606,336</u>
5.000%, 08/15/24	1,000	1,010,746	MINNESOTA — (2.8%)		
Town of Norwood (GO) 5.000%, 03/15/24	1,775	1,778,969	City of Blaine (GO) Series A		
Town of Watertown (GO) 5.000%, 06/15/24	260	262,017	5.000%, 02/01/25	430	439,359
5.000%, 06/15/25	500	515,524	City of Lakeville (GO) Series C		
			5.000%, 02/01/24	320	320,000
			5.000%, 02/01/25	1,420	1,446,687

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

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	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MINNESOTA — (Continued)			MINNESOTA — (Continued)		
City of Minneapolis/St. Paul Housing & Redevelopment Authority (RB)			University of Minnesota (RB)		
5.000%, 11/15/24	1,050	\$ 1,065,417	Series B		
City of St. Paul (GO) Series C			4.000%, 01/01/30	700	\$ 700,332
5.000%, 02/01/25	100	101,978	Western Minnesota Municipal Power Agency (RB) Series A		
City of St. Paul Sales & Use Tax Revenue (RB) Series G			5.000%, 01/01/26	1,000	1,041,935
5.000%, 11/01/30	250	253,224	Westonka Independent School District No. 277 (GO) (SD CRED PROG)		
County of Hennepin (GO)			Series A		
Series B			5.000%, 02/01/25	1,105	1,126,313
5.000%, 12/01/25	3,235	3,365,724	TOTAL MINNESOTA		<u>46,040,403</u>
Hermantown Independent School District No. 700 (GO) (SD CRED PROG)			MISSISSIPPI — (0.1%)		
Series A			State of Mississippi (GO)		
4.000%, 02/01/24	360	360,000	Series C		
Metropolitan Council (GO)			5.000%, 10/01/24	1,490	<u>1,509,779</u>
Series B			MISSOURI — (0.6%)		
5.000%, 03/01/24	3,770	3,775,744	City of Kansas City (GO)		
Metropolitan Council (GO)			Series A		
Series E			4.000%, 02/01/24	640	640,000
5.000%, 12/01/24	1,000	1,017,065	City of Kansas City (RB)		
Minneapolis Special School District No. 1 (COP) (SD CRED PROG) Series C			Series C		
5.000%, 02/01/25	360	367,336	5.000%, 09/01/24	945	954,545
Minnesota Higher Education Facilities Authority (RB)			City of St. Louis Airport Revenue (RB) Series A		
Series B			5.000%, 07/01/24	3,050	3,071,212
5.000%, 10/01/25	335	345,504	Health & Educational Facilities Authority of the State of Missouri (RB)		
5.000%, 10/01/26	385	403,612	Series A		
Minnesota Municipal Power Agency (RB)			5.000%, 06/01/25	1,145	1,173,078
5.000%, 10/01/28	145	146,692	Metropolitan St. Louis Sewer District (RB) Series B		
Rosemount-Apple			5.000%, 05/01/24	515	517,249
Valley-Eagan Independent School District No. 196 (GO) (SD CRED PROG)			St. Charles County School District No. R-IV Wentzville (GO) (ST AID DIR DEP)		
Series A			4.000%, 03/01/29	1,400	1,429,872
5.000%, 02/01/24	3,635	3,635,000	St. Louis County School District C-2 Parkway (GO)		
St. Clair Independent School District No. 75 (GO) (SD CRED PROG) Series A			5.000%, 03/01/24	1,915	1,917,760
4.000%, 02/01/25	150	151,298	TOTAL MISSOURI		<u>9,703,716</u>
State of Minnesota (GO)			MONTANA — (0.2%)		
Series B			Montana Facility Finance Authority (RB) Series C		
5.000%, 08/01/24	240	242,447	5.000%, 06/01/24	405	406,750
State of Minnesota (GO)					
Series D					
5.000%, 08/01/24	25,475	25,734,736			

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	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
MONTANA — (Continued)			NEVADA — (Continued)		
Yellowstone County School			Washoe County School		
District No. 2 Billings (GO)			District (GO) Series B		
□ 4.500%, 06/15/32			5.000%, 04/01/24	11,775	\$11,806,081
(Pre-refunded @ \$100,					
6/15/24).....	2,350	\$ 2,361,460	TOTAL NEVADA.....		<u>27,238,154</u>
TOTAL MONTANA.....		<u>2,768,210</u>			
NEBRASKA — (0.7%)			NEW HAMPSHIRE — (0.3%)		
City of Omaha (GO)			City of Nashua (GO)		
5.000%, 04/15/24	1,350	1,354,857	5.000%, 08/01/24	1,830	1,848,024
County of Sarpy (GO)			State of New Hampshire		
5.000%, 06/01/24	1,985	1,997,458	(GO) Series A		
Metropolitan Utilities District			5.000%, 03/01/24	3,545	<u>3,550,488</u>
of Omaha Gas System			TOTAL NEW HAMPSHIRE....		<u>5,398,512</u>
Revenue (RB)					
5.000%, 12/01/24	1,155	1,173,946	NEW JERSEY — (8.5%)		
Nebraska State Colleges			City of Jersey City (GO)		
Facilities Corp. (RB)			Series C		
(AGM) Series B			5.000%, 10/24/24	7,755	7,845,614
5.000%, 07/15/25	275	282,210	City of Linden (GO)		
5.000%, 07/15/26	645	674,435	5.000%, 07/12/24	1,000	1,007,313
Omaha Public Power District			City of New Brunswick (GO)		
(RB) Series B			4.750%, 05/31/24	6,700	6,730,318
5.000%, 02/01/25	2,000	2,039,170	City of Rahway (GO)		
□ 5.000%, 02/01/31			5.000%, 07/26/24	8,000	8,060,254
(Pre-refunded @ \$100,			County of Atlantic (GO)		
8/1/24).....	3,690	3,726,526	3.000%, 03/15/24	1,160	1,159,223
Public Power Generation			County of Bergen (GO)		
Agency (RB) Series A			5.000%, 10/18/24	14,110	14,279,891
5.000%, 01/01/28	475	481,756	County of Camden (GO)		
5.000%, 01/01/29	650	<u>658,835</u>	Series A		
TOTAL NEBRASKA.....		<u>12,389,193</u>	4.500%, 05/22/24	9,000	9,027,104
NEVADA — (1.7%)			County of Mercer (GO)		
Clark County School District			4.000%, 02/01/25	665	671,734
(GO) (AGM) Series B			County of Union (GO)		
5.000%, 06/15/24	3,525	3,549,210	3.000%, 03/01/24	3,895	3,893,182
Clark County School District			Cumberland County		
(GO) Series A			Improvement Authority		
5.000%, 06/15/24	1,920	1,932,476	(RB) (BAM)		
5.000%, 06/15/26	890	932,766	5.000%, 12/15/24	265	268,994
Las Vegas Valley Water			Hudson County Improvement		
District (GO) Series A			Authority (RN) (CNTY		
5.000%, 06/01/24	1,225	1,232,526	GTD) Series A		
Las Vegas Valley Water			4.250%, 04/05/24	5,250	5,258,173
District (GO) Series B			New Jersey Economic		
5.000%, 06/01/24	1,760	1,770,813	Development Authority		
Las Vegas Valley Water			(RB) Series WW		
District (GO) Series C			□ 5.250%, 06/15/29		
5.000%, 06/01/24	3,980	4,004,452	(Pre-refunded @ \$100,		
State of Nevada (GO) Series			6/15/25).....	630	649,619
A			New Jersey Educational		
5.000%, 05/01/24	2,000	2,009,830	Facilities Authority (RB)		
			(AGM) Series A		
			5.000%, 07/01/25	355	365,266
			5.000%, 07/01/26	670	702,241

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	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
NEW JERSEY — (Continued)			NEW YORK — (Continued)		
New Jersey Turnpike			City of New York (GO) Series		
Authority (RB) Series E			C		
5.000%, 01/01/33	2,980	\$ 3,030,876	5.000%, 08/01/29	710	\$ 723,270
New Jersey Turnpike			City of New York (GO) Series		
Authority (RB) Series A			I		
5.000%, 01/01/31			5.000%, 03/01/31	6,120	6,123,313
(Pre-refunded @ \$100,			City of New York (GO) Series		
7/1/24).....	5,110	5,149,762	J		
State of New Jersey (GO)			5.000%, 08/01/25	1,900	1,918,520
Series A			City of Rochester (GO)		
5.000%, 06/01/25	7,600	7,803,413	Series II		
Township of Edison (GO)			4.500%, 08/01/24	16,145	16,228,723
4.500%, 11/07/24	10,000	10,094,782	City of White Plains (GO)		
Township of Hamilton/Mercer			Series B		
County (GO)			5.000%, 02/15/24	685	685,467
5.000%, 02/13/24	9,000	9,003,641	County of Chemung (GO)		
Township of Livingston (GO)			Series C		
5.000%, 12/10/24	5,770	5,858,052	4.000%, 08/29/24	8,020	8,026,653
Township of Lyndhurst (GO)			County of Genesee (GO)		
4.250%, 01/30/25	3,000	3,031,679	(BAM)		
Township of Mahwah (GO)			3.000%, 03/15/24	500	499,757
5.000%, 05/31/24	3,500	3,517,760	County of Suffolk (GO)		
Township of North Brunswick			(AGM) Series B		
(GO) Series A			4.000%, 10/15/24	675	679,594
5.000%, 07/10/24	1,015	1,021,870	Eastport-South Manor		
Township of Parsippany-Troy			Central School District		
Hills (GO)			(GO) (ST AID WITHHLDG)		
5.000%, 10/31/24	4,030	4,077,041	4.750%, 05/24/24	8,000	8,030,616
Township of Toms River (GO)			Hempstead Union Free		
4.000%, 06/01/24	1,520	1,524,391	School District (GO) (ST		
5.000%, 07/26/24	5,530	5,573,291	AID WITHHLDG) Series A		
Township of Union/Union			4.000%, 04/19/24	1,300	1,301,445
County (GO)			Monroe County Industrial		
4.500%, 01/21/25	4,500	4,559,029	Development Corp. (RB)		
Township of West Orange			Series A		
(GO) Series A			5.000%, 12/01/26	780	809,316
5.000%, 11/07/24	4,080	4,133,891	Monroe-Woodbury Central		
Township of Woodbridge			School District (GO) (ST		
(GO)			AID WITHHLDG)		
4.500%, 03/15/24	10,000	<u>10,015,719</u>	5.000%, 02/15/24	1,385	1,385,979
TOTAL NEW JERSEY.....		<u>138,314,123</u>	New York Convention Center		
NEW MEXICO — (0.1%)			Development Corp. (RB)		
City of Albuquerque (GO)			5.000%, 11/15/24	2,060	2,086,550
Series D			5.000%, 11/15/25	2,000	2,061,652
5.000%, 07/01/25	995	<u>1,025,171</u>	New York State Dormitory		
NEW YORK — (9.8%)			Authority (RB) Series A		
Cattaraugus-Little Valley			5.000%, 03/15/25	335	342,845
Central School District			5.000%, 02/15/30	2,050	2,053,181
(GO) (ST AID WITHHLDG)			5.000%, 07/01/31		
4.750%, 07/11/24	4,085	4,108,632	(Pre-refunded @ \$100,		
City of New York (GO) Series			7/1/25).....	1,845	1,902,503
A			5.000%, 03/15/32	635	636,188
5.000%, 08/01/25.....	2,075	2,115,531	New York State Dormitory		
			Authority (RB) Series C		
			5.000%, 03/15/30	3,280	3,287,334

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
NEW YORK — (Continued)			NORTH CAROLINA — (Continued)		
New York State Dormitory Authority (RB) Series E 5.000%, 03/15/24	20,000	\$ 20,045,452	County of Gaston (GO) 4.000%, 05/01/25	15,295	\$15,419,195
New York State Thruway Authority (RB) Series A 5.000%, 03/15/24	16,235	16,271,896	County of Guilford (GO) 5.000%, 03/01/24	1,175	1,176,742
New York State Thruway Authority (RB) Series J 5.000%, 01/01/27	305	305,520	County of Guilford (GO) Series A 5.000%, 03/01/24	1,610	1,612,387
New York State Urban Development Corp. (RB) Series A 5.000%, 03/15/24.....	3,975	3,984,034	County of Guilford (GO) Series B 4.000%, 03/01/24	2,500	2,501,723
5.000%, 03/15/25	1,835	1,878,120	County of Wake (GO) Series A 5.000%, 02/01/24	8,350	8,350,000
Oswego City School District (GO) (ST AID WITHHLDG) 4.750%, 07/19/24	2,000	2,010,566	5.000%, 03/01/24	1,010	1,011,539
Port Authority of New York & New Jersey (RB) Series 230 4.000%, 12/01/25	750	766,333	County of Wake (GO) Series B 5.000%, 02/01/24	4,410	4,410,000
Poughkeepsie School District (GO) (ST AID WITHHLDG) 4.750%, 06/26/24	3,375	3,391,520	North Carolina Turnpike Authority (RB) Series B 5.000%, 02/01/24	16,310	16,310,000
Smithtown Central School District (GO) (ST AID WITHHLDG) 4.500%, 06/27/24	12,020	12,070,813	State of North Carolina (GO) Series A 5.000%, 06/01/24.....	6,760	<u>6,803,775</u>
Town of East Hampton (GO) Series A 5.000%, 08/16/24	1,500	1,514,061	TOTAL NORTH CAROLINA...		<u>59,267,113</u>
Town of North Hempstead (GO) Series B 4.500%, 09/20/24	4,000	4,029,615	OHIO — (1.1%)		
Town of Oyster Bay (GO) 5.000%, 03/08/24	3,000	3,004,740	Akron Bath Copley Joint Township Hospital District (RB) Series A 5.000%, 11/15/24	430	435,643
4.750%, 08/23/24	3,000	3,022,890	American Municipal Power, Inc. (RB) Series A 5.000%, 02/15/25	935	953,314
Town of Wallkill (GO) 5.000%, 07/25/24	4,470	4,502,597	5.000%, 02/15/26	450	467,342
Village of Garden City (GO) 4.000%, 02/16/24	17,000	17,005,449	City of Cincinnati (GO) Series A 5.000%, 12/01/24	1,620	1,645,102
Wappingers Central School District (GO) (ST AID WITHHLDG) 4.500%, 08/09/24	1,750	<u>1,760,619</u>	5.000%, 12/01/25	3,220	3,344,259
TOTAL NEW YORK.....		<u>160,571,294</u>	City of Columbus (GO) Series A 5.000%, 08/15/24	1,040	1,051,176
NORTH CAROLINA — (3.6%)			Cleveland Department of Public Utilities Division of Public Power (RB) (AGM) Series A 5.000%, 11/15/24	1,090	1,104,558
City of Raleigh Combined Enterprise System Revenue (RB) 5.000%, 03/01/24	425	425,630	Hamilton City School District (GO) (SD CRED PROG) □ 5.000%, 12/01/30 (Pre-refunded @ \$100, 12/1/24).....	1,015	1,031,482
5.000%, 09/01/24	630	637,164	□ 5.000%, 12/01/33 (Pre-refunded @ \$100, 12/1/24).....	1,875	1,905,447
County of Durham (GO) 5.000%, 06/01/24	605	608,958			

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
OHIO — (Continued)			OREGON — (Continued)		
Perrysburg Exempted Village School District (GO)			□ 5.000%, 05/01/33 (Pre-refunded @ \$100, 5/1/24).....	1,560	\$ 1,567,512
□ 5.000%, 12/01/38 (Pre-refunded @ \$100, 12/1/24).....	1,050	\$ 1,066,617	State of Oregon (GO) Series C		
State of Ohio (GO) Series A			5.000%, 06/01/24	1,785	1,796,500
5.000%, 06/15/24	1,525	1,536,095	State of Oregon Department of Transportation (RB)		
5.000%, 03/15/30	2,245	2,249,672	Series A		
State of Ohio (GO) Series X			5.000%, 11/15/24	4,845	4,917,276
5.000%, 05/01/24	500	<u>502,395</u>	□ 5.000%, 11/15/29 (Pre-refunded @ \$100, 11/15/24).....	4,640	4,707,105
TOTAL OHIO.....		<u>17,293,102</u>	Union County School District No. 1 La Grande (GO) (SCH BD GTY)		
OKLAHOMA — (0.5%)			□ 5.000%, 06/15/31	1,280	1,315,597
City of Tulsa (GO)			Washington & Multnomah Counties School District No. 48J Beaverton (GO) (SCH BD GTY)		
5.000%, 03/01/25	1,475	1,506,468	□ 5.000%, 06/15/30 (Pre-refunded @ \$100, 6/15/24).....	12,030	12,112,768
Cushing Educational Facilities Authority (RB)			□ 5.000%, 06/15/31 (Pre-refunded @ \$100, 6/15/24).....	2,280	2,295,687
5.000%, 09/01/24	4,470	4,511,543	Washington & Multnomah Counties School District No. 48J Beaverton (GO) (SCH BD GTY) Series D		
Oklahoma County			5.000%, 06/15/24	1,380	<u>1,390,040</u>
Independent School District No. 12 Edmond (GO)			TOTAL OREGON.....		<u>36,810,085</u>
3.000%, 03/01/26	1,605	<u>1,600,235</u>	PENNSYLVANIA — (3.8%)		
TOTAL OKLAHOMA.....		<u>7,618,246</u>	Allegheny County Hospital Development Authority (RB) Series A		
OREGON — (2.2%)			5.000%, 07/15/26	1,255	1,313,182
City of Salem (GO)			Bristol Township School District (GO) (BAM ST AID WITHHLDG)		
5.000%, 06/01/24	570	573,577	5.000%, 06/01/25	350	358,537
Marion County School District No. 103 Woodburn (GO) (SCH BD GTY)			City of Lancaster (GO) (BAM)		
□ 5.000%, 06/15/34 (Pre-refunded @ \$100, 6/15/25).....	1,000	1,028,491	5.000%, 05/01/24	335	336,454
Multnomah & Clackamas Counties School District No. 10JT Gresham-Barlow (GO) (SCH BD GTY)			City of Philadelphia (GO) Series B		
Series B			5.000%, 08/01/24	1,085	1,093,276
5.000%, 06/15/25	395	406,026	City of Philadelphia (GO) Series A		
Multnomah County School District No. 1 Portland (GO) (SCH BD GTY)			5.000%, 05/01/25	390	398,034
5.000%, 06/15/25	1,385	1,425,734	5.000%, 08/01/25	4,275	4,383,420
Port of Portland Airport Revenue (RB) Series A					
5.000%, 07/01/26	435	456,140			
Portland Community College District (GO)					
5.000%, 06/15/24	1,845	1,858,081			
State of Oregon (GO) Series A					
5.000%, 05/01/24	955	959,551			

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
PENNSYLVANIA — (Continued)			PENNSYLVANIA — (Continued)		
City of Philadelphia (GO)			Sports & Exhibition Authority		
Series B			of Pittsburgh & Allegheny		
5.000%, 02/01/26	815	\$ 846,696	County (RB) (AGM) Series		
City of Philadelphia Water &			A		
Wastewater Revenue (RB)			4.000%, 02/01/24	1,425	\$ 1,425,000
Series A			West View Municipal		
□ 5.000%, 07/01/45			Authority Water Revenue		
(Pre-refunded @ \$100,			(RB)		
7/1/24).....	15,525	15,639,387	□ 5.000%, 11/15/36		
Commonwealth of			(Pre-refunded @ \$100,		
Pennsylvania (GO)			11/15/24).....	6,365	<u>6,457,052</u>
5.000%, 09/01/24	10,000	10,112,555	TOTAL PENNSYLVANIA.....		<u>61,713,177</u>
Commonwealth of					
Pennsylvania (GO) Series			SOUTH CAROLINA — (1.5%)		
1ST			Aiken County Consolidated		
5.000%, 02/01/27	4,590	4,771,116	School District (GO)		
County of Lackawanna (GO)			(SCSDE)		
(BAM)			5.000%, 04/01/24	3,725	3,736,567
5.000%, 09/01/24	1,000	1,008,200	Charleston County School		
County of Lebanon (GO)			District (GO) (SCSDE)		
(AGM)			4.500%, 04/01/24	12,030	12,054,388
4.000%, 10/15/24	250	251,545	Piedmont Municipal Power		
East Stroudsburg Area			Agency (RB) Series A		
School District (GO) (ST			5.000%, 01/01/30	1,010	1,024,631
AID WITHHLDG) Series			Piedmont Municipal Power		
AA			Agency (RB) Series B		
4.000%, 09/01/27	2,330	2,374,895	5.000%, 01/01/25	225	228,376
Monroeville Finance Authority			South Carolina Public		
(RB) Series B			Service Authority (RB)		
5.000%, 02/15/24	645	645,368	Series C		
Montgomery County Higher			5.000%, 12/01/24	1,590	1,607,446
Education & Health			5.000%, 12/01/26	4,325	4,350,949
Authority (RB) Series B			State of South Carolina (GO)		
5.000%, 05/01/24	475	476,352	Series A		
Montgomery County			5.000%, 04/01/24	1,575	<u>1,580,257</u>
Industrial Development			TOTAL SOUTH CAROLINA...		<u>24,582,614</u>
Authority (RB) Series A			TENNESSEE — (1.9%)		
□ 5.250%, 01/15/46			City of Memphis (GO)		
(Pre-refunded @ \$100,			5.000%, 05/01/24	1,060	1,064,945
1/15/25).....	1,550	1,579,760	City of Sevierville (GO)		
Montgomery County			5.000%, 06/01/24	2,330	2,344,546
Industrial Development			County of Knox (GO)		
Authority (RB) Series A			5.000%, 06/01/24	1,500	1,509,365
□ 5.250%, 01/15/36			Metropolitan Government		
(Pre-refunded @ \$100,			Nashville & Davidson		
1/15/25).....	1,450	1,477,840	County Health &		
Pennsylvania Economic			Educational Facilities		
Development Financing			Board (RB) Series A		
Authority (RB) Series A			5.000%, 07/01/30	185	193,147
5.000%, 02/01/27	5,200	5,231,272			
5.000%, 02/01/29	1,000	1,005,687			
5.000%, 02/01/33	60	60,269			
Pennsylvania Turnpike					
Commission (RB) Series A					
5.000%, 12/01/24	460	467,280			

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

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	<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 (GO) Series C			Central Texas Regional Mobility Authority (RB) Series A		
□ 4.500%, 07/01/33 (Pre-refunded @ \$100, 7/1/25).....	8,000	\$ 8,176,341	□ 5.000%, 01/01/40 (Pre-refunded @ \$100, 7/1/25).....	2,045	\$2,101,270
State of Tennessee (GO) Series A 5.000%, 05/01/24	10,925	10,977,333	Central Texas Regional Mobility Authority (RB) Series D 5.000%, 01/01/25	135	137,148
Tennessee State School Bond Authority (RB) (ST INTERCEPT)			City of Arlington (GO) Series A 5.000%, 08/15/24.....	2,575	2,600,611
□ 5.000%, 11/01/31 (Pre-refunded @ \$100, 11/1/24).....	1,420	1,440,055	City of Austin (GO) 5.000%, 09/01/24.....	2,750	2,781,430
□ 5.000%, 11/01/33 (Pre-refunded @ \$100, 11/1/24).....	1,030	1,044,547	City of Bryan Electric System Revenue (RB) (AGM) 5.000%, 07/01/25	245	251,501
□ 5.000%, 11/01/34 (Pre-refunded @ \$100, 11/1/24).....	1,325	1,343,713	5.000%, 07/01/26	860	900,769
□ 5.000%, 11/01/35 (Pre-refunded @ \$100, 11/1/24).....	1,620	1,642,880	City of Cedar Park (GO) 5.000%, 02/15/24	355	355,234
□ 5.000%, 11/01/36 (Pre-refunded @ \$100, 11/1/24).....	1,195	1,211,877	5.000%, 02/15/25	520	530,934
TOTAL TENNESSEE.....		<u>30,948,749</u>	City of College Station (GO) 5.000%, 02/15/24	1,060	1,060,699
			5.000%, 02/15/25	1,125	1,148,655
TEXAS — (19.6%)			City of Conroe (GO) Series C 5.000%, 11/15/25	1,090	1,128,791
Alamo Community College District (GO) 5.000%, 02/15/24	1,915	1,916,248	City of Dallas (GO) 5.000%, 02/15/25	4,205	4,289,523
5.000%, 08/15/24.....	7,015	7,087,389	City of Denton (GO) 5.000%, 02/15/24.....	7,300	7,304,974
Alamo Heights Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/01/24	1,260	1,260,000	5.000%, 02/15/25	995	1,016,536
Alief Independent School District (GO) (PSF-GTD) Series 2023 5.000%, 02/15/24	1,760	1,761,140	City of El Paso (GO) 5.000%, 08/15/24	690	696,752
Arlington Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24	1,430	1,430,869	City of El Paso Water & Sewer Revenue (RB) □ 5.000%, 03/01/31 (Pre-refunded @ \$100, 3/1/24).....	1,905	1,907,589
Arlington Independent School District (GO) (PSF-GTD) Series B 5.000%, 02/15/24	1,070	1,070,650	City of Fort Worth (GO) 5.000%, 03/01/24	3,085	3,089,320
Carrizo Springs Consolidated Independent School District (GO) (PSF-GTD) 5.000%, 08/15/25	1,565	1,608,763	City of Garland (GO) 5.000%, 02/15/24	1,990	1,991,253
			City of Houston (GO) Series A 5.000%, 03/01/24	5,050	5,056,864
			5.000%, 03/01/25	5,115	5,219,736
			□ 4.000%, 03/01/33 (Pre-refunded @ \$100, 3/1/24).....	6,025	6,028,661
			□ 4.000%, 03/01/34 (Pre-refunded @ \$100, 3/1/24).....	3,000	3,001,823
			City of Irving (GO) 5.000%, 09/15/24	950	961,440

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

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	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
TEXAS — (Continued)			TEXAS — (Continued)		
City of Lewisville (GO)			Crowley Independent School		
5.000%, 02/15/24	450	\$ 450,300	District (GO) (PSF-GTD)		
City of Lubbock Electric Light			5.000%, 02/01/24	1,880	\$ 1,880,000
& Power System Revenue			Cypress-Fairbanks		
(RB)			Independent School		
5.000%, 04/15/24	455	456,656	District (GO) (PSF-GTD)		
5.000%, 04/15/25	520	532,335	5.000%, 02/15/24	190	190,117
City of McKinney (GO)			5.000%, 02/15/25	190	193,976
5.000%, 08/15/24	5,355	5,408,260	Dallas Area Rapid Transit		
City of Port Arthur (GO)			(RB) Series A		
(BAM)			□ 5.000%, 12/01/28		
5.000%, 02/15/24	2,230	2,231,231	(Pre-refunded @ \$100,		
City of Temple (GO) Series A			12/1/25).....	1,735	1,798,804
5.000%, 08/01/24	100	100,896	□ 5.000%, 12/01/32		
5.000%, 08/01/25	115	118,376	(Pre-refunded @ \$100,		
5.000%, 08/01/26	100	105,004	12/1/24).....	1,465	1,486,975
City of Temple (GO) Series B			Dallas County Utility &		
5.000%, 08/01/25	100	102,935	Reclamation District (GO)		
5.000%, 08/01/26	160	168,007	5.000%, 02/15/26	360	372,791
City of Waco (GO)			Dallas Fort Worth		
5.000%, 02/01/24	3,625	3,625,000	International Airport (RB)		
Clear Lake City Water			Series A		
Authority (GO) Series A			5.000%, 11/01/24	1,000	1,013,975
5.000%, 03/01/25	200	204,202	5.000%, 11/01/25	1,955	2,024,192
Clear Lake City Water			Dallas Fort Worth		
Authority (GO) Series C			International Airport (RB)		
5.000%, 03/01/26	250	259,505	Series B		
Clifton Higher Education			5.000%, 11/01/24.....	2,910	2,950,666
Finance Corp. (RB)			Dallas Independent School		
(PSF-GTD) Series T			District (GO) (PSF-GTD)		
5.000%, 08/15/24	425	427,872	5.000%, 02/15/25	1,070	1,092,256
5.000%, 08/15/25	440	449,626	5.000%, 02/15/24	5,690	5,693,771
Conroe Independent School			Dallas Independent School		
District (GO) (PSF-GTD)			District (GO) (PSF-GTD)		
Series A			Series B		
5.000%, 02/15/24	3,370	3,372,259	5.000%, 02/15/24	11,365	11,373,078
County of Bell (GO)			Denton Independent School		
□ 5.000%, 08/15/31			District (GO) (PSF-GTD)		
(Pre-refunded @ \$100,			5.000%, 08/15/24	380	383,779
8/15/24).....	2,500	2,525,440	Dickinson Independent		
County of Bexar (GO)			School District (GO)		
□ 5.000%, 06/15/32			(PSF-GTD) Series A		
(Pre-refunded @ \$100,			5.000%, 02/15/25	535	545,314
6/15/24).....	2,160	2,174,461	Fort Bend Independent		
County of Fort Bend (GO)			School District (GO)		
5.000%, 03/01/24	2,275	2,278,318	(PSF-GTD)		
County of Harris (GO) Series			5.000%, 08/15/24	1,045	1,055,561
A			Fort Bend Independent		
5.000%, 10/01/24	930	941,853	School District (GO)		
County of San Patricio (GO)			(PSF-GTD) Series A		
5.000%, 04/01/24	190	190,524	5.000%, 08/15/24	990	1,000,005
5.000%, 04/01/25	200	204,276	Fort Worth Independent		
County of Tarrant (GO)			School District (GO)		
5.000%, 07/15/24	355	358,150	(PSF-GTD)		
5.000%, 07/15/25	445	458,267	5.000%, 02/15/24	3,020	3,021,968

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
TEXAS — (Continued)			TEXAS — (Continued)		
□ 5.000%, 02/15/28 (Pre-refunded @ \$100, 2/15/24).....	5,105	\$5,108,288	5.000%, 05/15/26	1,800	\$1,883,035
□ 5.000%, 02/15/30 (Pre-refunded @ \$100, 2/15/24).....	1,730	1,731,114	Lower Colorado River Authority (RB) Series A 5.000%, 05/15/24	1,495	1,502,255
□ 5.000%, 02/15/31 (Pre-refunded @ \$100, 2/15/24).....	1,800	1,801,159	Lower Colorado River Authority (RB) (AGM) 5.000%, 05/15/24	1,355	1,362,551
□ 5.000%, 02/15/39 (Pre-refunded @ \$100, 2/15/24).....	5,510	5,513,549	Mansfield Independent School District (GO) (PSF-GTD)		
Frisco Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24	350	350,235	□ 4.000%, 02/15/29 (Pre-refunded @ \$100, 2/15/24).....	5,000	5,001,352
Galveston Independent School District (GO) (PSF-GTD) 5.000%, 02/01/24	960	960,000	Midway Independent School District/McLennan County (GO) (PSF-GTD) 5.000%, 08/01/25	2,090	2,153,830
Garland Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24	2,135	2,136,376	Navasota Independent School District (GO) (PSF-GTD)		
Garland Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/25	1,430	1,459,479	□ 5.000%, 02/15/31 (Pre-refunded @ \$100, 2/15/25).....	885	902,260
Harris County Cultural Education Facilities Finance Corp. (RB) Series A 5.000%, 12/01/25	330	334,845	North Texas Tollway Authority (RB) Series A 5.000%, 01/01/25	7,355	7,365,994
5.000%, 05/15/27	800	851,029	Northside Independent School District (GO) (PSF-GTD) 5.000%, 08/01/24	655	660,868
Hays Consolidated Independent School District (GO) (PSF-GTD)			Pflugerville Independent School District (GO) (PSF-GTD)		
□ 5.000%, 02/15/34 (Pre-refunded @ \$100, 2/15/24).....	1,420	1,420,889	□ 4.000%, 02/15/32 (Pre-refunded @ \$100, 2/15/24).....	1,650	1,650,416
Hutto Independent School District (GO) (PSF-GTD) 5.000%, 08/01/24	190	191,740	Port Arthur Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/24	1,700	1,701,133
5.000%, 08/01/25	125	128,743	Prosper Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24	1,850	1,851,158
Joshua Independent School District (GO) (PSF-GTD)			5.000%, 02/15/25	650	663,065
□ 5.000%, 08/15/42 (Pre-refunded @ \$100, 8/15/24).....	3,400	3,433,691	Richardson Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24	1,855	1,856,195
Katy Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24	195	195,133	San Antonio Independent School District (GO) (PSF-GTD) 5.000%, 08/15/24	1,480	1,495,036
5.000%, 02/15/25	255	260,519			
Lower Colorado River Authority (RB) 5.000%, 05/15/24	2,585	2,597,545			
5.000%, 05/15/25	275	281,634			

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)		
Socorro Independent School District (GO) (PSF-GTD) Series A			Texas Transportation Commission State Highway Fund (RB) Series A		
□ 5.000%, 08/15/27 (Pre-refunded @ \$100, 8/15/24).....	1,865	\$ 1,883,481	□ 5.000%, 04/01/31 (Pre-refunded @ \$100, 4/1/24).....	3,310	\$3,319,012
State of Texas (GO) 5.000%, 10/01/25	1,690	1,695,569	□ 5.000%, 04/01/33 (Pre-refunded @ \$100, 4/1/24).....	6,330	6,347,235
□ 5.000%, 10/01/34 (Pre-refunded @ \$100, 4/1/24).....	13,990	14,031,578	□ 5.000%, 04/01/34 (Pre-refunded @ \$100, 4/1/24).....	5,250	5,264,294
□ 5.000%, 04/01/39 (Pre-refunded @ \$100, 4/1/24).....	10,450	10,480,189	Timber Lane Utility District (GO) (AGM) Series A		
State of Texas (GO) Series A			4.000%, 08/01/25	555	561,597
□ 5.000%, 10/01/27 (Pre-refunded @ \$100, 10/1/24).....	1,675	1,695,242	Town of Prosper (GO) 5.000%, 02/15/24	225	225,142
□ 5.000%, 10/01/39 (Pre-refunded @ \$100, 10/1/24).....	13,325	13,486,029	Trinity River Authority Central Regional Wastewater System Revenue (RB) 5.000%, 08/01/24	640	646,019
□ 5.000%, 10/01/44 (Pre-refunded @ \$100, 10/1/24).....	4,755	4,812,463	Trinity River Authority Denton Creek Wastewater Treatment System Revenue (RB) 5.000%, 02/01/25	660	672,795
State of Texas (GO) Series B 5.000%, 08/01/24.....	2,135	2,156,240	United Independent School District (GO) (PSF-GTD)		
State of Texas (GO) Series C 5.000%, 08/01/24	680	686,765	□ 5.000%, 08/15/32	2,550	2,574,589
Tarrant County College District (GO) 5.000%, 08/15/24.....	3,270	3,301,652	□ 5.000%, 08/15/38 (Pre-refunded @ \$100, 8/15/24).....	3,255	3,286,387
Tarrant County Cultural Education Facilities Finance Corp. (RB) Series B 5.000%, 07/01/26	365	380,569	□ 5.000%, 08/15/39 (Pre-refunded @ \$100, 8/15/24).....	4,465	4,508,055
Tarrant Regional Water District Water Supply System Revenue (RB)			Waco Independent School District (GO) (PSF-GTD)		
□ 5.000%, 03/01/30 (Pre-refunded @ \$100, 3/1/24).....	5,570	5,577,800	5.000%, 08/15/25	250	257,474
□ 5.000%, 03/01/41 (Pre-refunded @ \$100, 3/1/24).....	15,000	15,021,005	5.000%, 08/15/26	100	105,268
□ 5.000%, 03/01/46 (Pre-refunded @ \$100, 3/1/24).....	2,570	2,573,599	□ 4.000%, 08/15/30 (Pre-refunded @ \$100, 8/15/24).....	2,015	2,023,807
			□ 4.000%, 08/15/32 (Pre-refunded @ \$100, 8/15/24).....	3,890	3,907,003
			□ 4.000%, 08/15/33 (Pre-refunded @ \$100, 8/15/24).....	6,125	6,151,772
			□ 4.000%, 08/15/34 (Pre-refunded @ \$100, 8/15/24).....	2,670	2,681,670

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
TEXAS — (Continued)			WASHINGTON — (Continued)		
Waxahachie Independent School District (GO) (PSF-GTD)			County of King (GO) Series B		
5.000%, 02/15/24	1,075	\$ 1,075,693	5.000%, 12/01/24	3,705	\$ 3,768,227
West Travis County Public Utility Agency (RB) (AGM)			5.000%, 12/01/25	4,995	5,196,845
6.500%, 08/15/25	675	708,811	County of King Sewer Revenue (RB)		
6.500%, 08/15/26	280	304,386	□ 5.000%, 07/01/40		
Ysleta Independent School District (GO) (PSF-GTD)			(Pre-refunded @ \$100, 1/1/25).....	1,365	1,388,945
□ 5.000%, 08/15/38			Energy Northwest (RB)		
(Pre-refunded @ \$100, 8/15/25).....	4,740	<u>4,889,832</u>	5.000%, 07/01/26	525	539,538
TOTAL TEXAS.....		<u>319,015,691</u>	Grant County Public Utility District No. 2 Priest Rapids Hydroelectric Project (RB) Series A		
UTAH — (0.3%)			□ 5.000%, 01/01/31		
City of Salt Lake City Public Utilities Revenue (RB)			(Pre-refunded @ \$100, 7/1/24).....	1,970	1,985,329
5.000%, 02/01/25	1,340	1,367,173	King County Public Hospital District No. 1 (GO)		
State of Utah (GO) Series B			5.000%, 12/01/25	905	935,823
5.000%, 07/01/24	3,360	<u>3,386,562</u>	King County School District No. 401 Highline (GO) (SCH BD GTY) Series A		
TOTAL UTAH.....		<u>4,753,735</u>	4.000%, 06/01/24	3,115	3,123,689
VIRGINIA — (0.3%)			King County School District No. 405 Bellevue (GO) (SCH BD GTY)		
City of Roanoke (GO) (ST AID WITHHLDG)			5.000%, 12/01/24	10,000	10,164,038
5.000%, 04/01/24	165	165,509	King County School District No. 409 Tahoma (GO) (SCH BD GTY)		
5.000%, 10/01/24	1,465	1,484,350	5.000%, 12/01/24	400	406,793
City of Salem (GO)			3.500%, 12/01/25	750	756,343
5.000%, 05/01/24	2,410	2,421,063	Pierce County School District No. 10 Tacoma (GO) (SCH BD GTY)		
Virginia Public Building Authority (RB) Series A			□ 5.000%, 12/01/32		
□ 5.000%, 08/01/26			(Pre-refunded @ \$100, 12/1/24).....	6,000	6,094,953
(Pre-refunded @ \$100, 8/1/24).....	1,000	<u>1,009,701</u>	□ 5.000%, 12/01/36	1,570	1,594,846
TOTAL VIRGINIA.....		<u>5,080,623</u>	State of Washington (GO)		
WASHINGTON — (4.9%)			5.000%, 06/01/24	1,715	1,725,821
Chelan County Public Utility District No. 1 (RB) Series A			State of Washington (GO)		
5.000%, 07/01/24	1,305	1,315,695	Series R		
City of Seattle Municipal Light & Power Revenue (RB) Series A			5.000%, 02/01/24	2,490	2,490,000
5.000%, 03/01/24	2,430	2,433,702	5.000%, 07/01/24	10,240	10,321,799
Clark County School District No. 114 Evergreen (GO) (SCH BD GTY)			State of Washington (GO)		
5.000%, 12/01/24	775	787,796	Series 2015-C		
County of King (GO)			5.000%, 07/01/28	1,130	1,150,680
5.000%, 12/01/24	2,705	2,751,162	State of Washington (GO)		
5.000%, 12/01/25	2,640	2,746,681	Series B		
			5.000%, 07/01/24	2,295	2,313,333

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO**CONTINUED**

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$1,594,793,581	—	\$1,594,793,581
Commercial Paper.....	—	24,179,469	—	24,179,469
Investment Companies.....	\$11,894,628	—	—	11,894,628
TOTAL.....	\$11,894,628	\$1,618,973,050	—	\$1,630,867,678

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (100.0%)			ARIZONA — (Continued)		
ALABAMA — (0.5%)			Maricopa County Unified		
Mobile County Board of			School District No. 69		
School Commissioners			Paradise Valley (GO)		
(RB) (BAM)			5.000%, 07/01/24	250	\$ 251,935
5.000%, 03/01/29	575	\$ 633,957	Maricopa County Unified		
Mobile County Board of			School District No. 80		
School Commissioners			Chandler (GO) Series B		
(ST) (BAM)			5.000%, 07/01/24	2,100	2,117,471
5.000%, 03/01/30	810	910,423	Maricopa County Union High		
4.000%, 03/01/33	1,230	1,289,625	School District No.		
Mobile County Board of			210-Phoenix (GO)		
School Commissioners			5.000%, 07/01/36	2,400	2,542,685
(ST) (BAM) Series B			Maricopa County Union High		
5.000%, 03/01/28	660	713,548	School District No.		
State of Alabama (GO)			210-Phoenix (GO) Series		
Series C			E		
5.000%, 08/01/24	3,000	3,029,102	5.000%, 07/01/24	3,250	3,276,499
Water Works Board of the			Salt River Project Agricultural		
City of Birmingham (RB)			Improvement & Power		
Series A			District (RB) Series A		
□ 5.000%, 01/01/34			5.000%, 12/01/36	7,965	8,152,565
(Pre-refunded @ \$100,			TOTAL ARIZONA.....		<u>19,957,923</u>
1/1/25).....	1,275	<u>1,297,945</u>	ARKANSAS — (0.2%)		
TOTAL ALABAMA.....		<u>7,874,600</u>	City of Fort Smith Water &		
ALASKA — (0.2%)			Sewer Revenue (RB)		
Municipality of Anchorage			5.000%, 10/01/30	2,100	2,279,647
(GO) Series A			County of Pulaski (RB)		
5.000%, 09/01/33	300	330,214	5.000%, 03/01/37	500	564,515
Municipality of Anchorage			TOTAL ARKANSAS.....		<u>2,844,162</u>
(GO) Series C			CALIFORNIA — (2.1%)		
5.000%, 09/01/24	2,765	2,797,241	California State Public Works		
State of Alaska International			Board (RB) Series D		
Airports System (RB)			5.000%, 11/01/41	4,000	4,659,357
Series A			Los Angeles Department of		
5.000%, 10/01/27	210	<u>215,368</u>	Water & Power (RB)		
TOTAL ALASKA.....		<u>3,342,823</u>	Series D		
ARIZONA — (1.4%)			5.000%, 07/01/43	1,200	1,383,454
City of Phoenix Civic			Los Angeles Unified School		
Improvement Corp. (RB)			District (GO)		
Series A			5.000%, 07/01/43	900	1,048,852
5.000%, 07/01/34	1,905	2,084,115	San Joaquin Hills		
City of Tucson (GO) Series A			Transportation Corridor		
5.000%, 07/01/24	700	705,737	Agency (RB) Series A		
Glendale Union High School			5.000%, 01/15/30	750	842,002
District No. 205 (GO)			State of California (GO)		
(AGM) Series B			5.000%, 08/01/25	2,765	2,856,436
5.000%, 07/01/28	250	272,051	5.000%, 08/01/26	2,250	2,378,194
5.000%, 07/01/29	500	554,865	3.500%, 08/01/27	800	820,026

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)		
5.000%, 11/01/27	5,610	\$ 6,098,318	City of Waterbury (GO)		
5.000%, 04/01/29	2,000	2,251,627	5.000%, 08/01/29	625	\$ 705,253
5.000%, 10/01/31	1,885	2,225,516	State of Connecticut (GO)		
5.000%, 10/01/35	1,785	1,855,801	Series A		
4.000%, 10/01/36	2,410	2,545,130	4.000%, 01/15/34	7,015	7,630,194
5.000%, 10/01/41	1,235	1,395,383	State of Connecticut (GO)		
TOTAL CALIFORNIA.....		<u>30,360,096</u>	Series E		
COLORADO — (1.4%)			5.000%, 10/15/29	715	754,971
Boulder Larimer & Weld			University of Connecticut		
Counties St. Vrain Valley			(RB) Series A		
School District Re1J (GO)			5.000%, 04/15/27	945	1,012,938
(ST AID WITHHLDG)			TOTAL CONNECTICUT.....		<u>13,189,222</u>
Series C			DELAWARE — (0.4%)		
5.000%, 12/15/29	815	867,060	Delaware Municipal Electric		
Boulder Valley School District			Corp. (RB)		
No. Re-2 Boulder (GO)			5.000%, 07/01/25	45	46,289
(ST AID WITHHLDG)			State of Delaware (GO)		
Series B			5.000%, 02/01/29	5,010	5,621,547
4.000%, 12/01/24	2,185	2,203,604	State of Delaware (GO)		
City of Colorado Springs			Series B		
Utilities System Revenue			5.000%, 07/01/24	470	474,007
(RB) Series B			TOTAL DELAWARE.....		<u>6,141,843</u>
5.000%, 11/15/37	400	467,735	DISTRICT OF COLUMBIA — (1.0%)		
Colorado Health Facilities			District of Columbia (GO)		
Authority (RB) Series A			Series A		
5.000%, 11/01/30	1,000	1,102,522	5.000%, 06/01/24	1,485	1,494,123
□ 5.000%, 06/01/45			5.000%, 06/01/25	1,500	1,540,544
(Pre-refunded @ \$100,			Washington Metropolitan		
6/1/25).....	12,000	12,276,901	Area Transit Authority (RB)		
Colorado Health Facilities			Series B		
Authority (RB) Series A-2			5.000%, 07/01/26	2,525	2,653,741
5.000%, 08/01/34	30	32,475	5.000%, 07/01/27	8,285	8,877,188
Denver Health & Hospital			TOTAL DISTRICT OF		
Authority (COP)			COLUMBIA.....		<u>14,565,596</u>
5.000%, 12/01/29	325	344,872	FLORIDA — (5.3%)		
El Paso County School			Alachua County School		
District No. 2 Harrison			Board (COP) (AGM)		
(GO) (ST AID WITHHLDG)			5.000%, 07/01/29	5,230	5,792,806
5.000%, 12/01/34	1,215	1,336,317	Bay County School Board		
Weld County School District			(COP) Series A		
No. 6 Greeley (GO) (ST			5.000%, 07/01/28	565	618,025
AID WITHHLDG)			Board of Governors State		
5.000%, 12/01/24	870	884,487	University System of		
TOTAL COLORADO.....		<u>19,515,973</u>	Florida (RB) Series A		
CONNECTICUT — (0.9%)			3.000%, 07/01/24	2,580	2,579,647
City of Bristol (GO)			Central Florida Expressway		
5.000%, 03/15/29	830	932,633	Authority (RB) (AGM)		
City of New Haven (GO)			4.000%, 07/01/34	2,075	2,204,344
Series A			4.000%, 07/01/35	1,750	1,852,253
5.000%, 08/01/28	1,000	1,068,217			
5.000%, 08/01/29	1,000	1,085,016			

DFA INTERMEDIATE-TERM 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 B 4.000%, 07/01/30	1,500	\$1,529,586	Orange County Health Facilities Authority (RB) Series A 5.000%, 10/01/29	665	\$ 733,511
Central Florida Expressway Authority (RB) Series D 5.000%, 07/01/32	2,025	2,350,608	Orlando Utilities Commission (RB) Series A 5.000%, 10/01/36	440	519,478
City of Fort Lauderdale Water & Sewer Revenue (RB) Series A 5.000%, 09/01/38	240	278,755	Palm Beach County Health Facilities Authority (RB) 5.000%, 08/15/26	105	109,902
City of Fort Lauderdale Water & Sewer Revenue (RB) Series B 5.000%, 09/01/38	280	325,214	Pasco County School Board (COP) (AGM) Series A 5.000%, 08/01/36	1,985	2,276,380
County of Broward Tourist Development Tax Revenue (RB) 4.000%, 09/01/36	2,225	2,311,782	5.000%, 08/01/37	3,000	3,392,532
4.000%, 09/01/38	5,000	5,081,222	Peace River Manasota Regional Water Supply Authority (RB) 5.000%, 10/01/25	2,030	2,097,665
County of Hillsborough Wastewater Impact Fee (RB) 5.000%, 05/01/27	1,010	1,078,461	School Board of Miami-Dade County (GO) (BAM) Series A 5.000%, 03/15/39	1,000	1,131,425
County of Miami-Dade (GO) Series A 5.000%, 07/01/25	2,295	2,363,946	School Board of Miami-Dade County (COP) Series D 5.000%, 02/01/26	165	170,995
County of Miami-Dade Aviation Revenue (RB) Series A 4.000%, 10/01/34	2,510	2,640,170	School District of Broward County (COP) Series A 5.000%, 07/01/27	665	715,004
Duval County Public Schools (COP) (AGM) Series A 5.000%, 07/01/29	1,485	1,659,816	School District of Broward County (COP) Series B 5.000%, 07/01/28	1,000	1,068,554
Florida Department of Environmental Protection (RB) Series A 5.000%, 07/01/25	1,000	1,028,918	5.000%, 07/01/35	8,010	9,253,234
Florida Development Finance Corp. (RB) 5.000%, 11/15/28	1,310	1,425,576	State of Florida (GO) Series A 5.000%, 06/01/24	1,400	1,409,112
5.000%, 11/15/29	1,060	1,172,953	5.000%, 06/01/25	2,500	2,571,211
5.000%, 11/15/30	1,220	1,368,225	State of Florida (GO) Series C 5.000%, 06/01/27	2,045	2,204,279
Hillsborough County School Board (COP) 5.000%, 07/01/29	1,810	1,995,223	State of Florida (GO) (ST GTD) Series A 5.000%, 06/01/27	6,580	<u>7,092,498</u>
Miami-Dade County Health Facilities Authority (RB) Series A 5.000%, 08/01/26	500	519,998	TOTAL FLORIDA.....		<u>76,153,445</u>
Okaloosa County School Board (COP) Series A 5.000%, 10/01/29	1,090	1,230,137	GEORGIA — (1.8%) Athens-Clarke County Unified Government (GO) 5.000%, 12/01/25	2,000	2,079,362
			Development Authority for Fulton County (RB) Series A 5.000%, 07/01/28	740	770,149
			Gwinnett County Water & Sewerage Authority (RB) 4.000%, 08/01/25	2,000	2,035,812

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 — (Continued)		
Paulding County Hospital			Chicago O'Hare International		
Authority (RB) Series A			Airport (RB) Series D		
5.000%, 04/01/29	250	\$ 274,188	5.250%, 01/01/36	170	\$ 180,254
Private Colleges &			Chicago Park District (GO)		
Universities Authority (RB)			Series A		
5.000%, 10/01/28	130	140,918	5.000%, 01/01/36	70	78,390
5.000%, 10/01/29	265	290,854	Chicago Transit Authority		
5.000%, 10/01/30	285	316,902	Capital Grant Receipts		
State of Georgia (GO) Series			Revenue (RB)		
A			5.000%, 06/01/28	3,125	3,341,117
5.000%, 07/01/27	6,090	6,581,023	Cook County Community		
State of Georgia (GO) Series			Consolidated School		
C			District No. 15 Palatine		
4.000%, 07/01/29	1,140	1,227,204	(GO) Series B		
State of Georgia (GO) Series			5.000%, 06/15/36	1,000	1,147,103
C-1			Cook County Community		
5.000%, 07/01/26	9,210	9,717,127	Consolidated School		
State of Georgia (GO) Series			District No. 34 Glenview		
E			(GO)		
5.000%, 12/01/26	3,080	<u>3,282,975</u>	5.000%, 12/01/24	2,000	2,031,486
TOTAL GEORGIA.....		<u>26,716,514</u>	5.000%, 12/01/25	1,180	1,226,609
HAWAII — (1.3%)			Cook County School District		
City & County of Honolulu			No. 78 Rosemont (GO)		
(GO) Series B			(AGM)		
5.000%, 10/01/24	2,045	2,071,740	5.000%, 12/01/34	1,000	1,121,841
5.000%, 10/01/25	1,925	1,993,297	County of Cook (GO) Series		
City & County of Honolulu			A		
(GO) Series D			5.000%, 11/15/29	1,000	1,121,806
5.000%, 07/01/24	675	680,392	County of Cook Sales Tax		
5.000%, 07/01/25	845	870,029	Revenue (RB) Series A		
County of Maui (GO)			4.000%, 11/15/39	2,110	2,092,881
5.000%, 03/01/24	880	881,341	County of Cook Sales Tax		
State of Hawaii (GO) Series			Revenue (RB) Series B		
FH			5.000%, 11/15/29	260	289,900
5.000%, 10/01/25	1,640	1,698,186	Illinois Finance Authority (RB)		
State of Hawaii (GO) Series			Series A		
FT			5.000%, 08/15/29	3,450	3,832,179
5.000%, 01/01/27	10,060	<u>10,716,228</u>	5.000%, 08/15/34	2,380	2,669,647
TOTAL HAWAII.....		<u>18,911,213</u>	5.000%, 08/15/35	2,220	2,474,753
IDAHO — (0.0%)			Illinois Finance Authority (RB)		
Idaho Health Facilities			Series C		
Authority (RB) Series A			5.000%, 02/15/30	5,260	5,537,933
5.000%, 03/01/28	290	<u>311,908</u>	4.000%, 02/15/33	2,805	2,869,991
ILLINOIS — (3.1%)			Illinois State Toll Highway		
Chicago O'Hare International			Authority (RB) Series A		
Airport (RB) (AGM) Series			4.000%, 01/01/39	930	951,370
A			Lake County Forest Preserve		
4.000%, 01/01/39	5,000	5,081,908	District (GO)		
Chicago O'Hare International			5.000%, 12/15/24	2,475	2,518,287
Airport (RB) Series B			Sangamon County School		
5.000%, 01/01/33	815	825,586	District No. 186 Springfield		
			(GO) (AGM)		
			4.000%, 02/01/31	1,310	1,377,032
			State of Illinois (GO) Series A		
			5.000%, 03/01/33	1,800	2,009,283

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

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	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
ILLINOIS — (Continued)			KANSAS — (Continued)		
University of Illinois (RB)			City of Wichita (GO) Series		
Series A			828		
5.000%, 04/01/30	640	\$ 724,179	4.000%, 06/01/25	1,190	\$ 1,207,845
Will County Community Unit			Johnson County Unified		
School District No. 201-U			School District No. 233		
Crete-Monee (GO) (AGM)			Olathe (GO) Series A		
Series E			3.000%, 09/01/34		
5.000%, 01/01/26	425	438,643	(Pre-refunded @ \$100,		
5.000%, 01/01/27	630	662,947	9/1/25).....	2,000	2,004,713
Will County Community Unit			State of Kansas Department		
School District No. 201-U			of Transportation (RB)		
Crete-Monee (GO) (BAM)			Series A		
Series U-A			5.000%, 09/01/27	1,500	<u>1,621,272</u>
5.000%, 01/01/26	550	<u>567,655</u>	TOTAL KANSAS.....		<u>6,302,447</u>
TOTAL ILLINOIS.....		<u>45,172,780</u>			
INDIANA — (0.7%)			KENTUCKY — (1.6%)		
Franklin Township-Marion			Eastern Kentucky University		
County Multiple School			(RB) (BAM ST		
Building Corp. (RB) (ST			INTERCEPT) Series A		
INTERCEPT)			5.000%, 04/01/35	350	398,398
5.000%, 07/15/35	1,550	1,794,833	5.000%, 04/01/36	1,520	1,717,464
Greater Clark Building Corp.			5.000%, 04/01/37	1,600	1,790,546
(RB) (ST INTERCEPT)			Glasgow Independent School		
4.000%, 07/15/30	385	404,479	District Finance Corp. (RB)		
Indiana Finance Authority			(ST INTERCEPT)		
(RB) Series A			5.000%, 02/01/33	1,000	1,145,867
4.000%, 02/01/34	5,305	5,666,219	Kentucky State Property &		
Indiana Municipal Power			Building Commission (RB)		
Agency (RB) Series A			5.000%, 04/01/28	1,625	1,734,007
5.000%, 01/01/35	1,365	1,417,488	5.000%, 08/01/31	920	941,830
Muncie Sanitary District (RB)			5.000%, 04/01/33	3,500	3,698,003
(AGM) Series A			Kentucky State Property &		
5.000%, 07/01/27	500	<u>530,876</u>	Building Commission (RB)		
TOTAL INDIANA.....		<u>9,813,895</u>	Series A		
IOWA — (0.6%)			5.000%, 05/01/30	635	706,386
Cedar Falls Community			5.000%, 06/01/30	560	623,694
School District (GO)			Kentucky Turnpike Authority		
(AGM) Series A			(RB) Series A		
4.000%, 06/01/29	1,470	1,559,322	5.000%, 07/01/29	155	158,691
4.000%, 06/01/30	1,090	1,166,516	Louisville & Jefferson County		
City of Ankeny (GO) Series A			Metropolitan Sewer District		
5.000%, 06/01/25	2,050	2,106,494	(RB) Series C		
City of Iowa City (GO)			5.000%, 05/15/42	3,610	4,119,781
5.000%, 06/01/26	1,045	1,097,645	5.000%, 05/15/43	3,935	4,464,463
Waukee Community School			Louisville/Jefferson County		
District (GO) Series B			Metropolitan Government		
5.000%, 06/01/24	2,150	<u>2,162,495</u>	(RB) Series A		
TOTAL IOWA.....		<u>8,092,472</u>	5.000%, 10/01/26	1,010	<u>1,059,617</u>
KANSAS — (0.4%)			TOTAL KENTUCKY.....		<u>22,558,747</u>
City of Topeka (GO) Series A			LOUISIANA — (0.7%)		
4.000%, 08/15/26	1,425	1,468,617	Ascension Parish School		
			Board (GO)		
			5.000%, 03/01/29	380	420,100

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

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	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
LOUISIANA — (Continued)			MARYLAND — (Continued)		
City of New Orleans (GO)			County of Montgomery (GO)		
5.000%, 12/01/30	1,015	\$ 1,068,118	Series A		
City of New Orleans (GO)			5.000%, 11/01/27	2,555	\$ 2,782,173
Series A			County of Montgomery (GO)		
5.000%, 12/01/27	2,020	2,173,178	Series C		
5.000%, 12/01/33	1,195	1,341,012	5.000%, 10/01/27	8,545	9,287,004
5.000%, 12/01/34	2,370	2,652,229	County of Montgomery (GO)		
City of New Orleans			Series D		
Sewerage Service			4.000%, 11/01/26	9,500	9,841,988
Revenue (RB) Series B			County of Prince George's		
5.000%, 06/01/28	1,040	1,125,463	(GO) Series A		
East Ouachita Parish School			4.000%, 07/01/26	2,000	2,061,284
District (GO)			3.000%, 09/15/27	10,950	11,003,468
4.000%, 03/01/29	355	371,962	State of Maryland (GO)		
4.000%, 03/01/30	400	425,276	Series A		
Louisiana Stadium &			5.000%, 03/15/26	2,500	2,619,607
Exposition District (RB)			5.000%, 08/01/27	5,170	5,597,649
Series A			5.000%, 06/01/37	3,000	3,499,949
5.000%, 07/01/37	400	<u>456,865</u>	State of Maryland (GO)		
TOTAL LOUISIANA.....		<u>10,034,203</u>	Series B		
MAINE — (0.2%)			5.000%, 08/01/27	6,115	6,620,817
Maine Health & Higher			5.000%, 08/01/28	4,130	<u>4,575,287</u>
Educational Facilities			TOTAL MARYLAND.....		<u>92,344,420</u>
Authority (RB) Series A			MASSACHUSETTS — (3.4%)		
5.000%, 07/01/28	500	538,721	City of Boston (GO) Series A		
5.000%, 07/01/29	480	526,350	5.000%, 03/01/28	3,800	4,200,839
State of Maine (GO) Series B			City of Fall River (GO) (ST		
5.000%, 06/01/27	2,000	<u>2,153,783</u>	AID WITHHLDG)		
TOTAL MAINE.....		<u>3,218,854</u>	3.000%, 12/01/34	965	931,924
MARYLAND — (6.4%)			City of Framingham (GO)		
City of Baltimore (GO) Series			5.000%, 06/15/24	1,500	1,511,191
A			5.000%, 06/15/25	1,565	1,611,882
5.000%, 10/15/30	1,825	2,116,387	Commonwealth of		
County of Anne Arundel (GO)			Massachusetts (GO)		
5.000%, 10/01/29.....	6,560	7,462,738	Series A		
5.000%, 10/01/43	2,280	2,599,057	5.000%, 05/01/38	280	326,992
County of Baltimore (GO)			Commonwealth of		
3.000%, 11/01/24	1,000	997,579	Massachusetts (GO)		
5.000%, 03/01/27	4,145	4,445,117	Series B		
5.000%, 11/01/27	2,200	2,395,609	5.000%, 07/01/28.....	5,950	6,573,594
5.000%, 03/01/28	4,000	4,389,184	4.000%, 02/01/39	1,000	1,051,822
County of Frederick (GO)			Commonwealth of		
Series A			Massachusetts (GO)		
5.000%, 08/01/27.....	4,725	5,106,755	Series C		
County of Harford (GO)			5.000%, 04/01/26	2,000	2,097,029
Series A			5.000%, 08/01/40	12,000	13,814,404
5.000%, 10/01/29	1,680	1,910,235	5.000%, 08/01/41	5,000	5,726,219
County of Harford (GO)			Commonwealth of		
Series B			Massachusetts (GO)		
5.000%, 01/15/29	1,515	1,695,166	Series E		
County of Howard (GO)			5.000%, 11/01/27	4,010	4,365,042
Series A					
5.000%, 02/15/28	1,220	1,337,367			

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

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	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
MASSACHUSETTS — (Continued)			MINNESOTA — (Continued)		
Commonwealth of			Morris Area Schools		
Massachusetts (GO)			Independent School		
(AGM) Series B			District No. 2769 (GO) (SD		
5.250%, 09/01/24	3,700	\$ 3,750,569	CRED PROG) Series A		
Massachusetts Development			4.000%, 02/01/24	1,125	\$ 1,125,000
Finance Agency (RB)			St. Louis Park Independent		
Series K			School District No. 283		
5.000%, 07/01/34	170	185,364	(GO) (SD CRED PROG)		
5.000%, 07/01/37	2,680	2,884,045	Series A		
TOTAL MASSACHUSETTS...		<u>49,030,916</u>	5.000%, 02/01/28	1,090	1,182,550
			State of Minnesota (GO)		
MICHIGAN — (0.7%)			Series A		
Farmington Public School			5.000%, 08/01/27	5,055	5,473,136
District (GO) (AGM)			5.000%, 08/01/28	2,305	2,553,520
5.000%, 05/01/25	2,140	2,193,867	State of Minnesota (GO)		
Michigan Finance Authority			Series D		
(RB)			5.000%, 08/01/24	500	505,098
5.000%, 11/15/27	2,595	2,715,761	White Bear Lake		
Michigan Finance Authority			Independent School		
(RB) Series A			District No. 624 (GO) (SD		
5.000%, 12/01/28	1,030	1,128,576	CRED PROG) Series A		
Oakland University (RB)			4.000%, 02/01/26	350	<u>357,968</u>
Series A			TOTAL MINNESOTA.....		<u>21,648,006</u>
5.000%, 03/01/29	695	766,607			
5.000%, 03/01/30	805	905,282	MISSISSIPPI — (0.7%)		
Romeo Community School			State of Mississippi (GO)		
District (GO) (Q-SBLF)			Series A		
5.000%, 05/01/30	225	256,757	5.000%, 10/01/27	9,245	<u>10,030,898</u>
Romeo Community School					
District (GO) (Q-SBLF)			MISSOURI — (1.2%)		
Series A			City of Belton (GO) Series C		
5.000%, 05/01/29	270	301,441	5.000%, 03/01/27	2,150	2,290,536
Saginaw City School District			City of Kansas City (GO)		
(GO) (Q-SBLF)			Series A		
4.000%, 05/01/28	1,390	<u>1,454,721</u>	3.000%, 02/01/25	4,215	4,207,942
TOTAL MICHIGAN.....		<u>9,723,012</u>	5.000%, 02/01/37	400	465,096
			City of Kansas City (RB)		
MINNESOTA — (1.5%)			Series C		
County of Hennepin (GO)			5.000%, 09/01/29	2,000	2,211,459
Series C			City of Kansas City Water		
5.000%, 12/01/27	5,800	6,330,049	Revenue (RB) Series A		
Lakeville Independent School			5.000%, 12/01/27	780	847,412
District No. 194 (GO) (SD			City of Wentzville (COP)		
CRED PROG) Series C			5.000%, 11/01/32	600	633,440
5.000%, 02/01/25	2,630	2,685,156	Columbia School District		
Metropolitan Council (GO)			(GO) Series B		
Series C			5.000%, 03/01/24	2,100	2,103,165
5.000%, 03/01/26	700	732,668	Columbia School District		
Minnesota Higher Education			(GO) (ST AID DIR DEP)		
Facilities Authority (RB)			Series B		
Series B			5.000%, 03/01/24	1,500	1,502,261
5.000%, 10/01/29	635	702,861			

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

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	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
MISSOURI — (Continued)			NEVADA — (Continued)		
Health & Educational			County of Clark Passenger		
Facilities Authority of the			Facility Charge Revenue		
State of Missouri (RB)			(RB) Series E		
Series A			5.000%, 07/01/28	2,850	\$ 3,131,166
5.000%, 06/01/29	1,450	\$ 1,595,908	Las Vegas Convention &		
St. Louis County			Visitors Authority (RB)		
Reorganized School			Series B		
District No. R-6 (GO)			5.000%, 07/01/27	745	797,497
5.000%, 02/01/26	2,000	<u>2,084,524</u>	5.000%, 07/01/28	2,640	2,878,582
TOTAL MISSOURI.....		<u>17,941,743</u>	Las Vegas Valley Water		
MONTANA — (0.0%)			District (GO) Series C		
Montana Facility Finance			5.000%, 06/01/28	1,915	2,107,544
Authority (RB) Series A			State of Nevada (GO) Series		
4.000%, 06/01/35	400	<u>410,339</u>	A		
NEBRASKA — (0.9%)			5.000%, 05/01/43	7,000	7,969,882
City of Omaha (GO) Series A			State of Nevada (GO) Series		
4.000%, 04/15/24	750	751,201	C		
Douglas County School			5.000%, 05/01/43	2,255	2,567,441
District No. 17 (GO)			Washoe County School		
4.000%, 12/15/26	2,380	2,466,548	District (GO)		
Metropolitan Utilities District			5.000%, 06/01/24	1,715	<u>1,724,398</u>
of Omaha Gas System			TOTAL NEVADA.....		<u>28,823,046</u>
Revenue (RB)			NEW HAMPSHIRE — (0.1%)		
5.000%, 12/01/41	4,000	4,558,352	State of New Hampshire		
5.000%, 12/01/42	3,635	4,117,660	(GO) Series A		
Papillion-La Vista School			5.000%, 02/15/37	1,455	1,712,116
District No. 27 (GO) Series			State of New Hampshire		
B			(GO) Series C		
4.000%, 12/01/24	655	660,254	5.000%, 12/01/24	450	<u>457,791</u>
Public Power Generation			TOTAL NEW HAMPSHIRE....		<u>2,169,907</u>
Agency (RB) Series A			NEW JERSEY — (2.1%)		
5.000%, 01/01/29	45	<u>45,612</u>	City of Hoboken (GO)		
TOTAL NEBRASKA.....		<u>12,599,627</u>	3.000%, 02/01/26	2,945	2,942,748
NEVADA — (2.0%)			3.000%, 02/01/27	3,035	3,039,657
Clark County School District			3.000%, 02/01/28	4,560	4,571,493
(GO) (AGM) Series A			New Jersey Economic		
5.000%, 06/15/28	2,000	2,187,417	Development Authority		
County of Clark (GO) Series			(RB) Series DDD		
A			5.000%, 06/15/29	1,000	1,064,160
5.000%, 07/01/25	2,700	2,779,595	New Jersey Transportation		
County of Clark Passenger			Trust Fund Authority (RB)		
Facility Charge Revenue			Series AA		
(RB) Series B			5.000%, 06/15/31	735	845,571
5.000%, 07/01/27	475	511,039	5.000%, 06/15/35.....	3,300	3,819,690
County of Clark Passenger			New Jersey Turnpike		
Facility Charge Revenue			Authority (RB) Series E		
(RB) Series C			5.000%, 01/01/33	2,645	2,690,157
5.000%, 07/01/26	2,060	2,168,485	Princeton (GO)		
			2.000%, 12/15/24	1,790	1,761,341
			State of New Jersey (GO)		
			Series A		
			5.000%, 06/01/28	5,000	5,483,352
			5.000%, 06/01/29	500	559,473

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	<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)		
4.000%, 06/01/31	2,455	\$ 2,677,581	5.000%, 03/15/38	625	\$ 724,730
Township of Montville (GO)			New York State Dormitory		
3.000%, 10/01/25	505	<u>504,578</u>	Authority (RB) Series B		
TOTAL NEW JERSEY.....		<u>29,959,801</u>	5.000%, 02/15/24	4,900	4,903,337
NEW MEXICO — (0.6%)			New York State Dormitory		
Albuquerque Municipal			Authority (RB) Series C		
School District No. 12			5.000%, 03/15/27	1,280	1,374,590
(GO) (ST AID WITHHLDG)			New York State Dormitory		
Series A			Authority (RB) Series D		
5.000%, 08/01/37	500	558,570	5.000%, 02/15/24	2,950	2,952,009
City of Albuquerque (GO)			5.000%, 02/15/41	5,460	5,988,192
Series A			New York State Dormitory		
5.000%, 07/01/24.....	2,800	2,822,947	Authority (RB) Series E		
City of Albuquerque (GO)			5.000%, 03/15/26	7,135	7,471,844
Series B			5.000%, 03/15/28	2,520	2,763,490
5.000%, 07/01/26	1,000	1,053,862	5.000%, 03/15/29	1,000	1,123,654
Santa Fe Public School			New York State Thruway		
District (GO) (ST AID			Authority (RB) Series A		
WITHHLDG)			5.000%, 03/15/29	5,000	5,608,029
5.000%, 08/01/24	2,000	2,017,425	New York State Urban		
State of New Mexico			Development Corp. (RB)		
Severance Tax Permanent			Series A		
Fund (RB) Series A			5.000%, 03/15/25	3,440	3,519,023
5.000%, 07/01/27	2,000	<u>2,154,455</u>	5.000%, 03/15/27	5,880	6,303,549
TOTAL NEW MEXICO.....		<u>8,607,259</u>	New York State Urban		
NEW YORK — (4.7%)			Development Corp. (RB)		
City of New York (GO) Series			Series C		
A			5.000%, 03/15/35	5,500	6,296,152
5.000%, 08/01/24	2,610	2,634,932	Port Authority of New York &		
5.000%, 08/01/26	2,015	2,126,302	New Jersey (RB) Series		
City of New York (GO) Series			243		
E			5.000%, 12/01/37	540	635,587
5.000%, 08/01/26	2,500	2,638,092	Town of Oyster Bay (GO)		
City of Syracuse (GO) Series			(AGM)		
B			5.000%, 08/01/29	165	186,277
4.000%, 06/01/25	500	506,908	Triborough Bridge & Tunnel		
Dutchess County Local			Authority (RB) Series A		
Development Corp. (RB)			5.000%, 11/15/29	500	570,098
Series B			Triborough Bridge & Tunnel		
5.000%, 07/01/28	205	209,399	Authority (RB) Series C-1		
Kingston City School District			4.000%, 11/15/27	1,305	<u>1,371,110</u>
(GO) (ST AID WITHHLDG)			TOTAL NEW YORK.....		<u>67,779,929</u>
3.000%, 06/01/26	2,000	1,984,935	NORTH CAROLINA — (2.3%)		
New York City Industrial			Charlotte-Mecklenburg		
Development Agency (RB)			Hospital Authority (RB)		
(AGM) Series A			Series A		
5.000%, 03/01/28	2,650	2,860,763	5.000%, 01/15/38	2,720	2,794,254
5.000%, 03/01/30	1,275	1,427,015	City of Fayetteville Public		
New York State Dormitory			Works Commission		
Authority (RB) Series A			Revenue (RB)		
5.000%, 03/15/28	1,050	1,154,478	5.000%, 03/01/39	3,260	3,758,400
5.000%, 07/01/34	440	445,434	City of Greensboro (GO)		
			Series B		
			5.000%, 10/01/27	4,430	4,816,300

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	<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)		
City of Raleigh Combined			City of Columbus (GO)		
Enterprise System			Series 2017-1		
Revenue (RB)			4.000%, 04/01/27	1,290	\$ 1,345,054
5.000%, 09/01/37	150	\$ 178,439	City of Columbus (GO)		
County of Guilford (GO)			Series A		
5.000%, 03/01/24	2,300	2,303,410	4.000%, 04/01/27	8,865	9,243,338
County of Guilford (GO)			County of Butler (RB)		
Series A			4.000%, 11/15/35	1,000	967,125
5.000%, 03/01/29	1,995	2,240,733	County of Montgomery (RB)		
County of Guilford (GO)			5.000%, 08/01/30	1,350	1,498,727
Series B			4.000%, 08/01/39	1,400	1,415,152
5.000%, 05/01/24	2,500	2,511,664	State of Ohio (GO) Series A		
County of Wake (GO)			5.000%, 06/15/38	3,000	3,103,659
5.000%, 04/01/25	2,000	2,049,004	State of Ohio (GO) Series A		
County of Wake (GO) Series			5.000%, 06/15/24	800	805,820
A			5.000%, 09/01/25	1,000	1,034,301
5.000%, 03/01/28	2,010	2,206,384	State of Ohio (GO) Series B		
North Carolina Municipal			5.000%, 08/01/24	970	979,650
Power Agency No. 1 (RB)			5.000%, 09/01/24	2,665	2,696,075
Series A			5.000%, 09/01/27	640	693,567
5.000%, 01/01/32	1,375	1,543,028	5.000%, 09/15/27	1,690	1,833,067
North Carolina Turnpike			State of Ohio (GO) Series C		
Authority (RB) (AGM)			5.000%, 08/01/27	7,105	7,685,274
5.000%, 01/01/38	1,550	1,662,391	State of Ohio (GO) Series U		
State of North Carolina (RB)			5.000%, 05/01/28	4,360	4,798,692
5.000%, 03/01/25	1,000	1,021,227	State of Ohio (GO) Series W		
5.000%, 03/01/33	50	55,572	4.000%, 05/01/24	785	786,849
State of North Carolina (GO)			Upper Arlington City School		
Series A			District (GO) Series A		
5.000%, 06/01/28	5,105	<u>5,631,518</u>	5.000%, 12/01/27	3,190	3,462,060
TOTAL NORTH CAROLINA...		<u>32,772,324</u>	Warrensville Heights City		
NORTH DAKOTA — (0.2%)			School District (GO) (BAM)		
West Fargo Public School			Series A		
District No. 6 (GO) (SD			□ 5.250%, 12/01/55		
CRED PROG) Series A			(Pre-refunded @ \$100,		
5.000%, 08/01/24	3,330	<u>3,360,657</u>	12/1/24).....	1,000	<u>1,018,686</u>
OHIO — (3.5%)			TOTAL OHIO.....		<u>50,421,697</u>
Akron Bath Copley Joint			OKLAHOMA — (1.3%)		
Township Hospital District			City of Tulsa (GO)		
(RB) Series A			5.000%, 03/01/24	7,500	7,510,441
5.000%, 11/15/29	250	279,033	5.000%, 03/01/26	4,000	4,181,711
American Municipal Power,			Cleveland County		
Inc. (RB) Series A			Educational Facilities		
5.000%, 02/15/28	235	253,851	Authority (RB) Series A		
Cincinnati City School District			5.000%, 06/01/32	1,500	1,715,084
(COP)			Cushing Educational		
□ 5.000%, 12/15/28			Facilities Authority (RB)		
(Pre-refunded @ \$100,			5.000%, 09/01/28	3,430	3,655,136
12/15/24).....	2,000	2,032,266	Garfield County Educational		
City of Columbus (GO)			Facilities Authority (RB)		
Series 1			Series A		
5.000%, 07/01/26	4,260	4,489,451	5.000%, 09/01/30	1,400	1,452,736

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>
OKLAHOMA — (Continued)			OREGON — (Continued)		
Oklahoma County			Washington & Multnomah		
Independent School			Counties School District		
District No. 12 Edmond			No. 48J Beaverton (GO)		
(GO) Series G			(SCH BD GTY) Series C		
4.000%, 03/01/27	740	\$ 767,999	5.000%, 06/15/27	2,420	\$ 2,606,762
TOTAL OKLAHOMA.....		<u>19,283,107</u>	Washington & Multnomah		
OREGON — (2.4%)			Counties School District		
City of Beaverton Water			No. 48J Beaverton (GO)		
Revenue (RB)			(SCH BD GTY) Series D		
5.000%, 04/01/29	600	671,156	5.000%, 06/15/24	1,000	1,007,275
City of Portland (GO) Series			Water Environment Services		
A			Sewer Revenue (RB)		
5.000%, 06/15/24	400	402,910	5.000%, 06/01/24	1,045	<u>1,051,698</u>
City of Portland Sewer			TOTAL OREGON.....		<u>33,988,436</u>
System Revenue (RB)			PENNSYLVANIA — (1.6%)		
Series A			Allegheny County Hospital		
5.000%, 06/15/26	1,560	1,642,292	Development Authority		
City of Portland Water			(RB) Series A		
System Revenue (RB)			5.000%, 04/01/31	1,500	1,604,101
Series A			Bristol Township School		
5.000%, 04/01/29	1,440	1,615,962	District (GO) (BAM ST AID		
City of Salem (GO)			WITHHLDG)		
5.000%, 06/01/25	530	544,606	5.000%, 06/01/26	570	596,347
County of Washington (GO)			Chichester School District		
5.000%, 03/01/24	2,400	2,403,459	(GO) (AGM ST AID		
5.000%, 03/01/25	1,000	1,021,549	WITHHLDG)		
Deschutes County			4.000%, 09/15/28	225	236,061
Administrative School			City of Philadelphia (GO)		
District No. 1 Bend-La			Series B		
Pine (GO) (SCH BD GTY)			5.000%, 02/01/33	1,250	1,384,519
5.000%, 06/15/27	4,695	5,057,333	County of Lebanon (GO)		
Lane County School District			(AGM)		
No. 4J Eugene (GO) (SCH			4.000%, 10/15/27	150	156,978
BD GTY)			County of Lehigh (RB) Series		
5.000%, 06/15/29	4,855	5,473,350	A		
Port of Portland Airport			5.000%, 07/01/29	875	953,108
Revenue (RB) Series A			County of Montgomery (GO)		
5.000%, 07/01/29	2,255	2,525,293	5.000%, 07/01/29	3,000	3,385,442
State of Oregon (GO) Series			County of Montgomery (GO)		
G			Series A		
5.000%, 12/01/24	2,290	2,328,890	5.000%, 01/01/25	2,390	2,434,749
State of Oregon Department			Monroeville Finance Authority		
of Transportation (RB)			(RB) Series B		
Series A			5.000%, 02/15/29	665	730,929
5.000%, 11/15/27			Pennsylvania Economic		
(Pre-refunded @ \$100,			Development Financing		
11/15/24).....	150	152,169	Authority (RB) Series A		
5.000%, 11/15/41	1,515	1,730,126	5.000%, 02/15/29	395	434,161
State of Oregon Department			Pennsylvania Higher		
of Transportation (RB)			Educational Facilities		
Series B			Authority (RB)		
5.000%, 11/15/26	3,530	3,753,606	5.000%, 05/01/34	2,295	2,352,928

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			Piedmont Municipal Power		
University (RB) Series E			Agency (RB) Series C		
5.000%, 03/01/24	205	\$ 205,316	4,765	\$ 5,000,621	
5.000%, 03/01/25	540	552,333	Piedmont Municipal Power		
Pennsylvania Turnpike			Agency (RB) Series D		
Commission (RB) Series			1,000	1,045,481	
A-1			Richland County School		
5.000%, 12/01/33	3,510	3,647,541	District No. 2 (GO)		
Pittsburgh Water & Sewer			(SCSDE) Series A		
Authority (RB) (AGM)			1,140	1,220,791	
Series A			4,000	4,563,492	
5.000%, 09/01/26	3,675	3,875,238	South Carolina Public		
Snyder County Higher			Service Authority (RB)		
Education Authority (RB)			Series E		
5.000%, 01/01/27	340	347,524	2,610	2,927,210	
TOTAL PENNSYLVANIA.....		<u>22,897,275</u>	TOTAL SOUTH CAROLINA...		<u>32,938,368</u>
RHODE ISLAND — (0.4%)			SOUTH DAKOTA — (0.2%)		
Rhode Island Turnpike &			South Dakota State Building		
Bridge Authority (RB)			Authority (RB) Series A		
Series A			□ 5.000%, 06/01/34		
5.000%, 10/01/32	950	983,749	(Pre-refunded @ \$100,		
State of Rhode Island (GO)			6/1/24).....		
Series A			2,175	2,188,362	
5.000%, 12/01/41	240	277,863	TENNESSEE — (3.7%)		
5.000%, 12/01/42	890	1,025,048	City of Knoxville Wastewater		
State of Rhode Island (GO)			System Revenue (RB)		
Series B			Series A		
5.000%, 08/01/29	3,290	3,560,177	3,260	3,649,963	
TOTAL RHODE ISLAND.....		<u>5,846,837</u>	3,285	3,768,698	
SOUTH CAROLINA — (2.3%)			County of Sevierville (GO)		
Aiken County Consolidated			5.000%, 06/01/30		
School District (GO)			County of Hamilton (GO)		
(SCSDE)			Series A		
5.000%, 04/01/25	2,140	2,191,938	3,000	3,146,836	
County of Beaufort (GO) (ST			County of Knox (GO)		
AID WITHHLDG)			5.000%, 06/01/29		
5.000%, 03/01/24	1,135	1,136,683	1,750	1,968,360	
County of Charleston (GO)			County of Sumner (GO)		
Series A			720	724,591	
5.000%, 11/01/29	8,145	9,283,352	County of Williamson (GO)		
County of Charleston (GO)			5.000%, 04/01/39		
(ST AID WITHHLDG)			Metropolitan Government		
Series C			Nashville & Davidson		
5.000%, 11/01/27	2,855	3,108,847	County Health &		
County of Spartanburg (GO)			Educational Facilities		
(ST AID WITHHLDG)			Board (RB) Series A		
Series A			5,465	6,108,439	
3.000%, 04/01/25	1,000	998,370	Metropolitan Government of		
Dorchester County School			Nashville & Davidson		
District No. 2 (GO)			County (GO)		
(SCSDE) Series B			5.000%, 07/01/27		
5.000%, 03/01/25	1,430	1,461,583	3,795	4,095,816	
			Metropolitan Government of		
			Nashville & Davidson		
			County (GO) Series A		
			10,075	10,660,228	
			4.000%, 07/01/28		
			1,005	1,143,868	
			5.000%, 01/01/30		

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 Water & Sewer Revenue (RB) Series A 5.000%, 07/01/27	1,910	\$ 2,060,749	Board of Regents of the University of Texas System (RB) Series E 5.000%, 08/15/26	4,860	\$5,129,479
State of Tennessee (GO) Series A 5.000%, 02/01/27	7,720	8,251,816	Board of Regents of the University of Texas System (RB) Series J 5.000%, 08/15/26	1,540	1,625,390
State of Tennessee (GO) Series B 5.000%, 08/01/25	1,000	1,031,581	Brazosport Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24	3,105	3,107,058
Tennessee State School Bond Authority (RB) (ST INTERCEPT) Series B □ 5.000%, 11/01/35 (Pre-refunded @ \$100, 11/1/25).....	3,000	<u>3,112,421</u>	Brushy Creek Regional Utility Authority, Inc. (RB) 4.000%, 08/01/32	1,000	1,011,648
TOTAL TENNESSEE.....		<u>52,827,949</u>	Carroll Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/24	1,000	1,000,644
TEXAS — (18.8%)			Central Texas Regional Mobility Authority (RB) Series D 5.000%, 01/01/28	1,020	1,090,189
Alamo Community College District (GO) 5.000%, 08/15/24	1,000	1,010,319	Central Texas Turnpike System (RB) Series A 5.000%, 08/15/39	2,315	2,533,822
Aldine Independent School District (GO) (PSF-GTD) 5.000%, 02/15/25	4,750	4,851,833	City of Amarillo (GO) 2.000%, 02/15/24	4,900	4,896,152
Alvin Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24	1,000	1,000,663	4.000%, 02/15/24	1,555	1,555,506
Alvin Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/25	1,445	1,475,532	2.000%, 02/15/25	5,015	4,922,303
Arlington Independent School District (GO) (PSF-GTD) 5.000%, 02/15/37	535	618,019	4.000%, 02/15/25	1,620	1,638,645
Austin Independent School District (GO) (PSF-GTD) 5.000%, 08/01/24	750	757,313	City of Arlington (GO) Series A 5.000%, 08/15/24	1,595	1,610,864
5.000%, 08/01/25	250	257,932	5.000%, 08/15/37	1,995	2,312,697
Austin Independent School District (GO) 5.000%, 08/01/43	1,630	1,836,825	City of Arlington Water & Wastewater System Revenue (RB) 5.000%, 06/01/26	1,180	1,239,446
Board of Regents of the University of Texas System (RB) Series A 5.000%, 08/15/43	14,355	16,093,676	City of Austin (GO) 5.000%, 09/01/24.....	1,215	1,228,871
Board of Regents of the University of Texas System (RB) Series C 5.000%, 08/15/24	1,850	1,868,499	5.000%, 09/01/38	790	913,304
Board of Regents of the University of Texas System (RB) Series D 5.000%, 08/15/26	2,080	2,195,332	City of Austin Electric Utility Revenue (RB) 5.000%, 11/15/42	900	1,021,450
			City of Austin Water & Wastewater System Revenue (RB) 5.000%, 11/15/29	895	1,016,331
			5.000%, 11/15/41	1,715	1,915,806
			City of Bryan Electric System Revenue (RB) (AGM) 5.000%, 07/01/29	590	652,555
			5.000%, 07/01/30	1,040	1,167,403
			City of Carrollton (GO) 5.000%, 08/15/24	1,835	1,853,446

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

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	<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 Cedar Park (GO)			City of Pflugerville (GO)		
5.000%, 02/15/29	590	\$ 657,276	5.000%, 08/01/37	425	\$ 485,357
City of Celina (GO)			City of Richardson (GO)		
4.125%, 09/01/24	2,325	2,337,821	5.000%, 02/15/27	1,715	1,830,605
5.000%, 09/01/31	405	467,148	City of Temple Utility System		
5.000%, 09/01/32	465	543,747	Revenue (RB)		
City of College Station (GO)			5.000%, 08/01/24	500	504,480
5.000%, 02/15/29	330	366,476	Clear Creek Independent		
City of Dallas Hotel			School District (GO)		
Occupancy Tax Revenue			(PSF-GTD) Series A		
(RB)			5.000%, 02/15/25	2,175	2,221,629
4.000%, 08/15/27	620	633,097	Clear Lake City Water		
City of Dallas Waterworks &			Authority (GO)		
Sewer System Revenue			5.000%, 03/01/29	355	388,934
(RB) Series C			Clifton Higher Education		
4.000%, 10/01/34	2,060	2,196,957	Finance Corp. (RB)		
City of Dallas Waterworks &			(PSF-GTD) Series T		
Sewer System Revenue			5.000%, 08/15/31	670	771,804
(RB) Series C			Conroe Independent School		
5.000%, 10/01/24	680	688,892	District (GO) (PSF-GTD)		
5.000%, 10/01/25	1,000	1,032,179	5.000%, 02/15/26	2,260	2,358,933
City of Denton (GO)			Corpus Christi Independent		
3.000%, 02/15/24	3,615	3,614,131	School District (GO)		
4.000%, 02/15/25	3,790	3,833,621	(PSF-GTD)		
5.000%, 02/15/29	2,150	2,396,236	4.000%, 08/15/24	410	411,959
City of El Paso Water &			5.000%, 08/15/37	2,000	2,310,370
Sewer Revenue (RB)			County of Bexar (RB)		
5.000%, 03/01/29	1,520	1,688,777	5.000%, 08/15/27	680	725,726
City of Fort Worth (GO)			County of Collin (GO)		
5.000%, 03/01/37	1,500	1,702,237	5.000%, 02/15/38	415	477,480
City of Fort Worth (GO)			County of Harris (GO) Series		
Series A			A		
5.000%, 03/01/25	5,000	5,105,062	5.000%, 10/01/24	1,000	1,012,745
City of Fort Worth Water &			5.000%, 10/01/29	1,990	2,252,578
Sewer System Revenue			County of San Patricio (GO)		
(RB) Series A			5.000%, 04/01/29	150	165,799
5.000%, 02/15/24	4,000	4,002,651	Cypress-Fairbanks		
5.000%, 02/15/25	9,470	9,670,097	Independent School		
City of Garland (GO)			District (GO) (PSF-GTD)		
5.000%, 02/15/25	2,030	2,071,013	5.000%, 02/15/29	925	1,031,402
City of Houston (GO) Series			Dallas Fort Worth		
A			International Airport (RB)		
5.000%, 03/01/25	500	510,238	Series A		
City of Irving (GO)			5.000%, 11/01/28	760	838,131
5.000%, 09/15/28	1,875	2,067,413	El Paso Independent School		
City of Lewisville (GO)			District (GO) (PSF-GTD)		
5.000%, 02/15/37	1,250	1,439,700	5.000%, 08/15/24	500	505,106
City of Lubbock Electric Light			Fort Bend Independent		
& Power System Revenue			School District (GO)		
(RB)			(PSF-GTD)		
5.000%, 04/15/27	545	580,552	5.000%, 08/15/24	1,000	1,010,106
City of New Braunfels (GO)			5.000%, 08/15/37	250	287,168
5.000%, 02/01/28	1,025	1,115,273	Fort Bend Independent		
City of Pearland (GO)			School District (GO)		
5.000%, 03/01/25	3,885	3,964,550	(PSF-GTD) Series A		
			4.000%, 08/15/24	500	502,416

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

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	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
TEXAS — (Continued)			TEXAS — (Continued)		
Frisco Independent School District (GO) (PSF-GTD) 5.000%, 08/15/24	2,000	\$2,021,172	Lower Colorado River Authority (RB) (AGM) 5.000%, 05/15/26	500	\$ 523,857
Galveston Independent School District (GO) (PSF-GTD) 5.000%, 02/01/27	450	479,659	5.000%, 05/15/32	1,475	1,697,550
Goose Creek Consolidated Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24	1,000	1,000,615	Lower Colorado River Authority (RB) 5.000%, 05/15/33	1,105	1,225,187
Gulf Coast Authority (RB) Series B 5.000%, 10/01/30	1,315	1,483,274	5.000%, 05/15/41	1,600	1,754,208
5.000%, 10/01/33	895	1,040,121	Lower Colorado River Authority (RB) Series A 5.000%, 05/15/29	500	554,772
Harris County Cultural Education Facilities Finance Corp. (RB) 5.000%, 11/15/26	1,045	1,078,894	5.000%, 05/15/30	400	452,305
Harris County Cultural Education Facilities Finance Corp. (RB) Series A 5.000%, 05/15/28	1,495	1,621,522	North Texas Municipal Water District Water System Revenue (RB) 5.000%, 09/01/24	5,715	5,775,034
5.000%, 07/01/29	1,195	1,324,861	North Texas Municipal Water District Water System Revenue (RB) Series A 5.000%, 09/01/28	2,010	2,219,906
3.000%, 10/01/40	2,120	1,852,820	North Texas Tollway Authority (RB) Series A 5.000%, 01/01/26	3,500	3,634,148
Harris County Flood Control District (GO) Series A 5.000%, 10/01/24	670	678,406	5.000%, 01/01/27	1,910	2,034,039
Houston Independent School District (GO) (PSF-GTD) 5.000%, 02/15/26	4,000	4,173,486	Northside Independent School District (GO) (PSF-GTD) 5.000%, 08/15/24	1,000	1,010,106
Houston Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/26	1,150	1,199,877	Northside Independent School District (GO) (PSF-GTD) Series A 4.000%, 08/15/24	5,215	5,237,985
Hurst-Euless-Bedford Independent School District (GO) (PSF-GTD) Series B 5.000%, 08/15/24	1,520	1,536,172	Northside Independent School District (GO) (PSF-GTD) Series B 5.000%, 08/15/25	1,880	1,939,065
Katy Independent School District (GO) (PSF-GTD) 5.000%, 02/15/25	1,000	1,021,645	Northwest Independent School District (GO) (PSF-GTD) 5.000%, 02/15/38	1,750	1,991,767
5.000%, 02/15/37	250	287,114	Permanent University Fund - Texas A&M University System (RB) 5.000%, 07/01/40	4,790	5,404,826
Katy Independent School District (GO) (PSF-GTD) Series D 5.000%, 02/15/30	500	533,607	Permanent University Fund - University of Texas System (RB) Series B 5.000%, 07/01/26	5,500	5,792,282
Leander Independent School District (GO) (PSF-GTD) Series C 5.000%, 08/15/24	2,000	2,020,425	Plano Independent School District (GO) (PSF-GTD) Series B 5.000%, 02/15/24	6,000	6,004,110

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)		
San Antonio Independent School District (GO) (PSF-GTD)			Waller Consolidated Independent School District (GO) (BAM)		
5.000%, 08/15/26	4,340	\$4,581,738	5.000%, 02/15/31	3,715	\$ 4,269,701
5.000%, 08/15/30	1,000	1,146,354	West Travis County Public Utility Agency (RB) (AGM)		
San Antonio Public Facilities Corp. (RB)			6.500%, 08/15/27	765	858,232
5.000%, 09/15/31	6,815	7,845,140	Wichita Falls Independent School District (GO) (PSF-GTD)		
State of Texas (GO) Series A			4.000%, 02/01/25	495	499,915
5.000%, 10/01/28	1,180	1,219,703	Willis Independent School District (GO) (PSF-GTD)		
State of Texas (GO) Series A			5.000%, 02/15/30	540	614,558
5.000%, 04/01/25	1,000	1,024,502	5.000%, 02/15/31	875	1,011,725
□ 5.000%, 10/01/39 (Pre-refunded @ \$100, 10/1/24).....	5,000	5,060,423	Ysleta Independent School District (GO) (PSF-GTD) Series B		
Tarrant County College District (GO)			□ 5.000%, 08/15/41 (Pre-refunded @ \$100, 8/15/25).....	5,865	<u>6,050,394</u>
5.000%, 08/15/29	1,120	1,259,338	TOTAL TEXAS.....		<u>271,219,384</u>
Tarrant County Cultural Education Facilities Finance Corp. (RB) Series B			UTAH — (1.5%)		
5.000%, 07/01/29	200	220,256	Canyons School District (GO) (SCH BD GTY) Series B		
5.000%, 07/01/30	455	509,890	5.000%, 06/15/25	2,750	2,829,757
Tarrant Regional Water District (RB)			City of Salt Lake City Public Utilities Revenue (RB)		
6.000%, 09/01/24	3,450	3,507,518	5.000%, 02/01/30	2,135	2,428,093
Temple Independent School District (GO) (PSF-GTD)			Intermountain Power Agency (RB) Series A		
5.000%, 02/01/29	500	555,802	5.000%, 07/01/41	2,000	2,250,293
5.000%, 02/01/30	1,000	1,134,303	Nebo School District (GO) (SCH BD GTY)		
Texas State Technical College (RB) (AGM) Series A			4.000%, 07/01/24	1,100	1,104,031
5.000%, 08/01/29	820	914,579	State of Utah (GO)		
Texas Transportation Commission State Highway Fund (RB)			5.000%, 07/01/26	4,450	4,689,685
5.250%, 04/01/26	300	315,409	5.000%, 07/01/27.....	6,195	6,683,948
5.000%, 10/01/26	4,385	4,640,792	State of Utah (GO) Series B		
Trinity River Authority Central Regional Wastewater System Revenue (RB)			5.000%, 07/01/24	1,010	<u>1,017,984</u>
5.000%, 08/01/27	3,315	3,570,759	TOTAL UTAH.....		<u>21,003,791</u>
5.000%, 08/01/29	250	281,008	VIRGINIA — (3.7%)		
Trinity River Authority Denton Creek Wastewater Treatment System Revenue (RB)			Arlington County Industrial Development Authority (RB)		
5.000%, 02/01/29	500	554,565	5.000%, 07/01/26	100	104,171
Upper Trinity Regional Water District (RB) (BAM)			City of Alexandria (GO) (ST AID WITHHLDG) Series A		
5.000%, 08/01/31	195	222,232	5.000%, 07/15/27	3,200	3,458,930
5.000%, 08/01/32	485	558,907			

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> †
VIRGINIA — (Continued)			WASHINGTON — (6.7%)		
City of Harrisonburg (GO)			Auburn School District No.		
(ST AID WITHHLDG)			408 of King & Pierce		
Series A			Counties (GO) (SCH BD		
5.000%, 07/15/25	3,000	\$ 3,093,338	GTY)		
City of Norfolk (GO) (ST AID			5.000%, 12/01/24	2,000	\$ 2,032,808
WITHHLDG) Series A			Chelan County Public Utility		
5.000%, 09/01/36	275	324,119	District No. 1 (RB) Series		
5.000%, 09/01/37	550	642,781	A		
City of Norfolk (GO) (ST AID			5.000%, 07/01/24	1,000	1,008,195
WITHHLDG) Series B			5.000%, 07/01/25	900	927,291
5.000%, 08/01/28	2,425	2,685,368	City of Bellevue (GO) Series		
City of Norfolk Water			A		
Revenue (RB)			4.000%, 12/01/24	335	337,852
5.000%, 11/01/41	1,935	2,231,015	City of Seattle (GO) Series A		
5.000%, 11/01/42	2,040	2,338,091	5.000%, 12/01/26	3,060	3,257,342
City of Richmond (GO) (ST			City of Seattle Drainage &		
AID WITHHLDG) Series A			Wastewater Revenue (RB)		
5.000%, 07/15/24	3,170	3,198,848	5.000%, 07/01/27	8,420	9,070,258
City of Richmond (GO) (ST			City of Seattle Municipal		
AID WITHHLDG) Series D			Light & Power Revenue		
5.000%, 03/01/27	3,275	3,508,102	(RB) Series A		
City of Richmond (GO)			5.000%, 07/01/24	2,265	2,283,562
Series B			Clark County Public Utility		
5.000%, 07/15/25	3,000	3,092,038	District No. 1 Electric		
Commonwealth of Virginia			Revenue (RB)		
(GO) Series A			5.000%, 01/01/29	410	452,545
5.000%, 06/01/24	2,250	2,264,645	5.000%, 01/01/30	500	563,225
5.000%, 06/01/25	500	514,242	Clark County Public Utility		
County of Arlington (GO)			District No. 1 Generating		
5.000%, 06/15/37	7,025	8,186,413	System Revenue (RB)		
County of Fairfax (GO) (ST			5.000%, 01/01/29	645	713,494
AID WITHHLDG) Series A			5.000%, 01/01/30	880	991,276
5.000%, 10/01/27	1,000	1,087,567	County of King (GO) Series		
County of Henrico (GO) (ST			A		
AID WITHHLDG)			5.000%, 06/01/28	3,565	3,926,522
5.000%, 08/01/27	1,680	1,818,379	5.000%, 06/01/29	2,050	2,309,066
5.000%, 08/01/28	2,905	3,216,905	County of King (GO) Series		
County of Henrico Water &			E		
Sewer Revenue (RB)			5.000%, 12/01/25	975	1,014,399
5.000%, 05/01/25	3,345	3,432,516	Energy Northwest (RB)		
County of Loudoun (GO) (ST			Series A		
AID WITHHLDG) Series A			5.000%, 07/01/28	1,140	1,226,531
5.000%, 12/01/24	2,490	2,530,434	5.000%, 07/01/39	8,830	10,088,909
County of Loudoun (GO) (ST			5.000%, 07/01/40	3,760	4,172,448
AID WITHHLDG) Series B			5.000%, 07/01/41	3,305	3,649,991
5.000%, 12/01/25	500	520,205	Franklin County School		
Loudoun County Sanitation			District No. 1 Pasco (GO)		
Authority (RB)			(SCH BD GTY)		
5.000%, 01/01/28	4,480	4,890,136	5.000%, 12/01/36	1,445	1,699,377
Lynchburg Economic			King County School District		
Development Authority			No. 210 Federal Way (GO)		
(RB)			(SCH BD GTY)		
5.000%, 01/01/28	420	443,821	5.000%, 12/01/25	1,815	1,886,691
5.000%, 01/01/29	530	568,344			
TOTAL VIRGINIA		<u>54,150,408</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>
WASHINGTON — (Continued)			WEST VIRGINIA — (0.3%)		
King County School District			State of West Virginia (GO)		
No. 401 Highline (GO)			Series A		
(SCH BD GTY)			5.000%, 12/01/24	755	\$ 767,884
5.000%, 12/01/37	250	\$ 292,212	5.000%, 12/01/41	2,500	2,703,953
5.000%, 12/01/41	2,260	2,576,286	West Virginia Hospital		
King County School District			Finance Authority (RB)		
No. 405 Bellevue (GO)			Series A		
(SCH BD GTY) Series B			5.000%, 06/01/37	395	442,318
5.000%, 12/01/25	2,425	2,520,785	TOTAL WEST VIRGINIA.....		<u>3,914,155</u>
5.000%, 12/01/26	1,555	1,655,283	WISCONSIN — (3.0%)		
King County School District			City of Madison (GO) Series		
No. 414 Lake Washington			A		
(GO)			4.000%, 10/01/26	5,000	5,171,866
4.000%, 12/01/24	1,000	1,008,761	5.000%, 10/01/26	920	976,104
Snohomish County School			City of Madison (GO) Series		
District No. 201			C		
Snohomish (GO) (SCH BD			5.000%, 10/01/26	945	1,002,628
GTY)			City of Milwaukee (GO)		
5.000%, 12/01/25	4,000	4,154,359	Series N4		
State of Washington (GO)			5.000%, 04/01/27	4,015	4,226,251
Series C			5.000%, 04/01/28	5,385	5,739,738
5.000%, 02/01/42	1,520	1,663,076	City of Milwaukee Sewerage		
State of Washington (GO)			System Revenue (RB)		
Series D			Series S2		
5.000%, 02/01/37	1,410	1,458,148	5.000%, 06/01/34	1,185	1,327,899
State of Washington (GO)			County of Dodge (GO)		
Series 2023-A			Series A		
5.000%, 08/01/38	1,435	1,669,778	3.000%, 03/01/28	1,355	1,354,577
State of Washington (GO)			DeForest Area School District		
Series 2023-B			(GO)		
5.000%, 07/01/35	6,000	7,152,098	5.000%, 04/01/24	1,810	1,815,500
State of Washington (GO)			Madison Metropolitan School		
Series A			District (GO) Series A		
5.000%, 08/01/36	3,000	3,446,234	2.000%, 03/01/24	2,235	2,231,104
5.000%, 08/01/39	1,000	1,113,989	Public Finance Authority (RB)		
5.000%, 08/01/40	2,325	2,577,414	Series A		
State of Washington (GO)			4.000%, 07/01/37	655	677,261
Series A-2			Racine Unified School		
5.000%, 08/01/41	1,535	1,738,980	District (GO) (AGM)		
State of Washington (GO)			5.000%, 04/01/39	1,125	1,242,546
Series B			State of Wisconsin (GO)		
5.000%, 07/01/24	2,000	2,015,976	Series 1		
State of Washington (GO)			5.000%, 05/01/29	1,500	1,682,492
Series C			State of Wisconsin (GO)		
5.000%, 02/01/38	2,460	2,686,183	Series 2		
State of Washington (GO)			5.000%, 05/01/37	1,575	1,868,481
Series D			State of Wisconsin (GO)		
5.000%, 06/01/25	1,500	1,540,940	Series 2021-2		
State of Washington (GO)			5.000%, 05/01/36	1,210	1,364,544
Series E			State of Wisconsin (GO)		
5.000%, 06/01/38	2,410	2,661,978	Series A		
State of Washington (GO)			5.000%, 05/01/25	2,885	2,959,407
Series R			TOTAL WASHINGTON.....		<u>96,982,657</u>
4.000%, 07/01/29	3,205	3,438,395			

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
WISCONSIN — (Continued)			INVESTMENT COMPANIES — (0.0%)		
State of Wisconsin (GO)			BlackRock Liquidity		
Series B			Funds MuniCash		
5.000%, 05/01/37	3,155	\$ 3,669,634	(Cost \$410,774).....	410,774	\$ 410,815
University of Wisconsin			TOTAL INVESTMENTS — (100.0%)		
Hospitals & Clinics (RB)			(Cost \$1,449,309,327)^.....		<u>\$1,444,392,802</u>
Series B					
5.000%, 04/01/28	1,070	1,162,186			
Wisconsin Department of					
Transportation (RB) Series					
A					
5.000%, 07/01/43	3,940	4,476,893			
WPPI Energy (RB) Series A					
5.000%, 07/01/28	1,040	<u>1,089,850</u>			
TOTAL WISCONSIN.....		<u>44,038,961</u>			
TOTAL MUNICIPAL BONDS					
(Cost \$1,448,898,553).....		<u>1,443,981,987</u>			

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$1,443,981,987	—	\$1,443,981,987
Investment Companies.....	\$410,815	—	—	410,815
TOTAL.....	<u>\$410,815</u>	<u>\$1,443,981,987</u>	<u>—</u>	<u>\$1,444,392,802</u>

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (99.2%)			ARIZONA — (Continued)		
ALABAMA — (0.5%)			Pinal County Electric District		
Alabama Community College			No. 3 (RB)		
System (RB) (BAM)			5.000%, 07/01/28	160	\$ 174,807
5.000%, 10/01/32	685	\$ 713,455	TOTAL ARIZONA.....		<u>3,186,257</u>
Infirmary Health System			ARKANSAS — (0.1%)		
Special Care Facilities			Arkansas Development		
Financing Authority of			Finance Authority (RB)		
Mobile (RB) Series A			Series B-1		
3.000%, 02/01/30	350	340,617	5.000%, 09/01/28	40	42,853
4.000%, 02/01/38	750	734,652	5.000%, 09/01/30	10	11,007
University of South Alabama			North Little Rock School		
(RB) (AGM)			District No. 1 (GO) (ST		
4.000%, 04/01/38	250	<u>253,210</u>	AID WITHHLDG)		
TOTAL ALABAMA.....		<u>2,041,934</u>	2.000%, 02/01/30	250	228,277
ALASKA — (0.7%)			Pulaski County Special		
Alaska Municipal Bond Bank			School District (GO) (ST		
Authority (RB) Series 1			AID WITHHLDG)		
5.000%, 05/01/27	250	265,507	2.000%, 02/01/29	250	<u>231,629</u>
Borough of			TOTAL ARKANSAS.....		<u>513,766</u>
Matanuska-Susitna (RB)			CALIFORNIA — (0.7%)		
5.250%, 09/01/28	350	360,309	California Health Facilities		
State of Alaska (GO) Series			Financing Authority (RB)		
B			Series A		
5.000%, 08/01/29	1,210	1,244,518	5.000%, 04/01/33	250	276,494
State of Alaska (GO) Series			City of Sacramento Transient		
A			Occupancy Tax Revenue		
5.000%, 08/01/36	250	281,790	(RB) Series A		
State of Alaska (GO) Series			5.000%, 06/01/26	250	261,326
B			Hesperia Community		
5.000%, 08/01/30	515	<u>529,310</u>	Redevelopment Successor		
TOTAL ALASKA.....		<u>2,681,434</u>	Agency (TAN) (AGM)		
ARIZONA — (0.8%)			Series A		
Arizona Industrial			3.375%, 09/01/37	500	466,187
Development Authority			Imperial Beach		
(RB) Series A			Redevelopment Successor		
5.000%, 02/01/37	1,145	1,292,921	Agency (TAN)		
City of Phoenix Civic			4.000%, 06/01/38	260	267,868
Improvement Corp. (RB)			Lower Tule River Irrigation		
Series A			District (RB) Series A		
5.000%, 07/01/34	1,010	1,104,964	5.000%, 08/01/26	300	314,201
Maricopa County Industrial			Mountain House Public		
Development Authority			Financing Authority (RB)		
(RB) Series A			(BAM) Series A		
3.250%, 01/01/37	250	232,287	4.000%, 12/01/29	165	176,144
4.000%, 09/01/37	375	381,278			

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			COLORADO — (Continued)		
San Francisco City & County			Upper Eagle Regional Water		
Airport Comm-San			Authority (RB) (AGM)		
Francisco International			5.000%, 12/01/29	125	\$ 140,638
Airport (RB) Series 2020-B			TOTAL COLORADO.....		<u>7,195,411</u>
4.000%, 05/01/40	210	\$ 218,279	CONNECTICUT — (1.0%)		
Ukiah Public Financing			City of Bridgeport (GO)		
Authority (RB)			Series A		
4.000%, 04/01/28	475	493,582	5.000%, 06/01/32	355	395,900
Victor Valley Transit Authority			City of Bridgeport (GO)		
(COP)			Series B		
3.000%, 07/01/37	225	205,279	5.000%, 08/15/26	500	523,840
Washington Township Health			City of New Haven (GO)		
Care District (RB) Series A			Series A		
4.000%, 07/01/33	100	<u>101,662</u>	5.000%, 08/01/29	595	645,584
TOTAL CALIFORNIA.....		<u>2,781,022</u>	Connecticut State Health &		
COLORADO — (1.9%)			Educational Facilities		
Cherokee Metropolitan			Authority (RB) Series A		
District (RB) (BAM)			5.000%, 07/01/34	305	333,507
4.000%, 08/01/34	175	186,223	State of Connecticut (GO)		
Colorado Health Facilities			Series A		
Authority (RB) Series A			4.000%, 04/15/38	500	512,441
5.000%, 11/01/30	560	617,412	State of Connecticut Special		
Colorado Health Facilities			Tax Revenue (RB) Series		
Authority (RB) Series A-1			A		
5.000%, 08/01/25	55	56,112	5.000%, 05/01/35	515	594,673
4.000%, 08/01/37	300	297,005	5.000%, 05/01/38	500	<u>557,592</u>
Colorado Health Facilities			TOTAL CONNECTICUT.....		<u>3,563,537</u>
Authority (RB) Series A-2			DELAWARE — (0.0%)		
5.000%, 08/01/35	795	855,796	Delaware Municipal Electric		
Colorado State Education			Corp. (RB)		
Loan Program (RN) Series			5.000%, 07/01/29	115	<u>128,354</u>
A			DISTRICT OF COLUMBIA — (1.1%)		
5.000%, 06/28/24	2,000	2,013,467	District of Columbia (RB)		
Denver Health & Hospital			5.000%, 04/01/26	50	51,901
Authority (COP)			District of Columbia (GO)		
5.000%, 12/01/30	325	344,889	Series D		
Denver Health & Hospital			5.000%, 06/01/36	1,660	1,740,664
Authority (RB) Series A			District of Columbia (GO)		
5.000%, 12/01/33	990	1,046,143	Series A		
E-470 Public Highway			4.000%, 10/15/39	1,610	1,645,245
Authority (RB) Series A			Metropolitan Washington		
5.000%, 09/01/34	220	249,896	Airports Authority Dulles		
5.000%, 09/01/36	300	336,461	Toll Road Revenue (RB)		
Flying Horse Metropolitan			Series A		
District No. 2 (GO) (AGM)			5.000%, 10/01/32	430	467,562
Series A			Washington Metropolitan		
4.000%, 12/01/40	430	433,336	Area Transit Authority (RB)		
Fossil Ridge Metropolitan			5.000%, 07/01/31	275	<u>294,701</u>
District No. 3 (GO) (BAM)			TOTAL DISTRICT OF		
5.000%, 12/01/29	280	310,084	COLUMBIA.....		<u>4,200,073</u>
South Suburban Park &					
Recreation District (COP)					
5.000%, 12/15/31	280	307,949			

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
FLORIDA — (10.7%)			FLORIDA — (Continued)		
Brevard County Health Facilities Authority (RB) Series A 5.000%, 04/01/41	1,500	\$1,638,155	County of Miami-Dade (GO) Series A 5.000%, 07/01/24	325	\$ 327,448
Brevard County School District (COP) 5.000%, 07/01/27	305	307,033	County of Miami-Dade (GO) Series B 4.000%, 07/01/33	1,505	1,510,928
Central Florida Expressway Authority (RB) (AGM) 4.000%, 07/01/34	250	265,584	County of Miami-Dade Aviation Revenue (RB) Series A 5.000%, 10/01/30	585	608,991
Central Florida Expressway Authority (RB) Series A 4.000%, 07/01/37	390	393,822	County of Miami-Dade Seaport Department (RB) Series B 5.000%, 10/01/37	750	839,983
Central Florida Expressway Authority (RB) Series D 5.000%, 07/01/32	265	307,610	County of Miami-Dade Water & Sewer System Revenue (RB) 5.000%, 10/01/26	2,405	2,478,925
Central Florida Tourism Oversight District Utility Revenue (RB) Series 2018-1 5.000%, 10/01/29	400	441,943	County of Pasco (GO) Series A 5.000%, 10/01/24	570	577,189
5.000%, 10/01/37	400	437,850	5.000%, 10/01/25	570	589,564
City of Fort Lauderdale Water & Sewer Revenue (RB) Series B 5.000%, 09/01/25	570	588,835	County of Seminole Water & Sewer Revenue (RB) Series A 5.000%, 10/01/27	825	852,532
City of Gainesville Utilities System Revenue (RB) Series A 5.000%, 10/01/25	2,145	2,216,505	Duval County Public Schools (COP) Series B 5.000%, 07/01/28	350	359,202
City of Hollywood Water & Sewer Revenue (RB) 5.000%, 10/01/28	250	277,422	Florida Development Finance Corp. (RB) 5.000%, 11/15/29	100	110,656
City of Lakeland Department of Electric Utilities (RB) 5.000%, 10/01/24	1,040	1,053,118	Florida Development Finance Corp. (RB) Series A 5.000%, 08/01/43	570	613,534
5.000%, 10/01/25	1,295	1,335,819	Hillsborough County School Board (COP) 5.000%, 07/01/30	645	700,402
City of Orlando Tourist Development Tax Revenue (RB) (AGM) Series A 5.000%, 11/01/25	800	822,109	Hillsborough County School Board (COP) Series A 5.000%, 07/01/26	595	607,492
City of Tallahassee Energy System Revenue (RB) 5.000%, 10/01/31	2,030	2,087,068	Hillsborough County School Board (COP) Series B 5.000%, 07/01/28	855	912,511
City of Tampa Sales Tax Revenue (RB) 5.000%, 10/01/26	1,000	1,060,452	JEA Water & Sewer System Revenue (RB) Series A 4.000%, 10/01/30	1,020	1,020,710
County of Broward Tourist Development Tax Revenue (RB) 4.000%, 09/01/38	1,000	1,016,244	Miami-Dade County Educational Facilities Authority (RB) Series A 5.000%, 04/01/33	395	421,902
County of Hillsborough Wastewater Impact Fee (RB) 5.000%, 05/01/34	750	846,129	Miami-Dade County Expressway Authority (RB) Series A 5.000%, 07/01/33	300	310,689

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
FLORIDA — (Continued)			GEORGIA — (Continued)		
Miami-Dade County			Brookhaven Development		
Expressway Authority (RB)			Authority (RB) Series A		
Series B			5.000%, 07/01/34	250	\$ 278,171
5.000%, 07/01/24	1,000	\$ 1,005,635	City of Atlanta Department of		
North Broward Hospital			Aviation (RB) Series E		
District (RB) Series B			5.000%, 07/01/34	375	420,347
5.000%, 01/01/35	250	263,681	Cobb County Kennestone		
Orange County Health			Hospital Authority (RB)		
Facilities Authority (RB)			Series A		
5.000%, 10/01/42	500	549,739	5.000%, 04/01/37	780	811,587
Orlando Utilities Commission			Development Authority for		
(RB) Series A			Fulton County (RB) Series		
4.000%, 10/01/32	3,220	3,318,781	A		
Polk County School District			5.000%, 10/01/30	425	469,527
(COP) Series A			Municipal Electric Authority of		
5.000%, 01/01/28	585	634,916	Georgia (RB) Series A		
School Board of Miami-Dade			5.000%, 11/01/27	100	107,040
County (RN)			Paulding County Hospital		
5.000%, 06/18/24	1,040	1,046,330	Authority (RB) Series A		
School Board of Miami-Dade			4.000%, 04/01/41	170	171,159
County (COP) Series A			Private Colleges &		
5.000%, 05/01/31	560	571,463	Universities Authority (RB)		
School Board of Miami-Dade			5.000%, 10/01/27	200	213,388
County (COP) Series B			5.000%, 10/01/28	170	184,277
5.000%, 05/01/24	1,410	1,415,523	TOTAL GEORGIA.....		<u>3,023,050</u>
School District of Broward			HAWAII — (0.4%)		
County (COP) Series A			State of Hawaii Airports		
5.000%, 07/01/32	560	580,271	System Revenue (RB)		
South Florida Water			Series D		
Management District			5.000%, 07/01/29	315	352,926
(COP)			4.000%, 07/01/39	700	712,329
3.000%, 10/01/31	450	440,671	University of Hawaii (RB)		
5.000%, 10/01/36	1,395	1,443,721	Series B		
Town of Longboat Key (GO)			3.000%, 10/01/31	510	500,333
5.000%, 08/01/24	375	378,601	TOTAL HAWAII.....		<u>1,565,588</u>
Volusia County School Board			IDAHO — (0.1%)		
(COP) Series A			Idaho Health Facilities		
5.000%, 08/01/30	500	568,943	Authority (RB) Series A		
West Palm Beach			5.000%, 03/01/37	425	443,689
Community			ILLINOIS — (6.7%)		
Redevelopment Agency			Chicago O'Hare International		
(TAN)			Airport (RB) Series A		
5.000%, 03/01/28	260	<u>268,248</u>	5.000%, 01/01/31	260	292,814
TOTAL FLORIDA.....		<u>40,424,879</u>	Chicago O'Hare International		
GEORGIA — (0.8%)			Airport (RB) Series C		
Board of Water Light &			5.000%, 01/01/38	1,065	1,091,210
Sinking Fund			Chicago O'Hare International		
Commissioners of The City			Airport (RB) Series D		
of Dalton (RB)			5.000%, 01/01/41	1,000	1,114,336
5.000%, 03/01/26	100	103,475			
5.000%, 03/01/29	250	264,079			

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
ILLINOIS — (Continued)			ILLINOIS — (Continued)		
Chicago Transit Authority			Illinois State Toll Highway		
Capital Grant Receipts			Authority (RB) Series A		
Revenue (RB)			4.000%, 01/01/39	250	\$ 255,745
5.000%, 06/01/28	575	\$ 614,766	5.000%, 01/01/39	765	808,586
5.000%, 06/01/29	1,230	1,336,683	Kane Cook & DuPage etc		
City of Chicago (RB)			Counties Community		
□ 5.000%, 01/01/31			College District No. 509		
(Pre-refunded @ \$100,			Elgin (GO) Series B		
1/1/25).....	3,160	3,212,567	4.000%, 12/15/26	350	362,139
□ 5.000%, 01/01/33			Knox & Warren Counties		
(Pre-refunded @ \$100,			Community Unit School		
1/1/25).....	2,235	2,272,180	District No. 205 Galesburg		
City of Springfield Electric			(GO) (BAM) Series B		
Revenue (RB)			4.000%, 01/01/27	500	513,730
5.000%, 03/01/28	140	142,099	State of Illinois (GO)		
5.000%, 03/01/29	360	365,358	5.500%, 01/01/30	1,000	1,133,325
Cook County Community			4.000%, 06/01/37	100	99,790
Consolidated School			State of Illinois (GO) Series		
District No. 15 Palatine			C		
(GO) Series A			4.000%, 03/01/24	1,000	1,000,344
5.250%, 12/15/24	1,265	1,287,737	Village of Glencoe (GO)		
Cook County Community			Series A		
Consolidated School			3.000%, 12/15/24	915	912,726
District No. 34 Glenview			Village of Schaumburg (GO)		
(GO)			Series A		
5.000%, 12/01/25	1,000	1,039,499	4.000%, 12/01/26	510	527,797
Cook County Township High			Will County Community Unit		
School District No. 227			School District No. 201-U		
Rich Township (GO)			Crete-Monee (GO) (AGM)		
3.000%, 12/01/24	450	448,335	Series B		
County of Cook Sales Tax			□ 5.000%,		
Revenue (RB) Series A			01/01/27(Pre-refunded		
5.000%, 11/15/29	135	150,525	@ \$100, 1/1/26).....	300	312,467
4.000%, 11/15/39	100	99,189	Will County Community Unit		
5.000%, 11/15/42	1,255	1,373,577	School District No. 201-U		
Grundy & Will Counties			Crete-Monee (GO) (AGM)		
Community Unit School			Series E		
District No. 1 Coal City			5.000%, 01/01/27	245	252,357
(GO)			TOTAL ILLINOIS.....		<u>25,215,485</u>
□ 5.000%, 02/01/27			INDIANA — (1.2%)		
(Pre-refunded @ \$100,			Ball State University (RB)		
2/1/26).....	160	166,507	Series R		
5.000%, 02/01/27	415	431,221	5.000%, 07/01/29	280	299,223
Illinois Finance Authority (RB)			City of Hobart (GO) (ST		
5.000%, 01/01/27	1,240	1,321,246	INTERCEPT) Series B		
Illinois Finance Authority (RB)			3.000%, 01/01/26	300	294,995
Series A			Indiana Finance Authority		
5.000%, 08/15/35	390	434,754	(RB) Series A		
Illinois Finance Authority (RB)			5.000%, 07/01/29	400	417,484
Series C			4.000%, 02/01/34	750	801,068
5.000%, 02/15/30	815	858,064	5.000%, 10/01/41	510	571,209
5.000%, 02/15/31	600	630,819	Indiana Municipal Power		
4.000%, 02/15/33	345	352,993	Agency (RB) Series A		
			4.000%, 01/01/39	1,595	1,602,601

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

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	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
INDIANA — (Continued)			KENTUCKY — (Continued)		
Indiana State University (RB)			University of Louisville (RB)		
Series T			(BAM ST INTERCEPT)		
4.000%, 10/01/39	110	\$ 111,558	Series B		
Muncie Sanitary District (RB)			4.000%, 09/01/30	400	\$ 421,198
(AGM) Series A			University of Louisville (RB)		
5.000%, 07/01/27	350	<u>371,613</u>	(ST INTERCEPT) Series C		
TOTAL INDIANA.....		<u>4,469,751</u>	4.000%, 09/01/26	390	<u>396,476</u>
			TOTAL KENTUCKY.....		<u>5,283,194</u>
IOWA — (1.6%)			LOUISIANA — (0.9%)		
Cedar Falls Community			City of New Orleans (GO)		
School District (GO)			5.000%, 12/01/30	1,000	1,128,777
(AGM)			City of New Orleans		
4.000%, 06/01/24	1,215	1,218,108	Sewerage Service		
City of Sioux City (GO)			Revenue (RB) Series B		
Series C			5.000%, 06/01/28	125	135,272
5.000%, 06/01/25	1,350	1,385,598	City of New Orleans Water		
Waukee Community School			System Revenue (RB)		
District (GO) Series A			5.000%, 12/01/28	300	308,734
5.000%, 06/01/24	3,535	<u>3,555,544</u>	Lafourche Parish School		
TOTAL IOWA.....		<u>6,159,250</u>	Board (GO)		
			5.000%, 03/01/29	40	44,121
KANSAS — (0.5%)			Lafourche Parish School		
City of Olathe (GO) Series A			Board (GO) Series A-1		
5.000%, 08/01/24	2,015	<u>2,030,669</u>	5.000%, 03/01/28	625	676,460
			Louisiana Public Facilities		
KENTUCKY — (1.4%)			Authority (RB) Series A		
Campbell Kenton & Boone			5.000%, 05/15/31	250	276,029
Counties Sanitation District			Louisiana Stadium &		
No. 1 (RB)			Exposition District (RB)		
2.000%, 08/01/30	300	272,724	Series A		
City of Hazard (RB)			5.000%, 07/01/38	200	226,554
5.000%, 07/01/29	1,000	1,078,431	Tangipahoa Parish Hospital		
Eastern Kentucky University			Service District No. 1 (RB)		
(RB) (BAM ST			5.000%, 02/01/29	505	<u>538,171</u>
INTERCEPT) Series A			TOTAL LOUISIANA.....		<u>3,334,118</u>
5.000%, 04/01/38	680	752,765			
Kentucky Municipal Power			MAINE — (0.1%)		
Agency (RB) (NATL)			City of Portland General		
Series A			Airport Revenue (RB)		
5.000%, 09/01/24	115	116,069	5.000%, 01/01/27	235	<u>242,751</u>
Kentucky State Property &			MARYLAND — (0.3%)		
Building Commission (RB)			Maryland Health & Higher		
5.000%, 05/01/36	500	537,109	Educational Facilities		
Kentucky State Property &			Authority (RB) Series B		
Building Commission (RB)			4.000%, 01/01/35	1,000	<u>1,001,246</u>
Series A			MASSACHUSETTS — (0.5%)		
5.000%, 11/01/29	525	575,366	Massachusetts Development		
Louisville/Jefferson County			Finance Agency (RB)		
Metropolitan Government			Series G		
(RB) Series A			5.000%, 07/01/33	325	358,907
5.000%, 10/01/26	1,080	1,133,056			

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

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	<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 Development Finance Agency (RB)			Plymouth Intermediate District No. 287 (COP)		
Series I			Series A		
5.000%, 07/01/29	490	\$ 509,930	5.000%, 02/01/30	230	\$ 244,932
5.000%, 10/01/29	150	163,333	Southern Minnesota Municipal Power Agency (RB) Series A		
Massachusetts Development Finance Agency (RB)			5.000%, 01/01/35	60	62,177
Series K			TOTAL MINNESOTA		<u>1,310,404</u>
5.000%, 07/01/30	775	<u>848,192</u>	MISSISSIPPI — (0.2%)		
TOTAL MASSACHUSETTS...		<u>1,880,362</u>	Mississippi Development Bank (RB) Series A		
MICHIGAN — (1.9%)			5.000%, 04/01/28	615	<u>636,337</u>
Central Michigan University (RB)			MISSOURI — (0.9%)		
4.000%, 10/01/35	450	470,985	City of St. Charles (COP)		
4.000%, 10/01/36	470	487,210	Series B		
City of Dearborn Heights (GO) (BAM)			3.000%, 02/01/37	440	402,545
3.000%, 05/01/27	855	856,548	Health & Educational Facilities Authority of the State of Missouri (RB)		
City of Saginaw Water Supply System Revenue (RB) (AGM)			Series A		
4.000%, 07/01/29	510	535,796	4.000%, 07/01/34	500	530,145
Eastern Michigan University (RB) (BAM) Series A			5.000%, 11/15/38	1,020	1,078,597
5.000%, 03/01/31	645	681,466	Health & Educational Facilities Authority of the State of Missouri (RB)		
4.000%, 03/01/34	320	328,863	Series E		
Farmington Public School District (GO) (BAM)			5.000%, 11/15/29	350	381,032
3.375%, 05/01/34	250	248,177	Jefferson City School District (COP)		
Ferris State University (RB)			4.000%, 04/01/24	200	200,215
5.000%, 10/01/27	480	502,603	Jefferson County Consolidated School District No. 6 (GO) (ST AID DIR DEP) Series A		
Grand Traverse County Hospital Finance Authority (RB)			3.000%, 03/01/34	140	138,518
5.000%, 07/01/29	215	235,087	Kansas City Industrial Development Authority (RB) Series B		
Kalamazoo Public Schools (GO)			5.000%, 03/01/30	15	16,779
4.000%, 05/01/25	180	182,233	5.000%, 03/01/33	450	<u>503,893</u>
Karegnondi Water Authority (RB)			TOTAL MISSOURI		<u>3,251,724</u>
5.000%, 11/01/29	500	530,696	MONTANA — (0.1%)		
Michigan Finance Authority (RB)			Montana Facility Finance Authority (RB) Series A		
5.000%, 11/15/27	1,175	1,229,680	4.000%, 06/01/35	500	<u>512,923</u>
4.000%, 11/15/35	295	293,044	NEBRASKA — (0.3%)		
Wayne County Airport Authority (RB) Series A			Public Power Generation Agency (RB)		
5.000%, 12/01/40	500	<u>559,095</u>	5.000%, 01/01/41	1,000	<u>1,027,450</u>
TOTAL MICHIGAN		<u>7,141,483</u>			
MINNESOTA — (0.4%)					
City of St. Cloud (RB) Series B					
5.000%, 05/01/24	1,000	1,003,295			

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

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	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
NEVADA — (2.8%)			NEW JERSEY — (Continued)		
City of North Las Vegas (GO) (BAM)			New Brunswick Parking Authority (RB) (BAM MUN GOVT GTD)		
5.000%, 06/01/28	545	\$ 596,750	5.000%, 09/01/27	325	\$ 335,192
Clark County School District (GO) Series A			New Jersey Educational Facilities Authority (RB)		
5.000%, 06/15/28	390	416,090	(AGM) Series A		
Clark County School District (GO) (AGM) Series A			5.000%, 07/01/33	300	321,598
4.000%, 06/15/40	395	402,580	New Jersey Educational Facilities Authority (RB)		
County of Clark Department of Aviation (RB) Series B			(AGM) Series C		
5.000%, 07/01/32	425	475,090	5.000%, 07/01/28	100	107,744
5.000%, 07/01/40	500	542,435	New Jersey Health Care Facilities Financing		
County of Clark Passenger Facility Charge Revenue (RB) Series E			Authority (RB)		
5.000%, 07/01/32	300	334,077	5.000%, 07/01/28	155	155,181
County of Washoe (GO)			New Jersey Transportation Trust Fund Authority (RB)		
5.000%, 07/01/24	735	740,719	Series AA		
Las Vegas Convention & Visitors Authority (RB)			5.000%, 06/15/31	700	805,306
Series A			5.250%, 06/15/31	270	277,231
5.000%, 07/01/40	340	383,329	New Jersey Turnpike Authority (RB) Series G		
Las Vegas Convention & Visitors Authority (RB)			3.250%, 01/01/38	865	792,163
Series C			Passaic Valley Sewerage Commission (RB) (AGM)		
4.000%, 07/01/35	1,345	1,369,427	Series J		
Nevada System of Higher Education (RB)			3.000%, 12/01/32	750	728,022
3.000%, 07/01/32	275	267,359	State of New Jersey (GO)		
State of Nevada (GO) Series D			Series A		
5.000%, 04/01/27	2,235	2,287,635	4.000%, 06/01/31	345	376,279
Washoe County School District (GO)			Township of North Brunswick (GO) Series A		
5.000%, 06/01/25	1,495	1,531,464	5.000%, 07/10/24	1,000	<u>1,006,768</u>
Washoe County School District (GO) Series B			TOTAL NEW JERSEY.....		<u>7,292,127</u>
5.000%, 04/01/27	1,000	1,069,718	NEW YORK — (1.6%)		
Washoe County School District (GO) (BAM)			Elmira City School District (GO) (ST AID WITHHLDG)		
5.000%, 10/01/25	225	<u>232,797</u>	4.750%, 06/14/24	1,015	1,019,988
TOTAL NEVADA.....		<u>10,649,470</u>	Metropolitan Transportation Authority (RB) Series C-1		
NEW JERSEY — (1.9%)			5.000%, 11/15/30	1,000	1,077,728
City of New Brunswick (GO)			Monroe County Industrial Development Corp. (RB)		
4.750%, 05/31/24	1,700	1,707,693	5.000%, 07/01/27	150	158,216
City of Vineland (GO) (AGM)			Monroe County Industrial Development Corp. (RB)		
3.000%, 10/01/28	515	515,042	Series A		
Gloucester County Improvement Authority (RB) (BAM)			5.000%, 12/01/25	715	730,760
5.000%, 07/01/32	145	163,908	5.000%, 12/01/28	315	332,896
			New York City Industrial Development Agency (RB)		
			(AGM) Series A		
			3.000%, 01/01/33	500	476,867

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	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
NEW YORK — (Continued)			OHIO — (Continued)		
Oneida City School District (GO) (ST AID WITHHLDG) 4.500%, 06/21/24	760	\$ 762,955	Ohio Higher Educational Facility Commission (RB) Series B 5.000%, 12/01/26	285	\$ 299,793
Palmyra Macedon Central School District (GO) (ST AID WITHHLDG) 4.750%, 06/13/24	1,500	<u>1,507,374</u>	TOTAL OHIO.....		<u>3,214,276</u>
TOTAL NEW YORK.....		<u>6,066,784</u>	OKLAHOMA — (1.1%) City of Bixby (GO) Series A 4.000%, 06/01/26	1,000	1,025,226
NORTH CAROLINA — (2.3%)			City of Oklahoma City (GO) Series A 2.000%, 03/01/26	2,000	1,929,083
Charlotte-Mecklenburg Hospital Authority (RB) Series A 5.000%, 01/15/38	1,495	1,535,812	Oklahoma Development Finance Authority (RB) Series B 4.000%, 06/01/29	770	784,471
City of Charlotte Airport Revenue (RB) Series A 5.000%, 07/01/41	1,460	1,645,208	University of Oklahoma (RB) Series C 5.000%, 07/01/27	215	<u>225,254</u>
North Carolina Capital Facilities Finance Agency (RB) 4.000%, 05/01/34	490	508,260	TOTAL OKLAHOMA.....		<u>3,964,034</u>
North Carolina Municipal Power Agency No. 1 (RB) Series A 5.000%, 01/01/29	410	451,356	OREGON — (0.3%) Deschutes County Hospital Facilities Authority (RB) Series A 5.000%, 01/01/28	215	226,872
North Carolina Turnpike Authority (RB) (AGM) 5.000%, 01/01/38	1,000	1,072,510	Metro (RB) 5.000%, 06/15/30	225	240,126
North Carolina Turnpike Authority (RB) Series B 5.000%, 02/01/24	3,500	<u>3,500,000</u>	Salem Hospital Facility Authority (RB) Series A 5.000%, 05/15/31	575	598,131
TOTAL NORTH CAROLINA...		<u>8,713,146</u>	5.000%, 05/15/37	200	<u>214,167</u>
NORTH DAKOTA — (0.1%)			TOTAL OREGON.....		<u>1,279,296</u>
City of Grand Forks (RB) 5.000%, 12/01/29	175	<u>183,379</u>	PENNSYLVANIA — (4.5%) Allegheny County Hospital Development Authority (RB) Series A 5.000%, 04/01/31	1,250	1,336,751
OHIO — (0.9%)			4.000%, 07/15/38	1,125	1,135,792
American Municipal Power, Inc. (RB) Series A 5.000%, 02/15/29	225	243,115	Butler Area Sewer Authority (RB) (BAM) Series A 2.000%, 07/01/29	300	272,896
City of Mansfield (GO) (BAM) 5.000%, 12/01/25	190	196,128	Chester County School Authority (RB) 5.000%, 03/01/28	235	244,640
County of Butler (RB) 4.000%, 11/15/35	1,000	967,125	City of Philadelphia (GO) Series A 4.000%, 05/01/38	810	831,079
County of Montgomery (RB) 5.000%, 08/01/28	360	388,928	City of Philadelphia (GO) Series B 5.000%, 02/01/37	515	560,327
4.000%, 08/01/39	600	606,494			
4.000%, 08/01/40	500	502,744			
Ohio Higher Educational Facility Commission (RB) 4.000%, 05/01/40	10	9,949			

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	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
PENNSYLVANIA — (Continued)			RHODE ISLAND — (0.0%)		
City of Philadelphia Airport Revenue (RB) Series A 4.000%, 07/01/39	850	\$ 864,971	City of Providence (GO) Series A 5.000%, 01/15/26	110	\$ 113,681
City of Philadelphia Airport Revenue (RB) Series B 4.000%, 07/01/36	250	258,319	SOUTH CAROLINA — (1.6%)		
County of Westmoreland (GO) Series A 5.000%, 08/15/29	530	577,912	Berkeley County School District (GO) (SCSDE) Series A 5.000%, 05/30/24	2,525	2,538,631
Derry Township Industrial & Commercial Development Authority (RB) 4.000%, 11/15/29	400	422,059	College of Charleston (RB) Series A 3.000%, 04/01/32	750	747,307
DuBois Hospital Authority (RB) 5.000%, 07/15/32	250	265,415	Piedmont Municipal Power Agency (RB) Series A 5.000%, 01/01/27	415	421,259
Lancaster Higher Education Authority (RB) (BAM) 5.000%, 10/01/28	500	543,125	Piedmont Municipal Power Agency (RB) Series D 4.000%, 01/01/33	500	522,741
Montgomery County Higher Education & Health Authority (RB) Series A 5.000%, 09/01/27	955	1,007,756	South Carolina Public Service Authority (RB) Series A 4.000%, 12/01/40	1,095	1,095,218
Pennsylvania Economic Development Financing Authority (RB) Series A 5.000%, 02/01/28	1,000	1,005,889	South Carolina Public Service Authority (RB) Series C 5.000%, 12/01/25	630	636,245
Pennsylvania Higher Educational Facilities Authority (RB) 5.000%, 05/01/29	245	252,113	TOTAL SOUTH CAROLINA...		<u>5,961,401</u>
5.000%, 05/01/34	1,260	1,291,803	SOUTH DAKOTA — (0.6%)		
Pennsylvania Turnpike Commission (RB) Series A-1 5.000%, 12/01/33	1,565	1,626,325	City of Sioux Falls Sales Tax Revenue (RB) Series A 5.000%, 11/15/26	860	911,382
Pennsylvania Turnpike Commission (RB) Series B 5.000%, 12/01/37.....	1,250	1,400,451	South Dakota Health & Educational Facilities Authority (RB) 3.250%, 09/01/32	130	130,017
Philadelphia Gas Works Co. (RB) (AGM) Series A 5.000%, 08/01/28	250	271,951	South Dakota State Building Authority (RB) Series E 5.000%, 06/01/32 (Pre-refunded @ \$100, 6/1/24).....	1,165	1,172,157
Pittsburgh Water & Sewer Authority (RB) Series A 5.000%, 09/01/30	475	536,642	TOTAL SOUTH DAKOTA.....		<u>2,213,556</u>
5.000%, 09/01/31	780	894,520	TENNESSEE — (2.8%)		
Pittsburgh Water & Sewer Authority (RB) (AGM) Series B 5.000%, 09/01/28	245	269,806	City of Jackson (GO) 5.000%, 06/01/24	1,000	1,006,210
Reading School District (GO) (BAM ST AID WITHHLDG) Series C 5.000%, 04/01/24	1,000	1,002,108	City of Knoxville Electric System Revenue (RB) Series LL 5.000%, 07/01/24	965	972,828
TOTAL PENNSYLVANIA.....		<u>16,872,650</u>	5.000%, 07/01/25	970	999,141
			City of Knoxville Gas System Revenue (RB) Series AA 5.000%, 03/01/26	2,040	2,131,829

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	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
TENNESSEE — (Continued)			TEXAS — (Continued)		
County of Maury (GO)			Central Texas Regional		
5.000%, 04/01/25	855	\$ 875,256	Mobility Authority (RB)		
County of Sumner (GO)			Series B		
5.000%, 06/01/24	940	945,993	5.000%, 01/01/39	500	\$ 544,131
Greeneville Health &			4.000%, 01/01/40	755	765,192
Educational Facilities			Central Texas Turnpike		
Board (RB) Series A			System (RB) Series A		
5.000%, 07/01/30	665	710,174	5.000%, 08/15/39	1,310	1,433,826
Knox County Health			City of Abilene (GO)		
Educational & Housing			□ 5.000%, 02/15/41		
Facility Board (RB) Series			(Pre-refunded @ \$100,		
A			2/15/24).....	2,000	2,001,288
5.000%, 01/01/33	655	683,874	City of Austin (GO)		
Metropolitan Government			5.000%, 09/01/27	1,330	1,340,772
Nashville & Davidson			City of Austin (GO) Series A		
County Health &			5.000%, 09/01/24	165	166,886
Educational Facilities			City of Austin Airport System		
Board (RB) Series A			Revenue (RB) Series A		
5.000%, 07/01/30	100	104,404	5.000%, 11/15/32	415	435,427
5.000%, 07/01/31	1,000	1,117,738	City of Austin Electric Utility		
Metropolitan Government of			Revenue (RB) Series A		
Nashville & Davidson			5.000%, 11/15/25	2,070	2,146,234
County (GO)			City of Austin Water &		
5.000%, 01/01/28	1,065	1,119,602	Wastewater System		
TOTAL TENNESSEE.....		<u>10,667,049</u>	Revenue (RB)		
			□ 5.000%, 11/15/24	675	678,263
TEXAS — (23.7%)			5.000%, 11/15/24	15	15,082
Arlington Higher Education			City of Celina (GO)		
Finance Corp. (RB)			4.125%, 09/01/25	1,000	1,017,754
(PSF-GTD) Series A			City of El Paso (GO) Series		
5.000%, 08/15/28	300	325,918	A		
Austin Independent School			5.000%, 08/15/26	1,010	1,064,479
District (GO)			City of Fort Worth (GO)		
5.000%, 08/01/41	1,475	1,677,030	4.000%, 03/01/29	2,225	2,255,826
Bexar County Hospital			City of Fort Worth (GO)		
District (GO)			Series A		
5.000%, 02/15/27	555	590,741	5.000%, 03/01/25	605	617,713
5.000%, 02/15/42	250	273,740	City of Houston (GO) Series		
Brushy Creek Regional Utility			A		
Authority, Inc. (RB)			5.000%, 03/01/26	3,000	3,004,276
4.000%, 08/01/32	200	202,330	5.000%, 03/01/30	1,665	1,773,829
Carrollton-Farmers Branch			City of Hutto (GO) (BAM)		
Independent School			Series A		
District (GO)			3.000%, 08/01/27	515	506,149
5.000%, 02/15/24	4,280	4,282,679	City of Irving (GO)		
Central Texas Regional			5.000%, 09/15/26	240	253,926
Mobility Authority (RB)			City of League City (GO)		
Series A			4.000%, 02/15/28	160	164,174
□ 5.000%, 01/01/45			City of Mount Pleasant (GO)		
(Pre-refunded @ \$100,			(AGM)		
7/1/25).....	1,200	1,233,019	5.000%, 05/15/29	390	433,128
			5.000%, 05/15/30	415	469,266
			City of New Braunfels Utility		
			System Revenue (RB)		
			5.000%, 07/01/25	1,145	1,176,987

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)		
City of Odessa (GO)			Fort Worth Independent		
5.000%, 03/01/29	185	\$ 199,462	School District (GO)		
City of San Angelo (GO)			(PSF-GTD)		
5.000%, 02/15/25	1,000	1,020,101	□ 5.000%, 02/15/39		
City of San Antonio Electric &			(Pre-refunded @ \$100,		
Gas Systems Revenue			2/15/24).....	3,500	\$3,502,254
(RB)			Greater Greenspoint		
5.000%, 02/01/24	590	590,000	Redevelopment Authority		
5.000%, 02/01/26	6,010	6,269,885	(TAN) (AGM)		
5.000%, 02/01/27	1,145	1,219,786	4.000%, 09/01/34	250	262,420
5.000%, 02/01/35	1,000	1,068,862	Harris County Cultural		
City of Waco (GO) Series A			Education Facilities		
4.000%, 02/01/25	2,000	2,018,092	Finance Corp. (RB) Series		
Cleburne Independent			A		
School District (GO)			5.000%, 12/01/26	1,035	1,050,394
(PSF-GTD)			5.000%, 05/15/28	790	856,858
5.000%, 02/15/28	1,280	1,332,118	5.000%, 07/01/28	360	391,909
Comal Independent School			5.000%, 05/15/31	510	559,758
District (GO) (PSF-GTD)			3.000%, 10/01/40	100	87,397
5.000%, 02/01/24	585	585,000	Harris County Flood Control		
Conroe Independent School			District (GO) Series A		
District (GO) (PSF-GTD)			5.000%, 10/01/27	300	324,846
5.000%, 02/15/32	4,010	4,151,545	Houston Community College		
5.000%, 02/15/43	735	833,951	System (RB)		
Conroe Independent School			5.000%, 04/15/26	1,210	1,235,635
District (GO) (PSF-GTD)			Houston Independent School		
Series A			District (GO) (PSF-GTD)		
5.000%, 02/15/25	900	919,202	5.000%, 02/15/25	1,120	1,142,974
County of Bexar (GO)			Hunt Memorial Hospital		
4.000%, 06/15/26	600	615,189	District Charitable Health		
County of Harris (GO) Series			(GO)		
A			5.000%, 02/15/28	250	263,803
5.000%, 10/01/26	665	685,294	Irving Independent School		
Dallas County Utility &			District (GO) (PSF-GTD)		
Reclamation District (GO)			5.000%, 02/15/43	2,500	2,789,173
5.000%, 02/15/26	810	838,780	Katy Independent School		
Dallas Fort Worth			District (GO) (PSF-GTD)		
International Airport (RB)			Series D		
5.000%, 11/01/30	35	40,198	5.000%, 02/15/25	1,120	1,144,242
4.000%, 11/01/39	465	469,400	Keller Independent School		
Fort Bend County Municipal			District (GO) (PSF-GTD)		
Management District No. 1			Series A		
(GO) (BAM)			□ 5.000%, 02/15/33		
2.000%, 09/01/30	245	217,632	(Pre-refunded @ \$100,		
Fort Bend County Municipal			2/15/25).....	2,500	2,550,042
Utility District No. 57 (GO)			Klein Independent School		
(AGM)			District (GO) (PSF-GTD)		
2.000%, 04/01/28	350	324,171	Series A		
Fort Bend County Municipal			4.000%, 08/01/33	2,000	2,005,702
Utility District No. 58 (GO)			Lower Colorado River		
(BAM)			Authority (RB)		
2.000%, 04/01/24	100	99,620	5.000%, 05/15/39	1,205	1,320,074
			5.000%, 05/15/41	725	786,291

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
TEXAS — (Continued)			TEXAS — (Continued)		
Lower Colorado River			Waco Educational Finance		
Authority (RB) Series A			Corp. (RB)		
5.000%, 05/15/38	450	\$ 495,445	5.000%, 03/01/36	250	\$ 282,388
North East Independent			Waco Educational Finance		
School District (GO)			Corp. (RB) Series A		
(PSF-GTD) Series B			5.000%, 03/01/35	695	776,472
□ 4.000%, 02/01/29			Waco Independent School		
(Pre-refunded @ \$100,			District (GO) (PSF-GTD)		
2/1/24).....	2,335	2,335,000	□ 4.000%, 08/15/34		
Northside Independent			(Pre-refunded @ \$100,		
School District (GO)			8/15/24).....	1,100	<u>1,104,808</u>
(PSF-GTD)			TOTAL TEXAS.....		<u>89,302,055</u>
4.000%, 08/15/26	1,430	1,469,523	UTAH — (1.5%)		
Pharr San Juan Alamo			Canyons School District (GO)		
Independent School			(SCH BD GTY)		
District (GO) (PSF-GTD)			5.000%, 06/15/24	1,050	1,057,639
□ 5.000%, 02/01/28			County of Uintah (GO)		
(Pre-refunded @ \$100,			□ 4.000%, 12/15/28		
2/1/25).....	635	647,248	(Pre-refunded @ \$100,		
Point Aquarius Municipal			6/15/26).....	750	772,358
Utility District (GO) (BAM)			Granite School District Board		
3.000%, 03/01/26	100	98,451	of Education (GO) (SCH		
Port Freeport (RB) Series B			BD GTY)		
5.000%, 06/01/29	350	373,460	5.000%, 06/01/25	1,000	1,028,087
Roma Independent School			Jordan Valley Water		
District (GO) (PSF-GTD)			Conservancy District (RB)		
Series A			Series A		
4.000%, 02/15/26	540	551,299	5.000%, 10/01/43	450	495,918
Southwest Independent			Jordan Valley Water		
School District (GO)			Conservancy District (RB)		
(PSF-GTD)			Series A		
5.000%, 02/01/25	835	851,023	5.000%, 10/01/28	410	454,590
State of Texas (GO)			Murray City School District		
□ 5.000%, 04/01/39			(GO) (SCH BD GTY)		
(Pre-refunded @ \$100,			Series B		
4/1/24).....	1,855	1,860,359	5.000%, 02/01/25	1,250	1,275,348
Stephen F Austin State			Utah Associated Municipal		
University (RB)			Power Systems (RB)		
5.000%, 10/15/29	340	357,508	Series B		
Texas Municipal Power			5.000%, 09/01/35	670	<u>719,232</u>
Agency (RB) (AGM)			TOTAL UTAH.....		<u>5,803,172</u>
3.000%, 09/01/32	200	194,708	VIRGINIA — (0.1%)		
Timber Lane Utility District			Lynchburg Economic		
(GO) (AGM) Series A			Development Authority		
4.000%, 08/01/26	365	374,269	(RB)		
Town of Prosper (GO)			5.000%, 01/01/29	190	<u>203,746</u>
5.000%, 02/15/37	1,530	1,745,214			
Trinity River Authority Denton					
Creek Wastewater					
Treatment System					
Revenue (RB)					
5.000%, 02/01/24	755	755,000			
5.000%, 02/01/25	400	407,755			

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
WASHINGTON — (10.3%)			WASHINGTON — (Continued)		
Central Puget Sound			Port of Seattle (GO)		
Regional Transit Authority			4.000%, 06/01/32	900	\$ 902,326
(RB) Series S-1			Snohomish County School		
□ 5.000%, 11/01/45			District No. 201		
(Pre-refunded @ \$100,			Snohomish (GO) (SCH BD		
11/1/25).....	725	\$ 751,539	GTY)		
City of Port Angeles Water &			5.000%, 12/01/27	2,235	2,318,160
Wastewater Utility			State of Washington (GO)		
Revenue (RB)			Series B		
5.000%, 11/01/25	1,255	1,302,466	5.000%, 08/01/41	1,430	1,502,435
5.000%, 11/01/26	750	796,745	State of Washington (GO)		
City of Seattle Drainage &			Series RD		
Wastewater Revenue (RB)			5.000%, 08/01/25	935	964,111
5.000%, 09/01/29	470	531,052	State of Washington (GO)		
4.000%, 04/01/33	735	752,427	Series 2016-B		
City of Seattle Solid Waste			5.000%, 08/01/40	1,215	1,237,328
Revenue (RB)			State of Washington (GO)		
4.000%, 06/01/29	170	174,544	Series A-1		
City of Seattle Water System			5.000%, 08/01/26	1,125	1,158,593
Revenue (RB)			State of Washington (GO)		
5.000%, 05/01/24	2,035	2,044,647	Series B		
Clark County School District			5.000%, 07/01/24	1,275	1,285,185
No. 114 Evergreen (GO)			5.000%, 08/01/29	890	936,601
(SCH BD GTY)			State of Washington (GO)		
5.000%, 12/01/40	2,090	2,388,499	Series C		
County of King Sewer			5.000%, 06/01/29	1,010	1,059,143
Revenue (RB) Series B			5.000%, 02/01/34	2,115	2,297,769
□ 4.000%, 07/01/32			State of Washington (GO)		
(Pre-refunded @ \$100,			Series D		
1/7/24).....	2,500	2,508,235	5.000%, 02/01/35	2,000	2,001,348
Energy Northwest (RB)			State of Washington (GO)		
4.000%, 07/01/27	365	369,642	Series E		
Energy Northwest (RB)			5.000%, 02/01/27	625	625,421
Series A			State of Washington (COP)		
5.000%, 07/01/31	1,240	1,247,447	Series D		
5.000%, 07/01/35	2,760	2,828,036	5.000%, 07/01/40	630	687,315
Energy Northwest (RB)			Washington Health Care		
Series C			Facilities Authority (RB)		
5.000%, 07/01/26	1,110	1,117,170	5.000%, 09/01/40	750	801,437
King County School District			Washington Health Care		
No. 210 Federal Way (GO)			Facilities Authority (RB)		
(SCH BD GTY)			Series A-1		
5.000%, 12/01/25	1,000	1,039,499	5.000%, 08/01/25	35	35,708
King County School District			Washington Health Care		
No. 403 Renton (GO)			Facilities Authority (RB)		
(SCH BD GTY)			Series B		
5.000%, 12/01/24	1,310	1,332,031	5.000%, 08/15/35	1,000	1,046,597
Klickitat County Public Utility			TOTAL WASHINGTON.....		<u>38,942,454</u>
District No. 1 (RB) (AGM)			WEST VIRGINIA — (0.1%)		
Series A			West Virginia Hospital		
5.000%, 12/01/28	275	303,671	Finance Authority (RB)		
Pierce County School District			Series A		
No. 10 Tacoma (GO) (SCH			5.000%, 09/01/32	440	468,846
BD GTY) Series B					
5.000%, 12/01/26	560	595,327			

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
WISCONSIN — (7.2%)			WISCONSIN — (Continued)		
City of Kaukauna Electric System Revenue (RB) (AGM) 4.000%, 12/15/30	800	\$ 849,950	4.000%, 07/01/39	675	\$ 685,888
City of Milwaukee (GO) Series B3 3.000%, 03/01/30	610	588,109	River Falls School District (GO) Series A 3.000%, 04/01/25	1,520	1,514,784
City of Milwaukee (GO) Series N4 & B5 5.000%, 04/01/26	480	495,406	Sauk Prairie School District (GO) □ 3.500%, 03/01/32 (Pre-refunded @ \$100, 3/1/24).....	2,235	2,235,509
4.000%, 04/01/28	335	342,914	State of Wisconsin (GO) Series A 5.000%, 05/01/40	1,750	1,811,437
City of Milwaukee Sewerage System Revenue (RB) Series S2 5.000%, 06/01/27	270	284,921	State of Wisconsin (GO) Series B 5.000%, 05/01/40	1,140	1,194,660
City of Waukesha (GO) Series C 5.000%, 10/01/26	260	274,412	State of Wisconsin (GO) Series A 5.000%, 05/01/30	1,160	1,213,802
Green Bay Area Public School District (GO) 5.000%, 04/01/25	365	372,973	Wisconsin Health & Educational Facilities Authority (RB) 5.000%, 04/04/32	690	746,768
Lomira School District (GO) (AGM) □ 3.500%, 03/01/30 (Pre-refunded @ \$100, 3/1/24).....	1,530	1,530,348	5.000%, 07/01/34	410	432,324
□ 3.750%, 03/01/31 (Pre-refunded @ \$100, 3/1/24).....	1,585	1,585,675	Wisconsin Health & Educational Facilities Authority (RB) Series A 4.000%, 10/15/33	1,230	1,301,089
Madison Metropolitan School District (GO) 5.000%, 03/01/24	3,385	3,389,935	WPPI Energy (RB) Series A 5.000%, 07/01/36	600	619,128
Mequon & Thiensville School District (GO) 2.000%, 03/01/25	1,345	1,319,247	TOTAL WISCONSIN.....		<u>27,054,527</u>
Milwaukee Metropolitan Sewerage District (GO) Series A 5.000%, 10/01/26	880	932,964	TOTAL MUNICIPAL BONDS (Cost \$383,791,550).....		<u>374,211,790</u>
Northcentral Technical College District (GO) Series A 5.000%, 03/01/24	2,000	2,002,554	COMMERCIAL PAPER — (0.3%) Massachusetts Health & Educational Facilities Authority 3.310%, 06/06/24.....	1,000	999,126
Platteville School District (GO) 5.000%, 03/01/31	565	637,345	Shares		
Public Finance Authority (RB) Series A 4.000%, 07/01/38	675	692,385	INVESTMENT COMPANIES — (0.5%) BlackRock Liquidity Funds MuniCash (Cost \$2,056,055).....	2,055,849	2,056,055
			TOTAL INVESTMENTS — (100.0%) (Cost \$386,847,605)^^.....		<u>\$377,266,971</u>

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO**CONTINUED**

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$374,211,790	—	\$374,211,790
Commercial Paper.....	—	999,126	—	999,126
Investment Companies.....	\$2,056,055	—	—	2,056,055
TOTAL.....	\$2,056,055	\$375,210,916	—	\$377,266,971

DFA SHORT-TERM SELECTIVE STATE MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2024

(Unaudited)

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
MUNICIPAL BONDS — (97.7%)			CONNECTICUT — (Continued)		
ALABAMA — (1.2%)			State of Connecticut (GO)		
City of Madison (GO) Series			Series A		
A			4.000%, 01/15/25	365	\$ 368,367
5.000%, 04/01/37	1,000	\$1,023,923	State of Connecticut Special		
Infirmary Health System			Tax Revenue (RB) Series		
Special Care Facilities			A		
Financing Authority of			5.000%, 09/01/32	500	504,004
Mobile (RB) Series A			Town of Madison (GO)		
5.000%, 02/01/24	380	380,000	4.000%, 12/19/24	500	<u>503,956</u>
University of South Alabama			TOTAL CONNECTICUT.....		<u>1,999,124</u>
(RB) (AGM)			DELAWARE — (0.1%)		
5.000%, 11/01/24	675	<u>683,180</u>	Delaware River & Bay		
TOTAL ALABAMA.....		<u>2,087,103</u>	Authority (RB) Series B		
ALASKA — (0.1%)			5.000%, 01/01/25	230	<u>234,110</u>
Borough of North Slope (GO)			DISTRICT OF COLUMBIA — (1.5%)		
Series A			District of Columbia (GO)		
5.000%, 06/30/25	200	<u>205,604</u>	Series B		
ARIZONA — (0.2%)			5.000%, 06/01/24	975	980,990
Arizona Health Facilities			District of Columbia (GO)		
Authority (RB) Series A			Series D		
5.000%, 12/01/26	305	<u>308,712</u>	5.000%, 06/01/30	1,500	<u>1,508,966</u>
CALIFORNIA — (0.6%)			TOTAL DISTRICT OF		
California Health Facilities			COLUMBIA.....		<u>2,489,956</u>
Financing Authority (RB)			FLORIDA — (11.4%)		
Series A			Bay County School Board		
5.000%, 11/15/24	250	253,690	(COP) Series A		
Peralta Community College			5.000%, 07/01/24	290	292,137
District (GO) Series A			City of Cape Coral Water &		
5.000%, 08/01/25	780	<u>789,263</u>	Sewer Revenue (RB)		
TOTAL CALIFORNIA.....		<u>1,042,953</u>	5.000%, 10/01/24	250	252,823
COLORADO — (0.8%)			County of Miami-Dade (GO)		
City & County of Denver			Series A		
Airport System Revenue			5.000%, 07/01/24	1,000	1,007,533
(RB) Series C			Duval County Public Schools		
5.000%, 11/15/25	335	347,634	(COP) Series A		
Colorado State Education			5.000%, 07/01/24	335	337,192
Loan Program (RN) Series			Florida Development Finance		
A			Corp. (RB) Series A		
5.000%, 06/28/24	1,000	<u>1,006,734</u>	5.000%, 08/01/25	200	205,036
TOTAL COLORADO.....		<u>1,354,368</u>	Florida Governmental Utility		
CONNECTICUT — (1.2%)			Authority (RB) (AGM)		
Connecticut State Health &			5.000%, 10/01/24	750	759,163
Educational Facilities			Florida Keys Aqueduct		
Authority (RB) Series M			Authority (RB) Series B		
5.000%, 07/01/27	600	622,797	5.000%, 09/01/25	1,215	1,255,340

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)			GEORGIA — (1.1%)		
Fort Pierce Utilities Authority (RB) (AGM) Series A 5.000%, 10/01/25	105	\$ 108,361	Gainesville & Hall County Hospital Authority (RB) Series A 5.000%, 02/15/26	460	\$ 475,700
Hillsborough County School Board (COP) Series A 5.000%, 07/01/26	625	638,122	Municipal Electric Authority of Georgia (RB) Series A 4.000%, 11/01/24	500	502,000
Indian River County District School Board (COP) Series A 5.000%, 07/01/24	950	956,215	Private Colleges & Universities Authority (RB) 5.000%, 10/01/24	160	161,670
JEA Water & Sewer System Revenue (RB) Series A □ 5.000%, 10/01/29 (Pre-refunded @ \$100, 4/1/24).....	1,590	1,594,725	5.000%, 04/01/25	670	683,322
Miami-Dade County Expressway Authority (RB) (BAM-TCRS) Series B 5.000%, 07/01/26	995	1,002,372	TOTAL GEORGIA.....		<u>1,822,692</u>
Palm Beach County Health Facilities Authority (RB) □ 5.000%, 12/01/31 (Pre-refunded @ \$100, 12/1/24).....	1,000	1,014,176	ILLINOIS — (3.0%)		
School Board of Miami-Dade County (RN) 5.000%, 06/18/24	1,420	1,428,643	Chicago Park District (GO) Series C 5.000%, 01/01/26	150	155,267
School Board of Miami-Dade County (COP) Series D 5.000%, 11/01/25	1,380	1,399,023	Cook County Community Consolidated School District No. 15 Palatine (GO) Series A 5.250%, 12/15/24	990	1,007,794
School District of Broward County (RN) 5.000%, 06/28/24	2,120	2,134,214	County of Cook (GO) Series A 5.000%, 11/15/26	780	823,165
School District of Broward County (COP) Series A 5.000%, 07/01/24	1,230	1,239,317	Illinois Finance Authority (RB) □ 5.000%, 08/01/30 (Pre-refunded @ \$100, 8/1/24).....	1,105	1,114,354
St. Lucie County School Board (COP) Series B 5.000%, 07/01/24	1,000	1,007,368	Illinois Finance Authority (RB) Series A 5.000%, 02/15/25	300	305,107
State of Florida (GO) Series A 5.000%, 06/01/24	1,370	1,378,917	State of Illinois (GO) Series A 5.000%, 12/01/24	645	653,401
State of Florida (GO) Series C 5.000%, 06/01/24	500	503,254	State of Illinois (GO) Series D 5.000%, 07/01/24	595	598,672
State of Florida Department of Transportation Turnpike System Revenue (RB) Series A 5.000%, 07/01/24	1,165	<u>1,173,584</u>	Village of Bartlett (GO) Series A 5.000%, 12/01/24	425	430,745
TOTAL FLORIDA.....		<u>19,687,515</u>	TOTAL ILLINOIS.....		<u>5,088,505</u>
			INDIANA — (0.6%)		
			Indianapolis Local Public Improvement Bond Bank (RB) Series A 5.000%, 06/01/25	745	762,387
			IPS Multi-School Building Corp. (RB) (ST INTERCEPT) 5.000%, 07/15/24	100	100,770

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>
INDIANA — (Continued)			LOUISIANA — (1.0%)		
Noblesville High School			Ascension Parish School		
Building Corp. (RB) (ST			Board (GO)		
INTERCEPT			5.000%, 03/01/24	140	\$ 140,190
5.000%, 07/15/24	100	\$ 100,730	City of New Orleans (GO)		
5.000%, 01/15/25	100	<u>101,665</u>	Series A		
TOTAL INDIANA.....		<u>1,065,552</u>	5.000%, 12/01/24	1,500	<u>1,522,872</u>
			TOTAL LOUISIANA.....		<u>1,663,062</u>
IOWA — (2.5%)			MASSACHUSETTS — (2.1%)		
Cedar Falls Community			City of Fall River (GO)		
School District (GO)			4.000%, 02/02/24	500	500,000
(AGM)			City of Worcester (GO)		
4.000%, 06/01/24	1,000	1,002,558	4.500%, 02/27/24	1,000	1,000,900
City of Davenport (GO)			Nauset Regional School		
Series C			District (GO)		
4.000%, 06/01/24	1,275	1,278,557	5.000%, 05/16/24	925	929,369
City of Sioux City (GO)			Town of Lynnfield (GO)		
Series A			4.000%, 02/06/25	1,250	<u>1,260,812</u>
3.000%, 06/01/24	500	499,227	TOTAL MASSACHUSETTS...		<u>3,691,081</u>
City of Urbandale (GO)			MICHIGAN — (0.5%)		
Series A			Michigan Finance Authority		
5.000%, 06/01/25	1,115	1,145,433	(RB)		
College Community School			5.000%, 08/01/27		
District (GO) Series C			(Pre-refunded @ \$100,		
3.000%, 06/01/24	345	<u>344,467</u>	8/1/24).....	850	<u>856,986</u>
TOTAL IOWA.....		<u>4,270,242</u>	MINNESOTA — (0.8%)		
KANSAS — (0.9%)			City of St. Cloud (RB) Series		
City of Leawood (GO) Series			B		
2023-1			5.000%, 05/01/24	650	652,141
5.000%, 09/01/24	500	505,166	South Washington County		
Johnson County Unified			Independent School		
School District No. 229			District No. 833 (GO) (SD		
Blue Valley (GO) Series A			CRED PROG) Series A		
5.000%, 10/01/24	1,090	<u>1,104,036</u>	5.000%, 02/01/25	740	<u>753,386</u>
TOTAL KANSAS.....		<u>1,609,202</u>	TOTAL MINNESOTA.....		<u>1,405,527</u>
KENTUCKY — (1.8%)			MISSOURI — (1.4%)		
Hardin County School District			City of Kansas City (RB)		
Finance Corp. (RB) (ST			Series C		
INTERCEPT)			5.000%, 09/01/24	200	202,020
5.000%, 05/01/24	500	501,834	City of St. Louis Airport		
Kentucky State Property &			Revenue (RB) Series A		
Building Commission (RB)			5.000%, 07/01/24	1,000	1,006,955
Series B			Health & Educational		
5.000%, 08/01/25	1,205	1,236,094	Facilities Authority of the		
Kentucky Turnpike Authority			State of Missouri (RB)		
(RB) Series B			5.000%, 11/15/24	660	668,815
5.000%, 07/01/25	1,065	1,093,857			
Louisville/Jefferson County					
Metropolitan Government					
(RB) Series A					
5.000%, 10/01/24	200	<u>202,153</u>			
TOTAL KENTUCKY.....		<u>3,033,938</u>			

DFA SHORT-TERM SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
MISSOURI — (Continued)			NEW JERSEY — (Continued)		
Health & Educational			Township of Livingston (GO)		
Facilities Authority of the			5.000%, 12/10/24	250	\$ 253,815
State of Missouri (RB)			Township of Mahwah (GO)		
Series A			5.000%, 05/31/24	500	502,537
5.000%, 06/01/25	440	\$ 450,790	Township of North Brunswick		
TOTAL MISSOURI.....		<u>2,328,580</u>	(GO) Series A		
			5.000%, 07/10/24	1,050	1,057,107
NEBRASKA — (0.5%)			Township of Parsippany-Troy		
City of Gretna (COP)			Hills (GO)		
5.000%, 12/15/25	380	385,993	5.000%, 10/31/24	760	768,871
Nebraska State Colleges			Township of Toms River (GO)		
Facilities Corp. (RB)			5.000%, 07/26/24	1,000	1,007,828
(AGM) Series B			Township of Union/Union		
5.000%, 07/15/24	250	251,858	County (GO)		
5.000%, 07/15/25	240	<u>246,292</u>	4.500%, 01/21/25	300	303,935
TOTAL NEBRASKA.....		<u>884,143</u>	Township of West Orange		
			(GO) Series A		
NEVADA — (0.5%)			5.000%, 11/07/24	420	<u>425,548</u>
Clark County School District			TOTAL NEW JERSEY.....		<u>13,191,708</u>
(GO) (AGM) Series B					
5.000%, 06/15/24	355	357,438	NEW YORK — (5.0%)		
Las Vegas Convention &			County of Chemung (GO)		
Visitors Authority (RB)			Series C		
Series B			4.000%, 08/29/24	1,000	1,000,830
5.000%, 07/01/25	520	<u>533,217</u>	County of Suffolk (GO)		
TOTAL NEVADA.....		<u>890,655</u>	(AGM) Series B		
			4.000%, 10/15/24	1,000	1,006,805
NEW JERSEY — (7.7%)			Elmira City School District		
City of Jersey City (GO)			(GO) (ST AID WITHHLDG)		
Series A			4.750%, 06/14/24	300	301,474
5.000%, 11/01/24	1,015	1,028,958	Hempstead Union Free		
City of Linden (GO)			School District (GO) (ST		
5.000%, 07/12/24	1,000	1,007,313	AID WITHHLDG) Series A		
City of New Brunswick (GO)			4.000%, 04/19/24	555	555,617
4.750%, 05/31/24	600	602,715	New York State Dormitory		
5.000%, 05/31/24	500	502,674	Authority (RB) Series A		
City of Newark (GO) (AGM			5.000%, 05/01/24	895	898,305
ST AID WITHHLDG)			5.000%, 05/01/26	230	233,895
Series A			Olean City School District		
5.000%, 10/01/24	745	753,020	(GO) (ST AID WITHHLDG)		
City of Ocean City (GO)			4.500%, 06/28/24	825	828,174
5.000%, 10/16/24	1,125	1,137,957	Oneida City School District		
City of Rahway (GO)			(GO) (ST AID WITHHLDG)		
5.000%, 07/26/24	1,000	1,007,532	4.500%, 06/21/24	780	783,033
Hudson County Improvement			Three Village Central School		
Authority (RN) (CNTY			District Brookhaven &		
GTD) Series A			Smithtown (GO) (ST AID		
4.250%, 04/05/24	750	751,168	WITHHLDG)		
New Jersey Health Care			4.500%, 06/24/24	1,215	1,220,730
Facilities Financing			Town of East Hampton (GO)		
Authority (RB)			Series A		
5.000%, 07/01/28	1,070	1,071,252	5.000%, 08/16/24	500	504,687
Township of Edison (GO)			Town of Oyster Bay (GO)		
4.500%, 11/07/24	1,000	1,009,478	5.000%, 08/01/24	200	201,841

DFA SHORT-TERM SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
NEW YORK — (Continued)			OREGON — (Continued)		
Town of Walkill (GO)			State of Oregon Department		
5.000%, 07/25/24	1,000	<u>\$1,007,292</u>	of Transportation (RB)		
TOTAL NEW YORK.....		<u>8,542,683</u>	Series A		
			□ 5.000%, 11/15/30		
NORTH CAROLINA — (1.7%)			(Pre-refunded @ \$100,		
North Carolina Municipal			11/15/24).....	50	<u>\$ 50,723</u>
Power Agency No. 1 (RB)			TOTAL OREGON.....		<u>653,554</u>
Series A			PENNSYLVANIA — (2.2%)		
5.000%, 01/01/25	680	691,312	Allegheny County Hospital		
North Carolina Turnpike			Development Authority		
Authority (RB) Series B			(RB) Series B		
5.000%, 02/01/24	2,245	<u>2,245,000</u>	5.000%, 10/15/24	255	258,101
TOTAL NORTH CAROLINA...		<u>2,936,312</u>	City of Lancaster (GO)		
			(BAM)		
OHIO — (1.5%)			5.000%, 05/01/24	710	713,082
Akron Bath Copley Joint			City of Philadelphia (GO)		
Township Hospital District			Series A		
(RB) Series A			5.000%, 05/01/25	425	433,755
5.000%, 11/15/24	70	70,919	Montgomery County Higher		
American Municipal Power,			Education & Health		
Inc. (RB) Series A			Authority (RB)		
5.000%, 02/15/25	65	66,273	5.000%, 09/01/24	250	251,792
American Municipal Power,			Pennsylvania Economic		
Inc. (RB) Series B			Development Financing		
5.000%, 02/15/24	855	855,519	Authority (RB) Series A		
County of Allen Hospital			5.000%, 02/01/29	750	754,266
Facilities Revenue (RB)			Pennsylvania Higher		
Series A			Educational Facilities		
5.000%, 12/01/26	780	822,003	Authority (RB) Series AW		
Ohio Higher Educational			5.000%, 06/15/26.....	280	293,330
Facility Commission (RB)			Pittsburgh Water & Sewer		
5.000%, 05/01/28	635	<u>690,337</u>	Authority (RB) Series A		
TOTAL OHIO.....		<u>2,505,051</u>	5.000%, 09/01/25	460	474,407
			Reading School District (GO)		
OKLAHOMA — (1.8%)			(BAM ST AID WITHHLDG)		
City of Bixby (GO) Series A			Series C		
4.000%, 06/01/25	1,290	1,307,317	5.000%, 04/01/24	650	<u>651,370</u>
Cleveland County			TOTAL PENNSYLVANIA.....		<u>3,830,103</u>
Educational Facilities			SOUTH CAROLINA — (2.2%)		
Authority (RB)			Berkeley County School		
5.000%, 06/01/24	415	417,315	District (GO) (SCSDE)		
Cushing Educational			Series A		
Facilities Authority (RB)			5.000%, 05/30/24	1,315	1,322,099
5.000%, 09/01/24	530	534,926	Charleston County School		
Oklahoma County Finance			District (GO) (SCSDE)		
Authority (RB)			4.500%, 04/01/24	1,235	1,237,504
5.000%, 10/01/25	885	<u>910,279</u>	Charleston Educational		
TOTAL OKLAHOMA.....		<u>3,169,837</u>	Excellence Finance Corp.		
			(RB)		
OREGON — (0.4%)			5.000%, 12/01/24	445	452,042
Oregon State Facilities					
Authority (RB) Series A					
5.000%, 06/01/24	600	602,831			

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
SOUTH CAROLINA — (Continued)			TEXAS — (Continued)		
Piedmont Municipal Power Agency (RB) Series B 5.000%, 01/01/25	325	\$ 329,877	City of Austin Water & Wastewater System Revenue (RB) 5.000%, 11/15/24	2,665	\$2,704,339
South Carolina Public Service Authority (RB) Series C 5.000%, 12/01/24	395	<u>399,334</u>	City of Bryan Electric System Revenue (RB) (AGM) 5.000%, 07/01/25	180	184,776
TOTAL SOUTH CAROLINA...		<u>3,740,856</u>	City of Carrollton (GO) 5.000%, 08/15/24	1,800	1,818,095
SOUTH DAKOTA — (0.4%)			City of Corpus Christi (GO) Series B 5.000%, 03/01/24	1,290	1,291,955
South Dakota State Building Authority (RB) Series E □ 5.000%, 06/01/32 (Pre-refunded @ \$100, 6/1/24).....	600	<u>603,686</u>	City of Dallas (GO) 5.000%, 02/15/25	900	918,091
TENNESSEE — (2.2%)			City of Dallas Waterworks & Sewer System Revenue (RB) Series C 5.000%, 10/01/24	615	623,042
City of Jackson (GO) 5.000%, 06/01/24	830	835,154	City of Denton (GO) 5.000%, 02/15/24	1,540	1,541,049
City of Knoxville Electric System Revenue (RB) Series NN 5.000%, 07/01/24	575	579,665	5.000%, 02/15/25	855	873,506
5.000%, 07/01/25	845	870,385	City of El Paso (GO) Series A 5.000%, 08/15/26	465	490,082
County of Bedford (GO) 5.000%, 06/01/26	500	525,652	City of Fort Worth (GO) 5.000%, 03/01/24	115	115,161
Shelby County Health Educational & Housing Facilities Board (RB) Series A 5.000%, 05/01/24	870	873,018	City of Georgetown Utility System Revenue (RB) 5.000%, 08/15/25	340	349,390
State of Tennessee (GO) Series A 5.000%, 05/01/24	100	<u>100,479</u>	City of Houston (GO) Series A 5.000%, 03/01/24	1,940	1,942,637
TOTAL TENNESSEE.....		<u>3,784,353</u>	City of Irving (GO) 4.000%, 09/15/24	1,085	1,091,464
TEXAS — (24.4%)			City of Laredo Waterworks & Sewer System Revenue (RB) 5.000%, 03/01/24	250	250,354
Austin Independent School District (GO) (PSF-GTD) 5.000%, 08/01/25	500	515,865	City of Lewisville (GO) 5.000%, 02/15/24	1,500	1,501,000
Board of Regents of the University of Texas System (RB) Series J 5.000%, 08/15/24	1,390	1,403,899	City of Lubbock Electric Light & Power System Revenue (RB) 5.000%, 04/15/24	55	55,200
Carrizo Springs Consolidated Independent School District (GO) (PSF-GTD) 5.000%, 08/15/25	480	493,423	5.000%, 04/15/25	50	51,186
Channelview Independent School District (GO) (PSF-GTD) 5.000%, 08/15/24	615	621,215	College of the Mainland (GO) 5.000%, 08/15/24	555	560,431
City of Austin (GO) 5.000%, 09/01/24	245	247,800	Conroe Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/25	295	301,294
			County of Denton (GO) 5.000%, 04/15/24	575	577,163
			County of Harris (GO) Series A 5.000%, 10/01/24	1,000	1,012,745

DFA SHORT-TERM SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
TEXAS — (Continued)			TEXAS — (Continued)		
Dallas Fort Worth			North Texas Tollway Authority		
International Airport (RB)			(RB) Series A		
Series B			5.000%, 01/01/25	1,570	\$ 1,572,347
5.000%, 11/01/24.....	560	\$ 567,825	Northside Independent		
Dripping Springs			School District (GO)		
Independent School			(PSF-GTD)		
District (GO) (PSF-GTD)			5.000%, 08/15/24	570	575,517
5.000%, 02/15/25	300	306,493	Permanent University Fund -		
Fort Worth Independent			University of Texas System		
School District (GO)			(RB) Series B		
(PSF-GTD) Series A			□ 4.000%, 07/01/32		
5.000%, 02/15/24	185	185,121	(Pre-refunded @ \$100,		
Frisco Independent School			7/1/24).....	2,000	2,007,411
District (GO) (PSF-GTD)			Prosper Independent School		
5.000%, 02/15/24	160	160,107	District (GO) (PSF-GTD)		
Harris County Cultural			5.000%, 02/15/24	165	165,103
Education Facilities			Richardson Independent		
Finance Corp. (RB) Series			School District (GO)		
A			(PSF-GTD)		
5.000%, 12/01/25	385	390,652	5.000%, 02/15/24	270	270,174
5.000%, 12/01/26	540	548,032	State of Texas (GO)		
5.000%, 05/15/27	515	547,850	5.000%, 10/01/25	175	175,577
5.000%, 07/01/28	285	310,262	State of Texas (GO) Series A		
Hurst-Eules-Bedford			□ 5.000%, 10/01/44		
Independent School			(Pre-refunded @ \$100,		
District (GO) (PSF-GTD)			10/1/24).....	1,260	1,275,227
5.000%, 08/15/24	1,285	1,298,672	State of Texas (GO) Series B		
Katy Independent School			5.000%, 08/01/24	170	171,691
District (GO) (PSF-GTD)			Stephen F Austin State		
5.000%, 02/15/24	60	60,041	University (RB)		
Leander Independent School			5.000%, 10/15/26	900	948,801
District (GO) (PSF-GTD)			Tarrant County College		
Series C			District (GO)		
5.000%, 08/15/24	650	656,638	5.000%, 08/15/24	130	131,258
Lewisville Independent			Trinity River Authority Denton		
School District (GO)			Creek Wastewater		
5.000%, 08/15/24	1,080	1,090,454	Treatment System		
Lone Star College System			Revenue (RB)		
(GO) Series A			5.000%, 02/01/24	600	600,000
5.000%, 02/15/24	2,500	2,501,611	Waco Independent School		
Lower Colorado River			District (GO) (PSF-GTD)		
Authority (RB)			4.000%, 08/15/34		
5.000%, 05/15/24.....	755	758,663	(Pre-refunded @ \$100,		
5.000%, 05/15/26	530	554,449	8/15/24).....	400	401,748
Lower Colorado River			West Harris County Regional		
Authority (RB) Series A			Water Authority (RB)		
5.000%, 05/15/24	315	316,529	Series A		
North East Independent			5.000%, 12/15/24	505	513,003
School District (GO)			West Travis County Public		
(PSF-GTD) Series B			Utility Agency (RB) (AGM)		
□ 4.000%, 02/01/29			6.500%, 08/15/24	630	640,674
(Pre-refunded @ \$100,			TOTAL TEXAS.....		<u>42,007,092</u>
2/1/24).....	770	770,000			

DFA SHORT-TERM SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UTAH — (0.8%)			WASHINGTON — (Continued)		
Central Utah Water			State of Washington (GO)		
Conservancy District (RB)			Series E		
Series A			5.000%, 07/01/24	1,350	\$ 1,360,784
5.000%, 10/01/24	1,160	\$1,175,552	State of Washington (GO)		
City of Salt Lake City Public			Series RD		
Utilities Revenue (RB)			5.000%, 08/01/24	890	898,634
5.000%, 02/01/25	275	<u>280,576</u>	TOTAL WASHINGTON.....		<u>11,245,767</u>
TOTAL UTAH.....		<u>1,456,128</u>			
VIRGINIA — (0.1%)			WISCONSIN — (7.0%)		
City of Salem (GO)			Appleton Area School District		
5.000%, 05/01/24	245	<u>246,125</u>	(GO)		
WASHINGTON — (6.5%)			□ 3.750%, 03/01/34		
City of Seattle Water System			(Pre-refunded @ \$100,		
Revenue (RB)			3/1/24).....	1,405	1,405,656
5.000%, 08/01/24	1,135	1,146,066	City of Beaver Dam (GO)		
County of King (GO)			(BAM) Series A		
5.000%, 12/01/24	270	274,608	5.000%, 03/01/24	440	440,598
5.000%, 12/01/25	265	275,708	City of Kenosha (GO)		
County of King (GO) Series			4.000%, 09/01/24	130	130,602
A			4.000%, 09/01/25	75	76,153
4.000%, 01/01/25	965	974,606	City of Milwaukee (GO)		
County of King (GO) Series			Series N2		
B			5.000%, 04/01/24	700	701,429
5.000%, 12/01/24	970	986,553	City of Milwaukee (GO)		
County of King Sewer			Series N4		
Revenue (RB) Series B			5.000%, 04/01/25	135	137,281
□ 4.000%, 07/01/32			Madison Area Technical		
(Pre-refunded @ \$100,			College (GO)		
1/7/24).....	1,000	1,003,294	4.000%, 03/01/24	2,500	2,501,437
Energy Northwest (RB)			Madison Metropolitan School		
Series A			District (GO)		
5.000%, 07/01/24	500	504,139	3.000%, 03/01/24	2,080	2,078,900
King County Public Hospital			Onalaska School District		
District No. 1 (GO)			(GO)		
5.000%, 12/01/24	490	497,350	□ 3.250%, 04/01/28		
Pierce County School District			(Pre-refunded @ \$100,		
No. 10 Tacoma (GO) (SCH			4/1/24).....	400	400,073
BD GTY)			State of Wisconsin (GO)		
□ 5.000%, 12/01/31			Series 1		
(Pre-refunded @ \$100,			5.000%, 05/01/24	2,000	2,009,331
12/1/24).....	1,000	1,015,826	State of Wisconsin (GO)		
Port of Seattle (GO)			Series 2021-2		
4.000%, 06/01/32	490	491,267	5.000%, 05/01/24	1,230	1,235,738
State of Washington (GO)			Waukegan Community		
Series 2015-C			School District (GO)		
5.000%, 07/01/28	115	117,105	6.000%, 04/01/24	1,000	<u>1,004,418</u>
State of Washington (GO)			TOTAL WISCONSIN.....		<u>12,121,616</u>
Series A-1			TOTAL MUNICIPAL BONDS		
5.000%, 08/01/26	500	514,930	(Cost \$168,183,605).....		<u>168,054,481</u>
5.000%, 08/01/27	675	680,903			
State of Washington (GO)					
Series B					
5.000%, 07/01/24	500	503,994			

DFA SHORT-TERM SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

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	<u>Face Amount[^] (000)</u>	<u>Value†</u>		
COMMERCIAL PAPER — (0.6%)			AGM	Assured Guaranty Municipal Corporation
Massachusetts Health & Educational Facilities Authority			BAM	Build America Mutual
3.310%, 06/06/24.....	1,000	<u>\$999,126</u>	CNTY GTD	County Guarantee
	<u>Shares</u>		GO	General Obligation
INVESTMENT COMPANIES — (1.7%)			PSF-GTD	Public School Fund Guarantee
BlackRock Liquidity Funds MuniCash			RB	Revenue Bond
(Cost \$2,956,370).....	2,956,108	<u>2,956,404</u>	RN	Revenue Note
			SCH BD GTY	School Bond Guaranty
TOTAL INVESTMENTS — (100.0%)			SCSDE	South Carolina State Department of Education
(Cost \$172,139,975) [^]		<u>\$172,010,011</u>	SD CRED PROG	School District Credit Program
			ST AID WITHHLDG	State Aid Withholding
			ST INTERCEPT	State Intercept

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$168,054,481	—	\$168,054,481
Commercial Paper.....	—	999,126	—	999,126
Investment Companies.....	\$2,956,404	—	—	2,956,404
TOTAL.....	<u>\$2,956,404</u>	<u>\$169,053,607</u>	<u>—</u>	<u>\$172,010,011</u>

DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (98.3%)			CALIFORNIA — (Continued)		
CALIFORNIA — (98.3%)			5.000%, 11/15/25	150	\$ 155,444
Alameda County Joint			5.000%, 02/01/26	3,040	3,103,783
Powers Authority (RB)			5.000%, 03/01/26	2,565	2,566,206
Series A			5.000%, 11/15/26	1,000	1,058,092
5.000%, 12/01/24	1,850	\$1,881,877	5.000%, 02/01/27	525	536,242
5.000%, 12/01/30	7,000	7,000,000	4.000%, 03/01/28	4,660	4,661,454
5.000%, 12/01/31	500	500,000	5.000%, 10/01/29	2,390	2,418,132
Alum Rock Union Elementary			□ 5.000%, 11/15/35		
School District (GO) Series			(Pre-refunded @ \$100,		
A			11/15/25).....	1,775	1,841,389
5.000%, 08/01/24	620	625,984	California Municipal Finance		
Anaheim Public Financing			Authority (RB) Series A		
Authority (RB) Series A			5.000%, 02/01/25	1,970	1,999,256
□ 5.000%, 05/01/39			5.000%, 02/01/26	1,135	1,166,688
(Pre-refunded @ \$100,			5.000%, 02/01/28	750	792,695
5/1/24).....	8,010	8,049,370	California State Public Works		
□ 5.000%, 05/01/46			Board (RB) Series B		
(Pre-refunded @ \$100,			5.000%, 12/01/24	400	406,661
5/1/24).....	6,260	6,290,769	California State Public Works		
Apple Valley Unified School			Board (RB) Series A		
District (GO) (BAM)			5.000%, 02/01/24	5,010	5,010,000
5.000%, 08/01/26	780	781,144	5.000%, 02/01/25	7,020	7,162,352
Bay Area Toll Authority (RB)			5.000%, 09/01/28	1,175	1,186,665
Series F-1			California State Public Works		
□ 5.000%, 04/01/54			Board (RB) Series B		
(Pre-refunded @ \$100,			5.000%, 05/01/24	1,200	1,205,598
4/1/24).....	1,820	1,826,015	California State Public Works		
Bay Area Toll Authority (RB)			Board (RB) Series D		
Series S-6			5.000%, 04/01/24	2,155	2,161,584
□ 5.000%, 10/01/54			5.000%, 05/01/24	6,500	6,530,325
(Pre-refunded @ \$100,			5.000%, 11/01/25	1,460	1,514,712
10/1/24).....	3,350	3,396,021	California State Public Works		
Burbank Unified School			Board (RB) Series E		
District (GO) Series A			5.000%, 11/01/24	1,000	1,014,867
□ 5.000%, 08/01/29			California State Public Works		
(Pre-refunded @ \$100,			Board (RB) Series F		
2/1/25).....	1,075	1,098,398	5.000%, 05/01/24	1,910	1,918,911
California Educational			California State Public Works		
Facilities Authority (RB)			Board (RB) Series H		
Series C			5.000%, 12/01/25	1,810	1,841,797
5.250%, 10/01/24	1,200	1,219,317	California State University		
California Health Facilities			(RB) Series A		
Financing Authority (RB)			□ 5.000%, 11/01/39		
5.000%, 11/15/24	100	101,336	(Pre-refunded @ \$100,		
5.000%, 11/15/29	1,000	1,038,164	11/1/24).....	6,000	6,095,908
California Health Facilities			California State University		
Financing Authority (RB)			(RB) Series A		
Series A			□ 5.000%, 11/01/25		
5.000%, 02/01/24	600	600,000	(Pre-refunded @ \$100,		
5.000%, 10/01/24	1,020	1,029,572	11/1/24).....	505	513,072
5.000%, 11/15/24	5,630	5,713,106	5.000%, 11/01/25	850	884,664

DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
□ 5.000%, 11/01/26 (Pre-refunded @ \$100, 11/1/24).....	5,825	\$5,918,110	City & County of San Francisco (GO) Series C1 5.000%, 06/15/24	1,245	\$ 1,254,796
□ 5.000%, 11/01/27 (Pre-refunded @ \$100, 11/1/24).....	1,685	1,711,934	City & County of San Francisco (GO) Series R1 5.000%, 06/15/27	1,860	1,865,632
3.375%, 11/01/29	1,435	1,444,951	City of Long Beach Airport System Revenue (RB) (AGM) Series A		
□ 5.000%, 11/01/30 (Pre-refunded @ \$100, 11/1/24).....	3,045	3,093,673	5.000%, 06/01/24	190	191,256
□ 5.000%, 11/01/31 (Pre-refunded @ \$100, 11/1/24).....	1,500	1,523,977	5.000%, 06/01/25	200	205,776
□ 5.000%, 11/01/32 (Pre-refunded @ \$100, 11/1/24).....	1,020	1,036,304	5.000%, 06/01/26	200	210,957
California Statewide			City of Los Angeles (RN) 5.000%, 06/27/24	20,060	20,214,618
Communities Development Authority (RB) Series B			City of Los Angeles Solid Waste Resources Revenue (RB) Series A		
□ 5.000%, 07/01/33 (Pre-refunded @ \$100, 7/1/24).....	2,380	2,399,504	5.000%, 02/01/24	605	605,000
Calleguas Municipal Water District (RB) Series A			5.000%, 02/01/25	1,555	1,590,391
□ 5.000%, 07/01/29 (Pre-refunded @ \$100, 7/1/24).....	1,310	1,321,278	City of Oakland (GO) Series C-1		
Carlsbad Unified School District (COP)			5.000%, 07/15/24	3,580	3,613,874
4.000%, 10/01/24	125	125,746	City of Rancho Cordova (ST)		
4.000%, 10/01/25	100	101,852	4.000%, 09/01/24	125	125,457
Chabot-Las Positas Community College District (GO) Series C			4.000%, 09/01/25	150	152,051
5.000%, 08/01/25	670	693,055	City of Riverside Electric Revenue (RB) Series A		
Chino Valley Unified School District (GO) Series C			5.000%, 10/01/25	1,000	1,039,126
4.000%, 08/01/24	125	125,594	City of Riverside Sewer Revenue (RB) Series A		
4.000%, 08/01/25	275	279,924	5.000%, 08/01/31	1,100	1,136,419
Chula Vista Elementary School District (GO) Series B			City of San Francisco Public Utilities Commission Water Revenue (RB) Series A		
5.000%, 08/01/24	1,895	1,914,321	5.000%, 11/01/24	225	228,680
City & County of San Francisco (COP) Series B			City of San Mateo (ST) (BAM)		
5.000%, 04/01/24	2,445	2,452,877	5.000%, 09/01/24	125	126,263
City & County of San Francisco (COP) Series R1			5.000%, 09/01/25	280	287,763
4.000%, 09/01/30	5,215	5,218,959	5.000%, 09/01/26	250	262,030
City & County of San Francisco (GO) Series C			County of Los Angeles (RN) 5.000%, 06/28/24	13,625	13,730,553
4.000%, 06/15/29	3,030	3,040,303	County of Riverside (RN) 5.000%, 06/28/24	8,400	8,465,075
			County of Santa Cruz (RN) 5.000%, 07/05/24	17,500	17,642,098
			Davis Joint Unified School District (COP) (AGM)		
			5.000%, 08/01/25	1,300	1,340,282
			Delano Union School District (GO) (AGM)		
			4.000%, 02/01/24	275	275,000
			4.000%, 02/01/25	300	303,097
			4.000%, 02/01/26	315	322,603

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)		
Dublin Unified School District			Golden State Tobacco		
(GO) Series A-2			Securitization Corp. (RB)		
5.000%, 08/01/24	510	\$ 515,554	(ST APPROP) Series A		
East Bay Municipal Utility			□ 5.000%, 06/01/45		
District Wastewater			(Pre-refunded @ \$100,		
System Revenue (RB)			6/1/25).....	15,100	\$15,538,116
Series A			Goleta Water District (RB)		
5.000%, 06/01/24	110	110,807	Series A		
5.000%, 06/01/25	150	154,770	5.000%, 09/01/24	285	288,142
East Bay Regional Park			Hayward Area Recreation &		
District (GO) Series A-2			Park District (GO) Series B		
5.000%, 09/01/24	5,000	5,061,196	5.000%, 08/01/24	1,485	1,500,361
East Side Union High School			Imperial Community College		
District (GO)			District (GO) Series A		
5.000%, 08/01/24	275	278,076	5.000%, 08/01/24	500	504,875
East Side Union High School			Imperial Community College		
District (GO) Series C			District (GO) (AGM) Series		
2.000%, 08/01/24	6,420	6,367,034	A		
Eastern Municipal Water			5.000%, 08/01/25	200	206,376
District (RB) Series A			Indio Finance Authority (RB)		
3.000%, 07/01/24	1,545	1,545,504	(BAM) Series A		
El Dorado Irrigation District			5.000%, 11/01/24	125	126,793
(RB) (AGM) Series A			5.000%, 11/01/25	225	233,158
□ 5.000%, 03/01/34			5.000%, 11/01/26	300	318,124
(Pre-refunded @ \$100,			Jefferson Union High School		
3/1/24).....	3,030	3,034,865	District (GO)		
□ 5.250%, 03/01/39			5.000%, 08/01/24	580	586,373
(Pre-refunded @ \$100,			Jefferson Union High School		
3/1/24).....	4,015	4,022,244	District (GO) Series A		
El Rancho Unified School			5.000%, 08/01/24	670	677,362
District (GO) (BAM) Series			Kern High School District		
C			(GO)		
5.000%, 08/01/25	675	695,916	5.000%, 08/01/24	600	606,563
Foothill-De Anza Community			Kern High School District		
College District (GO)			(GO) Series A		
□ 5.000%, 08/01/26			5.000%, 08/01/25	620	641,890
(Pre-refunded @ \$100,			La Quinta Redevelopment		
8/1/23).....	1,165	1,177,166	Successor Agency (TAN)		
Fremont Unified School			Series A		
District/Alameda County			□ 5.000%, 09/01/29		
(GO) Series A			(Pre-refunded @ \$100,		
□ 4.000%, 08/01/35			9/1/24).....	1,000	1,012,819
(Pre-refunded @ \$100,			Lodi Unified School District		
8/1/24).....	1,940	1,951,133	(GO)		
□ 4.000%, 08/01/46			5.000%, 08/01/24	600	605,969
(Pre-refunded @ \$100,			5.000%, 08/01/25	500	516,535
8/1/24).....	2,700	2,715,494	Long Beach Bond Finance		
Gilroy Unified School District			Authority (RB)		
(GO) (AGM)			5.000%, 08/01/24	685	691,747
□ 5.000%, 08/01/27			Long Beach Community		
(Pre-refunded @ \$100,			College District (GO)		
8/1/24).....	1,500	1,515,665	Series D		
			4.000%, 08/01/24	1,285	1,291,361

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 Community College District (GO) Series D			Los Angeles Department of Water & Power Water System Revenue (RB) Series B		
5.000%, 08/01/25	5,000	\$5,176,535	5.000%, 07/01/24	1,050	\$1,059,083
Los Angeles Community College District (GO) Series A			Los Angeles Department of Water & Power Water System Revenue (RB) Series C		
□ 5.000%, 08/01/27 (Pre-refunded @ \$100, 8/1/24).....	1,225	1,238,279	5.000%, 07/01/24	320	322,768
□ 5.000%, 08/01/28 (Pre-refunded @ \$100, 8/1/24).....	1,125	1,137,195	5.000%, 07/01/25	515	531,486
□ 5.000%, 08/01/29 (Pre-refunded @ \$100, 8/1/24).....	1,115	1,127,086	Los Angeles Unified School District (GO) Series A		
□ 5.000%, 08/01/31 (Pre-refunded @ \$100, 8/1/24).....	1,180	1,192,791	5.000%, 07/01/24	5,820	5,869,141
Los Angeles County Metropolitan Transportation Authority Sales Tax Revenue (RB) Series A			5.000%, 07/01/25	1,780	1,837,735
5.000%, 07/01/24.....	3,820	3,854,629	Los Angeles Unified School District (GO) Series B		
Los Angeles County Public Works Financing Authority (RB) Series F			5.000%, 07/01/24	2,535	2,556,404
5.000%, 12/01/24	245	249,628	Los Angeles Unified School District (GO) Series B-1		
Los Angeles Department of Water & Power (RB) Series A			4.000%, 07/01/24	1,025	1,029,474
5.000%, 07/01/24	1,525	1,538,129	Los Angeles Unified School District (GO) Series C		
Los Angeles Department of Water & Power (RB) Series B			5.000%, 07/01/27	4,500	4,529,253
5.000%, 07/01/24.....	2,240	2,259,284	5.000%, 07/01/28	1,625	1,636,100
Los Angeles Department of Water & Power (RB) Series C			5.000%, 07/01/29	3,000	3,021,112
5.000%, 07/01/24	3,200	3,227,549	4.000%, 07/01/31	7,500	7,517,630
Los Angeles Department of Water & Power (RB) Series E			Los Angeles Unified School District (COP) Series A		
5.000%, 07/01/26	1,870	1,886,022	5.000%, 10/01/24	400	405,125
Los Angeles Department of Water & Power Water System Revenue (RB) Series A			Los Rios Community College District (GO)		
5.000%, 07/01/24.....	3,625	3,656,359	5.000%, 08/01/25	500	516,535
5.000%, 07/01/29	1,255	1,264,869	Manteca Unified School District (GO) Series B		
			5.000%, 08/01/24	550	556,016
			5.000%, 08/01/25	535	554,049
			Marin Community College District (GO)		
			□ 3.500%, 08/01/34 (Pre-refunded @ \$100, 8/1/25).....	1,750	1,768,846
			□ 3.500%, 08/01/35 (Pre-refunded @ \$100, 8/1/25).....	1,750	1,768,846
			□ 3.500%, 08/01/36 (Pre-refunded @ \$100, 8/1/25).....	1,975	1,996,270
			□ 3.500%, 08/01/37 (Pre-refunded @ \$100, 8/1/25).....	3,500	3,537,693
			□ 3.500%, 08/01/38 (Pre-refunded @ \$100, 8/1/25).....	2,000	2,021,539

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)		
Merced Community College			Palm Springs Unified School		
District (GO)			District (GO) Series A		
5.000%, 08/01/24	50	\$ 50,485	5.000%, 08/01/24	300	\$ 303,267
Modesto Irrigation District			5.000%, 08/01/25	325	336,426
(RB) Series B			Panama-Buena Vista Union		
5.000%, 10/01/24	2,170	2,197,657	School District (GO)		
5.000%, 10/01/25	1,025	1,060,519	3.000%, 08/01/24	2,450	2,449,705
Monrovia Unified School			Pasadena Area Community		
District (GO) Series A			College District (GO)		
5.000%, 08/01/24	1,115	1,126,534	4.000%, 08/01/24	1,625	1,634,406
Mount Diablo Unified School			Peralta Community College		
District (GO) Series B			District (GO)		
4.000%, 08/01/24	1,425	1,431,914	5.000%, 08/01/24	1,000	1,010,443
Municipal Improvement Corp.			Peralta Community College		
of Los Angeles (RB) Series			District (GO) Series A		
A			5.000%, 08/01/25	800	809,500
5.000%, 05/01/24	500	502,420	5.000%, 08/01/29	500	503,658
5.000%, 05/01/25	665	682,729	4.000%, 08/01/30	3,500	3,511,566
Natomas Unified School			Pleasanton Unified School		
District (GO)			District (GO)		
5.000%, 08/01/25	1,690	1,705,881	5.000%, 08/01/24	2,600	2,627,539
Norman Y Mineta San Jose			Rialto Unified School District		
International Airport SJC			(GO)		
(RB) Series C			5.000%, 08/01/24	1,075	1,086,120
5.000%, 03/01/30	1,750	1,753,299	Rio Elementary School		
North Lake Tahoe Public			District Community		
Financing Authority (RB)			Facilities District (ST)		
5.000%, 12/01/24	170	172,789	□ 5.000%, 09/01/27		
5.000%, 12/01/25	175	182,072	(Pre-refunded @ \$100,		
Northern California Power			9/1/24).....	1,000	1,011,950
Agency (RB) Series A			□ 5.000%, 09/01/30		
5.000%, 07/01/24	655	660,585	(Pre-refunded @ \$100,		
5.000%, 07/01/25	850	876,732	9/1/24).....	1,000	1,011,950
Northern California			Sacramento City Unified		
Transmission Agency (RB)			School District (GO) (BAM)		
Series A			5.000%, 07/01/25	830	855,168
5.000%, 05/01/24	975	979,427	Sacramento City Unified		
Oakland Unified School			School District (GO) (BAM)		
District/Alameda County			Series A		
(GO)			5.000%, 08/01/24	1,210	1,221,858
5.000%, 08/01/24	1,375	1,388,389	Sacramento City Unified		
5.000%, 08/01/25	1,730	1,782,579	School District (GO)		
5.000%, 08/01/28	990	1,047,378	(AGM)		
Oakland Unified School			4.000%, 07/01/26	1,025	1,055,196
District/Alameda County			5.000%, 07/01/28	1,000	1,006,955
(GO) (AGM) Series A			Sacramento Municipal Utility		
5.000%, 08/01/31	200	216,100	District (RB) Series J		
Orange County Sanitation			5.000%, 08/15/24	300	303,480
District (RB) Series A			5.000%, 08/15/25	825	854,449
5.000%, 02/01/24	5,420	5,420,000	San Diego Association of		
Orange County			Governments (RB) Series		
Transportation Authority			A		
(RB)			□ 5.000%, 11/15/25		
5.000%, 10/15/24	6,655	6,749,385	(Pre-refunded @ \$100,		
			11/15/24).....	6,555	6,654,924

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			San Francisco Unified School District (GO) Series C		
□ 5.000%, 04/01/31 (Pre-refunded @ \$100, 4/1/24).....	7,800	\$7,824,479	4.000%, 06/15/24	8,855	\$8,889,805
□ 5.000%, 04/01/44 (Pre-refunded @ \$100, 4/1/24).....	2,825	2,833,866	5.000%, 06/15/24	800	806,058
San Diego County Water Authority (RB)			5.000%, 06/15/25	560	577,005
5.000%, 05/01/24	1,050	1,055,554	San Francisco Unified School District (GO) Series FC		
San Diego County Water Authority (RB) Series A			5.000%, 06/15/28	7,100	7,150,867
5.000%, 05/01/25	485	499,016	San Gabriel Unified School District (GO) Series A		
San Diego Public Facilities Financing Authority (RB)			4.000%, 08/01/24	300	301,426
3.000%, 05/15/24	2,000	2,000,386	San Joaquin Hills Transportation Corridor Agency (RB) Series A		
5.000%, 05/15/24	1,150	1,156,708	□ 5.000%, 01/15/29 (Pre-refunded @ \$100, 1/15/25).....	4,545	4,634,583
5.000%, 10/15/30	1,950	2,018,130	San Jose Evergreen Community College District (GO) Series A		
San Diego Unified School District (RN) Series A			□ 5.000%, 09/01/26 (Pre-refunded @ \$100, 9/1/24).....	1,100	1,113,145
5.000%, 06/28/24	9,090	9,160,771	San Jose Evergreen Community College District (GO) Series C		
San Francisco Bay Area Rapid Transit District (GO) Series C-1			5.000%, 09/01/24	560	567,243
5.000%, 08/01/24	3,520	3,557,807	San Jose Financing Authority (RB) Series B		
San Francisco City & County Airport Comm-San Francisco International Airport (RB) Series A			5.000%, 11/01/24	600	609,680
5.000%, 05/01/25	1,200	1,232,737	5.000%, 11/01/25	545	567,606
San Francisco City & County Airport Comm-San Francisco International Airport (RB) Series B			San Luis Coastal Unified School District (GO) Series C		
5.000%, 05/01/26	2,500	2,634,324	□ 5.000%, 08/01/39 (Pre-refunded @ \$100, 8/1/26).....	750	797,596
San Francisco City & County Public Utilities Commission Wastewater Revenue (RB) Series A			San Mateo County Community College District (GO)		
5.000%, 10/01/31	1,350	1,400,487	□ 5.000%, 09/01/27 (Pre-refunded @ \$100, 9/1/24).....	1,500	1,518,359
San Francisco Community College District (GO)			San Mateo County Transit District (RB) Series A		
5.000%, 06/15/24	370	372,966	5.000%, 06/01/27	1,145	1,179,163
5.000%, 06/15/29	1,545	1,590,207	San Mateo Foster City Public Financing Authority (RB) Series B		
San Francisco Unified School District (GO)			5.000%, 08/01/25	555	574,015
5.000%, 06/15/24	1,055	1,062,988	San Mateo Joint Powers Financing Authority (RB) Series A		
5.000%, 06/15/25	1,770	1,823,747	5.000%, 07/15/24	3,000	3,029,065
San Francisco Unified School District (GO) Series B					
4.000%, 06/15/25	1,515	1,540,784			

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)		
San Pablo Joint Powers			State Center Community		
Financing Authority (RB)			College District (GO)		
(AGM)			Series C		
4.000%, 11/01/24	175	\$ 176,126	5.000%, 08/01/24	765	\$ 773,444
4.000%, 11/01/25	180	183,852	State of California (GO)		
San Ysidro School District			3.000%, 03/01/24	5,000	4,998,082
(GO) (AGM) Series B			4.000%, 03/01/24	3,365	3,367,650
5.000%, 08/01/24	1,265	1,276,584	5.000%, 03/01/24	11,060	11,077,487
5.000%, 08/01/25	375	386,230	5.000%, 04/01/24	13,900	13,945,242
Santa Clara County			5.000%, 09/01/24	20,930	21,182,529
Financing Authority (RB)			4.000%, 10/01/24	1,260	1,269,259
Series A			5.000%, 10/01/24	19,395	19,664,010
3.000%, 11/15/25	1,000	1,000,919	5.000%, 11/01/24	2,520	2,559,718
Santa Clara Valley			5.000%, 12/01/24	3,815	3,882,315
Transportation Authority			5.500%, 02/01/25	9,355	9,599,654
(RB) Series A			5.000%, 04/01/25	1,075	1,101,962
5.000%, 04/01/24	5,580	5,598,997	5.000%, 09/01/25	3,000	3,105,263
5.000%, 04/01/25	6,020	6,178,673	5.000%, 10/01/25	1,120	1,161,591
□ 5.000%, 04/01/34			5.000%, 11/01/25	885	885,401
(Pre-refunded @ \$100,			5.000%, 12/01/25	2,155	2,158,226
4/1/25).....	1,000	1,027,404	3.000%, 03/01/26	1,865	1,868,422
Santa Cruz City Elementary			5.000%, 11/01/28	1,460	1,460,661
School District (GO) Series			5.000%, 05/01/29	5,000	5,020,458
C			5.000%, 05/01/31	5,850	5,872,769
3.000%, 08/01/24	1,100	1,100,434	5.000%, 08/01/31	4,540	4,662,361
Santa Maria Joint Union High			5.000%, 10/01/31	10,110	10,218,175
School District (GO)			5.000%, 10/01/32	1,850	1,868,333
□ 4.000%, 08/01/37			5.000%, 04/01/33	4,000	4,007,901
(Pre-refunded @ \$100,			State of California (GO)		
8/1/24).....	2,000	2,011,083	Series C		
Santa Monica Community			5.000%, 08/01/30	5,000	5,090,901
College District (GO)			State of California (GO)		
Series B			Series C		
□ 4.000%, 08/01/31			5.000%, 09/01/28	1,870	1,928,488
(Pre-refunded @ \$100,			State of California		
8/1/24).....	1,225	1,231,788	Department of Water		
Santa Rosa Elementary			Resources (RB) Series AR		
School District (GO) Series			□ 5.000%, 12/01/25		
A			(Pre-refunded @ \$100,		
5.000%, 08/01/24	500	505,321	6/1/24).....	1,790	1,802,186
Simi Valley Unified School			State of California		
District (GO) Series C			Department of Water		
5.000%, 08/01/24	2,465	2,490,498	Resources (RB) Series AS		
Southern California Public			5.000%, 12/01/24	445	453,147
Power Authority (RB)			□ 5.000%, 12/01/27		
5.000%, 07/01/25	1,820	1,875,956	(Pre-refunded @ \$100,		
Southern California Public			12/1/24).....	3,075	3,132,061
Power Authority (RB)			□ 5.000%, 12/01/28		
Series 1			(Pre-refunded @ \$100,		
5.000%, 07/01/24	350	352,912	12/1/24).....	1,720	1,751,917
Southern California Public			□ 5.000%, 12/01/29		
Power Authority (RB)			(Pre-refunded @ \$100,		
Series A			12/1/24).....	1,200	1,222,268
5.000%, 07/01/31	1,530	1,574,697			

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)		
State of California			University of California (RB)		
Department of Water			Series BN		
Resources (RB) Series BB			5.000%, 05/15/24	10,070	\$ 10,129,315
5.000%, 12/01/24	10,050	\$10,233,992	Vallejo City Unified School		
Stockton Unified School			District (GO)		
District (COP)			5.000%, 08/01/24	1,000	1,009,750
5.000%, 02/01/26	200	208,411	Vista Unified School District		
Stockton Unified School			(COP) (AGM)		
District (GO) Series A			5.000%, 10/01/24	1,195	1,208,889
5.000%, 07/01/24	665	670,230	5.000%, 10/01/25	1,295	1,336,245
5.000%, 07/01/25	1,425	1,466,208	Walnut Energy Center		
Stockton Unified School			Authority (RB) Series A		
District (GO) Series B			5.000%, 01/01/32	1,655	1,666,989
5.000%, 08/01/25	200	206,168	Western Placer Unified		
Stockton Unified School			School District (RN)		
District (GO) Series C			6.250%, 06/28/24	3,000	<u>3,038,107</u>
5.000%, 08/01/25	410	422,643	TOTAL MUNICIPAL BONDS		
Stockton Unified School			(Cost \$691,480,412).....		<u>689,511,580</u>
District (GO) (AGM) Series			COMMERCIAL PAPER — (1.3%)		
B			California Educational		
4.000%, 08/01/24	600	603,177	Facilities Authority		
Sweetwater Union High			(r) 3.300%, 05/02/24.....	5,000	4,998,727
School District (GO) (BAM)			California Statewide		
5.000%, 08/01/26	1,000	1,008,646	Communities Development		
5.000%, 08/01/28	6,000	6,050,988	Authority		
Tracy Public Financing			(r) 3.550%, 03/13/24.....	4,000	<u>4,000,385</u>
Authority (RB) Series A			TOTAL COMMERCIAL		
5.000%, 11/01/24	295	298,947	PAPER		
5.000%, 11/01/25	440	456,107	(Cost \$9,000,000).....		<u>8,999,112</u>
Ukiah Public Financing					
Authority (RB)				Shares	
4.000%, 04/01/24	325	325,372	INVESTMENT COMPANIES — (0.4%)		
4.000%, 04/01/25	300	302,945	BlackRock Liquidity		
4.000%, 04/01/26	370	377,327	Funds MuniCash		
University of California (RB)			(Cost \$2,682,785).....	2,682,517	<u>2,682,785</u>
Series BS			TOTAL INVESTMENTS — (100.0%)		
5.000%, 05/15/25	4,500	4,622,324	(Cost \$703,163,197)^^.....		<u>\$701,193,477</u>
University of California (RB)					
Series AM					
5.000%, 05/15/25	1,305	1,313,381			
5.000%, 05/15/27	350	351,880			

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$689,511,580	—	\$689,511,580
Commercial Paper.....	—	8,999,112	—	8,999,112
Investment Companies.....	\$2,682,785	—	—	2,682,785
TOTAL.....	<u>\$2,682,785</u>	<u>\$698,510,692</u>	<u>—</u>	<u>\$701,193,477</u>

DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

SCHEDULE OF INVESTMENTS

January 31, 2024

(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (99.5%)			CALIFORNIA — (Continued)		
CALIFORNIA — (99.5%)			5.000%, 02/01/27	1,740	\$1,777,260
Alameda County Joint Powers Authority (RB) Series A			5.000%, 11/15/34	3,040	3,302,022
5.000%, 12/01/31	1,000	\$1,000,000	5.000%, 08/15/41	2,000	2,234,456
5.000%, 12/01/34	3,750	4,545,106	California Health Facilities Financing Authority (RB) Series B		
Alhambra Unified School District (GO) Series B			5.000%, 08/15/35	1,560	1,639,159
5.250%, 08/01/41	750	886,975	California Infrastructure & Economic Development Bank (RB) (AMBAC) Series A		
Alum Rock Union Elementary School District (GO) (BAM)			□ 5.000%, 07/01/36		
5.000%, 08/01/42	370	423,874	(Pre-refunded @ \$100, 1/1/28).....	450	495,432
Anaheim Housing & Public Improvements Authority (RB) Series A			California Municipal Finance Authority (RB) Series A		
5.000%, 10/01/28	360	402,347	5.000%, 02/01/27	685	716,058
Antelope Valley Community College District (GO) Series A			5.000%, 02/01/29	825	884,265
5.000%, 08/01/24	850	858,666	5.000%, 02/01/30	1,000	1,085,621
Arcadia Unified School District (GO)			California State Public Works Board (RB) Series B		
3.000%, 08/01/26	1,035	1,038,274	5.000%, 12/01/31	1,500	1,766,780
Berkeley Unified School District (GO) Series E			California State Public Works Board (RB) Series A		
5.000%, 08/01/27	455	494,865	5.000%, 08/01/27	4,000	4,322,505
Berryessa Union School District (GO) Series B			5.000%, 02/01/28	5,030	5,496,969
5.000%, 08/01/26	150	158,957	California State Public Works Board (RB) Series C		
Beverly Hills Unified School District (GO) Series A			5.000%, 11/01/28	1,790	1,989,207
4.000%, 08/01/30	1,330	1,395,998	5.000%, 08/01/35	675	785,440
Burbank Unified School District (GO)			California State Public Works Board (RB) Series D		
5.000%, 08/01/24	300	303,059	5.000%, 05/01/28	3,040	3,340,725
Calexico Unified School District (GO) (BAM)			California State University (RB) Series A		
5.000%, 08/01/31	385	449,485	5.000%, 11/01/25	1,015	1,056,392
4.000%, 08/01/34	525	567,723	5.000%, 11/01/26	1,375	1,470,892
California Health Facilities Financing Authority (RB)			3.250%, 11/01/28	4,000	4,017,545
5.000%, 02/01/33	1,045	1,107,567	3.375%, 11/01/29	5,000	5,034,672
5.000%, 02/01/34	1,250	1,322,821	5.000%, 11/01/29	1,500	1,727,916
California Health Facilities Financing Authority (RB) Series A			5.000%, 11/01/31	1,170	1,233,283
5.000%, 11/15/27	750	817,184	□ 5.000%, 11/01/33		
California Health Facilities Financing Authority (RB) Series A			(Pre-refunded @ \$100, 11/1/24).....	765	777,228
5.000%, 11/15/25	4,840	5,015,675	California Statewide Communities Development Authority (RB) Series A		
			4.000%, 06/01/25	1,165	1,180,944
			4.000%, 06/01/26	1,035	1,064,885
			5.000%, 03/01/27	1,490	1,542,456

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)		
Carlsbad Unified School District (COP)			City of San Francisco Public Utilities Commission Water Revenue (RB) Series A		
4.000%, 10/01/26	85	\$ 87,900	5.000%, 11/01/24	1,250	\$1,270,447
4.000%, 10/01/28	150	159,752	4.000%, 11/01/30	1,270	1,310,788
4.000%, 10/01/29	110	118,919	City of San Mateo (ST) (BAM)		
Cerritos Community College District (GO) Series C			5.000%, 09/01/27	250	266,857
5.000%, 08/01/29	400	455,994	5.000%, 09/01/28	370	401,305
Chabot-Las Positas Community College District (GO)			Clovis Unified School District (GO) Series B		
4.000%, 08/01/34	2,610	2,663,533	5.000%, 08/01/31	425	497,574
Chabot-Las Positas Community College District (GO) Series C			5.000%, 08/01/32	340	396,254
5.000%, 08/01/42	755	869,606	Compton Unified School District (GO) (BAM) Series B		
5.000%, 08/01/43	435	498,938	4.000%, 06/01/31	750	777,802
Chico Unified School District (GO) Series A-2			Contra Costa Transportation Authority Sales Tax Revenue (RB) Series A		
4.000%, 08/01/24	250	251,176	5.000%, 03/01/32	1,000	1,027,666
Chula Vista Elementary School District (GO) Series A			Contra Costa Transportation Authority Sales Tax Revenue (RB) Series B		
5.000%, 08/01/39	800	943,057	5.000%, 03/01/27	1,290	1,392,555
Chula Vista Municipal Financing Authority (RB)			Contra Costa Water District (RB) Series W		
5.000%, 05/01/25	275	282,161	5.000%, 10/01/24	360	365,351
City & County of San Francisco (COP)			5.000%, 10/01/25	400	415,983
5.000%, 04/01/25	1,000	1,025,081	Corona-Norco Unified School District (GO) Series B		
City & County of San Francisco (GO) Series A			5.000%, 08/01/27	185	200,626
5.000%, 06/15/24	1,000	1,007,868	County of Sacramento (COP) (AGM)		
City & County of San Francisco (GO) Series R1			5.000%, 10/01/28	795	880,353
5.000%, 06/15/25	2,300	2,372,353	County of Santa Clara (GO) Series C		
City of Long Beach Airport System Revenue (RB) (AGM) Series A			5.000%, 08/01/27	3,450	3,763,184
5.000%, 06/01/27	220	237,867	Culver City School Facilities Financing Authority (RB) (AGM)		
5.000%, 06/01/28	190	209,925	5.500%, 08/01/26	855	915,266
City of Long Beach Harbor Revenue (RB) Series A			Del Mar Union School District (GO) Series A		
5.000%, 05/15/28	500	555,097	4.000%, 08/01/28	255	271,810
5.000%, 05/15/29	410	465,711	Desert Sands Unified School District (GO)		
City of Oakland (GO) Series A			5.000%, 08/01/29	535	609,299
5.000%, 01/15/25	500	510,362	East Bay Municipal Utility District Wastewater System Revenue (RB) Series A		
City of Pasadena Water Revenue (RB) Series A			5.000%, 06/01/26	170	179,908
5.000%, 06/01/25	360	370,445			
City of Riverside Sewer Revenue (RB) Series A					
5.000%, 08/01/37	2,285	2,513,072			

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)		
East Bay Regional Park			5.000%, 11/01/29	350	\$ 396,103
District (GO) Series A-1			Irvine Unified School District		
5.000%, 09/01/27	550	\$ 601,165	(GO) Series D		
East Side Union High School			5.000%, 09/01/43	1,325	1,530,648
District (GO)			Jefferson Union High School		
5.000%, 08/01/25	275	284,915	District (GO)		
5.000%, 08/01/26	325	345,056	5.000%, 08/01/36	285	342,828
East Side Union High School			Jefferson Union High School		
District (GO) Series C			District (GO) Series A		
2.000%, 08/01/24	2,000	1,983,500	5.000%, 08/01/36	155	186,450
Elk Grove Unified School			Kern Community College		
District (GO)			District (GO) Series C		
4.000%, 08/01/40	2,000	2,065,911	4.000%, 08/01/25	265	269,941
Elsinore Valley Municipal			Kern High School District		
Water District Financing			(GO)		
Authority (RB) Series A			5.000%, 08/01/25	670	693,656
5.000%, 07/01/24	200	201,763	Kern High School District		
Evergreen School District			(GO) Series A		
(GO)			3.000%, 08/01/26	990	994,082
3.000%, 08/01/25	1,400	1,402,429	Las Lomas Elementary		
Folsom Cordova Unified			School District (GO) Series		
School District School			B		
Facilities Improvement Dist			3.000%, 07/01/24	1,810	1,811,036
No. 5 (GO) (AGM) Series			Livermore-Amador Valley		
B			Water Management		
5.000%, 10/01/26	250	265,710	Agency (RB)		
Folsom Cordova Unified			4.000%, 08/01/25	610	620,653
School District School			4.000%, 08/01/26	525	542,431
Facilities Improvement Dist			Lodi Unified School District		
No. 5 (GO) Series C			(GO)		
5.000%, 10/01/25	100	103,747	5.000%, 08/01/26	500	529,732
Fountain Valley Public			Lodi Unified School District		
Financing Authority (RB)			(GO) Series 2020		
Series A			4.000%, 08/01/27	335	351,447
5.000%, 07/01/24	250	251,945	Long Beach Bond Finance		
Fremont Union High School			Authority (RB)		
District (GO) Series A			5.000%, 08/01/26	680	719,927
5.000%, 08/01/25	795	822,120	Long Beach Community		
Fresno Unified School			College District (GO)		
District (GO) Series A			Series C		
4.000%, 08/01/27	710	744,130	5.000%, 08/01/28	140	155,979
Gilroy Unified School District			Long Beach Unified School		
(GO)			District (GO)		
4.000%, 08/01/24	140	140,665	5.000%, 08/01/26	210	223,117
4.000%, 08/01/25	100	101,702	Long Beach Unified School		
Grossmont Union High			District (GO) Series A		
School District (GO)			5.000%, 08/01/33	5,025	5,332,657
5.000%, 08/01/27	500	543,808	Los Alamitos Unified School		
4.000%, 08/01/30	1,760	1,819,892	District (GO) Series C		
Hermosa Beach City School			4.000%, 08/01/42	605	630,927
District (GO) Series C			Los Angeles Community		
3.000%, 08/01/28	510	511,211	College District (GO)		
Indio Finance Authority (RB)			Series A		
(BAM) Series A			5.000%, 08/01/24	250	252,735
5.000%, 11/01/27	395	428,352			

DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Los Angeles Community College District (GO) Series A-1			Los Angeles Department of Water & Power (RB) Series E		
5.000%, 08/01/27	2,120	\$2,310,958	5.000%, 07/01/29	500	\$ 574,354
Los Angeles Community College District (GO) Series C			5.000%, 07/01/30	300	350,903
5.000%, 08/01/25	1,240	1,283,781	Los Angeles Department of Water & Power Water System Revenue (RB) Series A		
Los Angeles County Metropolitan Transportation Authority Sales Tax Revenue (RB) Series A			5.000%, 07/01/24	350	353,028
5.000%, 07/01/27	3,775	4,110,373	5.000%, 07/01/25	290	299,284
5.000%, 06/01/29	105	119,791	Los Angeles Department of Water & Power Water System Revenue (RB) Series B		
Los Angeles County Public Works Financing Authority (RB) Series E-1			3.000%, 07/01/26	3,435	3,449,296
5.000%, 12/01/40	2,500	2,775,333	5.000%, 07/01/28	855	957,526
Los Angeles County Public Works Financing Authority (RB) Series A			Los Angeles Department of Water & Power Water System Revenue (RB) Series D		
5.000%, 12/01/32	1,025	1,203,502	5.000%, 07/01/43	3,800	4,326,928
Los Angeles County Public Works Financing Authority (RB) Series D			Los Angeles Unified School District (GO)		
5.000%, 12/01/25	190	198,302	5.000%, 07/01/43	750	874,043
Los Angeles County Public Works Financing Authority (RB) Series F			Los Angeles Unified School District (GO) Series A		
5.000%, 12/01/25	340	354,856	5.000%, 07/01/25	1,010	1,042,760
5.000%, 12/01/26	425	455,777	5.000%, 07/01/27	1,710	1,856,636
Los Angeles Department of Water & Power (RB) Series C			5.000%, 07/01/28	1,070	1,190,192
5.000%, 07/01/37	1,000	1,072,906	Los Angeles Unified School District (GO) Series B-1		
Los Angeles Department of Water & Power (RB) Series A			5.000%, 07/01/27	610	662,309
5.000%, 07/01/29	4,925	5,031,361	5.000%, 07/01/34	1,880	2,058,181
5.000%, 07/01/30	2,010	2,351,049	Los Angeles Unified School District (GO) Series C		
5.000%, 07/01/31	310	332,255	5.000%, 07/01/27	3,075	3,338,687
Los Angeles Department of Water & Power (RB) Series B			Los Angeles Unified School District (COP) (BAM) Series A		
5.000%, 07/01/29	705	756,667	5.000%, 10/01/27	1,000	1,087,933
Los Angeles Department of Water & Power (RB) Series C			Los Rios Community College District (GO)		
5.000%, 07/01/27	535	582,530	5.000%, 08/01/26	500	530,356
5.000%, 07/01/41	505	579,373	5.000%, 08/01/27	400	435,046
5.000%, 07/01/43	2,200	2,489,063	5.000%, 08/01/28	220	244,513
Los Angeles Department of Water & Power (RB) Series D			Manhattan Beach Unified School District (GO) Series B		
5.000%, 07/01/43	225	259,398	3.000%, 09/01/24	950	950,501
			Metropolitan Water District of Southern California (RB) Series A		
			5.000%, 10/01/27	860	941,946

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)		
Metropolitan Water District of Southern California (RB) Series B			Napa Valley Unified School District (GO) Series A		
4.000%, 10/01/25	1,000	\$1,023,771	4.000%, 08/01/34	1,095	\$1,124,358
3.000%, 07/01/28	3,420	3,428,647	North Lake Tahoe Public Financing Authority (RB)		
Metropolitan Water District of Southern California (RB) Series C			5.000%, 12/01/26	200	213,463
5.000%, 07/01/25	200	206,685	Northern California Power Agency (RB) Series A		
5.000%, 07/01/40	165	186,750	5.000%, 07/01/28	3,400	3,781,919
Milpitas Unified School District (GO) Series B			Northern Humboldt Union High School District (GO)		
4.000%, 08/01/25	400	407,694	4.000%, 08/01/26	240	247,557
4.000%, 08/01/26	400	413,968	Novato Sanitary District (RB)		
4.000%, 08/01/27	250	262,960	5.000%, 02/01/28	1,475	1,629,071
4.000%, 08/01/28	510	543,620	Oakland Unified School District/Alameda County		
Modesto Irrigation District (RB) Series A			(GO) (AGM)		
5.000%, 10/01/37	1,055	1,166,919	5.000%, 08/01/24	1,125	1,136,470
Morongo Unified School District (GO) Series A			5.000%, 08/01/25	1,250	1,291,336
5.000%, 08/01/24	100	101,020	Oakland Unified School District/Alameda County		
5.000%, 08/01/25	80	82,646	(GO)		
5.000%, 08/01/26	220	232,972	5.000%, 08/01/24.....	900	908,764
5.000%, 08/01/27	120	130,136	5.000%, 08/01/26	575	607,618
Mount Diablo Unified School District (GO)			Oakland Unified School District/Alameda County		
5.000%, 08/01/30	3,900	4,564,468	(GO) Series A		
Mount Diablo Unified School District (GO) Series A			4.000%, 08/01/24	500	502,303
4.000%, 08/01/25	925	940,882	5.000%, 08/01/25.....	1,290	1,329,206
4.000%, 08/01/26	475	491,703	Oakland Unified School District/Alameda County		
Mount Diablo Unified School District (GO) Series G			(GO) Series B		
3.000%, 08/01/24	800	799,307	5.000%, 08/01/24	1,675	1,690,917
Mount San Jacinto Community College District (GO) Series C			Oakland Unified School District/Alameda County		
4.000%, 08/01/24	600	602,881	(GO) Series C		
4.000%, 08/01/25	400	407,398	5.000%, 08/01/26	500	528,363
Municipal Improvement Corp. of Los Angeles (RB) Series A			Oceanside Public Financing Authority (RB)		
5.000%, 11/01/24	325	330,001	4.000%, 11/01/34	600	631,209
5.000%, 11/01/30	3,885	4,556,512	Oceanside Unified School District (GO)		
Municipal Improvement Corp. of Los Angeles (RB) Series B			5.000%, 08/01/40	500	575,536
5.000%, 11/01/31	3,850	4,088,277	5.000%, 08/01/41	500	572,039
5.000%, 11/01/32	1,575	1,670,910	Oceanside Unified School District (GO) Series B		
4.000%, 11/01/34	1,315	1,341,813	5.000%, 08/01/42	225	256,242
Murrieta Valley Unified School District (GO) (AGM)			Orange County Local Transportation Authority Sales Tax Revenue (RB)		
5.000%, 09/01/24	1,160	1,173,727	5.000%, 02/15/41	2,000	2,192,819
			Palm Springs Unified School District (GO) Series A		
			3.000%, 08/01/25	5,415	5,428,340
			5.000%, 08/01/28	325	362,093

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)		
Palomar Community College District (GO)			Sacramento Municipal Utility District (RB) Series I		
□ 5.000%, 05/01/31 (Pre-refunded @ \$100, 5/1/25).....	1,000	\$1,027,654	5.000%, 08/15/25	1,500	\$1,553,544
Pasadena Unified School District (GO) Series B			Sacramento Municipal Utility District (RB) Series J		
5.000%, 08/01/24	800	808,830	5.000%, 08/15/26	900	957,188
Pittsburg Unified School District (GO)			Sacramento Municipal Utility District (RB) Series K		
4.000%, 08/01/34	500	510,738	5.000%, 08/15/40	400	469,690
Placentia-Yorba Linda Unified School District (GO)			Sacramento Suburban Water District (RB) Series A		
4.000%, 08/01/29	1,000	1,078,388	5.000%, 11/01/27	765	837,902
Pomona Unified School District (GO)			Salinas City Elementary School District (GO) (BAM)		
5.000%, 08/01/27	260	281,961	Series A		
Redlands Unified School District (GO)			7.000%, 08/01/38	210	275,232
5.000%, 07/01/26	300	317,024	San Bernardino City Unified School District (GO)		
5.000%, 07/01/27	535	579,413	(AGM) Series H		
Redwood City School District (GO)			5.000%, 08/01/40	2,270	2,619,490
5.000%, 08/01/27	50	54,363	San Diego Association of Governments (RB) Series		
5.000%, 08/01/28	85	94,471	A		
Redwood City School District (GO) Series A			□ 5.000%, 11/15/25		
5.000%, 08/01/42	400	462,853	(Pre-refunded @ \$100, 11/15/24).....	1,125	1,142,149
Reed Union School District (GO)			□ 5.000%, 11/15/26		
4.000%, 08/01/27	460	484,162	(Pre-refunded @ \$100, 11/15/25).....	1,565	1,623,534
Riverside County Infrastructure Financing Authority (RB) Series A			San Diego Community College District (GO)		
5.000%, 11/01/24.....	1,100	1,116,092	□ 6.000%, 08/01/33		
5.000%, 11/01/25	1,255	1,303,557	(Pre-refunded @ \$100, 8/1/27).....	2,785	3,128,919
Riverside Unified School District (GO) Series C			San Diego County Regional Transportation Commission (RB) Series A		
5.000%, 08/01/27	225	244,713	5.000%, 04/01/42	1,770	2,050,316
5.000%, 08/01/29	225	255,873	San Diego County Water Authority (RB)		
5.000%, 08/01/30	300	348,744	5.000%, 05/01/24	940	944,972
Sacramento City Unified School District (GO) (BAM)			San Diego County Water Authority (RB) Series A		
5.000%, 07/01/27	750	809,450	5.000%, 05/01/26	330	348,547
Sacramento County Sanitation Districts Financing Authority (RB)			5.000%, 05/01/27	160	173,697
5.000%, 12/01/24	300	305,368	San Diego Public Facilities Financing Authority (RB)		
Sacramento County Sanitation Districts Financing Authority (RB)			Series A		
Series A			5.000%, 08/01/43	1,165	1,358,037
5.000%, 12/01/24	1,000	1,017,893	San Diego Regional Building Authority (RB) Series A		
5.000%, 12/01/25	1,000	1,044,244	5.000%, 10/15/27	1,000	1,037,309
5.000%, 12/01/26	360	385,967	San Diego Unified School District (GO) Series C-2		
			5.000%, 07/01/29	895	1,023,655

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 Diego Unified School District (GO) Series G 5.000%, 07/01/43	1,500	\$1,734,619	San Joaquin Hills Transportation Corridor Agency (RB) Series A 5.000%, 01/15/30	750	\$ 842,002
San Diego Unified School District (GO) Series R-5 5.000%, 07/01/26	320	339,163	4.000%, 01/15/34	260	277,817
San Diego Unified School District (GO) (NATL) Series D-1 5.500%, 07/01/24	190	191,976	San Jose Financing Authority (RB) Series B 5.000%, 11/01/29	500	576,556
5.500%, 07/01/25	445	463,005	5.000%, 11/01/30	400	470,784
San Diego Unified School District (GO) (AGM) Series E-2 5.500%, 07/01/27	3,000	3,311,354	San Jose Unified School District (GO) 5.000%, 08/01/31	1,280	1,326,394
San Francisco Bay Area Rapid Transit District (GO) Series B-1 4.000%, 08/01/36	340	353,563	San Juan Unified School District (GO) 3.000%, 08/01/24	610	609,244
San Francisco Bay Area Rapid Transit District (GO) Series C-1 5.000%, 08/01/24	1,045	1,056,224	3.000%, 08/01/25	1,475	1,475,412
San Francisco Bay Area Rapid Transit District Sales Tax Revenue (RB) Series A 4.000%, 07/01/26	385	397,253	3.000%, 08/01/26	3,135	3,147,926
4.000%, 07/01/34	95	99,020	San Juan Water District (RB) 5.000%, 02/01/26	500	522,813
San Francisco City & County Airport Comm-San Francisco International Airport (RB) Series 2020-B 4.000%, 05/01/37	500	527,162	San Leandro Unified School District (GO) (BAM) Series A 4.000%, 08/01/24	200	200,842
San Francisco City & County Airport Comm-San Francisco International Airport (RB) Series B 5.000%, 05/01/27	2,075	2,242,476	4.000%, 08/01/25	125	127,349
San Francisco City & County Public Utilities Commission Wastewater Revenue (RB) Series A 5.000%, 10/01/28	2,025	2,273,685	San Luis Obispo County Financing Authority (RB) Series A 5.000%, 11/15/27	150	163,825
5.250%, 10/01/40	4,000	4,760,699	5.000%, 11/15/29	250	285,921
San Francisco Community College District (GO) 5.000%, 06/15/25	805	830,764	San Mateo County Community College District (GO) Series B 5.000%, 09/01/27	450	491,862
San Francisco Unified School District (GO) Series B 4.000%, 06/15/31	250	265,777	5.000%, 09/01/28	420	470,612
San Francisco Unified School District (GO) Series C 5.000%, 06/15/27	2,185	2,370,551	San Mateo Joint Powers Financing Authority (RB) Series A 5.000%, 07/15/26	3,000	3,182,914
			San Mateo Union High School District (GO) Series B 4.000%, 09/01/24	1,000	1,007,276
			San Pablo Joint Powers Financing Authority (RB) (AGM) 4.000%, 11/01/26	165	171,162
			4.000%, 11/01/27	140	147,471
			4.000%, 11/01/28	145	155,088
			San Rafael Joint Powers Financing Authority (RB) 5.000%, 06/01/27	140	151,230
			Santa Ana Unified School District (GO) 5.000%, 08/01/25	350	361,678

DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Santa Monica Community			5.000%, 08/01/26.....	4,370	\$ 4,618,980
College District (GO)			5.000%, 09/01/26	2,290	2,425,338
Series A			3.000%, 03/01/27	2,565	2,582,207
5.000%, 08/01/26	105	\$ 111,322	3.500%, 08/01/27	2,840	2,911,093
Santa Monica Community			5.000%, 08/01/27	9,895	10,660,087
College District (GO)			5.000%, 10/01/27	2,535	2,754,199
Series B			5.000%, 04/01/28.....	1,825	2,006,358
□ 5.000%, 08/01/44			5.000%, 08/01/28	3,570	3,916,053
(Pre-refunded @ \$100,			5.000%, 10/01/28	6,780	7,539,471
8/1/24).....	500	505,222	5.000%, 11/01/28	1,180	1,280,075
Santa Monica-Malibu Unified			5.000%, 04/01/29	7,265	8,179,033
School District (GO) Series			4.000%, 08/01/29	2,800	2,877,329
C			5.000%, 10/01/29	1,530	1,607,144
5.000%, 08/01/40	3,000	3,442,496	5.000%, 11/01/29	1,180	1,346,279
5.000%, 08/01/42	1,700	1,932,069	5.000%, 12/01/29	3,055	3,492,146
Sonoma County Junior			5.000%, 09/01/30	1,250	1,322,947
College District (GO)			4.000%, 09/01/31	2,000	2,045,081
Series C			5.000%, 10/01/31	2,010	2,373,096
5.000%, 08/01/29	1,000	1,139,985	5.000%, 08/01/32	1,790	1,885,734
5.000%, 08/01/30	815	949,026	5.000%, 04/01/33	1,940	2,173,300
Sonoma Valley Unified			4.000%, 11/01/33	1,360	1,415,125
School District (GO) Series			4.000%, 11/01/35	1,000	1,036,751
B			4.000%, 10/01/39	1,500	1,582,264
5.000%, 08/01/25	500	517,803	5.000%, 10/01/39	755	887,161
Southern California Public			5.000%, 09/01/41	880	1,000,229
Power Authority (RB)			5.000%, 04/01/42	455	484,232
5.000%, 07/01/25	1,000	1,030,745	State of California		
Southern California Public			Department of Water		
Power Authority (RB)			Resources (RB) Series AS		
Series 1			5.000%, 12/01/24	1,000	1,018,308
5.000%, 07/01/24	700	705,824	State of California		
5.000%, 07/01/25	965	994,669	Department of Water		
Southern California Public			Resources (RB) Series BF		
Power Authority (RB)			5.000%, 12/01/28	25	28,247
Series A			Stockton Unified School		
5.000%, 07/01/30	1,115	1,148,095	District (COP)		
Southwestern Community			5.000%, 02/01/31	335	362,573
College District (GO)			Stockton Unified School		
Series E-2			District (GO) (AGM) Series		
3.000%, 08/01/24	900	898,617	A		
3.000%, 08/01/25	200	200,405	5.000%, 07/01/27	1,585	1,712,795
4.000%, 08/01/26	280	288,885	Stockton Unified School		
Standard School District			District (GO) (AGM) Series		
(GO) Series A			C		
4.000%, 08/01/24	240	240,846	5.000%, 08/01/27	1,260	1,364,224
State of California (GO)			Sunnyvale School District		
5.000%, 05/01/24	975	979,841	(GO)		
5.000%, 12/01/24	750	763,234	5.000%, 09/01/25	640	662,859
5.500%, 02/01/25	1,000	1,026,152	Sylvan Union School District		
5.000%, 08/01/25	250	258,267	(GO) Series C		
5.000%, 09/01/25	840	869,473	5.000%, 08/01/26	405	428,881
5.000%, 10/01/25	1,750	1,814,986	Tracy Public Financing		
5.000%, 11/01/25	2,550	2,649,992	Authority (RB) Series A		
3.000%, 03/01/26	3,055	3,060,606	5.000%, 11/01/27	490	534,485
			5.000%, 11/01/28	345	384,376

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)		
University of California (RB)			West Contra Costa Unified		
Series AV			School District (GO) Series		
5.000%, 05/15/32	1,785	\$1,933,800	A		
University of California (RB)			5.000%, 08/01/24	1,095	\$ 1,105,676
Series BE			West Contra Costa Unified		
5.000%, 05/15/38	3,000	3,387,261	School District (GO) Series		
University of California (RB)			A-1		
Series BH			5.000%, 08/01/25	520	536,731
5.000%, 05/15/25	1,115	1,147,029	5.000%, 08/01/26	545	576,865
University of California (RB)			5.000%, 08/01/27	575	623,567
Series BN			West Valley-Mission		
5.000%, 05/15/28	3,025	3,353,112	Community College District		
5.000%, 05/15/41	2,510	2,926,678	(GO) Series A		
Upper Santa Clara Valley			5.000%, 08/01/29	135	154,724
Joint Powers Authority			Windsor Unified School		
(RB) Series A			District (GO)		
5.000%, 08/01/24	300	302,821	4.000%, 08/01/26	105	<u>108,306</u>
Ventura County Community			TOTAL MUNICIPAL BONDS		
College District (GO)			(Cost \$432,286,978).....		<u>430,833,630</u>
□ 5.000%, 08/01/30				Shares	
(Pre-refunded @ \$100,			INVESTMENT COMPANIES — (0.5%)		
8/1/25).....	500	517,504	BlackRock Liquidity		
Walnut Creek Elementary			Funds MuniCash		
School District Contra			(Cost \$2,193,144).....	2,192,924	<u>2,193,143</u>
Costa County (GO)			TOTAL INVESTMENTS — (100.0%)		
4.000%, 09/01/25	100	102,066	(Cost \$434,480,122)^^.....		<u>\$433,026,773</u>
West Basin Municipal Water					
District (RB) Series A					
5.000%, 08/01/27	745	809,229			
5.000%, 08/01/30	2,780	2,929,943			

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$430,833,630	—	\$430,833,630
Investment Companies.....	\$2,193,143	—	—	2,193,143
TOTAL.....	<u>\$2,193,143</u>	<u>\$430,833,630</u>	<u>—</u>	<u>\$433,026,773</u>

DFA NY MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (97.5%)			NEW YORK — (Continued)		
NEW YORK — (97.5%)			City of Rochester (GO)		
Amityville Union Free School			Series II		
District (GO) (ST AID			4.500%, 08/01/24	990	\$ 995,134
WITHHLDG)			City of White Plains (GO)		
5.000%, 06/15/24	1,500	\$1,511,970	Series B		
Battery Park City Authority			5.000%, 02/15/24	505	505,344
(RB) Series B			City of Yonkers (GO) (BAM)		
5.000%, 11/01/24	5,570	5,645,355	Series A		
Bethlehem Central School			5.000%, 05/01/24	425	426,940
District (GO) (ST AID			Cold Spring Harbor Central		
WITHHLDG)			School District (GO) (ST		
5.000%, 06/15/25	1,000	1,030,639	AID WITHHLDG)		
Cattaraugus-Little Valley			2.500%, 06/15/24	300	298,669
Central School District			3.000%, 06/15/25	300	299,580
(GO) (ST AID WITHHLDG)			Corning City School District		
4.750%, 07/11/24	1,010	1,015,843	(GO) (ST AID WITHHLDG)		
Central Square Central			Series B		
School District (GO) (ST			5.000%, 06/21/24	750	754,583
AID WITHHLDG)			County of Chautauqua (GO)		
5.000%, 10/04/24	600	606,115	4.000%, 06/01/24	575	576,376
City of Buffalo (GO) Series A			County of Chautauqua (GO)		
5.000%, 10/01/24	500	506,207	(BAM)		
City of Middletown (GO)			4.000%, 06/01/25	325	329,661
4.500%, 08/23/24	1,000	1,006,553	County of Chemung (GO)		
City of New York (GO) Series			Series C		
C			4.000%, 08/29/24	1,000	1,000,830
5.000%, 08/01/31	845	860,543	County of Erie (GO) Series A		
City of New York (GO) Series			5.000%, 09/15/24	195	197,505
A			5.000%, 09/15/25	190	196,880
5.000%, 08/01/24	4,910	4,956,901	5.000%, 09/15/26	350	371,678
5.000%, 08/01/25	3,290	3,393,900	County of Genesee (GO)		
5.000%, 08/01/27	2,015	2,074,274	(BAM)		
5.000%, 08/01/31	970	976,873	3.000%, 03/15/24	365	364,823
City of New York (GO) Series			County of Nassau (GO)		
C			Series B		
5.000%, 08/01/29	1,610	1,640,092	5.000%, 04/01/24	415	416,268
City of New York (GO) Series			5.000%, 04/01/34		
F-1			(Pre-refunded @ \$100,		
5.000%, 08/01/25	330	340,422	4/1/24).....	680	681,976
City of New York (GO) Series			County of Nassau (GO)		
H			Series C		
5.000%, 01/01/25	1,510	1,537,723	5.000%, 10/01/32	515	555,684
City of New York (GO) Series			County of Onondaga (GO)		
I			5.000%, 08/15/24	700	708,158
5.000%, 03/01/31	1,500	1,500,812	5.000%, 06/15/25	605	624,363
City of New York (GO) Series			County of Schenectady (GO)		
J			5.000%, 06/15/25	140	144,098
5.000%, 08/01/28	1,000	1,007,529	County of Suffolk (GO)		
City of Rochester (GO)			(AGM) Series A		
Series I			5.000%, 02/01/25	1,000	1,019,981
4.500%, 02/28/24	2,540	2,542,318			

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)		
Dutchess County Local			Middletown City School		
Development Corp. (RB)			District (GO) (ST AID		
Series B			WITHHLDG)		
4.000%, 07/01/34	20	\$ 19,779	5.000%, 09/15/24	160	\$ 161,868
Eastport-South Manor			4.250%, 11/21/24	1,080	1,083,804
Central School District			Monroe County Industrial		
(GO) (ST AID WITHHLDG)			Development Corp. (RB)		
4.750%, 05/24/24	1,000	1,003,827	Series A		
Ellenville Central School			5.000%, 12/01/25	300	306,613
District (GO) (ST AID			5.000%, 07/01/26	1,155	1,183,311
WITHHLDG)			Monroe-Woodbury Central		
4.500%, 06/21/24	750	752,887	School District (GO) (ST		
Elmira City School District			AID WITHHLDG)		
(GO) (ST AID WITHHLDG)			5.000%, 02/15/24	1,000	1,000,707
4.750%, 06/14/24	755	758,710	Mount Vernon City School		
Erie County Industrial			District (GO) (ST AID		
Development Agency (RB)			WITHHLDG)		
(ST AID WITHHLDG)			5.000%, 12/01/24	450	456,194
Series A			New Rochelle City School		
5.000%, 05/01/24	500	502,320	District (GO) (ST AID		
5.000%, 05/01/25	250	256,417	WITHHLDG) Series A		
Erie County Industrial			5.000%, 04/05/24	3,000	3,009,372
Development Agency (RB)			New York City Industrial		
(ST AID WITHHLDG)			Development Agency (RB)		
Series B			(AGM) Series A		
5.000%, 05/01/24	770	773,573	5.000%, 03/01/28	520	561,357
Hempstead Union Free			New York Convention Center		
School District (GO) (ST			Development Corp. (RB)		
AID WITHHLDG) Series B			5.000%, 11/15/25	90	92,774
4.750%, 07/11/24	1,000	1,004,743	New York State Dormitory		
Horseheads Central School			Authority (RB) Series E		
District (GO) (ST AID			5.000%, 02/15/30	585	595,672
WITHHLDG)			New York State Dormitory		
4.750%, 06/21/24	1,305	1,311,765	Authority (RB) Series A		
Indian River Central School			5.000%, 03/15/24	2,045	2,049,638
District at Philadelphia			5.000%, 05/01/24	300	301,108
(GO) (ST AID WITHHLDG)			5.000%, 02/15/25		
4.750%, 06/27/24	750	753,721	(Pre-refunded @ \$100,		
Island Park Union Free			2/15/24)	3,520	3,522,397
School District (GO) (ST			5.000%, 03/15/25	1,650	1,689,307
AID WITHHLDG)			5.000%, 03/15/26		
4.000%, 07/15/24	580	582,508	(Pre-refunded @ \$100,		
Lake Placid Central School			3/15/25)	825	844,319
District (GO) (ST AID			5.000%, 03/15/29	805	821,039
WITHHLDG)			5.000%, 02/15/30	750	751,164
4.000%, 06/15/24	350	351,272	5.000%, 07/01/31		
4.000%, 06/15/25	560	568,774	(Pre-refunded @ \$100,		
Long Island Power Authority			7/1/25)	1,250	1,288,959
(RB) Series A			5.000%, 03/15/32	1,225	1,227,293
5.000%, 09/01/35	550	554,455	5.000%, 07/01/34		
Longwood Central School			(Pre-refunded @ \$100,		
District Suffolk County			7/1/24)	500	503,601
(GO) (ST AID WITHHLDG)			5.000%, 07/01/34	515	521,360
4.750%, 06/21/24	2,010	2,021,377	5.000%, 07/01/35	1,225	1,257,765

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)		
New York State Dormitory Authority (RB) Series A 5.000%, 02/15/25	2,490	\$2,543,687	Oswego City School District (GO) (ST AID WITHHLDG) 4.750%, 07/19/24	310	\$ 311,638
New York State Dormitory Authority (RB) Series B 5.000%, 02/15/24	455	455,310	Palmyra Macedon Central School District (GO) (ST AID WITHHLDG) 4.750%, 06/13/24	750	753,687
5.000%, 02/15/25	600	612,937	Phelps-Clifton Springs Central School District (GO) (ST AID WITHHLDG) 4.500%, 06/28/24	1,000	1,004,018
5.000%, 02/15/29	1,420	1,446,051	Port Authority of New York & New Jersey (RB) Series 230 4.000%, 12/01/25	375	383,166
New York State Dormitory Authority (RB) Series C 5.000%, 03/15/30	3,000	3,006,708	Port Authority of New York & New Jersey (RB) Series 243 5.000%, 12/01/25	1,525	1,586,069
5.000%, 03/15/31	2,130	2,134,763	Poughkeepsie School District (GO) (ST AID WITHHLDG) 4.750%, 06/26/24	750	753,671
New York State Dormitory Authority (RB) Series D 5.000%, 02/15/24	2,130	2,131,451	Riverhead Central School District (GO) (ST AID WITHHLDG) Series A 5.000%, 03/15/25	710	725,894
5.000%, 02/15/26	755	788,009	Sales Tax Asset Receivable Corp. (RB) Series A □ 5.000%, 10/15/27 (Pre-refunded @ \$100, 10/15/24)	2,035	2,063,292
New York State Dormitory Authority (RB) Series E 5.000%, 03/15/24	1,000	1,002,273	□ 4.000%, 10/15/32 (Pre-refunded @ \$100, 10/15/24)	1,250	1,258,759
New York State Thruway Authority (RB) Series P 5.000%, 01/01/25	500	508,687	Three Village Central School District Brookhaven & Smithtown (GO) (ST AID WITHHLDG) 4.500%, 06/24/24	1,100	1,105,188
New York State Thruway Authority (RB) Series A-1 5.000%, 03/15/24	1,760	1,764,000	Town of Babylon (GO) 3.000%, 07/01/25	375	374,500
New York State Thruway Authority (RB) Series J 5.000%, 01/01/27	535	535,912	Town of Bedford (GO) Series A 3.000%, 03/15/25	330	329,455
New York State Urban Development Corp. (RB) Series A 5.000%, 03/15/24	1,210	1,212,750	Town of Clarence (GO) 2.250%, 08/01/24	210	208,410
5.000%, 03/15/25	2,540	2,598,345	Town of East Hampton (GO) Series B 4.000%, 08/16/24	1,290	1,294,342
5.000%, 03/15/30	2,900	3,008,093	Town of East Hampton (GO) Series A 5.000%, 08/16/24	4,000	4,037,495
5.000%, 03/15/32	885	920,558	Town of Harrison/Village of Harrison (GO) 5.000%, 07/01/24	135	136,106
5.000%, 03/15/35	615	616,250			
Niagara Falls City School District (GO) (BAM ST AID WITHHLDG) 5.000%, 06/15/25	765	786,979			
North Shore Central School District (GO) (ST AID WITHHLDG) 4.000%, 04/26/24	2,500	2,503,334			
Odessa-Montour Central School District (GO) (ST AID WITHHLDG) 4.500%, 06/28/24	775	778,078			
Olean City School District (GO) (ST AID WITHHLDG) 4.500%, 06/28/24	825	828,174			
Oneida City School District (GO) (ST AID WITHHLDG) 4.500%, 06/21/24	750	752,917			

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%, 07/01/25	140	\$ 144,265	Village of Garden City (GO)		
Town of Islip (GO)			4.000%, 02/16/24	2,270	\$ 2,270,728
4.000%, 10/15/29	685	701,685	Wappingers Central School		
Town of Islip (GO) Series B			District (GO) (ST AID		
4.000%, 05/09/24	1,000	1,002,161	WITHHLDG)		
Town of North Hempstead			4.500%, 08/09/24	1,000	<u>1,006,068</u>
(GO) Series A			TOTAL MUNICIPAL BONDS		
3.000%, 04/01/24	425	424,624	(Cost \$138,791,071).....		<u>138,372,614</u>
Town of North Hempstead					
(GO) Series B				Shares	
4.500%, 09/20/24	3,000	3,022,211	INVESTMENT COMPANIES — (2.5%)		
Town of Oyster Bay (GO)			BlackRock Liquidity		
5.000%, 08/01/24	1,250	1,261,508	Funds MuniCash		
Town of Tonawanda (GO)			(Cost \$3,567,425).....	3,567,069	<u>3,567,425</u>
4.500%, 08/23/24	1,130	1,136,769	TOTAL INVESTMENTS — (100.0%)		
Town of Wallkill (GO)			(Cost \$142,358,496)^.....		<u>\$141,940,039</u>
5.000%, 07/25/24	1,000	1,007,292			
Triborough Bridge & Tunnel					
Authority (RB) Series C1					
5.000%, 11/15/25	1,000	1,038,424			
Triborough Bridge & Tunnel					
Authority (RB) Series C-2					
5.000%, 05/15/25	1,000	1,027,573			

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$138,372,614	—	\$138,372,614
Investment Companies.....	\$3,567,425	—	—	3,567,425
TOTAL.....	<u>\$3,567,425</u>	<u>\$138,372,614</u>	<u>—</u>	<u>\$141,940,039</u>

DIMENSIONAL RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2024

(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.	3,220,432	\$35,038,305
Investment in DFA One-Year Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.	2,270,707	23,229,337
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.	157,396	5,060,269
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.	138,933	5,054,402
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.	76,686	2,006,105
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.	55,489	1,201,331
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.	66,395	<u>1,003,224</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$71,059,263)^.		<u><u>\$72,592,973</u></u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$72,592,973	—	—	\$72,592,973
TOTAL.....	\$72,592,973	—	—	\$72,592,973

DIMENSIONAL 2045 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2024

(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.....	1,404,520	\$ 45,155,327
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	1,240,575	45,132,118
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	683,186	17,872,133
Investment in DFA Short-Term Extended Quality Portfolio of DFA Investment Dimensions Group, Inc.....	1,440,910	14,884,603
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	1,531,431	14,870,194
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	495,581	10,729,333
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	590,616	<u>8,924,211</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$125,359,652).....		<u>\$157,567,919</u>
TEMPORARY CASH INVESTMENTS — (0.1%)		
State Street Institutional U.S. Government Money Market Fund, 5.300% (Cost \$99,093).....	99,093	<u>99,093</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$125,458,745)^.....		<u>\$157,667,012</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$157,567,919	—	—	\$157,567,919
Temporary Cash Investments.....	99,093	—	—	99,093
TOTAL.....	\$157,667,012	—	—	\$157,667,012

DIMENSIONAL 2050 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2024

(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.....	1,299,741	\$ 41,786,678
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	1,148,022	41,765,026
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	631,450	16,518,721
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	457,449	9,903,760
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	546,239	8,253,666
Investment in DFA Short-Term Extended Quality Portfolio of DFA Investment Dimensions Group, Inc.....	318,887	3,294,105
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	338,920	<u>3,290,917</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$95,845,986).....		<u>\$124,812,873</u>
TEMPORARY CASH INVESTMENTS — (0.1%)		
State Street Institutional U.S. Government Money Market Fund, 5.300% (Cost \$67,359).....	67,359	<u>67,359</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$95,913,345) ^{^^}		<u>\$124,880,232</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$124,812,873	—	—	\$124,812,873
Temporary Cash Investments.....	67,359	—	—	67,359
TOTAL.....	\$124,880,232	—	—	\$124,880,232

DIMENSIONAL 2055 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2024

(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.....	838,872	\$26,969,741
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	740,950	26,955,764
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	408,191	10,678,284
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	295,250	6,392,147
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	353,046	5,334,529
Investment in DFA Short-Term Extended Quality Portfolio of DFA Investment Dimensions Group, Inc.....	197,374	2,038,869
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	209,773	<u>2,036,896</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$65,539,936).....		<u>\$80,406,230</u>
TEMPORARY CASH INVESTMENTS — (0.1%)		
State Street Institutional U.S. Government Money Market Fund, 5.300% (Cost \$62,644).....	62,644	<u>62,644</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$65,602,580) ^{^^}		<u>\$80,468,874</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$80,406,230	—	—	\$80,406,230
Temporary Cash Investments.....	62,644	—	—	62,644
TOTAL.....	\$80,468,874	—	—	\$80,468,874

DIMENSIONAL 2060 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2024

(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.....	656,139	\$21,094,862
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	579,189	21,070,899
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	319,066	8,346,782
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	231,294	5,007,506
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	276,197	4,173,331
Investment in DFA Short-Term Extended Quality Portfolio of DFA Investment Dimensions Group, Inc.....	154,357	1,594,504
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	164,053	<u>1,592,958</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$50,526,725)^.....		<u><u>\$62,880,842</u></u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$62,880,842	—	—	\$62,880,842
TOTAL	\$62,880,842	—	—	\$62,880,842

DIMENSIONAL 2065 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2024

(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.....	146,267	\$ 4,702,496
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	129,194	4,700,080
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	71,248	1,863,860
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	51,478	1,114,501
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	61,647	931,480
Investment in DFA Short-Term Extended Quality Portfolio of DFA Investment Dimensions Group, Inc.....	34,415	355,502
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	36,577	<u>355,159</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$12,792,549).....		<u>\$14,023,078</u>
TEMPORARY CASH INVESTMENTS — (0.0%)		
State Street Institutional U.S. Government Money Market Fund, 5.300% (Cost \$539).....	539	<u>539</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$12,793,088) ^{^^}		<u>\$14,023,617</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$14,023,078	—	—	\$14,023,078
Temporary Cash Investments.....	539	—	—	539
TOTAL.....	\$14,023,617	—	—	\$14,023,617

DIMENSIONAL 2010 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2024

(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.	951,421	\$10,351,463
Investment in DFA One-Year Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.	271,964	2,782,190
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.	38,180	1,227,492
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.	33,688	1,225,571
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.	18,612	486,884
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.	13,547	293,284
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.	16,165	<u>244,261</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$15,315,164) ^{^^}		<u><u>\$16,611,145</u></u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$16,611,145	—	—	\$16,611,145
TOTAL	\$16,611,145	—	—	\$16,611,145

DIMENSIONAL 2015 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2024

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in DFA Inflation-Protected Securities Portfolio of DFA Investment Dimensions Group, Inc.....	1,970,688	\$21,441,086
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.....	80,502	2,588,145
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	71,060	2,585,160
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	39,236	1,026,416
Investment in DFA LTIP Portfolio of DFA Investment Dimensions Group, Inc.....	159,424	974,081
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	28,404	614,939
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	33,978	<u>513,407</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$27,290,123) ^{^^}		<u><u>\$29,743,234</u></u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$29,743,234	—	—	\$29,743,234
TOTAL	\$29,743,234	—	—	\$29,743,234

DIMENSIONAL 2020 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2024

(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.....	5,115,150	\$55,652,832
Investment in DFA LTIP Portfolio of DFA Investment Dimensions Group, Inc.....	1,693,849	10,349,417
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.....	236,843	7,614,493
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	209,066	7,605,802
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	115,411	3,019,158
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	83,557	1,809,007
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	99,950	<u>1,510,251</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$83,152,816) ^{^^}		<u><u>\$87,560,960</u></u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$87,560,960	—	—	\$87,560,960
TOTAL	\$87,560,960	—	—	\$87,560,960

DIMENSIONAL 2025 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2024

(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.....	7,315,492	\$ 79,592,552
Investment in DFA LTIP Portfolio of		
DFA Investment Dimensions Group, Inc.....	5,364,634	32,777,917
Investment in U.S. Core Equity 1 Portfolio of		
DFA Investment Dimensions Group, Inc.....	418,100	15,210,471
Investment in U.S. Large Company Portfolio of		
DFA Investment Dimensions Group, Inc.....	472,778	15,199,807
Investment in Large Cap International Portfolio of		
DFA Investment Dimensions Group, Inc.....	233,032	6,096,127
Investment in Emerging Markets Core Equity Portfolio of		
DFA Investment Dimensions Group, Inc.....	169,374	3,666,954
Investment in International Core Equity Portfolio of		
DFA Investment Dimensions Group, Inc.....	202,524	3,060,144
Investment in DFA Short-Term Extended Quality Portfolio of		
DFA Investment Dimensions Group, Inc.....	76,489	790,127
Investment in DFA Two-Year Global Fixed Income Portfolio of		
DFA Investment Dimensions Group, Inc.....	81,304	<u>789,458</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$152,041,557).....		<u>\$157,183,557</u>
TEMPORARY CASH INVESTMENTS — (0.1%)		
State Street Institutional U.S. Government Money Market Fund, 5.300%		
(Cost \$104,752).....	104,752	<u>104,752</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$152,146,309)^.....		<u><u>\$157,288,309</u></u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$157,183,557	—	—	\$157,183,557
Temporary Cash Investments.....	104,752	—	—	104,752
TOTAL.....	\$157,288,309	—	—	\$157,288,309

DIMENSIONAL 2030 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2024

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in DFA LTIP Portfolio of		
DFA Investment Dimensions Group, Inc.....	9,337,249	\$ 57,050,594
Investment in DFA Inflation-Protected Securities Portfolio of		
DFA Investment Dimensions Group, Inc.....	4,197,686	45,670,825
Investment in U.S. Large Company Portfolio of		
DFA Investment Dimensions Group, Inc.....	870,277	27,979,402
Investment in U.S. Core Equity 1 Portfolio of		
DFA Investment Dimensions Group, Inc.....	768,213	27,947,578
Investment in Large Cap International Portfolio of		
DFA Investment Dimensions Group, Inc.....	429,845	11,244,754
Investment in Emerging Markets Core Equity Portfolio of		
DFA Investment Dimensions Group, Inc.....	312,148	6,758,006
Investment in DFA Short-Term Extended Quality Portfolio of		
DFA Investment Dimensions Group, Inc.....	589,358	6,088,066
Investment in DFA Two-Year Global Fixed Income Portfolio of		
DFA Investment Dimensions Group, Inc.....	626,459	6,082,915
Investment in International Core Equity Portfolio of		
DFA Investment Dimensions Group, Inc.....	371,014	<u>5,606,026</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$180,308,476) [^]		<u>\$194,428,166</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$194,428,166	—	—	\$194,428,166
TOTAL	\$194,428,166	—	—	\$194,428,166

DIMENSIONAL 2035 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2024

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in DFA LTIP Portfolio of		
DFA Investment Dimensions Group, Inc.....	8,348,104	\$ 51,006,913
Investment in U.S. Large Company Portfolio of		
DFA Investment Dimensions Group, Inc.....	1,077,695	34,647,893
Investment in U.S. Core Equity 1 Portfolio of		
DFA Investment Dimensions Group, Inc.....	951,287	34,607,827
Investment in Large Cap International Portfolio of		
DFA Investment Dimensions Group, Inc.....	528,013	13,812,810
Investment in DFA Inflation-Protected Securities Portfolio of		
DFA Investment Dimensions Group, Inc.....	1,006,423	10,949,881
Investment in DFA Short-Term Extended Quality Portfolio of		
DFA Investment Dimensions Group, Inc.....	1,021,628	10,553,418
Investment in DFA Two-Year Global Fixed Income Portfolio of		
DFA Investment Dimensions Group, Inc.....	1,085,875	10,543,844
Investment in Emerging Markets Core Equity Portfolio of		
DFA Investment Dimensions Group, Inc.....	384,184	8,317,597
Investment in International Core Equity Portfolio of		
DFA Investment Dimensions Group, Inc.....	457,943	<u>6,919,523</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$160,623,518) [^]		<u>\$181,359,706</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$181,359,706	—	—	\$181,359,706
TOTAL	\$181,359,706	—	—	\$181,359,706

DIMENSIONAL 2040 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2024

(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.....	1,264,178	\$ 40,643,330
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	1,115,898	40,596,387
Investment in DFA LTIP Portfolio of DFA Investment Dimensions Group, Inc.....	4,389,735	26,821,278
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	618,502	16,180,010
Investment in DFA Short-Term Extended Quality Portfolio of DFA Investment Dimensions Group, Inc.....	1,377,510	14,229,678
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	1,464,048	14,215,903
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	449,769	9,737,494
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	535,202	<u>8,086,902</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$139,208,657)^.....		<u><u>\$170,510,982</u></u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$170,510,982	—	—	\$170,510,982
TOTAL	\$170,510,982	—	—	\$170,510,982

DFA SHORT-DURATION REAL RETURN PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
BONDS — (76.3%)			AUSTRALIA — (Continued)		
AUSTRALIA — (3.6%)			Westpac Banking Corp.,		
APA Infrastructure Ltd.....			Floating Rate Note, 3M		
Ω...4.200%, 03/23/25.....	6,300	\$ 6,213,903	Swap + 0.690%, FRN		
ASB Bank Ltd.			(r) 5.053%, 03/17/25..... AUD	6,500	\$ 4,272,155
0.750%, 03/13/24..... EUR	1,438	1,548,142	Westpac Securities NZ Ltd.		
Bank of New Zealand			1.099%, 03/24/26..... EUR	8,448	<u>8,677,759</u>
Ω 3.500%, 02/20/24.....	2,665	2,662,216	TOTAL AUSTRALIA.....		<u>68,983,069</u>
BHP Billiton Finance Ltd.			AUSTRIA — (0.1%)		
3.000%, 05/29/24..... EUR	1,600	1,722,162	HYPO NOE Landesbank fuer		
Commonwealth Bank of Australia,			Niederosterreich und Wien AG		
Floating Rate Note,			1.375%, 04/14/25 EUR	1,600	<u>1,672,001</u>
(r) SOFR + 0.740%, FRN,			BELGIUM — (0.7%)		
6.094%, 03/14/25.....	2,500	2,508,157	Belfius Bank SA		
(r)Ω SOFR + 0.630%, FRN,			0.010%, 10/15/25..... EUR	1,900	1,934,447
5.976%, 09/12/25.....	3,100	3,103,050	Dexia SA		
(r)Ω SOFR + 0.520%, FRN,			Δ 0.000%, 05/29/24..... EUR	3,800	4,056,132
5.874%, 06/15/26.....	1,050	1,048,005	0.500%, 01/17/25..... EUR	5,000	5,255,359
(r) 3M Swap + 1.020%,			Groupe Bruxelles Lambert NV		
FRN, 5.403%,			1.375%, 05/23/24..... EUR	400	428,863
08/18/27..... AUD	2,500	1,649,419	1.875%, 06/19/25..... EUR	1,000	<u>1,056,547</u>
(r) 3M Swap + 0.950%,			TOTAL BELGIUM.....		<u>12,731,348</u>
FRN, 5.331%,			CANADA — (9.3%)		
08/17/28..... AUD	2,500	1,642,424	Alimentation Couche-Tard,		
Glencore Funding LLC			Inc.		
Ω 4.625%, 04/29/24.....	9,283	9,253,668	3.056%, 07/26/24..... CAD	17,600	12,955,365
Ω 1.625%, 04/27/26.....	1,748	1,624,363	Bank of Montreal		
Ω 4.000%, 03/27/27.....	2,000	1,945,858	2.850%, 03/06/24..... CAD	11,750	8,720,668
Macquarie Bank Ltd., SOFR			0.625%, 07/09/24.....	3,150	3,084,731
+ 1.200%, FRN			2.280%, 07/29/24..... CAD	7,750	5,683,333
(r)Ω 6.555%, 12/07/26.....	12,620	12,719,206	Bank of Montreal, Floating Rate		
National Australia Bank Ltd.,			Note,		
SOFR + 0.650%, FRN			(r) SOFR + 0.465%, FRN,		
(r)Ω 5.970%, 12/10/25.....	2,880	2,887,727	5.811%, 01/10/25.....	523	523,094
National Australia Bank Ltd.,			(r) SOFR + 0.620%, FRN,		
Floating Rate Note,			5.974%, 09/15/26.....	690	684,307
(r)Ω SOFR + 0.760%, FRN,			Bank of Nova Scotia		
6.118%, 05/13/25.....	2,670	2,677,953	2.490%, 09/23/24..... CAD	6,250	4,571,572
(r) 3M Swap + 0.780%,			Bank of Nova Scotia, Floating		
FRN, 5.199%,			Rate Note,		
05/12/26..... AUD	1,151	756,246	(r) SOFR + 0.460%, FRN,		
Stockland Trust			5.806%, 01/10/25.....	825	824,353
1.625%, 04/27/26..... EUR	750	768,629	(r) SOFR + 1.090%, FRN,		
Suncorp-Metway Ltd.,			6.444%, 06/12/25.....	11,850	11,914,997
Floating Rate Note, 3M			Bell Telephone Co. of Canada or		
Swap + 0.930%, FRN			Bell Canada		
(r) 5.296%, 08/22/25..... AUD	1,200	789,130	2.700%, 02/27/24..... CAD	11,630	8,632,644
Telstra Corp. Ltd.			0.750%, 03/17/24.....	3,000	2,982,005
3.125%, 04/07/25.....	192	187,933			
Westpac Banking Corp.					
4.125%, 06/04/26..... AUD	500	324,964			

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)			CANADA — (Continued)		
Brookfield Finance, Inc.			Toronto-Dominion Bank		
4.000%, 04/01/24.....	2,038	\$ 2,030,432	2.850%, 03/08/24..... CAD	7,500	\$ 5,565,603
Canada Government Bonds			0.375%, 04/25/24..... EUR	2,000	2,143,578
1.500%, 05/01/24..... CAD	18,900	13,936,896	0.500%, 01/18/27..... EUR	4,111	4,118,508
Canada Housing Trust No. 1			2.875%, 04/05/27..... GBP	1,500	1,789,079
Ω 2.900%, 06/15/24..... CAD	4,800	3,540,815	2.551%, 08/03/27..... EUR	2,000	2,108,195
Canadian Imperial Bank of Commerce			TransCanada PipeLines Ltd.		
2.350%, 08/28/24..... CAD	2,250	1,647,205	# 1.000%, 10/12/24.....	7,100	<u>6,881,542</u>
Canadian Imperial Bank of Commerce, Floating Rate Note,			TOTAL CANADA.....		<u>176,345,266</u>
(r) SOFR + 0.420%, FRN,			DENMARK — (0.3%)		
5.766%, 10/18/24.....	2,367	2,367,136	Danske Bank AS		
(r) SOFR + 0.940%, FRN,			0.625%, 05/26/25	EUR 4,660	<u>4,847,140</u>
6.286%, 04/07/25.....	2,886	2,906,263	FINLAND — (0.3%)		
(r) SOFR + 1.220%, FRN,			OP Corporate Bank PLC		
6.572%, 10/02/26.....	2,000	2,012,246	0.375%, 06/19/24..... EUR	1,600	1,704,760
Canadian Natural Resources Ltd.			0.250%, 03/24/26..... EUR	1,624	1,638,732
3.900%, 02/01/25.....	559	550,250	1.375%, 09/04/26..... GBP	2,487	<u>2,857,053</u>
2.050%, 07/15/25.....	555	530,885	TOTAL FINLAND.....		<u>6,200,545</u>
CDP Financial, Inc., Floating Rate Note, SOFR + 0.400%, FRN			FRANCE — (3.7%)		
(r)Ω 5.756%, 05/19/25.....	7,300	7,307,464	Arval Service Lease SA		
CPPIB Capital, Inc., Floating Rate Note, SOFR + 1.250%, FRN			0.875%, 02/17/25..... EUR	400	419,460
(r) 6.606%, 03/11/26.....	900	916,184	4.125%, 04/13/26..... EUR	1,500	1,631,545
Emera U.S. Finance LP			Banque Federative du Credit Mutuel SA		
0.833%, 06/15/24.....	700	686,181	0.125%, 02/05/24..... EUR	2,000	2,160,648
ITC Holdings Corp.			0.010%, 03/07/25..... EUR	12,000	12,448,989
3.650%, 06/15/24.....	1,391	1,379,617	(r)Ω SOFR + 1.130%, FRN,		
National Bank of Canada			6.475%, 01/23/27.....	900	905,457
2.983%, 03/04/24..... CAD	6,900	5,122,664	1.250%, 05/26/27..... EUR	1,000	1,014,350
2.545%, 07/12/24..... CAD	6,100	4,483,497	Banque Federative du Credit Mutuel SA, Floating Rate Note, SOFR + 1.400%, FRN		
Province of Alberta			(r)Ω 6.746%, 07/13/26.....	870	879,186
3.100%, 06/01/24..... CAD	5,000	3,694,262	Banque Stellantis France SACA		
Province of Saskatchewan			0.625%, 06/21/24..... EUR	3,109	3,316,917
3.200%, 06/03/24..... CAD	8,000	5,913,556	Δ 0.000%, 01/22/25..... EUR	3,700	3,862,863
PSP Capital, Inc.			BNP Paribas SA		
3.290%, 04/04/24..... CAD	5,000	3,707,464	1.000%, 06/27/24..... EUR	3,930	4,197,571
Rogers Communications, Inc.			BPCE SA		
4.000%, 03/13/24..... CAD	14,750	10,952,159	1.000%, 07/15/24..... EUR	2,100	2,239,309
Royal Bank of Canada			Ω....2.375%, 01/14/25.....	12,700	12,320,173
2.352%, 07/02/24..... CAD	7,500	5,512,607	Credit Agricole SA		
0.125%, 07/23/24..... EUR	440	467,005	2.375%, 05/20/24..... EUR	2,300	2,473,501
2.609%, 11/01/24..... CAD	6,250	4,560,741	Ω 3.250%, 10/04/24.....	8,000	7,880,012
Royal Bank of Canada, Floating Rate Note,			LeasePlan Corp. NV		
(r) SOFR + 0.340%, FRN,			Ω 2.875%, 10/24/24.....	1,000	980,802
5.686%, 10/07/24.....	2,825	2,823,978	Societe Generale SA		
(r) SOFR + 0.570%, FRN,			Ω 2.625%, 10/16/24.....	1,700	1,663,413
5.916%, 04/27/26.....	4,583	4,555,394	#,Ω..2.625%, 01/22/25.....	9,420	9,160,204
TELUS Corp.			0.250%, 07/08/27..... EUR	1,500	1,463,581
3.350%, 04/01/24..... CAD	2,100	1,556,791			

DFA SHORT-DURATION REAL RETURN PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
FRANCE — (Continued)			GERMANY — (Continued)		
Unedic Asseo			Siemens		
2.375%, 05/25/24..... EUR	1,100	\$ 1,182,510	Financieringsmaatschappij NV		
TOTAL FRANCE.....		<u>70,200,491</u>	0.250%, 06/05/24..... EUR	400	\$ 426,979
			Δ 0.000%, 09/05/24..... EUR	580	612,981
GERMANY — (4.3%)			1.000%, 02/20/25..... GBP	500	607,854
Bayer U.S. Finance II LLC			Volkswagen Financial		
Ω 3.375%, 07/15/24.....	6,635	6,559,740	Services NV		
BMW U.S. Capital LLC,			2.125%, 06/27/24..... GBP	3,300	4,122,831
Floating Rate Note, SOFR			Volkswagen Group of		
+ 0.620%, FRN			America Finance LLC		
(r)Ω 5.980%, 08/11/25.....	12,500	12,525,623	Ω 2.850%, 09/26/24.....	500	491,217
Daimler Truck Finance			Volkswagen Group of America		
Canada, Inc.			Finance LLC, Floating Rate		
2.140%, 12/13/24..... CAD	8,400	6,081,464	Note,		
Daimler Truck Finance North			(r)Ω SOFR + 0.950%, FRN,		
America LLC, Floating			6.305%, 06/07/24.....	1,450	1,451,597
Rate Note, SOFR +			(r)Ω SOFR + 0.930%, FRN,		
0.750%, FRN			6.284%, 09/12/25.....	4,300	4,312,622
(r)Ω 6.105%, 12/13/24.....	1,750	1,751,092	VW Credit Canada, Inc.		
Daimler Truck International			2.850%, 09/26/24..... CAD	4,900	<u>3,585,862</u>
Finance BV			TOTAL GERMANY.....		<u>81,738,120</u>
1.250%, 04/06/25..... EUR	5,300	5,566,465			
Fresenius Medical Care AG			IRELAND — (0.8%)		
3.875%, 09/20/27..... EUR	500	551,488	AerCap Ireland Capital		
HOWOGE			DAC/AerCap Global Aviation		
Wohnungsbaugesellschaft			Trust		
GmbH			3.500%, 01/15/25.....	3,000	2,940,419
Δ 0.000%, 11/01/24..... EUR	3,500	3,665,036	1.750%, 01/30/26.....	12,800	11,922,506
Kreditanstalt fuer			4.450%, 04/03/26.....	150	147,325
Wiederaufbau			GAS Networks Ireland		
1.625%, 04/03/24..... NOK	86,330	8,164,340	0.125%, 12/04/24..... EUR	800	<u>837,508</u>
Landeskreditbank			TOTAL IRELAND.....		<u>15,847,758</u>
Baden-Wuerttemberg					
Foerderbank			ITALY — (0.5%)		
4.250%, 08/07/25..... AUD	4,200	2,745,091	Intesa Sanpaolo SpA		
Mercedes-Benz Finance			Ω 3.250%, 09/23/24.....	5,900	5,806,514
Canada, Inc.			Republic of Italy Government		
2.970%, 03/13/24..... CAD	6,000	4,451,634	International Bonds		
Mercedes-Benz Finance North			2.375%, 10/17/24.....	3,961	<u>3,874,690</u>
America LLC			TOTAL ITALY.....		<u>9,681,204</u>
Ω 3.650%, 02/22/24.....	1,209	1,207,562			
Ω 1.450%, 03/02/26.....	480	448,853	JAPAN — (5.2%)		
Mercedes-Benz Finance North			American Honda Finance Corp.		
America LLC, Floating Rate			1.950%, 10/18/24..... EUR	440	469,308
Note,			(r) SOFR + 0.710%, FRN,		
(r)Ω SOFR + 0.930%, FRN,			6.055%, 01/09/26.....	3,000	3,003,144
6.284%, 03/30/25.....	2,500	2,517,750	Honda Canada Finance, Inc.		
(r)Ω SOFR + 0.570%, FRN,			2.500%, 06/04/24..... CAD	2,400	1,768,604
5.915%, 08/01/25.....	7,350	7,376,092	Japan Bank for International		
Mercedes-Benz International			Cooperation		
Finance BV			2.500%, 05/23/24.....	2,694	2,669,163
Δ 0.000%, 02/08/24..... EUR	2,000	2,159,931	Mitsubishi Corp.		
NRW Bank			3.375%, 07/23/24.....	400	395,623
1.050%, 03/31/26..... AUD	580	354,016			

DFA SHORT-DURATION REAL RETURN PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value†</u>		<u>Face Amount[^] (000)</u>	<u>Value†</u>
JAPAN — (Continued)			NETHERLANDS — (Continued)		
Mitsubishi UFJ Financial Group, Inc.			Shell International Finance BV		
3.407%, 03/07/24.....	1,000	\$ 997,965	1.125%, 04/07/24..... EUR	800	\$ 859,969
0.978%, 06/09/24..... EUR	960	1,026,442			
0.339%, 07/19/24..... EUR	6,550	6,960,235	TOTAL NETHERLANDS.....		<u>23,672,700</u>
2.193%, 02/25/25.....	8,500	8,239,234			
Mizuho Financial Group, Inc.			NEW ZEALAND — (1.0%)		
0.118%, 09/06/24..... EUR	1,750	1,849,467	New Zealand Government Bonds		
0.184%, 04/13/26..... EUR	4,000	4,036,752	0.500%, 05/15/24 NZD	31,000	<u>18,684,981</u>
1.631%, 04/08/27..... EUR	9,574	9,787,161			
Nomura Holdings, Inc.			NORWAY — (0.2%)		
2.648%, 01/16/25.....	600	584,176	Kommunalbanken AS		
1.851%, 07/16/25.....	6,215	5,910,096	4.250%, 07/16/25..... AUD	90	58,916
1.653%, 07/14/26.....	5,528	5,078,146	Kommunalbanken AS, Floating Rate Note, SOFR + 1.000%, FRN		
2.329%, 01/22/27.....	2,000	1,842,296	(r)Ω 6.354%, 06/17/26.....	4,000	4,056,841
NTT Finance Corp.			Telenor ASA		
Ω 0.583%, 03/01/24.....	200	199,150	2.625%, 12/06/24..... EUR	500	<u>534,588</u>
Ω 4.142%, 07/26/24.....	535	531,470			
0.010%, 03/03/25..... EUR	2,050	2,128,567	TOTAL NORWAY.....		<u>4,650,345</u>
ORIX Corp.					
1.919%, 04/20/26..... EUR	3,750	3,920,397	PORTUGAL — (0.1%)		
Sumitomo Mitsui Financial Group, Inc.			EDP Finance BV		
2.696%, 07/16/24.....	7,500	7,405,412	Ω 3.625%, 07/15/24	2,500	<u>2,473,169</u>
0.934%, 10/11/24..... EUR	800	847,070			
1.546%, 06/15/26..... EUR	7,580	7,854,258	SPAIN — (1.6%)		
Sumitomo Mitsui Trust Bank Ltd.			Autonomous Community of Madrid		
Ω 0.850%, 03/25/24.....	600	595,978	4.125%, 05/21/24..... EUR	5,000	5,401,729
Ω 2.550%, 03/10/25.....	3,200	3,110,143	Banco Bilbao Vizcaya Argentaria SA		
Toyota Finance Australia Ltd.			1.750%, 11/26/25..... EUR	7,300	7,661,542
0.250%, 04/09/24..... EUR	2,000	2,146,271	3.375%, 09/20/27..... EUR	3,000	3,263,330
2.004%, 10/21/24..... EUR	970	1,034,788	Banco Santander SA		
0.064%, 01/13/25..... EUR	3,450	3,602,517	2.746%, 05/28/25.....	2,000	1,932,264
Toyota Motor Credit Corp., Floating Rate Note, (r) SOFR + 0.380%, FRN, 5.703%, 02/22/24.....	1,500	1,500,099	1.849%, 03/25/26.....	1,000	932,612
(r) SOFR + 0.560%, FRN, 5.906%, 01/10/25.....	3,400	3,405,455	Santander Holdings USA, Inc.		
(r) SOFR + 0.890%, FRN, 6.249%, 05/18/26.....	5,030	5,059,348	3.500%, 06/07/24.....	1,550	1,536,096
			4.500%, 07/17/25.....	1,000	984,852
			3.244%, 10/05/26.....	6,000	5,658,012
			Telefonica Emisiones SA		
			4.103%, 03/08/27.....	3,339	<u>3,269,975</u>
TOTAL JAPAN.....		<u>97,958,735</u>	TOTAL SPAIN.....		<u>30,640,412</u>
NETHERLANDS — (1.2%)			SUPRANATIONAL ORGANIZATION OBLIGATIONS — (3.0%)		
BNG Bank NV, SOFR + 1.000%, FRN			Asian Development Bank		
(r) 6.362%, 08/05/26.....	8,200	8,316,031	0.800%, 11/06/25..... AUD	10,650	6,582,009
Cooperatieve Rabobank UA			Asian Infrastructure Investment Bank		
0.625%, 02/27/24..... EUR	6,000	6,468,639	1.000%, 05/06/26..... AUD	17,500	10,655,326
Ω 2.625%, 07/22/24.....	1,000	986,448	Asian Infrastructure Investment Bank, Floating Rate Note, SOFR + 0.620%, FRN		
de Volksbank NV			(r) 5.981%, 08/16/27.....	2,000	2,006,224
0.010%, 09/16/24..... EUR	1,900	2,002,510			
ING Groep NV					
3.550%, 04/09/24.....	4,000	3,985,368			
1.125%, 02/14/25..... EUR	1,000	1,053,735			

DFA SHORT-DURATION REAL RETURN PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (Continued)			SWEDEN — (Continued)		
European Bank for Reconstruction & Development, Floating Rate Note, SOFR + 0.190%, FRN			Vattenfall AB 3.250%, 04/18/24. EUR	800	\$ 862,888
(r) 5.536%, 04/14/26.	378	\$ 377,354			
Inter-American Development Bank, Floating Rate Note, (r) SOFR + 0.170%, FRN, 5.524%, 09/16/26.	3,200	3,188,702	TOTAL SWEDEN.		<u>24,787,023</u>
(r) SOFR + 0.280%, FRN, 5.626%, 04/12/27.	16,900	16,869,580	SWITZERLAND — (0.7%)		
(r) SOFR + 0.350%, FRN, 5.703%, 10/04/27.	4,000	3,993,360	ABB Finance BV 0.625%, 03/31/24. EUR	480	515,899
(r) SOFR + 0.350%, FRN, 5.702%, 10/05/28.	3,000	3,000,156	UBS AG 0.010%, 03/31/26. EUR	4,410	4,443,952
International Bank for Reconstruction & Development, Floating Rate Note, SOFR + 0.430%, FRN			UBS Group AG 4.125%, 09/24/25.	3,000	2,942,855
(r) 5.790%, 08/19/27.	3,525	3,538,078	4.125%, 04/15/26.	5,000	4,892,461
International Finance Corp. 1.375%, 09/13/24. CAD	259	188,431	1.250%, 09/01/26. EUR	580	<u>595,132</u>
Nordic Investment Bank 1.875%, 04/10/24. NOK	75,000	<u>7,092,320</u>	TOTAL SWITZERLAND.		<u>13,390,299</u>
TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.		<u>57,491,540</u>	UNITED KINGDOM — (2.5%)		
SWEDEN — (1.3%)			Barclays PLC 4.375%, 01/12/26.	11,400	11,252,212
Lansforsakringar Bank AB 0.125%, 02/19/25. EUR	1,500	1,558,076	BAT Capital Corp. 3.222%, 08/15/24.	870	858,731
Skandinaviska Enskilda Banken AB 4.000%, 11/09/26. EUR	1,750	1,917,177	3.215%, 09/06/26.	4,489	4,298,037
Svensk Exportkredit AB, Floating Rate Note, SOFR + 1.000%, FRN			BAT International Finance PLC 1.668%, 03/25/26.	4,203	3,916,613
(r) 6.362%, 08/03/26.	6,000	6,086,105	BP Capital Markets PLC 1.876%, 04/07/24. EUR	3,072	3,306,060
Svenska Handelsbanken AB, Floating Rate Note, (r) SOFR + 0.910%, FRN, 6.265%, 06/10/25.	4,424	4,442,587	0.900%, 07/03/24. EUR	2,500	2,666,304
(r)Ω SOFR + 0.910%, FRN, 6.265%, 06/10/25.	2,000	2,008,403	Diageo Finance PLC 0.500%, 06/19/24. EUR	174	185,571
(r)Ω SOFR + 1.250%, FRN, 6.604%, 06/15/26.	5,585	5,640,135	1.750%, 09/23/24. EUR	1,200	1,279,470
Swedbank AB 0.250%, 10/09/24. EUR	1,200	1,265,228	Lloyds Bank Corporate Markets PLC 0.375%, 01/28/25. EUR	855	894,336
1.300%, 02/17/27. EUR	1,000	1,006,424	Lloyds Bank PLC 1.250%, 01/13/25. EUR	800	844,141
			Lloyds Banking Group PLC 4.450%, 05/08/25.	5,000	4,946,620
			3.750%, 01/11/27.	1,070	1,033,525
			Motability Operations Group PLC 0.875%, 03/14/25. EUR	2,000	2,100,410
			Nationwide Building Society 0.250%, 07/22/25. EUR	4,150	4,274,501
			1.500%, 10/13/26.	1,000	911,609
			NatWest Markets PLC Ω 0.800%, 08/12/24.	2,800	2,731,633
			Reckitt Benckiser Treasury Services PLC Ω 2.750%, 06/26/24.	1,600	<u>1,582,469</u>
			TOTAL UNITED KINGDOM.		<u>47,082,242</u>
			UNITED STATES — (35.9%)		
			AES Corp. 1.375%, 01/15/26.	3,000	2,782,423

DFA SHORT-DURATION REAL RETURN PORTFOLIO

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Affiliated Managers Group, Inc.			Celanese U.S. Holdings LLC 1.400%, 08/05/26.....	9,489	\$ 8,639,823
4.250%, 02/15/24.....	10,500	\$10,493,479	Cencora, Inc. 3.400%, 05/15/24.....	4,000	3,975,450
American Express Co., Floating Rate Note,			Charles Schwab Corp. 0.750%, 03/18/24.....	2,942	2,924,315
(r) SOFR + 0.930%, FRN, 6.288%, 03/04/25.....	829	834,106	Charles Schwab Corp., Floating Rate Note,		
(r) SOFR + 0.760%, FRN, 6.121%, 02/13/26.....	7,682	7,681,096	(r) SOFR + 0.520%, FRN, 5.881%, 05/13/26.....	9,867	9,794,489
(r) SOFR + 0.650%, FRN, 6.011%, 11/04/26.....	7,830	7,770,128	(r) SOFR + 1.050%, FRN, 6.408%, 03/03/27.....	1,094	1,086,117
American Honda Finance Corp., Floating Rate Note,			Chubb INA Holdings, Inc. 0.300%, 12/15/24..... EUR	2,642	2,767,578
(r) SOFR + 0.790%, FRN, 6.142%, 10/03/25.....	4,000	4,015,920	Cigna Group 3.500%, 06/15/24.....	1,438	1,426,872
(r) SOFR + 0.920%, FRN, 6.266%, 01/12/26.....	5,000	5,029,772	Citigroup, Inc. 1.750%, 01/28/25..... EUR	500	529,934
American Medical Systems Europe BV			CNA Financial Corp. 3.950%, 05/15/24.....	9,042	8,994,824
0.750%, 03/08/25..... EUR	2,000	2,092,045	CNO Financial Group, Inc. 5.250%, 05/30/25.....	5,600	5,590,866
American Tower Corp. 4.000%, 06/01/25.....	700	689,197	Conagra Brands, Inc. 4.300%, 05/01/24.....	1,433	1,427,271
3.125%, 01/15/27.....	3,924	3,733,180	Constellation Energy Generation LLC		
Amgen, Inc. 3.625%, 05/22/24.....	4,159	4,134,314	3.250%, 06/01/25.....	9,272	9,023,809
2.000%, 02/25/26..... EUR	3,600	3,807,513	Crown Castle, Inc. 3.200%, 09/01/24.....	4,000	3,942,728
5.500%, 12/07/26..... GBP	500	646,784	2.900%, 03/15/27.....	8,000	7,502,199
Aon Global Ltd. 3.500%, 06/14/24.....	200	198,500	Devon Energy Corp. 5.250%, 09/15/24.....	8,716	8,698,757
Arizona Public Service Co. 3.350%, 06/15/24.....	1,000	990,138	Discover Bank 3.450%, 07/27/26.....	910	865,199
Arrow Electronics, Inc. 3.250%, 09/08/24.....	6,073	5,978,113	Discover Financial Services 3.950%, 11/06/24.....	2,702	2,668,847
AT&T, Inc. 2.850%, 05/25/24..... CAD	1,500	1,106,538	3.750%, 03/04/25.....	150	146,973
Bank of America Corp. 2.375%, 06/19/24..... EUR	500	537,049	4.500%, 01/30/26.....	578	570,863
Baxter International, Inc. 0.400%, 05/15/24..... EUR	130	139,005	Discovery Communications LLC		
Boardwalk Pipelines LP 5.950%, 06/01/26.....	1,033	1,044,630	3.450%, 03/15/25.....	200	195,538
Booking Holdings, Inc. 3.650%, 03/15/25.....	1,375	1,354,269	Dominion Energy, Inc. 3.300%, 03/15/25.....	1,400	1,370,619
Brown & Brown, Inc. 4.200%, 09/15/24.....	11,428	11,331,974	Duke Energy Corp. 3.750%, 04/15/24.....	1,500	1,493,754
Camden Property Trust 3.500%, 09/15/24.....	3,244	3,200,992	DXC Technology Co. # 1.800%, 09/15/26.....	15,069	13,792,009
Capital One Financial Corp. 3.300%, 10/30/24.....	1,500	1,475,898	Eastern Energy Gas Holdings LLC		
3.200%, 02/05/25.....	1,900	1,860,964	2.500%, 11/15/24.....	370	361,541
# 4.250%, 04/30/25.....	1,500	1,482,911	Eaton Capital UnLtd Co. 0.128%, 03/08/26..... EUR	4,058	4,117,529
3.750%, 03/09/27.....	5,000	4,800,653	Edison International 3.550%, 11/15/24.....	1,000	983,698
Caterpillar Financial Services Corp., Floating Rate Note, SOFR + 0.455%, FRN			4.950%, 04/15/25.....	8,017	7,967,035
(r) 5.816%, 08/11/25.....	10,750	10,768,215	Elevance Health, Inc. 3.500%, 08/15/24.....	2,307	2,281,539

DFA SHORT-DURATION REAL RETURN PORTFOLIO

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Energy Transfer LP			3.750%, 05/22/25.....	7,300	\$7,176,362
4.250%, 04/01/24.....	409	\$ 407,765	Hess Corp.		
4.500%, 04/15/24.....	286	285,211	3.500%, 07/15/24.....	3,200	3,168,782
4.050%, 03/15/25.....	3,241	3,197,576	Hewlett Packard Enterprise Co.		
2.900%, 05/15/25.....	1,552	1,506,557	1.450%, 04/01/24.....	5,250	5,212,693
Enterprise Products			5.900%, 10/01/24.....	1,700	1,702,268
Operating LLC			Holcim Finance Luxembourg		
3.900%, 02/15/24.....	1,470	1,468,751	SA		
Equifax, Inc.			1.500%, 04/06/25..... EUR	910	959,928
2.600%, 12/01/24.....	5,000	4,886,984	Honeywell International, Inc.		
Equinix, Inc.			Δ 0.000%, 03/10/24..... EUR	4,200	4,520,159
2.625%, 11/18/24.....	5,000	4,883,027	Host Hotels & Resorts LP		
ERAC USA Finance LLC			3.875%, 04/01/24.....	1,149	1,145,438
Ω 3.850%, 11/15/24.....	1,600	1,579,747	HP, Inc.		
Evergy, Inc.			2.200%, 06/17/25.....	1,069	1,027,077
2.450%, 09/15/24.....	9,700	9,515,138	Interstate Power & Light Co.		
Expedia Group, Inc.			3.250%, 12/01/24.....	60	58,974
5.000%, 02/15/26.....	4,498	4,497,626	J M Smucker Co.		
Experian Finance PLC			3.500%, 03/15/25.....	1,000	982,642
1.375%, 06/25/26..... EUR	1,082	1,121,130	Jabil, Inc.		
Exxon Mobil Corp.			4.250%, 05/15/27.....	5,000	4,893,544
0.142%, 06/26/24..... EUR	1,600	1,702,592	Jefferies Financial Group,		
Fidelity & Guaranty Life			Inc.		
Holdings, Inc.			6.450%, 06/08/27.....	5,000	5,195,062
Ω 5.500%, 05/01/25.....	1,710	1,695,715	John Deere Capital Corp., Floating		
Fiserv, Inc.			Rate Note,		
2.750%, 07/01/24.....	5,586	5,519,691	(r) SOFR + 0.570%, FRN,		
Flex Ltd.			5.929%, 03/03/26.....	600	601,410
3.750%, 02/01/26.....	7,612	7,410,780	(r) SOFR + 0.790%, FRN,		
Fortune Brands Innovations,			6.148%, 06/08/26.....	9,784	9,844,528
Inc.			John Deere Cash		
4.000%, 06/15/25.....	1,000	985,087	Management SARL		
GATX Corp.			1.375%, 04/02/24..... EUR	1,150	1,237,538
3.850%, 03/30/27.....	850	821,790	John Deere Financial, Inc.		
General Electric Co., Floating			2.460%, 04/04/24..... CAD	1,000	740,340
Rate Note, TSFR3M +			1.090%, 07/17/24..... CAD	5,500	4,018,115
0.642%, FRN			JPMorgan Chase & Co.		
(r) 6.034%, 05/05/26.....	1,400	1,395,716	1.500%, 01/27/25..... EUR	1,000	1,058,583
General Motors Co.			Keysight Technologies, Inc.		
6.125%, 10/01/25.....	2,200	2,231,873	4.550%, 10/30/24.....	2,900	2,875,376
General Motors Financial Co., Inc.			Kinder Morgan Energy		
2.250%, 09/06/24..... GBP	275	341,328	Partners LP		
2.750%, 06/20/25.....	6,220	6,019,935	4.300%, 05/01/24.....	1,800	1,794,471
General Motors Financial			Lazard Group LLC		
Co., Inc., Floating Rate			3.750%, 02/13/25.....	1,000	982,230
Note, SOFR + 1.040%,			3.625%, 03/01/27.....	6,000	5,693,879
FRN			Legg Mason, Inc.		
(r) 6.399%, 02/26/27.....	3,000	2,971,499	4.750%, 03/15/26.....	7,000	6,993,185
Gilead Sciences, Inc.			Lennar Corp.		
3.700%, 04/01/24.....	10,219	10,185,948	4.750%, 05/30/25.....	3,900	3,876,540
Global Payments, Inc.			Linde, Inc.		
1.500%, 11/15/24.....	781	756,703	1.200%, 02/12/24..... EUR	6,625	7,153,911
2.650%, 02/15/25.....	2,500	2,425,902	LyondellBasell Industries NV		
2.150%, 01/15/27.....	5,000	4,625,994	5.750%, 04/15/24.....	1,000	1,000,091
Goldman Sachs Group, Inc.			Marathon Petroleum Corp.		
4.000%, 03/03/24.....	3,750	3,744,409	3.625%, 09/15/24.....	5,528	5,458,994
3.375%, 03/27/25..... EUR	5,750	6,191,810	4.700%, 05/01/25.....	2,970	2,949,416

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)		
Marsh & McLennan Cos., Inc.			Plains All American		
3.875%, 03/15/24.....	5,100	\$ 5,089,287	Pipeline LP/PAA Finance		
3.500%, 06/03/24.....	3,050	3,027,195	Corp.		
MetLife, Inc.			3.600%, 11/01/24.....	13,579	\$13,370,074
5.375%, 12/09/24..... GBP	1,300	1,645,039	PNC Financial Services		
Morgan Stanley			Group, Inc.		
3.000%, 02/07/24..... CAD	13,500	10,036,762	2.200%, 11/01/24.....	250	244,463
1.750%, 01/30/25..... EUR	3,000	3,181,408	Prologis Euro Finance LLC		
MPLX LP			0.250%, 09/10/27..... EUR	828	801,322
4.875%, 12/01/24.....	1,330	1,324,743	Public Service Enterprise		
1.750%, 03/01/26.....	2,558	2,396,700	Group, Inc.		
National Rural Utilities Cooperative			2.875%, 06/15/24.....	5,910	5,845,052
Finance Corp.			Public Storage Operating		
(r) SOFR + 0.700%, FRN,			Co., SOFR + 0.600%,		
6.062%, 05/07/25.....	154	154,563	FRN		
(r) SOFR + 0.800%, FRN,			(r) 5.945%, 07/25/25.....	600	601,454
6.145%, 02/05/27.....	300	300,600	PVH Corp.		
National Rural Utilities			4.625%, 07/10/25.....	4,003	3,967,457
Cooperative Finance			Realty Income Corp.		
Corp., Floating Rate Note,			3.875%, 07/15/24.....	3,400	3,372,776
SOFR + 0.330%, FRN			1.875%, 01/14/27..... GBP	1,700	1,965,275
(r) 5.676%, 10/18/24.....	2,011	2,009,752	3.200%, 01/15/27.....	15,000	14,336,582
NetApp, Inc.			Roche Holdings, Inc.,		
3.300%, 09/29/24.....	1,928	1,899,054	Floating Rate Note, SOFR		
NextEra Energy Capital Holdings,			+ 0.740%, FRN		
Inc.			(r)Ω 6.100%, 11/13/26.....	3,600	3,616,888
4.200%, 06/20/24.....	1,000	994,560	Ross Stores, Inc.		
4.255%, 09/01/24.....	610	605,217	3.375%, 09/15/24.....	2,000	1,975,184
(r) SOFR + 0.760%, FRN,			4.600%, 04/15/25.....	1,000	994,842
6.103%, 01/29/26.....	2,580	2,582,812	Royalty Pharma PLC		
NNN REIT, Inc.			1.200%, 09/02/25.....	5,372	5,037,427
3.900%, 06/15/24.....	612	607,416	Ryder System, Inc.		
Nucor Corp.			3.650%, 03/18/24.....	2,115	2,109,926
2.000%, 06/01/25.....	1,300	1,250,851	2.500%, 09/01/24.....	5,081	4,990,567
Nuveen Finance LLC			4.625%, 06/01/25.....	1,000	994,092
Ω 4.125%, 11/01/24.....	2,000	1,974,046	4.300%, 06/15/27.....	2,140	2,109,527
ONEOK, Inc.			Schlumberger Finance BV		
2.750%, 09/01/24.....	145	142,534	Δ 0.000%, 10/15/24..... EUR	1,080	1,136,112
Oracle Corp.			Sherwin-Williams Co.		
3.400%, 07/08/24.....	1,100	1,089,152	3.125%, 06/01/24.....	3,300	3,271,197
2.500%, 04/01/25.....	5,200	5,044,362	Simon Property Group LP		
Ovintiv, Inc.			2.000%, 09/13/24.....	1,230	1,204,644
5.375%, 01/01/26.....	3,484	3,486,176	Southwest Airlines Co.		
Parker-Hannifin Corp.			5.250%, 05/04/25.....	8,152	8,159,137
3.650%, 06/15/24.....	2,362	2,344,445	Southwestern Electric Power		
Penske Truck Leasing Co. LP/PTL			Co.		
Finance Corp.			1.650%, 03/15/26.....	6,041	5,647,528
Ω 3.900%, 02/01/24.....	718	718,000	State Street Corp., Floating		
Ω 4.000%, 07/15/25.....	341	334,150	Rate Note, SOFR +		
Ω 1.200%, 11/15/25.....	4,000	3,722,397	0.845%, FRN		
Ω 4.450%, 01/29/26.....	1,572	1,540,847	(r) 6.206%, 08/03/26.....	5,500	5,498,279
PepsiCo, Inc.			Thermo Fisher Scientific, Inc.		
2.150%, 05/06/24..... CAD	1,700	1,254,784	0.750%, 09/12/24..... EUR	1,000	1,059,843
Philip Morris International, Inc.			0.125%, 03/01/25..... EUR	3,000	3,124,639
2.875%, 05/01/24.....	11,981	11,898,554	Timken Co.		
2.750%, 03/19/25..... EUR	636	680,315	3.875%, 09/01/24.....	986	973,714

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			U.S. Treasury Notes, Floating Rate Note		
Truist Bank			(r) 3M USTMMR + 0.200%, FRN, 5.495%,		
1.500%, 03/10/25.....	280	\$ 268,771	01/31/25	22,500	\$ 22,506,206
4.050%, 11/03/25.....	5,000	4,910,099	(r) 3M USTMMR + 0.169%, FRN, 5.464%,		
Truist Financial Corp.			04/30/25	59,000	58,986,357
2.500%, 08/01/24.....	6,417	6,321,189	(r) 3M USTMMR + 0.125%, FRN, 5.420%,		
TWDC Enterprises 18 Corp.			07/31/25	12,000	11,986,959
2.758%, 10/07/24..... CAD	7,000	5,119,640	(r) 3M USTMMR + 0.170%, FRN, 5.465%,		
U.S. Bancorp			10/31/25	33,000	<u>32,981,565</u>
0.850%, 06/07/24..... EUR	1,500	1,601,403	TOTAL U.S. TREASURY OBLIGATIONS.....		<u>143,525,076</u>
United Parcel Service, Inc.			COMMERCIAL PAPER — (15.9%)		
2.125%, 05/21/24..... CAD	10,050	7,407,152	AUSTRALIA — (0.6%)		
Utah Acquisition Sub, Inc.			Glencore Funding LLC		
3.950%, 06/15/26.....	17,900	17,393,461	Ω 5.892%, 03/25/24.....	1,500	1,487,242
Ventas Realty LP			Telstra Group Ltd.		
3.750%, 05/01/24.....	7,768	7,731,138	Ω 5.655%, 03/04/24.....	9,000	8,955,434
2.650%, 01/15/25.....	800	778,950	Ω 5.675%, 05/01/24.....	1,500	<u>1,478,700</u>
3.500%, 02/01/25.....	3,000	2,940,033	TOTAL AUSTRALIA.....		<u>11,921,376</u>
4.125%, 01/15/26.....	2,000	1,958,172	CANADA — (3.8%)		
Verizon Communications, Inc.			Canadian Imperial Bank of Commerce		
3.376%, 02/15/25.....	1,000	982,593	Ω 5.651%, 06/05/24.....	5,175	5,078,768
Verizon Communications, Inc., Floating Rate Note, SOFR + 0.790%, FRN			CDP Financial, Inc.		
(r) 6.144%, 03/20/26.....	2,092	2,101,289	Ω 5.830%, 05/16/24.....	12,000	11,812,359
VF Corp.			Province of Alberta		
2.400%, 04/23/25.....	5,703	5,481,268	Ω 5.688%, 03/07/24.....	3,300	3,282,471
Virginia Electric & Power Co.			Ω 5.762%, 03/27/24.....	7,000	6,942,086
3.450%, 02/15/24.....	170	169,853	PSP Capital, Inc.		
VMware LLC			Ω 5.672%, 02/14/24.....	40,000	39,917,771
1.400%, 08/15/26.....	1,760	1,610,968	Ω 5.731%, 05/13/24.....	3,000	2,954,955
WEC Energy Group, Inc.			Rogers Communications, Inc.		
0.800%, 03/15/24.....	2,300	2,285,742	Ω 5.845%, 03/07/24.....	3,000	<u>2,983,248</u>
Wells Fargo & Co.			TOTAL CANADA.....		<u>72,971,658</u>
3.184%, 02/08/24..... CAD	8,000	5,947,413	FRANCE — (0.7%)		
0.500%, 04/26/24..... EUR	2,000	2,143,923	LVMH Moet Hennessy Louis Vuitton SE		
1.625%, 06/02/25..... EUR	4,000	4,203,881	Ω 5.510%, 03/18/24.....	12,500	<u>12,413,088</u>
Western Union Co.			GERMANY — (3.8%)		
1.350%, 03/15/26.....	11,347	10,478,351	FMS Wertmanagement		
Williams Cos., Inc.			Ω 5.460%, 02/05/24.....	14,000	13,989,764
4.550%, 06/24/24.....	11,500	11,447,650	NRW Bank		
3.900%, 01/15/25.....	2,277	2,247,318	Ω 5.714%, 02/20/24.....	30,000	29,912,278
Willis North America, Inc.			Ω 5.475%, 02/21/24.....	28,000	<u>27,914,021</u>
3.600%, 05/15/24.....	6,756	6,712,750	TOTAL GERMANY.....		<u>71,816,063</u>
WRKCo, Inc.					
3.000%, 09/15/24.....	4,550	<u>4,473,042</u>			
TOTAL UNITED STATES.....		<u>682,277,573</u>			
TOTAL BONDS.....		<u>1,451,355,961</u>			
U.S. TREASURY OBLIGATIONS — (7.5%)					
U.S. Treasury Inflation-Indexed Notes					
0.250%, 01/15/25	5,000	6,328,598			
0.375%, 07/15/25	8,500	10,735,391			

DFA SHORT-DURATION REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
JAPAN — (0.1%)			UNITED STATES — (Continued)		
American Honda Finance Corp.			Consolidated Edison Co. of New York, Inc.		
5.796%, 04/04/24.....	1,000	\$ 990,031	Ω 5.803%, 03/20/24.....	9,750	\$ 9,675,975
NETHERLANDS — (0.3%)			Duke Energy Corp.	1,500	1,493,745
Cooperatieve Rabobank UA			Ω 5.981%, 02/27/24.....		
5.618%, 06/04/24.....	5,000	4,908,906	FMS Wertmanagement		
SWEDEN — (0.4%)			Ω 5.455%, 02/13/24.....	31,000	30,940,779
Nordea Bank Abp			Nestle Finance International Ltd.		
Ω 5.580%, 02/09/24.....	8,000	7,989,408	Ω 5.430%, 02/28/24.....	33,350	33,214,103
UNITED KINGDOM — (0.3%)			Walt Disney Co.		
HSBC USA, Inc.			Ω 5.886%, 05/01/24.....	12,250	12,080,067
Ω 6.014%, 06/07/24.....	3,250	3,187,478	TOTAL UNITED STATES.....		112,715,042
Ω 6.031%, 06/24/24.....	3,000	2,934,786	TOTAL COMMERCIAL PAPER		
TOTAL UNITED KINGDOM...		6,122,264	(Cost \$301,837,536).....		301,847,836
UNITED STATES — (5.9%)			TOTAL INVESTMENT SECURITIES		
3M Co.			(Cost \$1,910,746,166).....		1,896,728,873
Ω 6.061%, 03/20/24.....	5,750	5,706,357			
Ω 5.695%, 03/27/24.....	6,000	5,947,932	Shares		
American Honda Finance Corp.			SECURITIES LENDING COLLATERAL — (0.3%)		
5.743%, 03/18/24.....	2,500	2,481,732	@ \$ The DFA Short Term Investment Fund.....	468,791	5,422,974
Aon Corp.			TOTAL INVESTMENTS — (100.0%)		
Ω 5.863%, 02/14/24.....	7,000	6,985,258	(Cost \$1,916,168,942) [^]		\$1,902,151,847
Ω 5.606%, 02/28/24.....	2,000	1,991,434			
Cigna Group					
Ω 5.717%, 04/05/24.....	2,220	2,197,660			

As of January 31, 2024, 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	16,094,204	AUD	24,052,882	Societe Generale	02/09/24	\$ 310,751
USD	53,055,472	EUR	48,411,299	State Street Bank and Trust	02/12/24	715,671
USD	47,352,090	CAD	63,296,159	Morgan Stanley and Co. International	02/13/24	265,214
USD	71,828,853	EUR	65,990,077	HSBC Bank	02/15/24	474,854
USD	63,471,097	EUR	58,235,210	Barclays Capital	02/16/24	499,684
USD	65,557,517	EUR	60,297,955	State Street Bank and Trust	02/20/24	344,717
USD	14,117,594	AUD	21,387,766	Bank of New York Mellon	02/21/24	77,425
USD	56,871,523	CAD	76,383,745	Citibank, N.A.	02/27/24	38,201
Total Appreciation						\$2,726,517
GBP	332,918	USD	422,219	Citibank, N.A.	02/05/24	\$ (302)
USD	12,541,348	GBP	9,913,326	HSBC Bank	02/05/24	(22,102)
USD	3,538,502	CAD	4,775,306	Citibank, N.A.	02/13/24	(13,913)
USD	1,957,889	GBP	1,548,631	Citibank, N.A.	02/16/24	(4,906)
NOK	50,646,271	USD	4,861,275	Barclays Capital	02/20/24	(43,593)
USD	20,266,228	NOK	213,514,306	State Street Bank and Trust	02/20/24	(44,136)
USD	18,638,076	NZD	30,552,255	State Street Bank and Trust	02/20/24	(37,544)

DFA SHORT-DURATION REAL RETURN PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	56,359,587	CAD	75,937,465	State Street Bank and Trust	02/26/24	\$ (140,941)
Total (Depreciation)						\$ (307,437)
Total Appreciation (Depreciation)						\$2,419,080

As of January 31, 2024, 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	—	\$ 779,939	\$ 779,939
Bank of America Corp.....	3.070%	Fixed	CPI	Maturity	USD 18,000,000	01/25/25	—	592,352	592,352
Bank of America Corp.....	2.905%	Fixed	CPI	Maturity	USD 21,000,000	10/08/24	—	1,159,583	1,159,583
Bank of America Corp.....	2.889%	Fixed	CPI	Maturity	USD 20,000,000	08/04/24	—	1,344,688	1,344,688
Bank of America Corp.....	2.820%	Fixed	CPI	Maturity	USD 44,000,000	09/03/24	—	2,751,580	2,751,580
Bank of America Corp.....	2.765%	Fixed	CPI	Maturity	USD 22,000,000	12/05/24	—	17,580	17,580
Bank of America Corp.....	2.495%	Fixed	CPI	Maturity	USD 43,000,000	03/16/26	—	3,896,782	3,896,782
Bank of America Corp.....	2.405%	Fixed	CPI	Maturity	USD 27,000,000	08/23/24	—	44,657	44,657
Bank of America Corp.....	2.384%	Fixed	CPI	Maturity	USD 37,000,000	07/27/24	—	71,121	71,121
Bank of America Corp.....	2.052%	Fixed	CPI	Maturity	USD 64,000,000	05/17/24	—	565,672	565,672
Bank of America Corp.....	1.310%	Fixed	CPI	Maturity	USD 38,000,000	06/24/24	—	5,929,334	5,929,334
Citibank, N.A.....	3.859%	Fixed	CPI	Maturity	USD 39,000,000	03/09/25	—	91,806	91,806
Citibank, N.A.....	3.774%	Fixed	CPI	Maturity	USD 22,000,000	03/04/25	—	125,459	125,459
Citibank, N.A.....	3.726%	Fixed	CPI	Maturity	USD 33,000,000	02/24/24	—	824,256	824,256
Citibank, N.A.....	3.299%	Fixed	CPI	Maturity	USD 21,000,000	02/01/24	—	790,504	790,504
Citibank, N.A.....	3.125%	Fixed	CPI	Maturity	USD 42,000,000	01/31/25	—	1,263,349	1,263,349
Citibank, N.A.....	2.470%	Fixed	CPI	Maturity	USD 59,000,000	06/26/24	—	166,302	166,302
Citibank, N.A.....	2.335%	Fixed	CPI	Maturity	USD 40,000,000	05/24/24	—	252,142	252,142
Citibank, N.A.....	1.303%	Fixed	CPI	Maturity	USD 25,000,000	06/22/25	—	4,010,646	4,010,646
Deutsche Bank AG.....	3.345%	Fixed	CPI	Maturity	USD 30,000,000	11/01/24	—	1,226,900	1,226,900
Deutsche Bank AG.....	3.318%	Fixed	CPI	Maturity	USD 25,000,000	11/29/25	—	698,055	698,055
Deutsche Bank AG.....	3.280%	Fixed	CPI	Maturity	USD 20,000,000	01/05/25	—	613,698	613,698
Deutsche Bank AG.....	3.275%	Fixed	CPI	Maturity	USD 43,000,000	11/08/24	—	1,831,638	1,831,638
Deutsche Bank AG.....	3.223%	Fixed	CPI	Maturity	USD 20,000,000	12/01/25	—	632,588	632,588
Deutsche Bank AG.....	2.695%	Fixed	CPI	Maturity	USD 32,000,000	09/24/25	—	1,805,024	1,805,024
Deutsche Bank AG.....	2.588%	Fixed	CPI	Maturity	USD 40,000,000	06/24/26	—	3,042,515	3,042,515
Deutsche Bank AG.....	2.423%	Fixed	CPI	Maturity	USD 45,000,000	03/08/26	—	4,261,451	4,261,451
Deutsche Bank AG.....	2.420%	Fixed	CPI	Maturity	USD 20,000,000	03/05/26	—	1,896,259	1,896,259
Deutsche Bank AG.....	2.325%	Fixed	CPI	Maturity	USD 42,000,000	03/02/26	—	4,188,293	4,188,293

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.....	1.540%	Fixed	CPI	Maturity	USD 20,000,000	07/15/25	—	—	\$ 3,057,328	\$ 3,057,328
Deutsche Bank AG.....	1.518%	Fixed	CPI	Maturity	USD 34,000,000	07/20/24	—	—	5,107,500	5,107,500
Morgan Stanley and Co. International.....	3.665%	Fixed	CPI	Maturity	USD 42,000,000	02/22/24	—	—	1,119,048	1,119,048
Morgan Stanley and Co. International.....	2.600%	Fixed	CPI	Maturity	USD 50,000,000	03/17/24	—	—	269,160	269,160
Morgan Stanley and Co. International.....	2.410%	Fixed	CPI	Maturity	USD 35,000,000	06/12/24	—	—	163,126	163,126
Morgan Stanley and Co. International.....	2.390%	Fixed	CPI	Maturity	USD 58,000,000	06/06/24	—	—	313,085	313,085
International.....	2.198%	Fixed	CPI	Maturity	USD 22,000,000	07/17/24	—	—	91,186	91,186
Total Appreciation.....								\$54,994,606	\$54,994,606	
Bank of America Corp.....	2.681%	Fixed	CPI	Maturity	USD 52,000,000	10/17/24	—	—	(203,038)	(203,038)
Bank of America Corp.....	2.657%	Fixed	CPI	Maturity	USD 63,000,000	10/23/24	—	—	(267,490)	(267,490)
Bank of America Corp.....	2.629%	Fixed	CPI	Maturity	USD 36,000,000	09/27/24	—	—	(62,024)	(62,024)
Bank of America Corp.....	2.574%	Fixed	CPI	Maturity	USD 64,000,000	09/28/24	—	—	(75,992)	(75,992)
Citibank, N.A.....	3.849%	Fixed	CPI	Maturity	USD 40,000,000	03/15/26	—	—	(595,337)	(595,337)
Citibank, N.A.....	2.563%	Fixed	CPI	Maturity	USD 52,000,000	10/04/24	—	—	(78,581)	(78,581)
Citibank, N.A.....	2.414%	Fixed	CPI	Maturity	USD 37,000,000	11/03/24	—	—	(104,737)	(104,737)
Citibank, N.A.....	2.198%	Fixed	CPI	Maturity	USD 54,000,000	11/21/24	—	—	(87,423)	(87,423)
Citibank, N.A.....	2.064%	Fixed	CPI	Maturity	USD 63,000,000	12/13/24	—	—	(47,341)	(47,341)
Deutsche Bank AG.....	3.959%	Fixed	CPI	Maturity	USD 30,000,000	05/04/25	—	—	(320,335)	(320,335)
Deutsche Bank AG.....	2.725%	Fixed	CPI	Maturity	USD 22,000,000	11/16/25	—	—	(54,719)	(54,719)
Deutsche Bank AG.....	2.120%	Fixed	CPI	Maturity	USD 50,000,000	01/22/25	—	—	(22,218)	(22,218)
Morgan Stanley and Co. International.....	2.970%	Fixed	CPI	Maturity	USD 32,000,000	10/28/25	—	—	(307,642)	(307,642)
Morgan Stanley and Co. International.....	2.440%	Fixed	CPI	Maturity	USD 42,000,000	11/01/24	—	—	(127,089)	(127,089)
Morgan Stanley and Co. International.....	2.275%	Fixed	CPI	Maturity	USD 37,000,000	11/22/24	—	—	(89,192)	(89,192)
Total (Depreciation).....								\$ (2,443,158)	\$ (2,443,158)	
Total Appreciation (Depreciation).....								\$52,551,448	\$52,551,448	

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$ 68,983,069	—	\$ 68,983,069
Austria.....	—	1,672,001	—	1,672,001
Belgium.....	—	12,731,348	—	12,731,348

DFA SHORT-DURATION REAL RETURN PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Canada.....	—	\$ 176,345,266	—	\$ 176,345,266
Denmark.....	—	4,847,140	—	4,847,140
Finland.....	—	6,200,545	—	6,200,545
France.....	—	70,200,491	—	70,200,491
Germany.....	—	81,738,120	—	81,738,120
Ireland.....	—	15,847,758	—	15,847,758
Italy.....	—	9,681,204	—	9,681,204
Japan.....	—	97,958,735	—	97,958,735
Netherlands.....	—	23,672,700	—	23,672,700
New Zealand.....	—	18,684,981	—	18,684,981
Norway.....	—	4,650,345	—	4,650,345
Portugal.....	—	2,473,169	—	2,473,169
Spain.....	—	30,640,412	—	30,640,412
Supranational Organization Obligations.....	—	57,491,540	—	57,491,540
Sweden.....	—	24,787,023	—	24,787,023
Switzerland.....	—	13,390,299	—	13,390,299
United Kingdom.....	—	47,082,242	—	47,082,242
United States.....	—	682,277,573	—	682,277,573
U.S. Treasury Obligations.....	—	143,525,076	—	143,525,076
Commercial Paper.....	—	301,847,836	—	301,847,836
Securities Lending Collateral.....	—	5,422,974	—	5,422,974
Forward Currency Contracts**.....	—	2,419,080	—	2,419,080
Swap Agreements**.....	—	52,551,448	—	52,551,448
TOTAL.....	—	\$1,957,122,375	—	\$1,957,122,375

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

**DFA MUNICIPAL REAL RETURN PORTFOLIO
SCHEDULE OF INVESTMENTS**

January 31, 2024

(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (97.7%)			ARIZONA — (Continued)		
ALABAMA — (1.6%)			City of Tempe (GO)		
Alabama Federal Aid			5.000%, 07/01/26	1,695	\$ 1,788,331
Highway Finance Authority			5.000%, 07/01/27	955	1,030,375
(RB)			Coconino County Unified		
□ 5.000%, 09/01/30			School District No.		
(Pre-refunded @ \$100,			1-Flagstaff (GO) Series B		
9/1/24).....	3,535	\$ 3,569,075	4.000%, 07/01/27	1,000	1,046,446
Alabama Federal Aid			Coconino County Unified		
Highway Finance Authority			School District No.		
(RB) Series A			1-Flagstaff (GO) Series C		
□ 5.000%, 09/01/32			5.000%, 07/01/28	1,250	1,379,355
(Pre-refunded @ \$100,			Maricopa County High		
9/1/26).....	1,035	1,095,105	School District No. 214		
□ 5.000%, 09/01/33			Tolleson Union High		
(Pre-refunded @ \$100,			School (GO) Series B		
9/1/26).....	2,540	2,687,504	5.000%, 07/01/24	765	770,953
□ 5.000%, 09/01/34			Town of Gilbert (GO)		
(Pre-refunded @ \$100,			5.000%, 07/15/27	1,500	<u>1,622,407</u>
9/1/26).....	4,740	5,015,263	TOTAL ARIZONA.....		<u>16,989,941</u>
City of Huntsville (GO) Series					
A			ARKANSAS — (0.1%)		
5.000%, 03/01/24	1,995	1,997,974	University of Arkansas (RB)		
City of Huntsville (GO) Series			Series A		
C			□ 5.000%, 11/01/29		
5.000%, 03/01/24	1,330	1,331,983	(Pre-refunded @ \$100,		
State of Alabama (GO)			11/1/24).....	1,410	<u>1,428,866</u>
Series B			CALIFORNIA — (4.9%)		
5.000%, 11/01/24	2,665	2,704,621	California State Public Works		
Tuscaloosa County Board of			Board (RB) Series B		
Education (ST)			5.000%, 05/01/28	1,185	1,302,224
□ 5.000%, 02/01/43			California State Public Works		
(Pre-refunded @ \$100,			Board (RB) Series D		
2/1/27).....	1,090	1,163,463	5.000%, 05/01/28	2,235	2,456,092
Water Works Board of the			City of Los Angeles (RN)		
City of Birmingham (RB)			5.000%, 06/27/24	20,000	20,154,156
Series B			City of San Francisco Public		
□ 5.000%, 01/01/45			Utilities Commission Water		
(Pre-refunded @ \$100,			Revenue (RB) Series A		
1/1/25).....	5,670	<u>5,772,039</u>	4.000%, 11/01/30	7,845	8,096,957
TOTAL ALABAMA.....		<u>25,337,027</u>	County of Los Angeles (RN)		
ARIZONA — (1.1%)			5.000%, 06/28/24	4,000	4,030,988
City of Chandler (GO)			County of Riverside (RN)		
5.000%, 07/01/24	3,090	3,115,962	5.000%, 06/28/24	4,200	4,232,537
City of Mesa (GO)			Los Angeles Unified School		
5.000%, 07/01/24	4,580	4,617,723	District (GO) Series A		
City of Phoenix (GO) Series			5.000%, 07/01/25	15	15,487
A			5.000%, 07/01/26	1,065	1,127,490
5.000%, 07/01/27	1,500	1,618,389	Los Angeles Unified School		
			District (GO) Series C		
			5.000%, 07/01/26	1,080	1,143,370

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			COLORADO — (Continued)		
Palomar Community College			Garfield Pitkin & Eagle		
District (GO)			Counties School District		
□ 5.000%, 05/01/31			No. Re-1 Roaring Fork		
(Pre-refunded @ \$100,			(GO) (ST AID WITHHLDG)		
5/1/25).....	790	\$ 811,847	Series 1		
San Diego Unified School			□ 5.000%, 12/15/29		
District (GO) Series F2			(Pre-refunded @ \$100,		
5.000%, 07/01/24	2,000	2,016,804	12/15/25).....	620	\$ 643,850
San Francisco Unified School			Jefferson County School		
District (GO)			District R-1 (GO) (ST AID		
5.000%, 06/15/28	5,390	5,989,036	WITHHLDG) Series A		
Santa Clara County			5.250%, 12/15/24	1,035	1,054,050
Financing Authority (RB)			Weld County School District		
Series A			No. 6 Greeley (GO) (ST		
5.000%, 05/01/25	540	554,866	AID WITHHLDG)		
State of California (GO)			5.000%, 12/01/25	455	473,055
5.000%, 10/01/25	1,900	1,924,036	TOTAL COLORADO.....		<u>17,569,825</u>
5.000%, 08/01/26	9,000	9,512,773	CONNECTICUT — (1.1%)		
5.000%, 12/01/26	5,535	5,898,199	Town of Darien (GO)		
3.500%, 08/01/27	1,500	1,537,549	4.000%, 04/25/24	8,015	8,025,002
5.000%, 10/01/29	1,020	1,071,430	Town of Greenwich (GO)		
5.000%, 10/01/33	3,000	3,005,926	4.000%, 02/08/24	5,000	5,000,746
State of California (GO)			Town of Madison (GO)		
Series B			4.000%, 12/19/24	5,010	5,049,639
5.000%, 09/01/25	3,155	<u>3,265,701</u>	TOTAL CONNECTICUT.....		<u>18,075,387</u>
TOTAL CALIFORNIA.....		<u>78,147,468</u>	DISTRICT OF COLUMBIA — (0.2%)		
COLORADO — (1.1%)			District of Columbia (GO)		
Board of Water			Series B		
Commissioners City &			5.000%, 06/01/25	1,135	1,165,678
County of Denver (RB)			District of Columbia (GO)		
Series A			Series E		
5.000%, 12/15/26	3,310	3,526,857	5.000%, 06/01/26	2,050	<u>2,155,648</u>
5.000%, 12/15/27	3,450	3,760,705	TOTAL DISTRICT OF		
Boulder Larimer & Weld			COLUMBIA.....		<u>3,321,326</u>
Counties St. Vrain Valley			FLORIDA — (2.8%)		
School District Re1J (GO)			Collier County Water-Sewer		
(ST AID WITHHLDG)			District (RB)		
Series C			5.000%, 07/01/25	375	386,002
5.000%, 12/15/29	3,000	3,191,632	County of Miami-Dade (GO)		
City of Colorado Springs			Series A		
Utilities System Revenue			5.000%, 07/01/26	1,840	1,938,223
(RB) Series A-1			Florida Department of		
5.000%, 11/15/26	3,015	3,205,984	Environmental Protection		
Denver City & County School			(RB) Series A		
District No. 1 (GO) (ST			5.000%, 07/01/26	5,000	5,254,932
AID WITHHLDG) Series B			Florida Keys Aqueduct		
5.000%, 12/01/24	1,335	1,356,899	Authority (RB) Series B		
El Paso County School			5.000%, 09/01/25	1,380	1,425,818
District No. 2 Harrison					
(GO) (ST AID WITHHLDG)					
5.000%, 12/01/26	335	356,793			

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)		
Hillsborough County Aviation Authority (RB) Series B			State of Georgia (GO) Series C		
□ 5.000%, 10/01/34 (Pre-refunded @ \$100, 10/1/24).....	4,825	\$ 4,884,902	4.000%, 07/01/29	4,000	\$ 4,305,978
□ 5.000%, 10/01/35 (Pre-refunded @ \$100, 10/1/24).....	2,400	2,429,796	State of Georgia (GO) Series C-1		
JEA Water & Sewer System Revenue (RB) Series A			5.000%, 07/01/24	3,355	3,382,772
5.000%, 10/01/24	3,645	3,692,150	State of Georgia (GO) Series F		
Palm Beach County Health Facilities Authority (RB)			5.000%, 01/01/27	1,150	1,228,352
□ 5.000%, 12/01/31 (Pre-refunded @ \$100, 12/1/24).....	1,400	1,419,847	TOTAL GEORGIA.....		<u>55,723,672</u>
School District of Broward County (RN)			HAWAII — (0.6%)		
5.000%, 06/28/24	8,610	8,667,727	City & County of Honolulu (GO) Series A		
State of Florida (GO) Series A			5.000%, 11/01/25	3,125	3,242,106
5.000%, 06/01/24.....	2,995	3,014,494	City & County of Honolulu (GO) Series B		
5.000%, 07/01/24	675	680,811	5.000%, 10/01/25	475	491,853
5.000%, 07/01/27	1,105	1,164,376	5.000%, 10/01/26	615	635,828
State of Florida (GO) Series B			5.000%, 03/01/27	2,350	2,516,544
5.000%, 06/01/24	1,290	1,298,396	County of Maui (GO)		
5.000%, 07/01/24	5,160	5,204,423	5.000%, 03/01/25	750	766,564
5.000%, 06/01/25	3,090	<u>3,178,017</u>	State of Hawaii (GO) Series FH		
TOTAL FLORIDA.....		<u>44,639,914</u>	5.000%, 10/01/26	1,760	1,863,598
GEORGIA — (3.5%)			TOTAL HAWAII.....		<u>9,516,493</u>
City of Atlanta (GO) Series A-1			ILLINOIS — (0.1%)		
5.000%, 12/01/24	865	879,762	County of Will (GO)		
City of Atlanta (GO) Series A-2			□ 5.000%, 11/15/34 (Pre-refunded @ \$100, 11/15/25).....	1,045	1,083,159
5.000%, 12/01/24	1,655	1,683,243	IOWA — (0.5%)		
Clarke County School District (GO) (ST AID WITHHLDG)			City of Des Moines (GO) Series A		
5.000%, 09/01/27	3,120	3,378,914	5.000%, 06/01/24	2,000	2,012,420
Gwinnett County School District (GO) Series B			City of Sioux City (GO) Series A		
5.000%, 08/01/27	25,000	27,137,825	3.000%, 06/01/27	1,325	1,330,194
Richmond County Board of Education (GO) (ST AID WITHHLDG) Series A			City of Urbandale (GO) Series A		
5.000%, 10/01/25	1,010	1,044,165	5.000%, 06/01/27	1,040	1,117,211
State of Georgia (GO) Series A			City of Urbandale (GO) Series B		
5.000%, 07/01/26	1,225	1,292,452	5.000%, 06/01/24	1,000	1,006,376
5.000%, 07/01/27	8,065	8,715,263	Iowa Valley Community College District (GO)		
State of Georgia (GO) Series A-1			4.000%, 06/01/28	2,890	3,056,679
5.000%, 02/01/25	2,620	2,674,946	TOTAL IOWA.....		<u>8,522,880</u>

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
KANSAS — (0.3%)			LOUISIANA — (Continued)		
City of Merriam (GO) Series A			St. Tammany Parish Wide School District No. 12 (GO) Series A		
5.000%, 10/01/25	200	\$ 206,930	5.000%, 03/01/28	1,175	\$ 1,280,260
Johnson County Unified School District No. 229 Blue Valley (GO) Series A			State of Louisiana (GO) Series B		
5.000%, 10/01/26	1,500	1,589,088	5.000%, 10/01/24	7,025	7,118,717
Kansas Development Finance Authority (RB) Series D			State of Louisiana (GO) Series D-1		
5.000%, 05/01/28	2,000	<u>2,191,929</u>	5.000%, 12/01/26	4,265	<u>4,330,310</u>
TOTAL KANSAS.....		<u>3,987,947</u>	TOTAL LOUISIANA.....		<u>22,737,048</u>
KENTUCKY — (1.3%)			MAINE — (0.2%)		
Louisville & Jefferson County Metropolitan Sewer District (RB) Series C			City of Portland (GO)		
5.000%, 05/15/24	1,780	1,789,971	5.000%, 05/01/27	1,000	1,076,813
5.000%, 05/15/25	1,640	1,684,799	State of Maine (GO) Series D		
Louisville Water Co. (RB)			5.000%, 06/01/28	1,700	<u>1,873,129</u>
5.000%, 11/15/27	4,000	4,344,486	TOTAL MAINE.....		<u>2,949,942</u>
Louisville/Jefferson County Metropolitan Government (GO) Series A			MARYLAND — (5.6%)		
5.000%, 12/01/25	3,800	3,952,172	City of Baltimore (GO) Series A		
5.000%, 04/01/28	7,885	<u>8,655,458</u>	5.000%, 10/15/26	800	849,596
TOTAL KENTUCKY.....		<u>20,426,886</u>	County of Baltimore (GO)		
LOUISIANA — (1.4%)			3.000%, 11/01/24	5,015	5,002,858
City of Shreveport (GO)			County of Charles (GO)		
□ 5.000%, 09/01/34 (Pre-refunded @ \$100, 9/1/24).....	1,750	1,768,888	5.000%, 10/01/24.....	2,025	2,051,077
East Baton Rouge Sewerage Commission (RB) Series B			5.000%, 10/01/25	390	404,160
□ 5.000%, 02/01/32 (Pre-refunded @ \$100, 2/1/25).....	2,415	2,464,929	County of Howard (GO) Series A		
Louisiana Local Government Environmental Facilities & Community Development Authority (RB)			5.000%, 02/15/27	2,435	2,608,702
□ 5.000%, 10/01/33 (Pre-refunded @ \$100, 10/1/24).....	1,000	1,012,085	County of Howard (GO) Series D		
□ 5.000%, 10/01/35 (Pre-refunded @ \$100, 10/1/24).....	1,590	1,609,215	5.000%, 02/15/24	4,000	4,002,828
□ 5.000%, 10/01/37 (Pre-refunded @ \$100, 10/1/24).....	2,005	2,029,230	5.000%, 02/15/25	8,390	8,577,655
□ 5.000%, 10/01/39 (Pre-refunded @ \$100, 10/1/24).....	1,110	1,123,414	County of Montgomery (GO) Series A		
			□ 5.000%, 11/01/27 (Pre-refunded @ \$100, 11/1/24).....	1,965	1,994,214
			County of Montgomery (GO) Series C		
			5.000%, 10/01/26	5,500	5,839,782
			5.000%, 10/01/27	6,655	7,232,886
			County of Wicomico (GO) Series A		
			5.000%, 12/01/25	1,000	1,040,409
			State of Maryland (GO) Series A		
			5.000%, 03/15/24	1,340	1,343,045
			State of Maryland (GO) Series A		
			5.000%, 03/15/26	1,000	1,047,843
			4.000%, 08/01/26	5,400	5,401,338

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)		
5.000%, 03/15/28	8,030	\$ 8,819,091	Town of Lexington (GO)		
State of Maryland (GO)			4.000%, 02/15/27	1,000	\$ 1,044,085
Series B			TOTAL MASSACHUSETTS...		<u>53,789,318</u>
5.000%, 08/01/24	2,690	2,716,760	MICHIGAN — (0.9%)		
5.000%, 08/01/26	6,600	6,979,315	L'Anse Creuse Public		
University System of			Schools (GO) (Q-SBLF)		
Maryland (RB) Series A			□ 5.000%, 05/01/27		
□ 4.000%, 04/01/34			(Pre-refunded @ \$100,		
(Pre-refunded @ \$100,			5/1/25).....	1,000	1,025,171
4/1/24).....	2,000	2,002,717	Michigan Finance Authority		
Washington Suburban			(RB)		
Sanitary Commission (RB)			□ 5.000%, 08/01/28		
(CNTY GTD)			(Pre-refunded @ \$100,		
5.000%, 06/01/24	4,325	4,353,007	8/1/24).....	5,170	5,212,491
3.000%, 06/01/26	2,160	2,169,544	□ 5.000%, 08/01/31		
□ 4.000%, 06/01/38			(Pre-refunded @ \$100,		
(Pre-refunded @ \$100,			8/1/24).....	2,945	2,969,204
6/1/24).....	5,000	5,015,269	5.000%, 11/15/31	1,200	1,227,309
Washington Suburban			□ 5.000%, 08/01/32		
Sanitary Commission (RB)			(Pre-refunded @ \$100,		
(CNTY GTD) Series 2ND			8/1/24).....	2,500	2,520,547
□ 4.000%, 06/01/39			State of Michigan (GO)		
(Pre-refunded @ \$100,			Series A		
6/1/24).....	8,715	<u>8,741,614</u>	5.000%, 05/01/25	1,740	<u>1,785,524</u>
TOTAL MARYLAND.....		<u>88,193,710</u>	TOTAL MICHIGAN.....		<u>14,740,246</u>
MASSACHUSETTS — (3.4%)			MINNESOTA — (3.4%)		
City of Quincy (GO)			City of Minneapolis (GO)		
4.500%, 07/05/24	10,175	10,226,187	5.500%, 12/01/24	305	311,446
5.000%, 07/05/24	12,065	12,148,366	City of St. Paul (GO) Series		
City of Worcester (GO)			A		
4.500%, 02/27/24	13,015	13,026,716	5.000%, 03/01/24	2,655	2,658,827
Commonwealth of			County of Hennepin (GO)		
Massachusetts (GO)			Series C		
Series A			5.000%, 12/15/24	3,995	4,066,600
5.000%, 09/01/24	3,965	4,011,922	County of Hennepin (GO)		
Commonwealth of			Series A		
Massachusetts (GO)			5.000%, 12/01/31.....	4,415	4,715,883
Series C			Metropolitan Council (GO)		
5.000%, 08/01/24	1,605	1,621,205	Series B		
Commonwealth of			5.000%, 03/01/27	4,360	4,675,684
Massachusetts (GO)			Metropolitan Council (GO)		
Series D			Series C		
5.000%, 07/01/26	510	537,960	5.000%, 03/01/24	6,250	6,259,522
Commonwealth of			St. Louis Park Independent		
Massachusetts (GO)			School District No. 283		
Series E			(GO) (SD CRED PROG)		
5.000%, 11/01/27	1,000	1,088,539	Series A		
Massachusetts School			5.000%, 02/01/24	305	305,000
Building Authority (RB)			5.000%, 02/01/28	2,610	2,831,612
Series A					
5.000%, 11/15/25	3,240	3,361,183			
Town of Belmont (GO)					
4.500%, 11/14/24	6,665	6,723,155			

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
MINNESOTA — (Continued)			NEBRASKA — (Continued)		
State of Minnesota (GO)			County of Sarpy (GO)		
Series A			5.000%, 06/01/26	1,110	\$ 1,166,433
5.000%, 08/01/25	12,150	\$12,542,743	5.000%, 06/01/27	2,535	2,700,686
5.000%, 09/01/25	2,100	2,172,032	Douglas County School		
5.000%, 08/01/28	6,000	6,646,906	District No. 17 (GO)		
5.000%, 08/01/32	1,175	1,183,479	4.000%, 12/15/26	3,015	3,124,640
State of Minnesota (GO)			Elkhorn School District (GO)		
Series B			□ 4.000%, 12/15/32		
5.000%, 08/01/24	1,030	1,040,502	(Pre-refunded @ \$100,		
University of Minnesota (RB)			12/15/24)	1,280	1,290,861
Series B			Kearney School District (GO)		
5.000%, 10/01/25	810	838,069	□ 4.750%, 12/15/36		
West St. Paul-Mendota			(Pre-refunded @ \$100,		
Heights-Eagan			12/15/24)	7,820	7,939,650
Independent School			Metropolitan Utilities District		
District No. 197 (GO) (SD			of Omaha Gas System		
CRED PROG) Series A			Revenue (RB)		
5.000%, 02/01/24	3,250	<u>3,250,000</u>	5.000%, 12/01/24	1,135	1,153,618
TOTAL MINNESOTA		<u>53,498,305</u>	Omaha Public Power District		
MISSISSIPPI — (0.8%)			(RB) Series B		
Mississippi Development			□ 4.000%, 02/01/29		
Bank (RB) (BAM)			(Pre-refunded @ \$100,		
□ 5.000%, 04/01/32			8/1/24)	1,340	1,346,699
(Pre-refunded @ \$100,			Omaha School District (GO)		
4/1/24)	1,000	1,002,972	Series A		
State of Mississippi (GO)			5.000%, 12/15/25	1,345	<u>1,397,171</u>
Series A			TOTAL NEBRASKA		<u>21,384,291</u>
5.000%, 10/01/28	1,155	1,249,415	NEVADA — (2.3%)		
□ 4.000%, 10/01/33			County of Clark (GO) Series		
(Pre-refunded @ \$100,			B		
10/1/25)	5,050	5,143,536	5.000%, 11/01/24	6,065	6,153,363
□ 5.000%, 11/01/33			Las Vegas Valley Water		
(Pre-refunded @ \$100,			District (GO) Series A		
11/1/26)	4,600	<u>4,886,702</u>	5.000%, 06/01/24	1,170	1,177,188
TOTAL MISSISSIPPI		<u>12,282,625</u>	5.000%, 06/01/27	11,490	12,365,862
MISSOURI — (0.2%)			Las Vegas Valley Water		
City of Kansas City (GO)			District (GO) Series C		
Series A			5.000%, 06/01/24	2,075	2,087,748
4.000%, 02/01/27	1,000	1,039,058	State of Nevada (GO) Series		
Metropolitan St. Louis Sewer			A		
District (RB) Series B			5.000%, 05/01/24	2,000	2,009,830
5.000%, 05/01/29	150	167,936	State of Nevada (GO) Series		
North Kansas City School			D		
District No. 74 (GO) (ST			5.000%, 04/01/25	11,755	<u>12,049,831</u>
AID DIR DEP) Series B			TOTAL NEVADA		<u>35,843,822</u>
4.000%, 03/01/26	1,905	<u>1,949,779</u>	NEW HAMPSHIRE — (0.2%)		
TOTAL MISSOURI		<u>3,156,773</u>	City of Nashua (GO)		
NEBRASKA — (1.4%)			4.000%, 07/15/24	2,000	2,008,918
City of Omaha (GO)			5.000%, 08/01/28	1,655	<u>1,833,438</u>
5.000%, 04/15/24	1,260	1,264,533	TOTAL NEW HAMPSHIRE....		<u>3,842,356</u>

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
NEW JERSEY — (2.6%)			NEW YORK — (Continued)		
City of Hoboken (GO)			City of New York (GO) Series		
3.000%, 02/01/27	1,000	\$ 1,001,534	J		
County of Mercer (GO)			5.000%, 08/01/25	1,890	\$ 1,908,422
4.000%, 02/01/27	3,430	3,560,955	City of Rochester (GO)		
County of Mercer (GO)			Series II		
Series A			4.500%, 08/01/24	4,035	4,055,924
4.000%, 02/01/28	3,290	3,462,172	Dutchess County Local		
New Jersey Economic			Development Corp. (RB)		
Development Authority			Series A		
(RB) Series BBB			□ 5.000%, 07/01/44		
□ 5.500%, 06/15/30			(Pre-refunded @ \$100,		
(Pre-refunded @ \$100,			7/1/24).....	1,000	1,006,996
12/15/26).....	6,015	6,490,676	New Rochelle City School		
New Jersey Turnpike			District (GO) (ST AID		
Authority (RB) Series A			WITHHLDG) Series A		
□ 5.000%, 01/01/31			5.000%, 06/15/24	1,505	1,516,619
(Pre-refunded @ \$100,			New York State Dormitory		
7/1/24).....	5,030	5,069,140	Authority (RB) Series C		
Township of Toms River (GO)			5.000%, 03/15/38	2,330	2,334,304
5.000%, 07/26/24	5,470	5,512,821	New York State Dormitory		
4.000%, 06/01/27	865	901,827	Authority (RB) Series A		
4.000%, 06/01/28	1,255	1,323,690	5.000%, 02/15/25	200	204,312
Township of West Orange			5.000%, 03/15/26	1,010	1,057,682
(GO) Series A			5.000%, 02/15/30	2,000	2,003,103
5.000%, 11/07/24	4,000	4,052,834	5.000%, 02/15/33	1,330	1,391,512
Township of Woodbridge			New York State Dormitory		
(GO)			Authority (RB) Series A		
4.500%, 03/15/24	10,000	<u>10,015,719</u>	5.000%, 02/15/25	365	372,870
TOTAL NEW JERSEY.....		<u>41,391,368</u>	New York State Dormitory		
NEW MEXICO — (0.4%)			Authority (RB) Series B		
State of New Mexico (GO)			5.000%, 02/15/24	700	700,477
Series B			New York State Dormitory		
5.000%, 03/01/24	170	170,259	Authority (RB) Series C		
State of New Mexico			5.000%, 03/15/27	9,000	9,665,086
Severance Tax Permanent			New York State Dormitory		
Fund (RB) Series D			Authority (RB) Series E		
5.000%, 07/01/26	5,580	<u>5,876,533</u>	5.000%, 03/15/27	7,000	7,493,359
TOTAL NEW MEXICO.....		<u>6,046,792</u>	New York State Urban		
NEW YORK — (4.9%)			Development Corp. (RB)		
City of New York (GO) Series			Series A		
C			5.000%, 03/15/26	6,920	7,248,319
5.000%, 08/01/31	1,550	1,578,511	New York State Urban		
City of New York (GO) Series			Development Corp. (RB)		
A			Series C		
5.000%, 08/01/25	1,145	1,156,160	5.000%, 03/15/24	1,690	1,693,841
City of New York (GO) Series			North Shore Central School		
C			District (GO) (ST AID		
5.000%, 08/01/26	4,205	4,437,270	WITHHLDG)		
City of New York (GO) Series			4.000%, 04/26/24	5,000	5,006,669
E			Smithtown Central School		
5.000%, 08/01/26	3,850	4,062,662	District (GO) (ST AID		
			WITHHLDG)		
			4.500%, 06/27/24	11,010	11,056,544

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)		
Town of East Hampton (GO)			City of Columbus (GO)		
Series A			Series A		
5.000%, 08/16/24	1,500	\$ 1,514,061	4.000%, 04/01/24	4,050	\$ 4,056,173
Village of Garden City (GO)			5.000%, 08/15/24	1,015	1,025,907
4.000%, 02/16/24	6,025	<u>6,026,931</u>	4.000%, 08/15/25	3,745	3,813,582
TOTAL NEW YORK.....		<u>77,491,634</u>	5.000%, 04/01/27	2,000	2,148,249
			Hamilton City School District		
NORTH CAROLINA — (2.5%)			(GO) (SD CRED PROG)		
City of Charlotte Water &			□ 5.000%, 12/01/30		
Sewer System Revenue			(Pre-refunded @ \$100,		
(RB)			12/1/24).....	1,000	1,016,239
5.000%, 07/01/27	1,900	2,053,193	□ 5.000%, 12/01/34		
City of Charlotte Water &			(Pre-refunded @ \$100,		
Sewer System Revenue			12/1/24).....	1,590	1,615,819
(RB) Series A			State of Ohio (GO) Series R		
5.000%, 07/01/24	6,045	6,095,040	□ 5.000%, 05/01/28		
City of Raleigh Combined			(Pre-refunded @ \$100,		
Enterprise System			5/1/24).....	1,010	1,014,586
Revenue (RB)			State of Ohio (GO) Series A		
5.000%, 03/01/24	295	295,437	4.000%, 03/01/24	2,625	2,626,917
5.000%, 09/01/24	470	475,344	5.000%, 09/15/25	2,330	2,412,112
County of Durham (GO)			5.000%, 09/01/28	2,500	2,772,489
5.000%, 06/01/24	590	593,860	5.000%, 03/15/30	1,230	1,232,560
County of Gaston (GO)			State of Ohio (GO) Series B		
5.000%, 02/01/26	2,500	2,611,579	5.000%, 09/01/27	1,010	1,094,536
County of Iredell (GO) Series			5.000%, 09/15/27	3,715	4,029,494
B			State of Ohio (GO) Series C		
2.500%, 02/01/24	2,285	2,285,000	□ 5.000%, 11/01/26		
County of New Hanover (RB)			(Pre-refunded @ \$100,		
□ 5.000%, 10/01/29			5/1/25).....	535	549,064
(Pre-refunded @ \$100,			State of Ohio (GO) Series X		
10/1/27).....	3,500	3,765,745	5.000%, 05/01/29	650	730,781
County of Wake (GO)			Upper Arlington City School		
5.000%, 09/01/24	4,175	4,223,682	District (GO) Series A		
County of Wake (GO) Series			5.000%, 12/01/26	1,555	<u>1,650,909</u>
C			TOTAL OHIO.....		<u>37,809,096</u>
5.000%, 03/01/25	7,730	7,904,877			
North Carolina Turnpike			OKLAHOMA — (0.3%)		
Authority (RB) Series B			City of Bixby (GO) Series A		
5.000%, 02/01/24	7,570	7,570,000	4.000%, 06/01/26	790	809,929
University of North Carolina			4.000%, 06/01/28	1,790	1,881,228
at Charlotte (RB)			City of Tulsa (GO)		
□ 5.000%, 04/01/43			5.000%, 03/01/25	1,475	<u>1,506,468</u>
(Pre-refunded @ \$100,			TOTAL OKLAHOMA.....		<u>4,197,625</u>
4/1/24).....	1,500	<u>1,504,583</u>			
TOTAL NORTH CAROLINA...		<u>39,378,340</u>	OREGON — (1.9%)		
			City of Portland (GO) Series		
OHIO — (2.4%)			A		
City of Cincinnati (GO)			5.000%, 06/01/24	1,790	1,801,591
Series A			5.000%, 06/15/25	170	174,977
5.000%, 12/01/24	1,600	1,624,792	5.000%, 06/01/26	1,465	1,542,538
City of Columbus (GO)			City of Portland Water		
Series 2017-1			System Revenue (RB)		
4.000%, 04/01/27	4,215	4,394,887	Series A		
			5.000%, 04/01/27	1,780	1,909,696

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
OREGON — (Continued)			PENNSYLVANIA — (Continued)		
City of Salem (GO)			Montgomery County		
5.000%, 06/01/24	570	\$ 573,577	Industrial Development		
Lane & Douglas Counties			Authority (RB) Series A		
School District No. 28J			□ 5.250%, 01/15/46		
Fern Ridge (GO) (SCH BD			(Pre-refunded @ \$100,		
GTY) Series A			1/15/25).....	1,520	\$ 1,549,184
□ 5.000%, 06/15/33			West View Municipal		
(Pre-refunded @ \$100,			Authority Water Revenue		
6/15/26).....	1,115	1,173,660	(RB)		
Lane County School District			□ 5.000%, 11/15/36		
No. 4J Eugene (GO) (SCH			(Pre-refunded @ \$100,		
BD GTY)			11/15/24).....	2,000	<u>2,028,924</u>
5.000%, 06/15/27	4,030	4,343,716	TOTAL PENNSYLVANIA.....		<u>21,240,633</u>
Portland Community College					
District (GO)			RHODE ISLAND — (0.1%)		
5.000%, 06/15/27	1,340	1,409,347	State of Rhode Island (GO)		
State of Oregon (GO) Series			Series A		
A			5.000%, 04/01/27	1,060	<u>1,136,233</u>
5.000%, 05/01/27	670	719,947			
State of Oregon (GO) Series			SOUTH CAROLINA — (3.5%)		
C			Aiken County Consolidated		
5.000%, 05/01/26	850	893,193	School District (GO)		
□ 5.000%, 08/01/37			(SCSDE)		
(Pre-refunded @ \$100,			5.000%, 04/01/24.....	6,835	6,856,224
8/1/24).....	1,740	1,757,396	5.000%, 04/01/25	3,350	3,431,305
State of Oregon Department			5.000%, 04/01/26	3,520	3,687,740
of Transportation (RB)			5.000%, 04/01/27	2,800	3,004,017
Series A			Beaufort County School		
5.000%, 11/15/24	4,985	5,059,365	District (GO) (SCSDE)		
5.000%, 11/15/26	1,685	1,791,735	Series B		
□ 5.000%, 11/15/29			5.000%, 03/01/24	2,900	2,904,252
(Pre-refunded @ \$100,			Beaufort County School		
11/15/24).....	4,610	4,676,671	District (GO) (SCSDE)		
Washington & Multnomah			Series D		
Counties School District			5.000%, 03/01/25	7,650	7,817,313
No. 48J Beaverton (GO)			Charleston County School		
(SCH BD GTY)			District (GO) (SCSDE)		
□ 5.000%, 06/15/31			4.500%, 04/01/24	11,805	11,828,932
(Pre-refunded @ \$100,			Clemson University (RB)		
6/15/24).....	2,050	<u>2,064,104</u>	Series B		
TOTAL OREGON.....		<u>29,891,513</u>	5.000%, 05/01/25	800	819,641
			County of Richland (GO) (ST		
PENNSYLVANIA — (1.3%)			AID WITHHLDG) Series A		
City of Philadelphia Water &			5.000%, 03/01/26	1,870	1,957,658
Wastewater Revenue (RB)			Dorchester County School		
Series A			District No. 2 (GO)		
□ 5.000%, 07/01/45			(SCSDE) Series A		
(Pre-refunded @ \$100,			4.000%, 03/01/32	7,505	7,509,253
7/1/24).....	5,605	5,646,297	Grand Strand Water & Sewer		
County of Chester (GO)			Authority (RB) Series A		
Series A			5.000%, 06/01/24	2,000	2,012,885
4.000%, 07/15/28	5,305	5,475,475	Lexington & Richland School		
County of Montgomery (GO)			District No. 5 (GO)		
5.000%, 07/01/28	5,925	6,540,753	(SCSDE)		
			5.000%, 03/01/24	2,750	2,754,167

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
SOUTH CAROLINA — (Continued)			TENNESSEE — (Continued)		
State of South Carolina (GO)			Tennessee State School		
Series D			Bond Authority (RB) (ST		
5.000%, 04/01/25	1,050	\$ 1,075,727	INTERCEPT)		
TOTAL SOUTH CAROLINA...		<u>55,659,114</u>	□ 5.000%, 11/01/29		
TENNESSEE — (2.6%)			(Pre-refunded @ \$100,	1,260	\$ 1,277,795
City of Knoxville Electric			11/1/24).....		
System Revenue (RB)			5.000%, 11/01/33		
Series NN			(Pre-refunded @ \$100,	1,180	<u>1,196,665</u>
5.000%, 07/01/27	885	953,347	11/1/24).....		
City of Memphis (GO) Series			TOTAL TENNESSEE.....		<u>41,722,816</u>
B			TEXAS — (23.4%)		
5.000%, 05/01/24	2,775	2,787,946	Alamo Community College		
City of Murfreesboro (GO)			District (GO)		
5.000%, 06/01/28	1,000	1,101,409	5.000%, 02/15/24	1,900	1,901,238
City of Pigeon Forge (GO)			5.000%, 08/15/24	6,115	6,178,102
Series B			Alamo Heights Independent		
5.000%, 06/01/27	1,740	1,874,368	School District (GO)		
City of Sevierville (GO)			(PSF-GTD) Series A		
5.000%, 06/01/29	3,135	3,522,844	5.000%, 02/01/24	1,255	1,255,000
County of Knox (GO)			Alief Independent School		
5.000%, 06/01/24	1,045	1,051,524	District (GO) (PSF-GTD)		
County of Knox (GO) Series			Series 2023		
C			5.000%, 02/15/24	1,650	1,651,069
5.000%, 06/01/26	125	131,500	Alvin Independent School		
County of Maury (GO)			District (GO) (PSF-GTD)		
5.000%, 04/01/24	650	651,997	Series A		
County of Shelby (GO)			□ 5.000%, 02/15/28		
Series B			(Pre-refunded @ \$100,		
5.000%, 04/01/24	4,195	4,208,305	2/15/24).....	2,835	2,836,774
County of Shelby (GO)			Arlington Independent School		
Series A			District (GO) (PSF-GTD)		
5.000%, 04/01/25	5,090	5,215,894	5.000%, 02/15/24	1,430	1,430,869
County of Washington (GO)			Austin Independent School		
Series A			District (GO) (PSF-GTD)		
4.000%, 06/01/26	1,705	1,751,506	5.000%, 08/01/24	1,370	1,383,358
Metropolitan Government of			5.000%, 08/01/25	500	515,865
Nashville & Davidson			5.000%, 08/01/26	2,250	2,375,399
County (GO) Series A			Birdville Independent School		
4.000%, 01/01/26	4,000	4,094,419	District (GO) (PSF-GTD)		
5.000%, 01/01/26	5,090	5,304,419	Series A		
Metropolitan Government of			5.000%, 02/15/27	1,395	1,487,354
Nashville & Davidson			Board of Regents of the		
County (GO) Series C			University of Texas System		
□ 4.500%, 07/01/33			(RB) Series J		
(Pre-refunded @ \$100,			5.000%, 08/15/25	12,775	13,189,993
7/1/25).....	2,930	2,994,585	City of Anna (GO)		
State of Tennessee (GO)			4.000%, 02/15/28	1,350	1,406,157
Series A			City of Arlington (GO)		
5.000%, 08/01/27	1,500	1,546,621	5.000%, 08/15/24.....	5,720	5,776,891
5.000%, 09/01/27	1,900	2,057,672	5.000%, 08/15/25	1,070	1,103,128
			City of Arlington (GO) Series		
			A		
			5.000%, 08/15/24	1,225	1,237,184

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>
TEXAS — (Continued)		
City of Austin (GO)		
5.000%, 05/01/24	1,600	\$1,607,505
5.000%, 09/01/24	4,000	4,045,716
5.000%, 09/01/25	4,500	4,651,526
City of Austin Electric Utility Revenue (RB) Series A		
5.000%, 11/15/25	1,120	1,161,247
City of Austin Water & Wastewater System Revenue (RB)		
5.000%, 11/15/27	1,000	1,086,498
City of Bedford (GO)		
5.000%, 02/01/25	2,920	2,971,992
City of Carrollton (GO)		
5.000%, 08/15/25	1,260	1,299,778
5.000%, 08/15/26	1,420	1,501,241
City of Cedar Park (GO)		
5.000%, 02/15/26	655	683,276
City of College Station (GO)		
5.000%, 02/15/28	500	544,688
City of Corpus Christi (GO) Series A		
5.000%, 03/01/26	1,810	1,890,354
City of Denton (GO)		
5.000%, 02/15/28	2,040	2,224,776
City of El Paso Water & Sewer Revenue (RB)		
5.000%, 03/01/26	375	391,725
5.000%, 03/01/27	225	240,325
City of El Paso Water & Sewer Revenue (RB) Series A		
5.000%, 03/01/24	425	425,560
City of Fort Worth (GO)		
5.000%, 03/01/27	5,160	5,508,310
5.000%, 03/01/28	5,000	5,453,985
City of Frisco (GO) Series A		
5.000%, 02/15/24	1,745	1,746,176
5.000%, 02/15/25	2,075	2,119,485
City of Garland (GO) Series A		
5.000%, 02/15/24	400	400,252
City of Houston (GO) Series A		
5.000%, 03/01/24	4,950	4,956,729
5.000%, 03/01/25	6,145	6,270,827
5.000%, 03/01/26	7,020	7,030,007
5.000%, 03/01/27	5,000	5,334,455
□ 4.000%, 03/01/34 (Pre-refunded @ \$100, 3/1/24).....	1,360	1,360,826
City of Irving (GO)		
5.000%, 09/15/27	2,020	2,183,003
City of Leander (GO) Series A		
5.000%, 08/15/24	1,125	1,136,549

	<u>Face Amount (000)</u>	<u>Value†</u>
TEXAS — (Continued)		
5.000%, 08/15/25	1,110	\$1,145,381
City of Lewisville (GO)		
5.000%, 02/15/24	1,800	1,801,200
5.000%, 02/15/27	620	661,793
5.000%, 02/15/28	745	811,286
City of Lewisville Waterworks & Sewer System Revenue (RB)		
4.000%, 02/15/27	1,070	1,106,064
City of Lubbock (GO)		
5.000%, 02/15/24	1,220	1,220,795
City of McKinney (GO)		
5.000%, 08/15/24	5,145	5,196,172
City of Midland (GO)		
5.000%, 03/01/28	705	768,727
City of Pflugerville (GO)		
5.000%, 08/01/26	1,160	1,224,650
City of San Angelo (GO)		
3.000%, 02/15/28	1,165	1,156,227
City of San Antonio Electric & Gas Systems Revenue (RB)		
5.000%, 02/01/24	825	825,000
5.000%, 02/01/26	3,065	3,197,537
4.000%, 02/01/27	1,500	1,546,773
City of San Antonio Electric & Gas Systems Revenue (RB) Series ETM		
5.000%, 02/01/24	8,755	8,755,000
City of Temple (GO) Series A		
5.000%, 08/01/28	185	201,733
City of Temple (GO) Series B		
5.000%, 08/01/27	160	171,349
5.000%, 08/01/28	165	179,924
City of Temple Utility System Revenue (RB)		
5.000%, 08/01/26	1,000	1,051,771
City of Waco (GO) Series A		
4.000%, 02/01/25	1,070	1,079,679
Conroe Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/25	1,210	1,235,816
5.000%, 02/15/32	1,025	1,061,181
Conroe Independent School District (GO) (PSF-GTD) Series A		
5.000%, 02/15/26	8,710	9,091,286
5.000%, 02/15/29	880	981,225
County of Bexar (GO)		
□ 5.000%, 06/15/32 (Pre-refunded @ \$100, 6/15/24).....	2,140	2,154,327
County of Collin (GO) Series A		
5.000%, 02/15/25	1,615	1,648,293

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
TEXAS — (Continued)		
County of Harris (GO)		
5.000%, 10/01/25	745	\$ 770,816
County of Harris (GO) Series A		
5.000%, 10/01/25	1,280	1,324,356
County of Tarrant (GO)		
5.000%, 07/15/28	500	549,353
County of Tarrant (GO) Series A		
5.000%, 07/15/29	350	391,900
County of Travis (GO) Series A		
5.000%, 03/01/26	1,420	1,483,040
Crowley Independent School District (GO) (PSF-GTD) Series B		
□ 5.000%, 08/01/36 (Pre-refunded @ \$100, 8/1/25).....	1,000	1,028,613
Cypress-Fairbanks Independent School District (GO) (PSF-GTD) Series A		
5.000%, 02/15/25	1,950	1,990,801
Dallas Area Rapid Transit (RB) Series A		
□ 5.000%, 12/01/46 (Pre-refunded @ \$100, 12/1/25).....	1,135	1,177,769
Dallas Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/25	265	270,512
Dallas Independent School District (GO) (PSF-GTD) Series A		
□ 4.000%, 02/15/34 (Pre-refunded @ \$100, 2/15/25).....	1,420	1,431,879
Denton Independent School District (GO) (PSF-GTD)		
5.000%, 08/15/24	380	383,779
Dripping Springs Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/24	1,000	1,000,663
Eagle Mountain & Saginaw Independent School District (GO) (PSF-GTD) Series A		
5.000%, 08/15/25	1,105	1,141,739
Eanes Independent School District (GO) (PSF-GTD) Series A		
5.000%, 08/01/27	2,280	2,455,906

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
TEXAS — (Continued)		
El Paso Independent School District (GO) (PSF-GTD)		
5.000%, 08/15/24	3,035	\$3,065,995
5.000%, 08/15/25	1,060	1,093,625
Fort Bend Independent School District (GO) (PSF-GTD)		
5.000%, 08/15/24	2,120	2,141,424
Fort Bend Independent School District (GO) (PSF-GTD) Series A		
5.000%, 08/15/27	1,000	1,079,453
Fort Bend Independent School District (GO) (PSF-GTD) Series E		
5.000%, 02/15/25	1,245	1,270,409
Fort Worth Independent School District (GO) (PSF-GTD)		
□ 5.000%, 02/15/29 (Pre-refunded @ \$100, 2/15/24).....	3,395	3,397,187
□ 5.000%, 02/15/39 (Pre-refunded @ \$100, 2/15/24).....	2,580	2,581,662
Fort Worth Independent School District (GO) (PSF-GTD) Series A		
5.000%, 02/15/24	1,840	1,841,199
Fort Worth Independent School District (GO) (PSF-GTD) Series A		
5.000%, 02/15/25	1,240	1,265,818
Frisco Independent School District (GO) (PSF-GTD)		
5.000%, 08/15/24	3,035	3,067,128
5.000%, 02/15/27	785	838,152
4.000%, 02/15/28	2,000	2,097,982
Frisco Independent School District (GO) (PSF-GTD) Series B		
5.000%, 02/15/28	1,400	1,527,929
Frisco Independent School District (GO) Series A		
5.000%, 02/15/28	1,075	1,171,078
Galveston Independent School District (GO) (PSF-GTD)		
5.000%, 02/01/26	310	322,914
5.000%, 02/01/27	180	191,864
Garland Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/24	1,695	1,696,092

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
TEXAS — (Continued)			TEXAS — (Continued)		
Garland Independent School District (GO) (PSF-GTD) Series A			Lake Worth Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/25	590	\$ 602,163	□ 5.000%, 02/15/29 (Pre-refunded @ \$100, 2/15/25).....	2,860	\$ 2,917,249
Garland Independent School District (GO) (PSF-GTD) Series A			Lone Star College System (GO) Series A		
5.000%, 02/15/26	2,000	2,037,288	5.000%, 02/15/26	7,500	7,840,457
Goose Creek Consolidated Independent School District (GO) (PSF-GTD) Series A			Lubbock-Cooper Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/28	2,000	2,083,449	5.000%, 02/15/31	1,010	1,010,632
Goose Creek Consolidated Independent School District (GO) (PSF-GTD) Series FH			Montgomery Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/27	3,000	3,199,513	5.000%, 02/15/38	3,230	3,296,316
Harris County Flood Control District (GO) Series A			Northside Independent School District (GO) (PSF-GTD)		
5.000%, 10/01/25	500	517,079	5.000%, 08/01/24	705	711,316
Hays Consolidated Independent School District (GO) (PSF-GTD)			Permanent University Fund - University of Texas System (RB) Series B		
5.000%, 02/15/24	330	330,202	5.250%, 07/01/28	2,620	2,917,173
□ 5.000%, 02/15/34 (Pre-refunded @ \$100, 2/15/24).....	1,000	1,000,626	□ 4.000%, 07/01/32 (Pre-refunded @ \$100, 7/1/24).....	5,015	5,033,583
Houston Independent School District (GO) (PSF-GTD)			Pflugerville Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/26	685	714,710	□ 4.000%, 02/15/30 (Pre-refunded @ \$100, 2/15/24).....	10,620	10,623,066
5.000%, 02/15/27	1,020	1,089,987	Plano Independent School District (GO)		
Houston Independent School District (GO) (PSF-GTD) Series A			5.000%, 02/15/24	3,185	3,187,182
5.000%, 02/15/25	1,410	1,438,922	Plano Independent School District (GO) (PSF-GTD) Series B		
5.000%, 02/15/26	1,445	1,507,672	5.000%, 02/15/24	2,225	2,226,524
Hutto Independent School District (GO) (PSF-GTD)			Prosper Independent School District (GO) (PSF-GTD)		
5.000%, 08/01/28	150	164,231	5.000%, 02/15/29	575	640,279
Joshua Independent School District (GO) (PSF-GTD)			□ 5.000%, 02/15/36 (Pre-refunded @ \$100, 2/15/24).....	5,085	5,088,182
□ 5.000%, 08/15/40 (Pre-refunded @ \$100, 8/15/24).....	2,105	2,125,859	Richardson Independent School District (GO) (PSF-GTD) Series A		
□ 5.000%, 08/15/42 (Pre-refunded @ \$100, 8/15/24).....	3,345	3,378,146	5.000%, 02/15/24	750	750,483
Katy Independent School District (GO) (PSF-GTD)			5.000%, 02/15/27	155	165,635
5.000%, 02/15/29	375	418,136			

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
TEXAS — (Continued)			TEXAS — (Continued)		
Round Rock Independent School District (GO) (PSF-GTD) Series A 5.000%, 08/01/26	3,950	\$ 4,170,145	Texas Transportation Commission State Highway Fund (RB) Series A		
San Antonio Independent School District (GO) (PSF-GTD) Series B 5.000%, 08/15/28	1,955	2,155,329	□ 5.000%, 04/01/31 (Pre-refunded @ \$100, 4/1/24).....	3,190	\$ 3,198,685
Socorro Independent School District (GO) (PSF-GTD) Series A			□ 5.000%, 04/01/33 (Pre-refunded @ \$100, 4/1/24).....	6,510	6,527,725
□ 5.000%, 08/15/27 (Pre-refunded @ \$100, 8/15/24).....	1,840	1,858,233	□ 5.000%, 04/01/34 (Pre-refunded @ \$100, 4/1/24).....	7,100	7,119,331
Spring Branch Independent School District (GO) (PSF-GTD) 5.000%, 02/01/28	500	545,424	Trinity River Authority Central Regional Wastewater System Revenue (RB) 5.000%, 08/01/27	415	447,018
State of Texas (GO) 5.000%, 10/01/25	1,685	1,690,553	5.000%, 08/01/28	575	632,619
□ 4.000%, 10/01/33 (Pre-refunded @ \$100, 4/1/24).....	8,420	8,431,439	Trinity River Authority Denton Creek Wastewater Treatment System Revenue (RB) 5.000%, 02/01/27	700	744,474
□ 5.000%, 10/01/34 (Pre-refunded @ \$100, 4/1/24).....	2,930	2,938,708	United Independent School District (GO) (PSF-GTD) □ 5.000%, 08/15/38 (Pre-refunded @ \$100, 8/15/24).....	1,000	1,009,643
□ 5.000%, 04/01/39 (Pre-refunded @ \$100, 4/1/24).....	1,000	1,002,889	Waco Independent School District (GO) (PSF-GTD) 5.000%, 08/15/27	250	268,725
State of Texas (GO) Series A 5.000%, 10/01/26	12,935	13,181,639	□ 4.000%, 08/15/34 (Pre-refunded @ \$100, 8/15/24).....	2,200	2,209,616
5.000%, 04/01/27	1,480	1,545,988	Waxahachie Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24	1,055	1,055,680
□ 5.000%, 10/01/27 (Pre-refunded @ \$100, 10/1/24).....	1,715	1,735,725	Ysleta Independent School District (GO) (PSF-GTD) □ 5.000%, 08/15/32 (Pre-refunded @ \$100, 8/15/25).....	2,355	2,429,442
□ 5.000%, 10/01/44 (Pre-refunded @ \$100, 10/1/24).....	6,790	6,872,055	□ 5.000%, 08/15/38 (Pre-refunded @ \$100, 8/15/25).....	10,000	10,316,102
State of Texas (GO) Series C 5.000%, 08/01/27	420	453,133	TOTAL TEXAS.....		<u>370,126,649</u>
Tarrant County College District (GO) 5.000%, 08/15/24	1,775	1,792,181	UTAH — (1.0%)		
5.000%, 08/15/28	1,000	1,100,670	City of American Fork (GO) 5.000%, 05/01/26	1,165	1,220,298
Tarrant Regional Water District Water Supply System Revenue (RB) □ 5.000%, 03/01/34 (Pre-refunded @ \$100, 3/1/24).....	12,835	12,852,973	City of Salt Lake City Public Utilities Revenue (RB) 5.000%, 02/01/29	1,400	1,561,806
Temple Independent School District (GO) (PSF-GTD) 5.000%, 02/01/28	500	545,027			

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †		<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †
UTAH — (Continued)			VIRGINIA — (Continued)		
Jordan Valley Water			County of Fairfax (GO) (ST		
Conservancy District (RB)			AID WITHHLDG) Series A		
Series A			5.000%, 10/01/24	10,000	\$10,133,327
5.000%, 10/01/25	725	\$ 751,322	County of Fairfax (GO) (ST		
Murray City School District			AID WITHHLDG) Series A		
(GO) (SCH BD GTY)			5.000%, 10/01/26	5,580	5,923,243
Series B			Fairfax County Water		
5.000%, 02/01/25	1,815	1,851,805	Authority (RB)		
Nebo School District (GO)			5.000%, 04/01/24	1,525	1,529,786
(SCH BD GTY)			Hampton Roads Sanitation		
5.000%, 07/01/25	4,170	4,290,003	District (RB) Series A		
State of Utah (GO)			5.000%, 07/01/29		
5.000%, 07/01/25	665	684,511	(Pre-refunded @ \$100,		
5.000%, 07/01/26	2,115	2,228,918	7/1/24).....	1,400	1,411,184
Tooele County School District			Loudoun County Sanitation		
(GO) (SCH BD GTY)			Authority (RB)		
5.000%, 06/01/27	1,175	1,263,400	5.000%, 01/01/25	3,850	3,923,837
5.000%, 06/01/28	1,890	2,073,519	TOTAL VIRGINIA.....		43,742,684
TOTAL UTAH.....		15,925,582	WASHINGTON — (6.7%)		
VERMONT — (0.1%)			City of Seattle Municipal		
State of Vermont (GO) Series			Light & Power Revenue		
A			(RB)		
5.000%, 08/15/27	1,270	1,376,719	5.000%, 07/01/28	6,170	6,794,935
VIRGINIA — (2.8%)			City of Seattle Municipal		
City of Lynchburg (GO)			Light & Power Revenue		
5.000%, 02/01/26	1,930	2,014,606	(RB) Series A		
City of Norfolk (GO) (ST AID			5.000%, 03/01/24	2,390	2,393,641
WITHHLDG) Series A			City of Seattle Municipal		
□ 5.000%, 09/01/28			Light & Power Revenue		
(Pre-refunded @ \$100,			(RB) Series B		
9/1/24).....	1,220	1,233,873	5.000%, 04/01/24	3,090	3,099,697
□ 5.000%, 09/01/31			City of Seattle Water System		
(Pre-refunded @ \$100,			Revenue (RB)		
9/1/24).....	1,100	1,112,508	5.000%, 05/01/24	1,605	1,612,608
City of Roanoke (GO) (ST			City of Spokane (GO)		
AID WITHHLDG)			5.000%, 12/01/25	1,215	1,262,328
5.000%, 04/01/27	205	220,131	City of Tacoma Regional		
5.000%, 04/01/28	730	802,543	Water Supply System		
City of Virginia Beach (GO)			Revenue (RB)		
(ST AID WITHHLDG)			5.000%, 12/01/24	3,380	3,434,303
Series A			Clark County School District		
5.000%, 07/15/24	1,340	1,352,073	No. 114 Evergreen (GO)		
City of Virginia Beach (GO)			(SCH BD GTY)		
(ST AID WITHHLDG)			5.000%, 12/01/24	2,525	2,566,002
Series B			County of King (GO) Series		
5.000%, 07/15/24	2,315	2,335,858	A		
5.000%, 09/15/24	3,235	3,275,355	4.000%, 01/01/25	225	227,240
County of Arlington (GO)			5.000%, 12/01/25	1,830	1,903,949
5.000%, 08/15/27	3,820	4,139,649	County of King (GO) Series		
County of Arlington (GO)			B		
Series D			5.000%, 12/01/24	1,455	1,479,830
5.000%, 08/15/27	4,000	4,334,711	5.000%, 12/01/25	1,455	1,513,796

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
WASHINGTON — (Continued)			WASHINGTON — (Continued)		
County of King Sewer			State of Washington (GO)		
Revenue (RB)			Series D		
□ 5.000%, 07/01/36			5.000%, 02/01/35	1,015	\$ 1,053,850
(Pre-refunded @ \$100,			State of Washington (GO)		
1/1/25).....	1,150	\$ 1,170,174	Series R		
County of King Sewer			5.000%, 02/01/24	2,465	2,465,000
Revenue (RB) Series B			5.000%, 07/01/24	10,080	10,160,521
5.000%, 07/01/24	1,475	1,486,173	State of Washington (GO)		
County of Spokane (GO)			Series 2017-A		
5.000%, 12/01/26	3,850	4,095,038	5.000%, 08/01/26	1,620	1,710,690
Energy Northwest (RB)			State of Washington (GO)		
Series A			Series A-1		
4.000%, 07/01/24	2,980	2,992,515	5.000%, 08/01/26	1,760	1,812,554
5.000%, 07/01/26	1,310	1,380,559	State of Washington (GO)		
5.000%, 07/01/28	5,735	6,323,436	Series B		
Grant County Public Utility			5.000%, 07/01/24	2,250	2,267,973
District No. 2 Priest Rapids			State of Washington (GO)		
Hydroelectric Project (RB)			Series C		
Series A			5.000%, 02/01/25.....	7,025	7,165,366
□ 5.000%, 01/01/31			State of Washington (GO)		
(Pre-refunded @ \$100,			Series D		
7/1/24).....	1,950	1,965,174	5.000%, 06/01/26	2,350	2,471,653
King County School District			State of Washington (GO)		
No. 405 Bellevue (GO)			Series R		
(SCH BD GTY)			4.000%, 07/01/27	2,320	2,420,796
5.000%, 12/01/24.....	10,495	10,667,158	State of Washington (GO)		
King County School District			Series RC		
No. 409 Tahoma (GO)			5.000%, 08/01/27	4,850	5,242,726
(SCH BD GTY)			TOTAL WASHINGTON.....		<u>106,046,196</u>
5.000%, 12/01/24	390	396,623			
King County School District			WEST VIRGINIA — (0.0%)		
No. 411 Issaquah (GO)			State of West Virginia (GO)		
(SCH BD GTY)			Series A		
4.000%, 12/01/24	1,040	1,048,855	5.000%, 12/01/24	495	<u>503,447</u>
Pierce County School District					
No. 10 Tacoma (GO) (SCH			WISCONSIN — (2.2%)		
BD GTY)			Appleton Area School District		
□ 5.000%, 12/01/31			(GO)		
(Pre-refunded @ \$100,			□ 3.500%, 03/01/32		
12/1/24).....	2,500	2,539,564	(Pre-refunded @ \$100,		
□ 5.000%, 12/01/32			3/1/24).....	2,180	2,180,585
(Pre-refunded @ \$100,			□ 3.750%, 03/01/33		
12/1/24).....	2,790	2,834,153	(Pre-refunded @ \$100,		
5.000%, 12/01/33	1,225	1,244,386	3/1/24).....	1,415	1,415,660
Pierce County School District			Germantown School District		
No. 3 Puyallup (GO) (SCH			(GO) Series A		
BD GTY) Series B			5.000%, 04/01/27	2,200	2,367,243
5.000%, 12/01/25	1,205	1,251,939	Janesville School District		
Snohomish County School			(GO)		
District No. 201			3.000%, 03/01/24.....	1,245	1,244,409
Snohomish (GO) (SCH BD			Milwaukee Metropolitan		
GTY) Series A			Sewerage District (GO)		
4.000%, 12/01/26	165	170,940	Series A		
5.000%, 12/01/29	3,015	3,420,051	5.000%, 10/01/27	895	971,082

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
WISCONSIN — (Continued)			COMMERCIAL PAPER — (1.1%)		
State of Wisconsin (GO)			California Educational		
Series 1			Facilities Authority		
5.000%, 05/01/24	1,435	\$ 1,441,695	(r) 3.300%, 05/02/24.....	3,625	\$ 3,624,077
5.000%, 11/01/24	4,770	4,840,916	Massachusetts Health &		
5.000%, 05/01/26	5,000	5,254,079	Educational Facilities		
State of Wisconsin (GO)			Authority		
Series 2			(r) 3.150%, 05/07/24.....	5,538	5,535,720
5.000%, 11/01/24	5,835	5,921,750	3.310%, 06/06/24.....	8,000	<u>7,993,010</u>
5.000%, 11/01/26	4,230	4,499,428	TOTAL COMMERCIAL		
State of Wisconsin (GO)			PAPER		
Series B			(Cost \$17,163,000).....		<u>17,152,807</u>
5.000%, 05/01/26	4,020	4,224,280			
State of Wisconsin (GO)					
Series D					
□ 5.000%, 05/01/35			INVESTMENT COMPANIES — (1.2%)		
(Pre-refunded @ \$100,			BlackRock Liquidity		
5/1/24).....	1,000	<u>1,004,541</u>	Funds MuniCash		
			(Cost \$19,596,061).....	19,594,129	<u>19,596,088</u>
TOTAL WISCONSIN.....		<u>35,365,668</u>	TOTAL INVESTMENTS — (100.0%)		
TOTAL MUNICIPAL BONDS			(Cost \$1,587,686,832)^^....		<u>\$1,582,990,231</u>
(Cost \$1,550,927,771).....		<u>1,546,241,336</u>			

As of January 31, 2024, 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	—	—	\$302,433	\$302,433
Bank of America Corp.....	3.232%	Fixed	CPI	Maturity	USD 17,000,000	12/01/25	—	—	530,762	530,762
Bank of America Corp.....	3.150%	Fixed	CPI	Maturity	USD 20,000,000	11/23/27	—	—	367,696	367,696
Bank of America Corp.....	3.063%	Fixed	CPI	Maturity	USD 9,000,000	11/08/26	—	—	280,511	280,511
Bank of America Corp.....	3.050%	Fixed	CPI	Maturity	USD 16,000,000	02/15/26	—	—	344,198	344,198
Bank of America Corp.....	3.042%	Fixed	CPI	Maturity	USD 11,000,000	02/11/25	—	—	340,608	340,608
Bank of America Corp.....	3.015%	Fixed	CPI	Maturity	USD 14,000,000	01/11/26	—	—	408,324	408,324
Bank of America Corp.....	2.975%	Fixed	CPI	Maturity	USD 8,000,000	10/25/29	—	—	171,166	171,166
Bank of America Corp.....	2.966%	Fixed	CPI	Maturity	USD 31,000,000	12/13/26	—	—	975,466	975,466
Bank of America Corp.....	2.956%	Fixed	CPI	Maturity	USD 17,000,000	01/14/27	—	—	407,999	407,999
Bank of America Corp.....	2.955%	Fixed	CPI	Maturity	USD 8,000,000	11/02/28	—	—	215,716	215,716
Bank of America Corp.....	2.929%	Fixed	CPI	Maturity	USD 23,000,000	02/02/27	—	—	498,234	498,234
Bank of America Corp.....	2.920%	Fixed	CPI	Maturity	USD 19,000,000	12/30/26	—	—	552,041	552,041
Bank of America Corp.....	2.909%	Fixed	CPI	Maturity	USD 23,000,000	12/03/26	—	—	854,167	854,167
Bank of America Corp.....	2.874%	Fixed	CPI	Maturity	USD 18,000,000	10/14/26	—	—	745,503	745,503
Bank of America Corp.....	2.860%	Fixed	CPI	Maturity	USD 9,000,000	12/17/26	—	—	321,107	321,107

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.....	2.837%	Fixed	CPI	Maturity	USD 8,000,000	09/21/24	—	—	\$ 473,034	\$ 473,034
Bank of America Corp.....	2.826%	Fixed	CPI	Maturity	USD 13,000,000	01/25/27	—	—	368,118	368,118
Bank of America Corp.....	2.817%	Fixed	CPI	Maturity	USD 10,000,000	05/19/26	—	—	701,763	701,763
Bank of America Corp.....	2.746%	Fixed	CPI	Maturity	USD 12,000,000	08/13/26	—	—	687,411	687,411
Bank of America Corp.....	2.736%	Fixed	CPI	Maturity	USD 12,000,000	07/29/26	—	—	739,341	739,341
Bank of America Corp.....	2.717%	Fixed	CPI	Maturity	USD 8,000,000	05/25/26	—	—	599,147	599,147
Bank of America Corp.....	2.679%	Fixed	CPI	Maturity	USD 13,000,000	07/19/26	—	—	865,464	865,464
Bank of America Corp.....	2.627%	Fixed	CPI	Maturity	USD 10,000,000	04/14/24	—	—	953,619	953,619
Bank of America Corp.....	2.554%	Fixed	CPI	Maturity	USD 10,000,000	06/10/29	—	—	764,762	764,762
Bank of America Corp.....	2.545%	Fixed	CPI	Maturity	USD 8,000,000	07/01/28	—	—	589,210	589,210
Bank of America Corp.....	2.498%	Fixed	CPI	Maturity	USD 10,000,000	06/24/29	—	—	783,889	783,889
Bank of America Corp.....	2.489%	Fixed	CPI	Maturity	USD 9,000,000	06/16/31	—	—	721,465	721,465
Bank of America Corp.....	2.489%	Fixed	CPI	Maturity	USD 17,000,000	06/30/31	—	—	1,320,154	1,320,154
Bank of America Corp.....	2.373%	Fixed	CPI	Maturity	USD 18,000,000	07/13/26	—	—	1,496,100	1,496,100
Bank of America Corp.....	2.350%	Fixed	CPI	Maturity	USD 14,000,000	09/20/26	—	—	1,183,957	1,183,957
Bank of America Corp.....	2.349%	Fixed	CPI	Maturity	USD 14,000,000	08/13/27	—	—	1,170,063	1,170,063
Bank of America Corp.....	2.339%	Fixed	CPI	Maturity	USD 30,000,000	07/26/24	—	—	70,187	70,187
Bank of America Corp.....	2.334%	Fixed	CPI	Maturity	USD 29,000,000	06/22/24	—	—	135,363	135,363
Bank of America Corp.....	2.244%	Fixed	CPI	Maturity	USD 15,000,000	11/01/27	—	—	1,438,929	1,438,929
Bank of America Corp.....	2.193%	Fixed	CPI	Maturity	USD 14,000,000	03/29/25	—	—	1,409,561	1,409,561
Bank of America Corp.....	2.187%	Fixed	CPI	Maturity	USD 20,000,000	11/20/25	—	—	1,991,634	1,991,634
Bank of America Corp.....	2.177%	Fixed	CPI	Maturity	USD 11,000,000	09/20/27	—	—	1,226,231	1,226,231
Bank of America Corp.....	2.149%	Fixed	CPI	Maturity	USD 14,000,000	08/10/27	—	—	1,575,853	1,575,853
Bank of America Corp.....	2.064%	Fixed	CPI	Maturity	USD 13,000,000	10/24/24	—	—	1,554,505	1,554,505
Bank of America Corp.....	2.029%	Fixed	CPI	Maturity	USD 15,000,000	05/24/25	—	—	1,784,867	1,784,867
Bank of America Corp.....	2.004%	Fixed	CPI	Maturity	USD 14,000,000	06/13/25	—	—	1,700,230	1,700,230
Bank of America Corp.....	1.971%	Fixed	CPI	Maturity	USD 25,000,000	02/21/25	—	—	2,906,636	2,906,636
Citibank, N.A.....	0.022%	Fixed	CPI	Maturity	USD 16,000,000	02/14/24	—	—	1,708,175	1,708,175
Citibank, N.A.....	2.855%	Fixed	CPI	Maturity	USD 10,000,000	09/09/24	—	—	604,875	604,875
Citibank, N.A.....	2.442%	Fixed	CPI	Maturity	USD 34,000,000	08/21/24	—	—	43,557	43,557
Citibank, N.A.....	2.367%	Fixed	CPI	Maturity	USD 10,000,000	05/04/28	—	—	830,339	830,339
Citibank, N.A.....	2.335%	Fixed	CPI	Maturity	USD 29,000,000	05/24/24	—	—	182,803	182,803
Citibank, N.A.....	2.240%	Fixed	CPI	Maturity	USD 29,000,000	07/14/24	—	—	113,263	113,263
Citibank, N.A.....	2.171%	Fixed	CPI	Maturity	USD 11,000,000	04/07/24	—	—	1,161,512	1,161,512
Citibank, N.A.....	2.141%	Fixed	CPI	Maturity	USD 17,000,000	04/16/28	—	—	1,900,463	1,900,463
Citibank, N.A.....	2.113%	Fixed	CPI	Maturity	USD 11,000,000	05/02/24	—	—	1,228,865	1,228,865
Citibank, N.A.....	2.113%	Fixed	CPI	Maturity	USD 27,000,000	12/21/24	—	—	2,963,037	2,963,037
Citibank, N.A.....	2.103%	Fixed	CPI	Maturity	USD 11,000,000	11/21/26	—	—	1,239,299	1,239,299
Citibank, N.A.....	2.100%	Fixed	CPI	Maturity	USD 18,000,000	12/11/25	—	—	1,986,895	1,986,895
Citibank, N.A.....	2.005%	Fixed	CPI	Maturity	USD 12,000,000	11/09/25	—	—	1,496,656	1,496,656

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.....	1.924%	Fixed	CPI	Maturity	USD 61,000,000	01/12/25	—	—	\$ 64,854	\$ 64,854
Citibank, N.A.....	1.789%	Fixed	CPI	Maturity	USD 21,000,000	03/31/24	—	—	3,060,480	3,060,480
Citibank, N.A.....	1.675%	Fixed	CPI	Maturity	USD 20,000,000	09/03/24	—	—	2,620,990	2,620,990
Citibank, N.A.....	1.558%	Fixed	CPI	Maturity	USD 7,000,000	07/17/25	—	—	1,064,872	1,064,872
Morgan Stanley and Co. International.....	3.090%	Fixed	CPI	Maturity	USD 11,000,000	02/25/27	—	—	114,925	114,925
Morgan Stanley and Co. International.....	2.847%	Fixed	CPI	Maturity	USD 51,000,000	07/18/26	—	—	68,402	68,402
Morgan Stanley and Co. International.....	2.740%	Fixed	CPI	Maturity	USD 24,000,000	03/31/24	—	—	37,681	37,681
Morgan Stanley and Co. International.....	2.330%	Fixed	CPI	Maturity	USD 33,000,000	10/06/24	—	—	19,371	19,371
Morgan Stanley and Co. International.....	2.020%	Fixed	CPI	Maturity	USD 50,000,000	01/08/25	—	—	2,030	2,030
Total Appreciation								\$59,040,768	\$59,040,768	
Bank of America Corp.....	3.270%	Fixed	CPI	Maturity	USD 25,000,000	08/12/24	—	—	(55,278)	(55,278)
Bank of America Corp.....	2.177%	Fixed	CPI	Maturity	USD 50,000,000	12/18/24	—	—	(89,238)	(89,238)
Citibank, N.A.....	2.737%	Fixed	CPI	Maturity	USD 37,000,000	09/25/24	—	—	(99,591)	(99,591)
Citibank, N.A.....	2.605%	Fixed	CPI	Maturity	USD 50,000,000	10/02/24	—	—	(86,471)	(86,471)
Citibank, N.A.....	2.585%	Fixed	CPI	Maturity	USD 33,000,000	09/28/24	—	—	(42,695)	(42,695)
Citibank, N.A.....	2.325%	Fixed	CPI	Maturity	USD 68,000,000	11/09/24	—	—	(148,547)	(148,547)
Citibank, N.A.....	2.143%	Fixed	CPI	Maturity	USD 40,000,000	11/20/24	—	—	(41,740)	(41,740)
Morgan Stanley and Co. International.....	3.550%	Fixed	CPI	Maturity	USD 10,000,000	03/04/26	—	—	(9,069)	(9,069)
Morgan Stanley and Co. International.....	2.690%	Fixed	CPI	Maturity	USD 26,000,000	10/18/24	—	—	(106,264)	(106,264)
Morgan Stanley and Co. International.....	2.370%	Fixed	CPI	Maturity	USD 32,000,000	10/12/24	—	—	(9,354)	(9,354)
Morgan Stanley and Co. International.....	2.053%	Fixed	CPI	Maturity	USD 59,000,000	01/18/25	—	—	(1,387)	(1,387)
Total (Depreciation)								\$ (689,634)	\$ (689,634)	
Total Appreciation (Depreciation)								\$58,351,134	\$58,351,134	

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$1,546,241,336	—	\$1,546,241,336
Commercial Paper.....	—	17,152,807	—	17,152,807
Investment Companies.....	\$19,596,088	—	—	19,596,088
Swap Agreements**.....	—	58,351,134	—	58,351,134
TOTAL	\$19,596,088	\$1,621,745,277	—	\$1,641,341,365

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

DFA MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (99.5%)			CALIFORNIA — (Continued)		
ALABAMA — (0.7%)			5.000%, 10/01/29	3,045	\$ 3,198,532
Tuscaloosa County Board of Education (ST)			4.000%, 10/01/36	1,000	<u>1,056,071</u>
□ 5.000%, 02/01/43 (Pre-refunded @ \$100, 2/1/27).....	1,525	\$1,627,782	TOTAL CALIFORNIA.....		<u>12,970,757</u>
Water Works Board of the City of Birmingham (RB) Series A			COLORADO — (1.4%)		
□ 5.000%, 01/01/34 (Pre-refunded @ \$100, 1/1/25).....	1,000	1,017,996	Board of Water		
Water Works Board of the City of Birmingham (RB) Series B			Commissioners City & County of Denver (RB) Series A		
□ 5.000%, 01/01/33 (Pre-refunded @ \$100, 1/1/27).....	1,545	<u>1,645,782</u>	5.000%, 12/15/25	1,515	1,573,484
TOTAL ALABAMA.....		<u>4,291,560</u>	Boulder Valley School District No. Re-2 Boulder (GO) (ST AID WITHHLDG)		
ALASKA — (0.1%)			Series B		
Municipality of Anchorage (GO) Series A			4.000%, 12/01/24	1,000	1,008,515
5.000%, 09/01/33	315	<u>346,725</u>	City of Colorado Springs Utilities System Revenue (RB) Series B		
ARIZONA — (0.5%)			5.000%, 11/15/26	600	638,007
City of Phoenix (GO)			5.000%, 11/15/37	200	233,868
5.000%, 07/01/24	240	241,967	Colorado Health Facilities Authority (RB) Series A		
Maricopa County High School District No. 214 Tolleson Union High School (GO) Series B			□ 5.000%, 06/01/45 (Pre-refunded @ \$100, 6/1/25).....	1,840	1,882,458
5.000%, 07/01/38	150	173,114	Denver City & County School District No. 1 (GO) (ST AID WITHHLDG) Series B		
Maricopa County Unified School District No. 69 Paradise Valley (GO)			5.000%, 12/01/24	550	559,022
5.000%, 07/01/25	470	483,591	El Paso County School District No. 2 Harrison (GO) (ST AID WITHHLDG)		
Maricopa County Union High School District No. 210-Phoenix (GO) Series E			5.000%, 12/01/26	200	213,011
5.000%, 07/01/25	2,010	<u>2,070,667</u>	Weld County School District No. 6 Greeley (GO) (ST AID WITHHLDG)		
TOTAL ARIZONA.....		<u>2,969,339</u>	5.000%, 12/01/25	320	332,698
CALIFORNIA — (2.2%)			5.000%, 12/01/36	1,090	1,210,262
State of California (GO)			Weld County School District No. RE-4 (GO) (ST AID WITHHLDG)		
3.500%, 08/01/27	5,000	5,125,163	5.000%, 12/01/29	650	<u>738,457</u>
5.000%, 08/01/27	270	292,240	TOTAL COLORADO.....		<u>8,389,782</u>
5.000%, 10/01/27	2,000	2,172,938	DELAWARE — (0.2%)		
5.000%, 04/01/29	1,000	1,125,813	County of Kent (GO)		
			4.000%, 09/01/24	415	417,565

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
DELAWARE — (Continued)			FLORIDA — (Continued)		
State of Delaware (GO)			Hillsborough County School		
Series B			Board (COP)		
5.000%, 07/01/24	780	\$ 786,651	5.000%, 07/01/30	65	\$ 70,583
TOTAL DELAWARE.....		<u>1,204,216</u>	JEA Water & Sewer System		
DISTRICT OF COLUMBIA — (0.3%)			Revenue (RB) Series A	125	145,230
District of Columbia (GO)			5.000%, 10/01/38		
Series B			Orlando Utilities Commission		
5.000%, 06/01/27	510	549,046	(RB) Series A		
District of Columbia (GO)			4.000%, 10/01/31	4,265	4,396,703
Series D			5.000%, 10/01/36	290	342,384
5.000%, 06/01/25	365	374,866	School District of Broward		
Washington Metropolitan			County (GO)		
Area Transit Authority (RB)			5.000%, 07/01/24	1,035	1,043,139
Series B			5.000%, 07/01/25	3,855	3,967,562
5.000%, 07/01/25	720	<u>741,124</u>	State of Florida (GO) Series		
TOTAL DISTRICT OF			A		
COLUMBIA.....		<u>1,665,036</u>	5.000%, 06/01/24	350	352,278
FLORIDA — (6.0%)			State of Florida (GO) Series		
City of Fort Lauderdale (GO)			B		
Series A			5.000%, 06/01/25	1,070	1,100,478
5.000%, 07/01/27	495	534,405	5.000%, 06/01/29	2,383	2,687,959
5.000%, 07/01/28	435	480,399	State of Florida (GO) (ST		
City of Fort Lauderdale			GTD) Series A		
Water & Sewer Revenue			5.000%, 06/01/29	1,255	<u>1,348,426</u>
(RB) Series A			TOTAL FLORIDA.....		<u>35,505,593</u>
5.000%, 09/01/38	100	116,148	GEORGIA — (1.2%)		
City of Fort Lauderdale			Athens-Clarke County Unified		
Water & Sewer Revenue			Government (GO)		
(RB) Series B			5.000%, 12/01/25	1,015	1,055,276
5.000%, 09/01/38	115	133,570	Gwinnett County School		
City of Gainesville Utilities			District (GO)		
System Revenue (RB)			4.000%, 02/01/37	2,185	2,322,108
Series A			Gwinnett County Water &		
5.000%, 10/01/31	1,065	1,152,400	Sewerage Authority (RB)		
City of Lakeland Department			4.000%, 08/01/25	1,530	1,557,396
of Electric Utilities (RB)			Private Colleges &		
5.000%, 10/01/25	1,010	1,041,835	Universities Authority (RB)		
Collier County Water-Sewer			Series B		
District (RB)			5.000%, 09/01/25	1,080	1,116,706
5.000%, 07/01/25	655	674,217	State of Georgia (GO) Series		
County of Miami-Dade (GO)			A-1		
Series 2016-A			5.000%, 02/01/25	1,060	<u>1,082,230</u>
5.000%, 07/01/28	10,385	11,459,683	TOTAL GEORGIA.....		<u>7,133,716</u>
County of Orange Water			HAWAII — (2.3%)		
Utility System Revenue			City & County of Honolulu		
(RB)			(GO) Series D		
5.000%, 10/01/25	3,305	3,424,993	5.000%, 07/01/25	1,075	1,106,842
Florida Keys Aqueduct			County of Hawaii (GO)		
Authority (RB) Series B			Series D		
5.000%, 09/01/25	1,000	1,033,201	4.000%, 09/01/27	1,100	1,143,007
			County of Maui (GO)		
			5.000%, 03/01/26	200	209,127

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
HAWAII — (Continued)			KANSAS — (Continued)		
State of Hawaii (GO) Series EY			State of Kansas Department of Transportation (RB) Series A		
5.000%, 10/01/27	3,220	\$ 3,323,744	5.000%, 09/01/26	1,035	\$1,093,513
State of Hawaii (GO) Series FE			TOTAL KANSAS.....		<u>4,801,312</u>
5.000%, 10/01/24	1,005	1,018,141	KENTUCKY — (0.6%)		
5.000%, 10/01/25	2,815	2,914,874	Louisville Water Co. (RB)		
State of Hawaii (GO) Series FH			5.000%, 11/15/29	3,000	<u>3,403,234</u>
4.000%, 10/01/30	4,000	<u>4,106,481</u>	LOUISIANA — (0.7%)		
TOTAL HAWAII.....		<u>13,822,216</u>	Louisiana Local Government Environmental Facilities & Community Development Authority (RB)		
ILLINOIS — (0.4%)			5.000%, 10/01/33 (Pre-refunded @ \$100, 10/1/24).....	4,000	<u>4,048,339</u>
Cook County Community Consolidated School District No. 34 Glenview (GO)			MAINE — (0.1%)		
5.000%, 12/01/25	2,000	2,078,998	City of Portland (GO)		
Kane Cook & DuPage etc Counties Community College District No. 509 Elgin (GO) Series B			5.000%, 05/01/25	245	251,410
4.000%, 12/15/25	600	<u>611,661</u>	State of Maine (GO) Series B		
TOTAL ILLINOIS.....		<u>2,690,659</u>	4.000%, 06/01/26	500	<u>513,410</u>
IOWA — (0.4%)			TOTAL MAINE.....		<u>764,820</u>
City of Ankeny (GO) Series A			MARYLAND — (8.1%)		
5.000%, 06/01/25	490	503,503	City of Baltimore (GO) Series A		
City of Sioux City (GO) Series A			5.000%, 10/15/24	700	709,491
3.000%, 06/01/26	155	155,129	5.000%, 10/15/25	1,530	1,584,414
City of Urbandale (GO) Series A			City of Baltimore (GO) Series B		
5.000%, 06/01/26	605	635,339	5.000%, 10/15/27	2,085	2,266,536
Waukee Community School District (GO) Series B			County of Anne Arundel (GO)		
5.000%, 06/01/24	1,290	<u>1,297,497</u>	5.000%, 10/01/24	1,520	1,541,083
TOTAL IOWA.....		<u>2,591,468</u>	5.000%, 10/01/25	650	674,353
KANSAS — (0.8%)			5.000%, 10/01/27	1,005	1,092,269
City of Leawood (GO) Series A			County of Baltimore (GO)		
4.000%, 09/01/26	1,135	1,172,215	5.000%, 03/01/26	3,000	3,141,249
City of Merriam (GO) Series A			5.000%, 03/01/28	1,335	1,464,890
5.000%, 10/01/25	800	827,722	County of Baltimore (GO) Series 83		
City of Overland Park (GO) Series A			5.000%, 03/01/26	1,590	1,664,862
5.000%, 09/01/28	1,330	1,469,499	County of Charles (GO)		
Johnson County Unified School District No. 229 Blue Valley (GO) Series A			5.000%, 10/01/25	2,945	3,051,923
5.000%, 10/01/26	225	238,363	5.000%, 10/01/38	620	730,119
			County of Harford (GO) Series A		
			5.000%, 10/01/29	1,920	2,183,126
			County of Harford (GO) Series B		
			5.000%, 01/15/29	1,020	1,141,300

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)		
County of Howard (GO)			Commonwealth of		
Series A			Massachusetts (GO)		
5.000%, 08/15/29	840	\$ 952,851	(AGM) Series B		
County of Prince George's			5.250%, 09/01/24	400	\$ 405,467
(GO) Series A			Town of East Bridgewater		
5.000%, 07/15/29	3,585	4,058,941	(GO)		
County of Wicomico (GO)			5.000%, 04/15/26	1,655	1,737,268
Series A			Town of Norwood (GO)		
5.000%, 12/01/25	905	941,570	5.000%, 03/15/29	340	383,790
5.000%, 12/01/26	2,065	2,199,920	TOTAL MASSACHUSETTS...		<u>15,589,967</u>
Maryland Stadium Authority			MICHIGAN — (0.3%)		
(RB) (ST INTERCEPT)			Troy School District (GO)		
Series A			(Q-SBLF)		
□ 5.000%, 05/01/47			5.000%, 05/01/29	1,505	<u>1,689,675</u>
(Pre-refunded @ \$100,			MINNESOTA — (3.3%)		
5/1/28).....	1,665	1,823,376	City of St. Paul (GO) Series		
State of Maryland (GO)			A		
Series A			5.000%, 03/01/25	2,020	2,063,529
5.000%, 03/15/27	1,730	1,856,905	5.000%, 09/01/29	1,040	1,168,750
5.000%, 08/01/27	3,690	3,995,227	County of Hennepin (GO)		
5.000%, 06/01/37	4,490	5,238,257	Series A		
State of Maryland (GO)			5.000%, 12/01/26.....	4,125	4,398,005
Series B			County of Ramsey (GO)		
5.000%, 08/01/27.....	1,785	1,932,651	Series A		
State of Maryland (GO)			5.000%, 02/01/25	1,150	1,173,890
Series C			Minneapolis Special School		
4.000%, 03/01/29	3,025	3,246,282	District No. 1 (GO) (SD		
Washington Suburban			CRED PROG) Series B		
Sanitary Commission (RB)			5.000%, 02/01/27	4,735	5,052,717
(CNTY GTD)			South St. Paul Special		
5.000%, 06/01/24	655	<u>659,241</u>	School District No. 6 (GO)		
TOTAL MARYLAND.....		<u>48,150,836</u>	(SD CRED PROG) Series		
MASSACHUSETTS — (2.6%)			A		
City of Beverly (GO)			5.000%, 02/01/29	1,905	2,134,674
5.000%, 03/15/25	500	512,307	St. Louis Park Independent		
City of Quincy (GO)			School District No. 283		
5.000%, 01/15/25	405	412,894	(GO) (SD CRED PROG)		
City of Springfield (GO) (ST			Series A		
AID WITHHLDG)			5.000%, 02/01/27	1,735	1,854,521
5.000%, 03/01/29	2,340	2,627,038	State of Minnesota (GO)		
City of Worcester (GO)			Series A		
5.000%, 02/15/26	1,910	1,997,090	5.000%, 09/01/29	1,450	<u>1,645,630</u>
5.000%, 02/15/29	1,225	1,373,911	TOTAL MINNESOTA.....		<u>19,491,716</u>
Commonwealth of			MISSISSIPPI — (0.4%)		
Massachusetts (GO)			State of Mississippi (GO)		
Series A			Series B		
5.000%, 07/01/26	1,250	1,318,528	□ 5.000%, 12/01/32		
5.000%, 09/01/28	2,040	2,262,351	(Pre-refunded @ \$100,		
5.000%, 05/01/38	220	256,922	12/1/26).....	2,020	<u>2,150,272</u>
Commonwealth of					
Massachusetts (GO)					
Series C					
5.000%, 08/01/40	2,000	2,302,401			

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
MISSOURI — (1.7%)			NEVADA — (Continued)		
Columbia School District			State of Nevada (GO) Series		
(GO) Series B			C		
5.000%, 03/01/25	1,725	\$ 1,763,654	5.000%, 11/01/24	485	\$ 492,572
County of St. Louis (GO)			Washoe County School		
5.000%, 02/01/25	1,270	1,296,509	District (GO) Series A		
Metropolitan St. Louis Sewer			5.000%, 10/01/29	1,125	1,270,271
District (RB) Series B			Washoe County School		
□ 5.000%, 05/01/26			District (GO) Series B		
(Pre-refunded @ \$100,			5.000%, 04/01/29	3,010	<u>3,362,327</u>
5/1/25).....	1,540	1,579,718	TOTAL NEVADA.....		<u>7,883,729</u>
St. Louis County			NEW HAMPSHIRE — (0.4%)		
Reorganized School			City of Nashua (GO)		
District No. R-6 (GO)			4.000%, 07/15/24	770	773,433
5.000%, 02/01/26.....	5,040	<u>5,253,020</u>	State of New Hampshire		
TOTAL MISSOURI.....		<u>9,892,901</u>	(GO) Series A		
NEBRASKA — (2.2%)			5.000%, 03/01/29	1,500	<u>1,679,428</u>
City of Omaha (GO)			TOTAL NEW HAMPSHIRE....		<u>2,452,861</u>
5.000%, 04/15/28	270	295,626	NEW JERSEY — (0.5%)		
County of Sarpy (GO)			City of Hoboken (GO)		
5.000%, 06/01/25	1,925	1,978,049	3.000%, 02/01/25	975	973,367
5.000%, 06/01/26	1,115	1,171,688	Princeton (GO)		
Metropolitan Utilities District			2.000%, 12/15/25	1,815	1,763,219
of Omaha Gas System			Township of Montville (GO)		
Revenue (RB)			3.000%, 10/01/25	500	<u>499,582</u>
5.000%, 12/01/28	2,240	2,487,479	TOTAL NEW JERSEY.....		<u>3,236,168</u>
Omaha Public Power District			NEW MEXICO — (1.1%)		
(RB) Series A			Albuquerque Municipal		
5.000%, 02/01/33	1,155	1,245,343	School District No. 12		
Omaha School District (GO)			(GO) (ST AID WITHHLDG)		
Series A			Series A		
5.000%, 12/15/25	4,000	4,155,156	5.000%, 08/01/34	1,950	2,224,424
Papillion-La Vista School			City of Albuquerque (GO)		
District No. 27 (GO) Series			Series B		
B			5.000%, 07/01/26	200	210,772
4.000%, 12/01/25	600	611,773	State of New Mexico		
Sarpy County School District			Severance Tax Permanent		
No. 1 (GO)			Fund (RB) Series A		
□ 5.000%, 12/15/33			5.000%, 07/01/27	4,095	<u>4,411,248</u>
(Pre-refunded @ \$100,			TOTAL NEW MEXICO.....		<u>6,846,444</u>
12/15/27).....	1,160	<u>1,262,120</u>	NEW YORK — (2.7%)		
TOTAL NEBRASKA.....		<u>13,207,234</u>	City of New York (GO) Series		
NEVADA — (1.3%)			A		
County of Washoe (GO)			5.000%, 08/01/24	1,000	1,009,552
5.000%, 07/01/24	1,265	1,274,843	5.000%, 08/01/25	1,700	1,753,687
Las Vegas Valley Water			City of New York (GO) Series		
District (GO) Series A			F-1		
5.000%, 06/01/27	1,000	1,076,228	5.000%, 08/01/36	1,145	1,352,991
Las Vegas Valley Water			Kingston City School District		
District (GO) Series C			(GO) (ST AID WITHHLDG)		
5.000%, 06/01/24	405	407,488	3.000%, 06/01/26	1,530	1,518,475

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 — (1.6%)		
New York State Dormitory			City of Columbus (GO)		
Authority (RB) Series A			Series 3		
5.000%, 02/15/25	150	\$ 153,234	5.000%, 02/15/27	1,310	\$1,403,053
5.000%, 03/15/33	2,175	2,432,313	City of Columbus (GO)		
New York State Dormitory			Series A		
Authority (RB) Series A			5.000%, 04/01/29	2,030	2,278,058
5.000%, 02/15/25	350	357,546	Northeast Ohio Regional		
New York State Dormitory			Sewer District (RB)		
Authority (RB) Series B			5.000%, 11/15/49		
5.000%, 02/15/24	300	300,204	(Pre-refunded @ \$100,		
New York State Dormitory			11/15/24).....	1,145	1,162,007
Authority (RB) Series E			State of Ohio (GO) Series A		
5.000%, 03/15/29	5,000	5,618,271	5.000%, 03/01/28	530	581,135
New York State Urban			5.000%, 06/15/30	1,440	1,655,037
Development Corp. (RB)			State of Ohio (GO) Series C		
Series A			5.000%, 08/01/28	2,000	2,213,838
5.000%, 03/15/25	500	511,486	State of Ohio (GO) Series W		
New York State Urban			4.000%, 05/01/24	215	<u>215,506</u>
Development Corp. (RB)			TOTAL OHIO.....		<u>9,508,634</u>
Series E2			OKLAHOMA — (1.1%)		
4.000%, 03/15/34	500	532,841	City of Oklahoma City (GO)		
Port Authority of New York &			4.000%, 03/01/25	1,255	1,271,075
New Jersey (RB) Series			City of Tulsa (GO)		
243			5.000%, 03/01/24	200	200,278
5.000%, 12/01/37	295	<u>347,219</u>	5.000%, 03/01/26	2,750	2,874,926
TOTAL NEW YORK.....		<u>15,887,819</u>	Oklahoma City Water Utilities		
NORTH CAROLINA — (1.9%)			Trust (RB)		
City of Charlotte (GO) Series			5.000%, 07/01/34		
A			(Pre-refunded @ \$100,		
5.000%, 06/01/29	2,030	2,291,952	7/1/26).....	1,885	<u>1,982,012</u>
City of Greensboro (GO)			TOTAL OKLAHOMA.....		<u>6,328,291</u>
Series B			OREGON — (2.8%)		
5.000%, 04/01/26	1,010	1,059,435	City of Salem (GO)		
City of Raleigh Combined			5.000%, 06/01/25	1,280	1,315,274
Enterprise System			5.000%, 06/01/26	1,220	1,282,591
Revenue (RB)			Clackamas County School		
5.000%, 09/01/37	100	118,959	District No. 7J Lake		
County of Durham (GO)			Oswego (GO) (SCH BD		
5.000%, 06/01/37	210	249,259	GTY)		
County of Mecklenburg (GO)			5.000%, 06/01/24	400	402,484
Series A			County of Multnomah (GO)		
5.000%, 12/01/24	825	839,079	Series A		
County of Wake (GO)			5.000%, 06/15/29	250	281,841
5.000%, 04/01/25	3,015	3,088,873	County of Washington (GO)		
State of North Carolina (GO)			5.000%, 03/01/24	1,000	1,001,442
5.000%, 06/01/25	2,045	2,102,438	Lane County School District		
State of North Carolina (GO)			No. 4J Eugene (GO) (SCH		
Series A			BD GTY)		
5.000%, 06/01/25	655	673,397	3.000%, 06/15/25	940	938,684
State of North Carolina (GO)			Multnomah County School		
Series B			District No. 1 Portland		
5.000%, 06/01/25	1,000	<u>1,028,087</u>	(GO) (SCH BD GTY)		
TOTAL NORTH CAROLINA...		<u>11,451,479</u>	5.000%, 06/15/29	4,010	4,509,985

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
OREGON — (Continued)			RHODE ISLAND — (0.4%)		
Multnomah County School			State of Rhode Island (GO)		
District No. 7 Reynolds			Series B		
(GO) (SCH BD GTY)			5.000%, 08/01/29	2,135	\$ 2,310,328
Series A					
5.000%, 06/15/25	1,000	\$ 1,028,866	SOUTH CAROLINA — (3.2%)		
State of Oregon (GO) Series			Beaufort County School		
A			District (GO) (SCSDE)		
5.000%, 05/01/26	1,020	1,071,832	Series A		
State of Oregon (GO) Series			5.000%, 03/01/26	2,280	2,385,933
C			Beaufort County School		
5.000%, 05/01/25	700	718,401	District (GO) (SCSDE)		
State of Oregon Department			Series D		
of Transportation (RB)			5.000%, 03/01/25	995	1,016,762
Series A			Clemson University (RB)		
□ 5.000%, 11/15/30			Series B		
(Pre-refunded @ \$100,			5.000%, 05/01/25	750	768,414
11/15/24).....	1,185	1,202,138	County of Richland (GO) (ST		
Tri-County Metropolitan			AID WITHHLDG) Series A		
Transportation District of			5.000%, 03/01/25	3,000	3,067,870
Oregon (RB) Series B			County of Richland (GO) (ST		
□ 5.000%, 09/01/26			AID WITHHLDG) Series B		
(Pre-refunded @ \$100,			5.000%, 03/01/25	535	547,103
9/1/25).....	150	155,027	County of Spartanburg (GO)		
Washington & Multnomah			(ST AID WITHHLDG)		
Counties School District			Series A		
No. 48J Beaverton (GO)			3.000%, 04/01/25	1,715	1,712,204
(SCH BD GTY)			3.000%, 04/01/26	1,500	1,499,471
□ 5.000%, 06/15/26			Richland County School		
(Pre-refunded @ \$100,			District No. 2 (GO)		
6/15/24).....	665	669,575	(SCSDE)		
Water Environment Services			5.000%, 03/01/28	3,020	3,307,685
Sewer Revenue (RB)			Richland County School		
5.000%, 06/01/29	2,010	<u>2,260,802</u>	District No. 2 (GO)		
			(SCSDE) Series A		
TOTAL OREGON.....		<u>16,838,942</u>	5.000%, 03/01/27	855	915,594
			5.000%, 03/01/38	1,000	1,140,873
PENNSYLVANIA — (1.0%)			State of South Carolina (GO)		
Chartiers Valley School			(ST AID WITHHLDG)		
District (GO) (ST AID			Series B		
WITHHLDG) Series B			5.000%, 04/01/26	1,210	1,269,224
□ 5.000%, 10/15/40			State of South Carolina (GO)		
(Pre-refunded @ \$100,			Series C		
4/15/25).....	1,900	1,945,806	5.000%, 04/01/25	1,090	<u>1,116,707</u>
County of Montgomery (GO)			TOTAL SOUTH CAROLINA...		<u>18,747,840</u>
Series A					
5.000%, 01/01/26	2,745	2,863,772	TENNESSEE — (4.6%)		
Pennsylvania State			City of Knoxville Electric		
University (RB) Series E			System Revenue (RB)		
5.000%, 03/01/24	55	55,085	Series LL		
5.000%, 03/01/25	130	132,969	5.000%, 07/01/24	1,000	1,008,112
Township of Lower Merion			5.000%, 07/01/25	1,775	1,828,324
(GO)			City of Knoxville Electric		
5.000%, 05/01/29	605	<u>682,731</u>	System Revenue (RB)		
TOTAL PENNSYLVANIA.....		<u>5,680,363</u>	Series NN		
			5.000%, 07/01/26	865	910,968

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
TENNESSEE — (Continued)			TEXAS — (Continued)		
City of Knoxville Wastewater System Revenue (RB) Series A			Austin Independent School District (GO) (PSF-GTD)		
5.000%, 04/01/29	3,000	\$ 3,358,862	5.000%, 08/01/24	250	\$ 252,438
City of Memphis (GO)			Board of Regents of the University of Texas System (RB) Series J		
5.000%, 05/01/26	1,000	1,050,368	5.000%, 08/15/25	3,055	3,154,241
City of Memphis (GO) Series A			Brazosport Independent School District (GO) (PSF-GTD)		
5.000%, 04/01/25	2,585	2,646,841	5.000%, 02/15/25	2,000	2,042,259
County of Knox (GO) Series C			Bridgeport Independent School District (GO) (PSF-GTD)		
5.000%, 06/01/25	1,000	1,027,426	5.000%, 08/15/24	1,600	1,616,681
County of Shelby (GO) Series B			City of Amarillo (GO)		
4.000%, 04/01/37	1,400	1,468,679	2.000%, 02/15/24	725	724,431
County of Sumner (GO)			2.000%, 02/15/25	725	711,599
5.000%, 06/01/26	1,500	1,577,651	4.000%, 02/15/26	1,685	1,725,295
County of Williamson (GO)			City of Arlington (GO) Series A		
5.000%, 04/01/29	3,620	4,071,698	5.000%, 08/15/37	1,000	1,159,247
County of Williamson (GO) Series A			City of Arlington Water & Wastewater System Revenue (RB)		
5.000%, 04/01/26	1,015	1,064,679	5.000%, 06/01/26	1,025	1,076,637
5.000%, 04/01/28	1,325	1,457,223	City of Austin (GO)		
County of Williamson (GO) Series B			5.000%, 09/01/26	2,635	2,788,631
5.000%, 05/01/28	2,700	2,975,105	5.000%, 09/01/27	2,255	2,442,936
Johnson City Energy Authority (RB)			5.000%, 09/01/38	210	242,777
5.000%, 05/01/28	1,000	1,073,652	City of Austin Water & Wastewater System Revenue (RB)		
Metropolitan Government of Nashville & Davidson County (GO)			5.000%, 11/15/26	525	557,383
□ 5.000%, 01/01/33 (Pre-refunded @ \$100, 7/1/26).....	1,245	1,312,058	City of Carrollton (GO)		
Metropolitan Government of Nashville & Davidson County Water & Sewer Revenue (RB) Series A			5.000%, 08/15/25	1,420	1,464,829
5.000%, 07/01/27	330	<u>356,045</u>	City of Cedar Park (GO)		
TOTAL TENNESSEE.....		<u>27,187,691</u>	5.000%, 02/15/24	395	395,260
			5.000%, 02/15/33	1,825	1,993,242
			City of Celina (GO)		
			4.125%, 09/01/25	1,415	1,440,122
			4.125%, 09/01/26	2,520	2,591,372
			City of Dallas Waterworks & Sewer System Revenue (RB) Series C		
TEXAS — (20.7%)			4.000%, 10/01/34	810	863,852
Alvin Independent School District (GO) (PSF-GTD) Series A			City of Dallas Waterworks & Sewer System Revenue (RB) Series A		
5.000%, 02/15/25	1,500	1,531,694	5.000%, 10/01/27	2,660	2,734,195
Arlington Independent School District (GO) (PSF-GTD)			City of Dallas Waterworks & Sewer System Revenue (RB) Series C		
5.000%, 02/15/37	215	248,363	5.000%, 10/01/24	120	121,569
Austin Community College District (GO)			5.000%, 10/01/25	500	516,089
□ 5.000%, 08/01/30 (Pre-refunded @ \$100, 8/1/25).....	210	216,320			

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> †
TEXAS — (Continued)			TEXAS — (Continued)		
City of Denton (GO)			County of Collin (GO)		
5.000%, 02/15/35	1,420	\$1,667,981	5.000%, 02/15/25	1,010	\$1,030,821
City of Fort Worth (GO)			County of Harris (GO)		
5.000%, 03/01/28	2,070	2,155,812	5.000%, 10/01/26	460	487,442
5.000%, 03/01/37	1,000	1,134,825	County of Harris (GO) Series		
City of Fort Worth Water &			A		
Sewer System Revenue			5.000%, 10/01/24	715	724,113
(RB) Series A			County of Williamson (GO)		
5.000%, 02/15/24	1,500	1,500,994	4.000%, 02/15/26	4,000	4,091,665
5.000%, 02/15/25	4,380	4,472,548	Cypress-Fairbanks		
City of Frisco (GO)			Independent School		
4.000%, 02/15/25	2,550	2,578,828	District (GO) (PSF-GTD)		
5.000%, 02/15/28	3,495	3,805,968	5.000%, 02/15/24	85	85,052
City of Garland (GO) Series			5.000%, 02/15/25	85	86,779
A			Dallas College (GO)		
5.000%, 02/15/24	200	200,126	5.000%, 02/15/28	930	1,014,236
City of Houston (GO) Series			Denton Independent School		
A			District (GO) (PSF-GTD)		
5.000%, 03/01/26	1,020	1,064,861	5.000%, 08/15/37	915	1,075,603
City of Irving (GO)			Eanes Independent School		
5.000%, 09/15/25	1,750	1,809,700	District (GO) (PSF-GTD)		
City of Lewisville (GO)			Series A		
5.000%, 02/15/37	2,415	2,781,500	5.000%, 08/01/25	1,505	1,551,411
City of Lubbock (GO) Series			El Paso Independent School		
A			District (GO) (PSF-GTD)		
5.000%, 02/15/25	770	786,032	5.000%, 08/15/24	500	505,106
City of Midland (GO)			Fort Bend Independent		
5.000%, 03/01/28	1,200	1,308,471	School District (GO)		
City of Pearland (GO)			(PSF-GTD) Series A		
5.000%, 03/01/25	565	576,569	5.000%, 08/15/24	170	171,718
City of Pflugerville (GO)			Fort Bend Independent		
5.000%, 08/01/37	350	399,706	School District (GO)		
City of San Antonio (GO)			(PSF-GTD) Series C		
4.000%, 08/01/36	1,985	2,103,316	5.000%, 02/15/24	1,275	1,275,812
City of San Antonio Electric &			Fort Worth Independent		
Gas Systems Revenue			School District (GO)		
(RB) Series 2020			(PSF-GTD)		
5.000%, 02/01/37	1,600	1,771,739	5.000%, 02/15/26	470	490,575
Cleburne Independent			Frisco Independent School		
School District (GO)			District (GO) (PSF-GTD)		
(PSF-GTD)			5.000%, 02/15/25	765	781,322
5.000%, 02/15/28	1,000	1,040,717	Galveston Independent		
Conroe Independent School			School District (GO)		
District (GO) (PSF-GTD)			(PSF-GTD)		
5.000%, 02/15/26	1,010	1,054,214	5.000%, 02/01/27	175	186,534
Corpus Christi Independent			Garland Independent School		
School District (GO)			District (GO) (PSF-GTD)		
(PSF-GTD)			Series A		
4.000%, 08/15/24	140	140,669	5.000%, 02/15/26	1,000	1,018,644
5.000%, 08/15/37	1,370	1,582,603	Grapevine-Colleyville		
County of Bexar (GO)			Independent School		
4.000%, 06/15/26	650	666,454	District (GO) (PSF-GTD)		
5.000%, 06/15/26	1,625	1,709,572	Series A		
County of Collin (GO)			5.000%, 08/15/28	1,000	1,097,528
5.000%, 02/15/38	335	385,436			

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
TEXAS — (Continued)			TEXAS — (Continued)		
Grapevine-Colleyville			Spring Independent School		
Independent School			District (GO)		
District (GO) Series B			5.000%, 08/15/29	1,500	\$ 1,683,322
5.000%, 08/15/27	2,570	\$2,774,195	State of Texas (GO) Series A		
Harris County Flood Control			5.000%, 04/01/25	2,185	2,238,537
District (GO) Series A			5.000%, 10/01/25	2,465	2,554,496
5.000%, 10/01/26	620	657,152	State of Texas (GO) Series B		
Hurst-Eules-Bedford			5.000%, 08/01/25	350	361,314
Independent School			State of Texas (GO) Series C		
District (GO) (PSF-GTD)			5.000%, 08/01/25	675	696,819
Series B			5.000%, 08/01/26	1,420	1,499,141
□ 5.000%, 08/15/29			Tarrant County College		
(Pre-refunded @ \$100,			District (GO)		
8/15/27).....	640	688,997	5.000%, 08/15/24	1,000	1,009,679
5.000%, 08/15/29	1,120	1,203,190	Tarrant Regional Water		
Lamar Consolidated			District (RB) Series A		
Independent School			4.000%, 09/01/29	5,730	6,082,287
District (GO)			Trinity River Authority Central		
5.000%, 02/15/29	2,060	2,288,725	Regional Wastewater		
5.000%, 02/15/30	855	968,954	System Revenue (RB)		
Leander Independent School			5.000%, 08/01/24	120	121,129
District (GO) (PSF-GTD)			Trinity River Authority Denton		
Series C			Creek Wastewater		
5.000%, 08/15/24	700	707,149	Treatment System		
Mansfield Independent			Revenue (RB)		
School District (GO)			5.000%, 02/01/26	325	338,860
(PSF-GTD)			Waco Independent School		
□ 5.000%, 02/15/28			District (GO) (PSF-GTD)		
(Pre-refunded @ \$100,			5.000%, 08/15/28	330	362,184
2/15/25).....	885	902,715	Wichita Falls Independent		
McKinney Independent			School District (GO)		
School District (GO)			(PSF-GTD)		
(PSF-GTD)			4.000%, 02/01/25	105	106,043
5.000%, 02/15/24	2,000	2,001,311	Ysleta Independent School		
Northside Independent			District (GO) (PSF-GTD)		
School District (GO)			Series B		
(PSF-GTD)			□ 5.000%, 08/15/41		
5.000%, 08/01/37	400	459,386	(Pre-refunded @ \$100,		
Northwest Independent			8/15/25).....	1,200	1,237,932
School District (GO)			TOTAL TEXAS.....		<u>122,843,378</u>
(PSF-GTD) Series A			UTAH — (1.7%)		
5.000%, 02/15/24	1,000	1,000,626	Canyons School District (GO)		
Plano Independent School			(SCH BD GTY) Series A		
District (GO)			5.000%, 06/15/25	1,615	1,661,839
5.000%, 02/15/24	1,065	1,065,730	County of Salt Lake (GO)		
Port Neches-Groves			Series B		
Independent School			5.000%, 12/15/24	1,600	1,628,538
District (GO) (PSF-GTD)			Granite School District Board		
5.000%, 02/15/24	1,000	1,000,670	of Education (GO) (SCH		
San Antonio Independent			BD GTY)		
School District (GO)			5.000%, 06/01/25	1,000	1,028,087
(PSF-GTD)					
5.000%, 08/15/26	810	855,117			
5.000%, 08/15/30	2,850	2,993,254			

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
UTAH — (Continued)			VIRGINIA — (Continued)		
Jordan Valley Water			Loudoun County Sanitation		
Conservancy District (RB)			Authority (RB)		
Series A			5.000%, 01/01/26	2,165	\$ 2,258,676
5.000%, 10/01/38	125	\$ 141,320	TOTAL VIRGINIA.....		<u>23,377,362</u>
Provo School District (GO)			WASHINGTON — (9.2%)		
(SCH BD GTY)			Auburn School District No.		
5.000%, 06/15/25	2,000	2,057,188	408 of King & Pierce		
State of Utah (GO) Series B			Counties (GO) (SCH BD		
5.000%, 07/01/24	575	579,546	GTY)		
Tooele County School District			5.000%, 12/01/25	1,035	1,075,317
(GO) (SCH BD GTY)			Chelan County Public Utility		
5.000%, 06/01/37	1,645	1,927,369	District No. 1 (RB) Series		
Utah Transit Authority (RB)			A		
Series A			5.000%, 07/01/24	200	201,639
□ 5.000%, 06/15/35			5.000%, 07/01/25	175	180,307
(Pre-refunded @ \$100,			City of Bellevue (GO) Series		
6/15/25).....	795	<u>817,109</u>	A		
TOTAL UTAH.....		<u>9,840,996</u>	4.000%, 12/01/25	285	291,206
VIRGINIA — (3.9%)			City of Seattle (GO) Series A		
City of Alexandria (GO) (ST			5.000%, 05/01/26	3,165	3,322,294
AID WITHHLDG) Series D			5.000%, 12/01/26	1,500	1,596,736
5.000%, 07/01/26	2,235	2,356,454	City of Seattle Water System		
City of Lynchburg (GO)			Revenue (RB)		
5.000%, 08/01/28	1,935	2,140,151	5.000%, 08/01/26	5,740	6,061,332
City of Manassas (GO) (ST			Clark County School District		
AID WITHHLDG)			No. 37 Vancouver (GO)		
5.000%, 01/01/26	2,485	2,589,682	(SCH BD GTY)		
City of Newport News Water			4.000%, 12/01/26	2,230	2,307,200
Revenue (RB)			County of King (GO)		
5.000%, 07/15/24	950	958,560	5.000%, 12/01/35	4,000	4,842,416
City of Richmond (GO)			County of King (GO) Series		
Series A			A		
5.000%, 09/01/37	1,000	1,187,739	4.000%, 01/01/26	710	727,027
Commonwealth of Virginia			County of King (GO) Series		
(GO) Series A			B		
5.000%, 06/01/25	1,430	1,470,733	5.000%, 12/01/37	1,000	1,184,527
County of Arlington (GO)			County of King (GO) Series		
5.000%, 06/15/37	2,500	2,913,314	E		
County of Fairfax (GO) (ST			5.000%, 12/01/25	1,480	1,539,806
AID WITHHLDG) Series A			County of King Sewer		
4.000%, 10/01/27	750	787,955	Revenue (RB) Series B		
County of Henrico (GO) (ST			5.000%, 07/01/25	1,305	1,341,823
AID WITHHLDG)			5.000%, 07/01/28	1,510	1,586,856
5.000%, 08/01/27	3,000	3,247,105	County of Spokane (GO)		
County of Henrico (GO) (ST			5.000%, 12/01/28	1,245	1,384,346
AID WITHHLDG) Series A			Energy Northwest (RB)		
5.000%, 08/01/25	1,545	1,594,482	Series A		
County of Loudoun (GO) (ST			5.000%, 07/01/36	3,500	4,140,430
AID WITHHLDG) Series B			5.000%, 07/01/37	165	193,402
5.000%, 12/01/25	500	520,205	Franklin County School		
Fairfax County Water			District No. 1 Pasco (GO)		
Authority (RB)			(SCH BD GTY)		
5.000%, 04/01/26	1,290	1,352,306	5.000%, 12/01/36	555	652,702

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
WASHINGTON — (Continued)			WISCONSIN — (Continued)		
King County School District			City of Madison (GO) Series		
No. 210 Federal Way (GO)			A		
(SCH BD GTY)			4.000%, 10/01/26	1,000	\$ 1,034,373
5.000%, 12/01/25	1,000	\$ 1,039,499	City of Waukesha (GO)		
King County School District			Series C		
No. 401 Highline (GO)			5.000%, 10/01/25	200	206,469
(SCH BD GTY)			County of Dane (GO) Series		
5.000%, 12/01/37	265	309,744	B		
King County School District			5.000%, 06/01/37	2,000	2,334,400
No. 405 Bellevue (GO)			Janesville School District		
(SCH BD GTY) Series B			(GO)		
5.000%, 12/01/26	995	1,059,169	3.000%, 03/01/24.....	2,000	1,999,050
King County School District			Madison Metropolitan School		
No. 414 Lake Washington			District (GO) Series A		
(GO) (SCH BD GTY)			2.000%, 03/01/25	1,300	1,275,109
4.000%, 12/01/25	1,390	1,421,020	Milwaukee Metropolitan		
Pierce County School District			Sewerage District (GO)		
No. 3 Puyallup (GO) (SCH			Series A		
BD GTY) Series B			5.000%, 10/01/25.....	3,255	3,369,408
5.000%, 06/01/24	1,045	1,051,489	State of Wisconsin (GO)		
Snohomish County School			Series A		
District No. 6 Mukilteo			5.000%, 05/01/36	2,500	2,703,124
(GO) (SCH BD GTY)			State of Wisconsin (GO)		
5.000%, 12/01/25	2,000	2,078,998	Series 1		
State of Washington (GO)			5.000%, 05/01/29	1,295	1,452,551
Series 2023-B			State of Wisconsin (GO)		
5.000%, 07/01/35	1,000	1,192,016	Series 2		
State of Washington (GO)			5.000%, 05/01/37	555	658,417
Series A			State of Wisconsin (GO)		
5.000%, 08/01/36	1,000	1,148,745	Series A		
State of Washington (GO)			5.000%, 05/01/25	970	995,017
Series C			State of Wisconsin (GO)		
5.000%, 02/01/25	1,000	1,019,981	Series B		
5.000%, 02/01/34	2,470	2,566,491	5.000%, 05/01/25	2,025	2,077,227
5.000%, 02/01/37	2,155	2,484,386	5.000%, 05/01/27	3,305	3,558,867
State of Washington (GO)			5.000%, 05/01/37	2,370	2,756,587
Series D			TOTAL WISCONSIN.....		<u>27,061,628</u>
5.000%, 02/01/28	1,065	1,135,158	TOTAL MUNICIPAL BONDS		
State of Washington (GO)			(Cost \$605,701,319).....		<u>591,414,437</u>
Series R				<u>Shares</u>	
5.000%, 08/01/30	5,055	<u>5,810,519</u>	INVESTMENT COMPANIES — (0.5%)		
TOTAL WASHINGTON.....		<u>54,946,581</u>	BlackRock Liquidity		
WEST VIRGINIA — (0.4%)			Funds MuniCash		
State of West Virginia (GO)			(Cost \$3,228,308).....	3,228,032	<u>3,228,355</u>
Series A			TOTAL INVESTMENTS — (100.0%)		
5.000%, 12/01/36	2,000	<u>2,212,530</u>	(Cost \$608,929,627)^^.....		<u>\$594,642,792</u>
WISCONSIN — (4.5%)					
Appleton Area School District					
(GO)					
5.000%, 03/01/30	2,320	2,641,029			

DFA MUNICIPAL BOND PORTFOLIO**CONTINUED**

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$591,414,437	—	\$591,414,437
Investment Companies.....	\$3,228,355	—	—	3,228,355
TOTAL.....	\$3,228,355	\$591,414,437	—	\$594,642,792

**WORLD CORE EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS**

January 31, 2024

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	18,260,401	\$ 664,313,390
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	19,552,335	295,435,778
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	5,456,032	<u>118,123,094</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$696,866,441).....		<u>\$1,077,872,262</u>
TEMPORARY CASH INVESTMENTS — (0.0%)		
State Street Institutional U.S. Government Money Market Fund, 5.300% (Cost \$437,386).....	437,386	<u>437,386</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$697,303,827) ^{^^}		<u>\$1,078,309,648</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$1,077,872,262	—	—	\$1,077,872,262
Temporary Cash Investments.....	437,386	—	—	437,386
TOTAL.....	\$1,078,309,648	—	—	\$1,078,309,648

DFA LTIP PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Face Amount± (000)</u>	<u>Value†</u>
U.S. TREASURY OBLIGATIONS — (100.0%)		
U.S. Treasury Inflation-Indexed Bonds		
0.250%, 02/15/50.....	133,528	\$103,081,400
0.125%, 02/15/51.....	142,781	103,212,650
0.125%, 02/15/52.....	154,530	103,285,252
1.500%, 02/15/53.....	48,047	<u>44,454,090</u>
TOTAL U.S. TREASURY OBLIGATIONS		
Cost (\$502,568,290).....		<u>354,033,392</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$502,568,290)^.....		<u>\$354,033,392</u>

Summary of the Portfolio's investments as of January 31, 2024, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
U.S. Treasury Obligations.....	—	\$354,033,392	—	\$354,033,392
TOTAL.....	—	\$354,033,392	—	\$354,033,392

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (97.4%)		
COMMUNICATION SERVICES — (7.4%)		
* Alphabet, Inc., Class A.....	149,555	\$20,952,655
* Alphabet, Inc., Class C.....	129,463	18,357,853
* AMC Networks, Inc., Class A.....	3,743	67,711
#* Anterix, Inc.....	1,929	57,523
AT&T, Inc.....	275,027	4,865,228
Atlanta Braves Holdings, Inc., Class A.....	363	15,634
* Atlanta Braves Holdings, Inc., Class C.....	5,636	227,187
ATN International, Inc.....	3,463	127,785
* Bandwidth, Inc., Class A.....	1,697	23,486
* Boston Omaha Corp., Class A.....	4,862	75,312
* Bumble, Inc., Class A.....	8,790	120,599
Cable One, Inc.....	630	345,826
#* Cardlytics, Inc.....	4,280	32,699
* Cargurus, Inc.....	12,627	293,451
* Cars.com, Inc.....	8,924	155,545
* Charter Communications, Inc., Class A.....	5,037	1,867,266
#* Cinemark Holdings, Inc.....	13,886	192,043
Cogent Communications Holdings, Inc.....	6,482	500,410
Comcast Corp., Class A.....	192,336	8,951,317
* Consolidated Communications Holdings, Inc.....	11,459	49,732
#* Daily Journal Corp.....	107	34,381
* DHI Group, Inc.....	18,567	42,518
#* EchoStar Corp., Class A.....	14,485	193,954
Electronic Arts, Inc.....	9,962	1,370,572
# Endeavor Group Holdings, Inc., Class A.....	12,377	306,331
Entravision Communications Corp., Class A.....	9,205	37,096
#* Eventbrite, Inc., Class A.....	3,903	32,668
* EW Scripps Co., Class A.....	11,745	93,608
Fox Corp., Class A.....	21,922	708,081
Fox Corp., Class B.....	14,691	440,877
* Frontier Communications Parent, Inc.....	23,631	582,032
#* Gannett Co., Inc.....	7,700	19,019
>> GCI Liberty, Inc.....	11,519	10,418
#* Gogo, Inc.....	22,828	202,028
Gray Television, Inc.....	11,387	108,746
* IDT Corp., Class B.....	3,200	110,656
* IMAX Corp.....	8,607	120,240
* Integral Ad Science Holding Corp.....	13,137	191,143
Interpublic Group of Cos., Inc.....	38,707	1,276,944
Iridium Communications, Inc.....	17,980	651,955
John Wiley & Sons, Inc., Class A.....	6,317	213,767
John Wiley & Sons, Inc., Class B.....	312	10,561
* Liberty Broadband Corp., Class A.....	1,324	103,034
* Liberty Broadband Corp., Class C.....	5,558	436,025
* Liberty Latin America Ltd., Class A.....	22,700	159,808
* Liberty Latin America Ltd., Class C.....	26,706	190,147
Liberty Media Corp.-Liberty Formula One, Class A.....	1,305	79,722
* Liberty Media Corp.-Liberty Formula One, Class C.....	14,254	958,582
Liberty Media Corp.-Liberty Live, Class A.....	1,829	67,362
* Liberty Media Corp.-Liberty Live, Class C.....	4,562	170,026
* Liberty Media Corp.-Liberty SiriusXM, Class A.....	5,279	160,429
* Liberty Media Corp.-Liberty SiriusXM, Class C.....	8,632	262,068
#* Lions Gate Entertainment Corp., Class A.....	39,115	407,969

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* Lions Gate Entertainment Corp., Class B.....	19,401	\$ 188,190
* Live Nation Entertainment, Inc.....	8,075	717,464
#* Lumen Technologies, Inc.....	5,310	6,478
* Madison Square Garden Entertainment Corp.....	4,462	148,763
* Madison Square Garden Sports Corp.....	2,119	392,227
* Magnite, Inc.....	27,185	240,587
# Marcus Corp.....	4,915	66,746
* Match Group, Inc.....	9,505	364,802
* Meta Platforms, Inc., Class A.....	66,729	26,033,652
* Netflix, Inc., Class B.....	5,543	3,126,862
New York Times Co., Class A.....	15,447	750,106
News Corp., Class A.....	33,436	823,863
News Corp., Class B.....	15,297	391,144
Nexstar Media Group, Inc.....	6,119	1,087,407
Omnicom Group, Inc.....	20,901	1,889,032
* Ooma, Inc.....	2,349	25,416
Paramount Global, Class A.....	1,096	25,570
Paramount Global, Class B.....	25,579	373,198
* Pinterest, Inc., Class A.....	7,346	275,255
* Playtika Holding Corp.....	3,670	26,497
* PubMatic, Inc., Class A.....	3,759	57,062
* QuinStreet, Inc.....	6,390	80,961
* Reading International, Inc., Class A.....	4,944	9,740
* Roku, Inc.....	7,300	642,838
Scholastic Corp.....	5,578	214,418
Shenandoah Telecommunications Co.....	9,059	185,619
# Shutterstock, Inc.....	4,844	227,523
Sinclair, Inc.....	4,666	73,256
# Sirius XM Holdings, Inc.....	48,463	246,677
* Snap, Inc., Class A.....	27,434	435,926
#* Sphere Entertainment Co.....	4,462	157,866
Spok Holdings, Inc.....	2,587	42,841
#* Stagwell, Inc.....	8,049	52,479
* Take-Two Interactive Software, Inc.....	8,537	1,408,007
* TechTarget, Inc.....	1,775	60,652
TEGNA, Inc.....	34,128	532,056
Telephone & Data Systems, Inc.....	17,703	340,075
* Thryv Holdings, Inc.....	4,477	91,510
TKO Group Holdings, Inc.....	5,446	455,776
T-Mobile U.S., Inc.....	22,150	3,571,245
Townsquare Media, Inc., Class A.....	1,300	13,962
* Trade Desk, Inc., Class A.....	4,976	340,508
* Travelzoo.....	2,000	16,940
* TripAdvisor, Inc.....	16,213	350,201
* TrueCar, Inc.....	4,941	17,491
* U.S. Cellular Corp.....	6,507	288,911
Verizon Communications, Inc.....	202,221	8,564,059
* Vimeo, Inc.....	19,141	75,990
Walt Disney Co.....	46,713	4,486,784
* Warner Bros Discovery, Inc.....	75,057	752,071
Warner Music Group Corp., Class A.....	6,383	232,916
#* WideOpenWest, Inc.....	11,172	41,448
* Yelp, Inc.....	9,440	412,811
* Zedge, Inc., Class B.....	300	978
* Ziff Davis, Inc.....	7,345	495,053
* ZoomInfo Technologies, Inc.....	20,595	330,344
TOTAL COMMUNICATION SERVICES.....		<u>129,292,282</u>

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (12.3%)		
* 1-800-Flowers.com, Inc., Class A	5,186	\$ 53,934
Aaron's Co., Inc.	4,332	44,576
* Abercrombie & Fitch Co., Class A	10,546	1,074,637
Academy Sports & Outdoors, Inc.	9,579	600,891
# Acushnet Holdings Corp.	10,245	648,918
* Adient PLC	12,760	442,900
# ADT, Inc.	31,062	202,835
* Adtalem Global Education, Inc.	9,323	470,625
Advance Auto Parts, Inc.	7,564	505,653
* Amazon.com, Inc.	237,709	36,892,437
* American Axle & Manufacturing Holdings, Inc.	18,883	152,763
American Eagle Outfitters, Inc.	27,268	540,452
#* America's Car-Mart, Inc.	1,100	66,979
* Aptiv PLC	14,488	1,178,309
Aramark	25,829	751,107
Ark Restaurants Corp.	120	1,753
Arko Corp.	20,286	158,231
* Asbury Automotive Group, Inc.	3,077	643,278
Autoliv, Inc.	13,399	1,435,301
* AutoNation, Inc.	9,748	1,361,406
* AutoZone, Inc.	230	635,290
* Barnes & Noble Education, Inc.	189	162
Bassett Furniture Industries, Inc.	1,200	18,600
Bath & Body Works, Inc.	5,861	250,030
* Beazer Homes USA, Inc.	4,142	131,509
Best Buy Co., Inc.	24,808	1,798,332
#* Beyond, Inc.	6,900	151,731
Bloomin' Brands, Inc.	15,290	407,020
* Booking Holdings, Inc.	1,271	4,457,994
#* Boot Barn Holdings, Inc.	4,393	315,154
BorgWarner, Inc.	28,072	951,641
#* Bright Horizons Family Solutions, Inc.	7,018	689,518
* Brinker International, Inc.	4,855	207,745
Brunswick Corp.	11,366	917,009
# Buckle, Inc.	9,102	338,503
# Build-A-Bear Workshop, Inc.	2,800	63,084
* Burlington Stores, Inc.	3,104	593,330
Caleres, Inc.	5,590	175,358
Camping World Holdings, Inc., Class A	5,873	145,944
* Capri Holdings Ltd.	17,795	867,328
* CarMax, Inc.	12,508	890,319
* Carnival Corp.	42,176	699,278
Carriage Services, Inc.	2,352	58,118
Carrols Restaurant Group, Inc.	7,099	66,731
Carter's, Inc.	6,367	481,600
Cato Corp., Class A	3,700	25,012
* Cavco Industries, Inc.	1,219	404,610
Century Communities, Inc.	5,591	484,740
# Cheesecake Factory, Inc.	8,689	298,641
* Chegg, Inc.	15,612	153,778
* Chipotle Mexican Grill, Inc.	913	2,199,207
Choice Hotels International, Inc.	5,184	627,886
* Citi Trends, Inc.	1,812	48,797
# Columbia Sportswear Co.	7,858	622,825
* Conn's, Inc.	4,758	21,649
* Coursera, Inc.	13,792	263,979
# Cracker Barrel Old Country Store, Inc.	2,569	198,712
* Crocs, Inc.	220	22,326
Crown Crafts, Inc.	1,422	7,437

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
Dana, Inc.....	34,391	\$ 466,342
Darden Restaurants, Inc.....	10,272	1,670,022
#* Dave & Buster's Entertainment, Inc.....	6,663	356,670
* Deckers Outdoor Corp.....	2,840	2,140,593
* Denny's Corp.....	5,995	63,727
Designer Brands, Inc., Class A.....	8,359	71,637
* Destination XL Group, Inc.....	4,848	20,701
Dick's Sporting Goods, Inc.....	9,757	1,454,476
Dillard's, Inc., Class A.....	1,315	509,260
Dine Brands Global, Inc.....	1,571	73,287
Domino's Pizza, Inc.....	1,342	571,987
* DoorDash, Inc., Class A.....	14,225	1,482,245
* Dorman Products, Inc.....	4,567	371,799
DR Horton, Inc.....	32,484	4,642,288
eBay, Inc.....	37,899	1,556,512
* El Pollo Loco Holdings, Inc.....	4,262	39,466
#* Envela Corp.....	5,655	24,599
Escalade, Inc.....	1,450	23,287
Ethan Allen Interiors, Inc.....	4,083	118,938
* Etsy, Inc.....	7,486	498,268
* Expedia Group, Inc.....	8,327	1,235,144
#* Figs, Inc., Class A.....	16,422	94,591
#* First Watch Restaurant Group, Inc.....	7,569	162,431
* Five Below, Inc.....	4,817	864,459
Flexsteel Industries, Inc.....	1,153	32,895
#* Floor & Decor Holdings, Inc., Class A.....	8,435	848,224
# Foot Locker, Inc.....	10,819	304,663
Ford Motor Co.....	190,604	2,233,879
* Fox Factory Holding Corp.....	3,696	232,996
* Frontdoor, Inc.....	9,721	318,460
#* Funko, Inc., Class A.....	576	4,072
* GameStop Corp., Class A.....	11,252	160,116
Gap, Inc.....	45,039	841,779
Garmin Ltd.....	9,577	1,144,356
#* Garrett Motion, Inc.....	2,775	23,837
General Motors Co.....	96,948	3,761,582
* Genesco, Inc.....	3,112	86,451
Gentex Corp.....	32,760	1,085,339
* Gentherm, Inc.....	4,760	229,194
Genuine Parts Co.....	12,964	1,817,942
* G-III Apparel Group Ltd.....	11,828	355,905
* Good Times Restaurants, Inc.....	4,704	11,619
* Goodyear Tire & Rubber Co.....	44,053	614,099
* GoPro, Inc., Class A.....	18,677	55,657
Graham Holdings Co., Class B.....	645	464,658
* Grand Canyon Education, Inc.....	6,048	789,808
* Green Brick Partners, Inc.....	5,861	305,768
Group 1 Automotive, Inc.....	2,835	737,270
# Guess?, Inc.....	9,401	210,018
# H&R Block, Inc.....	18,512	867,102
Hamilton Beach Brands Holding Co., Class A.....	1,000	18,440
* Hanesbrands, Inc.....	11,328	50,976
Harley-Davidson, Inc.....	21,805	707,572
# Hasbro, Inc.....	10,585	518,136
Haverty Furniture Cos., Inc.....	3,679	124,718
#* Helen of Troy Ltd.....	3,602	412,429
Hibbett, Inc.....	2,831	188,686
* Hilton Grand Vacations, Inc.....	5,283	220,301
Hilton Worldwide Holdings, Inc.....	5,579	1,065,366

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
CONSUMER DISCRETIONARY — (Continued)			
#*	Holley, Inc.....	7,496	\$ 35,756
	Home Depot, Inc.....	39,255	13,855,445
	Hooker Furnishings Corp.....	1,478	34,112
	Hyatt Hotels Corp., Class A.....	3,805	488,448
	Installed Building Products, Inc.....	4,932	961,000
*	iRobot Corp.....	1,136	15,450
	Jack in the Box, Inc.....	1,903	148,377
*	JAKKS Pacific, Inc.....	593	18,596
	Jerash Holdings U.S., Inc.....	1,557	4,780
	Johnson Outdoors, Inc., Class A.....	1,404	62,843
	KB Home.....	13,011	775,325
#	Kohl's Corp.....	2,100	54,096
#	Kontoor Brands, Inc.....	7,419	434,902
#	Krispy Kreme, Inc.....	12,450	165,461
#*	Kura Sushi USA, Inc., Class A.....	452	44,355
	Lakeland Industries, Inc.....	1,000	18,010
*	Landsea Homes Corp.....	3,823	48,132
*	Latham Group, Inc.....	5,100	12,903
	Laureate Education, Inc.....	25,916	327,060
	La-Z-Boy, Inc.....	7,281	253,452
	LCI Industries.....	3,843	427,649
	Lear Corp.....	7,499	996,617
*	Legacy Housing Corp.....	2,318	54,774
	Leggett & Platt, Inc.....	17,506	406,314
	Lennar Corp., Class A.....	18,892	2,830,966
	Lennar Corp., Class B.....	1,637	227,134
#	Levi Strauss & Co., Class A.....	5,853	95,287
*	LGI Homes, Inc.....	5,999	707,942
#*	Life Time Group Holdings, Inc.....	19,907	264,763
*	Lincoln Educational Services Corp.....	3,900	34,944
	Lithia Motors, Inc.....	3,209	946,174
*	Live Ventures, Inc.....	401	10,045
	LKQ Corp.....	14,452	674,475
#*	Lovesac Co.....	2,551	59,081
	Lowe's Cos., Inc.....	7,518	1,600,131
*	Lululemon Athletica, Inc.....	4,613	2,093,472
*	M/I Homes, Inc.....	696	88,684
	Macy's, Inc.....	57,380	1,049,480
*	Malibu Boats, Inc., Class A.....	4,121	172,052
	Marine Products Corp.....	5,029	51,346
*	MarineMax, Inc.....	1,709	47,852
	Marriott International, Inc., Class A.....	7,045	1,688,898
	Marriott Vacations Worldwide Corp.....	5,421	454,768
*	MasterCraft Boat Holdings, Inc.....	2,329	45,113
*	Mattel, Inc.....	39,792	711,879
	McDonald's Corp.....	9,488	2,777,327
	MDC Holdings, Inc.....	11,761	736,003
	Meritage Homes Corp.....	5,126	848,917
*	Modine Manufacturing Co.....	7,286	503,390
*	Mohawk Industries, Inc.....	6,752	703,896
	Monro, Inc.....	5,228	166,564
*	Motorcar Parts of America, Inc.....	2,723	24,861
#	Movado Group, Inc.....	2,400	66,192
	Murphy USA, Inc.....	3,769	1,328,648
	Nathan's Famous, Inc.....	600	42,810
*	National Vision Holdings, Inc.....	6,534	124,211
	NIKE, Inc., Class B.....	37,370	3,794,176
#	Nordstrom, Inc.....	16,105	292,306
*	NVR, Inc.....	340	2,405,599

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* ODP Corp.....	8,195	\$ 419,092
* Ollie's Bargain Outlet Holdings, Inc.....	7,765	558,536
* OneSpaWorld Holdings Ltd.....	11,891	162,074
* O'Reilly Automotive, Inc.....	937	958,598
Oxford Industries, Inc.....	2,746	260,678
# Papa John's International, Inc.....	3,244	238,369
Patrick Industries, Inc.....	3,524	353,774
Penske Automotive Group, Inc.....	9,878	1,465,599
Perdoceo Education Corp.....	10,364	187,588
# PetMed Express, Inc.....	3,666	22,766
Phinia, Inc.....	5,614	169,767
* Planet Fitness, Inc., Class A.....	5,527	374,510
* Playa Hotels & Resorts NV.....	28,625	237,588
Polaris, Inc.....	8,800	791,648
# Pool Corp.....	2,678	994,207
PulteGroup, Inc.....	31,502	3,293,849
PVH Corp.....	9,738	1,171,092
Ralph Lauren Corp.....	5,141	738,607
#* Restoration Hardware, Inc.....	2,772	702,647
#* Rivian Automotive, Inc., Class A.....	47,023	719,922
Rocky Brands, Inc.....	402	11,248
Ross Stores, Inc.....	13,875	1,946,385
* Sally Beauty Holdings, Inc.....	2,185	26,919
* SeaWorld Entertainment, Inc.....	7,087	350,098
Service Corp. International.....	23,706	1,591,147
* Shake Shack, Inc., Class A.....	3,578	270,354
SharkNinja, Inc.....	7,023	328,115
# Shoe Carnival, Inc.....	4,460	113,730
# Signet Jewelers Ltd.....	8,025	798,327
* Six Flags Entertainment Corp.....	8,881	223,890
* Skechers USA, Inc., Class A.....	15,605	974,376
* Skyline Champion Corp.....	7,662	524,694
#* Sleep Number Corp.....	1,758	18,107
#* Solo Brands, Inc., Class A.....	5,272	14,709
* Sonic Automotive, Inc., Class A.....	4,084	206,487
* Sonos, Inc.....	6,642	103,482
#* Sportsman's Warehouse Holdings, Inc.....	2,963	11,408
Standard Motor Products, Inc.....	3,872	156,235
Starbucks Corp.....	13,795	1,283,349
Steven Madden Ltd.....	10,477	438,777
#* Stitch Fix, Inc., Class A.....	5,174	16,557
* Stoneridge, Inc.....	5,645	100,425
Strategic Education, Inc.....	6,373	599,444
* Stride, Inc.....	7,870	471,806
Superior Group of Cos., Inc.....	1,686	22,458
#* Sweetgreen, Inc., Class A.....	12,656	135,166
#* Sypris Solutions, Inc.....	4,022	8,326
Tapestry, Inc.....	37,120	1,439,885
* Taylor Morrison Home Corp.....	19,866	1,035,813
Tempur Sealy International, Inc.....	20,657	1,030,578
* Tesla, Inc.....	26,695	4,999,707
Texas Roadhouse, Inc.....	9,493	1,193,460
Thor Industries, Inc.....	6,532	738,247
* Tilly's, Inc., Class A.....	1,998	14,665
TJX Cos., Inc.....	46,971	4,458,018
Toll Brothers, Inc.....	12,854	1,277,045
* TopBuild Corp.....	4,469	1,649,642
* Topgolf Callaway Brands Corp.....	31,902	420,149
Tractor Supply Co.....	8,651	1,943,015

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
	8,926	\$ 360,789
*	18,514	639,288
*	3,770	1,892,728
*	20,784	158,374
*	34,811	257,601
*	2,302	14,549
*	2,569	22,787
*	3,520	49,702
	8,566	284,391
*	15,120	574,560
#	4,660	1,034,520
*	18,186	663,607
	22,549	371,157
*	1,953	50,876
*	3,795	437,526
*	2,097	17,510
*	8,501	108,388
	29,829	569,137
	1,047	33,619
	5,342	585,056
#	9,135	1,766,618
#	2,860	803,975
#	400	144,268
	5,225	343,387
	5,304	44,341
#	9,015	514,216
	11,951	931,341
#*	2,485	132,823
#*	8,232	361,961
	10,390	1,345,401
*	4,107	70,517
TOTAL CONSUMER DISCRETIONARY.....		<u>213,940,364</u>
CONSUMER STAPLES — (5.1%)		
	43,888	931,303
	1,900	55,936
	5,770	304,137
	21,451	1,192,247
	2,400	24,144
*	15,500	856,685
*	16,436	1,057,492
	15,306	1,348,306
	2,336	60,946
#	6,197	343,438
	23,951	1,068,933
	5,347	1,450,962
*	1,889	88,594
*	8,180	337,670
*	5,711	181,724
	6,969	1,012,247
	135,827	8,080,348
	1,454	1,252,461
	9,824	827,181
	29,318	854,620
	10,909	7,580,446
*	61,175	738,994
*	13,780	596,674
	12,709	1,678,478
*	12,107	1,581,416

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
	9,078	\$ 336,340
*	7,804	1,244,972
	5,961	188,487
	301	39,729
	27,084	617,515
	9,104	223,776
*	3,200	0
*	4,593	395,457
	27,442	1,781,260
*	12,055	298,723
*	15,571	166,765
#*	7,558	91,074
	23,828	723,656
	2,804	236,237
	8,097	870,994
	4,043	562,584
	2,427	386,451
	8,291	1,090,681
	1,772	189,834
	25,926	1,419,708
	63,300	1,314,108
	20,925	657,882
	12,191	1,474,745
	23,346	866,837
	79,338	3,660,655
	9,246	947,160
	3,245	596,366
	1,400	7,434
*	2,012	25,049
#	1,403	25,451
	11,409	777,638
	180	12,240
	1,536	83,942
*	1,958	19,561
*	10,435	574,134
*	8,165	377,550
*	920	5,713
	2,161	32,307
*	1,300	22,633
	5,215	96,790
	877	56,970
	61,706	10,399,312
*	13,041	354,324
*	9,291	862,855
	4,237	322,097
	12,124	329,409
	132	475,596
*	1,000	53,380
*»	301	16,793
*	14,479	547,306
#*	10,583	233,355
	5,706	127,986
#	8,871	697,438
*	18,120	912,704
	28,519	2,308,043
	23,431	3,258,784
	3,732	121,626
*	9,400	395,740
	16,052	879,008

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
* U.S. Foods Holding Corp.....	25,461	\$ 1,171,461
* United Natural Foods, Inc.....	8,199	122,247
United-Guardian, Inc.....	3,800	29,184
* USANA Health Sciences, Inc.....	3,697	173,094
# Utz Brands, Inc.....	7,089	125,475
Village Super Market, Inc., Class A.....	770	19,581
* Vital Farms, Inc.....	1,229	17,673
# Walgreens Boots Alliance, Inc.....	38,372	866,056
Walmart, Inc.....	42,532	7,028,413
# WD-40 Co.....	1,807	467,977
Weis Markets, Inc.....	4,404	267,543
WK Kellogg Co.....	6,481	84,188
		<hr/>
TOTAL CONSUMER STAPLES.....		88,673,438
ENERGY — (2.7%)		
Adams Resources & Energy, Inc.....	99	2,492
Archrock, Inc.....	27,974	457,095
Baker Hughes Co.....	55,192	1,572,972
* Bristow Group, Inc.....	4,047	106,760
Cactus, Inc., Class A.....	5,509	233,802
* Centrus Energy Corp., Class A.....	1,247	62,624
ChampionX Corp.....	31,012	850,039
Cheniere Energy, Inc.....	14,519	2,380,971
* Clean Energy Fuels Corp.....	31,215	92,084
# Core Laboratories, Inc.....	4,348	68,568
# CVR Energy, Inc.....	14,653	494,246
Delek U.S. Holdings, Inc.....	11,114	300,411
DHT Holdings, Inc.....	30,018	333,800
* DMC Global, Inc.....	2,624	44,661
Dorian LPG Ltd.....	892	33,397
* Dril-Quip, Inc.....	5,997	120,360
EnLink Midstream LLC.....	65,505	789,990
Epsilon Energy Ltd.....	14,303	73,088
Equitrans Midstream Corp.....	2,019	20,574
Evolution Petroleum Corp.....	4,751	26,653
Excelerate Energy, Inc., Class A.....	1,140	17,465
* Expro Group Holdings NV.....	10,374	182,582
FutureFuel Corp.....	5,733	32,678
* Green Plains, Inc.....	10,701	221,832
* Gulf Island Fabrication, Inc.....	11,379	51,206
Halliburton Co.....	81,645	2,910,644
* Helix Energy Solutions Group, Inc.....	26,227	246,534
Helmerich & Payne, Inc.....	17,160	690,862
HF Sinclair Corp.....	30,030	1,696,395
Kinder Morgan, Inc.....	115,916	1,961,299
Liberty Energy, Inc.....	28,911	601,060
Marathon Petroleum Corp.....	33,181	5,494,774
Mexco Energy Corp.....	1,500	14,856
#* Nabors Industries Ltd.....	1,480	125,178
* Natural Gas Services Group, Inc.....	200	2,924
# New Fortress Energy, Inc.....	6,865	228,124
* Newpark Resources, Inc.....	10,625	68,956
# Nordic American Tankers Ltd.....	42,028	187,025
NOV, Inc.....	44,272	863,747
* Oceaneering International, Inc.....	27,344	568,208
* Oil States International, Inc.....	9,683	59,744
ONEOK, Inc.....	38,245	2,610,221
# Overseas Shipholding Group, Inc., Class A.....	7,143	43,572
* Par Pacific Holdings, Inc.....	8,988	328,871

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
	52,721	\$ 584,676
	18,019	910,140
	19,726	265,907
	20,069	2,896,157
	8,160	26,030
#*	2,646	20,930
*	28,107	237,785
*	2,655	109,890
#	32,459	237,275
	58,966	2,871,644
	15,838	123,061
#	8,301	177,060
	4,135	31,013
	22,681	1,926,978
	63,942	1,236,638
*	21,597	90,491
	477	697,054
*	3,143	211,178
#*	112,226	612,754
*	12,097	129,680
*	8,726	539,878
	27,724	3,850,864
*	6,899	617,805
	27,787	963,097
	10,379	234,254
		<u>46,875,583</u>
TOTAL ENERGY.....		
FINANCIALS — (17.3%)		
	4,346	227,165
#*	3,887	15,198
	719	28,063
	5,675	844,667
*	26,764	1,084,210
	23,560	1,987,050
	869	19,735
	16,059	2,493,160
	35,484	1,301,553
	3,903	103,664
#	3,926	105,884
*	6,979	113,409
	2,594	58,650
*	9,056	499,982
	32,460	6,516,020
	9,291	1,118,636
	31,687	2,202,563
	1,300	58,877
	9,558	3,697,321
	11,297	560,783
	2,385	118,868
	300	891
	500	10,570
	5,340	1,593,616
	6,579	660,532
*	21,896	1,804,887
	3,884	471,828
	2,582	65,041
	5,871	1,363,011
	9,113	381,835
*	5,482	168,133

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	24,485	\$ 514,430
	5,558	933,466
	12,032	976,156
	21,608	738,129
#*	1,700	58,973
*	19,523	213,972
	14,024	834,708
#*	9,191	509,457
#	2,071	48,503
	22,590	311,290
	5,329	471,670
*	11,054	482,397
	191,203	6,502,814
#	6,432	406,695
	2,687	52,611
	37,803	2,096,554
	8,767	265,903
	18,352	827,859
	1,736	48,521
	2,924	31,696
	11,928	337,085
	700	19,425
	5,895	274,589
	1,390	36,571
	742	15,144
	2,723	33,820
	7,333	175,992
	49,135	346,893
	3,651	2,827,006
	2,889	359,536
*	12,647	822,181
*	2,607	24,871
	9,387	787,006
	7,310	265,134
*	3,552	44,436
*	13,022	674,149
	5,920	130,950
	16,311	176,485
	14,333	1,111,667
#*	3,158	70,866
	2,624	59,171
	5,176	113,044
	500	27,750
	25,145	669,360
	1,106	75,861
	3,149	113,458
*	2,147	43,477
#*	8,673	59,063
	758	16,494
	2,300	65,734
	22,316	3,019,801
#	23,618	149,738
	2,712	49,331
	970	38,819
*	2,267	32,781
	1,795	77,472
	11,277	464,274
	6,285	1,155,497
	4,075	78,525

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Central Valley Community Bancorp.....	1,231	\$ 23,906
CF Bankshares, Inc.....	840	18,304
Charles Schwab Corp.....	49,371	3,106,423
Chemung Financial Corp.....	400	18,608
Chubb Ltd.....	11,212	2,746,940
Cincinnati Financial Corp.....	8,325	922,410
Citigroup, Inc.....	52,836	2,967,798
Citizens & Northern Corp.....	1,891	38,331
Citizens Community Bancorp, Inc.....	816	9,906
Citizens Financial Group, Inc.....	26,665	871,945
Citizens Holding Co.....	160	1,238
#* Citizens, Inc.....	3,580	10,024
City Holding Co.....	2,529	258,489
Civista Bancshares, Inc.....	1,487	25,413
CME Group, Inc.....	6,383	1,313,877
CNA Financial Corp.....	2,925	128,905
CNB Financial Corp.....	2,238	47,781
CNO Financial Group, Inc.....	2,154	58,546
* Coastal Financial Corp.....	1,694	67,591
Codorus Valley Bancorp, Inc.....	633	14,920
# Cohen & Steers, Inc.....	6,215	437,660
* Coinbase Global, Inc., Class A.....	1,360	174,352
Colony Bankcorp, Inc.....	838	10,249
Columbia Banking System, Inc.....	25,424	512,548
#* Columbia Financial, Inc.....	16,862	303,179
Comerica, Inc.....	13,460	707,727
Commerce Bancshares, Inc.....	14,803	771,532
Community Bank System, Inc.....	8,896	407,170
Community Trust Bancorp, Inc.....	2,916	121,014
Community West Bancshares.....	700	10,892
ConnectOne Bancorp, Inc.....	7,521	171,780
* Consumer Portfolio Services, Inc.....	4,008	36,633
Crawford & Co., Class A.....	2,549	30,945
Crawford & Co., Class B.....	3,450	40,641
#* Credit Acceptance Corp.....	2,138	1,156,808
* CrossFirst Bankshares, Inc.....	2,901	40,962
# Cullen/Frost Bankers, Inc.....	6,459	685,429
* Customers Bancorp, Inc.....	5,789	309,364
CVB Financial Corp.....	23,736	398,053
Diamond Hill Investment Group, Inc.....	720	114,862
Dime Community Bancshares, Inc.....	7,879	179,720
Discover Financial Services.....	24,972	2,635,045
Donegal Group, Inc., Class A.....	5,426	81,444
* Donnelley Financial Solutions, Inc.....	5,910	367,129
Eagle Bancorp Montana, Inc.....	758	10,999
Eagle Bancorp, Inc.....	4,203	104,192
East West Bancorp, Inc.....	16,498	1,201,219
Eastern Bankshares, Inc.....	23,994	334,956
Employers Holdings, Inc.....	4,714	196,668
Enact Holdings, Inc.....	3,911	111,424
* Encore Capital Group, Inc.....	7,140	357,571
* Enova International, Inc.....	6,877	374,315
* Enstar Group Ltd.....	3,348	893,548
Enterprise Bancorp, Inc.....	1,259	35,781
Enterprise Financial Services Corp.....	6,138	255,525
Equitable Holdings, Inc.....	46,606	1,523,550
Equity Bancshares, Inc., Class A.....	2,425	79,661
Erie Indemnity Co., Class A.....	1,585	548,141
Esquire Financial Holdings, Inc.....	1,120	55,843

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	1,600	\$ 30,416
	16,067	886,256
*	5,482	546,281
	622	18,330
	5,709	980,407
	2,587	995,917
	11,376	456,860
#*	8,301	71,389
#	2,409	108,020
	1,767	840,951
	978	22,103
	4,026	55,237
	8,032	299,192
	1,582	294,711
	15,549	543,593
	32,722	1,637,082
	38,065	2,369,927
	46,151	1,580,210
	2,921	61,049
	12,730	768,255
	37,338	622,798
	1,481	37,025
	7,528	260,168
	4,436	112,807
	916	12,586
	9,676	227,773
	989	36,366
	1,197	1,807,470
	19,240	269,552
	3,590	123,065
	2,429	45,422
	29,417	659,529
#	15,209	474,977
	2,421	95,436
	1,800	37,584
#	9,270	88,250
	1,579	19,374
	21,301	462,019
	77,227	1,099,712
	637	21,008
	15,283	420,588
	10,327	349,156
	2,802	88,179
	673	13,958
	1,283	18,655
	3,590	43,152
	516	9,288
	1,038	10,287
	1,505	34,224
*	1,204	20,528
	6,303	723,395
*	16,352	2,319,858
*	7,622	2,209,846
	5,263	84,366
*	8,372	178,910
	72,414	954,417
	1,605	10,433
	385	12,443
	25,298	673,686

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	850	\$ 31,297
	28,803	449,039
#*	1,089	13,362
*	64,487	397,885
	5,088	168,565
	14,177	548,083
#	200	1,394
	13,817	1,840,839
	11,950	1,467,699
	9,134	3,507,547
	2,505	130,485
*	8,879	80,000
	1,200	30,000
*	3,313	37,801
	1,320	40,247
#	4,429	513,498
	13,378	603,482
	7,821	131,002
	5,119	675,759
	7,463	81,496
	30,878	2,685,151
	933	23,512
	1,046	20,366
#	1,645	147,507
	7,101	251,872
	90	630
	8,432	74,960
	5,691	114,674
*	5,352	14,986
	12,037	379,045
	290	53,609
	237	5,273
	1,154	45,952
	30,476	714,357
#	261	3,568
	4,364	60,049
	3,038	82,482
	30,558	338,583
	8,332	306,868
	6,336	83,065
#	6,426	769,706
	98,130	1,249,195
*	2,726	51,085
	7,768	435,707
	4,359	110,893
	7,108	343,672
	2,320	205,900
	11,802	1,502,749
	10,585	559,523
*	7,334	151,080
	33,372	528,279
	166	27,764
	7,542	1,250,690
	9,942	497,796
	4,799	45,926
	26,159	752,333
	24,349	992,465
	112,899	19,685,070
	12,045	87,085

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Kemper Corp.....	9,402	\$ 564,120
Kentucky First Federal Bancorp.....	27	106
KeyCorp.....	61,874	899,029
Kinsale Capital Group, Inc.....	1,819	723,180
KKR & Co., Inc.....	15,755	1,364,068
* Lake Shore Bancorp, Inc.....	170	1,975
Lakeland Bancorp, Inc.....	4,541	60,350
# Lakeland Financial Corp.....	4,557	305,137
Landmark Bancorp, Inc.....	694	14,685
LCNB Corp.....	700	10,339
* LendingClub Corp.....	14,278	128,788
Lincoln National Corp.....	25,886	710,571
Live Oak Bancshares, Inc.....	7,042	256,118
Loews Corp.....	14,070	1,025,140
LPL Financial Holdings, Inc.....	9,125	2,182,609
* Luther Burbank Corp.....	5,459	52,406
M&T Bank Corp.....	9,279	1,281,430
* Macatawa Bank Corp.....	4,300	45,838
* Maiden Holdings Ltd.....	26,100	45,936
MainStreet Bancshares, Inc.....	550	10,186
* Markel Group, Inc.....	744	1,114,088
MarketAxess Holdings, Inc.....	2,218	500,181
* Marqeta, Inc., Class A.....	52,260	314,083
Marsh & McLennan Cos., Inc.....	21,206	4,110,571
Mastercard, Inc., Class A.....	33,328	14,971,937
# MBIA, Inc.....	4,325	26,296
Mercantile Bank Corp.....	2,926	117,303
Merchants Bancorp.....	4,986	218,088
Mercury General Corp.....	7,944	318,157
Meridian Corp.....	2,200	26,620
MetLife, Inc.....	17,205	1,192,651
# Metrocity Bankshares, Inc.....	1,782	42,590
* Metropolitan Bank Holding Corp.....	506	24,536
MGIC Investment Corp.....	47,115	934,762
Mid Penn Bancorp, Inc.....	1,037	22,171
# Middlefield Banc Corp.....	507	13,385
Midland States Bancorp, Inc.....	3,115	81,800
MidWestOne Financial Group, Inc.....	1,517	38,684
# Moelis & Co., Class A.....	8,005	440,035
Moody's Corp.....	4,237	1,661,073
Morgan Stanley.....	47,540	4,147,390
Morningstar, Inc.....	3,286	917,780
* Mr Cooper Group, Inc.....	14,074	948,025
MSCI, Inc.....	1,349	807,538
MVB Financial Corp.....	1,500	32,145
Nasdaq, Inc.....	26,124	1,509,183
National Bank Holdings Corp., Class A.....	7,228	252,980
National Bankshares, Inc.....	518	16,711
National Western Life Group, Inc., Class A.....	548	265,232
Navient Corp.....	26,284	452,610
NBT Bancorp, Inc.....	8,266	294,022
* NCR Atleos Corp.....	12,026	269,262
Nelnet, Inc., Class A.....	4,287	373,526
* NerdWallet, Inc., Class A.....	2,078	31,814
New York Community Bancorp, Inc.....	108,293	700,656
* NI Holdings, Inc.....	1,752	23,407
#* Nicholas Financial, Inc.....	801	5,655
# Nicolet Bankshares, Inc.....	2,096	163,006
* NMI Holdings, Inc., Class A.....	9,763	311,635

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Northeast Bank.....	772	\$ 42,329
Northern Trust Corp.....	11,467	913,232
Northfield Bancorp, Inc.....	8,607	103,542
Northrim BanCorp, Inc.....	900	45,477
Northwest Bancshares, Inc.....	21,190	262,120
Oak Valley Bancorp.....	1,680	43,764
OceanFirst Financial Corp.....	12,060	207,794
* Ocwen Financial Corp.....	1,900	54,967
OFG Bancorp.....	9,654	354,978
Old National Bancorp.....	39,986	658,569
Old Republic International Corp.....	33,486	938,947
Old Second Bancorp, Inc.....	5,387	73,371
OneMain Holdings, Inc.....	19,132	910,683
OP Bancorp.....	1,874	20,445
* Open Lending Corp., Class A.....	5,948	43,658
Oppenheimer Holdings, Inc., Class A.....	2,756	103,019
* OptimumBank Holdings, Inc.....	2,800	12,404
Origin Bancorp, Inc.....	3,105	94,703
Orrstown Financial Services, Inc.....	909	25,161
* Oscar Health, Inc., Class A.....	14,588	182,642
Pacific Premier Bancorp, Inc.....	15,519	393,717
* Palomar Holdings, Inc.....	2,522	150,992
# Park National Corp.....	2,477	323,694
Parke Bancorp, Inc.....	1,446	26,765
Pathward Financial, Inc.....	5,963	308,764
* Paymentus Holdings, Inc., Class A.....	4,088	64,836
* Payoneer Global, Inc.....	7,917	37,052
* PayPal Holdings, Inc.....	9,628	590,678
PCB Bancorp.....	783	13,115
Peapack-Gladstone Financial Corp.....	2,762	76,176
Penns Woods Bancorp, Inc.....	1,243	26,799
PennyMac Financial Services, Inc.....	7,216	629,380
Peoples Bancorp of North Carolina, Inc.....	800	23,272
Peoples Bancorp, Inc.....	4,903	143,658
# Peoples Financial Services Corp.....	400	17,484
Pinnacle Financial Partners, Inc.....	9,851	870,631
Piper Sandler Cos.....	2,600	451,074
# PJT Partners, Inc., Class A.....	1,669	160,508
Plumas Bancorp.....	618	21,803
PNC Financial Services Group, Inc.....	10,831	1,637,756
* Ponce Financial Group, Inc.....	1,534	13,898
Popular, Inc.....	9,157	782,466
* PRA Group, Inc.....	7,470	170,092
Preferred Bank.....	2,495	179,241
Premier Financial Corp.....	6,036	126,092
Primerica, Inc.....	6,170	1,444,767
Primis Financial Corp.....	3,254	42,953
Princeton Bancorp, Inc.....	613	20,021
Principal Financial Group, Inc.....	20,523	1,623,369
ProAssurance Corp.....	9,979	134,317
* PROG Holdings, Inc.....	7,851	240,555
Progressive Corp.....	9,560	1,704,070
Prosperity Bancshares, Inc.....	9,903	632,901
* Provident Bancorp, Inc.....	1,022	11,109
Provident Financial Holdings, Inc.....	1,300	19,630
Provident Financial Services, Inc.....	12,942	214,190
Prudential Financial, Inc.....	21,111	2,215,177
QCR Holdings, Inc.....	2,265	132,299
Radian Group, Inc.....	23,625	684,652

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Raymond James Financial, Inc.....	13,610	\$1,499,550
RBB Bancorp.....	2,116	37,432
Red River Bancshares, Inc.....	800	40,968
Regional Management Corp.....	1,515	36,936
Regions Financial Corp.....	66,871	1,248,482
Reinsurance Group of America, Inc.....	6,270	1,090,290
RenaissanceRe Holdings Ltd.....	4,050	926,761
Renasant Corp.....	10,906	344,957
* Repay Holdings Corp.....	10,277	80,572
Republic Bancorp, Inc., Class A.....	3,438	175,991
* Rhinebeck Bancorp, Inc.....	1,100	9,702
Richmond Mutual BanCorp, Inc.....	807	9,297
Riverview Bancorp, Inc.....	100	549
RLI Corp.....	6,286	857,222
S&P Global, Inc.....	6,057	2,715,656
S&T Bancorp, Inc.....	7,189	239,681
Safety Insurance Group, Inc.....	2,330	194,112
Sandy Spring Bancorp, Inc.....	8,920	217,470
SB Financial Group, Inc.....	1,000	15,320
Seacoast Banking Corp. of Florida.....	7,469	183,439
* Security National Financial Corp., Class A.....	3,437	26,912
SEI Investments Co.....	15,022	949,991
Selective Insurance Group, Inc.....	8,732	915,638
# ServisFirst Bancshares, Inc.....	7,036	472,397
#* Shift4 Payments, Inc., Class A.....	622	44,666
Shore Bancshares, Inc.....	2,792	36,128
Sierra Bancorp.....	1,944	40,338
Silvercrest Asset Management Group, Inc., Class A.....	800	13,344
Simmons First National Corp., Class A.....	34,595	657,651
* SiriusPoint Ltd.....	4,320	50,976
SLM Corp.....	41,993	834,821
SmartFinancial, Inc.....	1,389	32,308
Sound Financial Bancorp, Inc.....	600	23,646
South Plains Financial, Inc.....	760	20,581
* Southern First Bancshares, Inc.....	700	26,243
Southern Missouri Bancorp, Inc.....	1,213	52,899
# Southside Bancshares, Inc.....	5,693	178,191
SouthState Corp.....	9,575	795,682
State Street Corp.....	17,636	1,302,771
Stellar Bancorp, Inc.....	6,497	162,620
StepStone Group, Inc., Class A.....	5,383	180,061
* Sterling Bancorp, Inc.....	3,844	20,796
Stewart Information Services Corp.....	3,962	244,297
Stifel Financial Corp.....	11,171	814,924
# Stock Yards Bancorp, Inc.....	4,151	206,388
* StoneX Group, Inc.....	5,200	341,900
Summit Financial Group, Inc.....	2,801	79,240
Summit State Bank.....	441	5,186
#* SWK Holdings Corp.....	730	12,629
Synchrony Financial.....	34,518	1,341,715
Synovus Financial Corp.....	21,201	798,430
T Rowe Price Group, Inc.....	11,607	1,258,779
Territorial Bancorp, Inc.....	1,300	13,962
* Texas Capital Bancshares, Inc.....	7,960	485,560
# TFS Financial Corp.....	20,144	268,318
Timberland Bancorp, Inc.....	500	13,985
Tiptree, Inc.....	5,339	101,067
Tompkins Financial Corp.....	2,533	125,105
Towne Bank.....	12,538	352,443

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	4,604	\$ 439,176
	23,280	4,920,461
	5,850	212,647
*	3,989	281,823
	46,845	1,736,076
	2,732	78,955
	12,421	335,243
	43,377	1,801,881
	7,738	638,385
	320	9,590
#	685	8,247
	436	8,332
	42,261	1,515,057
	17,059	466,393
	3,989	89,393
	402	3,236
	471	12,901
	4,600	76,452
	7,001	148,701
	32,096	1,551,521
	76,302	734,025
	213	9,500
#*	1,227	19,325
	7,938	166,777
	3,797	128,073
	15,467	259,691
	1,153	272,235
#	60,057	16,411,176
	12,824	928,073
	14,985	1,226,972
	11,219	325,800
	5,376	519,268
	2,152	59,847
	4,026	53,546
	18,016	891,432
	99,638	4,999,835
	10,190	298,975
	1,799	33,839
	4,137	197,418
	11,765	752,489
	3,241	27,581
	39,439	495,748
	850	10,455
*	4,644	949,187
	520	819,504
	5,910	1,455,633
	8,704	844,114
#	23,286	157,646
#*	1,196	157,047
	9,479	421,910
	19,016	796,770
TOTAL FINANCIALS		<u>302,753,024</u>
HEALTH CARE — (5.4%)		
#*	4,978	85,870
*	11,333	930,893
*	13,407	151,767
#*	19,974	51,733
††	21,184	5,720

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
HEALTH CARE — (Continued)			
#*	AdaptHealth Corp.....	3,008	\$ 21,718
*	Addus HomeCare Corp.....	2,688	232,781
*	ADMA Biologics, Inc.....	23,308	120,968
*	Agiliti, Inc.....	5,742	40,711
*	Agios Pharmaceuticals, Inc.....	9,351	211,520
††	Albireo Pharma, Inc.....	2,691	14,558
#*	Aldeyra Therapeutics, Inc.....	10,663	33,375
*	Alector, Inc.....	5,690	33,912
*	Align Technology, Inc.....	1,656	442,682
*	Alkermes PLC.....	18,911	511,543
*	Alnylam Pharmaceuticals, Inc.....	868	150,086
*	Amedisys, Inc.....	1,254	118,215
*	American Shared Hospital Services.....	2,300	6,141
*	AMN Healthcare Services, Inc.....	7,401	547,748
*	AnaptysBio, Inc.....	3,897	91,969
*	AngioDynamics, Inc.....	5,619	33,152
*	Anika Therapeutics, Inc.....	2,097	49,321
#*	Apollo Medical Holdings, Inc.....	6,011	208,882
#*	Arcturus Therapeutics Holdings, Inc.....	1,038	34,223
#*	Arcus Biosciences, Inc.....	5,109	77,350
#*	Artivion, Inc.....	5,963	99,701
*	Arvinas, Inc.....	3,003	124,624
*	AtriCure, Inc.....	8,011	272,855
*	Atrion Corp.....	237	80,580
*	Avanos Medical, Inc.....	8,252	158,356
*	Avantor, Inc.....	31,512	724,461
#*	Avid Bioservices, Inc.....	4,868	32,956
#*	Avidity Biosciences, Inc.....	9,246	113,079
*	Axonics, Inc.....	3,944	267,719
*	Azenta, Inc.....	8,408	548,202
*	Baxter International, Inc.....	12,493	483,354
#*	BioLife Solutions, Inc.....	1,059	18,003
*	Boston Scientific Corp.....	40,160	2,540,522
#*	Brookdale Senior Living, Inc.....	32,055	175,341
*	Bruker Corp.....	17,862	1,277,312
*	Cardinal Health, Inc.....	15,043	1,642,545
*	CareDx, Inc.....	6,500	55,640
#*	Caribou Biosciences, Inc.....	9,250	56,702
*	Castle Biosciences, Inc.....	3,261	75,264
*	Catalyst Pharmaceuticals, Inc.....	11,568	166,579
*	Cencora, Inc.....	10,494	2,441,744
#*	Certara, Inc.....	13,073	211,260
*	Chemed Corp.....	1,762	1,044,496
††	Chinook Therapeutics, Inc.....	7,288	2,114
#*	Cogent Biosciences, Inc.....	8,449	37,429
*	Collegium Pharmaceutical, Inc.....	5,115	168,590
*	Computer Programs & Systems, Inc.....	2,070	20,969
*	CONMED Corp.....	3,699	353,624
††	Contra Abiomed, Inc.....	1,121	17,499
*	CorVel Corp.....	2,976	700,372
#*	Crinetics Pharmaceuticals, Inc.....	6,887	251,238
#*	CRISPR Therapeutics AG.....	20,342	1,280,529
*	Cross Country Healthcare, Inc.....	7,273	154,551
*	CryoPort, Inc.....	5,752	83,462
*	Cullinan Oncology, Inc.....	2,969	44,951
*	CVS Health Corp.....	50,222	3,735,010
*	Cymabay Therapeutics, Inc.....	3,800	89,338
#*	Cytek Biosciences, Inc.....	1,191	8,992
*	DaVita, Inc.....	13,346	1,443,503

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Deciphera Pharmaceuticals, Inc.....	9,091	\$ 130,183
#* Definitive Healthcare Corp.....	6,489	55,156
* Denali Therapeutics, Inc.....	12,877	206,161
DENTSPLY SIRONA, Inc.....	20,308	705,703
* Dexcom, Inc.....	3,382	410,406
#* Doximity, Inc., Class A.....	8,334	224,601
* Dynavax Technologies Corp.....	13,410	173,257
* Dyne Therapeutics, Inc.....	7,900	169,060
* Edgewise Therapeutics, Inc.....	2,800	49,924
* Edwards Lifesciences Corp.....	9,138	717,059
* Elanco Animal Health, Inc.....	50,192	739,830
#* Electromed, Inc.....	2,532	25,447
Elevance Health, Inc.....	7,193	3,549,314
* Enanta Pharmaceuticals, Inc.....	2,910	35,356
Encompass Health Corp.....	13,306	945,258
* Enhabit, Inc.....	6,653	67,129
* Enovis Corp.....	6,480	380,376
Ensign Group, Inc.....	8,218	930,442
* Envista Holdings Corp.....	30,928	726,808
* Evolent Health, Inc., Class A.....	12,175	358,067
* Exact Sciences Corp.....	9,427	616,526
* Exelixis, Inc.....	29,289	637,329
* FONAR Corp.....	1,170	22,885
* Fortrea Holdings, Inc.....	6,933	214,646
#* Fulcrum Therapeutics, Inc.....	3,640	26,281
* Fulgent Genetics, Inc.....	3,943	96,958
* GE HealthCare Technologies, Inc.....	23,940	1,756,238
* Generation Bio Co.....	3,669	6,898
#* Glaukos Corp.....	4,247	378,110
* Globus Medical, Inc., Class A.....	11,943	630,471
#* GoodRx Holdings, Inc., Class A.....	9,207	55,242
* Haemonetics Corp.....	5,420	414,413
* Halozyme Therapeutics, Inc.....	14,647	495,801
* Harmony Biosciences Holdings, Inc.....	9,137	288,181
* Health Catalyst, Inc.....	9,328	91,135
* HealthEquity, Inc.....	7,876	595,268
HealthStream, Inc.....	4,637	123,437
* Henry Schein, Inc.....	11,488	859,762
* Hims & Hers Health, Inc.....	16,469	141,304
* Hologic, Inc.....	13,705	1,020,200
* Humana, Inc.....	4,268	1,613,560
* ICU Medical, Inc.....	825	75,512
* Ideaya Biosciences, Inc.....	6,530	284,251
* IDEXX Laboratories, Inc.....	4,268	2,198,361
* ImmuCell Corp.....	1,406	7,466
#* Immunovant, Inc.....	10,500	382,305
* Incyte Corp.....	7,236	425,260
* Innoviva, Inc.....	12,963	210,001
* Inozyme Pharma, Inc.....	7,058	38,819
* Insulet Corp.....	490	93,526
* Integer Holdings Corp.....	5,238	530,714
* Integra LifeSciences Holdings Corp.....	12,379	497,017
#* Intellia Therapeutics, Inc.....	4,713	112,264
* Intuitive Surgical, Inc.....	2,851	1,078,305
#* Iovance Biotherapeutics, Inc.....	26,559	205,301
* IQVIA Holdings, Inc.....	17,273	3,596,757
iRadimed Corp.....	1,040	43,066
* iTeos Therapeutics, Inc.....	3,190	31,740
#* KalVista Pharmaceuticals, Inc.....	5,292	83,455

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Krystal Biotech, Inc.....	3,235	\$ 359,894
* Kura Oncology, Inc.....	14,291	287,821
#* Kymera Therapeutics, Inc.....	11,594	380,051
Laboratory Corp. of America Holdings.....	6,933	1,541,206
* Lantheus Holdings, Inc.....	9,146	474,952
# LeMaitre Vascular, Inc.....	2,609	151,426
* LENSAR, Inc.....	1,586	5,630
#* LifeStance Health Group, Inc.....	13,674	81,771
* Ligand Pharmaceuticals, Inc.....	2,957	216,157
* LivaNova PLC.....	7,169	348,987
#* Masimo Corp.....	2,518	324,671
McKesson Corp.....	2,031	1,015,277
#* Medpace Holdings, Inc.....	3,331	971,253
Medtronic PLC.....	34,876	3,053,045
* Merit Medical Systems, Inc.....	7,916	619,823
Mesa Laboratories, Inc.....	572	52,407
Mettler-Toledo International, Inc.....	843	1,009,231
* ModivCare, Inc.....	2,214	88,051
* Molina Healthcare, Inc.....	4,260	1,518,434
* Mural Oncology PLC.....	1,891	8,301
* Myriad Genetics, Inc.....	18,382	393,191
# National HealthCare Corp.....	2,673	248,696
National Research Corp.....	2,585	101,849
* Nautilus Biotechnology, Inc.....	5,154	14,328
#* NeoGenomics, Inc.....	26,304	390,614
* Neurocrine Biosciences, Inc.....	3,855	538,813
#* Nurix Therapeutics, Inc.....	10,865	85,833
* Olema Pharmaceuticals, Inc.....	9,000	117,360
* OmniAb, Inc.....	16,063	93,165
*» OmniAb, Inc.....	977	0
*» OmniAb, Inc.....	977	0
* Omnicell, Inc.....	3,092	99,470
†† Opiant Pharmaceuticals, Inc.....	1,079	129
* Option Care Health, Inc.....	19,327	603,775
* OraSure Technologies, Inc.....	11,009	81,136
* Organogenesis Holdings, Inc.....	15,625	51,562
* Orthofix Medical, Inc.....	2,977	41,351
#* OrthoPedic Corp.....	3,231	84,394
* Owens & Minor, Inc.....	11,862	233,800
* Pacira BioSciences, Inc.....	7,492	244,164
# Patterson Cos., Inc.....	11,256	336,104
#*†† PDL BioPharma, Inc.....	20,904	33,655
* Pediatrix Medical Group, Inc.....	16,300	152,568
* Pennant Group, Inc.....	4,190	62,892
* Penumbra, Inc.....	1,029	259,503
* PetIQ, Inc.....	3,775	67,837
* PMV Pharmaceuticals, Inc.....	3,100	5,456
Premier, Inc., Class A.....	19,056	411,991
* Prestige Consumer Healthcare, Inc.....	8,493	522,659
* Protagonist Therapeutics, Inc.....	283	7,078
* Prothena Corp. PLC.....	5,964	169,318
# Psychedics Corp.....	2,234	7,149
#* Pulmonx Corp.....	1,931	25,644
* Quanterix Corp.....	3,667	81,004
Quest Diagnostics, Inc.....	7,759	996,488
* QuidelOrtho Corp.....	3,257	223,137
* R1 RCM, Inc.....	29,952	306,708
* RadNet, Inc.....	7,245	267,848
#* RAPT Therapeutics, Inc.....	2,000	49,500

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Relay Therapeutics, Inc.....	19,773	\$ 182,900
* Repligen Corp.....	3,676	696,234
* Replimune Group, Inc.....	9,525	73,914
ResMed, Inc.....	6,268	1,192,174
Royalty Pharma PLC, Class A.....	14,326	406,715
* Sage Therapeutics, Inc.....	11,900	305,116
#* Schrodinger, Inc.....	15,639	413,652
Select Medical Holdings Corp.....	19,138	497,397
* SI-BONE, Inc.....	1,459	29,486
# SIGA Technologies, Inc.....	9,731	47,487
#* Sotera Health Co.....	16,076	236,639
#* SpringWorks Therapeutics, Inc.....	5,558	245,275
#* STAAR Surgical Co.....	1,031	28,878
STERIS PLC.....	5,494	1,202,911
†† Strongbridge Biopharma.....	6,381	1,706
Stryker Corp.....	5,471	1,835,411
Surmodics, Inc.....	898	31,619
* Sutro Biopharma, Inc.....	4,200	18,228
* Tactile Systems Technology, Inc.....	1,295	19,645
#* Tarsus Pharmaceuticals, Inc.....	2,875	78,315
* Teladoc Health, Inc.....	19,927	387,182
# Teleflex, Inc.....	3,043	738,932
* Twist Bioscience Corp.....	7,835	253,854
U.S. Physical Therapy, Inc.....	1,590	146,693
* UFP Technologies, Inc.....	1,356	228,500
* United Therapeutics Corp.....	4,505	967,584
Utah Medical Products, Inc.....	296	23,446
* Vanda Pharmaceuticals, Inc.....	4,700	16,920
* Varex Imaging Corp.....	6,078	117,123
* Veeva Systems, Inc., Class A.....	4,039	837,729
* Veracyte, Inc.....	9,230	230,935
* Veradigm, Inc.....	23,232	212,108
* Vericel Corp.....	2,712	116,562
* Waters Corp.....	3,641	1,156,782
West Pharmaceutical Services, Inc.....	2,890	1,078,057
* Xencor, Inc.....	11,236	210,113
* Xenon Pharmaceuticals, Inc.....	3,723	168,354
* Zentalis Pharmaceuticals, Inc.....	7,373	87,370
Zimmer Biomet Holdings, Inc.....	9,586	1,204,002
* Zimvie, Inc.....	3,415	59,694
Zoetis, Inc.....	16,395	3,079,145
TOTAL HEALTH CARE.....		94,571,950
INDUSTRIALS — (14.9%)		
#* 3D Systems Corp.....	8,103	38,813
A O Smith Corp.....	17,385	1,349,250
AAON, Inc.....	8,920	625,827
* AAR Corp.....	5,387	327,637
ABM Industries, Inc.....	11,937	486,910
ACCO Brands Corp.....	18,062	109,817
Acme United Corp.....	700	33,516
Acuity Brands, Inc.....	3,901	929,062
* ACV Auctions, Inc., Class A.....	5,775	74,902
Advanced Drainage Systems, Inc.....	8,712	1,136,219
AECOM.....	10,666	940,635
* AerSale Corp.....	5,650	52,545
AGCO Corp.....	11,396	1,394,073
Air Lease Corp.....	25,058	1,047,675
* Air T, Inc.....	601	9,983

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Air Transport Services Group, Inc.....	7,500	\$ 116,175
Alamo Group, Inc.....	1,643	348,776
* Alaska Air Group, Inc.....	16,937	606,853
Albany International Corp., Class A.....	4,589	408,008
* Alight, Inc., Class A.....	21,407	190,950
Allegiant Travel Co.....	1,651	129,438
Allegion PLC.....	9,295	1,151,558
Allient, Inc.....	2,437	67,895
Allison Transmission Holdings, Inc.....	16,872	1,021,431
#* Ameresco, Inc., Class A.....	2,313	47,255
#* American Airlines Group, Inc.....	39,693	564,831
#* American Superconductor Corp.....	2,980	32,780
* American Woodmark Corp.....	2,938	268,181
AMETEK, Inc.....	11,753	1,904,574
* API Group Corp.....	22,249	701,288
Apogee Enterprises, Inc.....	3,734	197,193
Applied Industrial Technologies, Inc.....	5,339	942,120
ARC Document Solutions, Inc.....	25,800	76,110
ArcBest Corp.....	4,841	576,708
Arcosa, Inc.....	8,034	628,902
Argan, Inc.....	2,682	118,893
Armstrong World Industries, Inc.....	7,394	733,559
#* Array Technologies, Inc.....	11,446	151,545
* Art's-Way Manufacturing Co., Inc.....	3,212	6,585
* ASGN, Inc.....	6,678	619,852
Astec Industries, Inc.....	4,397	156,533
* Astronics Corp.....	3,705	62,652
* Astronics Corp., Class B.....	835	14,128
#* Asure Software, Inc.....	4,001	35,369
* Atkore, Inc.....	6,451	983,971
Automatic Data Processing, Inc.....	17,797	4,374,147
Avis Budget Group, Inc.....	2,629	430,394
* AZEK Co., Inc.....	13,560	522,874
AZZ, Inc.....	3,732	233,063
Barnes Group, Inc.....	8,640	286,070
Barrett Business Services, Inc.....	1,545	173,457
* Beacon Roofing Supply, Inc.....	11,328	938,978
* Blue Bird Corp.....	3,546	103,295
* BlueLinx Holdings, Inc.....	1,302	150,173
Boise Cascade Co.....	6,896	934,132
Booz Allen Hamilton Holding Corp.....	13,944	1,962,897
Brady Corp., Class A.....	6,607	397,940
* BrightView Holdings, Inc.....	7,540	67,332
Brink's Co.....	6,787	548,661
Broadridge Financial Solutions, Inc.....	6,861	1,401,016
* Builders FirstSource, Inc.....	14,095	2,448,724
* CACI International, Inc., Class A.....	2,544	874,449
Cadeler AS, ADR.....	3,216	58,145
Carlisle Cos., Inc.....	5,013	1,575,385
Carrier Global Corp.....	27,107	1,483,024
* Casella Waste Systems, Inc., Class A.....	2,376	202,768
Caterpillar, Inc.....	22,679	6,810,730
* CBIZ, Inc.....	8,891	566,001
* CECO Environmental Corp.....	4,856	93,866
CH Robinson Worldwide, Inc.....	14,899	1,252,857
* Cimpress PLC.....	3,000	225,660
Cintas Corp.....	3,246	1,962,434
Civeo Corp.....	743	16,495
#* Clarivate PLC.....	17,039	152,329

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Clean Harbors, Inc.....	8,883	\$1,491,989
Columbus McKinnon Corp.....	4,597	179,605
Comfort Systems USA, Inc.....	5,226	1,136,498
* Commercial Vehicle Group, Inc.....	4,608	29,906
CompX International, Inc.....	811	19,561
Concentrix Corp.....	7,294	648,218
* Concrete Pumping Holdings, Inc.....	2,727	21,052
* Conduent, Inc.....	29,814	107,330
* Construction Partners, Inc., Class A.....	4,406	200,473
Copa Holdings SA, Class A.....	4,105	394,326
* Copart, Inc.....	52,176	2,506,535
* Core & Main, Inc., Class A.....	16,666	688,472
#†† Costa Communications, Inc.....	99	131
Covenant Logistics Group, Inc.....	2,890	139,703
CRA International, Inc.....	1,211	129,868
Crane Co.....	7,858	975,256
CSG Systems International, Inc.....	5,476	275,498
CSW Industrials, Inc.....	2,635	557,487
CSX Corp.....	106,116	3,788,341
Cummins, Inc.....	9,418	2,253,727
Curtiss-Wright Corp.....	5,799	1,290,683
* Daseke, Inc.....	2,900	23,606
#* Dayforce, Inc.....	12,178	846,615
Deere & Co.....	14,209	5,592,378
Delta Air Lines, Inc.....	65,739	2,573,024
Deluxe Corp.....	9,272	175,334
* Distribution Solutions Group, Inc.....	1,546	49,348
* DLH Holdings Corp.....	1,100	17,270
* DNOW, Inc.....	18,221	183,850
Donaldson Co., Inc.....	17,549	1,133,490
Douglas Dynamics, Inc.....	4,778	120,167
Dover Corp.....	10,318	1,545,430
Dun & Bradstreet Holdings, Inc.....	43,764	507,225
* DXP Enterprises, Inc.....	2,519	81,162
* Dycom Industries, Inc.....	4,836	540,181
Eastern Co.....	312	7,672
Eaton Corp. PLC.....	12,551	3,088,550
EMCOR Group, Inc.....	5,566	1,269,660
Emerson Electric Co.....	11,404	1,046,089
Encore Wire Corp.....	3,096	698,148
* Energy Recovery, Inc.....	4,025	62,428
Enerpac Tool Group Corp.....	8,520	266,080
EnerSys.....	6,282	600,371
Ennis, Inc.....	3,943	80,319
Enpro, Inc.....	3,788	565,851
* Enviri Corp.....	12,092	104,112
Equifax, Inc.....	5,520	1,348,757
Esab Corp.....	5,184	445,772
ESCO Technologies, Inc.....	4,269	434,883
# EVI Industries, Inc.....	463	10,691
* ExlService Holdings, Inc.....	15,847	495,694
Expeditors International of Washington, Inc.....	14,698	1,856,798
Exponent, Inc.....	6,414	565,651
Fastenal Co.....	33,210	2,265,918
Federal Signal Corp.....	8,906	685,584
FedEx Corp.....	11,680	2,818,267
Ferguson PLC.....	17,932	3,368,706
First Advantage Corp.....	8,639	141,420
Flowserve Corp.....	17,133	684,121

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Fluor Corp.....	17,180	\$ 647,858
* Forrester Research, Inc.....	3,647	92,926
Fortive Corp.....	18,985	1,484,247
Fortune Brands Innovations, Inc.....	12,787	992,143
Forward Air Corp.....	3,871	171,601
* Franklin Covey Co.....	2,340	94,630
Franklin Electric Co., Inc.....	6,549	617,309
* FTI Consulting, Inc.....	4,598	881,023
* Gates Industrial Corp. PLC.....	36,420	469,090
GATX Corp.....	5,801	711,493
Gencor Industries, Inc.....	1,048	16,349
* Generac Holdings, Inc.....	5,104	580,172
Genpact Ltd.....	21,889	785,815
* Gibraltar Industries, Inc.....	5,712	462,215
Global Industrial Co.....	5,216	221,836
* GMS, Inc.....	6,537	550,154
Gorman-Rupp Co.....	3,516	117,399
Graco, Inc.....	12,465	1,063,264
# Granite Construction, Inc.....	9,618	433,868
* Great Lakes Dredge & Dock Corp.....	8,897	67,973
Greenbrier Cos., Inc.....	5,318	241,756
Griffon Corp.....	9,266	539,837
* GXO Logistics, Inc.....	12,803	696,227
H&E Equipment Services, Inc.....	5,803	312,143
* Hawaiian Holdings, Inc.....	2,646	37,706
#* Hayward Holdings, Inc.....	11,681	146,246
* Healthcare Services Group, Inc.....	8,187	77,285
Heartland Express, Inc.....	12,593	163,079
HEICO Corp.....	2,376	426,706
HEICO Corp., Class A.....	3,446	487,506
Heidrick & Struggles International, Inc.....	2,552	76,483
Helios Technologies, Inc.....	4,776	197,058
Herc Holdings, Inc.....	4,935	727,863
#* Hertz Global Holdings, Inc.....	306	2,555
Hexcel Corp.....	11,394	756,448
Hillenbrand, Inc.....	9,788	455,827
HireQuest, Inc.....	1,219	16,213
HNI Corp.....	6,420	261,422
Honeywell International, Inc.....	29,101	5,885,968
Howmet Aerospace, Inc.....	22,815	1,283,572
* Hub Group, Inc., Class A.....	11,878	537,836
Hubbell, Inc.....	5,602	1,879,863
#* Hudson Technologies, Inc.....	6,390	81,025
Hurco Cos., Inc.....	876	21,120
* Huron Consulting Group, Inc.....	5,037	521,481
Hyster-Yale Materials Handling, Inc.....	1,412	92,797
ICF International, Inc.....	2,339	325,215
IDEX Corp.....	3,028	640,422
* IES Holdings, Inc.....	2,523	206,785
Illinois Tool Works, Inc.....	11,263	2,938,517
Ingersoll Rand, Inc.....	22,336	1,783,753
#* Innodata, Inc.....	4,000	41,480
#* Innovative Solutions & Support, Inc.....	400	3,256
Insperty, Inc.....	4,225	484,565
Insteel Industries, Inc.....	2,607	90,280
Interface, Inc.....	7,820	97,046
ITT, Inc.....	9,145	1,104,533
Jacobs Solutions, Inc.....	5,660	762,798
* Janus International Group, Inc.....	7,952	112,521

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	9,917	\$1,993,119
	15,474	287,816
*	56,712	301,141
#*	4,296	424,273
	47,356	2,495,188
	1,782	509,652
	3,967	178,713
	11,824	616,149
	6,650	136,658
#	15,486	379,717
	3,986	272,443
*	9,704	763,317
	19,235	1,103,704
	8,932	524,040
*	876	20,139
	5,285	1,013,240
	2,316	991,619
	6,532	1,451,541
	1,133	147,415
*	3,459	60,360
*	1,800	24,120
	3,205	43,780
	1,400	11,522
*	2,502	18,715
*	5,633	90,691
	7,780	576,809
	11,811	218,504
	8,924	600,496
*	2,947	271,271
*	11,837	777,336
*	3,000	25,800
*	24,063	338,566
*	1,886	17,502
	7,726	865,544
	5,177	170,323
	8,637	700,633
*	932	11,827
	40	5,026
*	6,988	207,264
*	5,923	835,558
	1,300	52,325
	10,455	277,998
*	2,600	20,202
*	1,662	48,547
	4,615	645,177
*	16,961	180,804
	3,471	572,819
	6,274	619,118
	20,100	964,800
	22,826	312,944
*	2,344	337,184
*	4,558	206,341
	7,700	40,425
	3,283	826,397
*	1,465	44,492
*	1,720	180,411
	17,239	1,035,030
	3,963	1,549,612
	981	68,435

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* OPENLANE, Inc.....	19,685	\$ 277,165
Oshkosh Corp.....	7,089	780,499
Otis Worldwide Corp.....	14,948	1,322,001
Owens Corning.....	14,523	2,200,670
PACCAR, Inc.....	26,651	2,675,494
* PAM Transportation Services, Inc.....	3,004	62,213
Pangaea Logistics Solutions Ltd.....	3,295	30,709
Park Aerospace Corp.....	1,437	21,196
Parker-Hannifin Corp.....	4,062	1,886,799
Park-Ohio Holdings Corp.....	1,783	44,111
* Parsons Corp.....	12,580	819,587
Paychex, Inc.....	15,012	1,827,411
Paycom Software, Inc.....	1,952	371,348
#* Paycor HCM, Inc.....	7,417	144,112
* Paylocity Holding Corp.....	2,281	361,333
Pentair PLC.....	16,545	1,210,598
* Performant Financial Corp.....	10,905	30,752
* Perma-Pipe International Holdings, Inc.....	300	2,409
* Pioneer Power Solutions, Inc.....	7,618	38,090
Pitney Bowes, Inc.....	15,585	64,054
#* Plug Power, Inc.....	27,969	124,462
Powell Industries, Inc.....	1,301	154,208
Preformed Line Products Co.....	889	108,680
Primoris Services Corp.....	8,827	289,526
* Proto Labs, Inc.....	3,448	124,438
Quanex Building Products Corp.....	5,988	186,945
Quanta Services, Inc.....	8,825	1,712,491
* Radiant Logistics, Inc.....	4,889	30,018
* RBC Bearings, Inc.....	1,865	500,827
* RCM Technologies, Inc.....	6,684	184,144
Regal Rexnord Corp.....	8,462	1,129,339
Republic Services, Inc.....	9,323	1,595,352
* Resideo Technologies, Inc.....	24,305	407,595
Resources Connection, Inc.....	5,098	68,619
REV Group, Inc.....	10,564	206,209
Robert Half, Inc.....	15,436	1,227,779
Rockwell Automation, Inc.....	6,875	1,741,300
Rollins, Inc.....	17,303	749,393
Rush Enterprises, Inc., Class A.....	10,810	485,477
Rush Enterprises, Inc., Class B.....	2,925	138,265
* RXO, Inc.....	15,203	316,222
Ryder System, Inc.....	8,414	955,578
* Saia, Inc.....	2,114	952,526
Schneider National, Inc., Class B.....	12,728	312,091
Science Applications International Corp.....	7,590	968,939
Sensata Technologies Holding PLC.....	17,075	617,603
#* Shoals Technologies Group, Inc., Class A.....	567	7,467
Shyft Group, Inc.....	4,649	50,349
* SIFCO Industries, Inc.....	1,584	4,879
Simpson Manufacturing Co., Inc.....	5,786	1,047,208
#* SiteOne Landscape Supply, Inc.....	4,790	740,295
Snap-on, Inc.....	4,484	1,300,046
Southwest Airlines Co.....	31,540	942,731
# Spirit Airlines, Inc.....	9,853	61,975
* SPX Technologies, Inc.....	6,066	610,482
SS&C Technologies Holdings, Inc.....	14,012	855,012
Standex International Corp.....	1,553	229,316
Stanley Black & Decker, Inc.....	8,635	805,646
Steelcase, Inc., Class A.....	13,557	171,903

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Stericycle, Inc.....	13,291	\$ 637,968
#* Sterling Check Corp.....	8,823	120,346
* Sterling Infrastructure, Inc.....	2,955	221,921
* Stratasys Ltd.....	12,231	161,694
* Sun Country Airlines Holdings, Inc.....	2,766	37,645
#* Sunrun, Inc.....	24,809	359,234
* Taylor Devices, Inc.....	1,040	32,032
# Tecnoglass, Inc.....	7,542	347,007
Tennant Co.....	3,041	287,435
Terex Corp.....	9,959	611,781
Tetra Tech, Inc.....	4,303	680,649
Textainer Group Holdings Ltd.....	294	14,597
* Thermon Group Holdings, Inc.....	5,028	164,818
Timken Co.....	10,179	833,762
* Titan International, Inc.....	9,194	135,703
* Titan Machinery, Inc.....	4,124	110,235
# Toro Co.....	13,510	1,249,405
Trane Technologies PLC.....	7,866	1,982,625
* Transcat, Inc.....	303	33,342
TransDigm Group, Inc.....	1,403	1,533,030
TransUnion.....	9,178	635,026
* Trex Co., Inc.....	12,102	986,071
* TriNet Group, Inc.....	5,330	606,021
Trinity Industries, Inc.....	16,456	413,704
* Triumph Group, Inc.....	2,654	42,995
* TrueBlue, Inc.....	6,368	87,751
TTEC Holdings, Inc.....	7,261	147,979
* Tutor Perini Corp.....	11,511	103,139
Twin Disc, Inc.....	300	4,587
* Uber Technologies, Inc.....	11,351	740,880
UFP Industries, Inc.....	10,160	1,152,652
#* U-Haul Holding Co.....	2,403	159,223
U-Haul Holding Co.....	19,666	1,256,067
* Ultralife Corp.....	900	6,363
UniFirst Corp.....	1,931	327,150
Union Pacific Corp.....	29,358	7,161,297
* United Airlines Holdings, Inc.....	16,753	693,239
United Parcel Service, Inc., Class B.....	33,849	4,803,173
United Rentals, Inc.....	7,360	4,602,944
Universal Logistics Holdings, Inc.....	3,206	97,847
* Upwork, Inc.....	2,065	28,311
* V2X, Inc.....	1,615	62,807
Valmont Industries, Inc.....	2,887	651,625
Verisk Analytics, Inc.....	11,085	2,677,360
* Verra Mobility Corp.....	19,952	477,052
Vertiv Holdings Co., Class A.....	16,546	932,036
Vestis Corp.....	12,914	276,360
* Viad Corp.....	1,680	55,541
* Vicor Corp.....	1,482	55,827
Virco Mfg. Corp.....	4,104	49,166
VSE Corp.....	2,064	128,195
Wabash National Corp.....	9,266	234,430
Waste Management, Inc.....	18,736	3,477,964
# Watsco, Inc.....	3,818	1,492,762
Watts Water Technologies, Inc., Class A.....	3,258	645,117
Werner Enterprises, Inc.....	11,037	436,513
WESCO International, Inc.....	6,067	1,052,746
Westinghouse Air Brake Technologies Corp.....	10,703	1,408,194
* Wilhelmina International, Inc.....	5,495	24,343

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Willdan Group, Inc.....	657	\$ 12,575
* Willis Lease Finance Corp.....	856	41,953
* WillScot Mobile Mini Holdings Corp.....	24,125	1,141,112
Woodward, Inc.....	5,727	789,009
WW Grainger, Inc.....	3,769	3,375,667
* XPO, Inc.....	15,203	1,298,944
Xylem, Inc.....	12,883	1,448,565
TOTAL INDUSTRIALS.....		<u>259,390,101</u>
INFORMATION TECHNOLOGY — (26.6%)		
# A10 Networks, Inc.....	9,966	133,245
Accenture PLC, Class A.....	28,651	10,425,526
* ACI Worldwide, Inc.....	15,333	461,063
Adeia, Inc.....	16,257	197,360
* Adobe, Inc.....	17,884	11,048,378
Advanced Energy Industries, Inc.....	4,534	472,352
* Advanced Micro Devices, Inc.....	33,142	5,557,582
* Agilysys, Inc.....	1,206	100,954
* Akamai Technologies, Inc.....	8,710	1,073,333
* Alarm.com Holdings, Inc.....	4,275	260,005
* Alkami Technology, Inc.....	7,875	193,882
* Allegro MicroSystems, Inc.....	10,582	274,497
* Alpha & Omega Semiconductor Ltd.....	4,851	124,477
* Ambarella, Inc.....	8,657	455,012
Amdocs Ltd.....	12,531	1,148,842
American Software, Inc., Class A.....	3,966	44,935
Amkor Technology, Inc.....	39,490	1,250,253
Amphenol Corp., Class A.....	14,478	1,463,726
* Amtech Systems, Inc.....	531	2,166
Analog Devices, Inc.....	12,059	2,319,669
* Appfolio, Inc., Class A.....	100	21,926
Apple, Inc.....	440,005	81,136,922
Applied Materials, Inc.....	41,905	6,884,991
* AppLovin Corp., Class A.....	3,165	130,176
* Arista Networks, Inc.....	9,104	2,355,023
* Arlo Technologies, Inc.....	6,293	55,882
* Arrow Electronics, Inc.....	9,521	1,058,259
* Aspen Technology, Inc.....	2,811	539,684
* AstroNova, Inc.....	760	13,399
* Atlassian Corp., Class A.....	622	155,357
#* Aurora Innovation, Inc.....	26,350	78,787
* Autodesk, Inc.....	7,230	1,835,046
#* AvePoint, Inc.....	6,126	47,170
* Aviat Networks, Inc.....	1,998	59,600
Avnet, Inc.....	15,306	693,362
* Axcelis Technologies, Inc.....	5,425	705,521
* AXT, Inc.....	5,700	14,022
Badger Meter, Inc.....	2,960	426,210
Bel Fuse, Inc., Class B.....	1,646	110,052
Belden, Inc.....	7,461	553,457
Benchmark Electronics, Inc.....	5,652	153,282
Bentley Systems, Inc., Class B.....	12,191	614,426
* Bill Holdings, Inc.....	7,184	560,711
* BK Technologies Corp.....	220	2,618
* Blackbaud, Inc.....	5,356	433,408
* Box, Inc., Class A.....	14,613	379,646
Broadcom, Inc.....	21,076	24,869,680
* Cadence Design Systems, Inc.....	2,539	732,400
* Calix, Inc.....	8,048	267,033

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Cambium Networks Corp.....	2,600	\$ 11,050
* CCC Intelligent Solutions Holdings, Inc.....	17,588	193,292
CDW Corp.....	8,337	1,890,165
* Cerence, Inc.....	7,625	152,653
* CEVA, Inc.....	3,198	61,402
* Ciena Corp.....	15,108	800,724
* Cirrus Logic, Inc.....	7,759	598,995
Cisco Systems, Inc.....	178,077	8,935,904
* Cleanspark, Inc.....	3,215	25,881
#* Clearfield, Inc.....	1,082	27,256
Climb Global Solutions, Inc.....	200	11,044
Cognex Corp.....	10,718	387,349
Cognizant Technology Solutions Corp., Class A.....	26,175	2,018,616
* Cognyte Software Ltd.....	4,600	32,568
* Cohu, Inc.....	7,663	244,143
Comtech Telecommunications Corp.....	4,100	25,953
* Consensus Cloud Solutions, Inc.....	2,448	53,220
* Corsair Gaming, Inc.....	10,408	132,494
* CPS Technologies Corp.....	10,220	24,426
Crane NXT Co.....	7,858	457,964
* Credo Technology Group Holding Ltd.....	4,797	98,386
#* CS Disco, Inc.....	5,400	44,172
CTS Corp.....	5,074	208,338
* Daktronics, Inc.....	5,728	43,418
* Data I/O Corp.....	2,012	6,559
Dell Technologies, Inc., Class C.....	10,159	841,978
# Diebold Nixdorf, Inc.....	868	26,387
#* Digi International, Inc.....	5,090	123,738
* Digital Turbine, Inc.....	9,959	53,679
* Diodes, Inc.....	6,214	418,326
* DocuSign, Inc.....	762	46,421
Dolby Laboratories, Inc., Class A.....	5,761	479,200
* DoubleVerify Holdings, Inc.....	15,698	628,077
* Dropbox, Inc., Class A.....	18,219	577,178
* DXC Technology Co.....	31,884	695,071
* Dynatrace, Inc.....	5,772	329,004
* E2open Parent Holdings, Inc.....	42,155	158,503
* Eastman Kodak Co.....	3,861	13,320
Ebix, Inc.....	3,951	8,337
* eGain Corp.....	1,800	13,500
* Enphase Energy, Inc.....	6,382	664,558
# Entegris, Inc.....	7,501	882,868
* Envestnet, Inc.....	8,458	432,204
* EPAM Systems, Inc.....	2,284	635,203
* ePlus, Inc.....	4,618	348,844
* Everbridge, Inc.....	1,467	32,802
* Extreme Networks, Inc.....	14,330	193,598
* F5, Inc.....	6,242	1,146,655
* Fabrinet.....	4,857	1,037,018
* Fair Isaac Corp.....	961	1,152,076
#* FARO Technologies, Inc.....	2,355	53,317
#* Fastly, Inc., Class A.....	17,083	343,710
* First Solar, Inc.....	6,484	948,609
* Flex Ltd.....	26,168	621,228
* FormFactor, Inc.....	10,578	410,109
* Fortinet, Inc.....	31,368	2,022,922
* Frequency Electronics, Inc.....	400	4,088
* Freshworks, Inc., Class A.....	8,574	190,343
* Gartner, Inc.....	3,429	1,568,562

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
	53,331	\$ 1,252,212
* Gen Digital, Inc.....	4,201	990,638
* Globant SA.....	7,440	793,550
* GoDaddy, Inc., Class A.....	2,938	38,341
* Grid Dynamics Holdings, Inc.....	4,215	470,731
* Guidewire Software, Inc.....	6,384	147,598
#* Hackett Group, Inc.....	12,292	143,816
* Harmonic, Inc.....	19,476	425,745
* HashiCorp, Inc., Class A.....	88,199	1,348,563
* Hewlett Packard Enterprise Co.....	31,351	900,087
* HP, Inc.....	457	279,227
* HubSpot, Inc.....	5,445	197,109
* Ichor Holdings Ltd.....	2,636	20,614
* Identiv, Inc.....	10,324	51,001
#* Infinera Corp.....	6,012	180,360
* Informatica, Inc., Class A.....	6,970	30,807
* Information Services Group, Inc.....	5,631	1,040,271
* Insight Enterprises, Inc.....	124,198	5,350,450
* Intel Corp.....	6,851	719,698
* InterDigital, Inc.....	43,893	8,061,388
* International Business Machines Corp.....	5,747	68,562
* inTEST Corp.....	4,100	2,588,453
* Intuit, Inc.....	5,990	586,361
* IPG Photonics Corp.....	745	11,287
* Issuer Direct Corp.....	7,387	35,605
* Iteris, Inc.....	7,757	559,590
* Itron, Inc.....	21,319	2,671,058
* Jabil, Inc.....	13,130	243,430
#* Jamf Holding Corp.....	8,216	267,266
* JFrog Ltd.....	34,169	1,262,886
* Juniper Networks, Inc.....	11,693	1,792,069
* Keysight Technologies, Inc.....	4,412	104,917
* Kimball Electronics, Inc.....	6,760	4,015,710
* KLA Corp.....	25,917	422,706
* Knowles Corp.....	10,024	504,408
* Kulicke & Soffa Industries, Inc.....	2,284	11,123
* KVH Industries, Inc.....	13,439	275,768
* Kyndryl Holdings, Inc.....	5,211	4,299,961
* Lam Research Corp.....	6,955	423,281
#* Lattice Semiconductor Corp.....	276	1,739
* LGL Group, Inc.....	2,767	669,337
* Littelfuse, Inc.....	9,464	373,639
* LiveRamp Holdings, Inc.....	8,058	442,707
* Lumentum Holdings, Inc.....	7,462	643,448
* MACOM Technology Solutions Holdings, Inc.....	3,475	22,692
* Magnachip Semiconductor Corp.....	3,939	955,444
* Manhattan Associates, Inc.....	32,493	2,199,776
* Marvell Technology, Inc.....	40,796	91,791
* Matterport, Inc.....	4,581	95,376
* MaxLinear, Inc.....	6,969	144,676
* Methode Electronics, Inc.....	32,445	2,763,665
* Microchip Technology, Inc.....	33,372	2,861,649
* Micron Technology, Inc.....	226,331	89,984,679
* Microsoft Corp.....	6,206	78,196
* Mitek Systems, Inc.....	607	243,116
#* MongoDB, Inc.....	1,329	801,015
* Monolithic Power Systems, Inc.....	3,296	1,053,072
* Motorola Solutions, Inc.....	138	4,199
#* M-Tron Industries, Inc.....	13,983	181,499
* N-able, Inc.....		

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
	1,980	\$ 68,805
#*	5,149	29,504
*	9,685	304,884
*	24,052	353,564
	17,550	1,530,360
*	5,417	76,921
*	11,956	257,174
#*	4,411	9,131
	3,500	7,595
*	4,133	53,646
*	3,549	36,448
#*	3,194	493,633
	473	37,835
	76,081	46,810,371
	12,216	2,572,323
*	14,404	1,190,491
*	13,961	72,178
*	43,581	3,099,917
	5,345	40,889
*	4,122	42,292
*	7,022	1,134,053
*	2,889	7,714
	63,773	7,123,444
*	2,831	362,453
*	46,325	745,369
#*	1,962	664,157
*	709	32,288
	4,626	298,423
*	3,755	117,156
*	4,475	304,882
*	9,051	264,470
*	4,564	432,302
	5,310	398,038
#*	14,675	345,449
*	5,803	414,276
	6,898	391,875
*	5,560	1,004,414
#*	11,575	462,884
*	6,006	255,555
*	8,781	875,817
	51,008	7,575,198
	3,722	704,091
*	15,640	1,071,809
*	4,019	12,379
*	18,693	56,827
#	900	8,856
#*	6,715	22,025
*	24,014	261,753
*	2,776	319,990
	2,360	1,267,320
*	16,660	4,682,959
*	10,807	646,475
	6,295	171,854
*	6,325	248,319
	11,231	962,272
*	8,173	162,152
*	18,230	488,564
*	840	642,936
#*	1,880	5,978

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Silicon Laboratories, Inc.....	3,684	\$ 454,458
* SiTime Corp.....	1,270	135,344
Skyworks Solutions, Inc.....	11,053	1,154,596
* SMART Global Holdings, Inc.....	6,946	136,489
#* SmartRent, Inc.....	17,804	52,522
#* SolarEdge Technologies, Inc.....	1,447	96,226
* SolarWinds Corp.....	16,866	199,356
#* SoundThinking, Inc.....	600	12,384
* Splunk, Inc.....	1,241	190,332
* Sprinklr, Inc., Class A.....	5,977	74,593
* SPS Commerce, Inc.....	1,755	322,569
* Super Micro Computer, Inc.....	7,652	4,052,576
* Synaptics, Inc.....	5,180	553,276
* Synopsys, Inc.....	1,417	755,757
Taitron Components, Inc., Class A.....	1,898	6,017
TD SYNnex Corp.....	9,963	996,101
TE Connectivity Ltd.....	14,289	2,031,753
* Teledyne Technologies, Inc.....	2,206	923,145
#* Telos Corp.....	5,291	21,376
* Teradata Corp.....	11,043	509,966
Teradyne, Inc.....	11,001	1,062,587
Texas Instruments, Inc.....	34,063	5,454,168
Trimble, Inc.....	11,115	565,309
* Trio-Tech International.....	100	501
* TTM Technologies, Inc.....	21,137	294,016
* Twilio, Inc., Class A.....	18,203	1,280,217
* Tyler Technologies, Inc.....	1,127	476,439
* UiPath, Inc., Class A.....	36,952	849,157
* Ultra Clean Holdings, Inc.....	8,922	340,820
#* Unity Software, Inc.....	22,552	730,685
Universal Display Corp.....	3,641	618,133
* Veeco Instruments, Inc.....	8,733	278,408
* Verint Systems, Inc.....	8,238	244,586
* VeriSign, Inc.....	4,029	801,288
#* Viasat, Inc.....	8,850	196,735
* Viavi Solutions, Inc.....	29,483	289,818
Vishay Intertechnology, Inc.....	22,767	494,727
* Vishay Precision Group, Inc.....	1,676	53,431
Vontier Corp.....	25,529	883,048
* Western Digital Corp.....	18,173	1,040,404
#* Wolfspeed, Inc.....	5,199	169,227
* Workday, Inc., Class A.....	1,069	311,154
Xerox Holdings Corp.....	18,300	337,818
* Xperi, Inc.....	4,462	47,654
* Yext, Inc.....	4,723	28,007
* Zebra Technologies Corp., Class A.....	3,423	819,980
* Zoom Video Communications, Inc., Class A.....	7,405	478,437
* Zscaler, Inc.....	501	118,071
TOTAL INFORMATION TECHNOLOGY.....		<u>464,659,472</u>
MATERIALS — (4.3%)		
# Albemarle Corp.....	6,834	784,133
* Alto Ingredients, Inc.....	10,500	19,320
Amcor PLC.....	102,787	969,281
American Vanguard Corp.....	4,707	51,400
AptarGroup, Inc.....	7,061	917,083
# Arcadium Lithium PLC.....	46,256	226,192
Ashland, Inc.....	8,244	771,803
#* Aspen Aerogels, Inc.....	1,330	14,936

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
MATERIALS — (Continued)			
#*	ATI, Inc.....	9,752	\$ 398,564
	Avery Dennison Corp.....	8,103	1,616,143
	Avient Corp.....	12,540	454,073
*	Axalta Coating Systems Ltd.....	33,036	1,071,027
	Balchem Corp.....	3,124	437,860
	Ball Corp.....	21,046	1,167,001
	Berry Global Group, Inc.....	21,077	1,379,700
#*	Bioceres Crop Solutions Corp.....	1,800	24,030
	Carpenter Technology Corp.....	6,731	414,562
#	Celanese Corp.....	6,992	1,022,860
	Chemours Co.....	21,659	653,452
*	Clearwater Paper Corp.....	2,420	79,787
*	Coeur Mining, Inc.....	52,426	141,026
	Commercial Metals Co.....	17,936	936,618
	Compass Minerals International, Inc.....	7,965	179,133
*	Core Molding Technologies, Inc.....	1,483	25,656
	Corteva, Inc.....	28,402	1,291,723
	Crown Holdings, Inc.....	16,544	1,464,144
	Dow, Inc.....	51,463	2,758,417
	DuPont de Nemours, Inc.....	25,522	1,577,260
	Eastman Chemical Co.....	12,649	1,056,824
	Ecolab, Inc.....	4,645	920,732
*	Ecovyst, Inc.....	20,478	189,626
	Element Solutions, Inc.....	39,809	884,954
	FMC Corp.....	8,230	462,526
	Fortitude Gold Corp.....	2,144	12,532
	Freeport-McMoRan, Inc.....	52,074	2,066,817
#*	Gatos Silver, Inc.....	7,170	43,880
#	Graphic Packaging Holding Co.....	47,460	1,210,705
	Greif, Inc., Class A.....	4,024	251,943
	Greif, Inc., Class B.....	2,718	170,419
	Hawkins, Inc.....	3,498	232,862
	Haynes International, Inc.....	1,922	106,998
	HB Fuller Co.....	8,435	639,120
	Hecla Mining Co.....	86,095	328,022
	Huntsman Corp.....	24,458	600,199
*	Ingevity Corp.....	6,013	261,926
	Innospec, Inc.....	3,617	419,970
	International Flavors & Fragrances, Inc.....	12,666	1,021,893
	International Paper Co.....	33,242	1,191,061
*	Intrepid Potash, Inc.....	1,065	19,596
	Kaiser Aluminum Corp.....	1,125	73,013
	Koppers Holdings, Inc.....	2,809	143,652
	Kronos Worldwide, Inc.....	9,227	85,903
	Linde PLC.....	14,927	6,042,897
	Louisiana-Pacific Corp.....	14,189	944,278
*	LSB Industries, Inc.....	13,346	99,294
	LyondellBasell Industries NV, Class A.....	28,407	2,673,667
	Martin Marietta Materials, Inc.....	3,043	1,547,122
	Materion Corp.....	3,754	439,105
	Mercer International, Inc.....	9,632	81,487
	Minerals Technologies, Inc.....	5,497	359,229
	Mosaic Co.....	28,502	875,296
#*	MP Materials Corp.....	13,414	212,075
	Myers Industries, Inc.....	5,581	104,644
	NewMarket Corp.....	1,553	866,279
	Newmont Corp.....	44,347	1,530,415
	Nexa Resources SA.....	8,788	64,240
	Northern Technologies International Corp.....	1,079	13,962

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
	21,412	\$ 4,002,545
*	25,029	364,422
	871	58,862
	9,177	1,522,281
	2,256	32,938
*	4,700	22,278
#*	1,088	16,625
	10,700	1,509,128
#	1,697	322,328
*	15,838	68,737
	7,747	2,211,149
††	12,553	3,343
	5,346	611,529
	13,886	1,481,081
	5,986	205,440
	5,467	143,946
	14,460	499,593
	6,028	373,917
	9,846	2,996,925
	18,127	832,754
	14,729	838,080
#	5,806	476,673
	27,949	3,373,165
	3,841	342,886
*	14,945	540,710
	5,906	274,216
*	7,002	143,891
	4,800	22,704
	7,022	173,303
	3,565	21,497
	25,169	347,081
	600	155,202
	6,953	1,571,448
	26,523	1,067,816
*	9,015	269,999
TOTAL MATERIALS		75,994,839
REAL ESTATE — (0.5%)		
*	1,504	30,652
*	15,400	109,648
*	16,592	1,432,056
*	15,966	1,332,842
*	41,682	438,495
	6,720	14,515
*	7,107	222,165
*	1,450	84,245
*	8,275	662,662
*	5,248	929,211
	28,658	299,476
	6,899	262,783
	24,576	249,446
*	86,505	295,847
*	1,879	3,401
	4,713	50,570
	2,582	67,364
	7,837	432,602
*	889	20,447
*	3,436	54,220
#*	5,612	309,165

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)		
#* Zillow Group, Inc., Class C.....	15,736	\$ 894,434
TOTAL REAL ESTATE.....		<u>8,196,246</u>
UTILITIES — (0.9%)		
American States Water Co.....	4,161	310,411
American Water Works Co., Inc.....	6,942	860,947
Artesian Resources Corp., Class A.....	900	32,850
Atmos Energy Corp.....	6,376	726,481
# Avangrid, Inc.....	4,875	148,102
# Brookfield Renewable Corp., Class A.....	13,254	370,052
California Water Service Group.....	4,692	212,407
CenterPoint Energy, Inc.....	15,599	435,836
Chesapeake Utilities Corp.....	1,966	199,116
Clearway Energy, Inc., Class A.....	4,357	97,858
Clearway Energy, Inc., Class C.....	7,141	173,098
Consolidated Edison, Inc.....	11,925	1,083,982
# Consolidated Water Co. Ltd.....	959	30,621
Constellation Energy Corp.....	12,615	1,539,030
Edison International.....	12,623	851,800
Essential Utilities, Inc.....	13,988	501,610
Eversource Energy.....	11,606	629,277
Exelon Corp.....	28,433	989,753
Genie Energy Ltd., Class B.....	1,601	29,795
Global Water Resources, Inc.....	1,500	17,985
Middlesex Water Co.....	1,498	83,843
#* Montauk Renewables, Inc.....	3,468	23,964
New Jersey Resources Corp.....	14,903	608,489
Northwest Natural Holding Co.....	2,744	101,144
NRG Energy, Inc.....	16,666	883,965
ONE Gas, Inc.....	3,622	222,282
# Ormat Technologies, Inc.....	7,776	502,952
PG&E Corp.....	46,929	791,692
Public Service Enterprise Group, Inc.....	14,972	868,226
* Pure Cycle Corp.....	3,694	36,164
RGC Resources, Inc.....	150	2,867
Sempra.....	11,268	806,338
SJW Group.....	2,694	160,401
Southwest Gas Holdings, Inc.....	4,256	249,742
Spire, Inc.....	4,326	245,587
#* Sunnova Energy International, Inc.....	12,870	135,392
UGI Corp.....	9,363	207,297
Unitil Corp.....	1,532	72,801
York Water Co.....	1,162	41,693
TOTAL UTILITIES.....		<u>15,285,850</u>
TOTAL COMMON STOCKS.....		<u>1,699,633,149</u>
PREFERRED STOCKS — (0.0%)		
COMMUNICATION SERVICES — (0.0%)		
Liberty Broadband Corp., 7.000%.....	1,025	<u>23,226</u>
INDUSTRIALS — (0.0%)		
π WESCO International, Inc., Series A, 10.625%.....	3,380	<u>90,618</u>
TOTAL PREFERRED STOCKS.....		<u>113,844</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$825,738,198).....		<u>1,699,746,993</u>

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
TEMPORARY CASH INVESTMENTS — (0.2%)		
State Street Institutional U.S. Government Money Market Fund 5.300%.....	3,270,132	\$ 3,270,132
SECURITIES LENDING COLLATERAL — (2.4%)		
@§ The DFA Short Term Investment Fund	3,690,968	42,697,117
TOTAL INVESTMENTS — (100.0%)		
(Cost \$871,705,447)^.....		<u>\$1,745,714,242</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$ 129,281,864	\$ 10,418	—	\$ 129,292,282
Consumer Discretionary.....	213,940,364	—	—	213,940,364
Consumer Staples.....	88,656,645	16,793	—	88,673,438
Energy.....	46,875,583	—	—	46,875,583
Financials.....	302,753,024	—	—	302,753,024
Health Care.....	94,496,569	—	\$ 75,381	94,571,950
Industrials.....	259,389,970	—	131	259,390,101
Information Technology.....	464,605,793	53,679	—	464,659,472
Materials.....	75,991,496	—	3,343	75,994,839
Real Estate.....	8,196,246	—	—	8,196,246
Utilities.....	15,285,850	—	—	15,285,850
Preferred Stocks				
Communication Services.....	23,226	—	—	23,226
Industrials.....	90,618	—	—	90,618
Temporary Cash Investments.....	3,270,132	—	—	3,270,132
Securities Lending Collateral.....	—	42,697,117	—	42,697,117
TOTAL.....	<u>\$1,702,857,380</u>	<u>\$42,778,007</u>	<u>\$78,855[^]</u>	<u>\$1,745,714,242</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

January 31, 2024

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (98.6%)		
COMMUNICATION SERVICES — (9.2%)		
* Advantage Solutions, Inc.....	3,769	\$ 15,189
* Alphabet, Inc., Class A.....	735,459	103,037,806
* Alphabet, Inc., Class C.....	676,392	95,912,386
* Altice USA, Inc., Class A.....	56,290	137,348
* AMC Networks, Inc., Class A.....	11,720	212,015
AT&T, Inc.....	47,249	835,835
* Atlanta Braves Holdings, Inc., Class C.....	10,144	408,905
ATN International, Inc.....	2,915	107,563
* Boston Omaha Corp., Class A.....	12,683	196,460
* Bumble, Inc., Class A.....	31,032	425,759
Cable One, Inc.....	1,502	824,493
* Cardlytics, Inc.....	8,677	66,292
* Cargurus, Inc.....	24,707	574,191
* Cars.com, Inc.....	38,098	664,048
* Charter Communications, Inc., Class A.....	15,147	5,615,144
#* Cinemark Holdings, Inc.....	17,670	244,376
Comcast Corp., Class A.....	733,926	34,156,916
* Consolidated Communications Holdings, Inc.....	4,371	18,970
* Daily Journal Corp.....	490	157,447
#* EchoStar Corp., Class A.....	21,651	289,907
Electronic Arts, Inc.....	45,356	6,240,078
Entravision Communications Corp., Class A.....	22,631	91,203
* Eventbrite, Inc., Class A.....	10,933	91,509
* EverQuote, Inc., Class A.....	3,400	42,942
* EW Scripps Co., Class A.....	32,768	261,161
Fox Corp., Class A.....	65,301	2,109,222
Fox Corp., Class B.....	50,306	1,509,683
>> GCI Liberty, Inc.....	12,454	11,264
Gray Television, Inc.....	46,114	440,389
* IDT Corp., Class B.....	2,642	91,360
* Integral Ad Science Holding Corp.....	30,967	450,570
Interpublic Group of Cos., Inc.....	169,705	5,598,568
Iridium Communications, Inc.....	43,710	1,584,925
John Wiley & Sons, Inc., Class A.....	22,788	771,146
John Wiley & Sons, Inc., Class B.....	200	6,770
* Liberty Broadband Corp., Class A.....	2,289	178,130
* Liberty Broadband Corp., Class C.....	18,964	1,487,726
Liberty Media Corp.-Liberty Formula One, Class A.....	3,430	209,539
* Liberty Media Corp.-Liberty Formula One, Class C.....	27,819	1,870,828
Liberty Media Corp.-Liberty Live, Class A.....	5,315	195,751
* Liberty Media Corp.-Liberty Live, Class C.....	12,804	477,205
* Liberty Media Corp.-Liberty SiriusXM, Class A.....	23,098	701,948
* Liberty Media Corp.-Liberty SiriusXM, Class C.....	49,592	1,505,613
* Lions Gate Entertainment Corp., Class A.....	8,322	86,798
* Lions Gate Entertainment Corp., Class B.....	1,096	10,631
* Live Nation Entertainment, Inc.....	12,785	1,135,947
* Madison Square Garden Entertainment Corp.....	9,147	304,961
* Madison Square Garden Sports Corp.....	3,176	587,878
* Magnite, Inc.....	66,773	590,941
* Match Group, Inc.....	73,702	2,828,683
* Meta Platforms, Inc., Class A.....	461,413	180,015,668
* Netflix, Inc., Class B.....	42,854	24,174,370
* New York Times Co., Class A.....	49,129	2,385,704

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
News Corp., Class A.....	93,525	\$ 2,304,456
News Corp., Class B.....	46,998	1,201,739
Nexstar Media Group, Inc.....	19,205	3,412,921
Omnicom Group, Inc.....	79,884	7,219,916
Paramount Global, Class A.....	1,311	30,586
Paramount Global, Class B.....	150,755	2,199,515
* Pinterest, Inc., Class A.....	25,166	942,970
* Playtika Holding Corp.....	34,041	245,776
* PubMatic, Inc., Class A.....	25,957	394,027
* QuinStreet, Inc.....	28,700	363,629
#* Reservoir Media, Inc.....	1,700	11,900
* ROBLOX Corp., Class A.....	38,058	1,477,031
Scholastic Corp.....	17,695	680,196
Shenandoah Telecommunications Co.....	5,787	118,576
# Shutterstock, Inc.....	19,828	931,321
Sinclair, Inc.....	25,764	404,495
# Sirius XM Holdings, Inc.....	208,535	1,061,443
* Snap, Inc., Class A.....	59,047	938,257
#* Sphere Entertainment Co.....	9,147	323,621
* Spotify Technology SA.....	21,828	4,700,660
* Stagwell, Inc.....	78,873	514,252
* Take-Two Interactive Software, Inc.....	30,085	4,961,919
* TechTarget, Inc.....	6,809	232,664
TEGNA, Inc.....	67,798	1,056,971
* Thryv Holdings, Inc.....	22,350	456,834
TKO Group Holdings, Inc.....	8,725	730,195
T-Mobile U.S., Inc.....	5,088	820,338
Townsquare Media, Inc., Class A.....	1,712	18,387
* Trade Desk, Inc., Class A.....	20,170	1,380,233
* Travelzoo.....	800	6,776
* TripAdvisor, Inc.....	37,630	812,808
* TrueCar, Inc.....	12,324	43,627
Verizon Communications, Inc.....	605,467	25,641,527
* Vimeo, Inc.....	48,385	192,088
Walt Disney Co.....	186,308	17,894,883
* Warner Bros Discovery, Inc.....	327,951	3,286,069
Warner Music Group Corp., Class A.....	14,501	529,141
* WideOpenWest, Inc.....	43,589	161,715
* Yelp, Inc.....	23,492	1,027,305
* Zedge, Inc., Class B.....	148	482
* Ziff Davis, Inc.....	22,374	1,508,008
* ZoomInfo Technologies, Inc.....	102,399	1,642,480
TOTAL COMMUNICATION SERVICES.....		<u>573,831,898</u>
CONSUMER DISCRETIONARY — (12.3%)		
* 1-800-Flowers.com, Inc., Class A.....	16,230	168,792
#* 2U, Inc.....	14,108	12,002
Aaron's Co., Inc.....	9,065	93,279
* Abercrombie & Fitch Co., Class A.....	23,151	2,359,087
Academy Sports & Outdoors, Inc.....	27,472	1,723,319
# Acushnet Holdings Corp.....	27,826	1,762,499
* Adient PLC.....	27,499	954,490
# ADT, Inc.....	172,416	1,125,876
* Adtalem Global Education, Inc.....	7,634	385,364
Advance Auto Parts, Inc.....	15,860	1,060,241
* Airbnb, Inc., Class A.....	51,613	7,439,498
* Amazon.com, Inc.....	875,115	135,817,848
American Eagle Outfitters, Inc.....	81,215	1,609,681
#* America's Car-Mart, Inc.....	3,515	214,028

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Aptiv PLC.....	39,681	\$ 3,227,256
Aramark.....	61,393	1,785,308
Arko Corp.....	39,867	310,963
* Asbury Automotive Group, Inc.....	12,544	2,622,449
Autoliv, Inc.....	20,475	2,193,282
* AutoNation, Inc.....	29,230	4,082,262
* AutoZone, Inc.....	2,759	7,620,717
Bassett Furniture Industries, Inc.....	1,000	15,500
Bath & Body Works, Inc.....	64,995	2,772,687
* Beazer Homes USA, Inc.....	16,885	536,099
Best Buy Co., Inc.....	80,094	5,806,014
#* Beyond, Inc.....	13,014	286,178
# Big Lots, Inc.....	8,782	50,409
* Biglari Holdings, Inc., Class A.....	4	3,100
* BJ's Restaurants, Inc.....	5,090	176,165
Bloomin' Brands, Inc.....	13,734	365,599
* Booking Holdings, Inc.....	6,994	24,531,245
* Boot Barn Holdings, Inc.....	10,800	774,792
BorgWarner, Inc.....	78,662	2,666,642
* Bright Horizons Family Solutions, Inc.....	8,118	797,594
* Brinker International, Inc.....	3,076	131,622
Brunswick Corp.....	26,016	2,098,971
# Buckle, Inc.....	27,372	1,017,965
* Burlington Stores, Inc.....	11,825	2,260,349
Caleres, Inc.....	28,300	887,771
Camping World Holdings, Inc., Class A.....	14,706	365,444
* Capri Holdings Ltd.....	58,450	2,848,853
* CarMax, Inc.....	69,040	4,914,267
* CarParts.com, Inc.....	14,000	37,660
Carriage Services, Inc.....	5,015	123,921
Carter's, Inc.....	16,853	1,274,761
#* Carvana Co., Class A.....	18,724	806,255
Cato Corp., Class A.....	7,874	53,228
* Cavco Industries, Inc.....	3,956	1,313,076
Century Communities, Inc.....	26,771	2,321,046
Cheesecake Factory, Inc.....	16,100	553,357
* Chegg, Inc.....	67,889	668,707
* Chewy, Inc., Class A.....	12,822	228,488
#* Children's Place, Inc.....	2,664	59,354
* Chipotle Mexican Grill, Inc.....	2,507	6,038,786
Choice Hotels International, Inc.....	1,100	133,232
* Chuy's Holdings, Inc.....	6,014	203,333
* Citi Trends, Inc.....	4,712	126,894
Columbia Sportswear Co.....	22,733	1,801,818
* Conn's, Inc.....	10,463	47,607
# Cracker Barrel Old Country Store, Inc.....	1,906	147,429
* Crocs, Inc.....	4,132	419,315
Crown Crafts, Inc.....	1,603	8,384
* Culp, Inc.....	400	1,984
Dana, Inc.....	39,627	537,342
* Dave & Buster's Entertainment, Inc.....	2,953	158,074
* Deckers Outdoor Corp.....	12,264	9,243,745
* Denny's Corp.....	6,774	72,008
Designer Brands, Inc., Class A.....	23,730	203,366
* Destination XL Group, Inc.....	11,516	49,173
Dick's Sporting Goods, Inc.....	28,313	4,220,619
Dillard's, Inc., Class A.....	5,372	2,080,414
Dine Brands Global, Inc.....	2,815	131,320
Domino's Pizza, Inc.....	1,212	516,579

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* DoorDash, Inc., Class A.....	60,959	\$ 6,351,928
* Dorman Products, Inc.....	6,159	501,404
DR Horton, Inc.....	122,070	17,445,024
* DraftKings, Inc., Class A.....	36,786	1,436,493
* Duluth Holdings, Inc., Class B.....	2,885	14,079
eBay, Inc.....	148,879	6,114,461
* El Pollo Loco Holdings, Inc.....	8,900	82,414
Escalade, Inc.....	1,044	16,767
Ethan Allen Interiors, Inc.....	10,184	296,660
* Etsy, Inc.....	34,653	2,306,504
* Everi Holdings, Inc.....	14,851	154,599
* Expedia Group, Inc.....	40,859	6,060,615
#* Figs, Inc., Class A.....	33,945	195,523
#* First Watch Restaurant Group, Inc.....	10,557	226,553
* Five Below, Inc.....	14,838	2,662,827
Flexsteel Industries, Inc.....	1,661	47,388
* Floor & Decor Holdings, Inc., Class A.....	25,162	2,530,291
# Foot Locker, Inc.....	57,395	1,616,243
Ford Motor Co.....	547,163	6,412,750
#* Fossil Group, Inc.....	8,725	10,121
* Fox Factory Holding Corp.....	4,772	300,827
* Frontdoor, Inc.....	18,224	597,018
#* Funko, Inc., Class A.....	10,642	75,239
#* GameStop Corp., Class A.....	36,995	526,439
Gap, Inc.....	125,447	2,344,604
Garmin Ltd.....	27,451	3,280,120
General Motors Co.....	166,897	6,475,604
* Genesco, Inc.....	5,487	152,429
Gentex Corp.....	51,510	1,706,526
* Gentherm, Inc.....	9,394	452,321
Genuine Parts Co.....	44,561	6,248,789
* G-III Apparel Group Ltd.....	20,911	629,212
* GoPro, Inc., Class A.....	45,451	135,444
Graham Holdings Co., Class B.....	741	533,816
* Green Brick Partners, Inc.....	19,788	1,032,340
Group 1 Automotive, Inc.....	10,400	2,704,624
# Guess?, Inc.....	39,648	885,736
H&R Block, Inc.....	28,812	1,349,554
Hamilton Beach Brands Holding Co., Class A.....	2,900	53,476
* Hanesbrands, Inc.....	97,553	438,989
Harley-Davidson, Inc.....	59,826	1,941,354
# Hasbro, Inc.....	75,312	3,686,522
Haverty Furniture Cos., Inc.....	9,089	308,117
#* Helen of Troy Ltd.....	7,531	862,300
Hibbett, Inc.....	7,948	529,734
* Hilton Grand Vacations, Inc.....	3,575	149,078
Home Depot, Inc.....	163,348	57,655,310
Hooker Furnishings Corp.....	4,239	97,836
* Hovnanian Enterprises, Inc., Class A.....	1,200	202,764
Installed Building Products, Inc.....	1,790	348,782
International Game Technology PLC.....	41,844	1,086,270
* iRobot Corp.....	9,694	131,838
* JAKKS Pacific, Inc.....	3,563	111,736
Johnson Outdoors, Inc., Class A.....	4,369	195,556
KB Home.....	49,972	2,977,831
# Kohl's Corp.....	46,824	1,206,186
# Kontoor Brands, Inc.....	18,995	1,113,487
Lakeland Industries, Inc.....	1,175	21,162
* Lands' End, Inc.....	25,377	240,320

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Landsea Homes Corp.....	9,971	\$ 125,535
Las Vegas Sands Corp.....	8,669	424,087
La-Z-Boy, Inc.....	19,269	670,754
#* Lazydays Holdings, Inc.....	3,490	17,136
# LCI Industries.....	10,744	1,195,592
Lear Corp.....	20,731	2,755,150
Leggett & Platt, Inc.....	11,650	270,397
Lennar Corp., Class A.....	75,294	11,282,806
# Lennar Corp., Class B.....	6,491	900,626
#* Leslie's, Inc.....	44,212	296,663
# Levi Strauss & Co., Class A.....	19,663	320,114
* LGI Homes, Inc.....	13,820	1,630,898
#* Life Time Group Holdings, Inc.....	24,503	325,890
Lifetime Brands, Inc.....	8,691	69,789
* Light & Wonder, Inc.....	8,548	687,088
* Lincoln Educational Services Corp.....	6,096	54,620
Lithia Motors, Inc.....	19,978	5,890,513
LKQ Corp.....	61,522	2,871,232
* LL Flooring Holdings, Inc.....	6,809	17,703
#* Lovesac Co.....	11,570	267,961
Lowe's Cos., Inc.....	72,747	15,483,471
#* Lucid Group, Inc.....	66,028	223,175
* Lululemon Athletica, Inc.....	29,526	13,399,489
* M/I Homes, Inc.....	4,720	601,422
Macy's, Inc.....	146,492	2,679,339
* Malibu Boats, Inc., Class A.....	11,567	482,922
Marine Products Corp.....	15,321	156,427
* MarineMax, Inc.....	9,769	273,532
* MasterCraft Boat Holdings, Inc.....	14,511	281,078
* Mattel, Inc.....	116,913	2,091,574
McDonald's Corp.....	66,182	19,372,795
MDC Holdings, Inc.....	34,275	2,144,930
Meritage Homes Corp.....	7,013	1,161,423
MGM Resorts International.....	8,144	353,205
* Modine Manufacturing Co.....	13,597	939,417
Monro, Inc.....	15,215	484,750
* Motorcar Parts of America, Inc.....	1,259	11,495
Movado Group, Inc.....	6,505	179,408
Murphy USA, Inc.....	12,509	4,409,673
Nathan's Famous, Inc.....	200	14,270
* National Vision Holdings, Inc.....	29,010	551,480
Newell Brands, Inc.....	138,193	1,149,766
NIKE, Inc., Class B.....	214,659	21,794,328
# Nordstrom, Inc.....	55,403	1,005,564
* NVR, Inc.....	1,360	9,622,394
* ODP Corp.....	17,516	895,768
* Ollie's Bargain Outlet Holdings, Inc.....	18,614	1,338,905
* OneSpaWorld Holdings Ltd.....	18,352	250,138
#* OneWater Marine, Inc., Class A.....	1,883	47,508
* O'Reilly Automotive, Inc.....	8,979	9,185,966
Oxford Industries, Inc.....	6,487	615,811
Papa John's International, Inc.....	6,127	450,212
Patrick Industries, Inc.....	1,747	175,381
#* Penn Entertainment, Inc.....	17,714	399,451
Penske Automotive Group, Inc.....	36,841	5,466,099
# PetMed Express, Inc.....	3,207	19,915
Phinia, Inc.....	15,732	475,736
* Planet Fitness, Inc., Class A.....	19,850	1,345,036
* PlayAGS, Inc.....	2,600	22,646

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
	27,720	\$ 2,493,691
#	Pool Corp.....	7,208 2,675,970
*	Portillo's, Inc., Class A.....	7,769 106,746
	PulteGroup, Inc.....	85,827 8,974,071
	PVH Corp.....	23,408 2,815,046
#*	QuantumScape Corp.....	12,361 84,178
	Ralph Lauren Corp.....	15,762 2,264,527
	RCI Hospitality Holdings, Inc.....	2,033 125,558
*	Restoration Hardware, Inc.....	5,055 1,281,341
#*	Revolve Group, Inc.....	18,410 265,288
#*	Rivian Automotive, Inc., Class A.....	129,474 1,982,247
	Rocky Brands, Inc.....	2,430 67,991
	Ross Stores, Inc.....	75,466 10,586,370
#*	Sally Beauty Holdings, Inc.....	64,574 795,552
	Service Corp. International.....	37,721 2,531,834
*	Shake Shack, Inc., Class A.....	5,630 425,403
	Shoe Carnival, Inc.....	11,453 292,052
	Signet Jewelers Ltd.....	23,499 2,337,681
*	Six Flags Entertainment Corp.....	12,610 317,898
*	Skechers USA, Inc., Class A.....	30,771 1,921,341
*	Skyline Champion Corp.....	25,852 1,770,345
*	Sleep Number Corp.....	6,945 71,534
#*	Solo Brands, Inc., Class A.....	15,451 43,108
	Sonic Automotive, Inc., Class A.....	11,575 585,232
*	Sonos, Inc.....	35,916 559,571
*	Sportsman's Warehouse Holdings, Inc.....	8,400 32,340
	Standard Motor Products, Inc.....	15,244 615,095
	Starbucks Corp.....	60,374 5,616,593
	Steven Madden Ltd.....	21,062 882,077
*	Stitch Fix, Inc., Class A.....	29,960 95,872
*	Stoneridge, Inc.....	8,307 147,782
	Superior Group of Cos., Inc.....	2,597 34,592
*	Sweetgreen, Inc., Class A.....	24,435 260,966
	Tapestry, Inc.....	124,113 4,814,343
*	Taylor Morrison Home Corp.....	85,510 4,458,491
*	Tesla, Inc.....	320,380 60,003,970
	Texas Roadhouse, Inc.....	8,309 1,044,607
#	Thor Industries, Inc.....	25,440 2,875,229
*	Tile Shop Holdings, Inc.....	2,540 16,485
*	Tilly's, Inc., Class A.....	9,904 72,695
	TJX Cos., Inc.....	170,315 16,164,597
	Toll Brothers, Inc.....	56,111 5,574,628
*	TopBuild Corp.....	17,025 6,284,438
*	Topgolf Callaway Brands Corp.....	106,660 1,404,712
	Tractor Supply Co.....	25,064 5,629,374
	Travel & Leisure Co.....	12,488 504,765
*	Tri Pointe Homes, Inc.....	74,908 2,586,573
*	Ulta Beauty, Inc.....	14,001 7,029,202
*	Under Armour, Inc., Class A.....	71,494 544,784
*	Under Armour, Inc., Class C.....	77,263 571,746
*	Universal Electronics, Inc.....	3,365 29,848
*	Universal Technical Institute, Inc.....	2,800 39,536
	Upbound Group, Inc.....	21,327 708,056
*	Urban Outfitters, Inc.....	55,299 2,101,362
	Vail Resorts, Inc.....	1,884 418,248
*	Valvoline, Inc.....	54,127 1,975,094
*	Vera Bradley, Inc.....	19,800 152,064
	VF Corp.....	118,923 1,957,473
#*	Victoria's Secret & Co.....	24,215 630,801

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Visteon Corp.....	9,352	\$ 1,078,192
* Vizio Holding Corp., Class A.....	64,173	449,211
* VOXX International Corp.....	7,000	58,450
Wendy's Co.....	45,154	861,538
Weyco Group, Inc.....	2,239	71,894
Whirlpool Corp.....	17,219	1,885,825
# Williams-Sonoma, Inc.....	31,963	6,181,325
Wingstop, Inc.....	4,067	1,143,274
Winmark Corp.....	1,315	474,281
Winnebago Industries, Inc.....	13,995	919,751
Wolverine World Wide, Inc.....	16,196	135,399
Worthington Enterprises, Inc.....	23,049	1,314,715
Wynn Resorts Ltd.....	4,093	386,502
#* YETI Holdings, Inc.....	48,148	2,117,068
Yum! Brands, Inc.....	33,004	4,273,688
* Zumiez, Inc.....	11,415	195,996
TOTAL CONSUMER DISCRETIONARY.....		772,559,291
CONSUMER STAPLES — (5.5%)		
Albertsons Cos., Inc., Class A.....	41,338	877,192
Andersons, Inc.....	9,289	489,623
B&G Foods, Inc.....	19,668	197,860
* BellRing Brands, Inc.....	46,495	2,569,779
* BJ's Wholesale Club Holdings, Inc.....	45,133	2,903,857
* Boston Beer Co., Inc., Class A.....	1,743	608,778
# Brown-Forman Corp., Class A.....	11,275	635,572
# Brown-Forman Corp., Class B.....	47,065	2,583,869
Bunge Global SA.....	2,952	260,042
Calavo Growers, Inc.....	4,029	105,117
Campbell Soup Co.....	27,744	1,238,215
Casey's General Stores, Inc.....	15,950	4,328,192
#* Celsius Holdings, Inc.....	22,584	1,126,942
* Central Garden & Pet Co.....	2,583	121,143
* Central Garden & Pet Co., Class A.....	9,918	409,415
* Chefs' Warehouse, Inc.....	15,442	491,364
Church & Dwight Co., Inc.....	44,430	4,436,335
Clorox Co.....	17,821	2,588,500
Coca-Cola Co.....	581,190	34,574,993
Coca-Cola Consolidated, Inc.....	3,753	3,232,797
Colgate-Palmolive Co.....	96,383	8,115,449
Constellation Brands, Inc., Class A.....	16,795	4,116,119
Costco Wholesale Corp.....	74,525	51,785,932
* Coty, Inc., Class A.....	335,750	4,055,860
Dollar General Corp.....	34,986	4,620,601
* Dollar Tree, Inc.....	39,112	5,108,809
* Duckhorn Portfolio, Inc.....	51,517	444,592
Edgewell Personal Care Co.....	22,005	815,285
* elf Beauty, Inc.....	17,014	2,714,243
Energizer Holdings, Inc.....	5,690	179,918
Estee Lauder Cos., Inc., Class A.....	34,719	4,582,561
Flowers Foods, Inc.....	42,641	972,215
* Fresh Market, Inc.....	1,517	0
#* Freshpet, Inc.....	3,803	327,438
General Mills, Inc.....	88,400	5,738,044
* Grocery Outlet Holding Corp.....	29,683	735,545
* Hain Celestial Group, Inc.....	40,275	431,345
#* Herbalife Ltd.....	38,654	465,781
Ingles Markets, Inc., Class A.....	6,895	580,904
Inter Parfums, Inc.....	10,682	1,486,400

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
J & J Snack Foods Corp.....	1,914	\$ 304,766
J M Smucker Co.....	25,533	3,358,866
John B Sanfilippo & Son, Inc.....	1,549	165,944
Kellanova.....	49,302	2,699,778
Kenvue, Inc.....	546,594	11,347,291
Keurig Dr Pepper, Inc.....	70,028	2,201,680
Kraft Heinz Co.....	101,455	3,767,024
Kroger Co.....	234,479	10,818,861
Lamb Weston Holdings, Inc.....	15,234	1,560,571
Lancaster Colony Corp.....	4,727	868,728
Lifevantage Corp.....	2,374	12,606
McCormick & Co., Inc.....	51,157	3,486,861
McCormick & Co., Inc.....	400	27,200
* Monster Beverage Corp.....	84,418	4,644,678
* National Beverage Corp.....	18,821	870,283
* Natural Alternatives International, Inc.....	1,014	6,297
Natural Grocers by Vitamin Cottage, Inc.....	5,711	85,379
Natural Health Trends Corp.....	187	1,186
* Nature's Sunshine Products, Inc.....	3,765	65,549
Nu Skin Enterprises, Inc., Class A.....	29,973	556,299
Oil-Dri Corp. of America.....	489	31,765
PepsiCo, Inc.....	121,503	20,476,901
* Post Holdings, Inc.....	14,585	1,354,509
PriceSmart, Inc.....	11,338	861,915
Procter & Gamble Co.....	279,145	43,864,845
* Seneca Foods Corp., Class A.....	504	26,904
* Simply Good Foods Co.....	16,095	608,391
#* Sovos Brands, Inc.....	1,774	39,117
SpartanNash Co.....	16,618	372,742
Spectrum Brands Holdings, Inc.....	16,302	1,281,663
* Sprouts Farmers Market, Inc.....	58,387	2,940,953
Sysco Corp.....	108,306	8,765,205
Target Corp.....	74,127	10,309,583
Tootsie Roll Industries, Inc.....	7,207	234,876
* TreeHouse Foods, Inc.....	6,481	272,850
* U.S. Foods Holding Corp.....	73,838	3,397,286
* United Natural Foods, Inc.....	35,839	534,359
United-Guardian, Inc.....	1,797	13,801
* USANA Health Sciences, Inc.....	10,221	478,547
Village Super Market, Inc., Class A.....	2,601	66,143
* Vital Farms, Inc.....	7,632	109,748
# Walgreens Boots Alliance, Inc.....	215,339	4,860,201
Walmart, Inc.....	218,126	36,045,321
# Weis Markets, Inc.....	12,018	730,094
WK Kellogg Co.....	12,325	160,102
TOTAL CONSUMER STAPLES.....		345,744,294
ENERGY — (2.3%)		
Adams Resources & Energy, Inc.....	101	2,542
Archrock, Inc.....	171,289	2,798,862
Baker Hughes Co.....	287,856	8,203,896
* Bristow Group, Inc.....	9,551	251,955
* Cactus, Inc., Class A.....	16,888	716,727
* Centrus Energy Corp., Class A.....	6,752	339,085
ChampionX Corp.....	125,756	3,446,972
Cheniere Energy, Inc.....	10,634	1,743,870
* Clean Energy Fuels Corp.....	43,049	126,995
Core Laboratories, Inc.....	22,033	347,460
# CVR Energy, Inc.....	58,856	1,985,213

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
	36,564	\$ 988,325
*	11,321	192,683
*	26,323	528,303
	64,307	775,542
*	51,234	901,718
*	10,231	201,653
*	3,600	54,216
*	10,200	211,446
	320,953	11,441,975
*	125,835	1,182,849
	35,043	1,410,831
	87,415	4,938,073
	112,894	2,347,066
	114,768	19,005,581
#*	2,125	179,733
*	14,200	207,604
*	88,168	572,210
#*	3,667	8,838
	195,609	3,816,332
*	78,931	1,640,186
*	64,778	399,680
	54,026	3,687,275
	186,853	2,072,200
	49,942	2,522,570
	82,330	11,881,042
#*	8,893	70,344
*	76,296	645,464
*	12,978	537,159
#	127,138	929,379
	328,618	16,003,697
*	6,340	274,015
	65,163	506,317
	15,130	113,475
	273,545	5,290,360
*	35,998	150,832
	2,022	2,954,809
*	17,914	1,203,642
#*	237,635	1,297,487
*	10,175	109,076
*	9,586	593,086
	121,413	16,864,266
*	30,708	2,749,901
	40,909	923,316
TOTAL ENERGY		<u>142,348,133</u>
FINANCIALS — (16.4%)		
	11,484	600,269
	674	26,306
	19,859	2,955,814
*	21,483	870,276
	130,944	11,043,817
	51,812	8,043,813
	144,750	5,309,430
	9,209	244,591
#	12,498	337,071
*	26,507	430,739
	17,767	401,712
*	32,972	1,820,384
	98,561	19,785,135

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
American Financial Group, Inc.....	37,198	\$ 4,478,639
American International Group, Inc.....	189,889	13,199,184
American National Bankshares, Inc.....	1,300	58,877
Ameriprise Financial, Inc.....	31,775	12,291,523
Ameris Bancorp.....	26,452	1,313,077
AMERISAFE, Inc.....	12,213	608,696
AmeriServ Financial, Inc.....	3,000	8,910
Aon PLC, Class A.....	24,485	7,307,059
Apollo Global Management, Inc.....	93,248	9,362,099
* Arch Capital Group Ltd.....	109,663	9,039,521
Ares Management Corp., Class A.....	19,661	2,388,418
Arrow Financial Corp.....	6,059	152,626
Arthur J Gallagher & Co.....	14,220	3,301,315
Artisan Partners Asset Management, Inc., Class A.....	26,761	1,121,286
* AssetMark Financial Holdings, Inc.....	15,779	483,942
Associated Banc-Corp.....	59,848	1,257,406
Associated Capital Group, Inc., Class A.....	670	22,787
Assurant, Inc.....	18,171	3,051,819
Assured Guaranty Ltd.....	36,145	2,932,444
Atlantic Union Bankshares Corp.....	40,511	1,383,856
* Atlanticus Holdings Corp.....	6,885	238,841
* AvidXchange Holdings, Inc.....	25,467	279,118
Axis Capital Holdings Ltd.....	54,623	3,251,161
* Axos Financial, Inc.....	26,620	1,475,547
# B Riley Financial, Inc.....	9,799	229,493
Banc of California, Inc.....	50,812	700,189
BancFirst Corp.....	11,358	1,005,297
* Bancorp, Inc.....	33,743	1,472,545
Bank of America Corp.....	593,477	20,184,119
# Bank of Hawaii Corp.....	14,004	885,473
Bank of Marin Bancorp.....	4,276	83,724
Bank of New York Mellon Corp.....	111,951	6,208,802
Bank OZK.....	42,265	1,906,574
BankFinancial Corp.....	1,550	16,802
BankUnited, Inc.....	36,351	1,027,279
Bankwell Financial Group, Inc.....	459	12,737
Banner Corp.....	26,810	1,248,810
Bar Harbor Bankshares.....	5,537	145,678
Berkshire Hills Bancorp, Inc.....	13,261	318,264
BGC Group, Inc., Class A.....	122,947	868,006
BlackRock, Inc.....	15,683	12,143,504
Blackstone, Inc.....	73,635	9,163,876
* Block, Inc.....	106,104	6,897,821
BOK Financial Corp.....	21,201	1,777,492
Bread Financial Holdings, Inc.....	21,048	763,411
* Bridgewater Bancshares, Inc.....	6,348	79,413
* Brighthouse Financial, Inc.....	35,415	1,833,435
Brightsphere Investment Group, Inc.....	13,581	300,412
Brookline Bancorp, Inc.....	54,753	592,427
Brown & Brown, Inc.....	37,996	2,946,970
#* BRP Group, Inc., Class A.....	2,474	55,517
Business First Bancshares, Inc.....	3,343	75,385
Byline Bancorp, Inc.....	14,567	318,143
C&F Financial Corp.....	202	11,211
Cadence Bank.....	66,730	1,776,353
Cambridge Bancorp.....	2,511	172,229
Camden National Corp.....	5,650	203,570
* Cannae Holdings, Inc.....	15,701	317,945
* Cantaloupe, Inc.....	4,100	27,921

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	7,273	\$ 207,862
	62,410	8,445,321
	69,311	439,432
	4,817	87,621
#	67,615	2,705,952
	3,680	158,829
	31,475	1,295,826
	16,943	3,114,971
	8,622	166,146
	1,512	29,363
	1,038	22,618
	176,457	11,102,674
	900	41,868
	66,669	16,333,905
	31,705	3,512,914
	140,902	7,914,465
	1,544	31,297
	84,994	2,779,304
#*	4,745	13,286
	6,590	673,564
	2,072	35,410
	14,925	3,072,162
	10,875	479,261
	2,020	43,127
	10,578	287,510
*	3,619	144,398
	849	20,011
#	15,222	1,071,933
*	17,523	2,246,449
	989	12,095
	82,303	1,659,228
#*	45,214	812,948
	8,693	457,078
	32,232	1,679,932
	15,527	710,671
	9,403	390,225
	1,400	21,784
	20,355	464,908
*	2,632	24,056
	7,355	177,770
	2,485	30,168
	33,605	395,867
#*	4,908	2,655,572
*	23,512	331,989
	17,570	1,864,528
*	15,155	809,883
	38,027	637,713
	1,753	279,656
	19,109	435,876
	92,239	9,733,059
	18,392	276,064
*	13,002	807,684
	14,563	361,017
	37,101	2,701,324
	32,108	448,228
*	11,013	74,888
	19,411	809,827
	3,441	98,034
*	14,337	717,997

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* Enova International, Inc.....	17,477	\$ 951,273
* Enstar Group Ltd.....	8,226	2,195,437
Enterprise Bancorp, Inc.....	181	5,144
Enterprise Financial Services Corp.....	14,481	602,844
Equitable Holdings, Inc.....	156,605	5,119,417
Equity Bancshares, Inc., Class A.....	7,700	252,945
Erie Indemnity Co., Class A.....	13,648	4,719,888
Esquire Financial Holdings, Inc.....	2,064	102,911
ESSA Bancorp, Inc.....	1,868	35,511
Essent Group Ltd.....	48,964	2,700,854
* Euronet Worldwide, Inc.....	13,691	1,364,308
Evercore, Inc., Class A.....	21,277	3,653,899
Everest Group Ltd.....	11,093	4,270,472
EVERTEC, Inc.....	19,414	779,666
#* EZCORP, Inc., Class A.....	22,641	194,713
# F&G Annuities & Life, Inc.....	14,226	637,894
FactSet Research Systems, Inc.....	4,781	2,275,374
Farmers National Banc Corp.....	1,526	20,937
FB Financial Corp.....	24,306	905,398
Federal Agricultural Mortgage Corp., Class C.....	5,226	973,552
Federated Hermes, Inc.....	40,234	1,406,581
Fidelity National Financial, Inc.....	209,213	10,466,926
Fidelity National Information Services, Inc.....	86,914	5,411,266
Fifth Third Bancorp.....	66,107	2,263,504
Financial Institutions, Inc.....	3,311	69,200
First American Financial Corp.....	58,614	3,537,355
First BanCorp.....	90,917	1,516,496
First Bancorp, Inc.....	1,624	40,600
First Bancorp/Southern Pines NC.....	20,832	719,954
First Bancshares, Inc.....	12,504	317,977
First Bank.....	1,606	22,066
First Busey Corp.....	25,205	593,326
First Business Financial Services, Inc.....	1,369	50,338
First Capital, Inc.....	400	11,644
First Citizens BancShares, Inc., Class A.....	4,082	6,163,820
First Commonwealth Financial Corp.....	52,241	731,896
First Community Bankshares, Inc.....	6,768	232,007
First Community Corp.....	1,506	28,162
First Financial Bancorp.....	54,503	1,221,957
First Financial Bankshares, Inc.....	35,617	1,112,319
First Financial Corp.....	4,517	178,060
First Financial Northwest, Inc.....	1,300	27,144
First Foundation, Inc.....	25,586	243,579
First Hawaiian, Inc.....	47,843	1,037,715
First Horizon Corp.....	74,696	1,063,671
First Internet Bancorp.....	909	29,979
First Interstate BancSystem, Inc., Class A.....	30,595	841,974
First Merchants Corp.....	16,791	567,704
First Mid Bancshares, Inc.....	3,411	107,344
First Northwest Bancorp.....	817	11,879
First of Long Island Corp.....	12,744	153,183
First Savings Financial Group, Inc.....	714	12,852
First United Corp.....	402	9,141
* First Western Financial, Inc.....	900	15,345
FirstCash Holdings, Inc.....	15,361	1,762,982
* Fiserv, Inc.....	53,932	7,651,333
* FleetCor Technologies, Inc.....	17,013	4,932,579
Flushing Financial Corp.....	19,193	307,664
FNB Corp.....	162,754	2,145,098

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	387	\$ 12,508
	72,665	1,935,069
	1,212	44,626
	69,584	1,084,815
*	310,878	1,918,117
	17,033	564,303
#	37,241	1,439,737
	44,855	5,976,032
	33,528	4,117,909
	39,495	15,166,475
*	896	69,171
	5,348	278,577
*	22,267	200,626
	6,632	165,800
*	23,678	270,166
	581	17,715
	10,728	1,243,804
	25,126	1,133,434
	11,684	195,707
	18,335	2,420,403
	17,022	185,880
	150,635	13,099,220
	713	17,968
	898	17,484
#	3,180	285,151
	20,673	733,271
#	1,267	8,869
	21,289	189,259
	12,893	259,794
*	7,320	44,066
	10,662	335,746
	585	108,143
	600	13,350
	196	7,805
	64,598	1,514,177
	7,899	108,690
	2,385	64,753
	59,079	654,595
	22,657	834,457
	18,244	239,179
	17,924	2,146,937
	21,955	279,487
	1,300	22,100
	16,314	915,052
	6,401	162,841
	29,072	1,405,631
	8,838	784,372
	31,077	3,957,034
	24,898	1,316,108
*	13,736	282,962
	120,175	1,902,370
	494	82,622
	6,891	1,142,735
	14,027	702,332
	21,155	202,453
	84,862	2,440,631
	33,263	1,355,800
	318,739	55,575,332
	33,320	240,904

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Kemper Corp.....	30,748	\$ 1,844,880
KeyCorp.....	183,426	2,665,180
Kinsale Capital Group, Inc.....	5,810	2,309,882
KKR & Co., Inc.....	53,126	4,599,649
* Lake Shore Bancorp, Inc.....	663	7,704
Lakeland Bancorp, Inc.....	20,224	268,777
Lakeland Financial Corp.....	11,337	759,126
Landmark Bancorp, Inc.....	552	11,680
Lazard, Inc.....	27,857	1,085,866
* LendingClub Corp.....	45,786	412,990
* LendingTree, Inc.....	2,645	85,539
Lincoln National Corp.....	70,131	1,925,096
Live Oak Bancshares, Inc.....	16,544	601,705
Loews Corp.....	5,495	400,366
LPL Financial Holdings, Inc.....	35,103	8,396,287
* Luther Burbank Corp.....	3,219	30,902
M&T Bank Corp.....	23,493	3,244,383
Macatawa Bank Corp.....	3,313	35,317
Magyar Bancorp, Inc.....	1,343	15,485
MainStreet Bancshares, Inc.....	515	9,538
* Markel Group, Inc.....	2,439	3,652,232
MarketAxess Holdings, Inc.....	6,426	1,449,127
* Marqeta, Inc., Class A.....	66,492	399,617
Marsh & McLennan Cos., Inc.....	44,447	8,615,606
Mastercard, Inc., Class A.....	125,721	56,477,645
# MBIA, Inc.....	3,063	18,623
Mercantile Bank Corp.....	6,280	251,765
Merchants Bancorp.....	19,746	863,690
Mercury General Corp.....	29,879	1,196,654
Meridian Corp.....	2,100	25,410
MetLife, Inc.....	137,904	9,559,505
* Metropolitan Bank Holding Corp.....	2,400	116,376
MGIC Investment Corp.....	163,819	3,250,169
Mid Penn Bancorp, Inc.....	12,010	256,774
# Middlefield Banc Corp.....	954	25,186
Midland States Bancorp, Inc.....	11,651	305,955
MidWestOne Financial Group, Inc.....	5,831	148,691
# Moelis & Co., Class A.....	20,990	1,153,820
Moody's Corp.....	25,796	10,113,064
Morgan Stanley.....	195,438	17,050,011
Morningstar, Inc.....	12,452	3,477,844
* Mr Cooper Group, Inc.....	33,693	2,269,560
MSCI, Inc.....	15,147	9,067,297
MVB Financial Corp.....	945	20,251
Nasdaq, Inc.....	48,186	2,783,705
National Bank Holdings Corp., Class A.....	17,916	627,060
National Bankshares, Inc.....	507	16,356
National Western Life Group, Inc., Class A.....	1,264	611,776
Navient Corp.....	97,570	1,680,155
NBT Bancorp, Inc.....	14,394	511,995
* NCR Atleos Corp.....	33,343	746,550
Nelnet, Inc., Class A.....	13,645	1,188,889
New York Community Bancorp, Inc.....	499,867	3,234,139
* NI Holdings, Inc.....	1,652	22,071
* Nicholas Financial, Inc.....	2,510	17,721
Nicolet Bankshares, Inc.....	5,267	409,615
* NMI Holdings, Inc., Class A.....	44,940	1,434,485
Northeast Bank.....	1,100	60,313
Northeast Community Bancorp, Inc.....	1,191	20,521

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	36,686	\$ 2,921,673
	32,316	388,761
	383	19,353
	71,981	890,405
#	600	16,434
	817	21,283
	38,089	656,273
*	3,051	88,265
	21,592	793,938
	243	5,844
	117,993	1,943,345
	160,655	4,504,766
	14,321	195,052
	60,968	2,902,077
*	33,122	243,115
	4,778	178,602
	7,350	224,175
	1,386	38,364
*	31,032	388,521
	53,630	1,360,593
*	7,865	470,878
	5,366	701,229
	661	12,235
	900	12,339
	11,998	621,256
*	5,596	88,753
*	192,139	11,787,728
#*	12,640	188,083
	653	10,938
	9,037	249,240
	853	18,391
	21,180	1,847,320
	1,287	37,439
	16,386	480,110
	500	21,855
	21,604	1,909,362
	7,407	1,285,040
	4,492	431,996
	646	22,791
	25,843	3,907,720
*	1,223	11,080
	31,365	2,680,139
*	19,251	438,345
	6,166	442,965
	24,956	521,331
	19,688	4,610,142
	708	23,123
	89,290	7,062,839
	30,967	416,816
*	36,050	1,104,572
	56,179	10,013,907
	26,448	1,690,292
*	1,077	11,707
	38,535	637,754
	160,801	16,872,849
	7,184	419,617
	77,752	2,253,253
	48,246	5,315,744
	1,439	35,083

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Regions Financial Corp.....	96,306	\$ 1,798,033
Reinsurance Group of America, Inc.....	21,490	3,736,896
RenaissanceRe Holdings Ltd.....	18,543	4,243,195
Renasant Corp.....	35,179	1,112,712
* Repay Holdings Corp.....	17,929	140,563
Republic Bancorp, Inc., Class A.....	2,649	135,602
Richmond Mutual BanCorp, Inc.....	1,351	15,564
RLI Corp.....	20,908	2,851,224
* Robinhood Markets, Inc., Class A.....	254,180	2,729,893
* Rocket Cos., Inc., Class A.....	2,120	26,097
S&P Global, Inc.....	29,908	13,409,252
S&T Bancorp, Inc.....	17,418	580,716
Safety Insurance Group, Inc.....	8,226	685,308
Sandy Spring Bancorp, Inc.....	22,358	545,088
SB Financial Group, Inc.....	1,702	26,075
Seacoast Banking Corp. of Florida.....	18,946	465,314
* Security National Financial Corp., Class A.....	1,097	8,590
SEI Investments Co.....	52,186	3,300,243
Selective Insurance Group, Inc.....	26,664	2,795,987
# ServisFirst Bancshares, Inc.....	16,346	1,097,470
#* Shift4 Payments, Inc., Class A.....	4,150	298,012
Shore Bancshares, Inc.....	3,170	41,020
Sierra Bancorp.....	1,779	36,914
Silvercrest Asset Management Group, Inc., Class A.....	953	15,896
Simmons First National Corp., Class A.....	69,668	1,324,389
* SiriusPoint Ltd.....	104,416	1,232,109
SLM Corp.....	138,971	2,762,743
SmartFinancial, Inc.....	2,470	57,452
#* SoFi Technologies, Inc.....	46,088	360,869
Sound Financial Bancorp, Inc.....	200	7,882
* Southern First Bancshares, Inc.....	700	26,243
Southern Missouri Bancorp, Inc.....	1,018	44,395
Southside Bancshares, Inc.....	12,709	397,792
SouthState Corp.....	31,029	2,578,510
State Street Corp.....	38,481	2,842,591
Stellar Bancorp, Inc.....	14,412	360,732
StepStone Group, Inc., Class A.....	2,191	73,289
Stewart Information Services Corp.....	15,213	938,034
Stifel Financial Corp.....	32,104	2,341,987
Stock Yards Bancorp, Inc.....	10,342	514,204
* StoneX Group, Inc.....	11,511	756,848
Summit State Bank.....	922	10,843
Synchrony Financial.....	157,018	6,103,290
Synovus Financial Corp.....	40,986	1,543,533
T Rowe Price Group, Inc.....	42,877	4,650,011
* Texas Capital Bancshares, Inc.....	19,486	1,188,646
# TFS Financial Corp.....	49,800	663,336
* Third Coast Bancshares, Inc.....	659	12,521
Timberland Bancorp, Inc.....	618	17,285
Tiptree, Inc.....	18,783	355,562
#* Toast, Inc., Class A.....	71,356	1,267,996
Tompkins Financial Corp.....	6,386	315,405
Towne Bank.....	31,019	871,944
Tradeweb Markets, Inc., Class A.....	5,958	568,334
Travelers Cos., Inc.....	100,687	21,281,204
TriCo Bancshares.....	13,353	485,382
* Triumph Financial, Inc.....	9,377	662,485
Truist Financial Corp.....	8,514	315,529
TrustCo Bank Corp.....	14,125	408,213

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Trustmark Corp.....	42,990	\$ 1,160,300
U.S. Bancorp.....	70,643	2,934,510
UMB Financial Corp.....	19,051	1,571,707
United Bancorp, Inc.....	1,200	14,448
United Bancshares, Inc.....	300	5,733
United Bankshares, Inc.....	106,071	3,802,645
United Community Banks, Inc.....	41,110	1,123,947
United Fire Group, Inc.....	17,383	389,553
United Security Bancshares.....	442	3,558
Unity Bancorp, Inc.....	600	16,434
Universal Insurance Holdings, Inc.....	17,456	290,119
Univest Financial Corp.....	13,273	281,919
Unum Group.....	90,874	4,392,849
Valley National Bancorp.....	160,043	1,539,614
Value Line, Inc.....	245	10,927
Veritex Holdings, Inc.....	23,308	489,701
Victory Capital Holdings, Inc., Class A.....	13,120	442,538
Virtu Financial, Inc., Class A.....	34,775	583,872
Virtus Investment Partners, Inc.....	4,377	1,033,453
# Visa, Inc., Class A.....	235,534	64,362,021
Voya Financial, Inc.....	47,539	3,440,397
W R Berkley Corp.....	99,418	8,140,346
WaFd, Inc.....	31,040	901,402
Walker & Dunlop, Inc.....	17,921	1,730,989
Washington Trust Bancorp, Inc.....	7,092	197,229
Waterstone Financial, Inc.....	8,901	118,383
Webster Financial Corp.....	55,147	2,728,674
Wells Fargo & Co.....	250,927	12,591,517
WesBanco, Inc.....	47,751	1,401,014
West BanCorp, Inc.....	2,622	49,320
Westamerica BanCorp.....	15,443	736,940
Western Alliance Bancorp.....	29,295	1,873,708
Western New England Bancorp, Inc.....	2,300	19,573
Western Union Co.....	89,723	1,127,818
* WEX, Inc.....	12,936	2,643,989
White Mountains Insurance Group Ltd.....	1,380	2,174,839
Willis Towers Watson PLC.....	21,041	5,182,398
Wintrust Financial Corp.....	20,536	1,991,581
# WisdomTree, Inc.....	84,822	574,245
#* World Acceptance Corp.....	3,007	394,849
WSFS Financial Corp.....	24,165	1,075,584
WVS Financial Corp.....	100	1,330
Zions Bancorp NA.....	42,923	1,798,474
TOTAL FINANCIALS.....		<u>1,024,748,868</u>
HEALTH CARE — (12.9%)		
#* 10X Genomics, Inc., Class A.....	12,691	528,834
* 4D Molecular Therapeutics, Inc.....	7,780	134,205
Abbott Laboratories.....	97,794	11,065,391
AbbVie, Inc.....	269,102	44,240,369
* Acadia Healthcare Co., Inc.....	19,826	1,628,508
* Accolade, Inc.....	39,895	451,611
#* Accuray, Inc.....	46,485	120,396
† Achillion Pharmaceuticals, Inc.....	15,963	4,310
* AdaptHealth Corp.....	14,527	104,885
#* Adaptive Biotechnologies Corp.....	55,669	204,305
* Addus HomeCare Corp.....	2,823	244,472
Agilent Technologies, Inc.....	42,082	5,474,868
* Agiliti, Inc.....	33,976	240,890

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
HEALTH CARE — (Continued)			
#*	agilon health, Inc.....	14,684	\$ 86,489
*	Agios Pharmaceuticals, Inc.....	14,637	331,089
††	Albireo Pharma, Inc.....	3,349	18,118
*	Alector, Inc.....	6,796	40,504
*	Align Technology, Inc.....	7,621	2,037,246
*	Allogene Therapeutics, Inc.....	19,929	70,150
*	Alnylam Pharmaceuticals, Inc.....	9,192	1,589,389
*	Amedisys, Inc.....	6,299	593,807
*	Amgen, Inc.....	87,600	27,529,176
*	AMN Healthcare Services, Inc.....	21,352	1,580,262
*	AnaptysBio, Inc.....	11,200	264,320
*	AngioDynamics, Inc.....	23,477	138,514
*	ANI Pharmaceuticals, Inc.....	589	32,878
*	Anika Therapeutics, Inc.....	5,680	133,594
#*	Apollo Medical Holdings, Inc.....	12,723	442,124
*	Arcturus Therapeutics Holdings, Inc.....	4,218	139,067
*	Arcus Biosciences, Inc.....	19,731	298,727
*	Artivion, Inc.....	22,598	377,839
*	AtriCure, Inc.....	13,771	469,040
*	Atrion Corp.....	613	208,420
*	Avanos Medical, Inc.....	26,935	516,883
*	Avantor, Inc.....	107,559	2,472,781
#*	Avid Bioservices, Inc.....	7,906	53,524
*	Avidity Biosciences, Inc.....	14,097	172,406
*	Axogen, Inc.....	9,935	96,071
*	Axonics, Inc.....	13,507	916,855
*	Azenta, Inc.....	15,551	1,013,925
#*	Beam Therapeutics, Inc.....	12,078	294,703
*	Becton Dickinson & Co.....	15,984	3,817,139
*	Biogen, Inc.....	29,025	7,159,306
#*	BioLife Solutions, Inc.....	3,279	55,743
*	BioMarin Pharmaceutical, Inc.....	17,937	1,579,891
*	Bio-Rad Laboratories, Inc., Class A.....	5,862	1,881,057
*	Bio-Techne Corp.....	21,336	1,500,348
*	Boston Scientific Corp.....	122,785	7,767,379
*	Bristol-Myers Squibb Co.....	411,282	20,099,351
*	Bruker Corp.....	45,795	3,274,800
*	Cardinal Health, Inc.....	68,878	7,520,789
*	CareDx, Inc.....	3,255	27,863
*	Caribou Biosciences, Inc.....	9,323	57,150
*	Castle Biosciences, Inc.....	13,600	313,888
*	Catalent, Inc.....	16,040	828,306
*	Celldex Therapeutics, Inc.....	3,355	118,163
*	Cencora, Inc.....	49,655	11,553,725
*	Centene Corp.....	152,289	11,468,885
*	Certara, Inc.....	46,337	748,806
*	Charles River Laboratories International, Inc.....	7,893	1,707,098
*	Chemed Corp.....	2,171	1,286,947
††	Chinook Therapeutics, Inc.....	11,306	3,279
*	Cigna Group.....	68,560	20,633,132
*	Cogent Biosciences, Inc.....	7,449	32,999
*	Computer Programs & Systems, Inc.....	7,089	71,812
*	CONMED Corp.....	8,123	776,559
††	Contra Abiomed, Inc.....	5,835	91,084
*	Cooper Cos., Inc.....	3,980	1,484,659
*	Corcept Therapeutics, Inc.....	6,953	146,708
*	CorVel Corp.....	8,012	1,885,544
*	Crinetics Pharmaceuticals, Inc.....	2,525	92,112
#*	CRISPR Therapeutics AG.....	25,886	1,629,524

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Cross Country Healthcare, Inc.....	27,056	\$ 574,940
* CryoPort, Inc.....	19,005	275,763
#* Cue Biopharma, Inc.....	13,497	35,632
* Cullinan Oncology, Inc.....	5,180	78,425
CVS Health Corp.....	249,508	18,555,910
* Cymbabay Therapeutics, Inc.....	8,753	205,783
#* Cytokinetics, Inc.....	11,836	924,747
Danaher Corp.....	70,075	16,811,693
* DaVita, Inc.....	23,310	2,521,210
* Deciphera Pharmaceuticals, Inc.....	25,900	370,888
#* Definitive Healthcare Corp.....	16,535	140,547
* Denali Therapeutics, Inc.....	19,832	317,510
DENTSPLY SIRONA, Inc.....	62,467	2,170,728
* Dexcom, Inc.....	22,754	2,761,198
#* Doximity, Inc., Class A.....	34,631	933,305
* Dynavax Technologies Corp.....	31,261	403,892
* Dyne Therapeutics, Inc.....	4,978	106,529
* Eagle Pharmaceuticals, Inc.....	6,161	36,103
* Editas Medicine, Inc.....	20,664	145,268
* Edwards Lifesciences Corp.....	52,365	4,109,082
* Elanco Animal Health, Inc.....	5,375	79,227
* Electromed, Inc.....	2,300	23,115
Elevance Health, Inc.....	44,081	21,751,329
Eli Lilly & Co.....	76,168	49,174,822
Embeckta Corp.....	24,133	413,640
#* Emergent BioSolutions, Inc.....	13,585	22,687
Encompass Health Corp.....	17,304	1,229,276
* Enhabit, Inc.....	4,700	47,423
* Enovis Corp.....	5,566	326,724
* Envista Holdings Corp.....	97,632	2,294,352
* Evolent Health, Inc., Class A.....	32,987	970,148
* Exact Sciences Corp.....	5,094	333,148
* Exelixis, Inc.....	15,512	337,541
#* Fate Therapeutics, Inc.....	572	3,524
* FONAR Corp.....	776	15,179
* Fortrea Holdings, Inc.....	20,313	628,890
* Fulgent Genetics, Inc.....	9,106	223,917
* GE HealthCare Technologies, Inc.....	79,348	5,820,969
* Generation Bio Co.....	7	13
Gilead Sciences, Inc.....	260,829	20,412,478
* Glaukos Corp.....	9,932	884,246
* Globus Medical, Inc., Class A.....	25,743	1,358,973
#* GoodRx Holdings, Inc., Class A.....	31,024	186,144
* Haemonetics Corp.....	12,916	987,557
* Halozyme Therapeutics, Inc.....	18,566	628,459
* Harvard Bioscience, Inc.....	3,317	14,595
* HCA Healthcare, Inc.....	12,611	3,845,094
* Health Catalyst, Inc.....	37,632	367,665
* HealthEquity, Inc.....	26,202	1,980,347
* HealthStream, Inc.....	14,850	395,307
* Henry Schein, Inc.....	46,308	3,465,691
* Hims & Hers Health, Inc.....	65,864	565,113
* Hologic, Inc.....	59,418	4,423,076
* Humana, Inc.....	20,840	7,878,770
* ICU Medical, Inc.....	2,192	200,634
* Ideaya Biosciences, Inc.....	10,150	441,829
* IDEXX Laboratories, Inc.....	8,338	4,294,737
#* IGM Biosciences, Inc.....	500	5,260
* Illumina, Inc.....	20,487	2,929,846

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Immunovant, Inc.....	5,583	\$ 203,277
#* Inari Medical, Inc.....	4,868	277,233
* Incyte Corp.....	29,206	1,716,437
* InfuSystem Holdings, Inc.....	2,116	19,531
* Innoviva, Inc.....	14,687	237,929
* Inogen, Inc.....	5,653	40,221
* Insulet Corp.....	5,964	1,138,349
* Integer Holdings Corp.....	13,826	1,400,850
* Integra LifeSciences Holdings Corp.....	18,636	748,235
* Intellia Therapeutics, Inc.....	18,757	446,792
* Intuitive Surgical, Inc.....	21,266	8,043,226
* Iovance Biotherapeutics, Inc.....	45,109	348,693
* IQVIA Holdings, Inc.....	49,072	10,218,263
* iRadimed Corp.....	1,652	68,409
* Ironwood Pharmaceuticals, Inc.....	54,216	769,325
* iTeos Therapeutics, Inc.....	1,000	9,950
* Jazz Pharmaceuticals PLC.....	4,101	503,275
* Johnson & Johnson.....	417,006	66,262,253
#* Joint Corp.....	1,721	16,797
#* KalVista Pharmaceuticals, Inc.....	12,280	193,656
* Keros Therapeutics, Inc.....	1,500	83,040
#* Kiniksa Pharmaceuticals Ltd., Class A.....	4,087	72,054
* Krystal Biotech, Inc.....	7,585	843,831
* Kura Oncology, Inc.....	13,823	278,395
#* Kymera Therapeutics, Inc.....	13,726	449,938
* Laboratory Corp. of America Holdings.....	18,021	4,006,068
* Lantheus Holdings, Inc.....	2,498	129,721
* LeMaitre Vascular, Inc.....	5,455	316,608
* LENSAR, Inc.....	1,319	4,682
* LivaNova PLC.....	13,536	658,932
* MacroGenics, Inc.....	4,311	61,647
* Maravai LifeSciences Holdings, Inc., Class A.....	26,030	150,974
#* Masimo Corp.....	13,430	1,731,664
* McKesson Corp.....	22,124	11,059,566
* Medpace Holdings, Inc.....	8,275	2,412,824
* Medtronic PLC.....	142,929	12,512,005
* Merck & Co., Inc.....	229,731	27,746,910
* Merit Medical Systems, Inc.....	17,637	1,380,977
#* Merrimack Pharmaceuticals, Inc.....	2,200	29,480
* Mesa Laboratories, Inc.....	2,273	208,252
* Mettler-Toledo International, Inc.....	3,222	3,857,346
>> Mirati Therapeutics, Inc.....	8,088	5,662
* Moderna, Inc.....	54,518	5,509,044
* ModivCare, Inc.....	2,046	81,369
* Molina Healthcare, Inc.....	18,112	6,455,841
* Myriad Genetics, Inc.....	8,399	179,655
* National Research Corp.....	4,399	173,321
* NeoGenomics, Inc.....	31,066	461,330
* Neurocrine Biosciences, Inc.....	3,175	443,770
* Nurix Therapeutics, Inc.....	9,934	78,479
* Nuvalent, Inc., Class A.....	3,499	263,020
* Olema Pharmaceuticals, Inc.....	22,500	293,400
* OmniAb, Inc.....	18,495	107,271
* Omnicell, Inc.....	10,710	344,541
#* OptimizeRx Corp.....	4,481	63,272
* Option Care Health, Inc.....	50,018	1,562,562
* OraSure Technologies, Inc.....	11,284	83,163
* Organon & Co.....	57,298	954,012
* Orthofix Medical, Inc.....	120	1,667

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Outset Medical, Inc.....	25,347	\$ 77,055
* Ovid therapeutics, Inc.....	11,198	43,336
* Owens & Minor, Inc.....	36,039	710,329
#* Pacific Biosciences of California, Inc.....	72,304	470,699
Patterson Cos., Inc.....	30,840	920,882
#*†† PDL BioPharma, Inc.....	17,391	27,999
* Pediatrix Medical Group, Inc.....	42,260	395,554
* Pennant Group, Inc.....	2,661	39,942
* Penumbra, Inc.....	6,035	1,521,967
Perrigo Co. PLC.....	38,659	1,240,181
* PetIQ, Inc.....	12,400	222,828
Pfizer, Inc.....	1,163,930	31,519,224
* Phreesia, Inc.....	1,985	50,578
* PMV Pharmaceuticals, Inc.....	6,785	11,942
Premier, Inc., Class A.....	77,820	1,682,468
* Prestige Consumer Healthcare, Inc.....	6,317	388,748
* Pro-Dex, Inc.....	1,452	31,508
* Progyny, Inc.....	5,729	218,218
* Protagonist Therapeutics, Inc.....	8,401	210,109
* Prothena Corp. PLC.....	13,169	373,868
Psychemedics Corp.....	600	1,920
* Pulmonx Corp.....	3,685	48,937
* Quanterix Corp.....	5,706	126,046
Quest Diagnostics, Inc.....	15,721	2,019,048
* R1 RCM, Inc.....	52,809	540,764
* RadNet, Inc.....	16,545	611,669
* Regeneron Pharmaceuticals, Inc.....	18,147	17,108,629
* REGENXBIO, Inc.....	16,403	202,085
* Relay Therapeutics, Inc.....	32,466	300,310
* Repligen Corp.....	13,325	2,523,755
* Replimune Group, Inc.....	18,165	140,960
ResMed, Inc.....	19,939	3,792,398
* REVOLUTION Medicines, Inc.....	12,874	357,253
Revvity, Inc.....	29,671	3,180,138
* Rhythm Pharmaceuticals, Inc.....	1,697	74,855
* Rocket Pharmaceuticals, Inc.....	10,114	290,575
* Sage Therapeutics, Inc.....	16,406	420,650
* Sarepta Therapeutics, Inc.....	809	96,263
#* Schrodinger, Inc.....	23,727	627,579
* SI-BONE, Inc.....	4,400	88,924
# SIGA Technologies, Inc.....	8,665	42,285
# Simulations Plus, Inc.....	4,415	167,328
#* Sotera Health Co.....	6,696	98,565
#* SpringWorks Therapeutics, Inc.....	10,180	449,243
* Standard BioTools, Inc.....	38,169	86,644
#* Stoke Therapeutics, Inc.....	8,057	38,996
Stryker Corp.....	31,892	10,699,128
* Supernus Pharmaceuticals, Inc.....	4,453	123,259
* Surmodics, Inc.....	3,112	109,574
* Sutro Biopharma, Inc.....	6,100	26,474
* Teladoc Health, Inc.....	73,201	1,422,295
# Teleflex, Inc.....	11,017	2,675,258
Thermo Fisher Scientific, Inc.....	36,770	19,818,295
* Twist Bioscience Corp.....	11,414	369,814
U.S. Physical Therapy, Inc.....	3,880	357,969
* United Therapeutics Corp.....	3,683	791,035
UnitedHealth Group, Inc.....	174,757	89,430,147
Utah Medical Products, Inc.....	407	32,238
* Varex Imaging Corp.....	10,300	198,481

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Veeva Systems, Inc., Class A.....	12,029	\$ 2,494,935
* Veracyte, Inc.....	7,066	176,791
* Veradigm, Inc.....	70,922	647,518
* Vericel Corp.....	5,917	254,313
* Vertex Pharmaceuticals, Inc.....	27,818	12,055,765
Viatriis, Inc.....	7,799	91,794
* Vir Biotechnology, Inc.....	13,600	127,840
* Waters Corp.....	11,045	3,509,107
* Xencor, Inc.....	28,523	533,380
* Xenon Pharmaceuticals, Inc.....	1,930	87,275
* Zentaris Pharmaceuticals, Inc.....	1,408	16,685
Zimmer Biomet Holdings, Inc.....	33,671	4,229,078
* Zimvie, Inc.....	8,156	142,567
Zoetis, Inc.....	11,555	2,170,145
TOTAL HEALTH CARE.....		<u>810,319,297</u>
INDUSTRIALS — (13.2%)		
* 3D Systems Corp.....	52,529	251,614
3M Co.....	60,694	5,726,479
A O Smith Corp.....	38,757	3,007,931
AAON, Inc.....	21,741	1,525,349
* AAR Corp.....	12,924	786,038
ABM Industries, Inc.....	38,932	1,588,036
ACCO Brands Corp.....	60,624	368,594
Acme United Corp.....	500	23,940
Acuity Brands, Inc.....	10,503	2,501,394
* ACV Auctions, Inc., Class A.....	23,660	306,870
Advanced Drainage Systems, Inc.....	12,176	1,587,994
AECOM.....	48,227	4,253,139
* AeroVironment, Inc.....	6,652	802,497
AGCO Corp.....	39,019	4,773,194
Air Lease Corp.....	78,701	3,290,489
Alamo Group, Inc.....	4,755	1,009,391
Albany International Corp., Class A.....	10,339	919,240
* Alight, Inc., Class A.....	63,368	565,243
Allegion PLC.....	25,848	3,202,309
Allient, Inc.....	2,700	75,222
Allison Transmission Holdings, Inc.....	50,036	3,029,179
Alta Equipment Group, Inc.....	6,300	67,410
#* Ameresco, Inc., Class A.....	6,493	132,652
* American Superconductor Corp.....	9,413	103,543
* American Woodmark Corp.....	3,600	328,608
AMETEK, Inc.....	34,279	5,554,912
* API Group Corp.....	99,820	3,146,326
Apogee Enterprises, Inc.....	8,543	451,156
Applied Industrial Technologies, Inc.....	13,457	2,374,622
ArcBest Corp.....	6,940	826,762
Arcosa, Inc.....	8,448	661,309
Argan, Inc.....	6,356	281,761
Armstrong World Industries, Inc.....	7,400	734,154
* Array Technologies, Inc.....	5,449	72,145
* ASGN, Inc.....	24,679	2,290,705
Astec Industries, Inc.....	9,809	349,200
* Astronics Corp.....	12,713	214,977
* Astronics Corp., Class B.....	988	16,717
* Asure Software, Inc.....	1,020	9,017
* Atkore, Inc.....	21,145	3,225,247
Automatic Data Processing, Inc.....	79,540	19,549,341
* AZEK Co., Inc.....	27,132	1,046,210

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
AZZ, Inc.....	10,432	\$ 651,478
Barnes Group, Inc.....	17,289	572,439
Barrett Business Services, Inc.....	4,200	471,534
* Beacon Roofing Supply, Inc.....	40,242	3,335,659
BGSF, Inc.....	2,055	20,961
* Blue Bird Corp.....	7,351	214,135
* BlueLinx Holdings, Inc.....	5,699	657,323
Boise Cascade Co.....	19,523	2,644,586
Booz Allen Hamilton Holding Corp.....	49,128	6,915,749
Brady Corp., Class A.....	5,547	334,096
* BrightView Holdings, Inc.....	24,550	219,232
Brink's Co.....	14,105	1,140,248
Broadridge Financial Solutions, Inc.....	26,587	5,429,065
* Builders FirstSource, Inc.....	86,070	14,952,941
BWX Technologies, Inc.....	31,813	2,592,123
* CACI International, Inc., Class A.....	11,545	3,968,363
Carlisle Cos., Inc.....	12,977	4,078,152
Carrier Global Corp.....	200,109	10,947,963
Caterpillar, Inc.....	96,606	29,011,748
* CBIZ, Inc.....	17,662	1,124,363
* CECO Environmental Corp.....	6,415	124,002
CH Robinson Worldwide, Inc.....	52,633	4,425,909
* Cimpress PLC.....	6,169	464,032
Cintas Corp.....	10,238	6,189,588
Civeo Corp.....	1,011	22,444
#* Clarivate PLC.....	237,151	2,120,130
* Clean Harbors, Inc.....	7,000	1,175,720
Columbus McKinnon Corp.....	15,161	592,340
Comfort Systems USA, Inc.....	21,453	4,665,384
* Commercial Vehicle Group, Inc.....	4,998	32,437
Concentrix Corp.....	17,435	1,549,448
* Conduent, Inc.....	126,948	457,013
* Construction Partners, Inc., Class A.....	13,366	608,153
Copa Holdings SA, Class A.....	1,674	160,804
* Copart, Inc.....	121,564	5,839,935
* Core & Main, Inc., Class A.....	33,106	1,367,609
Covenant Logistics Group, Inc.....	3,969	191,861
CRA International, Inc.....	3,712	398,075
Crane Co.....	19,929	2,473,388
CSG Systems International, Inc.....	13,407	674,506
CSW Industrials, Inc.....	2,666	564,046
CSX Corp.....	135,577	4,840,099
Cummins, Inc.....	31,008	7,420,214
Curtiss-Wright Corp.....	14,543	3,236,836
* Daseke, Inc.....	17,521	142,621
#* Dayforce, Inc.....	44,667	3,105,250
Deere & Co.....	53,725	21,145,086
Deluxe Corp.....	14,464	273,514
* Distribution Solutions Group, Inc.....	1,758	56,115
* DLH Holdings Corp.....	1,775	27,868
* DNOW, Inc.....	62,622	631,856
Donaldson Co., Inc.....	41,807	2,700,314
Douglas Dynamics, Inc.....	9,728	244,659
Dover Corp.....	32,492	4,866,652
* Driven Brands Holdings, Inc.....	14,793	193,936
* Ducommun, Inc.....	4,599	226,961
Dun & Bradstreet Holdings, Inc.....	145,029	1,680,886
* DXP Enterprises, Inc.....	8,736	281,474
* Dycom Industries, Inc.....	11,258	1,257,519

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Eastern Co.....	406	\$ 9,984
Eaton Corp. PLC.....	48,798	12,008,212
EMCOR Group, Inc.....	21,238	4,844,600
Emerson Electric Co.....	53,871	4,941,587
Encore Wire Corp.....	9,446	2,130,073
* Energy Recovery, Inc.....	15,444	239,536
Enerpac Tool Group Corp.....	19,790	618,042
EnerSys.....	12,751	1,218,613
Ennis, Inc.....	9,841	200,461
Enpro, Inc.....	7,949	1,187,422
* Enviri Corp.....	18,453	158,880
Equifax, Inc.....	37,994	9,283,454
Esab Corp.....	13,512	1,161,897
ESCO Technologies, Inc.....	10,261	1,045,288
# EVI Industries, Inc.....	546	12,607
* ExlService Holdings, Inc.....	44,315	1,386,173
Expeditors International of Washington, Inc.....	74,296	9,385,814
Exponent, Inc.....	17,890	1,577,719
Fastenal Co.....	120,564	8,226,082
Federal Signal Corp.....	20,957	1,613,270
FedEx Corp.....	31,108	7,506,049
Ferguson PLC.....	51,976	9,764,211
First Advantage Corp.....	12,263	200,745
Flowserve Corp.....	50,725	2,025,449
* Fluor Corp.....	80,455	3,033,958
* Forrester Research, Inc.....	6,479	165,085
Fortive Corp.....	62,984	4,924,089
Fortune Brands Innovations, Inc.....	54,020	4,191,412
Forward Air Corp.....	5,320	235,836
* Franklin Covey Co.....	1,000	40,440
Franklin Electric Co., Inc.....	16,186	1,525,692
* FTI Consulting, Inc.....	11,305	2,166,151
* Gates Industrial Corp. PLC.....	50,501	650,453
GATX Corp.....	12,483	1,531,040
* Gencor Industries, Inc.....	1,295	20,202
* Generac Holdings, Inc.....	11,397	1,295,497
General Dynamics Corp.....	36,473	9,664,980
General Electric Co.....	95,229	12,610,224
Genpact Ltd.....	65,648	2,356,763
* Gibraltar Industries, Inc.....	11,471	928,233
* Global Industrial Co.....	13,866	589,721
GMS, Inc.....	23,585	1,984,914
Gorman-Rupp Co.....	10,775	359,777
Graco, Inc.....	41,819	3,567,161
GrafTech International Ltd.....	65,197	86,712
* Graham Corp.....	400	7,784
Granite Construction, Inc.....	11,223	506,270
* Great Lakes Dredge & Dock Corp.....	24,151	184,514
Greenbrier Cos., Inc.....	8,814	400,684
Griffon Corp.....	11,346	661,018
* GXO Logistics, Inc.....	30,006	1,631,726
H&E Equipment Services, Inc.....	18,812	1,011,897
* Hayward Holdings, Inc.....	17,796	222,806
* Healthcare Services Group, Inc.....	14,378	135,728
Heartland Express, Inc.....	21,648	280,342
HEICO Corp.....	6,380	1,145,784
HEICO Corp., Class A.....	10,599	1,499,441
Heidrick & Struggles International, Inc.....	13,193	395,394
Helios Technologies, Inc.....	10,966	452,457

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	13,754	\$ 2,028,577
	22,960	1,524,314
	30,207	1,406,740
#	27,994	1,139,916
	56,806	11,489,582
	44,416	2,498,844
*	30,558	1,383,666
	14,120	4,738,248
*	5,879	74,546
	15,881	4,111,909
	600	14,466
*	15,259	1,579,764
	4,600	302,312
	11,598	1,612,586
	13,064	2,763,036
*	5,100	417,996
	44,756	11,676,840
	57,599	4,599,856
	15,143	1,736,751
	8,702	301,350
	26,096	323,851
	34,285	4,140,942
	37,892	5,106,705
	17,290	3,474,944
*	25,161	467,995
	14,222	1,404,565
	103,866	5,472,700
	3,538	1,011,868
	10,382	467,709
	70,863	3,692,671
	41,047	843,516
	23,829	584,287
	10,203	697,375
*	13,118	1,031,862
	26,733	1,533,940
	38,795	2,276,103
*	47,526	804,615
*	958	22,024
	30,101	6,273,650
	8,219	1,575,747
	40,662	4,491,931
	8,078	3,458,676
	15,261	3,391,299
	2,870	373,416
*	12,769	222,819
	1,800	24,588
*	3,706	27,721
*	25,263	406,734
	28,144	2,086,596
	18,264	337,884
	36,846	2,479,367
*	5,689	523,672
*	29,617	1,944,948
*	54,020	760,061
*	7,677	71,243
	7,707	863,415
	16,082	529,098
	23,155	1,878,334
#*	2,139	27,144

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	13,124	\$ 1,649,031
* McGrath RentCorp.....	21,623	641,338
* Mercury Systems, Inc.....	19,200	2,708,544
* Middleby Corp.....	3,803	153,071
Miller Industries, Inc.....	33,151	881,485
MillerKnoll, Inc.....	3,871	30,078
* Mistras Group, Inc.....	7,569	221,090
* Montrose Environmental Group, Inc.....	11,052	1,545,070
Moog, Inc., Class A.....	47,330	504,538
* MRC Global, Inc.....	12,027	1,984,816
MSA Safety, Inc.....	20,705	2,043,169
MSC Industrial Direct Co., Inc., Class A.....	14,014	672,672
Mueller Industries, Inc.....	34,298	470,226
Mueller Water Products, Inc., Class A.....	7,511	1,080,457
* MYR Group, Inc.....	20,088	909,384
* NEXTracker, Inc., Class A.....	11,289	2,841,667
Nordson Corp.....	16,085	7,186,135
Northrop Grumman Corp.....	1,100	33,407
* Northwest Pipe Co.....	4,791	502,528
* NV5 Global, Inc.....	59,476	3,570,939
nVent Electric PLC.....	10,571	4,133,472
Old Dominion Freight Line, Inc.....	391	27,276
Omega Flex, Inc.....	54,148	762,404
* OPENLANE, Inc.....	24,608	2,709,341
Oshkosh Corp.....	54,344	4,806,183
Otis Worldwide Corp.....	128,694	12,919,591
PACCAR, Inc.....	6,042	125,130
* PAM Transportation Services, Inc.....	14,265	210,409
Park Aerospace Corp.....	19,878	9,233,331
Parker-Hannifin Corp.....	3,500	86,590
Park-Ohio Holdings Corp.....	51,875	3,379,656
* Parsons Corp.....	59,905	7,292,236
Paychex, Inc.....	7,995	1,520,969
Paycom Software, Inc.....	9,552	185,595
#* Paycor HCM, Inc.....	8,247	1,306,407
* Paylocity Holding Corp.....	53,787	3,935,595
Pentair PLC.....	15,776	650,287
* PGT Innovations, Inc.....	57,843	237,735
Pitney Bowes, Inc.....	72,728	323,640
#* Plug Power, Inc.....	8,550	1,013,432
Powell Industries, Inc.....	1,265	154,646
Preformed Line Products Co.....	25,253	828,298
Primoris Services Corp.....	12,989	468,773
* Proto Labs, Inc.....	7,409	40,453
* Quad/Graphics, Inc.....	7,566	236,211
Quanex Building Products Corp.....	27,412	5,319,299
Quanta Services, Inc.....	10,535	64,685
* Radiant Logistics, Inc.....	3,798	1,019,915
* RBC Bearings, Inc.....	4,300	118,465
RCM Technologies, Inc.....	15,264	2,037,133
Regal Rexnord Corp.....	62,423	1,046,834
* Resideo Technologies, Inc.....	16,615	223,638
Resources Connection, Inc.....	27,233	531,588
REV Group, Inc.....	66,571	5,295,057
Robert Half, Inc.....	21,413	5,423,485
Rockwell Automation, Inc.....	38,571	1,670,510
Rollins, Inc.....	175,840	16,022,541
RTX Corp.....	31,770	1,426,791
Rush Enterprises, Inc., Class A.....	9,332	441,124
# Rush Enterprises, Inc., Class B.....		

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* RXO, Inc.....	28,710	\$ 597,168
Ryder System, Inc.....	13,664	1,551,820
* Saia, Inc.....	6,443	2,903,087
Schneider National, Inc., Class B.....	24,897	610,474
Science Applications International Corp.....	33,243	4,243,801
Sensata Technologies Holding PLC.....	42,595	1,540,661
#* Shoals Technologies Group, Inc., Class A.....	23,318	307,098
Shyft Group, Inc.....	9,151	99,105
Simpson Manufacturing Co., Inc.....	4,355	788,211
* SiteOne Landscape Supply, Inc.....	15,733	2,431,535
Snap-on, Inc.....	11,496	3,333,035
* SP Plus Corp.....	7,147	369,714
* SPX Technologies, Inc.....	14,335	1,442,674
SS&C Technologies Holdings, Inc.....	52,452	3,200,621
Standex International Corp.....	4,182	617,514
Stanley Black & Decker, Inc.....	27,187	2,536,547
Steelcase, Inc., Class A.....	43,039	545,735
* Stericycle, Inc.....	22,332	1,071,936
* Sterling Infrastructure, Inc.....	12,473	936,722
* Stratasys Ltd.....	57,076	754,545
#* Sunrun, Inc.....	68,635	993,835
# Tecnoglass, Inc.....	8,988	413,538
Tennant Co.....	5,214	492,827
Terex Corp.....	25,302	1,554,302
Tetra Tech, Inc.....	14,065	2,224,802
Textron, Inc.....	40,523	3,432,703
* Thermon Group Holdings, Inc.....	12,875	422,043
Timken Co.....	24,186	1,981,075
* Titan International, Inc.....	40,500	597,780
* Titan Machinery, Inc.....	12,204	326,213
Toro Co.....	31,583	2,920,796
Trane Technologies PLC.....	38,759	9,769,206
* Transcat, Inc.....	923	101,567
TransDigm Group, Inc.....	6,038	6,597,602
TransUnion.....	51,099	3,535,540
* Trex Co., Inc.....	18,825	1,533,861
* TriNet Group, Inc.....	16,078	1,828,069
Trinity Industries, Inc.....	49,407	1,242,092
* Triumph Group, Inc.....	38,819	628,868
* TrueBlue, Inc.....	26,951	371,385
TTEC Holdings, Inc.....	16,398	334,191
* Tutor Perini Corp.....	27,914	250,109
Twin Disc, Inc.....	3,200	48,928
* Uber Technologies, Inc.....	121,885	7,955,434
UFP Industries, Inc.....	15,953	1,809,868
#* U-Haul Holding Co.....	9,888	655,179
U-Haul Holding Co.....	86,917	5,551,389
* Ultralife Corp.....	1,376	9,728
UniFirst Corp.....	5,617	951,632
United Parcel Service, Inc., Class B.....	69,974	9,929,311
United Rentals, Inc.....	23,892	14,942,057
Universal Logistics Holdings, Inc.....	7,757	236,744
* V2X, Inc.....	3,988	155,093
Valmont Industries, Inc.....	4,853	1,095,371
Veralto Corp.....	23,358	1,791,325
Verisk Analytics, Inc.....	53,470	12,914,609
* Verra Mobility Corp.....	74,744	1,787,129
Vertiv Holdings Co., Class A.....	32,352	1,822,388
Vestis Corp.....	30,696	656,894

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Viad Corp.....	2,443	\$ 80,766
* Vicor Corp.....	3,380	127,325
VSE Corp.....	5,608	348,313
Wabash National Corp.....	16,346	413,554
# Watsco, Inc.....	9,649	3,772,566
Watts Water Technologies, Inc., Class A.....	9,849	1,950,201
Werner Enterprises, Inc.....	17,025	673,339
WESCO International, Inc.....	27,404	4,755,142
Westinghouse Air Brake Technologies Corp.....	37,639	4,952,163
* Willdan Group, Inc.....	8,900	170,346
* Willis Lease Finance Corp.....	474	23,231
* WillScot Mobile Mini Holdings Corp.....	78,050	3,691,765
Woodward, Inc.....	13,450	1,853,007
WW Grainger, Inc.....	18,655	16,708,164
* XPO, Inc.....	28,710	2,452,982
Xylem, Inc.....	40,255	4,526,272
TOTAL INDUSTRIALS.....		<u>825,564,417</u>
INFORMATION TECHNOLOGY — (22.7%)		
A10 Networks, Inc.....	19,143	255,942
Accenture PLC, Class A.....	88,943	32,364,579
* ACI Worldwide, Inc.....	40,380	1,214,227
Adeia, Inc.....	45,448	551,739
* Adobe, Inc.....	52,437	32,394,530
Advanced Energy Industries, Inc.....	10,887	1,134,208
Advanced Micro Devices, Inc.....	152,977	25,652,713
* Agilysys, Inc.....	5,872	491,545
* Airgain, Inc.....	869	3,606
* Akamai Technologies, Inc.....	18,859	2,323,995
* Alarm.com Holdings, Inc.....	12,390	753,560
* Alkami Technology, Inc.....	1,920	47,270
* Allegro MicroSystems, Inc.....	24,017	623,001
* Altair Engineering, Inc., Class A.....	2,663	226,408
Amdocs Ltd.....	34,245	3,139,582
American Software, Inc., Class A.....	10,000	113,300
Amphenol Corp., Class A.....	48,137	4,866,651
* Amtech Systems, Inc.....	2,892	11,799
Analog Devices, Inc.....	30,539	5,874,482
ANSYS, Inc.....	8,317	2,726,562
* Appfolio, Inc., Class A.....	3,060	670,936
Apple, Inc.....	1,618,028	298,364,363
Applied Materials, Inc.....	122,619	20,146,302
* AppLovin Corp., Class A.....	50,092	2,060,284
* Arista Networks, Inc.....	27,089	7,007,382
* Arlo Technologies, Inc.....	29,474	261,729
* Arrow Electronics, Inc.....	31,698	3,523,233
* Aspen Technology, Inc.....	11,634	2,233,612
* Atlassian Corp., Class A.....	3,158	788,774
#* Aurora Innovation, Inc.....	61,400	183,586
* Autodesk, Inc.....	30,824	7,823,439
* Aviat Networks, Inc.....	3,288	98,081
Avnet, Inc.....	51,032	2,311,750
Badger Meter, Inc.....	4,664	671,569
Belden, Inc.....	6,879	510,284
Benchmark Electronics, Inc.....	15,479	419,790
Bentley Systems, Inc., Class B.....	19,807	998,273
Bill Holdings, Inc.....	21,164	1,651,850
* Blackbaud, Inc.....	13,856	1,121,228
* Box, Inc., Class A.....	43,941	1,141,587

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Brightcove, Inc.....	4,594	\$ 10,520
Broadcom, Inc.....	78,387	92,496,660
* Cadence Design Systems, Inc.....	28,832	8,316,879
* Calix, Inc.....	17,025	564,889
* Cambium Networks Corp.....	7,569	32,168
* CCC Intelligent Solutions Holdings, Inc.....	48,853	536,894
CDW Corp.....	25,175	5,707,676
* Cerence, Inc.....	21,011	420,640
* Ciena Corp.....	46,874	2,484,322
* Cirrus Logic, Inc.....	16,433	1,268,628
* Cisco Systems, Inc.....	538,922	27,043,106
#* Clearfield, Inc.....	2,900	73,051
* Cloudflare, Inc., Class A.....	1,245	98,417
Cognex Corp.....	24,581	888,357
Cognizant Technology Solutions Corp., Class A.....	97,526	7,521,205
* Cognyte Software Ltd.....	11,933	84,486
* Cohu, Inc.....	21,755	693,114
* CommVault Systems, Inc.....	9,409	862,617
Comtech Telecommunications Corp.....	16,490	104,382
* Confluent, Inc., Class A.....	26,232	586,548
* Consensus Cloud Solutions, Inc.....	5,537	120,374
* Corsair Gaming, Inc.....	7,782	99,065
Crane NXT Co.....	11,430	666,140
* Credo Technology Group Holding Ltd.....	6,402	131,305
* CrowdStrike Holdings, Inc., Class A.....	5,896	1,724,580
* CS Disco, Inc.....	1,377	11,264
* Daktronics, Inc.....	27,724	210,148
* Datadog, Inc., Class A.....	12,787	1,591,214
Dell Technologies, Inc., Class C.....	37,645	3,120,018
* Digi International, Inc.....	28,450	691,619
*» Digital Turbine, Inc.....	25,058	135,063
#* DigitalOcean Holdings, Inc.....	11,515	388,286
* DocuSign, Inc.....	11,679	711,485
* Dolby Laboratories, Inc., Class A.....	13,478	1,121,100
* DoubleVerify Holdings, Inc.....	19,217	768,872
* Dropbox, Inc., Class A.....	60,938	1,930,516
* DXC Technology Co.....	86,762	1,891,412
* Dynatrace, Inc.....	37,766	2,152,662
* E2open Parent Holdings, Inc.....	22,564	84,841
* Eastman Kodak Co.....	16,868	58,195
* Ebix, Inc.....	21,221	44,776
* eGain Corp.....	5,400	40,500
# Entegris, Inc.....	3,617	425,721
* Envestnet, Inc.....	16,573	846,880
* EPAM Systems, Inc.....	6,964	1,936,758
* ePlus, Inc.....	10,129	765,145
* Everbridge, Inc.....	7,074	158,175
* Extreme Networks, Inc.....	33,960	458,800
* F5, Inc.....	16,825	3,090,752
* Fabrinet.....	1,154	246,391
* Fair Isaac Corp.....	4,835	5,796,343
* FARO Technologies, Inc.....	8,629	195,361
* Fastly, Inc., Class A.....	59,291	1,192,935
* Flex Ltd.....	115,328	2,737,887
* FormFactor, Inc.....	24,905	965,567
* Fortinet, Inc.....	90,979	5,867,236
* Frequency Electronics, Inc.....	1,723	17,609
* Freshworks, Inc., Class A.....	27,482	610,100
* Gartner, Inc.....	15,549	7,112,735

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
	140,877	\$ 3,307,792
* Gen Digital, Inc.....	16,404	3,868,227
* Globant SA.....	29,862	3,185,081
* GoDaddy, Inc., Class A.....	12,934	168,789
* Grid Dynamics Holdings, Inc.....	13,703	1,530,351
* Guidewire Software, Inc.....	10,466	241,974
* Hackett Group, Inc.....	31,429	367,719
* Harmonic, Inc.....	24,572	537,144
* HashiCorp, Inc., Class A.....	247,770	3,788,403
Hewlett Packard Enterprise Co.....	155,240	4,456,940
HP, Inc.....	3,347	2,045,017
* HubSpot, Inc.....	8,681	314,252
* Ichor Holdings Ltd.....	2,402	18,784
* Identiv, Inc.....	17,100	116,793
Immersion Corp.....	9,228	56,014
#* indie Semiconductor, Inc., Class A.....	15,658	77,351
#* Infinera Corp.....	12,363	370,890
* Informatica, Inc., Class A.....	10,339	45,698
* Information Services Group, Inc.....	15,303	2,827,076
* Insight Enterprises, Inc.....	326,927	14,084,015
Intel Corp.....	14,728	1,547,176
# InterDigital, Inc.....	164,167	30,150,911
* International Business Machines Corp.....	1,900	7,847
* Intevac, Inc.....	28,354	17,900,731
* Intuit, Inc.....	2,900	13,978
* Iteris, Inc.....	15,418	1,112,255
* Itron, Inc.....	19,352	358,786
#* Jamf Holding Corp.....	15,475	503,402
* JFrog Ltd.....	80,116	2,961,087
* Juniper Networks, Inc.....	19,330	2,962,516
* Keysight Technologies, Inc.....	1,207	28,702
* Kimball Electronics, Inc.....	23,419	13,911,823
* KLA Corp.....	5,403	88,123
* Knowles Corp.....	16,980	854,434
* Kulicke & Soffa Industries, Inc.....	1,119	5,450
* KVH Industries, Inc.....	48,271	990,521
* Kyndryl Holdings, Inc.....	21,505	17,745,281
* Lam Research Corp.....	3,255	19,790
* Lantronix, Inc.....	13,590	827,087
* Lattice Semiconductor Corp.....	400	2,520
* LGL Group, Inc.....	21,184	836,344
* LiveRamp Holdings, Inc.....	13,312	731,361
* Lumentum Holdings, Inc.....	2,774	19,890
#* Luna Innovations, Inc.....	3,441	22,470
* Magnachip Semiconductor Corp.....	12,444	3,018,417
* Manhattan Associates, Inc.....	89,246	6,041,954
* Marvell Technology, Inc.....	115,259	259,333
* Matterport, Inc.....	21,271	442,862
* MaxLinear, Inc.....	540,037	214,707,910
* Microsoft Corp.....	11,112	140,011
* Mitek Systems, Inc.....	5,099	542,789
# MKS Instruments, Inc.....	3,029	81,632
* Model N, Inc.....	4,024	1,611,692
#* MongoDB, Inc.....	5,010	3,019,627
* Monolithic Power Systems, Inc.....	18,324	5,854,518
Motorola Solutions, Inc.....	200	6,086
#* M-Tron Industries, Inc.....	41,202	534,802
* N-able, Inc.....	5,808	201,828
* Napco Security Technologies, Inc.....	66,686	980,284
* NCR Voyix Corp.....		

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
NetApp, Inc.....	48,439	\$ 4,223,881
* NETGEAR, Inc.....	16,004	227,257
* NetScout Systems, Inc.....	35,186	756,851
* Novanta, Inc.....	5,473	845,852
* Nutanix, Inc., Class A.....	36,058	2,026,460
NVIDIA Corp.....	307,113	188,957,415
* Okta, Inc.....	30,706	2,537,851
* Olo, Inc., Class A.....	54,030	279,335
ON24, Inc.....	11,470	87,745
* OneSpan, Inc.....	27,796	285,187
Oracle Corp.....	197,919	22,107,552
* OSI Systems, Inc.....	5,992	767,156
* Palantir Technologies, Inc., Class A.....	104,386	1,679,571
#* Palo Alto Networks, Inc.....	36,764	12,444,982
#* PAR Technology Corp.....	2,565	116,810
PC Connection, Inc.....	12,067	778,442
* PDF Solutions, Inc.....	9,700	302,640
* Perficient, Inc.....	7,464	508,522
* Photonics, Inc.....	20,910	610,990
* Plexus Corp.....	5,430	514,330
Power Integrations, Inc.....	13,516	1,013,159
#* PowerSchool Holdings, Inc., Class A.....	33,298	783,835
* Procore Technologies, Inc.....	12,435	887,735
Progress Software Corp.....	20,683	1,175,001
* PTC, Inc.....	18,579	3,356,296
* Pure Storage, Inc., Class A.....	52,181	2,086,718
* Q2 Holdings, Inc.....	4,086	173,859
QUALCOMM, Inc.....	199,612	29,644,378
* Qualys, Inc.....	10,551	1,995,933
* Rambus, Inc.....	24,838	1,702,148
* RF Industries Ltd.....	1,338	4,121
Richardson Electronics Ltd.....	500	4,920
* Rimini Street, Inc.....	8,000	26,240
Roper Technologies, Inc.....	10,925	5,866,725
* Salesforce, Inc.....	69,881	19,642,850
* Samsara, Inc., Class A.....	1,200	37,680
Sapiens International Corp. NV.....	13,958	381,053
* ScanSource, Inc.....	14,545	571,037
* SecureWorks Corp., Class A.....	1,149	7,917
* Semtech Corp.....	3,182	63,131
* SentinelOne, Inc., Class A.....	41,547	1,113,460
* ServiceNow, Inc.....	8,494	6,501,308
* SigmaTron International, Inc.....	497	1,580
* Silicon Laboratories, Inc.....	6,702	826,759
* SiTime Corp.....	2,366	252,145
Skyworks Solutions, Inc.....	6,505	679,512
#* SmartRent, Inc.....	18,946	55,891
* Snowflake, Inc., Class A.....	5,978	1,169,536
* SolarEdge Technologies, Inc.....	958	63,707
* SolarWinds Corp.....	53,126	627,949
* SoundThinking, Inc.....	2,086	43,055
* Splunk, Inc.....	9,233	1,416,065
* SPS Commerce, Inc.....	6,903	1,268,771
* Super Micro Computer, Inc.....	19,450	10,300,914
* Synaptics, Inc.....	8,811	941,103
* Synopsys, Inc.....	12,955	6,909,549
TD SYNnex Corp.....	24,685	2,468,006
TE Connectivity Ltd.....	14,607	2,076,969
* Teledyne Technologies, Inc.....	6,892	2,884,095

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
#* Telos Corp.....	10,632	\$ 42,953
* Teradata Corp.....	28,040	1,294,887
Teradyne, Inc.....	37,120	3,585,421
* TransAct Technologies, Inc.....	300	2,298
* Trimble, Inc.....	54,188	2,756,002
* Turtle Beach Corp.....	7,085	80,556
* Twilio, Inc., Class A.....	35,205	2,475,968
* Tyler Technologies, Inc.....	5,455	2,306,101
* UiPath, Inc., Class A.....	108,428	2,491,675
* Unisys Corp.....	27,940	188,316
#* Unity Software, Inc.....	39,273	1,272,445
Universal Display Corp.....	10,772	1,828,762
* Upland Software, Inc.....	5,855	24,298
* Varonis Systems, Inc.....	6,877	308,640
* Verint Systems, Inc.....	29,352	871,461
* VeriSign, Inc.....	11,886	2,363,888
#* Viasat, Inc.....	15,788	350,967
* Viavi Solutions, Inc.....	70,749	695,463
* Vishay Precision Group, Inc.....	335	10,680
Vontier Corp.....	60,322	2,086,538
* Workday, Inc., Class A.....	9,527	2,773,024
Xerox Holdings Corp.....	49,891	920,988
* Xperi, Inc.....	22,459	239,862
* Zebra Technologies Corp., Class A.....	6,311	1,511,800
* Zoom Video Communications, Inc., Class A.....	27,323	1,765,339
* Zscaler, Inc.....	4,385	1,033,413
TOTAL INFORMATION TECHNOLOGY.....		<u>1,421,490,364</u>
MATERIALS — (2.9%)		
# Albemarle Corp.....	18,782	2,155,047
Arcor PLC.....	408,045	3,847,864
American Vanguard Corp.....	18,721	204,433
AptarGroup, Inc.....	26,980	3,504,162
# Arcadium Lithium PLC.....	98,698	482,633
Ashland, Inc.....	20,925	1,958,999
* ATI, Inc.....	43,216	1,766,238
Avery Dennison Corp.....	25,352	5,056,456
Avient Corp.....	48,933	1,771,864
* Axalta Coating Systems Ltd.....	120,982	3,922,237
Balchem Corp.....	10,731	1,504,057
Ball Corp.....	75,649	4,194,737
Berry Global Group, Inc.....	67,658	4,428,893
#* Bioceres Crop Solutions Corp.....	1,600	21,360
Carpenter Technology Corp.....	7,921	487,854
# Celanese Corp.....	16,623	2,431,779
* Clearwater Paper Corp.....	3,528	116,318
* Coeur Mining, Inc.....	78,459	211,055
Commercial Metals Co.....	49,157	2,566,979
Compass Minerals International, Inc.....	18,479	415,593
Corteva, Inc.....	117,661	5,351,222
Crown Holdings, Inc.....	53,890	4,769,265
Dow, Inc.....	30,640	1,642,304
DuPont de Nemours, Inc.....	74,817	4,623,691
Eastman Chemical Co.....	4,501	376,059
Ecolab, Inc.....	31,027	6,150,172
Element Solutions, Inc.....	146,782	3,262,964
FMC Corp.....	37,642	2,115,480
* Gatos Silver, Inc.....	4,295	26,285
Graphic Packaging Holding Co.....	107,332	2,738,039

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
Greif, Inc., Class A	13,296	\$ 832,463
Greif, Inc., Class B	1,339	83,955
Hawkins, Inc.....	8,004	532,826
Haynes International, Inc.....	4,632	257,863
HB Fuller Co.....	22,634	1,714,978
Hecla Mining Co.....	234,493	893,418
Huntsman Corp.....	71,820	1,762,463
* Ingevity Corp.....	8,256	359,631
Innospec, Inc.....	11,478	1,332,711
International Flavors & Fragrances, Inc.....	44,004	3,550,243
International Paper Co.....	34,582	1,239,073
* Intrepid Potash, Inc.....	3,405	62,652
Koppers Holdings, Inc.....	11,236	574,609
Kronos Worldwide, Inc.....	14,098	131,252
Louisiana-Pacific Corp.....	24,004	1,597,466
* LSB Industries, Inc.....	19,989	148,718
LyondellBasell Industries NV, Class A.....	39,136	3,683,480
Martin Marietta Materials, Inc.....	6,116	3,109,497
Materion Corp.....	5,029	588,242
Mercer International, Inc.....	40,641	343,823
Minerals Technologies, Inc.....	19,030	1,243,611
Mosaic Co.....	77,003	2,364,762
#* MP Materials Corp.....	32,636	515,975
Myers Industries, Inc.....	11,436	214,425
NewMarket Corp.....	4,416	2,463,289
Newmont Corp.....	82,415	2,844,142
Northern Technologies International Corp.....	2,004	25,932
Nucor Corp.....	76,049	14,215,840
Olympic Steel, Inc.....	1,700	114,886
Packaging Corp. of America.....	18,668	3,096,648
* Perimeter Solutions SA.....	12,710	60,245
PPG Industries, Inc.....	60,349	8,511,623
# Quaker Chemical Corp.....	2,069	392,986
* Ranpak Holdings Corp.....	36,179	149,058
Reliance Steel & Aluminum Co.....	34,227	9,769,070
†† Resolute Forest Products, Inc.....	1,960	522
Royal Gold, Inc.....	26,906	3,077,777
RPM International, Inc.....	37,574	4,007,643
Ryerson Holding Corp.....	30,188	1,036,052
Schnitzer Steel Industries, Inc., Class A.....	14,549	383,075
Sealed Air Corp.....	37,703	1,302,639
Sensient Technologies Corp.....	12,748	790,758
Sherwin-Williams Co.....	53,394	16,252,066
Silgan Holdings, Inc.....	48,162	2,212,562
Sonoco Products Co.....	41,200	2,344,280
Steel Dynamics, Inc.....	43,275	5,222,860
Stepan Co.....	11,634	1,038,567
Sylvamo Corp.....	3,221	149,551
* TimkenSteel Corp.....	11,300	232,215
TriMas Corp.....	9,695	239,273
Trinseo PLC.....	25,000	150,750
Vulcan Materials Co.....	16,733	3,781,825
* Westrock Co.....	25,627	1,031,743
* Worthington Steel, Inc.....	23,049	690,318
TOTAL MATERIALS.....		<u>184,830,370</u>
REAL ESTATE — (0.4%)		
* Anywhere Real Estate, Inc.....	30,008	213,657
* CBRE Group, Inc., Class A.....	64,518	5,568,549

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)		
* CoStar Group, Inc.....	70,618	\$ 5,895,191
* Cushman & Wakefield PLC.....	93,135	979,780
* Five Point Holdings LLC, Class A.....	2,194	7,657
* Forestar Group, Inc.....	10,714	334,920
* FRP Holdings, Inc.....	513	29,805
* Howard Hughes Holdings, Inc.....	12,620	1,010,610
* Jones Lang LaSalle, Inc.....	17,910	3,171,145
* Marcus & Millichap, Inc.....	13,033	496,427
* Maui Land & Pineapple Co., Inc.....	7,404	146,599
* Newmark Group, Inc., Class A.....	41,050	416,657
* Opendoor Technologies, Inc.....	192,775	659,290
* Rafael Holdings, Inc., Class B.....	781	1,414
* RE/MAX Holdings, Inc., Class A.....	6,670	71,569
* RMR Group, Inc., Class A.....	4,376	114,170
* St. Joe Co.....	3,317	183,098
* Stratus Properties, Inc.....	321	7,383
#* Zillow Group, Inc., Class A.....	15,795	870,147
#* Zillow Group, Inc., Class C.....	42,797	2,432,581
TOTAL REAL ESTATE.....		<u>22,610,649</u>
UTILITIES — (0.8%)		
American States Water Co.....	16,212	1,209,415
American Water Works Co., Inc.....	39,837	4,940,585
Atmos Energy Corp.....	19,892	2,266,494
Avangrid, Inc.....	17,764	539,670
# Brookfield Renewable Corp., Class A.....	65,411	1,826,275
California Water Service Group.....	24,812	1,123,239
Chesapeake Utilities Corp.....	3,888	393,777
Clearway Energy, Inc., Class A.....	5,815	130,605
Clearway Energy, Inc., Class C.....	10,478	253,987
Consolidated Edison, Inc.....	54,591	4,962,322
Consolidated Water Co. Ltd.....	2,963	94,609
Constellation Energy Corp.....	34,829	4,249,138
Edison International.....	65,841	4,442,951
Essential Utilities, Inc.....	67,432	2,418,111
Eversource Energy.....	73,375	3,978,392
Exelon Corp.....	72,515	2,524,247
Genie Energy Ltd., Class B.....	2,902	54,006
Global Water Resources, Inc.....	1,296	15,539
Middlesex Water Co.....	7,528	421,342
New Jersey Resources Corp.....	60,046	2,451,678
Northwest Natural Holding Co.....	17,207	634,250
ONE Gas, Inc.....	18,334	1,125,158
# Ormat Technologies, Inc.....	29,892	1,933,415
* Pure Cycle Corp.....	16,610	162,612
Sempra.....	13,931	996,902
SJW Group.....	15,217	906,020
Southwest Gas Holdings, Inc.....	24,550	1,440,594
Spire, Inc.....	17,762	1,008,349
#* Sunnova Energy International, Inc.....	83,726	880,798
UGI Corp.....	71,703	1,587,504
Unitil Corp.....	4,502	213,935
York Water Co.....	1,961	70,361
TOTAL UTILITIES.....		<u>49,256,280</u>
TOTAL COMMON STOCKS.....		<u>6,173,303,861</u>

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
PREFERRED STOCKS — (0.0%)		
INDUSTRIALS — (0.0%)		
π WESCO International, Inc., Series A, 10.625%.....	4,748	\$ 127,294
TOTAL INVESTMENT SECURITIES (Cost \$3,602,501,165).....		<u>6,173,431,155</u>
TEMPORARY CASH INVESTMENTS — (0.1%)		
State Street Institutional U.S. Government Money Market Fund 5.300%.....	8,219,786	<u>8,219,786</u>
SECURITIES LENDING COLLATERAL — (1.3%)		
@§ The DFA Short Term Investment Fund	6,699,379	<u>77,498,420</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$3,688,217,443)^.....		<u>\$6,259,149,361</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$ 573,820,634	\$ 11,264	—	\$ 573,831,898
Consumer Discretionary.....	772,559,291	—	—	772,559,291
Consumer Staples.....	345,744,294	—	—	345,744,294
Energy.....	142,348,133	—	—	142,348,133
Financials.....	1,024,748,868	—	—	1,024,748,868
Health Care.....	810,168,845	5,662	\$ 144,790	810,319,297
Industrials.....	825,564,417	—	—	825,564,417
Information Technology.....	1,421,355,301	135,063	—	1,421,490,364
Materials.....	184,829,848	—	522	184,830,370
Real Estate.....	22,610,649	—	—	22,610,649
Utilities.....	49,256,280	—	—	49,256,280
Preferred Stocks				
Industrials.....	127,294	—	—	127,294
Temporary Cash Investments.....	8,219,786	—	—	8,219,786
Securities Lending Collateral.....	—	77,498,420	—	77,498,420
TOTAL.....	<u>\$6,181,353,640</u>	<u>\$77,650,409</u>	<u>\$145,312[^]</u>	<u>\$6,259,149,361</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 TARGETED VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Shares</u>	<u>Value†</u>	
COMMON STOCKS — (98.5%)			
COMMUNICATION SERVICES — (3.6%)			
#*	Advantage Solutions, Inc.....	14,211	\$ 57,270
*	AMC Networks, Inc., Class A.....	6,016	108,829
*	Angi, Inc.....	18,971	44,961
*	ATN International, Inc.....	5,817	214,647
*	Bandwidth, Inc., Class A.....	8,921	123,467
*	Boston Omaha Corp., Class A.....	6,987	108,229
*	Bumble, Inc., Class A.....	25,156	345,140
*	Cable One, Inc.....	1,007	552,773
*	Cardlytics, Inc.....	1,282	9,795
*	Cargurus, Inc.....	8,937	207,696
*	Cars.com, Inc.....	22,316	388,968
*	Consolidated Communications Holdings, Inc.....	20,375	88,428
*	Cumulus Media, Inc., Class A.....	4,400	20,240
*	Daily Journal Corp.....	335	107,642
*	DHI Group, Inc.....	10,038	22,987
*	EchoStar Corp., Class A.....	9,654	129,267
*	Entravision Communications Corp., Class A.....	19,330	77,900
*	EW Scripps Co., Class A.....	17,618	140,415
*	Frontier Communications Parent, Inc.....	32,267	794,736
*	Gannett Co., Inc.....	34,793	85,939
»	GCI Liberty, Inc.....	4,474	4,046
*	Gray Television, Inc.....	6,902	65,914
*	IMAX Corp.....	1,842	25,733
*	Integral Ad Science Holding Corp.....	23,228	337,967
*	John Wiley & Sons, Inc., Class A.....	9,430	319,111
*	Liberty Broadband Corp., Class A.....	3,832	298,206
*	Liberty Broadband Corp., Class C.....	2,963	232,447
*	Liberty Latin America Ltd., Class A.....	7,718	54,335
*	Liberty Latin America Ltd., Class C.....	39,581	281,817
*	Liberty Media Corp.-Liberty Live, Class A.....	2,178	80,216
*	Liberty Media Corp.-Liberty Live, Class C.....	1,982	73,869
*	Liberty Media Corp.-Liberty SiriusXM, Class A.....	21,641	657,670
*	Liberty Media Corp.-Liberty SiriusXM, Class C.....	26,566	806,544
*	Madison Square Garden Entertainment Corp.....	6,162	205,441
*	Magnite, Inc.....	38,705	342,539
#	Marcus Corp.....	9,257	125,710
*	Nexstar Media Group, Inc.....	9,308	1,654,125
*	Nextdoor Holdings, Inc.....	13,367	20,318
*	Paramount Global, Class A.....	4,246	99,059
*	Paramount Global, Class B.....	42,267	616,676
*	Playstudios, Inc.....	18,693	41,125
*	PubMatic, Inc., Class A.....	9,247	140,369
*	QuinStreet, Inc.....	7,926	100,422
*	Saga Communications, Inc., Class A.....	900	21,258
*	Scholastic Corp.....	10,451	401,736
*	Shenandoah Telecommunications Co.....	11,701	239,754
#	Sinclair, Inc.....	11,616	182,371
*	Sphere Entertainment Co.....	7,387	261,352
*	TEGNA, Inc.....	59,432	926,545
*	Telephone & Data Systems, Inc.....	23,296	447,516
*	Thryv Holdings, Inc.....	8,806	179,995
*	Townsquare Media, Inc., Class A.....	2,465	26,474
*	TripAdvisor, Inc.....	14,201	306,742

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* TrueCar, Inc.....	13,232	\$ 46,841
* U.S. Cellular Corp.....	15,565	691,086
* Urban One, Inc.....	10,394	37,418
* WideOpenWest, Inc.....	6,256	23,210
* Ziff Davis, Inc.....	8,382	564,947
TOTAL COMMUNICATION SERVICES.....		<u>1,457,233</u>
CONSUMER DISCRETIONARY — (17.2%)		
* 1-800-Flowers.com, Inc., Class A.....	8,683	90,303
* 1stdibs.com, Inc.....	5,318	24,516
Aaron's Co., Inc.....	9,586	98,640
* Abercrombie & Fitch Co., Class A.....	14,721	1,500,070
Academy Sports & Outdoors, Inc.....	21,145	1,326,426
* Adient PLC.....	21,740	754,595
ADT, Inc.....	64,513	421,270
* Adtalem Global Education, Inc.....	15,236	769,113
Advance Auto Parts, Inc.....	1,886	126,079
* American Axle & Manufacturing Holdings, Inc.....	40,610	328,535
American Eagle Outfitters, Inc.....	48,061	952,569
American Public Education, Inc.....	3,800	40,204
* America's Car-Mart, Inc.....	1,770	107,775
Aramark.....	2,749	79,941
* Asbury Automotive Group, Inc.....	5,412	1,131,433
Autoliv, Inc.....	3,934	421,410
* AutoNation, Inc.....	2,862	399,707
* Bally's Corp.....	6,272	70,623
Bassett Furniture Industries, Inc.....	2,964	45,942
* Beazer Homes USA, Inc.....	10,913	346,488
#* Beyond, Inc.....	13,634	299,812
* Biglari Holdings, Inc., Class B.....	611	94,503
* BJ's Restaurants, Inc.....	7,274	251,753
* Boot Barn Holdings, Inc.....	4,550	326,417
BorgWarner, Inc.....	53,183	1,802,904
Brunswick Corp.....	13,302	1,073,205
* Caesars Entertainment, Inc.....	18,420	808,085
Caleres, Inc.....	7,880	247,196
* Capri Holdings Ltd.....	4,463	217,527
* CarParts.com, Inc.....	11,817	31,788
Carriage Services, Inc.....	2,541	62,788
Carrols Restaurant Group, Inc.....	19,900	187,060
Cato Corp., Class A.....	6,492	43,886
* Cavco Industries, Inc.....	1,879	623,678
* Century Casinos, Inc.....	5,510	19,120
Century Communities, Inc.....	9,462	820,355
Chegg, Inc.....	27,626	272,116
* Chuy's Holdings, Inc.....	5,799	196,064
* Citi Trends, Inc.....	2,972	80,036
Columbia Sportswear Co.....	11,112	880,737
* Culp, Inc.....	4,000	19,840
Dana, Inc.....	41,509	562,862
Designer Brands, Inc., Class A.....	12,021	103,020
* Destination XL Group, Inc.....	11,708	49,993
* Dorman Products, Inc.....	6,099	496,520
* Duluth Holdings, Inc., Class B.....	5,582	27,240
* El Pollo Loco Holdings, Inc.....	8,742	80,951
Escalade, Inc.....	2,840	45,610
Ethan Allen Interiors, Inc.....	8,291	241,517
#* Figs, Inc., Class A.....	6,112	35,205
* First Watch Restaurant Group, Inc.....	9,339	200,415

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
	1,294	\$ 36,918
	15,503	436,564
#*	985	1,143
*	2,414	11,394
	79,349	1,483,033
*	3,050	84,729
*	5,636	271,373
*	14,998	451,290
*	74,489	1,038,377
*	29,429	87,698
	1,065	767,226
*	12,789	667,202
	4,074	1,059,484
#*	20,280	46,847
	9,373	209,393
	3,030	55,873
	38,852	1,260,747
	8,369	409,663
	4,883	165,534
#*	4,474	512,273
	3,165	210,947
*	22,673	945,464
	3,752	86,596
*	1,393	235,375
*	671	21,043
	2,153	96,368
	15,696	935,325
#	24,632	634,520
#	4,591	61,014
	2,662	47,943
*	8,069	76,413
*	8,705	109,596
*	11,490	29,070
	33,957	428,537
	12,947	450,685
	5,011	557,624
	7,530	1,000,737
*	6,100	144,143
	19,144	444,332
#	12,639	205,763
*	6,773	799,282
#*	31,540	419,482
	6,271	50,356
*	9,167	82,136
	5,925	1,746,986
	12,786	596,723
*	2,772	64,200
	56,587	1,034,976
*	3,900	162,825
*	6,102	170,856
	8,332	698,971
*	4,007	77,616
	20,760	1,299,161
#*	10,586	87,864
*	14,884	1,028,336
*	14,558	1,517,672
	1,391	95,882
	7,552	240,607
*	4,100	37,433

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
Movado Group, Inc.....	5,203	\$ 143,499
* National Vision Holdings, Inc.....	19,978	379,782
Newell Brands, Inc.....	26,313	218,924
* ODP Corp.....	12,767	652,904
* OneSpaWorld Holdings Ltd.....	15,698	213,964
#* OneWater Marine, Inc., Class A.....	2,305	58,155
Oxford Industries, Inc.....	2,628	249,476
Patrick Industries, Inc.....	6,092	611,576
* Penn Entertainment, Inc.....	17,997	405,832
Penske Automotive Group, Inc.....	13,166	1,953,439
Perdoceo Education Corp.....	20,573	372,371
PetMed Express, Inc.....	3,703	22,996
Phinia, Inc.....	10,356	313,165
* Playa Hotels & Resorts NV.....	50,237	416,967
PVH Corp.....	15,901	1,912,254
RCI Hospitality Holdings, Inc.....	1,296	80,041
Rocky Brands, Inc.....	167	4,673
* Sally Beauty Holdings, Inc.....	24,318	299,598
Shoe Carnival, Inc.....	9,081	231,566
Signet Jewelers Ltd.....	9,278	922,975
* Skechers USA, Inc., Class A.....	9,198	574,323
* Skyline Champion Corp.....	3,926	268,852
#* Solo Brands, Inc., Class A.....	11,956	33,357
Sonic Automotive, Inc., Class A.....	7,204	364,234
* Sonos, Inc.....	22,222	346,219
* Sportsman's Warehouse Holdings, Inc.....	10,817	41,645
Standard Motor Products, Inc.....	7,147	288,381
Steven Madden Ltd.....	8,694	364,105
* Stitch Fix, Inc., Class A.....	22,126	70,803
* Stoneridge, Inc.....	6,961	123,836
Strategic Education, Inc.....	6,226	585,618
* Strattec Security Corp.....	1,038	26,210
* Stride, Inc.....	8,373	501,961
Superior Group of Cos., Inc.....	3,288	43,796
* Taylor Morrison Home Corp.....	28,582	1,490,266
Thor Industries, Inc.....	12,652	1,429,929
* Tile Shop Holdings, Inc.....	5,840	37,902
* Tilly's, Inc., Class A.....	7,075	51,931
Toll Brothers, Inc.....	24,849	2,468,748
* Topgolf Callaway Brands Corp.....	52,130	686,552
* Traeger, Inc.....	6,567	14,382
* Tri Pointe Homes, Inc.....	27,021	933,035
* Under Armour, Inc., Class A.....	39,554	301,401
* Under Armour, Inc., Class C.....	53,766	397,868
* Unifi, Inc.....	6,055	38,268
* Universal Electronics, Inc.....	497	4,408
* Universal Technical Institute, Inc.....	10,892	153,795
Upbound Group, Inc.....	10,131	336,349
* Urban Outfitters, Inc.....	25,412	965,656
* Vera Bradley, Inc.....	12,026	92,360
VF Corp.....	6,269	103,188
* VOXX International Corp.....	7,772	64,896
Weyco Group, Inc.....	3,084	99,027
Winnebago Industries, Inc.....	8,937	587,340
Worthington Enterprises, Inc.....	11,339	646,777
* Zumiez, Inc.....	3,869	66,431
TOTAL CONSUMER DISCRETIONARY.....		<u>69,295,468</u>

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (3.2%)		
Andersons, Inc.....	10,801	\$ 569,321
Calavo Growers, Inc.....	3,398	88,654
* Central Garden & Pet Co.....	3,200	150,080
* Central Garden & Pet Co., Class A.....	10,637	439,095
* Chefs' Warehouse, Inc.....	5,601	178,224
* Darling Ingredients, Inc.....	19,118	827,809
* Duckhorn Portfolio, Inc.....	25,365	218,900
Edgewell Personal Care Co.....	14,529	538,300
Fresh Del Monte Produce, Inc.....	16,666	409,650
* Grocery Outlet Holding Corp.....	19,510	483,458
* Hain Celestial Group, Inc.....	10,142	108,621
Ingles Markets, Inc., Class A.....	4,955	417,459
Ingredion, Inc.....	9,793	1,053,433
J M Smucker Co.....	839	110,370
Lifevantage Corp.....	2,900	15,399
MGP Ingredients, Inc.....	577	49,016
* Mission Produce, Inc.....	5,157	51,518
Natural Grocers by Vitamin Cottage, Inc.....	6,617	98,924
* Nature's Sunshine Products, Inc.....	5,004	87,120
Nu Skin Enterprises, Inc., Class A.....	12,598	233,819
Oil-Dri Corp. of America.....	2,079	135,052
* Post Holdings, Inc.....	15,036	1,396,393
PriceSmart, Inc.....	6,518	495,498
* Seneca Foods Corp., Class A.....	1,485	79,269
* Simply Good Foods Co.....	7,438	281,156
SpartanNash Co.....	12,250	274,768
Spectrum Brands Holdings, Inc.....	8,388	659,465
Tootsie Roll Industries, Inc.....	4,624	150,696
* TreeHouse Foods, Inc.....	15,420	649,182
* U.S. Foods Holding Corp.....	32,723	1,505,585
* United Natural Foods, Inc.....	11,697	174,402
* USANA Health Sciences, Inc.....	3,742	175,200
# Utz Brands, Inc.....	15,727	278,368
Village Super Market, Inc., Class A.....	3,681	93,608
* Vital Farms, Inc.....	5,218	75,035
Weis Markets, Inc.....	8,621	523,726
* Whole Earth Brands, Inc.....	2,362	9,401
TOTAL CONSUMER STAPLES.....		13,085,974
ENERGY — (3.9%)		
* Antero Resources Corp.....	37,715	842,553
Archrock, Inc.....	44,368	724,973
* Bristow Group, Inc.....	4,170	110,005
ChampionX Corp.....	3,283	89,987
* Clean Energy Fuels Corp.....	77,520	228,684
Delek U.S. Holdings, Inc.....	17,167	464,024
* DMC Global, Inc.....	3,750	63,825
* Dril-Quip, Inc.....	11,409	228,979
* Expro Group Holdings NV.....	19,250	338,800
* Forum Energy Technologies, Inc.....	3,021	59,544
* Geospace Technologies Corp.....	3,758	56,595
* Green Plains, Inc.....	5,600	116,088
* Helix Energy Solutions Group, Inc.....	55,755	524,097
Helmerich & Payne, Inc.....	4,634	186,565
HF Sinclair Corp.....	41,291	2,332,529
#* Independence Contract Drilling, Inc.....	2,563	5,433
* Kosmos Energy Ltd.....	13,949	84,531
* Nabors Industries Ltd.....	1,998	168,991
* Natural Gas Services Group, Inc.....	4,461	65,220

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
* Newpark Resources, Inc.....	31,317	\$ 203,247
Northern Oil & Gas, Inc.....	17,427	583,804
NOV, Inc.....	62,222	1,213,951
* Oil States International, Inc.....	20,951	129,268
Patterson-UTI Energy, Inc.....	47,884	531,033
* ProPetro Holding Corp.....	32,365	273,808
Range Resources Corp.....	36,365	1,056,040
Ranger Energy Services, Inc.....	1,079	10,963
* REX American Resources Corp.....	5,681	235,137
RPC, Inc.....	47,481	347,086
* Seadrill Ltd.....	6,875	297,137
Select Water Solutions, Inc.....	39,531	307,156
# Sitio Royalties Corp., Class A.....	9,676	206,389
Solaris Oilfield Infrastructure, Inc., Class A.....	6,960	52,200
TechnipFMC PLC.....	86,764	1,678,016
* Transocean Ltd.....	197,739	1,079,655
* U.S. Silica Holdings, Inc.....	27,754	297,523
World Kinect Corp.....	22,121	499,271
TOTAL ENERGY.....		15,693,107
FINANCIALS — (27.9%)		
1st Source Corp.....	5,639	294,751
#* Acacia Research Corp.....	3,396	13,278
ACNB Corp.....	1,876	73,220
Affiliated Managers Group, Inc.....	7,249	1,078,941
Alerus Financial Corp.....	4,356	98,925
Ally Financial, Inc.....	50,877	1,866,168
Amalgamated Financial Corp.....	6,562	174,287
# A-Mark Precious Metals, Inc.....	6,700	180,699
* Ambac Financial Group, Inc.....	13,700	222,625
Amerant Bancorp, Inc.....	7,261	164,171
* American Equity Investment Life Holding Co.....	23,300	1,286,393
American Financial Group, Inc.....	2,880	346,752
American National Bankshares, Inc.....	2,683	121,513
Ameris Bancorp.....	15,570	772,895
Ames National Corp.....	2,367	50,038
Arrow Financial Corp.....	1,812	45,644
* AssetMark Financial Holdings, Inc.....	10,141	311,024
Associated Banc-Corp.....	36,898	775,227
Associated Capital Group, Inc., Class A.....	306	10,407
Assured Guaranty Ltd.....	13,489	1,094,363
Atlantic Union Bankshares Corp.....	20,288	693,038
* Atlanticus Holdings Corp.....	4,225	146,565
Axis Capital Holdings Ltd.....	20,660	1,229,683
* Axos Financial, Inc.....	15,445	856,116
Banc of California, Inc.....	27,572	379,942
BancFirst Corp.....	4,506	398,826
Bank of Marin Bancorp.....	3,757	73,562
Bank of NT Butterfield & Son Ltd.....	6,684	202,726
Bank OZK.....	25,815	1,164,515
Bank7 Corp.....	779	21,773
BankFinancial Corp.....	3,100	33,604
BankUnited, Inc.....	17,613	497,743
Bankwell Financial Group, Inc.....	1,826	50,672
Banner Corp.....	6,778	315,719
Bar Harbor Bankshares.....	4,147	109,108
BayCom Corp.....	3,607	73,619
BCB Bancorp, Inc.....	5,064	62,895
Berkshire Hills Bancorp, Inc.....	12,095	290,280

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* Blue Foundry Bancorp.....	4,624	\$ 44,113
BOK Financial Corp.....	12,691	1,064,013
Bread Financial Holdings, Inc.....	9,879	358,311
* Bridgewater Bancshares, Inc.....	3,669	45,899
* Brighthouse Financial, Inc.....	15,826	819,312
Brookline Bancorp, Inc.....	21,881	236,752
Business First Bancshares, Inc.....	5,554	125,243
Byline Bancorp, Inc.....	9,356	204,335
C&F Financial Corp.....	728	40,404
Cadence Bank.....	41,688	1,109,735
Cambridge Bancorp.....	1,384	94,929
Camden National Corp.....	3,550	127,906
* Cannae Holdings, Inc.....	2,234	45,239
Capital Bancorp, Inc.....	1,866	40,604
Capital City Bank Group, Inc.....	5,210	148,902
Capitol Federal Financial, Inc.....	9,480	60,103
Capstar Financial Holdings, Inc.....	3,956	71,960
#* Caret Holdings, Inc., Class A.....	1,975	15,998
* Carter Bankshares, Inc.....	6,178	89,334
Cass Information Systems, Inc.....	2,575	111,137
Cathay General Bancorp.....	19,433	800,057
Central Pacific Financial Corp.....	6,595	127,086
Central Valley Community Bancorp.....	3,231	62,746
Chemung Financial Corp.....	687	31,959
Citizens & Northern Corp.....	3,770	76,418
City Holding Co.....	1,843	188,373
Civista Bancshares, Inc.....	2,977	50,877
CNB Financial Corp.....	4,521	96,523
CNO Financial Group, Inc.....	21,516	584,805
* Coastal Financial Corp.....	2,592	103,421
Codorus Valley Bancorp, Inc.....	2,623	61,824
Colony Bankcorp, Inc.....	4,760	58,215
Columbia Banking System, Inc.....	7,101	143,156
* Columbia Financial, Inc.....	13,551	243,647
Comerica, Inc.....	26,709	1,404,359
Commerce Bancshares, Inc.....	9,022	470,227
Community Bank System, Inc.....	7,427	339,934
Community Trust Bancorp, Inc.....	4,858	201,607
ConnectOne Bancorp, Inc.....	11,070	252,839
* Consumer Portfolio Services, Inc.....	5,067	46,312
* CrossFirst Bankshares, Inc.....	12,402	175,116
Cullen/Frost Bankers, Inc.....	10,746	1,140,366
* Customers Bancorp, Inc.....	6,486	346,612
CVB Financial Corp.....	33,015	553,662
Dime Community Bancshares, Inc.....	10,011	228,351
Donegal Group, Inc., Class A.....	7,840	117,678
Eagle Bancorp Montana, Inc.....	1,400	20,314
Eagle Bancorp, Inc.....	2,721	67,454
East West Bancorp, Inc.....	19,629	1,429,187
Eastern Bankshares, Inc.....	33,415	466,473
* eHealth, Inc.....	8,612	58,562
Employers Holdings, Inc.....	7,389	308,269
Enact Holdings, Inc.....	11,990	341,595
* Encore Capital Group, Inc.....	6,530	327,022
* Enova International, Inc.....	9,073	493,843
* Enstar Group Ltd.....	3,148	840,170
Enterprise Bancorp, Inc.....	2,368	67,299
Enterprise Financial Services Corp.....	9,682	403,062
Equity Bancshares, Inc., Class A.....	4,772	156,760

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	1,620	\$ 80,773
	23,911	1,318,931
	1,450	42,732
#*	16,554	142,364
#	1,321	59,234
	9,510	130,477
	8,823	328,657
	1,692	315,203
	4,235	88,512
	20,521	1,238,442
	40,277	671,820
	2,300	57,500
	9,883	341,556
	6,082	154,665
	5,876	80,736
	12,960	305,078
	2,501	91,962
	111	167,610
	25,755	360,828
	4,987	170,954
	600	11,220
	25,997	582,853
	2,856	112,584
	26,895	583,353
	74,501	1,060,894
	2,330	76,843
	18,836	518,367
	11,719	396,219
	4,406	138,657
	1,286	18,698
	5,557	66,795
*	1,560	26,598
	1,173	27,953
	6,561	105,173
	80,047	1,055,019
	2,327	85,680
	38,863	605,874
#*	731	8,969
*	110,404	681,193
	6,638	219,917
	1,151	44,498
	1,102	135,348
	3,335	173,720
*	10,197	91,875
*	7,969	90,926
	2,732	83,299
	19,027	858,308
	6,178	103,482
	11,945	130,439
	3,457	67,308
	10,107	358,495
	13,437	119,455
	9,125	183,869
*	5,200	31,304
	293	54,164
	2,324	92,542
	46,188	1,082,647
	3,299	89,568
	25,287	280,180

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Horace Mann Educators Corp.....	7,720	\$ 284,328
Horizon Bancorp, Inc.....	10,561	138,455
Independent Bank Corp.....	10,458	586,589
Independent Bank Corp.....	6,289	159,992
Independent Bank Group, Inc.....	10,340	499,939
International Bancshares Corp.....	14,332	757,590
Invesco Ltd.....	82,884	1,312,054
Investar Holding Corp.....	2,295	41,081
Investors Title Co.....	499	83,458
Jackson Financial, Inc., Class A.....	18,669	934,757
James River Group Holdings Ltd.....	7,977	76,340
Janus Henderson Group PLC.....	35,256	1,013,963
Jefferies Financial Group, Inc.....	35,304	1,438,991
Kearny Financial Corp.....	16,366	118,326
Kemper Corp.....	13,896	833,760
KeyCorp.....	4,810	69,889
Lakeland Bancorp, Inc.....	15,301	203,350
Lakeland Financial Corp.....	3,400	227,664
LCNB Corp.....	2,465	36,408
* LendingClub Corp.....	2,199	19,835
Live Oak Bancshares, Inc.....	7,833	284,886
* Luther Burbank Corp.....	9,464	90,854
Macatawa Bank Corp.....	10,179	108,508
MainStreet Bancshares, Inc.....	866	16,038
Mercantile Bank Corp.....	4,297	172,267
Merchants Bancorp.....	9,013	394,229
Mercury General Corp.....	11,290	452,164
Meridian Corp.....	1,862	22,530
* Metrocity Bankshares, Inc.....	3,171	75,787
* Metropolitan Bank Holding Corp.....	1,640	79,524
MGIC Investment Corp.....	60,822	1,206,708
Mid Penn Bancorp, Inc.....	3,685	78,785
Midland States Bancorp, Inc.....	5,033	132,167
MidWestOne Financial Group, Inc.....	4,605	117,427
* Mr Cooper Group, Inc.....	10,331	695,896
MVB Financial Corp.....	2,600	55,718
National Bank Holdings Corp., Class A.....	7,887	276,045
National Bankshares, Inc.....	833	26,873
National Western Life Group, Inc., Class A.....	877	424,468
Navient Corp.....	31,054	534,750
* NBT Bancorp, Inc.....	9,615	342,006
* NCR Atleos Corp.....	10,267	229,878
Nelnet, Inc., Class A.....	6,405	558,068
* NerdWallet, Inc., Class A.....	2,356	36,070
New York Community Bancorp, Inc.....	159,366	1,031,098
Nicolet Bankshares, Inc.....	3,733	290,315
* NMI Holdings, Inc., Class A.....	22,575	720,594
Northeast Bank.....	2,260	123,916
# Northeast Community Bancorp, Inc.....	2,108	36,321
Northfield Bancorp, Inc.....	11,213	134,892
Northrim BanCorp, Inc.....	1,563	78,978
Northwest Bancshares, Inc.....	29,297	362,404
Norwood Financial Corp.....	406	11,120
* OceanFirst Financial Corp.....	14,003	241,272
* Ocwen Financial Corp.....	2,286	66,134
OFG Bancorp.....	12,504	459,772
Old National Bancorp.....	58,841	969,111
Old Republic International Corp.....	63,596	1,783,232
Old Second Bancorp, Inc.....	8,365	113,931

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
OneMain Holdings, Inc.....	18,798	\$ 894,785
OP Bancorp.....	4,129	45,047
* Oportun Financial Corp.....	2,099	7,724
Oppenheimer Holdings, Inc., Class A.....	2,246	83,955
Orange County Bancorp, Inc.....	444	21,552
Origin Bancorp, Inc.....	6,286	191,723
Orrstown Financial Services, Inc.....	3,080	85,254
* Oscar Health, Inc., Class A.....	44,092	552,032
Pacific Premier Bancorp, Inc.....	18,690	474,165
# Park National Corp.....	2,079	271,684
Parke Bancorp, Inc.....	2,375	43,961
Pathward Financial, Inc.....	4,654	240,984
* Paysafe Ltd.....	13,319	198,187
PCB Bancorp.....	3,867	64,772
Peapack-Gladstone Financial Corp.....	4,995	137,762
Penns Woods Bancorp, Inc.....	542	11,686
PennyMac Financial Services, Inc.....	11,920	1,039,662
Peoples Bancorp of North Carolina, Inc.....	700	20,363
Peoples Bancorp, Inc.....	8,185	239,820
Peoples Financial Services Corp.....	1,223	53,457
Pinnacle Financial Partners, Inc.....	14,023	1,239,353
Piper Sandler Cos.....	1,945	337,438
* Ponce Financial Group, Inc.....	7,900	71,574
Popular, Inc.....	16,467	1,407,105
* PRA Group, Inc.....	7,441	169,432
Preferred Bank.....	3,603	258,840
Premier Financial Corp.....	9,385	196,053
Primis Financial Corp.....	6,655	87,846
Princeton Bancorp, Inc.....	25	817
ProAssurance Corp.....	10,699	144,009
* PROG Holdings, Inc.....	7,072	216,686
Prosperity Bancshares, Inc.....	17,770	1,135,681
* Provident Bancorp, Inc.....	2,278	24,762
Provident Financial Services, Inc.....	17,917	296,526
QCR Holdings, Inc.....	4,338	253,383
Radian Group, Inc.....	31,438	911,073
RBB Bancorp.....	4,729	83,656
Red River Bancshares, Inc.....	888	45,474
Regional Management Corp.....	2,260	55,099
Reinsurance Group of America, Inc.....	5,130	892,056
Renasant Corp.....	13,178	416,820
* Repay Holdings Corp.....	21,002	164,656
Republic Bancorp, Inc., Class A.....	4,245	217,302
Richmond Mutual Bancorp, Inc.....	550	6,336
Riverview Bancorp, Inc.....	4,900	26,901
S&T Bancorp, Inc.....	9,881	329,433
Safety Insurance Group, Inc.....	3,227	268,841
Sandy Spring Bancorp, Inc.....	8,885	216,616
Seacoast Banking Corp. of Florida.....	20,160	495,130
* Security National Financial Corp., Class A.....	2,707	21,196
ServisFirst Bancshares, Inc.....	7,464	501,133
Shore Bancshares, Inc.....	7,289	94,320
Sierra Bancorp.....	4,635	96,176
Simmons First National Corp., Class A.....	40,214	764,468
* SiriusPoint Ltd.....	42,599	502,668
SLM Corp.....	24,003	477,180
SmartFinancial, Inc.....	4,132	96,110
South Plains Financial, Inc.....	3,123	84,571
* Southern First Bancshares, Inc.....	2,262	84,802

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Southern Missouri Bancorp, Inc.....	2,534	\$ 110,508
Southside Bancshares, Inc.....	5,695	178,253
SouthState Corp.....	18,392	1,528,375
Stellar Bancorp, Inc.....	8,126	203,394
Stewart Information Services Corp.....	6,712	413,862
Stifel Financial Corp.....	1,892	138,021
Stock Yards Bancorp, Inc.....	3,787	188,290
* StoneX Group, Inc.....	6,135	403,376
Summit Financial Group, Inc.....	3,236	91,546
Synovus Financial Corp.....	27,714	1,043,709
Territorial Bancorp, Inc.....	1,638	17,592
* Texas Capital Bancshares, Inc.....	13,335	813,435
TFS Financial Corp.....	24,338	324,182
* Third Coast Bancshares, Inc.....	115	2,185
Timberland Bancorp, Inc.....	2,200	61,534
Tiptree, Inc.....	10,446	197,743
Tompkins Financial Corp.....	3,871	191,189
Towne Bank.....	16,686	469,043
TriCo Bancshares.....	6,714	244,054
* Triumph Financial, Inc.....	3,826	270,307
TrustCo Bank Corp.....	5,345	154,470
Trustmark Corp.....	11,667	314,892
UMB Financial Corp.....	5,860	483,450
United Bankshares, Inc.....	30,805	1,104,359
United Community Banks, Inc.....	26,719	730,497
United Fire Group, Inc.....	6,333	141,923
Unity Bancorp, Inc.....	2,451	67,133
Universal Insurance Holdings, Inc.....	7,418	123,287
Univest Financial Corp.....	7,310	155,264
Unum Group.....	41,877	2,024,334
Valley National Bancorp.....	109,775	1,056,035
Veritex Holdings, Inc.....	10,667	224,114
Victory Capital Holdings, Inc., Class A.....	8,665	292,270
Virginia National Bankshares Corp.....	813	26,837
Virtu Financial, Inc., Class A.....	12,791	214,761
Virtus Investment Partners, Inc.....	1,211	285,929
WaFd, Inc.....	15,571	452,182
Walker & Dunlop, Inc.....	4,779	461,604
Washington Trust Bancorp, Inc.....	2,913	81,011
Waterstone Financial, Inc.....	5,714	75,996
Webster Financial Corp.....	30,758	1,521,906
WesBanco, Inc.....	21,690	636,385
West BanCorp, Inc.....	3,070	57,747
Westamerica BanCorp.....	3,878	185,058
Western Alliance Bancorp.....	21,684	1,386,909
Western New England Bancorp, Inc.....	5,200	44,252
Westwood Holdings Group, Inc.....	546	6,716
White Mountains Insurance Group Ltd.....	584	920,366
Wintrust Financial Corp.....	13,835	1,341,718
WisdomTree, Inc.....	19,900	134,723
* World Acceptance Corp.....	1,270	166,764
WSFS Financial Corp.....	14,092	627,235
Zions Bancorp NA.....	33,088	1,386,387
TOTAL FINANCIALS.....		112,743,150
HEALTH CARE — (7.5%)		
* Acadia Healthcare Co., Inc.....	6,700	550,338
* Accolade, Inc.....	8,200	92,824
* AdaptHealth Corp.....	19,632	141,743

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Addus HomeCare Corp.....	4,928	\$ 426,765
* Agios Pharmaceuticals, Inc.....	18,153	410,621
* Allogene Therapeutics, Inc.....	12,658	44,556
* Amedisys, Inc.....	5,253	495,200
* AngioDynamics, Inc.....	10,002	59,012
* ANI Pharmaceuticals, Inc.....	2,976	166,120
* Anika Therapeutics, Inc.....	3,278	77,099
* Arcturus Therapeutics Holdings, Inc.....	6,132	202,172
* Artivion, Inc.....	7,220	120,718
* Avanos Medical, Inc.....	12,817	245,958
#* Avidity Biosciences, Inc.....	9,060	110,804
* Azenta, Inc.....	15,000	978,000
* Bio-Rad Laboratories, Inc., Class A.....	3,184	1,021,714
* Bluebird Bio, Inc.....	34,681	35,375
* Brookdale Senior Living, Inc.....	73,227	400,552
* CareDx, Inc.....	12,961	110,946
* Castle Biosciences, Inc.....	6,351	146,581
* Catalent, Inc.....	15,182	783,998
* Certara, Inc.....	18,521	299,299
* Computer Programs & Systems, Inc.....	4,455	45,129
* Cross Country Healthcare, Inc.....	7,553	160,501
* CryoPort, Inc.....	9,061	131,475
* Cullinan Oncology, Inc.....	13,623	206,252
#* Cytek Biosciences, Inc.....	7,383	55,742
#* Definitive Healthcare Corp.....	23,583	200,455
* Dynavax Technologies Corp.....	11,731	151,565
* Eagle Pharmaceuticals, Inc.....	1,524	8,931
* Edgewise Therapeutics, Inc.....	7,219	128,715
* Editas Medicine, Inc.....	29,060	204,292
* Elanco Animal Health, Inc.....	93,629	1,380,091
* Electromed, Inc.....	666	6,693
* Enhabit, Inc.....	14,271	143,994
* Enovis Corp.....	14,224	834,949
* Envista Holdings Corp.....	39,418	926,323
* Erasca, Inc.....	16,717	27,917
* FONAR Corp.....	1,044	20,421
* Fulcrum Therapeutics, Inc.....	18,956	136,862
* Fulgent Genetics, Inc.....	6,950	170,900
* Generation Bio Co.....	1,376	2,587
* Globus Medical, Inc., Class A.....	5,688	300,270
* GoodRx Holdings, Inc., Class A.....	16,690	100,140
* Harvard Bioscience, Inc.....	12,609	55,480
* Health Catalyst, Inc.....	13,227	129,228
* HealthStream, Inc.....	6,475	172,364
* ICU Medical, Inc.....	973	89,059
* Innoviva, Inc.....	23,400	379,080
* Integer Holdings Corp.....	7,867	797,084
* Integra LifeSciences Holdings Corp.....	9,718	390,178
* Ironwood Pharmaceuticals, Inc.....	9,765	138,565
* iTeos Therapeutics, Inc.....	8,199	81,580
* Kura Oncology, Inc.....	9,111	183,496
* Larimar Therapeutics, Inc.....	3,913	22,656
* LENSAR, Inc.....	858	3,046
#* LifeStance Health Group, Inc.....	4,077	24,380
* Ligand Pharmaceuticals, Inc.....	3,614	264,183
* LivaNova PLC.....	6,791	330,586
* MaxCyte, Inc.....	22,438	114,209
* Mesa Laboratories, Inc.....	75	6,872
* Myriad Genetics, Inc.....	16,900	361,491

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
National HealthCare Corp.....	4,992	\$ 464,456
* Nautilus Biotechnology, Inc.....	3,527	9,805
* Nurix Therapeutics, Inc.....	7,163	56,588
* Olema Pharmaceuticals, Inc.....	11,243	146,609
* OmniAb, Inc.....	16,864	97,811
*» OmniAb, Inc.....	907	0
*» OmniAb, Inc.....	907	0
* Omnicell, Inc.....	6,333	203,733
* OraSure Technologies, Inc.....	25,779	189,991
* Organogenesis Holdings, Inc.....	29,265	96,574
#* ORIC Pharmaceuticals, Inc.....	2,838	31,190
* Orthofix Medical, Inc.....	2,438	33,864
* OrthoPediatrics Corp.....	3,821	99,805
* Owens & Minor, Inc.....	20,351	401,118
* Pacira BioSciences, Inc.....	17,086	556,833
* Patterson Cos., Inc.....	17,400	519,564
*†† PDL BioPharma, Inc.....	11,311	18,211
* Pediatrix Medical Group, Inc.....	20,477	191,665
* Pennant Group, Inc.....	6,371	95,629
* Perrigo Co. PLC.....	35,623	1,142,786
* PetIQ, Inc.....	6,435	115,637
* Phibro Animal Health Corp., Class A.....	5,400	58,374
* Poseida Therapeutics, Inc.....	10,334	35,549
* Prelude Therapeutics, Inc.....	6,582	21,589
* Premier, Inc., Class A.....	30,704	663,820
* Prestige Consumer Healthcare, Inc.....	8,100	498,474
* Quanterix Corp.....	2,488	54,960
* QuidelOrtho Corp.....	7,014	480,529
* REGENXBIO, Inc.....	1,249	15,388
* REVOLUTION Medicines, Inc.....	14,388	399,267
* Revvity, Inc.....	5,117	548,440
* Sage Therapeutics, Inc.....	16,049	411,496
#* SCYNEXIS, Inc.....	5,000	10,300
* Select Medical Holdings Corp.....	24,643	640,472
# SIGA Technologies, Inc.....	7,902	38,562
* Standard BioTools, Inc.....	29,046	65,934
* Supernus Pharmaceuticals, Inc.....	10,930	302,542
#* Surgery Partners, Inc.....	12,164	373,313
* Sutro Biopharma, Inc.....	9,700	42,098
* Tactile Systems Technology, Inc.....	4,369	66,278
* Taro Pharmaceutical Industries Ltd.....	7,103	305,784
* Teladoc Health, Inc.....	38,541	748,852
* U.S. Physical Therapy, Inc.....	800	73,808
* Universal Health Services, Inc., Class B.....	16,077	2,553,188
* Utah Medical Products, Inc.....	718	56,873
* Vanda Pharmaceuticals, Inc.....	17,253	62,111
* Varex Imaging Corp.....	14,900	287,123
* Veracyte, Inc.....	18,518	463,320
* Veradigm, Inc.....	28,693	261,967
* Viartis, Inc.....	34,850	410,184
* Voyager Therapeutics, Inc.....	7,723	56,146
* Xencor, Inc.....	1,375	25,713
#* XOMA Corp.....	662	13,220
* Zimvie, Inc.....	5,631	98,430
* Zymeworks, Inc.....	3,764	40,802
TOTAL HEALTH CARE.....		<u>30,464,911</u>
INDUSTRIALS — (18.7%)		
* 3D Systems Corp.....	5,391	25,823

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* AAR Corp.....	10,315	\$ 627,358
ABM Industries, Inc.....	17,763	724,553
ACCO Brands Corp.....	34,849	211,882
Acme United Corp.....	800	38,304
Acuity Brands, Inc.....	5,298	1,261,772
* AerSale Corp.....	3,512	32,662
AGCO Corp.....	13,591	1,662,587
Air Lease Corp.....	37,705	1,576,446
Alamo Group, Inc.....	3,558	755,292
Albany International Corp., Class A.....	840	74,684
* Alight, Inc., Class A.....	124,595	1,111,387
Allient, Inc.....	4,747	132,251
Alta Equipment Group, Inc.....	6,851	73,306
#* Ameresco, Inc., Class A.....	8,612	175,943
#* American Superconductor Corp.....	8,401	92,411
* American Woodmark Corp.....	4,932	450,193
Apogee Enterprises, Inc.....	6,087	321,454
ARC Document Solutions, Inc.....	15,000	44,250
ArcBest Corp.....	7,233	861,667
Arcosa, Inc.....	13,644	1,068,052
Argan, Inc.....	3,568	158,169
* ASGN, Inc.....	11,523	1,069,565
Astec Industries, Inc.....	5,382	191,599
* Astronics Corp.....	8,264	139,744
#* Asure Software, Inc.....	5,807	51,334
AZZ, Inc.....	6,573	410,484
Barnes Group, Inc.....	12,808	424,073
* Beacon Roofing Supply, Inc.....	11,047	915,686
BGSF, Inc.....	1,600	16,320
* BlueLinx Holdings, Inc.....	2,911	335,755
Boise Cascade Co.....	11,682	1,582,444
Brady Corp., Class A.....	9,439	568,511
* BrightView Holdings, Inc.....	24,156	215,713
* Broadwind, Inc.....	3,704	8,667
* CACI International, Inc., Class A.....	2,646	909,510
Cadeler AS, ADR.....	7,340	132,707
* CECO Environmental Corp.....	4,354	84,163
Civeo Corp.....	3,828	84,982
#* Clarivate PLC.....	39,400	352,236
Columbus McKinnon Corp.....	9,005	351,825
* Commercial Vehicle Group, Inc.....	8,639	56,067
Concentrix Corp.....	5,579	495,806
* Concrete Pumping Holdings, Inc.....	11,409	88,077
* Conduent, Inc.....	67,731	243,832
Covenant Logistics Group, Inc.....	2,640	127,618
* Custom Truck One Source, Inc.....	2,902	18,979
Deluxe Corp.....	12,913	244,185
* Distribution Solutions Group, Inc.....	2,740	87,461
* DNOW, Inc.....	34,084	343,908
Douglas Dynamics, Inc.....	962	24,194
* Ducommun, Inc.....	5,134	253,363
Dun & Bradstreet Holdings, Inc.....	106,885	1,238,797
* DXP Enterprises, Inc.....	5,281	170,154
Eastern Co.....	1,042	25,623
Encore Wire Corp.....	4,821	1,087,135
EnerSys.....	6,535	624,550
Ennis, Inc.....	8,289	168,847
Enpro, Inc.....	5,896	880,744
* Enviri Corp.....	16,990	146,284

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	7,224	\$ 621,192
	6,001	611,322
#	201	4,641
	26,743	437,783
*	2,985	76,058
	1,250	55,412
	17,250	73,485
*	69,398	893,846
	7,870	965,255
*	1,912	29,827
*	7,051	570,567
*	7,716	649,379
	3,154	105,312
*	3,300	64,218
	13,630	614,849
*	18,726	143,067
	9,305	423,005
*	2,400	130,512
*	33,896	424,378
*	13,935	131,546
	22,193	287,399
	7,441	223,007
	5,013	206,836
#*	49,267	411,379
	12,465	580,495
*	39,075	343,469
	9,979	406,345
*	14,756	668,152
*	783	11,549
*	8,682	110,088
	2,949	763,555
	2,372	57,189
	2,487	163,446
*	3,200	57,664
	1,072	149,051
*	3,581	293,499
	6,591	228,246
	18,398	228,319
*	15,620	290,532
	493	48,689
	7,225	325,486
	9,787	201,123
	27,887	683,789
*	9,642	758,440
	33,320	1,911,902
	15,978	937,429
*	20,851	353,007
*	3,570	82,074
*	2,320	99,760
*	442	7,713
	6,900	94,254
	6,450	53,083
*	10,482	168,760
	15,031	1,114,398
	14,406	266,511
*	3,795	349,330
*	560	4,816
*	35,086	493,660
*	9,360	86,861

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	10,993	\$1,231,546
	10,737	353,247
	5,573	452,082
#*	5,087	64,554
	4,406	553,614
*	13,175	390,770
*	6,081	857,847
	3,650	146,912
	19,276	512,549
*	10,831	84,157
*	503	14,693
*	17,929	191,123
	26,233	1,259,184
	21,748	298,165
*	10,458	473,434
	5,312	27,888
*	2,991	90,837
*	2,480	260,127
*	33,467	471,215
*	9,300	52,638
	4,843	533,214
*	3,504	72,568
	4,183	61,699
	3,791	93,789
*	4,710	91,515
#*	58,284	131,722
	3,447	408,573
	1,615	197,434
	16,168	530,310
*	7,394	266,849
*	14,200	77,532
	10,484	327,310
*	14,977	91,959
	14,205	1,895,799
*	33,832	567,363
	11,739	158,007
	16,236	316,927
	14,102	633,321
	3,723	175,986
	9,770	1,109,579
	23,825	584,189
	27,360	989,611
	912	9,877
	560	82,690
	24,785	314,274
*	2,803	134,544
#*	12,076	164,717
*	2,826	212,233
*	7,927	104,795
#*	28,607	414,229
*	4,974	61,877
	2,977	281,386
	10,885	668,666
	6,256	310,610
*	10,515	344,682
	13,601	1,114,058
*	13,128	193,769
*	7,410	198,069
	837	57,912

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	16,012	\$ 402,542
* Trinity Industries, Inc.....	9,044	124,626
* TrueBlue, Inc.....	7,241	147,572
* TTEC Holdings, Inc.....	13,959	125,073
* Tutor Perini Corp.....	11,119	1,261,451
#* UFP Industries, Inc.....	3,791	251,192
* U-Haul Holding Co.....	26,313	1,680,611
* U-Haul Holding Co.....	3,073	21,726
* Ultralife Corp.....	3,482	589,920
* UniFirst Corp.....	6,352	193,863
* Universal Logistics Holdings, Inc.....	1,822	70,858
* V2X, Inc.....	383	86,447
* Valmont Industries, Inc.....	1,374	29,404
* Vestis Corp.....	2,012	24,104
* Virco Mfg. Corp.....	1,814	18,594
#* VirTra, Inc.....	3,708	230,304
* VSE Corp.....	10,149	256,770
* Wabash National Corp.....	2,660	105,203
* Werner Enterprises, Inc.....	10,027	1,739,885
* WESCO International, Inc.....	4,998	95,662
* Willdan Group, Inc.....	823	40,335
* Willis Lease Finance Corp.....		
TOTAL INDUSTRIALS.....		<u>75,464,715</u>
INFORMATION TECHNOLOGY — (8.9%)		
#* 908 Devices, Inc.....	7,209	51,040
* ACI Worldwide, Inc.....	26,466	795,833
* Alpha & Omega Semiconductor Ltd.....	10,205	261,860
* Amdocs Ltd.....	5,098	467,385
* American Software, Inc., Class A.....	5,694	64,513
* Amkor Technology, Inc.....	66,375	2,101,433
* Amtech Systems, Inc.....	4,841	19,751
* Arrow Electronics, Inc.....	16,898	1,878,213
* Aspen Technology, Inc.....	1,521	292,017
* AstroNova, Inc.....	670	11,812
* Aviat Networks, Inc.....	2,896	86,388
* Avnet, Inc.....	33,784	1,530,415
* AXT, Inc.....	6,399	15,742
* Bel Fuse, Inc., Class B.....	3,300	220,638
* Belden, Inc.....	561	41,615
* Benchmark Electronics, Inc.....	12,099	328,125
* Brightcove, Inc.....	676	1,548
* Cerence, Inc.....	10,825	216,717
* CEVA, Inc.....	5,758	110,554
* Cirrus Logic, Inc.....	4,976	384,147
* Cleanspark, Inc.....	56,312	453,312
* Coherent Corp.....	13,153	625,294
* Cohu, Inc.....	11,484	365,880
* Comtech Telecommunications Corp.....	6,636	42,006
* Consensus Cloud Solutions, Inc.....	106	2,304
* Corsair Gaming, Inc.....	17,068	217,276
* CSP, Inc.....	262	6,262
* CTS Corp.....	6,069	249,193
* Daktronics, Inc.....	13,790	104,528
# Diebold Nixdorf, Inc.....	401	12,190
* Digi International, Inc.....	8,391	203,985
* Digital Turbine, Inc.....	15,892	85,658
* Diodes, Inc.....	9,457	636,645
* DXC Technology Co.....	75,150	1,638,270
* E2open Parent Holdings, Inc.....	39,000	146,640

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Eastman Kodak Co.....	5,963	\$ 20,572
* ePlus, Inc.....	5,123	386,991
* EverCommerce, Inc.....	8,610	83,861
* FARO Technologies, Inc.....	4,348	98,439
* Flex Ltd.....	60,045	1,425,468
* FormFactor, Inc.....	98	3,799
* Grid Dynamics Holdings, Inc.....	12,736	166,205
* Ichor Holdings Ltd.....	10,822	391,756
* Identiv, Inc.....	4,452	34,815
* Immersion Corp.....	10,431	71,244
* Information Services Group, Inc.....	10,453	46,202
* inTEST Corp.....	3,000	35,790
* Intevac, Inc.....	6,900	28,497
* IPG Photonics Corp.....	130	12,726
* Issuer Direct Corp.....	552	8,363
* Itron, Inc.....	8,421	607,491
* Juniper Networks, Inc.....	14,319	529,230
* Kimball Electronics, Inc.....	8,898	211,594
* Knowles Corp.....	32,672	532,880
* Kulicke & Soffa Industries, Inc.....	10,927	549,847
* KVH Industries, Inc.....	7,101	34,582
* Kyndryl Holdings, Inc.....	36,429	747,523
* Lantronix, Inc.....	5,605	34,078
* Littelfuse, Inc.....	2,407	582,253
* LiveRamp Holdings, Inc.....	14,426	569,539
* Lumentum Holdings, Inc.....	13,885	762,842
* Luna Innovations, Inc.....	7,944	56,958
* Magnachip Semiconductor Corp.....	10,292	67,207
* Matterport, Inc.....	107,847	242,656
* MaxLinear, Inc.....	3,731	77,679
* MeridianLink, Inc.....	8,468	192,647
* Methode Electronics, Inc.....	8,001	166,101
* Mirion Technologies, Inc.....	8,741	82,602
* Mitek Systems, Inc.....	8,516	107,302
* NCR Voyix Corp.....	20,534	301,850
* NETGEAR, Inc.....	6,962	98,860
* NetScout Systems, Inc.....	19,751	424,844
* nLight, Inc.....	6,600	85,668
* Olo, Inc., Class A.....	25,891	133,856
* ON24, Inc.....	10,540	80,631
* Onto Innovation, Inc.....	4,303	694,935
* OSI Systems, Inc.....	2,977	381,145
* PC Connection, Inc.....	7,291	470,342
* Photonics, Inc.....	18,777	548,664
* Plexus Corp.....	4,807	455,319
* Qorvo, Inc.....	4,690	467,781
* Ribbon Communications, Inc.....	9,300	28,272
* Richardson Electronics Ltd.....	4,279	42,105
* Riot Platforms, Inc.....	34,022	370,840
* Rogers Corp.....	3,372	388,690
* Sanmina Corp.....	17,147	1,025,734
* Sapiens International Corp. NV.....	2,491	68,004
* ScanSource, Inc.....	9,180	360,407
* SecureWorks Corp., Class A.....	3,206	22,089
* Silicon Laboratories, Inc.....	1,456	179,612
* SMART Global Holdings, Inc.....	7,837	153,997
#* SmartRent, Inc.....	4,219	12,446
* SolarWinds Corp.....	40,421	477,776
* TD SYNnex Corp.....	18,922	1,891,822

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* TransAct Technologies, Inc.....	1,945	\$ 14,899
* TTM Technologies, Inc.....	36,410	506,463
* Twilio, Inc., Class A.....	1,610	113,231
* Ultra Clean Holdings, Inc.....	20,125	768,775
* Upland Software, Inc.....	3,198	13,272
* Veeco Instruments, Inc.....	9,746	310,703
* Verint Systems, Inc.....	10,161	301,680
#* Viasat, Inc.....	12,080	268,538
* Viavi Solutions, Inc.....	39,209	385,424
Vishay Intertechnology, Inc.....	32,864	714,135
* Vishay Precision Group, Inc.....	4,379	139,603
Xerox Holdings Corp.....	37,310	688,743
* Xperi, Inc.....	2,500	26,700
TOTAL INFORMATION TECHNOLOGY.....		<u>36,056,783</u>
MATERIALS — (5.7%)		
* Alto Ingredients, Inc.....	24,050	44,252
American Vanguard Corp.....	7,188	78,493
# Arcadium Lithium PLC.....	77,193	377,474
Ashland, Inc.....	12,657	1,184,948
#* Aspen Aerogels, Inc.....	9,802	110,076
Avient Corp.....	27,612	999,831
Berry Global Group, Inc.....	16,299	1,066,933
Carpenter Technology Corp.....	8,828	543,717
* Coeur Mining, Inc.....	89,507	240,774
Commercial Metals Co.....	30,434	1,589,264
Compass Minerals International, Inc.....	10,519	236,572
#* Gatos Silver, Inc.....	20,379	124,719
Graphic Packaging Holding Co.....	11,570	295,151
Greif, Inc., Class A.....	5,846	366,018
Greif, Inc., Class B.....	3,492	218,948
Hawkins, Inc.....	4,044	269,209
Haynes International, Inc.....	3,802	211,657
HB Fuller Co.....	10,154	769,369
Hecla Mining Co.....	142,931	544,567
Huntsman Corp.....	52,817	1,296,129
* Ingevity Corp.....	6,542	284,970
Innospec, Inc.....	5,071	588,794
International Paper Co.....	28,003	1,003,348
* Intrepid Potash, Inc.....	3,806	70,030
Kaiser Aluminum Corp.....	170	11,033
* Knife River Corp.....	4,925	322,538
Koppers Holdings, Inc.....	4,439	227,010
# Kronos Worldwide, Inc.....	16,484	153,466
Louisiana-Pacific Corp.....	2,719	180,949
* LSB Industries, Inc.....	17,214	128,072
Materion Corp.....	4,246	496,655
Mercer International, Inc.....	15,750	133,245
Minerals Technologies, Inc.....	8,755	572,139
Mosaic Co.....	23,301	715,574
#* MP Materials Corp.....	26,973	426,443
Myers Industries, Inc.....	7,718	144,713
Olympic Steel, Inc.....	3,357	226,866
Pactiv Evergreen, Inc.....	18,125	264,625
* Perimeter Solutions SA.....	2,255	10,689
Quaker Chemical Corp.....	1,619	307,513
Ryerson Holding Corp.....	11,685	401,029
Schnitzer Steel Industries, Inc., Class A.....	8,812	232,020
Sensient Technologies Corp.....	8,113	503,249

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
Silgan Holdings, Inc.....	20,845	\$ 957,619
Sonoco Products Co.....	17,586	1,000,643
Stepan Co.....	5,971	533,031
Sylvamo Corp.....	5,954	276,444
* TimkenSteel Corp.....	14,090	289,550
TriMas Corp.....	9,868	243,542
Westrock Co.....	37,192	1,497,350
* Worthington Steel, Inc.....	11,339	339,603
TOTAL MATERIALS		<u>23,110,853</u>
REAL ESTATE — (1.6%)		
* Anywhere Real Estate, Inc.....	25,405	180,884
* Cushman & Wakefield PLC.....	50,065	526,684
* Five Point Holdings LLC, Class A.....	18,171	63,417
* Forestar Group, Inc.....	10,863	339,577
* FRP Holdings, Inc.....	2,454	142,577
* Howard Hughes Holdings, Inc.....	14,676	1,175,254
* Jones Lang LaSalle, Inc.....	10,107	1,789,545
Kennedy-Wilson Holdings, Inc.....	33,639	351,528
Marcus & Millichap, Inc.....	17,230	656,291
Newmark Group, Inc., Class A.....	36,939	374,931
* Opendoor Technologies, Inc.....	143,087	489,357
RE/MAX Holdings, Inc., Class A.....	4,179	44,841
* Stratus Properties, Inc.....	1,919	44,137
* Tejon Ranch Co.....	8,432	133,057
TOTAL REAL ESTATE		<u>6,312,080</u>
UTILITIES — (0.3%)		
#* Altus Power, Inc.....	14,388	77,551
# Brookfield Renewable Corp., Class A.....	3,239	90,433
New Jersey Resources Corp.....	19,776	807,454
# Ormat Technologies, Inc.....	2,028	131,171
#* Sunnova Energy International, Inc.....	5,515	58,018
TOTAL UTILITIES		<u>1,164,627</u>
TOTAL COMMON STOCKS		
Cost (\$333,062,762).....		<u>397,961,901</u>
TEMPORARY CASH INVESTMENTS — (0.4%)		
State Street Institutional U.S. Government Money Market Fund 5.300%.....	1,553,216	1,553,216
SECURITIES LENDING COLLATERAL — (1.1%)		
@§ The DFA Short Term Investment Fund.....	388,750	4,497,059
TOTAL INVESTMENTS — (100.0%)		
(Cost \$339,112,974)^.....		<u>\$404,012,176</u>

Summary of the Portfolio's investments as of January 31, 2024, 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>
Common Stocks				
Communication Services.....	\$ 14,566,187	\$ 4,046	—	\$ 14,570,233
Consumer Discretionary.....	69,295,468	—	—	69,295,468

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Consumer Staples.....	\$ 13,085,974	—	—	\$ 13,085,974
Energy.....	15,693,107	—	—	15,693,107
Financials.....	112,743,150	—	—	112,743,150
Health Care.....	30,446,700	—	\$ 18,211	30,464,911
Industrials.....	75,464,715	—	—	75,464,715
Information Technology.....	35,971,125	\$ 85,658	—	36,056,783
Materials.....	23,110,853	—	—	23,110,853
Real Estate.....	6,312,080	—	—	6,312,080
Utilities.....	1,164,627	—	—	1,164,627
Temporary Cash Investments.....	1,553,216	—	—	1,553,216
Securities Lending Collateral.....	—	4,497,059	—	4,497,059
TOTAL.....	\$399,407,202	\$4,586,763	\$18,211[^]	\$404,012,176

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

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Shares</u>	<u>Value»</u>	
COMMON STOCKS — (96.7%)			
AUSTRALIA — (5.0%)			
#	A2B Australia Ltd.....	60,856	\$ 57,023
	Accent Group Ltd.....	186,120	244,524
	Acrow Ltd.....	33,593	23,237
*	Ainsworth Game Technology Ltd.....	22,621	20,090
*	Alkane Resources Ltd.....	108,421	40,389
	ALS Ltd.....	115,890	952,156
	Altium Ltd.....	41,278	1,326,089
#*	AMA Group Ltd.....	462,509	21,401
	AMP Ltd.....	1,285,337	779,518
	Ampol Ltd.....	151,734	3,588,885
	ANZ Group Holdings Ltd.....	255,231	4,503,393
#*	Appen Ltd.....	86,408	18,138
#*	Arafura Rare Earths Ltd.....	206,960	17,401
	ARB Corp. Ltd.....	19,153	418,691
*	Arcadium Lithium PLC, CDI.....	91,876	468,941
	Aristocrat Leisure Ltd.....	189,800	5,472,050
#	ARN Media Ltd.....	113,080	73,805
#	Articore Group Ltd.....	58,802	20,814
	Atlas Arteria Ltd.....	234,015	824,996
*	Audinate Group Ltd.....	5,116	55,078
#*	Aurelia Metals Ltd.....	532,990	39,959
#*	Aussie Broadband Ltd.....	59,670	149,391
	Austal Ltd.....	147,496	195,673
#*	Austin Engineering Ltd.....	59,853	15,399
#	Australian Clinical Labs Ltd.....	45,161	88,591
	Australian Ethical Investment Ltd.....	29,437	103,601
#	Australian Finance Group Ltd.....	92,759	98,129
#*	Australian Strategic Materials Ltd.....	10,596	7,201
#*	Australian Vintage Ltd.....	75,851	18,599
	Auswide Bank Ltd.....	7,707	26,069
	Autosports Group Ltd.....	7,525	11,848
#*††	AVZ Minerals Ltd.....	69,347	7,271
#	Baby Bunting Group Ltd.....	51,599	53,364
	Bank of Queensland Ltd.....	268,206	1,052,966
	Bapcor Ltd.....	146,544	536,426
	Base Resources Ltd.....	129,722	13,570
#	Beacon Lighting Group Ltd.....	38,686	60,135
*	Bellevue Gold Ltd.....	210,672	182,235
	Brambles Ltd.....	362,865	3,459,833
#*	Bravura Solutions Ltd.....	193,511	103,853
	Breville Group Ltd.....	37,793	667,910
#*††	BWX Ltd.....	51,883	1,276
	Capitol Health Ltd.....	292,175	48,707
	Capral Ltd.....	4,914	31,874
*	Capricorn Metals Ltd.....	102,674	306,108
	CAR Group Ltd.....	61,412	1,318,596
#*	Catapult Group International Ltd.....	40,885	34,518
	Cedar Woods Properties Ltd.....	34,845	110,501
	Challenger Ltd.....	324,239	1,375,480
	Champion Iron Ltd.....	209,667	1,150,240
#	Clinuvel Pharmaceuticals Ltd.....	3,813	39,007
#	Clover Corp. Ltd.....	30,399	16,068
#	Coast Entertainment Holdings Ltd.....	69,563	21,102
	Cochlear Ltd.....	13,629	2,704,660
	Codan Ltd.....	40,974	216,580

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
#*	Cogstate Ltd.....	11,856 \$ 9,727
	Coles Group Ltd.....	161,636 1,677,357
	Commonwealth Bank of Australia.....	107,971 8,233,263
	Computershare Ltd.....	176,357 2,921,045
	CSL Ltd.....	27,241 5,349,520
	CSR Ltd.....	221,382 996,876
	Data#3 Ltd.....	58,341 371,025
*	De Grey Mining Ltd.....	152,956 121,720
	Deterra Royalties Ltd.....	108,509 390,789
*	Develop Global Ltd.....	5,983 9,389
#	Dicker Data Ltd.....	20,846 153,360
	Domain Holdings Australia Ltd.....	71,529 155,214
	Domino's Pizza Enterprises Ltd.....	10,799 277,766
	Downer EDI Ltd.....	169,956 462,867
	Eagers Automotive Ltd.....	77,781 717,219
*	Earlypay Ltd.....	97,232 15,929
	Elanor Investor Group.....	9,659 8,316
	Elders Ltd.....	75,932 443,581
	Emeco Holdings Ltd.....	163,382 67,198
*	Emerald Resources NL.....	39,995 86,930
	Endeavour Group Ltd.....	245,733 899,318
	Enero Group Ltd.....	18,021 19,624
	EQT Holdings Ltd.....	6,000 108,128
	Evolution Mining Ltd.....	602,569 1,262,228
*	FleetPartners Group Ltd.....	137,030 273,632
	Fleetwood Ltd.....	63,521 72,210
#	Flight Centre Travel Group Ltd.....	57,175 789,923
	Fortescue Ltd.....	385,631 7,452,993
#*	Frontier Digital Ventures Ltd.....	37,508 11,502
	G8 Education Ltd.....	248,525 172,062
*	Genesis Minerals Ltd.....	66,552 70,550
	GR Engineering Services Ltd.....	24,907 39,071
	GrainCorp Ltd., Class A.....	105,630 554,969
	Grange Resources Ltd.....	114,446 35,316
	GUD Holdings Ltd.....	61,164 485,495
	GWA Group Ltd.....	109,455 162,876
	Hansen Technologies Ltd.....	85,971 288,815
	Harvey Norman Holdings Ltd.....	154,894 445,136
#*	Hastings Technology Metals Ltd.....	7,201 2,773
*	Healius Ltd.....	425,809 383,080
	Helia Group Ltd.....	256,449 824,638
*	Hot Chili Ltd.....	5,149 3,454
	HUB24 Ltd.....	12,509 302,292
#	Humm Group Ltd.....	151,035 66,175
#	IDP Education Ltd.....	77,909 997,684
	IGO Ltd.....	207,731 1,009,825
	Iluka Resources Ltd.....	44,776 209,130
	Imdex Ltd.....	304,982 336,497
*	Immutep Ltd.....	50,460 11,455
#*	Immutep Ltd., Sponsored ADR.....	4,300 9,331
	Infomedia Ltd.....	158,228 147,065
	Insignia Financial Ltd.....	278,123 386,185
	Insurance Australia Group Ltd.....	556,477 2,184,410
	Integral Diagnostics Ltd.....	35,672 46,139
#*	ioneer Ltd.....	107,905 8,393
	IPH Ltd.....	79,081 351,913
	IRESS Ltd.....	64,193 340,826
	IVE Group Ltd.....	45,812 65,105
*	James Hardie Industries PLC, CDI.....	107,961 4,056,142

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	60,679	\$2,257,408
	62,513	275,914
	3,096	31,748
	167,332	20,182
#*	19,588	73,381
	220,239	1,057,253
	43,642	507,878
	15,826	11,249
	568,976	806,162
#*	5,143	3,425
	416,983	1,368,698
	22,573	335,830
	14,157	111,586
#*	301,485	1,146,330
	24,771	94,389
	475,764	54,335
	32,438	4,002,533
*	2,653	123,690
#	4,543	19,192
	118,671	695,577
	4,019	6,381
	53,003	596,836
#	79,250	29,852
	951,996	2,383,456
*	15,380	125,596
#*	158,389	27,263
#*	132,918	25,505
	807,332	1,915,123
	39,511	21,641
	52,263	2,015,721
*	141,860	192,279
	37,711	337,952
	122,611	115,245
*	54,028	18,660
#	152,902	67,665
	41,341	89,727
*	37,297	71,573
	248,994	5,251,382
	83,604	75,539
	46,866	509,042
*	75,169	680,517
	323,631	1,711,638
	88,492	759,067
#*	24,110	8,777
	235,750	849,788
	7,562	60,529
#*	52,908	46,123
	271,984	283,895
	60,181	634,723
	781,572	1,420,571
	18,366	113,272
*	416,423	348,892
#*	313,645	8,141
	185,175	148,987
	14,276	11,349
*	541,518	287,979
	41,662	701,065
	488,791	575,551
*	55,603	415,520

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
#	Pilbara Minerals Ltd.....	587,322 \$1,337,723
	Pinnacle Investment Management Group Ltd.....	25,236 166,472
	Platinum Asset Management Ltd.....	248,522 190,360
	PointsBet Holdings Ltd.....	36,380 22,281
#*	Praemium Ltd.....	78,103 19,350
	Premier Investments Ltd.....	38,353 698,299
	Pro Medicus Ltd.....	31,434 2,070,841
#	Propel Funeral Partners Ltd.....	4,004 13,997
	PSC Insurance Group Ltd.....	9,476 29,775
	PWR Holdings Ltd.....	14,264 97,359
	QBE Insurance Group Ltd.....	257,934 2,655,839
	Ramelius Resources Ltd.....	217,322 225,726
	Ramsay Health Care Ltd.....	38,179 1,272,833
	REA Group Ltd.....	12,320 1,469,365
*	ReadyTech Holdings Ltd.....	14,937 33,799
*	Red 5 Ltd.....	886,500 181,839
	Reece Ltd.....	42,025 619,042
*	Regis Resources Ltd.....	93,785 127,910
	Reject Shop Ltd.....	6,652 23,624
	Reliance Worldwide Corp. Ltd.....	245,061 670,020
*	Resolute Mining Ltd.....	454,780 127,756
*	Retail Food Group Ltd.....	1,226,658 59,450
	Rio Tinto Ltd.....	23,380 2,011,787
*	RPMGlobal Holdings Ltd.....	20,564 24,242
*	Sandfire Resources Ltd.....	275,209 1,293,369
	SEEK Ltd.....	62,270 1,026,538
	Service Stream Ltd.....	281,340 171,442
	Seven Group Holdings Ltd.....	47,953 1,122,346
*	Seven West Media Ltd.....	342,179 58,087
	SG Fleet Group Ltd.....	36,966 58,135
	Shaver Shop Group Ltd.....	14,608 11,323
#*	Sierra Rutile Holdings Ltd.....	71,525 2,895
	Sigma Healthcare Ltd.....	1,828,981 1,235,514
*	Silver Lake Resources Ltd.....	362,072 284,936
	Sims Ltd.....	116,910 1,095,053
	Sims Ltd., Sponsored ADR.....	819 7,682
	SmartGroup Corp. Ltd.....	58,666 369,788
#	Solvar Ltd.....	67,212 50,818
	Sonic Healthcare Ltd.....	114,433 2,385,951
	Southern Cross Electrical Engineering Ltd.....	30,707 18,861
#	Southern Cross Media Group Ltd.....	119,462 80,455
	SRG Global Ltd.....	65,360 29,393
*	St Barbara Ltd.....	265,500 29,444
	Steadfast Group Ltd.....	267,610 1,035,483
	Suncorp Group Ltd.....	192,416 1,771,097
	Super Retail Group Ltd.....	68,729 709,296
	Symbio Holdings Ltd.....	16,103 31,338
#*	Syrah Resources Ltd.....	54,892 14,776
	Tabcorp Holdings Ltd.....	1,202,258 624,588
	Technology One Ltd.....	177,456 1,813,101
*	Temple & Webster Group Ltd.....	18,866 111,756
*	Trajan Group Holdings Ltd.....	11,277 8,406
	Transurban Group.....	214,972 1,888,579
	Treasury Wine Estates Ltd.....	213,130 1,494,494
*	Tyro Payments Ltd.....	81,349 57,711
#	Ventia Services Group Pty. Ltd.....	229,624 492,653
Ω	Viva Energy Group Ltd.....	504,670 1,149,569
*	Webjet Ltd.....	43,518 211,137
	Wesfarmers Ltd.....	101,985 3,860,840

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
* West African Resources Ltd.....	186,197	\$ 118,017
* Westgold Resources Ltd.....	156,501	225,776
Westpac Banking Corp.....	271,811	4,264,067
WiseTech Global Ltd.....	22,809	1,073,873
Woolworths Group Ltd.....	154,149	3,620,182
Worley Ltd.....	113,008	1,085,275
* Xero Ltd.....	19,719	1,411,459
XRF Scientific Ltd.....	26,210	19,044
TOTAL AUSTRALIA.....		<u>167,062,628</u>
AUSTRIA — (0.3%)		
Addiko Bank AG.....	3,827	60,532
ANDRITZ AG.....	28,047	1,726,642
Ω BAWAG Group AG.....	22,709	1,169,208
CA Immobilien Anlagen AG.....	8,806	289,084
DO & Co. AG.....	1,357	189,261
Erste Group Bank AG.....	48,969	2,109,506
* Eurotelesites AG.....	9,318	39,139
* EVN AG.....	6,303	174,202
* FACC AG.....	2,711	17,204
* Immofinanz AG.....	6,046	143,502
* Immofinanz AG.....	25,524	0
* Kapsch TrafficCom AG.....	705	7,014
* Lenzing AG.....	1,460	48,643
Mayr Melnhof Karton AG.....	2,454	325,299
Oesterreichische Post AG.....	11,975	405,276
Palfinger AG.....	5,570	144,151
Porr Ag.....	7,322	102,735
Raiffeisen Bank International AG.....	27,193	566,954
* Rosenbauer International AG.....	1,549	50,990
Schoeller-Bleckmann Oilfield Equipment AG.....	4,598	218,394
Strabag SE.....	442	20,695
Telekom Austria AG.....	37,274	324,444
UBM Development AG.....	2,066	49,146
UNIQA Insurance Group AG.....	34,289	287,699
Verbund AG.....	12,984	1,055,837
Vienna Insurance Group AG Wiener Versicherung Gruppe.....	16,134	456,006
Wienerberger AG.....	13,247	448,914
Zumtobel Group AG.....	11,802	76,650
TOTAL AUSTRIA.....		<u>10,507,127</u>
BELGIUM — (1.1%)		
Ackermans & van Haaren NV.....	10,436	1,744,953
Ageas SA.....	98,712	4,241,852
Anheuser-Busch InBev SA.....	57,765	3,573,204
* Argenx SE, ADR.....	126	47,944
* Argenx SE.....	2,483	937,660
Azelis Group NV.....	23,271	479,169
Barco NV.....	12,178	202,306
Bekaert SA.....	19,494	950,781
bpost SA.....	38,868	158,763
Cie d'Entreprises CFE.....	3,294	29,082
Colruyt Group NV.....	48,369	2,209,883
Deceuninck NV.....	16,709	40,864
D'ieteren Group.....	2,419	488,668
Econocom Group SA.....	77,365	196,547
Elia Group SA.....	11,919	1,435,111
EVS Broadcast Equipment SA.....	3,275	107,683

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BELGIUM — (Continued)		
	26,872	\$ 483,868
* Fagron.....		
* Galapagos NV.....	13,731	515,087
Gimv NV.....	10,548	491,903
Greenyard NV.....	5,108	30,482
Immobel SA.....	2,561	76,826
Ion Beam Applications.....	6,811	77,546
KBC Group NV.....	103,187	6,731,053
Lotus Bakeries NV.....	151	1,286,630
Melexis NV.....	5,388	461,662
* Orange Belgium SA.....	11,895	168,947
Proximus SADP.....	82,479	782,670
Recticel SA.....	20,914	258,561
Roularta Media Group NV.....	1,354	18,496
Shurgard Self Storage Ltd.....	1,682	78,014
Solvay SA.....	10,787	295,008
* Syensqo SA.....	10,787	961,628
Tessenderlo Group SA.....	5,181	148,331
UCB SA.....	20,191	1,899,280
Umicore SA.....	159,203	3,621,305
Van de Velde NV.....	2,854	101,739
VGP NV.....	5,048	592,075
TOTAL BELGIUM.....		<u>35,925,581</u>
CANADA — (9.3%)		
* 5N Plus, Inc.....	24,697	67,233
Acadian Timber Corp.....	4,200	50,671
ADENTRA, Inc.....	6,350	149,534
# Aecon Group, Inc.....	18,617	191,370
Ag Growth International, Inc.....	5,100	214,174
Agnico Eagle Mines Ltd.....	120,828	5,939,708
* Aimia, Inc.....	19,431	47,694
Alamos Gold, Inc., Class A.....	142,273	1,722,907
Alimentation Couche-Tard, Inc.....	143,939	8,434,315
AltaGas Ltd.....	91,834	1,909,153
Altus Group Ltd.....	9,257	312,044
Amerigo Resources Ltd.....	13,500	12,953
Andlauer Healthcare Group, Inc.....	9,685	282,673
Andrew Peller Ltd., Class A.....	11,700	39,161
* Argonaut Gold, Inc.....	108,800	31,156
* Aritzia, Inc.....	41,911	1,019,680
* Ascot Resources Ltd.....	48,000	23,207
Atco Ltd., Class I.....	26,256	734,297
* ATS Corp.....	31,401	1,343,205
# Aura Minerals, Inc.....	2,700	17,612
* AutoCanada, Inc.....	2,455	39,223
B2Gold Corp.....	436,883	1,220,097
Badger Infrastructure Solution.....	12,335	428,645
#* Ballard Power Systems, Inc.....	57,741	189,377
# Bank of Montreal.....	111,273	10,480,298
# Bank of Nova Scotia.....	186,347	8,713,175
* Bausch Health Cos., Inc.....	55,248	433,697
# BCE, Inc.....	15,161	611,746
Bird Construction, Inc.....	24,125	274,725
Black Diamond Group Ltd.....	11,400	73,516
#* BlackBerry Ltd.....	48,400	135,036
BMTC Group, Inc.....	1,803	17,132
* Bombardier, Inc., Class A.....	800	29,633
#* Bombardier, Inc., Class B.....	29,269	1,081,763
Boralex, Inc., Class A.....	24,515	591,336

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	8,092	\$ 1,739,318
	2,100	20,681
	257,125	10,202,720
	26,422	926,212
	761	30,037
	13,287	838,453
*	53,760	1,076,289
*	11,600	44,348
	3,589	151,227
	51,264	2,447,849
	29,849	164,070
#*	8,922	106,975
	157,286	7,107,617
#	30,103	3,199,612
#	43,800	998,201
	24,279	534,718
*	25,500	308,781
*	66,109	325,517
	41,397	452,936
	65,988	2,824,166
*	34,839	1,197,183
	96,184	507,227
	158,878	477,420
*	56,046	6,269,495
	68,606	836,876
	6,425	296,531
	2,829	125,537
*	30,300	27,721
#	18,508	2,173,481
	39,623	303,851
	3,758	10,386,553
	4,000	38,797
	88,190	62,316
*	19,500	39,000
	15,367	447,140
*	64,125	128,779
*	13,424	65,500
*	15,220	1,333,102
	45,572	3,344,557
	38,876	226,990
*	7,028	34,030
#	19,224	339,024
	47,286	302,825
	5,468	53,157
	4,300	12,857
	32,404	66,281
	600	453,678
*	89,365	1,091,565
	202,220	3,411,320
	79,878	2,069,954
#	154,639	5,489,763
	84,883	1,470,426
#*	36,704	55,620
	11,347	58,488
	16,186	450,263
*	36,414	63,107
	14,600	1,002,545
#*	78,892	347,179
*	29,089	455,449

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	10,130	\$ 107,897
	4,400	153,752
#	18,000	94,790
	6,924	7,217,656
#	33,139	165,393
	84,789	2,453,896
#	125,398	579,453
	9,343	281,864
	45,769	415,324
	15,852	2,656,203
#*	18,500	17,200
*	33,964	69,472
#*	113,106	343,384
*	10,852	9,525
*	4,400	121,090
	31,211	3,976,678
	120,393	1,921,703
	4,213	479,820
	2,660	15,551
	105,372	3,517,494
*	3,000	10,041
#	2,547	176,146
*	10,559	119,927
	135,634	753,289
Ω	73,989	2,195,813
	55,765	3,791,083
*	140,740	334,978
#	41,133	1,112,728
*	2,530	4,403
	6,943	126,006
	66,465	453,828
	35,718	5,585,711
*	29,742	460,139
#*	24,230	254,294
Ω	10,569	242,833
*	65,166	312,149
*	34,088	106,236
	3,622	94,668
#	22,936	554,784
*	5,860	713,600
	267,711	1,475,305
*	14,065	55,551
#	2,300	15,140
	29,263	718,488
#*	9,500	6,218
	21,479	423,845
#*	91,194	1,681,617
	12,776	605,992
	38,605	3,857,756
#*	91,530	28,253
	44,101	520,244
	342,498	2,797,150
	4,606	25,866
#	64,977	3,693,844
*	33,043	203,992
*	5,600	6,789
#	146,014	3,228,370
	43,530	526,783
*	13,769	114,396

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
* MDF Commerce, Inc.....	3,500	\$ 9,919
Mega Uranium Ltd.....	53,500	18,703
Melcor Developments Ltd.....	9,427	82,389
Metro, Inc.....	62,868	3,300,851
Morguard Corp.....	1,153	96,128
MTY Food Group, Inc.....	3,736	160,033
National Bank of Canada.....	104,516	7,993,886
Neo Performance Materials, Inc.....	12,000	68,816
* New Gold, Inc.....	175,933	211,991
* NFI Group, Inc.....	2,427	21,518
North American Construction Group Ltd.....	8,439	194,013
North West Co., Inc.....	27,805	804,297
Nutrien Ltd.....	42,331	2,111,047
OceanaGold Corp.....	345,504	691,291
Onex Corp.....	26,434	1,951,804
Open Text Corp.....	62,635	2,731,507
* Orla Mining Ltd.....	16,751	56,116
Osisko Gold Royalties Ltd.....	66,844	973,310
* Osisko Mining, Inc.....	64,204	115,567
# Pan American Silver Corp.....	130,707	1,767,906
Park Lawn Corp.....	5,800	86,281
Parkland Corp.....	133,534	4,556,912
Pason Systems, Inc.....	64,124	703,029
Pembina Pipeline Corp.....	59,762	2,057,710
PHX Energy Services Corp.....	31,000	215,359
Polaris Renewable Energy, Inc.....	8,001	80,697
# Pollard Banknote Ltd.....	2,429	62,005
* Precision Drilling Corp.....	7,913	489,808
Premium Brands Holdings Corp.....	14,551	995,609
Propel Holdings, Inc.....	3,100	36,201
Pulse Seismic, Inc.....	6,600	9,474
# Quarterhill, Inc.....	42,151	58,628
Quebecor, Inc., Class B.....	74,238	1,805,080
RB Global, Inc.....	29,655	1,897,133
Restaurant Brands International, Inc.....	58,416	4,561,016
Richelieu Hardware Ltd.....	27,450	886,518
Rogers Communications, Inc., Class B.....	88,881	4,151,658
Royal Bank of Canada.....	182,917	17,853,322
Russel Metals, Inc.....	31,041	1,017,961
Sandstorm Gold Ltd.....	39,468	179,974
# Savaria Corp.....	11,100	133,337
#* Seabridge Gold, Inc.....	16,397	172,332
Secure Energy Services, Inc.....	194,560	1,491,996
* Shopify, Inc., Class A.....	93,352	7,474,620
Sienna Senior Living, Inc.....	9,800	87,762
* SilverCrest Metals, Inc.....	21,498	118,669
SNC-Lavalin Group, Inc.....	66,115	2,192,769
* SNDL, Inc.....	4,981	6,624
# Softchoice Corp.....	1,533	18,905
Ω Spin Master Corp.....	23,665	608,677
Sprott, Inc.....	4,770	167,741
SSR Mining, Inc.....	76,398	720,433
Stantec, Inc.....	42,412	3,408,449
Stella-Jones, Inc.....	32,643	1,931,217
StorageVault Canada, Inc.....	15,570	62,190
Sun Life Financial, Inc.....	104,403	5,414,102
Superior Plus Corp.....	102,306	701,596
Supremex, Inc.....	7,100	22,444
Sylogist Ltd.....	2,300	13,173

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	5,000	\$ 11,008
#*	61,000	89,409
	9,416	168,647
	13,919	249,299
*	900	7,772
	7,060	255,209
	15,711	2,064,782
	23,461	3,486,761
#	113,657	78,620
	34,530	182,866
	44,600	1,103,016
*	32,393	332,736
	33,520	2,936,007
	202,291	12,286,610
	24,909	174,526
	41,998	422,651
	59,054	192,388
	58,352	642,445
	15,304	195,483
*	8,852	246,970
*	5,785	26,893
*	9,359	75,995
*	5,100	16,994
	10,700	253,403
	300	5,844
*	65,017	185,217
*	36,502	215,301
	37,214	2,959,243
	192,961	97,596
#	61,224	2,869,569
#*	18,132	17,937
	12,200	382,756
	27,996	4,112,827
#	4,252	31,721
TOTAL CANADA		<u>314,054,864</u>
CHINA — (0.0%)		
	34,632	143,994
*	74,000	3,508
*††	2,300	0
TOTAL CHINA		<u>147,502</u>
DENMARK — (4.4%)		
*	42,355	683,477
	365,365	663,273
*	34,723	575,952
*	44,123	61,455
#*	35,084	805,993
	12,475	1,605,126
	2,697	97,773
	4,818	260,591
	33,853	3,902,293
	33,734	36,445
	143,115	3,842,846
*	39,254	1,778,162
	30,873	5,523,435
#	25,906	1,063,582
#	455	24,578

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
DENMARK — (Continued)		
* Genmab AS.....	12,202	\$ 3,374,122
* GN Store Nord AS.....	63,195	1,490,297
H Lundbeck AS.....	139,870	708,434
H Lundbeck AS, Class A.....	18,301	80,750
#* H+H International AS, Class B.....	4,374	48,532
* Huscompagniet AS.....	1,302	8,831
ISS AS.....	80,337	1,520,135
Jyske Bank AS.....	21,728	1,664,291
Matas AS.....	18,155	325,499
*Ω Netcompany Group AS.....	24,081	960,553
* Nilfisk Holding AS.....	5,922	104,361
* NKT AS.....	22,631	1,577,922
*Ω NNIT AS.....	3,672	51,017
North Media AS.....	2,886	32,247
Novo Nordisk AS, Sponsored ADR.....	22,898	2,627,316
Novo Nordisk AS, Class B.....	719,894	82,287,041
# Novozymes AS, Class B.....	143,451	7,350,527
* NTG Nordic Transport Group AS, Class A.....	3,332	149,544
Ω Orsted AS.....	23,374	1,317,470
Pandora AS.....	52,533	7,675,960
Parken Sport & Entertainment AS.....	758	14,906
Per Aarsleff Holding AS.....	7,791	358,618
Ringkjoebing Landbobank AS.....	16,997	2,739,551
Royal Unibrew AS.....	18,827	1,233,272
* RTX AS.....	2,621	32,647
Schouw & Co. AS.....	3,035	242,679
Solar AS, Class B.....	3,891	253,392
SP Group AS.....	2,479	68,070
Spar Nord Bank AS.....	35,908	610,943
Sparekassen Sjaelland-Fyn AS.....	4,499	145,106
Sydbank AS.....	24,097	1,069,405
#* TCM Group AS.....	3,151	25,539
Tivoli AS.....	528	58,683
Topdanmark AS.....	22,501	997,881
Tryg AS.....	118,419	2,531,101
* Vestas Wind Systems AS.....	119,091	3,357,772
* Zealand Pharma AS.....	7,714	526,956
TOTAL DENMARK.....		148,546,351
FINLAND — (1.7%)		
Aktia Bank OYJ.....	23,868	251,543
Alma Media OYJ.....	17,155	184,151
Anora Group OYJ.....	9,982	50,146
Aspo OYJ.....	10,737	71,542
# Bittium OYJ.....	2,881	14,715
Cargotec OYJ, Class B.....	20,036	1,139,049
Citycon OYJ.....	8,489	44,393
Digia OYJ.....	6,198	36,625
Elisa OYJ.....	51,334	2,338,852
Ω Enento Group OYJ.....	6,228	133,806
eQ OYJ.....	600	9,537
Evli OYJ, Class B.....	498	10,490
Fiskars OYJ Abp.....	6,430	119,956
F-Secure OYJ.....	29,373	61,333
Glaston OYJ Abp.....	6,908	5,526
Gofore OYJ.....	1,109	26,840
Harvia OYJ.....	5,142	151,729
Huhtamaki OYJ.....	46,715	1,833,466
# Ilkka OYJ.....	2,760	9,551

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
FINLAND — (Continued)			
#*	Incap OYJ.....	1,295	\$ 10,263
	Kamux Corp.....	12,213	68,511
	Kemira OYJ.....	51,885	971,146
	Kesko OYJ, Class A.....	61,177	1,200,044
	Kesko OYJ, Class B.....	197,726	3,861,510
	Kojamo OYJ.....	27,323	323,925
	Kone OYJ, Class B.....	82,844	4,100,886
	Konecranes OYJ.....	35,033	1,504,545
#	Lassila & Tikanoja OYJ.....	18,857	210,772
*	Mandatum OYJ.....	97,317	439,393
	Marimekko OYJ.....	15,410	230,000
	Metsa Board OYJ, Class A.....	133	1,324
	Metsa Board OYJ, Class B.....	68,144	548,846
	Metso OYJ.....	361,902	3,617,079
	Neste OYJ.....	127,077	4,380,918
#	NoHo Partners OYJ.....	1,829	16,689
	Nokia OYJ.....	519,997	1,879,759
#	Nokia OYJ, Sponsored ADR.....	68,512	246,643
	Nordea Bank Abp.....	546,262	6,731,444
	Olvi OYJ, Class A.....	3,602	123,424
	Oma Saastopankki OYJ.....	530	13,301
	Oriola OYJ.....	17,876	23,245
#	Oriola OYJ, Class B.....	80,101	94,015
	Orion OYJ, Class A.....	10,006	454,146
	Orion OYJ, Class B.....	41,644	1,917,194
#	Outokumpu OYJ.....	167,991	717,106
*	Pihlajalinna OYJ.....	8,421	65,569
	Ponsse OYJ.....	5,991	153,333
	Puuiilo OYJ.....	7,927	76,356
*	QT Group OYJ.....	6,464	455,942
	Raisio OYJ, Class V.....	66,133	145,641
	Rapala VMC OYJ.....	2,115	7,124
	Revenio Group OYJ.....	7,790	213,876
	Sampo OYJ, Class A.....	97,317	4,073,246
	Sanoma OYJ.....	43,245	322,091
	Scanfil OYJ.....	7,835	63,010
	Stora Enso OYJ, Class R.....	210,077	2,673,181
	Taaleri PLC.....	2,079	21,164
	Talenom OYJ.....	4,208	27,307
#*	Tecnotree OYJ.....	22,408	7,846
Ω	Terveystalo OYJ.....	65,640	553,332
	TietoEVRY OYJ.....	73,996	1,717,114
	Tokmanni Group Corp.....	23,971	411,029
	UPM-Kymmene OYJ.....	65,156	2,369,868
	Vaisala OYJ, Class A.....	11,798	466,388
#	Valmet OYJ.....	71,617	2,027,026
#*	Verkkokauppa.com OYJ.....	4,781	12,577
	Wartsila OYJ Abp.....	140,894	2,078,408
#*	WithSecure OYJ.....	21,405	25,130
	YIT OYJ.....	56,931	121,275
TOTAL FINLAND.....			<u>58,267,211</u>
FRANCE — (9.2%)			
	ABC arbitrage.....	8,971	42,902
	Aeroports de Paris SA.....	10,643	1,424,138
	Airbus SE.....	113,134	18,020,645
	AKWEL SADR.....	2,084	35,834
Ω	ALD SA.....	116,588	777,023
#	Alstom SA.....	93,289	1,176,412

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
	2,530	\$ 67,007
	14,792	2,287,142
Ω	28,934	1,957,026
	29,416	3,201,431
	1,932	108,964
#*	38,461	164,187
	2,680	118,999
	230,612	7,740,563
	5,522	177,407
*	1,130	25,498
	17,564	210,497
*	4,054	14,025
	10,170	1,094,579
	151,420	10,173,026
	1,876	81,140
	79,867	2,925,735
	144,805	3,851,651
	44,137	9,812,599
	244,368	4,171,923
	13,147	81,831
	19,983	78,179
*	4,449	79,599
*	495,044	237,419
	23,908	1,690,452
	7,941	129,362
	14,920	171,005
#*	24,407	59,301
#	17,758	44,877
	53,480	722,663
	191,991	2,750,242
	35,412	2,359,275
	4,499	852,148
	78,477	4,068,112
	44,483	229,513
	41,805	2,496,949
	41,730	4,366,217
#*Ω	49,414	142,786
	51,341	1,128,828
	2,017	116,066
	12,599	2,469,064
	39,261	2,364,171
Ω	25,558	2,248,009
#*	93,871	342,382
*	348	7,100
	353	22,133
#	9,150	244,442
*	43,818	753,612
	21,271	2,982,142
	107,416	1,850,894
	4,130	89,037
	1,898	152,571
	8,310	17,270
	1,951	48,061
*	9,012	24,624
	7,917	16,702,171
*	806	287,124
	4,897	162,856
	2,778	156,014
	6,281	332,329

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
	21,587	\$ 2,488,962
	21,861	1,434,753
	7,542	147,420
*	32,150	667,766
	10,592	313,545
#	13,328	5,474,788
Ω	72,035	2,919,838
#	641	20,570
	972	129,739
	10,147	357,906
	44,084	4,272,427
	233	14,757
	2,079	48,935
	50,782	24,301,930
#*	1,274	16,158
	56,840	47,294,207
Ω	14,878	71,823
	4,378	98,071
	16,325	231,529
#*	4,654	8,551
Ω	35,323	1,021,296
	11,733	1,067,918
	29,792	496,581
	5,443	69,140
	665,760	7,917,166
	16,928	2,775,947
	49,553	4,964,890
	15,198	322,000
*††	633	0
	68,247	2,570,160
	142,020	3,782,457
	161	142,669
	51,333	1,298,033
	48,091	8,979,015
	200	43,180
	101,017	10,116,402
	4,177	1,125,439
	48,933	9,612,980
	113,843	3,396,068
	9,750	1,190,576
	165,187	1,013,510
#*Ω	20,526	60,015
	9,747	674,420
	419	46,880
	144,733	3,720,365
	3,918	295,347
*	3,847	556,003
	8,190	1,920,998
	58,002	1,918,565
	917	120,034
	4,445	181,699
	4,886	169,457
	91,651	1,897,229
	22,577	3,525,941
	25,710	226,209
	25,137	3,676,388
	4,406	409,351
#	9,721	222,444
#	2,268	357,256

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
* Ubisoft Entertainment SA	47,319	\$ 1,043,766
Valeo SE	59,409	775,439
* Vallourec SACA	71,504	1,022,950
Vinci SA	72,793	9,195,377
Virbac SACA	1,494	539,167
Vivendi SE	257,984	2,907,361
* Voltalia SA	13,536	115,831
Vranken-Pommery Monopole SA	1,133	19,509
Wavestone	5,088	337,060
*Ω Worldline SA	90,472	1,223,045
TOTAL FRANCE		312,098,391
GERMANY — (6.4%)		
7C Solarparken AG	25,419	93,215
* About You Holding SE	2,117	9,316
# Adesso SE	1,263	126,710
adidas AG	25,749	4,861,102
* Adtran Networks SE	1,236	26,711
All for One Group SE	1,306	69,822
Allgeier SE	3,172	68,871
Allianz SE	43,800	11,702,307
AlzChem Group AG	628	16,041
Amadeus Fire AG	3,640	439,727
* Aroundtown SA	347,904	776,081
Atoss Software AG	2,495	683,634
Ω Aumann AG	766	13,203
Aurubis AG	16,913	1,216,608
#*Ω Auto1 Group SE	26,695	111,062
Bayerische Motoren Werke AG	67,778	7,052,511
# BayWa AG	7,917	254,310
Bechtle AG	46,174	2,394,253
Beiersdorf AG	12,352	1,807,587
Bertrandt AG	2,343	125,332
Bijou Brigitte AG	1,981	81,440
Bilfinger SE	12,322	522,362
* Borussia Dortmund GmbH & Co. KGaA	40,566	166,654
# BRANICKS Group AG	22,026	50,622
Brenntag SE	62,711	5,544,279
CANCOM SE	10,166	322,705
Carl Zeiss Meditec AG	8,980	946,597
* Ceconomy AG	84,400	205,020
CENIT AG	3,758	57,519
Cewe Stiftung & Co. KGAA	3,729	406,382
* Cherry SE	1,260	4,004
Commerzbank AG	246,060	2,825,659
CompuGroup Medical SE & Co. KGaA	13,885	595,315
Continental AG	19,552	1,597,215
*Ω Covestro AG	88,447	4,670,486
CropEnergies AG	3,752	46,671
CTS Eventim AG & Co. KGaA	22,428	1,517,863
Daimler Truck Holding AG	157,673	5,634,785
*Ω Delivery Hero SE	34,027	772,048
Dermapharm Holding SE	4,370	185,881
Deutsche Beteiligungs AG	6,612	198,814
Deutsche Boerse AG	34,480	6,866,335
Deutsche EuroShop AG	609	13,113
#Ω Deutsche Pfandbriefbank AG	34,408	207,070
Deutsche Post AG	105,096	5,033,483
Deutsche Telekom AG, Sponsored ADR	2,413	59,287

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	353,124	\$8,668,421
	9,457	229,699
	27,374	165,438
*	1,942	13,106
	1,009	47,766
*	1,006	19,043
	1,079	48,825
	22,581	516,279
Ω	16,309	666,953
	298,652	4,040,545
	2,565	127,574
#	380	26,541
	8,199	45,196
#*	76,955	1,071,392
	2,603	212,568
	42,172	775,802
	1,372	30,592
	6,642	345,599
*	15,046	164,529
	383	10,582
*	7,797	457,621
	61,212	1,691,452
	43,333	1,674,803
	54,116	1,519,189
	19,844	703,639
	80,877	3,239,046
	629	64,126
	3,348	60,511
	9,787	346,074
*	26,721	259,374
	8,894	215,389
	8,388	44,369
	7,861	140,371
	19,857	4,760,058
	1,210	39,998
*	91,729	108,293
	2,367	209,594
*	95,152	1,258,362
	21,562	1,474,639
	23,294	699,307
	8,846	949,042
	4,368	313,618
	28,549	1,783,017
	10,640	256,486
	119,228	4,346,686
Ω	22,434	193,588
	3,842	54,164
	16,353	510,691
Ω	6,051	292,208
*	50	802
	33,411	1,524,374
	1,272	56,442
	32,562	2,011,228
*	6,934	83,316
	12,351	286,425
	6,500	805,512
	1,786	100,311
	34,586	923,319
	3,048	50,821

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
#*	LPKF Laser & Electronics SE.....	3,567 \$ 34,845
#*	Manz AG.....	596 6,688
*	Medios AG.....	4,835 78,741
	Mercedes-Benz Group AG.....	185,781 12,542,591
	Merck KGaA.....	314 51,520
*	METRO AG.....	61,252 412,836
	MLP SE.....	30,396 176,250
	MTU Aero Engines AG.....	12,303 2,828,831
	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen.....	23,546 10,023,978
	Mutares SE & Co. KGaA.....	2,544 103,333
#*	Nagarro SE.....	3,729 364,464
	Nemetschek SE.....	27,022 2,493,418
	New Work SE.....	1,058 70,367
	Nexus AG.....	3,365 209,696
#*	Nordex SE.....	30,352 309,690
	Norma Group SE.....	8,633 140,391
	OHB SE.....	2,457 115,488
	Patrizia SE.....	26,565 226,652
	Pfeiffer Vacuum Technology AG.....	1,776 298,000
	PNE AG.....	7,350 105,930
#	ProSiebenSat.1 Media SE.....	83,505 587,434
	PSI Software SE.....	3,733 92,253
	Puma SE.....	63,883 2,570,894
*	PVA TePla AG.....	4,197 94,981
	Rational AG.....	3,199 2,457,425
*Ω	Redcare Pharmacy NV.....	497 69,180
	Rheinmetall AG.....	9,855 3,450,933
#	RTL Group SA.....	15,876 610,121
	SAF-Holland SE.....	6,396 103,275
	Salzgitter AG.....	1,938 54,054
	SAP SE, Sponsored ADR.....	1,458 252,380
	SAP SE.....	79,831 13,830,447
Ω	Scout24 SE.....	3,676 270,665
	Secunet Security Networks AG.....	707 126,639
	Siemens AG.....	111,880 20,029,188
*	Siemens Energy AG.....	132,970 1,975,531
Ω	Siemens Healthineers AG.....	29,826 1,659,853
	Sixt SE.....	7,353 716,594
*	SMA Solar Technology AG.....	5,600 287,224
	Stabilus SE.....	9,571 670,672
	Stemmer Imaging AG.....	511 17,596
#	STRATEC SE.....	2,751 125,643
	Stroer SE & Co. KGaA.....	12,716 746,583
	SUESS MicroTec SE.....	7,059 239,812
	Surteco Group SE.....	706 12,056
	Symrise AG.....	24,287 2,505,780
	Synlab AG.....	1,211 13,018
*	TAG Immobilien AG.....	54,788 766,858
	Takkt AG.....	13,480 196,895
*	Talanx AG.....	24,777 1,738,379
*Ω	TeamViewer SE.....	79,652 1,141,942
	Technotrans SE.....	943 19,103
	thyssenkrupp AG.....	70,329 434,048
	United Internet AG.....	50,033 1,311,486
	USU Software AG.....	451 8,533
	Verbio Vereinigte Bioenergie AG.....	11,255 246,200
	Volkswagen AG.....	5,973 843,275
	Vonovia SE.....	26,479 824,883
	Vossloh AG.....	3,228 143,188

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
Wacker Chemie AG.....	5,220	\$ 565,956
Wacker Neuson SE.....	12,716	235,628
Washtec AG.....	4,609	159,011
* Westwing Group SE.....	3,418	30,806
Wuestenrot & Wuerttembergische AG.....	16,541	239,470
*Ω Zalando SE.....	21,584	430,960
Zeal Network SE.....	1,900	62,694
TOTAL GERMANY.....		<u>214,677,982</u>
HONG KONG — (1.0%)		
Aeon Credit Service Asia Co. Ltd.....	18,000	12,384
AIA Group Ltd.....	1,521,200	11,929,883
#* Aidigong Maternal & Child Health Ltd.....	728,000	6,972
Analogue Holdings Ltd.....	192,000	24,357
APAC Resources Ltd.....	88,628	10,440
# Apollo Future Mobility Group Ltd.....	86,400	5,643
* Asia Standard International Group Ltd.....	80,000	4,044
ASMPT Ltd.....	69,700	672,631
Best Mart 360 Holdings Ltd.....	48,000	11,115
BOC Hong Kong Holdings Ltd.....	512,000	1,227,158
* BOCOM International Holdings Co. Ltd.....	343,000	13,513
Bright Smart Securities & Commodities Group Ltd.....	108,000	19,070
Chen Hsong Holdings.....	46,000	7,782
* China Star Entertainment Ltd.....	130,000	13,100
* Chinese Estates Holdings Ltd.....	140,000	17,588
Chow Sang Sang Holdings International Ltd.....	186,000	202,703
Chow Tai Fook Jewellery Group Ltd.....	554,000	750,497
* Chuang's China Investments Ltd.....	190,000	3,320
* Chuang's Consortium International Ltd.....	92,000	4,788
CITIC Telecom International Holdings Ltd.....	444,000	158,318
CK Asset Holdings Ltd.....	255,323	1,152,104
#* C-Mer Eye Care Holdings Ltd.....	148,000	50,021
#†† Convoy, Inc.....	528,000	2,114
* CSC Holdings Ltd.....	12,550,000	46,487
CSI Properties Ltd.....	690,000	7,682
#*†† CW Group Holdings Ltd.....	85,500	0
Dah Sing Banking Group Ltd.....	108,000	64,925
Dah Sing Financial Holdings Ltd.....	43,600	87,808
Dickson Concepts International Ltd.....	63,000	35,606
* Digital Domain Holdings Ltd.....	105,000	5,827
Dynamic Holdings Ltd.....	24,000	23,264
# EC Healthcare.....	238,000	35,069
Emperor International Holdings Ltd.....	402,000	18,272
Emperor Watch & Jewellery Ltd.....	490,000	11,182
Energy International Investments Holdings Ltd.....	192,000	22,438
* ENM Holdings Ltd.....	376,000	12,793
* Esprit Holdings Ltd.....	1,098,100	40,164
EuroEyes International Eye Clinic Ltd.....	26,000	16,490
Far East Consortium International Ltd.....	489,043	78,914
*Ω FIT Hon Teng Ltd.....	345,000	41,237
FSE Lifestyle Services Ltd.....	50,000	35,117
Giordano International Ltd.....	560,000	146,880
Glorious Sun Enterprises Ltd.....	129,000	13,669
#* Gold Fin Holdings.....	44,000	0
Great Eagle Holdings Ltd.....	113,693	167,371
* Greentech Technology International Ltd.....	432,000	16,065
G-Resources Group Ltd.....	130,050	33,170
Guoco Group Ltd.....	10,000	90,935
Guotai Junan International Holdings Ltd.....	265,000	16,652

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	290,000	\$ 336,678
	73,900	769,311
	137,806	11,908
	80,000	9,314
	277,000	115,111
	342,800	54,532
	26,000	4,437
	92,000	52,512
*	163,000	39,794
*	58,000	2,113
Ω	11,500	4,872
	122,000	210,571
*	312,000	111,052
*	56,000	5,896
Ω	96,000	30,690
	169,000	30,670
*	49,758	3,290
	572,000	138,992
	132,000	7,725
	112,500	124,994
	250,500	397,790
	181,000	110,644
	33,000	3,445
*	55,350	4,605
	96,000	61,713
	297,250	949,087
	167,000	413,730
	44,000	7,116
	405,600	252,832
#*	864,750	32,087
*	251,026	15,928
	116,000	52,816
	79,500	258,638
*	377,140	127,006
*	256,000	10,978
	1,520,000	36,548
#	313,000	383,629
††	550,000	492
	455,242	395,569
	162,476	76,935
*	162,000	4,361
	72,000	23,778
	126,000	14,004
#	183,000	70,355
	406,000	78,494
	90,000	6,558
	96,000	8,103
	80,000	20,479
	201,500	1,179,820
	150,300	932,053
*	585,000	4,468
*	230,000	24,115
*Ω	578,700	1,615,573
#*	41,000	29,181
*	94,000	9,385
	410,000	28,237
	655,822	685,048
	11,500	9,846
	157,707	1,471,940

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
* Suncorp Technologies Ltd.....	290,000	\$ 5,927
Swire Pacific Ltd., Class A.....	62,000	479,696
Swire Pacific Ltd., Class B.....	77,500	91,329
Swire Properties Ltd.....	83,600	156,229
TAI Cheung Holdings Ltd.....	170,000	75,403
Tai Hing Group Holdings Ltd.....	112,000	11,627
Techtronic Industries Co. Ltd.....	304,000	3,228,816
* Television Broadcasts Ltd.....	118,200	44,942
#* Theme International Holdings Ltd.....	2,880,000	152,936
Town Health International Medical Group Ltd.....	952,000	35,171
Tradelink Electronic Commerce Ltd.....	224,000	25,647
Tycoon Group Holdings Ltd.....	16,000	12,078
United Laboratories International Holdings Ltd.....	252,000	217,841
Value Partners Group Ltd.....	387,000	89,112
Vesync Co. Ltd.....	24,000	12,308
VSTECS Holdings Ltd.....	308,400	166,179
VTech Holdings Ltd.....	48,500	280,911
* Wai Kee Holdings Ltd.....	120,000	14,215
Wang On Group Ltd.....	2,940,000	12,891
Wharf Real Estate Investment Co. Ltd.....	206,000	603,546
Wing Tai Properties Ltd.....	18,000	5,873
* Xingye Alloy Materials Group Ltd.....	73,000	9,820
YTO International Express & Supply Chain Technology Ltd.....	82,000	12,211
* Yunfeng Financial Group Ltd.....	28,000	2,950
* Zhaobangji Lifestyle Holdings Ltd.....	376,000	8,691
TOTAL HONG KONG.....		34,995,759
IRELAND — (0.6%)		
AIB Group PLC.....	414,063	1,818,740
Bank of Ireland Group PLC.....	414,757	3,814,097
Cairn Homes PLC.....	358,413	549,922
FBD Holdings PLC.....	11,875	150,792
* Flutter Entertainment PLC.....	24,429	5,014,201
Glanbia PLC.....	53,937	965,959
*Ω Glenveagh Properties PLC.....	277,630	367,152
Kerry Group PLC, Class A.....	15,491	1,380,775
Kingspan Group PLC.....	31,753	2,578,871
Smurfit Kappa Group PLC.....	126,941	4,730,429
TOTAL IRELAND.....		21,370,938
ISRAEL — (0.6%)		
#* Afcon Holdings Ltd.....	885	23,745
* AFI Properties Ltd.....	6,869	301,198
Africa Israel Residences Ltd.....	1,238	65,759
* Airport City Ltd.....	15,757	262,921
* Allot Ltd.....	5,136	9,056
Alony Hetz Properties & Investments Ltd.....	35,898	271,698
Arad Ltd.....	4,385	70,997
* Ashdod Refinery Ltd.....	6,184	143,203
Ashtrom Group Ltd.....	9,421	141,702
Atreyu Capital Markets Ltd.....	794	11,503
AudioCodes Ltd.....	5,076	56,800
Automatic Bank Services Ltd.....	3,721	15,585
Avgol Industries 1953 Ltd.....	36,631	15,246
* Azorim-Investment Development & Construction Co. Ltd.....	25,722	107,884
Azrieli Group Ltd.....	4,468	301,066
Bank Leumi Le-Israel BM.....	179,530	1,363,560
Bet Shemesh Engines Holdings 1997 Ltd.....	2,007	68,805

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
	377,908	\$ 499,883
	954	97,006
*	1,444	92,690
	14,778	65,016
*	26,674	415,035
*	10,549	26,665
	2,260	195,631
	580	14,224
	4,359	201,204
#	1,130	13,551
	128	17,134
	1,328	25,377
*	246	12,600
	5,670	13,415
	1,879	388,577
#	2,932	62,522
	663	252,693
*	1,542	24,322
	97,434	355,456
*	27,127	489,643
	2,021	71,925
	3,228	216,232
	1,529	104,293
	3,912	277,206
	23,617	191,994
*	7,921	49,946
*	10,016	38,080
	6,948	22,767
	57,285	475,176
	5,191	288,541
	5,670	23,163
	157,726	717,384
	3,770	112,598
*	1,083	67,833
	2,010	33,908
	35,497	108,582
	70,682	253,689
	19,869	67,015
	378,711	1,837,085
	4,742	42,239
	450	8,860
	699	147,497
#*	6,587	37,586
*	267	13,989
#	1,369	15,752
	2,246	100,680
	11,045	110,387
	2,870	37,780
	13,031	245,332
	9,928	108,926
	5,911	135,081
	3,104	227,627
#	4,631	13,787
	10,987	276,005
	498	40,225
	177,504	196,574
	124,198	336,063
*	1,600	46,761
	25,737	957,862

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
	3,369	\$ 36,026
*	528	109,550
#*	4,410	917,721
*	3,694	526,050
	129,670	51,128
	713,503	246,100
	15,225	191,409
*	585	14,863
	1,658	17,525
*	64,396	297,751
	6,184	508,361
*	11,017	326,852
	73,547	748,014
	1,135	43,325
	5,947	4,203
	4,587	12,887
	2,338	52,399
*	1,051	40,815
	725	15,887
	3,808	213,017
#	1,869	14,027
	4,273	84,859
	978	74,743
*	3,137	97,276
	13,382	75,438
*	48,528	126,629
*	54,774	293,888
	10,702	141,633
	47,494	12,799
	1,256	83,400
	479	31,296
*	55,380	670,098
	3,518	38,220
	9,397	22,377
	3,362	247,784
TOTAL ISRAEL.....		20,938,152
ITALY — (2.2%)		
	288,723	572,441
	2,232	11,824
	27,501	433,982
	56,962	1,859,155
Ω	84,784	382,668
	81,401	208,629
	41,478	100,519
	166,211	3,707,655
*	4,827	42,838
	68,448	1,908,242
	29,500	1,124,625
	9,820	169,972
	81,488	833,926
	14,461	69,854
Ω	81,798	883,962
	2,682	35,225
	452,881	1,633,479
	13,427	1,331,111
	29,772	57,893
#Ω	20,559	497,856
	670	28,979

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
* CIR SpA-Compagnie Industriali	136,243	\$ 62,478
Credito Emiliano SpA.....	22,111	200,998
Datalogic SpA.....	6,610	43,175
Davide Campari-Milano NV.....	81,526	825,959
De' Longhi SpA.....	6,671	216,068
DiaSorin SpA.....	4,286	394,136
# Digital Bros SpA.....	2,171	24,246
Digital Value SpA.....	183	12,826
Emak SpA.....	29,507	33,457
Ω Enav SpA.....	38,380	142,041
Enel SpA.....	630,087	4,299,320
Esprinet SpA.....	14,964	85,676
* Eurotech SpA.....	3,709	8,829
# Ferrari NV.....	19,385	6,729,378
* Fiera Milano SpA.....	4,147	12,715
Fila SpA.....	4,512	42,713
#* Fincantieri SpA.....	63,031	33,362
FinecoBank Banca Fineco SpA.....	228,936	3,300,882
* Garofalo Health Care SpA.....	4,444	23,257
Gefran SpA.....	856	7,918
#* Geox SpA.....	18,566	15,207
GPI SpA.....	959	9,679
Gruppo MutuiOnline SpA.....	7,943	274,200
Hera SpA.....	313,560	1,104,555
IMMSI SpA.....	75,654	49,655
Intercos SpA.....	682	10,662
Interpump Group SpA.....	14,379	710,775
Intesa Sanpaolo SpA.....	1,577,163	4,859,701
Iren SpA.....	80,792	169,564
Italgas SpA.....	274,328	1,564,053
Italian Sea Group SPA.....	2,613	27,043
Italmobiliare SpA.....	3,302	98,358
* Iveco Group NV.....	76,049	811,546
# IVS Group SA.....	5,927	35,949
Leonardo SpA.....	144,403	2,520,419
LU-VE SpA.....	2,541	64,096
Maire Tecnimont SpA.....	67,483	350,710
Mediobanca Banca di Credito Finanziario SpA.....	206,799	2,738,846
MFE-MediaForEurope NV, Class A.....	98,634	251,396
Moncler SpA.....	57,345	3,527,676
*Ω Nexi SpA.....	193,488	1,484,142
Openjobmetis SpA agenzia per il lavoro.....	1,095	19,035
Ω OVS SpA.....	120,049	285,957
Pharmanutra SpA.....	2,017	134,952
Piaggio & C SpA.....	84,642	281,372
Ω Piovan SpA.....	3,441	37,116
Prysmian SpA.....	39,852	1,753,880
Recordati Industria Chimica e Farmaceutica SpA.....	21,429	1,182,758
Reply SpA.....	6,752	925,769
Rizzoli Corriere Della Sera Mediagroup SpA.....	61,164	49,854
SAES Getters SpA.....	389	14,424
* Safilo Group SpA.....	45,604	54,555
Salcef Group SpA.....	1,248	31,730
Salvatore Ferragamo SpA.....	13,539	172,685
Sanlorenzo SpA.....	4,592	219,056
Saras SpA.....	78,580	133,046
Sesa SpA.....	4,434	601,640
Snam SpA.....	183,751	897,430
SOL SpA.....	11,535	331,983

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
	23,291	\$ 128,469
	305,643	6,711,920
	25,548	249,466
Ω	47,176	467,172
*	10,851	107,862
#*	2,555,340	769,436
*	882,673	277,868
	29,508	938,649
	200	3,159
	135,631	1,143,647
	4,577	96,791
*	3,357	123,067
	652	14,931
#Ω	9,248	96,666
	168,219	1,044,572
	160,989	426,010
	24,457	51,442
TOTAL ITALY.....		<u>72,850,870</u>
JAPAN — (20.6%)		
	2,700	20,977
	8,800	121,156
	24,900	431,530
*	4,500	24,809
	7,700	82,188
	7,600	12,110
	11,900	277,402
	49,700	972,465
	3,900	41,797
#	2,400	24,428
	6,400	47,260
	6,100	79,583
	148,800	5,921,916
	107,799	2,576,092
	12,200	312,503
#	2,500	42,909
	31,600	287,801
	17,000	110,122
	1,900	39,931
	16,700	206,713
	4,400	40,939
	7,600	127,581
	14,400	333,662
	13,000	97,797
	2,898	51,160
	4,500	103,492
	3,600	69,967
	22,000	125,086
	69,800	174,999
	11,300	368,758
	3,600	71,964
	57,300	756,888
	2,700	22,521
#	5,500	67,696
	14,500	135,305
	8,400	107,679
	2,400	43,016
	3,700	66,319
*	30,700	23,636

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,200	\$ 58,396
	96,100	1,575,938
	5,700	41,519
#	5,900	44,128
#	6,900	95,015
	1,500	31,589
	53,616	397,913
	4,700	56,849
	13,900	270,675
	114,800	1,238,880
	12,900	297,276
	1,600	48,242
	7,600	140,015
	2,300	33,630
	17,000	149,905
	18,800	74,657
	26,500	209,844
	8,900	107,212
	15,000	105,173
#	24,500	538,580
	9,100	67,432
	12,400	275,233
	6,919	79,233
	17,923	356,619
	51,000	710,155
	5,400	93,768
	6,100	178,994
	26,000	486,503
	6,400	34,279
	14,300	539,849
	4,000	18,233
	6,200	54,864
	14,700	86,852
	34,300	1,274,860
	700	6,580
	361,100	2,738,417
	5,600	117,113
	7,400	31,258
	9,500	264,284
	5,000	149,634
	700	3,757
	37,400	1,136,441
	7,300	97,965
	21,200	286,553
	201,500	2,345,958
	18,000	58,408
	500	10,629
	1,600	6,146
	6,400	91,760
	43,100	468,544
	8,900	86,900
	5,600	34,524
	8,100	135,861
	5,100	141,084
	17,200	555,813
	11,400	117,394
	300	13,507
	106,000	2,295,169
	8,500	100,896

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,335	\$ 50,197
	9,900	78,922
#	600	3,339
	3,100	68,573
	47,400	1,102,003
	1,200	10,436
	3,800	56,704
	3,700	37,512
	4,700	200,808
	19,100	232,826
	21,500	92,517
	37,600	536,545
	40,200	710,914
#*	3,100	83,695
	24,200	225,580
	42,800	1,253,117
	7,508	145,104
#	2,900	25,466
	8,900	22,582
	7,200	56,629
	41,300	691,881
	27,200	270,945
#	2,000	6,386
	5,400	81,935
	2,400	72,801
#	500	10,585
	7,100	538,782
	5,100	62,038
#	2,500	35,545
	17,700	538,525
	14,250	392,445
#	41,700	1,148,715
	38,600	1,472,156
	1,900	27,063
#	4,900	86,827
#	13,100	71,697
	10,600	69,524
	1,500	15,238
	14,200	122,437
	6,000	109,957
	300	3,486
	1,900	7,918
#	2,000	16,831
#	16,700	76,654
	4,800	158,429
	44,275	1,106,549
	3,900	66,939
	1,100	18,700
#	1,400	10,968
#	28,900	265,770
	7,900	63,751
	1,800	17,567
	3,700	42,231
	3,100	50,406
	8,300	50,474
*	54,200	124,306
	2,700	50,520
	5,400	77,248
	14,100	265,861

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Chuetsu Pulp & Paper Co. Ltd.....	3,700	\$ 49,988
Chugai Pharmaceutical Co. Ltd.....	108,800	3,913,560
Chugai Ro Co. Ltd.....	3,400	59,626
Chugin Financial Group, Inc.....	37,300	264,123
Chugoku Marine Paints Ltd.....	23,700	301,483
CI Takiron Corp.....	21,900	96,649
Citizen Watch Co. Ltd.....	68,500	434,448
CKD Corp.....	20,800	366,768
CK-San-Etsu Co. Ltd.....	1,800	47,911
Cleanup Corp.....	7,400	37,985
Coca-Cola Bottlers Japan Holdings, Inc.....	33,300	451,948
COLOPL, Inc.....	17,600	75,177
Colowide Co. Ltd.....	14,200	227,021
# Computer Engineering & Consulting Ltd.....	8,000	88,628
Computer Institute of Japan Ltd.....	11,040	57,800
COMSYS Holdings Corp.....	37,521	821,526
Comture Corp.....	10,400	128,603
Core Corp.....	2,600	31,901
Corona Corp.....	6,600	42,788
Cosel Co. Ltd.....	13,300	133,810
Cosmos Pharmaceutical Corp.....	8,600	923,761
Cota Co. Ltd.....	2,236	24,180
CRE, Inc.....	8,400	81,111
Create Restaurants Holdings, Inc.....	24,300	182,377
Create SD Holdings Co. Ltd.....	13,100	285,073
Creek & River Co. Ltd.....	9,000	122,125
Cresco Ltd.....	7,100	92,063
CTI Engineering Co. Ltd.....	6,700	266,415
CTS Co. Ltd.....	8,700	41,140
Cube System, Inc.....	2,900	22,242
Curves Holdings Co. Ltd.....	10,400	48,181
* Cyber Security Cloud, Inc.....	700	11,689
CyberAgent, Inc.....	125,954	812,885
Cybozu, Inc.....	11,300	169,643
Dai Nippon Printing Co. Ltd.....	20,900	604,845
Dai Nippon Toryo Co. Ltd.....	14,600	114,975
Dai-Dan Co. Ltd.....	17,400	193,126
Daido Steel Co. Ltd.....	69,500	724,215
Daifuku Co. Ltd.....	63,600	1,254,192
Daihatsu Diesel Manufacturing Co. Ltd.....	9,500	82,797
Daihen Corp.....	7,800	369,600
Daiho Corp.....	3,700	97,186
Dai-Ichi Cutter Kogyo KK.....	3,000	27,922
Daiichi Jitsugyo Co. Ltd.....	10,200	130,329
Daiichi Kensetsu Corp.....	2,300	28,199
# Daiichi Kigenso Kagaku-Kogyo Co. Ltd.....	9,000	59,687
Dai-ichi Life Holdings, Inc.....	118,100	2,590,259
Daiichi Sankyo Co. Ltd.....	89,400	2,676,550
Daiichikosho Co. Ltd.....	18,000	246,597
Daiken Medical Co. Ltd.....	4,300	15,478
Daiki Aluminium Industry Co. Ltd.....	12,600	106,716
Daikin Industries Ltd.....	33,600	5,383,802
Daikokutenbussan Co. Ltd.....	2,800	158,500
Dainichi Co. Ltd.....	5,700	27,709
Dainichiseika Color & Chemicals Manufacturing Co. Ltd.....	6,850	127,358
Daiseki Co. Ltd.....	8,480	242,467
Daishi Hokuetsu Financial Group, Inc.....	8,500	235,574
Daisue Construction Co. Ltd.....	4,800	46,653
Daito Pharmaceutical Co. Ltd.....	1,760	23,496

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	23,800	\$2,707,262
	116,300	3,596,222
	13,400	142,938
	132,900	952,476
	37,800	821,949
	40,100	373,549
	22,000	151,469
	2,200	8,809
	49,900	503,815
	3,700	74,180
	104,800	1,646,204
	35,300	936,907
	11,000	410,694
	8,200	126,456
	41,800	788,903
	5,100	174,814
	5,000	34,751
#	4,300	36,409
	1,800	21,252
#	21,100	360,350
	10,500	31,084
	10,600	2,860,293
	3,400	53,922
	1,600	10,305
	5,100	87,228
	74,600	1,493,758
	300	8,093
	10,300	155,096
	1,000	11,051
	6,000	88,590
	27,800	969,534
	18,800	462,394
	17,500	406,322
	6,600	132,540
	6,900	79,930
	18,500	1,058,064
#	2,200	31,832
	35,000	2,191,948
	1,900	37,820
	3,200	65,645
	6,500	31,784
	4,400	73,234
#	34,000	374,385
#	1,100	11,468
	14,500	188,988
	2,151	22,881
	8,900	110,930
	15,300	720,456
	7,700	265,878
	5,000	58,620
	11,200	80,312
	13,300	154,679
	9,400	113,819
	10,300	49,014
	18,200	336,362
	4,900	46,874
#	1,300	105,625
#	12,500	69,521
	800	10,060

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* ES-Con Japan Ltd.....	13,100	\$ 90,130
Eslead Corp.....	4,000	94,678
ESPEC Corp.....	4,200	71,530
EXEO Group, Inc.....	58,300	1,302,078
Ezaki Glico Co. Ltd.....	16,100	471,062
# F&M Co. Ltd.....	3,000	39,107
FALCO HOLDINGS Co. Ltd.....	4,200	61,045
Fancl Corp.....	27,100	427,953
FANUC Corp.....	69,900	1,933,599
Fast Fitness Japan, Inc.....	2,400	17,773
Fast Retailing Co. Ltd.....	33,900	9,050,512
FCC Co. Ltd.....	16,600	216,263
* FDK Corp.....	4,100	18,395
Ferrotec Holdings Corp.....	10,900	210,221
Fibergate, Inc.....	3,100	20,257
Financial Partners Group Co. Ltd.....	31,900	365,854
FINDEX, Inc.....	5,100	37,030
First Juken Co. Ltd.....	3,400	25,694
Fixstars Corp.....	10,300	117,872
FJ Next Holdings Co. Ltd.....	8,800	74,210
Focus Systems Corp.....	3,300	23,707
Food & Life Cos. Ltd.....	25,400	508,264
Forum Engineering, Inc.....	5,200	28,726
# Forval Corp.....	2,800	27,840
Foster Electric Co. Ltd.....	6,000	44,085
FP Corp.....	25,700	497,904
France Bed Holdings Co. Ltd.....	12,845	121,549
F-Tech, Inc.....	3,400	14,975
FTGroup Co. Ltd.....	3,600	31,158
Fudo Tetra Corp.....	5,200	82,116
# Fuji Co. Ltd.....	7,100	95,705
Fuji Corp.....	23,200	393,089
Fuji Corp.....	5,500	66,087
Fuji Corp. Ltd.....	11,500	56,278
Fuji Die Co. Ltd.....	1,600	7,748
Fuji Electric Co. Ltd.....	15,200	761,216
Fuji Furukawa Engineering & Construction Co. Ltd.....	1,800	67,234
Fuji Media Holdings, Inc.....	18,381	217,755
# Fuji Oil Co. Ltd.....	21,900	56,103
Fuji Seal International, Inc.....	20,400	240,573
Fuji Soft, Inc.....	17,500	767,067
FUJIFILM Holdings Corp.....	20,000	1,267,698
Fujikura Kasei Co. Ltd.....	16,600	51,479
Fujikura Ltd.....	110,000	904,256
Fujimi, Inc.....	22,300	446,888
Fujimori Kogyo Co. Ltd.....	7,800	215,427
Fujishoji Co. Ltd.....	2,500	22,297
# Fujitsu General Ltd.....	1,100	16,117
Fujitsu Ltd.....	18,400	2,546,822
Fujiya Co. Ltd.....	1,300	21,836
Fukuda Corp.....	3,400	125,819
Fukuda Denshi Co. Ltd.....	4,800	255,942
Fukui Computer Holdings, Inc.....	5,000	88,253
Fukushima Galilei Co. Ltd.....	3,900	135,834
Fukuyama Transporting Co. Ltd.....	6,400	177,006
FULLCAST Holdings Co. Ltd.....	13,400	161,778
Fumakilla Ltd.....	1,700	13,276
Funai Soken Holdings, Inc.....	20,050	349,102
Furukawa Co. Ltd.....	15,100	197,928

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	17,500	\$ 318,333
	6,600	94,823
	10,100	91,556
	9,400	264,704
	2,000	29,938
	11,500	40,119
	20,200	121,738
	18,000	213,636
	12,600	1,126,771
*	4,400	42,166
	5,200	35,939
	3,400	47,570
	800	9,616
	7,500	59,547
	5,200	141,034
	4,300	195,640
	6,800	111,099
	2,000	40,048
*	3,300	36,203
	3,600	52,803
	1,000	19,467
	6,700	94,300
	24,300	502,073
	1,100	75,710
#	15,800	80,746
	2,700	51,521
	22,062	397,610
	14,100	850,770
*	6,000	107,540
	5,600	15,414
	7,500	119,611
	15,000	1,009,039
	7,300	33,400
	20,200	80,359
	5,400	77,371
	3,600	57,478
	5,500	68,364
	2,100	52,427
*	24,410	410,390
	94,000	463,533
	21,300	395,964
	25,260	270,441
	6,700	69,627
	1,100	37,859
#	3,100	51,929
	97,000	745,079
	3,900	115,639
	4,200	116,945
	16,500	651,831
	300	2,046
	21,300	651,685
	24,300	888,808
	11,900	234,747
	4,300	53,427
#	7,600	44,938
	126,200	1,641,090
	4,800	43,535
	59,100	477,273
	14,600	216,925

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	7,500	\$ 198,288
	11,700	174,731
*	4,600	39,130
	900	12,809
	9,700	168,968
	3,400	592,449
	2,480	24,170
	4,200	186,379
	4,700	44,697
	4,200	51,294
	3,000	137,237
	4,125	479,955
	1,400	30,292
	26,300	70,587
	8,100	53,785
#	8,500	242,269
	33,000	936,289
	116,500	9,151,116
	900	142,533
	85,200	525,710
	4,100	33,558
	4,700	63,150
	3,500	86,528
#	2,200	37,958
	7,400	118,661
	4,700	55,750
	10,800	74,148
#	56,100	530,392
	9,300	165,692
	1,800	17,379
	7,319	59,837
	25,574	856,473
	330,900	3,698,820
	6,200	35,360
	8,600	96,613
	13,800	109,649
	18,100	1,452,236
	15,600	567,549
	7,400	90,839
	5,000	155,969
	5,300	70,984
	11,303	248,796
	1,400	177,841
	137,300	1,516,114
	4,000	67,302
	7,000	32,837
	60,000	159,947
	2,500	40,001
	10,700	114,436
	1,700	42,826
	7,399	84,202
	14,000	280,161
	30,800	183,968
#	66,500	1,271,905
	37,820	570,966
	3,900	22,343
	3,300	73,267
	6,500	28,604
	7,200	21,746

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	18,400	\$ 439,646
	4,300	43,947
	1,300	11,172
	2,400	39,975
	8,300	87,839
	2,600	35,322
	9,800	162,714
	62,080	648,951
	2,000	24,975
	14,400	81,398
	4,000	47,289
	8,500	206,786
	3,200	23,204
	41,200	798,926
#	4,700	35,523
#	3,000	41,855
	4,788	51,201
#	2,700	37,183
	4,700	50,028
#	900	49,400
	8,500	67,202
	7,100	94,498
	4,100	43,812
	500	9,046
*	19,500	54,600
	221,100	3,016,897
	15,000	123,666
	6,200	44,333
	34,591	1,004,161
	40,000	428,402
	2,700	137,944
	17,500	178,201
	4,300	64,531
	29,700	1,327,189
*	1,800	8,975
	8,500	200,097
	59,000	546,419
	42,000	191,889
	8,900	340,931
*	2,200	28,895
	25,800	306,006
	3,900	18,590
	9,600	381,244
	11,500	197,715
	6,000	61,318
*	51,700	81,663
	4,500	55,925
	23,600	356,631
#	11,300	37,718
*	1,300	21,205
#	1,600	9,509
	27,700	247,172
	20,700	349,784
	8,100	41,045
	161,300	1,677,495
	50,600	947,327
	2,300	78,736
	1,900	33,921
	39,200	415,435

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	6,400	\$ 105,331
	3,400	75,673
	18,100	182,573
	2,900	26,827
	3,500	90,417
	11,600	292,743
	15,700	58,231
	21,000	959,991
	2,800	76,530
	73,300	858,597
#*	1,500	52,503
#	4,600	129,695
#	4,400	69,475
	5,600	40,600
	1,100	17,499
#	5,400	82,012
	7,400	123,497
	19,300	255,976
	40,700	126,330
	4,400	58,175
	15,600	425,485
	48,000	439,192
#	10,400	31,302
	15,000	313,409
	83,620	406,654
	21,603	457,055
	8,300	384,207
	89,401	1,595,536
	54,900	624,504
	5,000	118,084
#	6,300	26,686
	29,100	669,468
	10,000	105,610
	2,300	6,441
	13,600	259,773
	47,700	490,549
	21,100	513,098
	4,700	46,452
	34,500	534,899
	1,000	23,075
#	1,600	21,170
	36,100	603,585
	12,400	74,214
	28,800	1,139,546
*	600	8,792
	6,900	79,472
	32,100	399,086
	11,000	358,683
	3,900	40,410
	1,400	71,942
	1,600	39,623
	63,833	1,445,171
	307,000	10,172,456
	7,100	313,331
	11,000	268,280
	9,000	90,946
	48,700	425,366
	14,518	424,801
	12,292	556,211

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# KEIWA, Inc.....	1,600	\$ 15,164
Keiyo Bank Ltd.....	26,200	128,256
KEL Corp.....	1,000	13,253
Kewpie Corp.....	21,900	389,741
Keyence Corp.....	26,200	11,721,824
KH Neochem Co. Ltd.....	8,000	124,669
Kikkoman Corp.....	13,000	799,867
# Kimoto Co. Ltd.....	12,900	18,859
Kimura Chemical Plants Co. Ltd.....	4,600	22,712
Kinden Corp.....	40,000	666,582
King Jim Co. Ltd.....	4,300	25,564
Kintetsu Department Store Co. Ltd.....	1,600	27,647
Kintetsu Group Holdings Co. Ltd.....	12,700	391,890
Kirin Holdings Co. Ltd.....	69,300	996,115
Kissei Pharmaceutical Co. Ltd.....	5,800	123,847
# Ki-Star Real Estate Co. Ltd.....	5,500	129,895
* Kitagawa Corp.....	2,700	27,892
Kitano Construction Corp.....	1,200	25,752
Kitz Corp.....	23,100	188,864
Kiyo Bank Ltd.....	15,000	169,063
Koa Shoji Holdings Co. Ltd.....	1,600	8,310
Kobayashi Pharmaceutical Co. Ltd.....	14,400	649,880
Kobe Bussan Co. Ltd.....	27,101	692,504
* Kobe Electric Railway Co. Ltd.....	900	17,758
Koei Tecmo Holdings Co. Ltd.....	35,600	443,439
Kohnan Shoji Co. Ltd.....	10,700	284,241
Kohsoku Corp.....	6,000	92,819
Koito Manufacturing Co. Ltd.....	36,800	563,382
Kojima Co. Ltd.....	11,500	58,452
Kokuyo Co. Ltd.....	32,500	523,396
KOMAIHALTEC, Inc.....	2,400	35,214
Komatsu Ltd.....	136,600	3,886,263
Komatsu Matere Co. Ltd.....	11,300	62,906
Komatsu Wall Industry Co. Ltd.....	2,600	59,113
KOMEDA Holdings Co. Ltd.....	17,100	327,760
# Komehyo Holdings Co. Ltd.....	3,100	92,768
Komeri Co. Ltd.....	9,100	203,900
Komori Corp.....	21,600	193,598
Konaka Co. Ltd.....	8,100	23,137
Konami Group Corp.....	22,500	1,383,709
Kondotec, Inc.....	5,200	43,256
* Konica Minolta, Inc.....	111,000	304,607
Konishi Co. Ltd.....	40,000	383,066
Konoike Transport Co. Ltd.....	6,500	86,472
Konoshima Chemical Co. Ltd.....	3,700	36,921
# Kosaido Holdings Co. Ltd.....	14,000	71,035
Kose Corp.....	7,500	490,670
Koshidaka Holdings Co. Ltd.....	10,900	69,439
Kotobuki Spirits Co. Ltd.....	33,500	450,730
Kozo Keikaku Engineering, Inc.....	1,800	48,300
KPP Group Holdings Co. Ltd.....	9,600	47,341
Krosaki Harima Corp.....	1,800	150,312
KRS Corp.....	4,200	26,672
K's Holdings Corp.....	64,076	582,334
KU Holdings Co. Ltd.....	5,300	42,620
Kubota Corp.....	95,400	1,444,114
* Kufu Co., Inc.....	8,600	19,411
Kumagai Gumi Co. Ltd.....	15,400	400,801
Kumiai Chemical Industry Co. Ltd.....	17,400	99,777

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Kunimine Industries Co. Ltd.....	3,100	\$ 21,409
Kurabo Industries Ltd.....	3,800	80,889
Kuraray Co. Ltd.....	45,400	476,326
Kureha Corp.....	21,300	407,729
Kurimoto Ltd.....	5,200	127,058
Kurita Water Industries Ltd.....	39,000	1,424,319
Kuriyama Holdings Corp.....	9,700	63,320
Kusuri No. Aoki Holdings Co. Ltd.....	29,400	634,738
Kyocera Corp.....	87,600	1,282,470
Kyodo Printing Co. Ltd.....	2,600	59,632
Kyokuto Boeki Kaisha Ltd.....	6,600	98,692
Kyokuto Kaihatsu Kogyo Co. Ltd.....	16,100	220,370
Kyokuyo Co. Ltd.....	5,700	152,790
Kyorin Pharmaceutical Co. Ltd.....	12,900	155,854
Kyosan Electric Manufacturing Co. Ltd.....	21,800	68,726
Kyoto Financial Group, Inc.....	43,200	717,961
# Kyowa Electronic Instruments Co. Ltd.....	3,500	10,350
Kyowa Kirin Co. Ltd.....	19,000	299,287
Kyowa Leather Cloth Co. Ltd.....	5,700	31,302
Kyudenko Corp.....	16,900	642,843
Kyushu Leasing Service Co. Ltd.....	4,700	36,771
Kyushu Railway Co.....	26,200	575,876
LA Holdings Co. Ltd.....	1,700	56,781
LAC Co. Ltd.....	6,900	34,113
Lasertec Corp.....	15,300	3,984,564
* Leopalace21 Corp.....	105,100	293,989
Life Corp.....	8,900	226,012
Lifedrink Co., Inc.....	1,100	42,375
* LIFENET INSURANCE Co.....	5,900	50,021
LIFULL Co. Ltd.....	26,300	34,529
LIKE, Inc.....	3,700	37,774
Link & Motivation, Inc.....	13,000	48,769
Lintec Corp.....	23,800	450,743
Lion Corp.....	45,500	405,592
Lixil Corp.....	60,800	812,469
Loadstar Capital KK.....	3,100	41,387
Look Holdings, Inc.....	1,900	32,908
LY Corp.....	241,000	749,759
M&A Capital Partners Co. Ltd.....	8,462	130,324
M3, Inc.....	141,470	2,232,396
Mabuchi Motor Co. Ltd.....	25,200	436,774
Macnica Holdings, Inc.....	27,400	1,449,895
Macromill, Inc.....	16,900	91,270
Maeda Kosen Co. Ltd.....	5,100	111,178
Maezawa Industries, Inc.....	4,100	29,948
# Maezawa Kasei Industries Co. Ltd.....	4,500	48,088
Maezawa Kyuso Industries Co. Ltd.....	7,400	66,062
Mainichi Comnet Co. Ltd.....	3,000	15,815
Makino Milling Machine Co. Ltd.....	10,600	429,351
Makita Corp.....	38,100	1,025,461
Management Solutions Co. Ltd.....	4,400	89,050
Mandom Corp.....	10,500	91,406
Mani, Inc.....	17,500	243,114
MarkLines Co. Ltd.....	3,900	79,630
Maruha Nichiro Corp.....	20,800	411,551
Maruichi Steel Tube Ltd.....	12,600	321,042
MARUKA FURUSATO Corp.....	7,141	118,580
# Marumae Co. Ltd.....	1,800	22,851
Marusan Securities Co. Ltd.....	20,200	128,925

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Maruyama Manufacturing Co., Inc.....	700	\$ 12,673
Maruzen Co. Ltd.....	4,500	86,854
Maruzen Showa Unyu Co. Ltd.....	3,400	93,870
Marvelous, Inc.....	12,200	61,915
Matching Service Japan Co. Ltd.....	3,600	30,407
Matsuda Sangyo Co. Ltd.....	5,600	104,222
Matsui Construction Co. Ltd.....	10,300	58,782
Matsui Securities Co. Ltd.....	48,300	271,351
MatsukiyoCocokara & Co.....	66,160	1,202,575
Max Co. Ltd.....	10,000	222,251
Maxell Ltd.....	11,600	127,583
Maxvalu Tokai Co. Ltd.....	4,000	88,196
Mazda Motor Corp.....	223,100	2,704,741
McDonald's Holdings Co. Japan Ltd.....	6,600	293,862
MCJ Co. Ltd.....	25,100	210,474
Mebuki Financial Group, Inc.....	107,800	322,667
MEC Co. Ltd.....	10,500	317,693
* Media Do Co. Ltd.....	4,300	36,634
Medical Data Vision Co. Ltd.....	14,300	62,606
Medical System Network Co. Ltd.....	18,000	76,076
Medikit Co. Ltd.....	1,500	30,633
Medipal Holdings Corp.....	92,100	1,470,006
* Medius Holdings Co. Ltd.....	6,200	32,608
* Medley, Inc.....	4,200	131,687
MedPeer, Inc.....	5,600	26,508
Megachips Corp.....	3,300	106,552
Megmilk Snow Brand Co. Ltd.....	12,599	197,594
Meidensha Corp.....	14,000	250,955
Meiji Electric Industries Co. Ltd.....	3,900	38,853
MEIJI Holdings Co. Ltd.....	29,700	718,283
Meisei Industrial Co. Ltd.....	21,400	168,672
MEITEC Group Holdings, Inc.....	36,300	718,135
# Meiwa Corp.....	9,600	43,877
Meiwa Estate Co. Ltd.....	4,200	38,558
Melco Holdings, Inc.....	1,700	37,829
Members Co. Ltd.....	2,600	17,546
Menicon Co. Ltd.....	16,800	243,970
* Mercari, Inc.....	65,600	1,084,620
Mercuria Holdings Co. Ltd.....	3,100	14,932
* MetaReal Corp.....	2,100	17,599
METAWATER Co. Ltd.....	5,400	78,697
Micronics Japan Co. Ltd.....	13,800	409,768
Milbon Co. Ltd.....	9,600	229,417
MIMAKI ENGINEERING Co. Ltd.....	4,800	29,912
Minebea Mitsumi, Inc.....	60,300	1,246,413
Mirai Industry Co. Ltd.....	2,400	75,166
Mirait One Corp.....	54,500	720,051
Mirarth Holdings, Inc.....	49,500	165,869
Miroku Jyoho Service Co. Ltd.....	9,800	121,345
MISUMI Group, Inc.....	47,500	814,382
Mitani Corp.....	11,200	149,694
Mitani Sangyo Co. Ltd.....	12,600	34,457
Mitani Sekisan Co. Ltd.....	700	24,051
Mitsuba Corp.....	8,400	61,855
Mitsubishi Chemical Group Corp.....	226,200	1,363,927
Mitsubishi Electric Corp.....	190,600	2,828,561
Mitsubishi Estate Co. Ltd.....	129,500	1,794,341
Mitsubishi Gas Chemical Co., Inc.....	60,000	979,853
Mitsubishi HC Capital, Inc.....	309,000	2,190,947

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Mitsubishi Heavy Industries Ltd.....	41,800	\$2,788,205
Mitsubishi Kakoki Kaisha Ltd.....	1,500	36,754
Mitsubishi Logisnext Co. Ltd.....	22,300	230,962
Mitsubishi Logistics Corp.....	19,999	617,752
Mitsubishi Motors Corp.....	314,300	990,380
Mitsubishi Pencil Co. Ltd.....	13,300	180,854
Mitsubishi Research Institute, Inc.....	3,200	107,263
Mitsubishi Shokuhin Co. Ltd.....	7,900	268,569
Mitsubishi UFJ Financial Group, Inc.....	1,002,600	9,390,899
Mitsuboshi Belting Ltd.....	5,600	186,803
Mitsui Chemicals, Inc.....	38,800	1,141,894
Mitsui E&S Co. Ltd.....	25,800	132,624
Mitsui Fudosan Co. Ltd.....	96,600	2,425,024
Mitsui Mining & Smelting Co. Ltd.....	19,200	593,573
Mitsui-Soko Holdings Co. Ltd.....	7,700	257,186
Mitsuuroko Group Holdings Co. Ltd.....	21,100	220,151
Miura Co. Ltd.....	12,200	222,938
MIXI, Inc.....	14,700	252,148
Miyaji Engineering Group, Inc.....	3,600	87,079
Miyazaki Bank Ltd.....	2,400	45,386
Mizuho Financial Group, Inc.....	150,871	2,740,062
Mizuho Financial Group, Inc., ADR.....	8,184	29,790
Mizuho Leasing Co. Ltd.....	13,300	482,002
# Mizuho Medy Co. Ltd.....	700	16,564
Mizuno Corp.....	8,900	265,511
Mochida Pharmaceutical Co. Ltd.....	7,298	164,998
* Modec, Inc.....	10,200	159,288
Monex Group, Inc.....	60,700	315,898
Monogatari Corp.....	5,700	200,984
MonotaRO Co. Ltd.....	88,500	833,512
MORESCO Corp.....	2,300	22,732
Morinaga & Co. Ltd.....	27,200	519,135
Morinaga Milk Industry Co. Ltd.....	20,600	421,857
Moriroku Holdings Co. Ltd.....	1,200	22,740
Morita Holdings Corp.....	13,200	142,549
Morito Co. Ltd.....	7,100	70,055
Morozoff Ltd.....	600	16,392
MrMax Holdings Ltd.....	11,600	49,765
MS&AD Insurance Group Holdings, Inc.....	50,952	2,104,049
Mugen Estate Co. Ltd.....	5,700	45,281
m-up Holdings, Inc.....	13,200	89,300
Murakami Corp.....	1,300	39,783
Nabtesco Corp.....	30,900	593,926
NAC Co. Ltd.....	7,200	26,706
Nachi-Fujikoshi Corp.....	4,100	95,616
Nafco Co. Ltd.....	6,100	92,451
# Nagano Keiki Co. Ltd.....	4,800	73,662
Nagase & Co. Ltd.....	53,900	881,301
Nagase Brothers, Inc.....	800	11,226
Nagatanien Holdings Co. Ltd.....	1,700	25,902
Nagawa Co. Ltd.....	600	28,980
Nagoya Railroad Co. Ltd.....	41,500	639,843
Nakabayashi Co. Ltd.....	10,000	37,105
# Nakamoto Packs Co. Ltd.....	1,600	19,050
Nakanishi, Inc.....	30,400	497,522
Nakano Corp.....	6,500	22,109
Nakano Refrigerators Co. Ltd.....	400	17,494
Nakayamafuku Co. Ltd.....	4,800	12,008
# Namura Shipbuilding Co. Ltd.....	16,000	151,414

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	19,800	\$ 386,099
	4,400	79,588
	1,200	18,056
	500	30,910
	3,300	47,898
	6,000	149,457
	34,100	2,228,254
	37,500	605,596
	48,100	782,063
	2,600	36,670
	200	3,171
	34,500	550,586
#	21,300	320,920
*	2,500	23,235
	83,400	688,523
	3,100	19,030
	3,400	37,415
	15,000	350,617
	6,300	117,491
	3,430	82,878
	18,689	697,040
	1,451	13,538
	48,700	1,263,802
	6,400	61,053
	5,200	42,945
	2,200	81,791
	8,200	52,265
#	14,000	28,967
	8,000	74,272
	21,500	655,253
	173,200	1,041,084
	43,700	347,106
	5,600	50,236
	1,200	25,930
#*	3,300	32,264
	21,800	160,040
	13,500	70,353
	14,600	313,646
	49,800	508,236
	280,000	15,643,849
	600	25,101
	7,100	108,999
	4,500	26,452
	4,300	29,129
	600	36,656
	2,900	29,880
	1,200	15,412
	3,300	43,932
	14,900	206,676
	2,100	40,746
	30,600	1,821,352
	2,900	8,515
	3,100	11,702
	5,100	100,614
	66,500	1,030,128
	68,600	612,413
	27,860	343,287
	109,000	858,519
#	78,100	97,234

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Nippon Pillar Packing Co. Ltd.....	11,600	\$ 381,423
Nippon Rietec Co. Ltd.....	7,800	68,530
Nippon Seiki Co. Ltd.....	12,700	117,717
Nippon Seisen Co. Ltd.....	1,000	38,130
Nippon Sharyo Ltd.....	3,700	58,128
Nippon Shinyaku Co. Ltd.....	17,800	628,838
Nippon Shokubai Co. Ltd.....	7,900	297,199
Nippon Signal Company Ltd.....	12,900	82,306
Nippon Soda Co. Ltd.....	11,100	428,480
Nippon Telegraph & Telephone Corp.....	2,728,900	3,426,828
Nippon Thompson Co. Ltd.....	14,500	58,065
Nipro Corp.....	39,900	321,320
Nishimatsu Construction Co. Ltd.....	13,100	360,106
# Nishimatsuya Chain Co. Ltd.....	15,500	223,861
Nishimoto Co. Ltd.....	900	37,925
Nishi-Nippon Railroad Co. Ltd.....	11,400	189,491
Nishio Holdings Co. Ltd.....	8,200	224,613
Nissan Chemical Corp.....	31,600	1,260,297
Nissan Motor Co. Ltd.....	201,400	790,661
Nissan Shatai Co. Ltd.....	26,700	176,173
Nissan Tokyo Sales Holdings Co. Ltd.....	5,300	17,403
Nissei ASB Machine Co. Ltd.....	2,700	78,333
Nissei Plastic Industrial Co. Ltd.....	5,900	46,145
Nisshin Group Holdings Co. Ltd.....	19,600	69,638
Nisshin Oillio Group Ltd.....	8,800	268,819
Nisshin Seifun Group, Inc.....	28,080	391,693
Nisshinbo Holdings, Inc.....	34,604	285,600
Nissin Corp.....	7,900	145,744
Nisso Holdings Co. Ltd.....	11,600	67,337
Nissui Corp.....	98,700	539,291
Nitori Holdings Co. Ltd.....	9,700	1,269,553
Nitta Corp.....	5,100	131,979
Nitta Gelatin, Inc.....	7,100	37,238
Nitto Denko Corp.....	47,400	3,932,202
Nitto Kogyo Corp.....	10,900	296,619
Nitto Kohki Co. Ltd.....	4,900	64,951
Nitto Seiko Co. Ltd.....	10,500	38,940
Nittoc Construction Co. Ltd.....	6,500	51,540
Nittoku Co. Ltd.....	1,600	20,139
NJS Co. Ltd.....	3,300	61,863
Noevir Holdings Co. Ltd.....	5,500	195,529
Nohmi Bosai Ltd.....	3,000	45,309
Nojima Corp.....	30,800	388,174
Nomura Holdings, Inc.....	411,000	2,213,706
Nomura Holdings, Inc., Sponsored ADR.....	77,706	446,032
# Nomura Micro Science Co. Ltd.....	3,700	345,422
Nomura Real Estate Holdings, Inc.....	30,000	820,971
Nomura Research Institute Ltd.....	64,966	1,986,889
Noritake Co. Ltd.....	2,200	117,034
Noritsu Koki Co. Ltd.....	8,500	192,011
Noritz Corp.....	11,900	125,354
NS Solutions Corp.....	12,700	423,582
NS Tool Co. Ltd.....	3,800	26,235
NSD Co. Ltd.....	23,000	431,617
NSK Ltd.....	72,200	393,607
NSW, Inc.....	3,100	61,867
NTN Corp.....	112,600	205,918
NTT Data Group Corp.....	102,500	1,476,372
Oat Agrio Co. Ltd.....	5,000	65,610

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,300	\$ 89,769
	151,400	1,401,440
	6,300	304,670
	13,700	2,104,451
	1,000	7,223
	1,800	19,098
	25,600	391,181
	11,900	29,539
	2,500	30,042
	4,500	30,902
	1,500	25,060
	5,300	76,669
#*	11,300	106,885
	2,900	53,169
	121,200	473,872
	12,800	69,710
	3,700	125,371
	1,100	45,528
	24,100	361,190
	64,600	316,167
	25,000	175,657
	4,980	85,585
	10,600	476,938
	14,600	510,553
	4,000	77,319
#	9,400	56,406
	800	10,126
	166,300	2,461,849
	14,000	629,514
	92,000	1,658,220
	10,300	126,995
	40,800	149,779
#	800	29,443
	59,600	1,863,818
	31,900	494,116
	5,500	68,305
*	7,000	44,925
	8,300	95,907
	8,700	685,639
	9,600	396,510
	5,900	33,073
	12,430	93,796
	2,100	42,228
	77,500	2,878,355
	40,000	100,161
	2,200	43,442
	41,900	882,282
	5,893	117,217
	2,800	196,561
#	500	9,458
	9,400	43,766
	30,200	410,971
	36,100	1,519,007
	7,100	279,089
	1,000	16,665
*	69,200	807,939
	9,900	145,962
	1,500	16,693
	10,500	101,925

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	8,900	\$ 204,871
	16,600	265,472
	10,100	307,499
	50,000	1,080,824
	175,400	1,652,053
	900	11,895
	9,600	173,387
*	31,326	409,330
	7,900	43,978
	2,100	26,329
	17,600	320,955
	2,900	19,973
	7,900	23,885
	90,000	482,217
	3,600	46,497
*	21,100	184,910
	1,415,000	2,249,441
#	1,800	12,253
	6,700	69,328
*	900	20,631
	51,400	561,735
	12,300	343,488
	2,800	48,800
	32,700	338,281
#	14,300	48,507
	13,500	162,716
	20,000	87,629
	9,400	106,322
	50,500	207,361
	10,125	130,718
	4,500	39,536
	5,300	51,110
	10,400	92,730
	4,640	29,794
#	8,400	24,203
	3,500	35,943
	18,700	224,538
	9,900	175,837
	9,600	43,295
	15,900	222,268
	5,500	58,527
*	20,400	158,306
	32,400	532,530
*	118,100	518,785
	2,500	28,636
	4,800	74,973
	2,044	50,350
	375,900	14,847,567
	52,144	523,407
#	1,500	9,423
*	21,900	359,326
	95,500	619,323
*	23,200	199,324
	63,900	1,274,261
	1,400	29,014
#	6,900	81,675
	3,700	38,625
	1,800	43,257
	2,000	10,726

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Ricoh Co. Ltd.....	71,700	\$ 563,562
Ricoh Leasing Co. Ltd.....	9,700	332,971
Riken Keiki Co. Ltd.....	5,400	266,796
Riken Technos Corp.....	21,600	126,777
Riken Vitamin Co. Ltd.....	6,200	97,091
Rinnai Corp.....	19,200	434,992
Rion Co. Ltd.....	3,400	57,525
Riso Kagaku Corp.....	2,900	58,607
Rix Corp.....	900	22,545
Rohto Pharmaceutical Co. Ltd.....	76,100	1,557,130
Roland Corp.....	5,800	192,698
Roland DG Corp.....	4,300	112,856
Rorze Corp.....	3,300	366,523
Ryobi Ltd.....	6,700	123,521
RYODEN Corp.....	8,900	161,411
Ryohin Keikaku Co. Ltd.....	99,100	1,540,920
Ryosan Co. Ltd.....	12,800	421,755
S&B Foods, Inc.....	2,900	83,471
Sac's Bar Holdings, Inc.....	7,300	41,762
Saibu Gas Holdings Co. Ltd.....	11,800	154,721
Saison Information Systems Co. Ltd.....	1,300	17,670
Saizeriya Co. Ltd.....	2,800	96,122
Sakai Chemical Industry Co. Ltd.....	3,600	46,605
Sakai Heavy Industries Ltd.....	1,900	89,821
Sakai Moving Service Co. Ltd.....	4,800	91,236
Sakata INX Corp.....	28,900	278,835
# Sakura Internet, Inc.....	8,400	204,468
Sala Corp.....	23,600	128,137
SAMTY Co. Ltd.....	9,100	155,051
San ju San Financial Group, Inc.....	1,000	13,113
San-A Co. Ltd.....	7,300	225,466
San-Ai Obbli Co. Ltd.....	42,000	473,572
Sangetsu Corp.....	24,000	528,632
Sanken Electric Co. Ltd.....	6,599	303,179
Sanki Engineering Co. Ltd.....	28,500	365,628
Sanko Gosei Ltd.....	5,600	24,942
Sanko Metal Industrial Co. Ltd.....	1,300	44,252
Sankyo Co. Ltd.....	19,900	1,217,215
Sankyo Frontier Co. Ltd.....	1,400	40,103
Sankyo Seiko Co. Ltd.....	20,200	101,201
Sankyu, Inc.....	14,200	530,828
Sanrio Co. Ltd.....	17,800	743,278
Sansei Technologies, Inc.....	4,600	40,449
Sansha Electric Manufacturing Co. Ltd.....	4,600	53,256
Sanshin Electronics Co. Ltd.....	5,000	82,046
Santec Holdings Corp.....	1,800	43,738
Santen Pharmaceutical Co. Ltd.....	93,100	940,526
Sanwa Holdings Corp.....	100,200	1,531,475
Sanyo Chemical Industries Ltd.....	6,100	178,286
Sanyo Denki Co. Ltd.....	3,800	158,003
Sanyo Shokai Ltd.....	4,300	78,605
Sanyo Trading Co. Ltd.....	10,700	95,341
Sapporo Holdings Ltd.....	12,900	596,481
Sata Construction Co. Ltd.....	7,700	34,422
Sato Holdings Corp.....	9,800	144,091
Sato Shoji Corp.....	6,100	65,582
Sawai Group Holdings Co. Ltd.....	8,700	329,295
Saxa Holdings, Inc.....	1,300	24,789
SB Technology Corp.....	5,000	84,198

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* SBI ARUHI Corp.....	5,500	\$ 31,983
SBI Global Asset Management Co. Ltd.....	4,600	21,836
SBI Holdings, Inc.....	37,200	913,842
SBI Insurance Group Co. Ltd.....	1,900	14,018
SBS Holdings, Inc.....	9,500	160,806
SCREEN Holdings Co. Ltd.....	14,800	1,451,277
Scroll Corp.....	10,400	71,843
SCSK Corp.....	29,029	569,973
SEC Carbon Ltd.....	1,000	17,466
Secom Co. Ltd.....	21,000	1,524,187
Sega Sammy Holdings, Inc.....	63,700	937,511
Seibu Holdings, Inc.....	39,200	553,991
Seika Corp.....	4,900	103,694
# Seikitokyu Kogyo Co. Ltd.....	5,800	74,425
Seiko Epson Corp.....	46,100	672,941
Seiko Group Corp.....	7,500	133,801
Seino Holdings Co. Ltd.....	31,800	464,402
# Sekisui House Ltd.....	125,700	2,837,576
Sekisui Jushi Corp.....	6,200	106,788
Sekisui Kasei Co. Ltd.....	12,400	42,370
SEMITEC Corp.....	2,000	24,732
Senko Group Holdings Co. Ltd.....	43,020	336,348
Senshu Electric Co. Ltd.....	7,000	177,969
* Senshukai Co. Ltd.....	11,400	23,878
Seria Co. Ltd.....	13,300	243,725
Seven & i Holdings Co. Ltd.....	142,200	5,616,163
Seven Bank Ltd.....	260,800	545,939
SG Holdings Co. Ltd.....	73,500	951,832
* Sharingtechnology, Inc.....	6,500	23,555
* Sharp Corp.....	23,200	156,004
Shibaura Electronics Co. Ltd.....	1,600	59,417
Shibaura Machine Co. Ltd.....	9,000	218,204
# Shibaura Mechatronics Corp.....	5,100	241,583
Shibuya Corp.....	6,300	107,070
* SHIFT, Inc.....	4,800	865,312
Shiga Bank Ltd.....	9,700	241,182
Shikibo Ltd.....	3,500	28,818
Shikoku Bank Ltd.....	5,400	37,451
Shikoku Kasei Holdings Corp.....	18,700	231,228
Shima Seiki Manufacturing Ltd.....	11,100	112,882
Shimadzu Corp.....	56,100	1,551,275
Shimamura Co. Ltd.....	8,400	921,551
Shimano, Inc.....	14,000	2,010,054
Shimizu Corp.....	110,800	741,709
Shimajima Co. Ltd.....	4,600	41,183
Shin Nippon Air Technologies Co. Ltd.....	4,300	74,278
Shinagawa Refractories Co. Ltd.....	14,000	190,189
Shin-Etsu Chemical Co. Ltd.....	194,100	7,640,199
Shin-Etsu Polymer Co. Ltd.....	22,000	242,004
Shinmaywa Industries Ltd.....	23,100	191,754
Shinnihon Corp.....	9,900	81,463
Shin-Nihon Tatemono Co. Ltd.....	4,300	19,460
Shinnihonsei-yaku Co. Ltd.....	5,100	60,162
Shinsho Corp.....	2,000	82,205
Shinwa Co. Ltd.....	3,900	65,132
Shinwa Co. Ltd.....	2,600	13,601
Shionogi & Co. Ltd.....	16,900	811,139
Ship Healthcare Holdings, Inc.....	39,100	593,415
Shiseido Co. Ltd.....	97,400	2,715,189

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	67,900	\$ 620,606
	23,500	160,546
	11,800	525,578
	12,000	160,372
	2,700	81,990
	2,800	54,062
	700	7,083
	11,800	110,632
	6,300	66,618
*	5,900	107,536
	3,300	92,830
	8,600	137,314
	7,600	156,927
	8,900	65,635
	2,000	98,750
	3,800	104,957
	48,500	255,224
	4,500	2,504,900
	800	13,570
	29,800	538,191
#	7,100	42,856
	48,400	1,109,235
	6,600	55,177
	18,500	89,035
	453,800	6,029,116
	114,968	4,963,256
	8,000	94,136
	900	76,456
	144,300	787,732
	5,100	97,923
	16,400	64,077
	5,500	52,916
	18,100	938,511
	204,300	20,035,355
	15,500	284,086
	2,400	11,214
#	6,900	44,444
	10,360	127,583
	3,600	49,827
	34,100	71,534
	3,000	16,637
	20,700	808,878
	7,000	179,928
#*	2,600	58,677
	15,200	61,908
	9,000	107,408
	2,300	23,244
	16,500	338,478
	5,100	111,391
	400	11,259
	3,406	109,892
#	3,900	55,574
	255,700	5,101,038
	2,500	52,186
	16,300	778,808
	4,900	75,404
	18,300	909,465
#	401,531	945,437
	8,800	181,896

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Sumitomo Forestry Co. Ltd.....	38,900	\$1,143,474
Sumitomo Heavy Industries Ltd.....	48,700	1,263,497
Sumitomo Metal Mining Co. Ltd.....	56,900	1,572,640
Sumitomo Mitsui Construction Co. Ltd.....	66,200	185,677
Sumitomo Mitsui Financial Group, Inc., Sponsored ADR.....	46,195	475,347
Sumitomo Mitsui Financial Group, Inc.....	111,704	5,810,099
Sumitomo Mitsui Trust Holdings, Inc.....	107,600	2,205,074
Sumitomo Pharma Co. Ltd.....	73,000	214,289
Sumitomo Realty & Development Co. Ltd.....	37,300	1,173,053
Sumitomo Seika Chemicals Co. Ltd.....	4,100	145,299
Sun Frontier Fudousan Co. Ltd.....	15,400	184,173
Sundrug Co. Ltd.....	33,400	1,007,353
Suntory Beverage & Food Ltd.....	25,600	835,194
Suruga Bank Ltd.....	42,800	249,426
Suzuken Co. Ltd.....	32,090	996,105
Suzuki Motor Corp.....	31,800	1,428,413
SWCC Corp.....	9,700	199,708
Symex Corp.....	43,400	2,351,077
System Research Co. Ltd.....	2,300	46,527
System Support, Inc.....	1,600	21,317
Systems Engineering Consultants Co. Ltd.....	1,000	36,986
Systema Corp.....	107,700	217,693
Syuppin Co. Ltd.....	13,500	95,159
T Hasegawa Co. Ltd.....	8,100	181,768
T RAD Co. Ltd.....	1,600	39,089
T&D Holdings, Inc.....	82,900	1,372,720
T&K Toka Co. Ltd.....	14,500	138,117
Tachikawa Corp.....	2,200	21,314
Tachi-S Co. Ltd.....	3,000	40,333
Tadano Ltd.....	44,900	365,508
Taihei Dengyo Kaisha Ltd.....	5,000	151,018
Taiho Kogyo Co. Ltd.....	4,100	23,519
Taikisha Ltd.....	15,400	459,179
Taisei Corp.....	26,700	973,444
Taisei Lamick Co. Ltd.....	2,800	56,542
Taisei Oncho Co. Ltd.....	1,900	76,465
Taisho Pharmaceutical Holdings Co. Ltd.....	7,600	442,270
Taiyo Holdings Co. Ltd.....	23,696	522,113
Takamatsu Construction Group Co. Ltd.....	7,500	150,613
Takamiya Co. Ltd.....	13,900	45,723
Takano Co. Ltd.....	1,800	12,012
Takaoka Toko Co. Ltd.....	4,100	66,595
Takara & Co. Ltd.....	5,100	97,587
Takara Bio, Inc.....	14,500	123,262
Takara Holdings, Inc.....	34,523	292,079
Takara Standard Co. Ltd.....	8,400	100,363
Takasago International Corp.....	8,000	191,055
Takasago Thermal Engineering Co. Ltd.....	26,300	607,693
Takashima & Co. Ltd.....	5,200	47,273
Takashimaya Co. Ltd.....	33,800	470,876
Take & Give Needs Co. Ltd.....	2,500	20,145
Takeda Pharmaceutical Co. Ltd.....	223,330	6,563,776
# Takeda Pharmaceutical Co. Ltd., Sponsored ADR.....	5,752	83,979
Takeuchi Manufacturing Co. Ltd.....	15,200	519,654
Takuma Co. Ltd.....	18,500	217,676
Tama Home Co. Ltd.....	8,100	223,590
Tanseisha Co. Ltd.....	2,000	11,428
#* Tatsuta Electric Wire & Cable Co. Ltd.....	16,100	76,492
# Tay Two Co. Ltd.....	18,300	15,957

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,500	\$ 33,015
# Tayca Corp.....	2,000	44,579
# Tazmo Co. Ltd.....	3,900	10,645
Tbk Co. Ltd.....	10,500	243,489
# TBS Holdings, Inc.....	5,900	91,249
TDC Soft, Inc.....	20,400	217,918
#* TechMatrix Corp.....	7,800	26,881
Techno Horizon Co. Ltd.....	2,500	33,398
Techno Medica Co. Ltd.....	4,200	44,785
Techno Ryowa Ltd.....	1,700	20,918
Techno Smart Corp.....	1,200	9,135
Technoflex Corp.....	68,100	1,570,033
TechnoPro Holdings, Inc.....	6,800	29,528
Tecnos Japan, Inc.....	83,342	766,695
Teijin Ltd.....	4,000	79,682
Teikoku Electric Manufacturing Co. Ltd.....	5,800	87,515
Teikoku Sen-I Co. Ltd.....	900	12,080
Teikoku Tsushin Kogyo Co. Ltd.....	5,500	80,991
Tekken Corp.....	2,100	32,333
Tenma Corp.....	3,100	21,146
# Tenpo Innovation Co. Ltd.....	18,600	629,646
Terumo Corp.....	800	12,838
TESEC Corp.....	7,600	23,610
Tess Holdings Co. Ltd.....	5,200	70,369
T-Gaia Corp.....	23,300	447,980
THK Co. Ltd.....	2,500	16,140
THK Co. Ltd.....	45,900	1,020,900
Tigers Polymer Corp.....	11,200	290,112
TIS, Inc.....	3,700	41,968
#* TKC Corp.....	9,200	71,640
TKP Corp.....	4,500	118,950
Toa Corp.....	2,500	120,008
Toa Corp.....	69,800	668,106
TOA ROAD Corp.....	10,030	103,504
Toagosei Co. Ltd.....	13,400	354,876
Tobishima Corp.....	13,400	64,208
Tobu Railway Co. Ltd.....	13,200	140,410
TOC Co. Ltd.....	96,300	607,174
Tocalo Co. Ltd.....	2,400	321,111
# Toda Corp.....	3,900	21,569
Toei Animation Co. Ltd.....	4,700	154,185
Toell Co. Ltd.....	800	13,553
Toenec Corp.....	9,400	306,203
Togami Electric Manufacturing Co. Ltd.....	3,300	63,681
Toho Co. Ltd.....	40,600	815,650
# Toho Co. Ltd.....	34,300	742,886
Toho Gas Co. Ltd.....	6,300	83,799
Toho Holdings Co. Ltd.....	3,700	28,699
# Toho Titanium Co. Ltd.....	5,900	57,862
Toho Zinc Co. Ltd.....	6,000	85,690
# Tohokushinsha Film Corp.....	29,800	200,945
Tokai Corp.....	13,500	213,584
TOKAI Holdings Corp.....	55,500	214,093
Tokai Rika Co. Ltd.....	1,520	97,474
Tokai Tokyo Financial Holdings, Inc.....	267,800	7,061,195
Token Corp.....	2,800	74,729
Tokio Marine Holdings, Inc.....	84,000	933,356
Tokushu Tokai Paper Co. Ltd.....	12,000	475,453
Tokyo Century Corp.....	73,500	13,639,573
Tokyo Electron Device Ltd.....		
Tokyo Electron Ltd.....		

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	12,500	\$ 87,526
	70,900	1,628,705
	11,500	35,087
	4,000	48,636
	54,900	1,253,943
	11,000	55,735
	19,900	1,288,996
	95,800	1,476,462
#	3,200	24,663
	35,700	198,721
	53,383	626,405
	276,700	1,850,451
	19,900	46,153
#	6,300	24,345
	3,700	92,535
	4,400	71,805
	33,900	93,347
	58,500	959,787
	2,100	67,425
	46,800	537,668
	24,740	681,944
	9,900	144,097
	292,007	1,458,992
#	2,000	23,524
	10,200	312,275
	6,100	155,448
	1,200	30,693
	5,000	85,598
	14,000	202,166
	11,600	240,649
	3,200	120,438
	10,900	223,810
	14,300	387,033
	4,700	242,473
	3,500	61,248
	31,500	277,544
	5,100	49,910
*	23,300	127,588
#	1,700	99,470
	5,100	150,501
	5,800	27,694
	56,400	895,885
	11,000	572,786
	5,400	182,226
	40,823	306,392
	23,900	393,808
	16,100	1,361,724
	1,509,600	30,143,413
	51,700	3,387,975
	9,900	132,270
	1,700	80,564
	7,000	117,039
	9,200	192,107
#	3,000	26,846
*	33,300	1,905,072
#	1,400	8,873
	22,100	377,565
	41,300	523,145
#	23,500	109,212

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	21,200	\$ 108,610
	7,500	216,903
	2,400	108,859
#	15,800	194,665
	19,400	156,668
#	19,700	1,558,952
	6,800	167,667
	2,500	36,098
	9,700	115,619
	3,700	77,648
	7,300	24,900
	17,100	472,324
	1,600	16,230
	2,400	123,970
#	1,200	13,239
	100	2,538
	1,400	38,876
#	2,800	25,216
	11,100	543,272
	1,300	29,940
	10,500	73,234
	600	8,103
	9,900	129,829
#	22,300	153,340
	8,800	55,435
	14,400	39,914
	6,200	179,955
	1,000	13,783
	37,500	525,347
	66,000	1,248,153
*	18,300	293,202
	2,300	42,286
	14,700	251,146
	10,100	307,121
*	2,000	11,057
	3,200	31,022
	9,500	81,023
	17,100	137,320
	4,800	57,771
*	13,300	832,404
	14,900	116,120
	37,300	134,446
	29,400	685,879
	38,400	176,960
	2,300	47,818
	15,300	165,792
	3,600	42,250
	7,500	75,383
	8,000	125,986
	1,600	58,034
	46,900	791,148
	4,700	18,217
	14,884	342,350
	11,800	96,705
*	8,400	159,800
	4,900	42,373
#	4,921	34,080
#	7,334	209,658
	10,200	120,941

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	4,000	\$ 81,419
	9,700	64,481
	12,700	126,135
	36,800	803,770
	7,900	138,700
	14,200	159,121
	7,800	96,513
	122,520	374,247
#	2,900	64,423
	13,000	285,877
	200,100	1,891,294
	19,300	132,591
	7,800	17,634
	10,100	67,492
	23,300	402,774
	8,200	453,901
	2,700	30,245
	1,000	21,618
	19,800	469,504
	26,000	222,346
	8,900	513,511
	44,700	1,684,577
	5,700	47,232
	14,500	180,016
	10,200	268,635
	14,300	276,751
	23,800	467,687
	18,400	139,974
	4,600	44,761
	5,800	138,611
	5,000	68,127
#	22,500	182,835
	10,900	243,074
	7,200	71,062
	400	9,613
	7,200	239,898
	19,500	154,022
	6,100	27,866
	2,700	34,630
	1,500	26,891
	2,300	39,035
	900	27,613
	16,400	610,300
	9,950	59,840
	15,068	737,860
	56,100	508,963
	900	12,464
	30,800	110,136
	29,900	654,706
	6,500	81,722
TOTAL JAPAN.....		<u>695,733,277</u>
NETHERLANDS — (5.5%)		
	23,609	938,890
Ω	148,582	2,186,738
	11,791	224,205
*Ω	2,824	3,541,823
	448,929	2,648,428
	290,070	1,676,605

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)		
	60,794	\$ 4,669,772
#*Ω	12,936	782,286
	209,461	1,501,666
	10,526	223,381
	30,887	951,818
	36,472	2,002,366
	8,598	4,765,301
	6,365	5,522,119
	67,911	59,070,346
	97,797	4,608,829
#*	4,980	13,358
Ω	15,034	60,908
#*Ω	9,965	288,533
	31,181	4,685,827
	14,409	160,293
	44,682	3,078,100
	22,011	426,229
Ω	30,315	517,298
	12,349	221,472
	13,198	33,914
*	35,053	647,178
	20,289	2,040,982
	29,328	4,476,647
	649,430	9,227,403
*	75,905	1,140,080
#	13,836	341,547
	6,348	78,947
	285,253	8,022,213
	117,991	325,748
	15,837	229,120
	1,132,985	3,854,121
*	111,244	2,353,429
*	108,616	2,295,052
	16,533	516,469
*	4,403	84,853
	19,740	71,208
	1,635	112,252
	111,385	4,565,474
*	989	4,273
*	170,880	215,425
#	112,998	164,661
	154,849	4,579,960
	64,851	2,826,918
	74,566	4,239,838
	95,787	1,219,452
Ω	46,032	1,380,253
	11,378	176,741
	97,814	2,147,995
	14,207	572,084
*	18,988	128,564
	151,159	4,455,823
	13,883	417,984
	114,724	16,912,272
TOTAL NETHERLANDS.....		184,625,471
NEW ZEALAND — (0.3%)		
	119,232	80,585
	109,747	565,218
	8,008	21,787

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NEW ZEALAND — (Continued)		
Chorus Ltd.....	207,081	\$1,006,604
Chorus Ltd., ADR.....	880	21,230
Contact Energy Ltd.....	62,106	306,088
EBOS Group Ltd.....	26,716	611,805
Fisher & Paykel Healthcare Corp. Ltd.....	74,686	1,078,693
Freightways Group Ltd.....	79,257	409,303
#* Gentrack Group Ltd.....	3,743	15,059
Hallenstein Glasson Holdings Ltd.....	25,034	84,258
Heartland Group Holdings Ltd.....	233,607	198,031
Infratil Ltd.....	70,255	453,214
# Investore Property Ltd.....	98,642	71,197
KMD Brands Ltd.....	256,380	109,641
Mainfreight Ltd.....	10,461	457,807
Manawa Energy Ltd.....	30,134	79,058
Mercury NZ Ltd.....	92,004	379,525
Meridian Energy Ltd.....	182,698	618,942
Napier Port Holdings Ltd.....	4,632	7,087
NZME Ltd.....	21,581	12,875
NZX Ltd.....	164,678	107,751
Oceania Healthcare Ltd.....	118,480	50,640
Port of Tauranga Ltd.....	30,433	99,036
Rakon Ltd.....	24,330	19,127
# Restaurant Brands New Zealand Ltd.....	7,448	18,339
* Ryman Healthcare Ltd.....	45,694	158,737
Scales Corp. Ltd.....	34,958	71,165
* Serko Ltd.....	12,104	30,747
Skellerup Holdings Ltd.....	66,034	192,071
SKY Network Television Ltd.....	62,087	105,977
SKYCITY Entertainment Group Ltd.....	196,482	227,060
Spark New Zealand Ltd.....	347,172	1,126,391
Summerset Group Holdings Ltd.....	47,958	321,583
TOWER Ltd.....	162,997	60,303
# Turners Automotive Group Ltd.....	12,182	34,167
Vector Ltd.....	61,916	141,882
* Vista Group International Ltd.....	42,432	42,229
# Warehouse Group Ltd.....	78,685	76,535
TOTAL NEW ZEALAND.....		9,471,747
NORWAY — (0.6%)		
2020 Bulkera Ltd.....	3,508	46,909
ABG Sundal Collier Holding ASA.....	83,825	50,248
* Adevinta ASA.....	39,081	418,208
AF Gruppen ASA.....	13,278	147,076
#* Agilyx ASA.....	11,205	27,501
* Aker Carbon Capture ASA.....	48,489	47,807
Aker Solutions ASA.....	141,208	523,744
* AKVA Group ASA.....	1,484	7,792
* Archer Ltd.....	153,621	14,576
* ArcticZymes Technologies ASA.....	5,394	20,633
* Asetek AS.....	19,094	13,647
Atea ASA.....	44,322	590,627
#*Ω AutoStore Holdings Ltd.....	69,671	127,180
B2 Impact ASA.....	89,720	62,603
Bonheur ASA.....	4,540	93,342
Borregaard ASA.....	29,227	497,042
Bouvet ASA.....	31,928	187,464
* Cadeler AS.....	16,800	77,161
* Cloudberry Clean Energy ASA.....	62,294	59,673
#*Ω Crayon Group Holding ASA.....	16,706	140,444

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
	171,780	\$ 3,339,353
Ω	53,306	163,279
	37,972	108,409
Ω	31,850	347,608
Ω	101,496	760,723
*	24,286	70,062
	27,966	449,818
#	6,521	40,943
*	33,877	75,699
Ω	12,875	163,127
	67,277	204,775
*	217,736	36,862
	16,629	847,469
	35,948	144,379
*	69,424	123,301
	9,390	26,244
	2,470	49,938
*	37,152	13,771
	28,700	516,613
Ω	5,960	72,820
*	5,010	4,946
#*	235,947	117,798
*	38,205	383,631
	82,326	482,472
#Ω	8,765	30,204
*	10,938	8,594
*	26,226	26,090
#*	17,433	29,829
	56,255	208,575
	3,913	20,842
Ω	1,515	44,137
	63,101	494,278
*	15,843	12,033
*	23,784	55,930
*	241,687	151,231
*	1,744	10,769
	26,624	477,046
	4,401	32,675
#	9,856	547,100
*	12,194	21,899
*Ω	59,564	442,898
	23,076	707,901
	17,635	505,229
	18,660	56,064
*Ω	26,428	75,102
*	7,109	17,042
	17,546	204,087
	59,487	721,419
	231,360	2,080,195
	68,385	921,692
#	73,980	720,399
	30,070	302,046
#*	1,432	19,078
	40,140	366,216
*	12,919	27,250
	2,015	70,377
*	3,453	16,304
#*	6,781	14,434
TOTAL NORWAY		<u>21,136,682</u>

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
PORTUGAL — (0.2%)		
Altri SGPS SA.....	40,466	\$ 197,261
Corticeira Amorim SGPS SA.....	15,139	154,562
CTT-Correios de Portugal SA.....	38,927	154,455
EDP - Energias de Portugal SA.....	177,863	793,347
EDP Renovaveis SA.....	73,236	1,185,928
* Greenvolt-Energias Renovaveis SA.....	13,494	117,647
Jeronimo Martins SGPS SA.....	65,158	1,481,909
Mota-Engil SGPS SA.....	12,774	73,265
Navigator Co. SA.....	51,006	210,171
NOS SGPS SA.....	99,545	352,462
REN - Redes Energeticas Nacionais SGPS SA.....	167,843	412,386
Sonae SGPS SA.....	441,586	426,894
TOTAL PORTUGAL.....		<u>5,560,287</u>
SINGAPORE — (0.7%)		
AEM Holdings Ltd.....	58,200	115,811
* Avarga Ltd.....	145,200	18,915
Aztech Global Ltd.....	33,800	20,726
*†† Best World International Ltd.....	49,123	61,782
Boustead Singapore Ltd.....	88,700	57,432
BRC Asia Ltd.....	23,800	32,414
Bukit Sembawang Estates Ltd.....	79,000	193,427
Capitaland India Trust.....	207,400	162,107
Centurion Corp. Ltd.....	148,900	42,565
China Aviation Oil Singapore Corp. Ltd.....	148,900	96,922
China Sunshine Chemical Holdings Ltd.....	198,500	58,450
City Developments Ltd.....	345,200	1,566,790
Civmec Ltd.....	50,600	29,157
* COSCO Shipping International Singapore Co. Ltd.....	268,200	27,339
CSE Global Ltd.....	208,300	62,601
* Dasin Retail Trust.....	37,500	1,280
DBS Group Holdings Ltd.....	250,277	5,927,882
DFI Retail Group Holdings Ltd.....	83,900	167,281
Dyna-Mac Holdings Ltd.....	224,000	40,584
*†† Ezion Holdings Ltd.....	350,280	0
#*†† Ezra Holdings Ltd.....	194,482	0
Far East Orchard Ltd.....	51,607	38,760
Food Empire Holdings Ltd.....	66,800	67,054
Frasers Property Ltd.....	118,400	76,700
Frencken Group Ltd.....	117,100	112,054
Fu Yu Corp. Ltd.....	192,800	20,652
* Gallant Venture Ltd.....	272,800	26,270
Genting Singapore Ltd.....	367,900	276,294
Grand Venture Technology Ltd.....	41,400	15,395
Great Eastern Holdings Ltd.....	18,200	237,267
GuocoLand Ltd.....	129,966	142,101
Haw Par Corp. Ltd.....	37,400	264,357
Ho Bee Land Ltd.....	82,800	107,156
Hong Fok Corp. Ltd.....	18,400	11,775
Hongkong Land Holdings Ltd.....	120,400	375,829
Hour Glass Ltd.....	75,700	86,242
HRnetgroup Ltd.....	119,200	63,177
Hutchison Port Holdings Trust.....	525,300	78,667
iFAST Corp. Ltd.....	35,800	196,312
InnoTek Ltd.....	33,100	10,637
ISDN Holdings Ltd.....	58,098	14,224
Keppel Ltd.....	180,100	957,008
Metro Holdings Ltd.....	128,400	47,325
Micro-Mechanics Holdings Ltd.....	22,100	28,828

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
#*†† Midas Holdings Ltd.....	200,100	\$ 0
Netlink NBN Trust.....	332,200	209,110
OUE Ltd.....	72,500	60,981
Oversea-Chinese Banking Corp. Ltd.....	384,745	3,680,228
* Oxley Holdings Ltd.....	373,865	25,626
Pacific Century Regional Developments Ltd.....	48,300	10,054
Pan-United Corp. Ltd.....	105,900	30,093
Propnex Ltd.....	69,200	48,108
PSC Corp. Ltd.....	60,700	15,006
Q&M Dental Group Singapore Ltd.....	53,280	9,904
* Raffles Education Ltd.....	86,403	3,287
* SATS Ltd.....	58,159	118,745
* Seatrrium Ltd.....	6,443,300	478,178
SIA Engineering Co. Ltd.....	44,900	76,816
Silverlake Axis Ltd.....	273,300	52,893
Singapore Exchange Ltd.....	160,000	1,117,221
Singapore Land Group Ltd.....	68,500	94,388
Singapore Post Ltd.....	613,600	187,274
Singapore Technologies Engineering Ltd.....	316,400	876,725
Straits Trading Co. Ltd.....	105,062	129,811
*†† Swiber Holdings Ltd.....	50,250	0
*†† Swiber Holdings Ltd.....	50,250	0
Thomson Medical Group Ltd.....	916,800	35,440
UMS Holdings Ltd.....	93,675	88,802
United Overseas Bank Ltd.....	92,700	1,953,981
UOL Group Ltd.....	121,951	566,289
Valuetronics Holdings Ltd.....	196,810	89,362
Venture Corp. Ltd.....	50,500	503,110
Vicom Ltd.....	32,400	34,719
Wing Tai Holdings Ltd.....	246,500	225,716
Yangzijiang Shipbuilding Holdings Ltd.....	1,098,400	1,371,264
TOTAL SINGAPORE.....		24,030,680
SPAIN — (2.7%)		
Acciona SA.....	20,585	2,662,767
Acerinox SA.....	58,384	616,371
# ACS Actividades de Construccion y Servicios SA.....	90,144	3,557,127
Ω Aedas Homes SA.....	5,100	97,504
Ω Aena SME SA.....	8,940	1,581,550
Almirall SA.....	20,957	198,796
Amadeus IT Group SA.....	155,557	10,901,492
#* Amper SA.....	365,774	32,348
Applus Services SA.....	73,138	883,986
Atresmedia Corp. de Medios de Comunicacion SA.....	47,090	189,270
Azkoyen SA.....	4,058	27,636
Banco Bilbao Vizcaya Argentaria SA.....	461,296	4,317,471
Banco Bilbao Vizcaya Argentaria SA, Sponsored ADR.....	52,384	488,743
Banco de Sabadell SA.....	3,336,748	4,330,885
# Banco Santander SA.....	2,061,320	8,284,567
Banco Santander SA, Sponsored ADR.....	69,983	279,931
Bankinter SA.....	324,330	2,002,452
CaixaBank SA.....	1,323,221	5,642,201
Ω Cellnex Telecom SA.....	63,351	2,437,579
Construcciones y Auxiliar de Ferrocarriles SA.....	11,780	423,380
Corp. ACCIONA Energias Renovables SA.....	27,014	701,961
#* Duro Felguera SA.....	19,192	13,468
* eDreams ODIGEO SA.....	8,936	67,879
Elecnor SA.....	13,628	278,886
Enagas SA.....	68,721	1,118,763

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)		
	42,006	\$ 132,816
	43,402	859,878
	13,714	36,632
	111,696	367,053
	38,565	1,470,705
	18,282	395,791
Ω	49,585	164,477
Ω	41,176	159,091
*	3,309	115,442
*	49,627	540,574
	20,983	752,087
	2,330	10,377
	578,623	6,967,174
	9,976	120,476
	115,645	2,053,187
	266,496	11,394,667
	9,102	627,788
	189,622	198,236
	439,360	967,433
	16,255	437,711
Ω	14,848	167,416
*	132,804	58,183
	3,121	130,281
*	51,144	15,968
Ω	43,253	23,510
	103,085	195,054
	163,953	186,838
	174,624	2,905,764
	137,233	452,423
	2,744	9,062
*	47,470	700,853
*	4,800	15,518
Ω	18,976	85,774
*	32,859	276,014
	23,601	96,528
	1,528,517	6,219,281
	21,112	77,726
Ω	493,565	471,919
TOTAL SPAIN.....		<u>90,996,720</u>
SWEDEN — (3.8%)		
Ω	32,407	176,968
	33,531	361,413
	38,048	340,760
	98,735	2,036,874
	55,114	761,077
	31,752	1,165,070
Ω	26,720	235,480
	45,187	299,985
	9,012	114,437
Ω	41,814	212,289
#*	13,412	24,445
#	2,457	128,403
	5,751	25,136
	49,315	230,823
	86,434	2,370,515
	503,290	8,032,213
	293,381	4,062,726
	14,480	289,248

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
*Ω Attendo AB.....	53,264	\$ 208,379
# Avanza Bank Holding AB.....	93,867	1,885,550
Axfood AB.....	45,705	1,154,914
Beijer Alma AB.....	16,990	299,362
# Beijer Ref AB.....	36,411	495,735
Bergman & Beving AB.....	14,044	245,374
* Besqab AB.....	2,292	7,111
Betsson AB, Class B.....	74,445	810,194
* Better Collective AS.....	14,499	405,828
* BHG Group AB.....	69,702	113,350
Bilia AB, Class A.....	49,600	599,633
Billerud Aktiebolag.....	127,918	1,137,458
*Ω BioArctic AB.....	2,220	48,152
BioGaia AB, Class B.....	22,311	240,619
Biotage AB.....	8,848	125,763
Bjorn Borg AB.....	8,728	40,704
Boliden AB.....	114,053	3,027,271
#* Bonava AB, Class B.....	47,264	53,288
*Ω Boozt AB.....	4,384	51,229
Ω Bravida Holding AB.....	77,113	584,726
BTS Group AB, Class B.....	554	16,176
Bufab AB.....	16,024	567,514
Bulten AB.....	4,602	32,118
Bure Equity AB.....	26,639	760,846
* Byggfakta Group Nordic Holdco AB.....	6,522	28,923
* Byggmax Group AB.....	33,690	116,747
* Camurus AB.....	11,076	549,097
* Castellum AB.....	48,636	626,134
Catella AB.....	25,393	73,885
Catena AB.....	11,657	497,016
#* Catena Media PLC.....	25,625	24,549
* Cavotec SA.....	12,463	16,992
Cellavision AB.....	4,218	81,626
Cibus Nordic Real Estate AB publ.....	5,517	65,003
Clas Ohlson AB, Class B.....	32,028	455,776
Cloetta AB, Class B.....	99,923	179,858
Concentric AB.....	18,657	306,636
Ω Coor Service Management Holding AB.....	48,571	204,659
# Corem Property Group AB, Class B.....	173,333	174,637
Corem Property Group AB, Class D.....	969	17,455
CTT Systems AB.....	1,705	41,154
Dedicare AB, Class B.....	3,726	38,055
Dios Fastigheter AB.....	34,818	270,067
Ω Dometic Group AB.....	111,140	884,442
*Ω Dustin Group AB.....	155,604	173,881
Eastnine AB.....	4,897	78,716
Elanders AB, Class B.....	2,415	23,302
* Electrolux AB, Class B.....	57,791	540,578
Electrolux Professional AB, Class B.....	98,633	524,080
# Elekta AB, Class B.....	135,857	1,025,137
*Ω Eltel AB.....	21,941	15,134
* Embracer Group AB.....	224,315	428,098
* Enea AB.....	6,109	31,312
# Engcon AB.....	4,554	36,442
Eolus Vind AB, Class B.....	4,899	39,446
Epiroc AB, Class A.....	122,992	2,173,115
Epiroc AB, Class B.....	73,342	1,143,541
Ω Evolution AB.....	34,673	4,048,544
Ework Group AB.....	3,663	51,225

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	125,535	\$1,175,750
	18,736	119,335
*	79,516	527,771
#	12,345	77,872
	2,011	11,214
	1,370	97,793
*	5,484	14,437
	263,433	1,452,381
	3,758	58,428
	35,608	761,197
	74,107	734,820
*Ω	1,854	12,688
#	121,099	1,708,555
	9,770	74,299
	27,228	85,492
	36,364	981,748
	164,378	1,793,953
#	57,526	120,667
	83,592	956,840
#	14,199	624,686
*Ω	31,835	105,911
	21,139	833,073
	39,757	514,093
	7,960	62,055
	81,283	632,293
	63,376	1,539,662
	105,312	421,110
#	37,740	223,143
	13,168	255,580
	21,528	262,974
	2,638	3,448
#	40,195	654,531
*	6,876	35,058
	1,438	44,700
*	25,012	135,046
#*	14,921	34,684
	177,956	2,093,510
	14,453	194,358
	85,860	1,122,510
	52,067	1,256,215
	5,335	173,901
	26,459	502,422
	19,773	541,345
*	1,379	50,251
	18,986	313,112
	16,482	166,887
	5,726	33,458
*	13,356	10,416
*	43,156	740,321
	3,586	119,131
*	49,566	379,379
	8,431	110,322
Ω	43,997	702,246
	28,873	803,069
	77,804	503,202
	34,646	442,432
	7,369	129,469
*	124,933	63,640
	35,622	316,372

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
SWEDEN — (Continued)			
#	Nibe Industrier AB, Class B.....	132,687	\$ 792,829
	Nilorngruppen AB, Class B.....	3,984	23,317
*	Nobia AB.....	44,971	47,745
	Nordic Waterproofing Holding AB.....	12,584	203,629
	Nordnet AB publ.....	65,982	1,038,263
*	Norion Bank AB.....	24,827	98,318
*	Norva24 Group AB.....	4,117	10,804
	NP3 Fastigheter AB.....	2,597	51,163
	Nyfosa AB.....	55,254	494,213
	OEM International AB, Class B.....	32,132	303,659
*	OX2 AB.....	59,086	281,130
	Padox AB.....	32,900	451,133
	Peab AB, Class B.....	84,001	414,708
	Platzer Fastigheter Holding AB, Class B.....	30,544	248,818
	Prevas AB, Class B.....	3,001	34,677
	Proact IT Group AB.....	11,094	99,260
	Probi AB.....	616	12,106
	Ratos AB, Class B.....	145,087	478,249
*	RaySearch Laboratories AB.....	8,329	73,185
	Rejlers AB.....	5,502	64,715
Ω	Resurs Holding AB.....	50,452	69,331
	Rottneros AB.....	32,778	39,981
	Rvrc Holding AB.....	22,164	134,835
	Saab AB, Class B.....	16,378	1,054,595
	Sagax AB, Class A.....	309	7,473
	Sagax AB, Class B.....	43,876	1,066,244
#	Samhallsbyggnadsbolaget i Norden AB.....	120,629	55,272
	Samhallsbyggnadsbolaget i Norden AB, Class D.....	31,924	17,726
	Sandvik AB.....	135,077	2,838,762
*Ω	Scandic Hotels Group AB.....	75,813	349,283
*	Sdiptech AB, Class B.....	7,294	181,028
	Sectra AB, Class B.....	56,796	1,057,908
	Securitas AB, Class B.....	161,122	1,565,148
*	Sedana Medical AB.....	7,288	15,017
	Sensys Gatso Group AB.....	3,064	21,619
#	Serneke Group AB.....	7,020	16,898
*Ω	Sinch AB.....	198,756	610,379
	SinterCast AB.....	1,838	17,537
	Skandinaviska Enskilda Banken AB, Class A.....	346,676	4,923,540
	Skandinaviska Enskilda Banken AB, Class C.....	3,672	53,537
#	Skanska AB, Class B.....	69,384	1,203,091
	SKF AB, Class A.....	4,084	81,355
	SKF AB, Class B.....	49,068	966,891
	SkiStar AB.....	23,625	296,734
	Softronic AB, Class B.....	16,050	30,723
	Solid Forsakring AB.....	5,045	28,161
*	Stendorren Fastigheter AB.....	245	4,402
*	Stillfront Group AB.....	212,710	220,441
	Storskogen Group AB, Class B.....	315,544	217,820
	Svenska Cellulosa AB SCA, Class A.....	5,252	71,645
	Svenska Cellulosa AB SCA, Class B.....	106,623	1,451,557
#	Svenska Handelsbanken AB, Class A.....	195,015	2,102,326
#	Svenska Handelsbanken AB, Class B.....	4,821	64,449
	Sweco AB, Class B.....	44,232	518,479
	Swedbank AB, Class A.....	125,710	2,561,716
*	Swedish Orphan Biovitrum AB.....	60,575	1,700,227
	Systemair AB.....	37,967	272,740
	Tele2 AB, Class B.....	213,355	1,819,071
#	Telefonaktiebolaget LM Ericsson, Sponsored ADR.....	51,015	281,093

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
# Telefonaktiebolaget LM Ericsson, Class A.....	14,695	\$ 80,984
Telefonaktiebolaget LM Ericsson, Class B.....	469,394	2,602,074
# Telia Co. AB.....	884,089	2,280,218
* TF Bank AB.....	960	16,087
Ω Thule Group AB.....	31,646	805,236
* Transtema Group AB.....	4,734	6,364
Trelleborg AB, Class B.....	25,287	769,665
Trox Group AB.....	13,050	283,506
#* Truecaller AB, Class B.....	44,698	132,160
VBG Group AB, Class B.....	7,388	181,789
#* Viaplay Group AB.....	28,104	6,439
Vitec Software Group AB, Class B.....	8,890	493,801
Vitrolife AB.....	25,594	421,364
Volati AB.....	9,287	101,453
Volvo AB, Class A.....	48,000	1,180,087
Volvo AB, Class B.....	317,940	7,619,534
#* Volvo Car AB, Class B.....	115,390	300,822
# Wallenstam AB, Class B.....	147,862	742,232
Wihlborgs Fastigheter AB.....	122,152	1,091,996
XANO Industri AB, Class B.....	4,020	30,841
TOTAL SWEDEN.....		<u>129,037,280</u>
SWITZERLAND — (8.1%)		
ABB Ltd.....	271,023	11,467,472
Accelleron Industries AG.....	32,340	1,034,864
# Accelleron Industries AG, ADR.....	1,336	42,904
Adecco Group AG.....	120,408	5,206,810
# Alcon, Inc.....	57,038	4,284,124
Allreal Holding AG.....	6,863	1,220,731
ALSO Holding AG.....	2,962	867,175
* Aluflexpack AG.....	618	5,680
* ams-OSRAM AG.....	171,262	400,828
APG SGA SA.....	611	133,916
* Aryzta AG.....	106,591	191,318
Ascom Holding AG.....	16,764	142,955
* Avolta AG.....	36,602	1,398,373
Baloise Holding AG.....	22,991	3,672,608
Banque Cantonale de Geneve.....	496	135,864
Banque Cantonale Vaudoise.....	12,119	1,551,673
* Basilea Pharmaceutica AG.....	476	18,661
Belimo Holding AG.....	4,872	2,271,762
Bellevue Group AG.....	3,622	99,200
Berner Kantonalbank AG.....	2,328	649,434
BKW AG.....	8,184	1,300,179
Bossard Holding AG, Class A.....	2,779	665,030
Bucher Industries AG.....	2,910	1,232,578
Burckhardt Compression Holding AG.....	2,192	1,226,352
Burkhalter Holding AG.....	2,399	244,724
Bystronic AG.....	344	172,364
Calida Holding AG.....	1,520	48,418
Carlo Gavazzi Holding AG.....	182	66,010
Cembra Money Bank AG.....	15,276	1,177,809
* Cicor Technologies Ltd.....	223	12,791
Clariant AG.....	113,235	1,449,598
Coltene Holding AG.....	1,501	98,828
Comet Holding AG.....	1,374	453,027
Daetwyler Holding AG.....	1,487	302,354
DKSH Holding AG.....	26,021	1,820,814
#* DocMorris AG.....	1,347	125,663

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	1,340	\$ 671,260
	24,907	2,633,430
	39,852	511,760
	963	1,008,862
	229	172,875
	2,947	136,802
	840	17,298
	8,362	1,725,298
	225	264,549
Ω	35,154	3,099,969
#*	28,717	12,263
	4,382	2,522,402
	17,520	1,172,587
	2,281	9,485,622
	1,134	30,104
#*	970	84,498
	19,614	2,832,663
	723	63,518
	8,765	628,651
	4,981	176,831
*	1,289	25,655
	405	614,739
	234	683,465
	436	312,823
	1,724	197,485
	77,150	4,200,154
	2,590	657,814
	1,321	254,027
*	3,540	5,107
	16,582	5,619,302
	9,722	797,170
	131	298,907
	5,716	453,993
#	31,973	2,679,116
	4,760	396,085
Ω	267	39,957
Ω	2,102	41,964
	2,096	90,262
	62	103,709
	9,642	148,074
	3,322	981,446
	252,654	26,142,109
	5,662	585,528
	964	39,031
	55,483	241,786
*	4,687	26,081
#	246	20,970
	776	59,918
	6,722	9,069,154
*	933	11,136
*	277	147,923
#*Ω	628	11,527
	18,849	2,508,746
	795	83,643
	5,197	1,574,314
	139,038	39,586,392
	1,631	103,903
	6,069	1,444,670
	290	158,981

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
*Ω Sensirion Holding AG.....	3,798	\$ 316,061
SFS Group AG.....	5,636	676,656
SGS SA.....	35,700	3,298,888
Siegfried Holding AG.....	726	723,203
SIG Group AG.....	144,703	3,028,952
Sika AG.....	30,321	8,370,349
SKAN Group AG.....	806	71,116
Softwareone Holding AG.....	27,771	520,499
Sonova Holding AG.....	20,179	6,449,138
St Galler Kantonalbank AG.....	943	545,749
Stadler Rail AG.....	19,770	631,091
Straumann Holding AG.....	23,377	3,550,998
Sulzer AG.....	8,243	796,292
Swatch Group AG.....	6,442	1,512,317
Swatch Group AG.....	15,871	722,115
Swiss Life Holding AG.....	7,407	5,319,174
Swiss Prime Site AG.....	32,354	3,276,986
Swiss Re AG.....	134,345	15,382,561
* Swiss Steel Holding AG.....	143,894	14,602
Swisscom AG.....	11,854	7,092,053
Swissquote Group Holding SA.....	6,106	1,532,440
Tecan Group AG.....	961	366,828
Temenos AG.....	22,554	2,295,330
# Trifork Holding AG.....	640	13,567
TX Group AG.....	1,266	190,693
u-blox Holding AG.....	3,608	355,593
#* UBS Group AG.....	401,922	12,027,614
Valiant Holding AG.....	7,159	857,436
Varia U.S. Properties AG.....	791	34,530
Ω VAT Group AG.....	10,852	5,051,919
Vaudoise Assurances Holding SA.....	441	223,892
Vontobel Holding AG.....	16,069	1,058,451
VZ Holding AG.....	5,687	669,982
* V-ZUG Holding AG.....	1,148	80,532
Walliser Kantonalbank.....	751	94,801
Ypsomed Holding AG.....	1,282	452,531
Zehnder Group AG.....	2,466	146,964
Zug Estates Holding AG, Class B.....	122	234,645
Zuger Kantonalbank AG.....	30	267,298
Zurich Insurance Group AG.....	22,465	11,414,231
TOTAL SWITZERLAND.....		<u>272,529,276</u>
UNITED KINGDOM — (12.3%)		
3i Group PLC.....	404,981	12,677,905
4imprint Group PLC.....	11,789	808,419
* 888 Holdings PLC.....	11,531	11,226
abrdn PLC.....	843,398	1,794,275
* Accesso Technology Group PLC.....	5,610	38,946
Admiral Group PLC.....	74,553	2,370,571
Advanced Medical Solutions Group PLC.....	46,080	122,788
AG Barr PLC.....	30,554	219,531
AJ Bell PLC.....	116,771	466,936
Ω Alfa Financial Software Holdings PLC.....	62,251	135,655
* Alphawave IP Group PLC.....	12,090	19,843
Antofagasta PLC.....	44,701	974,269
* AO World PLC.....	14,888	17,110
Argentex Group PLC.....	9,454	6,585
* Ascential PLC.....	149,443	575,618
Ashmore Group PLC.....	178,397	477,525

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	88,528	\$ 5,789,013
#*	43,836	204,749
	337,697	22,504,128
	25,658	3,401,657
	12,081	53,045
*	16,583	114,488
Ω	596,136	5,484,379
	636,173	3,472,597
	6,389	75,419
	480,930	3,151,879
	362,567	2,072,158
	252,624	3,763,204
Ω	37,376	45,034
	188,688	793,453
	10,349	496,458
#	429,365	3,237,412
	1,252,014	2,326,652
	365,061	2,488,011
	306,248	2,108,078
	34,007	47,153
	63,534	2,213,659
	59,196	3,584,592
	42,088	250,678
#*	332,375	152,813
	3,084	10,992
Ω	13,466	45,858
	144,379	1,609,290
	2,296	53,466
	3,059,072	4,333,883
	64,223	2,610,008
	138,921	2,288,296
	60,057	914,900
	134,257	1,114,551
	154,948	300,768
*	503,065	120,981
	55,129	59,854
*	138,000	162,783
	37,151	59,869
	1,710	7,813
	61,312	128,641
	93,389	415,003
	110,948	369,253
	11,351	511,033
	91,092	626,127
Ω	27,299	46,968
	267,809	7,376,458
	58,741	2,145,982
Ω	414,485	1,261,433
	66,161	56,942
	138,281	365,359
	27,733	1,678,570
	941,431	588,617
	23,902	510,237
*	95,545	414,284
	45,972	3,342,133
*	21,676	23,911
#*Ω	241,382	358,410
	84,939	124,461
	85,975	12,408,772

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	22,401	\$ 809,076
*	4,837	10,137
	49,675	2,047,690
*	482,292	1,029,188
	27,531	271,800
	135,974	600,492
	111,034	137,334
	225,549	257,647
	251,750	283,458
	170,692	1,099,402
	560,917	2,000,001
	45,981	633,387
	91,050	34,803
*	138,837	248,821
	118,440	1,442,645
	48,473	47,982
	198,329	434,508
	297,340	12,376,002
	54,591	320,494
	11,969	152,663
	7,077	22,516
	174,318	367,014
	100	107
Ω	23,915	49,944
	140,691	98,312
*	72,833	745,190
	38,018	254,290
*	3,695	6,722
	3,196	25,887
*	2,753	43,745
*Ω	43,359	16,444
	46,814	419,507
	34,108	106,771
	12,710	1,592,054
*	36,865	16,084
	25,048	378,857
	122,496	436,149
*	41,554	5,935
	67,585	361,437
*	2,760	39,198
	1,981	15,857
	71,709	881,255
	458,902	1,523,960
*	91,246	117,753
	30,491	1,027,098
	297,039	5,874,754
	90,635	3,574,660
*Ω	27,078	36,484
	375,166	1,523,835
#	62,515	512,623
	125,678	284,236
	54,192	1,499,985
	139,100	1,342,234
	47,742	80,725
	858,946	1,068,834
	23,382	61,052
	46,616	120,666
	43,597	104,466
	23,273	567,793

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	35,570	\$ 841,964
	34,568	343,003
	120,291	1,578,771
*	190,661	250,669
	69,546	263,322
*Ω	52,387	95,892
	298,788	3,025,791
	52,879	412,864
#	345,353	13,582,734
Ω	115,356	14,572
Ω	30,625	59,271
	187,403	158,959
	115,696	1,039,660
	114,629	2,431,237
	27,538	189,329
	243,151	2,093,712
*	87,793	1,538,848
	204,402	2,007,548
	89,218	332,723
	129,663	2,923,275
*	342,078	1,196,041
	37,315	2,118,024
	104,927	683,129
	638,596	421,951
	1,619,464	1,226,680
*	192,670	456,588
	787,395	2,688,293
*	8,525	36,574
	48,573	121,147
	951,433	1,405,946
*	492,299	976,001
	95,107	1,955,016
	84,352	156,390
	260,681	260,948
*Ω	28,691	432,184
	670,745	722,740
	49,486	718,251
	21,231	235,173
	974	20,368
*	173,584	281,145
*	44,135	75,879
	717,173	1,993,974
	15,490	54,019
	111,632	857,740
	100,182	102,182
	1,658,867	5,335,650
*	2	42
	1,568	12,377
	4,040,577	2,165,973
	944,884	1,993,705
	3,050	13,808
	32,720	109,372
Ω	38,080	66,337
	5,549	12,554
	1,107,408	3,131,049
	58,171	93,104
	693,287	2,072,764
	808,403	2,525,690
	71,958	255,342

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* McBride PLC.....	67,145	\$ 60,499
Mears Group PLC.....	50,756	220,731
Melrose Industries PLC.....	225,549	1,681,124
#* Metro Bank Holdings PLC.....	30,646	13,882
* Mitchells & Butlers PLC.....	137,971	453,003
MJ Gleeson PLC.....	11,350	67,385
Mondi PLC.....	71,296	1,277,604
Moneysupermarket.com Group PLC.....	409,005	1,319,660
* Moonpig Group PLC.....	63,170	133,667
Morgan Sindall Group PLC.....	30,154	862,345
Mortgage Advice Bureau Holdings Ltd.....	4,139	44,616
* Motorpoint group PLC.....	33,776	44,801
* N Brown Group PLC.....	88,702	20,004
National Grid PLC.....	116,894	1,556,922
# National Grid PLC, Sponsored ADR.....	54,344	3,669,850
NatWest Group PLC.....	963,765	2,719,878
NatWest Group PLC, Sponsored ADR.....	65,214	373,024
NCC Group PLC.....	125,452	192,290
Next 15 Group PLC.....	41,706	480,172
Next PLC.....	29,404	3,139,069
* Nexxen International Ltd.....	1,199	3,112
* Nexxen International Ltd., ADR.....	5,294	26,576
Ninety One PLC.....	161,332	359,277
Norcros PLC.....	14,489	34,796
* Ocado Group PLC.....	118,819	813,899
*Ω On the Beach Group PLC.....	20,446	38,572
OSB Group PLC.....	193,156	1,099,111
Oxford Instruments PLC.....	23,145	647,027
Pagegroup PLC.....	257,436	1,495,428
Paragon Banking Group PLC.....	107,844	960,521
PayPoint PLC.....	35,833	248,389
Pearson PLC.....	93,596	1,148,215
Pearson PLC, Sponsored ADR.....	62,325	761,612
* Pendragon PLC.....	728,892	335,019
Pennon Group PLC.....	117,983	1,050,473
Persimmon PLC.....	102,595	1,889,605
* Petrofac Ltd.....	44,670	17,297
Pets at Home Group PLC.....	152,624	540,536
Phoenix Group Holdings PLC.....	316,338	2,019,701
* Phoenix Spree Deutschland Ltd.....	18,483	41,754
* Playtech PLC.....	95,104	533,687
Plus500 Ltd.....	50,968	1,152,737
Polar Capital Holdings PLC.....	43,943	252,560
Porvair PLC.....	5,022	41,954
PPHE Hotel Group Ltd.....	2,471	38,530
Premier Foods PLC.....	282,421	506,421
Prudential PLC, ADR.....	46,100	953,348
Prudential PLC.....	145,238	1,491,967
* PureTech Health PLC.....	76,757	192,491
PZ Cussons PLC.....	39,983	67,497
QinetiQ Group PLC.....	157,582	711,675
Ω Quilter PLC.....	856,510	1,137,454
* Rank Group PLC.....	52,117	46,320
Rathbones Group PLC.....	16,479	344,716
Reach PLC.....	160,614	125,288
Reckitt Benckiser Group PLC.....	89,442	6,466,737
Redde Northgate PLC.....	132,150	593,364
Redrow PLC.....	177,805	1,350,706
# RELX PLC, Sponsored ADR.....	396,971	16,414,742

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	90,812	\$3,746,642
	44,466	495,998
	6,872	303,926
*	60,850	32,108
	173,829	895,175
	404	17,108
	9,596	51,831
	455,342	3,222,534
	40,947	2,834,327
	2,777	192,363
	41,286	228,592
*	1,232,706	4,679,907
	337,378	1,329,979
	234,111	2,319,796
	96,166	290,544
	2,061	53,640
*	57,414	32,014
Ω	90,241	176,336
	236,208	3,516,646
	91,060	1,163,161
	232,517	1,189,579
	4,500	39,727
	68,446	137,033
	101,799	76,802
	82,570	2,714,160
*	278,752	115,652
	695,127	798,332
	32,737	394,803
#	41,729	1,169,664
	16,167	226,096
	79,771	1,634,798
	42,736	26,106
	82,332	1,502,819
*	203,497	20,217
	18,957	882,513
	234,031	83,628
	11,436	1,439,349
Ω	94,520	283,273
	166,488	248,361
	63,488	1,352,163
*	173,006	492,370
	237,374	1,954,135
	354,982	2,682,791
	106,066	548,841
	35,702	32,580
*††	11,005	0
	14,208	33,856
*	58,156	116,120
	6,054	40,713
	1,583,494	2,956,370
	2,554	94,205
	21,176	34,582
	19,590	34,181
	45,934	844,095
	1,483,224	5,374,640
*	57,185	47,684
	74,684	42,624
	264,848	627,494
*Ω	9,479	39,660

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Travis Perkins PLC.....	148,241	\$ 1,478,652
Treatt PLC.....	2,307	13,645
* Trellus Health PLC.....	2,022	122
Tribal Group PLC.....	2,667	1,470
Trifast PLC.....	41,274	36,751
TT Electronics PLC.....	48,980	90,402
Tyman PLC.....	47,799	185,180
Ultimate Products PLC.....	7,281	14,207
Unilever PLC, Sponsored ADR.....	385,422	18,766,197
Unilever PLC.....	90,093	4,388,979
United Utilities Group PLC.....	237,884	3,204,003
Vanquis Banking Group PLC.....	102,823	153,831
Vertu Motors PLC.....	143,701	120,030
Vesuvius PLC.....	53,316	321,021
Victorian Plumbing Group PLC.....	1,176	1,319
Victrex PLC.....	13,414	230,967
Videndum PLC.....	19,343	80,491
Virgin Money U.K. PLC.....	435,360	859,868
Vistry Group PLC.....	150,271	1,900,823
Volex PLC.....	33,818	135,489
Volution Group PLC.....	79,713	436,421
Vp PLC.....	4,543	34,380
*Ω Watches of Switzerland Group PLC.....	168,505	793,565
Watkin Jones PLC.....	139,552	87,654
Weir Group PLC.....	50,360	1,157,571
WH Smith PLC.....	60,823	929,450
Whitbread PLC.....	26,642	1,207,627
Wickes Group PLC.....	137,698	273,214
Wilmington PLC.....	6,622	27,272
Wincanton PLC.....	42,461	232,156
* Wise PLC, Class A.....	83,187	848,499
# WPP PLC, Sponsored ADR.....	14,102	682,819
WPP PLC.....	101,516	981,710
* Xaar PLC.....	20,538	25,569
XPS Pensions Group PLC.....	52,808	138,526
Young & Co.'s Brewery PLC, Class A.....	5,048	65,643
Zotefoams PLC.....	9,125	43,987
TOTAL UNITED KINGDOM.....		414,751,867
UNITED STATES — (0.1%)		
ADTRAN Holdings, Inc.....	21,378	133,747
Ferguson PLC.....	6,847	1,280,255
#* Liberty Global Ltd., Class A.....	1,555	30,633
#* Liberty Global Ltd., Class C.....	3,809	79,760
Newmont Corp., CDI.....	21,608	741,664
Noble Corp. PLC.....	3,203	140,307
TOTAL UNITED STATES.....		2,406,366
TOTAL COMMON STOCKS.....		3,261,723,009
PREFERRED STOCKS — (0.6%)		
GERMANY — (0.6%)		
Ω Bayerische Motoren Werke AG, 9.425%.....	12,696	1,240,532
Ω Dr Ing hc F Porsche AG, 1.276%.....	27,802	2,360,444
Draegerwerk AG & Co. KGaA, 0.401%.....	3,515	180,676
Einhell Germany AG, 1.871%.....	135	22,688
FUCHS SE, 2.629%.....	47,472	2,080,865
Henkel AG & Co. KGaA, 2.615%.....	31,787	2,436,744

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
Jungheinrich AG, 2.184%.....	27,858	\$ 937,683
Porsche Automobil Holding SE, 5.510%.....	24,426	1,219,443
Sartorius AG, 0.422%.....	5,678	2,071,349
Sixt SE, 9.669%.....	10,036	687,316
STO SE & Co. KGaA, 3.439%.....	1,606	253,707
Villeroy & Boch AG, 6.667%.....	866	16,846
Volkswagen AG, 7.324%.....	44,605	5,736,873
TOTAL GERMANY.....		<u>19,245,166</u>
RIGHTS/WARRANTS — (0.0%)		
AUSTRALIA — (0.0%)		
* Arafura Rare Earths Ltd. Warrants 06/20/2025.....	7,124	175
#* PointsBet Holdings Ltd. Warrants 07/08/2024.....	571	0
TOTAL AUSTRALIA.....		<u>175</u>
AUSTRIA — (0.0%)		
*†† CA Immobilien Anlagen AG Rights.....	17,925	0
*†† S Immo AG Rights.....	8,477	0
* Strabag SE Rights.....	3,689	0
CANADA — (0.0%)		
* Constellation Software, Inc. Warrants 03/31/2040.....	3,758	0
ITALY — (0.0%)		
#* Webuild SpA Warrants 08/02/2030.....	1,134	0
JAPAN — (0.0%)		
* Japan Investment Adviser Co. Ltd. Rights 03/08/2024.....	1,600	5,718
NETHERLANDS — (0.0%)		
#* Avantium NV Rights 02/08/2024.....	4,980	1,243
SINGAPORE — (0.0%)		
* Dyna-Mac Holdings Ltd. Warrants 10/22/2024.....	44,800	3,106
* Ezion Holdings Ltd. Warrants.....	210,168	0
TOTAL SINGAPORE.....		<u>3,106</u>
SPAIN — (0.0%)		
#* ACS Actividades de Construccion y Servicios SA Rights 02/02/2024.....	87,108	39,914
SWEDEN — (0.0%)		
* Viaplay Group AB Rights 02/02/2024.....	309,144	41,649
TOTAL RIGHTS/WARRANTS.....		<u>91,805</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$2,635,838,462).....		<u>3,281,059,980</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (2.7%)		
@§ The DFA Short Term Investment Fund.....	7,985,006	92,370,549
TOTAL INVESTMENTS — (100.0%)		
(Cost \$2,728,208,599)^.....		<u>\$3,373,430,529</u>

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$ 485,954	\$ 166,568,127	\$ 8,547	\$ 167,062,628
Austria.....	—	10,507,127	—	10,507,127
Belgium.....	1,009,572	34,916,009	—	35,925,581
Canada.....	313,798,941	255,923	—	314,054,864
China.....	143,994	3,508	—	147,502
Denmark.....	2,627,316	145,919,035	—	148,546,351
Finland.....	246,643	58,020,568	—	58,267,211
France.....	—	312,098,391	—	312,098,391
Germany.....	311,667	214,366,315	—	214,677,982
Hong Kong.....	—	34,993,153	2,606	34,995,759
Ireland.....	—	21,370,938	—	21,370,938
Israel.....	2,324,513	18,613,639	—	20,938,152
Italy.....	11,469,526	61,381,344	—	72,850,870
Japan.....	2,440,137	693,293,140	—	695,733,277
Netherlands.....	67,304,085	117,321,386	—	184,625,471
New Zealand.....	21,230	9,450,517	—	9,471,747
Norway.....	—	21,136,682	—	21,136,682
Portugal.....	—	5,560,287	—	5,560,287
Singapore.....	—	23,968,898	61,782	24,030,680
Spain.....	865,202	90,131,518	—	90,996,720
Sweden.....	281,093	128,756,187	—	129,037,280
Switzerland.....	34,646,691	237,882,585	—	272,529,276
United Kingdom.....	102,101,833	312,650,034	—	414,751,867
United States.....	110,393	2,295,973	—	2,406,366
Preferred Stocks				
Germany.....	—	19,245,166	—	19,245,166
Rights/Warrants				
Australia.....	—	175	—	175
Japan.....	—	5,718	—	5,718
Netherlands.....	—	1,243	—	1,243
Singapore.....	—	3,106	—	3,106
Spain.....	—	39,914	—	39,914
Sweden.....	—	41,649	—	41,649
Securities Lending Collateral.....	—	92,370,549	—	92,370,549
TOTAL.....	\$540,188,790	\$2,833,168,804	\$72,935[^]	\$3,373,430,529

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

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (96.5%)		
AUSTRALIA — (6.2%)		
A2B Australia Ltd.....	22,390	\$ 20,980
Accent Group Ltd.....	97,187	127,684
Acrow Ltd.....	48,823	33,771
# Adairs Ltd.....	52,011	57,579
* Alkane Resources Ltd.....	83,562	31,128
* Alliance Aviation Services Ltd.....	20,675	45,272
ALS Ltd.....	73,576	604,503
Altium Ltd.....	13,546	435,176
#* AMA Group Ltd.....	363,712	16,830
AMP Ltd.....	717,835	435,345
Ampol Ltd.....	42,656	1,008,920
Ansell Ltd.....	34,477	542,248
ANZ Group Holdings Ltd.....	123,939	2,186,827
APA Group.....	70,414	389,466
#* Appen Ltd.....	24,375	5,117
#* Arafura Rare Earths Ltd.....	317,136	26,664
ARB Corp. Ltd.....	16,482	360,302
* Arcadium Lithium PLC, CDI.....	56,504	288,400
# ARN Media Ltd.....	64,154	41,872
ASX Ltd.....	5,761	246,296
Atlas Arteria Ltd.....	143,803	506,963
* Audinate Group Ltd.....	1,444	15,546
#* Aurelia Metals Ltd.....	350,163	26,252
Aurizon Holdings Ltd.....	418,494	1,031,601
#* Aussie Broadband Ltd.....	29,991	75,086
#* Austin Engineering Ltd.....	32,800	8,439
# Australian Clinical Labs Ltd.....	43,106	84,560
Australian Ethical Investment Ltd.....	18,687	65,767
# Australian Finance Group Ltd.....	46,965	49,684
#* Australian Strategic Materials Ltd.....	6,903	4,691
Auswide Bank Ltd.....	10,119	34,228
# Baby Bunting Group Ltd.....	28,930	29,920
# Bank of Queensland Ltd.....	183,432	720,147
Bapcor Ltd.....	99,071	362,650
Base Resources Ltd.....	44,322	4,636
Beach Energy Ltd.....	449,253	482,110
# Beacon Lighting Group Ltd.....	6,642	10,325
Bega Cheese Ltd.....	78,103	190,344
Bell Financial Group Ltd.....	31,306	26,871
* Bellevue Gold Ltd.....	137,164	118,650
Bendigo & Adelaide Bank Ltd.....	95,055	607,300
BlueScope Steel Ltd.....	82,695	1,262,613
* Boral Ltd.....	42,165	145,319
Brambles Ltd.....	131,083	1,249,846
#* Bravura Solutions Ltd.....	105,244	56,482
Breville Group Ltd.....	19,502	344,656
#*†† BWX Ltd.....	37,285	917
Capitol Health Ltd.....	196,117	32,693
Capral Ltd.....	4,040	26,205
* Capricorn Metals Ltd.....	73,524	219,201
CAR Group Ltd.....	18,031	387,149
#* Carnarvon Energy Ltd.....	459,128	60,259
#* Catapult Group International Ltd.....	10,074	8,505
Cedar Woods Properties Ltd.....	21,211	67,265
Challenger Ltd.....	122,701	520,520

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	89,081	\$ 488,701
	331,084	560,502
	5,875	60,102
	9,346	4,940
#	99,253	30,109
	3,841	762,242
	29,559	156,243
#	12,560	11,450
#*	10,170	8,344
	104,991	1,089,531
	32,032	251,128
	66,789	5,092,955
	44,255	733,007
*	747,953	63,381
	12,857	142,934
	133,419	600,782
	35,101	223,228
*	80,810	64,307
	45,670	164,478
#	13,111	96,455
	40,407	87,681
	10,674	274,551
	198,361	540,226
	32,751	302,001
	20,923	18,014
	41,307	241,308
	92,682	38,119
*	83,568	181,637
#*	83,082	48,114
	29,929	32,592
	3,751	67,598
	26,027	14,996
	407,402	853,403
	21,467	175,122
	52,089	9,036
*	8,281	3,818
#*††	64,123	1,578
*	80,526	160,800
	27,378	31,123
#	23,821	329,108
	130,312	2,518,507
	322,945	223,586
#*	23,602	6,664
	5,030	6,164
*	54,853	58,148
	255,642	252,586
	13,879	21,771
	60,232	316,452
	182,933	56,450
	29,635	235,231
	56,704	84,379
	30,144	101,267
	209,629	602,434
#*	4,799	1,848
	115,071	370,021
#	7,605	12,095
*	34,784	6,813
	274,967	26,815
*	8,052	5,402

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	5,170	\$ 124,938
#	117,047	51,283
	33,142	424,408
	66,005	320,864
	109,519	511,517
	127,237	140,385
#*	75,259	17,084
	358,358	625,829
	73,305	68,133
	87,511	244,882
	153,702	213,421
	277,293	1,088,494
	37,045	47,915
#*	78,000	6,067
	5,381	17,108
	43,121	191,890
	30,663	43,577
*	38,040	1,429,179
	25,041	931,587
	33,220	146,623
	8,473	86,886
	187,826	22,654
*	226,663	285,180
	42,030	195,482
#*	4,740	17,757
	108,281	519,801
*††	45,802	11,388
	18,684	217,432
	39,072	27,771
	83,004	117,605
#*	17,844	11,882
	13,999	208,270
	4,030	31,765
#*	89,858	341,665
	10,195	38,848
#	9,865	26,071
	251,756	28,752
	9,436	1,164,338
*	854	39,816
#	1,542	6,514
	43,669	255,961
	3,891	6,177
	17,072	192,238
	245,365	614,306
*	3,084	25,185
#*	118,754	20,441
#*	186,167	35,723
	22,149	12,132
	17,676	681,742
*	78,122	105,888
	21,451	192,236
	65,352	61,426
*	137,627	47,534
	137,263	60,744
	29,519	64,068
*	7,694	14,765
	176,579	3,724,121
	75,794	68,483
#*	32,125	3,011

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	31,591	\$ 343,130
*	32,514	294,354
	103,775	548,851
	15,205	122,933
	387,299	496,903
	102,436	878,676
#*	27,236	9,915
	99,400	358,299
	4,722	37,797
*	53,605	53,403
#*	45,736	39,871
	126,515	132,055
	83,834	884,189
	269,220	489,329
	12,386	76,390
*	53,920	45,176
*	425,943	9,780
#*	263,284	6,834
	95,638	76,948
	4,326	3,439
*	161,977	86,139
	26,808	451,115
*	25,044	187,153
#	210,127	478,599
	9,782	64,528
	79,558	60,939
#*	43,406	10,754
	24,522	446,476
	7,858	517,677
	12,204	42,663
	21,461	67,433
	15,753	107,522
*	60,404	217,778
	9,599	6,823
	97,990	1,008,962
	279,636	594,521
	259,538	269,575
	3,826	456,314
*	4,608	10,427
*	617,110	126,582
	13,390	197,239
#	30,740	66,151
*	273,803	373,431
	5,557	19,735
	159,440	435,924
	15,412	11,816
*	490,328	137,742
*	248,387	12,038
	79,105	144,547
	40,480	3,483,197
*	10,615	12,514
*	188,360	885,214
	616,751	3,117,022
	17,157	282,838
*	41,373	100,601
#	12,793	27,682
	137,240	83,631
	22,346	523,011
*	229,807	39,012

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	8,491	\$ 13,354
	20,068	15,556
	449,343	303,540
*	247,418	194,708
#*	94,213	10,453
	45,692	427,980
	22,136	139,529
#	49,241	37,230
	41,651	868,432
	71,652	44,012
#	72,250	48,659
*††	76,666	0
	130,096	58,505
*	218,829	24,268
	67,385	260,738
	100,883	928,580
	43,940	453,469
*	133,620	61,557
	9,613	18,708
#*	107,992	29,070
	65,405	668,255
	276,005	727,917
#*	7,540	44,665
	42,822	147,387
	81,227	713,598
*	44,136	92,316
*	28,247	20,039
#	124,065	266,178
Ω	227,605	518,453
*	41,618	201,918
	51,660	1,955,690
*	254,103	161,058
*	118,872	171,490
	119,602	1,876,271
*††	10,550	263
	6,223	292,986
	194,549	4,069,229
	57,381	1,347,590
	40,896	392,746
*	2,245	160,694
	14,353	10,429
#*	39,184	18,807
TOTAL AUSTRALIA		<u>88,765,223</u>
AUSTRIA — (0.6%)		
	2,404	38,024
	3,424	52,028
	14,610	899,428
	7,195	173,820
Ω	11,943	614,904
	6,860	225,200
	1,531	213,529
	36,908	1,589,938
*	9,418	39,559
	8,878	245,370
*	1,800	11,423
*	3,990	94,702
*	11,636	0
*	2,074	69,099

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRIA — (Continued)		
Mayr Melnhof Karton AG.....	1,336	\$ 177,099
Oesterreichische Post AG.....	5,063	171,350
OMV AG.....	29,842	1,328,309
Palfinger AG.....	2,089	54,063
POLYTEC Holding AG.....	2,968	11,986
Porr Ag.....	6,091	85,463
Raiffeisen Bank International AG.....	13,015	271,353
* Rosenbauer International AG.....	724	23,833
Schoeller-Bleckmann Oilfield Equipment AG.....	671	31,871
Semperit AG Holding.....	1,531	23,997
Telekom Austria AG.....	37,674	327,926
UBM Development AG.....	1,080	25,691
UNIQA Insurance Group AG.....	12,216	102,497
Verbund AG.....	3,829	311,368
Vienna Insurance Group AG Wiener Versicherung Gruppe.....	9,607	271,529
voestalpine AG.....	34,958	1,040,060
Wienerberger AG.....	19,059	645,871
Zumtobel Group AG.....	7,953	51,652
TOTAL AUSTRIA.....		9,222,942
BELGIUM — (1.1%)		
Ackermans & van Haaren NV.....	7,101	1,187,323
Ageas SA.....	40,883	1,756,824
* AGFA-Gevaert NV.....	41,313	56,144
* Argenx SE, ADR.....	634	241,243
Atenor.....	7,138	50,708
Azelis Group NV.....	5,461	112,447
Barco NV.....	6,310	104,824
Bekaert SA.....	11,558	563,718
bpost SA.....	27,871	113,844
Cie d'Entreprises CFE.....	2,314	20,430
Colruyt Group NV.....	13,322	608,656
Deceuninck NV.....	28,149	68,842
Deme Group NV.....	2,314	290,405
D'iereen Group.....	1,674	338,169
Econocom Group SA.....	22,710	57,695
Elia Group SA.....	4,267	513,770
EVS Broadcast Equipment SA.....	1,977	65,004
Fagron.....	15,426	277,767
Gimv NV.....	5,644	263,206
Greenyard NV.....	2,112	12,603
Immobel SA.....	938	28,139
Ion Beam Applications.....	2,271	25,856
Jensen-Group NV.....	1,201	42,339
KBC Group NV.....	46,624	3,041,358
Kinopolis Group NV.....	3,384	149,811
Lotus Bakeries NV.....	92	783,907
Melexis NV.....	4,507	386,175
#* Ontex Group NV.....	18,660	147,445
* Orange Belgium SA.....	1,927	27,370
Proximus SADP.....	46,349	439,821
Recticel SA.....	11,663	144,190
Shurgard Self Storage Ltd.....	424	19,666
Sipef NV.....	865	45,965
Solvay SA.....	19,322	528,427
* Syensqo SA.....	19,322	1,722,498
Tessenderlo Group SA.....	7,071	202,436
UCB SA.....	4,632	435,712
Umicore SA.....	36,007	819,032

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BELGIUM — (Continued)		
Van de Velde NV.....	1,542	\$ 54,969
VGP NV.....	3,178	372,744
TOTAL BELGIUM.....		<u>16,121,482</u>
CANADA — (10.6%)		
* 5N Plus, Inc.....	12,100	32,940
Acadian Timber Corp.....	3,200	38,606
ADENTRA, Inc.....	4,480	105,498
Aecon Group, Inc.....	18,295	188,060
Africa Oil Corp.....	94,896	178,576
Ag Growth International, Inc.....	1,300	54,593
AGF Management Ltd., Class B.....	15,987	91,562
Agnico Eagle Mines Ltd.....	52,662	2,588,525
Aimia, Inc.....	17,250	42,341
* Air Canada.....	18,758	254,209
Alamos Gold, Inc., Class A.....	59,114	715,824
# Algoma Central Corp.....	3,100	35,440
# Algonquin Power & Utilities Corp.....	66,182	392,414
Alimentation Couche-Tard, Inc.....	46,595	2,730,302
AltaGas Ltd.....	55,064	1,144,735
* Altius Renewable Royalties Corp.....	1,700	10,444
Altus Group Ltd.....	4,016	135,375
Amerigo Resources Ltd.....	45,106	43,279
Andlauer Healthcare Group, Inc.....	3,888	113,478
* Argonaut Gold, Inc.....	81,374	23,302
* Aritzia, Inc.....	23,886	581,138
* Ascot Resources Ltd.....	34,500	16,680
Atco Ltd., Class I.....	10,967	306,712
* ATS Corp.....	12,469	533,372
* AutoCanada, Inc.....	4,621	73,829
B2Gold Corp.....	316,765	884,768
Badger Infrastructure Solution.....	8,086	280,991
* Ballard Power Systems, Inc.....	36,179	118,667
# Bank of Montreal.....	49,360	4,648,812
Bank of Nova Scotia.....	69,857	3,283,337
BCE, Inc.....	7,595	306,449
Bird Construction, Inc.....	9,530	108,523
Black Diamond Group Ltd.....	9,942	64,113
BMTC Group, Inc.....	3,210	30,502
* Bombardier, Inc., Class A.....	256	9,483
* Bombardier, Inc., Class B.....	13,394	495,028
# Bonterra Energy Corp.....	6,000	21,778
# Boralex, Inc., Class A.....	9,066	218,685
Boyd Group Services, Inc.....	5,139	1,104,592
Bridgemarq Real Estate Services.....	1,100	10,833
Brookfield Corp., Class A.....	61,235	2,429,805
Brookfield Infrastructure Corp., Class A.....	15,537	544,653
Brookfield Reinsurance Ltd.....	1,288	50,837
# BRP, Inc.....	5,068	319,810
* Calfrac Well Services Ltd.....	12,400	47,407
Calian Group Ltd.....	1,700	71,632
Cameco Corp.....	11,541	551,082
Canaccord Genuity Group, Inc.....	29,719	163,356
# Canacol Energy Ltd.....	7,861	36,251
#* Canada Goose Holdings, Inc.....	7,291	87,419
Canadian Imperial Bank of Commerce.....	61,614	2,784,081
Canadian National Railway Co.....	23,382	2,900,304
Canadian Pacific Kansas City Ltd.....	13,132	1,056,733
# Canadian Tire Corp. Ltd., Class A.....	11,255	1,196,281

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
# Canadian Utilities Ltd., Class A.....	14,815	\$ 337,634
Canadian Western Bank.....	23,681	521,547
* Canfor Corp.....	14,380	174,128
* Capstone Copper Corp.....	94,775	466,667
Cascades, Inc.....	21,603	236,364
Cathedral Energy Services Ltd.....	24,000	16,602
CCL Industries, Inc., Class B.....	26,856	1,149,388
* Celestica, Inc.....	29,809	1,024,237
Centerra Gold, Inc.....	57,303	302,189
CES Energy Solutions Corp.....	83,587	251,174
* CGI, Inc.....	19,485	2,179,892
CI Financial Corp.....	33,144	404,300
* Cineplex, Inc.....	1,096	6,725
Cogeco Communications, Inc.....	3,747	172,934
Cogeco, Inc.....	1,876	83,248
Colliers International Group, Inc.....	5,856	687,685
Computer Modelling Group Ltd.....	21,890	167,865
Constellation Software, Inc.....	952	2,631,187
Converge Technology Solutions Corp.....	29,245	98,756
Corus Entertainment, Inc., Class B.....	54,490	38,503
Definity Financial Corp.....	8,059	234,496
* Denison Mines Corp.....	97,775	196,357
* Descartes Systems Group, Inc.....	4,255	372,695
Dexterra Group, Inc.....	10,672	47,548
Dollarama, Inc.....	24,451	1,794,474
Doman Building Materials Group Ltd.....	23,870	139,373
* Dorel Industries, Inc., Class B.....	8,016	38,815
# DREAM Unlimited Corp., Class A.....	9,274	163,542
Dundee Precious Metals, Inc.....	65,285	418,092
Dye & Durham Ltd.....	4,990	48,510
Dynacor Group, Inc.....	9,100	27,210
ECN Capital Corp.....	45,365	92,792
E-L Financial Corp. Ltd.....	200	151,226
* Eldorado Gold Corp.....	66,659	814,295
Element Fleet Management Corp.....	103,182	1,740,613
Empire Co. Ltd., Class A.....	35,822	928,289
# Enbridge, Inc.....	57,314	2,034,868
Endeavour Mining PLC.....	37,160	643,723
* Endeavour Silver Corp.....	31,151	47,038
Enerflex Ltd.....	6,512	33,566
Enghouse Systems Ltd.....	8,952	249,027
* Ensign Energy Services, Inc.....	37,617	65,192
EQB, Inc.....	9,400	645,474
* Equinox Gold Corp.....	73,994	325,776
* ERO Copper Corp.....	11,587	181,417
Evertz Technologies Ltd.....	7,206	76,753
Exchange Income Corp.....	5,458	190,722
Exco Technologies Ltd.....	6,801	38,900
Extencicare, Inc.....	15,218	80,139
Fairfax Financial Holdings Ltd.....	4,217	4,395,849
# Fiera Capital Corp.....	19,053	95,091
Finning International, Inc.....	36,735	1,063,155
Firm Capital Mortgage Investment Corp.....	9,400	79,845
# First Majestic Silver Corp.....	69,117	319,321
#* First Mining Gold Corp.....	44,500	3,806
First National Financial Corp.....	4,125	124,445
First Quantum Minerals Ltd.....	42,727	387,720
FirstService Corp.....	5,794	970,805
#* Fission Uranium Corp.....	72,500	67,407

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
* Foraco International SA.....	7,600	\$ 15,545
Forsys Metals Corp.....	28,000	21,035
# Fortis, Inc.....	26,067	1,046,068
* Fortuna Silver Mines, Inc.....	73,817	224,372
# Freehold Royalties Ltd.....	37,000	383,361
* Frontera Energy Corp.....	5,333	31,932
* Galiano Gold, Inc.....	35,902	31,511
* GDI Integrated Facility Services, Inc.....	3,200	88,066
George Weston Ltd.....	7,389	941,452
# GFL Environmental, Inc.....	19,931	677,056
Gibson Energy, Inc.....	33,866	540,566
Gildan Activewear, Inc.....	31,411	1,036,908
goeasy Ltd.....	3,450	392,922
* GoGold Resources, Inc.....	11,234	10,528
# GoldMoney, Inc.....	1,160	6,782
Great-West Lifeco, Inc.....	30,379	1,014,102
Guardian Capital Group Ltd., Class A.....	5,228	168,064
# Hammond Power Solutions, Inc.....	1,900	131,401
Headwater Exploration, Inc.....	39,734	186,486
* Heroux-Devtek, Inc.....	8,414	95,565
High Liner Foods, Inc.....	5,650	48,833
# HLS Therapeutics, Inc.....	700	2,161
Hudbay Minerals, Inc.....	118,994	660,772
Ω Hydro One Ltd.....	17,900	531,228
iA Financial Corp., Inc.....	25,000	1,699,580
* IAMGOLD Corp.....	123,812	294,692
IGM Financial, Inc.....	14,464	391,279
* Imperial Metals Corp.....	8,315	14,472
Information Services Corp.....	3,800	68,965
Innergex Renewable Energy, Inc.....	24,649	168,308
Intact Financial Corp.....	14,416	2,254,427
* Interfor Corp.....	14,669	226,944
#* Ivanhoe Mines Ltd., Class A.....	11,075	116,232
Ω Jamieson Wellness, Inc.....	5,532	127,103
#* Journey Energy, Inc.....	5,500	15,586
* K92 Mining, Inc.....	33,502	160,477
* Karora Resources, Inc.....	21,675	67,551
K-Bro Linen, Inc.....	1,621	42,368
# Keyera Corp.....	41,897	1,013,418
* Kinaxis, Inc.....	1,366	166,344
Kinross Gold Corp.....	390,138	2,150,250
* Kiwetinohk Energy Corp.....	1,200	10,086
* Knight Therapeutics, Inc.....	22,871	90,331
# KP Tissue, Inc.....	3,500	23,039
Labrador Iron Ore Royalty Corp.....	12,609	309,586
#* Largo, Inc.....	4,043	8,150
Lassonde Industries, Inc., Class A.....	2,312	246,754
Laurentian Bank of Canada.....	13,048	257,476
Leon's Furniture Ltd.....	8,006	126,719
* Lightspeed Commerce, Inc.....	37,286	687,554
Linamar Corp.....	14,754	699,812
Loblaws Cos. Ltd.....	15,654	1,564,335
* Lucara Diamond Corp.....	114,752	35,421
Lundin Gold, Inc.....	20,970	247,376
Lundin Mining Corp.....	167,701	1,369,599
Magellan Aerospace Corp.....	4,737	26,601
Magna International, Inc.....	50,785	2,886,921
Mainstreet Equity Corp.....	900	101,752
* Major Drilling Group International, Inc.....	15,288	94,381

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
* Mandalay Resources Corp.....	5,100	\$ 6,183
# Manulife Financial Corp.....	113,775	2,515,565
# Maple Leaf Foods, Inc.....	12,910	246,207
Martinrea International, Inc.....	23,136	237,650
Matr Corp.....	18,763	227,062
* MDA Ltd.....	10,609	88,142
Medical Facilities Corp.....	6,857	48,044
Melcor Developments Ltd.....	3,200	27,967
Methanex Corp.....	15,124	670,296
Metro, Inc.....	19,368	1,016,932
Morguard Corp.....	700	58,361
MTY Food Group, Inc.....	5,624	240,906
# Mullen Group Ltd.....	30,681	341,623
National Bank of Canada.....	47,708	3,648,937
Neo Performance Materials, Inc.....	3,400	19,498
* New Gold, Inc.....	152,827	184,149
* NFI Group, Inc.....	6,471	57,372
North American Construction Group Ltd.....	10,692	245,980
North West Co., Inc.....	12,409	358,947
Northland Power, Inc.....	50,638	931,819
Nutrien Ltd.....	77,415	3,860,685
OceanaGold Corp.....	245,207	490,615
Onex Corp.....	17,120	1,264,087
Open Text Corp.....	23,715	1,034,210
* Orla Mining Ltd.....	32,010	107,234
Osisko Gold Royalties Ltd.....	30,883	449,720
* Osisko Mining, Inc.....	98,703	177,665
Pan American Silver Corp.....	70,830	957,949
Park Lawn Corp.....	7,200	107,107
Parkland Corp.....	39,725	1,355,635
Pason Systems, Inc.....	18,604	203,967
Pembina Pipeline Corp.....	38,374	1,321,218
PHX Energy Services Corp.....	13,038	90,576
# Pine Cliff Energy Ltd.....	21,000	20,931
Pizza Pizza Royalty Corp.....	7,900	85,613
Polaris Renewable Energy, Inc.....	6,500	65,558
PrairieSky Royalty Ltd.....	33,624	554,710
* Precision Drilling Corp.....	5,318	329,232
Premium Brands Holdings Corp.....	8,860	606,219
Primo Water Corp.....	37,730	550,103
Propel Holdings, Inc.....	2,400	28,026
# Quarterhill, Inc.....	31,600	43,953
Quebecor, Inc., Class B.....	25,512	620,319
RB Global, Inc.....	7,425	474,977
* Real Matters, Inc.....	10,100	52,511
Restaurant Brands International, Inc.....	15,606	1,218,516
Richelieu Hardware Ltd.....	11,988	387,161
Rogers Communications, Inc., Class B.....	37,400	1,746,965
Rogers Sugar, Inc.....	6,900	28,535
Royal Bank of Canada.....	84,715	8,268,958
Russel Metals, Inc.....	18,045	591,769
Sandstorm Gold Ltd.....	30,900	140,904
* Sangoma Technologies Corp.....	1,400	3,947
Saputo, Inc.....	38,816	800,312
# Savaria Corp.....	6,800	81,684
* Seabridge Gold, Inc.....	9,312	97,869
Secure Energy Services, Inc.....	69,338	531,724
* Shopify, Inc., Class A.....	6,770	542,074
Sienna Senior Living, Inc.....	11,000	98,509

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
* SilverCrest Metals, Inc.....	27,473	\$ 151,750
Ω Sleep Country Canada Holdings, Inc.....	8,995	173,885
Ω SNC-Lavalin Group, Inc.....	22,030	730,647
Ω Spin Master Corp.....	5,831	149,977
Sprott, Inc.....	2,451	86,226
SSR Mining, Inc.....	57,515	542,202
Stantec, Inc.....	17,625	1,416,742
Stella-Jones, Inc.....	15,995	946,292
#*Ω STEP Energy Services Ltd.....	6,300	20,993
StorageVault Canada, Inc.....	25,726	102,755
Sun Life Financial, Inc.....	35,838	1,858,501
#* SunOpta, Inc.....	700	4,165
Superior Plus Corp.....	40,046	274,628
Supremex, Inc.....	2,200	6,955
Sylogist Ltd.....	3,900	22,336
#* Taseko Mines Ltd.....	48,479	70,675
TELUS Corp.....	2,996	53,660
TELUS Corp.....	5,907	105,798
* TELUS International CDA, Inc.....	6,325	54,507
TerraVest Industries, Inc.....	1,300	46,993
TFI International, Inc.....	10,280	1,351,091
Thomson Reuters Corp.....	4,286	636,985
Tidewater Midstream & Infrastructure Ltd.....	71,300	49,321
Timbercreek Financial Corp.....	20,935	110,869
TMX Group Ltd.....	20,943	517,948
Topaz Energy Corp.....	13,412	193,930
* Torex Gold Resources, Inc.....	20,090	206,362
Toromont Industries Ltd.....	13,530	1,185,089
Toronto-Dominion Bank.....	63,714	3,869,467
Total Energy Services, Inc.....	13,308	93,244
# Transcontinental, Inc., Class A.....	24,124	242,774
Trican Well Service Ltd.....	61,315	199,755
Tricon Residential, Inc.....	34,591	380,868
Triple Flag Precious Metals Corp.....	7,456	95,294
* Trisura Group Ltd.....	5,012	139,834
Vecima Networks, Inc.....	1,615	18,931
VersaBank.....	2,400	27,312
* Victoria Gold Corp.....	11,300	52,531
* Vitalhub Corp.....	6,200	20,660
Wajax Corp.....	7,375	174,659
Waste Connections, Inc.....	6,901	1,071,449
Well Health Technologies Corp.....	6,300	17,947
* Wesdome Gold Mines Ltd.....	21,184	124,950
West Fraser Timber Co. Ltd.....	17,588	1,398,589
Western Forest Products, Inc.....	95,411	48,257
Westshore Terminals Investment Corp.....	8,046	169,963
Wheaton Precious Metals Corp.....	11,638	545,473
#* WildBrain Ltd.....	21,563	21,331
Winpak Ltd.....	6,205	194,672
WSP Global, Inc.....	9,281	1,363,450
* Yangarra Resources Ltd.....	16,900	14,079
# Yellow Pages Ltd.....	3,807	28,401
TOTAL CANADA.....		<u>152,536,001</u>
CHINA — (0.0%)		
* AustAsia Group Ltd.....	3,824	685
* China Gold International Resources Corp. Ltd.....	56,934	236,722
* Fountain SET Holdings Ltd.....	96,000	4,551
PAX Global Technology Ltd.....	15,000	10,483

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
SIIC Environment Holdings Ltd.....	305,800	\$ 43,301
TOTAL CHINA.....		<u>295,742</u>
DENMARK — (1.8%)		
* ALK-Abello AS.....	22,280	359,530
Alm Brand AS.....	198,447	360,255
* Ambu AS, Class B.....	31,715	526,058
AP Moller - Maersk AS, Class A.....	150	271,990
AP Moller - Maersk AS, Class B.....	146	269,195
#* Bang & Olufsen AS.....	27,144	37,806
BankNordik P.....	1,197	32,477
cBrain AS.....	1,564	56,699
Coloplast AS, Class B.....	15,611	1,799,507
Columbus AS.....	25,009	27,019
Danske Bank AS.....	61,163	1,642,316
* Demant AS.....	19,244	871,732
Dfds AS.....	9,894	335,211
DSV AS.....	10,088	1,804,841
FLSmidth & Co. AS.....	14,063	577,362
* GN Store Nord AS.....	31,954	753,556
# GronlandsBANKEN AS.....	259	24,916
* H+H International AS, Class B.....	3,579	39,711
ISS AS.....	34,147	646,129
Jeudan AS.....	1,620	54,645
Jyske Bank AS.....	15,613	1,195,903
Matas AS.....	10,756	192,843
#*Ω Netcompany Group AS.....	12,580	501,796
* Nilfisk Holding AS.....	3,833	67,548
* NKT AS.....	14,984	1,044,743
*Ω NNIT AS.....	3,366	46,765
North Media AS.....	2,064	23,062
Novozymes AS, Class B.....	24,795	1,270,513
#* NTG Nordic Transport Group AS, Class A.....	1,316	59,064
Ω Orsted AS.....	4,517	254,600
Pandora AS.....	21,448	3,133,916
Parken Sport & Entertainment AS.....	1,139	22,398
Per Aarsleff Holding AS.....	5,854	269,458
Ringkjoebing Landbobank AS.....	7,641	1,231,529
Rockwool AS, Class A.....	1,003	274,082
Rockwool AS, Class B.....	2,447	667,118
#* RTX AS.....	1,768	22,022
Schouw & Co. AS.....	3,662	292,814
Solar AS, Class B.....	1,805	117,546
SP Group AS.....	1,755	48,190
Spar Nord Bank AS.....	24,008	408,475
Sparekassen Sjaelland-Fyn AS.....	1,955	63,054
Sydbank AS.....	16,028	711,309
* TCM Group AS.....	1,798	14,573
Tivoli AS.....	661	73,464
Topdanmark AS.....	12,033	533,643
TORM PLC, Class A.....	12,022	422,383
Tryg AS.....	55,216	1,180,193
UIE PLC.....	3,870	118,112
* Vestas Wind Systems AS.....	39,127	1,103,186
TOTAL DENMARK.....		<u>25,855,257</u>
FINLAND — (1.6%)		
Aktia Bank OYJ.....	15,644	164,871

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
FINLAND — (Continued)			
#	Alandsbanken Abp, Class B.....	1,334	\$ 46,953
	Alma Media OYJ.....	6,819	73,199
	Aspo OYJ.....	5,171	34,455
	Atria OYJ.....	4,031	46,952
	Cargotec OYJ, Class B.....	9,960	566,227
	Citycon OYJ.....	11,056	57,817
	Digia OYJ.....	3,511	20,747
	Elisa OYJ.....	23,400	1,066,138
Ω	Enento Group OYJ.....	2,714	58,309
	eQ OYJ.....	1,501	23,859
	Fiskars OYJ Abp.....	6,389	119,191
	F-Secure OYJ.....	15,090	31,509
	Gofore OYJ.....	928	22,459
	Harvia OYJ.....	3,039	89,674
	Huhtamaki OYJ.....	22,410	879,546
	Ilkka OYJ.....	2,909	10,067
#*	Incap OYJ.....	2,299	18,219
	Kamux Corp.....	5,559	31,184
	Kemira OYJ.....	29,190	546,357
	Kesko OYJ, Class A.....	17,824	349,634
	Kesko OYJ, Class B.....	63,750	1,245,012
	Kojamo OYJ.....	17,469	207,102
	Kone OYJ, Class B.....	27,467	1,359,652
	Konecranes OYJ.....	17,697	760,024
	Lassila & Tikanoja OYJ.....	7,680	85,842
*	Mandatum OYJ.....	29,731	134,237
	Marimekko OYJ.....	8,031	119,866
#	Metsa Board OYJ, Class B.....	34,526	278,080
	Metso OYJ.....	108,186	1,081,280
	Neste OYJ.....	30,584	1,054,369
	Nokia OYJ.....	287,220	1,038,364
	Nokia OYJ, Sponsored ADR.....	99,322	357,559
	Nokian Renkaat OYJ.....	33,877	305,310
	Nordea Bank Abp.....	181,655	2,238,549
	Oma Saastopankki OYJ.....	1,214	30,466
	Oriola OYJ.....	2,227	2,896
	Oriola OYJ, Class B.....	38,503	45,191
#	Outokumpu OYJ.....	96,285	411,014
	Ponsse OYJ.....	2,132	54,566
	Puuiilo OYJ.....	8,353	80,459
*	QT Group OYJ.....	3,073	216,756
	Raisio OYJ, Class V.....	36,963	81,402
	Rapala VMC OYJ.....	1,151	3,877
	Revenio Group OYJ.....	5,089	139,720
	Sampo OYJ, Class A.....	29,731	1,244,404
	Sanoma OYJ.....	21,019	156,551
	Scanfil OYJ.....	2,122	17,065
*	Stockmann OYJ Abp, Class B.....	7,864	24,357
	Stora Enso OYJ, Class R.....	93,079	1,184,409
	Taaleri PLC.....	3,658	37,239
#	Talenom OYJ.....	3,569	23,160
	TietoEVRY OYJ.....	29,229	678,273
	Tokmanni Group Corp.....	12,950	222,053
	UPM-Kymmene OYJ.....	52,586	1,912,670
	Vaisala OYJ, Class A.....	4,036	159,548
#	Valmet OYJ.....	37,202	1,052,954
#*	Verkkokauppa.com OYJ.....	1,932	5,082
	Wartsila OYJ Abp.....	49,352	728,025

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)		
YIT OYJ.....	30,708	\$ 65,414
TOTAL FINLAND.....		<u>23,100,164</u>
FRANCE — (8.1%)		
ABC arbitrage.....	6,472	30,951
Accor SA.....	31,299	1,236,107
Aeroports de Paris SA.....	4,724	632,118
Airbus SE.....	22,585	3,597,471
AKWEL SADIR.....	2,771	47,647
Ω ALD SA.....	28,777	191,790
# Alstom SA.....	51,062	643,913
Altamir.....	3,848	101,914
Alten SA.....	7,390	1,142,643
Ω Amundi SA.....	10,225	691,594
*Ω Aramis Group SAS.....	2,426	10,363
Arkema SA.....	15,228	1,657,308
Assystem SA.....	1,573	88,716
#* Atos SE.....	25,226	107,688
Aubay.....	1,418	62,963
AXA SA.....	62,944	2,112,735
Axway Software SA.....	2,380	76,463
* Bastide le Confort Medical.....	789	17,803
Beneteau SACA.....	9,994	119,774
BioMerieux.....	5,813	625,643
BNP Paribas SA.....	45,758	3,074,213
Boiron SA.....	1,017	43,987
Bollore SE.....	83,620	552,313
# Bonduelle SCA.....	3,955	42,019
*†† Bourbon Corp. SA.....	3,477	0
Bouygues SA.....	46,446	1,701,437
Bureau Veritas SA.....	55,955	1,488,340
Capgemini SE.....	15,444	3,433,532
Carrefour SA.....	104,406	1,782,450
Catana Group.....	5,629	35,037
CBo Territoria.....	5,862	22,934
* Cegedim SA.....	1,934	34,602
* CGG SA.....	219,297	105,173
# Chargeurs SA.....	4,566	58,258
Cie de Saint-Gobain SA.....	49,501	3,500,044
Cie des Alpes.....	5,170	84,221
Cie Generale des Etablissements Michelin SCA.....	81,354	2,701,169
Cie Plastic Omnium SE.....	15,935	182,638
# Clariane SE.....	17,792	44,963
Coface SA.....	31,407	424,396
Credit Agricole SA.....	63,648	911,748
Danone SA.....	17,675	1,177,572
Dassault Systemes SE.....	10,358	536,941
Derichebourg SA.....	35,322	182,246
Edenred SE.....	18,447	1,101,811
Eiffage SA.....	21,143	2,212,196
#* Ekinops SAS.....	1,391	6,803
#*Ω Elior Group SA.....	38,073	110,015
Elis SA.....	63,950	1,406,060
Engie SA.....	123,969	1,980,091
Equasens.....	1,085	62,435
Eramet SA.....	2,037	140,303
EssilorLuxottica SA.....	7,122	1,395,720
Eurazeo SE.....	11,992	1,021,481
Ω Euronext NV.....	13,968	1,228,586

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
#*	Eutelsat Communications SACA.....	30,479 \$ 111,168
*	Exclusive Networks SA.....	3,642 74,307
	Fnac Darty SA.....	3,534 94,533
*	Forvia SE.....	49,240 846,640
	Gaztransport Et Technigaz SA.....	7,678 1,076,437
	Getlink SE.....	58,534 1,008,604
	GL Events SACA.....	2,690 57,993
	Groupe Crit SA.....	826 66,398
#	Guerbet.....	2,118 52,175
	Hermes International SCA.....	1,336 2,818,505
*	ID Logistics Group SACA.....	660 235,114
	Imerys SA.....	8,616 286,536
	Infotel SA.....	935 52,510
	Interparfums SA.....	2,220 117,461
	Ipsen SA.....	8,567 987,768
	IPSOS SA.....	11,077 726,992
	Jacquet Metals SACA.....	3,858 75,411
*	JCDecaux SE.....	14,532 301,834
	Kaufman & Broad SA.....	3,216 95,200
#	Kering SA.....	3,867 1,588,461
#	Lacroix Group SA.....	463 14,858
	Lectra.....	4,419 155,867
	Legrand SA.....	13,873 1,344,510
	Linedata Services.....	158 10,007
	LISI SA.....	2,450 57,668
	LNA Sante SA.....	1,295 27,662
	L'Oreal SA.....	8,848 4,234,246
#*	Lumibird.....	1,386 17,578
	LVMH Moet Hennessy Louis Vuitton SE.....	14,037 11,679,606
Ω	Maisons du Monde SA.....	7,630 36,833
	Manitou BF SA.....	2,842 63,663
	Mersen SA.....	6,067 220,086
	Metropole Television SA.....	7,832 111,077
Ω	Neoen SA.....	10,014 289,535
	Nexans SA.....	6,710 610,733
	Nexity SA.....	13,134 218,921
	NRJ Group.....	4,221 35,928
	Oeneo SA.....	3,475 44,141
	Orange SA.....	453,437 5,392,238
*	Pierre Et Vacances SA.....	14,537 21,007
	Publicis Groupe SA.....	19,441 1,947,862
	Quadiant SA.....	8,592 182,039
*††	Recylex SA.....	3,158 0
	Renault SA.....	38,032 1,432,273
	Rexel SA.....	70,679 1,882,413
	Robertet SA.....	58 51,396
	Rubis SCA.....	13,853 350,294
	Safran SA.....	14,835 2,769,826
	Samse SACA.....	114 24,613
	Savencia SA.....	1,171 67,836
	Schneider Electric SE.....	9,375 1,841,719
	SCOR SE.....	45,408 1,354,573
	SEB SA.....	5,068 618,855
	Seche Environnement SACA.....	643 79,898
	SES SA.....	118,383 726,342
#*Ω	SMCP SA.....	10,385 30,364
	Societe BIC SA.....	7,681 531,468
	Societe Generale SA.....	62,054 1,595,099
	Societe LDC SADIR.....	776 110,968

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
		\$
Societe pour l'Informatique Industrielle.....	2,258	170,213
* SOITEC.....	3,370	487,012
Sopra Steria Group.....	3,410	799,947
SPIE SA.....	34,312	1,134,957
Stef SA.....	1,222	159,958
STMicroelectronics NV.....	39,978	1,755,334
STMicroelectronics NV.....	16,956	748,099
Sword Group.....	2,115	86,455
Synergie SE.....	2,431	84,312
Technip Energies NV.....	34,348	711,024
Teleperformance SE.....	11,280	1,761,643
Television Francaise 1 SA.....	14,108	124,129
Thermador Groupe.....	1,879	174,573
# Tikehau Capital SCA.....	5,921	135,489
Totalenergies EP Gabon.....	250	41,123
# Trigano SA.....	1,803	284,009
* Ubisoft Entertainment SA.....	23,294	513,821
Valeo SE.....	60,132	784,876
* Vallourec SACA.....	55,614	795,619
Veolia Environnement SA.....	35,647	1,161,516
Ω Verallia SA.....	19,194	676,864
Vetoquinol SA.....	157	18,078
Vinci SA.....	39,321	4,967,118
Virbac SACA.....	786	283,658
Vivendi SE.....	104,413	1,176,688
* Voltalia SA.....	5,971	51,095
Wavestone.....	1,568	103,874
*Ω Worldline SA.....	34,258	463,115
*Ω X-Fab Silicon Foundries SE.....	13,964	134,203
TOTAL FRANCE.....		116,628,189
GERMANY — (6.5%)		
1&1 AG.....	10,098	199,413
7C Solarparken AG.....	14,165	51,945
Adesso SE.....	821	82,367
adidas AG.....	3,193	602,800
* Adtran Networks SE.....	552	11,929
All for One Group SE.....	614	32,826
Allgeier SE.....	1,476	32,047
Allianz SE.....	15,593	4,166,075
AlzChem Group AG.....	905	23,117
Amadeus Fire AG.....	1,214	146,656
* Aroundtown SA.....	115,812	258,346
Atoss Software AG.....	1,196	327,706
Ω Aumann AG.....	2,303	39,695
Aurubis AG.....	9,731	699,983
#*Ω Auto1 Group SE.....	7,864	32,717
BASF SE.....	62,672	2,995,972
Bayerische Motoren Werke AG.....	31,871	3,316,276
BayWa AG.....	4,041	129,805
Bechtle AG.....	20,519	1,063,969
Ω Befesa SA.....	7,881	276,946
Bertrandt AG.....	1,410	75,424
Bijou Brigitte AG.....	1,184	48,675
Bilfinger SE.....	7,107	301,284
* Borussia Dortmund GmbH & Co. KGaA.....	22,581	92,768
# BRANICKS Group AG.....	8,141	18,710
Brenntag SE.....	26,456	2,338,975
CANCOM SE.....	5,932	188,303

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	2,358	\$ 248,561
*	39,377	95,653
	1,138	17,418
	1,993	217,195
	151,534	1,740,155
	5,412	232,038
	17,899	1,462,181
*Ω	36,371	1,920,588
	9,615	119,602
	13,951	944,164
	74,017	2,645,157
*Ω	9,747	221,152
	183,602	2,359,286
	3,648	109,691
	10,251	2,041,381
	1,616	34,794
#Ω	37,082	223,163
	99,822	4,780,890
	346,610	8,508,516
	5,597	135,944
	16,578	100,191
	302	14,297
*	981	18,570
	933	42,219
	13,206	301,935
Ω	7,531	307,979
	133,334	1,803,913
	2,712	134,885
	3,367	47,975
	2,333	162,945
	8,030	44,264
#*	22,910	318,960
	2,205	180,066
	40,645	747,711
	710	15,831
	5,128	266,822
*	16,284	178,067
	65	1,796
*	10,273	602,943
	34,940	965,486
	38,565	1,490,522
	6,155	218,247
	33,136	1,327,065
	8,398	856,167
	2,374	42,907
	5,152	182,178
*	13,094	127,100
	5,586	135,278
	3,109	16,445
#	6,797	121,371
	4,815	1,154,237
#Ω	3,111	465,852
#*	64,962	76,692
	1,907	168,862
*	36,463	482,214
	6,560	448,643
	11,503	345,330
*	1,578	4,264
	7,024	753,569

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	2,894	\$ 207,786
	14,055	877,799
	5,852	141,067
	74,221	2,705,869
	1,284	45,390
Ω	7,772	67,066
	778	10,968
	7,840	244,837
Ω	3,281	158,442
	12,115	169,928
*	1,480	23,745
	22,546	1,028,659
	887	39,359
	9,394	580,231
*	4,031	48,435
	7,238	167,853
	3,375	418,246
	2,056	115,476
	14,007	373,935
*	11,103	921,323
	1,652	27,545
#*	2,771	27,069
#*	1,137	7,769
*	2,754	44,851
	89,327	6,030,714
*	30,695	206,883
	19,862	115,169
	2,506	576,205
	6,855	2,918,303
	3,654	148,419
#*	1,826	178,469
	9,480	874,754
	642	42,699
	1,556	96,965
	9,672	157,287
	1,146	53,866
	11,415	97,391
	716	120,140
	17,058	245,843
*	3,978	33,666
#	36,207	254,706
	2,436	60,201
	22,565	908,102
*	2,616	59,202
	549	17,879
*	24,716	18,543
	893	685,990
*Ω	468	65,143
#	6,944	266,860
	6,237	100,707
	6,774	188,936
	9,288	1,609,114
Ω	1,642	120,901
	415	74,335
#*	12,199	77,223
#	5,242	492,686
	3,748	365,265
*	3,324	170,488
	6,076	425,766

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
Stemmer Imaging AG.....	320	\$ 11,019
STRATEC SE.....	599	27,357
Stroeer SE & Co. KGaA.....	7,728	453,727
Suedzucker AG.....	22,105	311,615
SUESS MicroTec SE.....	3,494	118,700
Surteco Group SE.....	989	16,888
Symrise AG.....	4,463	460,464
Synlab AG.....	3,588	38,570
* TAG Immobilien AG.....	26,493	370,818
Takkt AG.....	7,339	107,197
* Talanx AG.....	9,884	693,471
*Ω TeamViewer SE.....	27,471	393,842
Technotrans SE.....	1,771	35,877
thyssenkrupp AG.....	139,522	861,086
United Internet AG.....	23,691	620,999
USU Software AG.....	419	7,928
Verbio Vereinigte Bioenergie AG.....	6,536	142,973
Volkswagen AG.....	3,175	448,250
Vonovia SE.....	37,002	1,152,699
Vossloh AG.....	2,156	95,636
Wacker Chemie AG.....	4,227	458,294
Wacker Neuson SE.....	8,347	154,670
Washtec AG.....	2,863	98,774
* Westwing Group SE.....	2,342	21,108
Wuestenrot & Wuerttembergische AG.....	6,832	98,909
*Ω Zalando SE.....	6,548	130,741
TOTAL GERMANY.....		<u>93,930,136</u>
HONG KONG — (1.7%)		
Aeon Credit Service Asia Co. Ltd.....	38,000	26,143
AIA Group Ltd.....	601,000	4,713,292
#* Aidigong Maternal & Child Health Ltd.....	352,000	3,371
Allied Group Ltd.....	50,000	10,212
APAC Resources Ltd.....	26,588	3,132
Asia Financial Holdings Ltd.....	40,000	17,295
ASMPT Ltd.....	64,700	624,379
Bank of East Asia Ltd.....	216,519	246,217
Best Mart 360 Holdings Ltd.....	40,000	9,262
* Blue River Holdings Ltd.....	120,000	3,742
BOC Hong Kong Holdings Ltd.....	196,500	470,970
Bright Smart Securities & Commodities Group Ltd.....	140,000	24,720
Cafe de Coral Holdings Ltd.....	78,000	78,454
* Cathay Pacific Airways Ltd.....	298,000	303,637
Chevalier International Holdings Ltd.....	12,000	7,092
* China Energy Development Holdings Ltd.....	1,680,000	15,430
China Motor Bus Co. Ltd.....	1,400	10,373
#* China Star Entertainment Ltd.....	180,000	18,138
* Chinese Estates Holdings Ltd.....	121,000	15,202
Chow Sang Sang Holdings International Ltd.....	86,000	93,723
Chow Tai Fook Jewellery Group Ltd.....	168,000	227,587
CITIC Telecom International Holdings Ltd.....	532,000	189,697
CK Asset Holdings Ltd.....	152,069	686,187
CK Hutchison Holdings Ltd.....	154,000	795,382
CK Life Sciences International Holdings, Inc.....	264,000	17,943
#* C-Mer Eye Care Holdings Ltd.....	76,000	25,686
#† Convoy, Inc.....	576,000	2,306
* Cowell e Holdings, Inc.....	74,000	151,712
Ω Crystal International Group Ltd.....	111,500	42,323
* CSC Holdings Ltd.....	2,830,000	10,483

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	1,190,000	\$ 13,249
	113,728	68,368
	44,920	90,466
	43,500	24,585
	10,000	9,693
	74,000	41,200
	810,000	18,484
*	376,000	12,793
*	596,750	21,827
Ω	207,400	265,114
*	590,000	4,034
	19,000	19,911
	300,378	48,470
*Ω	322,000	38,488
#*Ω	164,000	33,728
	29,000	20,368
	101,500	8,297
	260,000	68,194
	80,000	8,477
#*	38,000	0
	52,520	77,316
	113,760	29,015
	719,000	45,179
	179,000	215,484
	255,000	296,045
	22,500	234,229
	26,565	2,295
	136,000	15,834
	196,500	81,658
	732,000	879,322
	20,000	3,413
	49,740	1,508,057
	28,000	15,982
*	107,000	26,122
*	106,511	73,684
Ω	25,000	10,590
	340,000	45,138
	82,000	141,531
*	145,000	51,611
*	15,500	1,632
Ω	36,000	11,509
	91,000	16,515
*	107,018	7,076
	88,569	116,148
	256,000	62,206
*	102,000	4,166
	166,000	9,715
	74,500	82,774
	130,500	207,232
	101,000	61,741
	41,500	4,333
*	82,680	6,879
	343,500	26,387
	46,000	29,571
	93,500	298,535
	70,000	173,420
	408,400	254,578
*	221,747	8,228
#*††	28,000	0

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	47,000	\$ 61,233
	72,000	32,782
	40,420	131,499
*	136,000	5,832
#	248,270	304,293
††	238,000	213
	61,000	44,999
	113,457	53,723
*	1,002,000	24,282
	1,262,000	351,289
	267,000	42,379
	60,000	19,815
	880,797	455,594
	144,000	16,005
	88,000	33,832
	162,000	31,320
	56,000	14,335
	70,000	409,863
	52,100	323,087
	104,000	16,773
#*	72,000	48,981
*	76,000	28,567
Ω	87,000	21,873
#*	66,000	6,920
*Ω	283,500	791,455
	64,000	27,895
	47,706	10,201
#*	17,000	12,100
*	290,000	180,207
*	394,000	39,338
	386,000	26,584
	517,155	540,201
#	306,000	464,307
	92,500	46,204
*	272,000	8,886
	25,500	21,833
	118,500	156,281
	139,000	38,572
	48,696	454,499
	170,000	58,331
	61,500	475,827
	92,500	109,005
	54,200	101,288
	82,000	36,371
	94,500	1,003,694
*	75,400	28,669
*	87,000	41,329
	224,000	23,493
*	1,010,000	53,634
*	250,000	20,302
#*	1,450,000	17,080
	538,998	19,913
	164,000	18,777
	59,364	68,621
	256,000	221,299
	186,000	42,829
	88,000	67,547
*	133,000	24,668
	196,000	105,613

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
VTech Holdings Ltd.....	37,100	\$ 214,883
Wang On Group Ltd.....	3,440,000	15,083
Ω WH Group Ltd.....	1,702,925	1,004,717
Wharf Real Estate Investment Co. Ltd.....	82,000	240,246
Wing On Co. International Ltd.....	9,000	13,618
Wing Tai Properties Ltd.....	62,000	20,228
* Xingye Alloy Materials Group Ltd.....	95,000	12,779
Yue Yuen Industrial Holdings Ltd.....	183,000	172,574
* Zhaobangji Lifestyle Holdings Ltd.....	328,000	7,582
TOTAL HONG KONG.....		<u>24,333,038</u>
IRELAND — (0.6%)		
AIB Group PLC.....	275,583	1,210,477
Bank of Ireland Group PLC.....	232,983	2,142,505
Cairn Homes PLC.....	206,386	316,663
Dalata Hotel Group PLC.....	48,929	253,938
FBD Holdings PLC.....	6,986	88,710
Glanbia PLC.....	49,494	886,390
*Ω Glenveagh Properties PLC.....	147,143	194,589
Irish Continental Group PLC.....	52,931	263,016
Kingspan Group PLC.....	21,831	1,773,039
* Permanent TSB Group Holdings PLC.....	22,577	42,091
Smurfit Kappa Group PLC.....	51,867	1,932,813
TOTAL IRELAND.....		<u>9,104,231</u>
ISRAEL — (0.9%)		
Adgar Investment & Development Ltd.....	12,287	15,623
* AFI Properties Ltd.....	1,879	82,388
Africa Israel Residences Ltd.....	894	47,487
* Airport City Ltd.....	8,088	134,959
Alony Hetz Properties & Investments Ltd.....	12,913	97,734
Alrov Properties & Lodgings Ltd.....	1,668	59,095
Amot Investments Ltd.....	12,245	63,619
Arad Ltd.....	2,441	39,522
* Argo Properties NV.....	2,212	41,448
* Ashdod Refinery Ltd.....	2,235	51,747
Ashtrom Group Ltd.....	5,158	77,581
AudioCodes Ltd.....	6,874	76,920
Aura Investments Ltd.....	10,607	30,151
Automatic Bank Services Ltd.....	2,578	10,798
* Azorim-Investment Development & Construction Co. Ltd.....	13,323	55,880
Azrieli Group Ltd.....	1,219	82,139
Bank Hapoalim BM.....	102,490	871,976
Bank Leumi Le-Israel BM.....	144,584	1,098,139
Bet Shemesh Engines Holdings 1997 Ltd.....	851	29,174
Bezeq The Israeli Telecommunication Corp. Ltd.....	223,005	294,983
* Big Shopping Centers Ltd.....	1,012	102,903
Blue Square Real Estate Ltd.....	677	43,456
* Brack Capital Properties NV.....	402	22,059
* Camtek Ltd.....	1,752	135,780
Carasso Motors Ltd.....	7,213	31,734
* Cellcom Israel Ltd.....	24,764	101,699
* Ceragon Networks Ltd.....	7,505	18,462
* Clal Insurance Enterprises Holdings Ltd.....	17,740	276,026
* Compugen Ltd.....	2,478	6,264
Danel Adir Yeoshua Ltd.....	1,482	128,286
Delek Automotive Systems Ltd.....	6,242	37,346
Delta Galil Ltd.....	3,106	143,368

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
	1,213	\$ 11,081
	859	16,415
	2,172	46,316
	372	141,782
#	4,087	41,589
*	322	5,079
	20,103	73,339
*	5,996	108,308
*	1,388	157,572
	10,254	411,217
	794	28,258
	2,553	171,016
	2,057	145,760
	9,065	73,698
*	5,876	37,051
*	10,027	38,122
	4,426	14,503
	29,089	241,292
	3,441	191,268
	1,400	5,719
	77,414	352,101
	1,786	53,342
*	780	48,855
	1,313	22,150
	24,007	73,435
	37,096	133,142
	16,954	57,183
	141,409	685,960
	2,713	24,166
	958	18,863
	461	97,277
#	2,216	43,590
*	4,706	26,965
	14,025	15,292
	1,414	25,837
#	1,006	11,575
	8,287	7,801
	1,546	23,191
	644	12,013
	1,345	60,291
	9,488	94,990
	1,640	21,588
	7,710	145,154
	16,314	33,273
	11,731	128,708
	22,942	58,919
	3,782	86,428
	11,785	50,382
	1,210	88,734
	7,969	200,189
	363	29,320
	104,926	116,198
	55,879	151,201
*	1,285	37,555
	14,841	552,342
	4,936	31,747
*	1,892	25,257
*	704	146,502
*	2,207	314,291

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
	54,425	\$ 21,460
	931,110	321,156
	8,721	109,641
#*	1,061	26,956
	3,125	33,031
*	31,777	146,929
	2,235	183,699
*	4,225	125,347
	25,749	261,882
	828	31,606
	4,428	12,440
	2,036	45,630
*	1,092	42,408
	458	10,036
	2,025	113,277
	4,002	79,477
	96	7,337
*	1,610	49,925
	7,544	42,528
*	40,296	105,150
*	24,510	131,507
*	2,166	42,067
	9,319	123,330
	810	53,785
Ω	19,353	97,359
	8,916	55,240
	691	45,147
	11,482	16,003
*	6,531	188,419
	1,493	16,220
	1,354	99,792
TOTAL ISRAEL		<u>13,012,722</u>
ITALY — (3.0%)		
	350,359	694,644
	11,720	184,949
	28,244	921,842
Ω	27,094	122,287
	26,239	67,250
	14,613	35,413
	40,096	894,418
#*	3,017	26,775
	29,473	821,669
	14,728	561,474
	7,070	122,373
	34,495	353,012
*	115,420	405,094
	128,084	973,183
	37,962	8,400
Ω	9,819	13,660
	377,363	2,035,984
	6,714	27,903
	6,151	29,712
Ω	40,160	433,995
	2,266	29,761
	243,241	877,337
	18,557	228,563
	8,358	828,586
	20,643	40,140

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
ITALY — (Continued)			
Ω	Carel Industries SpA.....	9,367	\$ 226,831
*	CIR SpA-Compagnie Industriali.....	209,979	96,292
	Credito Emiliano SpA.....	27,465	249,668
	d'Amico International Shipping SA.....	7,132	47,612
	Danieli & C Officine Meccaniche SpA.....	11,141	270,408
	Danieli & C Officine Meccaniche SpA.....	3,400	115,298
	Datalogic SpA.....	1,541	10,065
	De' Longhi SpA.....	5,843	189,250
	DiaSorin SpA.....	1,181	108,603
#	Digital Bros SpA.....	1,015	11,336
#Ω	doValue SpA.....	13,756	36,432
	Elica SpA.....	4,248	10,618
	Emak SpA.....	12,990	14,729
Ω	Enav SpA.....	23,046	85,291
	Enel SpA.....	459,256	3,133,676
	ERG SpA.....	1,954	57,296
	Esprinet SpA.....	4,881	27,946
	Ferrari NV.....	5,895	2,053,970
*	Fiera Milano SpA.....	3,280	10,057
	Fila SpA.....	5,991	56,715
	FinecoBank Banca Fineco SpA.....	59,076	851,779
	FNM SpA.....	35,502	16,959
	Gefran SpA.....	1,074	9,934
#*	Geox SpA.....	10,145	8,310
	GPI SpA.....	752	7,590
	Gruppo MutuiOnline SpA.....	3,541	122,239
	Hera SpA.....	166,828	587,673
	IMMSI SpA.....	64,785	42,521
Ω	Infrastrutture Wireless Italiane SpA.....	14,307	173,001
	Interpump Group SpA.....	5,867	290,014
	Intesa Sanpaolo SpA.....	538,604	1,659,598
	Iren SpA.....	97,016	203,614
	Italgas SpA.....	85,312	486,398
	Italmobiliare SpA.....	3,275	97,554
*	Iveco Group NV.....	61,702	658,446
	IVS Group SA.....	1,557	9,444
	LU-VE SpA.....	828	20,886
	Maire Tecnimont SpA.....	33,875	176,049
	Mediobanca Banca di Credito Finanziario SpA.....	93,031	1,232,103
	MFE-MediaForEurope NV, Class A.....	52,209	133,069
	Moncler SpA.....	13,637	838,903
*	Newlat Food SpA.....	1,730	14,952
*Ω	Nexi SpA.....	69,510	533,174
	Openjobmetis SpA agenzia per il lavoro.....	2,295	39,896
	Orsero SpA.....	1,785	33,457
Ω	OVS SpA.....	71,951	171,388
	Pharmanutra SpA.....	756	50,582
	Piaggio & C SpA.....	53,220	176,917
Ω	Piovan SpA.....	1,646	17,755
Ω	Pirelli & C SpA.....	71,914	389,732
Ω	Poste Italiane SpA.....	62,093	673,315
	Prysmian SpA.....	20,364	896,216
Ω	RAI Way SpA.....	27,860	152,340
	Recordati Industria Chimica e Farmaceutica SpA.....	9,693	534,998
	Reply SpA.....	2,778	380,893
	Rizzoli Corriere Della Sera Mediagroup SpA.....	24,091	19,636
*	Sabaf SpA.....	2,130	40,729
#*	Safilo Group SpA.....	13,132	15,710
*	Saipem SpA.....	1	1

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
	822	\$ 20,899
	6,190	78,951
	2,331	111,198
	130,877	221,592
	1,573	213,437
	100,688	491,754
*	18,975	38,410
	6,774	194,959
	14,028	77,376
	247,907	5,460,559
	2,097	46,050
	16,230	158,479
Ω	20,282	200,848
*	3,425,580	1,031,473
*	398,901	125,575
	26,177	413,447
	96,238	811,483
	1,548	32,736
*	1,447	53,047
	98,416	2,882,813
#Ω	4,835	50,538
	110,662	687,168
	111,758	295,735
	11,659	24,523
	2,042	40,713
	4,955	72,390
TOTAL ITALY.....		<u>43,154,445</u>
JAPAN — (23.8%)		
	1,200	9,323
	15,000	360,800
	7,100	97,751
	6,500	112,648
*	5,100	28,117
	3,200	34,156
	73,300	187,738
	7,200	11,472
	5,980	139,400
	19,700	385,464
	1,300	13,932
#	900	9,160
	4,200	31,015
	2,400	31,311
	42,000	1,671,508
	400	13,170
	40,065	957,452
	4,500	115,267
#	2,300	39,477
	28,100	255,925
	10,400	67,369
	700	14,712
	11,600	143,585
	2,200	13,765
	25,800	970,293
	2,200	20,469
#	8,100	40,262
	4,000	67,148
	6,800	157,563
	7,300	54,917

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Aichi Financial Group, Inc.....	10,226	\$180,524
Aichi Steel Corp.....	3,500	80,493
Aichi Tokei Denki Co. Ltd.....	2,400	46,644
Aida Engineering Ltd.....	11,581	65,847
Aiful Corp.....	74,100	185,780
Ain Holdings, Inc.....	6,688	218,253
Aiphone Co. Ltd.....	3,100	61,969
Air Water, Inc.....	42,014	554,972
Airport Facilities Co. Ltd.....	6,100	25,631
Airtech Japan Ltd.....	2,100	17,516
Airtrip Corp.....	3,100	38,156
Aisan Industry Co. Ltd.....	9,600	89,581
Aisin Corp.....	18,718	698,838
AIT Corp.....	2,000	25,638
Aizawa Securities Group Co. Ltd.....	5,800	49,051
Ajis Co. Ltd.....	1,100	19,716
Akatsuki Corp.....	8,400	29,101
Akatsuki, Inc.....	2,300	41,225
* Akebono Brake Industry Co. Ltd.....	28,700	22,096
Akita Bank Ltd.....	4,100	56,308
Albis Co. Ltd.....	1,568	28,614
Alconix Corp.....	8,300	79,990
Alfresa Holdings Corp.....	29,200	478,849
Alinco, Inc.....	3,800	27,679
Alleanza Holdings Co. Ltd.....	1,700	12,715
# Alpen Co. Ltd.....	4,700	64,721
Alpha Systems, Inc.....	1,300	27,377
Alps Alpine Co. Ltd.....	55,930	415,086
Alps Logistics Co. Ltd.....	5,100	61,687
Altech Corp.....	4,530	88,213
Amada Co. Ltd.....	62,800	677,715
Amano Corp.....	11,800	271,927
Amiyaki Tei Co. Ltd.....	600	18,091
# Amuse, Inc.....	3,100	33,421
Amvis Holdings, Inc.....	9,400	173,177
* ANA Holdings, Inc.....	9,100	201,093
Anabuki Kosan, Inc.....	1,000	14,622
Anest Iwata Corp.....	6,600	58,198
Anicom Holdings, Inc.....	7,400	29,386
Anritsu Corp.....	2,400	19,005
AOKI Holdings, Inc.....	9,700	77,199
Aoyama Trading Co. Ltd.....	11,300	136,122
Aoyama Zaisan Networks Co. Ltd.....	3,600	25,241
# Aozora Bank Ltd.....	17,500	384,700
Arakawa Chemical Industries Ltd.....	4,300	31,863
Arata Corp.....	7,800	173,131
ARCLANDS Corp.....	6,609	75,683
Arcs Co. Ltd.....	12,600	250,706
ARE Holdings, Inc.....	21,200	295,202
Arealink Co. Ltd.....	1,900	32,993
Argo Graphics, Inc.....	3,000	88,030
Arisawa Manufacturing Co. Ltd.....	10,600	80,659
Artience Co. Ltd.....	9,100	170,276
Artnature, Inc.....	5,000	26,780
As One Corp.....	4,200	158,557
Asahi Co. Ltd.....	4,900	43,361
Asahi Diamond Industrial Co. Ltd.....	14,894	87,999
Asahi Intecc Co. Ltd.....	13,200	250,812
Asahi Kasei Corp.....	110,283	836,336

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,152	\$ 45,005
	3,500	14,784
	3,300	21,043
	3,400	94,586
	2,600	77,809
	800	12,352
	8,400	45,078
	12,500	379,826
	10,300	139,222
	9,400	30,502
	200	4,252
#	2,500	35,844
	17,900	194,593
	4,800	46,867
	6,300	60,433
	9,400	157,665
	4,149	114,776
#	1,200	7,154
	7,000	226,203
	9,200	94,739
	35,800	775,161
	9,300	110,392
#	4,200	73,633
	2,999	112,765
	3,800	50,206
	11,900	94,865
	1,200	26,544
	14,800	344,085
	800	11,938
	2,500	25,346
	2,900	123,903
	8,100	98,738
	13,600	58,522
	18,700	266,845
	15,757	278,653
#*	1,800	48,597
	19,600	182,701
	16,300	477,239
	5,904	114,104
#	3,100	27,222
	2,500	40,165
	3,500	27,528
	52,600	2,279,299
	39,900	668,428
	2,700	39,666
	12,000	119,535
#	6,700	21,392
	2,700	40,967
	1,400	42,467
#	500	10,585
	2,600	197,300
	3,200	38,926
	14,200	298,487
	3,800	54,029
	9,600	292,081
#	29,200	804,376
	16,600	633,104
	1,000	14,243
	1,300	23,036

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Carenet, Inc.....	3,500	\$ 19,156
Carlit Holdings Co. Ltd.....	6,900	45,256
Carta Holdings, Inc.....	1,300	13,206
Casio Computer Co. Ltd.....	23,400	201,762
Cawachi Ltd.....	3,900	71,472
CDS Co. Ltd.....	1,000	11,620
# CellSource Co. Ltd.....	1,300	10,940
# Celsys, Inc.....	6,800	31,212
Central Automotive Products Ltd.....	3,200	105,619
Central Glass Co. Ltd.....	7,700	144,068
Central Japan Railway Co.....	18,560	463,863
Central Security Patrols Co. Ltd.....	2,200	37,761
Central Sports Co. Ltd.....	1,200	20,400
Change Holdings, Inc.....	7,400	68,052
Charm Care Corp. KK.....	3,000	24,209
Chiba Bank Ltd.....	52,300	387,557
Chiba Kogyo Bank Ltd.....	14,600	85,183
Chikaranomoto Holdings Co. Ltd.....	1,900	18,543
Chilled & Frozen Logistics Holdings Co. Ltd.....	5,400	61,634
Chino Corp.....	2,100	34,146
Chiyoda Co. Ltd.....	6,500	39,528
* Chiyoda Corp.....	25,900	59,401
Chiyoda Integre Co. Ltd.....	2,800	52,391
Chofu Seisakusho Co. Ltd.....	5,739	82,097
Chori Co. Ltd.....	3,300	66,596
Chubu Shiryo Co. Ltd.....	6,500	53,097
Chudenko Corp.....	7,100	133,873
Chuetsu Pulp & Paper Co. Ltd.....	2,300	31,074
Chugai Ro Co. Ltd.....	1,400	24,552
Chugin Financial Group, Inc.....	36,800	260,583
Chugoku Marine Paints Ltd.....	8,500	108,127
Chuo Spring Co. Ltd.....	5,000	24,359
Chuo Warehouse Co. Ltd.....	3,700	29,407
CI Takiron Corp.....	10,600	46,780
Citizen Watch Co. Ltd.....	71,300	452,206
CKD Corp.....	12,100	213,360
CK-San-Etsu Co. Ltd.....	1,600	42,588
Cleanup Corp.....	9,300	47,738
CMC Corp.....	300	2,465
CMK Corp.....	12,600	64,712
Coca-Cola Bottlers Japan Holdings, Inc.....	24,942	338,520
COLOPL, Inc.....	12,600	53,820
# Computer Engineering & Consulting Ltd.....	3,300	36,559
Computer Institute of Japan Ltd.....	7,200	37,696
COMSYS Holdings Corp.....	11,064	242,247
Comture Corp.....	5,100	63,065
Concordia Financial Group Ltd.....	135,732	646,823
Core Corp.....	1,800	22,085
Corona Corp.....	3,800	24,635
Cosel Co. Ltd.....	6,600	66,402
Cosmo Energy Holdings Co. Ltd.....	17,100	710,216
Cosmos Initia Co. Ltd.....	2,100	11,137
Cosmos Pharmaceutical Corp.....	2,100	225,570
Cota Co. Ltd.....	4,270	46,176
CRE, Inc.....	3,400	32,831
Create Restaurants Holdings, Inc.....	29,200	219,152
Create SD Holdings Co. Ltd.....	5,600	121,863
Credit Saison Co. Ltd.....	33,071	613,847
Creek & River Co. Ltd.....	2,900	39,351

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	4,200	\$ 54,460
#	1,600	13,071
	3,300	131,219
	8,400	39,722
	1,200	9,203
	11,900	55,130
*	1,900	31,728
	33,100	213,622
	7,300	109,592
	17,800	515,131
	5,000	39,375
	7,400	82,134
	11,700	43,285
	41,200	429,319
	22,800	449,616
	4,800	41,834
	4,200	199,015
	2,100	55,160
	2,000	18,615
	4,800	61,331
	3,200	39,234
#	5,600	37,139
	40,400	886,084
	12,000	164,398
	2,900	10,438
	9,000	76,225
	12,600	2,018,926
	1,700	96,232
	11,800	59,050
	3,800	70,651
#	26,200	197,345
	8,880	253,905
	11,700	324,261
	7,600	46,928
	2,500	24,298
	3,740	49,929
	6,100	693,878
	2,500	50,710
	51,400	1,589,388
	9,100	97,070
	125,604	900,187
	24,600	534,919
	31,600	294,368
#	1,800	19,063
	7,200	49,572
	20,300	204,959
	21,100	367,946
	1,800	36,088
	44,400	697,437
	14,174	376,196
	5,300	197,880
	5,000	77,107
	14,400	414,986
#	24,465	461,735
	2,400	82,265
	3,400	23,631
	4,300	36,409
	2,300	27,156
#	8,700	148,580

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	4,000	\$ 11,842
	5,100	1,376,179
	2,700	42,820
	2,300	39,338
	30,700	614,723
	1,100	13,175
	6,800	102,393
	1,600	17,682
	8,000	118,121
	15,100	526,617
	7,500	184,466
	8,600	199,678
	4,000	80,327
	6,900	79,930
#	900	13,022
	16,200	1,014,559
	1,600	31,848
	1,900	38,976
	3,000	14,669
	2,100	34,953
#	19,900	219,126
	6,800	88,629
	800	8,510
	8,700	62,259
	6,300	78,523
	4,200	145,024
	3,000	35,172
	6,500	46,609
	9,500	110,485
	4,200	50,855
	5,900	28,076
	3,000	55,444
	3,700	35,395
	2,600	28,253
#	1,500	121,875
#	5,300	29,477
	900	11,318
*	8,500	58,481
	2,600	61,540
	4,900	83,451
	8,300	159,239
	21,619	482,841
	9,200	269,178
	1,500	19,553
	2,800	40,697
	9,134	252,668
	1,500	11,108
	7,500	2,002,326
	11,900	155,032
*	1,900	8,525
	7,600	45,566
	15,300	295,081
	1,300	8,495
	4,770	52,152
	15,800	181,207
	2,900	21,056
*	18,900	7,949
	13,200	74,695
	7,900	90,407

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
FJ Next Holdings Co. Ltd.....	6,900	\$ 58,187
Focus Systems Corp.....	1,800	12,931
Food & Life Cos. Ltd.....	24,500	490,255
Forum Engineering, Inc.....	5,400	29,831
Forval Corp.....	500	4,971
Foster Electric Co. Ltd.....	7,000	51,433
FP Corp.....	9,800	189,862
France Bed Holdings Co. Ltd.....	6,600	62,454
Freebit Co. Ltd.....	2,300	23,502
F-Tech, Inc.....	3,300	14,534
FTGroup Co. Ltd.....	1,500	12,983
Fudo Tetra Corp.....	4,390	69,325
# Fuji Co. Ltd.....	10,100	136,143
Fuji Corp.....	18,000	304,983
Fuji Corp.....	3,600	43,257
Fuji Corp. Ltd.....	7,000	34,256
Fuji Electric Co. Ltd.....	12,800	641,024
Fuji Furukawa Engineering & Construction Co. Ltd.....	1,100	41,087
Fuji Kyuko Co. Ltd.....	5,699	168,455
Fuji Media Holdings, Inc.....	8,800	104,251
Fuji Oil Co. Ltd.....	5,300	13,578
Fuji Oil Holdings, Inc.....	14,500	232,274
Fuji Seal International, Inc.....	10,937	128,978
Fuji Soft, Inc.....	5,100	223,545
Fujiibo Holdings, Inc.....	2,157	62,310
Fujicco Co. Ltd.....	6,400	87,843
FUJIFILM Holdings Corp.....	11,400	722,588
Fujikura Composites, Inc.....	4,800	47,438
Fujikura Kasei Co. Ltd.....	8,100	25,119
Fujikura Ltd.....	66,700	548,308
Fujimi, Inc.....	6,700	134,267
Fujimori Kogyo Co. Ltd.....	4,300	118,761
* Fujita Kanko, Inc.....	800	36,309
Fujitsu Ltd.....	10,900	1,508,715
Fujiya Co. Ltd.....	2,300	38,633
FuKoKu Co. Ltd.....	2,600	25,398
Fukuda Corp.....	2,000	74,011
Fukuda Denshi Co. Ltd.....	5,100	271,939
Fukui Bank Ltd.....	5,600	65,276
Fukui Computer Holdings, Inc.....	4,000	70,602
Fukuoka Financial Group, Inc.....	25,128	617,578
Fukushima Galilei Co. Ltd.....	2,600	90,556
Fukuyama Transporting Co. Ltd.....	6,000	165,943
FULLCAST Holdings Co. Ltd.....	5,800	70,023
Fumakilla Ltd.....	1,300	10,152
Funai Soken Holdings, Inc.....	10,180	177,250
Furukawa Battery Co. Ltd.....	4,000	24,838
Furukawa Co. Ltd.....	7,400	96,998
Furukawa Electric Co. Ltd.....	19,300	351,075
Furuno Electric Co. Ltd.....	7,300	104,880
Furuya Metal Co. Ltd.....	1,100	68,251
Furyu Corp.....	5,800	52,577
Fuso Chemical Co. Ltd.....	4,900	137,984
Fuso Pharmaceutical Industries Ltd.....	1,700	25,447
Futaba Corp.....	12,100	42,213
Futaba Industrial Co. Ltd.....	15,800	95,221
Future Corp.....	12,300	145,984
Fuyo General Lease Co. Ltd.....	5,200	465,016
G-7 Holdings, Inc.....	7,500	63,937

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* GA Technologies Co. Ltd.....	3,900	\$ 37,374
Gakken Holdings Co. Ltd.....	9,800	67,732
Gakkyusha Co. Ltd.....	1,500	20,987
Gecoss Corp.....	3,900	30,964
Genki Sushi Co. Ltd.....	2,400	65,093
Genky DrugStores Co. Ltd.....	2,400	109,195
Geo Holdings Corp.....	9,500	155,212
Gift Holdings, Inc.....	2,200	44,053
* giftee, Inc.....	2,100	23,039
Giken Ltd.....	3,300	48,403
GL Sciences, Inc.....	1,400	27,254
GLOBERIDE, Inc.....	6,400	90,077
Glory Ltd.....	12,200	252,070
GMO Financial Gate, Inc.....	700	48,179
GMO Financial Holdings, Inc.....	10,400	53,149
GMO GlobalSign Holdings KK.....	1,600	30,531
GMO internet group, Inc.....	15,200	273,940
GMO Payment Gateway, Inc.....	3,300	199,116
* GNI Group Ltd.....	6,700	120,087
Goldcrest Co. Ltd.....	4,600	73,362
Goldwin, Inc.....	3,100	208,535
Grandy House Corp.....	3,100	14,184
Gree, Inc.....	10,700	42,566
Greens Co. Ltd.....	1,600	23,057
gremz, Inc.....	2,000	28,656
GS Yuasa Corp.....	17,499	252,384
GSI Creos Corp.....	3,000	47,899
G-Tekt Corp.....	6,700	83,280
Gun-Ei Chemical Industry Co. Ltd.....	1,500	37,448
* GungHo Online Entertainment, Inc.....	10,170	170,982
Gunma Bank Ltd.....	91,800	452,684
Gunze Ltd.....	4,000	146,204
H.U. Group Holdings, Inc.....	12,700	236,091
H2O Retailing Corp.....	28,460	304,702
Hachijuni Bank Ltd.....	88,700	483,407
Hagihara Industries, Inc.....	3,400	35,333
Hagiwara Electric Holdings Co. Ltd.....	2,500	86,043
# Hakudo Co. Ltd.....	1,900	31,827
Hakuhodo DY Holdings, Inc.....	43,525	334,325
# Hakuto Co. Ltd.....	1,600	66,238
Halows Co. Ltd.....	2,800	83,023
Hamakyorex Co. Ltd.....	4,700	130,867
Hamamatsu Photonics KK.....	9,700	383,198
Handsman Co. Ltd.....	1,500	10,232
Hankyu Hanshin Holdings, Inc.....	17,700	541,541
Hanwa Co. Ltd.....	10,600	387,711
Happinet Corp.....	4,100	80,879
Hard Off Corp. Co. Ltd.....	2,800	34,790
# Harima Chemicals Group, Inc.....	3,800	22,469
Harmonic Drive Systems, Inc.....	3,600	87,241
Haseko Corp.....	60,900	791,937
Hashimoto Sogyo Holdings Co. Ltd.....	2,300	20,860
Hazama Ando Corp.....	46,200	373,097
Heiwa Real Estate Co. Ltd.....	7,000	185,068
Heiwado Co. Ltd.....	9,002	134,438
Helios Techno Holding Co. Ltd.....	3,500	12,666
* Henge KK.....	2,600	22,117
Hibiya Engineering Ltd.....	4,400	76,645
Hiday Hidaka Corp.....	2,300	46,360

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Hikari Tsushin, Inc.....	1,200	\$ 209,100
HI-LEX Corp.....	5,900	62,090
Himacs Ltd.....	1,400	13,645
Hioki EE Corp.....	2,500	110,940
Hirakawa Hewtech Corp.....	2,600	24,726
Hirano Tecseed Co. Ltd.....	1,800	21,983
Hirata Corp.....	1,886	86,276
Hirogin Holdings, Inc.....	65,800	441,538
Hirose Electric Co. Ltd.....	2,900	337,423
Hirose Tusyo, Inc.....	900	19,474
Hiroshima Gas Co. Ltd.....	7,500	20,129
Hisaka Works Ltd.....	5,000	33,200
Hisamitsu Pharmaceutical Co., Inc.....	4,200	119,710
Hitachi Construction Machinery Co. Ltd.....	19,200	544,750
Hitachi Zosen Corp.....	50,700	312,834
Hito Communications Holdings, Inc.....	1,700	13,914
Hochiki Corp.....	3,900	52,401
Hodogaya Chemical Co. Ltd.....	1,800	44,500
Hogy Medical Co. Ltd.....	5,100	122,950
# Hokkaido Coca-Cola Bottling Co. Ltd.....	1,800	31,056
Hokkaido Gas Co. Ltd.....	2,000	32,071
Hokkan Holdings Ltd.....	2,500	29,655
Hokko Chemical Industry Co. Ltd.....	6,000	41,193
Hokkoku Financial Holdings, Inc.....	6,400	190,421
# Hokuetsu Corp.....	34,700	328,068
Hokuetsu Industries Co. Ltd.....	6,000	106,898
Hokuhoku Financial Group, Inc.....	38,000	402,574
Hokuriku Electric Industry Co. Ltd.....	2,400	23,172
Hokuriku Electrical Construction Co. Ltd.....	3,480	28,451
Hokuto Corp.....	3,900	47,575
Honda Motor Co. Ltd., Sponsored ADR.....	8,470	283,660
Honda Motor Co. Ltd.....	223,200	2,494,943
H-One Co. Ltd.....	5,000	28,516
Honeys Holdings Co. Ltd.....	4,450	49,991
Hoosiers Holdings Co. Ltd.....	7,100	56,414
Horiba Ltd.....	9,200	738,153
Hoshizaki Corp.....	4,000	145,525
Hosiden Corp.....	13,000	159,583
Hosokawa Micron Corp.....	3,600	112,298
Hotland Co. Ltd.....	3,400	45,537
House Foods Group, Inc.....	8,100	178,293
Hoya Corp.....	15,800	2,007,059
HS Holdings Co. Ltd.....	4,600	32,483
# Hulic Co. Ltd.....	55,069	608,091
Hyakugo Bank Ltd.....	55,900	216,799
Hyakujushi Bank Ltd.....	5,300	89,175
Ibiden Co. Ltd.....	16,600	835,311
IBJ, Inc.....	3,800	17,826
Ichibanya Co. Ltd.....	1,100	48,484
Ichigo, Inc.....	27,500	73,309
Ichiken Co. Ltd.....	1,200	19,200
Ichikoh Industries Ltd.....	11,300	44,766
Ichinen Holdings Co. Ltd.....	5,400	57,753
Ichiyoshi Securities Co. Ltd.....	5,736	30,152
Icom, Inc.....	1,900	47,864
ID Holdings Corp.....	3,750	42,676
Idec Corp.....	7,300	146,084
IDOM, Inc.....	15,000	89,595
# IHI Corp.....	18,100	346,188

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Iida Group Holdings Co. Ltd.....	14,840	\$ 224,039
Iino Kaiun Kaisha Ltd.....	20,000	174,665
IJTT Co. Ltd.....	7,800	44,686
I'll, Inc.....	2,100	46,625
Imagica Group, Inc.....	5,700	25,084
Imasen Electric Industrial.....	2,600	11,408
i-mobile Co. Ltd.....	3,900	11,779
Imuraya Group Co. Ltd.....	1,800	29,707
Inaba Denki Sangyo Co. Ltd.....	10,700	255,664
Inaba Seisakusho Co. Ltd.....	2,800	28,617
Inabata & Co. Ltd.....	12,000	261,114
I-NE Co. Ltd.....	1,100	18,322
Ines Corp.....	4,700	49,740
I-Net Corp.....	3,730	50,673
Infocom Corp.....	5,100	84,678
INFRONEER Holdings, Inc.....	49,440	516,819
Innotech Corp.....	4,100	51,198
Insource Co. Ltd.....	11,100	62,745
Intage Holdings, Inc.....	2,200	26,009
Integrated Design & Engineering Holdings Co. Ltd.....	3,800	92,445
Intelligent Wave, Inc.....	2,300	16,678
Inter Action Corp.....	2,400	18,111
Internet Initiative Japan, Inc.....	16,800	325,776
# Inui Global Logistics Co. Ltd.....	2,900	21,919
I-PEX, Inc.....	3,800	46,324
# IPS, Inc.....	1,100	15,347
# IR Japan Holdings Ltd.....	2,200	23,526
Iriso Electronics Co. Ltd.....	4,800	112,249
ISB Corp.....	3,100	32,997
# Ise Chemicals Corp.....	400	21,956
Iseki & Co. Ltd.....	5,200	41,112
Isetan Mitsukoshi Holdings Ltd.....	34,000	397,538
Ishihara Chemical Co. Ltd.....	3,400	45,252
Ishihara Sangyo Kaisha Ltd.....	8,500	90,830
Ishizuka Glass Co. Ltd.....	600	14,992
* Istyle, Inc.....	12,700	35,560
Isuzu Motors Ltd.....	121,100	1,652,402
Itfor, Inc.....	5,500	45,344
ITmedia, Inc.....	2,300	16,446
Ito En Ltd.....	7,519	218,273
Itochu Enex Co. Ltd.....	17,400	186,355
Itoham Yonekyu Holdings, Inc.....	7,200	201,741
Itoki Corp.....	9,400	95,720
IwaiCosmo Holdings, Inc.....	5,600	80,328
Iwaki Co. Ltd.....	1,700	25,512
Iwatani Corp.....	11,500	513,895
Iwatsuka Confectionery Co. Ltd.....	900	31,124
Iyogin Holdings, Inc.....	49,300	335,335
Izumi Co. Ltd.....	10,800	254,240
J Front Retailing Co. Ltd.....	52,600	487,146
J Trust Co. Ltd.....	18,300	59,217
JAC Recruitment Co. Ltd.....	16,000	73,101
Jaccs Co. Ltd.....	6,700	256,656
* Jade Group, Inc.....	1,400	18,388
JAFCO Group Co. Ltd.....	19,800	234,842
* Jamco Corp.....	1,100	11,954
JANOME Corp.....	7,199	34,315
Japan Airport Terminal Co. Ltd.....	6,800	270,048
Japan Aviation Electronics Industry Ltd.....	12,800	220,065

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* Japan Communications, Inc.....	41,300	\$ 65,236
Japan Electronic Materials Corp.....	2,700	33,555
Japan Elevator Service Holdings Co. Ltd.....	13,700	207,027
Japan Exchange Group, Inc.....	43,100	953,876
# Japan Foundation Engineering Co. Ltd.....	6,500	21,696
* Japan Hospice Holdings, Inc.....	2,100	34,255
Japan Lifeline Co. Ltd.....	13,800	123,140
Japan Material Co. Ltd.....	16,500	278,814
Japan Medical Dynamic Marketing, Inc.....	7,400	37,498
Japan Petroleum Exploration Co. Ltd.....	4,600	187,118
Japan Post Bank Co. Ltd.....	51,500	535,592
Japan Post Holdings Co. Ltd.....	85,200	815,592
Japan Post Insurance Co. Ltd.....	15,600	292,061
Japan Property Management Center Co. Ltd.....	3,600	28,445
Japan Pulp & Paper Co. Ltd.....	3,400	116,392
Japan Securities Finance Co. Ltd.....	27,400	290,381
Japan Steel Works Ltd.....	6,500	106,977
Japan System Techniques Co. Ltd.....	1,500	33,385
Japan Transcity Corp.....	8,700	37,213
Japan Wool Textile Co. Ltd.....	14,300	144,243
Jastec Co. Ltd.....	1,400	12,951
JBCC Holdings, Inc.....	3,800	98,167
JCU Corp.....	5,100	128,706
JDC Corp.....	10,600	39,315
Jeol Ltd.....	10,980	501,938
JFE Systems, Inc.....	1,300	35,532
JGC Holdings Corp.....	31,000	363,117
Jichodo Co. Ltd.....	200	14,150
#* JIG-SAW, Inc.....	900	31,502
JINS Holdings, Inc.....	3,200	90,222
JINUSHI Co. Ltd.....	3,100	48,948
JK Holdings Co. Ltd.....	3,200	23,200
J-Lease Co. Ltd.....	1,300	20,680
JM Holdings Co. Ltd.....	3,300	50,119
JMS Co. Ltd.....	5,000	17,924
J-Oil Mills, Inc.....	5,400	74,848
Joshin Denki Co. Ltd.....	5,100	85,113
Joyful Honda Co. Ltd.....	13,300	176,398
JP-Holdings, Inc.....	13,200	40,972
JSB Co. Ltd.....	2,500	44,728
JSP Corp.....	3,600	47,598
JTEKT Corp.....	37,700	344,949
# Juki Corp.....	9,000	27,088
Juroku Financial Group, Inc.....	8,100	227,095
Justsystems Corp.....	7,400	154,615
JVCKenwood Corp.....	55,200	268,444
K&O Energy Group, Inc.....	3,800	58,052
Kadokawa Corp.....	6,869	145,326
Kadoya Sesame Mills, Inc.....	900	22,868
Kaga Electronics Co. Ltd.....	4,200	194,418
Kagome Co. Ltd.....	8,800	216,657
Kajima Corp.....	42,000	749,568
Kakaku.com, Inc.....	22,400	254,807
Kakiyasu Honten Co. Ltd.....	2,400	41,810
# Kamakura Shinsho Ltd.....	4,900	20,756
Kameda Seika Co. Ltd.....	500	14,200
Kamei Corp.....	6,100	80,210
Kamigumi Co. Ltd.....	16,600	381,896
Kanaden Corp.....	4,800	50,693

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,800	\$ 37,436
	5,700	15,962
	9,256	176,799
	32,900	338,345
	2,900	28,662
	19,970	309,621
	1,000	23,075
#	1,200	15,878
	41,300	563,420
#	1,100	10,874
	14,400	240,765
	12,900	77,206
	19,700	779,481
*	600	8,792
*	1,000	11,961
	6,600	76,017
	12,300	152,921
	2,500	25,904
	1,400	71,942
	2,200	54,482
	32,700	740,324
	3,600	175,406
	103,300	3,422,849
	3,200	141,220
	13,300	324,375
	5,500	55,578
	19,900	173,815
	10,700	313,085
	7,074	320,098
#	3,800	36,014
	24,600	120,423
	1,000	13,253
	4,600	54,804
	11,423	203,288
	5,000	2,236,989
	3,700	21,253
	3,200	73,414
	8,400	130,903
	1,600	12,944
	5,400	26,662
	2,400	25,169
	22,500	374,952
	1,300	7,729
	1,800	24,642
	2,100	36,286
	9,700	299,317
	8,000	170,824
#	2,500	59,043
*	2,400	24,793
	2,400	36,659
	1,600	34,336
	18,600	152,072
	17,000	191,604
*	7,700	18,432
*	2,900	25,981
	10,100	103,345
#	2,000	10,388
	6,900	40,448
	3,000	135,392

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	13,100	\$ 334,740
*	1,300	25,651
	65,320	901,931
	9,080	113,102
	7,300	193,921
	2,000	30,940
	400	12,130
	15,345	234,921
	7,900	40,154
	17,400	280,218
	80,500	2,290,221
	7,000	38,968
	2,000	45,471
	9,900	189,756
#	1,800	53,866
	10,200	228,547
	11,900	106,658
	3,600	10,283
	6,800	418,188
	4,900	40,760
*	130,300	357,571
	13,400	128,327
	8,200	109,088
	1,600	15,966
#	13,000	65,961
	1,200	78,507
	8,900	56,698
	19,500	262,365
	1,500	40,250
	14,300	70,519
	1,400	116,909
	3,000	19,052
	35,400	321,721
	3,800	30,558
	33,600	508,619
	8,777	228,431
	12,810	73,456
	4,400	93,661
	67,428	707,439
	12,600	241,192
	2,100	51,312
	17,700	646,422
	4,400	28,723
#	900	12,293
	12,600	272,031
	5,400	187,237
	47,600	696,867
	2,100	48,164
	5,500	79,055
	3,000	44,860
	7,500	102,657
	5,500	37,838
	2,500	67,013
	10,100	13,242
	8,400	345,166
	10,000	31,526
	42,396	704,599
	10,500	165,396
	8,800	334,735

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	85,550	\$ 544,406
	1,700	13,300
	13,500	296,730
	1,300	43,421
	1,800	8,899
	1,700	25,998
	4,300	1,119,845
	6,300	360,600
	7,300	51,845
*	45,800	128,113
	6,100	154,907
*	10,300	87,325
	19,200	25,207
	1,800	18,376
	10,500	39,390
	10,600	200,751
	34,100	303,971
#	5,600	81,594
	60,100	803,114
	2,600	34,712
	2,000	34,639
	80,400	250,127
	5,100	78,546
	25,900	408,702
	24,732	428,663
	12,550	664,094
	13,000	70,208
	4,200	91,559
	3,600	26,296
#	3,600	38,471
	4,200	37,495
	6,700	271,382
	14,366	386,661
	2,600	52,620
	8,800	76,607
	11,300	156,982
	2,700	55,129
	5,900	67,867
	5,000	56,941
	12,600	249,305
	24,400	403,458
	15,400	392,385
	4,392	72,931
#	1,200	15,234
	13,800	88,078
	1,500	300,129
	600	10,862
#	3,900	8,706
	1,300	25,091
	3,600	99,392
	8,400	42,630
	4,500	83,750
	6,000	34,242
	24,600	138,203
	17,580	319,548
	1,000	10,956
	5,000	111,125
	11,200	123,184
	2,300	50,713

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	97,906	\$1,186,958
	5,000	222,622
	23,800	199,573
	162,850	487,442
	4,200	127,077
*	1,800	15,335
	6,200	27,144
	7,000	29,585
	700	14,295
	32,800	523,520
	3,500	18,408
*	1,400	43,896
	4,800	154,985
	12,500	196,041
	8,800	157,743
	1,500	14,943
	6,600	179,769
	10,800	85,124
	18,400	364,013
	2,500	29,357
	5,000	22,853
	2,100	19,279
	1,500	33,379
	2,300	15,522
	14,100	204,761
*	11,100	183,526
	1,900	9,152
*	900	7,542
	4,500	65,581
	7,900	234,577
#	2,400	29,901
	12,100	51,518
	5,900	19,540
	3,210	76,711
	3,700	23,057
	4,500	96,986
	45,490	940,288
#	3,800	39,201
	1,400	43,847
#	1,700	17,058
	26,810	354,212
	17,600	58,976
	4,500	55,720
	12,000	205,739
	8,000	106,924
	7,800	21,331
	1,700	58,410
	16,800	52,906
	9,400	69,219
	59,800	887,450
	37,200	515,440
	27,200	444,200
	154,770	1,097,388
	18,300	1,220,674
	1,800	44,105
	8,300	85,963
	12,700	392,292
	155,700	490,621
#	4,100	17,039

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	8,500	\$ 115,584
	1,900	63,687
	488,200	4,572,748
	5,800	193,475
	24,466	720,053
	4,500	103,400
	30,800	158,326
	32,900	825,914
#	4,800	221,551
	14,899	460,607
#	21,400	768,698
	5,400	180,364
	8,300	86,600
	7,100	129,742
	6,700	114,925
	3,000	72,566
	4,300	81,317
	1,700	15,375
	98,380	1,786,732
	8,800	318,919
#	1,800	42,594
	5,500	164,080
*	4,400	68,713
	30,100	156,648
	6,200	218,615
#	22,800	214,735
	17,000	324,459
	22,900	468,958
	2,900	54,955
	8,100	87,473
	5,100	50,322
	1,000	27,320
	8,700	37,324
	17,600	726,787
	2,400	19,066
	7,600	51,415
	1,900	58,144
	79,200	1,599,216
	13,600	154,365
	7,400	139,414
	1,000	15,287
	18,600	357,509
	4,298	100,233
	2,900	43,952
	4,100	62,919
	26,100	426,753
	2,000	28,064
	2,700	41,139
#	900	43,470
	16,900	260,563
	1,300	21,651
	4,900	18,182
#	1,600	19,050
	900	19,153
	11,500	188,207
#	12,300	116,400
	12,300	239,850
	6,600	119,382
	800	12,037

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	700	\$ 15,199
	3,400	84,692
	14,300	934,429
	13,800	222,859
	19,384	315,166
	2,100	29,618
	5,900	94,158
#	10,600	159,707
	52,292	653,270
	12,400	424,653
	52,400	432,597
#	1,900	11,664
	1,400	15,406
	14,100	329,580
	2,800	32,942
	12,900	112,744
	3,400	63,408
	7,400	148,661
	1,600	24,530
	21,000	507,206
	6,200	105,437
	2,810	67,897
	4,600	171,565
	17,300	448,948
	2,800	26,711
	7,100	58,636
	900	33,460
	1,350	18,806
	5,100	32,506
#	11,100	22,967
	2,900	26,924
	7,200	219,434
	68,700	412,947
	11,300	52,738
	23,894	189,788
	3,200	12,290
	2,700	24,221
	700	15,126
#*	1,900	18,576
	12,700	93,234
	8,000	41,690
	15,600	335,129
	54,800	559,263
	41,800	2,335,403
	400	16,734
	14,300	219,534
	3,800	22,337
	1,900	12,871
	3,000	44,485
	1,700	17,516
	2,400	72,926
	1,799	23,950
*	5,200	47,231
	2,200	26,086
	9,600	133,160
	1,600	31,044
	21,100	469,030
	15,400	916,628
	2,700	53,266

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Nippon Gas Co. Ltd.....	29,300	\$ 453,876
# Nippon Hume Corp.....	6,600	40,675
Nippon Kanzai Holdings Co. Ltd.....	1,000	17,855
# Nippon Kodoshi Corp.....	1,600	19,929
Nippon Light Metal Holdings Co. Ltd.....	18,581	228,953
Nippon Paint Holdings Co. Ltd.....	11,600	91,365
* Nippon Paper Industries Co. Ltd.....	27,578	255,626
# Nippon Parking Development Co. Ltd.....	51,500	64,117
Nippon Pillar Packing Co. Ltd.....	5,000	164,407
Nippon Rietec Co. Ltd.....	4,000	35,143
Nippon Road Co. Ltd.....	6,700	96,589
Nippon Seiki Co. Ltd.....	14,200	131,621
Nippon Seisen Co. Ltd.....	1,000	38,130
Nippon Sharyo Ltd.....	2,200	34,563
* Nippon Sheet Glass Co. Ltd.....	24,600	101,514
Nippon Shinyaku Co. Ltd.....	4,900	173,107
Nippon Shokubai Co. Ltd.....	8,000	300,961
Nippon Signal Company Ltd.....	11,500	73,373
Nippon Soda Co. Ltd.....	6,500	250,911
Nippon Telegraph & Telephone Corp.....	907,500	1,139,597
Nippon Thompson Co. Ltd.....	14,800	59,266
Nippon Yusen KK.....	61,200	2,109,005
Nishikawa Rubber Co. Ltd.....	2,100	28,354
Nishimatsu Construction Co. Ltd.....	9,200	252,899
Nishimatsuya Chain Co. Ltd.....	9,200	132,873
Nishimoto Co. Ltd.....	1,100	46,353
Nishi-Nippon Financial Holdings, Inc.....	31,800	366,149
Nishi-Nippon Railroad Co. Ltd.....	9,200	152,922
Nishio Holdings Co. Ltd.....	6,200	169,829
Nissan Motor Co. Ltd.....	141,850	556,878
Nissan Shatai Co. Ltd.....	17,700	116,789
Nissan Tokyo Sales Holdings Co. Ltd.....	8,200	26,925
Nissei ASB Machine Co. Ltd.....	2,100	60,925
Nissei Plastic Industrial Co. Ltd.....	4,600	35,977
Nissha Co. Ltd.....	11,615	128,848
Nisshin Group Holdings Co. Ltd.....	9,400	33,398
Nisshin Oillio Group Ltd.....	8,400	256,600
Nisshin Seifun Group, Inc.....	20,140	280,937
Nisshinbo Holdings, Inc.....	38,475	317,549
Nissin Corp.....	3,500	64,570
Nissin Foods Holdings Co. Ltd.....	7,800	252,341
Nisso Holdings Co. Ltd.....	2,800	16,254
Nissui Corp.....	79,600	434,930
Niterra Co. Ltd.....	33,300	896,723
Nitori Holdings Co. Ltd.....	6,800	889,996
Nitta Corp.....	4,800	124,216
# Nitta Gelatin, Inc.....	3,200	16,783
Nitto Denko Corp.....	16,700	1,385,396
Nitto Fuji Flour Milling Co. Ltd.....	600	21,185
Nitto Kogyo Corp.....	7,300	198,653
Nitto Kohki Co. Ltd.....	3,400	45,068
Nitto Seiko Co. Ltd.....	6,900	25,589
Nittoc Construction Co. Ltd.....	6,700	53,126
Nittoku Co. Ltd.....	1,300	16,363
# NJS Co. Ltd.....	1,500	28,119
Noda Corp.....	2,000	16,340
Noevir Holdings Co. Ltd.....	3,000	106,652
Nojima Corp.....	17,000	214,252
NOK Corp.....	14,900	197,358

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	163,500	\$880,635
	61,247	351,558
#	1,400	130,700
	16,200	443,324
	14,989	458,416
	2,700	143,633
	5,600	126,501
	7,800	82,165
	74,016	188,747
	846	15,382
	2,700	90,053
	3,500	24,163
	14,000	262,723
	66,202	360,908
	1,800	35,923
	135,121	247,104
	42,500	612,154
	1,200	15,746
	2,300	62,566
	63,100	584,088
	1,400	67,704
	1,300	199,692
	14,699	224,608
	700	9,690
	10,000	133,880
	1,700	13,732
#	3,300	39,655
	1,700	11,674
	1,600	88,461
	600	7,303
	6,140	88,821
#*	6,700	63,374
	3,900	71,503
	150,400	588,039
	10,200	55,550
	800	14,964
	1,100	45,528
	12,400	185,841
	41,500	203,111
	25,448	178,804
	7,400	180,320
	5,080	87,304
	8,000	359,953
	8,000	279,755
	2,600	50,257
#	5,900	35,404
	21,900	324,200
	5,500	247,309
	5,400	66,580
	25,100	92,144
	900	33,124
	15,000	469,082
	11,700	181,228
	8,100	100,594
*	3,400	21,821
	6,906	79,799
	2,900	228,546
	7,200	297,382
	14,980	113,039

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	500	\$ 10,054
	25,000	928,502
	31,900	79,878
	116,700	2,253,391
	1,400	27,645
	20,800	437,983
	3,600	71,607
	3,200	224,641
#	4,600	87,015
	11,100	51,681
	20,800	283,053
	9,600	403,947
	1,000	16,665
*	28,000	326,912
	3,800	14,635
	5,800	85,513
	700	7,790
	12,376	120,135
#	3,700	85,171
	10,000	159,923
	4,110	125,131
	32,200	696,051
	210,601	1,983,604
	1,500	19,826
	9,500	171,581
*	28,700	375,017
	3,000	16,701
	6,100	111,240
	1,100	7,576
	5,300	16,024
	60,200	322,550
	1,400	18,082
*	20,907	183,218
	309,134	491,434
#	4,400	29,952
	6,400	66,224
*	1,400	32,093
	2,400	20,973
	28,475	311,195
	6,600	184,310
	7,100	120,259
	2,700	47,057
	8,200	84,829
#	8,400	28,493
*	1,900	30,806
	8,700	104,861
	700	16,086
	23,000	100,773
	7,400	83,700
	20,100	82,534
	5,699	93,245
	7,208	93,052
	5,200	45,686
	1,900	18,322
	6,700	59,739
	2,490	15,989
	3,200	32,862
	5,900	70,843
	2,900	51,508

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	4,100	\$ 18,491
	8,000	111,833
	7,900	84,066
*	5,400	41,905
	11,000	180,797
*	35,900	157,700
	2,700	30,926
	2,100	32,801
	2,036	50,152
	57,200	2,259,327
	26,000	260,981
#	2,000	12,565
*	80,200	1,315,888
	62,900	407,910
*	8,300	71,310
	182,363	1,006,689
	38,500	767,747
	15,000	260,754
	4,900	101,550
#	6,800	80,491
	3,400	35,494
	1,100	26,435
	61,348	482,195
	4,700	161,336
	1,500	10,567
	2,900	143,279
	12,300	72,192
	5,200	81,431
#	1,300	21,491
	13,300	301,322
	2,800	47,373
	700	14,146
	30,900	50,992
	800	20,040
	28,400	490,162
	17,000	347,848
	3,500	32,065
	3,300	109,639
	3,200	83,986
	2,700	299,882
	48,900	216,580
	5,300	93,276
	3,300	64,062
	7,200	132,739
	3,500	63,476
	34,600	538,000
	4,300	141,683
	5,100	114,683
	1,700	48,931
	4,300	24,599
	3,900	51,137
	1,400	19,030
	3,500	45,311
	900	42,547
	4,600	87,434
	11,900	114,814
#	4,600	111,971
	14,300	77,643
	500	14,949

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	5,700	\$ 97,120
	5,200	39,878
	6,050	79,332
	3,400	105,012
	15,800	178,153
	11,000	242,290
	34,576	243,832
*	5,300	10,707
	5,600	257,282
	9,000	115,462
	4,500	20,043
	800	27,232
	1,100	31,509
	8,500	42,585
	6,600	40,569
	11,900	444,849
	8,500	48,312
	4,700	196,259
	2,400	21,104
#	2,800	32,416
	2,600	42,664
	1,400	34,019
	32,000	323,274
	39,800	608,310
	3,100	90,604
	3,100	128,897
	3,599	65,791
	6,100	54,353
	300	12,971
	6,600	97,041
	3,600	38,704
	3,200	52,645
	1,500	28,603
	3,000	50,519
*	4,510	26,226
	6,900	32,754
	24,600	604,315
	6,000	101,562
	12,200	1,196,323
	9,300	64,244
	17,100	335,752
	2,500	43,665
	1,200	12,535
	22,400	316,566
	2,100	44,440
	12,500	65,464
#	6,100	78,274
	40,600	592,655
	7,899	140,919
	32,500	474,625
	7,900	132,591
	47,100	672,472
#	35,500	801,384
	6,600	113,678
	7,400	25,286
#	1,200	14,839
	31,000	242,371
	3,200	81,357
	61,400	142,250

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
JAPAN — (Continued)			
#*	Senshukai Co. Ltd.....	8,300	\$ 17,385
	Seria Co. Ltd.....	7,300	133,774
	Seven & i Holdings Co. Ltd.....	81,500	3,218,828
	Seven Bank Ltd.....	119,100	249,315
	SG Holdings Co. Ltd.....	28,800	372,963
*	Sharingtechnology, Inc.....	6,400	23,193
*	Sharp Corp.....	17,557	118,059
	Shibaura Electronics Co. Ltd.....	2,300	85,412
	Shibaura Machine Co. Ltd.....	3,900	94,555
#	Shibaura Mechatronics Corp.....	3,000	142,108
	Shibusawa Warehouse Co. Ltd.....	2,600	55,113
	Shibuya Corp.....	4,600	78,178
*	SHIFT, Inc.....	1,800	324,492
	Shiga Bank Ltd.....	9,400	233,723
	Shikibo Ltd.....	2,900	23,878
	Shikoku Bank Ltd.....	9,300	64,498
	Shikoku Kasei Holdings Corp.....	11,400	140,963
	Shima Seiki Manufacturing Ltd.....	6,400	65,085
	Shimamura Co. Ltd.....	3,600	394,951
	Shimano, Inc.....	4,619	663,174
	Shimizu Bank Ltd.....	3,400	37,031
	Shimizu Corp.....	70,900	474,613
	Shimajima Co. Ltd.....	2,400	21,487
	Shin Maint Holdings Co. Ltd.....	1,300	13,073
	Shin Nippon Air Technologies Co. Ltd.....	2,800	48,367
#	Shin Nippon Biomedical Laboratories Ltd.....	5,300	61,430
	Shinagawa Refractories Co. Ltd.....	8,000	108,680
	Shindengen Electric Manufacturing Co. Ltd.....	2,200	46,943
	Shin-Etsu Chemical Co. Ltd.....	107,000	4,211,753
	Shin-Etsu Polymer Co. Ltd.....	10,400	114,402
	Shinki Bus Co. Ltd.....	600	13,938
	Shinko Electric Industries Co. Ltd.....	10,400	384,510
	Shinko Shoji Co. Ltd.....	7,600	64,114
	Shinmaywa Industries Ltd.....	16,000	132,816
	Shinnihon Corp.....	8,500	69,943
	Shin-Nihon Tatemono Co. Ltd.....	3,800	17,197
	Shinnihonseiyaku Co. Ltd.....	1,400	16,515
	Shinsho Corp.....	1,400	57,544
	Shinwa Co. Ltd.....	2,600	43,421
	Shinwa Co. Ltd.....	1,900	9,939
	Ship Healthcare Holdings, Inc.....	17,100	259,524
	Shizuoka Financial Group, Inc.....	62,600	572,164
	Shizuoka Gas Co. Ltd.....	11,000	75,149
	SHO-BOND Holdings Co. Ltd.....	5,400	240,519
	Shoei Co. Ltd.....	11,000	147,008
	Shoei Foods Corp.....	1,100	33,403
	Shofu, Inc.....	2,600	50,201
	Showa Sangyo Co. Ltd.....	5,300	121,464
	SIGMAXYZ Holdings, Inc.....	6,500	60,941
	Siix Corp.....	9,400	99,399
*	Simplex Holdings, Inc.....	4,500	82,019
	Sinanen Holdings Co. Ltd.....	1,900	53,447
	Sinfonia Technology Co. Ltd.....	6,900	110,171
	Sinko Industries Ltd.....	4,500	92,917
	Sintokogio Ltd.....	10,000	73,747
	SK Kaken Co. Ltd.....	1,000	49,375
	SK-Electronics Co. Ltd.....	2,100	58,002
	SKY Perfect JSAT Holdings, Inc.....	45,400	238,911
	Skylark Holdings Co. Ltd.....	44,100	719,454

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
SMC Corp.....	800	\$ 445,316
SMK Corp.....	1,100	18,659
SMS Co. Ltd.....	12,906	233,084
# Snow Peak, Inc.....	2,900	17,504
Soda Nikka Co. Ltd.....	4,200	35,113
Sodick Co. Ltd.....	13,900	66,896
Soft99 Corp.....	3,800	36,263
SoftBank Corp.....	121,900	1,619,544
SoftBank Group Corp.....	36,800	1,588,678
Softcreate Holdings Corp.....	2,600	30,594
Software Service, Inc.....	600	50,971
Sohgo Security Services Co. Ltd.....	66,200	361,385
Soken Chemical & Engineering Co. Ltd.....	2,200	42,241
Solasto Corp.....	16,700	65,250
Soliton Systems KK.....	2,100	20,204
Sompo Holdings, Inc.....	10,800	559,996
Sony Group Corp.....	75,100	7,364,930
Sotetsu Holdings, Inc.....	11,642	213,376
Space Co. Ltd.....	4,390	28,276
Sparx Group Co. Ltd.....	4,840	59,604
SPK Corp.....	2,200	30,450
S-Pool, Inc.....	16,400	34,403
Square Enix Holdings Co. Ltd.....	6,300	246,180
SRA Holdings.....	2,600	66,831
#* SRE Holdings Corp.....	1,500	33,852
ST Corp.....	2,000	20,941
Stanley Electric Co. Ltd.....	25,500	487,063
Star Mica Holdings Co. Ltd.....	8,800	35,841
Star Micronics Co. Ltd.....	11,900	142,017
Startia Holdings, Inc.....	2,000	20,212
Starts Corp., Inc.....	9,300	190,778
Starzen Co. Ltd.....	4,200	77,659
St-Care Holding Corp.....	2,700	18,132
Stella Chemifa Corp.....	2,400	52,419
Step Co. Ltd.....	2,300	31,870
STI Foods Holdings, Inc.....	500	14,074
Strike Co. Ltd.....	1,700	54,849
# Studio Alice Co. Ltd.....	3,200	45,599
Subaru Corp.....	114,600	2,286,191
Subaru Enterprise Co. Ltd.....	2,000	41,749
Sugi Holdings Co. Ltd.....	5,600	267,566
Sugimoto & Co. Ltd.....	2,600	40,010
SUMCO Corp.....	71,100	1,077,906
Sumida Corp.....	10,400	80,553
Sumitomo Densetsu Co. Ltd.....	4,100	84,747
Sumitomo Electric Industries Ltd.....	71,400	949,020
Sumitomo Forestry Co. Ltd.....	34,900	1,025,893
Sumitomo Heavy Industries Ltd.....	24,219	628,350
Sumitomo Metal Mining Co. Ltd.....	35,600	983,937
Sumitomo Mitsui Construction Co. Ltd.....	37,320	104,675
Sumitomo Mitsui Financial Group, Inc., Sponsored ADR.....	11,351	116,802
Sumitomo Mitsui Financial Group, Inc.....	49,800	2,590,265
Sumitomo Mitsui Trust Holdings, Inc.....	42,000	860,717
Sumitomo Realty & Development Co. Ltd.....	28,200	886,866
Sumitomo Riko Co. Ltd.....	11,100	95,393
Sumitomo Rubber Industries Ltd.....	31,425	364,040
Sumitomo Seika Chemicals Co. Ltd.....	2,400	85,053
Sumitomo Warehouse Co. Ltd.....	14,500	260,771
Sun Frontier Fudousan Co. Ltd.....	8,800	105,241

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Suncall Corp.....	3,600	\$ 11,759
Sundrug Co. Ltd.....	14,300	431,292
Suntory Beverage & Food Ltd.....	18,300	597,033
Sun-Wa Technos Corp.....	3,300	52,221
Suruga Bank Ltd.....	43,800	255,254
Suzuden Corp.....	2,300	37,672
Suzuken Co. Ltd.....	12,450	386,460
Suzuki Co. Ltd.....	4,100	33,850
Suzuki Motor Corp.....	31,600	1,419,430
SWCC Corp.....	8,300	170,884
Synchro Food Co. Ltd.....	2,100	9,180
System Research Co. Ltd.....	1,200	24,275
System Support, Inc.....	900	11,991
Systems Engineering Consultants Co. Ltd.....	500	18,493
Systema Corp.....	64,600	130,575
Syuppin Co. Ltd.....	3,700	26,081
T Hasegawa Co. Ltd.....	6,900	154,840
T RAD Co. Ltd.....	1,500	36,646
T&D Holdings, Inc.....	44,300	733,552
T&K Toka Co. Ltd.....	6,000	57,152
Tachibana Eletech Co. Ltd.....	4,880	102,892
Tachikawa Corp.....	2,800	27,127
Tachi-S Co. Ltd.....	9,100	122,344
Tadano Ltd.....	26,800	218,165
Taihei Dengyo Kaisha Ltd.....	4,200	126,855
Taiho Kogyo Co. Ltd.....	4,700	26,961
Taikisha Ltd.....	5,100	152,066
Taiko Bank Ltd.....	1,300	13,258
Taisei Corp.....	11,900	433,857
Taisei Lamick Co. Ltd.....	1,500	30,291
Taisho Pharmaceutical Holdings Co. Ltd.....	6,150	357,890
Taiyo Holdings Co. Ltd.....	8,400	185,084
Taiyo Yuden Co. Ltd.....	15,800	381,661
Takamatsu Construction Group Co. Ltd.....	3,700	74,302
Takamiya Co. Ltd.....	4,700	15,460
Takaoka Toko Co. Ltd.....	3,000	48,728
Takara & Co. Ltd.....	3,000	57,404
Takara Standard Co. Ltd.....	11,400	136,207
Takasago International Corp.....	3,600	85,975
Takasago Thermal Engineering Co. Ltd.....	9,400	217,198
Takashima & Co. Ltd.....	2,400	21,818
Takashimaya Co. Ltd.....	33,800	470,876
# Take & Give Needs Co. Ltd.....	3,900	31,426
TAKEBISHI Corp.....	2,200	31,271
Takeuchi Manufacturing Co. Ltd.....	7,500	256,408
# Taki Chemical Co. Ltd.....	900	19,268
Takuma Co. Ltd.....	8,100	95,307
# Tama Home Co. Ltd.....	4,700	129,737
Tamron Co. Ltd.....	4,300	162,936
Tamura Corp.....	22,300	80,014
Tanseisha Co. Ltd.....	9,100	51,997
#* Tatsuta Electric Wire & Cable Co. Ltd.....	10,600	50,361
Tayca Corp.....	4,200	39,618
Tazmo Co. Ltd.....	1,400	31,205
Tbk Co. Ltd.....	3,900	10,645
TBS Holdings, Inc.....	7,500	173,921
TDC Soft, Inc.....	3,800	58,771
TDK Corp.....	37,600	1,870,781
TechMatrix Corp.....	9,900	105,754

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	900	\$ 12,023
	800	30,770
	1,600	17,061
	2,600	31,993
	17,400	401,154
	1,700	7,382
	2,400	47,809
	4,600	69,408
	1,600	21,475
	3,300	48,594
	4,400	67,745
	600	13,262
	800	38,302
	600	7,989
	10,800	365,601
	1,300	20,861
	10,300	31,997
	2,300	31,125
	21,600	415,295
	3,500	22,596
	23,600	524,907
	5,700	147,646
#*	3,300	37,431
	6,200	48,279
	4,100	108,377
	2,400	115,208
	25,900	247,908
	500	12,667
	5,970	61,607
	10,500	278,074
	9,500	45,521
	13,600	144,665
	29,200	62,507
	64,100	404,152
#	600	80,278
	1,900	10,508
	2,000	65,611
	51,400	109,006
	3,800	123,784
#	2,500	48,243
	12,000	241,079
	12,000	259,902
#	8,500	113,063
	3,500	27,148
	1,800	14,618
#	5,700	55,901
	56,300	395,950
	4,900	69,980
	24,539	165,470
	16,500	261,047
	49,200	189,791
	1,810	116,071
	130,400	3,438,312
	2,300	61,384
	34,800	386,676
	5,400	213,954
	19,200	3,562,990
	4,500	31,509
	20,900	480,112

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,000	\$ 24,318
	6,422	187,852
	13,200	301,495
#	6,600	33,441
	8,700	563,531
	13,700	165,470
	46,900	722,819
	21,564	120,034
	27,700	325,040
	151,043	1,010,111
	10,700	24,816
	1,400	11,706
#	5,400	20,867
	2,000	50,019
	3,500	57,118
	38,500	106,014
	21,600	354,383
	1,300	41,739
	24,400	280,323
	23,300	642,251
	10,200	148,464
	4,200	82,386
	131,300	656,031
#	1,600	18,819
	11,600	355,136
#	4,100	19,872
	3,700	94,288
	4,500	77,038
	8,900	128,520
	6,700	138,995
	3,800	23,187
	48,100	620,232
	2,100	79,038
	5,000	102,665
	9,599	259,800
	2,400	23,000
	1,400	33,793
	9,200	39,761
	2,200	113,498
	7,500	131,245
	24,800	218,511
	5,600	54,803
*	11,400	62,425
#	1,400	81,917
	2,200	64,922
	4,900	23,397
#	14,000	32,650
	25,200	400,289
	4,700	244,736
	3,500	118,109
	28,200	466,944
	23,900	179,380
	15,400	297,350
	16,900	278,467
	5,600	473,643
	6,600	88,180
	4,900	19,414
	2,400	113,737
	3,200	53,503

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	5,563	\$116,162
	16,600	140,824
#	3,800	34,005
*	11,500	657,908
	1,700	11,822
	10,900	186,220
	24,400	309,073
	13,100	60,880
	11,229	57,527
	8,228	237,957
	1,200	54,430
	10,600	85,602
	6,600	60,725
	28,700	50,251
	15,282	276,485
	8,000	633,077
	4,800	118,353
	2,200	31,766
	1,700	27,521
	6,600	78,668
	2,500	52,465
	11,300	312,120
	25,500	423,951
	3,200	32,461
	2,300	118,805
#	400	4,413
	2,300	19,201
	600	15,227
	1,300	36,100
#	2,000	18,012
	6,100	298,555
	1,500	10,191
	12,700	436,986
	1,700	39,152
	10,300	71,839
	5,000	65,570
#	18,600	127,898
	4,800	30,237
*	18,800	21,575
	9,100	25,223
	4,500	130,612
	1,200	16,540
	24,900	348,830
	28,600	540,866
*	7,400	118,563
	2,900	53,317
	10,051	171,719
	4,800	145,959
*	1,800	9,951
	4,100	39,747
	5,100	43,497
	6,200	49,789
	6,180	74,380
*	8,200	65,091
*	5,100	319,192
	10,000	77,933
	20,900	75,333
	10,700	249,623
	15,000	69,125

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,500	\$ 51,977
	10,900	118,113
	3,800	73,831
	2,000	23,472
	3,100	31,158
	1,900	29,922
	1,300	47,153
	17,060	287,782
	2,200	34,722
	2,900	11,240
#	5,757	132,418
	3,100	25,405
*	3,900	74,193
#	2,300	65,750
	7,700	91,298
	2,600	52,923
#*	2,800	14,465
	6,300	41,879
	6,700	66,544
	8,098	176,873
	3,000	52,671
	9,600	107,575
	2,400	29,696
	95,291	291,074
	3,200	71,087
	7,399	55,859
	46,300	440,085
	11,900	261,688
	163,800	1,548,196
	5,300	75,941
	7,400	50,838
	7,300	87,319
	5,000	11,304
	2,600	45,369
	4,700	31,407
	15,600	269,668
	7,000	387,476
	2,200	24,644
	6,700	158,873
	15,200	129,987
	4,900	282,719
	1,200	10,974
	14,900	561,526
	4,800	39,774
	10,000	124,149
	5,700	150,120
	11,400	220,627
	8,200	161,136
	27,600	653,228
	12,100	92,048
	6,225	60,573
	2,700	64,526
	2,600	35,426
#	8,600	69,883
	800	13,342
	5,900	37,913
#*	2,500	19,343
	9,485	211,519
	3,800	37,505

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Yuasa Trading Co. Ltd.....	4,800	\$ 159,932
Yukiguni Maitake Co. Ltd.....	7,000	45,964
Yurtec Corp.....	10,600	83,725
Yushin Precision Equipment Co. Ltd.....	4,600	21,014
Yushiro Chemical Industry Co. Ltd.....	2,000	25,652
Yutaka Giken Co. Ltd.....	1,400	25,098
Zaoh Co. Ltd.....	800	13,577
Zenitaka Corp.....	600	18,408
Zenkoku Hosho Co. Ltd.....	10,100	375,856
Zenrin Co. Ltd.....	6,800	40,896
Zensho Holdings Co. Ltd.....	11,600	568,037
Zeon Corp.....	25,900	234,976
ZERIA Pharmaceutical Co. Ltd.....	5,100	70,632
ZIGExN Co. Ltd.....	15,100	53,995
ZOZO, Inc.....	11,300	247,430
Zuiko Corp.....	4,100	51,548
TOTAL JAPAN.....		<u>342,217,967</u>
NETHERLANDS — (4.0%)		
Aalberts NV.....	34,378	1,367,155
Ω ABN AMRO Bank NV, GDR.....	66,861	984,019
Acomo NV.....	5,752	109,374
*Ω Adyen NV.....	826	1,035,958
Aegon Ltd.....	238,917	1,409,476
# Aegon Ltd.....	77,834	449,881
Akzo Nobel NV.....	18,709	1,437,102
#*Ω Alfen NV.....	3,346	202,344
Allfunds Group PLC.....	57,580	412,802
AMG Critical Materials NV.....	8,387	177,987
Aperam SA.....	14,422	444,430
Arcadis NV.....	17,587	965,552
ASM International NV.....	3,871	2,145,438
ASML Holding NV.....	1,474	1,278,825
ASML Holding NV.....	16,394	14,259,733
ASR Nederland NV.....	38,823	1,829,592
#*Ω Basic-Fit NV.....	8,219	237,978
BE Semiconductor Industries NV.....	10,184	1,530,434
Brunel International NV.....	4,722	52,530
Coca-Cola Europacific Partners PLC.....	17,777	1,224,640
Corbion NV.....	15,896	307,816
Ω CTP NV.....	10,901	186,016
Flow Traders Ltd.....	7,627	136,786
ForFarmers NV.....	11,164	28,688
* Fugro NV.....	30,142	556,507
IMCD NV.....	10,716	1,635,698
ING Groep NV.....	157,316	2,235,219
* InPost SA.....	41,991	630,697
# JDE Peet's NV.....	10,551	260,455
Kendrion NV.....	3,805	47,321
Koninklijke Ahold Delhaize NV.....	115,481	3,247,682
Koninklijke BAM Groep NV.....	112,955	311,844
Koninklijke Heijmans NV, CVA.....	8,443	122,148
Koninklijke KPN NV.....	419,076	1,425,588
* Koninklijke Philips NV.....	16,385	346,634
* Koninklijke Philips NV.....	52,827	1,116,234
Koninklijke Vopak NV.....	19,112	597,033
MFE-MediaForEurope NV, Class B.....	22,348	80,616
Nedap NV.....	1,644	112,870
NN Group NV.....	43,472	1,781,840

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)		
* NX Filtration NV.....	1,334	\$ 5,764
OCI NV.....	22,127	632,035
* Pharming Group NV.....	110,090	138,788
PostNL NV.....	72,012	104,936
Prosus NV.....	36,235	1,071,721
Randstad NV.....	25,460	1,447,661
SBM Offshore NV.....	41,301	525,798
#* SIF Holding NV.....	1,516	17,155
Ω Signify NV.....	38,471	1,153,539
Sligro Food Group NV.....	4,988	77,482
TKH Group NV.....	8,137	327,659
* TomTom NV.....	12,235	82,843
Universal Music Group NV.....	39,613	1,167,701
Van Lanschot Kempen NV.....	8,800	264,947
Wolters Kluwer NV.....	29,915	4,409,981
TOTAL NETHERLANDS.....		<u>58,150,952</u>
NEW ZEALAND — (0.4%)		
* a2 Milk Co. Ltd.....	49,435	155,590
Air New Zealand Ltd.....	408,144	158,390
Arvida Group Ltd.....	108,843	73,563
Auckland International Airport Ltd.....	46,918	241,637
Briscoe Group Ltd.....	7,212	19,622
Chorus Ltd.....	108,198	525,942
Comvita Ltd.....	3,438	4,635
Contact Energy Ltd.....	33,824	166,701
EBOS Group Ltd.....	6,829	156,386
Fisher & Paykel Healthcare Corp. Ltd.....	16,515	238,527
Fletcher Building Ltd.....	141,414	389,808
# Fonterra Co.-operative Group Ltd.....	11,157	23,288
Freightways Group Ltd.....	37,164	191,924
#* Gentrack Group Ltd.....	5,468	21,999
Hallenstein Glasson Holdings Ltd.....	9,781	32,920
Heartland Group Holdings Ltd.....	169,469	143,660
Infratil Ltd.....	36,887	237,957
Investore Property Ltd.....	33,285	24,024
KMD Brands Ltd.....	154,764	66,185
# Mainfreight Ltd.....	7,201	315,139
# Manawa Energy Ltd.....	11,068	29,038
Mercury NZ Ltd.....	19,931	82,217
Meridian Energy Ltd.....	35,958	121,818
Napier Port Holdings Ltd.....	14,915	22,822
NZME Ltd.....	18,597	11,562
NZX Ltd.....	91,033	59,564
Oceania Healthcare Ltd.....	146,390	62,570
PGG Wrightson Ltd.....	9,143	17,351
# Port of Tauranga Ltd.....	20,843	67,828
Rakon Ltd.....	16,547	13,009
# Restaurant Brands New Zealand Ltd.....	9,175	22,591
* Ryman Healthcare Ltd.....	45,011	156,364
Sanford Ltd.....	10,430	25,663
Scales Corp. Ltd.....	27,860	56,715
* Serko Ltd.....	6,176	15,689
Skellerup Holdings Ltd.....	33,721	98,083
SKY Network Television Ltd.....	48,329	82,493
Spark New Zealand Ltd.....	107,912	350,118
Summerset Group Holdings Ltd.....	64,884	435,081
TOWER Ltd.....	119,202	44,100
# Turners Automotive Group Ltd.....	12,473	34,983

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NEW ZEALAND — (Continued)		
Vector Ltd.....	17,959	\$ 41,154
#* Vista Group International Ltd.....	27,115	26,985
Warehouse Group Ltd.....	33,331	32,420
TOTAL NEW ZEALAND.....		<u>5,098,115</u>
NORWAY — (0.9%)		
2020 Bulkera Ltd.....	3,297	44,088
ABG Sundal Collier Holding ASA.....	87,249	52,300
* Adevinta ASA.....	9,794	104,806
AF Gruppen ASA.....	5,957	65,984
* Akastor ASA.....	34,023	35,746
Aker ASA, Class A.....	707	42,011
#* Aker BioMarine ASA.....	2,330	10,083
# Aker BP ASA.....	31,103	825,523
* Aker Carbon Capture ASA.....	15,045	14,833
Aker Solutions ASA.....	33,546	124,421
* AKVA Group ASA.....	848	4,453
* Archer Ltd.....	134,022	12,717
* ArcticZymes Technologies ASA.....	2,840	10,864
# Arendals Fossekompagni ASA.....	429	6,445
Atea ASA.....	17,327	230,896
Austevoll Seafood ASA.....	16,912	122,600
* Axactor ASA.....	31,466	14,538
B2 Impact ASA.....	73,842	51,524
Bakkafrost P.....	2,038	113,819
Belships ASA.....	22,994	47,790
* Bluenord ASA.....	5,508	262,649
Bonheur ASA.....	6,236	128,212
Borr Drilling Ltd.....	13,185	81,088
Borregaard ASA.....	14,300	243,190
Bouvet ASA.....	14,828	87,062
Ω BW LPG Ltd.....	21,670	266,697
* Cadeler AS.....	11,820	54,288
* Cloudberry Clean Energy ASA.....	39,489	37,828
#*Ω Crayon Group Holding ASA.....	2,929	24,623
DNB Bank ASA.....	43,499	845,608
Ω Elkem ASA.....	63,053	130,835
Ω Elmera Group ASA.....	19,682	60,287
Elopak ASA.....	15,668	44,732
Ω Entra ASA.....	6,404	69,893
Equinor ASA.....	56,530	1,617,724
Ω Europris ASA.....	32,530	243,816
Gjensidige Forsikring ASA.....	2,190	35,225
Gram Car Carriers ASA.....	588	12,684
# Grieg Seafood ASA.....	15,674	98,411
Hafnia Ltd.....	34,118	248,101
* Hexagon Composites ASA.....	19,122	42,728
* Hexagon Purus ASA.....	6,563	4,942
Ω Kid ASA.....	6,507	82,444
Kitron ASA.....	37,227	113,310
* Kongsberg Automotive ASA.....	178,061	30,145
Leroy Seafood Group ASA.....	33,580	134,868
* LINK Mobility Group Holding ASA.....	47,902	85,077
Medistim ASA.....	2,115	42,760
Mowi ASA.....	13,773	247,920
Ω Multiconsult ASA.....	3,394	41,468
#* NEL ASA.....	97,037	48,446
* Nordic Semiconductor ASA.....	2,834	28,457
Norsk Hydro ASA.....	81,489	477,566

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
#Ω Norske Skog ASA.....	21,066	\$ 72,593
* Northern Ocean Ltd.....	28,873	22,685
* NRC Group ASA.....	12,819	12,752
Odfjell Drilling Ltd.....	31,663	117,396
Odfjell Technology Ltd.....	4,361	23,226
* OKEA ASA.....	13,270	29,002
Ω Okeanis Eco Tankers Corp.....	3,348	97,539
Olav Thon Eiendomsselskap ASA.....	2,062	38,937
Orkla ASA.....	34,721	271,974
Panoro Energy ASA.....	22,447	56,471
Pareto Bank ASA.....	9,248	48,501
* Pexip Holding ASA.....	13,572	31,916
* PGS ASA.....	192,430	120,409
* PhotoCure ASA.....	1,701	10,504
Protector Forsikring ASA.....	15,499	277,710
Rana Gruber ASA.....	2,493	18,509
# Salmar ASA.....	2,515	139,636
Sandnes Sparebank.....	2,270	20,777
*Ω Scatec ASA.....	27,423	203,908
Schibsted ASA, Class A.....	5,787	177,528
Schibsted ASA, Class B.....	7,024	201,232
Selvaag Bolig ASA.....	9,716	29,191
*Ω Shelf Drilling Ltd.....	39,235	111,496
* Siem Offshore, Inc.....	16,167	38,434
* Solstad Offshore ASA.....	9,952	33,387
Sparebank 1 Oestlandet.....	8,533	99,252
SpareBank 1 Sorost-Norge.....	10,045	59,421
SpareBank 1 SR-Bank ASA.....	16,681	202,296
Sparebanken More.....	6,733	54,498
Stolt-Nielsen Ltd.....	7,288	272,411
Storebrand ASA.....	58,957	530,092
Subsea 7 SA.....	34,627	466,702
Telenor ASA.....	23,953	265,383
# TGS ASA.....	20,264	197,327
TOMRA Systems ASA.....	10,628	106,756
# Var Energi ASA.....	36,827	106,824
Veidekke ASA.....	22,947	209,356
Wilh Wilhelmsen Holding ASA, Class A.....	3,074	107,364
Yara International ASA.....	8,340	275,659
TOTAL NORWAY.....		<u>13,067,579</u>
PORTUGAL — (0.4%)		
Altri SGPS SA.....	17,850	87,014
* Banco Comercial Portugues SA, Class R.....	3,016,807	877,578
Corticeira Amorim SGPS SA.....	7,403	75,581
CTT-Correios de Portugal SA.....	18,086	71,762
EDP - Energias de Portugal SA.....	142,884	637,325
EDP Renovaveis SA.....	17,540	284,029
Galp Energia SGPS SA.....	109,536	1,724,288
* Greenvolt-Energias Renovaveis SA.....	6,021	52,493
Ibersol SGPS SA.....	6,294	45,450
Jeronimo Martins SGPS SA.....	21,470	488,299
Mota-Engil SGPS SA.....	14,558	83,497
Navigator Co. SA.....	43,542	179,418
NOS SGPS SA.....	51,391	181,960
REN - Redes Energeticas Nacionais SGPS SA.....	56,809	139,578
Sonae SGPS SA.....	248,597	240,326
TOTAL PORTUGAL.....		<u>5,168,598</u>

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (1.1%)		
	56,600	\$ 112,627
*	33,400	4,351
	57,700	35,382
*	76,100	18,701
*††	29,700	37,354
	79,500	51,476
	25,400	34,593
	43,600	106,752
	158,786	124,110
	144,700	317,658
	37,000	10,577
	71,400	46,476
	101,000	29,740
	81,300	10,262
	82,300	373,542
	38,500	22,185
	290,300	301,936
*	312,900	31,895
	79,800	23,983
	100,059	2,369,926
	70,200	57,330
	60,500	120,626
	127,500	23,100
*††	982,352	0
#*††	190,010	0
	40,710	30,575
	125,500	138,123
	42,400	42,561
	43,400	34,614
	72,300	46,836
	94,100	90,045
	102,100	10,937
*	52,000	5,008
	1,364,100	274,051
	13,700	5,095
	8,900	116,026
	48,400	52,919
	23,800	168,227
	39,400	50,990
	84,400	54,014
	76,800	34,878
	79,500	149,871
	113,900	355,539
	29,489	17,668
	49,200	56,052
	22,900	12,137
	1,065,900	159,626
*††	78,700	0
	29,000	159,024
	78,382	19,190
	156,030	23,129
	105,400	560,070
	25,100	37,530
*	92,400	3,494
	98,700	36,378
	10,500	13,697
#*††	218,800	0
	340,700	214,460
*	1,247,200	6,467

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
	113,185	\$ 75,216
	146,249	1,398,926
*	203,909	13,977
	47,875	13,604
	43,800	30,450
	88,400	21,854
	53,640	9,971
	44,382	27,111
	96,800	50,353
	41,900	21,308
*	42,732	87,248
	11,800	23,591
*	6,214,662	461,210
	138,000	160,252
	20,500	35,072
	131,900	25,527
	175,900	22,563
	67,700	16,641
	114,300	798,115
	18,100	24,941
	348,700	106,425
	80,700	143,484
	162,807	48,525
	129,600	102,271
	33,040	40,823
*††	23,999	0
*††	23,999	0
	142,475	28,125
	138,643	131,430
	92,270	1,944,917
	79,317	77,387
	69,951	324,823
	117,650	53,419
	47,300	471,229
	10,800	11,573
	81,000	11,957
	157,800	386,403
	92,200	84,426
	602,100	751,674
TOTAL SINGAPORE		<u>15,280,634</u>
SPAIN — (3.0%)		
	6,672	863,055
	31,635	333,977
#	39,577	1,561,728
Ω	2,448	46,802
Ω	6,959	1,231,097
	3,441	33,301
	11,282	107,020
	34,707	2,432,279
*	224,950	19,894
	37,672	455,325
	23,445	94,233
*	7,635	10,797
	654,459	6,125,367
	80,172	748,005
	1,450,582	1,882,763
	849,458	3,414,022
	167,459	1,033,912

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)		
	254,731	\$ 1,086,170
Ω	15,648	602,094
	12,006	316,752
	4,660	167,483
	5,691	147,881
*	2,593,317	33,609
	13,991	232,494
*	6,176	46,913
	9,837	201,306
	38,407	625,258
	24,877	78,657
	29,283	580,153
	25,202	67,319
	73,354	241,054
	10,454	398,667
	9,936	215,107
Ω	47,209	156,596
Ω	20,282	78,362
*	1,444	50,377
	8,262	296,132
	5,655	25,185
	144,844	1,744,061
	2,497	30,155
	1,804	35,153
	35,697	633,773
	49,633	2,122,176
	38,862	40,627
	243,918	537,086
*	30,644	207,339
	13,848	372,895
Ω	7,095	79,998
*	101,127	44,305
*	4,693	9,737
	846	35,315
	748	8,347
*	63,603	19,858
Ω	79,580	43,255
	51,711	97,846
	45,114	51,411
	42,373	705,092
	273,915	4,045,254
	105,427	347,565
	2,108	6,962
*	14,719	217,313
Ω	6,527	29,503
*	7,834	65,805
	3,907	15,980
	948,346	3,858,662
	3,302	12,157
Ω	333,084	318,476
	5,729	574,220
	9,526	557,724
TOTAL SPAIN		42,909,196
SWEDEN — (3.3%)		
	5,800	130,721
Ω	27,638	150,925
	25,340	273,127
	22,472	201,260

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	20,999	\$ 433,203
	16,667	230,157
	4,353	159,724
Ω	10,793	95,117
	50,748	336,903
	4,954	62,908
Ω	21,093	107,089
#*	11,599	21,141
	2,513	131,330
	5,327	23,283
	60,239	281,954
	20,072	550,489
	116,779	1,863,724
	68,658	950,773
	5,609	112,043
*Ω	34,741	135,914
#	20,935	420,531
	9,517	240,484
	11,022	194,207
#	16,276	221,598
	6,396	111,750
*	3,105	9,633
#*	26,207	42,618
	24,321	294,026
	36,381	323,503
	9,555	103,048
*	5,887	9,204
	6,338	90,086
	40,813	1,083,286
#*	21,002	23,679
Ω	35,681	270,559
	6,703	237,397
	2,966	20,700
	16,196	462,580
*	8,527	37,815
*	17,498	60,636
*	2,474	122,649
*	17,357	223,452
	11,852	34,486
	4,122	175,748
*	8,277	11,285
	2,034	39,362
	4,254	50,122
	11,944	169,970
	51,405	92,527
	9,782	160,771
Ω	24,001	101,131
	78,647	79,238
	592	10,664
	1,306	31,523
	16,550	128,371
Ω	50,610	402,750
*Ω	10,360	11,577
	4,136	66,483
	5,135	49,546
*	24,833	232,288
	43,782	232,633
	43,660	329,446
*	18,624	35,543

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
* Enea AB.....	4,184	\$ 21,445
Eolus Vind AB, Class B.....	3,142	25,299
Epiroc AB, Class A.....	28,410	501,969
Epiroc AB, Class B.....	15,974	249,065
Essity AB, Class A.....	2,596	61,578
Essity AB, Class B.....	43,193	1,014,314
Ework Group AB.....	1,237	17,299
Fabege AB.....	26,425	247,494
Fagerhult Group AB.....	11,874	75,629
* Fastighets AB Balder, Class B.....	33,385	221,586
* Fastighets AB Trianon.....	3,168	4,869
# FastPartner AB, Class A.....	5,997	37,829
Fenix Outdoor International AG.....	737	52,609
Fortnox AB.....	60,439	333,217
G5 Entertainment AB.....	1,981	30,800
Getinge AB, Class B.....	12,593	269,202
Granges AB.....	35,818	355,159
*Ω Green Landscaping Group AB.....	2,230	15,261
# H & M Hennes & Mauritz AB, Class B.....	36,343	512,754
Hanza AB.....	4,087	31,081
Heba Fastighets AB, Class B.....	5,434	17,062
Hemnet Group AB.....	10,826	292,278
Hexagon AB, Class B.....	46,651	509,130
# Hexatronic Group AB.....	24,715	51,843
Hexpol AB.....	34,718	397,401
# HMS Networks AB.....	5,671	249,496
*Ω Hoist Finance AB.....	17,540	58,353
Holmen AB, Class B.....	8,874	349,718
Hufvudstaden AB, Class A.....	10,574	136,731
* Humana AB.....	4,320	10,876
Husqvarna AB, Class A.....	4,789	37,334
Husqvarna AB, Class B.....	39,040	303,689
IAR Systems Group AB.....	876	10,808
Indutrade AB.....	22,602	549,095
Instalco AB.....	38,758	154,981
# Intrum AB.....	14,527	85,893
INVISIO AB.....	3,171	61,547
Inwido AB.....	18,346	224,104
ITAB Shop Concept AB.....	2,085	2,725
# JM AB.....	22,287	362,919
Kabe Group AB, Class B.....	753	23,407
* Karnov Group AB.....	16,752	90,448
#* K-fast Holding AB.....	6,202	14,417
KNOW IT AB.....	5,488	73,800
Lagercrantz Group AB, Class B.....	33,877	442,899
Lifco AB, Class B.....	15,390	371,313
Lime Technologies AB.....	2,519	82,110
Lindab International AB.....	13,064	248,068
Loomis AB.....	19,314	528,778
* Maha Energy AB.....	6,393	5,306
* Medcap AB.....	2,064	75,213
MEKO AB.....	12,167	123,196
Micro Systemation AB, Class B.....	4,122	24,086
* Midsona AB, Class B.....	14,238	11,104
* Millicom International Cellular SA, SDR.....	35,217	604,131
MIPS AB.....	1,550	51,493
* Modern Times Group MTG AB, Class B.....	21,764	166,582
Momentum Group AB.....	4,954	64,824
Ω Munters Group AB.....	21,898	349,519

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	11,325	\$ 314,992
	29,475	190,631
	19,436	248,199
	4,601	80,837
*	65,449	33,339
	22,744	201,998
#	20,134	120,304
*	32,265	34,255
	7,183	30,679
	7,292	117,996
	17,294	272,131
*	15,590	61,738
*	4,598	12,067
*	4,162	58,827
	6,024	118,678
	22,614	202,268
	15,928	150,525
#*	45,835	31,527
*	18,936	90,097
	13,390	183,607
	58,309	287,868
	8,730	71,117
	1,295	14,964
	5,913	52,905
	444	8,726
	69,755	229,933
*	3,756	33,003
	2,814	33,099
Ω	28,631	39,345
	22,228	27,112
	6,534	39,750
	10,218	248,311
#	68,347	31,316
	6,917	3,841
	53,575	1,125,926
	16,388	99,947
*Ω	33,978	156,542
*	6,125	152,015
	19,906	370,778
	48,114	467,382
*	11,084	22,838
	1,664	11,741
	2,074	4,992
*Ω	119,068	365,658
*	39,076	19,642
	89,922	1,277,084
	1,001	14,594
#	26,347	456,846
	3,129	62,331
	43,109	849,468
	8,433	105,920
	2,863	15,981
	43,618	339,418
	163,068	1,245,798
*	1,726	31,013
*	138,659	143,698
	350,706	242,093
	2,088	28,483
	33,977	462,560

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	50,268	\$ 541,906
# Svenska Handelsbanken AB, Class A.....	1,480	19,785
# Svenska Handelsbanken AB, Class B.....	17,307	202,869
Sweco AB, Class B.....	30,198	615,374
Swedbank AB, Class A.....	2,857	12,710
Synsam AB.....	21,375	153,549
Systemair AB.....	101,501	865,404
Tele2 AB, Class B.....	4,764	26,254
# Telefonaktiebolaget LM Ericsson, Class A.....	277,206	1,536,685
Telefonaktiebolaget LM Ericsson, Class B.....	371,633	958,505
# Telia Co. AB.....	7,238	28,519
Tethys Oil AB.....	1,358	22,757
* TF Bank AB.....	13,213	336,206
Ω Thule Group AB.....	24,741	753,046
Trelleborg AB, Class B.....	7,157	155,483
Trox Group AB.....	44,708	132,189
* Truecaller AB, Class B.....	5,432	133,660
VBG Group AB, Class B.....	3,467	192,577
Vitec Software Group AB, Class B.....	5,178	56,565
Volati AB.....	23,046	566,589
Volvo AB, Class A.....	159,032	3,811,253
Volvo AB, Class B.....	57,015	148,638
#* Volvo Car AB, Class B.....	32,746	164,377
# Wallenstam AB, Class B.....	30,534	272,963
Wihlborgs Fastigheter AB.....	1,406	10,787
* XANO Industri AB, Class B.....	4,260	15,068
* XSpray Pharma AB.....		
TOTAL SWEDEN.....		<u>48,078,277</u>
SWITZERLAND — (6.0%)		
	123,672	5,232,785
ABB Ltd.....	19,891	636,510
Accelleron Industries AG.....	43,855	1,896,424
Adecco Group AG.....	43,142	3,241,415
# Alcon, Inc.....	4,218	750,261
Allreal Holding AG.....	1,733	507,364
ALSO Holding AG.....	751	6,902
* Aluflexpack AG.....	225,318	527,343
* ams-OSRAM AG.....	309	67,725
APG SGA SA.....	12,959	150,058
Arbonia AG.....	227,600	408,514
* Aryzta AG.....	7,386	62,984
Ascom Holding AG.....	1,346	200,005
#* Autoneum Holding AG.....	11,819	1,887,980
Baloise Holding AG.....	572	156,682
Banque Cantonale de Geneve.....	6,683	855,667
Banque Cantonale Vaudoise.....	1,686	66,099
* Basilea Pharmaceutica AG.....	1,677	781,967
Belimo Holding AG.....	588	172,409
Bell Food Group AG.....	2,601	71,236
Bellevue Group AG.....	1,225	341,734
Berner Kantonalbank AG.....	3,526	560,170
BKW AG.....	1,540	368,531
Bossard Holding AG, Class A.....	2,279	965,308
Bucher Industries AG.....	746	417,363
Burckhardt Compression Holding AG.....	1,011	103,133
Burkhalter Holding AG.....	311	155,830
Bystronic AG.....	1,402	44,659
Calida Holding AG.....	117	42,435
Carlo Gavazzi Holding AG.....	8,151	628,458
Cembra Money Bank AG.....		

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
* Cicor Technologies Ltd.....	650	\$ 37,283
Cie Financiere Tradition SA.....	43	5,963
Clariant AG.....	59,328	759,498
Coltene Holding AG.....	985	64,854
Comet Holding AG.....	1,700	560,513
COSMO Pharmaceuticals NV.....	528	39,148
Daetwyler Holding AG.....	1,570	319,230
DKSH Holding AG.....	9,959	696,879
#* DocMorris AG.....	425	39,649
dormakaba Holding AG.....	633	317,095
DSM-Firmenich AG.....	6,878	727,214
EFG International AG.....	26,058	334,624
Emmi AG.....	550	576,193
EMS-Chemie Holding AG.....	185	139,659
Energiedienst Holding AG.....	1,358	63,039
Feintool International Holding AG.....	2,163	44,543
Flughafen Zurich AG.....	5,515	1,137,888
Forbo Holding AG.....	269	316,282
Fundamenta Real Estate AG.....	2,077	41,021
Ω Galenica AG.....	13,918	1,227,324
* GAM Holding AG.....	19,778	8,446
Geberit AG.....	2,995	1,724,006
Georg Fischer AG.....	19,911	1,332,613
Givaudan SA.....	409	1,700,841
Glerner Kantonalbank.....	403	10,698
* Gurit Holding AG, Class BR.....	995	86,676
Helvetia Holding AG.....	10,494	1,515,548
Hiag Immobilien Holding AG.....	811	71,249
Huber & Suhner AG.....	4,651	333,583
Hypothekarbank Lenzburg AG.....	14	70,780
Implenia AG.....	2,557	90,777
Inficon Holding AG.....	411	623,847
Interroll Holding AG.....	137	400,148
Intershop Holding AG.....	192	137,757
Investis Holding SA.....	821	94,046
IVF Hartmann Holding AG.....	71	9,135
Julius Baer Group Ltd.....	38,336	2,087,065
Jungfraubahn Holding AG.....	1,339	263,357
Kardex Holding AG.....	1,672	424,659
Komax Holding AG.....	1,037	199,414
* Kudelski SA.....	5,386	7,770
Kuehne & Nagel International AG.....	5,313	1,800,467
Landis+Gyr Group AG.....	6,063	497,145
LEM Holding SA.....	140	319,442
Liechtensteinische Landesbank AG.....	3,467	275,366
# Logitech International SA.....	12,556	1,051,162
Luzerner Kantonalbank AG.....	5,296	440,686
Ω Medacta Group SA.....	1,640	245,430
Ω Medmix AG.....	2,776	55,419
Meier Tobler Group AG.....	1,442	62,098
Metall Zug AG, Class B.....	50	83,636
Mikron Holding AG.....	3,174	61,401
Mobilezone Holding AG.....	10,259	157,549
Mobimo Holding AG.....	1,960	579,059
Novavest Real Estate AG.....	464	18,787
OC Oerlikon Corp. AG.....	40,937	178,397
Orell Fuessli AG.....	122	10,400
Orior AG.....	1,837	141,842
Partners Group Holding AG.....	2,198	2,965,487

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
* Phoenix Mecano AG.	160	\$ 85,443
Plazza AG, Class A.	201	71,730
*Ω PolyPeptide Group AG.	3,309	60,738
PSP Swiss Property AG.	7,189	956,835
Rieter Holding AG.	774	81,434
Romande Energie Holding SA.	1,298	82,689
Schindler Holding AG.	2,655	631,998
Schweiter Technologies AG.	248	136,061
*Ω Sensirion Holding AG.	1,883	156,699
SFS Group AG.	4,562	547,712
SGS SA.	13,500	1,247,479
SIG Group AG.	55,429	1,160,251
Sika AG.	3,907	1,078,558
Softwareone Holding AG.	19,298	361,694
Sonova Holding AG.	5,138	1,642,087
St Galler Kantonalbank AG.	842	487,297
Stadler Rail AG.	10,785	344,275
Straumann Holding AG.	6,363	966,548
Sulzer AG.	5,190	501,366
Swatch Group AG.	3,656	858,278
Swatch Group AG.	8,060	366,722
Swiss Life Holding AG.	3,161	2,270,003
Swiss Prime Site AG.	18,534	1,877,223
Swiss Re AG.	32,650	3,738,439
* Swiss Steel Holding AG.	98,106	9,955
Swisscom AG.	5,450	3,260,645
Swissquote Group Holding SA.	2,430	609,864
Temenos AG.	12,195	1,241,090
Thurgauer Kantonalbank.	103	14,185
TX Group AG.	707	106,493
u-blox Holding AG.	1,562	153,946
#* UBS Group AG.	142,505	4,262,681
Valiant Holding AG.	4,404	527,469
Varia U.S. Properties AG.	255	11,132
Ω VAT Group AG.	4,084	1,901,220
Vaudoise Assurances Holding SA.	285	144,692
Vetropack Holding AG.	3,434	149,386
Vontobel Holding AG.	7,839	516,348
VP Bank AG, Class A.	873	93,975
VZ Holding AG.	3,197	376,637
* V-ZUG Holding AG.	608	42,651
Walliser Kantonalbank.	547	69,050
Warteck Invest AG.	23	48,820
Ypsomed Holding AG.	528	186,378
Zehnder Group AG.	2,871	171,100
Zug Estates Holding AG, Class B.	72	138,479
Zuger Kantonalbank AG.	31	276,208
Zurich Insurance Group AG.	6,930	3,521,060
TOTAL SWITZERLAND.		86,437,061
UNITED KINGDOM — (10.3%)		
3i Group PLC.	124,580	3,899,969
4imprint Group PLC.	6,356	435,856
abrdn PLC.	386,887	823,076
* Accesso Technology Group PLC.	4,676	32,462
Accrol Group Holdings PLC.	46,334	20,522
* Accsys Technologies PLC.	400	301
Admiral Group PLC.	30,183	959,733
Advanced Medical Solutions Group PLC.	30,930	82,419

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	14,269	\$ 102,523
Ω	222,869	316,516
	63,788	255,071
Ω	26,671	58,120
	86,713	41,095
	23,597	514,302
	13,996	9,748
*	68,320	263,152
	70,129	187,718
	41,381	2,705,982
	2,973	24,756
#*	16,333	76,288
	24,575	727,895
	8,330	36,575
*	9,177	63,358
Ω	135,263	1,244,403
	202,888	1,107,479
	5,053	59,648
	180,653	1,183,949
Ω	44,106	53,143
	134,293	564,716
	10,615	509,218
	175,307	1,321,815
	561,593	1,043,624
	190,199	1,296,269
	81,922	563,915
	24,378	33,802
	32,008	1,115,227
	15,973	967,266
	22,292	132,772
	39,651	319,710
#*	161,715	74,350
	6,415	22,865
Ω	8,238	28,054
	66,773	744,271
	872	20,306
	1,213,821	1,719,658
	17,110	695,346
	42,847	705,772
	34,386	523,832
	53,502	444,153
*	246,986	59,397
	16,318	17,717
	34,022	62,441
*	89,847	105,982
*	2,137	32,107
	2,310	10,555
	466,460	568,253
	34,294	71,954
	1,548,758	2,710,403
	35,000	116,486
	3,948	177,743
	42,380	291,302
Ω	18,203	31,318
	239,436	217,552
	14,108	414,729
	47,501	1,308,350
	18,532	677,053
Ω	138,322	420,966

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Costain Group PLC.....	44,472	\$ 38,275
Cranswick PLC.....	10,939	557,569
Crest Nicholson Holdings PLC.....	56,795	150,061
Croda International PLC.....	6,951	420,707
Currys PLC.....	290,256	181,479
CVS Group PLC.....	10,309	220,067
* Darktrace PLC.....	32,517	140,994
* De La Rue PLC.....	29,105	32,106
*Ω Deliveroo PLC.....	148,363	220,293
DFS Furniture PLC.....	59,849	87,696
Diploma PLC.....	15,330	631,929
* Direct Line Insurance Group PLC.....	240,056	512,268
DiscoverIE Group PLC.....	11,680	115,311
Domino's Pizza Group PLC.....	65,706	290,173
dotdigital group PLC.....	39,477	48,828
Dowlais Group PLC.....	244,673	279,493
Dr Martens PLC.....	41,731	46,987
Drax Group PLC.....	119,759	771,350
DS Smith PLC.....	368,517	1,313,981
Dunelm Group PLC.....	27,163	374,170
EKF Diagnostics Holdings PLC.....	13,524	5,169
* Elementis PLC.....	118,608	212,567
Essentra PLC.....	12,862	28,179
Experian PLC.....	64,124	2,668,994
FDM Group Holdings PLC.....	19,916	116,923
Fintel PLC.....	1,843	5,864
Firstgroup PLC.....	192,568	405,438
Foresight Group Holdings Ltd.....	2,050	11,775
Ω Forterra PLC.....	41,775	87,242
Foxtons Group PLC.....	72,752	50,837
* Frasers Group PLC.....	34,478	352,761
Fresnillo PLC.....	31,468	210,479
* Fund Technologies PLC.....	1,086	17,257
*Ω Funding Circle Holdings PLC.....	25,584	9,703
Future PLC.....	17,640	158,075
Galliford Try Holdings PLC.....	15,015	47,003
Games Workshop Group PLC.....	7,847	982,915
Gamma Communications PLC.....	10,673	161,432
GB Group PLC.....	44,810	159,547
Genuit Group PLC.....	46,982	251,255
Gooch & Housego PLC.....	3,221	25,783
Grafton Group PLC.....	48,120	591,362
Grainger PLC.....	186,744	620,155
* Greencore Group PLC.....	107,052	138,151
Greggs PLC.....	27,506	926,548
* Griffin Mining Ltd.....	19,064	23,531
*Ω Gym Group PLC.....	42,913	57,820
H&T Group PLC.....	5,751	27,092
Haleon PLC.....	129,917	527,692
Halfords Group PLC.....	61,392	138,845
Halma PLC.....	14,515	401,762
Harbour Energy PLC.....	72,408	254,488
Hargreaves Lansdown PLC.....	81,563	787,035
Harworth Group PLC.....	29,008	49,048
Hays PLC.....	282,304	351,287
Headlam Group PLC.....	17,304	45,182
Helical PLC.....	31,554	81,678
* Helios Towers PLC.....	122,612	122,554
Henry Boot PLC.....	23,100	55,352

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	11,986	\$ 283,716
	13,745	136,386
	61,121	802,188
*	65,540	86,168
	40,942	155,019
*Ω	14,765	27,027
	144,152	1,459,810
	120,743	942,725
	182,897	7,193,339
	37,908	157,424
Ω	78,989	152,874
	36,520	30,977
	70,696	635,284
	58,131	1,232,938
	13,139	90,333
	83,286	717,155
*	42,059	737,225
	99,345	975,724
	46,311	172,709
	6,252	595,548
	4,909	465,140
	34,523	778,332
*	179,300	626,904
	63,898	97,343
	26,642	1,512,218
	139,965	911,244
	19,352	36,098
	270,619	178,811
#*	161,132	40,612
	727,811	551,288
*	172,701	409,265
	349,426	1,192,996
*	11,386	48,848
	27,189	67,813
	435,170	643,057
*	157,980	313,201
	33,739	693,535
	88,685	164,423
	134,713	134,851
*Ω	13,697	206,302
	234,171	252,324
	15,540	225,551
	20,496	227,031
	1,374	28,733
*	140,268	227,184
*	20,775	35,718
	398,610	1,108,265
	8,783	30,629
	47,831	367,516
	24,752	25,246
	496,142	1,595,812
*	2	42
	10,623	83,849
	2,797,938	1,499,850
	209,737	442,545
	4,016	18,181
	9,784	1,106,739
	22,137	73,996
Ω	10,473	18,244

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
M&G PLC.....	394,366	\$1,115,017
Macfarlane Group PLC.....	21,157	33,862
Man Group PLC.....	357,987	1,070,296
Marks & Spencer Group PLC.....	350,405	1,094,768
Marshalls PLC.....	23,592	83,716
Me Group International PLC.....	60,797	97,690
Mears Group PLC.....	31,839	138,464
Melrose Industries PLC.....	227,159	1,693,127
#* Metro Bank Holdings PLC.....	28,971	13,123
Midwich Group PLC.....	5,962	28,553
MJ Gleeson PLC.....	11,531	68,460
Mobico Group PLC.....	129,583	140,224
Mondi PLC.....	78,665	1,409,655
Moneysupermarket.com Group PLC.....	120,160	387,698
* Moonpig Group PLC.....	15,862	33,564
Morgan Advanced Materials PLC.....	61,398	210,275
Morgan Sindall Group PLC.....	10,265	293,559
Mortgage Advice Bureau Holdings Ltd.....	1,931	20,815
* Motorpoint group PLC.....	15,378	20,398
Mountview Estates PLC.....	2	241
MP Evans Group PLC.....	1,204	11,587
* N Brown Group PLC.....	49,125	11,078
National Grid PLC.....	7,122	94,860
National Grid PLC, Sponsored ADR.....	18,410	1,243,261
NatWest Group PLC.....	287,827	812,288
NatWest Group PLC, Sponsored ADR.....	83,259	476,241
NCC Group PLC.....	28,823	44,179
Next 15 Group PLC.....	19,039	219,201
Next PLC.....	10,162	1,084,860
* Nexxen International Ltd.....	1,896	4,921
* Nexxen International Ltd., ADR.....	1,480	7,430
Ninety One PLC.....	73,638	163,986
Norcros PLC.....	20,097	48,264
* Ocado Group PLC.....	27,054	185,317
*Ω On the Beach Group PLC.....	12,306	23,216
OSB Group PLC.....	100,403	571,321
Oxford Instruments PLC.....	8,305	232,169
Pagegroup PLC.....	87,430	507,875
Pan African Resources PLC.....	431,786	98,368
Paragon Banking Group PLC.....	68,444	609,602
PayPoint PLC.....	6,279	43,526
Pearson PLC.....	64,785	794,768
Pearson PLC, Sponsored ADR.....	33,717	412,022
* Pendragon PLC.....	281,205	129,250
Pennon Group PLC.....	36,286	323,073
Persimmon PLC.....	41,750	768,956
* Petra Diamonds Ltd.....	33,481	22,811
* Petrofac Ltd.....	69,767	27,016
Pets at Home Group PLC.....	91,835	325,245
Pharos Energy PLC.....	70,803	19,232
Phoenix Group Holdings PLC.....	80,490	513,899
* Phoenix Spree Deutschland Ltd.....	6,073	13,719
Plus500 Ltd.....	23,923	541,063
Polar Capital Holdings PLC.....	14,707	84,528
Porvair PLC.....	6,060	50,626
PPHE Hotel Group Ltd.....	2,964	46,217
Premier Foods PLC.....	243,135	435,976
Prudential PLC, ADR.....	46,291	957,298
Prudential PLC.....	24,945	256,249

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* PureTech Health PLC.....	36,657	\$ 91,928
PZ Cussons PLC.....	43,309	73,111
Ω Quilter PLC.....	363,867	483,219
Rathbones Group PLC.....	11,425	238,994
*†† Raven Property Group Ltd.....	60,364	0
Reach PLC.....	104,023	81,144
Record PLC.....	26,576	23,593
Redde Northgate PLC.....	75,375	338,440
Redrow PLC.....	111,878	849,883
RELX PLC, Sponsored ADR.....	59,464	2,458,822
RELX PLC.....	22,194	915,486
Renew Holdings PLC.....	12,508	139,521
* Renewi PLC.....	18,912	140,434
Renishaw PLC.....	2,911	128,744
* Renold PLC.....	42,813	22,591
Rentokil Initial PLC.....	101,792	524,203
RHI Magnesita NV.....	1,401	59,328
Ricardo PLC.....	4,659	25,165
Rightmove PLC.....	180,425	1,276,899
Rio Tinto PLC.....	30,742	2,127,943
Robert Walters PLC.....	12,249	67,820
* Rolls-Royce Holdings PLC.....	459,734	1,745,357
Rotork PLC.....	125,868	496,185
RS Group PLC.....	57,181	566,604
RWS Holdings PLC.....	35,093	106,025
S&U PLC.....	1,297	33,756
* S4 Capital PLC.....	33,714	18,799
Ω Sabre Insurance Group PLC.....	28,035	54,782
* Saga PLC.....	26,877	46,463
Sage Group PLC.....	48,354	719,891
* Savannah Energy PLC.....	40,848	13,589
Savills PLC.....	32,429	414,234
Schroders PLC.....	75,944	388,537
Secure Trust Bank PLC.....	2,756	24,331
Senior PLC.....	65,958	132,052
Severfield PLC.....	80,969	61,087
Severn Trent PLC.....	25,231	829,369
* SIG PLC.....	196,538	81,542
* Sigmaroc PLC.....	28,142	23,228
Sirius Real Estate Ltd.....	203,009	233,150
Smart Metering Systems PLC.....	17,450	210,444
# Smith & Nephew PLC, Sponsored ADR.....	14,892	417,423
Smith & Nephew PLC.....	16,919	236,612
Smiths Group PLC.....	29,601	606,632
Smiths News PLC.....	21,046	12,857
Softcat PLC.....	30,774	561,723
* SolGold PLC.....	232,098	23,058
Spectris PLC.....	8,456	393,656
Speedy Hire PLC.....	139,589	49,880
Spirax-Sarco Engineering PLC.....	3,305	415,970
Spirent Communications PLC.....	86,201	128,591
SSE PLC.....	37,518	799,056
* SSP Group PLC.....	163,354	464,900
St. James's Place PLC.....	28,313	233,081
Standard Chartered PLC.....	221,197	1,671,705
SThree PLC.....	29,115	150,656
Strix Group PLC.....	42,390	38,683
*†† Studio Retail Group PLC.....	18,658	0
STV Group PLC.....	5,073	12,088

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* Synthomer PLC.....	24,718	\$ 49,354
Tate & Lyle PLC.....	47,880	377,815
Tatton Asset Management PLC.....	2,837	19,079
Taylor Wimpey PLC.....	794,458	1,483,247
TBC Bank Group PLC.....	9,436	348,051
TClarke PLC.....	6,189	10,107
Team Internet Group PLC.....	10,824	18,886
Telecom Plus PLC.....	15,249	280,220
Tesco PLC.....	602,611	2,183,633
* THG PLC.....	168,226	140,277
Ω TI Fluid Systems PLC.....	67,241	121,937
Topps Tiles PLC.....	31,329	17,880
TP ICAP Group PLC.....	211,079	500,101
*Ω Trainline PLC.....	2,803	11,728
Travis Perkins PLC.....	59,847	596,956
TT Electronics PLC.....	41,827	77,200
Tyman PLC.....	41,026	158,940
Ultimate Products PLC.....	9,149	17,852
Unilever PLC, Sponsored ADR.....	84,118	4,095,705
United Utilities Group PLC.....	58,659	790,064
Vanquis Banking Group PLC.....	62,452	93,433
Vertu Motors PLC.....	95,932	80,130
Vesuvius PLC.....	54,235	326,554
Victrex PLC.....	8,524	146,769
Videndum PLC.....	10,334	43,002
Virgin Money U.K. PLC.....	292,272	577,258
Vistry Group PLC.....	92,148	1,165,608
Vodafone Group PLC.....	2,356,828	2,003,635
Volex PLC.....	16,976	68,013
Volusion Group PLC.....	25,931	141,970
Vp PLC.....	2,866	21,689
*Ω Watches of Switzerland Group PLC.....	52,069	245,216
Watkin Jones PLC.....	35,437	22,258
Weir Group PLC.....	24,209	556,466
WH Smith PLC.....	27,230	416,108
Whitbread PLC.....	22,762	1,031,755
Wickes Group PLC.....	75,154	149,117
Wilmington PLC.....	1,608	6,622
Wincanton PLC.....	30,464	166,563
* Wise PLC, Class A.....	15,944	162,627
# WPP PLC, Sponsored ADR.....	4,308	208,593
WPP PLC.....	40,386	390,552
* Xaar PLC.....	15,586	19,404
XPS Pensions Group PLC.....	14,341	37,619
Zotefoams PLC.....	3,726	17,961
TOTAL UNITED KINGDOM.....		148,104,351
UNITED STATES — (0.6%)		
ADTRAN Holdings, Inc.....	12,233	76,530
CRH PLC.....	90,845	6,519,037
Ferguson PLC.....	2,931	548,059
#* Liberty Global Ltd., Class A.....	707	13,928
#* Liberty Global Ltd., Class C.....	4,143	86,754
Newmont Corp., CDI.....	26,933	924,427
Noble Corp. PLC.....	1,452	63,605
TOTAL UNITED STATES.....		8,232,340
TOTAL COMMON STOCKS.....		1,388,804,642

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
PREFERRED STOCKS — (0.5%)		
GERMANY — (0.5%)		
		\$
		582,354
Ω Bayerische Motoren Werke AG, 9.425%.....	5,960	392,417
Ω Dr Ing hc F Porsche AG, 1.276%.....	4,622	122,695
Ω Draegerwerk AG & Co. KGaA, 0.401%.....	2,387	52,772
Ω Einhell Germany AG, 1.871%.....	314	630,414
Ω FUCHS SE, 2.629%.....	14,382	1,002,234
Ω Henkel AG & Co. KGaA, 2.615%.....	13,074	462,009
Ω Jungheinrich AG, 2.184%.....	13,726	638,478
Ω Porsche Automobil Holding SE, 5.510%.....	12,789	305,991
Ω Sixt SE, 9.669%.....	4,468	108,370
Ω STO SE & Co. KGaA, 3.439%.....	686	2,891,394
Ω Volkswagen AG, 7.324%.....	22,481	<u>7,189,128</u>
TOTAL GERMANY.....		<u>7,189,128</u>
RIGHTS/WARRANTS — (0.0%)		
AUSTRALIA — (0.0%)		
* Arafura Rare Earths Ltd. Warrants 06/20/2025.....	10,916	269
* Highfield Resources Ltd. Warrants 06/19/2024.....	738	0
* Panoramic Resources Ltd. Warrants 09/16/2024.....	59,762	0
TOTAL AUSTRALIA.....		<u>269</u>
AUSTRIA — (0.0%)		
*†† CA Immobilien Anlagen AG Rights.....	10,722	0
*†† S Immo AG Rights.....	8,446	0
* Strabag SE Rights.....	3,329	0
CANADA — (0.0%)		
* Constellation Software, Inc. Warrants 03/31/2040.....	952	0
ITALY — (0.0%)		
#* Webuild SpA Warrants 08/02/2030.....	1,055	0
SINGAPORE — (0.0%)		
* Dyna-Mac Holdings Ltd. Warrants 10/22/2024.....	25,500	1,768
* Ezion Holdings Ltd. Warrants.....	155,491	0
TOTAL SINGAPORE.....		<u>1,768</u>
SPAIN — (0.0%)		
#* ACS Actividades de Construccion y Servicios SA Rights 02/02/2024.....	35,589	16,307
TOTAL RIGHTS/WARRANTS.....		<u>18,344</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$1,136,704,159).....		1,396,012,114
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (3.0%)		
@§ The DFA Short Term Investment Fund.....	3,722,563	43,062,612
TOTAL INVESTMENTS — (100.0%)		<u>\$1,439,074,726</u>
(Cost \$1,179,765,941)^.....		<u>\$1,439,074,726</u>

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$ 288,400	\$ 88,462,677	\$ 14,146	\$ 88,765,223
Austria.....	—	9,222,942	—	9,222,942
Belgium.....	1,963,741	14,157,741	—	16,121,482
Canada.....	152,430,203	105,798	—	152,536,001
China.....	236,722	59,020	—	295,742
Denmark.....	—	25,855,257	—	25,855,257
Finland.....	357,559	22,742,605	—	23,100,164
France.....	748,099	115,880,090	—	116,628,189
Germany.....	2,359,286	91,570,850	—	93,930,136
Hong Kong.....	—	24,330,519	2,519	24,333,038
Ireland.....	—	9,104,231	—	9,104,231
Israel.....	565,328	12,447,394	—	13,012,722
Italy.....	275,741	42,878,704	—	43,154,445
Japan.....	752,020	341,465,947	—	342,217,967
Netherlands.....	15,825,848	42,325,104	—	58,150,952
New Zealand.....	—	5,098,115	—	5,098,115
Norway.....	81,088	12,986,491	—	13,067,579
Portugal.....	—	5,168,598	—	5,168,598
Singapore.....	—	15,243,280	37,354	15,280,634
Spain.....	763,985	42,145,211	—	42,909,196
Sweden.....	—	48,078,277	—	48,078,277
Switzerland.....	6,835,570	79,601,491	—	86,437,061
United Kingdom.....	21,239,697	126,864,654	—	148,104,351
United States.....	6,619,719	1,612,621	—	8,232,340
Preferred Stocks				
Germany.....	—	7,189,128	—	7,189,128
Rights/Warrants				
Australia.....	—	269	—	269
Singapore.....	—	1,768	—	1,768
Spain.....	—	16,307	—	16,307
Securities Lending Collateral.....	—	43,062,612	—	43,062,612
TOTAL.....	\$211,343,006	\$1,227,677,701	\$54,019[^]	\$1,439,074,726

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

GLOBAL SOCIAL CORE EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2024

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (99.9%)		
Investment in U.S. Social Core Equity 2 Portfolio of DFA Investment Dimensions Group, Inc.	1,584,514	\$37,822,364
Investment in International Social Core Equity Portfolio of DFA Investment Dimensions Group, Inc.	1,209,993	16,879,397
Investment in Emerging Markets Social Core Equity Portfolio of DFA Investment Dimensions Group, Inc.	501,618	<u>6,751,778</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$54,476,885)		<u>\$61,453,539</u>
TEMPORARY CASH INVESTMENTS — (0.1%)		
State Street Institutional U.S. Government Money Market Fund, 5.300% (Cost \$32,269)	32,269	<u>32,269</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$54,509,154)^		<u>\$61,485,808</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$61,453,539	—	—	\$61,453,539
Temporary Cash Investments.....	32,269	—	—	32,269
TOTAL.....	\$61,485,808	—	—	\$61,485,808

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

SCHEDULE OF INVESTMENTS

January 31, 2024

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (98.8%)		
BRAZIL — (3.5%)		
* AES Brasil Energia SA.....	60,955	\$ 140,134
Allied Tecnologia SA.....	1,400	1,958
Allpark Empreendimentos Participacoes e Servicos SA.....	6,100	5,528
Alupar Investimento SA.....	57,552	343,031
* Anima Holding SA.....	123,723	109,629
Arezzo Industria e Comercio SA.....	13,270	167,643
Atacadao SA.....	121,797	255,915
Auren Energia SA.....	73,712	196,093
B3 SA - Brasil Bolsa Balcao.....	458,922	1,212,516
Banco Bradesco SA.....	149,904	413,912
Banco BTG Pactual SA.....	80,730	586,932
Banco do Brasil SA.....	206,614	2,354,142
Banco Santander Brasil SA.....	42,188	243,962
BB Seguridade Participacoes SA.....	111,644	771,800
Bemobi Mobile Tech SA.....	25,300	62,453
Boa Safra Sementes SA.....	11,700	35,069
BrasilAgro - Co. Brasileira de Propriedades Agricolas.....	24,270	120,801
* BRF SA.....	230,080	647,831
Brisanet Participacoes SA.....	71,878	44,539
* C&A Modas SA.....	53,100	78,240
Caixa Seguridade Participacoes SA.....	23,498	67,017
Camil Alimentos SA.....	65,153	116,777
CCR SA.....	210,883	558,450
Centrais Eletricas Brasileiras SA.....	159,201	1,311,358
Cia Brasileira de Alumínio.....	99,945	81,095
* Cia Brasileira de Distribuicao.....	44,633	35,224
Cia de Saneamento Basico do Estado de Sao Paulo SABESP.....	48,336	769,372
Cia de Saneamento de Minas Gerais Copasa MG.....	67,860	292,703
Cia De Sanena Do Parana.....	111,509	631,998
Cia De Sanena Do Parana.....	86,400	92,950
Cia Energetica de Minas Gerais.....	64,148	194,217
Cia Siderurgica Nacional SA, Sponsored ADR.....	226,512	799,587
Cia Siderurgica Nacional SA.....	142,726	510,765
Cielo SA.....	576,831	578,647
* Clear Sale SA.....	22,400	14,378
* Cogna Educacao SA.....	966,055	569,369
Companhia Paranaense de Energia.....	136,245	246,673
* Construtora Tenda SA.....	31,600	63,527
Cosan SA.....	149,534	551,426
CPFL Energia SA.....	32,700	239,323
Cruzeiro do Sul Educacional SA.....	76,700	61,615
CSU Digital SA.....	10,300	38,648
Cury Construtora e Incorporadora SA.....	53,211	198,693
Cyrela Brazil Realty SA Empreendimentos e Participacoes.....	154,378	696,733
Ω Desktop SA.....	31,600	79,217
Dexco SA.....	206,851	323,153
Dimed SA Distribuidora da Medicamentos.....	17,400	43,795
Direcional Engenharia SA.....	31,965	140,586
EcoRodovias Infraestrutura e Logistica SA.....	92,287	168,949
* Eletromidia SA.....	17,800	63,951
* Embraer SA.....	293,644	1,350,155
* Embraer SA, Sponsored ADR.....	20,647	380,111
* Empreendimentos Pague Menos SA.....	127,359	81,232
Energisa SA.....	62,655	640,031
* Eneva SA.....	105,600	271,972

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
	35,211	\$ 288,403
	7,400	2,569
	175,245	1,253,215
	26,800	40,678
	50,000	75,488
	58,500	182,311
	72,497	238,076
	27,444	86,524
*	16,300	46,356
	167,232	707,390
Ω	79,160	305,494
	93,836	128,223
	37,330	59,448
	200,610	320,691
*	199,965	277,684
	35,900	95,721
*	48,436	51,521
*	169,187	127,375
*	136,933	43,393
	5,500	23,257
	80,879	202,753
	54,700	107,536
*	50,573	416,068
	54,962	309,400
	73,662	109,875
	159,449	754,055
	181,166	173,326
	48,156	106,141
	65,832	125,966
	323,875	1,391,753
	44,000	68,828
	38,991	425,920
	15,776	65,309
*	10,833	81,449
	90,743	93,593
	3,770	3,888
	276,002	894,121
Ω	143,677	158,339
	22,498	173,921
*	526,435	223,138
	22,011	151,230
	53,686	67,183
	72,540	137,777
*Ω	29,570	44,823
	29,600	26,049
	53,540	141,566
	61,400	84,892
Ω	31,400	30,928
*	34,900	82,981
	79,274	148,327
*	78,817	17,022
*	187,880	298,824
*	107,300	42,449
	56,300	316,591
*	204,121	659,199
	58,349	240,255
*	34,450	41,721
	107,745	262,708
*	34,964	81,793

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
* Orizon Valorizacao de Residuos SA.....	8,783	\$ 62,401
Pet Center Comercio e Participacoes SA.....	80,798	53,491
Plano & Plano Desenvolvimento Imobiliario SA.....	17,038	38,929
Porto Seguro SA.....	93,082	501,257
Portobello SA.....	34,800	43,690
Positivo Tecnologia SA.....	41,500	60,143
PRIO SA.....	155,992	1,383,165
Qualicorp Consultoria e Corretora de Seguros SA.....	54,281	23,884
Raia Drogasil SA.....	255,981	1,307,185
Romi SA.....	33,326	88,790
Rumo SA.....	46,557	216,700
Santos Brasil Participacoes SA.....	125,788	255,923
* Sao Carlos Empreendimentos e Participacoes SA.....	8,500	49,136
Sao Martinho SA.....	76,542	435,516
# Sendas Distribuidora SA, ADR.....	40,946	568,740
Sendas Distribuidora SA.....	207,843	573,053
*Ω Ser Educacional SA.....	34,000	43,577
Serena Energia SA.....	87,899	171,206
Simpar SA.....	165,200	260,417
SLC Agricola SA.....	102,834	396,442
Smartfit Escola de Ginastica e Danca SA.....	71,535	350,138
Suzano SA.....	238,550	2,485,458
* SYN prop e tech SA.....	11,400	10,585
Tegma Gestao Logistica SA.....	15,888	83,635
Telefonica Brasil SA.....	50,369	522,152
Telefonica Brasil SA, ADR.....	10,963	113,138
TIM SA.....	285,381	998,810
TOTVS SA.....	95,358	606,670
Transmissora Alianca de Energia Eletrica SA.....	118,153	879,756
Tres Tentos Agroindustrial SA.....	19,133	42,557
Trisul SA.....	36,300	35,169
Tupy SA.....	40,100	214,324
Ultrapar Participacoes SA.....	216,963	1,233,620
Unifique Telecomunicacoes SA.....	43,900	33,051
Unipar Carbocloro SA.....	13,046	176,425
Usinas Siderurgicas de Minas Gerais SA Usiminas.....	45,290	79,530
Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA.....	44,392	183,951
Vamos Locacao de Caminhoes Maquinas e Equipamentos SA.....	122,315	201,702
Vibra Energia SA.....	242,151	1,160,804
Vittia Fertilizantes E Biologicos SA.....	9,700	15,937
Vivara Participacoes SA.....	25,400	173,284
Vulcabras Azaleia SA.....	41,439	157,412
WEG SA.....	125,908	821,868
Wilson Sons SA.....	81,636	277,645
Wiz Co.....	24,800	33,338
XP, Inc., BDR.....	4,505	110,426
YDUQS Participacoes SA.....	116,261	452,429
* Zamp SA.....	121,100	121,726
TOTAL BRAZIL.....		51,280,524
CHILE — (0.5%)		
Aguas Andinas SA, Class A.....	826,355	250,773
Banco de Chile.....	282,034	31,568
Banco de Chile, ADR.....	26,757	594,547
Banco de Credito e Inversiones SA.....	13,112	347,243
Banco Santander Chile, ADR.....	7,603	138,983
Banco Santander Chile.....	2,501,678	115,587
Besalco SA.....	205,938	109,552

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHILE — (Continued)		
Camanchaca SA.....	88,516	\$ 4,226
CAP SA.....	37,382	269,671
Cencosud SA.....	319,610	555,768
Cencosud Shopping SA.....	103,877	173,046
Cia Sud Americana de Vapores SA.....	2,492,581	179,389
Embotelladora Andina SA, ADR, Class B.....	17,401	262,581
Empresa Nacional de Telecomunicaciones SA.....	92,476	301,759
Empresas CMPC SA.....	380,006	618,991
Empresas Copec SA.....	35,006	222,465
Enel Americas SA.....	1,665,836	168,815
Enel Chile SA.....	4,795,626	287,782
* Falabella SA.....	96,056	227,990
Forus SA.....	32,824	55,801
Grupo Security SA.....	795,670	238,288
Inversiones Aguas Metropolitanas SA.....	216,090	169,623
Masisa SA.....	791,131	14,496
Molibdenos y Metales SA.....	3,068	12,546
Multiexport Foods SA.....	291,740	71,659
Parque Arauco SA.....	172,785	276,455
PAZ Corp. SA.....	82,712	46,494
* Plaza SA.....	56,599	78,239
Ripley Corp. SA.....	445,297	88,367
Salfacorp SA.....	311,425	155,649
Sigdo Koppers SA.....	163,912	225,747
SMU SA.....	1,440,054	232,303
Sociedad Matriz SAAM SA.....	2,690,476	295,026
# Sociedad Quimica y Minera de Chile SA, Sponsored ADR.....	17,961	755,619
Socovesa SA.....	166,772	14,860
SONDA SA.....	271,865	106,366
TOTAL CHILE.....		<u>7,698,274</u>
CHINA — (21.3%)		
* 360 Security Technology, Inc., Class A.....	29,200	27,695
361 Degrees International Ltd.....	454,000	199,663
37 Interactive Entertainment Network Technology Group Co. Ltd., Class A... ..	34,800	80,537
Ω 3SBio, Inc.....	936,000	705,323
* 515J Holding Group Co. Ltd., Class A.....	119,400	31,480
*†† A Metaverse Co.....	70,000	107
AAC Technologies Holdings, Inc.....	342,500	769,096
Accelink Technologies Co. Ltd., Class A.....	12,200	37,025
ADAMA Ltd., Class A.....	24,500	20,950
Addsino Co. Ltd., Class A.....	69,300	61,536
Advanced Technology & Materials Co. Ltd., Class A.....	41,100	41,797
AECC Aero-Engine Control Co. Ltd., Class A.....	22,400	47,372
Aerospace Hi-Tech Holdings Group Ltd., Class A.....	26,500	28,090
#* Agile Group Holdings Ltd.....	986,749	86,090
* Agora, Inc., ADR.....	29,510	82,628
Agricultural Bank of China Ltd., Class H.....	5,709,000	2,210,473
Aier Eye Hospital Group Co. Ltd., Class A.....	95,925	171,441
* Air China Ltd., Class H.....	210,000	117,321
Aisino Corp., Class A.....	46,700	56,138
Ajisen China Holdings Ltd.....	284,000	34,779
Ω AK Medical Holdings Ltd.....	182,000	106,417
Alibaba Group Holding Ltd., Sponsored ADR.....	14,030	1,012,545
Alibaba Group Holding Ltd.....	1,934,200	17,347,789
#* Alibaba Health Information Technology Ltd.....	398,000	146,247
* Alibaba Pictures Group Ltd.....	6,170,000	308,839
Ω A-Living Smart City Services Co. Ltd.....	423,000	162,912
#*Ω Alliance International Education Leasing Holdings Ltd.....	157,000	22,153

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	22,700	\$ 24,101
	2,535	15,676
	8,440	19,869
	821,200	134,536
#Ω	4,600	31,309
	30,536	35,048
	66,500	43,269
	148,000	153,491
	37,163	66,293
	28,860	65,962
	38,700	26,289
*	15,000	25,502
	120,960	68,106
	29,705	69,296
*	23,100	23,302
	32,280	36,768
	56,200	49,358
	49,900	45,086
	50,500	70,050
	2,215	37,440
	5,600	58,039
	5,200	49,647
	246,800	2,083,104
*	1,610,000	84,526
	9,800	29,525
*	119,900	40,880
*	78,000	4,479
	31,300	52,951
	11,020	31,278
	234,000	64,235
*Ω	239,000	51,171
*	19,400	56,028
Ω	166,800	166,762
	6,700	80,015
*	7,182	17,502
	8,510	55,755
	36,900	89,967
	97,000	45,898
	1,214,000	447,769
	6,300	28,904
Ω	1,137,500	302,519
*	1,034	108,891
*	212,800	2,755,166
Ω	594,000	19,418
	275,900	195,923
	82,696	82,557
	78,900	137,699
	15,507,356	5,819,447
	349,500	182,542
	1,720,580	1,017,903
*	106,000	4,873
	110,617	81,074
	98,500	149,672
	291,020	296,804
	168,200	194,548
	105,858	317,761
	190,100	169,475
	94,050	92,656
#*Ω	94,501	9,553

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Baoshan Iron & Steel Co. Ltd., Class A.....	288,700	\$247,613
Baowu Magnesium Technology Co. Ltd., Class A.....	27,626	58,355
* Baoye Group Co. Ltd., Class H.....	98,000	53,204
* Baozun, Inc., Sponsored ADR.....	15,148	33,477
* Baozun, Inc., Class A.....	21,500	15,628
Bear Electric Appliance Co. Ltd., Class A.....	5,300	35,374
Befar Group Co. Ltd., Class A.....	63,400	32,686
Beibuwan Port Co. Ltd., Class A.....	64,100	65,625
Beijing Aerospace Shenzhou Intelligent Equipment Technology Co. Ltd., Class A.....	17,000	21,599
* Beijing BDStar Navigation Co. Ltd., Class A.....	4,700	15,881
* Beijing Bei Mo Gao Ke Friction Material Co. Ltd., Class A.....	10,730	38,118
Beijing Capital Development Co. Ltd., Class A.....	84,000	32,506
Beijing Capital Eco-Environment Protection Group Co. Ltd., Class A.....	232,810	88,170
* Beijing Capital International Airport Co. Ltd., Class H.....	846,000	244,870
Beijing Career International Co. Ltd., Class A.....	10,400	29,667
Beijing Certificate Authority Co. Ltd., Class A.....	5,850	16,507
# Beijing Chunlizhengda Medical Instruments Co. Ltd., Class H.....	18,750	21,816
* Beijing Compass Technology Development Co. Ltd., Class A.....	3,100	18,480
Beijing Dabeinong Technology Group Co. Ltd., Class A.....	23,988	15,837
Beijing Dahao Technology Corp. Ltd., Class A.....	12,201	16,081
Beijing Easpring Material Technology Co. Ltd., Class A.....	13,300	58,903
* Beijing E-Hualu Information Technology Co. Ltd., Class A.....	5,400	16,408
Beijing Energy International Holding Co. Ltd.....	3,276,000	44,028
Beijing Enlight Media Co. Ltd., Class A.....	38,700	39,872
Beijing Enterprises Holdings Ltd.....	148,000	535,660
Beijing Enterprises Water Group Ltd.....	2,020,000	491,457
Beijing GeoEnviron Engineering & Technology, Inc., Class A.....	56,956	42,369
* Beijing Haixin Energy Technology Co. Ltd., Class A.....	94,100	38,460
Beijing Huaifeng Test & Control Technology Co. Ltd., Class A.....	3,899	41,609
* Beijing Jetsen Technology Co. Ltd., Class A.....	116,600	64,753
* Beijing Jingyuntong Technology Co. Ltd., Class A.....	104,200	52,664
Beijing Kingsoft Office Software, Inc., Class A.....	1,228	36,508
Beijing Konruns Pharmaceutical Co. Ltd., Class A.....	3,700	14,690
* Beijing Leike Defense Technology Co. Ltd., Class A.....	41,800	23,703
Beijing New Building Materials PLC, Class A.....	29,454	109,644
* Beijing North Star Co. Ltd., Class H.....	420,000	35,570
* Beijing Orient Landscape & Environment Co. Ltd., Class A.....	90,100	20,752
* Beijing Orient National Communication Science & Technology Co. Ltd., Class A.....	44,600	43,246
Beijing Oriental Yuhong Waterproof Technology Co. Ltd., Class A.....	27,903	62,799
Beijing Originwater Technology Co. Ltd., Class A.....	59,567	39,578
* Beijing Philisense Technology Co. Ltd., Class A.....	37,600	15,811
Beijing Roborock Technology Co. Ltd., Class A.....	1,390	55,556
Beijing Sanlian Hope Shin-Gosen Technical Service Co. Ltd., Class A.....	14,400	24,709
* Beijing Shiji Information Technology Co. Ltd., Class A.....	8,418	8,325
* Beijing Shougang Co. Ltd., Class A.....	86,200	38,324
* Beijing Sinnet Technology Co. Ltd., Class A.....	52,600	56,882
Beijing SL Pharmaceutical Co. Ltd., Class A.....	37,800	42,640
Beijing SPC Environment Protection Tech Co. Ltd., Class A.....	81,800	52,220
Beijing Strong Biotechnologies, Inc., Class A.....	18,900	45,354
Beijing Tiantan Biological Products Corp. Ltd., Class A.....	13,104	48,131
Beijing Tong Ren Tang Chinese Medicine Co. Ltd.....	122,000	148,035
Beijing Ultrapower Software Co. Ltd., Class A.....	38,900	50,502
Beijing United Information Technology Co. Ltd., Class A.....	19,518	48,080
Ω Beijing Urban Construction Design & Development Group Co. Ltd., Class H.....	125,000	31,845
Beijing Wantai Biological Pharmacy Enterprise Co. Ltd., Class A.....	9,444	70,966
* Beijing Watertek Information Technology Co. Ltd., Class A.....	55,100	19,712

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	7,400	\$ 34,472
	34,040	39,828
	289,300	200,200
*	100,200	44,815
	134,000	18,282
	8,600	18,786
*	36,800	18,184
	5,405	38,882
	5,000	26,445
	15,000	60,725
*	52,760	476,390
	280,000	47,322
	17,000	33,550
	31,440	23,022
	4,323	33,680
Ω	283,000	64,112
	38,300	28,518
*	24,600	20,477
Ω	100,600	754,235
	24,700	35,622
*	212,100	60,538
	1,702,000	769,401
	40,669	48,092
	53,200	18,804
	8,539	28,607
††	1,238,000	660,038
	49,800	29,947
*	29,400	57,330
#*	20,849	17,930
	177,000	3,963,058
	279,000	955,746
	31,200	65,389
	726,187	115,848
	302,197	499,021
	68,000	28,578
	39,900	45,954
	119,000	15,138
	60,550	62,724
	43,600	43,033
	59,800	28,410
	23,520	64,513
	25,500	22,995
	2,326,000	31,534
	11,300	35,403
*	31,700	40,154
	103,345	72,598
	189,500	74,942
	213,000	38,650
*	279,131	3,181
	454,000	59,787
	4,200	9,658
	15,600	37,140
	15,500	32,758
*	475,000	113,897
	30,000	26,017
Ω	1,373,000	384,749
	26,300	28,858
	52,700	36,225
#*Ω	28,500	8,947

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	3,100	\$ 54,681
*	10,500	3,898
	317,000	55,825
	13,300	42,287
*	208,000	45,205
	45,500	48,578
	11,660	20,142
*	18,700	37,221
	19,540	33,122
	14,700	28,817
	8,100	12,504
	16,800	35,486
	5,250	41,034
	21,100	15,327
	64,615	65,154
	61,400	49,919
*	110,400	56,405
	15,800	22,553
	26,200	74,019
*	31,700	52,915
	970,000	40,112
	150,500	65,337
	16,800	42,672
	23,100	34,769
	4,800	15,901
	943,143	259,684
*Ω	664,000	90,190
	38,800	46,483
	1,142,000	14,495
	2,102,000	1,041,755
	1,184,800	487,863
*	787,000	117,811
	687,000	533,383
	18,050,990	10,719,819
	16,400	69,868
	781,000	169,146
	41,740	39,970
Ω	1,086,000	197,955
#*††	968,585	15,338
	1,590,000	62,005
Ω	336,500	97,289
#*	348,000	86,382
	578,000	286,499
	430,000	67,356
	956,000	44,804
	493,027	144,989
	524,000	46,235
	853,000	253,244
	1,126,000	392,727
#Ω	375,000	37,450
	458,000	234,930
*	27,600	21,365
Ω	2,559,000	1,172,365
*	32,900	53,674
	574,000	212,252
	747,000	366,004
	1,385,800	1,263,465
	386,000	23,548
#	151,600	629,252

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	48,400	\$ 49,426
	15,000	17,366
	42,600	53,707
*	184,000	1,876
	359,000	32,663
#	428,500	28,699
	39,300	35,753
*	99,600	29,528
*	240,000	41,419
	84,000	10,100
#††	132,068	5,923
Ω	222,000	263,879
	496,350	344,627
	2,782,140	221,984
	83,090	106,258
	278,000	42,682
	14,910	49,401
	7,400	14,387
	726,000	321,632
	629,000	725,137
	257,000	137,770
*Ω	164,400	478,166
*	30,000	986
	472,000	284,716
	823,000	1,176,093
	36,520	53,387
	264,000	92,856
	934,000	2,069,483
	1,080,098	3,937,373
	218,700	198,840
	31,600	46,544
	652,000	25,135
	702,503	868,558
	44,100	64,040
Ω	75,340	56,281
	20,300	24,850
*††	130,581	0
	1,029,020	342,246
#	1,461,000	119,673
	23,700	98,239
	103,300	92,262
	18,500	77,019
Ω	557,000	144,611
*	55,800	32,863
	633,000	446,433
	19,510	45,875
*	418,000	15,194
*	2,890,000	85,030
	754,000	724,673
	630,000	95,855
	1,124,121	265,034
	582,000	880,444
	542,000	359,232
	603,600	1,110,607
	32,900	36,208
	1,096,000	501,242
	62,200	64,632

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CHINA — (Continued)			
Ω	China Railway Signal & Communication Corp. Ltd., Class H.	479,000	\$ 170,656
	China Railway Tielong Container Logistics Co. Ltd., Class A.	51,400	39,394
*	China Rare Earth Holdings Ltd.	717,200	25,712
	China Reinsurance Group Corp., Class H.	2,261,000	121,520
#††Ω	China Renaissance Holdings Ltd.	136,900	23,815
	China Resources Double Crane Pharmaceutical Co. Ltd., Class A.	25,041	60,613
	China Resources Gas Group Ltd.	360,200	1,021,520
	China Resources Land Ltd.	834,222	2,532,744
	China Resources Microelectronics Ltd., Class A.	8,168	43,083
Ω	China Resources Mixc Lifestyle Services Ltd.	132,400	382,346
	China Resources Sanjiu Medical & Pharmaceutical Co. Ltd., Class A.	17,481	127,436
#	China Risun Group Ltd.	716,000	281,725
#*	China Ruyi Holdings Ltd.	1,632,000	273,790
*	China Sanjiang Fine Chemicals Co. Ltd.	448,000	61,414
Ω	China Shengmu Organic Milk Ltd.	1,117,000	34,111
	China Shineway Pharmaceutical Group Ltd.	187,000	189,026
#*	China Shuifa Singyes Energy Holdings Ltd.	224,000	8,659
*	China Silver Group Ltd.	722,000	9,194
	China South City Holdings Ltd.	2,314,000	75,763
	China South Publishing & Media Group Co. Ltd., Class A.	40,600	63,778
#*	China Southern Airlines Co. Ltd., Class H.	602,000	222,719
	China Southern Power Grid Energy Efficiency&Clean Energy Co. Ltd., Class A.	49,900	32,376
	China State Construction Development Holdings Ltd.	378,000	102,751
	China State Construction Engineering Corp. Ltd., Class A.	568,800	408,146
	China State Construction International Holdings Ltd.	1,012,000	1,068,977
*	China Sunshine Paper Holdings Co. Ltd.	408,000	102,103
	China Suntien Green Energy Corp. Ltd., Class H.	647,000	223,780
	China Taiping Insurance Holdings Co. Ltd.	755,012	626,754
	China Testing & Certification International Group Co. Ltd., Class A.	24,208	24,602
*	China Tianying, Inc., Class A.	94,800	52,303
	China Tourism Group Duty Free Corp. Ltd., Class A.	12,444	138,547
Ω	China Tourism Group Duty Free Corp. Ltd., Class H.	14,400	126,285
Ω	China Tower Corp. Ltd., Class H.	17,362,000	1,931,372
	China Traditional Chinese Medicine Holdings Co. Ltd.	1,532,000	585,751
*	China TransInfo Technology Co. Ltd., Class A.	24,900	30,537
	China Travel International Investment Hong Kong Ltd.	1,120,000	186,324
	China Tungsten & Hightech Materials Co. Ltd., Class A.	48,750	52,542
	China Vanke Co. Ltd., Class H.	557,438	438,590
	China Water Affairs Group Ltd.	296,000	151,395
	China West Construction Group Co. Ltd., Class A.	44,900	39,443
	China World Trade Center Co. Ltd., Class A.	12,500	29,889
Ω	China Xinhua Education Group Ltd.	149,000	10,226
	China Yangtze Power Co. Ltd., Class A.	164,353	558,962
	China Yongda Automobiles Services Holdings Ltd.	630,000	161,846
#*Ω	China Yuhua Education Corp. Ltd.	1,168,000	58,181
#*	China ZhengTong Auto Services Holdings Ltd.	351,000	10,769
	China Zhenhua Group Science & Technology Co. Ltd., Class A.	11,700	72,645
#	China Zheshang Bank Co. Ltd., Class H.	735,899	195,167
*	China Zhonghua Geotechnical Engineering Group Co. Ltd., Class A.	41,500	13,502
	China Zhongwang Holdings Ltd.	944,318	38,048
	China-Singapore Suzhou Industrial Park Development Group Co. Ltd., Class A.	15,600	16,896
	Chinasoft International Ltd.	1,280,000	729,415
	Chinese Universe Publishing & Media Group Co. Ltd., Class A.	21,900	45,193
	Chongqing Changan Automobile Co. Ltd., Class A.	75,812	135,213
	Chongqing Department Store Co. Ltd., Class A.	21,300	83,414
	Chongqing Fuling Electric Power Industrial Co. Ltd., Class A.	55,232	83,837
	Chongqing Fuling Zhacai Group Co. Ltd., Class A.	25,950	44,463

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	57,800	\$ 47,885
*	104,000	8,910
	568,000	60,223
	638,000	248,143
	46,140	21,345
	31,100	194,591
	57,600	43,865
	36,400	23,300
	44,550	100,077
	346,000	52,022
	396,000	326,162
Ω	78,000	68,372
	63,800	31,157
	14,000	27,255
	298,600	582,784
	41,000	62,600
*	560,000	77,557
*	732,000	96,300
	270,000	147,893
	84,200	57,411
*	23,410	56,652
	6,500	39,419
	69,635	36,832
	217,600	88,758
	79,470	80,242
	4,200	10,351
	73,600	61,240
#*	1,369,000	265,977
	942,000	78,614
	4,474,648	372,546
	217,000	147,925
	9,800	22,800
	69,870	1,476,583
*	1,469,171	15,546
	1,990,000	198,941
	488,000	453,752
	1,186,900	1,246,989
	140,000	61,031
	788,510	482,866
	68,400	17,055
	446,000	384,318
	83,000	51,688
#*	1,774,000	20,252
	972,000	451,779
Ω	168,000	127,931
	83,834	63,011
	9,200	34,547
	3,464,640	2,548,899
	768,000	147,364
	14,700	32,815
	55,500	54,668
*	960,000	7,368
*	30,000	3,398
	69,120	71,656
	5,460	7,465
	85,600	47,054
	158,000	82,153
	189,188	196,832
	20,900	47,168

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	28,093	\$ 89,229
	384,000	54,838
	39,100	15,097
	9,112	15,611
	9,700	21,454
	37,700	51,282
*	31,400	58,177
	39,800	27,718
	26,054	63,193
	20,200	64,362
	307,250	80,316
	38,600	46,042
	49,500	9,634
	25,180	42,579
	7,400	54,161
	58,000	49,662
	49,300	49,339
	1,278,000	493,527
	11,400	42,844
	31,100	40,771
	43,400	47,995
	1,000,000	672,121
*	65,268	50,459
#	233,000	67,992
	76,800	58,266
	94,283	164,074
	10,100	44,970
	25,900	30,100
	29,300	49,526
	226,549	63,025
	139,000	246,661
	6,300	27,535
	106,600	34,026
	154,600	1,150,819
	4,280	25,159
	69,500	45,283
	144,000	47,384
	81,800	42,274
	672,000	58,732
	15,115	73,351
Ω	61,600	38,266
#*Ω	82,000	164,612
*	73,149	45,063
*	93,196	55,059
*	11,560	67,742
*	34,900	38,164
	73,300	46,999
	14,400	26,785
	20,580	39,499
*	1,386,000	86,917
	86,800	40,205
	79,604	382,895
	71,200	52,148
	126,000	82,886
	109,000	163,938
	180,800	142,418
	7,004	21,206
	26,111	123,705
	13,700	12,797

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Founder Holdings Ltd.....	390,000	\$ 17,483
Founder Securities Co. Ltd., Class A.....	44,600	42,938
Foxconn Industrial Internet Co. Ltd., Class A.....	152,800	282,806
FriendTimes, Inc.....	214,000	31,825
Fu Shou Yuan International Group Ltd.....	837,000	501,988
Fufeng Group Ltd.....	1,005,000	545,132
*†† Fuguiniao Co. Ltd.....	51,000	0
Fujian Boss Software Development Co. Ltd., Class A.....	16,899	32,083
Fujian Longking Co. Ltd., Class A.....	30,100	43,890
Fujian Star-net Communication Co. Ltd., Class A.....	23,700	47,651
Fujian Sunner Development Co. Ltd., Class A.....	30,500	63,595
Fullshare Holdings Ltd.....	119,349	10,061
* Funshine Culture Group Co. Ltd., Class A.....	3,800	21,493
Ω Fuyao Glass Industry Group Co. Ltd., Class H.....	220,800	998,217
* Gan & Lee Pharmaceuticals Co. Ltd., Class A.....	7,700	39,286
Ω Ganfeng Lithium Group Co. Ltd., Class H.....	100,360	268,092
Gansu Shangfeng Cement Co. Ltd., Class A.....	44,600	46,124
Gaona Aero Material Co. Ltd., Class A.....	18,220	37,277
G-bits Network Technology Xiamen Co. Ltd., Class A.....	1,900	47,825
GCL Energy Technology Co. Ltd., Class A.....	32,700	41,471
#* GDS Holdings Ltd., ADR.....	10,252	55,566
#* GDS Holdings Ltd., Class A.....	351,700	235,555
Geely Automobile Holdings Ltd.....	1,719,000	1,629,368
GEM Co. Ltd., Class A.....	55,100	34,561
Gemdale Corp., Class A.....	78,800	44,385
# Gemdale Properties & Investment Corp. Ltd.....	3,508,000	123,670
Genetron Holdings Ltd., ADR.....	2,900	10,962
* Genimous Technology Co. Ltd., Class A.....	48,000	46,396
Geovis Technology Co. Ltd., Class A.....	2,562	14,233
Getein Biotech, Inc., Class A.....	15,288	18,476
GF Securities Co. Ltd., Class H.....	168,200	169,278
Giant Network Group Co. Ltd., Class A.....	29,100	37,263
GigaDevice Semiconductor, Inc., Class A.....	2,160	18,801
Ginlong Technologies Co. Ltd., Class A.....	7,000	58,220
Glarun Technology Co. Ltd., Class A.....	16,000	25,026
GoerTek, Inc., Class A.....	18,200	38,559
Goldcard Smart Group Co. Ltd., Class A.....	8,900	12,757
Ω Golden Throat Holdings Group Co. Ltd.....	20,500	9,430
GoldenHome Living Co. Ltd., Class A.....	3,500	9,857
Goldenmax International Group Ltd., Class A.....	25,200	23,129
Goldlion Holdings Ltd.....	159,152	21,156
Goldpac Group Ltd.....	138,000	25,102
Goldwind Science & Technology Co. Ltd., Class H.....	329,858	120,486
#* GOME Retail Holdings Ltd.....	3,510,940	20,751
Goneo Group Co. Ltd., Class A.....	1,300	16,838
* Goodbaby International Holdings Ltd.....	381,000	28,604
GoodWe Technologies Co. Ltd., Class A.....	3,194	41,498
* Gotion High-tech Co. Ltd., Class A.....	21,700	56,492
* Grand Baoxin Auto Group Ltd.....	681,823	19,065
Grandblue Environment Co. Ltd., Class A.....	18,190	38,915
* Grandjoy Holdings Group Co. Ltd., Class A.....	108,200	41,368
Great Wall Motor Co. Ltd., Class H.....	296,500	291,936
* Greatview Aseptic Packaging Co. Ltd.....	486,000	98,435
Gree Electric Appliances, Inc. of Zhuhai, Class A.....	41,700	205,086
* Gree Real Estate Co. Ltd., Class A.....	51,000	42,472
# Greentown China Holdings Ltd.....	542,000	408,316
Ω Greentown Management Holdings Co. Ltd.....	289,000	175,897
Greentown Service Group Co. Ltd.....	700,000	216,278
GRG Banking Equipment Co. Ltd., Class A.....	32,700	43,162

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	18,900	\$ 29,832
	14,500	19,378
	59,500	39,084
	40,799	46,933
*		
	36,700	21,764
*	55,100	31,944
	28,000	29,018
	17,400	21,099
	33,300	29,048
	12,700	27,937
	27,000	142,332
	31,500	69,535
	38,175	36,514
	854,000	496,487
	7,100	34,011
	70,521	89,731
*	10,600	8,271
	8,000	37,127
	52,698	50,928
	20,000	30,202
	38,600	65,756
	91,500	31,203
	21,000	35,290
*	655,500	131,871
	70,050	67,152
	11,600	27,460
	41,250	22,626
	143,400	43,522
*	670,836	265,157
	38,600	50,649
	17,200	48,296
	13,800	18,524
	13,557	30,449
	7,300	53,141
	18,220	44,084
	8,000	38,141
	40,660	105,822
	14,980	50,293
	37,746	30,110
*	25,000	25,211
*	27,100	25,871
	19,943	39,630
#*	110,500	42,777
	25,900	22,266
	47,012	52,674
*	30,030	42,932
Ω	78,800	87,516
	50,550	45,036
	256,300	803,355
Ω	269,000	423,814
	40,200	125,234
	727,399	2,055,383
	9,380	18,056
*	197,400	37,623
	42,700	54,722
*	103,000	77,346
	17,000	40,503
	87,900	66,656

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	305,000	\$ 678,901
	454,000	209,268
Ω	622,000	73,361
	36,700	30,413
	15,700	40,787
	22,772	72,844
	5,000	16,600
	94,600	37,789
	41,000	38,936
	3,500	11,684
	5,800	14,743
	18,266	57,865
	5,300	25,127
	9,844	28,032
	12,300	30,818
	13,900	46,069
	17,700	53,684
	15,500	39,218
	1,733	9,799
#Ω	22,800	71,312
	25,800	59,322
Ω	218,000	327,424
	10,800	40,042
*Ω	480,000	15,639
	25,561	43,456
	28,400	61,480
	139,500	182,236
*	15,400	20,156
*	180,000	11,726
*	1,400	11,422
	17,700	38,180
	25,800	20,972
	42,300	67,131
	69,983	410,800
	12,100	44,202
	26,474	62,433
	41,100	55,999
	27,800	47,587
	46,159	183,183
	11,480	20,925
*	84,700	46,485
	40,100	29,875
	59,500	29,967
	361,000	1,117,833
*	911,200	14,784
	47,700	84,233
*	42,500	69,492
	35,000	53,603
*	47,720	41,432
	300,600	87,112
	20,700	83,087
*	28,000	10,947
*	1,011,000	63,418
	157,000	376,909
	3,388	54,311
	63,900	68,415
	136,000	46,903
	8,500	26,556
*	1,396,000	17,194

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Hongli Zhihui Group Co. Ltd., Class A.....	29,100	\$ 25,198
#*Ω Hope Education Group Co. Ltd.....	2,376,000	91,183
* Hopefluent Group Holdings Ltd.....	96,000	12,809
* Hopson Development Holdings Ltd.....	663,062	306,540
Hoyuan Green Energy Co. Ltd., Class A.....	16,990	58,462
#*Ω Hua Hong Semiconductor Ltd.....	301,000	545,305
* Hua Yin International Holdings Ltd.....	115,000	1,275
Huaan Securities Co. Ltd., Class A.....	23,080	14,417
Huadong Medicine Co. Ltd., Class A.....	23,900	96,415
Huafa Property Services Group Co. Ltd.....	580,000	10,908
Huafon Chemical Co. Ltd., Class A.....	104,000	88,492
* Huafon Microfibre Shanghai Technology Co. Ltd., Class A.....	57,300	26,502
* Huafu Fashion Co. Ltd., Class A.....	77,300	32,850
Huagong Tech Co. Ltd., Class A.....	10,800	38,648
Hualan Biological Engineering, Inc., Class A.....	12,600	30,899
* Huanxi Media Group Ltd.....	380,000	30,201
Huapont Life Sciences Co. Ltd., Class A.....	86,950	51,094
Ω Huatai Securities Co. Ltd., Class H.....	194,200	229,102
Huaxi Securities Co. Ltd., Class A.....	48,200	50,036
Huaxia Bank Co. Ltd., Class A.....	176,536	148,973
Huayu Automotive Systems Co. Ltd., Class A.....	70,100	158,814
# Huazhong In-Vehicle Holdings Co. Ltd.....	156,000	45,861
Hubei Biocause Pharmaceutical Co. Ltd., Class A.....	143,000	52,596
Hubei Feilihua Quartz Glass Co. Ltd., Class A.....	8,550	30,020
Hubei Jumpcan Pharmaceutical Co. Ltd., Class A.....	26,500	111,203
Hubei Xingfa Chemicals Group Co. Ltd., Class A.....	41,300	94,161
Huishang Bank Corp. Ltd., Class H.....	123,900	37,573
Huizhou Desay Sv Automotive Co. Ltd., Class A.....	4,300	51,000
Hunan Aihua Group Co. Ltd., Class A.....	14,000	31,391
Hunan Er-Kang Pharmaceutical Co. Ltd., Class A.....	99,500	36,160
Hunan Gold Corp. Ltd., Class A.....	31,100	46,897
Hunan TV & Broadcast Intermediary Co. Ltd., Class A.....	42,600	27,832
Hunan Valin Steel Co. Ltd., Class A.....	148,900	113,226
Hunan Zhongke Electric Co. Ltd., Class A.....	24,000	26,956
Hundsun Technologies, Inc., Class A.....	19,400	56,782
* HUYA, Inc., ADR.....	39,605	121,587
Ω Hygeia Healthcare Holdings Co. Ltd., Class C.....	113,200	368,906
* Hytera Communications Corp. Ltd., Class A.....	61,000	41,707
* HyUnion Holding Co. Ltd., Class A.....	44,700	32,331
*Ω iDreamSky Technology Holdings Ltd.....	248,800	46,990
IEIT Systems Co. Ltd., Class A.....	11,700	45,865
Iflytek Co. Ltd., Class A.....	2,700	14,366
IKD Co. Ltd., Class A.....	18,500	47,900
#* I-Mab, Sponsored ADR.....	18,909	33,469
Ω IMAX China Holding, Inc.....	66,100	60,961
Imeik Technology Development Co. Ltd., Class A.....	2,700	102,006
Industrial & Commercial Bank of China Ltd., Class H.....	10,211,017	4,974,090
Industrial Bank Co. Ltd., Class A.....	283,145	621,067
Industrial Securities Co. Ltd., Class A.....	115,760	87,932
Infore Environment Technology Group Co. Ltd., Class A.....	108,400	67,068
#Ω Ingdan, Inc.....	313,000	46,437
Ingenic Semiconductor Co. Ltd., Class A.....	2,200	14,568
* Inkeverse Group Ltd.....	276,000	26,322
Inmyshow Digital Technology Group Co. Ltd., Class A.....	27,900	17,772
* Inner Mongolia BaoTou Steel Union Co. Ltd., Class A.....	345,920	68,392
Inner Mongolia Xingye Silver&Tin Mining Co. Ltd., Class A.....	51,300	61,520
Inner Mongolia Yili Industrial Group Co. Ltd., Class A.....	82,500	311,582
*Ω InnoCare Pharma Ltd.....	193,000	131,492
*Ω Innovent Biologics, Inc.....	58,000	233,677

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	26,600	\$ 17,690
	216,000	54,224
	6,700	10,382
	20,880	56,658
	238,000	58,515
*	144,800	485,080
	10,100	21,747
	205,000	45,795
	69,401	165,245
	27,950	47,285
	11,000	27,402
	11,570	54,695
	34,800	108,696
*Ω	72,300	238,574
	314,447	3,545,746
	1,328	13,344
	29,000	42,386
	21,700	63,391
	39,600	36,576
*	10,700	14,376
	60,700	58,128
*	10,700	16,184
	9,258	23,981
	24,600	31,386
	48,400	66,702
	302,000	288,343
	19,880	31,899
	79,300	75,513
	27,300	26,676
	7,700	44,966
	9,826	66,835
*	5,700	15,553
	20,400	24,937
	24,600	22,128
	119,800	60,932
	18,300	30,507
	24,600	53,442
	15,014	36,952
	81,100	62,372
*	12,500	15,686
	10,200	29,059
	6,200	61,791
	48,000	60,964
	107,600	49,755
	49,800	40,704
	10,500	13,159
	27,700	23,851
	11,440	32,713
	11,040	75,635
	4,300	23,205
	17,800	79,068
	90,800	49,578
	56,800	91,576
	294,500	23,292
	260,000	363,618
*	11,200	11,190
	39,900	36,223
	20,600	61,133
	41,600	28,461

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	28,733	\$ 78,652
	25,900	51,044
*	59,600	21,166
	1,052,000	76,869
	54,200	68,938
	20,420	49,805
*	11,800	12,477
#	18,225	478,042
*	91,400	34,709
Ω	412,000	242,673
	24,800	28,236
	8,920	18,367
	94,000	119,985
	46,400	69,477
	13,708	31,596
	108,342	105,062
*	10,000	30,634
	2,264,000	60,663
	28,300	41,616
Ω	686,000	106,061
	36,800	25,253
	412,000	65,219
	13,000	36,340
*	42,100	69,807
*	216,000	13,568
*Ω	68,000	14,640
*	13,000	1,660
	24,500	42,881
*Ω	250,000	8,353
	125,500	93,395
	2,973	18,989
	4,100	30,567
*	9,984	15,256
	17,500	51,296
	40,400	28,486
*	22,600	20,705
	330,900	588,971
	589,473	354,284
	13,020	34,366
*	106,000	18,468
	340,600	828,596
*	2,964,000	31,164
	2,600	14,241
*	650,000	1,627
*	48,100	21,027
	26,900	68,864
*	15,700	26,056
	1,600,000	1,433,435
*	6,700	27,830
	2,852	13,862
	10,800	31,004
#*	660,830	37,371
*	396,915	18,386
*	25,500	46,462
*	6,700	16,299
	12,900	111,383
	19,012	71,858
	30,500	6,669
	49,500	111,087

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	764,000	\$ 205,557
	163,500	27,900
Ω	374,100	298,146
	2,606,000	2,728,666
	87,600	127,428
*	189,800	54,420
	111,000	16,419
	27,607	50,426
	14,200	28,433
	47,187	85,408
	46,400	29,176
#*	1,730	47,886
*	28,000	387,042
	918,000	1,961,144
	42,500	39,859
*	23,500	16,750
	21,500	30,968
	580,000	44,648
	43,792	59,533
*	1,074,000	234,821
*	112,000	22,846
*	36,200	12,384
	127,100	83,983
*	71,240	28,968
	77,771	236,751
	22,600	48,263
	229,500	89,884
	64,300	41,065
Ω	774,500	858,770
	20,300	15,567
	116,200	313,258
	29,300	44,101
	1,008,000	163,142
	96,100	75,178
	28,400	34,930
	54,300	37,457
*	29,100	17,652
	8,610	27,064
*	20,300	21,297
	64,000	82,396
	95,318	338,010
*Ω	858,500	288,326
#*	258,000	19,958
	696,000	105,233
	28,400	46,445
	41,800	124,513
*Ω	146,000	159,362
	14,500	43,352
#Ω	332,000	98,342
*Ω	282,560	2,272,693
	42,800	18,682
#*	19,400	14,327
#Ω	173,600	93,008
	7,200	41,134
	66,000	23,413
	31,678	39,700
*	282,000	74,961
*	374,000	10,069
	64,800	274,072

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Minmetals Land Ltd.....	687,644	\$ 23,954
Ω Minsheng Education Group Co. Ltd.....	428,000	13,458
Minth Group Ltd.....	398,000	645,131
MLS Co. Ltd., Class A.....	70,500	68,016
* MMG Ltd.....	2,134,000	542,591
*Ω Mobvista, Inc.....	182,000	66,430
Monalisa Group Co. Ltd., Class A.....	20,500	32,319
*Ω Mulsanne Group Holding Ltd.....	40,000	5,066
Muyuan Foods Co. Ltd., Class A.....	107,154	526,673
*†† Myhome Real Estate Development Group Co. Ltd., Class A.....	111,200	3,407
MYS Group Co. Ltd., Class A.....	75,800	31,233
* NanJi E-Commerce Co. Ltd., Class A.....	73,286	31,164
Nanjing Hanrui Cobalt Co. Ltd., Class A.....	10,500	31,531
Nanjing Iron & Steel Co. Ltd., Class A.....	220,400	113,568
Nanjing King-Friend Biochemical Pharmaceutical Co. Ltd., Class A.....	26,191	47,516
* Nanjing Sample Technology Co. Ltd., Class H.....	67,000	7,920
Nanjing Xinjiekou Department Store Co. Ltd., Class A.....	44,800	37,834
Nantong Jianghai Capacitor Co. Ltd., Class A.....	26,300	51,330
NARI Technology Co. Ltd., Class A.....	78,868	230,684
* National Silicon Industry Group Co. Ltd., Class A.....	10,831	21,380
NAURA Technology Group Co. Ltd., Class A.....	2,700	85,407
* NavInfo Co. Ltd., Class A.....	41,100	37,134
NetDragon Websoft Holdings Ltd.....	168,500	230,796
NetEase, Inc.....	153,100	2,975,974
New China Life Insurance Co. Ltd., Class H.....	284,600	507,907
New Hope Dairy Co. Ltd., Class A.....	22,900	30,261
* New Hope Liuhe Co. Ltd., Class A.....	35,900	40,937
* Newborn Town, Inc.....	140,000	32,229
Newland Digital Technology Co. Ltd., Class A.....	12,400	27,258
Nexteer Automotive Group Ltd.....	546,000	247,404
* Nine Dragons Paper Holdings Ltd.....	858,000	317,878
Ninestar Corp., Class A.....	15,891	42,847
Ningbo BaoSi Energy Equipment Co. Ltd., Class A.....	17,700	14,437
Ningbo Haitian Precision Machinery Co. Ltd., Class A.....	11,000	31,764
Ningbo Huaxiang Electronic Co. Ltd., Class A.....	37,000	58,328
Ningbo Joyson Electronic Corp., Class A.....	35,893	72,295
Ningbo Orient Wires & Cables Co. Ltd., Class A.....	12,400	61,032
Ningbo Ronbay New Energy Technology Co. Ltd., Class A.....	15,307	60,663
Ningbo Tuopu Group Co. Ltd., Class A.....	6,800	46,198
Ningbo Xusheng Group Co. Ltd., Class A.....	12,908	24,205
Ningbo Yunsheng Co. Ltd., Class A.....	21,900	17,046
Ningbo Zhoushan Port Co. Ltd., Class A.....	63,480	31,668
#* NIO, Inc., Class A.....	70,830	397,560
#* Niu Technologies, Sponsored ADR.....	20,055	35,297
Noah Holdings Ltd., Sponsored ADR.....	1,324	15,623
Norinco International Cooperation Ltd., Class A.....	37,780	57,163
North Huajin Chemical Industries Co. Ltd., Class A.....	61,700	43,142
Northeast Securities Co. Ltd., Class A.....	32,000	29,799
Northking Information Technology Co. Ltd., Class A.....	12,152	23,130
NSFOCUS Technologies Group Co. Ltd., Class A.....	18,700	16,938
Ocean's King Lighting Science & Technology Co. Ltd., Class A.....	20,100	16,280
*Ω Ocumension Therapeutics.....	100,500	64,719
* Offcn Education Technology Co. Ltd., Class A.....	141,700	69,630
Offshore Oil Engineering Co. Ltd., Class A.....	103,100	80,372
Olympic Circuit Technology Co. Ltd., Class A.....	22,300	42,414
Oppein Home Group, Inc., Class A.....	9,163	78,257
Opple Lighting Co. Ltd., Class A.....	13,901	30,538
ORG Technology Co. Ltd., Class A.....	109,700	58,204
* Orient Group, Inc., Class A.....	151,400	36,279

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	51,000	\$ 761,338
Ω	178,800	69,656
*	26,500	35,848
	55,600	52,880
*	28,800	17,659
	19,345	46,944
*	6,000	165
	173,000	10,745
*	125,700	56,354
	9,600	32,279
*	103,100	40,523
	414,000	289,333
*	71,280	45,471
*	64,945	8,239,572
*Ω	134,000	77,011
*	1,790,000	17,009
*	235,900	40,724
	4,600	13,795
	1,229,000	382,069
	35,800	47,674
	5,600	21,658
	22,700	36,123
*	466,000	13,370
	1,697,582	2,111,562
	329,500	434,555
#*Ω	215,200	308,972
	1,655,500	6,958,962
	14,520	47,912
	86,700	115,704
	1,052,860	192,548
	80,800	286,639
	17,770	21,142
Ω	152,600	342,225
Ω	2,017,000	969,994
	1,282,687	96,931
	246,300	172,716
	89,500	81,392
#	390,000	18,689
	223,000	21,274
	5,027	56,009
*	263,000	92,797
	26,348	51,298
	65,129	934,601
	45,500	41,622
	20,000	30,555
	16,100	39,486
	11,561	45,612
	120,400	58,218
	13,860	25,182
Ω	72,000	40,297
*	203,900	74,123
*	12,300	48,828
	16,500	38,707
	24,800	25,336
*	54,700	109,260
*	384,000	31,379
*	48,097	99,080
	12,720	14,951
	8,260	39,897

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
#*	Radiance Holdings Group Co. Ltd.....	320,000 \$123,636
	Rainbow Digital Commercial Co. Ltd., Class A.....	48,600 33,506
*	Rastar Group, Class A.....	34,300 13,808
	Raytron Technology Co. Ltd., Class A.....	6,778 31,233
	Red Avenue New Materials Group Co. Ltd., Class A.....	5,400 17,938
Ω	Red Star Macalline Group Corp. Ltd., Class H.....	300,407 69,762
#*†Ω	Redco Properties Group Ltd.....	630,000 40,292
	Renhe Pharmacy Co. Ltd., Class A.....	57,900 46,167
*	Renrui Human Resources Technology Holdings Ltd.....	34,000 22,022
	Rianlon Corp., Class A.....	10,100 30,560
	Richinfo Technology Co. Ltd., Class A.....	16,300 34,152
	Risen Energy Co. Ltd., Class A.....	29,000 59,477
*	RiseSun Real Estate Development Co. Ltd., Class A.....	170,603 36,679
	Riyue Heavy Industry Co. Ltd., Class A.....	41,200 55,609
	Rongan Property Co. Ltd., Class A.....	52,800 17,062
*	Roshow Technology Co. Ltd., Class A.....	52,700 37,694
	Ruida Futures Co. Ltd., Class A.....	13,500 23,651
	Runjian Co. Ltd., Class A.....	10,100 40,793
	SAIC Motor Corp. Ltd., Class A.....	63,100 120,281
	Sailun Group Co. Ltd., Class A.....	60,200 101,213
	Sanan Optoelectronics Co. Ltd., Class A.....	11,600 17,769
*	SanFeng Intelligent Equipment Group Co. Ltd., Class A.....	68,100 31,973
*	Sangfor Technologies, Inc., Class A.....	1,700 12,919
	Sanquan Food Co. Ltd., Class A.....	21,004 33,734
	Sansteel Minguang Co. Ltd. Fujian, Class A.....	113,200 58,509
	Sansure Biotech, Inc., Class A.....	20,607 51,676
	Sany Heavy Equipment International Holdings Co. Ltd.....	519,000 337,790
	Sany Heavy Industry Co. Ltd., Class A.....	35,700 65,115
*	Satellite Chemical Co. Ltd., Class A.....	79,857 152,034
	Sealand Securities Co. Ltd., Class A.....	112,300 50,553
#*	Seazen Group Ltd.....	1,277,333 175,647
*	Seazen Holdings Co. Ltd., Class A.....	31,300 43,139
#	S-Enjoy Service Group Co. Ltd.....	173,000 57,296
	SF Holding Co. Ltd., Class A.....	72,867 358,763
	Shandong Bohui Paper Industrial Co. Ltd., Class A.....	36,400 26,356
	Shandong Buchang Pharmaceuticals Co. Ltd., Class A.....	14,718 31,020
#*	Shandong Chenming Paper Holdings Ltd., Class H.....	105,000 21,859
	Shandong Dawn Polymer Co. Ltd., Class A.....	17,300 23,587
	Shandong Dongyue Organosilicon Material Co. Ltd., Class A.....	37,300 34,425
Ω	Shandong Gold Mining Co. Ltd., Class H.....	131,000 188,600
	Shandong Head Group Co. Ltd., Class A.....	11,700 24,231
	Shandong Himile Mechanical Science & Technology Co. Ltd., Class A.....	12,300 45,737
	Shandong Hi-speed Co. Ltd., Class A.....	35,300 57,526
	Shandong Hi-Speed New Energy Group Ltd.....	220,000 51,529
	Shandong Hi-Speed Road & Bridge Co. Ltd., Class A.....	41,800 31,300
	Shandong Hualu Hengsheng Chemical Co. Ltd., Class A.....	37,330 126,724
*	Shandong Humon Smelting Co. Ltd., Class A.....	45,300 57,952
	Shandong Jincheng Pharmaceutical Group Co. Ltd., Class A.....	12,600 22,567
	Shandong Linglong Tyre Co. Ltd., Class A.....	33,300 90,998
	Shandong Nanshan Aluminum Co. Ltd., Class A.....	179,300 71,629
	Shandong New Beiyang Information Technology Co. Ltd., Class A.....	15,500 12,573
	Shandong Pharmaceutical Glass Co. Ltd., Class A.....	16,400 53,836
	Shandong Publishing & Media Co. Ltd., Class A.....	47,900 64,814
	Shandong Sun Paper Industry JSC Ltd., Class A.....	85,761 145,198
	Shandong Weifang Rainbow Chemical Co. Ltd., Class A.....	4,700 35,361
	Shandong Weigao Group Medical Polymer Co. Ltd., Class H.....	1,116,400 713,159
*	Shandong Yisheng Livestock & Poultry Breeding Co. Ltd., Class A.....	37,100 51,464
	Shanghai Aiko Solar Energy Co. Ltd., Class A.....	45,100 86,945
	Shanghai AJ Group Co. Ltd., Class A.....	54,031 35,665

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	19,880	\$ 43,591
	64,100	77,589
	7,700	44,911
	13,821	78,902
	24,200	40,630
	14,500	28,274
	232,300	75,136
	16,065	27,572
	98,000	14,425
	12,800	20,261
#	99,000	118,042
	81,000	22,804
	6,490	27,317
	8,232	23,496
	34,500	14,003
	20,300	49,993
Ω	9,800	40,715
*Ω	7,100	12,223
	57,300	29,110
	237,000	290,327
	918,400	40,045
	24,000	86,330
*	3,900	18,006
	7,900	19,728
	11,700	41,258
	14,400	26,121
*	33,000	23,551
	39,200	38,130
*	10,600	13,602
	23,100	31,626
	19,200	24,250
	18,000	76,823
	27,900	23,645
	23,800	36,470
	3,931	23,249
	1,784	39,674
	3,900	20,175
	119,000	26,237
	18,500	22,488
	44,500	43,032
	248,100	236,232
	22,053	50,542
	16,100	34,406
	60,900	54,596
	21,100	44,186
	61,900	54,525
	48,100	58,060
	9,800	39,381
	59,600	20,501
	17,036	20,076
	90,800	75,173
	35,000	49,516
	20,700	34,297
	15,500	43,351
	60,600	52,640
	10,181	22,564
	63,400	37,784
	102,580	67,318
	59,800	41,251

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Shanxi Taigang Stainless Steel Co. Ltd., Class A.....	83,500	\$ 41,503
* Shanying International Holding Co. Ltd., Class A.....	183,800	43,727
* Shengda Resources Co. Ltd., Class A.....	32,200	38,694
Shenghe Resources Holding Co. Ltd., Class A.....	23,500	26,984
#*Ω Shengjing Bank Co. Ltd., Class H.....	128,000	11,435
Shengyi Technology Co. Ltd., Class A.....	26,500	53,046
Shengyuan Environmental Protection Co. Ltd., Class A.....	14,200	25,453
Shennan Circuits Co. Ltd., Class A.....	7,916	58,265
Ω Shenwan Hongyuan Group Co. Ltd., Class H.....	162,400	28,048
Shenyang Xingqi Pharmaceutical Co. Ltd., Class A.....	1,960	39,392
Shenzhen Agricultural Products Group Co. Ltd., Class A.....	62,000	50,402
* Shenzhen Airport Co. Ltd., Class A.....	81,000	69,909
Shenzhen Aisidi Co. Ltd., Class A.....	47,700	53,810
Shenzhen Capchem Technology Co. Ltd., Class A.....	10,080	52,228
Shenzhen Center Power Tech Co. Ltd., Class A.....	9,100	14,987
Shenzhen Cereals Holdings Co. Ltd., Class A.....	28,900	26,885
Shenzhen Click Technology Co. Ltd., Class A.....	13,300	18,543
Shenzhen Colibri Technologies Co. Ltd., Class A.....	18,200	31,673
Shenzhen Das Intellitech Co. Ltd., Class A.....	81,600	30,823
Shenzhen Desay Battery Technology Co., Class A.....	17,193	48,930
Shenzhen Dynanonic Co. Ltd., Class A.....	7,374	42,633
Shenzhen Envicool Technology Co. Ltd., Class A.....	16,700	44,694
* Shenzhen Everwin Precision Technology Co. Ltd., Class A.....	46,080	53,945
Shenzhen Expressway Corp. Ltd., Class H.....	216,000	173,365
Shenzhen Fastprint Circuit Tech Co. Ltd., Class A.....	15,700	22,579
* Shenzhen FRD Science & Technology Co. Ltd., Class A.....	21,000	33,502
Shenzhen Gas Corp. Ltd., Class A.....	60,600	53,689
Shenzhen Gongjin Electronics Co. Ltd., Class A.....	23,900	21,826
Shenzhen H&T Intelligent Control Co. Ltd., Class A.....	33,800	48,064
Shenzhen Heungkong Holding Co. Ltd., Class A.....	109,100	25,077
Shenzhen Huaqiang Industry Co. Ltd., Class A.....	39,200	50,870
Shenzhen Inovance Technology Co. Ltd., Class A.....	7,450	58,103
Shenzhen International Holdings Ltd.....	715,917	589,197
Shenzhen Investment Holdings Bay Area Development Co. Ltd.....	96,500	17,385
Shenzhen Investment Ltd.....	1,378,668	194,116
Shenzhen Jieshun Science & Technology Industry Co. Ltd., Class A.....	14,800	16,253
Shenzhen Jufei Optoelectronics Co. Ltd., Class A.....	65,400	39,257
Shenzhen Kaifa Technology Co. Ltd., Class A.....	21,000	34,853
Shenzhen Kangtai Biological Products Co. Ltd., Class A.....	5,560	16,185
Shenzhen Kedali Industry Co. Ltd., Class A.....	5,600	52,734
Shenzhen Kingdom Sci-Tech Co. Ltd., Class A.....	15,500	22,268
Shenzhen Kingkey Smart Agriculture Times Co. Ltd., Class A.....	24,233	57,033
Shenzhen Kinwong Electronic Co. Ltd., Class A.....	19,300	46,712
Shenzhen Kstar Science & Technology Co. Ltd., Class A.....	15,500	43,141
Shenzhen Laibao Hi-tech Co. Ltd., Class A.....	24,100	26,892
Shenzhen Leaguer Co. Ltd., Class A.....	46,673	41,931
Shenzhen Megmeet Electrical Co. Ltd., Class A.....	20,400	55,441
Shenzhen Microgate Technology Co. Ltd., Class A.....	34,500	34,067
Shenzhen Mindray Bio-Medical Electronics Co. Ltd., Class A.....	13,200	494,173
Shenzhen MTC Co. Ltd., Class A.....	133,018	87,744
* Shenzhen Neptunus Bioengineering Co. Ltd., Class A.....	105,500	37,173
Shenzhen New Industries Biomedical Engineering Co. Ltd., Class A.....	5,900	56,804
Shenzhen New Nanshan Holding Group Co. Ltd., Class A.....	65,600	25,077
* Shenzhen Overseas Chinese Town Co. Ltd., Class A.....	104,500	43,002
Shenzhen Properties & Resources Development Group Ltd., Class A.....	17,800	21,359
Shenzhen Salubris Pharmaceuticals Co. Ltd., Class A.....	12,287	44,396
Shenzhen SC New Energy Technology Corp., Class A.....	7,600	59,880
Shenzhen SED Industry Co. Ltd., Class A.....	20,800	50,897
Shenzhen SEG Co. Ltd., Class A.....	21,500	20,555

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	33,643	\$ 50,977
	13,900	42,880
	5,000	15,732
	49,600	52,034
	17,300	40,266
	100,200	62,938
	49,000	49,362
	3,442	65,519
	4,500	16,607
	48,800	40,002
*	101,200	29,324
	67,416	43,014
	23,900	49,053
	17,600	14,517
	26,147	84,315
	55,400	32,229
	140,000	77,432
	87,100	775,661
*	47,600	50,394
	29,713	81,495
*††	49,856	2,815
	9,300	44,753
	21,300	59,357
*	73,300	20,397
	1,869,521	167,773
*	12,300	15,676
	16,200	33,437
	26,900	58,212
	78,700	64,219
	284,000	90,805
	11,570	16,064
*	31,856	31,738
	281,700	89,843
*	19,600	44,061
	5,200	13,208
	25,700	82,833
*	74,800	40,616
*	29,600	41,275
	162,680	182,165
	25,960	40,349
	51,500	69,529
	9,000	63,462
#	1,954,000	135,020
*	348,000	12,233
Ω	264,000	175,899
	5,800	18,843
	3,735,000	1,347,723
	8,200	27,186
	81,480	44,859
	1,130,000	124,386
	18,800	54,711
*	1,274,400	15,242
	68,000	105,632
	32,314	64,029
	42,800	42,738
	23,414	101,784
	548,000	241,099
*	1,596,000	216,417
	572,400	1,505,116

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	28,678	\$ 52,004
	7,200	31,773
	11,300	37,139
	45,800	43,305
	1,128,000	470,571
	252,000	572,341
	23,086	44,961
*	10,280	51,570
	33,900	47,193
	650,945	206,352
	21,600	25,768
*	1,086,412	90,639
	30,800	38,179
	5,730	28,619
	42,710	40,044
#*††	474,000	11,277
	83,700	43,072
	34,600	18,255
*	8,700	63,409
*	484,000	12,006
	669,719	363,901
	1,300	23,033
	30,700	63,134
*	63,400	61,538
*	61,000	3,257
	57,800	33,568
	1,229,500	151,160
#*	470,000	66,667
	27,141	86,179
	23,600	257,728
	121,700	40,386
	155,600	956,377
	8,480	52,119
*††Ω	120,000	971
*	33,300	30,663
*	15,500	11,919
	32,400	52,676
	20,320	43,959
	3,371	16,576
	14,710	20,523
	22,800	34,882
	44,400	77,188
	94,150	45,406
	15,200	17,564
	3,040	43,466
	6,800	57,202
	21,300	20,976
	4,040	48,101
	194,000	108,185
	690,000	73,343
	12,479	39,354
*	9,000	14,339
	58,137	47,596
	125,030	70,380
	116,000	81,310
*	11,500	18,076
	17,300	34,618
	19,000	28,673
	443,666	138,670

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* TCL Technology Group Corp., Class A.....	256,960	\$ 144,986
TCL Zhonghuan Renewable Energy Technology Co. Ltd., Class A.....	72,178	123,638
Telling Telecommunication Holding Co. Ltd., Class A.....	34,400	35,420
Ten Pao Group Holdings Ltd.....	172,000	20,663
Tencent Holdings Ltd.....	1,119,900	38,873,185
* Tencent Music Entertainment Group, ADR.....	116,566	1,095,720
Tenfu Cayman Holdings Co. Ltd.....	66,000	37,434
Three Squirrels, Inc., Class A.....	16,400	39,613
Three's Co. Media Group Co. Ltd., Class A.....	5,246	37,165
Thunder Software Technology Co. Ltd., Class A.....	3,200	22,346
Tian An China Investment Co. Ltd.....	209,000	90,275
Tian Di Science & Technology Co. Ltd., Class A.....	90,900	72,599
# Tian Lun Gas Holdings Ltd.....	80,000	37,045
Tiande Chemical Holdings Ltd.....	252,000	36,562
Tiangong International Co. Ltd.....	772,000	166,055
Tianjin 712 Communication & Broadcasting Co. Ltd., Class A.....	16,000	55,435
Tianjin Capital Environmental Protection Group Co. Ltd., Class H.....	130,000	43,693
Tianjin Development Holdings Ltd.....	186,000	34,562
Tianjin Pharmaceutical Da Re Tang Group Corp. Ltd., Class A.....	7,200	26,409
Tianjin Port Development Holdings Ltd.....	1,068,000	64,877
Tianjin Ringpu Bio-Technology Co. Ltd., Class A.....	18,500	34,565
Tianjin Teda Co. Ltd., Class A.....	79,200	39,183
Tianjin You Fa Steel Pipe Group Stock Co. Ltd., Class A.....	49,500	39,649
* Tianma Microelectronics Co. Ltd., Class A.....	52,549	60,823
# Tianneng Power International Ltd.....	396,000	307,391
Tianshan Aluminum Group Co. Ltd., Class A.....	134,487	98,079
Tianshui Huatian Technology Co. Ltd., Class A.....	54,302	49,255
† Tianyun International Holdings Ltd.....	138,000	57,340
Tibet Cheezheng Tibetan Medicine Co. Ltd., Class A.....	4,800	12,641
Tibet Rhodiola Pharmaceutical Holding Co., Class A.....	7,300	40,086
* Tibet Tianlu Co. Ltd., Class A.....	34,710	18,203
Tingyi Cayman Islands Holding Corp.....	554,000	551,639
* Titan Wind Energy Suzhou Co. Ltd., Class A.....	42,500	52,833
TK Group Holdings Ltd.....	102,000	17,597
Tofflon Science & Technology Group Co. Ltd., Class A.....	24,100	45,941
Toly Bread Co. Ltd., Class A.....	55,220	50,230
Tomson Group Ltd.....	248,944	46,542
Tong Ren Tang Technologies Co. Ltd., Class H.....	336,000	243,338
* Tongcheng Travel Holdings Ltd.....	375,600	766,169
* Tongdao Liepin Group.....	115,200	57,116
TongFu Microelectronics Co. Ltd., Class A.....	40,700	104,188
* Tongguan Gold Group Ltd.....	230,000	12,277
Tonghua Dongbao Pharmaceutical Co. Ltd., Class A.....	30,900	39,939
* Tongkun Group Co. Ltd., Class A.....	20,200	33,467
Tongling Jingda Special Magnet Wire Co. Ltd., Class A.....	63,700	30,968
Tongling Nonferrous Metals Group Co. Ltd., Class A.....	266,105	112,052
Tongwei Co. Ltd., Class A.....	91,079	295,622
Tongyu Communication, Inc., Class A.....	9,300	16,051
Tongyu Heavy Industry Co. Ltd., Class A.....	117,200	35,442
Top Spring International Holdings Ltd.....	95,000	6,562
* Topchoice Medical Corp., Class A.....	4,200	34,819
* Topsec Technologies Group, Inc., Class A.....	45,000	43,024
Ω Topsports International Holdings Ltd.....	781,000	506,229
Towngas Smart Energy Co. Ltd.....	351,996	130,170
* TPV Technology Co. Ltd., Class A.....	110,500	34,712
Transfar Zhilian Co. Ltd., Class A.....	99,800	58,676
TravelSky Technology Ltd., Class H.....	339,500	341,482
* Trigiant Group Ltd.....	420,000	17,992
Trina Solar Co. Ltd., Class A.....	31,435	101,348

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Trip.com Group Ltd., ADR.....	41,011	\$1,499,362
* Trip.com Group Ltd.....	22,350	813,527
#* Triumph New Energy Co. Ltd., Class H.....	76,000	39,101
Truking Technology Ltd., Class A.....	31,800	36,010
Truly International Holdings Ltd.....	1,045,140	78,552
Ω Tsaker New Energy Tech Co. Ltd.....	61,500	6,903
* Tunghsu Optoelectronic Technology Co. Ltd., Class A.....	112,700	26,530
* Tuniu Corp., Sponsored ADR.....	18,924	12,770
* Unigroup Guoxin Microelectronics Co. Ltd., Class A.....	8,179	59,550
Unilumin Group Co. Ltd., Class A.....	60,400	46,614
Uni-President China Holdings Ltd.....	767,966	431,384
* Unisplendour Corp. Ltd., Class A.....	30,640	66,245
* United Strength Power Holdings Ltd.....	41,000	25,380
Universal Scientific Industrial Shanghai Co. Ltd., Class A.....	44,627	79,187
Valiant Co. Ltd., Class A.....	26,800	47,877
Vatti Corp. Ltd., Class A.....	25,800	19,871
*Ω Venus MedTech Hangzhou, Inc., Class H.....	132,500	95,249
Victory Giant Technology Huizhou Co. Ltd., Class A.....	23,900	49,243
* Vipshop Holdings Ltd., ADR.....	88,818	1,411,318
Walvax Biotechnology Co. Ltd., Class A.....	14,100	32,421
Wangneng Environment Co. Ltd., Class A.....	18,508	36,046
Wangsu Science & Technology Co. Ltd., Class A.....	36,600	39,495
Wanguo International Mining Group Ltd.....	162,000	90,410
Wanhua Chemical Group Co. Ltd., Class A.....	58,180	566,946
Want Want China Holdings Ltd.....	1,364,000	750,749
Wanxiang Qianchao Co. Ltd., Class A.....	112,520	68,237
Wasion Holdings Ltd.....	244,000	132,248
Wasu Media Holding Co. Ltd., Class A.....	55,700	51,917
# Weibo Corp., Sponsored ADR.....	27,414	222,053
Weibo Corp., Class A.....	2,280	18,239
Weichai Power Co. Ltd., Class H.....	435,120	768,188
Weifu High-Technology Group Co. Ltd., Class A.....	34,700	77,773
Weihai Guangwei Composites Co. Ltd., Class A.....	18,540	60,660
*Ω Weimob, Inc.....	614,000	136,794
* Weiqiao Textile Co., Class H.....	205,500	90,384
Wellhope Foods Co. Ltd., Class A.....	33,300	33,413
Wens Foodstuffs Group Co. Ltd., Class A.....	47,900	125,482
Western Mining Co. Ltd., Class A.....	34,800	68,971
Western Securities Co. Ltd., Class A.....	38,904	32,335
Western Superconducting Technologies Co. Ltd., Class A.....	4,196	20,706
Wharf Holdings Ltd.....	164,000	479,157
Will Semiconductor Co. Ltd. Shanghai, Class A.....	1,685	20,273
Winall Hi-Tech Seed Co. Ltd., Class A.....	27,100	26,719
Windey Energy Technology Group Co. Ltd., Class A.....	39,110	45,686
* Wingtech Technology Co. Ltd., Class A.....	23,400	109,111
Winner Medical Co. Ltd., Class A.....	13,940	59,985
Winning Health Technology Group Co. Ltd., Class A.....	25,900	20,477
Wolong Electric Group Co. Ltd., Class A.....	52,700	69,939
WPG Shanghai Smart Water PCL, Class A.....	7,600	6,947
Wuhan DR Laser Technology Corp. Ltd., Class A.....	3,320	19,429
Wuhan Fingu Electronic Technology Co. Ltd., Class A.....	16,700	17,206
Wuhan Guide Infrared Co. Ltd., Class A.....	35,718	26,823
Wuhan Jingce Electronic Group Co. Ltd., Class A.....	1,800	13,350
* Wuhan P&S Information Technology Co. Ltd., Class A.....	23,000	13,478
Wuhan Raycus Fiber Laser Technologies Co. Ltd., Class A.....	7,500	18,890
Wuhu Token Science Co. Ltd., Class A.....	44,178	28,390
# Wuling Motors Holdings Ltd.....	280,000	11,121
WUS Printed Circuit Kunshan Co. Ltd., Class A.....	30,430	83,393
Wushang Group Co. Ltd., Class A.....	20,700	21,847

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	3,071	\$ 30,641
*	16,200	30,918
	50,300	139,104
	5,000	20,941
*	71,300	55,031
	4,700	16,667
	215,500	168,951
*	74,600	80,198
	16,776	43,482
Ω	474,500	120,492
	108,100	76,431
	49,800	67,224
	5,900	70,726
	8,094	13,514
	25,350	49,210
	72,700	69,161
	18,000	36,454
	21,000	36,716
	36,978	78,640
	96,500	85,576
	20,100	63,772
	36,400	18,963
	18,800	19,301
	22,700	41,779
#*Ω	625,000	984,705
	14,600	30,731
*	432,000	14,475
*	44,200	73,007
	414,493	82,082
	49,000	36,946
	48,000	14,106
	215,000	182,591
	11,400	32,458
	11,000	17,951
	47,800	44,039
	13,400	50,362
	75,200	51,979
#*	253,200	285,510
*	67,900	26,295
	7,240	38,567
	122,799	62,933
	1,399,414	195,588
	1,796,283	824,748
	136,100	66,976
*	27,500	34,541
	16,000	21,541
*	81,200	338,169
#	763,826	376,154
	14,300	39,500
*	30,350	45,829
Ω	464,000	636,191
*	35,000	1,947
	11,900	40,307
#Ω	67,500	65,050
	9,800	44,801
	4,900	42,273
	8,500	26,374
	13,700	26,472
	17,520	33,213

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Yantai Jereh Oilfield Services Group Co. Ltd., Class A.....	13,100	\$ 48,000
* YanTai Shuangta Food Co. Ltd., Class A.....	31,800	17,427
Yantai Zhenghai Bio-tech Co. Ltd., Class A.....	4,800	13,833
Yantai Zhenghai Magnetic Material Co. Ltd., Class A.....	25,300	32,379
* Yeahka Ltd.....	50,400	78,807
Yealink Network Technology Corp. Ltd., Class A.....	15,179	51,531
Yeebo International Holdings Ltd.....	62,000	22,918
YGSOFT, Inc., Class A.....	51,436	33,808
Yibin Tianyuan Group Co. Ltd., Class A.....	46,360	27,759
*Ω YiChang HEC ChangJiang Pharmaceutical Co. Ltd., Class H.....	179,000	194,507
Yifeng Pharmacy Chain Co. Ltd., Class A.....	19,026	100,562
Yihai International Holding Ltd.....	208,000	266,960
Yintai Gold Co. Ltd., Class A.....	53,280	104,739
Yip's Chemical Holdings Ltd.....	88,000	16,556
* Yiren Digital Ltd., Sponsored ADR.....	47,844	205,729
Ω Yixin Group Ltd.....	345,500	21,436
Yixintang Pharmaceutical Group Co. Ltd., Class A.....	29,700	76,454
Yonfer Agricultural Technology Co. Ltd., Class A.....	67,100	96,350
YongXing Special Materials Technology Co. Ltd., Class A.....	16,099	100,026
Yotrio Group Co. Ltd., Class A.....	68,400	24,212
Youngor Fashion Co. Ltd., Class A.....	41,200	38,674
Youngy Co. Ltd., Class A.....	4,300	23,876
* Youzu Interactive Co. Ltd., Class A.....	21,900	29,572
* YTO Express Group Co. Ltd., Class A.....	73,400	114,145
* Yuan Longping High-tech Agriculture Co. Ltd., Class A.....	9,456	16,517
Yuexiu Property Co. Ltd.....	797,058	499,122
Yuexiu Transport Infrastructure Ltd.....	348,752	190,846
Yum China Holdings, Inc.....	70,680	2,439,253
Yunda Holding Co. Ltd., Class A.....	84,092	73,074
Yunnan Aluminium Co. Ltd., Class A.....	64,100	95,943
Yunnan Baiyao Group Co. Ltd., Class A.....	15,498	100,477
Yunnan Copper Co. Ltd., Class A.....	59,600	83,869
Yunnan Energy New Material Co. Ltd., Class A.....	13,852	81,957
Yunnan Tin Co. Ltd., Class A.....	38,200	67,030
Yusys Technologies Co. Ltd., Class A.....	11,300	18,700
Yutong Bus Co. Ltd., Class A.....	52,400	110,670
Zangge Mining Co. Ltd., Class A.....	28,800	99,383
ZBOM Home Collection Co. Ltd., Class A.....	14,742	30,679
Zhangzhou Pientzhuang Pharmaceutical Co. Ltd., Class A.....	3,600	99,947
Zhaojin Mining Industry Co. Ltd., Class H.....	282,000	262,873
Zhe Jiang Li Zi Yuan Food Co. Ltd., Class A.....	11,830	18,397
Zhefu Holding Group Co. Ltd., Class A.....	146,600	63,094
* Zhejiang Century Huatong Group Co. Ltd., Class A.....	68,700	40,113
Zhejiang Cfmoto Power Co. Ltd., Class A.....	6,400	83,733
Zhejiang China Commodities City Group Co. Ltd., Class A.....	42,900	44,504
Zhejiang Chint Electrics Co. Ltd., Class A.....	36,700	95,359
Zhejiang Communications Technology Co. Ltd., Class A.....	100,800	50,755
Zhejiang Crystal-Optech Co. Ltd., Class A.....	18,800	25,759
Zhejiang Dahua Technology Co. Ltd., Class A.....	19,000	41,054
Zhejiang Dingli Machinery Co. Ltd., Class A.....	7,840	56,386
Zhejiang Expressway Co. Ltd., Class H.....	593,399	440,813
Zhejiang Garden Biopharmaceutical Co. Ltd., Class A.....	25,800	33,021
Zhejiang Hailiang Co. Ltd., Class A.....	42,600	54,175
Zhejiang HangKe Technology, Inc. Co., Class A.....	15,826	43,773
Zhejiang Hangmin Co. Ltd., Class A.....	40,400	39,695
Zhejiang Hisoar Pharmaceutical Co. Ltd., Class A.....	50,600	33,922
Zhejiang Huace Film & Television Co. Ltd., Class A.....	60,200	39,301
Zhejiang Huahai Pharmaceutical Co. Ltd., Class A.....	36,010	58,043
Zhejiang Huayou Cobalt Co. Ltd., Class A.....	20,940	72,696

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	63,100	\$ 65,537
	12,100	25,955
	10,500	28,302
	24,200	110,283
*	31,000	24,824
	37,420	49,465
*	48,800	27,739
	20,300	54,378
	22,800	56,957
	48,400	107,640
	49,400	52,968
	41,500	53,063
	27,000	32,935
*	31,800	44,695
	55,176	123,353
	114,340	55,218
	9,572	36,261
	18,800	26,381
	45,300	35,476
	11,940	34,929
	4,900	22,711
	113,000	83,341
	46,800	31,534
	9,200	64,796
	32,580	18,550
*	7,520	17,329
	106,200	77,570
*	39,600	30,718
	37,600	41,173
	21,800	26,751
	35,294	76,210
	38,900	73,689
	7,800	23,198
	45,640	48,617
	34,200	13,341
	49,500	26,758
	34,400	69,918
	25,500	31,712
	17,100	44,468
	143,600	166,039
	45,000	60,518
*	8,500	12,343
*	906,000	12,423
*Ω	264,900	413,844
	2,700	38,508
	80,400	105,599
	91,800	54,255
	32,000	32,870
	390,500	659,173
	51,600	46,974
*††	321,400	6,715
#*	283,455	189,730
Ω	447,000	99,623
#*	778,000	24,762
	34,765	32,327
	89,650	220,078
	14,300	42,863
	63,100	51,563
	293,000	155,800

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
ZTE Corp., Class H.....	168,520	\$ 292,849
ZTO Express Cayman, Inc., ADR.....	52,403	857,313
ZTO Express Cayman, Inc.....	22,000	357,499
TOTAL CHINA.....		<u>312,087,216</u>
COLOMBIA — (0.1%)		
Almacenes Exito SA, BDR.....	68,647	216,289
BAC Holding International Corp.....	314,764	20,613
Banco de Bogota SA.....	14,751	120,464
Bancolombia SA, Sponsored ADR.....	8,158	256,651
Bancolombia SA.....	20,965	176,378
Bolsa de Valores de Colombia.....	3,425	9,403
Celsia SA ESP.....	126,912	108,042
* CEMEX Latam Holdings SA.....	49,384	32,263
Corp. Financiera Colombiana SA.....	46,392	196,576
Ecopetrol SA.....	316,126	189,563
EVERTEC, Inc., BDR.....	33	1,331
Grupo Energia Bogota SA ESP.....	148,716	86,885
Grupo Nutresa SA.....	1,494	17,250
Interconexion Electrica SA ESP.....	34,835	150,827
Mineros SA.....	75,622	37,287
Promigas SA ESP.....	7,608	9,847
Sociedad Portafolio SA.....	1,494	2,597
TOTAL COLOMBIA.....		<u>1,632,266</u>
CZECH REPUBLIC — (0.1%)		
Komerčni Banka AS.....	12,854	421,710
Ω Moneta Money Bank AS.....	104,876	451,332
TOTAL CZECH REPUBLIC.....		<u>873,042</u>
EGYPT — (0.0%)		
Commercial International Bank - Egypt (CIB), GDR.....	385,391	454,110
* EFG Holding S.A.E., GDR.....	15,330	7,662
TOTAL EGYPT.....		<u>461,772</u>
GREECE — (0.5%)		
* Aegean Airlines SA.....	17,670	234,236
* Alpha Services & Holdings SA.....	376,521	670,534
Athens Water Supply & Sewage Co. SA.....	13,150	81,740
Autohellas Tourist & Trading SA.....	10,750	155,491
Avax SA.....	17,257	30,583
Bank of Greece.....	9,862	152,063
* Ellaktor SA.....	32,777	87,542
ElvalHalcor SA.....	30,835	79,456
Entersoft SA Software Development & Related Services Co.....	3,565	23,795
Epsilon Net SA.....	7,793	78,324
* Eurobank Ergasias Services & Holdings SA, Class A.....	353,467	681,295
*†† FF Group.....	11,777	0
Fourlis Holdings SA.....	17,514	76,830
GEK Terna Holding Real Estate Construction SA.....	24,768	372,751
Hellenic Exchanges - Athens Stock Exchange SA.....	9,416	55,671
Hellenic Telecommunications Organization SA.....	26,133	362,853
Helleniq Energy Holdings SA.....	28,042	224,910
Ideal Holdings SA.....	8,897	62,622
Intracom Holdings SA.....	28,810	116,474
* Intracom SA Technical & Steel Constructions.....	10,661	56,910
Jumbo SA.....	21,594	607,649

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GREECE — (Continued)		
	4,083	\$ 43,629
* Kri-Kri Milk Industry SA.....		
* LAMDA Development SA.....	20,282	153,078
Motor Oil Hellas Corinth Refineries SA.....	24,847	680,711
Mytilineos SA.....	14,552	597,497
* National Bank of Greece SA.....	88,548	673,235
* Piraeus Financial Holdings SA.....	117,081	474,147
Piraeus Port Authority SA.....	3,226	87,050
Quest Holdings SA.....	11,811	67,690
Sarantis SA.....	7,247	68,734
Terna Energy SA.....	2,588	42,002
Thrace Plastics Holding & Co.....	11,889	55,996
TOTAL GREECE.....		<u>7,155,498</u>
HONG KONG — (0.0%)		
*†† Anxin-China Holdings Ltd.....	784,000	0
*†† CECEP COSTIN New Materials Group Ltd.....	186,000	0
*†† China Common Rich Renewable Energy Investments Ltd.....	1,016,000	0
China Properties Investment Holdings Ltd.....	128,000	1,274
Gushengtang Holdings Ltd.....	29,300	141,747
* Kai Yuan Holdings Ltd.....	1,320,000	2,669
†† Nan Hai Corp. Ltd.....	4,000,000	3,377
*†† Tian Shan Development Holding Ltd.....	114,000	0
†† Untrade.Ch Wood Opti.....	164,000	3,541
*†† Untrade.Lumena Newmat.....	23,400	0
TOTAL HONG KONG.....		<u>152,608</u>
HUNGARY — (0.2%)		
#* 4iG Nyrt.....	18,019	40,315
Magyar Telekom Telecommunications PLC.....	130,872	283,631
#* MASTERPLAST Nyrt.....	1,200	9,833
MOL Hungarian Oil & Gas PLC.....	157,704	1,291,017
* Opus Global Nyrt.....	78,422	92,836
OTP Bank Nyrt.....	30,688	1,421,951
TOTAL HUNGARY.....		<u>3,139,583</u>
INDIA — (19.5%)		
360 ONE WAM Ltd.....	62,404	466,282
* 3i Infotech Ltd.....	86,375	63,872
3M India Ltd.....	363	151,011
63 Moons Technologies Ltd.....	9,438	48,359
Aarti Industries Ltd.....	57,016	451,417
* Aarti Pharmed Labs Ltd.....	14,254	91,415
* Aavas Financiers Ltd.....	12,308	218,592
ABB India Ltd.....	4,767	267,814
Accelya Solutions India Ltd.....	707	15,554
Action Construction Equipment Ltd.....	13,972	164,509
* Adani Energy Solutions Ltd.....	12,549	162,626
* Adani Green Energy Ltd.....	32,124	651,711
Adani Total Gas Ltd.....	20,790	255,393
ADF Foods Ltd.....	22,990	59,542
* Aditya Birla Capital Ltd.....	137,298	282,657
Advanced Enzyme Technologies Ltd.....	19,244	88,066
Aegis Logistics Ltd.....	63,627	289,581
* Affle India Ltd.....	3,312	49,542
AGI Greenpac Ltd.....	11,808	113,753
Agro Tech Foods Ltd.....	3,238	32,546
Ahluwalia Contracts India Ltd.....	14,434	148,587
AIA Engineering Ltd.....	10,936	535,906

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Ajanta Pharma Ltd.....	20,197	\$ 530,483
Akzo Nobel India Ltd.....	4,369	137,837
Alembic Ltd.....	38,303	43,270
Alembic Pharmaceuticals Ltd.....	26,863	312,992
Alkyl Amines Chemicals.....	4,697	135,239
* Allcargo Gati Ltd.....	16,070	24,349
Allcargo Logistics Ltd.....	164,560	160,555
Allcargo Terminals Ltd.....	41,140	35,623
Amara Raja Energy & Mobility Ltd.....	56,052	597,254
* Amber Enterprises India Ltd.....	5,023	262,552
Ambika Cotton Mills Ltd.....	353	7,394
Amrutanjan Health Care Ltd.....	3,869	27,055
Anant Raj Ltd.....	55,047	210,307
Andhra Paper Ltd.....	4,222	31,567
Andhra Sugars Ltd.....	35,170	47,077
Angel One Ltd.....	18,007	709,376
Apar Industries Ltd.....	9,235	696,666
Apcotex Industries Ltd.....	8,905	51,797
APL Apollo Tubes Ltd.....	33,741	615,028
Apollo Pipes Ltd.....	1,839	15,120
Apollo Tyres Ltd.....	199,907	1,300,243
Arvind Fashions Ltd.....	23,253	145,208
Arvind Ltd.....	103,750	392,215
Arvind SmartSpaces Ltd.....	3,774	24,157
Asahi India Glass Ltd.....	26,662	168,352
Ashiana Housing Ltd.....	14,371	53,270
Ashok Leyland Ltd.....	556,702	1,179,208
* Ashoka Buildcon Ltd.....	87,239	190,633
* Asian Granito India Ltd.....	39,862	34,048
Asian Paints Ltd.....	57,456	2,045,168
Astec Lifesciences Ltd.....	2,277	26,449
Astral Ltd.....	27,004	596,489
Atul Ltd.....	6,479	500,899
Ω AU Small Finance Bank Ltd.....	29,248	224,559
AurionPro Solutions Ltd.....	3,225	85,754
Automotive Axles Ltd.....	1,880	46,498
Avadh Sugar & Energy Ltd.....	6,289	47,167
Avanti Feeds Ltd.....	21,053	132,543
*Ω Avenue Supermarts Ltd.....	7,834	359,585
Axis Bank Ltd.....	591,864	7,607,996
Bajaj Auto Ltd.....	11,470	1,060,355
Bajaj Consumer Care Ltd.....	43,626	115,087
Bajaj Finance Ltd.....	42,013	3,478,998
Bajaj Finserv Ltd.....	54,811	1,071,079
* Bajaj Hindusthan Sugar Ltd.....	432,055	161,771
Bajaj Holdings & Investment Ltd.....	6,407	644,098
Balaji Amines Ltd.....	4,328	126,414
Balkrishna Industries Ltd.....	20,605	610,874
Balmer Lawrie & Co. Ltd.....	37,384	128,034
Balrampur Chini Mills Ltd.....	57,098	272,168
Banco Products India Ltd.....	16,983	145,362
Ω Bandhan Bank Ltd.....	145,944	401,360
Bank of Baroda.....	210,432	628,115
Bank of India.....	146,663	244,796
Bank of Maharashtra.....	463,004	307,672
Bannari Amman Sugars Ltd.....	1,587	46,081
BASF India Ltd.....	4,992	182,659
Bata India Ltd.....	22,969	410,185
BEML Ltd.....	2,837	119,543

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Berger Paints India Ltd.....	64,418	\$ 438,129
* BF Utilities Ltd.....	5,676	41,142
Bhansali Engineering Polymers Ltd.....	56,361	72,327
Bharat Bijlee Ltd.....	1,695	107,432
Bharat Forge Ltd.....	58,000	861,935
Bharat Petroleum Corp. Ltd.....	105,438	638,938
Bharat Rasayan Ltd.....	340	37,151
Bharti Airtel Ltd.....	517,353	7,304,598
Birlasoft Ltd.....	84,675	866,561
* Black Box Ltd.....	12,539	42,557
BLS International Services Ltd.....	37,915	192,028
Blue Dart Express Ltd.....	1,912	150,645
Blue Star Ltd.....	38,182	528,828
Bombay Burmah Trading Co.....	14,764	309,789
* Bombay Dyeing & Manufacturing Co. Ltd.....	21,514	48,132
* Borosil Ltd.....	7,671	32,487
Bosch Ltd.....	813	230,365
Brigade Enterprises Ltd.....	39,573	486,642
* Brightcom Group Ltd.....	552,709	135,415
Britannia Industries Ltd.....	20,607	1,282,612
BSE Ltd.....	24,570	690,487
* Camlin Fine Sciences Ltd.....	25,411	39,528
Can Fin Homes Ltd.....	51,290	479,774
Canara Bank.....	117,096	678,209
* Capacit'e Infraprojects Ltd.....	11,340	36,015
Carborundum Universal Ltd.....	41,823	567,579
Care Ratings Ltd.....	10,849	134,133
* Cartrade Tech Ltd.....	2,050	18,016
Carysil Ltd.....	2,824	29,214
Castrol India Ltd.....	148,816	352,297
CCL Products India Ltd.....	36,971	299,422
CE Info Systems Ltd.....	446	10,568
Ceat Ltd.....	12,032	382,323
Central Depository Services India Ltd.....	21,603	461,260
Century Enka Ltd.....	9,604	51,691
Century Plyboards India Ltd.....	25,804	243,945
Century Textiles & Industries Ltd.....	22,804	392,716
Cera Sanitaryware Ltd.....	1,983	197,140
CG Power & Industrial Solutions Ltd.....	174,085	978,444
* Chalet Hotels Ltd.....	14,088	132,484
Chambal Fertilisers & Chemicals Ltd.....	107,735	476,253
Chennai Petroleum Corp. Ltd.....	20,061	206,113
*†† Chennai Super Kings Cricket Ltd.....	130,176	0
Cholamandalam Financial Holdings Ltd.....	57,246	811,682
Cholamandalam Investment & Finance Co. Ltd.....	88,275	1,260,613
CIE Automotive India Ltd.....	64,286	375,859
Cigniti Technologies Ltd.....	6,994	84,462
City Union Bank Ltd.....	181,259	316,686
Coforge Ltd.....	19,806	1,488,889
Colgate-Palmolive India Ltd.....	32,157	998,189
Computer Age Management Services Ltd.....	11,745	409,137
Confidence Petroleum India Ltd.....	42,126	43,355
Container Corp. of India Ltd.....	51,103	543,939
Coromandel International Ltd.....	64,899	822,243
Cosmo First Ltd.....	7,332	54,354
* CreditAccess Grameen Ltd.....	28,525	548,019
CRISIL Ltd.....	7,346	362,843
Crompton Greaves Consumer Electricals Ltd.....	178,451	651,658
* CSB Bank Ltd.....	34,895	161,208

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	24,451	\$ 670,889
	27,207	646,964
*	68,328	206,576
	58,992	383,717
	9,275	44,922
	8,902	74,425
	34,520	132,715
	102,609	170,796
	20,420	254,590
	83,262	69,121
	33,488	249,637
	24,478	678,375
*	51,698	38,005
	17,159	54,753
*	125,492	58,051
	55,944	37,172
	7,353	106,514
	1,740	1,291
Ω	22,705	109,448
*	596,066	143,148
*	29,525	68,731
	10,543	464,456
	13,472	970,655
	70,318	674,076
	4,718	26,234
Ω	14,337	435,188
	48,045	49,109
	1,424	110,101
	12,442	407,879
	272,403	229,693
	19,389	897,949
	50,617	384,190
	5,499	43,677
	66,589	264,294
	224,823	471,185
	69,209	511,384
	86,856	522,336
Ω	12,236	310,757
	125,936	358,306
	4,939	61,953
	65,458	159,181
Ω	170,899	214,330
*Ω	16,152	178,773
	1,997	132,389
	8,101	291,281
	4,404	67,810
	17,733	30,371
	2,718	29,724
	213,946	863,322
*	30,677	153,715
	814,343	1,443,382
	2,291	66,185
	60,404	44,941
	2,519	143,009
*	3,299	13,077
	33,325	437,824
	115,362	308,602
	143,548	353,216
	2,387	114,640

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Gabriel India Ltd.....	37,453	\$ 173,468
GAIL India Ltd.....	555,701	1,156,966
Galaxy Surfactants Ltd.....	4,294	144,316
Ganesh Housing Corp. Ltd.....	7,737	68,483
Garware Technical Fibres Ltd.....	4,078	170,763
Gateway Distriparks Ltd.....	141,906	191,239
Genus Power Infrastructures Ltd.....	45,109	143,864
Geojit Financial Services Ltd.....	55,870	57,433
GHCL Ltd.....	44,127	309,935
* GHCL Textiles Ltd.....	44,127	42,674
GIC Housing Finance Ltd.....	19,511	60,219
Gillette India Ltd.....	2,641	209,007
GlaxoSmithKline Pharmaceuticals Ltd.....	14,084	380,792
GMM Pfaudler Ltd.....	4,888	91,218
* GMR Airports Infrastructure Ltd.....	649,783	609,052
Godawari Power & Ispat Ltd.....	17,394	159,852
Ω Godrej Agrovet Ltd.....	13,078	87,596
Godrej Consumer Products Ltd.....	32,786	458,892
* Godrej Industries Ltd.....	27,030	293,013
* Godrej Properties Ltd.....	16,283	463,717
Goodyear India Ltd.....	3,147	52,735
Granules India Ltd.....	78,534	391,330
Graphite India Ltd.....	29,753	194,261
Grauer & Weil India Ltd.....	37,223	69,935
Gravita India Ltd.....	8,176	91,373
Great Eastern Shipping Co. Ltd.....	66,135	786,771
Greaves Cotton Ltd.....	24,260	47,879
Greenlam Industries Ltd.....	13,155	85,511
Greenpanel Industries Ltd.....	32,075	153,089
Greenply Industries Ltd.....	26,592	78,668
Grindwell Norton Ltd.....	14,073	404,239
Gujarat Alkalies & Chemicals Ltd.....	11,190	106,869
Gujarat Ambuja Exports Ltd.....	44,069	206,009
Gujarat Fluorochemicals Ltd.....	8,661	382,342
Gujarat Gas Ltd.....	33,997	237,194
Gujarat Narmada Valley Fertilizers & Chemicals Ltd.....	52,290	472,589
Gujarat Pipavav Port Ltd.....	144,453	307,556
Gujarat State Fertilizers & Chemicals Ltd.....	102,429	368,253
Gujarat State Petronet Ltd.....	198,246	875,876
Gulf Oil Lubricants India Ltd.....	6,831	65,684
Happiest Minds Technologies Ltd.....	18,103	191,227
Harsha Engineers Ltd.....	2,131	10,421
* Hathway Cable & Datacom Ltd.....	233,385	67,318
Hatsun Agro Product Ltd.....	22,928	314,625
Havells India Ltd.....	34,877	544,263
HBL Power Systems Ltd.....	47,875	311,102
HCL Technologies Ltd.....	192,707	3,642,759
Ω HDFC Asset Management Co. Ltd.....	18,568	801,539
HDFC Bank Ltd.....	256,888	4,517,905
Ω HDFC Life Insurance Co. Ltd.....	31,476	218,430
HEG Ltd.....	7,011	148,971
Heritage Foods Ltd.....	27,458	106,315
Hero MotoCorp Ltd.....	40,506	2,254,261
Hester Biosciences Ltd.....	1,012	18,555
* Heubach Colorants India Ltd.....	7,185	46,501
HFCL Ltd.....	323,839	401,346
HG Infra Engineering Ltd.....	11,008	123,814
Hikal Ltd.....	25,013	90,443
HIL Ltd.....	2,556	91,699

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	79,032	\$ 354,027
*	17,885	35,963
	3,017	35,614
*	299,215	164,191
	93,901	327,798
*	24,931	56,108
	65,414	1,950,824
	9,176	53,506
	2,171	155,509
	4,365	28,340
	1,898	55,840
	11,366	44,199
	3,997	24,056
	241,227	5,885,951
	331,769	4,095,221
Ω	41,899	757,815
Ω	31,125	188,427
Ω	36,752	362,607
	388	25,652
*	761,547	770,749
	610,819	875,503
*	2,707	43,896
	107,578	807,613
	90,784	185,749
	206,746	556,475
*	218,593	258,315
	55,050	329,178
Ω	185,763	330,465
	146,609	867,776
	388,258	688,958
	34,216	403,698
Ω	219,803	467,085
	32,201	107,534
	18,298	82,555
	67,045	347,692
*	298,405	800,711
	75,440	1,396,069
	510,318	215,161
	12,605	764,228
	84,520	1,678,567
	635,690	12,641,552
	3,630	142,575
*	43,976	251,018
	5,335	40,727
	30,927	335,461
*Ω	17,175	613,251
	11,131	59,610
	425,087	337,479
Ω	133,176	382,299
	10,964	135,040
	50,954	198,259
*	25,818	106,460
	20,862	162,024
*	39,685	48,178
	161,580	260,339
	77,319	110,262
	31,244	631,266
	9,422	217,252
	3,339	30,138

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Jindal Poly Films Ltd.....	4,938	\$ 37,110
Jindal Saw Ltd.....	99,518	624,155
Jindal Stainless Ltd.....	248,207	1,719,350
JK Paper Ltd.....	51,275	268,653
JK Tyre & Industries Ltd.....	58,717	373,048
JM Financial Ltd.....	203,225	274,273
* Johnson Controls-Hitachi Air Conditioning India Ltd.....	2,268	32,226
JTEKT India Ltd.....	28,591	55,641
Jubilant Foodworks Ltd.....	128,165	799,828
Jubilant Pharmova Ltd.....	38,331	263,030
* Just Dial Ltd.....	7,483	74,423
Jyothy Labs Ltd.....	62,381	382,644
Kajaria Ceramics Ltd.....	31,668	526,775
Kalpataru Projects International Ltd.....	54,286	521,871
Kalyani Steels Ltd.....	12,742	92,960
Kansai Nerolac Paints Ltd.....	46,056	189,691
Karnataka Bank Ltd.....	80,960	248,546
Karur Vysya Bank Ltd.....	221,304	527,904
Kaveri Seed Co. Ltd.....	10,805	94,043
KCP Ltd.....	41,924	98,936
KDDL Ltd.....	592	19,689
KEC International Ltd.....	54,837	433,631
KEI Industries Ltd.....	25,083	962,594
Kennametal India Ltd.....	2,523	76,613
* Kesoram Industries Ltd.....	77,526	160,133
Kewal Kiran Clothing Ltd.....	6,875	63,663
Kirloskar Brothers Ltd.....	13,274	144,902
Kirloskar Ferrous Industries Ltd.....	32,419	248,886
Kirloskar Industries Ltd.....	302	15,113
Kirloskar Oil Engines Ltd.....	45,359	384,517
Kitex Garments Ltd.....	10,427	29,202
Klass Pack Ltd.....	5,753	7,533
KNR Constructions Ltd.....	78,899	261,759
Kolte-Patil Developers Ltd.....	8,477	52,193
Kotak Mahindra Bank Ltd.....	116,073	2,552,893
Ω KPI Green Energy Ltd.....	4,568	100,235
KPIT Technologies Ltd.....	59,189	1,104,150
KPR Mill Ltd.....	33,229	316,034
KRBL Ltd.....	30,344	131,256
Krsnaa Diagnostics Ltd.....	1,532	12,872
KSB Ltd.....	3,491	153,247
Ω L&T Finance Holdings Ltd.....	225,745	470,700
L&T Technology Services Ltd.....	6,682	446,983
LA Opala RG Ltd.....	10,121	44,575
Lakshmi Machine Works Ltd.....	1,072	176,540
Ω Laurus Labs Ltd.....	144,854	664,046
LG Balakrishnan & Bros Ltd.....	13,711	212,833
LIC Housing Finance Ltd.....	180,416	1,360,592
LT Foods Ltd.....	85,633	203,142
Ω LTIMindtree Ltd.....	13,241	862,722
Lumax Auto Technologies Ltd.....	17,711	83,032
Lumax Industries Ltd.....	1,385	41,017
LUX Industries Ltd.....	2,738	41,183
Mahanagar Gas Ltd.....	19,385	345,552
Maharashtra Scooters Ltd.....	748	67,551
Maharashtra Seamless Ltd.....	28,184	358,263
Mahindra & Mahindra Financial Services Ltd.....	127,787	445,897
Mahindra & Mahindra Ltd.....	232,753	4,643,021
* Mahindra Holidays & Resorts India Ltd.....	26,275	128,273

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	36,794	\$ 247,969
Ω Mahindra Lifespace Developers Ltd.....	12,172	60,351
Ω Mahindra Logistics Ltd.....	5,012	65,645
Maithan Alloys Ltd.....	58,406	167,345
Man Infraconstruction Ltd.....	314,625	700,687
Manappuram Finance Ltd.....	135,338	862,379
Marico Ltd.....	14,057	1,719,731
Ω Maruti Suzuki India Ltd.....	7,877	95,095
Ω MAS Financial Services Ltd.....	7,940	273,278
Mastek Ltd.....	12,691	44,983
Max Estates Ltd.....	9,705	66,670
Mayur Uniquoters Ltd.....	3,936	108,331
Mazagon Dock Shipbuilders Ltd.....	65,639	69,080
Ω Meghmani Organics Ltd.....	10,176	200,506
Metropolis Healthcare Ltd.....	35,037	174,533
Ω Minda Corp. Ltd.....	14,968	93,069
Ω Mishra Dhatu Nigam Ltd.....	5,988	66,364
MM Forgings Ltd.....	7,517	62,718
Monte Carlo Fashions Ltd.....	632,024	497,206
Motherson Sumi Wiring India Ltd.....	25,337	546,557
Motilal Oswal Financial Services Ltd.....	20,243	630,489
Mphasis Ltd.....	1,542	27,243
MPS Ltd.....	361	617,197
MRF Ltd.....	11,022	157,693
Mrs Bectors Food Specialities Ltd.....	5,502	225,287
Multi Commodity Exchange of India Ltd.....	46,432	778,365
Muthoot Finance Ltd.....	41,491	63,113
National Fertilizers Ltd.....	9,135	374,381
Navin Fluorine International Ltd.....	44,640	82,782
Navneet Education Ltd.....	149,036	233,763
NBCC India Ltd.....	3,866	36,937
NELCO Ltd.....	11,313	117,934
NESCO Ltd.....	4,490	349,042
Neuland Laboratories Ltd.....	20,786	210,288
Newgen Software Technologies Ltd.....	375,814	411,951
NHPC Ltd.....	36,285	203,444
NIIT Learning Systems Ltd.....	36,285	54,541
NIIT Ltd.....	2,955	77,293
Ω Nilkamal Ltd.....	60,398	381,144
Nippon Life India Asset Management Ltd.....	46,637	151,178
NOCIL Ltd.....	34,282	141,855
NRB Bearings Ltd.....	4,452	84,787
Nucleus Software Exports Ltd.....	2,740	117,483
Nuvama Wealth Management Ltd.....	24,331	388,844
Oberoi Realty Ltd.....	36,562	334,208
* OnMobile Global Ltd.....	22,800	30,918
Oracle Financial Services Software Ltd.....	9,284	728,787
Orient Cement Ltd.....	82,690	282,040
Orient Electric Ltd.....	47,665	120,072
Orient Paper & Industries Ltd.....	86,102	59,373
Oriental Aromatics Ltd.....	439	2,004
Oriental Carbon & Chemicals Ltd.....	3,782	39,817
Oriental Hotels Ltd.....	27,350	41,111
Page Industries Ltd.....	1,499	674,816
Paisalo Digital Ltd.....	182,842	293,158
Panama Petrochem Ltd.....	12,821	55,935
*Ω Parag Milk Foods Ltd.....	20,587	50,634
Patanjali Foods Ltd.....	659	12,578
* Patel Engineering Ltd.....	219,876	185,863

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* PC Jeweller Ltd.....	85,626	\$ 57,034
PCBL Ltd.....	107,984	414,983
Peninsula Land Ltd.....	30,748	22,974
Persistent Systems Ltd.....	16,294	1,630,814
Petronet LNG Ltd.....	357,281	1,156,926
Phoenix Mills Ltd.....	24,483	712,787
PI Industries Ltd.....	14,877	605,178
Pidilite Industries Ltd.....	20,429	622,890
Piramal Enterprises Ltd.....	50,304	554,041
*Ω PNB Housing Finance Ltd.....	30,241	284,753
PNC Infratech Ltd.....	61,055	335,528
Poly Medicare Ltd.....	7,213	126,111
Polycab India Ltd.....	10,577	552,209
Polyplex Corp. Ltd.....	9,629	117,625
Poonawalla Fincorp Ltd.....	71,160	409,812
Power Finance Corp. Ltd.....	551,545	2,951,015
Power Grid Corp. of India Ltd.....	690,178	2,160,652
Power Mech Projects Ltd.....	2,553	164,320
Praj Industries Ltd.....	50,301	301,918
Ω Prataap Snacks Ltd.....	3,362	52,052
Precision Camshafts Ltd.....	3,589	10,133
Prestige Estates Projects Ltd.....	73,538	1,113,489
* Pricol Ltd.....	22,300	102,587
* Prime Focus Ltd.....	15,855	26,438
* Prince Pipes & Fittings Ltd.....	14,099	120,845
* Privi Speciality Chemicals Ltd.....	2,721	39,950
Procter & Gamble Health Ltd.....	3,293	202,653
Procter & Gamble Hygiene & Health Care Ltd.....	2,169	448,973
PSP Projects Ltd.....	5,467	49,265
PTC India Financial Services Ltd.....	133,037	99,712
PTC India Ltd.....	144,661	418,824
Punjab National Bank.....	338,432	466,753
Puravankara Ltd.....	17,980	56,298
*Ω Quess Corp. Ltd.....	28,544	173,680
Rain Industries Ltd.....	85,963	179,803
Rajesh Exports Ltd.....	27,869	122,614
Rallis India Ltd.....	36,557	116,644
Ramco Industries Ltd.....	17,856	52,899
* Ramco Systems Ltd.....	8,780	35,107
Ramkrishna Forgings Ltd.....	41,692	383,434
* Ramky Infrastructure Ltd.....	5,601	62,222
Rashtriya Chemicals & Fertilizers Ltd.....	107,630	237,565
Ratnamani Metals & Tubes Ltd.....	9,623	410,178
Ω RBL Bank Ltd.....	205,290	643,300
REC Ltd.....	481,144	2,889,149
Redington Ltd.....	374,937	811,981
* Redtape Ltd.....	21,209	166,776
Reliance Industrial Infrastructure Ltd.....	4,025	68,179
Ω Reliance Industries Ltd., GDR.....	150,361	10,433,309
Reliance Industries Ltd.....	124,079	4,258,065
Repco Home Finance Ltd.....	19,971	97,738
Rhi Magnesita India Ltd.....	7,244	62,779
Rico Auto Industries Ltd.....	28,598	35,217
RITES Ltd.....	30,606	273,879
Rossari Biotech Ltd.....	3,724	35,461
Route Mobile Ltd.....	3,062	58,645
* RPSG Ventures Ltd.....	3,954	36,087
RSWM Ltd.....	18,172	49,721
Rupa & Co. Ltd.....	4,478	14,954

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	6,898	\$ 168,464
	945,053	1,291,819
	9,738	56,264
	10,785	100,807
	8,701	36,538
	2,274	39,950
*	22,021	68,636
	11,370	56,880
	48,059	415,824
Ω	36,042	611,534
	10,383	390,593
	2,229	30,371
*	258,801	83,148
*	34,602	57,286
	18,452	76,374
Ω	19,183	38,780
	4,128	73,503
	3,629	33,547
	5,846	38,419
	13,028	62,125
	3,801	62,353
*	8,366	118,168
*	16,072	70,724
	79,327	202,940
†	79,327	9,686
*	15,826	144,259
*	105,348	60,898
	70,233	2,091,168
	4,010	199,998
*	18,554	109,752
	11,087	71,083
	9,711	552,320
	3,606	11,819
	34,528	29,747
	17,877	312,034
*	7,964	36,960
	8,051	68,670
	79,141	731,459
	410,920	171,622
	2,998	22,585
*	9,158	115,347
	54,241	1,513,710
*	23,860	53,528
	302,502	2,340,468
	7,803	603,952
	84,282	146,769
	26,713	225,664
	1,669	33,148
	4,025	73,922
*	185,975	84,201
	9,171	73,397
	18,585	117,726
	17,948	89,356
	53,547	424,493
	6,562	15,006
	17,197	738,332
	2,777	50,695
	42,894	629,387
	29,355	165,774

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	34,522	\$ 161,969
	12,482	625,529
	35,684	258,377
	15,744	12,478
*	39,046	315,120
*	1,021,857	565,034
	20,268	156,470
	2,802	75,774
	3,128	35,588
	20,871	80,184
	31,074	38,184
	26,856	334,153
*	42,816	83,257
	80,890	1,004,357
	30,412	636,466
	130,973	5,996,908
	45,035	607,017
	10,038	918,434
	425,983	4,536,746
	66,396	108,696
	4,334	72,240
*Ω	1,295	6,351
	32,080	116,301
*	1,700	58,269
	116,559	1,862,238
	1,043	14,517
*Ω	19,391	183,643
	91,863	244,895
	39,033	114,050
	57,162	118,918
Ω	8,171	60,003
	2,844	55,768
	87,932	184,095
	8,915	365,249
	29,474	390,345
	53,167	2,365,751
	38,982	489,228
	33,398	73,248
	4,911	20,638
*	41,140	27,646
	15,306	172,876
	33,490	1,245,889
	551,605	315,595
	40,566	167,032
*	38,438	174,324
	14,405	135,069
	29,231	1,374,658
	14,618	43,691
	2,777	268,177
	12,941	311,053
	2,015	107,360
	21,088	118,053
*	23,219	79,186
Ω	305,527	204,241
*	9,330	52,934
	403,315	678,491
	51,181	424,553
	184,209	1,193,239
	56,679	255,561

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
UTI Asset Management Co. Ltd.....	22,187	\$ 248,833
V2 Retail Ltd.....	5,674	23,719
* VA Tech Wabag Ltd.....	21,305	172,847
Vaibhav Global Ltd.....	16,127	96,724
Ω Valiant Organics Ltd.....	2,729	16,093
Vardhman Textiles Ltd.....	71,969	371,639
*Ω Varroc Engineering Ltd.....	19,549	131,004
Varun Beverages Ltd.....	99,449	1,528,875
Venky's India Ltd.....	2,715	64,415
Vesuvius India Ltd.....	2,987	127,374
V-Guard Industries Ltd.....	68,621	242,192
Vimta Labs Ltd.....	5,374	29,579
Vinati Organics Ltd.....	9,589	199,920
Vindhya Telelinks Ltd.....	3,102	91,758
VIP Industries Ltd.....	23,236	149,634
VL E-Governance & IT Solutions Ltd.....	21,625	18,672
* V-Mart Retail Ltd.....	936	24,594
* Vodafone Idea Ltd.....	2,353,909	404,306
Voltamp Transformers Ltd.....	2,623	255,072
Voltas Ltd.....	38,881	509,692
VRL Logistics Ltd.....	14,872	133,113
VST Tillers Tractors Ltd.....	2,106	84,520
Welspun Corp. Ltd.....	60,698	429,732
Welspun Enterprises Ltd.....	33,082	141,610
Welspun Living Ltd.....	133,441	264,033
West Coast Paper Mills Ltd.....	27,178	255,510
Westlife Foodworld Ltd.....	25,414	256,726
Whirlpool of India Ltd.....	6,915	112,091
Wipro Ltd.....	272,871	1,556,920
Wonderla Holidays Ltd.....	9,009	95,696
* Yes Bank Ltd.....	2,473,445	716,850
* Zee Entertainment Enterprises Ltd.....	447,305	937,066
* Zee Media Corp. Ltd.....	141,609	25,173
Zensar Technologies Ltd.....	46,090	319,945
* Zomato Ltd.....	676,373	1,133,549
TOTAL INDIA.....		<u>284,699,324</u>
INDONESIA — (1.7%)		
Ace Hardware Indonesia Tbk. PT.....	3,662,100	197,151
* Adhi Karya Persero Tbk. PT.....	1,028,425	18,359
* Adi Sarana Armada Tbk. PT.....	778,400	35,790
* Agung Semesta Sejahtera Tbk. PT.....	1,060,900	674
* Alam Sutera Realty Tbk. PT.....	6,226,300	63,970
* Allo Bank Indonesia Tbk. PT.....	300,200	22,850
Arwana Citramulia Tbk. PT.....	1,603,400	69,595
Astra Agro Lestari Tbk. PT.....	250,667	109,666
Astra Otoparts Tbk. PT.....	444,800	63,080
* Bank Amar Indonesia Tbk. PT.....	1,597,862	28,330
Bank BTPN Syariah Tbk. PT.....	1,050,300	105,728
* Bank Bukopin Tbk. PT.....	13,112,043	63,927
Bank Central Asia Tbk. PT.....	6,301,900	3,812,816
* Bank China Construction Bank Indonesia Tbk. PT.....	4,112,500	19,558
* Bank Jago Tbk. PT.....	208,500	42,253
Bank Mandiri Persero Tbk. PT.....	7,868,088	3,312,586
* Bank Mayapada International Tbk. PT.....	6,494,246	74,957
Bank Maybank Indonesia Tbk. PT.....	6,214,700	95,247
* Bank MNC Internasional Tbk. PT.....	7,987,000	29,417
Bank Negara Indonesia Persero Tbk. PT.....	2,070,900	753,425
* Bank Neo Commerce Tbk. PT.....	2,864,700	59,286

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
	765,100	\$ 60,356
*	1,458,800	101,568
	1,601,943	118,177
	1,735,000	71,429
	7,243,886	2,609,503
	3,060,361	451,267
	2,966,281	245,129
	1,393,888	93,504
	4,077,000	313,816
*	120,700	3,003
*	343,800	23,756
	932,700	90,396
	295,600	31,867
*	8,333,400	84,537
*	20,194,200	245,146
*	2,922,200	191,712
*	2,771,100	351
*	1,863,300	87,522
*	341,100	24,210
	578,515	164,195
	4,780,100	379,389
*	1,345,302	128,042
	530,800	22,862
	2,128,100	68,682
*	580,500	10,075
	4,357,400	127,894
	1,133,900	28,833
	5,078,600	131,730
*	418,200	28,764
	3,882,200	108,262
	105,600	38,465
	2,994,200	74,378
	804,200	398,371
	286,200	213,251
	1,417,500	572,753
	472,400	41,608
	330,000	200,198
	2,799,372	90,471
*††	3,873,200	0
*	721,100	8,755
	2,423,400	162,825
	653,526	206,875
	562,800	24,608
*	4,380,500	13,880
*	8,814,068	68,703
	1,054,000	22,162
*	83,600	20,323
	3,588,000	220,373
	303,900	40,628
	1,030,625	153,310
*	179,100	68,222
	2,235,600	50,656
*	619,800	12,413
*	1,085,421	185,505
	2,389,000	78,650
	9,800	17,236
	3,688,500	456,852
	865,500	147,637
	665,400	42,601

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
* MNC Digital Entertainment Tbk. PT.....	216,200	\$ 40,974
* MNC Land Tbk. PT.....	10,467,300	41,068
Mulia Industrindo Tbk. PT.....	1,559,300	41,488
Nippon Indosari Corpindo Tbk. PT.....	471,744	34,119
Pabrik Kertas Tjiwi Kimia Tbk. PT.....	631,300	249,989
* Pacific Strategic Financial Tbk. PT.....	979,900	76,658
Pakuwon Jati Tbk. PT.....	7,007,400	186,478
* Panin Financial Tbk. PT.....	5,975,200	97,693
* Paninvest Tbk. PT.....	637,500	34,344
Perusahaan Perkebunan London Sumatra Indonesia Tbk. PT.....	1,671,500	89,424
*†† Pool Advista Indonesia Tbk. PT.....	350,400	208
* PP Persero Tbk. PT.....	1,615,042	42,140
Prodia Widyahusada Tbk. PT.....	156,400	50,121
Puradelta Lestari Tbk. PT.....	3,337,300	34,017
* Quantum Clovera Investama Tbk. PT.....	3,259,900	207
Ramayana Lestari Sentosa Tbk. PT.....	1,095,400	33,849
*†† Rimo International Lestari Tbk. PT.....	18,540,300	0
Rukun Raharja Tbk. PT.....	251,800	21,359
Salim Ivomas Pratama Tbk. PT.....	1,908,700	44,276
Samator Indo Gas Tbk. PT.....	23,400	2,277
Sampoerna Agro Tbk. PT.....	487,800	61,870
Samudera Indonesia Tbk. PT.....	4,974,500	108,411
Sarana Menara Nusantara Tbk. PT.....	7,567,100	425,647
Sariguna Primatirta Tbk. PT.....	1,029,900	43,671
Sawit Sumbermas Sarana Tbk. PT.....	1,628,300	122,742
Selamat Sempurna Tbk. PT.....	1,169,600	149,835
* Sinar Mas Multiartha Tbk. PT.....	16,500	17,050
*†† Sri Rejeki Isman Tbk. PT.....	6,771,700	11,747
Steel Pipe Industry of Indonesia PT.....	1,516,900	27,689
Sumber Alfaria Trijaya Tbk. PT.....	3,303,900	554,508
Summarecon Agung Tbk. PT.....	4,993,220	177,222
Surya Citra Media Tbk. PT.....	7,908,000	77,032
Surya Esa Perkasa Tbk. PT.....	3,734,800	116,484
* Surya Semesta Internusa Tbk. PT.....	2,192,100	56,825
*†† Suryainti Permata Tbk. PT.....	1,280,000	0
Telkom Indonesia Persero Tbk. PT.....	596,300	149,568
Telkom Indonesia Persero Tbk. PT, ADR.....	42,948	1,080,572
Temas Tbk. PT.....	3,434,000	35,962
Tempo Scan Pacific Tbk. PT.....	330,100	43,285
Tower Bersama Infrastructure Tbk. PT.....	469,200	58,014
*†† Trada Alam Minera Tbk. PT.....	12,608,800	0
Transcoal Pacific Tbk. PT.....	162,000	75,461
Triputra Agro Persada PT.....	4,012,600	142,355
Tunas Baru Lampung Tbk. PT.....	1,835,085	77,155
Ultrajaya Milk Industry & Trading Co. Tbk. PT.....	1,078,000	116,073
Unilever Indonesia Tbk. PT.....	1,396,800	274,227
Vale Indonesia Tbk. PT.....	475,200	116,531
*†† Waskita Beton Precast Tbk. PT.....	4,254,600	13,470
*†† Waskita Karya Persero Tbk. PT.....	3,281,726	15,806
Wijaya Karya Beton Tbk. PT.....	1,949,300	12,720
* Wijaya Karya Persero Tbk. PT.....	1,077,449	16,387
XL Axiata Tbk. PT.....	2,896,949	425,515
TOTAL INDONESIA.....		24,380,874
KUWAIT — (0.6%)		
* A'ayan Leasing & Investment Co. KSCP.....	315,251	194,789
* Agility Public Warehousing Co. KSC.....	261,331	492,917
* Al Ahli Bank of Kuwait KSCP.....	154,228	126,392
* ALAFCO Aviation Lease & Finance Co. KSCP, Class C.....	101,983	67,325

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
KUWAIT — (Continued)		
Al-Eid Food KSC.....	60,795	\$ 38,751
Ali Alghanim Sons Automotive Co. KSCC.....	5,062	19,293
* Alimtiyah Investment Group KSC.....	438,888	79,642
Arzan Financial Group for Financing & Investment KPSC.....	251,557	184,884
* Asiya Capital Investments Co. KSCP.....	335,749	51,864
Boubyan Bank KSCP.....	50,151	100,139
Boubyan Petrochemicals Co. KSCP.....	49,026	94,863
Boursa Kuwait Securities Co. KPSC.....	31,948	210,909
Burgan Bank SAK.....	102,229	63,831
Combined Group Contracting Co. SAK.....	41,185	58,396
Commercial Facilities Co. SAKP.....	23,581	12,883
Commercial Real Estate Co. KSC.....	376,084	129,642
Gulf Bank KSCP.....	353,666	333,539
Gulf Cables & Electrical Industries Group Co. KSCP.....	20,097	94,113
Heavy Engineering & Ship Building Co. KSCP, Class B.....	47,681	131,491
Humansoft Holding Co. KSC.....	32,244	359,979
Integrated Holding Co. KCSC.....	85,708	149,118
Jazeera Airways Co. KSCP.....	32,853	121,690
Kuwait Financial Centre SAK.....	71,459	29,513
Kuwait International Bank KSCP.....	316,855	166,929
Kuwait Real Estate Co. KSC.....	241,631	188,590
Kuwait Telecommunications Co.....	111,589	214,106
Mabaneer Co. KPSC.....	73,473	183,981
Mezzan Holding Co. KSCC.....	59,259	118,518
Mobile Telecommunications Co. KSCP.....	418,196	715,353
National Bank of Kuwait SAKP.....	866,994	2,763,103
National Industries Group Holding SAK.....	237,195	184,356
National Investments Co. KSCP.....	220,422	194,258
Salhia Real Estate Co. KSCP.....	104,317	148,927
Securities House KSC.....	160,379	29,468
* Sultan Center Food Products Co. KSC.....	4,567	1,545
Warba Bank KSCP.....	507,356	311,838
TOTAL KUWAIT.....		8,366,935
MALAYSIA — (1.5%)		
Able Global Bhd.....	41,700	13,012
Aeon Co. M Bhd.....	300,700	71,700
AEON Credit Service M Bhd.....	90,180	112,398
AFFIN Bank Bhd.....	186,906	103,863
Ajinomoto Malaysia Bhd.....	7,500	25,977
Alliance Bank Malaysia Bhd.....	368,200	266,887
Allianz Malaysia Bhd.....	19,100	77,235
AME Elite Consortium Bhd.....	97,500	36,945
AMMB Holdings Bhd.....	385,675	345,295
Ancom Nylex Bhd.....	194,100	44,679
# Apex Healthcare Bhd.....	49,650	29,912
# Astro Malaysia Holdings Bhd.....	350,300	26,616
Axiata Group Bhd.....	741,048	426,965
* Bahvest Resources Bhd.....	70,100	6,868
Bank Islam Malaysia Bhd.....	269,630	127,526
Batu Kawan Bhd.....	39,200	168,164
# Berjaya Food Bhd.....	300,172	34,204
#* Bermaz Auto Bhd.....	306,800	158,266
Beshom Holdings Bhd.....	94,811	18,443
#* Bumi Armada Bhd.....	1,459,600	172,051
Bursa Malaysia Bhd.....	229,200	363,212
Cahaya Mata Sarawak Bhd.....	334,800	74,117
# CB Industrial Product Holding Bhd.....	114,580	31,720
CELCOMDIGI Bhd.....	267,800	239,913

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
	1,062,649	\$1,399,661
	100,500	35,442
#	104,200	27,476
	186,100	55,361
*	146,000	104,718
#*	936,800	66,900
	511,900	47,487
	244,545	105,498
	351,414	135,905
	391,300	111,143
	90,800	34,809
#	139,397	37,114
	6,400	32,249
	361,200	100,548
*	593,350	69,244
#	220,100	66,556
#	83,700	51,938
	35,900	210,035
	371,750	270,926
	295,571	315,402
	96,300	66,522
*	43,100	17,254
	73,400	98,904
	175,200	19,750
#	129,066	40,550
*	81,900	78,874
	90,600	31,755
	102,120	100,741
	101,200	39,124
*	195,100	112,918
*	61,100	39,861
#	334,560	66,652
	695,000	55,559
	25,090	101,825
	40,913	142,008
	26,900	52,575
	31,200	18,608
	164,800	27,879
	96,820	48,459
	441,414	208,425
	461,463	308,918
#	382,705	322,678
	295,710	134,934
*	738,100	11,610
*	727,080	28,437
	239,505	57,648
	13,200	15,818
	50,300	23,317
#	262,900	59,842
	145,309	52,849
	89,860	38,662
*	277,084	4,994
	503,000	217,777
#	266,200	33,880
#*	131,700	42,465
	98,868	463,649
#	391,772	52,417
#	320,600	37,588
#*Ω	258,476	65,533

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
MALAYSIA — (Continued)			
#	LPI Capital Bhd.....	85,900	\$ 224,980
	Magni-Tech Industries Bhd.....	96,933	38,935
	Mah Sing Group Bhd.....	614,652	121,756
	Malayan Banking Bhd.....	575,730	1,126,126
	Malayan Flour Mills Bhd.....	285,450	38,566
	Malaysia Airports Holdings Bhd.....	179,084	291,207
#	Malaysia Building Society Bhd.....	690,095	106,920
#	Malaysia Smelting Corp. Bhd.....	91,400	39,440
	Malaysian Pacific Industries Bhd.....	26,963	153,602
	Malaysian Resources Corp. Bhd.....	797,188	109,155
	Matrix Concepts Holdings Bhd.....	383,075	142,440
#	Maxis Bhd.....	301,300	241,850
	MBM Resources Bhd.....	60,030	55,335
	Media Prima Bhd.....	328,100	32,130
	Mega First Corp. Bhd.....	238,800	197,349
	Mi Technovation Bhd.....	64,900	27,234
	MKH Bhd.....	164,215	51,308
	MNRB Holdings Bhd.....	139,467	40,090
	MPHB Capital Bhd.....	107,100	23,664
Ω	MR DIY Group M Bhd.....	616,400	179,847
	Muda Holdings Bhd.....	11,400	3,422
*	Muhibbah Engineering M Bhd.....	254,850	43,013
	My EG Services Bhd.....	1,538,735	253,201
*	Nylex Malaysia Bhd.....	3,235	136
	Oriental Holdings Bhd.....	109,500	148,018
	OSK Holdings Bhd.....	402,763	129,569
#	PA Resources Bhd.....	267,300	17,740
	Padini Holdings Bhd.....	149,100	111,895
	Pantech Group Holdings Bhd.....	219,367	45,176
	Paramount Corp. Bhd.....	122,940	25,741
	Pentamaster Corp. Bhd.....	100,600	85,661
	Perak Transit Bhd.....	187,900	46,838
	Petron Malaysia Refining & Marketing Bhd.....	41,100	39,729
#	PIE Industrial Bhd.....	62,100	42,004
	Power Root Bhd.....	45,500	16,063
	PPB Group Bhd.....	92,260	281,679
	Press Metal Aluminium Holdings Bhd.....	464,700	465,091
	Public Bank Bhd.....	1,921,150	1,780,938
	QL Resources Bhd.....	222,506	274,207
#	Ranhill Utilities Bhd.....	213,099	50,806
	RCE Capital Bhd.....	128,400	86,219
	RHB Bank Bhd.....	341,782	404,326
	Sam Engineering & Equipment M Bhd.....	46,800	34,987
*	Sapura Energy Bhd.....	2,737,511	26,124
	Sarawak Oil Palms Bhd.....	170,320	99,285
	Scientex Bhd.....	226,400	191,540
	SFP Tech Holdings Bhd.....	113,600	21,144
	Sime Darby Plantation Bhd.....	397,849	371,008
	Sime Darby Property Bhd.....	1,114,700	181,037
#	SKP Resources Bhd.....	502,300	71,687
	SP Setia Bhd. Group.....	792,068	150,201
#	Sunway Bhd.....	286,900	162,327
#	Sunway Construction Group Bhd.....	101,010	48,055
	Supermax Corp. Bhd.....	416,374	82,214
	Suria Capital Holdings Bhd.....	21,720	9,544
#	Syarikat Takaful Malaysia Keluarga Bhd.....	170,436	136,515
#	Ta Ann Holdings Bhd.....	107,926	84,255
	Taliworks Corp. Bhd.....	111,700	20,275
	Tan Chong Motor Holdings Bhd.....	103,100	21,341

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
MALAYSIA — (Continued)			
#	TASCO Bhd.....	114,500	\$ 19,860
	Telekom Malaysia Bhd.....	140,763	175,923
	Thong Guan Industries Bhd.....	95,800	38,657
	TIME dotCom Bhd.....	195,500	226,995
#*	Tropicana Corp. Bhd.....	229,628	61,107
	TSH Resources Bhd.....	423,400	91,231
#	Uchi Technologies Bhd.....	115,170	94,443
#	UEM Sunrise Bhd.....	532,564	115,372
	Unisem M Bhd.....	138,600	93,813
	United Malacca Bhd.....	20,100	21,148
	United Plantations Bhd.....	42,000	175,531
	UOA Development Bhd.....	175,140	66,970
*	UWC Bhd.....	98,700	65,912
*	Velesto Energy Bhd.....	1,498,935	82,060
	ViTrox Corp. Bhd.....	72,000	105,452
	VS Industry Bhd.....	568,400	86,482
#	WCT Holdings Bhd.....	392,235	45,008
	Wellcall Holdings Bhd.....	160,650	58,652
	Westports Holdings Bhd.....	86,500	69,484
	Yinson Holdings Bhd.....	406,039	220,611
*	YNH Property Bhd.....	169,208	23,623
#	YTL Corp. Bhd.....	428,847	211,428
#	YTL Power International Bhd.....	343,400	297,232
TOTAL MALAYSIA.....			<u>21,347,578</u>
MEXICO — (3.0%)			
	Alfa SAB de CV, Class A.....	1,529,960	1,196,483
#	Alpek SAB de CV.....	177,905	119,179
*	Alsea SAB de CV.....	193,741	760,152
	America Movil SAB de CV, ADR.....	9,777	176,475
	America Movil SAB de CV, Class B.....	3,988,402	3,598,750
	Arca Continental SAB de CV.....	59,316	674,372
Ω	Banco del Bajío SA.....	369,622	1,410,712
	Bolsa Mexicana de Valores SAB de CV.....	161,806	328,848
*	Cemex SAB de CV.....	325,511	269,880
*	Cemex SAB de CV, Sponsored ADR.....	178,620	1,478,974
	Cia Minera Autlan SAB de CV, Class B.....	25,536	15,208
	Coca-Cola Femsa SAB de CV, Sponsored ADR.....	5,019	476,504
#	Coca-Cola Femsa SAB de CV.....	22,065	209,708
	Consortio ARA SAB de CV.....	285,651	62,735
*	Controladora AXTEL SAB de CV.....	1,529,960	17,245
#*	Controladora Vuela Cia de Aviación SAB de CV, Class A.....	235,552	187,631
	Corp. Actinver SAB de CV.....	9,800	8,541
	Corp. Inmobiliaria Vesta SAB de CV.....	216,741	823,569
	Corp. Moctezuma SAB de CV.....	87,200	379,979
	Corporativo Fragua SAB de CV.....	214	6,714
	El Puerto de Liverpool SAB de CV, Class C1.....	48,398	339,488
#*††	Empresas ICA SAB de CV.....	72,400	0
*	Financiera Independencia SAB de CV SOFOM ENR.....	10,724	6,231
	Fomento Economico Mexicano SAB de CV.....	166,232	2,251,035
#	GCC SAB de CV.....	8,034	93,291
	Genera SAB de CV.....	663,064	900,317
	Gruma SAB de CV, Class B.....	33,443	625,666
	Grupo Aeroportuario del Centro Norte SAB de CV.....	102,477	936,621
	Grupo Aeroportuario del Pacifico SAB de CV, ADR.....	3,434	535,326
#	Grupo Aeroportuario del Pacifico SAB de CV, Class B.....	47,159	734,312
	Grupo Aeroportuario del Sureste SAB de CV, ADR.....	2,714	793,411
	Grupo Aeroportuario del Sureste SAB de CV, Class B.....	10,582	308,019
	Grupo Bimbo SAB de CV, Class A.....	240,283	1,092,557

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
MEXICO — (Continued)			
#	Grupo Carso SAB de CV.....	84,645	\$ 792,672
	Grupo Comercial Chedraui SA de CV.....	87,347	590,873
	Grupo Elektra SAB de CV.....	2,722	182,489
	Grupo Financiero Banorte SAB de CV, Class O.....	412,185	4,191,176
*	Grupo Financiero Inbursa SAB de CV, Class O.....	279,873	827,350
	Grupo Herdez SAB de CV.....	47,842	125,696
	Grupo Hotelero Santa Fe SAB de CV.....	21,807	4,682
	Grupo Industrial Saltillo SAB de CV.....	114,458	170,508
	Grupo Mexico SAB de CV, Class B.....	615,278	3,171,569
*	Grupo Pochteca SAB de CV.....	35,990	15,359
	Grupo Rotoplas SAB de CV.....	67,842	109,421
*	Grupo Simec SAB de CV, Sponsored ADR.....	2,821	86,830
*	Grupo Simec SAB de CV, Class B.....	38,410	403,839
	Grupo Televisa SAB.....	725,130	436,051
*Ω	Grupo Traxion SAB de CV.....	107,943	197,617
*	Hoteles City Express SAB de CV.....	142,008	45,132
*	Industrias CH SAB de CV, Class B.....	98,329	1,090,608
#*	Industrias Penoles SAB de CV.....	38,695	508,207
	Kimberly-Clark de Mexico SAB de CV, Class A.....	359,226	815,650
*	KUO SAB De CV, Class B.....	28,603	73,122
	La Comer SAB de CV.....	227,745	532,461
	Megacable Holdings SAB de CV.....	397,830	1,017,025
*	Minera Frisco SAB de CV, Class A1.....	658,986	122,137
*Ω	Nemak SAB de CV.....	942,675	230,582
	Operadora De Sites Mexicanos SAB de CV, Class A.....	107,042	116,299
	Orbia Advance Corp. SAB de CV.....	505,280	1,005,775
*	Organizacion Cultiba SAB de CV.....	24,314	16,634
	Organizacion Soriana SAB de CV, Class B.....	220,844	447,808
	Promotora y Operadora de Infraestructura SAB de CV.....	88,500	871,040
	Promotora y Operadora de Infraestructura SAB de CV, Class L.....	17,304	114,221
	Qualitas Controladora SAB de CV.....	38,294	424,245
	Regional SAB de CV.....	102,308	946,846
#*	Sitios Latinoamerica SAB de CV.....	273,440	101,995
*	Vista Energy SAB de CV, ADR.....	32,384	1,060,900
#*	Vista Energy SAB de CV.....	2,091	67,123
	Vitro SAB de CV, Class A.....	86,697	70,016
	Wal-Mart de Mexico SAB de CV.....	419,691	1,733,482
	TOTAL MEXICO.....		43,535,373
PERU — (0.1%)			
	Cia de Minas Buenaventura SAA, ADR.....	15,794	239,595
	Credicorp Ltd.....	3,722	552,457
*††	Fossal SAA, ADR.....	4	0
	Intercorp Financial Services, Inc.....	1,961	45,985
	TOTAL PERU.....		838,037
PHILIPPINES — (0.6%)			
*	8990 Holdings, Inc.....	437,000	68,958
	Apex Mining Co., Inc.....	1,119,000	57,739
*	Atlas Consolidated Mining & Development Corp.....	602,000	35,796
	Ayala Corp.....	25,766	310,459
	Ayala Land, Inc.....	292,960	177,037
*	AyalaLand Logistics Holdings Corp.....	481,300	14,634
	Bank of the Philippine Islands.....	289,830	567,943
	BDO Unibank, Inc.....	394,219	1,014,834
*	Cebu Air, Inc.....	77,060	44,768
	Cebu Landmasters, Inc.....	465,178	21,836
*Ω	CEMEX Holdings Philippines, Inc.....	173,954	2,830

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
PHILIPPINES — (Continued)		
Century Pacific Food, Inc.....	442,600	\$ 258,735
China Banking Corp.....	366,137	205,604
* Converge Information & Communications Technology Solutions, Inc.....	1,063,200	174,943
Cosco Capital, Inc.....	908,900	81,225
D&L Industries, Inc.....	820,700	92,839
* DITO CME Holdings Corp.....	1,352,000	58,996
DoubleDragon Corp.....	395,590	54,807
Filinvest Development Corp.....	301,500	29,872
Filinvest Land, Inc.....	4,402,000	53,941
First Philippine Holdings Corp.....	137,850	158,397
Global Ferronickel Holdings, Inc.....	762,228	27,452
Globe Telecom, Inc.....	8,335	257,335
GT Capital Holdings, Inc.....	30,889	365,379
* Integrated Micro-Electronics, Inc.....	322,160	14,296
International Container Terminal Services, Inc.....	105,880	457,826
JG Summit Holdings, Inc.....	331,628	225,647
Jollibee Foods Corp.....	79,300	357,778
Keepers Holdings, Inc.....	180,000	4,641
MacroAsia Corp.....	197,440	13,836
Manila Electric Co.....	25,860	166,399
Manila Water Co., Inc.....	615,600	196,886
Max's Group, Inc.....	165,400	9,709
Megaworld Corp.....	4,257,600	148,027
Metropolitan Bank & Trust Co.....	551,865	559,007
Ω Monde Nissin Corp.....	251,500	39,320
Nickel Asia Corp.....	1,528,600	131,443
Petron Corp.....	1,456,800	87,338
*†† Philcomsat Holdings Corp.....	27,762	39,402
Philex Mining Corp.....	819,300	45,205
* Philippine National Bank.....	176,952	58,668
* Philippine Seven Corp.....	20,200	28,502
Philippine Stock Exchange, Inc.....	5,304	17,858
* Phoenix Petroleum Philippines, Inc.....	189,140	14,458
PLDT, Inc., Sponsored ADR.....	1,138	25,434
PLDT, Inc.....	11,925	269,673
Puregold Price Club, Inc.....	518,160	255,744
RFM Corp.....	532,000	27,463
Rizal Commercial Banking Corp.....	339,756	138,644
Robinsons Land Corp.....	925,266	262,792
Robinsons Retail Holdings, Inc.....	128,890	80,725
Security Bank Corp.....	160,576	202,651
Shakey's Pizza Asia Ventures, Inc.....	93,500	17,499
* Shell Pilipinas Corp.....	226,990	43,483
SM Investments Corp.....	12,835	204,907
SM Prime Holdings, Inc.....	534,212	324,960
SSI Group, Inc.....	238,000	11,194
Synergy Grid & Development Phils, Inc.....	367,800	49,934
* Top Frontier Investment Holdings, Inc.....	10,142	17,214
Union Bank of the Philippines.....	215,883	171,400
Universal Robina Corp.....	151,120	299,710
Vista Land & Lifescapes, Inc.....	1,905,400	59,525
Vistamalls, Inc.....	78,400	3,268
Wilcon Depot, Inc.....	459,300	178,824
TOTAL PHILIPPINES.....		9,397,649
POLAND — (1.1%)		
* 11 bit studios SA.....	278	40,922
* AB SA.....	4,499	81,518
* Agora SA.....	8,567	24,154

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)		
* Alior Bank SA.....	47,922	\$ 901,357
*Ω Allegro.eu SA.....	15,797	119,253
* Amica SA.....	2,295	44,464
* AmRest Holdings SE.....	29,970	197,063
Apator SA.....	7,981	30,255
# Arctic Paper SA.....	13,128	71,757
ASBISc Enterprises PLC.....	13,692	98,718
Asseco Poland SA.....	20,834	379,519
Asseco South Eastern Europe SA.....	5,768	77,218
Auto Partner SA.....	25,348	162,509
Bank Handlowy w Warszawie SA.....	7,422	191,455
* Bank Millennium SA.....	82,952	173,673
* Bank Ochrony Srodowiska SA.....	29,683	82,199
Bank Polska Kasa Opieki SA.....	31,431	1,209,028
Benefit Systems SA.....	721	399,366
#* Bioton SA.....	12,311	11,203
Boryszew SA.....	48,112	70,501
Budimex SA.....	3,964	678,178
* CCC SA.....	5,425	78,833
CD Projekt SA.....	4,085	106,630
Celon Pharma SA.....	5,344	19,982
#* CI Games SA.....	22,569	10,127
# Cognor Holding SA.....	102,333	193,217
ComArch SA.....	1,679	88,018
Cyber Folks SA.....	1,101	24,844
* Cyfrowy Polsat SA.....	62,109	168,126
Develia SA.....	172,377	212,612
*Ω Dino Polska SA.....	5,898	636,557
Dom Development SA.....	3,585	146,064
Echo Investment SA.....	52,622	55,506
# Erbud SA.....	1,249	11,658
* Fabryki Mebli Forte SA.....	8,318	47,764
Globe Trade Centre SA.....	52,134	71,731
* Grenevia SA.....	95,610	72,380
#* Grupa Azoty SA.....	24,892	148,530
Grupa Kety SA.....	4,116	700,061
* ING Bank Slaski SA.....	5,162	324,451
Inter Cars SA.....	2,487	339,492
KGHM Polska Miedz SA.....	22,962	639,736
KRUK SA.....	4,327	489,908
LPP SA.....	188	730,697
* mBank SA.....	1,070	142,228
* Mercator Medical SA.....	718	7,948
Mirbud SA.....	33,062	66,979
Mo-BRUK SA.....	777	60,531
Mostostal Zabrze SA.....	9,888	9,648
Neuca SA.....	549	120,714
Orange Polska SA.....	120,912	258,263
ORLEN SA.....	140,612	2,192,483
* Pepco Group NV.....	38,977	213,411
PlayWay SA.....	504	39,300
* Polimex-Mostostal SA.....	34,390	35,444
Powszechna Kasa Oszczednosci Bank Polski SA.....	36,036	457,226
Powszechny Zaklad Ubezpieczen SA.....	50,748	611,014
Santander Bank Polska SA.....	699	84,662
* Selvita SA.....	2,662	39,348
Stalexport Autostrady SA.....	50,770	38,312
Synektik SA.....	1,788	38,438
TEN Square Games SA.....	1,279	32,692

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)		
	5,036	\$ 121,818
* Text SA.....	7,289	48,981
* Torpol SA.....	1,266	40,203
* Unimot SA.....	5,010	59,078
# Votum SA.....	93,660	79,169
VRG SA.....	4,693	51,333
Warsaw Stock Exchange.....	61	11,244
Wawel SA.....	6,453	190,735
Wirtualna Polska Holding SA.....	17,331	195,252
#Ω XTB SA.....		<u>15,607,688</u>
TOTAL POLAND.....		
QATAR — (0.9%)		
	913,228	216,884
Aamal Co.....	50,404	39,161
Al Khaleej Takaful Group QSC.....	45,860	162,597
Al Meera Consumer Goods Co. QSC.....	109,752	23,153
* Alijarah Holding Co. QPSC.....	378,513	116,206
* Baladna.....	914,065	722,655
Barwa Real Estate Co.....	707,020	1,018,469
Commercial Bank PSQC.....	1,077,832	503,902
Doha Bank QPSC.....	98,245	68,800
* Doha Insurance Co. QSC.....	278,519	151,011
* Estithmar Holding QPSC.....	612,447	473,317
Gulf International Services QSC.....	202,601	180,658
Gulf Warehousing Co.....	22,417	73,716
* Industries Qatar QSC.....	354,383	123,918
* Lesha Bank LLC.....	116,821	125,684
Mannai Corp. QSC.....	849,450	547,875
* Masraf Al Rayan QSC.....	247,327	45,850
Mazaya Real Estate Development QPSC.....	535,113	246,694
Mesaieed Petrochemical Holding Co.....	299,563	879,370
Ooredoo QPSC.....	1,281,331	449,747
Qatar Aluminum Manufacturing Co.....	67,797	291,998
Qatar Fuel QSC.....	102,204	82,648
* Qatar Industrial Manufacturing Co. QSC.....	752,510	472,390
Qatar Insurance Co. SAQ.....	134,170	384,005
Qatar International Islamic Bank QSC.....	85,833	459,056
Qatar Islamic Bank SAQ.....	24,888	60,649
Qatar Islamic Insurance Group.....	862,234	3,667,488
Qatar National Bank QPSC.....	278,669	790,545
Qatar Navigation QSC.....	16,641	10,438
* QLM Life & Medical Insurance Co. WLL.....	439,066	77,888
* Salam International Investment Ltd. QSC.....	861,553	245,556
United Development Co. QSC.....	1,147,594	597,856
Vodafone Qatar QSC.....	34,130	128,767
Zad Holding Co.....		<u>13,438,951</u>
TOTAL QATAR.....		
RUSSIA — (0.0%)		
*†† Mobile TeleSystems PJSC, ADR.....	75,072	0
*†† PhosAgro PJSC.....	113	0
*†† PhosAgro PJSC, GDR.....	17,537	0
*†† Polyus PJSC, GDR.....	6,402	0
*†† Rostelecom PJSC, Sponsored ADR.....	31,181	0
*†† Sberbank of Russia PJSC, Sponsored ADR.....	286,504	0
*†† VTB Bank PJSC, GDR.....	431,770	0
SAUDI ARABIA — (4.0%)		
* Abdul Mohsen Al-Hokair Tourism & Development Co.....	125,809	89,503

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
Abdullah Al Othaim Markets Co.....	181,860	\$ 664,978
Abdullah Saad Mohammed Abo Moati Stationaries Co.....	8,525	67,965
Advanced Petrochemical Co.....	27,129	275,160
Al Babtain Power & Telecommunication Co.....	11,044	84,607
* Al Gassim Investment Holding Co.....	3,618	16,913
* Al Hassan Ghazi Ibrahim Shaker Co.....	7,483	59,200
Al Jouf Agricultural Development Co.....	5,970	76,324
Al Kathiri Holding Co.....	23,027	16,488
* Al Khaleej Training & Education Co.....	15,796	120,983
Al Masane Al Kobra Mining Co.....	9,409	135,333
Al Moammar Information Systems Co.....	6,154	217,415
Al Rajhi Bank.....	264,647	5,907,691
* Al Rajhi Co. for Co-operative Insurance.....	8,272	139,236
* Al Yamamah Steel Industries Co.....	11,361	92,568
* AlAbdullatif Industrial Investment Co.....	16,866	70,928
Alamar Foods.....	3,820	93,275
Alandalus Property Co.....	14,474	89,318
Alaseel Co.....	64,296	75,422
* Al-Baha Development & Investment Co.....	587,100	20,197
Aldreess Petroleum & Transport Services Co.....	16,486	709,511
* Al-Etihad Cooperative Insurance Co.....	8,113	40,576
Alinma Bank.....	158,450	1,745,210
* AlJazira Takaful Ta'awuni Co.....	15,813	71,078
* AlKhorayef Water & Power Technologies Co.....	2,826	162,169
* Allianz Saudi Fransi Cooperative Insurance Co.....	20,358	100,969
* Allied Cooperative Insurance Group.....	7,865	28,525
Almarai Co. JSC.....	42,880	652,726
Almunajem Foods Co.....	7,091	162,377
* Alujain Corp.....	15,476	170,449
* Amana Cooperative Insurance Co.....	10,982	34,228
Amlak International Finance Co.....	5,753	20,651
Arab National Bank.....	159,674	1,061,730
Arabian Centres Co. Ltd.....	37,160	201,117
Arabian Contracting Services Co.....	5,928	410,552
Arabian Internet & Communications Services Co.....	7,173	625,850
* Arabian Pipes Co.....	1,912	64,179
* Arabian Shield Cooperative Insurance Co.....	16,885	83,659
Arriyadh Development Co.....	40,943	238,875
Astra Industrial Group.....	15,342	527,430
Ataa Educational Co.....	6,276	125,216
Baazeem Trading Co.....	1,523	28,367
* Bank AlBilad.....	95,115	1,127,661
* Bank Al-Jazira.....	196,921	1,058,026
Banque Saudi Fransi.....	84,894	902,867
Basic Chemical Industries Ltd.....	5,959	51,377
* Batic Investments & Logistic Co.....	47,572	25,591
Bawan Co.....	16,280	206,365
BinDawood Holding Co.....	98,390	172,663
Bupa Arabia for Cooperative Insurance Co.....	15,731	866,137
* Buruj Cooperative Insurance Co.....	6,528	37,106
Catrion Catering Holding Co.....	16,632	510,778
* Chubb Arabia Cooperative Insurance Co.....	5,760	56,215
Co. for Cooperative Insurance.....	18,053	589,828
* Dar Al Arkan Real Estate Development Co.....	163,545	565,241
East Pipes Integrated Co. for Industry.....	2,452	56,558
Electrical Industries Co.....	279,240	241,834
Etihad Etisalat Co.....	165,357	2,298,149
* Fawaz Abdulaziz Al Hokair & Co., Class C.....	21,476	96,637
Fitaihi Holding Group.....	52,820	42,808

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
* Gulf General Cooperative Insurance Co.....	12,162	\$ 23,462
Gulf Insurance Group.....	13,525	117,067
* Gulf Union Cooperative Insurance Co.....	12,857	51,632
Herfy Food Services Co.....	13,155	113,309
Jarir Marketing Co.....	159,400	647,212
* Jazan Development & Investment Co.....	15,726	59,418
L'Azurde Co. for Jewelry.....	22,713	87,254
Leejam Sports Co. JSC.....	10,386	534,730
* Liva Insurance Co.....	7,553	40,609
Maharah Human Resources Co.....	4,232	78,054
* Malath Cooperative Insurance Co.....	5,621	26,349
* Mediterranean & Gulf Cooperative Insurance & Reinsurance Co.....	24,548	87,496
* Methanol Chemicals Co.....	16,290	80,525
Middle East Paper Co.....	20,062	201,231
* Middle East Specialized Cables Co.....	12,928	69,411
Mobile Telecommunications Co. Saudi Arabia.....	328,876	1,169,839
* Nama Chemicals Co.....	4,008	35,040
Naseej International Trading Co.....	1,309	21,598
* National Agriculture Development Co.....	73,454	584,043
National Co. for Glass Industries.....	7,664	82,922
National Co. for Learning & Education.....	2,960	117,205
National Gas & Industrialization Co.....	12,876	233,771
* National Metal Manufacturing & Casting Co.....	9,764	48,266
Nayifat Finance Co.....	39,061	146,313
* Rabigh Refining & Petrochemical Co.....	106,546	259,161
* Raydan Food Co.....	2,688	17,948
Retal Urban Development Co.....	38,981	92,488
Riyad Bank.....	223,768	1,688,849
SABIC Agri-Nutrients Co.....	51,650	1,761,047
Sahara International Petrochemical Co.....	112,698	943,619
* Saudi Arabian Amiantit Co.....	3,845	71,337
* Saudi Arabian Cooperative Insurance Co.....	7,745	32,541
* Saudi Arabian Mining Co.....	179,054	2,209,620
Saudi Automotive Services Co.....	12,855	271,177
Saudi Awwal Bank.....	152,123	1,453,285
Saudi Basic Industries Corp.....	77,396	1,604,388
Saudi Ceramic Co.....	22,454	156,368
* Saudi Co. For Hardware CJSC.....	7,027	70,668
* Saudi Ground Services Co.....	26,737	296,623
* Saudi Industrial Development Co.....	11,292	33,416
Saudi Industrial Investment Group.....	124,125	670,736
Saudi Investment Bank.....	162,437	674,500
* Saudi Kayan Petrochemical Co.....	236,469	577,643
Saudi Marketing Co.....	13,951	92,111
Saudi National Bank.....	488,784	5,278,637
* Saudi Paper Manufacturing Co.....	5,708	75,415
* Saudi Pharmaceutical Industries & Medical Appliances Corp.....	15,246	138,606
* Saudi Printing & Packaging Co., Class C.....	6,485	27,408
* Saudi Public Transport Co.....	27,268	146,485
* Saudi Real Estate Co.....	50,888	245,281
* Saudi Reinsurance Co.....	11,387	69,679
* Saudi Research & Media Group.....	14,404	796,403
* Saudi Steel Pipe Co.....	4,989	44,834
Saudi Tadawul Group Holding Co.....	2,366	130,294
Saudi Telecom Co.....	459,501	5,000,107
* Saudi Vitrified Clay Pipe Co. Ltd.....	2,248	30,190
Saudia Dairy & Foodstuff Co.....	5,302	508,796
Savola Group.....	97,188	1,164,161
* Scientific & Medical Equipment House Co.....	2,287	28,696

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
* Seera Group Holding.....	63,072	\$ 497,355
SHL Finance Co.....	27,052	122,523
* Sinad Holding Co.....	33,006	110,874
Sustained Infrastructure Holding Co.....	18,087	148,650
* Tabuk Agriculture.....	6,681	29,289
* Takween Advanced Industries Co.....	8,950	45,346
Tanmiah Food Co.....	2,784	73,015
Theeb Rent A Car Co.....	10,087	174,361
* United Co.-operative Assurance Co.....	10,375	23,385
United Electronics Co.....	15,439	366,459
United International Transportation Co.....	20,025	442,578
United Wire Factories Co.....	5,844	46,430
* Walaa Cooperative Insurance Co.....	14,251	76,057
* Wataniya Insurance Co.....	8,381	44,169
Yanbu National Petrochemical Co.....	49,625	507,561
Zahrat Al Waha For Trading Co., Class C.....	3,736	37,396
* Zamil Industrial Investment Co.....	11,799	80,717
TOTAL SAUDI ARABIA.....		<u>58,630,227</u>
SINGAPORE — (0.0%)		
*†† Tech-Pro, Inc.....	1,644,000	<u>0</u>
SOUTH AFRICA — (2.9%)		
Absa Group Ltd.....	196,897	1,719,210
Adcock Ingram Holdings Ltd.....	36,601	109,716
Advtech Ltd.....	314,506	451,640
AECI Ltd.....	54,862	295,560
Afrimat Ltd.....	33,921	117,715
Alexander Forbes Group Holdings Ltd.....	187,471	63,734
Altron Ltd., Class A.....	122,825	65,343
Anglo American Platinum Ltd.....	9,596	406,259
Astral Foods Ltd.....	18,132	152,903
#* Aveng Ltd.....	62,877	25,426
AVI Ltd.....	139,425	618,841
Barloworld Ltd.....	95,505	381,103
Bid Corp. Ltd.....	36,442	881,995
Bidvest Group Ltd.....	76,789	1,009,853
* Blue Label Telecoms Ltd.....	310,079	57,926
* Brait PLC.....	400,143	39,164
Capitec Bank Holdings Ltd.....	6,546	697,195
Cashbuild Ltd.....	5,673	50,996
Caxton & CTP Publishers & Printers Ltd.....	26,485	15,029
City Lodge Hotels Ltd.....	170,526	43,351
Clicks Group Ltd.....	62,711	1,008,028
Coronation Fund Managers Ltd.....	84,403	140,485
Curro Holdings Ltd.....	68,507	44,128
DataTec Ltd.....	108,784	238,094
Ω Dis-Chem Pharmacies Ltd.....	168,787	271,860
Discovery Ltd.....	92,607	684,626
DRDGOLD Ltd., Sponsored ADR.....	5,808	44,838
DRDGOLD Ltd.....	84,660	66,279
Famous Brands Ltd.....	27,058	82,388
FirstRand Ltd.....	679,041	2,459,297
Foschini Group Ltd.....	191,716	1,160,803
Gold Fields Ltd., Sponsored ADR.....	189,217	2,800,412
Grindrod Ltd.....	340,259	221,581
Harmony Gold Mining Co. Ltd.....	39,235	245,248
Harmony Gold Mining Co. Ltd., Sponsored ADR.....	189,040	1,170,158
Hudaco Industries Ltd.....	13,408	113,754

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
Impala Platinum Holdings Ltd.....	217,526	\$ 844,360
Investec Ltd.....	36,951	243,835
Italtile Ltd.....	167,964	107,674
JSE Ltd.....	23,039	106,593
* KAP Ltd.....	1,555,097	185,188
Kumba Iron Ore Ltd.....	13,247	389,712
Lewis Group Ltd.....	26,714	60,684
* Metair Investments Ltd.....	107,306	83,629
MiX Telematics Ltd., Sponsored ADR.....	8,700	82,563
Momentum Metropolitan Holdings.....	844,400	943,226
Motus Holdings Ltd.....	105,177	588,136
Mpact Ltd.....	67,311	105,852
Mr Price Group Ltd.....	99,533	910,029
MTN Group Ltd.....	470,128	2,391,373
* MultiChoice Group.....	128,091	512,035
Naspers Ltd., Class N.....	2,941	493,276
Nedbank Group Ltd.....	78,011	905,747
NEPI Rockcastle NV.....	105,297	708,464
Ninety One Ltd.....	88,763	196,424
Northam Platinum Holdings Ltd.....	82,999	559,454
Oceana Group Ltd.....	44,494	171,640
Old Mutual Ltd.....	1,213,337	807,453
Omnia Holdings Ltd.....	101,675	351,208
OUTsurance Group Ltd.....	27,186	60,777
#Ω Pepkor Holdings Ltd.....	590,053	606,732
Pick n Pay Stores Ltd.....	136,979	171,133
* PPC Ltd.....	710,704	137,058
PSG Financial Services Ltd.....	343,202	288,712
Raubex Group Ltd.....	86,543	137,784
Reunert Ltd.....	77,148	247,638
RFG Holdings Ltd.....	55,653	40,023
Sanlam Ltd.....	150,759	575,408
Santam Ltd.....	18,796	290,528
Sappi Ltd.....	336,651	801,765
Shoprite Holdings Ltd.....	92,955	1,347,158
Sibanye Stillwater Ltd.....	534,672	644,354
# Sibanye Stillwater Ltd., ADR.....	131,758	637,710
* Southern Sun Ltd.....	109,709	31,818
#* SPAR Group Ltd.....	72,390	434,084
Spur Corp. Ltd.....	47,027	76,930
Stadio Holdings Ltd.....	92,501	24,363
Standard Bank Group Ltd.....	186,545	1,985,881
Super Group Ltd.....	247,204	369,579
* Telkom SA SOC Ltd.....	164,059	246,821
Tiger Brands Ltd.....	59,820	671,797
#* Transaction Capital Ltd.....	171,744	75,144
Truworths International Ltd.....	164,068	683,315
Vodacom Group Ltd.....	88,099	438,616
* Wilson Bayly Holmes-Ovcon Ltd.....	25,843	179,895
Woolworths Holdings Ltd.....	249,483	925,450
* Zeda Ltd.....	134,033	91,044
TOTAL SOUTH AFRICA.....		<u>41,925,010</u>
SOUTH KOREA — (12.1%)		
* 3S Korea Co. Ltd.....	8,243	19,176
* Able C&C Co. Ltd.....	6,004	32,004
* Abpro Bio Co. Ltd.....	45,652	18,227
* Ace Technologies Corp.....	11,134	22,171
* ADTechnology Co. Ltd.....	2,141	41,527

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Advanced Nano Products Co. Ltd.....	877	\$ 62,129
* Advanced Process Systems Corp.....	6,270	99,739
Aekyung Chemical Co. Ltd.....	6,856	64,527
* Aekyung Industrial Co. Ltd.....	4,364	53,167
* AfreecaTV Co. Ltd.....	3,056	237,193
* Agabang&Company.....	11,629	45,332
* Ahnlab, Inc.....	1,270	69,090
* Ajin Industrial Co. Ltd.....	15,410	47,801
* AJU Steel Co. Ltd.....	1,480	7,600
* AK Holdings, Inc.....	2,900	34,868
* Alteogen, Inc.....	1,460	84,293
* ALUKO Co. Ltd.....	29,610	74,923
* Amicogen, Inc.....	5,986	27,247
* Aminologics Co. Ltd.....	10,765	11,472
* Amo Greentech Co. Ltd.....	4,498	35,687
* Amorepacific Corp.....	1,153	101,706
* Amorepacific Group.....	6,926	127,269
* Amotech Co. Ltd.....	5,426	31,181
* Anam Electronics Co. Ltd.....	28,466	45,986
* Ananti, Inc.....	34,018	155,154
* Anterogen Co. Ltd.....	2,438	25,302
* Aplus Asset Advisor Co. Ltd.....	5,743	17,167
* Aprogen, Inc.....	35,931	24,515
* APS, Inc.....	5,387	31,325
* APTC Co. Ltd.....	910	9,294
* Aroot Co. Ltd.....	25,816	9,612
* Asia Pacific Satellite, Inc.....	1,533	16,436
* Asia Paper Manufacturing Co. Ltd.....	2,346	75,222
* ASTORY Co. Ltd.....	1,150	9,924
* Atec Co. Ltd.....	1,127	11,184
* Atinum Investment Co. Ltd.....	16,983	39,081
* Avaco Co. Ltd.....	2,325	21,765
* Avatec Co. Ltd.....	1,270	12,040
* Baiksan Co. Ltd.....	8,600	63,784
* Beno Tnr, Inc.....	4,734	13,761
* BGF Co. Ltd.....	15,592	43,882
* BGF retail Co. Ltd.....	2,051	217,073
* BGFecomaterials Co. Ltd.....	10,866	38,125
* BH Co. Ltd.....	14,110	192,138
* BHI Co. Ltd.....	7,679	44,036
* Binex Co. Ltd.....	7,481	57,236
* Binggrae Co. Ltd.....	3,085	121,437
* Biodyne Co. Ltd.....	701	25,683
* Bioneer Corp.....	2,941	55,233
* BIT Computer Co. Ltd.....	4,460	24,462
* Bixelon Co. Ltd.....	3,947	16,138
* BNC Korea Co. Ltd.....	17,845	50,440
* BNK Financial Group, Inc.....	98,034	551,369
* Boditech Med, Inc.....	2,801	34,858
* BoKwang Industry Co. Ltd.....	5,306	19,976
* Bookook Securities Co. Ltd.....	1,360	24,527
* Bosung Power Technology Co. Ltd.....	5,041	11,527
* Brand X Co. Ltd.....	5,593	23,850
* Bubang Co. Ltd.....	8,545	15,642
*†† Bucket Studio Co. Ltd.....	16,344	2,645
* Bukwang Pharmaceutical Co. Ltd.....	6,443	31,492
* BusinessOn Communication Co. Ltd.....	1,802	17,029
* BYC Co. Ltd.....	139	43,057
* Byucksan Corp.....	18,730	34,699

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	484	\$ 24,802
* C&C International Corp.....	1,061	9,992
* C&G Hi Tech Co. Ltd.....	2,651	44,573
* Cafe24 Corp.....	33,312	40,405
* CammSys Corp.....	20,344	24,363
* Camus Engineering & Construction, Inc.....	7,657	24,171
* Cape Industries Ltd.....	4,238	67,957
* Caregen Co. Ltd.....	2,201	167,671
* Celltrion Pharm, Inc.....	5,279	7,895
* Cellumed Co. Ltd.....	26,065	358,742
* Cheil Worldwide, Inc.....	1,897	30,716
* Chemtronics Co. Ltd.....	3,277	14,900
* Chemtros Co. Ltd.....	4,562	69,323
* Cheryong Electric Co. Ltd.....	46,523	36,148
* ChinHung International, Inc.....	9,810	22,979
* Chinyang Holdings Corp.....	3,500	67,393
* Chips&Media, Inc.....	15,142	22,698
* Choil Aluminum Co. Ltd.....	2,803	230,884
* Chong Kun Dang Pharmaceutical Corp.....	2,468	19,381
* Choong Ang Vaccine Laboratory.....	6,960	21,119
*†† Chorokbaem Media Co. Ltd.....	426	26,326
* Chunbo Co. Ltd.....	34,909	144,044
* CJ CGV Co. Ltd.....	3,674	802,292
* CJ CheilJedang Corp.....	6,200	435,479
* CJ Corp.....	6,530	348,811
* CJ ENM Co. Ltd.....	4,127	75,619
* CJ Freshway Corp.....	4,090	416,232
* CJ Logistics Corp.....	1,229	20,619
* CKD Bio Corp.....	5,466	125,753
* Classys, Inc.....	1,429	30,363
* CLIO Cosmetics Co. Ltd.....	1,402	40,292
* Com2uS Holdings Corp.....	3,864	131,708
* Com2uSCorp.....	6,531	13,233
* Coreana Cosmetics Co. Ltd.....	1,484	12,730
* Corentec Co. Ltd.....	2,176	10,279
* COSMAX NBT, Inc.....	3,076	266,897
* Cosmax, Inc.....	2,209	61,477
* Cosmecca Korea Co. Ltd.....	4,107	406,001
* CosmoAM&T Co. Ltd.....	4,734	100,574
* Cosmochemical Co. Ltd.....	21,620	896,791
* Coway Co. Ltd.....	10,272	44,100
# COWELL FASHION Co. Ltd.....	1,787	33,445
* Cowintech Co. Ltd.....	12,587	54,265
* CR Holdings Co. Ltd.....	5,074	29,431
* Creas F&C Co. Ltd.....	6,808	48,381
* Creative & Innovative System.....	2,158	26,400
* Creverse, Inc.....	9,498	19,394
* CrystalGenomics Invites Co. Ltd.....	3,290	22,419
* CS Bearing Co. Ltd.....	3,614	153,928
* CS Wind Corp.....	2,673	17,840
* CTC BIO, Inc.....	3,956	46,934
* Cuckoo Holdings Co. Ltd.....	5,138	77,146
* Cuckoo Homesys Co. Ltd.....	2,466	25,535
* Cymechs, Inc.....	5,094	22,759
* D.I Corp.....	5,969	12,590
* DA Technology Co. Ltd.....	3,569	23,739
* Dae Hwa Pharmaceutical Co. Ltd.....	18,032	69,735
* Dae Won Kang Up Co. Ltd.....	25,788	23,370
* Dae Young Packaging Co. Ltd.....	6,267	4,052
*†† Dae Yu Co. Ltd.....		

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Daea TI Co. Ltd.....	7,647	\$ 18,622
* Daebo Magnetic Co. Ltd.....	1,160	23,301
* Daechang Co. Ltd.....	33,874	34,003
* Daechang Forging Co. Ltd.....	7,013	30,308
* Daedong Corp.....	11,227	123,921
* Daeduck Co. Ltd.....	9,954	47,286
* Daeduck Electronics Co. Ltd.....	17,332	311,993
* Daehan Flour Mill Co. Ltd.....	512	50,356
* Daehan Steel Co. Ltd.....	6,724	65,988
* Dae-II Corp.....	10,593	33,198
* Daejoo Electronic Materials Co. Ltd.....	1,371	70,699
#* Daesang Corp.....	12,237	170,319
* Daesang Holdings Co. Ltd.....	6,972	51,093
* Daesung Energy Co. Ltd.....	2,270	15,030
* Daesung Industrial Co. Ltd.....	9,382	27,050
* Daesung Private Equity, Inc.....	2,638	3,376
* Daewon Media Co. Ltd.....	4,416	39,227
* Daewon Pharmaceutical Co. Ltd.....	7,986	87,412
* Daewon San Up Co. Ltd.....	6,131	28,043
* Daewoo Engineering & Construction Co. Ltd.....	78,322	230,327
* Daewoong Co. Ltd.....	11,097	192,947
* Daewoong Pharmaceutical Co. Ltd.....	1,505	124,411
* Daihan Pharmaceutical Co. Ltd.....	2,228	46,950
* Daishin Securities Co. Ltd.....	13,697	158,205
* Danal Co. Ltd.....	31,311	93,208
* Daol Investment & Securities Co. Ltd.....	15,603	42,041
* Daou Data Corp.....	9,249	99,761
* Daou Technology, Inc.....	15,505	230,738
* Dasan Networks, Inc.....	13,256	40,154
* Dawonsys Co. Ltd.....	3,101	34,106
* DB Financial Investment Co. Ltd.....	18,822	55,428
* DB HiTek Co. Ltd.....	12,926	479,196
* DB Insurance Co. Ltd.....	19,760	1,303,484
* DB, Inc.....	41,196	49,193
* Dentis Co. Ltd.....	1,928	12,394
* Dentium Co. Ltd.....	2,353	199,028
* Deutsch Motors, Inc.....	11,957	43,860
* Device ENG Co. Ltd.....	953	10,389
* Devsisters Co. Ltd.....	1,125	33,947
* Dexter Studios Co. Ltd.....	2,991	19,184
* DGB Financial Group, Inc.....	91,952	620,476
* DI Dong II Corp.....	3,739	76,389
* Digital Daesung Co. Ltd.....	10,620	45,050
* Digital Imaging Technology Co. Ltd., Class C.....	1,126	16,149
* DIO Corp.....	2,305	32,872
* Display Tech Co. Ltd.....	4,122	15,895
* DK Tech Co. Ltd.....	3,070	20,500
* DL Construction Co. Ltd.....	4,967	55,723
* DL E&C Co. Ltd.....	13,214	411,007
#* DL Holdings Co. Ltd.....	5,712	240,369
* DMS Co. Ltd.....	10,092	47,178
* DN Automotive Corp.....	2,019	130,971
* DNF Co. Ltd.....	1,645	25,768
* Dohwa Engineering Co. Ltd.....	5,055	28,582
* Dong Ah Tire & Rubber Co. Ltd.....	2,864	25,741
* Dong-A ST Co. Ltd.....	2,685	136,928
* Dongbang Transport Logistics Co. Ltd.....	28,165	47,900
* Dongjin Semichem Co. Ltd.....	8,922	256,861
* Dongkoo Bio & Pharma Co. Ltd.....	3,136	13,335

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	9,657	\$ 129,119
* Dongkook Pharmaceutical Co. Ltd.....	2,480	12,279
* Dongkuk CM Co. Ltd.....	10,462	58,486
* Dongkuk Holdings Co. Ltd.....	13,609	50,161
* Dongkuk Industries Co. Ltd.....	14,759	125,685
* Dongkuk Steel Mill Co. Ltd.....	11,743	27,098
* Dongkuk Structures & Construction Co. Ltd.....	5,632	72,908
* Dongsuh Cos., Inc.....	15,065	50,121
* Dongsung Chemical Co. Ltd.....	2,726	23,362
* Dongsung Finetec Co. Ltd.....	2,759	11,323
* Dongsung Pharmaceutical Co. Ltd.....	950	43,858
* Dongwha Enterprise Co. Ltd.....	10,329	74,612
* Dongwha Pharm Co. Ltd.....	20,377	46,256
* Dongwon Development Co. Ltd.....	4,485	110,499
* Dongwon F&B Co. Ltd.....	1,184	27,214
* Dongwon Systems Corp.....	2,766	42,514
* Dongwoon Anatech Co. Ltd.....	2,221	30,765
* Dongyang E&P, Inc.....	19,283	10,787
* Dongyang Steel Pipe Co. Ltd.....	22,622	861,537
* Doosan Bobcat, Inc.....	3,359	227,136
* Doosan Co. Ltd.....	60,460	698,431
* Doosan Enerbility Co. Ltd.....	4,714	72,899
* Doosan Fuel Cell Co. Ltd.....	4,233	142,001
#* Doosan Tesna, Inc.....	3,742	133,948
* Douzone Bizon Co. Ltd.....	11,309	29,433
* Dream Security Co. Ltd.....	15,895	138,364
* Dreamtech Co. Ltd.....	6,589	18,610
* DRTECH Corp.....	6,678	24,852
* DSK Co. Ltd.....	6,536	23,349
* Duck Yang Industry Co. Ltd.....	19,977	28,129
* Duckshin Housing Co. Ltd.....	2,327	67,089
* Duk San Neolux Co. Ltd.....	6,331	33,176
* Duksan Hi-Metal Co. Ltd.....	4,467	23,296
* Duksung Co. Ltd.....	8,382	35,167
* DY Corp.....	3,899	36,716
* DY POWER Corp.....	34,114	13,342
*†† E Investment&Development Co. Ltd.....	1,203	55,085
* E1 Corp.....	7,041	17,618
* Easy Bio, Inc.....	26,721	57,168
* Easy Holdings Co. Ltd.....	5,078	36,505
* Echo Marketing, Inc.....	16,063	12,221
*†† Eco Volt Co. Ltd.....	1,006	22,524
* Eco&Dream Co. Ltd.....	18,180	60,607
* Ecoplastic Corp.....	6,811	1,081,122
#* Ecopro BM Co. Ltd.....	3,086	1,150,912
* Ecopro Co. Ltd.....	3,856	166,372
#* Ecopro HN Co. Ltd.....	1,402	13,805
* e-Credible Co. Ltd.....	493	3,755
* EG Corp.....	40,504	10,227
*†† Ehwa Technologies Information Co. Ltd.....	8,213	57,200
* Elentec Co. Ltd.....	4,820	280,455
* E-MART, Inc.....	8,717	15,180
* EMKOREA Co. Ltd.....	1,576	76,242
* EMRO, Inc.....	1,475	41,619
* EM-Tech Co. Ltd.....	6,285	109,172
* ENF Technology Co. Ltd.....	26,948	34,924
* Enzychem Lifesciences Corp.....	680	86,992
* Eo Technics Co. Ltd.....	4,779	23,205
* Estechpharma Co. Ltd.....	112,634	12,659
*†† E-TRON Co. Ltd.....		

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Eubiologics Co. Ltd.....	3,259	\$ 26,396
* Eugene Corp.....	25,711	65,862
* Eugene Investment & Securities Co. Ltd.....	27,685	79,828
* Eugene Technology Co. Ltd.....	3,965	124,437
* Eusu Holdings Co. Ltd.....	6,956	31,530
* Eutilex Co. Ltd.....	6,836	13,807
* EV Advanced Material Co. Ltd.....	7,437	17,621
* Exicon Co. Ltd.....	1,739	21,132
* F&F Co. Ltd.....	4,572	242,802
* F&F Holdings Co. Ltd.....	4,491	49,824
* FarmStory Co. Ltd.....	19,242	23,277
* Fasoo Co. Ltd.....	1,847	11,800
* Fila Holdings Corp.....	13,071	398,195
* Fine M-Tec Co. Ltd.....	5,699	37,474
* Fine Semitech Corp.....	2,676	42,822
* Flask Co. Ltd.....	13,763	9,454
* Foosung Co. Ltd.....	7,506	46,356
* FSN Co. Ltd.....	3,829	8,194
* Fursys, Inc.....	1,797	41,229
* FutureChem Co. Ltd.....	1,993	12,703
* Gabia, Inc.....	4,174	53,774
* GAEASOFT.....	6,369	40,386
* Galaxia Moneytree Co. Ltd.....	2,236	15,605
* GAMSUNG Corp. Co. Ltd.....	22,439	44,524
* Gaon Cable Co. Ltd.....	2,668	44,632
* GC Cell Corp.....	3,129	93,779
* GemVax & Kael Co. Ltd.....	959	9,112
* Gemvaxlink Co. Ltd.....	33,421	35,442
#* Genexine, Inc.....	12,277	78,213
* Genome & Co.....	1,364	9,723
* Genomictree, Inc.....	1,846	24,583
* Geumhwa PSC Co. Ltd.....	1,944	37,237
* Gigalane Co. Ltd.....	11,619	10,722
* Global Standard Technology Co. Ltd.....	3,959	97,652
* Global Tax Free Co. Ltd.....	3,047	9,957
* GOLFZON Co. Ltd.....	1,742	104,380
* Golfzon Newdin Holdings Co. Ltd.....	9,235	25,699
*†† Good People Co. Ltd.....	4,247	299
* Gradient Corp.....	5,742	56,937
#* Green Cross Corp.....	2,341	189,025
* Green Cross Holdings Corp.....	10,819	119,773
* GS Engineering & Construction Corp.....	30,894	348,293
* GS Holdings Corp.....	19,715	683,703
* GS Retail Co. Ltd.....	17,777	296,681
* Gwangju Shinsegae Co. Ltd.....	1,600	36,616
* HAESUNG DS Co. Ltd.....	4,727	177,121
* Haesung Industrial Co. Ltd.....	6,893	40,124
* Han Kuk Carbon Co. Ltd.....	10,468	83,486
* Hana Financial Group, Inc.....	71,408	2,553,355
* Hana Materials, Inc.....	2,798	98,494
#* Hana Micron, Inc.....	16,647	316,927
* Hana Pharm Co. Ltd.....	3,644	36,292
* Hana Technology Co. Ltd.....	461	18,106
* Hana Tour Service, Inc.....	3,647	174,103
* Hanall Biopharma Co. Ltd.....	1,910	44,076
* Hancorn, Inc.....	4,544	82,871
* Handok, Inc.....	4,481	45,974
* Handsome Co. Ltd.....	7,877	109,926
* Hanil Feed Co. Ltd.....	5,197	17,786

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Hanil Iron & Steel Co. Ltd.....	6,765	\$ 12,373
* Hanjin Kal Corp.....	1,913	104,843
* Hanjin Transportation Co. Ltd.....	4,408	79,459
* Hankook Shell Oil Co. Ltd.....	303	51,495
* Hankook Tire & Technology Co. Ltd.....	25,341	969,904
* Hankuk Steel Wire Co. Ltd.....	5,428	14,752
* Hanmi Semiconductor Co. Ltd.....	2,458	107,193
* HanmiGlobal Co. Ltd.....	4,233	59,413
* Hannong Chemicals, Inc.....	1,919	20,742
Hanon Systems.....	70,553	329,290
Hansae Co. Ltd.....	5,546	85,132
* Hanshin Machinery Co.....	6,523	25,045
* Hansol Chemical Co. Ltd.....	2,270	339,764
* Hansol Holdings Co. Ltd.....	19,120	41,062
* Hansol IONES Co. Ltd.....	6,315	44,285
* Hansol Paper Co. Ltd.....	9,682	77,632
* Hansol Technics Co. Ltd.....	14,047	70,527
Hanssem Co. Ltd.....	184	6,580
* Hanwha Galleria Corp.....	79,804	80,613
* Hanwha General Insurance Co. Ltd.....	21,441	69,892
* Hanwha Investment & Securities Co. Ltd.....	55,055	152,786
* Hanwha Life Insurance Co. Ltd.....	122,230	277,481
* Hanwha Ocean Co. Ltd.....	2,745	45,111
* Hanwha Solutions Corp.....	35,557	883,328
* Hanyang Digitech Co. Ltd.....	2,583	30,426
* Hanyang Eng Co. Ltd.....	5,655	69,245
* Hanyang Securities Co. Ltd.....	5,181	36,816
* Harim Co. Ltd.....	26,787	71,226
* Harim Holdings Co. Ltd.....	29,300	164,661
* HB SOLUTION Co. Ltd.....	7,112	22,750
* HB Technology Co. Ltd.....	31,571	49,666
HD Hyundai Co. Ltd.....	17,111	912,010
* HD Hyundai Construction Equipment Co. Ltd.....	6,723	255,756
* HD Hyundai Electric Co. Ltd.....	5,196	397,926
* HD Hyundai Energy Solutions Co. Ltd.....	608	10,780
* HD Hyundai Heavy Industries Co. Ltd.....	496	42,262
* HD Hyundai Infracore Co. Ltd.....	78,145	450,571
* HD Korea Shipbuilding & Offshore Engineering Co. Ltd.....	6,653	564,484
* HDC Holdings Co. Ltd.....	17,474	95,653
* HDC Hyundai Development Co-Engineering & Construction, Class E.....	19,170	256,645
* HDCLabs Co. Ltd.....	2,261	12,811
* Hecto Financial Co. Ltd.....	1,538	25,785
* Hecto Innovation Co. Ltd.....	3,956	42,101
* Heerim Architects & Planners.....	6,183	31,844
* Helixmith Co. Ltd.....	11,894	29,438
* HFR, Inc.....	4,463	56,669
* HJ Magnolia Yongpyong Hotel & Resort Corp.....	12,765	27,663
* HJ Shipbuilding & Construction Co. Ltd.....	6,769	17,490
* HK inno N Corp.....	2,197	68,765
* HL D&I Halla Corp.....	12,823	19,878
* HL Holdings Corp.....	3,298	82,194
* HL Mando Co. Ltd.....	15,523	407,491
* HLB Biostep Co. Ltd.....	7,726	20,487
* HLB Global Co. Ltd.....	8,167	34,844
* HLB PANAGENE Co. Ltd.....	3,418	11,227
* HLB Therapeutics Co. Ltd.....	8,911	43,609
* HLB, Inc.....	4,622	233,127
* HMM Co. Ltd.....	84,927	1,220,604
* Home Center Holdings Co. Ltd.....	40,607	34,514

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Homecast Co. Ltd.....	8,481	\$ 17,878
# Hotel Shilla Co. Ltd.....	8,311	362,010
* HS Industries Co. Ltd.....	14,609	36,673
* HSD Engine Co. Ltd.....	2,890	18,516
* Hugel, Inc.....	829	94,173
#* Humasis Co. Ltd.....	41,254	53,979
* Humax Co. Ltd.....	14,260	31,981
Humedix Co. Ltd.....	2,503	51,831
Huons Co. Ltd.....	3,135	80,679
Huons Global Co. Ltd.....	2,929	49,016
Husteel Co. Ltd.....	17,299	65,093
* Huvitz Co. Ltd.....	3,210	43,618
* Hwa Shin Co. Ltd.....	9,790	84,457
* Hwail Pharm Co. Ltd.....	23,628	32,420
* Hwangkum Steel & Technology Co. Ltd.....	4,431	24,245
* Hwaseung Enterprise Co. Ltd.....	8,077	46,283
* HYBE Co. Ltd.....	734	110,667
* Hy-Lok Corp.....	4,195	78,121
* Hyosung Advanced Materials Corp., Class C.....	750	183,250
* Hyosung Corp.....	3,366	158,320
* Hyosung Heavy Industries Corp.....	1,545	197,846
* Hyosung TNC Corp.....	1,080	242,906
* Hyundai Autoever Corp.....	1,307	144,516
* Hyundai Bioland Co. Ltd.....	2,761	20,243
* Hyundai BNG Steel Co. Ltd.....	4,900	63,451
* Hyundai Corp.....	4,150	56,823
* Hyundai Department Store Co. Ltd.....	6,514	261,942
* Hyundai Elevator Co. Ltd.....	6,935	211,038
* Hyundai Engineering & Construction Co. Ltd.....	18,938	490,132
* Hyundai Ezwel Co. Ltd.....	4,703	20,035
* Hyundai Futurenet Co. Ltd.....	10,966	25,763
* Hyundai GF Holdings.....	21,681	66,719
* Hyundai Green Food.....	2,293	20,165
* Hyundai Home Shopping Network Corp.....	2,566	85,827
* Hyundai Livart Furniture Co. Ltd.....	6,686	38,503
* Hyundai Marine & Fire Insurance Co. Ltd.....	24,522	622,812
* Hyundai Mipo Dockyard Co. Ltd.....	2,568	129,447
* Hyundai Mobis Co. Ltd.....	7,979	1,250,736
* Hyundai Motor Co.....	36,651	5,330,897
* Hyundai Motor Securities Co. Ltd.....	9,906	64,443
* Hyundai Steel Co.....	26,850	672,363
* Hyundai Wia Corp.....	7,746	336,779
* HyVision System, Inc.....	3,276	59,526
* i3system, Inc.....	1,104	23,607
* iA, Inc.....	82,596	26,942
* ICD Co. Ltd.....	2,981	19,141
* Icure Pharm, Inc.....	8,304	15,932
* IDIS Holdings Co. Ltd.....	2,685	22,714
* Iljin Diamond Co. Ltd.....	2,208	23,313
* Iljin Electric Co. Ltd.....	7,565	63,481
* Iljin Holdings Co. Ltd.....	11,120	30,759
* Iljin Power Co. Ltd.....	4,220	35,687
* Ilshin Spinning Co. Ltd.....	6,900	46,507
* Ilsung Pharmaceuticals Co. Ltd.....	2,715	46,859
* Ilyang Pharmaceutical Co. Ltd.....	4,099	43,970
* iMarketKorea, Inc.....	8,309	51,238
* InBody Co. Ltd.....	3,960	73,458
* Incross Co. Ltd.....	3,242	26,464
* Industrial Bank of Korea.....	73,514	689,739

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* InfoBank Corp.....	1,192	\$ 9,993
Innocean Worldwide, Inc.....	10,952	178,052
InnoWireless Co. Ltd.....	2,108	46,192
Innox Advanced Materials Co. Ltd.....	7,249	148,083
* Inscobee, Inc.....	19,359	20,052
* Insun ENT Co. Ltd.....	13,154	70,784
* Insung Information Co. Ltd.....	7,278	21,911
* Intellian Technologies, Inc.....	1,495	61,598
* Intelligent Digital Integrated Security Co. Ltd.....	1,743	26,825
* Interflex Co. Ltd.....	5,423	79,271
* Interojo Co. Ltd.....	2,350	51,695
INTOPS Co. Ltd.....	6,004	128,901
iNtRON Biotechnology, Inc.....	4,530	23,968
* Inzi Controls Co. Ltd.....	5,722	31,428
* IS Dongseo Co. Ltd.....	9,358	178,109
* ISC Co. Ltd.....	2,388	137,095
* i-SENS, Inc.....	1,718	31,054
* ISU Abxis Co. Ltd.....	3,988	16,242
* ISU Chemical Co. Ltd.....	1,897	17,160
* ISU Specialty Chemical.....	931	121,162
* IsuPetasys Co. Ltd.....	11,986	244,669
* ITEK, Inc.....	5,575	30,323
* ITM Semiconductor Co. Ltd.....	1,624	30,134
* Jahwa Electronics Co. Ltd.....	3,097	66,587
* JASTECH Ltd.....	6,512	43,602
JB Financial Group Co. Ltd.....	46,009	394,781
* JC Chemical Co. Ltd.....	7,961	39,986
* Jeisys Medical, Inc.....	16,079	102,466
* Jeju Air Co. Ltd.....	13,916	129,302
* Jeju Semiconductor Corp.....	9,125	176,076
* Jin Air Co. Ltd.....	7,997	78,303
* Jinsung T.E.C.....	3,547	25,863
* JLS Co. Ltd.....	3,636	18,850
* JNK Heaters Co. Ltd.....	5,529	20,386
* JNTC Co. Ltd.....	3,202	25,715
*†† Jokwang ILI Co. Ltd.....	21,810	4,494
* JoyCity Corp.....	8,305	20,005
JS Corp.....	1,706	23,964
Jusung Engineering Co. Ltd.....	9,605	237,204
* JVM Co. Ltd.....	850	18,191
* JW Life Science Corp.....	3,290	30,217
* JYP Entertainment Corp.....	7,401	416,524
* K Car Co. Ltd.....	5,037	41,858
* Kakao Corp.....	6,923	270,729
* Kakao Games Corp.....	6,072	110,933
* KakaoBank Corp.....	9,558	194,268
*†† Kanglim Co. Ltd.....	24,778	3,509
* Kangstem Biotech Co. Ltd.....	4,392	6,475
* KAON Group Co. Ltd.....	7,219	28,807
KB Financial Group, Inc.....	57,001	2,419,014
KB Financial Group, Inc., ADR.....	33,276	1,406,577
* KC Co. Ltd.....	3,423	54,351
* KC Tech Co. Ltd.....	3,975	84,995
KCC Corp.....	964	177,516
KCC Glass Corp.....	5,228	155,862
* KCTC.....	13,067	39,284
* KEC Corp.....	53,541	64,352
* Kencoa Aerospace Co.....	2,012	17,966
* KEPCO Engineering & Construction Co., Inc.....	668	32,744

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* KEPCO Plant Service & Engineering Co. Ltd.....	8,787	\$ 223,231
* Keyang Electric Machinery Co. Ltd.....	4,700	6,268
* KEYEAST Co. Ltd.....	3,383	16,849
KG Chemical Corp.....	25,310	120,833
KG Dongbusteel.....	14,808	83,369
KG Eco Technology Service Co. Ltd.....	12,156	96,650
*†† KG Mobility Co.....	18,083	104,207
Kginicis Co. Ltd.....	7,291	66,540
KGMobilians Co. Ltd.....	9,604	36,925
* KH Vatec Co. Ltd.....	8,145	78,105
* Kia Corp.....	77,376	5,943,332
* Kib Plug Energy.....	46,690	18,909
* KidariStudio, Inc.....	8,599	37,297
* KINX, Inc.....	1,034	83,175
* KISCO Corp.....	7,715	39,074
* KISCO Holdings Co. Ltd.....	3,689	69,412
* KISWIRE Ltd.....	5,001	78,417
*# KIWOOM Securities Co. Ltd.....	6,044	436,859
* KMW Co. Ltd.....	3,770	42,362
* KNJ Co. Ltd.....	1,163	15,317
* KNW Co. Ltd.....	5,184	30,384
* KoBioLabs, Inc.....	2,360	16,632
* Koentec Co. Ltd.....	6,645	32,298
* Koh Young Technology, Inc.....	12,171	158,797
* Kolmar BNH Co. Ltd.....	4,947	59,204
* Kolmar Korea Holdings Co. Ltd.....	8,438	47,799
* Kolon Corp.....	3,612	45,743
Kolon Global Corp.....	2,282	16,123
* Kolon Industries, Inc.....	9,355	284,569
* Kolon Life Science, Inc.....	583	11,755
* Kolon Mobility Group Corp.....	7,567	21,245
* Kolon Plastic, Inc.....	3,586	19,196
* KoMiCo Ltd.....	2,410	110,129
* KONA I Co. Ltd.....	3,514	41,692
* Korea Alcohol Industrial Co. Ltd.....	5,591	47,339
* Korea Arlico Pharm Co. Ltd.....	2,061	8,414
* Korea Asset In Trust Co. Ltd.....	27,658	66,855
* Korea Cast Iron Pipe Industries Co. Ltd.....	7,209	34,659
* Korea Circuit Co. Ltd.....	7,616	101,836
* Korea Electric Terminal Co. Ltd.....	3,099	161,104
* Korea Electronic Certification Authority, Inc.....	4,271	14,517
* Korea Electronic Power Industrial Development Co. Ltd.....	4,827	26,451
* Korea Export Packaging Industrial Co. Ltd.....	8,450	18,608
* Korea Gas Corp.....	6,890	136,247
* Korea Information & Communications Co. Ltd.....	8,567	56,837
* Korea Information Certificate Authority, Inc.....	8,741	33,539
* Korea Investment Holdings Co. Ltd.....	9,969	457,739
* Korea Line Corp.....	87,607	132,420
* Korea Movenex Co. Ltd.....	14,544	69,695
* Korea Parts & Fasteners Co. Ltd.....	12,229	42,065
* Korea Petrochemical Ind Co. Ltd.....	1,862	184,937
* Korea Petroleum Industries Co.....	3,884	35,111
* Korea Ratings Corp.....	564	32,748
* Korea Real Estate Investment & Trust Co. Ltd.....	73,914	59,283
* Korea Zinc Co. Ltd.....	865	306,435
* Korean Air Lines Co. Ltd.....	60,671	1,020,057
* Korean Reinsurance Co.....	55,153	312,155
* Kortek Corp.....	6,709	32,577
* KOSSES Co. Ltd.....	874	12,227

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* KPS Corp.....	1,718	\$ 6,863
KPX Chemical Co. Ltd.....	1,121	36,313
* Krafon, Inc.....	3,125	501,114
* KSS LINE Ltd.....	8,802	62,285
* Kt alpha Co. Ltd.....	8,575	38,097
* KT Corp., Sponsored ADR.....	12,498	164,849
KT Skylife Co. Ltd.....	14,816	62,512
* KTCS Corp.....	9,824	27,456
* Kukdo Chemical Co. Ltd.....	176	5,189
* Kukdong Oil & Chemicals Co. Ltd.....	10,859	31,102
* Kukje Pharma Co. Ltd.....	4,143	14,825
* Kukjeon Pharmaceutical Co. Ltd.....	2,139	9,142
* Kum Yang Co. Ltd.....	1,278	74,661
* Kumho HT, Inc.....	61,887	28,891
* Kumho Petrochemical Co. Ltd.....	6,714	626,068
* Kumho Tire Co., Inc.....	63,017	278,490
* KUMHOE&C Co. Ltd.....	9,581	37,345
* Kumkang Kind Co. Ltd.....	8,100	35,911
* Kwang Myung Electric Co. Ltd.....	9,862	15,896
Kwangmu Co. Ltd.....	11,130	18,455
KX Innovation Co. Ltd.....	3,585	13,029
* Kyeryong Construction Industrial Co. Ltd.....	4,158	44,884
* Kyobo Securities Co. Ltd.....	9,892	36,700
* Kyung Dong Navien Co. Ltd.....	3,389	119,021
* Kyungbang Co. Ltd.....	5,365	34,355
* Kyung-In Synthetic Corp.....	15,465	40,417
L&C Bio Co. Ltd.....	1,727	30,604
* L&F Co. Ltd.....	1,457	155,347
* LabGenomics Co. Ltd.....	14,945	42,165
* Lake Materials Co. Ltd.....	15,024	170,256
* LB Semicon, Inc.....	19,980	115,550
* LEADCORP, Inc.....	2,274	9,827
* Lee Ku Industrial Co. Ltd.....	6,154	17,742
* LEENO Industrial, Inc.....	2,523	375,381
* LF Corp.....	9,746	95,476
LG Chem Ltd.....	7,370	2,389,979
* LG Corp.....	14,146	868,614
#* LG Display Co. Ltd., ADR.....	121,612	524,148
LG Electronics, Inc.....	38,603	2,690,794
LG H&H Co. Ltd.....	3,266	740,239
LG HelloVision Co. Ltd.....	16,371	45,805
LG Innotek Co. Ltd.....	5,241	747,503
LG Uplus Corp.....	102,489	784,684
Lightron, Inc.....	4,107	5,894
* LOT Vacuum Co. Ltd.....	4,434	64,464
* Lotte Chemical Corp.....	3,162	309,293
* Lotte Corp.....	7,538	163,738
* Lotte Data Communication Co.....	2,118	73,322
Lotte Energy Materials Corp.....	5,137	120,733
* LOTTE Fine Chemical Co. Ltd.....	7,738	287,909
* LOTTE Himart Co. Ltd.....	1,295	9,791
* Lotte Non-Life Insurance Co. Ltd.....	32,778	62,032
* Lotte Rental Co. Ltd.....	6,953	138,689
* Lotte Shopping Co. Ltd.....	2,790	171,536
* Lotte Wellfood Co. Ltd.....	1,356	128,986
* LS Corp.....	5,173	351,911
* LS Eco Energy Ltd.....	3,866	58,087
* LS Electric Co. Ltd.....	5,021	263,978
* LS Marine Solution Co. Ltd.....	2,435	18,541

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* LTC Co. Ltd.....	1,773	\$ 21,034
* LVMC Holdings.....	48,539	86,175
LX Hausys Ltd.....	4,303	124,849
LX Semicon Co. Ltd.....	3,939	228,086
* M.I.Tech Co. Ltd.....	6,029	28,020
* M2N Co. Ltd.....	8,482	18,256
Macquarie Korea Infrastructure Fund.....	81,032	755,490
* Maeil Dairies Co. Ltd.....	2,167	65,351
* MAKUS, Inc.....	5,043	50,919
* Manho Rope & Wire Ltd.....	810	28,615
Mcnex Co. Ltd.....	5,122	97,848
* MDS Tech, Inc.....	12,968	16,159
* Mediana Co. Ltd.....	2,287	10,550
* Medipost Co. Ltd.....	10,403	55,245
Medytox, Inc.....	753	108,111
* Meerecompany, Inc.....	913	17,905
* MegaStudy Co. Ltd.....	3,816	30,659
* MegaStudyEdu Co. Ltd.....	3,460	155,539
* Meritz Financial Group, Inc.....	38,331	1,967,941
* META BIOMED Co. Ltd.....	5,123	15,144
Mgame Corp.....	7,410	33,649
* Mi Chang Oil Industrial Co. Ltd.....	382	21,206
* MiCo Ltd.....	11,862	79,708
* Mirae Asset Life Insurance Co. Ltd.....	21,538	93,177
* Mirae Asset Securities Co. Ltd.....	62,214	365,800
* Mirae Asset Venture Investment Co. Ltd.....	12,030	52,905
Miwon Chemicals Co. Ltd.....	571	29,780
Miwon Commercial Co. Ltd.....	595	74,585
* Miwon Holdings Co. Ltd.....	324	19,160
Miwon Specialty Chemical Co. Ltd.....	519	52,028
* MK Electron Co. Ltd.....	8,599	79,528
* MNTech Co. Ltd.....	3,027	30,269
* Mobase Electronics Co. Ltd.....	28,560	40,542
* Mobile Appliance, Inc.....	4,796	9,420
Modetour Network, Inc.....	3,494	44,734
* Moorim P&P Co. Ltd.....	14,195	33,174
Motonic Corp.....	4,135	25,519
* Motrex Co. Ltd.....	4,887	56,077
* mPlus Corp.....	1,540	12,052
* MS Autotech Co. Ltd.....	13,133	48,529
Multicampus Co. Ltd.....	1,558	41,612
* Myoung Shin Industrial Co. Ltd.....	11,471	141,334
* N2tech Co. Ltd.....	17,578	7,917
* Namhae Chemical Corp.....	10,948	59,966
* Namsun Aluminum Co. Ltd.....	35,479	55,789
* Namuga Co. Ltd.....	2,390	34,006
* Namyang Dairy Products Co. Ltd.....	175	76,725
* NanoenTek, Inc.....	3,851	9,777
* Nasmedia Co. Ltd.....	1,721	30,050
* Nature & Environment Co. Ltd.....	22,791	17,732
* Nature Holdings Co. Ltd.....	4,671	54,828
* NAVER Corp.....	4,151	619,006
* NCSOFT Corp.....	2,518	371,631
* NeoPharm Co. Ltd.....	2,082	40,929
* Neowiz.....	3,671	69,736
* Neowiz Holdings Corp.....	1,665	32,846
* Nepes Ark Corp.....	3,018	55,149
* NEPES Corp.....	6,613	90,551
* Neptune Co.....	5,383	26,878

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
*Ω Netmarble Corp.....	4,371	\$190,533
* New Power Plasma Co. Ltd.....	7,937	30,889
* Nexen Corp.....	9,997	31,915
* Nexen Tire Corp.....	18,926	114,567
* Nexon Games Co. Ltd.....	5,071	56,574
* Next Entertainment World Co. Ltd.....	3,907	12,173
* NEXTIN, Inc.....	2,166	116,116
* NH Investment & Securities Co. Ltd., Class C.....	38,406	304,725
* NHN Corp.....	7,894	146,377
* NHN KCP Corp.....	8,874	80,773
* NI Steel Co. Ltd.....	11,528	44,835
* NICE Holdings Co. Ltd.....	9,918	95,350
* Nice Information & Telecommunication, Inc.....	3,525	57,287
* NICE Information Service Co. Ltd.....	14,058	103,601
* NICE Total Cash Management Co. Ltd., Class C.....	7,593	37,043
* Nong Shim Holdings Co. Ltd.....	900	43,517
* NongShim Co. Ltd.....	1,010	285,986
* NOROO Paint & Coatings Co. Ltd.....	4,323	28,673
* NOVAREX Co. Ltd.....	5,053	39,995
* NPC.....	7,683	28,826
* Oceanbridge Co. Ltd.....	1,730	15,190
* OCI Co. Ltd.....	2,461	169,176
* OCI Holdings Co. Ltd.....	5,434	423,829
* ONEJOON Co. Ltd.....	1,218	15,194
* OptoElectronics Solutions Co. Ltd.....	3,068	31,220
* Orbitech Co. Ltd.....	3,429	8,546
* Orion Corp.....	8,117	561,400
* Orion Holdings Corp.....	12,345	132,785
*†† Osung Advanced Materials Co. Ltd.....	28,148	28,883
* Ottogi Corp.....	937	280,879
*†† Paik Kwang Industrial Co. Ltd.....	13,688	59,925
* Pan Entertainment Co. Ltd.....	4,174	10,578
* Pan Ocean Co. Ltd.....	124,484	339,058
* Pan-Pacific Co. Ltd.....	12,811	17,947
* Park Systems Corp.....	1,480	190,304
* Partron Co. Ltd.....	28,248	168,775
* Paseco Co. Ltd.....	2,696	19,876
* Pearl Abyss Corp.....	1,494	36,483
* People & Technology, Inc.....	5,524	148,882
* PHA Co. Ltd.....	3,537	26,383
*# PharmaResearch Co. Ltd.....	2,487	196,004
* PharmGen Science, Inc.....	9,054	39,631
* Pharmicell Co. Ltd.....	6,363	27,108
* Philoptics Co. Ltd.....	3,684	27,625
* PI Advanced Materials Co. Ltd.....	3,994	69,778
* Poongsan Holdings Corp.....	1,875	50,693
* Posco DX Co. Ltd.....	12,040	513,104
* POSCO Future M Co. Ltd.....	645	121,495
* Posco M-Tech Co. Ltd.....	2,492	42,901
* POSCO Steeleon Co. Ltd.....	667	24,790
* Power Logics Co. Ltd.....	9,071	77,546
* Protec Co. Ltd.....	822	25,620
* PSK, Inc.....	7,547	113,029
* Pulmuone Co. Ltd.....	3,936	30,366
* QSI Co. Ltd.....	1,523	11,288
* Rainbow Robotics.....	312	33,465
* RaonSecure Co. Ltd.....	7,286	13,984
* Ray Co. Ltd.....	802	11,423
* Reyon Pharmaceutical Co. Ltd.....	2,366	26,699

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* RFHIC Corp.....	3,423	\$ 44,834
* RFTech Co. Ltd.....	16,022	48,225
* Robostar Co. Ltd.....	1,376	30,431
* Rorze Systems Corp.....	1,847	10,946
* Rsupport Co. Ltd.....	6,747	22,993
* S&S Tech Corp.....	4,117	131,879
* S-1 Corp.....	6,233	266,216
* Sajo Industries Co. Ltd.....	851	26,679
* Sajodaerim Corp.....	1,835	45,209
* Sam Young Electronics Co. Ltd.....	4,997	37,067
* Sam Yung Trading Co. Ltd.....	6,134	59,227
* Sambo Motors Co. Ltd.....	8,689	35,504
* Sambu Engineering & Construction Co. Ltd.....	13,366	20,001
* Samchully Co. Ltd.....	516	36,428
* Samho Development Co. Ltd.....	8,183	19,946
* SAMHWA Paints Industrial Co. Ltd.....	4,793	21,769
* Samick Musical Instruments Co. Ltd.....	25,745	19,827
* Samick THK Co. Ltd.....	2,406	18,529
* Samji Electronics Co. Ltd.....	5,168	32,080
* Samjin Pharmaceutical Co. Ltd.....	2,505	38,213
* Samkee Corp.....	18,711	27,895
* Sammok S-Form Co. Ltd.....	2,476	30,060
*Ω Samsung Biologics Co. Ltd.....	1,016	639,544
* Samsung C&T Corp.....	12,066	1,246,471
* Samsung Card Co. Ltd.....	10,089	249,214
* Samsung Electro-Mechanics Co. Ltd.....	15,487	1,610,662
* Samsung Electronics Co. Ltd., GDR.....	6,763	9,242,097
* Samsung Electronics Co. Ltd.....	543,603	29,537,663
* Samsung Engineering Co. Ltd.....	51,433	857,876
* Samsung Fire & Marine Insurance Co. Ltd.....	10,578	2,093,171
* Samsung Heavy Industries Co. Ltd.....	23,969	130,634
* Samsung Life Insurance Co. Ltd.....	11,553	600,358
* Samsung Pharmaceutical Co. Ltd.....	10,916	16,353
* Samsung Publishing Co. Ltd.....	1,240	19,370
* Samsung SDI Co. Ltd.....	10,402	2,886,701
* Samsung SDS Co. Ltd.....	4,962	564,282
* Samsung Securities Co. Ltd.....	22,367	628,694
* SAMT Co. Ltd.....	22,161	44,306
* Samwha Capacitor Co. Ltd.....	2,639	67,779
* Samyang Corp.....	1,532	54,905
* Samyang Foods Co. Ltd.....	1,686	232,354
* Samyang Holdings Corp.....	2,127	107,681
* Samyang Packaging Corp.....	2,637	33,558
* Samyang Tongsang Co. Ltd.....	846	32,225
* Samyoung Co. Ltd.....	6,764	18,878
* Sang-A Frontec Co. Ltd.....	2,614	38,550
* Sangbo Corp.....	16,775	29,525
* Sangsangin Co. Ltd.....	11,392	29,439
* Sangsin Energy Display Precision Co. Ltd.....	3,457	39,456
* Saramin Co. Ltd.....	2,279	30,057
* Satrec Initiative Co. Ltd.....	829	19,969
* SBI Investment Korea Co. Ltd.....	40,530	25,628
* S-Connect Co. Ltd.....	18,785	24,228
* SD Biosensor, Inc.....	22,479	174,905
* SeAH Besteel Holdings Corp.....	7,225	118,394
* SeAH Holdings Corp.....	419	34,468
* SeAH Steel Corp.....	565	54,308
* SeAH Steel Holdings Corp.....	1,326	216,019
* Sebang Co. Ltd.....	6,012	55,129

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Sebang Global Battery Co. Ltd.....	3,144	\$ 135,801
Seegene, Inc.....	14,269	270,077
* Sejin Heavy Industries Co. Ltd.....	6,360	25,162
* Sejong Industrial Co. Ltd.....	9,135	37,927
Sejong Telecom, Inc.....	62,057	30,762
* Sekonix Co. Ltd.....	8,337	47,576
* Selvas AI, Inc.....	3,880	49,707
* Sempio Foods Co.....	730	15,580
Seobu T&D.....	15,654	88,573
* Seohan Co. Ltd.....	57,673	39,252
* Seohee Construction Co. Ltd.....	59,699	56,836
* Seojin System Co. Ltd.....	11,556	161,059
* Seoul Auction Co. Ltd.....	2,218	17,536
* Seoul City Gas Co. Ltd.....	597	26,313
* Seoul Semiconductor Co. Ltd.....	18,042	140,288
* Seoyon Co. Ltd.....	6,326	38,253
* Seoyon E-Hwa Co. Ltd.....	6,625	83,156
* Sewon E&C Co. Ltd.....	21,080	20,059
* Sewoon Medical Co. Ltd.....	4,473	9,159
# SFA Engineering Corp.....	6,845	138,541
* SFA Semicon Co. Ltd.....	19,513	92,149
* SGC e Tec E&C Co. Ltd.....	1,186	16,561
* SGC Energy Co. Ltd.....	4,711	84,660
* SH Energy & Chemical Co. Ltd.....	52,416	25,918
* Shin Heung Energy & Electronics Co. Ltd.....	1,801	57,812
* Shindaeyang Paper Co. Ltd.....	6,808	29,595
Shinhan Financial Group Co. Ltd.....	101,353	3,105,472
Shinhan Financial Group Co. Ltd., ADR.....	2,215	67,978
* Shinil Electronics Co. Ltd.....	12,080	16,772
* Shinsegae Information & Communication Co. Ltd.....	3,454	35,449
#* Shinsegae International, Inc.....	7,738	93,277
* Shinsegae, Inc.....	3,087	398,249
* Shinsung Delta Tech Co. Ltd.....	5,603	308,571
* Shinsung E&G Co. Ltd.....	17,368	25,343
Shinsung Tongsang Co. Ltd.....	20,437	28,424
* Shinwon Corp.....	17,258	16,804
* Shinyoung Securities Co. Ltd.....	1,754	81,410
* Showbox Corp.....	9,860	25,437
* Signetics Corp.....	8,450	7,894
* SIGONG TECH Co. Ltd.....	4,127	12,904
* Silla Co. Ltd.....	2,472	15,541
* Simmtech Co. Ltd.....	6,900	173,374
* Simmtech Holdings Co. Ltd.....	12,970	27,571
* Sindoh Co. Ltd.....	2,207	60,417
* SK Biopharmaceuticals Co. Ltd.....	988	68,625
* SK Bioscience Co. Ltd.....	984	46,764
SK Chemicals Co. Ltd.....	4,083	196,814
SK D&D Co. Ltd.....	5,388	101,809
SK Discovery Co. Ltd.....	4,939	143,584
SK Gas Ltd.....	1,450	165,618
SK Hynix, Inc.....	30,875	3,091,842
*Ω SK IE Technology Co. Ltd.....	1,221	67,676
* SK Innovation Co. Ltd.....	12,665	1,103,675
* SK oceanplant Co. Ltd.....	7,146	82,244
* SK Securities Co. Ltd.....	170,647	79,985
SK Telecom Co. Ltd.....	18,014	677,302
SK Telecom Co. Ltd., Sponsored ADR.....	1,260	26,390
* SKC Co. Ltd.....	1,379	79,062
* SL Corp.....	8,218	196,684

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* SM Culture & Contents Co. Ltd.....	6,924	\$ 9,144
* SM Entertainment Co. Ltd.....	2,299	130,834
* SM Life Design Group Co. Ltd.....	10,529	14,522
* SMCORE, Inc.....	1,609	6,180
SMEC Co. Ltd.....	7,175	19,721
SNT Holdings Co. Ltd.....	3,470	50,084
S-Oil Corp.....	13,725	697,782
* Solborn, Inc.....	7,338	25,076
* Solid, Inc.....	17,343	78,393
* SOLUM Co. Ltd.....	13,117	269,193
Solus Advanced Materials Co. Ltd.....	9,241	77,687
* Songwon Industrial Co. Ltd.....	7,797	88,815
* Soosan Heavy Industries Co. Ltd.....	20,342	30,338
* Soulbrain Co. Ltd.....	1,405	283,265
* Soulbrain Holdings Co. Ltd.....	2,191	67,758
* SPC Samlip Co. Ltd.....	1,112	49,571
SPG Co. Ltd.....	2,271	49,317
* Spigen Korea Co. Ltd.....	1,896	49,264
* ST Pharm Co. Ltd.....	1,354	62,631
* STIC Investments, Inc.....	7,920	38,044
* Straffco Co. Ltd.....	5,984	18,879
* Studio Dragon Corp.....	4,079	139,953
* STX Heavy Industries Co. Ltd.....	4,552	37,617
* Sugentech, Inc.....	7,423	36,755
* Suheung Co. Ltd.....	2,902	60,173
* Sukgyung AT Co. Ltd.....	508	19,197
* Sun Kwang Co. Ltd.....	723	10,022
* Sung Kwang Bend Co. Ltd.....	7,865	63,329
* Sungchang Enterprise Holdings Ltd.....	19,774	31,603
* Sungwoo Hitech Co. Ltd.....	28,667	177,506
* Sunjin Co. Ltd.....	6,600	32,419
* Sunny Electronics Corp.....	17,982	30,386
* Suprema, Inc.....	1,914	36,935
* SY Co. Ltd.....	12,322	38,099
* Synergy Innovation Co. Ltd.....	10,345	21,152
* Synopex, Inc.....	32,984	197,462
* Systems Technology, Inc.....	2,030	40,309
* T Scientific Co. Ltd.....	15,294	16,206
T&L Co. Ltd.....	1,763	53,533
Tae Kyung Industrial Co. Ltd.....	6,615	30,249
* Taekwang Industrial Co. Ltd.....	146	100,527
* Taekyung BK Co. Ltd.....	4,762	20,809
*†† Taewoong Co. Ltd.....	3,088	34,691
Taeyang Metal Industrial Co. Ltd.....	7,858	14,575
* Taihan Electric Wire Co. Ltd.....	14,831	103,559
* Taihan Fiber Optics Co. Ltd.....	20,519	19,188
* TCC Steel.....	3,263	120,805
* TechWing, Inc.....	6,290	74,591
* Telcon RF Pharmaceutical, Inc.....	24,191	13,780
* Telechips, Inc.....	1,522	30,118
* TES Co. Ltd.....	3,436	48,706
* Thinkware Systems Corp.....	2,170	25,862
* TK Corp.....	8,069	75,924
* TKG Huchems Co. Ltd.....	10,148	157,493
* TLB Co. Ltd.....	2,610	49,540
* Tokai Carbon Korea Co. Ltd.....	2,058	162,785
* Tongyang Life Insurance Co. Ltd.....	24,537	90,381
* Tongyang, Inc.....	72,698	50,550
* Top Engineering Co. Ltd.....	5,710	24,447

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Toptec Co. Ltd.....	7,336	\$ 35,979
Tovis Co. Ltd.....	3,988	43,421
* Tplex Co. Ltd.....	6,418	15,464
* TS Corp.....	19,785	49,043
* TSE Co. Ltd.....	713	22,287
* Tuksu Construction Co. Ltd.....	3,773	25,323
* TY Holdings Co. Ltd.....	6,346	19,576
TYM Corp.....	18,418	76,596
* Ubiquoss Holdings, Inc.....	2,043	19,849
* Ubiquoss, Inc.....	4,144	48,603
* Ubivelox, Inc.....	2,074	25,177
* Uju Electronics Co. Ltd.....	3,176	37,505
* Uni-Chem Co. Ltd.....	17,481	26,100
* Unick Corp.....	5,333	19,197
* Unid Btplus Co. Ltd.....	3,171	13,542
Unid Co. Ltd.....	2,411	134,589
* Union Materials Corp.....	5,948	13,089
* Union Semiconductor Equipment & Materials Co. Ltd.....	7,723	46,749
* Uniquost Corp.....	4,583	27,137
* Unison Co. Ltd.....	14,537	12,501
* UniTest, Inc.....	4,160	42,499
* Unitrontech Co. Ltd.....	8,834	48,531
* Value Added Technology Co. Ltd.....	4,333	103,905
* Viatron Technologies, Inc.....	4,608	28,464
* VICTEK Co. Ltd.....	4,914	18,284
*†† Vidente Co. Ltd.....	19,231	17,939
* Vieworks Co. Ltd.....	2,184	44,640
* Vina Tech Co. Ltd.....	586	21,312
* Vitzro Tech Co. Ltd.....	4,197	23,848
* Vitzrocell Co. Ltd.....	4,413	57,891
* VT Co. Ltd.....	7,135	88,377
* Webcash Corp.....	3,915	27,536
* Webzen, Inc.....	6,567	82,759
* Wemade Co. Ltd.....	581	22,229
* Whanin Pharmaceutical Co. Ltd.....	5,935	63,895
* Winix, Inc.....	3,182	23,711
* Wins Co. Ltd.....	3,865	37,247
* WiSoL Co. Ltd.....	10,907	60,780
* Won Tech Co. Ltd.....	11,355	66,772
* WONIK CUBE Corp.....	13,425	22,116
* Wonik Holdings Co. Ltd.....	21,371	53,516
* WONIK IPS Co. Ltd.....	1,730	39,102
* Wonik Materials Co. Ltd.....	2,746	58,458
*# Wonik QnC Corp.....	6,335	133,557
Woojin, Inc.....	3,958	24,091
* Woongjin Co. Ltd.....	23,540	20,934
* Woongjin Thinkbig Co. Ltd.....	27,380	50,740
* Wooree Bio Co. Ltd.....	11,301	28,895
Woori Financial Group, Inc., Sponsored ADR.....	291	9,024
Woori Financial Group, Inc.....	193,259	2,003,774
* Woori Technology Investment Co. Ltd.....	12,348	56,089
* Woori Technology, Inc.....	30,076	28,367
* Wooshin Systems Co. Ltd.....	3,961	23,274
* Worldex Industry & Trading Co. Ltd., Class C.....	3,984	70,858
* Wysiwyg Studios Co. Ltd.....	19,187	43,786
* Y G-1 Co. Ltd.....	5,166	25,383
* Y-entec Co. Ltd.....	7,276	38,660
* Yesco Holdings Co. Ltd.....	755	19,293
* YG Entertainment, Inc.....	4,048	134,184

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* YG PLUS.....	3,947	\$ 12,307
* YIK Corp.....	8,752	36,035
* YMC Co. Ltd.....	7,373	28,530
* YMT Co. Ltd.....	2,063	15,837
* Youlchon Chemical Co. Ltd.....	1,863	40,165
* Young Poong Corp.....	182	71,768
* Young Poong Precision Corp.....	4,334	40,349
* Youngone Corp.....	10,287	369,304
* Youngone Holdings Co. Ltd.....	3,354	203,292
* Yuanta Securities Korea Co. Ltd.....	49,301	91,637
* YuHwa Securities Co. Ltd.....	13,635	22,475
* Yungjin Pharmaceutical Co. Ltd.....	9,902	15,029
* Zeus Co. Ltd.....	4,722	60,066
* Zinus, Inc.....	6,125	62,428
TOTAL SOUTH KOREA.....		<u>177,698,874</u>
TAIWAN — (20.2%)		
104 Corp.....	3,000	20,971
91APP, Inc.....	12,000	36,961
ABC Taiwan Electronics Corp.....	24,860	17,468
Abico Avy Co. Ltd.....	64,054	48,397
Ability Enterprise Co. Ltd.....	114,508	90,792
Ability Opto-Electronics Technology Co. Ltd.....	19,528	127,561
AcBel Polytech, Inc.....	238,757	310,138
Accton Technology Corp.....	89,858	1,511,641
Acer, Inc.....	523,287	768,496
ACES Electronic Co. Ltd.....	60,117	74,502
* Acon Holding, Inc.....	71,475	24,166
Acter Group Corp. Ltd.....	40,534	234,688
Action Electronics Co. Ltd.....	103,000	59,510
Actron Technology Corp.....	12,000	64,380
ADATA Technology Co. Ltd.....	70,122	214,636
Addcn Technology Co. Ltd.....	8,613	55,354
Adlink Technology, Inc.....	24,000	46,697
Advanced Ceramic X Corp.....	12,000	82,600
# Advanced Energy Solution Holding Co. Ltd.....	6,000	120,961
Advanced International Multitech Co. Ltd.....	67,000	151,300
* Advanced Optoelectronic Technology, Inc.....	49,000	47,289
# Advanced Power Electronics Corp.....	29,000	82,053
Advantetek Enterprise Co. Ltd.....	122,908	143,348
Advantech Co. Ltd.....	58,959	635,531
AEON Motor Co. Ltd.....	22,000	24,187
AGV Products Corp.....	230,172	86,575
Airtac International Group.....	14,382	431,025
Alchip Technologies Ltd.....	10,000	1,240,399
Alexander Marine Co. Ltd.....	3,000	32,263
# ALI Corp.....	97,632	82,222
Allied Circuit Co. Ltd.....	15,000	71,129
Allied Supreme Corp.....	20,000	208,748
Allis Electric Co. Ltd.....	51,609	138,312
Alltek Technology Corp.....	79,813	89,769
Alltop Technology Co. Ltd.....	17,751	108,725
Alpha Networks, Inc.....	91,272	112,240
Altek Corp.....	129,727	151,583
Amazing Microelectronic Corp.....	18,144	64,114
Ambassador Hotel.....	110,000	161,062
AMPACS Corp.....	32,000	50,255
Ampak Technology, Inc.....	7,000	29,638
Ampire Co. Ltd.....	42,000	50,652

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	9,000	\$ 19,565
	46,000	126,330
	353,079	149,950
	37,337	43,978
	20,317	135,894
	5,000	83,231
#	18,000	64,861
	40,506	74,694
	77,000	56,766
	48,477	51,562
	81,868	123,707
	70,224	27,337
	10,000	22,177
	71,755	395,082
	249,411	588,038
	14,000	25,965
	27,558	153,104
	1,760	16,353
	779,089	3,368,605
	534,696	678,057
	98,000	210,110
#	198,385	140,689
	26,000	54,361
#	64,422	874,934
	8,000	31,923
	1,312	77,581
	17,000	51,331
#	8,258	811,098
	23,000	169,936
	109,996	1,561,867
	25,000	27,689
	45,000	114,456
	11,000	50,847
	42,800	86,764
	1,582,400	924,754
	3,683	22,760
	11,000	132,460
	42,000	26,752
	23,585	55,481
	13,000	10,881
	19,000	71,042
	57,000	61,455
	13,230	13,460
	26,383	70,538
#*	41,000	75,838
	13,000	67,767
*	234,964	89,722
	69,000	87,841
	83,000	92,172
	647,000	253,809
	19,000	23,227
	53,650	41,518
	5,000	11,282
*	54,000	39,588
	23,010	82,026
#	42,406	312,078
	12,989	277,850
	9,000	39,564
	47,100	28,254

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	2,000	\$ 11,830
	204,331	220,577
	7,000	28,933
	30,000	87,166
	64,062	171,463
*	29,000	37,142
	95,044	29,967
	43,629	69,638
	773,902	396,767
	252,933	165,208
	71,499	27,455
#	38,917	146,920
	18,000	62,830
	144,509	897,941
	17,000	26,528
	970,178	1,364,293
	278,300	169,943
	25,785	45,440
	39,764	35,523
	230,949	336,345
*	163,873	120,594
	270,084	1,495,056
	88,516	38,117
*	41,171	22,934
	13,000	18,197
*	117,000	40,509
	21,600	49,383
	901,550	503,294
	148,240	170,082
	161,500	171,495
#	94,000	236,053
	28,000	74,600
	74,676	229,808
	49,000	88,035
	16,379	29,063
	46,000	55,876
	9,000	80,425
	404,480	372,365
	238,153	101,940
	541,808	785,591
	202,159	288,368
#	43,000	57,112
	52,000	70,880
	218,280	124,421
	24,200	23,501
	226,350	1,186,805
	52,731	245,946
	9,900	101,042
	31,075	62,891
	80,540	44,368
	31,000	43,759
	10,565	12,475
#	1,173,062	761,939
	351,000	164,878
	121,000	90,075
*	2,505,999	962,096
	127,170	67,523
	14,677	14,809
	177,602	116,534

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	60,680	\$ 33,367
*	585,965	145,324
	143,190	180,275
	53,600	195,566
*	1,777,033	533,968
	67,227	243,641
	1,841,940	1,476,007
	13,000	22,016
	36,120	40,298
	35,120	49,744
	59,450	38,853
	192,113	274,249
#	265,000	609,615
	271,594	370,759
	2,049	55,065
	25,000	150,495
	97,361	235,973
	79,466	507,890
	66,150	48,963
	243,999	138,081
	397,889	302,107
	44,000	37,730
	16,700	52,886
	196,246	141,166
	172,000	653,270
	20,000	33,008
	9,000	152,138
	12,202	458,551
	255,800	969,715
#	34,000	194,372
#	175,869	232,066
*	482,132	165,210
	24,000	53,347
	40,094	32,441
	50,000	31,034
	1,023,086	1,173,333
	450,000	998,067
#	38,000	93,068
	58,276	31,894
*	229,912	95,745
#	188,250	163,216
	70,000	48,176
	33,674	74,280
	128,600	290,380
#	97,541	182,705
	27,216	21,794
	33,000	18,198
	30,000	27,691
	58,000	69,990
	3,676,612	3,335,464
	273,555	369,426
	19,000	78,461
	40,902	56,809
	33,750	30,612
	14,000	41,077
	25,200	151,086
*	144,576	95,765
	19,048	23,019
	8,400	21,202

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	111,200	\$ 169,247
	6,825	8,396
	28,396	46,663
	9,900	15,412
#	154,519	168,249
	117,000	189,945
	202,000	99,619
	16,000	54,584
	139,345	57,848
#	157,000	189,916
	146,940	1,314,906
	47,000	224,231
	14,000	29,159
	24,884	106,900
	80,643	225,199
	182,136	112,392
	46,000	36,376
	5,000	23,635
	26,000	25,013
	10,446	49,965
	39,272	40,823
	90,382	238,930
	5,500	17,427
	70,000	186,111
#	77,000	510,641
	34,535	100,033
	1,976,239	1,559,824
	8,000	18,525
*	128,197	85,505
	36,279	633,187
#	86,000	44,829
	56,789	45,838
	88,615	69,363
	24,467	46,645
#	29,000	251,677
	53,959	258,099
	16,176	30,407
	35,000	95,007
#	71,928	143,217
	36,909	542,216
	98,000	287,621
	162,235	159,935
	16,000	1,427,032
#	62,000	63,748
	34,915	300,222
#*	318,227	426,830
	218,500	97,128
	48,078	86,334
	5,650	46,346
	36,000	64,228
	411,321	376,441
	13,000	71,773
	908,990	916,246
	6,597	40,926
*	170,837	39,100
	265,000	281,837
	283,342	1,359,066
	75,000	270,706
	212,149	328,551

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* Everspring Industry Co. Ltd.....	67,700	\$ 31,323
Excel Cell Electronic Co. Ltd.....	40,000	30,112
Excellence Opto, Inc.....	32,000	31,038
Excelliance Mos Corp.....	7,000	27,593
Excelsior Medical Co. Ltd.....	53,136	147,015
EZconn Corp.....	13,250	38,732
Far Eastern Department Stores Ltd.....	348,370	276,616
Far Eastern International Bank.....	1,022,715	398,505
Far Eastern New Century Corp.....	1,074,560	1,060,209
Far EasTone Telecommunications Co. Ltd.....	406,000	1,042,129
Faraday Technology Corp.....	35,000	462,592
Farcent Enterprise Co. Ltd.....	11,000	19,888
# Farglory F T Z Investment Holding Co. Ltd.....	67,054	119,379
Farglory Land Development Co. Ltd.....	145,442	266,166
Feedback Technology Corp.....	15,400	46,895
Feng Hsin Steel Co. Ltd.....	212,550	460,770
Feng TAY Enterprise Co. Ltd.....	92,265	475,720
FineTek Co. Ltd.....	13,553	40,791
Firich Enterprises Co. Ltd.....	15,395	14,561
First Financial Holding Co. Ltd.....	2,296,921	1,949,213
First Hi-Tec Enterprise Co. Ltd.....	20,709	72,424
First Hotel.....	107,746	51,875
First Insurance Co. Ltd.....	103,606	60,621
* First Steamship Co. Ltd.....	341,425	90,360
FIT Holding Co. Ltd.....	72,000	99,655
Fitipower Integrated Technology, Inc.....	42,250	316,345
Fittech Co. Ltd.....	38,000	78,106
# FLEXium Interconnect, Inc.....	196,001	534,783
Flytech Technology Co. Ltd.....	48,373	104,963
FocalTech Systems Co. Ltd.....	30,963	97,689
Forcecon Tech Co. Ltd.....	29,006	150,510
* Forest Water Environment Engineering Co. Ltd.....	23,183	23,824
Formosa Advanced Technologies Co. Ltd.....	93,000	112,344
Formosa Chemicals & Fibre Corp.....	544,378	982,803
Formosa Electronic Industries, Inc.....	10,000	12,119
* Formosa International Hotels Corp.....	25,905	175,913
Formosa Oilseed Processing Co. Ltd.....	29,400	49,767
Formosa Optical Technology Co. Ltd.....	17,000	47,523
Formosa Petrochemical Corp.....	54,000	128,248
Formosa Plastics Corp.....	516,134	1,186,100
Formosa Sumco Technology Corp.....	29,000	149,873
# Formosa Taffeta Co. Ltd.....	323,000	248,520
Formosan Rubber Group, Inc.....	91,548	69,163
# Formosan Union Chemical.....	148,847	98,043
Fortune Electric Co. Ltd.....	18,000	254,590
Founding Construction & Development Co. Ltd.....	77,460	56,531
Foxconn Technology Co. Ltd.....	236,536	380,907
Foxsemicon Integrated Technology, Inc.....	35,562	245,225
Franbo Lines Corp.....	61,328	37,569
Froch Enterprise Co. Ltd.....	108,713	64,871
FSP Technology, Inc.....	67,886	112,404
Fu Chun Shin Machinery Manufacture Co. Ltd.....	69,854	36,046
# Fu Hua Innovation Co. Ltd.....	160,621	144,484
Fubon Financial Holding Co. Ltd.....	788,455	1,620,708
Fulgent Sun International Holding Co. Ltd.....	74,898	301,559
Fullerton Technology Co. Ltd.....	51,000	35,490
# Fulltech Fiber Glass Corp.....	178,855	83,530
Fusheng Precision Co. Ltd.....	49,000	354,108
Fwusow Industry Co. Ltd.....	107,898	65,429

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	62,382	\$ 141,352
*	27,022	25,140
	47,000	52,186
	56,000	138,483
*	41,000	39,296
	23,670	49,829
	26,000	25,160
#	188,574	213,463
	130,000	259,914
	34,384	37,042
	25,000	41,306
	42,979	546,389
	35,420	28,253
	37,264	51,753
	131,000	430,777
	27,500	72,941
	75,944	432,268
	140,000	60,120
	50,000	494,779
*	19,897	63,464
*	147,000	78,939
	155,172	316,574
	42,000	66,187
#	29,000	227,506
	23,000	77,377
	18,000	883,740
	62,000	1,145,426
*	127,298	62,137
	210,708	319,908
	63,970	50,856
	69,836	511,008
	275,735	261,458
	29,859	39,900
	50,052	153,428
*	109,000	45,101
#	512,456	235,599
	5,000	101,011
	24,915	54,237
	59,000	287,379
	78,000	59,487
	115,000	118,977
	26,330	280,589
	251,448	463,286
	162,000	306,252
	18,000	87,590
	63,000	61,355
	9,442	121,159
*	30,450	19,601
	186,734	339,470
*	917,000	344,394
*	281,781	82,932
	26,000	33,274
	66,052	53,248
	16,000	57,794
	13,707	58,422
	42,136	68,837
*	47,000	20,755
	252,574	319,448
	5,000	24,235

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
TAIWAN — (Continued)			
#*	HIM International Music, Inc.....	13,190	\$ 45,563
	Hiroca Holdings Ltd.....	20,728	25,806
#	Hitron Technology, Inc.....	66,799	71,996
	Hiwin Mikrosystem Corp.....	16,000	33,578
#	Hiwin Technologies Corp.....	68,380	479,965
	Hiyes International Co. Ltd.....	13,000	39,057
	Ho Tung Chemical Corp.....	465,035	131,852
	Hocheng Corp.....	112,586	61,140
	Holiday Entertainment Co. Ltd.....	18,600	53,348
	Holtek Semiconductor, Inc.....	63,000	124,483
	Holy Stone Enterprise Co. Ltd.....	73,500	220,620
	Hon Hai Precision Industry Co. Ltd.....	1,517,599	4,964,406
	Hon Hai Precision Industry Co. Ltd., GDR.....	8,706	56,279
	Hong Pu Real Estate Development Co. Ltd.....	80,609	75,507
	Hong TAI Electric Industrial.....	102,000	88,178
	Hong YI Fiber Industry Co.....	68,000	36,481
*	Horizon Securities Co. Ltd.....	166,420	54,560
	Hota Industrial Manufacturing Co. Ltd.....	76,000	127,369
	Hotai Finance Co. Ltd.....	61,600	238,510
	Hotai Motor Co. Ltd.....	18,220	369,102
	Hotron Precision Electronic Industrial Co. Ltd.....	32,272	35,046
	Hsin Kuang Steel Co. Ltd.....	102,788	182,865
	Hsin Yung Chien Co. Ltd.....	18,364	61,315
	Hsing TA Cement Co.....	68,000	38,480
#*	HTC Corp.....	272,000	424,921
	Hu Lane Associate, Inc.....	31,679	151,967
	HUA ENG Wire & Cable Co. Ltd.....	119,000	77,767
*	Hua Jung Components Co. Ltd.....	70,000	33,391
	Hua Nan Financial Holdings Co. Ltd., Class C.....	1,864,693	1,284,492
	Huaku Development Co. Ltd.....	128,465	390,325
	Huang Hsiang Construction Corp.....	56,000	76,982
	Huikwang Corp.....	22,000	23,892
	Hung Ching Development & Construction Co. Ltd.....	45,000	42,490
	Hung Sheng Construction Ltd.....	175,200	111,284
	Huxen Corp.....	28,000	46,281
	Hwa Fong Rubber Industrial Co. Ltd.....	76,849	35,157
	Hwacom Systems, Inc.....	64,000	38,695
*	IBF Financial Holdings Co. Ltd.....	1,172,652	447,555
	IC Plus Corp.....	15,000	27,114
#	Ichia Technologies, Inc.....	118,897	128,698
#	I-Chiun Precision Industry Co. Ltd.....	71,228	112,533
*	Ideal Bike Corp.....	89,000	27,765
	IEI Integration Corp.....	62,680	156,270
	Infotrend Technology, Inc.....	110,798	72,100
	Info-Tek Corp.....	37,000	57,832
	Ingentec Corp.....	7,000	40,221
	Innodisk Corp.....	37,289	361,461
	Innolux Corp.....	2,151,776	1,119,096
	Inpaq Technology Co. Ltd.....	33,344	80,590
	Insyde Software Corp.....	11,000	88,595
	Intai Technology Corp.....	11,800	46,285
#	Integrated Service Technology, Inc.....	48,345	167,054
	IntelliEPI, Inc.....	9,000	16,692
	Interactive Digital Technologies, Inc.....	5,000	12,056
	International CSRC Investment Holdings Co.....	345,400	207,109
	International Games System Co. Ltd., Class C.....	35,000	925,949
#	Inventec Corp.....	166,181	291,867
	Iron Force Industrial Co. Ltd.....	18,000	50,412
	I-Sheng Electric Wire & Cable Co. Ltd.....	57,000	84,364

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	18,000	\$ 51,633
	48,202	234,066
	89,628	237,296
#	29,000	215,983
	54,250	45,002
	15,498	370,982
	34,875	88,850
	26,000	34,316
	10,000	30,408
	27,592	53,184
	24,000	50,250
	22,400	36,135
#	9,669	259,432
*	81,159	27,725
	7,000	7,640
	16,000	13,647
	25,000	51,753
	21,000	15,009
	11,000	19,769
	1,000	4,022
	71,000	55,790
	40,587	82,584
	20,983	151,783
	53,000	22,185
	36,432	91,984
	15,000	55,060
	189,226	92,934
	290,050	276,348
	100,000	119,043
	84,959	31,711
	9,000	83,480
	213,700	270,112
	33,660	41,845
	7,050	234,122
	497,529	1,329,009
	389,000	506,168
*	41,348	41,068
	37,000	258,988
	61,769	51,573
	577,028	283,696
#	145,009	464,162
	29,761	120,224
	43,000	36,351
	20,000	38,614
	70,760	154,053
	30,000	124,629
#*	210,404	84,615
	83,625	150,809
*	90,366	63,133
	58,000	107,405
	108,426	56,414
	73,000	398,418
	11,000	45,747
	43,000	147,324
*	16,000	20,464
	37,961	139,365
	16,306	1,292,816
	27,550	30,076
	23,821	36,889

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* Leader Electronics, Inc.....	16,000	\$ 10,537
* Lealea Enterprise Co. Ltd.....	336,940	107,971
* Leatec Fine Ceramics Co. Ltd.....	19,000	16,774
LEE CHI Enterprises Co. Ltd.....	95,000	45,584
Lelon Electronics Corp.....	43,694	95,770
Lemtech Holdings Co. Ltd.....	15,115	41,312
Leo Systems, Inc.....	14,000	15,035
* Leofoo Development Co. Ltd.....	42,254	23,865
* Li Cheng Enterprise Co. Ltd.....	38,337	24,013
* Li Peng Enterprise Co. Ltd.....	254,806	62,710
Lian HWA Food Corp.....	41,528	115,005
Lida Holdings Ltd.....	31,320	32,180
Lien Hwa Industrial Holdings Corp.....	182,718	378,484
* Lily Textile.....	11,000	10,028
Lingsen Precision Industries Ltd.....	208,000	161,990
# Lintes Technology Co. Ltd.....	4,000	20,471
* Lion Travel Service Co. Ltd.....	15,000	61,709
Lite-On Technology Corp.....	194,395	673,211
Liton Technology Corp.....	32,000	35,635
* Long Bon International Co. Ltd.....	61,180	30,385
Long Da Construction & Development Corp.....	67,000	67,329
Longchen Paper & Packaging Co. Ltd.....	376,349	166,085
Longwell Co.....	55,000	113,140
Lotes Co. Ltd.....	28,508	899,309
Lu Hai Holding Corp.....	24,009	22,206
Lumax International Corp. Ltd.....	39,142	112,660
* Lung Yen Life Service Corp.....	73,000	90,139
Lungteh Shipbuilding Co. Ltd.....	19,000	49,860
Luxe Green Energy Technology Co. Ltd.....	14,000	14,723
# LuxNet Corp.....	12,617	58,011
# M3 Technology, Inc.....	11,000	62,215
M31 Technology Corp.....	2,500	140,022
Macauto Industrial Co. Ltd.....	29,000	65,143
Machvision, Inc.....	9,676	85,126
Macroblock, Inc.....	18,000	57,984
Macronix International Co. Ltd.....	577,201	537,761
Makalot Industrial Co. Ltd.....	46,605	534,616
Marketech International Corp.....	36,000	168,538
Materials Analysis Technology, Inc.....	24,360	196,237
Maxigen Biotech, Inc.....	13,650	19,944
Mayer Steel Pipe Corp.....	41,259	43,336
Mechema Chemicals International Corp.....	10,000	25,421
Medeon Biodesign, Inc.....	23,309	35,481
MediaTek, Inc.....	206,360	6,367,778
Mega Financial Holding Co. Ltd.....	665,102	798,934
Meiloon Industrial Co.....	44,520	28,127
* Mercuries & Associates Holding Ltd.....	226,341	89,529
# Mercuries Data Systems Ltd.....	15,763	11,783
* Mercuries Life Insurance Co. Ltd.....	1,273,801	196,084
Merida Industry Co. Ltd.....	57,735	316,195
Merry Electronics Co. Ltd.....	101,174	329,294
METAAGE Corp.....	20,000	45,168
Micro-Star International Co. Ltd.....	183,233	1,062,756
Mildef Crete, Inc.....	29,000	75,737
MIN AIK Technology Co. Ltd.....	61,200	39,136
Mirle Automation Corp.....	50,805	58,160
Mitac Holdings Corp.....	209,125	300,576
Mitake Information Corp.....	6,000	11,622
* Mobiletron Electronics Co. Ltd.....	26,440	44,503

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# momo.com, Inc.....	21,120	\$ 293,166
MOSA Industrial Corp.....	81,154	59,377
Mosel Vitelic, Inc.....	31,000	30,687
Motech Industries, Inc.....	98,000	81,375
MPI Corp.....	44,000	387,369
MSSCORPS Co. Ltd.....	16,000	71,575
Nak Sealing Technologies Corp.....	27,000	110,719
# Namchow Holdings Co. Ltd.....	88,000	146,440
Nan Liu Enterprise Co. Ltd.....	18,000	41,503
Nan Pao Resins Chemical Co. Ltd.....	14,000	129,764
* Nan Ren Lake Leisure Amusement Co. Ltd.....	48,000	18,622
Nan Ya Plastics Corp.....	448,674	869,534
# Nan Ya Printed Circuit Board Corp.....	89,072	643,050
Nang Kuang Pharmaceutical Co. Ltd.....	21,000	32,857
Nantex Industry Co. Ltd.....	122,964	141,845
Nanya Technology Corp.....	198,000	434,267
National Aerospace Fasteners Corp.....	10,000	29,011
National Petroleum Co. Ltd.....	45,000	95,904
# Netronix, Inc.....	34,000	97,871
New Best Wire Industrial Co. Ltd.....	36,600	40,403
* New Era Electronics Co. Ltd.....	33,000	48,167
Nexcom International Co. Ltd.....	44,000	65,805
Nichidenbo Corp.....	83,193	150,178
Nidex Chaun-Choung Technology Corp.....	7,000	29,276
Nien Hsing Textile Co. Ltd.....	58,110	35,440
Nien Made Enterprise Co. Ltd.....	39,000	416,924
Niko Semiconductor Co. Ltd.....	34,800	60,878
Nishoku Technology, Inc.....	18,400	60,880
Nova Technology Corp.....	10,000	44,417
Novatek Microelectronics Corp.....	91,000	1,482,363
Nuvoton Technology Corp.....	50,000	204,645
O-Bank Co. Ltd.....	584,362	175,631
* Ocean Plastics Co. Ltd.....	95,000	110,208
# OFCO Industrial Corp.....	45,097	34,780
OK Biotech Co. Ltd.....	54,214	42,859
Oneness Biotech Co. Ltd.....	13,653	75,207
Optimax Technology Corp.....	58,469	61,854
Orient Semiconductor Electronics Ltd.....	163,310	332,331
Oriental Union Chemical Corp.....	250,821	147,910
O-TA Precision Industry Co. Ltd.....	35,935	101,792
Pacific Construction Co.....	143,000	45,651
Pacific Hospital Supply Co. Ltd.....	23,094	62,342
Paiho Shih Holdings Corp.....	82,910	47,401
Pan Asia Chemical Corp.....	110,940	44,634
Pan German Universal Motors Ltd.....	8,000	75,103
Pan Jit International, Inc.....	131,300	258,633
Pan-International Industrial Corp.....	183,514	193,667
Panion & BF Biotech, Inc.....	15,969	52,696
Parade Technologies Ltd.....	13,400	475,393
Parpro Corp.....	19,000	20,181
* PChome Online, Inc.....	56,208	80,320
# PCL Technologies, Inc.....	29,961	69,483
P-Duke Technology Co. Ltd.....	23,442	71,598
Pegatron Corp.....	525,037	1,384,086
Pegavision Corp.....	17,198	213,302
* PharmaEssentia Corp.....	19,263	193,418
Phison Electronics Corp.....	41,000	688,564
# Phoenix Silicon International Corp.....	55,486	90,612
* Phytohealth Corp.....	63,000	44,293

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	67,030	\$ 340,242
	16,000	73,170
	59,628	33,855
*	39,100	20,536
	22,269	37,555
	17,346	65,161
	574,144	577,983
	13,632	48,984
#	1,040,000	894,220
	285,400	1,325,023
	53,000	27,185
	16,890	278,286
	116,000	978,037
	360,872	216,997
	205,000	429,741
	455,087	152,470
	57,000	52,372
	8,000	38,064
	4,000	52,832
	69,000	131,633
	52,032	75,574
	359,439	533,955
	14,404	28,227
	34,198	40,921
	27,000	94,655
	129,715	1,025,658
	88,000	224,398
	52,134	25,502
#	123,144	544,587
*	290,537	87,341
	4,024	18,590
	24,000	287,986
	53,268	797,172
	173,173	122,199
*	33,000	47,020
*	285,254	85,595
	34,000	17,567
*	325,288	80,944
	25,000	35,205
*††	282,000	30,916
	345,751	393,853
	25,110	94,439
	157,963	302,677
	55,337	181,967
	117,077	180,543
#	151,200	137,612
	92,992	78,003
	120,248	83,358
	6,000	24,406
	50,479	88,668
	24,000	27,864
	161,684	363,558
	119,447	76,191
	11,000	14,733
	14,705	44,597
	15,000	103,710
	70,000	56,184
	57,000	186,369
	37,700	26,626

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	16,000	\$ 47,004
	4,000	12,885
	34,000	41,081
#	13,000	99,282
	6,000	86,103
	108,000	447,365
	97,315	100,324
	557,799	788,360
	48,000	45,684
	38,793	40,149
	53,000	47,558
	44,435	94,849
	24,000	18,346
	29,000	84,171
	183,752	113,814
	63,000	243,980
	15,180	27,152
#*	3,074,244	823,136
	56,335	104,877
	18,000	23,153
	79,630	379,531
#	34,000	118,979
*	198,397	65,210
	108,000	237,893
	577,191	276,012
	73,800	106,573
	42,602	180,027
#	12,000	71,894
*	167,000	90,981
	250,538	540,053
	23,000	283,055
#	278,300	366,432
	48,400	626,349
	38,917	320,406
	137,240	100,416
	49,000	48,857
	17,000	15,521
	29,000	31,693
	25,000	13,443
	17,979	84,361
#	185,000	1,131,167
	181,000	222,943
	2,198,478	1,345,407
	9,900	34,336
	124,549	115,331
	40,600	39,198
	41,434	359,527
	79,000	83,896
#	25,000	114,329
	174,339	218,940
	35,000	44,178
	40,850	55,541
	66,000	112,110
	65,000	37,667
	54,000	101,236
	35,000	68,459
	25,740	190,572
	27,000	59,318
	25,000	153,062

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	30,000	\$ 61,398
	185,642	221,980
	31,200	119,922
	13,000	12,502
#	26,000	25,878
	86,937	38,261
	2,920	20,507
	7,000	51,459
	68,200	31,250
	12,000	77,222
	35,982	124,949
#	68,000	253,140
	8,000	41,715
	199,000	204,958
	59,631	107,282
	50,625	40,703
	221,027	424,626
	33,000	103,224
	81,240	72,033
	27,488	90,588
	51,000	124,920
*	29,000	23,246
	5,000	24,100
	241,967	555,551
#	16,000	29,481
*	19,000	21,010
	71,000	261,547
	61,000	175,969
	697,298	824,586
	19,570	34,791
#	266,677	296,694
	24,024	55,078
	48,936	70,646
*	60,715	47,466
	1,022,886	512,836
	28,458	145,242
#	86,540	133,254
	46,117	60,630
	43,000	39,082
	498,568	236,085
	42,000	34,435
	2,326,225	1,274,333
	28,000	56,760
	75,000	50,007
	54,050	28,797
	25,000	90,033
	1,947,630	829,996
	7,000	14,350
	40,419	46,787
	1,244,241	1,009,448
	21,715	37,360
	168,000	364,807
	106,520	88,655
	71,000	109,934
*	315,442	181,194
	381,000	359,491
	150,455	670,800
	72,000	87,715
	38,000	17,421

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
*†† Taiwan Kolin Co. Ltd.....	292,000	\$ 0
†† Taiwan Land Development Corp.....	335,217	5,382
Taiwan Line Tek Electronic.....	27,810	30,946
Taiwan Mask Corp.....	93,000	200,467
Taiwan Mobile Co. Ltd.....	239,800	749,576
Taiwan Navigation Co. Ltd.....	88,000	90,942
Taiwan Paiho Ltd.....	148,068	252,914
Taiwan PCB Techvest Co. Ltd.....	158,733	208,398
# Taiwan Sakura Corp.....	85,600	191,919
Taiwan Sanyo Electric Co. Ltd.....	51,800	63,140
Taiwan Secom Co. Ltd.....	82,795	307,993
Taiwan Semiconductor Co. Ltd.....	115,000	295,570
Taiwan Semiconductor Manufacturing Co. Ltd., Sponsored ADR.....	267,983	30,271,360
Taiwan Semiconductor Manufacturing Co. Ltd.....	2,122,214	42,483,524
Taiwan Shin Kong Security Co. Ltd.....	120,251	153,910
Taiwan Steel Union Co. Ltd.....	9,000	25,462
Taiwan Styrene Monomer.....	218,164	99,868
Taiwan Surface Mounting Technology Corp.....	139,845	414,076
Taiwan Taxi Co. Ltd.....	16,800	58,207
* Taiwan TEA Corp.....	257,648	167,085
# Taiwan Union Technology Corp.....	124,000	535,808
# Taiwan-Asia Semiconductor Corp.....	138,043	191,751
Taiyen Biotech Co. Ltd.....	51,712	56,072
* Tang Eng Iron Works Co. Ltd.....	36,000	38,495
* Tatung Co. Ltd.....	291,688	406,980
TBI Motion Technology Co. Ltd.....	27,000	27,489
TCI Co. Ltd.....	43,153	236,626
Te Chang Construction Co. Ltd.....	37,247	83,181
Teco Electric & Machinery Co. Ltd.....	269,000	394,520
Tehmag Foods Corp.....	8,470	79,284
TEKOM Technologies, Inc.....	6,000	21,383
# Tera Autotech Corp.....	22,701	18,331
Test Research, Inc.....	75,571	167,864
Test Rite International Co. Ltd.....	77,568	50,555
Thermaltake Technology Co. Ltd.....	18,096	24,706
# Thinking Electronic Industrial Co. Ltd.....	37,000	187,587
Thye Ming Industrial Co. Ltd.....	54,700	114,981
Tofu Restaurant Co. Ltd.....	8,360	72,648
Ton Yi Industrial Corp.....	396,300	192,226
Tong Hsing Electronic Industries Ltd.....	94,630	433,841
Tong Ming Enterprise Co. Ltd.....	16,000	17,053
Tong Yang Industry Co. Ltd.....	201,640	549,353
Tong-Tai Machine & Tool Co. Ltd.....	101,711	59,661
Top Union Electronics Corp.....	52,064	54,151
Topco Scientific Co. Ltd.....	73,307	439,168
Topco Technologies Corp.....	19,122	42,522
Topkey Corp.....	33,000	192,054
Topoint Technology Co. Ltd.....	73,386	65,544
Toung Loong Textile Manufacturing.....	43,860	31,225
TPK Holding Co. Ltd.....	147,000	167,281
Trade-Van Information Services Co.....	25,000	53,398
Transart Graphics Co. Ltd.....	15,000	24,322
Transcend Information, Inc.....	87,890	220,752
Transcom, Inc.....	8,800	44,501
Tripod Technology Corp.....	121,170	723,529
Trusval Technology Co. Ltd.....	14,000	57,528
Tsang Yow Industrial Co. Ltd.....	30,000	27,717
Tsann Kuen Enterprise Co. Ltd.....	35,081	43,676
TSC Auto ID Technology Co. Ltd.....	16,573	119,652

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
TAIWAN — (Continued)			
#	TSEC Corp.....	220,000	\$ 199,401
	TSRC Corp.....	278,452	196,167
	TST Group Holding Ltd.....	4,800	18,909
	Ttet Union Corp.....	7,000	31,511
	TTFB Co. Ltd.....	7,561	56,907
#	TTY Biopharm Co. Ltd.....	93,000	230,860
*	Tul Corp.....	14,000	39,408
	Tung Ho Steel Enterprise Corp.....	256,448	604,480
	Tung Ho Textile Co. Ltd.....	49,000	27,315
	Tung Thih Electronic Co. Ltd.....	34,000	141,157
	TURVO International Co. Ltd.....	14,843	59,928
	TXC Corp.....	149,204	451,901
	TYC Brother Industrial Co. Ltd.....	83,091	104,195
*	Tycoons Group Enterprise.....	127,476	45,963
*	Tyntek Corp.....	117,922	70,090
	UDE Corp.....	37,000	66,522
	Ultra Chip, Inc.....	5,000	14,543
	U-Ming Marine Transport Corp.....	228,000	348,255
	Unic Technology Corp.....	34,000	24,543
	Unictron Technologies Corp.....	8,000	21,330
	Uniform Industrial Corp.....	11,000	12,037
#	Unimicron Technology Corp.....	378,312	2,122,435
	Union Bank of Taiwan.....	379,686	171,700
	Uni-President Enterprises Corp.....	1,111,577	2,568,724
	Unitech Computer Co. Ltd.....	27,000	29,020
	Unitech Printed Circuit Board Corp.....	273,061	165,449
	United Integrated Services Co. Ltd.....	68,400	605,130
#	United Microelectronics Corp.....	2,480,081	3,863,118
	United Orthopedic Corp.....	36,141	112,112
	United Radiant Technology.....	48,000	28,004
	United Recommend International Co. Ltd.....	20,295	56,893
	United Renewable Energy Co. Ltd.....	541,347	223,451
*††	Unity Opto Technology Co. Ltd.....	275,593	0
	Univacco Technology, Inc.....	28,000	25,736
	Universal Microelectronics Co. Ltd.....	24,000	21,745
	Universal Textile Co. Ltd.....	16,000	10,626
	Universal Vision Biotechnology Co. Ltd.....	19,928	174,780
	UPC Technology Corp.....	385,532	183,652
	Userjoy Technology Co. Ltd.....	22,453	55,682
	USI Corp.....	354,332	206,767
	U-Tech Media Corp.....	37,000	20,814
	Utechzone Co. Ltd.....	23,000	54,976
	UVAT Technology Co. Ltd.....	14,000	26,079
	Value Valves Co. Ltd.....	14,000	40,681
#	Vanguard International Semiconductor Corp.....	333,000	781,341
	Ve Wong Corp.....	43,000	76,287
	Ventec International Group Co. Ltd., Class C.....	32,000	93,241
	VIA Labs, Inc.....	5,000	39,989
	Via Technologies, Inc.....	9,000	39,847
	Viking Tech Corp.....	24,000	39,874
	Visco Vision, Inc.....	9,000	68,899
	VisEra Technologies Co. Ltd.....	20,000	179,720
	Visual Photonics Epitaxy Co. Ltd.....	28,757	123,764
	Voltronic Power Technology Corp.....	17,017	727,695
#	Wafer Works Corp.....	258,000	339,278
#	Waffer Technology Corp.....	37,224	120,037
	Wah Hong Industrial Corp.....	33,694	37,272
	Wah Lee Industrial Corp.....	95,480	294,890
#	Walsin Lihwa Corp.....	606,764	685,089

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	87,345	\$ 299,403
	140,000	70,516
	213,355	333,110
	40,000	16,014
*	17,000	17,647
	39,000	30,054
	176,000	104,751
#	206,725	201,963
	46,160	75,325
	29,000	25,488
	58,000	31,827
	24,000	60,624
	64,141	316,049
	1,001,171	870,233
	14,000	61,849
	34,000	132,236
*††	461,871	0
#	8,000	202,522
	272,501	447,523
	427,017	1,563,447
	22,385	97,778
	92,260	420,354
	12,000	846,010
	69,683	67,826
	26,387	204,028
	374,779	1,043,348
#	104,284	523,855
	80,712	89,781
*	37,000	28,181
	65,000	260,494
	66,232	152,499
	56,380	991,673
#	530,000	808,157
	14,431	151,151
	173,767	144,439
	23,000	44,277
	101,968	111,198
	213,061	114,992
	17,000	22,917
*	35,669	57,411
	54,704	43,674
#	295,891	283,092
	81,100	47,371
#	429,731	211,135
	39,000	38,654
	41,298	79,614
*	15,000	33,307
	54,257	112,180
	8,400	33,182
	1,893,599	1,632,460
	34,968	67,650
	57,837	29,951
	36,000	48,485
	99,213	553,040
	198,141	438,153
	23,362	55,769
#	59,000	174,667
	98,000	144,975
	11,000	39,789

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Zeng Hsing Industrial Co. Ltd.....	29,906	\$ 96,468
Zenitron Corp.....	88,000	93,682
Zero One Technology Co. Ltd.....	61,422	133,924
# Zhen Ding Technology Holding Ltd.....	252,000	811,274
* Zhong Yang Technology Co. Ltd.....	6,000	9,356
Zig Sheng Industrial Co. Ltd.....	158,231	51,050
* Zinwell Corp.....	147,010	99,107
Zippy Technology Corp.....	45,000	68,461
Zyxel Group Corp.....	143,826	218,471
TOTAL TAIWAN.....		<u>295,414,533</u>
THAILAND — (1.5%)		
* AAPICO Hitech PCL.....	122,332	100,859
* Absolute Clean Energy PCL.....	859,800	37,322
Advanced Info Service PCL.....	145,800	900,013
Advanced Information Technology PCL, Class F.....	454,000	46,581
AEON Thana Sinsap Thailand PCL.....	37,700	160,991
After You PCL.....	87,400	22,665
Airports of Thailand PCL.....	362,100	609,837
* AJ Plast PCL.....	66,600	12,202
Allianz Ayudhya Capital PCL.....	16,500	15,580
AMA Marine PCL.....	65,800	8,235
Amata Corp. PCL.....	290,700	174,531
AP Thailand PCL.....	601,102	181,292
Asia Plus Group Holdings PCL.....	764,400	60,329
* Asia Precision PCL.....	183,600	17,906
Asia Sermkij Leasing PCL, NVDR.....	111,500	62,542
Asian Insulators PCL.....	149,155	18,499
Asian Sea Corp. PCL, Class F.....	76,100	14,050
Asset World Corp. PCL.....	997,500	111,903
Assetwise PCL.....	152,000	35,561
B Grimm Power PCL.....	99,600	77,906
Bangchak Corp. PCL.....	414,200	490,350
Bangkok Airways PCL.....	250,700	103,877
Bangkok Bank PCL.....	155,600	618,409
Bangkok Commercial Asset Management PCL.....	342,100	76,178
Bangkok Expressway & Metro PCL.....	1,052,335	218,016
Bangkok Insurance PCL.....	28,780	249,044
* Bangkok Land PCL.....	5,069,000	102,873
Bangkok Life Assurance PCL, NVDR.....	88,940	47,883
* Bangkok Ranch PCL.....	394,200	28,889
BCPG PCL.....	296,300	69,320
BEC World PCL.....	427,599	55,924
# Berli Jucker PCL.....	176,100	117,640
* Better World Green PCL.....	1,839,200	26,439
BG Container Glass PCL.....	130,800	27,836
* Bound & Beyond PCL.....	67,200	24,245
BTS Group Holdings PCL.....	633,800	107,189
Business Online PCL.....	47,600	12,142
Cal-Comp Electronics Thailand PCL, Class F.....	1,838,478	138,880
Central Pattana PCL.....	167,700	306,069
* Central Plaza Hotel PCL.....	84,000	102,995
Central Retail Corp. PCL.....	351,566	329,493
# CH Karnchang PCL.....	189,472	114,823
Charoen Pokphand Foods PCL.....	868,993	455,592
Chayo Group PCL.....	142,086	20,425
CIMB Thai Bank PCL.....	820,700	13,880
CK Power PCL.....	501,000	53,945
Com7 PCL, Class F.....	252,600	150,944

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
	327,200	\$481,889
	283,800	629,956
*	239,100	16,444
	214,400	179,787
	152,800	35,532
	118,500	44,090
	1,772,400	80,933
	402,600	86,245
	345,900	39,584
	148,280	31,347
	250,300	280,443
*	539,400	77,540
	52,700	33,423
#	69,500	33,499
	143,900	27,784
	205,200	14,807
	193,100	62,049
	54,700	13,337
*	2,983,500	15,137
*††	135,800	467
	1,707,800	147,301
	39,000	17,479
	147,701	198,794
	1,136,127	336,251
	162,600	20,441
	27,800	33,695
	232,700	114,128
	52,700	32,977
	251,600	167,367
	103,650	22,058
	11,200	23,282
	2,596,800	142,732
*	52,200	4,855
*	2,025,200	42,242
#	1,099,300	63,831
*	13,500	29,395
#	177,400	72,005
	96,637	55,840
	20,400	9,775
	2,400	19,956
	291,400	123,205
	141,500	15,395
	60,700	205,313
#	218,700	274,319
	761,400	99,152
#	52,500	72,141
	456,250	204,478
#	160,600	198,048
	208,900	46,517
	132,400	18,846
	882,800	190,358
	64,820	13,977
	774,100	21,819
*	697,570	27,331
	545,600	57,824
	204,500	80,699
	41,300	10,128
	367,452	165,717
	194,800	70,831

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
	277,300	\$ 48,851
*	208,600	16,699
	113,700	137,808
	795,771	684,124
	57,100	58,343
	5,800	18,310
	148,700	178,134
	95,000	11,193
*	995,100	8,976
	57,700	39,033
	298,300	21,525
	281,500	172,974
	419,800	45,911
	535,400	82,247
*	2,458,100	22,172
#	429,350	98,632
#	222,800	130,625
	188,600	27,112
	798,532	198,072
*	387,400	32,540
#	141,900	41,597
*	235,800	4,852
#	499,400	106,982
	152,600	32,260
	514,700	86,321
	4,335,345	34,216
*	2,870,400	50,163
	396,700	96,163
	334,156	315,530
	249,900	127,495
	3,535,813	221,253
	98,600	35,296
*	2,404,000	31,170
*	1,149,900	13,289
	1,018,543	72,922
	175,200	124,693
*	2,010,900	32,308
	131,500	21,683
	209,220	81,382
*	455,800	30,834
	48,400	38,199
	74,400	10,276
	18,700	37,292
	114,700	30,714
	37,800	34,095
	68,100	7,755
*	178,000	26,090
	5,663,833	285,766
	44,100	106,591
	883,396	81,175
	120,400	352,945
	291,200	8,126
	172,100	152,805
*	296,380	21,553
*	1,038,900	16,399
	214,750	14,164
	98,882	23,412
*	872,700	9,839
	33,600	255,711

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Siam Global House PCL.....	207,689	\$ 88,982
* Siam Wellness Group Pcl, Class F.....	104,400	37,372
Siamgas & Petrochemicals PCL.....	299,100	67,446
Singer Thailand PCL.....	172,900	47,273
Sino-Thai Engineering & Construction PCL.....	445,600	107,389
SiS Distribution Thailand PCL.....	20,900	13,196
SISB PCL.....	54,500	57,991
SNC Former PCL.....	138,100	33,671
Somboon Advance Technology PCL.....	100,650	51,634
SPCG PCL.....	215,700	74,175
Sri Trang Agro-Industry PCL.....	376,400	183,545
Sri Trang Gloves Thailand PCL.....	577,300	117,160
Srinanaporn Marketing PCL.....	150,500	78,904
Srisawad Capital 1969 PCL.....	81,500	7,673
Srisawad Corp. PCL.....	182,289	202,957
Srivichai Vejvivat PCL.....	174,700	39,394
Star Petroleum Refining PCL.....	583,600	138,179
Starflex PCL.....	89,100	8,639
Stars Microelectronics Thailand PCL.....	229,900	21,255
* STP & I PCL.....	582,880	51,260
Supalai PCL.....	373,625	207,467
* Super Energy Corp. PCL.....	7,922,300	93,788
Susco PCL.....	266,700	34,430
SVI PCL.....	150,800	28,266
Synnex Thailand PCL.....	100,900	30,147
Syntec Construction PCL.....	574,800	27,381
TAC Consumer PCL, Class F.....	154,800	18,762
Taakaenoi Food & Marketing PCL, Class F.....	205,600	62,588
Tata Steel Thailand PCL.....	1,512,800	34,113
Thai Oil PCL.....	208,614	321,940
Thai President Foods PCL, Class F.....	4,100	26,234
* Thai Reinsurance PCL.....	537,500	11,060
Thai Solar Energy PCL, Class F.....	177,000	9,928
Thai Stanley Electric PCL, NVDR.....	3,900	22,645
Thai Stanley Electric PCL, Class F.....	11,300	65,613
Thai Union Group PCL, Class F.....	555,532	238,012
Thai Vegetable Oil PCL.....	197,140	116,692
Thai Wah PCL, Class F.....	229,800	25,391
Thaicom PCL.....	163,000	54,215
Thaifoods Group PCL, Class F.....	675,500	68,926
Thaire Life Assurance PCL, Class F.....	363,401	18,847
Thanachart Capital PCL.....	63,600	90,979
Thitikorn PCL.....	120,700	18,031
Thoresen Thai Agencies PCL.....	602,400	105,275
Tipco Asphalt PCL.....	255,600	115,994
TIPCO Foods PCL.....	117,300	31,245
Tisco Financial Group PCL.....	57,100	159,338
TKS Technologies PCL.....	157,730	30,232
TMBThanachart Bank PCL.....	3,788,750	191,160
TMT Steel PCL.....	169,300	27,916
TOA Paint Thailand PCL.....	110,400	65,660
TQM Alpha PCL.....	88,866	72,641
* Triton Holding PCL.....	4,399,200	17,360
* True Corp. PCL.....	2,530,603	431,545
TTCL PCL.....	174,000	16,872
TTW PCL.....	334,200	90,904
Union Auction PCL.....	87,100	26,515
* Unique Engineering & Construction PCL.....	252,650	21,934
United Paper PCL.....	138,000	45,511

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Univanich Palm Oil PCL.....	336,700	\$ 83,991
Vanachai Group PCL.....	262,120	26,450
VGI PCL.....	1,634,100	72,775
WHA Corp. PCL.....	1,513,700	202,239
WHA Utilities & Power PCL.....	374,300	41,357
Workpoint Entertainment PCL.....	100,560	29,195
* Xspring Capital PCL.....	2,834,500	85,488
* YGGDRAZIL Group PCL.....	81,100	15,773
TOTAL THAILAND.....		<u>22,534,416</u>
TURKEY — (1.1%)		
* Adese Alisveris Merkezleri Ticaret AS.....	444,351	34,263
Agesa Hayat ve Emeklilik AS.....	16,407	31,426
Akbank TAS.....	943,233	1,227,815
Aksa Akrilik Kimya Sanayii AS.....	35,166	107,947
* Aksigorta AS.....	107,839	23,095
Alarko Holding AS.....	23,195	81,735
* Albaraka Turk Katilim Bankasi AS.....	606,591	84,645
Alkim Alkali Kimya AS.....	33,221	41,772
Altinyag Kombinalari AS.....	30,158	7,526
* Anadolu Anonim Turk Sigorta Sirketi.....	110,457	259,246
Anadolu Hayat Emeklilik AS.....	31,796	44,624
Anadolu Isuzu Otomotiv Sanayi Ve Ticaret AS, Class C.....	14,142	33,010
Arcelik AS.....	17,190	80,121
ARD Grup Bilisim Teknolojileri AS.....	82,766	110,944
Arena Bilgisayar Sanayi ve Ticaret AS.....	17,147	24,461
ATP Ticari Bilgisayar Agi VE Elektrik Guc Kaynaklari Uretim Pazarlama VE Ticaret.....	5,275	22,904
* Aydem Yenilenebilir Enerji AS, Class A.....	50,447	38,465
Aygaz AS.....	24,804	120,361
Aztek Teknoloji Urunleri Ticaret AS.....	7,327	38,942
Bagfas Bandirma Gubre Fabrikalari AS.....	17,539	15,750
* Banvit Bandirma Vitaminli Yem Sanayii AS.....	1,351	5,257
Bera Holding AS.....	325,590	139,865
* Besiktas Futbol Yatirimlari Sanayi ve Ticaret AS.....	66,474	119,402
BIM Birlesik Magazalar AS.....	62,147	779,320
* Biotrend Cevre VE Enerji Yatirimlari AS.....	42,329	27,494
Bogazici Beton Sanayi Ve Ticaret AS.....	38,420	47,479
* Borusan Birlesik Boru Fabrikalari Sanayi ve Ticaret AS.....	5,689	114,494
Borusan Yatirim ve Pazarlama AS.....	579	49,663
Brisa Bridgestone Sabanci Sanayi ve Ticaret AS.....	12,786	37,869
Bursa Cimento Fabrikasi AS.....	204,762	53,718
Celebi Hava Servisi AS.....	946	31,538
* Cemas Dokum Sanayi AS.....	355,741	57,194
Cemtas Celik Makina Sanayi Ve Ticaret AS.....	109,278	41,586
Coca-Cola Icecek AS.....	23,907	421,743
Deva Holding AS.....	14,705	40,666
Dogan Sirketler Grubu Holding AS.....	283,009	123,216
* Doganlar Mobilya Grubu Imalat Sanayi ve Ticaret AS.....	27,795	9,573
Dogus Otomotiv Servis ve Ticaret AS.....	21,919	196,791
Eczacibasi Yatirim Holding Ortakligi AS.....	6,780	62,997
EGE Endustri VE Ticaret AS.....	229	82,664
EGE Gubre Sanayii AS.....	19,870	32,090
* EGE Seramik Sanayi ve Ticaret AS.....	185,366	24,674
EIS Eczacibasi Ilac ve Sinai ve Finansal Yatirimlar Sanayi ve Ticaret AS.....	21,385	33,140
Ω Enerjisa Enerji AS.....	64,324	117,722
Enka Insaat ve Sanayi AS.....	157,732	193,161
Erbosan Erciyas Boru Sanayii ve Ticaret AS.....	4,929	35,430
* Eregli Demir ve Celik Fabrikalari TAS.....	125,089	177,366

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
	4,750	\$ 23,723
*	48,324	30,973
*	40,811	22,677
	11,035	320,529
	57,894	49,930
*	1	0
*	37,767	28,319
	139,147	52,121
	3,147	28,766
*	108,648	87,581
	438,423	59,791
#*	2,203	10,572
*	38,468	22,542
	212,979	53,335
	57,187	27,293
	21,301	33,058
*	124,968	51,881
	271,958	51,198
*	315,488	64,861
	5,321	25,050
	46,960	39,507
*	71,489	32,305
*	116,473	36,835
	6,006	15,383
*	378,691	28,691
*	55,852	22,247
	31,861	25,365
	18,824	23,523
	5,605	44,751
*	414	104,656
	6,523	10,660
	27,607	75,527
	60,735	41,485
*	61,738	99,933
	19,744	58,038
Ω	66,140	310,873
*	86,587	28,794
	83,966	120,951
	37,455	23,287
	23,481	54,176
*	21,641	31,307
*	6,672	23,115
*	14,896	368,223
*	149,527	168,969
	24,133	15,515
*	235,010	167,932
	3,643	9,763
	30,016	13,907
	53	35,126
*	125,898	16,698
*	85,432	87,689
	144,271	144,815
*	13,850	17,561
	17,912	55,614
	622,129	99,434
	44,819	89,979
	104,300	218,638
*	17,076	18,475
*	40,897	185,943

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
Tekfen Holding AS.....	76,387	\$ 105,005
* Teknosa Ic Ve Dis Ticaret AS.....	39,217	51,058
Tofas Turk Otomobil Fabrikasi AS.....	24,594	199,505
* Tukas Gida Sanayi ve Ticaret AS.....	214,991	59,323
* Tumosan Motor ve Traktor Sanayi AS.....	9,193	28,517
* Turcas Petrol AS.....	20,640	17,081
* Turk Hava Yollari AO.....	99,618	892,965
Turk Prysmian Kablo ve Sistemleri AS.....	7,196	8,768
* Turk Telekomunikasyon AS.....	131,553	141,523
Turk Traktor ve Ziraat Makineleri AS.....	7,818	208,133
Turkcell Iletisim Hizmetleri AS.....	376,020	847,847
Turkiye Garanti Bankasi AS.....	115,862	242,486
Turkiye Petrol Rafinerileri AS.....	256,187	1,262,192
Turkiye Sigorta AS.....	79,738	126,030
* Turkiye Sinai Kalkinma Bankasi AS.....	815,991	220,095
* Turkiye Vakiflar Bankasi TAO, Class D.....	283,944	132,190
* Ulker Biskuvi Sanayi AS.....	100,040	307,794
Ulusoy Un Sanayi ve Ticaret AS.....	18,809	19,010
Usak Seramik Sanayii AS.....	94,851	36,660
Vakif Finansal Kiralama AS.....	111,664	20,127
Vakko Tekstil ve Hazir Giyim Sanayi Isletmeleri AS.....	7,266	20,451
Vestel Beyaz Esva Sanayi ve Ticaret AS.....	188,295	107,849
* Vestel Elektronik Sanayi ve Ticaret AS.....	64,859	131,143
Yapi ve Kredi Bankasi AS.....	983,191	706,177
Yatas Yatak ve Yorgan Sanayi ve Ticaret AS.....	58,973	63,910
Ziraat Gayrimenkul Yatirim Ortakligi AS.....	133,200	30,399
* Zorlu Enerji Elektrik Uretim AS.....	888,396	136,355
TOTAL TURKEY.....		<u>15,617,647</u>
UNITED ARAB EMIRATES — (1.8%)		
Abu Dhabi Commercial Bank PJSC.....	690,503	1,691,972
Abu Dhabi Islamic Bank PJSC.....	537,519	1,640,572
Abu Dhabi National Hotels.....	1,123,185	266,805
Abu Dhabi National Insurance Co. PSC.....	78,793	131,891
Abu Dhabi National Oil Co. for Distribution PJSC.....	629,226	607,894
* Abu Dhabi Ports Co. PJSC.....	172,220	291,189
Abu Dhabi Ship Building Co. PJSC.....	43,466	46,739
ADNOC Drilling Co. PJSC.....	399,885	399,303
Agthia Group PJSC.....	158,128	219,086
Air Arabia PJSC.....	1,040,403	843,095
* Ajman Bank PJSC.....	430,264	240,155
* AL Seer Marine Supplies & Equipment Co. LLC.....	80,018	144,967
AL Yah Satellite Communications Co-PJSC-Yah Sat.....	374,774	234,393
Aldar Properties PJSC.....	533,780	740,304
* Alpha Dhabi Holding PJSC.....	22,192	107,380
* Amlak Finance PJSC.....	548,125	117,850
*†† Arabtec Holding PJSC.....	166,414	0
Aramex PJSC.....	334,290	191,830
Burjeel Holdings PLC.....	218,275	184,679
* Deyaar Development PJSC.....	461,896	88,890
Dubai Electricity & Water Authority PJSC.....	830,994	568,019
Dubai Financial Market PJSC.....	459,077	170,017
Dubai Investments PJSC.....	1,224,801	788,702
Dubai Islamic Bank PJSC.....	1,105,027	1,901,454
Emaar Development PJSC.....	497,803	942,007
Emaar Properties PJSC.....	1,827,040	3,694,040
Emirates Driving Co.....	83,304	68,883
Emirates Integrated Telecommunications Co. PJSC.....	322,836	496,658
Emirates NBD Bank PJSC.....	489,106	2,355,533

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED ARAB EMIRATES — (Continued)		
Emirates Reem Investments PJSC.....	12,985	\$ 10,383
Emirates Telecommunications Group Co. PJSC.....	513,622	2,680,665
* Eshraq Investments PJSC.....	809,972	90,910
Fertiglobe PLC.....	458,621	347,932
First Abu Dhabi Bank PJSC.....	553,940	2,208,387
* Ghitha Holding PJSC.....	10,438	106,606
* Gulf Navigation Holding PJSC.....	55,978	106,587
* Gulf Pharmaceutical Industries PSC.....	59,324	18,853
* Manazel PJSC.....	681,581	63,806
* Multiply Group PJSC.....	878,407	689,738
* National Corp. for Tourism & Hotels.....	86,465	75,801
* Palms Sports PrJSC.....	12,421	46,296
* RAK Properties PJSC.....	525,325	187,365
Ras Al Khaimah Ceramics.....	298,761	219,623
* Shuaa Capital PSC.....	809,045	42,934
Taaleem Holdings PJSC.....	33,232	34,880
TECOM Group PJSC.....	32,450	23,775
* Union Properties PJSC.....	554,961	41,490
TOTAL UNITED ARAB EMIRATES.....		<u>26,170,338</u>
UNITED KINGDOM — (0.0%)		
# AngloGold Ashanti PLC.....	28,402	500,443
TOTAL COMMON STOCKS.....		<u>1,444,584,680</u>
PREFERRED STOCKS — (0.8%)		
BRAZIL — (0.8%)		
* Alpargatas SA.....	65,000	112,567
Banco ABC Brasil SA, 6.526%.....	54,547	262,584
Ω Banco BMG SA, 11.212%.....	74,500	50,374
Banco Bradesco SA, 7.254%.....	497,739	1,542,123
Banco do Estado do Rio Grande do Sul SA Class B, 6.219%.....	113,073	336,635
Banco Pan SA, 2.737%.....	133,918	212,457
Banco Pine SA, 7.457%.....	25,000	20,890
Centrais Eletricas Brasileiras SA Class B, 3.258%.....	33,800	312,730
Centrais Eletricas de Santa Catarina SA, 10.177%.....	5,750	77,492
Cia de Ferro Ligas da Bahia FERBASA, 9.009%.....	65,980	137,702
Cia De Sanena Do Parana, 5.473%.....	361,836	411,908
Cia Energetica de Minas Gerais, 11.204%.....	284,421	661,337
Cia Energetica do Ceara Class A, 0.768%.....	4,882	39,514
Companhia Paranaense de Energia Class B, 3.301%.....	313,391	640,774
CTEEP-Cia de Transmissao de Energia Eletrica Paulista, 8.606%.....	39,503	204,197
EMAE-Empresa Metropolitana de Aguas e Energia SA, 5.844%.....	600	6,812
Eucatex SA Industria e Comercio, 5.720%.....	43,700	142,891
Gerdau SA, 7.607%.....	224,280	952,457
Grazziotin SA, 10.699%.....	3,154	16,081
Itau Unibanco Holding SA, 3.834%.....	568,919	3,764,162
Marcopolo SA, 4.150%.....	223,537	360,951
Raizen SA, 6.959%.....	441,900	341,611
Randon SA Implementos e Participacoes, 4.972%.....	121,826	287,697
Schulz SA, 4.483%.....	53,046	69,702
Track & Field Co. SA, 1.321%.....	16,900	45,368
Unipar Carbocloro SA Class B, 4.951%.....	24,459	347,009
Usinas Siderurgicas de Minas Gerais SA Usiminas Class A, 3.577%.....	226,986	421,040
TOTAL BRAZIL.....		<u>11,779,065</u>
CHILE — (0.0%)		
Coca-Cola Embonor SA Class B, 6.201%.....	65,507	90,874

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHILE — (Continued)		
Embotelladora Andina SA Class B, 7.290%.....	59,151	\$ 150,718
TOTAL CHILE.....		<u>241,592</u>
COLOMBIA — (0.0%)		
Banco Davivienda SA, 4.620%.....	6,061	34,025
Grupo Aval Acciones y Valores SA, 7.689%.....	793,621	104,961
Grupo de Inversiones Suramericana SA, 7.805%.....	9,982	42,041
TOTAL COLOMBIA.....		<u>181,027</u>
INDIA — (0.0%)		
* Sundaram Clayton Ltd.....	322	41
* TVS Holdings Ltd.....	322,132	41,325
TOTAL INDIA.....		<u>41,366</u>
PHILIPPINES — (0.0%)		
Cebu Air, Inc., 6.000%.....	75,375	45,575
TOTAL PREFERRED STOCKS.....		<u>12,288,625</u>
RIGHTS/WARRANTS — (0.0%)		
BRAZIL — (0.0%)		
* Banco ABC Brasil SA Rights 02/02/2024.....	1,655	1,630
* Diagnosticos da America SA Warrants 04/30/2025.....	450	173
* Empreendimentos Pague Menos SA Rights 02/28/2024.....	10,928	529
* Grupo Casas Bahia SA Warrants 09/19/2024.....	245,838	992
* Infracommerce CXAAS SA Warrants 12/18/2024.....	17,904	831
* Localiza Rent a Car SA Rights 02/05/2024.....	139	253
TOTAL BRAZIL.....		<u>4,408</u>
MALAYSIA — (0.0%)		
* Sam Engineering & Equipment M Bhd. Rights 02/09/2024.....	11,700	12
SOUTH KOREA — (0.0%)		
* Samsung Pharmaceutical Co. Ltd. Rights 02/14/2024.....	4,391	1,201
* Taihan Electric Wire Co. Ltd. Rights 03/12/2024.....	7,434	8,745
TOTAL SOUTH KOREA.....		<u>9,946</u>
TAIWAN — (0.0%)		
* Bank of Kaohsiung Co. Ltd. Rights 02/23/2024.....	73,755	2,945
* EZconn Corp. Rights 02/22/2024.....	1,394	1,532
* G Shank Enterprise Co. Ltd. Rights.....	3,677	1,516
* L&K Engineering Co. Ltd. Rights 03/06/2024.....	1,813	3,243
* Radium Life Tech Co. Ltd. Rights.....	18,569	421
TOTAL TAIWAN.....		<u>9,657</u>
THAILAND — (0.0%)		
* Better World Green PCL Warrants.....	306,533	0
* Chayo Group PCL Warrants 12/07/2025.....	14,209	216
* Maco Corp. Warrants 01/02/2025.....	502,725	0
*# RS PCL Warrants 01/16/2026.....	20,922	3,480
TOTAL THAILAND.....		<u>3,696</u>

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED STATES — (0.0%)		
* LG Display Co. Ltd. Rights 03/01/2024.....	38,661	\$ 5,026
TOTAL RIGHTS/WARRANTS.....		<u>32,745</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$1,169,515,186).....		<u>1,456,906,050</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (0.4%)		
@§ The DFA Short Term Investment Fund.....	494,537	<u>5,720,803</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$1,175,235,989)^.....		<u>\$1,462,626,853</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$ 49,962,474	\$ 1,318,050	—	\$ 51,280,524
Chile.....	1,751,730	5,946,544	—	7,698,274
China.....	19,614,760	291,644,418	\$ 828,038	312,087,216
Colombia.....	1,562,140	70,126	—	1,632,266
Czech Republic.....	—	873,042	—	873,042
Egypt.....	6,472	455,300	—	461,772
Greece.....	78,324	7,077,174	—	7,155,498
Hong Kong.....	—	145,690	6,918	152,608
Hungary.....	—	3,139,583	—	3,139,583
India.....	18,311,799	266,377,839	9,686	284,699,324
Indonesia.....	1,080,923	23,258,720	41,231	24,380,874
Kuwait.....	7,454,656	912,279	—	8,366,935
Malaysia.....	—	21,347,578	—	21,347,578
Mexico.....	42,795,616	739,757	—	43,535,373
Peru.....	838,037	—	—	838,037
Philippines.....	25,434	9,332,813	39,402	9,397,649
Poland.....	—	15,607,688	—	15,607,688
Qatar.....	—	13,438,951	—	13,438,951
Saudi Arabia.....	92,111	58,538,116	—	58,630,227
South Africa.....	4,735,681	37,189,329	—	41,925,010
South Korea.....	2,198,966	175,169,696	330,212	177,698,874
Taiwan.....	30,824,589	264,553,646	36,298	295,414,533
Thailand.....	20,025,720	2,508,229	467	22,534,416
Turkey.....	—	15,617,647	—	15,617,647
United Arab Emirates.....	—	26,170,338	—	26,170,338
United Kingdom.....	500,443	—	—	500,443
Preferred Stocks				
Brazil.....	11,728,691	50,374	—	11,779,065
Chile.....	—	241,592	—	241,592
Colombia.....	181,027	—	—	181,027
India.....	—	41,366	—	41,366
Philippines.....	—	45,575	—	45,575
Rights/Warrants				
Brazil.....	—	4,408	—	4,408
Malaysia.....	—	12	—	12
South Korea.....	—	9,946	—	9,946
Taiwan.....	—	9,657	—	9,657
Thailand.....	—	3,696	—	3,696

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
United States.....	—	\$ 5,026	—	\$ 5,026
Securities Lending Collateral.....	—	5,720,803	—	5,720,803
TOTAL.....	\$213,769,593	\$1,247,565,008	\$1,292,252[^]	\$1,462,626,853

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

VA U.S. TARGETED VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Shares</u>	<u>Value†</u>	
COMMON STOCKS — (93.6%)			
COMMUNICATION SERVICES — (3.0%)			
#*	Advantage Solutions, Inc.....	24,312	\$ 97,977
*	AMC Networks, Inc., Class A.....	14,134	255,684
*	Angi, Inc.....	18,901	44,795
	ATN International, Inc.....	8,597	317,229
*	Bandwidth, Inc., Class A.....	9,094	125,861
*	Boston Omaha Corp., Class A.....	13,679	211,888
*	Bumble, Inc., Class A.....	22,591	309,949
	Cable One, Inc.....	576	316,184
*	Cargurus, Inc.....	14,795	343,836
*	Cars.com, Inc.....	21,453	373,926
	comScore, Inc.....	2,153	43,448
*	Consolidated Communications Holdings, Inc.....	31,699	137,574
*	Cumulus Media, Inc., Class A.....	5,163	23,750
*	Daily Journal Corp.....	333	107,000
*	DHI Group, Inc.....	22,706	51,997
#*	EchoStar Corp., Class A.....	28,340	379,473
	Entravision Communications Corp., Class A.....	31,641	127,513
*	EW Scripps Co., Class A.....	33,487	266,891
*	FG Group Holdings, Inc.....	3,604	4,937
*	Frontier Communications Parent, Inc.....	29,861	735,476
*	Gaia, Inc.....	2,866	8,311
*	Gannett Co., Inc.....	64,551	159,441
>>	GCI Liberty, Inc.....	584	528
	Gray Television, Inc.....	44,532	425,281
*	Integral Ad Science Holding Corp.....	29,603	430,724
	John Wiley & Sons, Inc., Class A.....	14,933	505,333
*	Liberty Broadband Corp., Class A.....	4,540	353,303
*	Liberty Broadband Corp., Class C.....	15,973	1,253,082
*	Liberty Latin America Ltd., Class A.....	18,962	133,492
*	Liberty Latin America Ltd., Class C.....	73,797	525,435
	Liberty Media Corp.-Liberty Live, Class A.....	805	29,648
*	Liberty Media Corp.-Liberty Live, Class C.....	1,864	69,471
*	Liberty Media Corp.-Liberty SiriusXM, Class A.....	18,088	549,694
*	Liberty Media Corp.-Liberty SiriusXM, Class C.....	28,220	856,759
*	Lions Gate Entertainment Corp., Class B.....	31,474	305,298
#*	Lumen Technologies, Inc.....	105,160	128,295
*	Madison Square Garden Entertainment Corp.....	8,035	267,887
*	Magnite, Inc.....	58,244	515,459
#*	Marchex, Inc., Class B.....	494	672
#	Marcus Corp.....	12,889	175,033
	News Corp., Class B.....	27,065	692,052
	Nexstar Media Group, Inc.....	10,495	1,865,066
#*	Nextdoor Holdings, Inc.....	5,753	8,745
	Paramount Global, Class A.....	1,850	43,160
	Paramount Global, Class B.....	20,538	299,649
*	Playstudios, Inc.....	12,335	27,137
*	PubMatic, Inc., Class A.....	9,897	150,236
*	QuinStreet, Inc.....	17,191	217,810
#*	Reading International, Inc., Class A.....	5,626	11,083
	Saga Communications, Inc., Class A.....	2,918	68,923
	Scholastic Corp.....	15,350	590,054
	Shenandoah Telecommunications Co.....	22,972	470,696
#	Sinclair, Inc.....	20,038	314,597

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* Sphere Entertainment Co.....	11,307	\$ 400,042
Spok Holdings, Inc.....	6,453	106,862
TEGNA, Inc.....	50,095	780,981
Telephone & Data Systems, Inc.....	51,541	990,103
Thryv Holdings, Inc.....	9,981	204,012
* TripAdvisor, Inc.....	12,681	273,910
* TrueCar, Inc.....	45,030	159,406
* U.S. Cellular Corp.....	22,033	978,265
* Urban One, Inc.....	7,214	25,970
* Urban One, Inc.....	2,835	10,376
* Vimeo, Inc.....	10,488	41,637
* WideOpenWest, Inc.....	20,225	75,035
* Ziff Davis, Inc.....	2,829	190,675
TOTAL COMMUNICATION SERVICES.....		<u>19,965,016</u>
CONSUMER DISCRETIONARY — (15.6%)		
* 1-800-Flowers.com, Inc., Class A.....	15,632	162,573
* 1stdibs.com, Inc.....	8,976	41,379
#* 2U, Inc.....	17,516	14,901
Aaron's Co., Inc.....	16,590	170,711
#* Abercrombie & Fitch Co., Class A.....	24,766	2,523,655
Academy Sports & Outdoors, Inc.....	27,579	1,730,031
* Adient PLC.....	30,499	1,058,620
# ADT, Inc.....	67,118	438,281
* Adtalem Global Education, Inc.....	21,623	1,091,529
Advance Auto Parts, Inc.....	433	28,946
* American Axle & Manufacturing Holdings, Inc.....	58,417	472,594
# American Eagle Outfitters, Inc.....	72,825	1,443,391
* American Outdoor Brands, Inc.....	6,121	52,396
* American Public Education, Inc.....	10,026	106,075
* America's Car-Mart, Inc.....	3,267	198,928
* AMMO, Inc.....	8,130	17,642
Ark Restaurants Corp.....	411	6,005
* Asbury Automotive Group, Inc.....	6,079	1,270,876
#* Aterian, Inc.....	5,055	1,501
Autoliv, Inc.....	4,504	482,468
* AutoNation, Inc.....	8,526	1,190,741
#* Bally's Corp.....	1,772	19,953
#* Barnes & Noble Education, Inc.....	19,903	17,053
Bassett Furniture Industries, Inc.....	5,100	79,050
* Beazer Homes USA, Inc.....	15,735	499,586
#* Beyond, Inc.....	16,300	358,437
# Big 5 Sporting Goods Corp.....	7,076	35,592
# Big Lots, Inc.....	13,098	75,183
* Biglari Holdings, Inc., Class A.....	30	23,250
* Biglari Holdings, Inc., Class B.....	863	133,480
* BJ's Restaurants, Inc.....	11,810	408,744
* Boot Barn Holdings, Inc.....	4,139	296,932
BorgWarner, Inc.....	70,277	2,382,390
Brunswick Corp.....	9,725	784,613
Caleres, Inc.....	13,403	420,452
* Capri Holdings Ltd.....	19,485	949,699
* CarParts.com, Inc.....	12,410	33,383
Carriage Services, Inc.....	2,131	52,657
Carrols Restaurant Group, Inc.....	20,081	188,761
Cato Corp., Class A.....	9,508	64,274
* Cavco Industries, Inc.....	2,709	899,171
* Century Casinos, Inc.....	4,358	15,122
Century Communities, Inc.....	13,543	1,174,178

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Chegg, Inc.....	24,710	\$ 243,394
* Chuy's Holdings, Inc.....	8,671	293,167
#* Citi Trends, Inc.....	3,912	105,350
# Clarus Corp.....	9,871	58,436
* Conn's, Inc.....	12,692	57,749
* Container Store Group, Inc.....	24,013	39,141
* Cooper-Standard Holdings, Inc.....	4,792	84,291
* Crown Crafts, Inc.....	1,600	8,368
* Culp, Inc.....	4,293	21,293
* Dana, Inc.....	56,109	760,838
* Delta Apparel, Inc.....	3,432	26,118
* Designer Brands, Inc., Class A.....	28,202	241,691
#* Destination XL Group, Inc.....	15,587	66,556
# Dillard's, Inc., Class A.....	2,678	1,037,109
* Dorman Products, Inc.....	6,093	496,031
* Duluth Holdings, Inc., Class B.....	12,388	60,453
* El Pollo Loco Holdings, Inc.....	18,381	170,208
* Escalade, Inc.....	3,057	49,095
# Ethan Allen Interiors, Inc.....	12,381	360,659
#* Figs, Inc., Class A.....	5,325	30,672
#* First Watch Restaurant Group, Inc.....	2,266	48,628
# Flexsteel Industries, Inc.....	1,708	48,729
# Foot Locker, Inc.....	35,299	994,020
* Fossil Group, Inc.....	27,224	31,580
* Full House Resorts, Inc.....	657	3,101
#* Funko, Inc., Class A.....	4,113	29,079
* Gap, Inc.....	112,981	2,111,615
* Genesco, Inc.....	6,619	183,876
* Gentherm, Inc.....	480	23,112
* G-III Apparel Group Ltd.....	23,594	709,943
* Goodyear Tire & Rubber Co.....	110,906	1,546,030
* GoPro, Inc., Class A.....	54,312	161,850
* Graham Holdings Co., Class B.....	1,508	1,086,363
* Green Brick Partners, Inc.....	11,839	617,641
# Group 1 Automotive, Inc.....	6,044	1,571,803
#* GrowGeneration Corp.....	22,304	51,522
# Guess?, Inc.....	16,277	363,628
* Hamilton Beach Brands Holding Co., Class A.....	1,500	27,660
* Harley-Davidson, Inc.....	38,118	1,236,929
# Hasbro, Inc.....	2,939	143,864
* Haverty Furniture Cos., Inc.....	7,037	238,554
#* Helen of Troy Ltd.....	8,103	927,794
# Hibbett, Inc.....	6,023	401,433
* Hilton Grand Vacations, Inc.....	13,850	577,545
* Hooker Furnishings Corp.....	6,091	140,580
* Hovnanian Enterprises, Inc., Class A.....	1,025	173,194
* JAKKS Pacific, Inc.....	779	24,429
* Johnson Outdoors, Inc., Class A.....	4,868	217,892
* KB Home.....	26,839	1,599,336
# Kohl's Corp.....	40,192	1,035,346
* Krispy Kreme, Inc.....	3,812	50,661
* Lakeland Industries, Inc.....	3,668	66,061
* Lands' End, Inc.....	17,827	168,822
* Landsea Homes Corp.....	6,866	86,443
* Latham Group, Inc.....	4,482	11,339
* Laureate Education, Inc.....	46,223	583,334
* La-Z-Boy, Inc.....	19,420	676,010
#* Lazydays Holdings, Inc.....	4,239	20,813
* LCI Industries.....	6,814	758,262

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
	7,513	\$ 998,478
*	6,720	158,794
	17,338	402,415
*	8,812	1,039,904
#*	34,905	464,237
	10,226	82,115
*	11,266	100,943
	7,373	2,173,929
*	15,552	40,435
#*	4,732	109,593
*	5,985	762,609
	92,027	1,683,174
*	5,275	220,231
	1,178	12,027
*	10,455	292,740
	11,378	954,500
*	1,375	26,634
	28,614	1,790,664
	9,691	1,604,927
#*	3,962	32,885
*	26,018	1,797,584
*	25,039	2,610,316
	777	53,559
#	10,221	325,641
*	9,753	89,045
#	8,389	231,369
*	24,768	470,840
	116,661	970,620
*	17,666	903,439
	4,654	63,434
#*	2,485	62,697
	4,947	469,619
	8,080	811,151
#*	32,008	721,780
	16,209	2,404,929
	33,930	614,133
#*	34,825	83,232
#	5,743	35,664
	14,055	425,023
*	53,362	442,905
	49,623	5,188,581
	24,617	2,960,440
#	2,105	130,005
#*	1,676	24,151
	3,792	106,100
#*	2,239	27,584
#	14,057	358,454
#	17,468	1,737,717
*	5,673	354,222
#	23,502	306,936
#*	14,592	23,639
#*	14,521	40,514
	11,603	586,648
#*	19,768	76,107
	10,327	416,694
	4,146	173,634
#*	22,562	72,198
*	9,477	168,596
	9,212	866,481

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Strattec Security Corp.....	1,214	\$ 30,654
* Stride, Inc.....	13,053	782,527
Superior Group of Cos., Inc.....	6,372	84,875
* Taylor Morrison Home Corp.....	50,519	2,634,061
# Thor Industries, Inc.....	17,553	1,983,840
* Tile Shop Holdings, Inc.....	9,323	60,506
#* Tilly's, Inc., Class A.....	10,706	78,582
Toll Brothers, Inc.....	42,098	4,182,436
* Topgolf Callaway Brands Corp.....	56,286	741,287
* Traeger, Inc.....	10,933	23,943
* Tri Pointe Homes, Inc.....	47,957	1,655,955
* Under Armour, Inc., Class A.....	56,562	431,002
* Under Armour, Inc., Class C.....	57,855	428,127
* Unifi, Inc.....	9,361	59,162
* Universal Electronics, Inc.....	7,047	62,507
* Universal Technical Institute, Inc.....	17,449	246,380
Upbound Group, Inc.....	15,210	504,972
* Urban Outfitters, Inc.....	36,902	1,402,276
* Vera Bradley, Inc.....	15,150	116,352
VF Corp.....	1,696	27,916
* Vista Outdoor, Inc.....	24,282	681,596
* VOXX International Corp.....	10,845	90,556
Weyco Group, Inc.....	4,829	155,059
Winnebago Industries, Inc.....	14,933	981,397
Worthington Enterprises, Inc.....	15,641	892,163
* Zumiez, Inc.....	9,329	160,179
TOTAL CONSUMER DISCRETIONARY.....		103,029,868
CONSUMER STAPLES — (3.3%)		
# Alico, Inc.....	4,231	124,561
Andersons, Inc.....	17,271	910,354
B&G Foods, Inc.....	7,553	75,983
* BellRing Brands, Inc.....	21,842	1,207,207
Calavo Growers, Inc.....	3,701	96,559
# Cal-Maine Foods, Inc.....	16,522	915,649
#* Central Garden & Pet Co.....	4,869	228,356
* Central Garden & Pet Co., Class A.....	15,344	633,400
* Chefs' Warehouse, Inc.....	15,774	501,929
* Darling Ingredients, Inc.....	4,589	198,704
* Duckhorn Portfolio, Inc.....	41,258	356,057
Edgewell Personal Care Co.....	19,405	718,955
* Farmer Bros Co.....	6,541	23,024
Fresh Del Monte Produce, Inc.....	24,306	597,442
* Grocery Outlet Holding Corp.....	25,010	619,748
* Hain Celestial Group, Inc.....	27,223	291,558
#* Honest Co., Inc.....	29,313	83,542
Ingles Markets, Inc., Class A.....	7,277	613,087
Ingredion, Inc.....	14,085	1,515,124
Lifevantage Corp.....	3,000	15,930
# Limoneira Co.....	8,439	153,084
# MGP Ingredients, Inc.....	2,425	206,004
#* Mission Produce, Inc.....	7,848	78,402
* Natural Alternatives International, Inc.....	1,808	11,228
Natural Grocers by Vitamin Cottage, Inc.....	9,245	138,213
* Nature's Sunshine Products, Inc.....	7,774	135,345
Nu Skin Enterprises, Inc., Class A.....	11,695	217,059
Oil-Dri Corp. of America.....	2,382	154,735
* Performance Food Group Co.....	2,947	214,188
* Pilgrim's Pride Corp.....	18,211	494,793

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
* Post Holdings, Inc.....	22,089	\$ 2,051,405
PriceSmart, Inc.....	8,102	615,914
Seaboard Corp.....	262	943,986
* Seneca Foods Corp., Class A.....	2,914	155,549
* Simply Good Foods Co.....	18,116	684,785
SpartanNash Co.....	17,893	401,340
# Spectrum Brands Holdings, Inc.....	13,791	1,084,248
* TreeHouse Foods, Inc.....	22,996	968,132
* U.S. Foods Holding Corp.....	24,115	1,109,531
* United Natural Foods, Inc.....	24,213	361,016
Universal Corp.....	12,925	749,004
* USANA Health Sciences, Inc.....	2,967	138,915
# Utz Brands, Inc.....	6,704	118,661
# Village Super Market, Inc., Class A.....	5,138	130,659
* Vital Farms, Inc.....	1,259	18,104
# Weis Markets, Inc.....	12,183	740,117
* Whole Earth Brands, Inc.....	18,679	74,342
* Willamette Valley Vineyards, Inc.....	206	1,053
TOTAL CONSUMER STAPLES.....		<u>21,876,981</u>
ENERGY — (8.8%)		
Adams Resources & Energy, Inc.....	489	12,308
#* Amplify Energy Corp.....	14,000	85,680
Antero Midstream Corp.....	29,748	364,116
#* Antero Resources Corp.....	74,575	1,666,006
Archrock, Inc.....	78,720	1,286,285
Ardmore Shipping Corp.....	20,003	331,450
Berry Corp.....	32,889	220,685
* Bristow Group, Inc.....	11,552	304,742
# California Resources Corp.....	24,603	1,173,071
* Callon Petroleum Co.....	23,220	745,826
ChampionX Corp.....	8,689	238,166
# Chesapeake Energy Corp.....	24,087	1,857,349
Chord Energy Corp.....	5,915	909,490
# Civitas Resources, Inc.....	11,238	728,335
* Clean Energy Fuels Corp.....	99,591	293,793
* CNX Resources Corp.....	76,891	1,553,198
# Comstock Resources, Inc.....	64,325	502,378
CONSOL Energy, Inc.....	11,783	1,114,672
Crescent Energy Co., Class A.....	4,520	49,946
Delek U.S. Holdings, Inc.....	28,103	759,624
DHT Holdings, Inc.....	80,340	893,381
* DMC Global, Inc.....	3,917	66,667
Dorian LPG Ltd.....	19,585	733,262
* Dril-Quip, Inc.....	17,393	349,078
* DT Midstream, Inc.....	23,642	1,269,339
Epsilon Energy Ltd.....	6,821	34,855
# Evolution Petroleum Corp.....	9,410	52,790
* Expro Group Holdings NV.....	26,649	469,022
* Forum Energy Technologies, Inc.....	4,078	80,377
FutureFuel Corp.....	22,698	129,379
* Geospace Technologies Corp.....	4,922	74,125
#* Green Plains, Inc.....	14,161	293,558
* Gulf Island Fabrication, Inc.....	6,655	29,948
* Gulfport Energy Corp.....	1,769	224,486
* Hallador Energy Co.....	13,940	118,908
* Helix Energy Solutions Group, Inc.....	74,063	696,192
# Helmerich & Payne, Inc.....	34,221	1,377,737
HF Sinclair Corp.....	52,628	2,972,956

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
ENERGY — (Continued)			
#*	Independence Contract Drilling, Inc.....	257	\$ 545
	International Seaways, Inc.....	18,014	966,271
*	Kosmos Energy Ltd.....	2,100	12,726
	Liberty Energy, Inc.....	63,928	1,329,063
	Magnolia Oil & Gas Corp., Class A.....	28,552	588,742
*	Mammoth Energy Services, Inc.....	9,096	31,927
	Matador Resources Co.....	37,489	2,057,771
	Murphy Oil Corp.....	64,924	2,512,559
#*	Nabors Industries Ltd.....	1,468	124,163
	NACCO Industries, Inc., Class A.....	3,182	115,443
*	Natural Gas Services Group, Inc.....	5,881	85,980
*	Newpark Resources, Inc.....	42,501	275,832
#	Nordic American Tankers Ltd.....	96,807	430,791
	Northern Oil & Gas, Inc.....	15,996	535,866
	NOV, Inc.....	68,634	1,339,049
*	Oil States International, Inc.....	30,831	190,227
	Overseas Shipholding Group, Inc., Class A.....	37,917	231,294
	Ovintiv, Inc.....	34,917	1,481,179
*	Par Pacific Holdings, Inc.....	12,866	470,767
	Patterson-UTI Energy, Inc.....	29,896	331,547
	PBF Energy, Inc., Class A.....	43,854	2,215,066
#	Peabody Energy Corp.....	46,216	1,233,967
	Permian Resources Corp.....	73,501	990,793
	PHX Minerals, Inc.....	15,007	47,872
*	PrimeEnergy Resources Corp.....	646	62,145
*	ProPetro Holding Corp.....	44,914	379,972
	Range Resources Corp.....	43,368	1,259,407
	Ranger Energy Services, Inc.....	1,381	14,031
*	REX American Resources Corp.....	8,179	338,529
	Riley Exploration Permian, Inc.....	454	10,088
#	RPC, Inc.....	60,204	440,091
#	SandRidge Energy, Inc.....	16,894	246,652
	Scorpio Tankers, Inc.....	21,314	1,506,900
*	SEACOR Marine Holdings, Inc.....	10,107	106,730
*	Seadrill Ltd.....	11,581	500,531
	Select Water Solutions, Inc.....	42,441	329,767
	SFL Corp. Ltd.....	55,132	670,956
#*	SilverBow Resources, Inc.....	2,789	74,076
#	Sitio Royalties Corp., Class A.....	1,767	37,690
	SM Energy Co.....	40,493	1,501,480
*	Smart Sand, Inc.....	3,473	6,425
	Solaris Oilfield Infrastructure, Inc., Class A.....	10,686	80,145
*	Southwestern Energy Co.....	187,610	1,210,085
*	Talos Energy, Inc.....	42,301	548,644
	TechnipFMC PLC.....	105,941	2,048,899
*	Teekay Corp.....	34,230	307,728
	Teekay Tankers Ltd., Class A.....	14,514	907,851
*	Tidewater, Inc.....	13,773	925,408
#*	Transocean Ltd.....	270,678	1,477,902
*	U.S. Silica Holdings, Inc.....	35,730	383,026
#*	Vital Energy, Inc.....	5,994	262,717
#	Vitesse Energy, Inc.....	6,443	135,367
#	World Kinect Corp.....	30,874	696,826
TOTAL ENERGY.....			58,132,688
FINANCIALS — (24.8%)			
	1st Source Corp.....	10,144	530,227
*	Acacia Research Corp.....	4,296	16,797
	ACNB Corp.....	2,594	101,244

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	1,919	\$ 285,624
	5,609	127,380
	43,638	1,600,642
	9,416	250,089
#	11,160	300,985
*	22,313	362,586
	11,899	269,036
*	39,094	2,158,380
	5,388	244,023
	30,578	1,517,892
	6,300	18,711
#	4,229	89,401
	9,060	228,221
*	14,496	444,592
	69,447	1,459,081
	738	25,099
	28,997	2,352,527
	28,980	989,957
#*	4,170	144,657
	44	899
	29,845	1,776,374
*	22,189	1,229,936
	53,495	737,161
	8,173	160,027
	8,768	265,933
	42,165	1,902,063
	6,411	69,495
	31,634	893,977
	2,846	78,977
	15,967	743,743
	7,076	186,170
	6,236	127,277
	8,990	111,656
	22,664	543,936
#*	10,401	99,226
#	2,036	5,090
*	2,712	5,777
	19,724	1,653,660
	19,436	704,944
*	8,639	108,074
*	25,341	1,311,904
	41,172	445,481
	8,569	193,231
	15,732	343,587
	703	39,017
	61,088	1,626,163
#*	616	15,603
#	1,721	118,043
	7,436	267,919
*	4,455	90,214
	2,951	64,214
	8,430	240,929
	66,433	421,185
#	11,032	200,672
#*	1,700	13,770
*	9,177	132,699
	28,379	1,168,363
	13,002	250,549
	5,434	105,528

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Chemung Financial Corp.....	1,262	\$ 58,708
Citizens & Northern Corp.....	7,327	148,518
Citizens Community Bancorp, Inc.....	2,054	24,936
Civista Bancshares, Inc.....	7,147	122,142
CNA Financial Corp.....	739	32,568
CNB Financial Corp.....	10,280	219,478
CNO Financial Group, Inc.....	28,926	786,209
* Coastal Financial Corp.....	1,230	49,077
Codorus Valley Bancorp, Inc.....	2,077	48,955
Colony Bankcorp, Inc.....	7,665	93,743
Columbia Banking System, Inc.....	10,094	203,495
#* Columbia Financial, Inc.....	12,433	223,545
Comerica, Inc.....	42,020	2,209,412
Community Bank System, Inc.....	13,954	638,675
Community Trust Bancorp, Inc.....	9,389	389,644
ConnectOne Bancorp, Inc.....	19,709	450,154
#* Consumer Portfolio Services, Inc.....	9,697	88,631
#* CrossFirst Bankshares, Inc.....	19,184	270,878
* Customers Bancorp, Inc.....	16,446	878,874
CVB Financial Corp.....	24,423	409,574
Dime Community Bancshares, Inc.....	16,451	375,247
Donegal Group, Inc., Class A.....	12,902	193,659
Donegal Group, Inc., Class B.....	592	8,543
Eagle Bancorp Montana, Inc.....	600	8,706
Eagle Bancorp, Inc.....	14,291	354,274
East West Bancorp, Inc.....	2,170	157,998
# Eastern Bankshares, Inc.....	35,471	495,175
* eHealth, Inc.....	13,788	93,758
Employers Holdings, Inc.....	12,740	531,513
Enact Holdings, Inc.....	11,269	321,054
* Encore Capital Group, Inc.....	11,918	596,853
* Enova International, Inc.....	15,341	835,011
* Enstar Group Ltd.....	5,731	1,529,547
Enterprise Bancorp, Inc.....	3,156	89,694
Enterprise Financial Services Corp.....	14,118	587,732
Equity Bancshares, Inc., Class A.....	8,360	274,626
Esquire Financial Holdings, Inc.....	387	19,296
ESSA Bancorp, Inc.....	1,308	24,865
Essent Group Ltd.....	35,381	1,951,616
Evans Bancorp, Inc.....	1,804	53,164
#* EZCORP, Inc., Class A.....	26,696	229,586
F&G Annuities & Life, Inc.....	697	31,253
# Farmers & Merchants Bancorp, Inc.....	600	13,560
Farmers National Banc Corp.....	13,132	180,171
FB Financial Corp.....	15,963	594,622
Federal Agricultural Mortgage Corp., Class C.....	2,668	497,022
Fidelity National Financial, Inc.....	8,467	423,604
Financial Institutions, Inc.....	8,034	167,911
First American Financial Corp.....	25,572	1,543,270
First BanCorp.....	62,274	1,038,730
First Bancorp, Inc.....	4,291	107,275
First Bancorp/Southern Pines NC.....	16,179	559,146
First Bancshares, Inc.....	9,114	231,769
First Bank.....	5,276	72,492
First Busey Corp.....	23,908	562,794
First Business Financial Services, Inc.....	3,548	130,460
First Commonwealth Financial Corp.....	44,620	625,126
First Community Bankshares, Inc.....	8,793	301,424
First Financial Bancorp.....	40,714	912,808

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	4,232	\$ 166,825
	2,949	61,575
	26,477	252,061
	43,460	942,647
	138,417	1,971,058
	4,583	151,147
	32,910	905,683
	24,216	818,743
	7,039	221,517
	2,324	33,791
	12,576	151,164
*	2,882	49,138
	15,758	252,601
	130,724	1,722,942
	3,495	128,686
#	72,404	1,128,778
*	2,378	29,178
*	185,420	1,144,041
	5,309	175,887
#*	897	10,594
	6,383	332,490
*	25,181	226,881
*	15,670	178,795
	3,726	113,606
	32,688	1,474,556
	13,939	233,478
	24,706	269,790
	1,424	27,725
	14,610	518,217
	32,102	285,387
	17,265	347,890
*	11,019	66,334
	21,057	663,085
	766	141,603
	750	16,688
	3,022	120,336
	55,980	1,312,171
#	8,369	115,157
	4,946	134,284
	58,464	647,781
	18,738	690,121
	21,774	285,457
	11,250	631,013
	10,136	257,860
#	20,152	974,349
	19,991	1,056,724
	114,934	1,819,405
	701	12,548
	618	103,361
	30,536	1,528,938
	15,764	150,861
	53,157	1,528,795
	53,150	2,166,394
	35,145	254,098
	22,977	1,378,620
	120	469
	20,617	299,565
*	2,182	7,004
	25,471	338,510

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	271	\$ 5,734
	3,243	47,899
*	43,067	388,464
	10,355	376,611
*	15,181	145,738
#	16,642	177,404
*	19,322	34,007
	762	14,112
#	1,953	11,874
	7,428	297,789
#	8,083	353,550
	20,599	824,990
	1,485	17,969
#	3,163	75,596
*	5,298	256,900
	91,916	1,823,613
	6,058	129,520
	11,082	291,013
	6,060	154,530
*	17,011	1,145,861
	5,467	117,158
	12,396	433,860
	1,859	59,971
	1,638	792,792
	63,677	1,096,518
	14,861	528,606
*	18,927	423,776
	12,721	1,108,381
	224,953	1,455,439
*	966	12,906
#*	1,554	10,971
	4,982	387,450
*	31,403	1,002,384
	3,766	206,490
	24,687	296,985
	2,573	130,014
	57,327	709,135
#	1,470	40,263
	1,580	41,159
	26,546	457,388
*	3,882	112,306
	21,588	793,791
	197	4,738
	91,732	1,510,826
	72,388	2,029,760
	13,983	190,448
	23,105	1,099,798
	3,042	33,188
*	9,267	34,103
	5,326	199,086
	9,162	279,441
	5,055	139,922
*	29,111	364,470
	36,624	929,151
#	2,855	373,091
	3,663	67,802
	8,745	452,816
*	60	253
*	15,843	235,744

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
FINANCIALS — (Continued)			
#	PCB Bancorp.....	4,813	\$ 80,618
	Peapack-Gladstone Financial Corp.....	8,937	246,482
	Penns Woods Bancorp, Inc.....	1,099	23,694
	PennyMac Financial Services, Inc.....	17,734	1,546,760
	Peoples Bancorp of North Carolina, Inc.....	1,400	40,726
	Peoples Bancorp, Inc.....	15,286	447,880
	Peoples Financial Services Corp.....	640	27,974
	Pinnacle Financial Partners, Inc.....	20,743	1,833,266
*	Ponce Financial Group, Inc.....	12,572	113,902
	Popular, Inc.....	24,352	2,080,878
*	PRA Group, Inc.....	17,408	396,380
	Preferred Bank.....	4,319	310,277
	Premier Financial Corp.....	17,150	358,264
	Primis Financial Corp.....	13,753	181,540
	ProAssurance Corp.....	17,306	232,939
*	PROG Holdings, Inc.....	2,614	80,093
	Prosperity Bancshares, Inc.....	29,390	1,878,315
	Provident Financial Holdings, Inc.....	3,183	48,063
	Provident Financial Services, Inc.....	29,746	492,296
	QCR Holdings, Inc.....	8,225	480,422
	Radian Group, Inc.....	26,033	754,436
	RBB Bancorp.....	7,237	128,023
	Regional Management Corp.....	4,935	120,315
	Reinsurance Group of America, Inc.....	2,417	420,292
	Renasant Corp.....	25,484	806,059
#*	Repay Holdings Corp.....	26,710	209,406
	Republic Bancorp, Inc., Class A.....	6,976	357,101
	Riverview Bancorp, Inc.....	6,235	34,230
	S&T Bancorp, Inc.....	17,467	582,350
	Safety Insurance Group, Inc.....	4,122	343,404
	Sandy Spring Bancorp, Inc.....	19,577	477,287
	Seacoast Banking Corp. of Florida.....	14,589	358,306
*	Selectquote, Inc.....	6,942	7,706
	Shore Bancshares, Inc.....	10,194	131,910
	Sierra Bancorp.....	7,598	157,659
#	Simmons First National Corp., Class A.....	47,374	900,580
#*	SiriusPoint Ltd.....	81,495	961,641
	SmartFinancial, Inc.....	5,993	139,397
	South Plains Financial, Inc.....	4,115	111,434
*	Southern First Bancshares, Inc.....	3,517	131,852
	Southern Missouri Bancorp, Inc.....	2,680	116,875
	Southern States Bancshares, Inc.....	883	22,569
#	Southside Bancshares, Inc.....	9,563	299,322
	SouthState Corp.....	25,339	2,105,671
	Stellar Bancorp, Inc.....	11,687	292,526
#*	Sterling Bancorp, Inc.....	2,736	14,802
#	Stewart Information Services Corp.....	9,563	589,655
	Stifel Financial Corp.....	7,196	524,948
#	Stock Yards Bancorp, Inc.....	1,633	81,193
*	StoneX Group, Inc.....	8,974	590,041
	Summit Financial Group, Inc.....	5,057	143,063
	Synovus Financial Corp.....	44,445	1,673,799
	Territorial Bancorp, Inc.....	4,375	46,988
*	Texas Capital Bancshares, Inc.....	23,119	1,410,259
	TFS Financial Corp.....	762	10,150
*	Third Coast Bancshares, Inc.....	1,868	35,492
	Timberland Bancorp, Inc.....	3,597	100,608
	Tiptree, Inc.....	18,356	347,479
	Tompkins Financial Corp.....	3,237	159,875

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Towne Bank.....	29,337	\$ 824,663
TriCo Bancshares.....	10,861	394,797
* Triumph Financial, Inc.....	6,427	454,068
TrustCo Bank Corp.....	9,640	278,596
Trustmark Corp.....	24,675	665,978
UMB Financial Corp.....	10,611	875,408
*» Unico American Corp.....	1,400	14
United Bancshares, Inc.....	406	7,759
United Bankshares, Inc.....	49,526	1,775,507
United Community Banks, Inc.....	41,127	1,124,412
United Fire Group, Inc.....	12,671	283,957
United Security Bancshares.....	4,425	35,621
Unity Bancorp, Inc.....	3,541	96,988
Universal Insurance Holdings, Inc.....	16,523	274,612
Univest Financial Corp.....	14,672	311,633
Unum Group.....	55,382	2,677,166
Valley National Bancorp.....	172,144	1,656,025
Veritex Holdings, Inc.....	17,844	374,902
Victory Capital Holdings, Inc., Class A.....	11,809	398,318
Virginia National Bankshares Corp.....	967	31,921
Virtus Investment Partners, Inc.....	1,823	430,429
WaFd, Inc.....	31,956	928,002
Walker & Dunlop, Inc.....	8,087	781,123
Washington Trust Bancorp, Inc.....	6,952	193,335
Waterstone Financial, Inc.....	11,818	157,179
Webster Financial Corp.....	37,477	1,854,362
WesBanco, Inc.....	26,651	781,940
West BanCorp, Inc.....	6,230	117,186
Westamerica BanCorp.....	3,243	154,756
Western Alliance Bancorp.....	13,776	881,113
Western New England Bancorp, Inc.....	12,440	105,864
Westwood Holdings Group, Inc.....	1,679	20,652
White Mountains Insurance Group Ltd.....	792	1,248,168
Wintrust Financial Corp.....	20,316	1,970,246
#* World Acceptance Corp.....	1,644	215,874
WSFS Financial Corp.....	25,747	1,145,999
Zions Bancorp NA.....	49,046	2,055,027
TOTAL FINANCIALS.....		<u>163,990,215</u>
HEALTH CARE — (6.2%)		
#* 23andMe Holding Co., Class A.....	11,495	8,404
#* 2seventy bio, Inc.....	1,113	5,721
#* Aadi Bioscience, Inc.....	4,944	9,097
* Acadia Healthcare Co., Inc.....	14,672	1,205,158
* Accolade, Inc.....	31,148	352,595
#† Achillion Pharmaceuticals, Inc.....	70,786	19,112
* Acumen Pharmaceuticals, Inc.....	3,700	11,766
* AdaptHealth Corp.....	23,682	170,984
* Addus HomeCare Corp.....	8,446	731,424
#* Adicet Bio, Inc.....	5,272	15,763
#* Agiliti, Inc.....	22,255	157,788
* Agios Pharmaceuticals, Inc.....	30,296	685,296
#* Allakos, Inc.....	12,485	15,856
#* Allogene Therapeutics, Inc.....	16,836	59,263
* ALX Oncology Holdings, Inc.....	3,098	44,642
* Amedisys, Inc.....	9,245	871,526
* American Shared Hospital Services.....	400	1,068
#* American Well Corp., Class A.....	46,214	48,525
#* Amneal Pharmaceuticals, Inc.....	10,904	58,336

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* AngioDynamics, Inc.....	20,441	\$ 120,602
* ANI Pharmaceuticals, Inc.....	3,687	205,808
* Anika Therapeutics, Inc.....	8,087	190,206
* Arcturus Therapeutics Holdings, Inc.....	4,511	148,728
* Arcus Biosciences, Inc.....	5,984	90,598
#* Artivion, Inc.....	19,525	326,458
* Athira Pharma, Inc.....	9,487	30,074
* aTyr Pharma, Inc.....	18,213	29,050
* Avanos Medical, Inc.....	24,422	468,658
#* Avidity Biosciences, Inc.....	22,398	273,928
* Azenta, Inc.....	9,559	623,247
#* BioAtla, Inc.....	9,514	18,219
# Bionano Genomics, Inc.....	10,874	12,831
* Bio-Rad Laboratories, Inc., Class A.....	4,142	1,329,126
* Bioventus, Inc., Class A.....	3,738	16,223
* Bluebird Bio, Inc.....	3,684	3,758
#* Brookdale Senior Living, Inc.....	94,058	514,497
* C4 Therapeutics, Inc.....	10,572	65,335
* CareDx, Inc.....	14,262	122,083
* Caribou Biosciences, Inc.....	3,442	21,099
* Castle Biosciences, Inc.....	9,396	216,860
* Catalent, Inc.....	10,533	543,924
* Century Therapeutics, Inc.....	3,631	15,541
* Certara, Inc.....	29,906	483,281
#* Community Health Systems, Inc.....	7,977	29,276
* Computer Programs & Systems, Inc.....	7,830	79,318
* Cross Country Healthcare, Inc.....	9,902	210,417
* CryoPort, Inc.....	3,219	46,708
* Cullinan Oncology, Inc.....	12,996	196,759
* Cumberland Pharmaceuticals, Inc.....	4,400	9,152
#*†† Curative Health Services, Inc.....	1,058	0
#* Cytex Biosciences, Inc.....	5,447	41,125
#* Definitive Healthcare Corp.....	12,052	102,442
* Dynavax Technologies Corp.....	8,237	106,422
* Eagle Pharmaceuticals, Inc.....	4,856	28,456
* Edgewise Therapeutics, Inc.....	7,224	128,804
#* Editas Medicine, Inc.....	22,689	159,504
* Elanco Animal Health, Inc.....	148,661	2,191,263
#* Emergent BioSolutions, Inc.....	17,892	29,880
* Enhabit, Inc.....	23,282	234,915
* Enovis Corp.....	22,695	1,332,196
* Envista Holdings Corp.....	60,518	1,422,173
* Erasca, Inc.....	2,587	4,320
* FONAR Corp.....	2,833	55,413
#* Fulcrum Therapeutics, Inc.....	20,844	150,494
#* Fulgent Genetics, Inc.....	11,762	289,228
* Generation Bio Co.....	19,761	37,151
* Globus Medical, Inc., Class A.....	8,972	473,632
#* GoodRx Holdings, Inc., Class A.....	15,428	92,568
* Harvard Bioscience, Inc.....	11,180	49,192
* Health Catalyst, Inc.....	11,320	110,596
* HealthStream, Inc.....	13,268	353,194
* Hepion Pharmaceuticals, Inc.....	688	1,307
* ICU Medical, Inc.....	2,004	183,426
* Innoviva, Inc.....	34,028	551,254
* Inogen, Inc.....	11,934	84,910
* Integer Holdings Corp.....	12,962	1,313,310
* Integra LifeSciences Holdings Corp.....	12,180	489,027
#* Ironwood Pharmaceuticals, Inc.....	9,682	137,388

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* iTeos Therapeutics, Inc.....	10,728	\$ 106,744
* Janux Therapeutics, Inc.....	1,082	9,262
* KalVista Pharmaceuticals, Inc.....	6,652	104,902
* Kewaunee Scientific Corp.....	637	18,288
* Kinnate Biopharma, Inc.....	1,216	2,882
* Kodiak Sciences, Inc.....	8,891	35,653
* Kura Oncology, Inc.....	17,428	351,000
* Larimar Therapeutics, Inc.....	2,961	17,144
* LENSAR, Inc.....	3,093	10,980
* Ligand Pharmaceuticals, Inc.....	4,491	328,292
* LivaNova PLC.....	5,643	274,701
* MaxCyte, Inc.....	14,816	75,413
* Mesa Laboratories, Inc.....	3,006	275,410
#* Monte Rosa Therapeutics, Inc.....	3,543	18,760
* Myriad Genetics, Inc.....	20,337	435,008
* National HealthCare Corp.....	7,777	723,572
#* Nektar Therapeutics.....	50,263	27,258
* NeoGenomics, Inc.....	8,478	125,898
* Neuronetics, Inc.....	4,929	16,759
* NextCure, Inc.....	5,954	7,264
* NGM Biopharmaceuticals, Inc.....	15,400	23,562
* Nurix Therapeutics, Inc.....	8,848	69,899
* Nuvation Bio, Inc.....	3,875	6,277
* Olema Pharmaceuticals, Inc.....	20,444	266,590
* OmniAb, Inc.....	15,434	89,517
*» OmniAb, Inc.....	521	0
*» OmniAb, Inc.....	521	0
* Omnicell, Inc.....	933	30,015
#* OPKO Health, Inc.....	44,822	45,718
* OraSure Technologies, Inc.....	37,582	276,979
* Organogenesis Holdings, Inc.....	26,341	86,925
* Organon & Co.....	1,881	31,319
* Orthofix Medical, Inc.....	18,227	253,173
#* OrthoPediatrics Corp.....	7,320	191,198
#* Owens & Minor, Inc.....	29,087	573,305
* Pacira BioSciences, Inc.....	13,066	425,821
* Patterson Cos., Inc.....	26,729	798,128
#*†† PDL BioPharma, Inc.....	35,325	56,873
* Pediatrix Medical Group, Inc.....	34,933	326,973
* Pennant Group, Inc.....	1,683	25,262
* Perrigo Co. PLC.....	51,654	1,657,060
#* Personalis, Inc.....	3,904	5,231
* PetIQ, Inc.....	7,800	140,166
* Phibro Animal Health Corp., Class A.....	4,300	46,483
* PMV Pharmaceuticals, Inc.....	2,108	3,710
#* Poseida Therapeutics, Inc.....	8,631	29,691
* Premier, Inc., Class A.....	40,694	879,804
* Prestige Consumer Healthcare, Inc.....	15,201	935,470
#* ProPhase Labs, Inc.....	2,170	10,524
#* Pyxis Oncology, Inc.....	6,181	23,550
* Quanterix Corp.....	4,723	104,331
* QuidelOrtho Corp.....	8,582	587,953
* REGENXBIO, Inc.....	10,308	126,995
* Relay Therapeutics, Inc.....	6,494	60,069
#* Replimune Group, Inc.....	927	7,194
* Sage Therapeutics, Inc.....	10,534	270,092
#* SCYNEXIS, Inc.....	4,780	9,847
* Seer, Inc.....	10,650	18,318
* Select Medical Holdings Corp.....	19,593	509,222

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Sera Prognostics, Inc., Class A.....	2,550	\$ 17,850
* Standard BioTools, Inc.....	24,257	55,063
* Supernus Pharmaceuticals, Inc.....	14,877	411,795
#* Surgery Partners, Inc.....	1,986	60,950
* Sutro Biopharma, Inc.....	23,945	103,921
* Tactile Systems Technology, Inc.....	2,124	32,221
* Taro Pharmaceutical Industries Ltd.....	10,043	432,351
* Teladoc Health, Inc.....	56,910	1,105,761
#* Tenaya Therapeutics, Inc.....	3,554	14,945
#* Terns Pharmaceuticals, Inc.....	2,495	12,924
# Tourmaline Bio, Inc.....	509	16,996
* Twist Bioscience Corp.....	4,999	161,968
Universal Health Services, Inc., Class B.....	16,644	2,643,234
Utah Medical Products, Inc.....	763	60,437
* Vanda Pharmaceuticals, Inc.....	28,944	104,198
* Varex Imaging Corp.....	20,759	400,026
* Veracyte, Inc.....	24,342	609,037
* Veradigm, Inc.....	57,190	522,145
Viatis, Inc.....	74,141	872,640
* Vir Biotechnology, Inc.....	14,202	133,499
* Voyager Therapeutics, Inc.....	1,307	9,502
* Xencor, Inc.....	5,312	99,334
* Zimvie, Inc.....	2,662	46,532
* Zymeworks, Inc.....	1,671	18,114
TOTAL HEALTH CARE.....		40,981,555
INDUSTRIALS — (15.9%)		
#* 3D Systems Corp.....	31,609	151,407
* AAR Corp.....	13,656	830,558
ABM Industries, Inc.....	26,971	1,100,147
ACCO Brands Corp.....	54,152	329,244
Acme United Corp.....	700	33,516
* AerSale Corp.....	9,416	87,569
AGCO Corp.....	18,504	2,263,594
Air Lease Corp.....	43,419	1,815,348
* Air Transport Services Group, Inc.....	34,894	540,508
Alamo Group, Inc.....	5,943	1,261,580
* Alaska Air Group, Inc.....	41,229	1,477,235
Albany International Corp., Class A.....	1,373	122,073
* Alight, Inc., Class A.....	89,367	797,154
Allegiant Travel Co.....	7,378	578,435
Allient, Inc.....	8,173	227,700
Alta Equipment Group, Inc.....	6,128	65,570
#* Ameresco, Inc., Class A.....	4,731	96,654
#* American Superconductor Corp.....	13,115	144,265
* American Woodmark Corp.....	8,455	771,772
Apogee Enterprises, Inc.....	11,346	599,182
ARC Document Solutions, Inc.....	18,500	54,575
ArcBest Corp.....	11,965	1,425,390
Arcosa, Inc.....	21,727	1,700,790
Argan, Inc.....	6,879	304,946
* ASGN, Inc.....	3,200	297,024
Astec Industries, Inc.....	11,802	420,151
* Astronics Corp.....	12,241	206,995
#* Astronics Corp., Class B.....	385	6,514
* Asure Software, Inc.....	6,935	61,305
AZZ, Inc.....	9,584	598,521
Barnes Group, Inc.....	19,674	651,406
* Beacon Roofing Supply, Inc.....	10,993	911,210

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	3,300	\$ 33,660
*	12,968	38,645
*	4,368	503,805
	15,348	2,079,040
	10,667	642,473
*	33,719	301,111
*	4,795	11,220
*	2,962	1,018,128
	10,680	193,094
*	3,389	215,744
*	17,181	332,109
	5,078	112,732
#*	75,927	678,787
	12,840	501,659
*	13,963	90,620
	200	4,824
	8,816	783,478
*	16,384	126,484
*	109,577	394,477
	1,349	129,585
#††	574	758
	50,905	545,193
	3,899	188,478
*,>	1,158	3,127
*	2,181	14,264
	21,157	400,079
#*	4,434	141,533
*	1,944	30,521
*	44,804	452,072
	615	15,467
*	5,634	278,038
	76,255	883,795
*	9,300	299,646
*	3,843	429,263
#	5,297	292,024
	910	22,377
	6,313	1,423,581
	8,024	766,854
	13,134	267,540
	7,374	1,101,528
*	40,316	347,121
	7,753	789,798
	7,936	129,912
	4,710	188,070
*	12,113	456,781
*	2,229	56,795
	5,050	21,513
#*	55,203	66,244
*	99,474	1,281,225
	9,432	1,156,835
#	21,155	371,059
*	1,822	28,423
	10,373	372,391
*	10,351	837,603
*	12,651	1,064,708
	8,971	299,542
#	20,701	27,532
*	3,427	66,689
#	19,800	893,178

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Great Lakes Dredge & Dock Corp.....	29,793	\$ 227,619
Greenbrier Cos., Inc.....	15,471	703,312
* Hawaiian Holdings, Inc.....	18,138	258,466
#* Hayward Holdings, Inc.....	15,555	194,749
* Healthcare Services Group, Inc.....	9,099	85,895
Heartland Express, Inc.....	25,819	334,356
Heidrick & Struggles International, Inc.....	10,174	304,915
Helios Technologies, Inc.....	7,247	299,011
Herc Holdings, Inc.....	3,020	445,420
#* Hertz Global Holdings, Inc.....	27,716	231,429
Hillenbrand, Inc.....	7,493	348,949
* Hillman Solutions Corp.....	16,057	141,141
# HNI Corp.....	9,143	372,303
* Hub Group, Inc., Class A.....	22,742	1,029,758
* Hudson Global, Inc.....	786	11,594
* Hudson Technologies, Inc.....	3,873	49,110
Hurco Cos., Inc.....	3,130	75,464
* Huron Consulting Group, Inc.....	8,841	915,309
Hyster-Yale Materials Handling, Inc.....	3,670	241,192
ICF International, Inc.....	5,220	725,789
* IES Holdings, Inc.....	5,507	451,354
Insteel Industries, Inc.....	9,840	340,759
Interface, Inc.....	17,456	216,629
* JELD-WEN Holding, Inc.....	30,555	568,323
#* JetBlue Airways Corp.....	118,402	628,715
John Bean Technologies Corp.....	1,844	182,113
Kaman Corp.....	10,631	478,927
Kelly Services, Inc., Class A.....	16,207	333,054
# Kennametal, Inc.....	30,648	751,489
* Kirby Corp.....	15,010	1,180,687
Knight-Swift Transportation Holdings, Inc.....	48,561	2,786,430
Korn Ferry.....	17,890	1,049,606
* Kratos Defense & Security Solutions, Inc.....	26,825	454,147
* L B Foster Co., Class A.....	4,474	102,857
* Limbach Holdings, Inc.....	3,006	129,258
* Liquidity Services, Inc.....	3,803	66,362
* LS Starrett Co., Class A.....	489	6,553
LSI Industries, Inc.....	11,991	163,797
Luxfer Holdings PLC.....	4,081	33,587
* Manitowoc Co., Inc.....	17,506	281,847
ManpowerGroup, Inc.....	11,878	880,635
Marten Transport Ltd.....	22,365	413,752
* Masonite International Corp.....	3,143	289,313
* MasTec, Inc.....	4,973	326,577
* Masterbrand, Inc.....	31,065	437,085
* Matrix Service Co.....	13,736	127,470
Matson, Inc.....	14,438	1,617,489
Matthews International Corp., Class A.....	14,210	467,509
#* Mayville Engineering Co., Inc.....	8,460	107,357
McGrath RentCorp.....	5,993	753,020
MDU Resources Group, Inc.....	63,528	1,239,431
* Mercury Systems, Inc.....	17,387	515,698
Miller Industries, Inc.....	6,010	241,903
MillerKnoll, Inc.....	19,196	510,422
* Mistras Group, Inc.....	13,168	102,315
* Montrose Environmental Group, Inc.....	1,981	57,865
Moog, Inc., Class A.....	9,404	1,314,679
* MRC Global, Inc.....	30,098	320,845
Mueller Industries, Inc.....	25,360	1,217,280

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	22,447	\$ 307,748
	3,595	284,616
	7,073	37,133
#*	17,672	81,468
*	5,166	156,891
*	2,595	272,190
*	45,225	636,768
*	13,009	73,631
	6,520	717,852
	2,267	343,519
*	6,995	144,866
	10,678	99,519
	10,310	152,073
	6,400	158,336
*	3,073	200,206
#*	568	11,036
*	1,500	12,045
*	12,534	516,651
#*	4,392	9,926
	5,961	706,557
	2,517	307,703
	23,891	783,625
*	11,386	410,921
*	18,082	98,728
#	13,959	435,800
*	25,143	154,378
	16,111	2,150,174
*	50,651	849,417
	15,403	207,324
	27,879	544,198
	26,791	1,203,184
	4,596	217,253
	13,469	1,529,674
	26,414	647,671
	25,607	926,205
*	659	2,030
*	21,155	1,126,715
#	43,901	276,137
	2,335	344,786
	35,458	449,607
*	188	9,024
*	8,473	636,322
*	12,104	160,015
*	9,722	132,316
#*	15,131	219,097
#*	616	7,663
	947	89,510
	14,792	908,673
	19,754	980,786
*	15,823	518,678
	11,864	971,780
*	16,208	239,230
*	11,375	304,054
	38,005	955,446
*	17,100	235,638
	4,362	88,898
*	26,998	241,902
	2,022	30,916
	18,480	2,096,556

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
U-Haul Holding Co.....	13,308	\$ 849,982
* Ultralife Corp.....	969	6,851
UniFirst Corp.....	4,278	724,779
Universal Logistics Holdings, Inc.....	8,276	252,584
* V2X, Inc.....	4,611	179,322
Valmont Industries, Inc.....	791	178,537
Virco Mfg. Corp.....	4,400	52,712
VSE Corp.....	6,543	406,386
Wabash National Corp.....	16,000	404,800
Werner Enterprises, Inc.....	19,087	754,891
WESCO International, Inc.....	12,979	2,252,116
* Willdan Group, Inc.....	2,425	46,415
* Willis Lease Finance Corp.....	2,750	134,778
TOTAL INDUSTRIALS.....		<u>104,937,708</u>
INFORMATION TECHNOLOGY — (6.8%)		
* ACI Worldwide, Inc.....	53,811	1,618,097
* Airgain, Inc.....	2,500	10,375
* Alpha & Omega Semiconductor Ltd.....	13,931	357,469
American Software, Inc., Class A.....	3,643	41,275
Amkor Technology, Inc.....	93,254	2,952,422
* Amtech Systems, Inc.....	6,555	26,744
* Arrow Electronics, Inc.....	28,545	3,172,777
* Aspen Technology, Inc.....	188	36,094
* AstroNova, Inc.....	1,475	26,004
* Aviat Networks, Inc.....	3,661	109,208
Avnet, Inc.....	43,506	1,970,822
* Aware, Inc.....	4,272	6,622
* AXT, Inc.....	22,061	54,270
Bel Fuse, Inc., Class B.....	5,259	351,617
Belden, Inc.....	2,492	184,857
Benchmark Electronics, Inc.....	18,233	494,479
* Brightcove, Inc.....	10,373	23,754
* Cambium Networks Corp.....	1,246	5,295
* Cerence, Inc.....	15,797	316,256
* CEVA, Inc.....	4,633	88,954
* Cleanspark, Inc.....	32,833	264,306
Climb Global Solutions, Inc.....	966	53,343
Cognyte Software Ltd.....	1,721	12,185
* Coherent Corp.....	21,737	1,033,377
* Cohu, Inc.....	16,481	525,085
Comtech Telecommunications Corp.....	14,120	89,380
* Consensus Cloud Solutions, Inc.....	366	7,957
* Corsair Gaming, Inc.....	4,825	61,422
CSP, Inc.....	66	1,577
CTS Corp.....	10,967	450,305
* Daktronics, Inc.....	22,360	169,489
* Digi International, Inc.....	15,127	367,737
#* Digital Turbine, Inc.....	38,353	206,723
* Diodes, Inc.....	7,774	523,346
* DXC Technology Co.....	77,222	1,683,440
#* E2open Parent Holdings, Inc.....	61,322	230,571
* ePlus, Inc.....	7,707	582,187
* Fabrinet.....	1,434	306,173
#* FARO Technologies, Inc.....	7,035	159,272
#* Fastly, Inc., Class A.....	21,661	435,819
* FormFactor, Inc.....	10,313	399,835
* Frequency Electronics, Inc.....	5,989	61,208
* Grid Dynamics Holdings, Inc.....	8,183	106,788

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Ichor Holdings Ltd.....	11,695	\$ 423,359
* Identiv, Inc.....	1,677	13,114
Immersion Corp.....	10,078	68,833
Information Services Group, Inc.....	5,219	23,068
* inTEST Corp.....	5,710	68,120
* Intevac, Inc.....	13,564	56,019
* IPG Photonics Corp.....	746	73,026
* Itron, Inc.....	11,271	813,090
Juniper Networks, Inc.....	28,101	1,038,613
* Key Tronic Corp.....	2,718	11,579
* Kimball Electronics, Inc.....	12,465	296,418
* Knowles Corp.....	47,065	767,630
Kulicke & Soffa Industries, Inc.....	14,982	753,894
* KVH Industries, Inc.....	9,329	45,432
* Kyndryl Holdings, Inc.....	45,009	923,585
* Lantronix, Inc.....	6,800	41,344
#* LightPath Technologies, Inc., Class A.....	3,216	4,406
* LiveRamp Holdings, Inc.....	22,521	889,129
* Lumentum Holdings, Inc.....	8,378	460,287
#* Luna Innovations, Inc.....	10,658	76,418
* Magnachip Semiconductor Corp.....	21,665	141,472
* Matterport, Inc.....	51,963	116,917
* MaxLinear, Inc.....	12,177	253,525
* MeridianLink, Inc.....	695	15,811
Method Electronics, Inc.....	12,779	265,292
* Mirion Technologies, Inc.....	31,078	293,687
#* Mitek Systems, Inc.....	11,197	141,082
* NCR Voyix Corp.....	37,854	556,454
* NETGEAR, Inc.....	14,852	210,898
* NetScout Systems, Inc.....	34,365	739,191
Network-1 Technologies, Inc.....	3,000	6,510
#* nLight, Inc.....	10,789	140,041
* Olo, Inc., Class A.....	41,572	214,927
ON24, Inc.....	18,898	144,570
* Onto Innovation, Inc.....	976	157,624
* Optical Cable Corp.....	1,600	4,272
* OSI Systems, Inc.....	4,222	540,543
PC Connection, Inc.....	9,990	644,455
* Photronics, Inc.....	23,506	686,845
* Plexus Corp.....	8,395	795,174
* RF Industries Ltd.....	681	2,097
* Ribbon Communications, Inc.....	70,217	213,460
# Richardson Electronics Ltd.....	4,924	48,452
#* Riot Platforms, Inc.....	35,964	392,008
* Rogers Corp.....	3,710	427,652
* Sanmina Corp.....	28,090	1,680,344
Sapiens International Corp. NV.....	1,763	48,130
* ScanSource, Inc.....	12,586	494,126
* SecureWorks Corp., Class A.....	6,027	41,526
#*† Silicon Graphics, Inc.....	137	0
#* SmartRent, Inc.....	4,030	11,888
#* Smith Micro Software, Inc.....	6,691	5,828
* SolarWinds Corp.....	53,693	634,651
#* Synchronoss Technologies, Inc.....	11	82
TD SYNnex Corp.....	23,796	2,379,124
#* Telos Corp.....	8,552	34,550
* TransAct Technologies, Inc.....	1,945	14,899
* TTM Technologies, Inc.....	54,240	754,478
* Turtle Beach Corp.....	7,323	83,262

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Twilio, Inc., Class A.....	1,621	\$ 114,005
* Ultra Clean Holdings, Inc.....	23,124	883,337
* Upland Software, Inc.....	8,961	37,188
* Veeco Instruments, Inc.....	14,237	453,876
* Verint Systems, Inc.....	15,941	473,288
#* Viasat, Inc.....	16,502	366,839
* Vishay Intertechnology, Inc.....	57,059	1,239,892
* Vishay Precision Group, Inc.....	6,460	205,945
* WidePoint Corp.....	744	2,403
* Xerox Holdings Corp.....	69,361	1,280,404
* Xperi, Inc.....	13,001	138,851
TOTAL INFORMATION TECHNOLOGY.....		<u>44,958,155</u>
MATERIALS — (7.7%)		
* Advanced Emissions Solutions, Inc.....	2,676	8,991
* AdvanSix, Inc.....	15,446	392,019
* Alcoa Corp.....	56,676	1,686,111
# Alpha Metallurgical Resources, Inc.....	5,153	2,057,284
* Alto Ingredients, Inc.....	35,264	64,886
* American Vanguard Corp.....	15,311	167,196
#* Ampco-Pittsburgh Corp.....	4,848	12,265
# Arcadium Lithium PLC.....	9,878	48,303
* Arch Resources, Inc.....	5,709	1,010,265
* Ascent Industries Co.....	912	9,129
* Ashland, Inc.....	19,726	1,846,748
#* Aspen Aerogels, Inc.....	8,860	99,498
* Avient Corp.....	20,404	738,829
* Berry Global Group, Inc.....	29,240	1,914,050
* Caledonia Mining Corp. PLC.....	2,657	28,456
* Carpenter Technology Corp.....	19,918	1,226,750
* Century Aluminum Co.....	20,506	228,642
* Clearwater Paper Corp.....	7,454	245,758
* Cleveland-Cliffs, Inc.....	109,038	2,186,212
* Coeur Mining, Inc.....	153,093	411,820
* Commercial Metals Co.....	41,452	2,164,623
* Compass Minerals International, Inc.....	6,828	153,562
* Core Molding Technologies, Inc.....	2,490	43,077
#* Danimer Scientific, Inc.....	5,383	3,434
* Eastman Chemical Co.....	897	74,944
* Ecovyst, Inc.....	37,853	350,519
* Element Solutions, Inc.....	43,076	957,579
* Ferroglobe PLC.....	32,700	165,462
* Fortitude Gold Corp.....	5,267	30,786
* Friedman Industries, Inc.....	2,766	46,192
#* Gatos Silver, Inc.....	13,260	81,151
* Glatfelter Corp.....	19,733	28,613
* Graphic Packaging Holding Co.....	22,225	566,960
* Greif, Inc., Class A.....	8,123	508,581
* Greif, Inc., Class B.....	3,706	232,366
* Hawkins, Inc.....	6,938	461,863
* Haynes International, Inc.....	6,359	354,006
# HB Fuller Co.....	13,046	988,495
* Hecla Mining Co.....	218,659	833,091
* Huntsman Corp.....	74,390	1,825,531
* Ingevity Corp.....	6,807	296,513
* Innospec, Inc.....	7,257	842,610
* International Paper Co.....	40,258	1,442,444
* Intrepid Potash, Inc.....	6,613	121,679
* Knife River Corp.....	7,266	475,850

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
	10,468	\$ 535,334
	24,110	224,464
*	19,002	141,375
	5,964	697,609
	27,482	330,608
	31,069	262,844
	16,405	1,072,067
	45,977	1,411,954
#*	19,623	310,240
	8,330	156,188
	9,879	72,215
*	46,660	679,370
	27,100	1,411,097
	5,630	380,475
	10,712	239,949
	25,285	369,161
*	3,133	14,850
#	1,823	346,261
	8,240	155,571
*	439	1,809
*	28,799	124,988
††	24,714	6,581
	18,167	623,491
	13,975	367,962
	4,294	266,357
	10,008	459,768
	12,998	739,586
	8,736	779,863
*	22,303	806,923
	40,627	416,427
	5,050	234,472
*	21,989	451,874
	15,781	74,644
	10,258	253,167
	63,271	872,507
	1,444	373,519
#	74,750	3,514,745
*	2,690	51,002
	17,356	1,113,735
	66,154	2,663,360
*	15,641	468,448
TOTAL MATERIALS		<u>50,910,003</u>
REAL ESTATE — (1.2%)		
*	600	12,228
*	56,843	404,722
*	85,604	900,554
	35,145	75,913
*	12,593	43,950
*	24,990	781,187
*	3,980	231,238
*	17,853	1,429,668
*	12,917	2,287,084
	43,592	455,536
#	12,224	465,612
	51,131	518,980
*	91,327	312,338
*	2,100	3,801
	9,594	102,944

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)		
* Stratus Properties, Inc.....	2,386	\$ 54,878
* Tejon Ranch Co.....	13,125	207,113
TOTAL REAL ESTATE.....		<u>8,287,746</u>
UTILITIES — (0.3%)		
#* Altus Power, Inc.....	12,689	68,394
# Brookfield Renewable Corp., Class A.....	18,135	506,329
Genie Energy Ltd., Class B.....	6,818	126,883
New Jersey Resources Corp.....	10,496	428,551
NRG Energy, Inc.....	6,429	340,994
# Ormat Technologies, Inc.....	1,451	93,851
#* Sunnova Energy International, Inc.....	47,700	501,804
TOTAL UTILITIES.....		<u>2,066,806</u>
TOTAL COMMON STOCKS.....		<u>619,136,741</u>
PREFERRED STOCKS — (0.0%)		
CONSUMER DISCRETIONARY — (0.0%)		
# Qurate Retail, Inc., 8.000%.....	307	12,145
INDUSTRIALS — (0.0%)		
π WESCO International, Inc., Series A, 10.625%.....	5,687	152,469
TOTAL PREFERRED STOCKS.....		<u>164,614</u>
TOTAL INVESTMENT SECURITIES (Cost \$503,883,337).....		<u>619,301,355</u>
TEMPORARY CASH INVESTMENTS — (0.6%)		
State Street Institutional U.S. Government Money Market Fund 5.300%.....	3,899,444	3,899,444
SECURITIES LENDING COLLATERAL — (5.8%)		
@§ The DFA Short Term Investment Fund.....	3,308,592	38,273,796
TOTAL INVESTMENTS — (100.0%) (Cost \$546,056,577)^^.....		<u>\$661,474,595</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$ 19,964,488	\$ 528	—	\$ 19,965,016
Consumer Discretionary.....	103,029,868	—	—	103,029,868
Consumer Staples.....	21,876,981	—	—	21,876,981
Energy.....	58,132,688	—	—	58,132,688
Financials.....	163,990,201	14	—	163,990,215
Health Care.....	40,905,570	—	\$ 75,985	40,981,555
Industrials.....	104,933,823	3,127	758	104,937,708
Information Technology.....	44,751,432	206,723	—	44,958,155
Materials.....	50,903,422	—	6,581	50,910,003
Real Estate.....	8,287,746	—	—	8,287,746
Utilities.....	2,066,806	—	—	2,066,806

VA U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Preferred Stocks				
Consumer Discretionary.....	\$ 12,145	—	—	\$ 12,145
Industrials.....	152,469	—	—	152,469
Temporary Cash Investments.....	3,899,444	—	—	3,899,444
Securities Lending Collateral.....	—	\$38,273,796	—	38,273,796
TOTAL.....	\$622,907,083	\$38,484,188	\$83,324[^]	\$661,474,595

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

VA U.S. LARGE VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (99.6%)		
COMMUNICATION SERVICES — (8.4%)		
AT&T, Inc.....	423,900	\$ 7,498,791
Comcast Corp., Class A.....	282,490	13,147,085
Electronic Arts, Inc.....	12,698	1,746,991
Fox Corp., Class A.....	31,155	1,006,307
Fox Corp., Class B.....	25,526	766,035
» GCI Liberty, Inc.....	1,000	904
Interpublic Group of Cos., Inc.....	28,352	935,333
* Liberty Broadband Corp., Class A.....	600	46,692
* Liberty Broadband Corp., Class C.....	6,600	517,770
Liberty Media Corp.-Liberty Formula One, Class A.....	535	32,683
Liberty Media Corp.-Liberty Formula One, Class C.....	4,527	304,441
* Liberty Media Corp.-Liberty SiriusXM, Class A.....	4,466	135,722
* Liberty Media Corp.-Liberty SiriusXM, Class C.....	14,451	438,732
* Meta Platforms, Inc., Class A.....	16,455	6,419,754
News Corp., Class A.....	16,744	412,572
News Corp., Class B.....	8,065	206,222
Omnicom Group, Inc.....	697	62,995
Paramount Global, Class A.....	1,652	38,541
Paramount Global, Class B.....	38,139	556,448
* Sphere Entertainment Co.....	154	5,449
* Take-Two Interactive Software, Inc.....	8,414	1,387,721
T-Mobile U.S., Inc.....	38,754	6,248,307
Verizon Communications, Inc.....	272,600	11,544,610
Walt Disney Co.....	45,722	4,391,598
* Warner Bros Discovery, Inc.....	112,864	1,130,897
TOTAL COMMUNICATION SERVICES.....		<u>58,982,600</u>
CONSUMER DISCRETIONARY — (5.5%)		
* Aptiv PLC.....	18,621	1,514,446
Aramark.....	21,061	612,454
Autoliv, Inc.....	7,172	768,265
Best Buy Co., Inc.....	614	44,509
BorgWarner, Inc.....	27,403	928,962
* Caesars Entertainment, Inc.....	2,169	95,154
* Capri Holdings Ltd.....	1,300	63,362
* CarMax, Inc.....	8,069	574,351
* Carnival Corp.....	43,840	726,867
Dick's Sporting Goods, Inc.....	958	142,809
DR Horton, Inc.....	49,527	7,077,904
eBay, Inc.....	43,200	1,774,224
Ford Motor Co.....	162,081	1,899,589
Gap, Inc.....	1,476	27,586
Garmin Ltd.....	12,708	1,518,479
General Motors Co.....	125,101	4,853,919
Gentex Corp.....	3,570	118,274
Genuine Parts Co.....	2,500	350,575
Harley-Davidson, Inc.....	1,373	44,554
Hasbro, Inc.....	1,403	68,677
Hyatt Hotels Corp., Class A.....	2,188	280,874
Lear Corp.....	4,194	557,383
Lennar Corp., Class A.....	27,799	4,165,680
# Lennar Corp., Class B.....	1,507	209,096
Lithia Motors, Inc.....	218	64,277

VA U.S. LARGE VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
LKQ Corp.....	36,546	\$ 1,705,602
MGM Resorts International.....	7,230	313,565
* Mohawk Industries, Inc.....	618	64,427
* NVR, Inc.....	22	155,656
Penske Automotive Group, Inc.....	3,800	563,806
PulteGroup, Inc.....	42,097	4,401,662
PVH Corp.....	672	80,815
Ralph Lauren Corp.....	2,390	343,371
#* Rivian Automotive, Inc., Class A.....	19,400	297,014
* Royal Caribbean Cruises Ltd.....	6,046	770,865
Service Corp. International.....	700	46,984
Tapestry, Inc.....	4,002	155,238
Toll Brothers, Inc.....	1,729	171,776
Whirlpool Corp.....	7,835	858,089
TOTAL CONSUMER DISCRETIONARY.....		38,411,140
CONSUMER STAPLES — (4.6%)		
Archer-Daniels-Midland Co.....	28,964	1,609,819
* BellRing Brands, Inc.....	3,250	179,627
Bunge Global SA.....	15,242	1,342,668
Campbell Soup Co.....	12,528	559,125
Casey's General Stores, Inc.....	726	197,007
Conagra Brands, Inc.....	28,442	829,084
Constellation Brands, Inc., Class A.....	6,617	1,621,694
* Coty, Inc., Class A.....	22,970	277,478
* Darling Ingredients, Inc.....	4,055	175,582
Dollar General Corp.....	1,822	240,632
* Dollar Tree, Inc.....	20,634	2,695,213
General Mills, Inc.....	52,942	3,436,465
Hormel Foods Corp.....	9,549	290,003
J M Smucker Co.....	10,661	1,402,455
Kenvue, Inc.....	97,197	2,017,810
Keurig Dr Pepper, Inc.....	5,429	170,688
Kraft Heinz Co.....	17,345	644,020
Kroger Co.....	81,457	3,758,426
Molson Coors Beverage Co., Class B.....	11,394	704,035
Mondelez International, Inc., Class A.....	70,011	5,269,728
* Performance Food Group Co.....	4,616	335,491
* Pilgrim's Pride Corp.....	2,655	72,136
* Post Holdings, Inc.....	919	85,348
Seaboard Corp.....	12	43,236
Tyson Foods, Inc., Class A.....	22,740	1,245,242
* U.S. Foods Holding Corp.....	17,034	783,734
Walgreens Boots Alliance, Inc.....	41,309	932,344
Walmart, Inc.....	6,241	1,031,325
TOTAL CONSUMER STAPLES.....		31,950,415
ENERGY — (13.1%)		
APA Corp.....	454	14,224
Baker Hughes Co.....	90,715	2,585,378
# Chesapeake Energy Corp.....	3,177	244,978
Chevron Corp.....	111,364	16,418,395
ConocoPhillips.....	85,027	9,511,971
Coterra Energy, Inc.....	58,717	1,460,879
Devon Energy Corp.....	49,369	2,074,485
Diamondback Energy, Inc.....	16,011	2,461,531
EOG Resources, Inc.....	31,707	3,607,940
EQT Corp.....	5,427	192,116

VA U.S. LARGE VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
Exxon Mobil Corp.....	257,788	\$26,503,184
Halliburton Co.....	23,466	836,563
Helmerich & Payne, Inc.....	818	32,933
Hess Corp.....	4,041	567,882
HF Sinclair Corp.....	3,700	209,013
Kinder Morgan, Inc.....	123,810	2,094,865
Marathon Oil Corp.....	42,811	978,231
Marathon Petroleum Corp.....	30,153	4,993,337
NOV, Inc.....	626	12,213
Occidental Petroleum Corp.....	59,590	3,430,596
ONEOK, Inc.....	790	53,918
Ovintiv, Inc.....	6,352	269,452
Phillips 66.....	19,455	2,807,551
Pioneer Natural Resources Co.....	13,804	3,172,573
Schlumberger NV.....	10,862	528,979
Valero Energy Corp.....	24,198	3,361,102
Williams Cos., Inc.....	85,764	2,972,580
TOTAL ENERGY.....		91,396,869
FINANCIALS — (22.6%)		
Aflac, Inc.....	40,690	3,431,795
Allstate Corp.....	13,683	2,124,286
Ally Financial, Inc.....	51,633	1,893,898
American Financial Group, Inc.....	4,681	563,592
American International Group, Inc.....	44,332	3,081,517
Apollo Global Management, Inc.....	2,067	207,527
* Arch Capital Group Ltd.....	31,206	2,572,311
Assurant, Inc.....	3,963	665,586
Axis Capital Holdings Ltd.....	973	57,913
Bank of America Corp.....	196,760	6,691,808
Bank of New York Mellon Corp.....	56,389	3,127,334
* Berkshire Hathaway, Inc., Class B.....	41,380	15,879,161
BlackRock, Inc.....	1,483	1,148,302
* Block, Inc.....	3,427	222,789
Capital One Financial Corp.....	35,609	4,818,610
Carlyle Group, Inc.....	6,100	244,122
Charles Schwab Corp.....	485	30,516
Chubb Ltd.....	14,047	3,441,515
Cincinnati Financial Corp.....	1,786	197,889
Citigroup, Inc.....	60,130	3,377,502
Citizens Financial Group, Inc.....	23,897	781,432
Comerica, Inc.....	654	34,387
Corebridge Financial, Inc.....	4,245	102,602
Discover Financial Services.....	21,792	2,299,492
East West Bancorp, Inc.....	3,233	235,395
Everest Group Ltd.....	2,539	977,439
F&G Annuities & Life, Inc.....	389	17,443
Fidelity National Financial, Inc.....	9,333	466,930
Fidelity National Information Services, Inc.....	41,588	2,589,269
Fifth Third Bancorp.....	73,951	2,532,082
First Citizens BancShares, Inc., Class A.....	927	1,399,770
First Horizon Corp.....	7,379	105,077
* Fiserv, Inc.....	14,437	2,048,177
Franklin Resources, Inc.....	10,235	272,558
Global Payments, Inc.....	13,261	1,766,763
Globe Life, Inc.....	4,255	522,599
Goldman Sachs Group, Inc.....	17,417	6,688,302
Hartford Financial Services Group, Inc.....	50,871	4,423,742
Huntington Bancshares, Inc.....	95,088	1,210,470

VA U.S. LARGE VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Intercontinental Exchange, Inc.....	463	\$ 58,954
Jefferies Financial Group, Inc.....	1,212	49,401
JPMorgan Chase & Co.....	175,710	30,636,796
KeyCorp.....	70,335	1,021,968
Lincoln National Corp.....	2,459	67,500
Loews Corp.....	12,719	926,706
M&T Bank Corp.....	8,288	1,144,573
* Markel Group, Inc.....	361	540,572
MetLife, Inc.....	23,241	1,611,066
Morgan Stanley.....	63,392	5,530,318
Northern Trust Corp.....	11,340	903,118
* PayPal Holdings, Inc.....	1,436	88,099
PNC Financial Services Group, Inc.....	13,115	1,983,119
Principal Financial Group, Inc.....	29,370	2,323,167
Prosperity Bancshares, Inc.....	567	36,237
Prudential Financial, Inc.....	34,388	3,608,333
Raymond James Financial, Inc.....	14,530	1,600,915
Regions Financial Corp.....	86,725	1,619,156
Reinsurance Group of America, Inc.....	828	143,981
RenaissanceRe Holdings Ltd.....	250	57,207
State Street Corp.....	21,628	1,597,660
Synchrony Financial.....	36,836	1,431,815
Synovus Financial Corp.....	1,104	41,577
T Rowe Price Group, Inc.....	6,775	734,749
Travelers Cos., Inc.....	24,711	5,222,917
Truist Financial Corp.....	67,459	2,500,031
U.S. Bancorp.....	52,456	2,179,022
Unum Group.....	5,925	286,414
W R Berkley Corp.....	9,149	749,120
Webster Financial Corp.....	384	19,000
Wells Fargo & Co.....	133,330	6,690,499
Willis Towers Watson PLC.....	658	162,065
Zions Bancorp NA.....	3,064	128,382
TOTAL FINANCIALS.....		157,946,339
HEALTH CARE — (14.0%)		
Abbott Laboratories.....	24,978	2,826,261
* Avantor, Inc.....	14,651	336,827
Baxter International, Inc.....	25,981	1,005,205
Becton Dickinson & Co.....	13,436	3,208,651
* Biogen, Inc.....	13,217	3,260,105
* BioMarin Pharmaceutical, Inc.....	1,200	105,696
* Bio-Rad Laboratories, Inc., Class A.....	918	294,577
* Boston Scientific Corp.....	11,811	747,164
Bristol-Myers Squibb Co.....	110,604	5,405,218
* Catalent, Inc.....	2,832	146,244
* Centene Corp.....	30,307	2,282,420
* Charles River Laboratories International, Inc.....	1,286	278,136
Cigna Group.....	19,463	5,857,390
Cooper Cos., Inc.....	478	178,308
CVS Health Corp.....	77,059	5,730,878
Danaher Corp.....	25,545	6,128,501
* DaVita, Inc.....	811	87,718
* Elanco Animal Health, Inc.....	6,840	100,822
Elevance Health, Inc.....	14,962	7,382,849
* Envista Holdings Corp.....	1,720	40,420
* GE HealthCare Technologies, Inc.....	36,312	2,663,848
Gilead Sciences, Inc.....	63,612	4,978,275
* Henry Schein, Inc.....	11,024	825,036

VA U.S. LARGE VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Hologic, Inc.....	12,948	\$ 963,849
Humana, Inc.....	9,065	3,427,114
* Incyte Corp.....	1,360	79,927
* IQVIA Holdings, Inc.....	420	87,457
* Jazz Pharmaceuticals PLC.....	6,015	738,161
Laboratory Corp. of America Holdings.....	14,026	3,117,980
McKesson Corp.....	3,387	1,693,127
Medtronic PLC.....	48,549	4,249,979
Merck & Co., Inc.....	136	16,426
* Moderna, Inc.....	15,960	1,612,758
Pfizer, Inc.....	355,927	9,638,503
Quest Diagnostics, Inc.....	17,859	2,293,631
* Regeneron Pharmaceuticals, Inc.....	3,942	3,716,439
Revvity, Inc.....	3,314	355,195
STERIS PLC.....	5,962	1,305,380
Teleflex, Inc.....	157	38,124
Thermo Fisher Scientific, Inc.....	10,740	5,788,645
* United Therapeutics Corp.....	2,317	497,645
UnitedHealth Group, Inc.....	131	67,038
Universal Health Services, Inc., Class B.....	11,058	1,756,121
* Vertex Pharmaceuticals, Inc.....	918	397,843
Viatis, Inc.....	77,958	917,566
Zimmer Biomet Holdings, Inc.....	9,350	1,174,360
TOTAL HEALTH CARE.....		97,803,817
INDUSTRIALS — (13.6%)		
AECOM.....	10,329	910,915
AGCO Corp.....	9,374	1,146,721
AMETEK, Inc.....	13,829	2,240,989
* Builders FirstSource, Inc.....	16,700	2,901,291
* CACI International, Inc., Class A.....	200	68,746
Carlisle Cos., Inc.....	4,496	1,412,913
Carrier Global Corp.....	40,854	2,235,122
Concentrix Corp.....	2,352	209,022
CSX Corp.....	9,384	335,009
Cummins, Inc.....	14,520	3,474,636
Deere & Co.....	1,050	413,259
Delta Air Lines, Inc.....	54,495	2,132,934
Dover Corp.....	11,277	1,689,069
Eaton Corp. PLC.....	18,743	4,612,277
EMCOR Group, Inc.....	300	68,433
Emerson Electric Co.....	3,029	277,850
FedEx Corp.....	18,335	4,424,052
Fortive Corp.....	13,866	1,084,044
Fortune Brands Innovations, Inc.....	12,304	954,667
General Dynamics Corp.....	11,044	2,926,550
General Electric Co.....	22,264	2,948,199
* GXO Logistics, Inc.....	407	22,133
Howmet Aerospace, Inc.....	43,263	2,433,976
Hubbell, Inc.....	2,329	781,543
Huntington Ingalls Industries, Inc.....	1,502	388,898
IDEX Corp.....	397	83,966
Ingersoll Rand, Inc.....	21,101	1,685,126
ITT, Inc.....	400	48,312
Jacobs Solutions, Inc.....	7,558	1,018,592
Johnson Controls International PLC.....	38,418	2,024,244
Knight-Swift Transportation Holdings, Inc.....	1,347	77,291
L3Harris Technologies, Inc.....	8,885	1,851,812
Leidos Holdings, Inc.....	16,426	1,814,580

VA U.S. LARGE VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* MasTec, Inc.....	425	\$ 27,910
* Middleby Corp.....	311	43,873
* NEXTracker, Inc., Class A.....	9,036	409,060
Norfolk Southern Corp.....	17,014	4,002,373
Northrop Grumman Corp.....	3,623	1,618,611
Oshkosh Corp.....	522	57,472
Otis Worldwide Corp.....	2,174	192,269
Owens Corning.....	8,674	1,314,371
PACCAR, Inc.....	50,915	5,111,357
Parker-Hannifin Corp.....	9,126	4,239,027
Pentair PLC.....	17,893	1,309,231
Quanta Services, Inc.....	17,126	3,323,300
Republic Services, Inc.....	24,693	4,225,466
RTX Corp.....	46,986	4,281,364
Sensata Technologies Holding PLC.....	515	18,628
Snap-on, Inc.....	6,398	1,854,972
Southwest Airlines Co.....	39,416	1,178,144
SS&C Technologies Holdings, Inc.....	23,811	1,452,947
Stanley Black & Decker, Inc.....	8,961	836,061
Textron, Inc.....	28,054	2,376,454
Trane Technologies PLC.....	412	103,845
TransUnion.....	4,831	334,257
#* U-Haul Holding Co.....	2,175	144,116
U-Haul Holding Co.....	19,575	1,250,255
* United Airlines Holdings, Inc.....	14,925	617,596
United Rentals, Inc.....	6,374	3,986,300
Veralto Corp.....	6,107	468,346
WESCO International, Inc.....	600	104,112
Westinghouse Air Brake Technologies Corp.....	8,070	1,061,770
* XPO, Inc.....	1,886	161,140
Xylem, Inc.....	700	78,708
TOTAL INDUSTRIALS.....		<u>94,880,506</u>
INFORMATION TECHNOLOGY — (9.0%)		
* Advanced Micro Devices, Inc.....	25,317	4,245,408
* Akamai Technologies, Inc.....	7,158	882,080
Amdocs Ltd.....	15,020	1,377,034
Analog Devices, Inc.....	25,324	4,871,325
* Aspen Technology, Inc.....	600	115,194
Avnet, Inc.....	1,297	58,754
Broadcom, Inc.....	152	179,360
* Ciena Corp.....	1,583	83,899
Cisco Systems, Inc.....	113,707	5,705,817
Cognizant Technology Solutions Corp., Class A.....	49,920	3,849,830
* Coherent Corp.....	781	37,129
Corning, Inc.....	94,289	3,063,450
* DXC Technology Co.....	2,899	63,198
# Entegris, Inc.....	200	23,540
* F5, Inc.....	666	122,344
* First Solar, Inc.....	1,844	269,777
* Flex Ltd.....	51,876	1,231,536
Hewlett Packard Enterprise Co.....	162,089	2,478,341
HP, Inc.....	106,724	3,064,046
Intel Corp.....	132,224	5,696,210
International Business Machines Corp.....	860	157,948
* IPG Photonics Corp.....	430	42,093
Jabil, Inc.....	5,601	701,749
Juniper Networks, Inc.....	20,534	758,937
* Keysight Technologies, Inc.....	8,883	1,361,409

VA U.S. LARGE VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Kyndryl Holdings, Inc.....	1,573	\$ 32,278
Marvell Technology, Inc.....	21,410	1,449,457
Microchip Technology, Inc.....	104	8,859
Micron Technology, Inc.....	45,064	3,864,238
ON Semiconductor Corp.....	36,695	2,610,115
* Qorvo, Inc.....	5,422	540,790
Roper Technologies, Inc.....	1,058	568,146
* Salesforce, Inc.....	17,854	5,018,581
Skyworks Solutions, Inc.....	11,761	1,228,554
TD SYNnex Corp.....	2,852	285,143
TE Connectivity Ltd.....	30,520	4,339,639
* Teledyne Technologies, Inc.....	1,702	712,236
Vontier Corp.....	2,863	99,031
* Western Digital Corp.....	27,686	1,585,023
* Zebra Technologies Corp., Class A.....	200	47,910
* Zoom Video Communications, Inc., Class A.....	2,191	141,560
TOTAL INFORMATION TECHNOLOGY.....		<u>62,971,968</u>
MATERIALS — (8.1%)		
Air Products & Chemicals, Inc.....	8,901	2,276,075
Albemarle Corp.....	7,038	807,540
Amcor PLC.....	67,243	634,101
Ball Corp.....	19,994	1,108,667
Celanese Corp.....	6,957	1,017,740
CF Industries Holdings, Inc.....	15,102	1,140,352
* Cleveland-Cliffs, Inc.....	15,656	313,903
Corteva, Inc.....	26,180	1,190,666
Crown Holdings, Inc.....	2,200	194,700
Dow, Inc.....	78,218	4,192,485
DuPont de Nemours, Inc.....	17,056	1,054,061
Eastman Chemical Co.....	18,027	1,506,156
FMC Corp.....	801	45,016
Freeport-McMoRan, Inc.....	103,786	4,119,266
Huntsman Corp.....	3,237	79,436
International Flavors & Fragrances, Inc.....	10,181	821,403
International Paper Co.....	46,145	1,653,375
Linde PLC.....	16,727	6,771,591
LyondellBasell Industries NV, Class A.....	34,302	3,228,504
Martin Marietta Materials, Inc.....	5,245	2,666,663
Mosaic Co.....	29,416	903,365
Newmont Corp.....	43,258	1,492,834
Nucor Corp.....	28,475	5,322,832
Packaging Corp. of America.....	10,295	1,707,735
PPG Industries, Inc.....	16,048	2,263,410
Reliance Steel & Aluminum Co.....	8,693	2,481,156
Royal Gold, Inc.....	782	89,453
Sonoco Products Co.....	945	53,771
Steel Dynamics, Inc.....	28,855	3,482,510
Vulcan Materials Co.....	9,911	2,239,985
Westlake Corp.....	8,620	1,192,577
Westrock Co.....	17,093	688,164
TOTAL MATERIALS.....		<u>56,739,492</u>
REAL ESTATE — (0.3%)		
* CBRE Group, Inc., Class A.....	26,199	2,261,236
* Jones Lang LaSalle, Inc.....	693	122,702
TOTAL REAL ESTATE.....		<u>2,383,938</u>

VA U.S. LARGE VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UTILITIES — (0.4%)		
NRG Energy, Inc.....	18,805	\$ 997,417
Vistra Corp.....	36,332	1,490,702
TOTAL UTILITIES.....		<u>2,488,119</u>
TOTAL COMMON STOCKS		
Cost (\$458,693,907).....		<u>695,955,203</u>
TEMPORARY CASH INVESTMENTS — (0.4%)		
State Street Institutional U.S. Government Money Market Fund 5.300%.....	2,451,291	2,451,291
SECURITIES LENDING COLLATERAL — (0.0%)		
@§ The DFA Short Term Investment Fund	24,986	289,037
TOTAL INVESTMENTS — (100.0%)		
(Cost \$461,434,235)^.....		<u>\$698,695,531</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$ 58,981,696	\$ 904	—	\$ 58,982,600
Consumer Discretionary.....	38,411,140	—	—	38,411,140
Consumer Staples.....	31,950,415	—	—	31,950,415
Energy.....	91,396,869	—	—	91,396,869
Financials.....	157,946,339	—	—	157,946,339
Health Care.....	97,803,817	—	—	97,803,817
Industrials.....	94,880,506	—	—	94,880,506
Information Technology.....	62,971,968	—	—	62,971,968
Materials.....	56,739,492	—	—	56,739,492
Real Estate.....	2,383,938	—	—	2,383,938
Utilities.....	2,488,119	—	—	2,488,119
Temporary Cash Investments.....	2,451,291	—	—	2,451,291
Securities Lending Collateral.....	—	289,037	—	289,037
TOTAL.....	<u>\$698,405,590</u>	<u>\$289,941</u>	<u>—</u>	<u>\$698,695,531</u>

VA INTERNATIONAL VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (95.9%)		
AUSTRALIA — (6.1%)		
Ampol Ltd.....	14,937	\$ 353,297
ANZ Group Holdings Ltd.....	157,918	2,786,365
* Arcadium Lithium PLC, CDI.....	6,141	31,344
Aurizon Holdings Ltd.....	253,414	624,673
Bendigo & Adelaide Bank Ltd.....	27,893	178,207
BlueScope Steel Ltd.....	84,388	1,288,462
Brickworks Ltd.....	2,966	56,615
Challenger Ltd.....	53,101	225,264
Cleanaway Waste Management Ltd.....	103,419	175,081
Evolution Mining Ltd.....	213,203	446,606
Harvey Norman Holdings Ltd.....	80,981	232,724
Incitec Pivot Ltd.....	265,396	463,482
Lendlease Corp. Ltd.....	50,973	244,695
National Australia Bank Ltd.....	197,314	4,161,431
New Hope Corp. Ltd.....	53,352	186,606
Northern Star Resources Ltd.....	101,913	874,190
Orica Ltd.....	50,069	528,072
Origin Energy Ltd.....	92,720	517,489
QBE Insurance Group Ltd.....	60,584	623,808
Qube Holdings Ltd.....	14,849	31,570
Rio Tinto Ltd.....	16,137	1,388,546
Santos Ltd.....	496,255	2,508,043
Seven Group Holdings Ltd.....	12,728	297,900
Sonic Healthcare Ltd.....	56,484	1,177,703
South32 Ltd.....	621,615	1,345,931
Suncorp Group Ltd.....	131,383	1,209,325
TPG Telecom Ltd.....	46,621	160,462
Westpac Banking Corp.....	167,551	2,628,476
Whitehaven Coal Ltd.....	125,810	687,771
Woodside Energy Group Ltd.....	142,185	2,973,972
Worley Ltd.....	19,466	186,942
Yancoal Australia Ltd.....	42,536	165,936
TOTAL AUSTRALIA.....		<u>28,760,988</u>
AUSTRIA — (0.1%)		
Erste Group Bank AG.....	8,056	347,040
OMV AG.....	5,327	237,112
TOTAL AUSTRIA.....		<u>584,152</u>
BELGIUM — (0.6%)		
Ageas SA.....	17,680	759,736
KBC Group NV.....	18,156	1,184,345
Solvay SA.....	8,568	234,322
* Syensqo SA.....	8,568	763,811
TOTAL BELGIUM.....		<u>2,942,214</u>
CANADA — (10.1%)		
Agnico Eagle Mines Ltd.....	34,827	1,712,095
AltaGas Ltd.....	19,080	396,657
ARC Resources Ltd.....	38,559	598,841
# Bank of Montreal.....	48,322	4,551,138
Bank of Nova Scotia.....	104,142	4,869,145
Barrick Gold Corp.....	81,195	1,266,642
Brookfield Corp., Class A.....	17,817	706,979

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	82,136	\$ 3,711,564
#	111,066	1,797,048
	19,062	330,212
	3,164	3,298,190
	61,634	559,288
	15,318	1,041,367
	5,329	144,160
	6,652	383,754
	166,053	915,095
	86,620	707,418
#	44,732	2,543,014
	162,370	3,589,973
*	41,256	780,042
	65,602	3,271,597
	6,795	501,722
	18,400	248,768
	119,100	3,944,538
	200	8,003
	82,946	3,318,671
	3,608	219,114
	20,912	904,172
	10,651	846,962
#	98,473	637,223
TOTAL CANADA		<u>47,803,392</u>
DENMARK — (2.4%)		
#	237	429,745
	282	519,951
	12,608	1,622,239
	1,160	133,715
	26,691	716,692
*	12,462	564,515
	12,455	2,228,321
*	4,778	1,321,222
	28,803	145,886
	5,935	26,187
	33,997	1,742,029
	5,184	757,470
	355	97,008
	800	218,102
	11,697	250,013
*	27,198	766,848
TOTAL DENMARK		<u>11,539,943</u>
FINLAND — (0.9%)		
	17,049	233,062
	366,567	1,325,222
#	34,049	122,577
	72,366	891,722
	56,813	722,932
	24,397	887,373
TOTAL FINLAND		<u>4,182,888</u>
FRANCE — (10.0%)		
Ω	17,692	117,912
Ω	2,929	198,111
	7,659	833,552
	47,637	3,200,452

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
Bolloré SE.....	60,491	\$ 399,545
Bouygues SA.....	32,204	1,179,716
Carrefour SA.....	87,166	1,488,124
Cie de Saint-Gobain SA.....	71,631	5,064,779
Cie Generale des Etablissements Michelin SCA.....	101,371	3,365,787
Credit Agricole SA.....	32,751	469,153
Eiffage SA.....	10,913	1,141,829
Engie SA.....	84,429	1,348,540
Orange SA.....	282,052	3,354,140
Publicis Groupe SA.....	20,777	2,081,721
Renault SA.....	28,046	1,056,203
Rexel SA.....	22,103	588,675
Sanofi SA.....	36,843	3,689,662
Societe Generale SA.....	66,873	1,718,972
# TotalEnergies SE, Sponsored ADR.....	7,191	468,709
TotalEnergies SE.....	228,351	14,814,405
Vinci SA.....	3,777	477,119
Vivendi SE.....	29,111	328,068
TOTAL FRANCE.....		47,385,174
GERMANY — (6.0%)		
BASF SE.....	70,417	3,366,214
Bayer AG.....	88,113	2,741,778
Bayerische Motoren Werke AG.....	30,928	3,218,154
Commerzbank AG.....	130,357	1,496,967
Continental AG.....	12,810	1,046,457
*Ω Covestro AG.....	20,608	1,088,215
Daimler Truck Holding AG.....	58,322	2,084,263
Deutsche Bank AG.....	117,491	1,514,476
* Deutsche Lufthansa AG.....	29,747	247,357
Ω DWS Group GmbH & Co. KGaA.....	1,460	59,706
Evonik Industries AG.....	17,755	326,623
Fresenius Medical Care AG.....	20,548	794,172
Fresenius SE & Co. KGaA.....	39,148	1,098,995
#Ω Hapag-Lloyd AG.....	1,852	277,325
Heidelberg Materials AG.....	14,794	1,366,144
Henkel AG & Co. KGaA.....	2,413	165,027
Mercedes-Benz Group AG.....	86,769	5,858,016
RWE AG.....	30,564	1,128,595
* Siemens Energy AG.....	15,000	222,854
Talanx AG.....	725	50,867
Volkswagen AG.....	3,115	439,779
TOTAL GERMANY.....		28,591,984
HONG KONG — (1.5%)		
BOC Hong Kong Holdings Ltd.....	274,500	657,920
#* Cathay Pacific Airways Ltd.....	220,090	224,254
CK Asset Holdings Ltd.....	206,217	930,521
CK Hutchison Holdings Ltd.....	260,012	1,342,915
CK Infrastructure Holdings Ltd.....	24,500	145,502
Ω ESR Group Ltd.....	206,800	264,347
Hang Lung Properties Ltd.....	147,000	170,661
Hang Seng Bank Ltd.....	25,100	261,295
Henderson Land Development Co. Ltd.....	74,255	193,480
HKT Trust & HKT Ltd.....	42,000	50,453
Hong Kong & China Gas Co. Ltd.....	118,000	83,972
MTR Corp. Ltd.....	67,660	220,119
Sino Land Co. Ltd.....	397,571	415,288

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
Sun Hung Kai Properties Ltd.....	95,362	\$ 890,050
Swire Pacific Ltd., Class A.....	45,500	352,035
Swire Pacific Ltd., Class B.....	92,500	109,005
Ω WH Group Ltd.....	1,241,189	732,295
Xinyi Glass Holdings Ltd.....	168,011	139,285
TOTAL HONG KONG.....		<u>7,183,397</u>
IRELAND — (0.3%)		
AIB Group PLC.....	49,481	217,341
Bank of Ireland Group PLC.....	68,148	626,688
Smurfit Kappa Group PLC.....	17,822	664,133
TOTAL IRELAND.....		<u>1,508,162</u>
ISRAEL — (0.6%)		
Bank Hapoalim BM.....	78,721	669,751
Bank Leumi Le-Israel BM.....	114,309	868,196
Delek Group Ltd.....	1,569	194,292
* Harel Insurance Investments & Financial Services Ltd.....	17,029	141,255
Israel Discount Bank Ltd., Class A.....	131,081	635,859
Phoenix Holdings Ltd.....	10,504	106,832
TOTAL ISRAEL.....		<u>2,616,185</u>
ITALY — (2.6%)		
Banco BPM SpA.....	59,146	319,110
Eni SpA.....	106,690	1,700,781
Intesa Sanpaolo SpA.....	174,916	538,968
*Ω Nexi SpA.....	6,427	49,298
Stellantis NV.....	145,096	3,195,978
Stellantis NV.....	59,377	1,303,919
* Telecom Italia SpA.....	922,728	277,842
* Telecom Italia SpA, Sponsored ADR.....	17,100	50,958
UniCredit SpA.....	161,671	4,735,670
TOTAL ITALY.....		<u>12,172,524</u>
JAPAN — (21.3%)		
Acom Co. Ltd.....	35,200	90,155
ADEKA Corp.....	2,400	46,960
AEON Financial Service Co. Ltd.....	12,200	111,113
AGC, Inc.....	23,900	898,837
Air Water, Inc.....	22,400	295,886
Aisin Corp.....	17,700	660,831
Alfresa Holdings Corp.....	12,800	209,906
Alps Alpine Co. Ltd.....	21,900	162,531
Amada Co. Ltd.....	38,200	412,240
# Aozora Bank Ltd.....	6,400	140,690
Asahi Group Holdings Ltd.....	17,300	643,005
Asahi Kasei Corp.....	141,200	1,070,796
Bridgestone Corp.....	16,200	701,989
Brother Industries Ltd.....	29,100	487,500
Canon Marketing Japan, Inc.....	5,100	155,168
Chiba Bank Ltd.....	30,300	224,531
Coca-Cola Bottlers Japan Holdings, Inc.....	9,400	127,577
COMSYS Holdings Corp.....	8,300	181,729
Concordia Financial Group Ltd.....	57,500	274,013
Cosmo Energy Holdings Co. Ltd.....	8,600	357,185
Credit Saison Co. Ltd.....	16,600	308,121
Dai Nippon Printing Co. Ltd.....	14,500	419,629

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Daicel Corp.....	28,800	\$ 282,158
Dai-ichi Life Holdings, Inc.....	54,600	1,197,529
Daiwa House Industry Co. Ltd.....	33,800	1,045,162
Daiwa Securities Group, Inc.....	90,000	645,018
Dentsu Group, Inc.....	10,600	281,337
Dowa Holdings Co. Ltd.....	4,900	170,889
ENEOS Holdings, Inc.....	350,927	1,417,237
EXEO Group, Inc.....	6,800	151,872
Fuji Media Holdings, Inc.....	1,800	21,324
FUJIFILM Holdings Corp.....	12,300	779,634
Fujikura Ltd.....	24,700	203,047
Fukuoka Financial Group, Inc.....	9,200	226,111
Fuyo General Lease Co. Ltd.....	1,800	160,967
Hachijuni Bank Ltd.....	22,503	122,639
Hakuhodo DY Holdings, Inc.....	11,900	91,407
Hankyu Hanshin Holdings, Inc.....	17,500	535,422
Haseko Corp.....	28,900	375,812
* Hino Motors Ltd.....	37,500	127,672
Hitachi Construction Machinery Co. Ltd.....	10,100	286,561
Honda Motor Co. Ltd.....	325,200	3,635,105
House Foods Group, Inc.....	1,700	37,419
Idemitsu Kosan Co. Ltd.....	124,000	688,569
Iida Group Holdings Co. Ltd.....	14,400	217,396
INFRONEER Holdings, Inc.....	21,000	219,523
Inpex Corp.....	102,100	1,387,790
Isetan Mitsukoshi Holdings Ltd.....	23,500	274,769
Isuzu Motors Ltd.....	69,900	953,781
Iwatani Corp.....	4,600	205,558
Iyogin Holdings, Inc.....	9,100	61,898
J Front Retailing Co. Ltd.....	28,400	263,022
Japan Post Bank Co. Ltd.....	28,100	292,236
Japan Post Holdings Co. Ltd.....	41,800	400,138
Japan Post Insurance Co. Ltd.....	10,000	187,219
JFE Holdings, Inc.....	51,900	819,440
JGC Holdings Corp.....	6,800	79,652
JTEKT Corp.....	24,600	225,086
Kajima Corp.....	40,900	729,936
Kamigumi Co. Ltd.....	7,300	167,942
Kawasaki Heavy Industries Ltd.....	17,300	391,670
# Kawasaki Kisen Kaisha Ltd.....	4,800	233,874
Kewpie Corp.....	2,900	51,610
Kinden Corp.....	7,000	116,652
Kobe Steel Ltd.....	36,600	505,368
Koito Manufacturing Co. Ltd.....	19,500	298,531
Komatsu Ltd.....	31,900	907,553
K's Holdings Corp.....	6,500	59,073
Kubota Corp.....	17,100	258,851
Kuraray Co. Ltd.....	35,100	368,261
Kyocera Corp.....	34,400	503,618
Kyoto Financial Group, Inc.....	10,000	166,195
Kyushu Financial Group, Inc.....	14,500	92,272
Lixil Corp.....	34,000	454,341
LY Corp.....	129,200	401,945
Mabuchi Motor Co. Ltd.....	5,400	93,594
Marubeni Corp.....	62,500	1,066,041
Mazda Motor Corp.....	69,200	838,942
Mebuki Financial Group, Inc.....	38,440	115,058
Medipal Holdings Corp.....	8,800	140,457
Mitsubishi Chemical Group Corp.....	138,700	836,325

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Mitsubishi Corp.....	238,600	\$4,112,257
Mitsubishi Electric Corp.....	55,800	828,089
Mitsubishi Estate Co. Ltd.....	63,000	872,923
Mitsubishi Gas Chemical Co., Inc.....	16,700	272,726
Mitsubishi HC Capital, Inc.....	93,500	662,956
Mitsubishi Logistics Corp.....	4,099	126,615
Mitsubishi Materials Corp.....	14,300	261,797
Mitsubishi Motors Corp.....	73,100	230,343
Mitsubishi UFJ Financial Group, Inc.....	454,600	4,258,032
Mitsui & Co. Ltd.....	7,100	287,956
Mitsui Chemicals, Inc.....	19,900	585,662
Mitsui Fudosan Co. Ltd.....	37,400	938,881
# Mitsui OSK Lines Ltd.....	26,400	948,300
Mizuho Financial Group, Inc.....	80,120	1,455,104
MS&AD Insurance Group Holdings, Inc.....	16,450	679,298
NEC Corp.....	27,000	1,764,307
NGK Insulators Ltd.....	29,500	368,536
NH Foods Ltd.....	8,400	287,668
Nikon Corp.....	26,100	266,364
Nippon Express Holdings, Inc.....	8,000	476,171
Nippon Steel Corp.....	48,218	1,160,350
Nippon Yusen KK.....	43,700	1,505,940
Nissan Motor Co. Ltd.....	143,300	562,571
Niterra Co. Ltd.....	18,500	498,179
NOK Corp.....	5,300	70,201
Nomura Holdings, Inc.....	111,100	598,401
Nomura Real Estate Holdings, Inc.....	12,900	353,018
NSK Ltd.....	43,900	239,326
Obayashi Corp.....	70,100	648,883
Oji Holdings Corp.....	93,000	363,614
ORIX Corp.....	77,100	1,488,744
Otsuka Holdings Co. Ltd.....	6,500	255,504
PALTAC Corp.....	1,700	51,757
Panasonic Holdings Corp.....	153,200	1,442,957
Resona Holdings, Inc.....	154,400	852,328
Resonac Holdings Corp.....	20,400	406,806
Ricoh Co. Ltd.....	62,000	487,320
Rinnai Corp.....	6,200	140,466
Rohm Co. Ltd.....	9,200	158,785
Sankyu, Inc.....	1,000	37,382
SBI Holdings, Inc.....	25,400	623,968
Seiko Epson Corp.....	35,400	516,748
Seino Holdings Co. Ltd.....	7,900	115,370
Sekisui Chemical Co. Ltd.....	15,400	219,874
# Sekisui House Ltd.....	54,800	1,237,066
Shimamura Co. Ltd.....	2,500	274,271
Shimizu Corp.....	58,900	394,284
Shizuoka Financial Group, Inc.....	13,000	118,820
SoftBank Group Corp.....	22,520	972,202
Sohgo Security Services Co. Ltd.....	21,000	114,639
Sojitz Corp.....	26,394	622,936
Sompo Holdings, Inc.....	7,697	399,100
Stanley Electric Co. Ltd.....	15,100	288,418
Subaru Corp.....	72,300	1,442,335
SUMCO Corp.....	39,700	601,869
Sumitomo Bakelite Co. Ltd.....	500	24,849
Sumitomo Chemical Co. Ltd.....	192,000	452,079
Sumitomo Corp.....	69,100	1,589,150
Sumitomo Electric Industries Ltd.....	84,400	1,121,811

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Sumitomo Forestry Co. Ltd.....	18,800	\$ 552,630
Sumitomo Heavy Industries Ltd.....	12,100	313,928
Sumitomo Metal Mining Co. Ltd.....	27,300	754,536
Sumitomo Mitsui Financial Group, Inc.....	49,796	2,590,057
Sumitomo Mitsui Trust Holdings, Inc.....	48,606	996,095
Sumitomo Realty & Development Co. Ltd.....	33,500	1,053,546
Sumitomo Rubber Industries Ltd.....	21,000	243,274
Suzuken Co. Ltd.....	5,100	158,309
Suzuki Motor Corp.....	14,900	669,288
Taiheiyo Cement Corp.....	12,600	259,337
Taisei Corp.....	14,700	535,941
Taisho Pharmaceutical Holdings Co. Ltd.....	1,300	75,652
Takashimaya Co. Ltd.....	17,000	236,831
Takeda Pharmaceutical Co. Ltd.....	96,867	2,846,968
Teijin Ltd.....	18,500	170,189
THK Co. Ltd.....	13,400	257,637
Toda Corp.....	9,700	61,159
Tokyo Century Corp.....	12,000	133,337
Tokyo Tatemono Co. Ltd.....	21,700	334,439
Tokyu Fudosan Holdings Corp.....	70,500	471,474
TOPPAN Holdings, Inc.....	16,700	460,326
Toray Industries, Inc.....	131,700	658,030
Tosoh Corp.....	30,100	388,129
Toyo Seikan Group Holdings Ltd.....	11,800	187,437
Toyo Tire Corp.....	13,800	228,505
Toyoda Gosei Co. Ltd.....	6,400	123,574
Toyota Boshoku Corp.....	9,400	154,887
Toyota Industries Corp.....	5,900	499,017
Toyota Motor Corp.....	283,250	5,655,884
Toyota Tsusho Corp.....	17,600	1,153,353
Yamada Holdings Co. Ltd.....	53,500	163,420
Yamaguchi Financial Group, Inc.....	1,500	14,258
Yamaha Motor Co. Ltd.....	108,800	1,028,350
Yamato Kogyo Co. Ltd.....	1,000	55,354
Yokohama Rubber Co. Ltd.....	14,800	350,282
Zeon Corp.....	13,700	124,292
TOTAL JAPAN.....		<u>100,944,931</u>
NETHERLANDS — (3.6%)		
Ω ABN AMRO Bank NV, GDR.....	33,013	485,865
Aegon Ltd.....	109,392	645,351
Akzo Nobel NV.....	16,389	1,258,880
ArcelorMittal SA.....	15,639	430,689
ArcelorMittal SA.....	38,069	1,045,746
ASR Nederland NV.....	8,817	415,514
Coca-Cola Europacific Partners PLC.....	8,890	612,424
Heineken NV.....	14,444	1,453,001
ING Groep NV, Sponsored ADR.....	18,092	256,906
ING Groep NV.....	150,382	2,136,697
JDE Peet's NV.....	8,580	211,800
Koninklijke Ahold Delhaize NV.....	133,198	3,745,962
Koninklijke KPN NV.....	190,617	648,430
Koninklijke Philips NV.....	34,912	738,583
* Koninklijke Philips NV.....	10,353	218,759
NN Group NV.....	27,483	1,126,480
Prosus NV.....	16,966	501,802
Randstad NV.....	13,219	751,635

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)		
Stellantis NV.....	10,010	\$ 219,820
TOTAL NETHERLANDS.....		<u>16,904,344</u>
NEW ZEALAND — (0.3%)		
Air New Zealand Ltd.....	156,673	60,801
Auckland International Airport Ltd.....	53,325	274,635
Chorus Ltd.....	5,309	25,807
Fletcher Building Ltd.....	98,057	270,294
Fonterra Co.-operative Group Ltd.....	4,389	9,161
Genesis Energy Ltd.....	58,104	89,940
Infratil Ltd.....	28,134	181,492
Mercury NZ Ltd.....	20,756	85,620
# Port of Tauranga Ltd.....	15,567	50,658
* Ryman Healthcare Ltd.....	19,262	66,915
Summerset Group Holdings Ltd.....	14,654	98,263
TOTAL NEW ZEALAND.....		<u>1,213,586</u>
NORWAY — (0.9%)		
* Adevinta ASA.....	16,126	172,565
# Aker BP ASA.....	22,689	602,202
Austevoll Seafood ASA.....	5,842	42,350
Ω BW LPG Ltd.....	23,161	285,047
DNB Bank ASA.....	42,407	824,380
Frontline PLC.....	2,120	47,388
Golden Ocean Group Ltd.....	17,681	186,451
Hafnia Ltd.....	28,596	207,946
Hoegh Autoliners ASA.....	2,158	21,670
Leroy Seafood Group ASA.....	12,690	50,967
Norsk Hydro ASA.....	91,465	536,031
SpareBank 1 SR-Bank ASA.....	10,821	131,230
Stolt-Nielsen Ltd.....	2,951	110,303
Storebrand ASA.....	29,015	260,878
Subsea 7 SA.....	23,150	312,015
Wallenius Wilhelmsen ASA.....	18,082	175,783
Yara International ASA.....	11,196	370,057
TOTAL NORWAY.....		<u>4,337,263</u>
PORTUGAL — (0.1%)		
EDP Renovaveis SA.....	12,857	208,196
Galp Energia SGPS SA.....	17,816	280,455
TOTAL PORTUGAL.....		<u>488,651</u>
SINGAPORE — (1.0%)		
CapitaLand Investment Ltd.....	100,000	219,529
City Developments Ltd.....	59,600	270,512
Hongkong Land Holdings Ltd.....	54,500	170,122
Jardine Cycle & Carriage Ltd.....	10,200	196,819
Keppel Ltd.....	182,400	969,230
Oversea-Chinese Banking Corp. Ltd.....	62,800	600,705
* Seatrium Ltd.....	3,481,110	258,344
Singapore Airlines Ltd.....	50,500	250,646
United Overseas Bank Ltd.....	50,000	1,053,927
UOL Group Ltd.....	40,699	188,989
Wilmar International Ltd.....	293,900	719,669
TOTAL SINGAPORE.....		<u>4,898,492</u>

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SPAIN — (2.6%)		
Banco Bilbao Vizcaya Argentaria SA.....	225,959	\$ 2,114,849
Banco Bilbao Vizcaya Argentaria SA, Sponsored ADR.....	55,650	519,215
Banco de Sabadell SA.....	144,096	187,027
Banco Santander SA.....	1,370,586	5,508,465
CaixaBank SA.....	344,469	1,468,812
Repsol SA.....	188,959	2,790,600
TOTAL SPAIN.....		<u>12,588,968</u>
SWEDEN — (2.6%)		
Billerud Aktiebolag.....	22,231	197,680
Boliden AB.....	31,517	836,545
Ω Dometic Group AB.....	16,857	134,146
* Electrolux AB, Class B.....	16,294	152,414
Essity AB, Class B.....	2,086	48,986
Getinge AB, Class B.....	14,565	311,358
Hexpol AB.....	1,912	21,886
Holmen AB, Class B.....	5,250	206,899
Husqvarna AB, Class B.....	45,158	351,280
Loomis AB.....	7,523	205,965
* Millicom International Cellular SA, SDR.....	19,342	331,803
Padox AB.....	3,945	54,095
Saab AB, Class B.....	5,367	345,586
Securitas AB, Class B.....	49,874	484,479
#*Ω Sinch AB.....	13,415	41,197
Skandinaviska Enskilda Banken AB, Class A.....	87,656	1,244,902
# Skanska AB, Class B.....	37,093	643,178
SKF AB, Class B.....	42,879	844,936
SSAB AB, Class A.....	26,950	209,666
SSAB AB, Class B.....	81,204	620,273
Svenska Cellulosa AB SCA, Class A.....	318	4,338
Svenska Cellulosa AB SCA, Class B.....	19,810	269,692
# Svenska Handelsbanken AB, Class A.....	44,022	474,572
Swedbank AB, Class A.....	35,798	729,491
Tele2 AB, Class B.....	19,028	162,233
Telefonaktiebolaget LM Ericsson, Class B.....	202,119	1,120,442
# Telia Co. AB.....	293,693	757,485
Trelleborg AB, Class B.....	20,890	635,833
Vitrolife AB.....	1,139	18,752
Volvo AB, Class A.....	6,693	164,548
Volvo AB, Class B.....	34,681	831,141
#* Volvo Car AB, Class B.....	31,088	81,046
TOTAL SWEDEN.....		<u>12,536,847</u>
SWITZERLAND — (9.8%)		
# Alcon, Inc.....	19,790	1,487,029
Baloise Holding AG.....	3,212	513,088
Banque Cantonale Vaudoise.....	1,073	137,383
Barry Callebaut AG.....	202	295,043
Cie Financiere Richemont SA, Class A.....	29,199	4,337,060
DSM-Firmenich AG.....	9,924	1,049,270
Holcim AG.....	48,967	3,742,447
Julius Baer Group Ltd.....	23,009	1,252,642
Lonza Group AG.....	4,520	2,209,854
Novartis AG, Sponsored ADR.....	99,801	10,326,409
Novartis AG.....	5,485	567,224
* Sandoz Group AG.....	1,097	37,622
#* Sandoz Group AG, ADR.....	20,486	703,803
Schindler Holding AG.....	711	169,247

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
SIG Group AG.....	27,078	\$ 566,802
Swatch Group AG.....	1,367	320,915
Swatch Group AG.....	2,714	123,484
Swiss Life Holding AG.....	2,592	1,861,388
Swiss Prime Site AG.....	2,133	216,042
Swiss Re AG.....	19,210	2,199,553
Swisscom AG.....	3,536	2,115,531
* UBS Group AG.....	198,792	5,949,305
Zurich Insurance Group AG.....	12,509	6,355,692
TOTAL SWITZERLAND.....		<u>46,536,833</u>
UNITED KINGDOM — (11.8%)		
3i Group PLC.....	13,601	425,778
Anglo American PLC.....	45,629	1,087,690
Associated British Foods PLC.....	2,836	84,000
Aviva PLC.....	60,505	330,271
# Barclays PLC, Sponsored ADR.....	257,802	1,943,827
Barclays PLC.....	187,695	348,799
Barratt Developments PLC.....	57,563	392,311
BP PLC, Sponsored ADR.....	42,698	1,498,696
BP PLC.....	637,336	3,722,308
British American Tobacco PLC, Sponsored ADR.....	2,319	68,642
British American Tobacco PLC.....	99,083	2,921,324
BT Group PLC.....	999,637	1,416,217
DS Smith PLC.....	141,299	503,815
Glencore PLC.....	441,948	2,338,328
HSBC Holdings PLC.....	66,473	519,001
# HSBC Holdings PLC, Sponsored ADR.....	161,756	6,361,864
Investec PLC.....	33,139	215,752
J Sainsbury PLC.....	235,900	805,400
Kingfisher PLC.....	200,955	558,720
Lloyds Banking Group PLC.....	3,261,234	1,748,202
Lloyds Banking Group PLC, ADR.....	608,371	1,283,663
Mondi PLC.....	35,213	631,015
NatWest Group PLC.....	159,979	451,483
NatWest Group PLC, Sponsored ADR.....	131,049	749,604
Persimmon PLC.....	2,987	55,015
Shell PLC.....	61,108	1,894,489
Shell PLC, ADR.....	290,164	18,254,217
Standard Chartered PLC.....	146,778	1,109,281
Taylor Wimpey PLC.....	262,338	489,783
Tesco PLC.....	375,840	1,361,902
Vodafone Group PLC.....	2,450,130	2,082,954
Vodafone Group PLC, Sponsored ADR.....	63,098	542,641
TOTAL UNITED KINGDOM.....		<u>56,196,992</u>
UNITED STATES — (0.7%)		
CRH PLC.....	37,983	2,725,660
Newmont Corp., CDI.....	22,098	758,469
TOTAL UNITED STATES.....		<u>3,484,129</u>
TOTAL COMMON STOCKS.....		<u>455,402,039</u>
PREFERRED STOCKS — (0.8%)		
GERMANY — (0.8%)		
Bayerische Motoren Werke AG, 9.425%.....	5,480	535,453
Henkel AG & Co. KGaA, 2.615%.....	5,843	447,916

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
Porsche Automobil Holding SE, 5.510%.....	7,818	\$ 390,306
Volkswagen AG, 7.324%.....	18,370	<u>2,362,658</u>
TOTAL GERMANY.....		<u>3,736,333</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$416,658,688).....		<u>459,138,372</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (3.3%)		
@§ The DFA Short Term Investment Fund.....	1,366,671	<u>15,809,646</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$432,468,334)^.....		<u>\$474,948,018</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$ 31,344	\$ 28,729,644	—	\$ 28,760,988
Austria.....	—	584,152	—	584,152
Belgium.....	763,811	2,178,403	—	2,942,214
Canada.....	47,803,392	—	—	47,803,392
Denmark.....	—	11,539,943	—	11,539,943
Finland.....	122,577	4,060,311	—	4,182,888
France.....	468,709	46,916,465	—	47,385,174
Germany.....	614,847	27,977,137	—	28,591,984
Hong Kong.....	—	7,183,397	—	7,183,397
Ireland.....	—	1,508,162	—	1,508,162
Israel.....	—	2,616,185	—	2,616,185
Italy.....	1,354,877	10,817,647	—	12,172,524
Japan.....	—	100,944,931	—	100,944,931
Netherlands.....	1,741,231	15,163,113	—	16,904,344
New Zealand.....	—	1,213,586	—	1,213,586
Norway.....	—	4,337,263	—	4,337,263
Portugal.....	—	488,651	—	488,651
Singapore.....	—	4,898,492	—	4,898,492
Spain.....	519,215	12,069,753	—	12,588,968
Sweden.....	—	12,536,847	—	12,536,847
Switzerland.....	13,625,513	32,911,320	—	46,536,833
United Kingdom.....	31,334,169	24,862,823	—	56,196,992
United States.....	2,725,660	758,469	—	3,484,129
Preferred Stocks				
Germany.....	—	3,736,333	—	3,736,333
Securities Lending Collateral.....	—	15,809,646	—	15,809,646
TOTAL.....	<u>\$101,105,345</u>	<u>\$373,842,673</u>	<u>—</u>	<u>\$474,948,018</u>

VA INTERNATIONAL SMALL PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (97.1%)		
AUSTRALIA — (6.9%)		
#	A2B Australia Ltd.....	9,538 \$ 8,937
	Accent Group Ltd.....	66,933 87,937
	Acrow Ltd.....	22,725 15,719
#	Adairs Ltd.....	20,861 23,094
*	Adbri Ltd.....	48,265 96,004
*	Ainsworth Game Technology Ltd.....	11,272 10,011
#*	Alcidion Group Ltd.....	58,601 2,170
*	Alkane Resources Ltd.....	69,913 26,044
*	Alliance Aviation Services Ltd.....	13,267 29,051
	Altium Ltd.....	3,362 108,007
*	Alumina Ltd.....	216,352 162,765
#*	AMA Group Ltd.....	153,476 7,102
	AMP Ltd.....	379,646 230,244
	Ansell Ltd.....	16,195 254,712
#*	Appen Ltd.....	14,166 2,974
#*	Arafura Rare Earths Ltd.....	375,015 31,531
	ARB Corp. Ltd.....	10,228 223,588
#*	Archer Materials Ltd.....	10,038 2,032
#	ARN Media Ltd.....	38,557 25,165
*	Aroa Biosurgery Ltd.....	37,311 14,162
#	Articore Group Ltd.....	21,367 7,563
	AUB Group Ltd.....	14,944 297,387
*	Audinate Group Ltd.....	9,791 105,408
#*	Aurelia Metals Ltd.....	197,432 14,802
#*	Aussie Broadband Ltd.....	22,524 56,391
	Austal Ltd.....	45,982 61,001
*	Australian Agricultural Co. Ltd.....	38,789 37,047
#	Australian Clinical Labs Ltd.....	12,753 25,017
	Australian Ethical Investment Ltd.....	14,137 49,754
#	Australian Finance Group Ltd.....	24,189 25,589
#*	Australian Strategic Materials Ltd.....	13,181 8,957
*	Australian Vintage Ltd.....	35,719 8,758
	Auswide Bank Ltd.....	4,944 16,723
	AVJennings Ltd.....	41,296 8,653
#*††	AVZ Minerals Ltd.....	217,167 22,770
#	Baby Bunting Group Ltd.....	18,263 18,888
	Bank of Queensland Ltd.....	83,030 325,972
	Bapcor Ltd.....	44,195 161,776
	Base Resources Ltd.....	50,358 5,268
	Beach Energy Ltd.....	195,279 209,561
#	Beacon Lighting Group Ltd.....	7,969 12,387
	Bega Cheese Ltd.....	42,996 104,785
#	Bell Financial Group Ltd.....	16,281 13,975
*	Bellevue Gold Ltd.....	140,181 121,259
#*	Betmakers Technology Group Ltd.....	25,815 1,686
#*	Bigtincan Holdings Ltd.....	34,867 4,758
*	Boral Ltd.....	37,750 130,103
*	Boss Energy Ltd.....	56,027 202,729
#*	Bravura Solutions Ltd.....	51,427 27,600
	Breville Group Ltd.....	14,849 262,424
	Brickworks Ltd.....	8,205 156,618
#*	Bubs Australia Ltd.....	77,196 5,757
#*††	BWX Ltd.....	22,565 555
*	Byron Energy Ltd.....	58,539 3,679
#*	Calidus Resources Ltd.....	42,740 5,463

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	65,386	\$ 10,900
	1,923	12,473
*	32,506	96,912
*	150,007	19,688
	9,351	29,654
*	30,920	62,886
	60,939	258,514
	41,907	229,903
#*	25,276	9,155
	24,888	9,764
#	6,591	67,426
#	25,399	13,425
#	72,872	22,106
#*	39,534	3,761
	16,966	89,679
#*	9,666	7,930
	14,756	115,686
*	400,748	33,959
#*	93,872	11,790
Ω	27,255	28,991
	16,158	213,740
	61,282	127,503
	8,852	98,409
	62,643	282,079
	20,674	131,478
*	190,476	151,578
*	24,217	22,871
	20,351	73,293
	8,397	61,775
	30,769	66,767
	6,963	179,098
	165,400	450,459
	19,140	176,493
#*	45,072	3,867
	2,855	2,458
	16,988	99,240
#*	4,620	3,549
*	28,233	1,429
#	55,197	22,702
*	58,856	127,925
#*	90,042	52,144
	7,597	8,273
#*	65,036	3,841
	3,451	62,192
	14,654	8,443
	12,918	105,382
*	24,597	3,063
*	44,716	89,292
	9,756	11,090
#	19,673	271,800
#*	17,664	5,417
	111,168	76,965
#*	24,407	6,892
#*	13,548	4,247
	137,398	135,756
	12,539	19,669
	29,924	157,217
	55,500	17,126
	18,541	147,171

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	32,736	\$ 48,713
	27,695	93,040
	61,925	177,961
#*	3,929	1,513
*	92,037	82,801
	41,663	133,972
#	7,031	11,182
#*	24,514	4,801
	9,847	237,969
#	50,676	22,203
	34,902	163,013
	74,126	81,786
#*	100,112	22,726
*	121,421	8,720
	62,093	57,712
	50,749	142,011
	97,601	135,523
	26,575	34,373
*	11,699	2,377
#*	191,542	14,898
	28,005	124,623
	20,604	109,395
	19,754	28,073
	4,580	170,387
#*	90,498	1,590
	27,757	122,511
	3,461	35,491
	181,844	21,933
*	112,273	141,258
	19,749	91,853
#*	7,740	28,996
#*	2,994	2,508
	15,097	72,473
	12,582	146,421
	20,364	14,474
	75,202	106,551
	6,999	104,128
	4,742	37,377
	10,549	40,196
#	4,565	12,064
	161,782	18,476
*	1,228	57,253
#	4,057	17,139
	23,352	136,875
#*	12,282	42,095
	9,141	102,932
#	7,753	2,920
#*	6,581	3,743
*	17,058	139,299
#*	328,430	14,134
#*	83,357	14,348
#*	120,257	23,076
	108,782	258,049
	13,468	7,377
*	42,290	57,320
	13,437	120,417
	45,202	42,486
*	74,201	25,628
	91,183	40,352

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	14,796	\$ 32,113
*	29,690	56,975
#	24,473	22,112
#*	38,972	3,653
	16,003	173,819
	67,414	235,790
	27,655	12,710
	61,897	327,364
	8,501	68,731
	156,678	80,297
	175,251	224,846
#*	26,095	9,500
	72,942	128,895
	50,398	181,665
*	10,111	10,237
	2,833	22,676
*	39,213	39,065
#	27,595	8,327
#*	38,201	33,302
	67,577	70,536
*	14,300	5,419
	162,854	296,000
#	4,674	28,827
*	350,385	293,563
#*	303,459	6,968
#*	240,079	6,231
	49,105	39,509
	7,861	6,249
*	100,608	53,503
	15,214	256,015
	175,799	207,003
*	18,151	135,642
	16,904	111,509
	75,324	57,696
	30,555	18,713
*	149,711	775
*	3,365	1,854
*	3,365	0
#*	49,756	12,327
	8,535	155,398
*	56,023	2,156
	11,096	38,790
	15,632	49,118
	9,124	62,276
	121,872	126,585
*	3,553	8,040
*	485,625	99,612
	4,358	7,277
#	16,349	35,182
*	94,993	129,558
	1,897	6,737
	98,851	270,268
*	251,256	70,582
#*	474,627	23,003
*	95,821	9,956
	33,998	62,124
*	21,479	25,321
#*	37,032	1,618
*	59,517	279,705

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
* Select Harvests Ltd.....	21,221	\$ 51,600
# Servcorp Ltd.....	6,297	13,626
Service Stream Ltd.....	91,018	55,464
* Seven West Media Ltd.....	118,278	20,079
SG Fleet Group Ltd.....	16,719	26,293
#* Sierra Rutile Holdings Ltd.....	31,166	1,261
Sigma Healthcare Ltd.....	250,242	169,044
* Silver Lake Resources Ltd.....	124,833	98,239
* Silver Mines Ltd.....	89,626	9,944
Sims Ltd.....	22,887	214,374
SmartGroup Corp. Ltd.....	16,202	102,126
# Solvar Ltd.....	28,768	21,751
Southern Cross Electrical Engineering Ltd.....	24,152	14,835
# Southern Cross Media Group Ltd.....	48,316	32,540
*†† SpeedCast International Ltd.....	29,981	0
* St Barbara Ltd.....	132,585	14,704
Stanmore Resources Ltd.....	5,938	15,238
* Star Entertainment Group Ltd.....	302,437	109,747
*†† Strandline Resources Ltd.....	109,918	5,120
#* Strike Energy Ltd.....	242,526	67,959
Sunland Group Ltd.....	14,139	677
Super Retail Group Ltd.....	22,153	228,623
#* Superloop Ltd.....	62,968	29,009
# Symbio Holdings Ltd.....	4,961	9,655
#* Syrah Resources Ltd.....	81,401	21,912
Tabcorp Holdings Ltd.....	304,304	158,090
Technology One Ltd.....	28,151	287,624
* Temple & Webster Group Ltd.....	10,506	62,234
*†† Ten Sixty Four Ltd.....	15,386	1,110
# Terracom Ltd.....	76,351	15,405
* Tuas Ltd.....	7,288	15,244
* Tyro Payments Ltd.....	50,070	35,521
Ventia Services Group Pty. Ltd.....	81,333	174,498
*†† Virgin Australia Holdings Pty. Ltd.....	110,192	0
Ω Viva Energy Group Ltd.....	121,321	276,353
#* Vulcan Energy Resources Ltd.....	8,704	12,054
#* Wagners Holding Co. Ltd.....	8,025	4,915
* Webjet Ltd.....	52,612	255,258
* West African Resources Ltd.....	147,825	93,696
* Westgold Resources Ltd.....	73,936	106,664
* Widgie Nickel Ltd.....	9,239	451
#* Zip Co. Ltd.....	41,471	19,904
TOTAL AUSTRALIA.....		<u>20,109,685</u>
AUSTRIA — (1.3%)		
Addiko Bank AG.....	2,352	37,202
Agrana Beteiligungs AG.....	2,144	32,578
ANDRITZ AG.....	8,743	538,240
AT&S Austria Technologie & Systemtechnik AG.....	3,173	76,655
Ω BAWAG Group AG.....	9,361	481,966
CA Immobilien Anlagen AG.....	3,801	124,779
DO & Co. AG.....	904	126,081
* Eurotelesites AG.....	4,310	18,104
EVN AG.....	5,162	142,667
* FACC AG.....	2,374	15,065
* Immofinanz AG.....	3,087	73,270
* Immofinanz AG.....	10,232	0
* Kapsch TrafficCom AG.....	757	7,531
* Lenzing AG.....	1,793	59,737

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRIA — (Continued)		
Mayr Melnhof Karton AG.....	767	\$ 101,672
Oesterreichische Post AG.....	2,608	88,264
Palfinger AG.....	2,888	74,741
POLYTEC Holding AG.....	1,603	6,474
Porr Ag.....	2,323	32,594
Raiffeisen Bank International AG.....	12,546	261,575
* Rosenbauer International AG.....	346	11,390
Schoeller-Bleckmann Oilfield Equipment AG.....	1,398	66,402
Semperit AG Holding.....	1,873	29,358
Telekom Austria AG.....	17,241	150,071
UBM Development AG.....	812	19,316
UNIQA Insurance Group AG.....	16,266	136,479
Vienna Insurance Group AG Wiener Versicherung Gruppe.....	3,745	105,847
voestalpine AG.....	14,571	433,512
Wienerberger AG.....	13,034	441,696
Zumtobel Group AG.....	3,981	25,855
TOTAL AUSTRIA.....		3,719,121
BELGIUM — (1.5%)		
Ackermans & van Haaren NV.....	2,922	488,573
Ageas SA.....	1,349	57,969
* AGFA-Gevaert NV.....	20,629	28,035
Atenor.....	3,090	21,951
Azelis Group NV.....	2,706	55,719
Barco NV.....	8,285	137,634
Bekaert SA.....	4,681	228,306
#*Ω Biocartis Group NV.....	5,650	0
bpost SA.....	9,253	37,796
Cie d'Entreprises CFE.....	891	7,866
Colruyt Group NV.....	7,323	334,573
Deceuninck NV.....	10,393	25,418
Deme Group NV.....	809	101,529
Econocom Group SA.....	14,168	35,994
#* Euronav NV.....	20,818	366,707
EVS Broadcast Equipment SA.....	1,783	58,625
Fagron.....	8,950	161,157
* Galapagos NV.....	4,331	162,468
Gimv NV.....	2,408	112,296
Greenyard NV.....	2,745	16,381
* Hyloris Pharmaceuticals SA.....	768	10,971
# Immobel SA.....	570	17,099
Ion Beam Applications.....	3,161	35,989
Jensen-Group NV.....	507	17,873
Kinopolis Group NV.....	1,476	65,343
Lotus Bakeries NV.....	51	434,557
Melexis NV.....	2,453	210,181
* Mithra Pharmaceuticals SA.....	419	503
* Ontex Group NV.....	11,107	87,764
* Orange Belgium SA.....	2,344	33,292
Proximus SADP.....	13,464	127,764
Recticel SA.....	6,178	76,379
Shurgard Self Storage Ltd.....	271	12,570
Sipef NV.....	638	33,902
Solvay SA.....	4,983	136,278
Tessenderlo Group SA.....	2,766	79,198
Umicore SA.....	9,247	210,337
#* Unifiedpost Group SA.....	1,279	3,940
Van de Velde NV.....	1,093	38,963
VGP NV.....	1,009	118,345

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BELGIUM — (Continued)		
Viohalco SA.....	9,200	\$ 64,173
TOTAL BELGIUM.....		<u>4,254,418</u>
CANADA — (10.6%)		
* 5N Plus, Inc.....	13,400	36,479
Acadian Timber Corp.....	1,400	16,890
ADENTRA, Inc.....	2,043	48,110
* Advantage Energy Ltd.....	19,181	125,833
Aecon Group, Inc.....	8,191	84,198
Africa Oil Corp.....	44,613	83,953
Ag Growth International, Inc.....	2,667	112,000
AGF Management Ltd., Class B.....	7,345	42,067
* Aimia, Inc.....	12,133	29,781
# AirBoss of America Corp.....	2,200	7,053
Alamos Gold, Inc., Class A.....	40,388	489,065
Alaris Equity Partners Income.....	2,438	30,211
# Algoma Central Corp.....	1,600	18,291
Altius Minerals Corp.....	6,300	83,222
* Altius Renewable Royalties Corp.....	2,800	17,203
Altus Group Ltd.....	6,200	208,995
Amerigo Resources Ltd.....	14,600	14,009
Andlauer Healthcare Group, Inc.....	1,942	56,680
Andrew Peller Ltd., Class A.....	4,300	14,392
* Argonaut Gold, Inc.....	45,552	13,044
* Aritzia, Inc.....	10,871	264,488
* Ascot Resources Ltd.....	51,004	24,659
Atco Ltd., Class I.....	10,207	285,457
* Athabasca Oil Corp.....	58,945	190,279
* ATS Corp.....	10,714	458,300
# Aura Minerals, Inc.....	2,400	15,655
* Aurora Cannabis, Inc.....	6,509	2,474
* AutoCanada, Inc.....	2,934	46,876
B2Gold Corp.....	159,147	445,150
Badger Infrastructure Solution.....	3,609	125,414
#* Ballard Power Systems, Inc.....	24,100	79,048
* Bausch Health Cos., Inc.....	36,335	285,230
Baytex Energy Corp.....	58,500	185,797
# Birchcliff Energy Ltd.....	32,513	123,334
Bird Construction, Inc.....	7,638	86,978
* Bitfarms Ltd.....	16,693	38,614
Black Diamond Group Ltd.....	4,896	31,573
#* BlackBerry Ltd.....	44,469	124,068
BMTC Group, Inc.....	850	8,077
* Bombardier, Inc., Class B.....	12,248	452,675
#* Bonterra Energy Corp.....	3,035	11,016
Boralex, Inc., Class A.....	12,043	290,494
Boyd Group Services, Inc.....	2,853	613,232
Bridgemarq Real Estate Services.....	700	6,894
Brookfield Infrastructure Corp., Class A.....	4,690	164,265
* Cafrac Well Services Ltd.....	3,300	12,616
Calian Group Ltd.....	1,900	80,059
* Calibre Mining Corp.....	11,681	11,903
Canaccord Genuity Group, Inc.....	12,896	70,885
# Canacol Energy Ltd.....	3,610	16,648
#* Canada Goose Holdings, Inc.....	7,172	85,992
Canadian Western Bank.....	12,218	269,088
* Canfor Corp.....	8,400	101,716
* Canfor Pulp Products, Inc.....	3,143	4,021
Capital Power Corp.....	14,199	390,342

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
* Capstone Copper Corp.....	70,612	\$347,690
# Cardinal Energy Ltd.....	14,331	67,901
#* CareRx Corp.....	3,200	3,665
Cascades, Inc.....	11,029	120,671
* Celestica, Inc.....	17,033	585,417
Centerra Gold, Inc.....	26,068	137,472
CES Energy Solutions Corp.....	31,177	93,685
#* Charlottes Web Holdings, Inc.....	9,735	1,738
CI Financial Corp.....	22,591	275,572
* Cineplex, Inc.....	5,627	34,529
Cogeco Communications, Inc.....	2,100	96,921
Cogeco, Inc.....	800	35,500
Colliers International Group, Inc.....	2,790	327,658
Computer Modelling Group Ltd.....	13,544	103,863
Converge Technology Solutions Corp.....	7,675	25,917
Corby Spirit & Wine Ltd.....	1,800	17,458
# Corus Entertainment, Inc., Class B.....	27,296	19,288
Crescent Point Energy Corp.....	82,975	541,024
* Crew Energy, Inc.....	14,427	44,855
#* Cronos Group, Inc.....	25,818	51,636
Definity Financial Corp.....	7,634	222,130
* Denison Mines Corp.....	73,717	148,043
* dentalcorp Holdings Ltd.....	1,216	5,933
Dexterra Group, Inc.....	6,209	27,665
Doman Building Materials Group Ltd.....	7,152	41,759
* Dorel Industries, Inc., Class B.....	3,700	17,916
DREAM Unlimited Corp., Class A.....	3,325	58,638
Dundee Precious Metals, Inc.....	26,117	167,256
Dye & Durham Ltd.....	4,280	41,608
Dynacor Group, Inc.....	4,900	14,651
ECN Capital Corp.....	10,346	21,162
E-L Financial Corp. Ltd.....	204	154,251
* Eldorado Gold Corp.....	29,634	362,117
#* Endeavour Silver Corp.....	25,198	38,167
Enerflex Ltd.....	18,236	93,998
#* Energy Fuels, Inc.....	5,331	40,442
Enerplus Corp.....	27,776	403,282
Enghouse Systems Ltd.....	5,890	163,848
* Ensign Energy Services, Inc.....	15,950	27,642
EQB, Inc.....	3,986	273,709
#* Equinox Gold Corp.....	44,240	194,836
* ERO Copper Corp.....	6,989	109,426
Evertz Technologies Ltd.....	4,402	46,887
Exchange Income Corp.....	3,043	106,334
Exco Technologies Ltd.....	4,600	26,311
Extendicare, Inc.....	10,110	53,240
Fiera Capital Corp.....	11,800	58,892
Finning International, Inc.....	19,206	555,845
Firm Capital Mortgage Investment Corp.....	4,900	41,621
# First Majestic Silver Corp.....	32,793	151,702
#* First Mining Gold Corp.....	27,500	2,352
First National Financial Corp.....	2,280	68,784
#* Fission Uranium Corp.....	56,500	52,531
* Foraco International SA.....	200	409
#* Fortuna Silver Mines, Inc.....	49,227	149,748
#* Freegold Ventures Ltd.....	22,000	6,954
# Freehold Royalties Ltd.....	15,595	161,582
* Frontera Energy Corp.....	6,849	41,009
* Galiano Gold, Inc.....	12,801	11,235

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	2,000	\$ 14,132
*	1,900	52,289
#	23,288	11,432
	20,295	323,947
	1,536	174,936
#*	26,229	24,581
#	1,360	7,951
*	5,292	29,680
	2,850	91,619
*	3,200	10,711
#	1,609	111,276
	31,363	147,198
*	4,414	50,133
	2,300	19,879
#	2,903	8,961
	40,440	224,690
*	69,545	165,526
*	9,700	16,883
	2,000	36,297
	17,169	117,231
	7,900	12,868
*	7,278	112,598
Ω	5,148	118,280
#*	2,400	6,801
*	26,045	124,757
*	15,448	48,144
	1,500	39,206
*	19,288	77,040
*	286	34,828
*	9,116	36,004
#	700	4,608
	7,500	184,146
#*	1,753	3,534
	400	42,691
	6,900	136,158
	3,400	53,815
*	17,487	322,479
	5,605	265,857
	7,817	5,000
#*	52,607	16,239
	10,991	129,657
*	7,653	69,030
	2,400	13,478
	600	67,834
*	11,973	73,916
*	5,300	6,426
	10,896	207,798
*	700	1,692
	8,810	90,495
	12,242	148,148
*	8,800	73,112
*	2,102	5,957
	5,100	35,734
*	26,199	495,354
	2,200	19,227
	7,987	353,984
	700	58,361
	3,000	128,506
	10,788	120,121

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	3,936	\$ 22,572
	90,970	109,615
*	4,600	5,796
#*	8,237	73,030
#*	3,900	89,751
	6,881	199,042
	830	15,273
	5,917	143,724
*	19,160	148,497
*	10,119	68,708
	107,853	215,794
	3,189	235,466
#	5,700	9,462
*	24,692	82,550
#	24,729	360,197
*	32,517	58,530
	10,792	212,725
	13,769	227,973
	5,954	88,571
	18,876	644,153
	13,302	145,838
#*	3,100	8,866
#	23,340	225,163
	5,500	38,209
#*	9,300	2,386
#	23,500	23,422
	4,000	43,349
	3,600	36,309
	1,800	45,949
	29,509	486,823
*	2,063	127,750
	6,089	416,622
	22,340	325,964
	6,700	9,618
	23,309	32,421
*	9,299	48,347
*	155	928
	6,969	225,069
	12,650	52,314
	8,650	283,669
	16,113	73,475
#	8,482	101,889
#*	7,927	83,312
	39,369	301,904
	9,677	86,661
#*	5,800	3,883
*	11,891	65,687
Ω	4,801	92,810
	23,116	766,665
	2,854	35,196
	12,672	29,313
Ω	3,700	95,166
	3,098	108,753
	27,045	254,930
	5,317	170,688
	7,435	439,867
#*Ω	6,600	21,993
	20,566	82,145
#	924	16,303

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
* SunOpta, Inc.....	6,050	\$ 36,135
Superior Plus Corp.....	24,964	171,199
Supremex, Inc.....	5,800	18,335
Surge Energy, Inc.....	12,731	60,035
Tamarack Valley Energy Ltd.....	60,509	139,070
#* Taseko Mines Ltd.....	35,100	51,170
TECSYS, Inc.....	300	7,814
TELUS Corp.....	3,680	65,911
TerraVest Industries, Inc.....	800	28,919
# Tidewater Midstream & Infrastructure Ltd.....	35,300	24,418
#* Tilray Brands, Inc.....	23,111	42,293
Timbercreek Financial Corp.....	9,652	51,115
Topaz Energy Corp.....	7,152	103,414
* Torex Gold Resources, Inc.....	13,010	133,637
Total Energy Services, Inc.....	6,761	47,369
#* Touchstone Exploration, Inc.....	7,300	3,855
TransAlta Corp.....	2,956	21,401
TransAlta Corp.....	29,463	213,448
* Transat AT, Inc.....	3,900	12,241
Transcontinental, Inc., Class A.....	9,225	92,837
*†† Trevali Mining Corp.....	4,900	0
Trican Well Service Ltd.....	27,474	89,506
Tricon Residential, Inc.....	27,213	299,597
Triple Flag Precious Metals Corp.....	6,273	80,263
* Trisura Group Ltd.....	5,900	164,609
Vecima Networks, Inc.....	1,200	14,067
Vermilion Energy, Inc.....	23,013	247,576
VersaBank.....	1,000	11,380
* Victoria Gold Corp.....	6,200	28,822
* Viemed Healthcare, Inc.....	4,100	33,292
Wajax Corp.....	3,513	83,197
* Well Health Technologies Corp.....	27,154	77,355
* Wesdome Gold Mines Ltd.....	18,179	107,226
* Western Copper & Gold Corp.....	4,800	5,376
Western Forest Products, Inc.....	40,649	20,560
Westshore Terminals Investment Corp.....	4,442	93,832
# Whitecap Resources, Inc.....	65,078	421,125
#* WildBrain Ltd.....	12,570	12,435
Winpak Ltd.....	3,900	122,356
* Yangarra Resources Ltd.....	8,100	6,748
# Yellow Pages Ltd.....	1,286	9,594
Zenith Capital Corp.....	1,300	126
TOTAL CANADA.....		<u>31,089,146</u>
CHINA — (0.1%)		
* AustAsia Group Ltd.....	6,424	1,150
China Gold International Resources Corp. Ltd.....	43,400	180,450
*†† Hanfeng Evergreen, Inc.....	2,400	0
PAX Global Technology Ltd.....	15,000	10,483
SIIC Environment Holdings Ltd.....	58,600	8,298
TOTAL CHINA.....		<u>200,381</u>
DENMARK — (2.6%)		
* ALK-Abello AS.....	15,012	242,247
Alm Brand AS.....	109,613	198,988
#* Ambu AS, Class B.....	17,212	285,496
#* Bang & Olufsen AS.....	14,001	19,501
BankNordik P.....	552	14,977

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
DENMARK — (Continued)			
#*	Bavarian Nordic AS.....	10,643	\$ 244,504
	cBrain AS.....	1,050	38,065
#	Chemometec AS.....	1,819	98,384
	Columbus AS.....	16,517	17,844
	D/S Norden AS.....	2,740	147,430
	Dfds AS.....	5,103	172,891
	FLSmith & Co. AS.....	7,332	301,018
#	Fluegger Group AS.....	86	4,646
*	GN Store Nord AS.....	13,261	312,728
	H Lundbeck AS.....	34,629	175,394
	H Lundbeck AS, Class A.....	2,404	10,607
*	H+H International AS, Class B.....	2,539	28,172
	ISS AS.....	20,273	383,605
	Jeudan AS.....	1,628	54,915
	Jyske Bank AS.....	6,030	461,878
	Matas AS.....	4,754	85,234
*Ω	Netcompany Group AS.....	4,559	181,851
*	Nilfisk Holding AS.....	2,589	45,625
*	NKT AS.....	8,648	602,972
*Ω	NNIT AS.....	1,779	24,716
	North Media AS.....	1,083	12,101
*	NTG Nordic Transport Group AS, Class A.....	911	40,887
	Per Aarsleff Holding AS.....	2,658	122,347
	Ringkjoebing Landbobank AS.....	3,553	572,650
	Rockwool AS, Class A.....	70	19,128
	Rockwool AS, Class B.....	854	232,823
	Royal Unibrew AS.....	6,337	415,109
*	RTX AS.....	1,054	13,129
Ω	Scandinavian Tobacco Group AS, Class A.....	6,629	119,084
	Schouw & Co. AS.....	1,656	132,414
	Solar AS, Class B.....	886	57,699
	SP Group AS.....	1,053	28,914
	Spar Nord Bank AS.....	9,335	158,827
	Sparekassen Sjaelland-Fyn AS.....	2,633	84,922
	Sydbank AS.....	7,479	331,912
*	TCM Group AS.....	1,034	8,381
	Tivoli AS.....	344	38,233
	Topdanmark AS.....	5,977	265,070
	TORM PLC, Class A.....	4,327	152,025
	UIE PLC.....	2,550	77,826
	Vestjysk Bank AS.....	23,511	14,328
*	Zealand Pharma AS.....	6,043	412,807
TOTAL DENMARK.....			<u>7,464,304</u>
FINLAND — (2.1%)			
	Aktia Bank OYJ.....	7,233	76,228
	Alandsbanken Abp, Class B.....	379	13,340
	Alma Media OYJ.....	4,469	47,973
	Anora Group OYJ.....	3,880	19,492
	Aspo OYJ.....	2,685	17,891
	Atria OYJ.....	2,491	29,014
	Bittium OYJ.....	4,078	20,829
	Cargotec OYJ, Class B.....	4,700	267,196
	Citycon OYJ.....	9,483	49,592
	Digia OYJ.....	2,833	16,741
	Elisa OYJ.....	240	10,935
Ω	Enento Group OYJ.....	1,937	41,616
	eQ OYJ.....	761	12,096
*	Finnair OYJ.....	1,515,569	57,901

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)		
	4,519	\$ 84,305
	12,707	26,533
	378	9,148
	1,373	40,514
*	1,550	1,276
	11,448	449,310
#*	2,671	21,167
	4,139	23,218
	13,667	255,809
	810	15,889
	5,301	103,526
	14,800	175,460
	9,320	400,261
#	5,782	64,628
	3,250	48,507
#	16,960	136,599
	14,728	132,733
	1,985	68,017
	486	12,196
	5,827	7,577
	16,336	19,174
	1,997	90,639
	10,558	486,066
#	43,806	186,996
*	3,541	27,571
	1,180	30,201
	5,462	52,612
*	1,767	124,636
	14,595	32,142
	3,058	10,300
	434	11,096
	2,457	67,457
	9,599	71,494
	1,067	8,581
	1,518	15,453
	2,896	18,793
*	1,530	4,444
Ω	10,943	92,247
	12,782	296,613
	6,314	108,266
	2,601	102,820
#	20,218	572,244
#*	1,520	3,999
	51,266	756,253
#*	12,707	14,918
	16,492	35,131
TOTAL FINLAND.....		5,997,663
FRANCE — (4.7%)		
	1,520	7,269
	1,182	20,324
Ω	16,734	111,527
#	1,905	50,454
	3,426	529,729
	2,846	309,739
	1,109	62,547
#*	14,292	61,011
	235	10,435
	1,111	35,693

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
#*	Bastide le Confort Medical.....	266 \$ 6,002
	Beneteau SACA.....	5,853 70,146
*	Bigben Interactive.....	2,306 7,978
	Boiron SA.....	776 33,563
#	Bonduelle SCA.....	2,134 22,672
	Caisse Regionale de Credit Agricole Mutuel du Languedoc SCCV.....	23 1,244
	Catana Group.....	3,304 20,565
	CBo Territoria.....	2,250 8,803
*	Cegedim SA.....	865 15,476
*	CGG SA.....	82,253 39,448
	Chargeurs SA.....	2,233 28,491
	Cie des Alpes.....	3,270 53,270
	Cie Plastic Omnium SE.....	5,205 59,657
#	Clariane SE.....	7,016 17,730
	Coface SA.....	14,551 196,624
#*	DBV Technologies SA.....	1,409 2,646
	Derichebourg SA.....	13,913 71,785
*	Ekinops SAS.....	2,101 10,276
	Electricite de Strasbourg SA.....	132 14,323
#*Ω	Elior Group SA.....	16,226 46,886
	Elis SA.....	24,685 542,746
	Equasens.....	558 32,110
	Eramet SA.....	895 61,645
	Etablissements Maurel et Prom SA.....	8,900 52,755
	Eurazeo SE.....	5,484 467,128
Ω	Euronext NV.....	1,854 163,073
#*	Eutelsat Communications SACA.....	19,197 70,019
*	Exclusive Networks SA.....	2,410 49,171
	Exel Industries SA, Class A.....	184 11,537
	Fnac Darty SA.....	2,333 62,406
*	Forvia SE.....	20,074 345,016
*	Gaumont SA.....	20 2,102
	Gaztransport Et Technigaz SA.....	4,166 584,063
	GL Events SACA.....	1,343 28,953
	Groupe Crit SA.....	446 35,852
	Guerbet.....	934 23,008
	Guillemot Corp.....	785 4,547
*	Haulotte Group SA.....	1,014 2,771
*	ID Logistics Group SACA.....	394 140,356
	Imerys SA.....	4,620 153,644
	Infotel SA.....	414 23,250
	Interparfums SA.....	310 16,402
	IPSOS SA.....	6,081 399,100
	Jacquet Metals SACA.....	2,005 39,191
*	JCDecaux SE.....	7,386 153,410
	Kaufman & Broad SA.....	1,984 58,731
*	La Francaise De L'energie SACA.....	358 16,981
Ω	La Francaise des Jeux SAEM.....	8,488 344,049
	Laurent-Perrier.....	396 52,857
	Lectra.....	600 21,163
	Linedata Services.....	112 7,093
	LISI SA.....	1,065 25,068
	LNA Sante SA.....	809 17,281
#*	Lumibird.....	1,349 17,109
Ω	Maisons du Monde SA.....	3,427 16,544
	Manitou BF SA.....	1,600 35,841
	Mersen SA.....	3,050 110,641
	Metropole Television SA.....	2,785 39,498
#*	Nacon SA.....	1,499 2,754

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
Ω Neoen SA.....	7,515	\$ 217,282
Nexans SA.....	3,835	349,055
Nexity SA.....	5,490	91,509
NRJ Group.....	2,200	18,726
* Pierre Et Vacances SA.....	9,298	13,436
Quadiant SA.....	4,783	101,337
*†† Recylex SA.....	1,750	0
Rexel SA.....	27,422	730,337
Robertet SA.....	63	55,827
Rubis SCA.....	11,758	297,319
Samse SACA.....	132	28,499
Savencia SA.....	669	38,755
SCOR SE.....	20,315	606,020
SEB SA.....	3,205	391,364
Seche Environnement SACA.....	536	66,602
SES SA.....	42,858	262,957
#*Ω SMCP SA.....	4,479	13,096
Societe BIC SA.....	3,290	227,643
Societe des Bains de Mer et du Cercle des Etrangers a Monaco.....	291	32,559
Societe LDC SADIR.....	291	41,613
Societe pour l'Informatique Industrielle.....	1,315	99,127
* SOITEC.....	2,040	294,854
Sopra Steria Group.....	2,094	491,156
SPIE SA.....	16,615	549,584
Stef SA.....	521	68,198
Sword Group.....	975	39,855
Synergie SE.....	1,041	36,104
Technip Energies NV.....	16,797	347,708
Television Francaise 1 SA.....	4,704	41,388
Thermador Groupe.....	904	83,988
# Tikehau Capital SCA.....	3,602	82,424
Totalenergies EP Gabon.....	172	28,293
# Trigano SA.....	1,128	177,683
* Ubisoft Entertainment SA.....	10,592	233,639
Valeo SE.....	26,631	347,602
* Vallourec SACA.....	19,080	272,959
#* Vantiva SA.....	25,714	4,330
Ω Verallia SA.....	8,945	315,440
Vetoquinol SA.....	158	18,193
Vicat SACA.....	2,494	97,030
VIEL & Cie SA.....	4,347	38,607
Virbac SACA.....	304	109,710
* Voltalia SA.....	3,207	27,443
Wavestone.....	587	38,886
*Ω X-Fab Silicon Foundries SE.....	8,082	77,673
TOTAL FRANCE.....		<u>13,661,988</u>
GERMANY — (5.7%)		
1&1 AG.....	5,226	103,202
7C Solarparken AG.....	8,665	31,776
Adesso SE.....	441	44,243
*Ω ADLER Group SA.....	7,320	2,687
* Adtran Networks SE.....	1,517	32,783
All for One Group SE.....	283	15,130
Allgeier SE.....	979	21,256
AlzChem Group AG.....	417	10,652
Amadeus Fire AG.....	781	94,348
* Aroundtown SA.....	98,090	218,813
Atoss Software AG.....	582	159,469

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	4,672	\$336,072
#*Ω	9,200	38,276
	1,859	19,488
	2,351	75,519
	10,890	564,677
Ω	6,013	211,303
	899	48,090
	711	29,230
	4,196	177,879
*	11,253	46,230
#	5,249	12,064
	5,451	173,034
*	24,503	59,521
	1,323	20,249
	855	93,177
*	1,249	3,969
	3,969	170,170
	3,203	39,842
	7,837	530,386
	2,329	99,065
	1,665	50,064
	968	20,842
#Ω	20,019	120,476
	9,704	58,647
*	579	10,960
	432	19,548
	7,939	181,513
Ω	5,121	209,422
	2,162	107,530
	1,225	17,455
	1,053	73,545
	4,625	25,495
*	16,501	229,732
	841	68,678
	270	6,020
	3,707	192,884
*	9,565	104,594
*	5,454	320,106
	17,397	480,726
	4,442	157,507
	17,583	704,182
	5,211	531,256
	1,167	21,092
	2,864	101,273
*	11,190	108,618
	3,229	78,198
	1,853	9,802
	3,321	59,302
	351	11,603
#*	33,592	39,658
*	19,635	259,668
	6,422	192,794
	3,150	337,947
	1,280	91,903
	8,152	509,130
	2,484	59,879
	627	22,165
Ω	5,460	47,116
	1,884	26,560

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	8,541	\$266,729
Ω	1,984	95,809
	18,643	261,491
	7,399	337,579
	430	19,080
*	2,538	30,496
	6,182	143,363
	2,141	265,323
	31	21,922
	1,789	100,480
	10,132	270,487
*	8,316	690,059
	1,317	21,959
#*	1,120	10,941
#*	726	8,146
*	1,273	2,049
*	1,906	31,040
*	16,815	113,332
	11,878	68,874
	1,894	76,931
#*	902	88,160
	362	24,076
	249	15,517
*	7,913	80,739
	4,726	76,855
	819	38,496
	7,041	60,074
	72	12,081
	2,162	31,159
*	1,280	10,833
#	24,511	172,428
	966	23,873
*	3,537	80,044
	121	92,950
#	3,225	123,938
	3,326	53,704
	4,793	133,683
Ω	512	37,699
	206	36,899
*	548	7,151
#*	9,673	61,233
	2,333	219,274
	1,909	186,043
*	1,406	72,114
	3,966	277,911
	618	28,225
	4,913	288,452
	9,862	139,025
	3,604	122,437
	1,107	18,903
	3,030	32,572
*	24,505	342,992
	5,920	86,470
*Ω	18,141	260,081
	1,129	22,871
	70,904	437,597
	10,911	286,004
	362	6,849
	2,874	62,868

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
Vossloh AG.....	1,662	\$ 73,723
Wacker Chemie AG.....	1,790	194,073
Wacker Neuson SE.....	3,888	72,045
Washtec AG.....	1,525	52,613
* Westwing Group SE.....	1,156	10,419
Wuestenrot & Wuerttembergische AG.....	4,248	61,500
Zeal Network SE.....	1,075	35,472
TOTAL GERMANY.....		<u>16,638,705</u>
HONG KONG — (1.8%)		
* Aceso Life Science Group Ltd.....	202,400	4,027
Aeon Credit Service Asia Co. Ltd.....	12,000	8,256
* Aidigong Maternal & Child Health Ltd.....	248,000	2,375
Allied Group Ltd.....	206,000	42,074
Analogue Holdings Ltd.....	46,000	5,835
APAC Resources Ltd.....	13,098	1,543
# Apollo Future Mobility Group Ltd.....	20,600	1,346
Asia Financial Holdings Ltd.....	54,874	23,726
* Asia Standard International Group Ltd.....	98,940	5,002
ASMPT Ltd.....	34,600	333,903
Associated International Hotels Ltd.....	28,000	21,330
Bank of East Asia Ltd.....	114,736	130,473
* BOCOM International Holdings Co. Ltd.....	44,000	1,734
Bright Smart Securities & Commodities Group Ltd.....	114,000	20,129
Cafe de Coral Holdings Ltd.....	42,000	42,244
* Central Wealth Group Holdings Ltd.....	910,000	1,515
* Century City International Holdings Ltd.....	183,340	5,687
Chen Hsong Holdings.....	30,000	5,075
Chevalier International Holdings Ltd.....	4,000	2,364
* China Energy Development Holdings Ltd.....	652,000	5,988
China Motor Bus Co. Ltd.....	2,400	17,782
#* China Star Entertainment Ltd.....	180,000	18,138
* Chinese Estates Holdings Ltd.....	61,500	7,726
Chow Sang Sang Holdings International Ltd.....	49,000	53,400
* Chuang's Consortium International Ltd.....	100,000	5,205
CITIC Telecom International Holdings Ltd.....	196,000	69,888
#* C-Mer Eye Care Holdings Ltd.....	52,000	17,575
Convenience Retail Asia Ltd.....	50,000	4,159
#†† Convoy, Inc.....	516,000	2,066
* Cowell e Holdings, Inc.....	20,000	41,003
Ω Crystal International Group Ltd.....	51,000	19,359
* CSC Holdings Ltd.....	1,321,250	4,894
CSI Properties Ltd.....	859,543	9,570
Dah Sing Banking Group Ltd.....	52,928	31,818
Dah Sing Financial Holdings Ltd.....	17,806	35,860
Dickson Concepts International Ltd.....	14,500	8,195
Dynamic Holdings Ltd.....	10,000	9,693
Eagle Nice International Holdings Ltd.....	20,000	11,135
EC Healthcare.....	47,000	6,925
*†† EcoGreen International Group Ltd.....	38,000	1,732
Emperor International Holdings Ltd.....	140,333	6,379
* ENM Holdings Ltd.....	144,000	4,899
* Esprit Holdings Ltd.....	195,875	7,164
EuroEyes International Eye Clinic Ltd.....	8,000	5,074
Fairwood Holdings Ltd.....	10,500	11,004
Far East Consortium International Ltd.....	199,803	32,241
First Pacific Co. Ltd.....	272,000	103,316
*Ω FIT Hon Teng Ltd.....	153,000	18,288
*Ω Fosun Tourism Group.....	14,600	7,487

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
HONG KONG — (Continued)			
*Ω	Frontage Holdings Corp.....	90,000	\$ 18,509
	FSE Lifestyle Services Ltd.....	14,000	9,833
	Giordano International Ltd.....	160,000	41,966
	Glorious Sun Enterprises Ltd.....	72,000	7,629
*	Gold Fin Holdings.....	88,000	0
*	GR Life Style Company Ltd.....	96,000	3,587
	Great Eagle Holdings Ltd.....	28,630	42,147
	G-Resources Group Ltd.....	42,950	10,955
	Guotai Junan International Holdings Ltd.....	322,400	20,258
	Hang Lung Group Ltd.....	90,000	108,344
	Hanison Construction Holdings Ltd.....	27,198	2,350
	Hao Tian International Construction Investment Group Ltd.....	72,000	8,383
*	Harbour Centre Development Ltd.....	13,500	10,378
	HK Electric Investments & HK Electric Investments Ltd.....	106,500	66,057
	HKBN Ltd.....	100,500	41,764
	HKR International Ltd.....	100,386	15,969
	Hong Kong Ferry Holdings Co. Ltd.....	23,000	13,128
*	Hong Kong Technology Venture Co. Ltd.....	82,000	20,019
*	Hongkong & Shanghai Hotels Ltd.....	59,883	41,427
*	Hongkong Chinese Ltd.....	90,000	3,279
Ω	Honma Golf Ltd.....	30,500	12,920
	Hutchison Telecommunications Hong Kong Holdings Ltd.....	162,000	21,507
	Hysan Development Co. Ltd.....	68,000	117,367
*	IGG, Inc.....	95,000	33,814
Ω	Impro Precision Industries Ltd.....	88,000	28,132
	International Housewares Retail Co. Ltd.....	41,000	7,441
*	ITC Properties Group Ltd.....	1,760	116
	Jacobson Pharma Corp. Ltd.....	56,000	4,307
	Johnson Electric Holdings Ltd.....	48,937	64,175
	K Wah International Holdings Ltd.....	109,000	26,486
	Karrie International Holdings Ltd.....	136,000	7,959
	Kerry Logistics Network Ltd.....	53,000	58,886
	Kerry Properties Ltd.....	63,000	100,043
	Kowloon Development Co. Ltd.....	41,000	25,063
	KRP Development Holdings Ltd.....	34,000	3,550
*	Lai Sun Development Co. Ltd.....	45,912	3,820
*	Lai Sun Garment International Ltd.....	20,400	1,832
	Langham Hospitality Investments & Langham Hospitality Investments Ltd....	136,500	10,486
*††	Lerthai Group Ltd.....	24,000	0
	Lippo China Resources Ltd.....	58,600	5,703
	Liu Chong Hing Investment Ltd.....	30,000	19,285
	L'Occitane International SA.....	41,250	131,707
	Luk Fook Holdings International Ltd.....	34,000	84,233
	Lung Kee Bermuda Holdings.....	26,000	4,205
*	Magnificent Hotel Investment Ltd.....	336,000	3,004
	Man Wah Holdings Ltd.....	158,000	98,490
#*	MECOM Power & Construction Ltd.....	159,750	5,928
*††	MH Development NPV.....	40,000	0
	Miramar Hotel & Investment.....	21,000	27,359
	Modern Dental Group Ltd.....	43,000	19,578
*	Mongolian Mining Corp.....	48,000	51,972
*	NagaCorp Ltd.....	144,547	48,678
	New World Development Co. Ltd.....	126,000	154,432
††	NewOcean Energy Holdings Ltd.....	110,000	98
	Nissin Foods Co. Ltd.....	28,000	20,655
	NWS Holdings Ltd.....	179,000	155,537
	Oriental Watch Holdings.....	39,606	18,754
*	Oshidori International Holdings Ltd.....	700,200	16,968
	Pacific Basin Shipping Ltd.....	569,000	158,386

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	114,000	\$ 18,095
*	26,000	2,220
	34,000	11,228
	412,286	213,256
	94,000	10,448
	60,000	23,067
	96,000	18,560
	40,000	10,239
	70,000	11,289
#*	54,000	36,735
*	29,000	10,901
Ω	43,000	10,811
*	124,000	13,001
*Ω	120,600	336,682
	40,046	8,563
#*	41,000	29,181
*	116,000	72,083
*	5,544	628
*	190,000	18,970
	194,000	13,361
	103,000	156,286
#*	252,499	70,959
	43,000	21,479
*	200,000	6,534
	4,000	3,425
	55,000	72,535
	74,464	20,664
	89,000	30,538
	37,000	16,411
*	43,600	16,578
*	35,000	16,626
	112,000	11,746
#*	380,000	20,179
*	58,000	4,710
*	780,000	9,188
	330,000	12,192
	58,000	6,641
	29,901	34,564
	105,000	90,767
††	186,000	1,851
	148,000	11,311
	150,000	34,540
	10,000	5,128
	80,000	61,406
*	94,000	17,435
*Ω	25,119	1,260
	79,600	42,892
	18,300	105,993
*	52,000	6,160
	260,000	1,140
*	116,000	2,020
	14,000	21,183
	56,000	18,271
	114,000	94,509
	93,000	87,702
*	54,000	5,689
*	48,000	1,975
*	192,000	4,438
TOTAL HONG KONG		<u>5,291,702</u>

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
IRELAND — (0.4%)		
Bank of Ireland Group PLC.....	51,947	\$ 477,704
Cairn Homes PLC.....	61,426	94,247
Dalata Hotel Group PLC.....	15,666	81,306
FBD Holdings PLC.....	4,062	51,733
Glanbia PLC.....	20,272	363,052
*Ω Glenveagh Properties PLC.....	32,954	43,580
Irish Continental Group PLC.....	11,766	58,714
Kenmare Resources PLC.....	255	995
* Permanent TSB Group Holdings PLC.....	10,745	20,032
TOTAL IRELAND.....		<u>1,191,363</u>
ISRAEL — (1.1%)		
* Adgar Investment & Development Ltd.....	8,764	11,143
* Afcon Holdings Ltd.....	210	5,635
* AFI Properties Ltd.....	1,537	67,391
* Africa Israel Residences Ltd.....	738	39,200
* Allot Ltd.....	3,228	5,692
* Alrov Properties & Lodgings Ltd.....	854	30,245
* Arad Ltd.....	1,518	24,578
* Argo Properties NV.....	489	9,163
* Ashdod Refinery Ltd.....	1,014	23,475
* AudioCodes Ltd.....	4,889	54,708
* Aura Investments Ltd.....	17,282	49,126
* Automatic Bank Services Ltd.....	824	3,451
* Azorim-Investment Development & Construction Co. Ltd.....	17,951	75,291
* Bet Shemesh Engines Holdings 1997 Ltd.....	859	29,449
* BioLine RX Ltd.....	55,677	4,641
* Blue Square Real Estate Ltd.....	659	42,301
* Brack Capital Properties NV.....	398	21,850
* Brainsway Ltd., ADR.....	1,000	6,260
* Carasso Motors Ltd.....	2,736	12,037
* Cellcom Israel Ltd.....	9,478	39,011
* Clal Insurance Enterprises Holdings Ltd.....	6,615	102,926
* Danel Adir Yeoshua Ltd.....	595	51,505
* Delek Automotive Systems Ltd.....	6,324	37,837
* Delta Galil Ltd.....	1,096	50,590
* Dor Alon Energy in Israel 1988 Ltd.....	633	12,096
* Doral Group Renewable Energy Resources Ltd.....	6,320	14,081
* Duniec Brothers Ltd.....	200	10,244
* Electra Consumer Products 1970 Ltd.....	917	19,554
* Electra Real Estate Ltd.....	2,747	27,953
* Ellomay Capital Ltd.....	458	7,224
* Equital Ltd.....	2,723	77,507
* FMS Enterprises Migun Ltd.....	605	21,531
* Formula Systems 1985 Ltd.....	1,099	73,618
* Fox Wizel Ltd.....	738	52,295
* Gilat Satellite Networks Ltd.....	6,085	38,369
* Hagag Group Real Estate Development.....	1,534	5,832
* Hamat Group Ltd.....	1,543	5,056
* Hilan Ltd.....	1,842	102,387
* IDI Insurance Co. Ltd.....	960	28,672
* IES Holdings Ltd.....	375	23,488
* Ilex Medical Ltd.....	584	9,852
* Inrom Construction Industries Ltd.....	12,208	37,343
* Isracard Ltd.....	18,363	65,908
* Israel Canada T.R Ltd.....	14,745	49,732
* Israel Land Development Co. Ltd.....	2,893	25,769
* Isras Investment Co. Ltd.....	192	40,514
* Issta Ltd.....	883	17,369

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
* Kamada Ltd.....	3,545	\$ 20,097
Kardan Real Estate Enterprise & Development Ltd.....	6,298	6,867
Kenon Holdings Ltd.....	1,856	45,833
Kerur Holdings Ltd.....	747	13,649
* Klil Industries Ltd.....	43	2,253
Lahav L.R. Real Estate Ltd.....	6,763	6,366
Lapidoth Capital Ltd.....	1,304	19,561
Levinstein Properties Ltd.....	555	10,353
M Yochananof & Sons Ltd.....	507	22,727
Magic Software Enterprises Ltd.....	2,800	28,397
Malam - Team Ltd.....	1,290	16,981
Matrix IT Ltd.....	4,254	80,089
Max Stock Ltd.....	6,828	13,926
Maytronics Ltd.....	3,730	40,924
Mediterranean Towers Ltd.....	10,111	25,967
Mega Or Holdings Ltd.....	3,618	82,680
Meitav Investment House Ltd.....	3,065	13,103
Menora Mivtachim Holdings Ltd.....	2,811	70,615
Meshulam Levinstein Contracting & Engineering Ltd.....	119	9,612
Migdal Insurance & Financial Holdings Ltd.....	45,399	50,276
* Mivtach Shamir Holdings Ltd.....	1,009	29,489
Naphtha Israel Petroleum Corp. Ltd.....	5,642	28,192
Nawi Brothers Ltd.....	3,445	22,157
* Nayax Ltd.....	560	13,676
* Neto Malinda Trading Ltd.....	862	11,507
* Neto ME Holdings Ltd.....	211	3,392
Next Vision Stabilized Systems Ltd.....	2,195	23,472
Novolog Ltd.....	34,768	13,709
Oil Refineries Ltd.....	269,871	93,083
One Software Technologies Ltd.....	4,143	52,086
Palram Industries 1990 Ltd.....	847	8,953
* Partner Communications Co. Ltd.....	18,545	85,747
Paz Oil Co. Ltd.....	1,014	83,336
* Perion Network Ltd.....	460	13,647
Plasson Industries Ltd.....	468	17,864
Prashkovsky Investments & Construction Ltd.....	540	12,102
* Priortech Ltd.....	1,206	46,835
Rami Levy Chain Stores Hashikma Marketing 2006 Ltd.....	1,016	56,834
Raval Ics Ltd.....	2,775	2,349
Retailors Ltd.....	1,655	32,867
* Sano-Brunos Enterprises Ltd.....	278	21,246
* Scope Metals Group Ltd.....	872	27,040
* Shikun & Binui Ltd.....	4,675	12,199
* Shufersal Ltd.....	5,754	30,873
Summit Real Estate Holdings Ltd.....	4,733	62,638
Tadiran Group Ltd.....	324	21,514
Ω Tamar Petroleum Ltd.....	7,885	39,667
Tel Aviv Stock Exchange Ltd.....	10,261	63,573
Telsys Ltd.....	526	34,355
Tiv Taam Holdings 1 Ltd.....	7,339	10,229
Turpaz Industries Ltd.....	2,865	10,181
Victory Supermarket Chain Ltd.....	648	7,040
YD More Investments Ltd.....	996	2,372
YH Dimri Construction & Development Ltd.....	721	53,139
TOTAL ISRAEL.....		<u>3,191,538</u>
ITALY — (4.3%)		
A2A SpA.....	215,174	426,618
ACEA SpA.....	5,746	90,675

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
* Aeffe SpA.....	7,022	\$ 6,914
Amplifon SpA.....	5,606	182,972
Ω Anima Holding SpA.....	28,709	129,577
# Aquafil SpA.....	3,880	13,544
Arnoldo Mondadori Editore SpA.....	22,214	56,934
Ascopiave SpA.....	9,023	21,867
* Avio SpA.....	1,784	15,832
Azimut Holding SpA.....	14,086	392,699
Banca Generali SpA.....	7,319	279,021
Banca IFIS SpA.....	3,794	65,670
Banca Mediolanum SpA.....	10,055	102,900
* Banca Monte dei Paschi di Siena SpA.....	72,161	253,266
Banca Popolare di Sondrio SPA.....	70,355	534,558
Banca Profilo SpA.....	12,870	2,848
Ω Banca Sistema SpA.....	3,568	4,964
Banco BPM SpA.....	177,708	958,786
Banco di Desio e della Brianza SpA.....	5,000	20,780
BasicNet SpA.....	3,725	17,994
Ω BFF Bank SpA.....	17,862	193,028
Biesse SpA.....	2,760	36,249
BPER Banca.....	148,501	535,623
Brembo SpA.....	20,309	250,142
Brunello Cucinelli SpA.....	4,707	466,637
Buzzi SpA.....	13,612	462,661
Cairo Communication SpA.....	12,430	24,171
Ω Carel Industries SpA.....	5,856	141,809
Cementir Holding NV.....	6,965	74,695
* CIR SpA-Compagnie Industriali.....	101,938	46,747
Credito Emiliano SpA.....	13,446	122,230
d'Amico International Shipping SA.....	14,895	99,436
Danieli & C Officine Meccaniche SpA.....	6,860	166,502
Danieli & C Officine Meccaniche SpA.....	1,875	63,583
Datalogic SpA.....	2,601	16,989
De' Longhi SpA.....	7,163	232,003
# Digital Bros SpA.....	371	4,143
Ω doValue SpA.....	7,910	20,949
Elica SpA.....	3,365	8,411
Emak SpA.....	17,016	19,294
Ω Enav SpA.....	24,013	88,870
ERG SpA.....	377	11,055
Esprinet SpA.....	3,078	17,623
* Eurotech SpA.....	5,018	11,945
Fila SpA.....	1,845	17,466
#* Fincantieri SpA.....	58,307	30,861
FNM SpA.....	21,790	10,409
* Garofalo Health Care SpA.....	3,478	18,201
#* Geox SpA.....	8,460	6,930
GPI SpA.....	785	7,923
Gruppo MutuiOnline SpA.....	2,280	78,708
Hera SpA.....	110,093	387,818
IMMSI SpA.....	26,564	17,435
Intercos SpA.....	679	10,615
Interpump Group SpA.....	9,210	455,264
Iren SpA.....	72,748	152,681
Italgas SpA.....	62,966	358,994
Italmobiliare SpA.....	1,795	53,468
* Iveco Group NV.....	26,294	280,593
# IVS Group SA.....	4,434	26,893
Leonardo SpA.....	54,790	956,308

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
LU-VE SpA.....	909	\$ 22,929
Maire Tecnimont SpA.....	20,289	105,442
#*†† Mariella Burani Fashion Group SpA.....	422	0
MFE-MediaForEurope NV, Class A.....	26,230	66,854
* Newlat Food SpA.....	1,779	15,376
Openjobmetis SpA agenzia per il lavoro.....	845	14,689
Orsero SpA.....	1,122	21,030
Ω OVS SpA.....	28,187	67,142
Pharmanutra SpA.....	513	34,324
Piaggio & C SpA.....	22,030	73,233
Ω Piovan SpA.....	1,011	10,905
Ω Pirelli & C SpA.....	38,861	210,604
Ω RAI Way SpA.....	12,339	67,470
Reply SpA.....	3,638	498,808
Rizzoli Corriere Della Sera Mediagroup SpA.....	22,611	18,430
* Sabaf SpA.....	1,277	24,418
#* Safilo Group SpA.....	25,816	30,883
Salcef Group SpA.....	457	11,619
Salvatore Ferragamo SpA.....	4,286	54,667
Sanlorenzo SpA.....	1,680	80,143
Saras SpA.....	96,405	163,226
Sesa SpA.....	768	104,208
* Sogefi SpA.....	8,720	17,652
SOL SpA.....	4,883	140,535
* Somec SpA.....	249	7,172
Spaxs SpA.....	8,205	45,257
Tamburi Investment Partners SpA.....	12,603	123,063
Ω Technogym SpA.....	19,877	196,837
* Telecom Italia SpA.....	974,256	293,357
* Tod's SpA.....	855	31,344
#Ω Unieuro SpA.....	2,055	21,480
Unipol Gruppo SpA.....	49,828	309,412
UnipolSai Assicurazioni SpA.....	35,882	94,951
Webuild SpA.....	26,915	56,613
# Wiit SpA.....	741	14,774
Zignago Vetro SpA.....	4,325	63,186
TOTAL ITALY.....		12,675,814
JAPAN — (23.8%)		
&Do Holdings Co. Ltd.....	600	4,662
77 Bank Ltd.....	7,100	170,778
A&D HOLON Holdings Co. Ltd.....	3,000	41,303
* Access Co. Ltd.....	1,400	7,718
Achilles Corp.....	1,800	19,213
Adastria Co. Ltd.....	1,840	42,892
ADEKA Corp.....	10,300	201,537
Ad-sol Nissin Corp.....	1,200	12,860
Adtec Plasma Technology Co. Ltd.....	800	8,143
Advan Group Co. Ltd.....	3,100	22,892
Adventure, Inc.....	300	9,877
Aeon Delight Co. Ltd.....	2,100	53,791
# Aeon Fantasy Co. Ltd.....	800	13,731
AEON Financial Service Co. Ltd.....	15,200	138,436
Aeon Hokkaido Corp.....	4,800	31,093
Aeon Kyushu Co. Ltd.....	800	16,813
Aeria, Inc.....	2,100	4,624
AFC-HD AMS Life Science Co. Ltd.....	1,400	8,759
Agro-Kanesho Co. Ltd.....	900	8,374
# Ahresty Corp.....	2,700	13,421

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,800	\$ 63,791
	5,500	127,440
	5,600	42,128
	4,896	86,431
	1,500	34,497
	900	17,492
	6,800	38,663
	43,200	108,309
	2,800	91,374
	1,800	35,982
	3,500	14,707
	1,000	8,341
#	1,800	22,155
	6,170	57,575
	1,200	15,383
	5,200	43,977
	800	14,339
	3,500	12,126
	1,100	19,716
*	14,000	10,779
	2,400	32,961
	800	14,599
	2,600	25,057
	2,200	16,025
	1,400	10,471
*	18,800	14,358
#	2,400	33,049
	500	5,200
	500	10,530
	23,000	170,695
	2,000	24,191
	2,310	44,983
	7,200	165,921
	300	9,045
#	1,600	17,250
	2,400	44,215
	5,900	52,026
#*	12,200	5,865
	11,000	43,682
	15,600	123,531
	500	9,611
	5,300	42,181
	5,900	71,073
	3,200	22,437
#	7,000	153,880
	1,800	5,621
	2,600	19,266
	3,600	79,906
	7,039	80,607
	4,600	91,527
	10,200	142,031
	1,000	17,364
	2,000	58,687
	4,000	30,437
	3,800	71,104
	900	4,188
	1,000	5,356
	4,000	151,007
	1,600	14,159

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	6,600	\$38,995
	1,200	25,096
	1,700	7,181
	1,100	7,014
	1,400	38,947
	1,300	38,905
	700	2,743
	4,100	22,002
	3,300	44,286
	3,200	43,253
	400	8,503
#*	4,000	13,946
	900	12,904
	8,800	95,666
	2,800	27,339
	1,300	8,014
	4,000	38,370
	4,200	70,446
	2,600	71,925
#	1,900	11,328
	4,900	50,459
	5,100	60,538
#	2,000	35,063
	1,300	48,881
	2,500	33,031
	7,000	55,803
#	600	7,032
	600	13,272
	800	11,938
	1,400	59,815
	4,200	51,197
	9,800	42,171
	6,600	94,181
	3,800	67,201
#*	900	24,299
	8,800	82,029
	3,000	57,980
#	1,000	8,781
	1,100	17,673
	4,900	12,433
	1,500	11,798
	1,300	19,099
	5,284	52,635
#	5,400	17,241
	1,800	27,312
#	800	24,267
#	500	10,585
	1,300	98,650
	1,700	20,679
	2,600	36,967
	1,000	14,243
	600	10,632
#	2,000	10,946
	2,600	17,053
	1,100	11,175
	5,000	43,112
	1,800	32,987
#	600	5,049
#	5,600	25,704

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,600	\$ 52,810
	3,400	63,614
	1,400	24,030
	900	15,300
#	600	4,701
#	4,200	38,624
	3,100	25,016
	7,400	43,175
	1,700	16,591
	1,800	20,545
	900	14,634
	4,400	26,757
*	22,200	50,915
	1,900	35,551
	3,306	47,293
	2,100	42,379
	3,200	26,140
	2,500	47,139
	1,400	18,914
	700	12,276
	19,000	134,540
	17,400	123,719
	5,200	66,148
	2,000	9,744
	1,000	7,948
	6,400	28,244
	27,800	176,316
	5,600	98,745
	400	10,647
	3,800	19,506
	9,700	49,818
	8,600	36,734
	9,200	147,084
#	2,200	24,373
	4,560	23,874
	2,900	35,861
*	8,200	6,649
	800	9,816
	2,600	16,856
	2,800	28,170
	3,048	32,961
	2,600	25,106
	11,900	89,312
	3,100	67,460
	1,700	23,068
	1,800	23,340
#	1,200	9,804
*	1,400	12,320
	1,400	55,669
	5,000	23,644
	1,200	9,203
	7,300	33,819
*	12,000	16,684
	1,300	7,077
	3,300	49,542
	3,400	26,775
	12,900	126,383
	3,000	33,298
	900	4,542

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Daido Metal Co. Ltd.....	5,500	\$ 20,348
Daido Steel Co. Ltd.....	18,500	192,777
Daihatsu Diesel Manufacturing Co. Ltd.....	2,400	20,917
Daihen Corp.....	2,200	104,246
Daiho Corp.....	1,400	36,773
Dai-Ichi Cutter Kogyo KK.....	900	8,377
Daiichi Jitsugyo Co. Ltd.....	3,000	38,332
Daiichi Kensetsu Corp.....	1,100	13,487
Daiichi Kigenso Kagaku-Kogyo Co. Ltd.....	2,500	16,580
Daichikosho Co. Ltd.....	8,200	112,339
Daiken Medical Co. Ltd.....	2,800	10,078
Daiki Aluminium Industry Co. Ltd.....	3,900	33,031
# Daikoku Denki Co. Ltd.....	1,200	30,383
Daikokutenbussan Co. Ltd.....	800	45,286
Daikyonishikawa Corp.....	4,200	21,018
Dainichiseika Color & Chemicals Manufacturing Co. Ltd.....	3,200	59,496
# Daio Paper Corp.....	9,700	73,063
Daiseki Co. Ltd.....	5,076	145,137
Daishi Hokuetsu Financial Group, Inc.....	4,600	127,487
Daishinku Corp.....	3,200	19,759
Daisue Construction Co. Ltd.....	500	4,860
# Daito Bank Ltd.....	1,000	5,064
Daito Pharmaceutical Co. Ltd.....	3,295	43,988
Daitron Co. Ltd.....	1,600	32,454
Daiwa Industries Ltd.....	4,300	45,868
Daiwabo Holdings Co. Ltd.....	10,700	232,668
DCM Holdings Co. Ltd.....	12,300	114,580
# DD GROUP Co. Ltd.....	1,100	11,650
Dear Life Co. Ltd.....	5,600	38,556
DeNA Co. Ltd.....	11,000	111,061
Denka Co. Ltd.....	9,300	162,175
Densan System Holdings Co. Ltd.....	1,300	26,063
Dentsu Soken, Inc.....	800	29,869
Denyo Co. Ltd.....	2,000	30,843
Dexerials Corp.....	7,600	219,020
Diamond Electric Holdings Co. Ltd.....	600	2,839
DIC Corp.....	10,500	198,169
Digital Arts, Inc.....	1,100	37,705
Digital Hearts Holdings Co. Ltd.....	1,200	8,340
Digital Holdings, Inc.....	1,900	16,088
Digital Information Technologies Corp.....	800	9,446
Dip Corp.....	4,800	81,975
Direct Marketing MiX, Inc.....	3,000	8,881
DKK Co. Ltd.....	1,600	25,375
DKS Co. Ltd.....	1,200	20,524
DMG Mori Co. Ltd.....	13,800	276,325
Doshisha Co. Ltd.....	2,900	43,668
Double Standard, Inc.....	600	6,631
Doutor Nichires Holdings Co. Ltd.....	4,112	60,714
Dowa Holdings Co. Ltd.....	6,200	216,227
# Drecom Co. Ltd.....	2,400	14,498
DTS Corp.....	4,800	118,058
Duskin Co. Ltd.....	4,400	102,161
DyDo Group Holdings, Inc.....	1,800	36,147
Eagle Industry Co. Ltd.....	4,100	47,495
# EAT & Holdings Co. Ltd.....	1,200	17,363
Ebara Foods Industry, Inc.....	800	15,924
Ebara Jitsugyo Co. Ltd.....	1,800	36,925
Ebase Co. Ltd.....	3,100	15,158

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Eco's Co. Ltd.....	800	\$ 13,315
# EDION Corp.....	10,500	115,619
EF-ON, Inc.....	2,280	7,107
eGuarantee, Inc.....	4,000	52,135
E-Guardian, Inc.....	400	4,255
Ehime Bank Ltd.....	4,800	34,350
# Eidai Co. Ltd.....	3,000	4,777
Eiken Chemical Co. Ltd.....	3,800	47,363
Eizo Corp.....	2,000	69,059
EJ Holdings, Inc.....	1,200	14,069
Elan Corp.....	3,700	26,531
Elecom Co. Ltd.....	6,500	75,595
Elematec Corp.....	2,800	33,903
EM Systems Co. Ltd.....	4,700	22,366
en Japan, Inc.....	4,100	75,774
Endo Lighting Corp.....	1,700	16,262
Enomoto Co. Ltd.....	1,000	10,867
# Enplas Corp.....	1,000	81,250
Envipro Holdings, Inc.....	1,400	5,808
# eRex Co. Ltd.....	2,800	15,573
* ES-Con Japan Ltd.....	4,600	31,649
Eslead Corp.....	1,000	23,669
ESPEC Corp.....	2,400	40,874
Exedy Corp.....	3,400	65,231
EXEO Group, Inc.....	9,600	214,407
Ezaki Glico Co. Ltd.....	6,500	190,180
F&M Co. Ltd.....	1,000	13,036
FALCO HOLDINGS Co. Ltd.....	1,400	20,348
Fancl Corp.....	5,900	93,171
FCC Co. Ltd.....	4,400	57,323
* FDK Corp.....	2,600	11,665
Feed One Co. Ltd.....	3,920	23,502
Ferrotec Holdings Corp.....	6,400	123,433
Fibergate, Inc.....	1,100	7,188
FIDEA Holdings Co. Ltd.....	3,050	33,347
Financial Partners Group Co. Ltd.....	6,100	69,960
FINDEX, Inc.....	1,700	12,343
First Bank of Toyama Ltd.....	4,700	26,596
First Juken Co. Ltd.....	900	6,801
Fixstars Corp.....	3,000	34,332
FJ Next Holdings Co. Ltd.....	3,100	26,142
Focus Systems Corp.....	1,700	12,212
Food & Life Cos. Ltd.....	12,500	250,130
Forum Engineering, Inc.....	2,400	13,258
Foster Electric Co. Ltd.....	3,400	24,982
FP Corp.....	5,300	102,681
France Bed Holdings Co. Ltd.....	3,800	35,958
* FreakOut Holdings, Inc.....	800	3,912
Freebit Co. Ltd.....	2,000	20,437
Freund Corp.....	1,700	8,901
F-Tech, Inc.....	1,600	7,047
FTGroup Co. Ltd.....	1,100	9,521
Fudo Tetra Corp.....	1,930	30,478
Fuji Corp.....	10,200	172,823
Fuji Corp.....	1,600	19,225
Fuji Corp. Ltd.....	5,200	25,447
Fuji Kosan Co. Ltd.....	900	12,239
Fuji Kyuko Co. Ltd.....	2,800	82,764
Fuji Media Holdings, Inc.....	3,400	40,279

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
#	Fuji Oil Co. Ltd.....	8,300 \$ 21,263
	Fuji Oil Holdings, Inc.....	5,400 86,502
	Fuji Pharma Co. Ltd.....	2,000 26,636
	Fuji Seal International, Inc.....	6,000 70,757
	Fujiibo Holdings, Inc.....	1,500 43,331
	Fujicco Co. Ltd.....	2,800 38,431
	Fujikura Composites, Inc.....	4,200 41,508
	Fujikura Kasei Co. Ltd.....	4,200 13,025
	Fujikura Ltd.....	24,800 203,869
	Fujimi, Inc.....	6,000 120,239
	Fujimori Kogyo Co. Ltd.....	1,400 38,666
*	Fujita Kanko, Inc.....	400 18,154
#	Fujitsu General Ltd.....	5,200 76,191
	Fujiya Co. Ltd.....	1,700 28,555
	FuKoKu Co. Ltd.....	1,200 11,722
	Fukuda Corp.....	1,000 37,006
	Fukuda Denshi Co. Ltd.....	2,800 149,300
	Fukui Bank Ltd.....	2,700 31,472
	Fukui Computer Holdings, Inc.....	1,900 33,536
	Fukushima Galilei Co. Ltd.....	1,600 55,727
	Fukuyama Transporting Co. Ltd.....	2,500 69,143
	FULLCAST Holdings Co. Ltd.....	1,600 19,317
	Fumakilla Ltd.....	1,500 11,714
	Funai Soken Holdings, Inc.....	4,760 82,879
	Furukawa Battery Co. Ltd.....	2,400 14,903
	Furukawa Co. Ltd.....	4,100 53,742
	Furukawa Electric Co. Ltd.....	8,000 145,524
	Furuno Electric Co. Ltd.....	3,500 50,285
	Furuya Metal Co. Ltd.....	400 24,819
	Furyu Corp.....	4,000 36,260
	Fuso Chemical Co. Ltd.....	2,000 56,320
	Fuso Pharmaceutical Industries Ltd.....	1,100 16,466
	Futaba Corp.....	5,300 18,490
	Futaba Industrial Co. Ltd.....	8,700 52,432
	Future Corp.....	4,100 48,661
	Fuyo General Lease Co. Ltd.....	700 62,598
	G-7 Holdings, Inc.....	4,000 34,100
*	GA Technologies Co. Ltd.....	1,200 11,500
	Gakken Holdings Co. Ltd.....	4,500 31,101
	Gakkyusha Co. Ltd.....	1,000 13,991
	Gecoss Corp.....	2,000 15,879
	Genki Sushi Co. Ltd.....	1,600 43,395
	Genky DrugStores Co. Ltd.....	1,000 45,498
	Geo Holdings Corp.....	2,300 37,578
	Gift Holdings, Inc.....	1,200 24,029
*	giftee, Inc.....	1,200 13,165
	Giken Ltd.....	1,200 17,601
	GL Sciences, Inc.....	1,300 25,307
	GLOBERIDE, Inc.....	2,200 30,964
	Glory Ltd.....	5,400 111,572
	GMO Financial Gate, Inc.....	600 41,296
	GMO Financial Holdings, Inc.....	4,400 22,486
	GMO GlobalSign Holdings KK.....	400 7,633
	GMO internet group, Inc.....	6,000 108,134
*	GNI Group Ltd.....	3,900 69,901
	Godo Steel Ltd.....	1,600 55,962
	Goldcrest Co. Ltd.....	2,590 41,306
#	Golf Digest Online, Inc.....	1,000 4,157
	Gree, Inc.....	8,100 32,223

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,700	\$ 24,358
	9,000	129,805
	1,000	15,966
	3,300	41,019
	700	17,476
*	4,700	79,018
	47,600	234,725
	2,200	80,412
	7,100	131,988
	11,700	125,264
	400	5,856
	1,400	14,549
	1,000	34,417
	600	12,951
#	800	13,401
#	1,000	41,399
	1,600	47,441
	2,200	61,257
	800	5,457
	4,200	153,621
	2,100	41,426
	2,400	29,820
#	2,500	14,782
	1,100	26,657
	1,400	12,698
	17,510	141,405
	6,200	92,119
	3,200	84,603
	3,500	52,270
*	1,000	8,507
	2,400	41,807
	1,800	36,282
	3,300	34,729
*	33,400	113,713
	1,400	62,126
	1,200	11,412
	1,100	13,434
#	1,100	50,320
	34,000	228,150
	2,000	10,488
	6,100	16,372
	4,200	27,888
	20,400	125,874
	1,000	8,185
	1,700	22,842
	800	19,778
	2,400	57,859
#	1,200	20,704
	19,500	87,000
	2,400	38,485
	1,200	14,234
	3,300	22,656
	2,400	71,408
#	14,600	138,034
	2,800	49,886
	15,600	165,267
	400	3,862
#*	18,900	92,416
#	1,800	14,716

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,800	\$ 34,156
	4,000	22,813
	2,670	29,995
	5,300	42,112
	6,600	81,019
	2,000	62,388
	1,300	17,411
	2,900	63,833
#	2,200	11,553
	3,300	23,303
	24,900	96,571
	3,400	57,206
	2,800	13,135
	300	13,223
	14,400	38,387
	700	11,200
	8,700	34,466
	1,100	5,464
	3,100	33,154
	7,100	37,322
	1,500	37,788
	1,950	22,191
	500	6,379
	4,000	80,046
	5,100	30,462
	8,900	77,726
	2,100	12,031
	1,700	37,744
	2,700	11,882
	901	3,953
	3,600	10,873
	1,100	18,154
	6,400	152,920
	1,700	17,375
#	5,800	126,205
	700	6,016
	800	13,325
	3,000	31,749
	1,600	21,736
	3,900	64,753
	2,400	29,970
	7,200	40,699
	1,500	17,733
	1,700	41,357
	1,600	12,074
#	1,200	9,070
	1,400	17,067
	400	5,581
#	1,000	10,694
	3,200	74,833
#	900	12,394
	2,200	23,417
#	500	27,445
	2,500	19,765
	1,400	18,633
	4,400	47,018
*	6,200	17,360
	3,600	29,680
	1,700	12,156

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	5,500	\$ 58,905
	900	45,981
	3,400	95,266
	4,500	45,823
	2,900	41,598
	1,300	19,509
*	300	1,496
	500	17,291
	20,900	142,160
	3,700	87,101
#	5,148	16,658
	9,600	43,860
	2,800	107,259
*	1,300	17,074
	6,700	79,467
*	1,100	11,954
	2,299	10,959
	4,400	75,647
#	1,600	16,351
*	19,200	30,328
	1,700	21,127
	7,700	116,358
#	2,900	9,680
*	500	8,156
	1,100	6,537
	8,700	77,632
	8,700	147,011
	3,570	18,090
	3,700	150,508
	900	7,111
	1,600	54,773
	1,000	17,853
	9,300	98,560
	5,700	93,811
	1,600	35,611
	5,400	23,097
	5,200	52,452
	1,200	11,101
	2,000	51,667
	1,500	11,052
	3,500	88,328
	4,100	15,207
	5,700	260,569
	1,100	30,065
#*	800	28,002
	2,110	7,985
	1,700	47,931
	1,600	25,264
	2,500	18,125
	1,200	19,089
	1,100	16,706
	2,200	7,886
#*	1,100	9,282
	2,600	36,038
	1,900	31,709
	5,800	76,925
	6,800	21,107
	1,200	21,469
	1,900	25,121

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,700	\$ 11,136
	3,600	100,931
	5,000	104,470
	23,070	112,192
	2,300	35,137
	400	10,163
	1,800	83,322
	5,500	135,411
	8,200	93,277
	2,700	63,765
	1,100	19,163
#	4,000	16,944
	1,800	51,121
	3,600	47,337
	3,200	33,795
	800	16,638
	1,800	5,041
	4,200	80,224
	11,100	114,153
	6,500	158,063
	1,800	17,790
	9,505	147,368
	500	11,537
#	1,000	9,886
	3,600	21,546
*	900	13,188
*	2,000	23,922
*	3,100	3,769
#	700	59,324
	2,700	31,098
	6,500	80,812
	2,500	81,519
	1,600	16,578
	600	30,832
	1,300	32,194
	1,600	70,610
	4,100	41,431
#	1,600	15,164
	16,700	81,751
	2,000	23,828
	1,600	9,190
	1,900	43,590
	4,500	70,126
	1,500	12,135
	3,300	16,293
	3,000	17,835
	1,200	20,735
	3,100	66,194
#	1,100	25,979
*	1,600	16,528
	1,000	15,275
	700	15,022
	7,900	64,590
	7,900	89,040
*	900	8,063
	4,700	48,091
	3,600	21,103
*	899	17,739
	2,700	71,724

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,300	\$ 20,111
	400	12,130
#	5,300	26,939
	10,800	173,929
	4,200	23,381
	1,200	27,283
	5,200	99,670
#	800	23,940
	3,600	80,664
	4,700	42,126
	1,760	5,027
	2,900	24,123
*	53,700	147,364
	8,000	76,613
	2,900	38,580
	800	7,983
#	9,500	48,203
	5,700	36,312
	6,500	87,455
#	600	6,779
	500	13,417
	3,900	19,232
	800	66,805
	2,000	12,701
	19,400	176,311
	2,400	19,300
*	2,600	5,868
	4,300	111,912
	10,467	60,021
	1,800	38,316
	6,000	114,853
	2,000	48,868
	1,000	6,528
	4,500	97,154
	2,000	69,347
	900	20,642
	2,900	41,684
	1,600	23,925
	3,800	52,013
	2,600	17,887
	1,500	40,208
	4,500	54,368
	3,900	160,256
	5,000	15,763
#	5,600	16,561
#	900	4,942
	5,000	190,190
	20,400	129,817
	500	16,700
	2,400	11,866
	900	13,764
	3,100	22,017
*	25,200	70,490
	2,300	58,408
	500	19,261
*	1,600	13,565
	8,200	10,766
	1,600	16,335
#	1,600	5,565

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,900	\$ 14,631
	4,700	89,012
#	2,500	36,426
	1,600	21,361
#	700	12,124
	2,200	33,882
	12,400	214,921
	5,600	30,243
	2,800	61,039
#	2,100	22,441
	2,400	21,426
	2,800	113,413
	1,100	22,262
	5,600	48,750
	10,000	138,922
	1,500	30,627
	1,800	34,015
	1,900	21,856
	2,600	29,609
	5,853	115,798
	7,200	183,453
	1,400	23,248
#	1,200	15,234
#	11,600	74,036
	900	180,077
#	400	893
	1,400	27,021
	1,600	44,174
	3,300	16,748
	600	5,068
	2,125	39,549
	3,400	19,404
	16,500	92,697
	700	7,669
	500	20,111
	4,000	88,900
	5,200	57,192
	1,200	26,459
	8,900	74,630
	2,100	63,539
#*	900	7,668
	3,300	14,448
	2,400	10,143
	800	16,338
*	1,500	47,031
	1,500	7,100
	2,100	67,806
	5,400	84,690
	4,600	82,457
	1,400	13,947
#	1,700	9,245
	3,400	92,608
	5,000	39,409
	9,100	180,028
	1,200	14,091
#	4,100	18,739
	900	20,027
	1,500	10,123
	7,200	104,559

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* MetaReal Corp.....	700	\$ 5,866
METAWATER Co. Ltd.....	3,600	52,464
Micronics Japan Co. Ltd.....	3,600	106,896
# Midac Holdings Co. Ltd.....	1,100	13,705
Mie Kotsu Group Holdings, Inc.....	5,900	25,120
Mikuni Corp.....	2,700	8,942
Milbon Co. Ltd.....	3,000	71,693
MIMAKI ENGINEERING Co. Ltd.....	1,900	11,840
Mimasu Semiconductor Industry Co. Ltd.....	2,319	49,980
# Ministop Co. Ltd.....	1,800	18,569
Mirai Industry Co. Ltd.....	700	21,923
Miraial Co. Ltd.....	1,100	11,037
Mirait One Corp.....	11,100	146,653
Mirarth Holdings, Inc.....	14,600	48,923
Miroku Jyoho Service Co. Ltd.....	2,800	34,670
Mitani Corp.....	4,800	64,155
Mitani Sangyo Co. Ltd.....	3,900	10,665
Mitani Sekisan Co. Ltd.....	1,200	41,231
Mito Securities Co. Ltd.....	10,500	33,066
Mitsuba Corp.....	5,000	36,818
Mitsubishi Kakoki Kaisha Ltd.....	1,000	24,503
Mitsubishi Logisnext Co. Ltd.....	4,000	41,428
Mitsubishi Logistics Corp.....	4,600	142,090
Mitsubishi Materials Corp.....	10,700	195,890
Mitsubishi Paper Mills Ltd.....	6,500	27,013
Mitsubishi Pencil Co. Ltd.....	4,300	58,472
Mitsubishi Research Institute, Inc.....	1,100	36,872
Mitsubishi Shokuhin Co. Ltd.....	1,900	64,593
Mitsubishi Steel Manufacturing Co. Ltd.....	2,300	25,552
Mitsuboshi Belting Ltd.....	2,700	90,066
Mitsui DM Sugar Holdings Co. Ltd.....	1,800	41,360
Mitsui E&S Co. Ltd.....	9,400	48,320
# Mitsui High-Tec, Inc.....	2,100	96,929
# Mitsui Matsushima Holdings Co. Ltd.....	1,100	21,321
Mitsui Mining & Smelting Co. Ltd.....	7,000	216,407
Mitsui-Soko Holdings Co. Ltd.....	2,100	70,142
Mitsuuroko Group Holdings Co. Ltd.....	4,400	45,908
MIXI, Inc.....	4,400	75,473
Miyaji Engineering Group, Inc.....	1,800	43,539
Miyazaki Bank Ltd.....	2,000	37,822
Miyoshi Oil & Fat Co. Ltd.....	1,100	9,949
Mizuho Leasing Co. Ltd.....	3,000	108,722
Mizuho Medy Co. Ltd.....	600	14,198
Mizuno Corp.....	2,000	59,665
Mochida Pharmaceutical Co. Ltd.....	2,600	58,783
* Modec, Inc.....	3,200	49,973
Molitec Steel Co. Ltd.....	3,900	7,627
Monex Group, Inc.....	17,100	88,993
Monogatari Corp.....	3,600	126,938
# MORESCO Corp.....	1,100	10,872
Morinaga & Co. Ltd.....	9,400	179,407
Morinaga Milk Industry Co. Ltd.....	10,000	204,785
Moriroku Holdings Co. Ltd.....	900	17,055
Morita Holdings Corp.....	3,900	42,117
Morito Co. Ltd.....	2,600	25,654
Morozoff Ltd.....	1,500	40,980
# Mortgage Service Japan Ltd.....	1,200	4,248
Mory Industries, Inc.....	900	29,096
MrMax Holdings Ltd.....	4,600	19,734

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,600	\$ 12,710
	4,700	31,796
	1,000	30,602
	5,800	65,832
	4,100	77,243
	2,400	46,130
	2,200	8,160
	1,500	34,981
	2,100	31,827
	2,100	32,227
	12,200	199,478
	1,600	24,378
#	800	38,640
	700	11,658
	3,300	12,245
	700	8,335
	600	12,769
	9,300	152,202
	200	8,747
	3,500	20,770
#	7,996	75,669
	10,200	198,900
	4,000	72,353
	1,400	20,320
	900	22,419
	6,300	101,740
	9,700	157,713
	3,800	27,212
	1,000	14,104
#*	6,200	8,286
#	6,300	94,920
*	500	4,647
	600	6,589
	25,100	207,217
	1,300	14,306
	4,000	9,013
	6,700	156,609
	1,500	17,647
	5,900	51,565
	1,800	33,569
	3,300	66,295
	3,400	57,821
	1,430	34,553
	1,400	13,355
	2,700	22,298
	600	22,307
	1,050	14,627
	3,200	20,396
#	5,600	11,587
	1,900	17,640
	3,100	94,478
	30,000	180,326
	6,100	28,469
	11,000	87,372
	1,700	6,529
	1,400	12,559
	400	8,643
#*	800	7,822
	6,200	45,516

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	4,200	\$ 21,888
	6,900	148,230
	7,000	107,464
	4,600	27,040
	1,700	11,516
	1,800	26,691
	1,100	11,334
	1,200	36,463
	1,300	17,306
*	2,900	26,341
*	32,300	27,702
	700	8,300
	8,400	26,837
#	15,100	29,646
	4,700	65,193
	11,400	253,410
	1,100	21,701
	11,500	178,142
	3,300	20,338
	14,600	130,339
	400	4,982
	5,480	67,524
*	13,100	121,426
#	23,500	29,257
	2,000	65,763
	1,500	13,179
	4,000	57,665
	5,800	53,761
	300	11,439
	1,200	18,852
*	12,000	49,519
	4,200	158,004
	7,000	44,662
	2,800	108,085
	6,500	26,029
	1,660	53,461
	17,500	140,930
	1,900	25,654
	3,200	87,965
	3,400	49,105
	700	29,498
	15,100	173,863
	7,200	119,678
	2,600	71,219
	13,100	86,437
	1,000	29,012
	1,400	10,950
	4,900	54,357
	5,400	19,186
	3,100	94,698
	17,536	144,731
	2,200	40,587
	2,300	13,351
	35,600	194,516
	2,600	67,284
#	2,000	10,490
	1,600	57,026
	1,800	61,466
	400	14,123

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,700	\$100,687
	1,300	17,232
	6,200	22,993
	3,500	27,752
	1,300	16,363
#	700	13,122
	800	6,536
	1,600	56,881
	2,800	42,289
	6,700	84,440
	4,700	62,254
#	700	65,350
	1,400	74,476
	2,900	65,510
	4,000	42,136
	32,300	82,368
	3,314	60,253
	2,000	13,808
	800	28,136
	8,060	151,254
	1,200	23,949
	51,500	94,181
	1,600	43,524
	5,000	12,411
	4,200	56,229
	700	5,654
	1,700	20,428
	1,400	9,614
	900	15,036
	1,800	99,518
	2,973	43,007
#*	4,300	40,673
	1,600	29,335
	4,000	21,784
	1,200	40,661
	700	28,973
	7,900	118,399
	19,900	97,395
	8,400	59,021
	2,500	60,919
	5,325	42,201
	2,860	49,151
	3,100	139,482
	3,500	122,393
	1,400	27,062
#	3,000	18,002
	2,900	35,756
	12,700	46,622
	700	25,763
	7,200	111,525
	3,800	47,192
*	1,200	7,701
	700	13,487
	3,600	41,598
	3,200	132,170
	4,810	36,296
	13,900	34,806
#	600	4,997
	700	13,823

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,800	\$ 35,804
	1,400	98,281
	1,500	23,360
#	2,000	37,833
	6,000	27,936
	10,600	144,248
	500	8,332
*	17,200	200,817
	2,700	39,808
	600	6,677
	6,100	59,213
#*	2,400	23,127
	1,400	32,227
	6,200	99,152
	2,900	88,292
	5,200	93,918
*	11,800	154,188
	2,400	13,360
	2,200	40,119
	2,600	7,861
	10,500	56,259
	900	11,624
*	9,200	80,624
#	1,600	10,892
	1,000	10,347
*	800	18,339
	2,400	20,973
	15,000	163,930
	3,800	106,118
	2,300	38,957
	1,900	33,114
#	5,100	17,300
	4,800	57,854
	400	9,192
	9,000	39,433
#	2,400	27,146
	15,500	63,645
	3,000	49,085
	3,104	40,074
	2,300	20,207
	900	8,679
	4,200	37,449
	1,110	7,127
#	2,600	7,491
	1,400	14,377
	2,600	31,219
	2,200	39,075
	2,900	13,079
	4,700	65,702
	4,600	48,950
*	3,500	27,160
	1,400	16,036
	800	12,495
	371	9,139
	9,600	96,362
#	1,600	10,052
	25,300	164,072
*	4,600	39,521
	11,500	199,911

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,800	\$ 58,028
#	3,200	37,878
	2,000	20,879
	1,500	51,490
	1,200	8,453
#*	1,500	4,174
	1,500	74,110
	5,600	32,868
	2,200	34,452
#	1,500	24,798
	1,400	23,687
	15,100	24,918
	700	17,535
	2,100	23,113
	1,700	15,574
	2,000	66,448
	1,800	47,242
	1,100	122,174
	28,400	125,785
	1,200	21,119
	2,400	46,591
	3,200	58,995
	2,300	41,713
#	2,400	79,079
	2,300	51,720
	1,000	28,783
	3,250	18,593
#	1,000	6,414
	2,800	36,714
	1,000	34,329
	2,200	28,481
	600	28,365
	3,400	64,625
	5,200	50,171
#	1,700	41,380
	7,300	39,636
	900	26,908
	2,800	47,708
	4,400	33,743
	2,700	35,404
	2,500	77,214
	6,600	74,418
	5,000	110,132
	16,200	114,243
	2,400	110,264
	5,000	64,145
	2,900	12,917
	600	17,187
	4,000	20,040
	2,800	17,211
	4,400	164,482
	5,400	30,692
	1,200	10,552
	800	9,262
	2,000	32,818
	600	14,579
	400	1,321
	1,600	46,764
	1,000	41,580

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Sanyo Electric Railway Co. Ltd.....	3,300	\$ 48,855
Sanyo Shokai Ltd.....	2,500	45,701
Sanyo Special Steel Co. Ltd.....	1,900	32,636
Sanyo Trading Co. Ltd.....	2,600	23,167
Sato Holdings Corp.....	3,000	44,110
Sato Shoji Corp.....	2,600	27,953
Satori Electric Co. Ltd.....	2,600	42,774
Sawai Group Holdings Co. Ltd.....	4,300	162,755
Saxa Holdings, Inc.....	400	7,627
SB Technology Corp.....	1,400	23,575
* SBI ARUHI Corp.....	1,300	7,560
SBI Global Asset Management Co. Ltd.....	6,200	29,432
SBI Insurance Group Co. Ltd.....	1,200	8,854
SBS Holdings, Inc.....	2,300	38,932
Scroll Corp.....	4,700	32,468
SEC Carbon Ltd.....	1,000	17,466
Seed Co. Ltd.....	1,500	8,017
Seika Corp.....	1,600	33,859
Seikagaku Corp.....	5,200	27,233
Seikitokyu Kogyo Co. Ltd.....	1,400	17,965
Seiko Group Corp.....	3,300	58,872
Seino Holdings Co. Ltd.....	7,000	102,227
Seiren Co. Ltd.....	5,100	85,596
Sekisui Jushi Corp.....	3,700	63,728
Sekisui Kasei Co. Ltd.....	3,500	11,959
SEMITEC Corp.....	800	9,893
Senko Group Holdings Co. Ltd.....	12,500	97,730
Senshu Electric Co. Ltd.....	2,000	50,848
Senshu Ikeda Holdings, Inc.....	29,200	67,650
* Senshukai Co. Ltd.....	3,000	6,284
SERAKU Co. Ltd.....	1,100	8,814
Seria Co. Ltd.....	4,800	87,961
Seven Bank Ltd.....	3,200	6,699
SFP Holdings Co. Ltd.....	1,400	20,306
* Sharingtechnology, Inc.....	2,300	8,335
Shibaura Electronics Co. Ltd.....	1,200	44,563
Shibaura Machine Co. Ltd.....	2,500	60,612
# Shibaura Mechatronics Corp.....	1,200	56,843
Shibusawa Warehouse Co. Ltd.....	1,200	25,437
Shibuya Corp.....	2,000	33,991
Shiga Bank Ltd.....	4,699	116,837
Shikibo Ltd.....	900	7,410
Shikoku Bank Ltd.....	5,400	37,451
Shikoku Electric Power Co., Inc.....	16,100	113,840
Shikoku Kasei Holdings Corp.....	4,600	56,880
Shima Seiki Manufacturing Ltd.....	3,200	32,543
Shimizu Bank Ltd.....	2,400	26,139
Shimajima Co. Ltd.....	1,200	10,743
Shin Nippon Air Technologies Co. Ltd.....	1,200	20,729
# Shin Nippon Biomedical Laboratories Ltd.....	3,300	38,249
Shinagawa Refractories Co. Ltd.....	4,500	61,132
Shindengen Electric Manufacturing Co. Ltd.....	1,400	29,873
Shin-Etsu Polymer Co. Ltd.....	5,000	55,001
Shinko Shoji Co. Ltd.....	4,000	33,744
Shinmaywa Industries Ltd.....	7,700	63,918
Shinnihon Corp.....	3,400	27,977
Shinnihonsei-yaku Co. Ltd.....	500	5,898
Shinsho Corp.....	1,000	41,103
Shinwa Co. Ltd.....	1,500	25,051

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,700	\$ 8,893
	9,600	145,698
	1,600	4,846
	5,100	34,842
	6,000	80,186
	1,700	32,824
	2,000	45,835
	700	7,083
	3,400	31,877
	3,600	38,068
	700	4,063
*	2,900	52,857
	1,300	36,569
	3,599	57,464
	2,400	49,556
	5,338	39,366
	1,300	35,906
	20,600	108,404
#*	600	9,496
	500	8,481
	7,700	139,063
#	3,200	19,315
	3,900	7,161
	3,100	25,917
	5,800	27,914
	2,300	21,949
	1,800	21,181
	400	33,981
	800	15,360
	6,800	26,569
	1,500	14,432
	9,700	177,783
	600	2,804
	4,280	27,568
	2,360	29,063
	1,000	13,841
	7,500	15,733
#	1,600	8,873
	1,000	25,704
#*	1,600	36,109
	1,600	12,943
	2,100	21,988
	1,700	26,369
	3,600	14,662
	5,000	59,671
	3,800	77,952
	2,000	36,980
	2,600	17,461
	1,500	32,762
	1,500	20,785
	900	29,038
	1,100	15,675
	1,000	20,874
	1,500	23,083
	3,300	25,560
	900	14,905
	3,300	164,002
	2,200	45,474
	21,592	60,561

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Sumitomo Osaka Cement Co. Ltd.....	4,000	\$100,769
Sumitomo Pharma Co. Ltd.....	18,900	55,480
Sumitomo Riko Co. Ltd.....	5,000	42,970
Sumitomo Seika Chemicals Co. Ltd.....	900	31,895
Sumitomo Warehouse Co. Ltd.....	7,300	131,285
Sun Frontier Fudousan Co. Ltd.....	3,700	44,249
Suncall Corp.....	1,500	4,900
Sun-Wa Technos Corp.....	1,500	23,737
Suruga Bank Ltd.....	20,500	119,468
Suzuden Corp.....	1,100	18,017
Suzuken Co. Ltd.....	900	27,937
Suzuki Co. Ltd.....	1,400	11,559
SWCC Corp.....	4,300	88,530
System Research Co. Ltd.....	600	12,138
System Support, Inc.....	1,000	13,323
Systema Corp.....	34,600	69,936
Syuppin Co. Ltd.....	1,800	12,688
T Hasegawa Co. Ltd.....	3,100	69,566
T RAD Co. Ltd.....	1,100	26,873
T&K Toka Co. Ltd.....	2,300	21,908
Tachibana Eletech Co. Ltd.....	2,500	52,711
Tachikawa Corp.....	2,700	26,158
Tachi-S Co. Ltd.....	4,300	57,811
Tadano Ltd.....	13,200	107,454
Taihei Dengyo Kaisha Ltd.....	2,000	60,407
Taiheiyō Cement Corp.....	8,600	177,008
Taiho Kogyo Co. Ltd.....	1,900	10,899
Taikisha Ltd.....	2,600	77,524
Taiko Bank Ltd.....	1,100	11,218
Taisei Lamick Co. Ltd.....	800	16,155
Taiyo Holdings Co. Ltd.....	3,500	77,118
Takamatsu Construction Group Co. Ltd.....	2,100	42,172
Takamiya Co. Ltd.....	1,700	5,592
Takaoka Toko Co. Ltd.....	1,200	19,491
Takara & Co. Ltd.....	1,500	28,702
Takara Bio, Inc.....	5,600	47,605
Takara Holdings, Inc.....	18,700	158,210
Takara Standard Co. Ltd.....	4,000	47,792
Takasago International Corp.....	2,100	50,152
Takasago Thermal Engineering Co. Ltd.....	4,800	110,910
Takashimaya Co. Ltd.....	3,500	48,759
# Takasho Co. Ltd.....	1,700	5,817
# Takatori Corp.....	400	12,230
# Take & Give Needs Co. Ltd.....	1,300	10,475
TAKEBISHI Corp.....	1,400	19,900
Takeuchi Manufacturing Co. Ltd.....	3,400	116,238
Taki Chemical Co. Ltd.....	500	10,704
Takuma Co. Ltd.....	7,800	91,777
# Tama Home Co. Ltd.....	1,900	52,447
Tamron Co. Ltd.....	2,000	75,784
Tamura Corp.....	11,000	39,469
* Tanaka Chemical Corp.....	1,600	9,097
Tanseisha Co. Ltd.....	5,900	33,712
Taoka Chemical Co. Ltd.....	1,000	5,197
#* Tatsuta Electric Wire & Cable Co. Ltd.....	5,200	24,706
Tayca Corp.....	1,900	17,922
Tazmo Co. Ltd.....	1,200	26,747
Tbk Co. Ltd.....	2,800	7,642
TDC Soft, Inc.....	2,600	40,211

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	5,200	\$ 55,548
#*	1,400	4,825
	700	9,351
	1,500	15,995
	700	8,613
	2,900	12,593
	19,000	174,788
	2,300	45,817
#	2,900	43,758
	800	10,738
	1,800	26,506
	400	7,756
	2,000	30,793
	700	15,473
	700	11,233
	2,800	8,698
	2,100	28,418
	2,400	62,167
#*	1,600	18,148
	2,600	20,246
	2,400	63,440
	600	28,802
	10,300	98,589
	3,420	35,293
	6,100	29,229
	8,200	87,224
	12,300	26,330
	25,600	161,409
*	200	2,079
	300	42,103
	1,400	45,927
	31,300	66,379
#	900	17,368
	9,500	190,854
	5,800	125,619
#	4,500	59,857
	2,700	20,943
	800	6,497
#	1,800	17,653
	25,500	179,338
	2,500	35,704
	10,700	72,151
	6,900	109,165
	25,100	96,824
	880	56,432
	919	24,524
	6,900	110,600
	2,400	5,249
	2,400	95,090
	4,100	28,709
	3,700	11,289
	1,800	21,886
	3,024	88,456
	1,900	43,397
	600	5,639
	2,700	13,680
	3,000	194,321
	6,600	79,715
	1,500	52,529

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Tokyo Theatres Co., Inc.....	600	\$ 4,624
# Tokyotokeiba Co. Ltd.....	1,800	56,374
Tokyu Construction Co. Ltd.....	10,400	57,891
Toli Corp.....	6,000	13,916
Tomato Bank Ltd.....	900	7,525
# Tomen Devices Corp.....	400	14,591
# Tomoe Corp.....	3,500	13,525
Tomoe Engineering Co. Ltd.....	1,000	25,009
Tomoku Co. Ltd.....	1,500	24,479
TOMONY Holdings, Inc.....	16,800	46,261
Tomy Co. Ltd.....	10,417	170,908
Tonami Holdings Co. Ltd.....	800	25,686
Topcon Corp.....	13,400	153,948
Topre Corp.....	4,300	62,588
Topy Industries Ltd.....	1,600	31,385
# Torex Semiconductor Ltd.....	1,100	12,938
Toridoll Holdings Corp.....	4,600	140,830
# Torigoe Co. Ltd.....	2,500	12,117
Torii Pharmaceutical Co. Ltd.....	1,600	40,773
Torikizoku Holdings Co. Ltd.....	500	12,789
Torishima Pump Manufacturing Co. Ltd.....	2,000	34,239
Tosei Corp.....	4,200	60,650
Toshiba TEC Corp.....	3,200	66,386
Tosho Co. Ltd.....	2,800	17,085
Totech Corp.....	1,200	45,164
Totetsu Kogyo Co. Ltd.....	3,100	63,652
# Tottori Bank Ltd.....	600	5,750
Toukei Computer Co. Ltd.....	1,000	24,138
Towa Bank Ltd.....	7,700	33,278
Towa Corp.....	2,400	123,816
Towa Pharmaceutical Co. Ltd.....	3,000	52,498
Toyo Construction Co. Ltd.....	10,400	91,634
Toyo Corp.....	3,000	29,359
Toyo Denki Seizo KK.....	1,000	7,300
* Toyo Engineering Corp.....	3,400	18,618
# Toyo Gosei Co. Ltd.....	600	35,107
Toyo Kanetsu KK.....	1,200	35,412
Toyo Machinery & Metal Co. Ltd.....	2,600	12,415
# Toyo Securities Co. Ltd.....	12,000	27,986
Toyo Tanso Co. Ltd.....	1,900	64,117
Toyo Tire Corp.....	8,000	132,466
Toyobo Co. Ltd.....	10,000	75,054
TPR Co. Ltd.....	3,300	44,090
Trancom Co. Ltd.....	1,000	47,391
# Trans Genic, Inc.....	2,100	3,787
Transaction Co. Ltd.....	2,400	40,128
Transcosmos, Inc.....	3,300	68,908
TRE Holdings Corp.....	6,356	53,920
# Treasure Factory Co. Ltd.....	1,400	12,528
# Trender, Inc.....	1,600	10,141
Tri Chemical Laboratories, Inc.....	1,200	29,593
Trusco Nakayama Corp.....	5,200	88,839
TS Tech Co. Ltd.....	11,800	149,470
TSI Holdings Co. Ltd.....	8,125	37,760
Tsubaki Nakashima Co. Ltd.....	9,000	46,108
Tsubakimoto Chain Co.....	3,500	101,222
Tsubakimoto Kogyo Co. Ltd.....	400	18,143
# Tsuburaya Fields Holdings, Inc.....	4,100	50,514
Tsugami Corp.....	5,000	40,378

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,900	\$ 5,187
	4,000	36,803
	5,500	9,630
	7,800	141,119
	2,000	49,314
	800	11,551
	3,400	40,526
	1,500	31,479
	4,203	116,103
	12,100	201,169
	800	8,115
	1,200	61,985
	300	8,331
#	600	5,404
	1,600	78,309
	900	20,728
	5,500	38,361
	2,700	35,408
#	6,300	43,320
	2,400	15,119
*	10,400	11,935
	3,800	54,959
	1,600	46,440
	600	8,270
	11,800	165,309
*	4,300	68,894
#*	1,800	5,028
	1,500	27,578
	4,800	82,007
	1,500	45,612
	1,400	13,572
	2,300	19,616
	900	6,550
*	1,000	2,079
	3,300	26,500
	1,800	21,664
*	5,000	39,690
*	1,800	112,656
	5,900	45,980
	7,400	26,673
	5,200	121,312
	1,700	35,344
	3,700	40,093
	2,500	48,573
	2,000	20,102
	1,100	7,636
	1,100	17,323
	700	25,390
	1,700	9,745
	2,100	33,143
	2,300	8,915
#	2,108	48,487
	1,500	12,293
*	2,600	49,462
	600	4,155
	2,800	33,199
	1,000	20,355
	800	6,100
#*	2,400	12,399

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	4,700	\$ 31,243
	4,200	41,714
	1,100	9,230
	1,200	21,068
	3,960	44,375
	1,900	23,510
#	1,100	24,436
	3,600	27,178
	24,000	228,122
	3,100	44,418
	2,600	17,862
	4,600	55,023
	1,000	17,450
	1,400	9,355
	1,300	14,562
	1,000	21,618
	6,600	56,442
	1,300	75,007
	2,600	23,778
	2,000	16,573
#	900	4,067
	4,500	55,867
	2,400	63,208
	4,000	77,413
	6,700	50,969
	2,300	22,380
	1,000	12,738
	840	20,075
	2,300	31,339
	7,400	60,132
	2,000	12,852
#*	1,500	11,606
	8,200	182,863
	3,000	29,609
	2,000	66,638
	2,100	13,789
	6,100	48,181
	1,200	5,482
	1,000	12,826
	400	12,272
	3,800	22,854
	11,900	107,962
	3,400	47,088
	4,400	15,734
	2,800	35,203
TOTAL JAPAN.....		<u>69,663,521</u>
NETHERLANDS — (1.9%)		
	11,759	467,636
	2,505	47,632
#*Ω	2,289	138,424
	6,947	49,804
	3,379	71,708
	6,050	186,438
	9,292	510,144
#*	2,577	6,912
Ω	3,081	12,482
#*Ω	4,834	139,967
	8,268	1,242,501

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)		
	2,645	\$ 29,424
	7,289	141,147
Ω	9,984	170,368
	4,148	74,392
	4,983	12,805
*	14,769	272,678
*	12,285	184,518
	2,301	28,616
	30,141	83,213
	3,283	47,496
	8,061	251,815
*	553	10,657
#	8,379	30,226
	608	41,743
	7,075	202,090
*	79,550	100,287
	35,823	52,201
	15,980	203,439
*	631	7,140
Ω	14,744	442,094
	3,086	47,937
*††	15,156	0
	5,041	202,990
*	7,909	53,549
	4,197	126,362
*	526	4,995
TOTAL NETHERLANDS.....		<u>5,695,830</u>
NEW ZEALAND — (0.3%)		
	154,777	60,065
	48,553	32,815
	4,326	11,770
	33,823	30,380
	15,906	77,318
	3,242	12,360
	12,736	65,772
#*	4,745	19,090
	5,327	17,929
	65,420	55,457
#	31,508	22,741
	57,266	24,490
	4,827	12,664
	14,069	8,747
	24,855	16,263
	61,685	26,365
#*	48,944	3,132
	1,057	2,006
	8,385	6,592
	2,935	7,227
	8,585	21,124
	8,503	17,310
*	3,777	9,595
#	13,671	39,765
	12,046	20,561
	47,456	54,842
	31,557	21,908
	18,105	121,403
#*	6,969	3,405
	13,333	30,246

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NEW ZEALAND — (Continued)		
TOWER Ltd.....	35,693	\$ 13,205
# Turners Automotive Group Ltd.....	4,613	12,938
#* Vista Group International Ltd.....	17,608	17,524
Warehouse Group Ltd.....	13,502	13,133
TOTAL NEW ZEALAND.....		910,142
NORWAY — (1.0%)		
2020 Bulkers Ltd.....	1,664	22,251
ABG Sundal Collier Holding ASA.....	48,103	28,835
AF Gruppen ASA.....	2,925	32,399
#* Agilyx ASA.....	3,604	8,845
* Akastor ASA.....	20,811	21,865
* Aker Carbon Capture ASA.....	25,149	24,795
AMSC ASA.....	10,667	28,340
* ArcticZymes Technologies ASA.....	4,800	18,361
Atea ASA.....	9,153	121,971
#* Atlantic Sapphire ASA.....	5,141	841
Austevoll Seafood ASA.....	9,175	66,512
Ω Avance Gas Holding Ltd.....	3,411	39,681
* Axactor ASA.....	25,001	11,551
B2 Impact ASA.....	23,892	16,671
Belships ASA.....	7,600	15,796
* Bluenord ASA.....	1,879	89,600
Bonheur ASA.....	2,161	44,432
Borregaard ASA.....	6,215	105,694
Bouvet ASA.....	10,437	61,281
Ω BW LPG Ltd.....	9,293	114,371
BW Offshore Ltd.....	10,768	24,624
* Cadeler AS.....	9,905	45,493
* Cloudberry Clean Energy ASA.....	22,324	21,385
#*Ω Crayon Group Holding ASA.....	6,066	50,996
DNO ASA.....	55,702	48,812
Ω Elkem ASA.....	8,267	17,154
Ω Elmera Group ASA.....	9,509	29,127
Elopak ASA.....	10,134	28,932
Ω Europris ASA.....	16,921	126,825
* Gaming Innovation Group, Inc.....	7,082	20,431
Gram Car Carriers ASA.....	535	11,541
Grieg Seafood ASA.....	5,477	34,388
* Hexagon Composites ASA.....	17,331	38,726
#* Hexagon Purus ASA.....	5,948	4,479
Hoegh Autoliners ASA.....	3,658	36,732
IDEX Biometrics ASA.....	14,637	2,630
Ω Kid ASA.....	3,128	39,632
Kitron ASA.....	23,107	70,332
Ω Klaveness Combination Carriers ASA.....	1,190	12,064
* Kongsberg Automotive ASA.....	96,264	16,297
* LINK Mobility Group Holding ASA.....	19,499	34,631
Medistim ASA.....	1,105	22,341
* Morrow Bank ASA.....	13,215	4,898
MPC Container Ships ASA.....	26,724	40,172
Ω Multiconsult ASA.....	1,536	18,767
Norbit ASA.....	1,815	10,122
#Ω Norske Skog ASA.....	4,538	15,638
* Norwegian Air Shuttle ASA.....	69,005	84,485
* NRC Group ASA.....	5,788	5,758
Odfjell Drilling Ltd.....	9,723	36,050
Odfjell SE, Class A.....	2,813	38,476
Odfjell Technology Ltd.....	1,620	8,631

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
* OKEA ASA.....	3,071	\$ 6,712
Ω Okeanis Eco Tankers Corp.....	2,062	60,073
* Otello Corp. ASA.....	4,092	3,108
Panoro Energy ASA.....	7,326	18,430
Pareto Bank ASA.....	2,935	15,393
* Pexip Holding ASA.....	6,590	15,497
* PGS ASA.....	115,956	72,557
* PhotoCure ASA.....	3,580	22,107
#*Ω poLight ASA.....	4,564	6,370
Protector Forsikring ASA.....	6,185	110,822
Rana Gruber ASA.....	3,575	26,542
#* REC Silicon ASA.....	35,228	41,163
Sandnes Sparebank.....	1,135	10,388
* SATS ASA.....	6,868	12,334
*Ω Scatec ASA.....	13,436	99,906
Selvaag Bolig ASA.....	5,226	15,701
*Ω Shelf Drilling Ltd.....	13,484	38,318
* Siem Offshore, Inc.....	8,468	20,131
Sparebank 1 Oestlandet.....	2,663	30,975
SpareBank 1 Sorost-Norge.....	8,478	50,151
Sparebanken More.....	3,895	31,527
#* Ultimovacs ASA.....	2,180	29,044
Veidekke ASA.....	8,719	79,547
* Volue ASA.....	4,262	8,990
* Vow ASA.....	3,860	3,757
Wilh Wilhelmsen Holding ASA, Class A.....	1,434	50,084
*Ω XXL ASA.....	45,551	4,791
#* Zaptec ASA.....	6,598	14,044
TOTAL NORWAY.....		<u>2,773,123</u>
PORTUGAL — (0.4%)		
Altri SGPS SA.....	8,373	40,816
* Banco Comercial Portugues SA, Class R.....	1,368,272	398,025
Corticeira Amorim SGPS SA.....	5,127	52,344
CTT-Correios de Portugal SA.....	11,368	45,106
* Greenvolt-Energias Renovaveis SA.....	3,871	33,750
Ibersol SGPS SA.....	1,871	13,511
Mota-Engil SGPS SA.....	12,914	74,068
Navigator Co. SA.....	16,876	69,537
NOS SGPS SA.....	33,682	119,260
REN - Redes Energeticas Nacionais SGPS SA.....	53,792	132,166
Sonae SGPS SA.....	109,133	105,502
TOTAL PORTUGAL.....		<u>1,084,085</u>
SINGAPORE — (0.9%)		
AEM Holdings Ltd.....	18,200	36,216
Aztech Global Ltd.....	18,500	11,344
*†† Best World International Ltd.....	8,300	10,439
Boustead Singapore Ltd.....	40,300	26,094
Bukit Sembawang Estates Ltd.....	15,900	38,930
Capitaland India Trust.....	99,814	78,016
China Aviation Oil Singapore Corp. Ltd.....	27,800	18,095
China Sunsine Chemical Holdings Ltd.....	43,800	12,897
Chuan Hup Holdings Ltd.....	87,000	10,982
ComfortDelGro Corp. Ltd.....	201,300	209,369
* COSCO Shipping International Singapore Co. Ltd.....	175,500	17,889
* Creative Technology Ltd.....	2,650	2,631
CSE Global Ltd.....	40,000	12,021

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
	39,100	\$ 3,813
	32,000	26,133
	4,600	9,172
	68,700	12,447
*††	243,320	0
#*††	229,921	0
	11,554	8,678
	38,500	42,372
	26,500	26,601
	24,800	19,780
	23,200	22,200
	62,300	6,673
	62,900	17,607
	641,300	128,839
	41,300	45,156
	10,000	70,684
	24,900	32,225
	54,120	34,635
	16,000	7,266
	28,500	53,727
	44,475	26,647
	15,200	17,317
	544,100	81,483
*††	27,500	0
	11,400	62,513
	28,000	6,148
	32,120	4,761
	359,185	134,983
	29,400	43,959
	51,300	18,908
	5,200	6,783
*††	114,000	0
*	144,000	2,350
	23,000	11,733
	252,800	159,130
*	837,300	4,342
	12,500	8,307
	48,400	40,710
*	85,599	5,867
	24,200	16,824
	16,600	10,140
*	63,960	2,433
	85,287	64,090
	50,900	26,477
*	72,975	148,996
	8,500	16,994
	66,800	77,571
	22,600	38,665
	61,400	11,883
	108,000	13,854
	16,800	23,149
	134,500	41,050
	40,485	12,067
	68,000	53,661
	15,812	19,537
*††	17,249	0
*††	17,249	0
	346,900	13,410
	49,967	9,864

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
UMS Holdings Ltd.....	44,262	\$ 41,959
UOB-Kay Hian Holdings Ltd.....	43,207	42,155
Valuetronics Holdings Ltd.....	29,800	13,531
Venture Corp. Ltd.....	22,700	226,150
Vicom Ltd.....	8,800	9,430
Wing Tai Holdings Ltd.....	50,670	46,398
Yeo Hiap Seng Ltd.....	2,538	1,099
TOTAL SINGAPORE.....		<u>2,670,259</u>
SPAIN — (2.2%)		
Acerinox SA.....	18,875	199,267
Ω Aedas Homes SA.....	1,281	24,491
Almirall SA.....	11,535	109,419
#* Amper SA.....	209,940	18,566
Applus Services SA.....	17,685	213,751
Atresmedia Corp. de Medios de Comunicacion SA.....	9,675	38,887
* Audax Renovables SA.....	12,157	17,193
Azkoyen SA.....	2,184	14,873
Banco de Sabadell SA.....	674,485	875,438
Bankinter SA.....	84,414	521,182
Cia de Distribucion Integral Logista Holdings SA.....	7,624	215,645
CIE Automotive SA.....	4,868	128,432
Construcciones y Auxiliar de Ferrocarriles SA.....	2,025	72,780
* Distribuidora Internacional de Alimentacion SA.....	2,246,218	29,110
Ebro Foods SA.....	7,810	129,778
* eDreams ODIGEO SA.....	8,243	62,615
Elecnor SA.....	4,118	84,271
Enagas SA.....	30,879	502,703
Ence Energia y Celulosa SA.....	13,122	41,490
Ercros SA.....	14,096	37,653
Faes Farma SA.....	40,443	132,903
Fluidra SA.....	9,216	199,519
Ω Gestamp Automocion SA.....	17,887	59,333
Ω Global Dominion Access SA.....	11,493	44,405
* Greenergy Renovables SA.....	1,360	47,447
* Grifols SA.....	7,328	79,822
Grupo Catalana Occidente SA.....	5,499	197,099
Grupo Empresarial San Jose SA.....	2,273	10,123
Iberpapel Gestion SA.....	963	18,765
Indra Sistemas SA.....	19,135	339,727
Laboratorio Reig Jofre SA.....	1,733	4,401
Laboratorios Farmaceuticos Rovi SA.....	1,748	120,564
Linea Directa Aseguradora SA Cia de Seguros y Reaseguros.....	50,832	53,141
Mapfre SA.....	98,862	217,686
* Melia Hotels International SA.....	13,608	92,073
Miquel y Costas & Miquel SA.....	3,439	41,911
Ω Neinor Homes SA.....	4,984	56,196
* Obrascon Huarte Lain SA.....	24,285	10,639
* Oryzon Genomics SA.....	3,260	6,764
Pharma Mar SA.....	2,273	94,883
Prim SA.....	846	9,441
* Promotora de Informaciones SA, Class A.....	21,413	6,685
Ω Prosegur Cash SA.....	36,936	20,076
Prosegur Compania de Seguridad SA.....	24,644	46,630
Realia Business SA.....	40,885	46,592
Sacyr SA.....	54,028	178,117
Sacyr SA.....	1,080	3,567
* Solaria Energia y Medio Ambiente SA.....	8,193	120,962
* Solttec Power Holdings SA.....	2,859	9,243

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)		
Ω Talgo SA.....	10,483	\$ 47,384
* Tecnicas Reunidas SA.....	5,293	44,461
Tubacex SA.....	17,770	65,422
Ω Unicaja Banco SA.....	190,238	181,895
Vidrala SA.....	2,484	248,972
Viscofan SA.....	4,964	290,630
Vocento SA.....	10,365	5,968
TOTAL SPAIN.....		<u>6,490,990</u>
SWEDEN — (2.6%)		
Ω AcadeMedia AB.....	11,393	62,215
AddLife AB, Class B.....	7,319	78,888
Addnode Group AB.....	14,839	132,899
AFRY AB.....	9,708	134,059
Ω Alimak Group AB.....	9,300	81,960
Alleima AB.....	18,729	124,337
Alligo AB, Class B.....	3,336	42,362
Ω Ambea AB.....	8,800	44,678
#* Annehem Fastigheter AB, Class B.....	2,916	5,315
AQ Group AB.....	1,424	74,418
Arjo AB, Class B.....	21,993	102,940
*Ω Attendo AB.....	14,141	55,322
Balco Group AB.....	780	3,579
Beijer Alma AB.....	5,922	104,345
Bergman & Beving AB.....	4,110	71,809
Betsson AB, Class B.....	15,760	171,518
* Better Collective AS.....	3,845	107,622
#* BHG Group AB.....	26,517	43,122
Bilia AB, Class A.....	9,569	115,683
* BioInvent International AB.....	4,765	7,450
Biotage AB.....	1,366	19,416
#* Bonava AB, Class B.....	9,951	11,219
*Ω Boozt AB.....	4,035	47,151
Ω Bravida Holding AB.....	2,300	17,440
# BTS Group AB, Class B.....	414	12,088
Bufab AB.....	3,329	117,901
Bulten AB.....	1,365	9,527
Bure Equity AB.....	6,642	189,705
* Byggfakta Group Nordic Holdco AB.....	4,465	19,801
* Byggmax Group AB.....	8,034	27,840
#* Calliditas Therapeutics AB, ADR.....	237	5,418
Catella AB.....	6,126	17,825
Catena AB.....	4,337	184,915
#* Catena Media PLC.....	8,350	7,999
* Cavotec SA.....	3,590	4,895
Cellavision AB.....	1,836	35,530
Cibus Nordic Real Estate AB publ.....	6,346	74,771
Clas Ohlson AB, Class B.....	7,761	110,443
Cloetta AB, Class B.....	35,878	64,579
Concentric AB.....	4,906	80,632
Ω Coor Service Management Holding AB.....	11,573	48,764
Corem Property Group AB, Class B.....	39,227	39,522
Corem Property Group AB, Class D.....	1,018	18,337
CTT Systems AB.....	1,396	33,696
Dedicare AB, Class B.....	822	8,395
Dios Fastigheter AB.....	7,839	60,803
Ω Dometic Group AB.....	5,878	46,777
*Ω Dustin Group AB.....	35,752	39,951
Eastnine AB.....	3,095	49,750

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
Elanders AB, Class B.....	2,467	\$ 23,803
Electrolux Professional AB, Class B.....	22,887	121,609
*Ω Eltel AB.....	2,122	1,464
* Enea AB.....	2,398	12,291
Eolus Vind AB, Class B.....	1,951	15,709
Ependion AB.....	3,083	28,917
Ework Group AB.....	1,140	15,942
Fagerhult Group AB.....	9,325	59,393
Fasadgruppen Group AB.....	1,014	6,485
* Fastighets AB Trianon.....	3,524	5,416
FastPartner AB, Class A.....	4,631	29,212
Fenix Outdoor International AG.....	523	37,333
Ferronordic AB.....	734	5,070
* Fingerprint Cards AB, Class B.....	40,821	4,996
* FormPipe Software AB.....	2,655	6,990
G5 Entertainment AB.....	858	13,340
GARO AB.....	263	737
Granges AB.....	13,482	133,683
*Ω Green Landscaping Group AB.....	965	6,604
Hanza AB.....	4,490	34,146
Heba Fastighets AB, Class B.....	11,429	35,885
Hemnet Group AB.....	6,524	176,134
# HMS Networks AB.....	3,262	143,512
*Ω Hoist Finance AB.....	7,538	25,078
* Humana AB.....	3,640	9,164
IAR Systems Group AB.....	394	4,861
# Instalco AB.....	18,294	73,152
* International Petroleum Corp.....	11,575	127,741
INVISIO AB.....	2,567	49,823
Inwido AB.....	6,754	82,503
ITAB Shop Concept AB.....	1,515	1,980
# JM AB.....	7,100	115,616
* John Mattson Fastighetsforetagen AB.....	2,266	11,554
Kabe Group AB, Class B.....	409	12,714
* Karnov Group AB.....	13,267	71,632
#* K-fast Holding AB.....	2,582	6,002
KNOW IT AB.....	4,178	56,184
Lagercrantz Group AB, Class B.....	1,668	21,807
Lime Technologies AB.....	1,571	51,209
Lindab International AB.....	8,781	166,740
Loomis AB.....	2,261	61,902
* Maha Energy AB.....	6,730	5,585
* Medcap AB.....	849	30,938
Medicover AB, Class B.....	1,586	26,156
MEKO AB.....	6,042	61,178
* Midsona AB, Class B.....	2,500	1,950
MIPS AB.....	391	12,989
* Modern Times Group MTG AB, Class B.....	11,594	88,741
Momentum Group AB.....	3,336	43,652
Mycronic AB.....	4,106	114,204
NCAB Group AB.....	16,504	106,741
NCC AB, Class B.....	7,591	96,938
Nederman Holding AB.....	2,831	49,739
* Net Insight AB, Class B.....	41,507	21,143
New Wave Group AB, Class B.....	11,290	100,271
Nilorngruppen AB, Class B.....	954	5,583
* Nobia AB.....	14,929	15,850
Nolato AB, Class B.....	22,976	111,271
Nordic Paper Holding AB.....	3,379	14,432

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	3,649	\$ 59,047
*	8,935	35,384
*	1,939	27,406
	4,244	83,610
	21,543	192,689
	8,880	83,919
#*	27,733	19,076
#*	2,036	1,937
*	1,519	7,227
	19,948	98,482
	6,591	53,692
*	22,502	15,272
	2,325	20,802
	193	3,793
	24,460	80,627
*	4,293	37,722
	1,542	18,137
Ω	23,704	32,574
	8,130	9,916
	5,774	35,126
	5,934	36,190
*Ω	17,951	82,703
*	3,524	87,461
*	4,668	9,618
*Ω	7,920	24,322
	685	6,536
	4,670	58,656
	1,512	8,441
*	2,374	42,656
*	50,717	52,560
	117,649	81,213
	2,456	10,926
	12,291	88,294
	4,178	16,462
*	509	8,530
#*	9,236	4,313
	4,185	90,917
*	21,395	63,259
	2,254	55,462
*	3,932	901
	3,155	175,247
	1,959	21,400
	1,571	12,052
*	787	2,784
TOTAL SWEDEN		7,702,646
SWITZERLAND — (7.7%)		
	5,553	177,695
	21,275	919,996
	2,145	381,534
	846	247,681
*	525	4,825
*	148,991	348,704
	211	46,246
	6,387	73,958
*	151,969	272,765
	5,945	50,696
*	491	72,959
*	12,942	494,447

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
Baloise Holding AG.....	5,446	\$869,950
Banque Cantonale de Geneve.....	373	102,172
Banque Cantonale Vaudoise.....	2,486	318,298
* Basilea Pharmaceutica AG.....	1,981	77,664
Belimo Holding AG.....	1,374	640,682
Bell Food Group AG.....	344	100,865
Bellevue Group AG.....	1,225	33,550
Berner Kantonalbank AG.....	606	169,054
BKW AG.....	2,358	374,612
Bossard Holding AG, Class A.....	869	207,957
Bucher Industries AG.....	956	404,929
Burckhardt Compression Holding AG.....	467	261,271
Burkhalter Holding AG.....	204	20,810
Bystronic AG.....	206	103,218
Calida Holding AG.....	895	28,509
Carlo Gavazzi Holding AG.....	62	22,487
Cembra Money Bank AG.....	4,341	334,700
* Cikor Technologies Ltd.....	259	14,856
Cie Financiere Tradition SA.....	292	40,492
Clariant AG.....	26,539	339,744
Coltene Holding AG.....	597	39,307
Comet Holding AG.....	1,207	397,965
COSMO Pharmaceuticals NV.....	1,329	98,538
Daetwyler Holding AG.....	973	197,841
DKSH Holding AG.....	4,476	313,207
dormakaba Holding AG.....	353	176,832
EFG International AG.....	12,650	162,445
Emmi AG.....	280	293,335
Energiedienst Holding AG.....	1,617	75,062
Feintool International Holding AG.....	549	11,306
Flughafen Zurich AG.....	2,650	546,764
Forbo Holding AG.....	111	130,511
Fundamenta Real Estate AG.....	3,625	71,594
Ω Galenica AG.....	6,980	615,514
* GAM Holding AG.....	11,357	4,850
Georg Fischer AG.....	11,602	776,504
Glarner Kantonalbank.....	419	11,123
* Gurit Holding AG, Class BR.....	550	47,911
Helvetia Holding AG.....	4,948	714,592
Hiag Immobilien Holding AG.....	563	49,462
* HOCHDORF Holding AG.....	130	1,877
Huber & Suhner AG.....	2,430	174,287
Hypothekarbank Lenzburg AG.....	9	45,501
Implenia AG.....	2,143	76,079
* Ina Invest Holding AG.....	498	9,905
Inficon Holding AG.....	241	365,808
Interroll Holding AG.....	83	242,426
Intershop Holding AG.....	164	117,667
Investis Holding SA.....	420	48,111
IVF Hartmann Holding AG.....	61	7,849
Jungfraubahn Holding AG.....	792	155,772
Kardex Holding AG.....	936	237,728
Komax Holding AG.....	592	113,841
* Kudelski SA.....	6,965	10,048
Landis+Gyr Group AG.....	2,688	220,407
LEM Holding SA.....	81	184,820
Liechtensteinische Landesbank AG.....	1,746	138,676
Luzerner Kantonalbank AG.....	2,543	211,606
Ω Medacta Group SA.....	899	134,538

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
SWITZERLAND — (Continued)			
Ω	Medmix AG.....	2,297	\$ 45,857
	Meier Tobler Group AG.....	348	14,986
	Metall Zug AG, Class B.....	32	53,527
	Mobilezone Holding AG.....	5,769	88,595
	Mobimo Holding AG.....	1,015	299,870
*Ω	Montana Aerospace AG.....	810	15,817
	Novavest Real Estate AG.....	789	31,946
	OC Oerlikon Corp. AG.....	20,076	87,488
*	Orascom Development Holding AG.....	1,611	8,964
#	Orell Fuessli AG.....	108	9,206
	Orior AG.....	896	69,184
*	Phoenix Mecano AG.....	95	50,732
	Plazza AG, Class A.....	145	51,745
*Ω	PolyPeptide Group AG.....	317	5,819
	PSP Swiss Property AG.....	6,211	826,666
	Rieter Holding AG.....	369	38,823
	Romande Energie Holding SA.....	1,575	100,335
	Schweiter Technologies AG.....	138	75,711
*Ω	Sensirion Holding AG.....	642	53,426
	SFS Group AG.....	2,453	294,506
	Siegfried Holding AG.....	542	539,912
	SIG Group AG.....	1,402	29,347
	SKAN Group AG.....	898	79,234
	Softwareone Holding AG.....	9,596	179,854
	St Galler Kantonalbank AG.....	393	227,444
	Stadler Rail AG.....	3,701	118,142
	Sulzer AG.....	2,641	255,127
	Swiss Prime Site AG.....	9,061	917,747
#*	Swiss Steel Holding AG.....	75,342	7,645
	Swissquote Group Holding SA.....	1,527	383,236
	Temenos AG.....	8,453	860,265
	Thurgauer Kantonalbank.....	118	16,251
	TX Group AG.....	438	65,974
	u-blox Holding AG.....	806	79,437
	Valiant Holding AG.....	2,513	300,983
	Varia U.S. Properties AG.....	834	36,407
Ω	VAT Group AG.....	230	107,072
	Vaudoise Assurances Holding SA.....	160	81,231
	Vetropack Holding AG.....	1,753	76,259
	Vontobel Holding AG.....	4,050	266,770
	VP Bank AG, Class A.....	427	45,965
	VZ Holding AG.....	1,803	212,410
*	V-ZUG Holding AG.....	260	18,239
	Walliser Kantonalbank.....	485	61,223
	Wartec Invest AG.....	28	59,432
	Ypsomed Holding AG.....	401	141,548
	Zehnder Group AG.....	1,161	69,191
	Zug Estates Holding AG, Class B.....	41	78,856
	Zuger Kantonalbank AG.....	19	169,289
TOTAL SWITZERLAND.....			<u>22,496,628</u>
UNITED KINGDOM — (13.2%)			
	4imprint Group PLC.....	3,540	242,752
*	888 Holdings PLC.....	8,734	8,503
	abrdn PLC.....	158,796	337,828
*	Accesso Technology Group PLC.....	3,718	25,811
	Advanced Medical Solutions Group PLC.....	19,397	51,687
	AG Barr PLC.....	14,305	102,782
	AJ Bell PLC.....	32,615	130,419

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
UNITED KINGDOM — (Continued)			
Ω	Alfa Financial Software Holdings PLC.....	12,585	\$ 27,425
	Alliance Pharma PLC.....	67,755	32,111
	Anglo-Eastern Plantations PLC.....	3,206	28,177
*	AO World PLC.....	19,619	22,547
	Argentex Group PLC.....	10,966	7,638
*	Ascential PLC.....	55,165	212,482
	Ashmore Group PLC.....	60,983	163,237
	Ashtead Technology Holdings PLC.....	4,312	35,906
#*	ASOS PLC.....	3,183	14,867
	Atalaya Mining PLC.....	2,708	11,890
*	Auction Technology Group PLC.....	7,425	51,262
	Avon Rubber PLC.....	5,744	67,805
	Babcock International Group PLC.....	113,326	647,686
Ω	Bakkavor Group PLC.....	18,363	22,125
	Balfour Beatty PLC.....	86,396	363,304
	Bank of Georgia Group PLC.....	5,671	272,047
	Beazley PLC.....	74,129	510,272
	Begbies Traynor Group PLC.....	14,548	20,172
	Bellway PLC.....	18,170	633,081
	Bloomsbury Publishing PLC.....	12,613	75,124
	Bodycote PLC.....	22,425	180,815
#*	boohoo Group PLC.....	115,749	53,217
	Breedon Group PLC.....	29,120	133,382
Ω	Bridgepoint Group PLC.....	13,180	44,884
	Britvic PLC.....	33,153	369,533
	Brooks Macdonald Group PLC.....	1,728	40,239
	Burford Capital Ltd.....	23,738	361,622
	Bytes Technology Group PLC.....	29,801	247,397
	C&C Group PLC.....	46,348	89,966
*	Capita PLC.....	243,631	58,590
	Capricorn Energy PLC.....	20,225	37,120
*	Card Factory PLC.....	36,595	43,167
	Carr's Group PLC.....	9,024	14,542
	Castings PLC.....	4,744	21,677
	Centamin PLC.....	165,211	201,264
	Central Asia Metals PLC.....	23,942	50,234
	Chemring Group PLC.....	37,886	168,358
	Chesnara PLC.....	25,220	83,936
	Clarkson PLC.....	4,093	184,271
	Close Brothers Group PLC.....	20,123	138,317
Ω	CMC Markets PLC.....	20,029	34,460
	Coats Group PLC.....	226,657	205,941
	Cohort PLC.....	1,455	10,994
	Computacenter PLC.....	9,888	361,241
	Costain Group PLC.....	35,994	30,978
	Cranswick PLC.....	7,370	375,655
	Crest Nicholson Holdings PLC.....	39,673	104,822
	Currys PLC.....	128,950	80,624
	CVS Group PLC.....	9,671	206,447
*	Darktrace PLC.....	21,596	93,641
*	De La Rue PLC.....	18,851	20,795
*Ω	Deliveroo PLC.....	47,677	70,792
	DFS Furniture PLC.....	28,727	42,093
#*	Dialight PLC.....	1,573	3,297
	Diploma PLC.....	10,753	443,257
*	Direct Line Insurance Group PLC.....	143,281	305,755
	DiscoverIE Group PLC.....	13,083	129,162
	Domino's Pizza Group PLC.....	48,509	214,227
	dotdigital group PLC.....	39,655	49,048

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	22,228	\$ 25,391
	69,818	78,612
	56,007	360,733
	124,678	444,551
	13,915	191,679
*	28,834	201,868
	27,228	31,204
	40,219	15,373
*	93,313	167,234
	15,023	180,509
*	252,832	41,266
	39	39
*	47,880	490
	31,043	68,010
	12,308	72,258
	1,634	20,841
	91,704	193,076
Ω	26,491	55,323
	34,139	23,856
*	19,915	203,760
	6,790	45,416
*	2,549	4,637
	4,390	35,559
*	1,867	29,667
*Ω	18,764	7,116
	4,970	44,537
	19,567	61,252
	4,534	567,929
	10,921	165,183
	14,951	53,233
*	14,716	2,102
	20,214	18,528
	30,160	161,292
*	5,754	81,719
	2,118	16,954
	36	2,494
	30,552	375,463
	102,954	341,898
*	48,717	62,869
	13,228	445,589
	29,820	39,541
*Ω	22,995	30,983
	4,686	22,075
	37,620	85,082
	63,478	223,102
	34,349	331,448
	1,423	8,553
	9,662	16,337
	269,849	335,788
	13,204	34,477
	15,637	40,477
*	87,185	87,144
	13,323	31,924
	10,940	266,904
	13,237	313,328
	9,754	96,785
	34,829	457,122
*	37,929	49,867
	21,065	79,758

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
UNITED KINGDOM — (Continued)			
*Ω	Hostelworld Group PLC.....	3,800	\$ 6,956
	Howden Joinery Group PLC.....	41,668	421,967
	Hunting PLC.....	21,793	90,502
Ω	Ibstock PLC.....	46,814	90,603
	IDOX PLC.....	36,392	30,869
	IG Group Holdings PLC.....	40,370	362,770
	IMI PLC.....	13,389	283,975
	Impax Asset Management Group PLC.....	12,259	84,283
	Inchcape PLC.....	47,249	406,849
*	Indivior PLC.....	12,165	213,230
	IntegraFin Holdings PLC.....	41,048	153,081
	Intermediate Capital Group PLC.....	5,961	134,391
*	International Distributions Services PLC.....	82,471	288,351
	International Personal Finance PLC.....	52,018	79,245
	iomart Group PLC.....	16,597	30,959
	IP Group PLC.....	112,572	74,382
#*	IQE PLC.....	135,213	34,079
	ITV PLC.....	412,974	312,811
*	IWG PLC.....	116,707	276,571
*	J D Wetherspoon PLC.....	15,639	166,199
*	James Fisher & Sons PLC.....	6,723	28,843
	James Halstead PLC.....	42,326	105,566
	JET2 PLC.....	18,252	307,488
*	John Wood Group PLC.....	95,305	188,946
	Johnson Matthey PLC.....	8,929	183,544
	Johnson Service Group PLC.....	68,407	126,827
	Jupiter Fund Management PLC.....	65,869	65,936
*Ω	Just Eat Takeaway.com NV.....	5,536	83,380
	Just Group PLC.....	152,125	163,917
	Kainos Group PLC.....	8,664	125,751
	Keller Group PLC.....	11,585	128,325
*	Kier Group PLC.....	87,699	142,041
*	Kin & Carta PLC.....	10,513	18,075
	Kitwave Group PLC.....	3,322	11,585
	Lancashire Holdings Ltd.....	35,221	270,625
	Learning Technologies Group PLC.....	50,592	51,602
	Liontrust Asset Management PLC.....	9,051	71,441
	London Investment Group PLC.....	2,089	9,457
	LSL Property Services PLC.....	11,392	38,080
Ω	Luceco PLC.....	8,203	14,290
	M&C Saatchi PLC.....	3,423	7,744
	Macfarlane Group PLC.....	19,165	30,674
	Man Group PLC.....	163,904	490,034
	Marks & Spencer Group PLC.....	259,437	810,558
	Marshalls PLC.....	3,910	13,875
*	Marston's PLC.....	82,294	32,764
*	McBride PLC.....	30,429	27,417
	Me Group International PLC.....	40,883	65,692
	Mears Group PLC.....	15,815	68,777
#*	Metro Bank Holdings PLC.....	24,939	11,297
	Midwich Group PLC.....	3,672	17,586
*	Mitchells & Butlers PLC.....	37,320	122,532
	Mitie Group PLC.....	182,589	237,912
	MJ Gleeson PLC.....	5,541	32,897
	Mobico Group PLC.....	75,728	81,947
	Moneysupermarket.com Group PLC.....	72,167	232,848
*	Moonpig Group PLC.....	26,607	56,300
	Morgan Advanced Materials PLC.....	39,964	136,868
	Morgan Sindall Group PLC.....	6,870	196,468

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	4,749	\$ 51,191
*	7,418	9,839
	77	9,291
	4,286	41,247
*	29,795	6,719
	43,338	66,428
*Ω	9,595	47,054
	11,726	135,005
#*	6,705	17,401
*	2,139	10,738
	44,960	100,122
	12,752	9,686
	7,961	19,119
*Ω	18,670	35,222
	57,929	329,632
	7,482	209,162
	38,658	224,562
	263,769	60,091
	33,407	297,542
	10,366	71,856
*	178,766	82,166
	34,413	306,399
	33,828	623,048
*	11,907	8,113
#*	10,595	4,103
	62,931	222,878
	20,801	5,650
*	8,962	20,245
*	34,619	194,269
	11,173	252,698
	10,376	59,635
	3,538	29,557
	2,621	40,869
	100,223	179,714
*	35,259	88,423
	28,095	47,428
	70,252	317,274
Ω	153,973	204,477
*	24,101	21,420
	6,108	127,770
*††	45,894	0
	49,305	38,461
	11,865	10,533
	6,137	10,475
	33,311	149,571
	37,909	287,977
	9,219	102,834
*	9,334	69,315
	356	15,745
	649	27,483
	9,245	49,935
	4,884	34,565
*	8,839	6,475
	6,706	37,130
	131,010	516,455
	37,664	373,211
	19,833	59,920
	1,186	30,867
*	37,994	21,185

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Ω Sabre Insurance Group PLC.....	31,411	\$ 61,379
* Saga PLC.....	10,855	18,765
* Savannah Energy PLC.....	107,834	35,873
Savills PLC.....	18,326	234,088
Senior PLC.....	59,262	118,646
Serco Group PLC.....	147,642	322,176
Serica Energy PLC.....	30,512	81,552
Severfield PLC.....	28,520	21,517
* SIG PLC.....	100,181	41,564
* Sigmaroc PLC.....	49,015	40,456
Sirius Real Estate Ltd.....	181,111	208,000
Smart Metering Systems PLC.....	15,768	190,159
Smiths News PLC.....	41,443	25,317
Softcat PLC.....	16,254	296,687
* SolGold PLC.....	101,626	10,096
Spectris PLC.....	1,722	80,165
Speedy Hire PLC.....	89,137	31,852
Ω Spire Healthcare Group PLC.....	38,601	115,686
Spirent Communications PLC.....	77,961	116,299
* SSP Group PLC.....	103,612	294,878
SThree PLC.....	17,971	92,991
Strix Group PLC.....	17,224	15,718
*†† Studio Retail Group PLC.....	5,420	0
STV Group PLC.....	2,980	7,101
* Superdry PLC.....	8,233	2,054
* Synthomer PLC.....	14,770	29,492
Tate & Lyle PLC.....	52,039	410,635
Taylor Wimpey PLC.....	128,265	239,470
TBC Bank Group PLC.....	5,096	187,968
Team Internet Group PLC.....	15,173	26,475
Telecom Plus PLC.....	8,571	157,503
* THG PLC.....	65,620	54,718
Ω TI Fluid Systems PLC.....	41,232	74,771
Topps Tiles PLC.....	21,096	12,040
TP ICAP Group PLC.....	106,776	252,980
*Ω Trainline PLC.....	11,449	47,902
Travis Perkins PLC.....	33,001	329,168
* Trelus Health PLC.....	1,748	105
Tribal Group PLC.....	5,915	3,261
Trifast PLC.....	13,605	12,114
TT Electronics PLC.....	25,526	47,113
* Tullow Oil PLC.....	184,703	72,395
Tyman PLC.....	28,407	110,053
Ultimate Products PLC.....	4,833	9,431
Vanquis Banking Group PLC.....	33,877	50,683
Vertu Motors PLC.....	37,928	31,680
Vesuvius PLC.....	33,003	198,714
#* Victoria PLC.....	1,594	5,633
Victrex PLC.....	10,081	173,578
Videndum PLC.....	9,739	40,526
Virgin Money U.K. PLC.....	153,224	302,629
Vistry Group PLC.....	43,036	544,375
Volex PLC.....	16,946	67,893
Volution Group PLC.....	27,412	150,078
Vp PLC.....	3,850	29,135
*Ω Watches of Switzerland Group PLC.....	28,683	135,081
Watkin Jones PLC.....	29,876	18,765
WH Smith PLC.....	17,076	260,942
Wickes Group PLC.....	43,591	86,491

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Wilmington PLC.....	6,879	\$ 28,330
Wincanton PLC.....	19,014	103,959
* Xaar PLC.....	10,372	12,913
XPS Pensions Group PLC.....	19,564	51,320
Young & Co.'s Brewery PLC.....	1	9
# Young & Co.'s Brewery PLC, Class A.....	3,702	48,140
Zotefoams PLC.....	3,070	14,799
TOTAL UNITED KINGDOM.....		<u>38,553,353</u>
UNITED STATES — (0.0%)		
ADTRAN Holdings, Inc.....	5,106	31,945
Diversified Energy Co. PLC.....	5,749	66,298
# Hut 8 Corp.....	1,070	7,994
TOTAL UNITED STATES.....		<u>106,237</u>
TOTAL COMMON STOCKS.....		<u>283,632,642</u>
PREFERRED STOCKS — (0.3%)		
GERMANY — (0.3%)		
Draegerwerk AG & Co. KGaA, 0.401%.....	1,245	63,995
Einhell Germany AG, 1.871%.....	63	10,588
FUCHS SE, 2.629%.....	9,860	432,198
Jungheinrich AG, 2.184%.....	6,075	204,481
Sixt SE, 9.669%.....	2,482	169,980
STO SE & Co. KGaA, 3.439%.....	368	58,134
Villeroy & Boch AG, 6.667%.....	1,074	20,892
TOTAL GERMANY.....		<u>960,268</u>
RIGHTS/WARRANTS — (0.0%)		
AUSTRALIA — (0.0%)		
* Arafura Rare Earths Ltd. Warrants 06/20/2025.....	12,909	318
* Highfield Resources Ltd. Warrants 06/19/2024.....	520	0
* Panoramic Resources Ltd. Warrants 09/16/2024.....	42,577	0
* Rex Minerals Ltd. Rights 02/07/2024.....	13,688	0
TOTAL AUSTRALIA.....		<u>318</u>
AUSTRIA — (0.0%)		
*†† CA Immobilien Anlagen AG Rights.....	7,475	0
*†† S Immo AG Rights.....	5,724	0
* Strabag SE Rights.....	1,255	0
ITALY — (0.0%)		
#* Webuild SpA Warrants 08/02/2030.....	1,925	0
JAPAN — (0.0%)		
* Japan Investment Adviser Co. Ltd. Rights 03/08/2024.....	1,100	3,931
NETHERLANDS — (0.0%)		
#* Avantium NV Rights 02/08/2024.....	2,577	643
SINGAPORE — (0.0%)		
* Dyna-Mac Holdings Ltd. Warrants 10/22/2024.....	13,740	953
* Ezion Holdings Ltd. Warrants.....	61,932	0
TOTAL SINGAPORE.....		<u>953</u>

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (0.0%)		
* Viaplay Group AB Rights 02/02/2024.....	43,252	\$ 5,827
TOTAL RIGHTS/WARRANTS.....		<u>11,672</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$279,814,669).....		<u>284,604,582</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (2.6%)		
@§ The DFA Short Term Investment Fund.....	666,081	<u>7,705,230</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$287,519,659)^.....		<u>\$292,309,812</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$ 20,080,130	\$ 29,555	\$ 20,109,685
Austria.....	—	3,719,121	—	3,719,121
Belgium.....	\$ 80,855	4,173,563	—	4,254,418
Canada.....	31,023,109	66,037	—	31,089,146
China.....	180,450	19,931	—	200,381
Denmark.....	—	7,464,304	—	7,464,304
Finland.....	—	5,997,663	—	5,997,663
France.....	—	13,661,988	—	13,661,988
Germany.....	—	16,638,705	—	16,638,705
Hong Kong.....	—	5,285,955	5,747	5,291,702
Ireland.....	—	1,191,363	—	1,191,363
Israel.....	77,701	3,113,837	—	3,191,538
Italy.....	—	12,675,814	—	12,675,814
Japan.....	—	69,663,521	—	69,663,521
Netherlands.....	—	5,695,830	—	5,695,830
New Zealand.....	—	910,142	—	910,142
Norway.....	—	2,773,123	—	2,773,123
Portugal.....	—	1,084,085	—	1,084,085
Singapore.....	—	2,659,820	10,439	2,670,259
Spain.....	—	6,490,990	—	6,490,990
Sweden.....	12,209	7,690,437	—	7,702,646
Switzerland.....	—	22,496,628	—	22,496,628
United Kingdom.....	10,738	38,542,615	—	38,553,353
United States.....	7,994	98,243	—	106,237
Preferred Stocks				
Germany.....	—	960,268	—	960,268
Rights/Warrants				
Australia.....	—	318	—	318
Japan.....	—	3,931	—	3,931
Netherlands.....	—	643	—	643
Singapore.....	—	953	—	953
Sweden.....	—	5,827	—	5,827
Securities Lending Collateral.....	—	7,705,230	—	7,705,230
TOTAL.....	<u>\$31,393,056</u>	<u>\$260,871,015</u>	<u>\$45,741[^]</u>	<u>\$292,309,812</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
January 31, 2024
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
AGENCY OBLIGATIONS — (0.3%)					
Federal Home Loan Bank					
Discount Notes					
∞ 5.575%, 02/26/24.....	1,000	\$ 996,244			
BONDS — (26.9%)					
Agence Francaise de					
Developpement EPIC					
3.125%, 06/30/24.....	6,200	6,142,032			
Amazon.com, Inc.					
2.730%, 04/13/24.....	3,000	2,982,711			
# 0.450%, 05/12/24.....	1,782	1,757,540			
Asian Development Bank					
1.625%, 03/15/24.....	2,400	2,389,111			
Caisse d'Amortissement de					
la Dette Sociale					
3.375%, 03/20/24.....	813	810,563			
0.375%, 05/27/24.....	1,550	1,525,104			
CDP Financial, Inc.					
3.150%, 07/24/24.....	8,000	7,915,710			
CDP Financial, Inc., Floating					
Rate Note, SOFR +					
0.400%, FRN					
#(r)Ω 5.756%, 05/19/25.....	850	850,869			
(r) 5.756%, 05/19/25.....	1,300	1,301,329			
Commonwealth Bank of					
Australia, Floating Rate					
Note, SOFR + 0.400%,					
FRN					
(r)Ω 5.722%, 07/07/25.....	2,118	2,113,364			
Commonwealth Bank of					
Australia, Floating Rate					
Note, SOFR + 0.630%,					
FRN					
#(r)Ω 5.976%, 09/12/25.....	3,425	3,428,370			
Commonwealth Bank of					
Australia, Floating Rate					
Note, SOFR + 0.740%,					
FRN					
(r)Ω 6.085%, 03/14/25.....	2,500	2,508,157			
(r) 6.094%, 03/14/25.....	1,443	1,447,709			
Cooperatieve Rabobank UA,					
Floating Rate Note, SOFR					
+ 0.700%, FRN					
(r) 6.019%, 07/18/25.....	1,041	1,043,208			
DBS Group Holdings Ltd.,					
Floating Rate Note, SOFR					
+ 0.610%, FRN					
(r)Ω 5.965%, 09/12/25.....	5,950	5,954,238			
Erste Abwicklungsanstalt					
0.250%, 03/01/24.....	4,000	3,983,392			
Export Development Canada					
2.625%, 02/21/24.....	965	\$ 963,497			
0.496%, 04/08/24.....	400	396,296			
Inter-American Investment					
Corp., Floating Rate Note,					
SOFR + 0.270%, FRN					
(r) 5.614%, 03/22/24.....	4,000	4,000,400			
Kommuninvest I Sverige AB					
Ω 0.375%, 02/16/24.....	9,000	8,981,108			
Landeskreditbank					
Baden-Wuerttemberg					
Foerderbank					
0.250%, 02/12/24.....	4,000	3,994,239			
National Australia Bank Ltd.,					
Floating Rate Note, SOFR					
+ 0.380%, FRN					
(r)Ω 5.700%, 01/12/25.....	1,150	1,149,735			
National Australia Bank Ltd.,					
Floating Rate Note, SOFR					
+ 0.760%, FRN					
(r)Ω 6.118%, 05/13/25.....	670	671,996			
National Australia Bank Ltd.,					
Floating Rate Note, SOFR					
+ 0.860%, FRN					
(r) 6.215%, 06/09/25.....	3,500	3,516,076			
Nederlandse					
Waterschapsbank NV					
1.125%, 03/15/24.....	2,500	2,487,349			
Nordea Bank Abp					
Ω 0.625%, 05/24/24.....	4,000	3,940,872			
OMERS Finance Trust					
2.500%, 05/02/24.....	2,000	1,984,958			
Province of Manitoba					
2.600%, 04/16/24.....	101	100,404			
Roche Holdings, Inc.					
Ω 1.882%, 03/08/24.....	4,500	4,485,192			
Svensk Exportkredit AB					
0.375%, 03/11/24.....	2,000	1,988,880			
Svenska Handelsbanken AB					
Ω 0.550%, 06/11/24.....	2,000	1,965,247			
Westpac Banking Corp.					
3.300%, 02/26/24.....	9,520	9,505,500			
TOTAL BONDS.....					<u>96,285,156</u>
U.S. TREASURY OBLIGATIONS — (32.3%)					
U.S. Treasury Bills					
∞ 5.383%, 03/26/24.....	2,500	2,480,294			
U.S. Treasury Notes, Floating					
Rate Note, 3M USTMMR +					
0.125%, FRN					
(r) 5.420%, 07/31/25.....	31,350	31,315,930			

VA SHORT-TERM FIXED PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.169%, FRN (r) 5.464%, 04/30/25.....	32,905	\$ 32,897,391	Erste Abwicklungsanstalt Ω 5.424%, 03/07/24.....	500	\$ 497,318
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.170%, FRN (r) 5.465%, 10/31/25.....	28,750	28,733,939	Ω 5.429%, 03/07/24.....	3,000	2,983,908
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.200%, FRN (r) 5.495%, 01/31/25.....	18,745	18,750,170	Export Development Canada 5.400%, 03/04/24.....	1,750	1,741,490
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.245%, FRN (r) 5.540%, 01/31/26.....	1,500	1,500,815	FMS Wertmanagement Ω 5.400%, 02/08/24.....	500	499,414
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>115,678,539</u>	Ω 5.550%, 02/08/24.....	500	499,414
COMMERCIAL PAPER — (39.3%)			Hydro-Quebec Ω 5.455%, 03/13/24.....	5,250	5,217,452
Australia & New Zealand			Kreditanstalt fuer Wiederaufbau Ω 5.729%, 03/12/24.....	2,000	1,988,021
Banking Group Ltd.			Ω 5.737%, 04/05/24.....	1,350	1,337,223
Ω 5.843%, 03/25/24.....	1,200	1,190,316	LVMH Moet Hennessy Louis Vuitton SE Ω 5.460%, 02/06/24.....	1,500	1,498,673
Ω 5.735%, 05/15/24.....	1,250	1,230,921	Ω 5.785%, 05/20/24.....	697	685,783
Ω 5.781%, 05/15/24.....	1,250	1,230,921	Ω 5.787%, 05/23/24.....	1,304	1,282,476
Bank of Montreal			Ω 5.788%, 05/23/24.....	2,850	2,802,957
5.580%, 02/07/24.....	1,500	1,498,454	Ω 5.481%, 04/09/24.....	860	851,219
5.610%, 02/12/24.....	3,750	3,743,373	Ω 5.463%, 04/12/24.....	2,500	2,473,370
BNG Bank NV			National Australia Bank Ltd. Ω 5.813%, 03/04/24.....	750	746,339
Ω 5.551%, 03/08/24.....	1,000	994,506	Ω 5.903%, 05/07/24.....	1,250	1,231,769
Caisse d'Amortissement de la Dette Sociale			Ω 5.879%, 05/06/24.....	2,000	1,971,125
Ω 5.661%, 02/13/24.....	3,200	3,193,835	Ω 5.466%, 04/15/24.....	500	494,380
Ω 5.612%, 02/26/24.....	1,250	1,245,188	Ω 5.801%, 04/15/24.....	350	346,066
Ω 5.613%, 04/16/24.....	3,600	3,558,742	National Securities Clearing Corp. Ω 5.460%, 02/28/24.....	5,500	5,477,164
Caisse des Depots et Consignations			Ω 5.450%, 02/29/24.....	3,000	2,986,845
Ω 5.455%, 03/21/24.....	3,000	2,977,556	Ω 5.739%, 04/22/24.....	2,000	1,975,494
5.663%, 05/02/24.....	0	0	Nestle Finance International Ltd. Ω 5.539%, 04/30/24.....	3,000	2,960,775
Ω 5.663%, 05/02/24.....	3,600	3,550,825	NRW Bank Ω 5.520%, 02/28/24.....	3,000	2,987,706
Ω 5.609%, 05/13/24.....	1,800	1,772,613	Ω 5.777%, 03/06/24.....	1,000	994,876
Ω 5.446%, 04/16/24.....	1,750	1,730,045	5.722%, 02/16/24.....	0	0
Canadian Imperial Bank of Commerce			Ω 5.753%, 03/18/24.....	3,000	2,979,359
Ω 5.651%, 06/05/24.....	1,625	1,594,782	Ω 5.719%, 02/16/24.....	3,000	2,992,986
Cooperatieve Rabobank UA			5.611%, 03/06/24.....	0	0
5.480%, 02/07/24.....	150	149,846	Oesterreichische Kontrollbank AG 5.650%, 02/12/24.....	1,400	1,397,515
5.560%, 02/07/24.....	750	749,229	5.736%, 04/05/24.....	4,300	4,258,062
DBS Bank Ltd.			Province Of Alberta Ω 5.677%, 02/26/24.....	5,500	5,478,915
Ω 5.467%, 04/24/24.....	2,850	2,813,864	Ω 5.669%, 02/28/24.....	750	746,903
DNB Bank ASA			Ω 5.672%, 02/28/24.....	2,500	2,489,677
Ω 5.737%, 02/23/24.....	1,400	1,395,292	Ω 5.411%, 04/25/24.....	1,500	1,481,188
Ω 5.596%, 05/28/24.....	2,000	1,965,836	PSP Capital, Inc. Ω 5.761%, 04/02/24.....	3,100	3,071,063
Ω 5.704%, 06/17/24.....	3,000	2,940,467	Ω 5.750%, 04/10/24.....	1,000	989,539
			Ω 5.731%, 05/13/24.....	2,200	2,166,967
			Quebec Govt Ω 5.448%, 03/18/24.....	5,000	4,965,496

VA SHORT-TERM FIXED PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
Sanofi SA			TEMPORARY CASH INVESTMENTS — (0.4%)		
Ω 5.440%, 03/15/24.....	4,500	\$ 4,470,714	State Street Institutional		
Ω 5.450%, 03/28/24.....	4,500	4,462,145	U.S. Government		
Ω 5.451%, 03/28/24.....	1,500	1,487,382	Money Market Fund		
Toronto-Dominion Bank			5.300%.....	1,402,763	\$ 1,402,763
Ω 5.913%, 05/09/24.....	700	689,761	SECURITIES LENDING COLLATERAL — (0.8%)		
Ω 5.571%, 03/12/24.....	3,400	3,379,434	@§ The DFA Short Term		
Ω 5.574%, 03/21/24.....	1,225	1,215,931	Investment Fund	248,128	<u>2,870,344</u>
Ω 5.452%, 04/26/24.....	970	957,685	TOTAL INVESTMENTS — (100.0%)		
United Overseas Bank Ltd.			(Cost \$358,209,754)^.....		<u>\$358,066,781</u>
Ω 5.721%, 05/16/24.....	2,500	2,460,687			
Ω 5.420%, 03/15/24.....	2,150	2,135,917			
Westpac Banking Corp.					
Ω 5.414%, 02/20/24.....	500	<u>498,541</u>			
TOTAL COMMERCIAL					
PAPER					
(Cost \$140,828,668).....		<u>140,833,735</u>			
TOTAL INVESTMENT					
SECURITIES					
(Cost \$353,936,647).....		<u>353,793,674</u>			

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$ 996,244	—	\$ 996,244
Bonds.....	—	96,285,156	—	96,285,156
U.S. Treasury Obligations.....	—	115,678,539	—	115,678,539
Commercial Paper.....	—	140,833,735	—	140,833,735
Temporary Cash Investments.....	\$1,402,763	—	—	1,402,763
Securities Lending Collateral.....	—	2,870,344	—	2,870,344
TOTAL.....	<u>\$1,402,763</u>	<u>\$356,664,018</u>	<u>—</u>	<u>\$358,066,781</u>

**VA GLOBAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS**

January 31, 2024

(Unaudited)

	<u>Face Amount[^] (000)</u>	<u>Value†</u>		<u>Face Amount[^] (000)</u>	<u>Value†</u>
AGENCY OBLIGATIONS — (0.3%)					
Federal Home Loan Bank					
Discount Notes					
∞ 5.575%, 02/26/24.....	1,000	\$ 996,244			
BONDS — (55.1%)					
AUSTRALIA — (8.1%)					
Australia & New Zealand Banking Group Ltd.					
1.550%, 08/29/24..... AUD	500	322,357			
4.050%, 05/12/25..... AUD	700	456,466			
Australia & New Zealand Banking Group Ltd., Floating Rate Note,					
(r) 3M Swap + 0.920%, FRN, 5.267%, 11/04/25..... AUD	2,000	1,318,926			
(r) 3M Swap + 0.830%, FRN, 5.188%, 03/31/26..... AUD	1,500	986,654			
(r) 3M Swap + 0.970%, FRN, 5.389%, 05/12/27..... AUD	500	329,510			
(r) 3M Swap + 1.200%, FRN, 5.547%, 11/04/27..... AUD	500	331,954			
Commonwealth Bank of Australia					
4.200%, 08/18/25..... AUD	1,500	979,297			
Commonwealth Bank of Australia, Floating Rate Note,					
(r) SOFR + 0.740%, FRN, 6.094%, 03/14/25.....	943	946,077			
(r)∞ SOFR + 0.400%, FRN, 5.722%, 07/07/25.....	1,630	1,626,432			
(r) 3M Swap + 0.800%, FRN, 5.183%, 08/18/25..... AUD	1,000	658,231			
(r) 3M Swap + 0.900%, FRN, 5.250%, 01/13/26..... AUD	2,500	1,647,506			
(r) 3M Swap + 0.700%, FRN, 5.050%, 01/14/27..... AUD	1,000	654,313			
(r) 3M Swap + 1.150%, FRN, 5.500%, 01/13/28..... AUD	1,500	993,358			
National Australia Bank Ltd.					
0.250%, 05/20/24..... EUR	800	854,798			
2.350%, 02/25/25..... AUD	500	320,498			
3.900%, 05/30/25..... AUD	2,000	1,301,302			
2.900%, 02/25/27..... AUD	500	312,326			
AUSTRALIA — (Continued)					
National Australia Bank Ltd., Floating Rate Note,					
(r)∞ SOFR + 0.380%, FRN, 5.700%, 01/12/25.....	250	\$ 249,942			
(r) 3M Swap + 0.770%, FRN, 5.116%, 01/21/25..... AUD	700	460,544			
(r)∞ SOFR + 0.760%, FRN, 6.118%, 05/13/25.....	1,460	1,464,349			
(r) 3M Swap + 0.900%, FRN, 5.267%, 05/30/25..... AUD	2,500	1,647,640			
(r) 3M Swap + 0.920%, FRN, 5.298%, 11/25/25..... AUD	1,500	989,174			
(r) 3M Swap + 0.780%, FRN, 5.199%, 05/12/26..... AUD	1,000	657,034			
(r) 3M Swap + 1.200%, FRN, 5.578%, 11/25/27..... AUD	500	331,774			
Westpac Banking Corp.					
3.300%, 02/26/24.....	1,323	1,320,985			
2.700%, 03/17/25..... AUD	700	449,819			
Westpac Banking Corp., Floating Rate Note,					
(r) 3M Swap + 0.880%, FRN, 5.268%, 08/16/24..... AUD	100	65,777			
(r) 3M Swap + 0.690%, FRN, 5.053%, 03/17/25..... AUD	1,200	788,706			
(r) 3M Swap + 0.800%, FRN, 5.219%, 08/11/25..... AUD	2,500	1,645,166			
(r) 3M Swap + 0.950%, FRN, 5.369%, 11/11/25..... AUD	500	329,805			
(r) 3M Swap + 0.750%, FRN, 5.138%, 02/16/26..... AUD	1,000	657,054			
(r) 3M Swap + 0.700%, FRN, 5.052%, 01/25/27..... AUD	500	327,011			
(r) 3M Swap + 1.230%, FRN, 5.649%, 11/11/27..... AUD	1,500	995,909			

VA GLOBAL BOND PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
AUSTRALIA — (Continued)			DENMARK — (0.4%)		
(r) 3M Swap + 0.980%, FRN, 5.368%, 02/16/28. AUD	500	\$ 328,976	Kommunekredit		
			0.250%, 02/16/24. EUR	500	\$ 539,566
			2.000%, 06/25/24. GBP	600	750,383
TOTAL AUSTRALIA.		<u>26,749,670</u>	TOTAL DENMARK.		<u>1,289,949</u>
BELGIUM — (1.3%)			FINLAND — (1.3%)		
Dexia SA			Kuntarahoitus OYJ		
Δ 0.000%, 05/29/24. EUR	800	853,923	0.125%, 03/07/24. EUR	900	969,294
0.500%, 07/16/24.	3,500	3,421,425	0.875%, 12/16/24. GBP	1,001	1,224,290
Kingdom of Belgium			Kuntarahoitus OYJ, Floating		
Government Bonds			Rate Note, SOFR +		
2.600%, 06/22/24. EUR	100	107,561	1.000%, FRN		
TOTAL BELGIUM.		<u>4,382,909</u>	(r) 6.346%, 07/15/26.	1,900	1,926,505
CANADA — (9.0%)			TOTAL FINLAND.		<u>4,120,089</u>
Bank of Montreal			FRANCE — (2.1%)		
2.700%, 09/11/24. CAD	300	219,993	Caisse d'Amortissement de la		
Bank of Nova Scotia			Dette Sociale		
2.290%, 06/28/24. CAD	2,600	1,912,178	3.375%, 03/20/24.	417	415,750
Canada Government Bonds			0.375%, 05/27/24.	1,000	983,938
0.750%, 02/01/24. CAD	2,400	1,784,831	Caisse des Depots et		
2.250%, 03/01/24. CAD	600	445,297	Consignations, Floating		
1.500%, 05/01/24. CAD	2,800	2,064,725	Rate Note, SOFR +		
Canada Housing Trust No. 1			0.340%, FRN		
Ω 2.900%, 06/15/24. CAD	1,100	811,437	(r) 5.701%, 05/03/26.	3,200	3,195,712
CDP Financial, Inc.			French Republic Government		
SOFR + 0.400%, FRN,			Bonds OAT		
(r)Ω. 5.756%, 05/19/25.	2,500	2,502,556	Δ 0.000%, 03/25/24. EUR	300	322,379
CPPIB Capital, Inc.			2.250%, 05/25/24. EUR	300	322,551
0.375%, 06/20/24. EUR	2,900	3,093,257	Region of Ile de France		
CPPIB Capital, Inc.			3.625%, 03/27/24. EUR	200	215,883
SOFR + 1.250%, FRN,			Societe Nationale SNCF		
(r)Ω. 6.606%, 03/11/26.	850	865,286	SACA		
Export Development Canada			4.625%, 02/02/24. EUR	750	810,525
2.625%, 02/21/24.	55	54,914	Unedic Asseo		
OMERS Finance Trust			2.375%, 05/25/24. EUR	600	645,006
2.500%, 05/02/24.	290	287,819	TOTAL FRANCE.		<u>6,911,744</u>
Province of Alberta			GERMANY — (3.1%)		
3.100%, 06/01/24. CAD	1,300	960,508	Erste Abwicklungsanstalt		
Province of Manitoba			0.250%, 03/01/24.	1,800	1,792,526
2.600%, 04/16/24.	1,500	1,491,143	Kreditanstalt fuer Wiederaufbau		
3.300%, 06/02/24. CAD	1,000	739,395	0.250%, 03/08/24.	3,033	3,017,321
Province of Ontario			0.875%, 07/18/24. GBP	100	124,259
3.200%, 05/16/24.	300	298,035	Landeskreditbank		
3.500%, 06/02/24. CAD	600	443,874	Baden-Wuerttemberg		
0.375%, 06/14/24. EUR	600	640,123	Foerderbank		
Province of Quebec			2.000%, 07/23/24.	3,181	3,130,619
2.500%, 04/09/24.	3,329	3,310,586	Landwirtschaftliche Rentenbank		
Province of Saskatchewan			0.400%, 09/23/24. AUD	500	319,683
3.200%, 06/03/24. CAD	1,100	813,114	4.250%, 01/09/25. AUD	1,000	655,071
PSP Capital, Inc.					
3.290%, 04/04/24. CAD	3,100	2,298,628			
Toronto-Dominion Bank					
3.226%, 07/24/24. CAD	6,400	4,718,420			
TOTAL CANADA.		<u>29,756,119</u>			

VA GLOBAL BOND PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
GERMANY — (Continued)			NORWAY — (Continued)		
Siemens			Norway Government Bonds		
Financieringsmaatschappij			3.000%, 03/14/24. NOK	24,500	\$2,324,708
NV			TOTAL NORWAY.		<u>6,537,839</u>
Ω 3.125%, 03/16/24.	400	\$ 398,767	SINGAPORE — (1.1%)		
State of North			DBS Bank Ltd., Floating Rate		
Rhine-Westphalia			Note, 3M Swap + 0.850%,		
0.625%, 12/16/24. GBP	700	<u>853,943</u>	FRN		
TOTAL GERMANY.		<u>10,292,189</u>	(r) 5.213%, 06/16/25. AUD	500	329,018
IRELAND — (1.3%)			DBS Group Holdings Ltd.,		
Ireland Government Bonds			Floating Rate Note, SOFR		
3.400%, 03/18/24. EUR	4,050	<u>4,374,273</u>	+ 0.610%, FRN		
NETHERLANDS — (2.6%)			(r)Ω 5.965%, 09/12/25.	2,000	2,001,424
BNG Bank NV			United Overseas Bank Ltd.,		
2.000%, 04/12/24. GBP	700	881,491	Floating Rate Note,		
0.250%, 06/07/24. EUR	700	747,383	(r) 3M Swap + 0.350%,		
Cooperatieve Rabobank UA,			FRN, 4.733%,		
Floating Rate Note,			05/20/24. AUD	500	327,982
(r) SOFR + 0.700%, FRN,			(r) 3M Swap + 0.590%,		
6.019%, 07/18/25.	1,109	1,111,352	FRN, 4.946%,		
(r) 3M Swap + 0.880%,			10/27/25. AUD	1,600	<u>1,048,412</u>
FRN, 5.246%,			TOTAL SINGAPORE.		<u>3,706,836</u>
05/22/26. AUD	500	328,628	SUPRANATIONAL ORGANIZATION OBLIGATIONS — (12.5%)		
Nederlandse Waterschapsbank NV			African Development Bank		
1.125%, 03/15/24.	400	397,976	4.750%, 03/06/24. AUD	500	328,053
2.000%, 12/16/24. GBP	950	1,171,971	4.000%, 01/10/25. AUD	500	326,522
Shell International Finance BV			Asian Development Bank		
1.125%, 04/07/24. EUR	610	655,727	1.625%, 03/15/24.	2,903	2,889,829
0.500%, 05/11/24. EUR	400	428,100	0.375%, 06/11/24.	600	589,453
0.750%, 05/12/24. EUR	2,800	<u>2,999,126</u>	3.750%, 03/12/25. AUD	1,000	651,692
TOTAL NETHERLANDS.		<u>8,721,754</u>	Asian Development Bank,		
NEW ZEALAND — (0.9%)			Floating Rate Note, SOFR		
New Zealand Government			+ 1.000%, FRN		
Bonds			(r) 6.360%, 08/27/26.	1,842	1,873,443
0.500%, 05/15/24. NZD	600	361,645	Asian Infrastructure		
New Zealand Local			Investment Bank		
Government Funding			1.000%, 05/06/26. AUD	500	304,438
Agency Bonds			Asian Infrastructure		
2.250%, 04/15/24. NZD	4,500	<u>2,731,728</u>	Investment Bank, Floating		
TOTAL NEW ZEALAND.		<u>3,093,373</u>	Rate Note, SOFR +		
NORWAY — (2.0%)			0.620%, FRN		
Kommunalbanken AS			(r) 5.981%, 08/16/27.	3,000	3,009,336
2.750%, 02/05/24.	400	399,908	European Bank for		
2.000%, 06/19/24.	500	493,640	Reconstruction &		
4.250%, 07/16/25. AUD	500	327,311	Development, Floating		
0.600%, 06/01/26. AUD	1,600	963,852	Rate Note, SOFR +		
Kommunalbanken AS,			0.190%, FRN		
Floating Rate Note, SOFR			(r) 5.536%, 04/14/26.	204	203,651
+ 1.000%, FRN			European Financial Stability		
(r)Ω 6.354%, 06/17/26.	2,000	2,028,420	Facility		
			2.125%, 02/19/24. EUR	2,000	2,159,602
			Δ 0.000%, 04/19/24. EUR	3,300	3,538,272
			1.750%, 06/27/24. EUR	1,647	1,766,778

VA GLOBAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (Continued)			SWEDEN — (Continued)		
European Investment Bank			Ω.... 1.375%, 05/08/24.....	3,200	\$ 3,164,941
Δ 0.000%, 03/15/24..... EUR	133	\$ 143,118	Ω 2.875%, 07/03/24.....	1,183	1,170,879
4.125%, 04/15/24..... EUR	200	216,291	1.000%, 10/02/24..... SEK	19,000	1,788,824
0.750%, 09/09/24..... NOK	15,000	1,394,141	1.000%, 05/12/25..... SEK	14,000	1,303,008
European Investment Bank, Floating Rate Note, SOFR + 1.000%, FRN			Svensk Exportkredit AB		
(r) 6.359%, 05/21/28.....	400	410,638	# 0.375%, 03/11/24.....	2,000	1,988,880
European Stability Mechanism			# 0.375%, 07/30/24.....	3,000	2,928,661
0.125%, 04/22/24..... EUR	3,052	3,272,616	3.625%, 09/03/24.....	2,100	2,079,799
European Union			Svensk Exportkredit AB, Floating Rate Note, SOFR + 1.000%, FRN		
1.875%, 04/04/24..... EUR	200	215,446	(r) 6.362%, 08/03/26.....	1,330	1,349,087
Inter-American Development Bank			Svenska Handelsbanken AB		
3.000%, 02/21/24.....	454	453,373	Ω 0.550%, 06/11/24.....	1,250	1,228,279
Inter-American Development Bank, Floating Rate Note,			0.125%, 06/18/24..... EUR	1,000	1,064,952
(r) SOFR + 0.170%, FRN,			TOTAL SWEDEN.....		<u>18,366,683</u>
5.524%, 09/16/26.....	1,000	996,470	UNITED STATES — (3.8%)		
(r) SOFR + 0.350%, FRN,			Amazon.com, Inc.		
5.703%, 10/04/27.....	2,671	2,666,566	2.730%, 04/13/24.....	3,750	3,728,389
(r) SOFR + 0.270%, FRN,			Exxon Mobil Corp.		
5.624%, 03/20/28.....	1,400	1,392,428	0.142%, 06/26/24..... EUR	2,100	2,234,652
(r) SOFR + 0.350%, FRN,			Roche Holdings, Inc.		
5.702%, 10/05/28.....	4,220	4,220,219	Ω 1.882%, 03/08/24.....	2,600	2,591,444
International Bank for Reconstruction & Development			#Ω 3.350%, 09/30/24.....	2,000	1,975,273
2.500%, 03/19/24.....	3,914	3,898,643	Roche Holdings, Inc., Floating Rate Note, SOFR + 0.740%, FRN		
1.800%, 07/26/24..... CAD	353	258,523	(r)Ω 6.100%, 11/13/26.....	600	602,815
International Bank for Reconstruction & Development, Floating Rate Note,			Sanofi SA		
(r) SOFR + 0.180%, FRN,			0.625%, 04/05/24..... EUR	1,200	1,289,313
5.534%, 06/15/26.....	1,000	997,901	TOTAL UNITED STATES.....		<u>12,421,886</u>
(r) SOFR + 0.370%, FRN,			TOTAL BONDS.....		<u>181,848,180</u>
5.716%, 01/12/27.....	650	651,632	U.S. TREASURY OBLIGATIONS — (16.0%)		
(r) SOFR + 0.430%, FRN,			U.S. Treasury Notes, Floating Rate Note		
5.790%, 08/19/27.....	1,350	1,355,009	(r) 3M USTMMR + 0.169%, FRN, 5.464%, 04/30/25	2,000	1,999,538
International Finance Corp.			(r) 3M USTMMR + 0.125%, FRN, 5.420%, 07/31/25	14,500	14,484,242
1.375%, 09/13/24..... CAD	130	94,579	(r) 3M USTMMR + 0.170%, FRN, 5.465%, 10/31/25	29,500	29,483,520
Nordic Investment Bank			(r) 3M USTMMR + 0.245%, FRN, 5.540%, 01/31/26	7,000	7,003,801
1.500%, 03/13/25..... NOK	2,000	184,060	TOTAL U.S. TREASURY OBLIGATIONS.....		<u>52,971,101</u>
Nordic Investment Bank, Floating Rate Note, SOFR + 1.000%, FRN					
(r) 6.361%, 05/12/26.....	650	<u>660,145</u>			
TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....		<u>41,122,867</u>			
SWEDEN — (5.6%)					
Kommuninvest I Sverige AB					
0.375%, 02/16/24.....	300	299,373			

VA GLOBAL BOND PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
COMMERCIAL PAPER — (24.1%)			NETHERLANDS — (2.4%)		
AUSTRALIA — (1.7%)			BNG Bank NV		
Australia & New Zealand			Ω 5.551%, 03/08/24.....	500	\$ 497,253
Banking Group Ltd.			Cooperatieve Rabobank UA		
Ω 5.863%, 02/20/24.....	2,000	\$ 1,994,077	5.570%, 02/12/24.....	5,000	4,991,195
Ω 5.873%, 02/20/24.....	1,600	1,595,261	5.618%, 06/04/24.....	2,100	2,061,740
Ω 5.871%, 02/22/24.....	2,000	1,993,482	Nederlandse		
TOTAL AUSTRALIA.....		<u>5,582,820</u>	Waterschapsbank NV		
AUSTRIA — (1.0%)			Ω 5.559%, 02/26/24.....	500	498,071
Oesterreichische			TOTAL NETHERLANDS.....		<u>8,048,259</u>
Kontrollbank AG			NORWAY — (1.5%)		
5.650%, 02/12/24.....	800	798,580	DNB Bank ASA		
5.736%, 04/05/24.....	2,500	2,475,618	Ω 5.870%, 04/23/24.....	1,500	1,481,806
TOTAL AUSTRIA.....		<u>3,274,198</u>	Ω 5.892%, 05/16/24.....	1,000	984,594
CANADA — (4.0%)			Ω 5.789%, 05/09/24.....	2,500	2,463,945
Canadian Imperial Bank of			TOTAL NORWAY.....		<u>4,930,345</u>
Commerce			SINGAPORE — (0.9%)		
Ω 5.651%, 06/05/24.....	1,250	1,226,756	United Overseas Bank Ltd.		
CDP Financial, Inc.			Ω 5.600%, 02/27/24.....	3,000	2,987,968
Ω 5.550%, 03/11/24.....	1,500	1,491,089	UNITED STATES — (8.4%)		
Ω 5.778%, 04/10/24.....	2,000	1,978,909	Bank of Montreal		
Province of Alberta			5.580%, 03/25/24.....	2,500	2,480,028
Ω 5.807%, 04/19/24.....	2,000	1,976,679	5.817%, 05/16/24.....	2,500	2,460,786
Province Of Alberta			Caisse des Depots et		
Ω 5.669%, 02/28/24.....	2,250	2,240,709	Consignations		
PSP Capital, Inc.			Ω 0.016%, 05/15/24.....	3,100	3,051,962
Ω 5.380%, 02/08/24.....	2,000	1,997,653	Cooperatieve Rabobank UA		
Toronto-Dominion Bank			5.480%, 02/07/24.....	1,000	998,972
Ω 5.559%, 03/05/24.....	2,375	2,363,121	Kreditanstalt fuer		
TOTAL CANADA.....		<u>13,274,916</u>	Wiederaufbau		
FRANCE — (2.0%)			Ω 5.520%, 02/05/24.....	4,000	3,997,104
Caisse d'Amortissement de			National Securities Clearing		
la Dette Sociale			Corp.		
Ω 5.587%, 02/01/24.....	1,350	1,349,801	Ω 5.460%, 02/02/24.....	2,500	2,499,263
Ω 5.612%, 02/26/24.....	1,725	1,718,360	Ω 5.470%, 03/12/24.....	1,750	1,739,342
Caisse des Depots et			Ω 5.739%, 04/22/24.....	2,000	1,975,494
Consignations			Ω 5.739%, 04/29/24.....	3,000	2,960,388
Ω 5.736%, 03/01/24.....	1,000	995,550	Ω 5.677%, 05/07/24.....	850	837,787
Ω 5.750%, 03/26/24.....	1,000	991,714	Nederlandse		
LVMH Moet Hennessy Louis			Waterschapsbank NV		
Vuitton SE			Ω 5.562%, 04/02/24.....	2,000	1,981,425
Ω 5.460%, 02/06/24.....	1,500	1,498,673	Ω 5.561%, 04/02/24.....	1,825	1,808,051
TOTAL FRANCE.....		<u>6,554,098</u>	NRW Bank		
GERMANY — (2.2%)			Ω 5.719%, 02/16/24.....	1,000	997,662
NRW Bank			TOTAL UNITED STATES.....		<u>27,788,264</u>
Ω 5.709%, 02/09/24.....	700	699,080	TOTAL COMMERCIAL		
Ω 5.703%, 02/12/24.....	1,000	998,247	PAPER		
Ω 5.714%, 02/20/24.....	2,500	2,492,690	(Cost \$79,659,802).....		<u>79,665,785</u>
Ω 5.741%, 03/04/24.....	1,800	1,791,305			
Ω 5.611%, 03/06/24.....	1,250	1,243,595			
TOTAL GERMANY.....		<u>7,224,917</u>			

VA GLOBAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value†</u>	<u>Shares</u>	<u>Value†</u>
FOREIGN SOVEREIGN OBLIGATIONS — (4.4%)				
CANADA — (1.3%)				
Canada Treasury Bills				
∞ 5.019%, 03/14/24.....	CAD 5,150	\$ 3,808,192		
∞ 5.172%, 02/01/24.....	CAD 600	446,217		
TOTAL CANADA.....		<u>4,254,409</u>		
SWEDEN — (0.6%)				
Sweden Treasury Bills				
∞ 4.022%, 03/20/24.....	SEK 20,000	1,911,871		
UNITED KINGDOM — (2.5%)				
U.K. Treasury Bills				
∞ 5.287%, 03/11/24.....	GBP 4,800	6,049,301		
∞ 5.276%, 03/18/24.....	GBP 1,750	2,203,281		
TOTAL UNITED KINGDOM...		<u>8,252,582</u>		
TOTAL FOREIGN SOVEREIGN OBLIGATIONS.....		<u>14,418,862</u>		
TOTAL INVESTMENT SECURITIES (Cost \$330,280,365).....		<u>329,900,172</u>		
			SECURITIES LENDING COLLATERAL — (0.1%)	
			@§ The DFA Short Term	
			Investment Fund.	18,369 \$ 212,490
			TOTAL INVESTMENTS — (100.0%)	
			(Cost \$330,492,837) [^]	<u>\$330,112,662</u>

As of January 31, 2024, 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>
USD 2,164,638	NOK 22,267,934	Citibank, N.A.	02/05/24	\$ 47,199
USD 2,470,589	SEK 25,285,558	Citibank, N.A.	02/12/24	39,861
USD 3,179,854	NZD 5,083,123	Citibank, N.A.	02/12/24	72,756
USD 17,281,382	EUR 15,767,638	Morgan Stanley and Co. International	02/12/24	234,224
USD 12,205,552	AUD 18,164,054	State Street Bank and Trust	02/12/24	285,156
USD 2,906	AUD 4,407	Citibank, N.A.	02/16/24	14
USD 7,818,864	AUD 11,830,156	State Street Bank and Trust	02/16/24	54,145
USD 2,990,833	SGD 4,000,000	State Street Bank and Trust	03/14/24	3,631
USD 20,297,599	EUR 18,521,101	Morgan Stanley and Co. International	04/02/24	230,760
Total Appreciation				\$967,746
GBP 2,397,485	USD 3,043,019	Citibank, N.A.	02/05/24	\$ (4,616)
USD 16,272,188	GBP 12,865,220	HSBC Bank	02/05/24	(32,284)
AUD 1,742,831	USD 1,167,708	Citibank, N.A.	02/12/24	(23,953)
USD 7,810,120	AUD 11,899,839	Citibank, N.A.	02/15/24	(77)
USD 2,205,097	CAD 2,979,343	Citibank, N.A.	02/15/24	(11,335)
USD 4,507,789	CAD 6,093,635	Morgan Stanley and Co. International	02/15/24	(25,468)
USD 2,236,531	NOK 23,564,520	Citibank, N.A.	02/20/24	(5,023)
NOK 4,037,995	USD 387,763	Citibank, N.A.	02/20/24	(3,652)
USD 15,113,499	CAD 20,364,259	HSBC Bank	02/21/24	(37,338)
USD 2,579,739	SEK 26,948,798	Societe Generale	02/21/24	(11,815)
SGD 4,000,000	USD 3,015,593	Societe Generale	03/14/24	(28,392)
EUR 1,151,069	USD 1,262,998	Australia and New Zealand Bank	04/02/24	(15,862)
EUR 91,255	USD 99,154	Citibank, N.A.	04/02/24	(283)

VA GLOBAL BOND PORTFOLIO

CONTINUED

<u>Currency Purchased</u>		<u>Currency Sold</u>		<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
EUR	818,468	USD	889,306	State Street Bank and Trust	04/02/24	\$ (2,530)
Total (Depreciation)						<u>\$(202,628)</u>
Total Appreciation (Depreciation)						<u>\$ 765,118</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$ 996,244	—	\$ 996,244
Bonds				
Australia.....	—	26,749,670	—	26,749,670
Belgium.....	—	4,382,909	—	4,382,909
Canada.....	—	29,756,119	—	29,756,119
Denmark.....	—	1,289,949	—	1,289,949
Finland.....	—	4,120,089	—	4,120,089
France.....	—	6,911,744	—	6,911,744
Germany.....	—	10,292,189	—	10,292,189
Ireland.....	—	4,374,273	—	4,374,273
Netherlands.....	—	8,721,754	—	8,721,754
New Zealand.....	—	3,093,373	—	3,093,373
Norway.....	—	6,537,839	—	6,537,839
Singapore.....	—	3,706,836	—	3,706,836
Supranational Organization Obligations.....	—	41,122,867	—	41,122,867
Sweden.....	—	18,366,683	—	18,366,683
United States.....	—	12,421,886	—	12,421,886
U.S. Treasury Obligations.....	—	52,971,101	—	52,971,101
Commercial Paper.....	—	79,665,785	—	79,665,785
Foreign Sovereign Obligations.....	—	14,418,862	—	14,418,862
Securities Lending Collateral.....	—	212,490	—	212,490
Forward Currency Contracts**.....	—	765,118	—	765,118
TOTAL.....	—	<u>\$330,877,780</u>	—	<u>\$330,877,780</u>

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

VIT INFLATION-PROTECTED SECURITIES PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	Face Amount± (000)	Value†
U.S. TREASURY OBLIGATIONS — (100.0%)		
U.S. Treasury Inflation-Indexed Bonds		
3.625%, 04/15/28.....	8,992	\$ 18,338,140
2.500%, 01/15/29.....	12,450	18,502,851
3.875%, 04/15/29.....	8,940	18,478,951
3.375%, 04/15/32.....	7,520	14,623,943
2.125%, 02/15/40.....	6,000	8,760,841
2.125%, 02/15/41.....	5,900	8,510,350
0.750%, 02/15/42.....	4,800	5,309,627
0.625%, 02/15/43.....	4,000	4,186,094
U.S. Treasury Inflation-Indexed Notes		
0.750%, 07/15/28.....	15,150	17,849,978
0.875%, 01/15/29.....	16,200	18,951,421
0.250%, 07/15/29.....	1,650	1,843,679
0.125%, 01/15/30.....	16,450	17,945,241
0.125%, 07/15/30.....	3,200	3,492,306
0.125%, 01/15/31.....	10,214	10,855,763
0.125%, 07/15/31.....	11,950	12,271,375
0.125%, 01/15/32.....	12,400	12,155,375
1.125%, 01/15/33.....	500	490,358
TOTAL U.S. TREASURY OBLIGATIONS		
Cost (\$206,681,429).....		192,566,293
TOTAL INVESTMENTS — (100.0%)		
(Cost \$206,681,429) ^{^^}		\$192,566,293

Summary of the Portfolio's investments as of January 31, 2024, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
U.S. Treasury Obligations.....	—	\$192,566,293	—	\$192,566,293
TOTAL.....	—	\$192,566,293	—	\$192,566,293

VA GLOBAL MODERATE ALLOCATION PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (99.9%)		
Investment in U.S. Core Equity 2 Portfolio of DFA Investment Dimensions Group, Inc.....	1,940,910	\$ 63,351,298
Investment in DFA Selectively Hedged Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	2,674,586	24,445,718
Investment in VA Global Bond Portfolio of DFA Investment Dimensions Group, Inc.....	2,504,510	24,418,972
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	1,523,826	23,025,012
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	629,945	22,917,393
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	475,364	10,291,632
Investment in VA Short-Term Fixed Portfolio of DFA Investment Dimensions Group, Inc.....	944,043	9,515,955
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	979,054	9,506,616
Investment in VA Short-Term Fixed Portfolio of DFA Investment Dimensions Group, Inc.....	138,042	4,519,509
Investment in VA Global Bond Portfolio of DFA Investment Dimensions Group, Inc.....	195,434	2,620,764
Investment in DFA Real Estate Securities Portfolio of DFA Investment Dimensions Group, Inc.....	55,632	2,079,515
Investment in DFA International Real Estate Securities Portfolio of DFA Investment Dimensions Group, Inc.....	203,359	<u>725,993</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$147,896,414).....		<u>\$197,418,377</u>
TEMPORARY CASH INVESTMENTS — (0.1%)		
State Street Institutional U.S. Government Money Market Fund, 5.300% (Cost \$108,351).....	108,351	<u>108,351</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$148,004,765)^.....		<u>\$197,526,728</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$197,418,377	—	—	\$197,418,377
Temporary Cash Investments.....	108,351	—	—	108,351
TOTAL	\$197,526,728	—	—	\$197,526,728

U.S. LARGE CAP GROWTH PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (99.1%)		
COMMUNICATION SERVICES — (0.2%)		
* Charter Communications, Inc., Class A.....	15,969	\$ 5,919,868
* Live Nation Entertainment, Inc.....	453	40,249
TOTAL COMMUNICATION SERVICES.....		<u>5,960,117</u>
CONSUMER DISCRETIONARY — (15.9%)		
* Amazon.com, Inc.....	872,958	135,483,082
Best Buy Co., Inc.....	41,302	2,993,982
* Booking Holdings, Inc.....	8,484	29,757,376
* Burlington Stores, Inc.....	23,574	4,506,170
* Chipotle Mexican Grill, Inc.....	1,190	2,866,436
Darden Restaurants, Inc.....	58,387	9,492,558
* Deckers Outdoor Corp.....	1,826	1,376,311
* Expedia Group, Inc.....	70,338	10,433,236
Hilton Worldwide Holdings, Inc.....	37,349	7,132,165
Home Depot, Inc.....	357,115	126,047,310
Las Vegas Sands Corp.....	39,436	1,929,209
* Lululemon Athletica, Inc.....	16,356	7,422,680
Marriott International, Inc., Class A.....	76,267	18,283,488
McDonald's Corp.....	13,256	3,880,296
NIKE, Inc., Class B.....	194,137	19,710,730
Pool Corp.....	17,484	6,490,935
Ross Stores, Inc.....	215,158	30,182,364
* Royal Caribbean Cruises Ltd.....	63,032	8,036,580
Starbucks Corp.....	343,683	31,972,830
TJX Cos., Inc.....	193,089	18,326,077
Tractor Supply Co.....	67,755	15,217,773
* Ulta Beauty, Inc.....	17,504	8,787,883
Williams-Sonoma, Inc.....	4,016	776,654
Yum! Brands, Inc.....	12,200	1,579,778
TOTAL CONSUMER DISCRETIONARY.....		<u>502,685,903</u>
CONSUMER STAPLES — (10.3%)		
Albertsons Cos., Inc., Class A.....	66,010	1,400,732
Altria Group, Inc.....	352,933	14,159,672
* BJ's Wholesale Club Holdings, Inc.....	11,954	769,120
# Brown-Forman Corp., Class A.....	6,774	381,850
Clorox Co.....	71,957	10,451,754
Coca-Cola Co.....	810,709	48,229,078
Colgate-Palmolive Co.....	107,965	9,090,653
Costco Wholesale Corp.....	19,829	13,778,776
Dollar General Corp.....	12,959	1,711,495
Estee Lauder Cos., Inc., Class A.....	970	128,030
Hershey Co.....	37,890	7,333,231
Kenvue, Inc.....	192,743	4,001,345
Kimberly-Clark Corp.....	106,176	12,844,111
Lamb Weston Holdings, Inc.....	67,768	6,942,154
PepsiCo, Inc.....	481,297	81,112,984
Procter & Gamble Co.....	561,330	88,207,396
Sysco Corp.....	300,060	24,283,856
Target Corp.....	3,153	438,519
TOTAL CONSUMER STAPLES.....		<u>325,264,756</u>

U.S. LARGE CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (1.2%)		
APA Corp.....	124,779	\$ 3,909,326
Cheniere Energy, Inc.....	150,673	24,708,865
Targa Resources Corp.....	94,059	7,991,253
Texas Pacific Land Corp.....	241	352,180
TOTAL ENERGY.....		36,961,624
FINANCIALS — (10.4%)		
Ameriprise Financial, Inc.....	58,942	22,800,534
Aon PLC, Class A.....	60,490	18,052,031
Erie Indemnity Co., Class A.....	100	34,583
* FleetCor Technologies, Inc.....	424	122,930
LPL Financial Holdings, Inc.....	28,847	6,899,914
Marsh & McLennan Cos., Inc.....	93,296	18,084,497
Mastercard, Inc., Class A.....	304,329	136,713,717
Moody's Corp.....	35,508	13,920,556
Visa, Inc., Class A.....	411,693	112,499,229
TOTAL FINANCIALS.....		329,127,991
HEALTH CARE — (11.8%)		
AbbVie, Inc.....	593,808	97,622,035
Amgen, Inc.....	190,975	60,015,804
Cardinal Health, Inc.....	59,256	6,470,163
Cencora, Inc.....	110,420	25,692,526
* Edwards Lifesciences Corp.....	3	235
Eli Lilly & Co.....	186,408	120,346,869
HCA Healthcare, Inc.....	32,550	9,924,495
* IDEXX Laboratories, Inc.....	37,692	19,414,395
* IQVIA Holdings, Inc.....	30,358	6,321,446
Johnson & Johnson.....	21,387	3,398,394
* Mettler-Toledo International, Inc.....	1,497	1,792,194
* Waters Corp.....	15,386	4,888,286
West Pharmaceutical Services, Inc.....	367	136,902
Zoetis, Inc.....	98,882	18,571,028
TOTAL HEALTH CARE.....		374,594,772
INDUSTRIALS — (16.1%)		
3M Co.....	177,599	16,756,466
Allegion PLC.....	34,897	4,323,389
Automatic Data Processing, Inc.....	103,900	25,536,542
* Boeing Co.....	82,836	17,481,709
Booz Allen Hamilton Holding Corp.....	52,858	7,440,821
Broadridge Financial Solutions, Inc.....	70,417	14,379,151
Caterpillar, Inc.....	148,990	44,743,187
CH Robinson Worldwide, Inc.....	32,945	2,770,345
Cintas Corp.....	23,873	14,432,900
Deere & Co.....	15,293	6,019,019
Expeditors International of Washington, Inc.....	12,767	1,612,855
Fastenal Co.....	238,536	16,275,311
Ferguson PLC.....	105,511	19,821,296
Honeywell International, Inc.....	189,436	38,315,325
Illinois Tool Works, Inc.....	73,283	19,119,535
Lennox International, Inc.....	17,127	7,333,096
Lincoln Electric Holdings, Inc.....	4,875	1,083,323
Lockheed Martin Corp.....	62,304	26,753,961
Masco Corp.....	101,751	6,846,825
Old Dominion Freight Line, Inc.....	52,420	20,497,268
Paychex, Inc.....	151,690	18,465,224
Rockwell Automation, Inc.....	44,308	11,222,330

U.S. LARGE CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Rollins, Inc.....	75,167	\$ 3,255,483
Trane Technologies PLC.....	36,230	9,131,771
Union Pacific Corp.....	201,847	49,236,539
United Parcel Service, Inc., Class B.....	186,275	26,432,422
Verisk Analytics, Inc.....	95,607	23,091,959
Vertiv Holdings Co., Class A.....	170,425	9,600,040
Waste Management, Inc.....	122,177	22,679,717
WW Grainger, Inc.....	27,978	25,058,216
* XPO, Inc.....	18,858	1,611,228
TOTAL INDUSTRIALS.....		<u>511,327,253</u>
INFORMATION TECHNOLOGY — (32.4%)		
Accenture PLC, Class A.....	148,852	54,164,266
* Adobe, Inc.....	69,722	43,072,857
Amphenol Corp., Class A.....	52,978	5,356,076
Apple, Inc.....	780,639	143,949,832
Applied Materials, Inc.....	240,193	39,463,710
* Autodesk, Inc.....	26,806	6,803,631
Broadcom, Inc.....	123,213	145,391,340
CDW Corp.....	91,054	20,643,763
* Enphase Energy, Inc.....	19,401	2,020,226
* Fortinet, Inc.....	102,465	6,607,968
* Gartner, Inc.....	42,523	19,451,721
International Business Machines Corp.....	19,302	3,545,005
KLA Corp.....	44,582	26,483,491
Lam Research Corp.....	40,572	33,478,797
* Manhattan Associates, Inc.....	4,950	1,200,672
Microchip Technology, Inc.....	47,511	4,046,987
Microsoft Corp.....	419,903	166,945,035
Motorola Solutions, Inc.....	26,722	8,537,679
NetApp, Inc.....	103,545	9,029,124
NVIDIA Corp.....	201,887	124,215,014
NXP Semiconductors NV.....	14,751	3,106,118
Oracle Corp.....	689,788	77,049,320
* Palo Alto Networks, Inc.....	12,124	4,104,095
QUALCOMM, Inc.....	117,409	17,436,411
Seagate Technology Holdings PLC.....	121,222	10,386,301
* Super Micro Computer, Inc.....	2,355	1,247,231
Texas Instruments, Inc.....	303,284	48,561,834
TOTAL INFORMATION TECHNOLOGY.....		<u>1,026,298,504</u>
MATERIALS — (0.8%)		
Avery Dennison Corp.....	56,729	11,314,599
Sherwin-Williams Co.....	48,647	14,807,174
TOTAL MATERIALS.....		<u>26,121,773</u>
TOTAL COMMON STOCKS		
Cost (\$1,601,062,392).....		<u>3,138,342,693</u>
TEMPORARY CASH INVESTMENTS — (0.9%)		
State Street Institutional U.S. Government Money Market Fund 5.300%.....	28,738,886	<u>28,738,886</u>
SECURITIES LENDING COLLATERAL — (0.0%)		
@§ The DFA Short Term Investment Fund.....	23,758	<u>274,834</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$1,630,076,112)^^.....		<u>\$3,167,356,413</u>

U.S. LARGE CAP GROWTH PORTFOLIO

CONTINUED

As of January 31, 2024, U.S. Large Cap Growth 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.....	90	03/15/24	\$21,748,310	\$21,917,250	\$168,940
Total Futures Contracts.....			\$21,748,310	\$21,917,250	\$168,940

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$ 5,960,117	—	—	\$ 5,960,117
Consumer Discretionary.....	502,685,903	—	—	502,685,903
Consumer Staples.....	325,264,756	—	—	325,264,756
Energy.....	36,961,624	—	—	36,961,624
Financials.....	329,127,991	—	—	329,127,991
Health Care.....	374,594,772	—	—	374,594,772
Industrials.....	511,327,253	—	—	511,327,253
Information Technology.....	1,026,298,504	—	—	1,026,298,504
Materials.....	26,121,773	—	—	26,121,773
Temporary Cash Investments.....	28,738,886	—	—	28,738,886
Securities Lending Collateral.....	—	\$274,834	—	274,834
Futures Contracts**.....	168,940	—	—	168,940
TOTAL.....	\$3,167,250,519	\$274,834	—	\$3,167,525,353

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

U.S. SMALL CAP GROWTH PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Shares</u>	<u>Value†</u>	
COMMON STOCKS — (92.4%)			
COMMUNICATION SERVICES — (2.4%)			
#*	Anterix, Inc.....	15,343	\$ 457,528
	Atlanta Braves Holdings, Inc., Class A.....	8,506	366,353
*	Atlanta Braves Holdings, Inc., Class C.....	30,841	1,243,201
*	Cargurus, Inc.....	55,832	1,297,536
*	Cars.com, Inc.....	75,568	1,317,150
#*	Cinemark Holdings, Inc.....	93,906	1,298,720
*	Gambling.com Group Ltd.....	11,142	101,949
*	Getty Images Holdings, Inc.....	11,425	48,899
*	Gogo, Inc.....	149,045	1,319,048
*	IDT Corp., Class B.....	31,089	1,075,058
#*	IMAX Corp.....	62,830	877,735
*	Integral Ad Science Holding Corp.....	77,018	1,120,612
	Iridium Communications, Inc.....	92,938	3,369,932
	Nexstar Media Group, Inc.....	1,466	260,523
*	Ooma, Inc.....	950	10,279
*	PubMatic, Inc., Class A.....	24,679	374,627
*	QuinStreet, Inc.....	21,110	267,464
#	Shutterstock, Inc.....	37,652	1,768,514
#*	Stagwell, Inc.....	102,219	666,468
#*	SurgePays, Inc.....	4,900	34,300
*	TechTarget, Inc.....	28,638	978,561
	Townsquare Media, Inc., Class A.....	14,254	153,088
*	Travelzoo.....	3,621	30,670
*	TripAdvisor, Inc.....	98,588	2,129,501
*	Yelp, Inc.....	69,899	3,056,683
*	ZoomInfo Technologies, Inc.....	128,304	2,057,996
	TOTAL COMMUNICATION SERVICES.....		<u>25,682,395</u>
CONSUMER DISCRETIONARY — (17.1%)			
*	Abercrombie & Fitch Co., Class A.....	37,685	3,840,101
	Academy Sports & Outdoors, Inc.....	19,850	1,245,190
*	Accel Entertainment, Inc.....	46,293	474,503
#	Acushnet Holdings Corp.....	73,215	4,637,438
#*	Arhaus, Inc.....	43,039	503,126
#	Arko Corp.....	90,762	707,944
	Autoliv, Inc.....	1,340	143,541
*	AutoNation, Inc.....	28,394	3,965,506
#	Bloomin' Brands, Inc.....	102,792	2,736,323
#*	Boot Barn Holdings, Inc.....	30,194	2,166,118
#*	Bowlero Corp., Class A.....	13,273	143,481
	Boyd Gaming Corp.....	2,041	129,583
*	Bright Horizons Family Solutions, Inc.....	14,265	1,401,536
#	Brunswick Corp.....	54,492	4,396,415
#	Buckle, Inc.....	47,895	1,781,215
#	Build-A-Bear Workshop, Inc.....	20,088	452,583
	Camping World Holdings, Inc., Class A.....	17,660	438,851
*	Capri Holdings Ltd.....	5,793	282,351
	Carriage Services, Inc.....	1,253	30,962
	Carrols Restaurant Group, Inc.....	21,019	197,579
#	Carter's, Inc.....	32,457	2,455,047
*	Cavco Industries, Inc.....	9,512	3,157,223
#	Cheesecake Factory, Inc.....	62,947	2,163,488
#	Choice Hotels International, Inc.....	34,922	4,229,753

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Chuy's Holdings, Inc.....	10,545	\$ 356,526
# Columbia Sportswear Co.....	19,300	1,529,718
* Cooper-Standard Holdings, Inc.....	7,200	126,648
# Cracker Barrel Old Country Store, Inc.....	15,879	1,228,241
* Crocs, Inc.....	37,505	3,806,007
#* Dave & Buster's Entertainment, Inc.....	42,004	2,248,474
# Dillard's, Inc., Class A.....	9,875	3,824,291
* Dorman Products, Inc.....	28,317	2,305,287
#* Dream Finders Homes, Inc., Class A.....	12,139	399,009
#* Envela Corp.....	15,676	68,191
#* European Wax Center, Inc., Class A.....	13,591	201,690
* Everi Holdings, Inc.....	27,277	283,954
#* Figs, Inc., Class A.....	88,125	507,600
* Fox Factory Holding Corp.....	32,641	2,057,689
* Frontdoor, Inc.....	65,563	2,147,844
Gap, Inc.....	20,935	391,275
Gentex Corp.....	59,643	1,975,973
* Gentherm, Inc.....	31,750	1,528,762
* Grand Canyon Education, Inc.....	31,916	4,167,910
# Guess?, Inc.....	43,193	964,932
# H&R Block, Inc.....	141,271	6,617,134
#* Hanesbrands, Inc.....	303,406	1,365,327
# Hasbro, Inc.....	77,223	3,780,066
* Hovnanian Enterprises, Inc., Class A.....	680	114,900
Installed Building Products, Inc.....	35,707	6,957,509
International Game Technology PLC.....	2,090	54,256
* J Jill, Inc.....	5,080	118,415
Jack in the Box, Inc.....	4,336	338,078
* JAKKS Pacific, Inc.....	3,812	119,544
# Kontoor Brands, Inc.....	65,219	3,823,138
Laureate Education, Inc.....	73,127	922,863
# Levi Strauss & Co., Class A.....	49,582	807,195
Marine Products Corp.....	17,156	175,163
* Mattel, Inc.....	120,435	2,154,582
#* Mister Car Wash, Inc.....	9,941	82,510
* Modine Manufacturing Co.....	59,366	4,101,597
Murphy USA, Inc.....	21,945	7,736,051
Nathan's Famous, Inc.....	430	30,680
* Noodles & Co.....	39,751	100,968
# Nordstrom, Inc.....	137,096	2,488,292
#* Norwegian Cruise Line Holdings Ltd.....	275,068	4,896,210
* Ollie's Bargain Outlet Holdings, Inc.....	28,074	2,019,363
#* ONE Group Hospitality, Inc.....	10,670	46,948
* OneSpaWorld Holdings Ltd.....	58,836	801,935
# Oxford Industries, Inc.....	15,502	1,471,605
# Papa John's International, Inc.....	6,657	489,156
* PlayAGS, Inc.....	22,151	192,935
Polaris, Inc.....	34,511	3,104,610
* Portillo's, Inc., Class A.....	17,477	240,134
* Potbelly Corp.....	28,868	363,159
RCI Hospitality Holdings, Inc.....	1,500	92,640
#* Red Robin Gourmet Burgers, Inc.....	8,226	83,741
Red Rock Resorts, Inc., Class A.....	49,765	2,721,150
#* Restoration Hardware, Inc.....	9,824	2,490,188
#* Revolve Group, Inc.....	20,088	289,468
* SeaWorld Entertainment, Inc.....	61,688	3,047,387
* Shake Shack, Inc., Class A.....	8,096	611,734
SharkNinja, Inc.....	14,231	664,872
# Signet Jewelers Ltd.....	4,275	425,277

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Skyline Champion Corp.....	55,715	\$ 3,815,363
* Sonos, Inc.....	15,997	249,233
Steven Madden Ltd.....	85,157	3,566,375
* Stride, Inc.....	6,888	412,936
Tapestry, Inc.....	128,512	4,984,980
Tempur Sealy International, Inc.....	29,333	1,463,423
Texas Roadhouse, Inc.....	47,337	5,951,208
* Tile Shop Holdings, Inc.....	2,187	14,194
* TopBuild Corp.....	16,214	5,985,074
* Universal Technical Institute, Inc.....	28,556	403,211
Upbound Group, Inc.....	56,358	1,871,086
* Valvoline, Inc.....	111,382	4,064,329
* Victoria's Secret & Co.....	33,176	864,235
* Visteon Corp.....	31,101	3,585,634
* Vizio Holding Corp., Class A.....	47,081	329,567
Wendy's Co.....	215,805	4,117,559
# Winmark Corp.....	1,241	447,591
Wyndham Hotels & Resorts, Inc.....	52,192	4,067,323
#* XPEL, Inc.....	17,016	909,505
#* YETI Holdings, Inc.....	38,510	1,693,285
TOTAL CONSUMER DISCRETIONARY.....		<u>186,536,769</u>
CONSUMER STAPLES — (5.8%)		
* Boston Beer Co., Inc., Class A.....	3,059	1,068,417
Calavo Growers, Inc.....	9,291	242,402
#* Chefs' Warehouse, Inc.....	16,922	538,458
Coca-Cola Consolidated, Inc.....	7,675	6,611,168
* elf Beauty, Inc.....	61,168	9,758,131
Energizer Holdings, Inc.....	40,251	1,272,737
Flowers Foods, Inc.....	164,232	3,744,490
* Fresh Market, Inc.....	15,766	0
* Freshpet, Inc.....	37,365	3,217,126
* Grocery Outlet Holding Corp.....	53,953	1,336,955
Inter Parfums, Inc.....	33,118	4,608,370
J & J Snack Foods Corp.....	21,352	3,399,879
John B Sanfilippo & Son, Inc.....	11,228	1,202,856
Lancaster Colony Corp.....	21,652	3,979,205
* Lifeway Foods, Inc.....	1,783	22,198
* Mama's Creations, Inc.....	31,037	133,769
Medifast, Inc.....	10,251	560,217
# MGP Ingredients, Inc.....	23,149	1,966,508
* National Beverage Corp.....	65,383	3,023,310
Oil-Dri Corp. of America.....	2,207	143,367
PriceSmart, Inc.....	11,477	872,481
Reynolds Consumer Products, Inc.....	46,547	1,264,682
* Simply Good Foods Co.....	13,200	498,960
#* Sovos Brands, Inc.....	45,592	1,005,304
* Sprouts Farmers Market, Inc.....	117,824	5,934,795
# Tootsie Roll Industries, Inc.....	39,172	1,276,615
Turning Point Brands, Inc.....	23,500	570,815
* USANA Health Sciences, Inc.....	12,399	580,521
# Utz Brands, Inc.....	58,271	1,031,397
Vector Group Ltd.....	4,047	42,372
* Vital Farms, Inc.....	34,995	503,228
# WD-40 Co.....	13,268	3,436,147
TOTAL CONSUMER STAPLES.....		<u>63,846,880</u>

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (4.2%)		
	71,046	\$ 869,603
	47,266	772,327
	34,403	1,460,063
	130,205	3,568,919
	23,159	2,190,841
	34,343	541,589
#	71,755	2,420,296
	2,656	20,212
	347,900	4,195,674
	288,811	2,942,984
#	45,678	256,254
	5,010	76,753
*	433,539	2,627,246
#	163,643	3,374,319
	11,893	652,807
#*	1,501	126,955
#	71,392	2,372,356
	67,181	2,250,564
*	113,589	2,360,379
	48,775	540,915
	27,131	787,884
#	57,311	1,222,444
*	174,273	730,204
*	32,749	2,200,405
#*	65,391	499,587
*	28,468	1,761,315
#	120,145	365,241
*	50,347	4,508,574
TOTAL ENERGY.....		45,696,710
FINANCIALS — (8.5%)		
	19,786	986,134
	59,461	2,491,416
*	59,152	648,306
	14,428	1,277,022
*	59,164	2,581,917
	364,140	2,570,828
	46,991	1,039,441
#*	19,593	439,667
#*	38,679	263,404
	12,766	550,981
#	14,652	1,497,581
#	47,439	3,340,654
	541	28,197
	31,015	376,522
	30,600	360,468
#*	6,034	3,264,816
	4,105	654,871
*	35,884	2,229,114
	2,408	120,063
*	21,418	2,134,304
	37,334	6,411,368
	72,062	2,894,010
	87,057	3,043,513
#	83,779	2,616,418
	23,769	2,727,968
*	65,118	1,391,572
#*	7,383	569,968
	29,410	3,409,795

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
# HCI Group, Inc.....	5,363	\$ 480,900
# Houlihan Lokey, Inc.....	35,947	4,305,732
* I3 Verticals, Inc., Class A.....	20,105	376,768
* International Money Express, Inc.....	25,142	517,925
#* Kingsway Financial Services, Inc.....	8,680	76,124
Kinsale Capital Group, Inc.....	15,484	6,155,974
# Lakeland Financial Corp.....	10,945	732,877
Lazard, Inc.....	57,328	2,234,645
# Moelis & Co., Class A.....	56,090	3,083,267
* NCR Atleos Corp.....	28,306	633,771
* NerdWallet, Inc., Class A.....	25,053	383,561
* Open Lending Corp., Class A.....	60,110	441,207
* Palomar Holdings, Inc.....	14,360	859,733
* Paymentus Holdings, Inc., Class A.....	9,207	146,023
* Payoneer Global, Inc.....	213,920	1,001,146
Piper Sandler Cos.....	12,123	2,103,219
# PJT Partners, Inc., Class A.....	23,836	2,292,308
Primerica, Inc.....	13,641	3,194,177
* PROG Holdings, Inc.....	36,923	1,131,321
RLI Corp.....	39,546	5,392,888
Selective Insurance Group, Inc.....	4,296	450,479
ServisFirst Bancshares, Inc.....	4,598	308,710
#* Shift4 Payments, Inc., Class A.....	28,721	2,062,455
Silvercrest Asset Management Group, Inc., Class A.....	12,793	213,387
StepStone Group, Inc., Class A.....	32,889	1,100,137
Virtu Financial, Inc., Class A.....	47,940	804,913
Western Union Co.....	112,262	1,411,133
* WEX, Inc.....	109	22,278
WisdomTree, Inc.....	165,757	1,122,175
TOTAL FINANCIALS.....		<u>92,959,551</u>
HEALTH CARE — (8.8%)		
* Acadia Healthcare Co., Inc.....	2,188	179,722
#* Accuray, Inc.....	41,131	106,529
* Addus HomeCare Corp.....	10,057	870,936
* Alkermes PLC.....	37,584	1,016,647
* Amedisys, Inc.....	8,478	799,221
* AMN Healthcare Services, Inc.....	47,308	3,501,265
* Amneal Pharmaceuticals, Inc.....	139,904	748,486
#* Amphastar Pharmaceuticals, Inc.....	49,462	2,639,292
* ANI Pharmaceuticals, Inc.....	11,722	654,322
* Apollo Medical Holdings, Inc.....	32,053	1,113,842
* Arcturus Therapeutics Holdings, Inc.....	2,073	68,347
#* Artivion, Inc.....	6,686	111,790
# Atrion Corp.....	1,192	405,280
* Catalyst Pharmaceuticals, Inc.....	91,156	1,312,646
* Certara, Inc.....	33,133	535,429
Chemed Corp.....	696	412,582
* Collegium Pharmaceutical, Inc.....	44,485	1,466,226
CONMED Corp.....	29,739	2,843,048
* Corcept Therapeutics, Inc.....	93,042	1,963,186
* CorVel Corp.....	20,965	4,933,903
#* Cytek Biosciences, Inc.....	19,980	150,849
* DaVita, Inc.....	50,240	5,433,958
* Dynavax Technologies Corp.....	125,839	1,625,840
Encompass Health Corp.....	61,192	4,347,080
Ensign Group, Inc.....	50,176	5,680,927
* Evolent Health, Inc., Class A.....	86,109	2,532,466
* Exelixis, Inc.....	91,102	1,982,380

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Globus Medical, Inc., Class A.....	69,958	\$ 3,693,083
#* GoodRx Holdings, Inc., Class A.....	80,934	485,604
* Haemonetics Corp.....	24,987	1,910,506
* Halozyme Therapeutics, Inc.....	97,637	3,305,012
#* Harmony Biosciences Holdings, Inc.....	30,884	974,081
* Harvard Bioscience, Inc.....	38,347	168,727
* HealthEquity, Inc.....	29,389	2,221,221
* InfuSystem Holdings, Inc.....	18,951	174,918
iRadimed Corp.....	2,132	88,286
#* Ironwood Pharmaceuticals, Inc.....	27,790	394,340
#* Joint Corp.....	10,060	98,186
* Kiniksa Pharmaceuticals Ltd., Class A.....	5,283	93,139
# LeMaitre Vascular, Inc.....	26,665	1,547,637
* Maravai LifeSciences Holdings, Inc., Class A.....	44,760	259,608
#* Masimo Corp.....	4,035	520,273
* Medpace Holdings, Inc.....	4,126	1,203,059
* Merit Medical Systems, Inc.....	51,387	4,023,602
* ModivCare, Inc.....	6,918	275,129
* Mural Oncology PLC.....	3,758	16,498
National Research Corp.....	25,159	991,265
* NeoGenomics, Inc.....	4,871	72,334
* Option Care Health, Inc.....	156,905	4,901,712
Patterson Cos., Inc.....	117,115	3,497,054
* Pennant Group, Inc.....	39,424	591,754
* PetIQ, Inc.....	5,714	102,681
* Privia Health Group, Inc.....	13,201	266,132
* Puma Biotechnology, Inc.....	41,088	193,114
* RadNet, Inc.....	60,045	2,219,864
Select Medical Holdings Corp.....	122,051	3,172,105
* Semler Scientific, Inc.....	4,275	189,340
# SIGA Technologies, Inc.....	8,859	43,232
#* Sotera Health Co.....	158,661	2,335,490
* Surmodics, Inc.....	1,335	47,005
* Tenet Healthcare Corp.....	75,659	6,260,026
# U.S. Physical Therapy, Inc.....	13,267	1,224,013
* UFP Technologies, Inc.....	7,386	1,244,615
Utah Medical Products, Inc.....	4,338	343,613
TOTAL HEALTH CARE.....		<u>96,584,457</u>
INDUSTRIALS — (25.4%)		
# AAON, Inc.....	77,160	5,413,546
Acuity Brands, Inc.....	11,620	2,767,419
* AeroVironment, Inc.....	1,570	189,405
Alamo Group, Inc.....	10,771	2,286,468
Albany International Corp., Class A.....	31,136	2,768,302
Allison Transmission Holdings, Inc.....	89,446	5,415,061
# Alta Equipment Group, Inc.....	27,994	299,536
* API Group Corp.....	35,605	1,122,270
Apogee Enterprises, Inc.....	25,454	1,344,226
Applied Industrial Technologies, Inc.....	34,370	6,064,930
# Armstrong World Industries, Inc.....	41,056	4,073,166
#* Array Technologies, Inc.....	117,894	1,560,917
* Atkore, Inc.....	52,786	8,051,449
* AZEK Co., Inc.....	41,038	1,582,425
Barrett Business Services, Inc.....	8,295	931,280
* Beacon Roofing Supply, Inc.....	34,069	2,823,979
* Blue Bird Corp.....	1,297	37,782
Brady Corp., Class A.....	44,965	2,708,242
Brink's Co.....	43,472	3,514,276

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
BWX Technologies, Inc.....	62,035	\$5,054,612
Cadre Holdings, Inc.....	12,379	420,762
* Casella Waste Systems, Inc., Class A.....	48,711	4,156,997
* CBIZ, Inc.....	57,147	3,637,978
* CECO Environmental Corp.....	11,056	213,712
* Clean Harbors, Inc.....	21,109	3,545,468
Comfort Systems USA, Inc.....	35,901	7,807,390
* Construction Partners, Inc., Class A.....	40,499	1,842,704
Copa Holdings SA, Class A.....	11,973	1,150,126
* Core & Main, Inc., Class A.....	95,586	3,948,658
CRA International, Inc.....	8,941	958,833
Crane Co.....	23,465	2,912,241
CSG Systems International, Inc.....	35,884	1,805,324
CSW Industrials, Inc.....	16,057	3,397,179
Curtiss-Wright Corp.....	3,703	824,177
* Daseke, Inc.....	43,939	357,663
#* Distribution Solutions Group, Inc.....	7,120	227,270
Donaldson Co., Inc.....	34,038	2,198,514
Douglas Dynamics, Inc.....	22,626	569,044
* Dycom Industries, Inc.....	28,599	3,194,508
Enerpac Tool Group Corp.....	49,991	1,561,219
EnerSys.....	2,475	236,536
Esab Corp.....	15,600	1,341,444
ESCO Technologies, Inc.....	1,440	146,693
* ExlService Holdings, Inc.....	161,475	5,050,938
Exponent, Inc.....	49,829	4,394,420
Federal Signal Corp.....	65,908	5,073,598
First Advantage Corp.....	18,999	311,014
Flowserve Corp.....	23,443	936,079
* Fluor Corp.....	24,207	912,846
* Forrester Research, Inc.....	3,923	99,958
Forward Air Corp.....	25,727	1,140,478
* Franklin Covey Co.....	15,085	610,037
Franklin Electric Co., Inc.....	41,302	3,893,127
* FTI Consulting, Inc.....	8,768	1,680,036
* Generac Holdings, Inc.....	26,865	3,053,745
Genpact Ltd.....	38,832	1,394,069
* Gibraltar Industries, Inc.....	4,742	383,723
Global Industrial Co.....	43,761	1,861,155
Gorman-Rupp Co.....	17,474	583,457
Griffon Corp.....	26,619	1,550,823
* GXO Logistics, Inc.....	17,126	931,312
H&E Equipment Services, Inc.....	37,999	2,043,966
Helios Technologies, Inc.....	7,563	312,049
Herc Holdings, Inc.....	29,575	4,362,017
Hexcel Corp.....	22,255	1,477,509
HNI Corp.....	12,011	489,088
#* Hudson Technologies, Inc.....	44,948	569,941
* Huron Consulting Group, Inc.....	13,377	1,384,921
Hyster-Yale Materials Handling, Inc.....	4,205	276,353
ICF International, Inc.....	14,889	2,070,167
* IES Holdings, Inc.....	6,900	565,524
#* Innovative Solutions & Support, Inc.....	16,889	137,476
Insperty, Inc.....	30,202	3,463,867
ITT, Inc.....	18,412	2,223,801
* Janus International Group, Inc.....	126,487	1,789,791
John Bean Technologies Corp.....	28,763	2,840,634
Kadant, Inc.....	11,703	3,347,058
Karat Packaging, Inc.....	3,741	90,233

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
KBR, Inc.....	6,568	\$ 342,258
Kforce, Inc.....	27,516	1,880,719
* Kratos Defense & Security Solutions, Inc.....	54,513	922,905
Landstar System, Inc.....	22,322	4,279,574
* Legalzoom.com, Inc.....	6,262	64,561
* Limbach Holdings, Inc.....	5,344	229,792
Lindsay Corp.....	9,599	1,248,926
* Liquidity Services, Inc.....	33,414	583,074
LSI Industries, Inc.....	3,030	41,390
* Manitex International, Inc.....	15,348	114,803
Marten Transport Ltd.....	77,479	1,433,361
* Masonite International Corp.....	23,843	2,194,748
Maximus, Inc.....	51,741	4,197,230
McGrath RentCorp.....	22,189	2,788,048
* Montrose Environmental Group, Inc.....	9,167	267,768
Moog, Inc., Class A.....	1,909	266,878
MSA Safety, Inc.....	25,672	4,236,650
MSC Industrial Direct Co., Inc., Class A.....	43,440	4,286,659
Mueller Industries, Inc.....	27,604	1,324,992
Mueller Water Products, Inc., Class A.....	162,321	2,225,421
* MYR Group, Inc.....	18,335	2,637,490
* NV5 Global, Inc.....	3,557	373,094
# Omega Flex, Inc.....	9,018	629,096
* Park Aerospace Corp.....	4,888	72,098
* Parsons Corp.....	21,071	1,372,776
#* Paycor HCM, Inc.....	43,695	848,994
* PGT Innovations, Inc.....	38,964	1,606,096
* Pioneer Power Solutions, Inc.....	159	795
Pitney Bowes, Inc.....	238,039	978,344
Powell Industries, Inc.....	2,763	327,498
* RCM Technologies, Inc.....	10,176	280,349
* RXO, Inc.....	65,611	1,364,709
* Saia, Inc.....	7,645	3,444,684
Science Applications International Corp.....	47,653	6,083,382
Simpson Manufacturing Co., Inc.....	40,731	7,371,904
* SiteOne Landscape Supply, Inc.....	21,830	3,373,826
* SP Plus Corp.....	24,825	1,284,197
* SPX Technologies, Inc.....	21,162	2,129,744
Standex International Corp.....	6,701	989,470
* Sterling Infrastructure, Inc.....	33,025	2,480,177
* TaskUS, Inc., Class A.....	841	10,462
# Tecnoglass, Inc.....	42,632	1,961,498
Tennant Co.....	19,734	1,865,258
Terex Corp.....	58,368	3,585,546
* Thermon Group Holdings, Inc.....	5,325	174,553
Timken Co.....	18,406	1,507,635
#* Transcat, Inc.....	1,975	217,329
#* Trex Co., Inc.....	33,001	2,688,921
* TriNet Group, Inc.....	36,847	4,189,504
UFP Industries, Inc.....	6,561	744,345
Valmont Industries, Inc.....	16,269	3,672,076
* Verra Mobility Corp.....	164,747	3,939,101
* Viad Corp.....	19,092	631,182
* Vicor Corp.....	17,652	664,951
#* VirTra, Inc.....	7,334	75,174
Wabash National Corp.....	58,087	1,469,601
Watts Water Technologies, Inc., Class A.....	23,210	4,595,812
* WillScot Mobile Mini Holdings Corp.....	49,441	2,338,559
Woodward, Inc.....	15,994	2,203,493

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* XPO, Inc.....	46,986	\$ 4,014,484
TOTAL INDUSTRIALS.....		<u>276,896,905</u>
INFORMATION TECHNOLOGY — (12.7%)		
#* 8x8, Inc.....	48,873	164,213
# A10 Networks, Inc.....	84,397	1,128,388
* ACI Worldwide, Inc.....	43,973	1,322,268
# Adeia, Inc.....	105,644	1,282,518
# Advanced Energy Industries, Inc.....	36,397	3,791,840
#* Alarm.com Holdings, Inc.....	39,728	2,416,257
* Allegro MicroSystems, Inc.....	9,702	251,670
American Software, Inc., Class A.....	32,956	373,392
* Axcelis Technologies, Inc.....	32,228	4,191,251
Badger Meter, Inc.....	35,327	5,086,735
Bel Fuse, Inc., Class B.....	2,918	195,098
Belden, Inc.....	41,393	3,070,533
* Blackbaud, Inc.....	46,951	3,799,275
* Box, Inc., Class A.....	64,927	1,686,804
* Calix, Inc.....	53,721	1,782,463
* CCC Intelligent Solutions Holdings, Inc.....	89,180	980,088
* Ciena Corp.....	22,408	1,187,624
* Cirrus Logic, Inc.....	46,678	3,603,542
* Cleanspark, Inc.....	53,185	428,139
Climb Global Solutions, Inc.....	4,363	240,925
Cognex Corp.....	26,500	957,710
CommVault Systems, Inc.....	17,651	1,618,244
* Consensus Cloud Solutions, Inc.....	8,270	179,790
* Corsair Gaming, Inc.....	25,225	321,114
Crane NXT Co.....	42,768	2,492,519
CTS Corp.....	44,066	1,809,350
* Daktronics, Inc.....	2,862	21,694
* Diodes, Inc.....	3,898	262,413
* eGain Corp.....	43,440	325,800
#* Enfusion, Inc., Class A.....	21,055	166,335
* Envestnet, Inc.....	43,261	2,210,637
* Everbridge, Inc.....	22,252	497,555
#* Everspin Technologies, Inc.....	28,188	240,726
* Extreme Networks, Inc.....	100,109	1,352,473
#* Fabrinet.....	40,287	8,601,677
* FormFactor, Inc.....	80,276	3,112,301
* Frequency Electronics, Inc.....	2,131	21,779
* Grid Dynamics Holdings, Inc.....	28,144	367,279
Hackett Group, Inc.....	36,992	855,255
#* Harmonic, Inc.....	122,630	1,434,771
* Identiv, Inc.....	8,628	67,471
#* Infinera Corp.....	33,993	167,925
* Informatica, Inc., Class A.....	35,012	1,050,360
Information Services Group, Inc.....	41,783	184,681
* Insight Enterprises, Inc.....	8,236	1,521,519
#* Instructure Holdings, Inc.....	20,837	513,215
InterDigital, Inc.....	26,869	2,822,588
* Iteris, Inc.....	30,029	144,740
* Itron, Inc.....	17,267	1,245,641
Kulicke & Soffa Industries, Inc.....	56,414	2,838,753
* Kyndryl Holdings, Inc.....	149,814	3,074,183
* Lantronix, Inc.....	21,826	132,702
Littelfuse, Inc.....	12,357	2,989,158
* LiveRamp Holdings, Inc.....	18,804	742,382
* Luna Innovations, Inc.....	1,427	10,232

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* MACOM Technology Solutions Holdings, Inc.....	50,545	\$ 4,358,495
* MaxLinear, Inc.....	42,449	883,788
#* MeridianLink, Inc.....	24,604	559,741
#* Mitek Systems, Inc.....	27,359	344,723
* N-able, Inc.....	148,806	1,931,502
# Napco Security Technologies, Inc.....	44,416	1,543,456
* nCino, Inc.....	24,094	758,479
* NCR Voyix Corp.....	56,612	832,196
* Novanta, Inc.....	25,239	3,900,687
# NVE Corp.....	6,387	510,896
* Onto Innovation, Inc.....	12,410	2,004,215
* OSI Systems, Inc.....	17,857	2,286,232
#* PAR Technology Corp.....	3,847	175,192
* PDF Solutions, Inc.....	3,386	105,643
* Perficient, Inc.....	37,887	2,581,241
* Plexus Corp.....	21,896	2,073,989
# Power Integrations, Inc.....	2,126	159,365
#* PowerSchool Holdings, Inc., Class A.....	39,451	928,677
* Progress Software Corp.....	52,100	2,959,801
* Q2 Holdings, Inc.....	13,166	560,213
* Qualys, Inc.....	39,013	7,380,089
* Sapiens International Corp. NV.....	58,168	1,587,986
* Silicon Laboratories, Inc.....	17,003	2,097,490
* SiTime Corp.....	6,327	674,268
* SMART Global Holdings, Inc.....	45,468	893,446
* SoundThinking, Inc.....	13,978	288,506
* Synaptics, Inc.....	33,443	3,572,047
* Teradata Corp.....	101,304	4,678,219
* Unisys Corp.....	65,134	439,003
* Veeco Instruments, Inc.....	22,384	713,602
* Vertex, Inc., Class A.....	6,328	153,517
* Viant Technology, Inc., Class A.....	1,078	9,238
* Viavi Solutions, Inc.....	161,924	1,591,713
* Vontier Corp.....	101,059	3,495,631
TOTAL INFORMATION TECHNOLOGY.....		<u>138,371,281</u>
MATERIALS — (6.9%)		
Ardagh Metal Packaging SA.....	52,694	194,441
#* ATI, Inc.....	87,696	3,584,136
* Axalta Coating Systems Ltd.....	150,580	4,881,804
Balchem Corp.....	20,519	2,875,943
#* Bioceres Crop Solutions Corp.....	1,438	19,197
Cabot Corp.....	63,305	4,564,290
Carpenter Technology Corp.....	6,588	405,755
* Century Aluminum Co.....	23,403	260,943
Chemours Co.....	131,521	3,967,989
Eagle Materials, Inc.....	33,514	7,583,548
# Graphic Packaging Holding Co.....	274,265	6,996,500
Hawkins, Inc.....	27,037	1,799,853
HB Fuller Co.....	1,720	130,324
* Ingevity Corp.....	13,766	599,647
Innospec, Inc.....	21,559	2,503,215
* Knife River Corp.....	13,312	871,803
Louisiana-Pacific Corp.....	95,154	6,332,499
Materion Corp.....	13,948	1,631,498
#* MP Materials Corp.....	3,181	50,292
Myers Industries, Inc.....	37,215	697,781
NewMarket Corp.....	6,418	3,580,025
Olin Corp.....	96,294	5,014,029

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
Orion SA.....	61,086	\$ 1,368,326
# Quaker Chemical Corp.....	3,716	705,817
Ramaco Resources, Inc., Class A.....	30,093	568,156
Royal Gold, Inc.....	3,915	447,837
Sealed Air Corp.....	73,606	2,543,087
Sensient Technologies Corp.....	23,550	1,460,806
Silgan Holdings, Inc.....	106,149	4,876,485
* Smith-Midland Corp.....	112	4,352
Sonoco Products Co.....	48,902	2,782,524
# Sylvamo Corp.....	21,875	1,015,656
U.S. Lime & Minerals, Inc.....	2,041	527,945
TOTAL MATERIALS.....		<u>74,846,503</u>
REAL ESTATE — (0.4%)		
DigitalBridge Group, Inc.....	95,921	1,883,889
RMR Group, Inc., Class A.....	13,666	356,546
St. Joe Co.....	38,487	2,124,482
TOTAL REAL ESTATE.....		<u>4,364,917</u>
UTILITIES — (0.2%)		
Genie Energy Ltd., Class B.....	15,097	280,955
#* Montauk Renewables, Inc.....	7,516	51,936
New Jersey Resources Corp.....	54,106	2,209,148
TOTAL UTILITIES.....		<u>2,542,039</u>
TOTAL COMMON STOCKS.....		<u>1,008,328,407</u>
PREFERRED STOCKS — (0.0%)		
COMMUNICATION SERVICES — (0.0%)		
Liberty Broadband Corp., 7.000%.....	2,460	55,743
TOTAL INVESTMENT SECURITIES (Cost \$684,284,642).....		<u>1,008,384,150</u>
TEMPORARY CASH INVESTMENTS — (0.2%)		
State Street Institutional U.S. Government Money Market Fund 5.300%.....	2,619,286	2,619,286
SECURITIES LENDING COLLATERAL — (7.4%)		
@§ The DFA Short Term Investment Fund.....	6,924,651	80,104,361
TOTAL INVESTMENTS — (100.0%) (Cost \$767,005,956)^^.....		<u>\$1,091,107,797</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$ 25,682,395	—	—	\$ 25,682,395
Consumer Discretionary.....	186,536,769	—	—	186,536,769
Consumer Staples.....	63,846,880	—	—	63,846,880
Energy.....	45,696,710	—	—	45,696,710
Financials.....	92,959,551	—	—	92,959,551
Health Care.....	96,584,457	—	—	96,584,457

U.S. SMALL CAP GROWTH PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Industrials.	\$ 276,896,905	—	—	\$ 276,896,905
Information Technology.	138,371,281	—	—	138,371,281
Materials.	74,846,503	—	—	74,846,503
Real Estate.	4,364,917	—	—	4,364,917
Utilities.	2,542,039	—	—	2,542,039
Preferred Stocks				
Communication Services.	55,743	—	—	55,743
Temporary Cash Investments.	2,619,286	—	—	2,619,286
Securities Lending Collateral.	—	\$80,104,361	—	80,104,361
TOTAL.	\$1,011,003,436	\$80,104,361	—	\$1,091,107,797

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (97.2%)		
AUSTRALIA — (6.3%)		
ALS Ltd.....	36,559	\$ 300,370
Altium Ltd.....	4,085	131,234
Aristocrat Leisure Ltd.....	43,952	1,267,163
ASX Ltd.....	3,858	164,939
# BHP Group Ltd., Sponsored ADR.....	125,138	7,660,948
BHP Group Ltd., Class DI.....	237,336	7,263,698
Brambles Ltd.....	239,636	2,284,873
CAR Group Ltd.....	35,677	766,032
Cochlear Ltd.....	2,785	552,680
Coles Group Ltd.....	203,003	2,106,638
Computershare Ltd.....	55,754	923,467
CSL Ltd.....	913	179,293
Domino's Pizza Enterprises Ltd.....	3,562	91,620
Fortescue Ltd.....	84,967	1,642,136
# IDP Education Ltd.....	11,854	151,799
* James Hardie Industries PLC, CDI.....	55,447	2,083,168
JB Hi-Fi Ltd.....	26,500	985,865
Lottery Corp. Ltd.....	404,399	1,327,393
Medibank Pvt Ltd.....	219,051	548,425
Metcash Ltd.....	12	28
Mineral Resources Ltd.....	25,770	993,918
nib holdings Ltd.....	1,307	6,912
# Pilbara Minerals Ltd.....	399,853	910,731
Pro Medicus Ltd.....	6,642	437,568
* Qantas Airways Ltd.....	112,615	406,018
Ramsay Health Care Ltd.....	23,298	776,722
REA Group Ltd.....	3,726	444,388
Rio Tinto Ltd.....	2,506	215,635
Seven Group Holdings Ltd.....	6,544	153,163
Steadfast Group Ltd.....	2,386	9,232
Technology One Ltd.....	36,189	369,750
Telstra Group Ltd.....	274,081	722,843
Wesfarmers Ltd.....	78,387	2,967,492
WiseTech Global Ltd.....	3,724	175,330
Woodside Energy Group Ltd.....	12,951	270,081
Woolworths Group Ltd.....	87,688	2,059,349
* Xero Ltd.....	123	8,804
TOTAL AUSTRALIA.....		<u>41,359,705</u>
AUSTRIA — (0.1%)		
ANDRITZ AG.....	3,538	217,808
Erste Group Bank AG.....	6,569	282,982
Verbund AG.....	1,742	141,657
TOTAL AUSTRIA.....		<u>642,447</u>
BELGIUM — (0.6%)		
Anheuser-Busch InBev SA.....	32,427	2,005,856
* Argenx SE, ADR.....	724	275,489
D'ijeteren Group.....	2,547	514,526
UCB SA.....	13,846	1,302,434
TOTAL BELGIUM.....		<u>4,098,305</u>
CANADA — (10.5%)		
Alimentation Couche-Tard, Inc.....	62,233	3,646,633

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
ARC Resources Ltd.....	88,200	\$ 1,369,791
BCE, Inc.....	11,710	472,499
BRP, Inc.....	3,676	231,956
* CAE, Inc.....	5,633	112,773
Canadian National Railway Co.....	33,126	4,108,949
Canadian Natural Resources Ltd.....	86,597	5,541,342
Canadian Pacific Kansas City Ltd.....	13,600	1,094,392
# Canadian Tire Corp. Ltd., Class A.....	3,231	343,419
CCL Industries, Inc., Class B.....	18,613	796,602
Cenovus Energy, Inc.....	31,315	506,677
* CGI, Inc.....	27,129	3,035,862
Colliers International Group, Inc.....	1,159	136,113
Constellation Software, Inc.....	2,145	5,928,461
* Descartes Systems Group, Inc.....	2,513	220,114
Dollarama, Inc.....	35,758	2,624,301
Element Fleet Management Corp.....	43,368	731,590
Empire Co. Ltd., Class A.....	31,487	815,952
Finning International, Inc.....	900	26,047
FirstService Corp.....	4,414	738,769
Franco-Nevada Corp.....	3,968	429,506
George Weston Ltd.....	11,782	1,501,176
GFL Environmental, Inc.....	8,657	294,078
Gildan Activewear, Inc.....	24,812	819,044
Imperial Oil Ltd.....	16,000	923,040
Intact Financial Corp.....	16,702	2,611,920
# Keyera Corp.....	21,433	518,428
Loblaw Cos. Ltd.....	23,431	2,341,444
Metro, Inc.....	23,040	1,209,702
# National Bank of Canada.....	13,500	1,032,545
Northland Power, Inc.....	4,671	85,954
Open Text Corp.....	35,372	1,542,571
Parkland Corp.....	18,171	620,094
Pembina Pipeline Corp.....	34,957	1,203,570
Quebecor, Inc., Class B.....	26,710	649,448
RB Global, Inc.....	6,310	403,911
Restaurant Brands International, Inc.....	28,926	2,258,379
Rogers Communications, Inc., Class B.....	61,212	2,859,235
Royal Bank of Canada.....	47,348	4,621,184
Saputo, Inc.....	13,700	282,468
Stantec, Inc.....	9,227	741,413
# Sun Life Financial, Inc.....	17,187	890,955
TC Energy Corp.....	45,390	1,789,884
TFI International, Inc.....	9,881	1,298,703
# Thomson Reuters Corp.....	10,296	1,530,192
Toromont Industries Ltd.....	11,004	963,837
Tourmaline Oil Corp.....	5,400	233,480
Waste Connections, Inc.....	8,063	1,251,908
WSP Global, Inc.....	13,738	2,018,217
TOTAL CANADA.....		<u>69,408,528</u>
DENMARK — (4.4%)		
Novo Nordisk AS, Class B.....	250,706	<u>28,656,795</u>
FINLAND — (0.9%)		
Elisa OYJ.....	19,772	900,841
Kesko OYJ, Class A.....	18,062	354,303
Kesko OYJ, Class B.....	35,051	684,532
Kone OYJ, Class B.....	36,858	1,824,519
* Mandatum OYJ.....	10,298	46,496

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)		
Metso OYJ.....	20,895	\$ 208,838
Neste OYJ.....	24,175	833,422
Nordea Bank Abp.....	3,790	46,702
Orion OYJ, Class B.....	12,686	584,034
Sampo OYJ, Class A.....	10,298	431,027
TOTAL FINLAND.....		<u>5,914,714</u>
FRANCE — (10.3%)		
Air Liquide SA.....	12,611	2,359,938
Airbus SE.....	61,794	9,842,909
BioMerieux.....	925	99,556
Bureau Veritas SA.....	75,272	2,002,151
Capgemini SE.....	14,154	3,146,737
Eurofins Scientific SE.....	11,736	706,704
Getlink SE.....	43,730	753,515
Hermes International SCA.....	2,735	5,769,918
Ipsen SA.....	6,133	707,130
# Kering SA.....	8,939	3,671,903
Ω La Francaise des Jeux SAEM.....	12,981	526,167
Legrand SA.....	12,284	1,190,511
L'Oreal SA.....	9,004	4,308,900
LVMH Moet Hennessy Louis Vuitton SE.....	25,993	21,627,698
Remy Cointreau SA.....	362	36,679
Safran SA.....	17,700	3,304,747
Sartorius Stedim Biotech.....	2,507	675,479
Sodexo SA.....	6,389	720,736
STMicroelectronics NV.....	65,906	2,893,768
STMicroelectronics NV.....	4,346	191,746
Teleperformance SE.....	4,623	721,993
Thales SA.....	16,895	2,470,962
TOTAL FRANCE.....		<u>67,729,847</u>
GERMANY — (6.3%)		
adidas AG.....	13,213	2,494,456
Beiersdorf AG.....	3,414	499,604
Brenntag SE.....	30,861	2,728,421
Carl Zeiss Meditec AG.....	2,575	271,435
CTS Eventim AG & Co. KGaA.....	4,863	329,114
Deutsche Boerse AG.....	14,184	2,824,597
Deutsche Post AG.....	103,523	4,958,146
Deutsche Telekom AG.....	148,448	3,644,073
GEA Group AG.....	16,609	665,174
Hannover Rueck SE.....	8,040	1,927,324
Hella GmbH & Co. KGaA.....	3,424	303,190
HOCHTIEF AG.....	694	74,456
Infineon Technologies AG.....	102,695	3,743,944
Knorr-Bremse AG.....	9,856	608,767
Merck KGaA.....	5,756	944,418
MTU Aero Engines AG.....	3,701	850,971
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen.....	586	249,471
Nemetschek SE.....	8,353	770,762
Puma SE.....	18,707	752,841
Rational AG.....	599	460,143
Rheinmetall AG.....	7,138	2,499,519
SAP SE.....	4,157	720,186
Siemens AG.....	44,476	7,962,264
Ω Siemens Healthineers AG.....	9,826	546,829

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
Symrise AG.....	8,880	\$ 916,182
TOTAL GERMANY.....		<u>41,746,287</u>
HONG KONG — (1.5%)		
AIA Group Ltd.....	341,800	2,680,538
Chow Tai Fook Jewellery Group Ltd.....	311,600	422,121
HKT Trust & HKT Ltd.....	103,000	123,730
Hong Kong Exchanges & Clearing Ltd.....	89,890	2,725,357
L'Occitane International SA.....	20,750	66,252
Man Wah Holdings Ltd.....	16,400	10,223
PCCW Ltd.....	175,000	90,519
PRADA SpA.....	84,700	525,249
*Ω Samsonite International SA.....	181,200	505,861
SITC International Holdings Co. Ltd.....	51,000	77,384
Techtronic Industries Co. Ltd.....	256,500	2,724,313
TOTAL HONG KONG.....		<u>9,951,547</u>
IRELAND — (0.4%)		
* Flutter Entertainment PLC.....	5,282	1,084,163
Kerry Group PLC, Class A.....	6,690	596,306
Kingspan Group PLC.....	12,244	994,416
Smurfit Kappa Group PLC.....	1,897	70,691
TOTAL IRELAND.....		<u>2,745,576</u>
ISRAEL — (0.5%)		
Bezeq The Israeli Telecommunication Corp. Ltd.....	201,876	267,034
* Camtek Ltd.....	3,284	254,509
Elbit Systems Ltd.....	1,614	333,775
Electra Ltd.....	269	102,525
Energix-Renewable Energies Ltd.....	7,672	27,989
* Enlight Renewable Energy Ltd.....	908	16,289
* Fattal Holdings 1998 Ltd.....	1,180	133,959
First International Bank Of Israel Ltd.....	6,498	260,590
Fox Wizel Ltd.....	397	28,132
ICL Group Ltd.....	31,184	141,834
Mizrahi Tefahot Bank Ltd.....	9,823	365,586
#* Nice Ltd., Sponsored ADR.....	1,353	281,559
* Nova Ltd.....	1,973	280,968
* Perion Network Ltd.....	3,566	105,796
Shapir Engineering & Industry Ltd.....	7,850	44,253
* Shufersal Ltd.....	6,852	36,764
* Strauss Group Ltd.....	4,186	81,298
* Tower Semiconductor Ltd.....	14,320	409,957
TOTAL ISRAEL.....		<u>3,172,817</u>
ITALY — (2.1%)		
Amplifon SpA.....	17,795	580,802
DiaSorin SpA.....	1,163	106,948
Enel SpA.....	608,825	4,154,242
Eni SpA.....	63,171	1,007,030
# Ferrari NV.....	11,584	4,023,510
FinecoBank Banca Fineco SpA.....	44,026	634,783
Moncler SpA.....	22,600	1,390,278
Ω Poste Italiane SpA.....	46,592	505,227
Prysmian SpA.....	6,735	296,406
Recordati Industria Chimica e Farmaceutica SpA.....	11,335	625,627

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
Snam SpA.....	153,273	\$ 748,577
TOTAL ITALY.....		<u>14,073,430</u>
JAPAN — (21.2%)		
Advantest Corp.....	85,200	3,390,774
Aeon Co. Ltd.....	55,400	1,323,904
Ajinomoto Co., Inc.....	34,300	1,408,527
Asahi Intecc Co. Ltd.....	16,400	311,615
Asics Corp.....	21,900	665,456
Astellas Pharma, Inc.....	16,600	193,265
Azbil Corp.....	6,700	216,508
Bandai Namco Holdings, Inc.....	48,100	1,041,487
BayCurrent Consulting, Inc.....	22,000	511,478
BIPROGY, Inc.....	16,800	491,878
Calbee, Inc.....	6,200	130,325
Capcom Co. Ltd.....	32,400	1,235,696
Chugai Pharmaceutical Co. Ltd.....	55,200	1,985,556
Cosmos Pharmaceutical Corp.....	2,900	311,501
CyberAgent, Inc.....	42,600	274,933
Daifuku Co. Ltd.....	20,553	405,305
Daikin Industries Ltd.....	11,100	1,778,577
Daito Trust Construction Co. Ltd.....	16,400	1,865,508
Dentsu Soken, Inc.....	2,700	100,807
Disco Corp.....	9,900	2,671,406
DMG Mori Co. Ltd.....	19,700	394,464
Ebara Corp.....	15,100	945,669
Fast Retailing Co. Ltd.....	15,000	4,004,652
Food & Life Cos. Ltd.....	18,400	368,192
Fuji Electric Co. Ltd.....	19,400	971,552
Fuji Kyuko Co. Ltd.....	1,799	53,176
Fujitsu Ltd.....	17,600	2,436,091
GMO internet group, Inc.....	4,800	86,507
GMO Payment Gateway, Inc.....	4,898	295,537
Goldwin, Inc.....	3,500	235,442
Hamamatsu Photonics KK.....	8,300	327,891
Hikari Tsushin, Inc.....	900	156,825
Hirose Electric Co. Ltd.....	100	11,635
Hitachi Ltd.....	61,300	4,815,136
Horiba Ltd.....	1,100	88,257
Hoya Corp.....	29,300	3,721,952
Ibiden Co. Ltd.....	26,700	1,343,542
Internet Initiative Japan, Inc.....	17,800	345,167
Ito En Ltd.....	6,400	185,789
# ITOCHU Corp.....	19,100	866,836
Japan Exchange Group, Inc.....	56,900	1,259,294
Japan Tobacco, Inc.....	73,600	1,939,903
JCR Pharmaceuticals Co. Ltd.....	300	2,210
Kakaku.com, Inc.....	1,600	18,201
Kao Corp.....	18,200	720,130
KDDI Corp.....	199,200	6,600,499
Keyence Corp.....	5,000	2,236,989
Kikkoman Corp.....	3,700	227,654
Kobe Bussan Co. Ltd.....	26,700	682,257
Konami Group Corp.....	9,500	584,233
Kotobuki Spirits Co. Ltd.....	16,500	222,001
Kurita Water Industries Ltd.....	8,700	317,733
Kusuri No. Aoki Holdings Co. Ltd.....	2,500	53,974
Lasertec Corp.....	12,400	3,229,320
Lawson, Inc.....	11,100	635,343

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
M3, Inc.....	29,400	\$ 463,932
Macnica Holdings, Inc.....	10,800	571,491
Marui Group Co. Ltd.....	800	13,228
McDonald's Holdings Co. Japan Ltd.....	6,300	280,504
MEIJI Holdings Co. Ltd.....	3,300	79,809
* Mercari, Inc.....	20,800	343,904
Minebea Mitsumi, Inc.....	55,300	1,143,062
MISUMI Group, Inc.....	5,700	97,726
# Mitsui High-Tec, Inc.....	300	13,847
MonotaRO Co. Ltd.....	46,200	435,122
Murata Manufacturing Co. Ltd.....	120,900	2,441,228
Nakanishi, Inc.....	500	8,183
NET One Systems Co. Ltd.....	9,600	156,087
Nichirei Corp.....	12,900	311,570
NIDEC Corp.....	2,000	74,594
Nifco, Inc.....	8,100	210,201
Nihon Kohden Corp.....	600	18,286
Nihon M&A Center Holdings, Inc.....	13,600	81,748
Nintendo Co. Ltd.....	41,000	2,290,706
Nippon Sanso Holdings Corp.....	32,400	820,993
Nissan Chemical Corp.....	19,600	781,703
Nissin Foods Holdings Co. Ltd.....	4,800	155,287
Nitori Holdings Co. Ltd.....	7,300	955,437
Nitto Denko Corp.....	5,000	414,789
NOF Corp.....	2,900	130,975
Nomura Research Institute Ltd.....	32,930	1,007,115
NS Solutions Corp.....	1,700	56,700
NTT Data Group Corp.....	57,100	822,447
Obic Co. Ltd.....	1,300	199,692
Olympus Corp.....	104,900	1,552,904
Ono Pharmaceutical Co. Ltd.....	33,364	601,357
Open House Group Co. Ltd.....	15,400	481,591
Oracle Corp.....	5,800	457,093
Oriental Land Co. Ltd.....	31,400	1,166,198
Otsuka Corp.....	10,800	454,440
Pan Pacific International Holdings Corp.....	59,200	1,279,696
* Park24 Co. Ltd.....	10,600	138,508
Persol Holdings Co. Ltd.....	415,000	659,730
Rakus Co. Ltd.....	7,900	129,845
Recruit Holdings Co. Ltd.....	115,900	4,577,901
Relo Group, Inc.....	4,200	42,159
* Renesas Electronics Corp.....	126,800	2,080,481
Rohto Pharmaceutical Co. Ltd.....	15,000	306,924
Ryohin Keikaku Co. Ltd.....	22,400	348,301
Sankyo Co. Ltd.....	5,000	305,833
Sanrio Co. Ltd.....	9,500	396,693
Sanwa Holdings Corp.....	34,500	527,304
SCREEN Holdings Co. Ltd.....	13,200	1,294,382
SCSK Corp.....	27,000	530,135
Sega Sammy Holdings, Inc.....	24,900	366,468
Seven & i Holdings Co. Ltd.....	50,400	1,990,539
SG Holdings Co. Ltd.....	65,700	850,822
* Sharp Corp.....	21,500	144,573
* SHIFT, Inc.....	1,700	306,465
Shimadzu Corp.....	16,900	467,318
Shimano, Inc.....	6,900	990,670
Shin-Etsu Chemical Co. Ltd.....	139,200	5,479,216
Shinko Electric Industries Co. Ltd.....	11,600	428,877
Shionogi & Co. Ltd.....	7,100	340,775

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Ship Healthcare Holdings, Inc.....	3,400	\$ 51,601
Shiseido Co. Ltd.....	7,800	217,438
Skylark Holdings Co. Ltd.....	52,300	853,230
SMS Co. Ltd.....	300	5,418
SoftBank Corp.....	223,400	2,968,057
Sony Group Corp.....	128,100	12,562,550
Sugi Holdings Co. Ltd.....	3,600	172,007
Sundrug Co. Ltd.....	9,500	286,522
Suntory Beverage & Food Ltd.....	6,600	215,323
Systemex Corp.....	13,000	704,240
Taiyo Yuden Co. Ltd.....	11,100	268,129
TechnoPro Holdings, Inc.....	20,100	463,402
Terumo Corp.....	300	10,156
TIS, Inc.....	29,800	662,807
# Toei Animation Co. Ltd.....	600	80,278
Tokio Marine Holdings, Inc.....	75,300	1,985,467
Tokyo Electron Ltd.....	41,100	7,627,026
Tokyo Ohka Kogyo Co. Ltd.....	8,100	185,008
Tokyo Seimitsu Co. Ltd.....	5,100	330,346
Toridoll Holdings Corp.....	6,600	202,060
* Trend Micro, Inc.....	22,200	1,270,048
Tsuruha Holdings, Inc.....	3,100	245,317
Unicharm Corp.....	19,700	677,845
USS Co. Ltd.....	29,300	554,104
* Visional, Inc.....	800	50,069
# Welcia Holdings Co. Ltd.....	22,500	379,549
Yamato Holdings Co. Ltd.....	4,500	77,789
Yaoko Co. Ltd.....	3,100	178,863
Yaskawa Electric Corp.....	22,400	844,173
Zenkoku Hoshu Co. Ltd.....	7,900	293,986
Zensho Holdings Co. Ltd.....	17,500	856,952
ZOZO, Inc.....	24,900	545,223
TOTAL JAPAN.....		<u>139,601,106</u>
NETHERLANDS — (4.8%)		
ASML Holding NV.....	3,091	2,681,714
ASML Holding NV.....	26,912	23,408,596
Qiagen NV.....	13,367	583,628
Universal Music Group NV.....	33,574	989,685
Wolters Kluwer NV.....	28,669	4,226,299
TOTAL NETHERLANDS.....		<u>31,889,922</u>
NEW ZEALAND — (0.3%)		
Chorus Ltd.....	94,519	459,449
EBOS Group Ltd.....	872	19,969
Fisher & Paykel Healthcare Corp. Ltd.....	18,375	265,391
Mainfreight Ltd.....	7,025	307,437
Spark New Zealand Ltd.....	250,840	813,844
TOTAL NEW ZEALAND.....		<u>1,866,090</u>
NORWAY — (0.7%)		
Aker Solutions ASA.....	13,159	48,807
Atea ASA.....	4,713	62,805
Borregaard ASA.....	4,378	74,454
Equinor ASA.....	85,376	2,443,212
* FLEX LNG Ltd.....	1,600	47,952
# Frontline PLC.....	8,099	181,034
Gjensidige Forsikring ASA.....	5,508	88,593

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
Kongsberg Gruppen ASA.....	2,853	\$ 145,398
Mowi ASA.....	22,569	406,249
* Nordic Semiconductor ASA.....	6,546	65,731
Salmar ASA.....	1,606	89,150
Telenor ASA.....	40,862	452,723
TOMRA Systems ASA.....	16,984	170,601
# Var Energi ASA.....	44,513	129,119
TOTAL NORWAY.....		<u>4,405,828</u>
PORTUGAL — (0.1%)		
Galp Energia SGPS SA.....	12,052	189,719
Jeronimo Martins SGPS SA.....	14,536	330,597
TOTAL PORTUGAL.....		<u>520,316</u>
SINGAPORE — (1.1%)		
DBS Group Holdings Ltd.....	121,512	2,878,046
DFI Retail Group Holdings Ltd.....	31,400	62,606
Jardine Cycle & Carriage Ltd.....	8,500	164,016
Sembcorp Industries Ltd.....	184,300	775,624
Singapore Airlines Ltd.....	138,300	686,422
Singapore Exchange Ltd.....	144,600	1,009,689
Singapore Technologies Engineering Ltd.....	233,700	647,568
Singapore Telecommunications Ltd.....	21,100	37,654
United Overseas Bank Ltd.....	4,700	99,069
Venture Corp. Ltd.....	18,600	185,304
Yangzijiang Shipbuilding Holdings Ltd.....	383,100	478,270
TOTAL SINGAPORE.....		<u>7,024,268</u>
SPAIN — (2.3%)		
# Acciona SA.....	723	93,523
# ACS Actividades de Construccion y Servicios SA.....	35,644	1,406,530
Ω Aena SME SA.....	6,630	1,172,895
Amadeus IT Group SA.....	32,525	2,279,364
Endesa SA.....	49,310	976,927
Ferrovial SE.....	29,371	1,120,070
Iberdrola SA.....	210,493	2,534,537
Iberdrola SA.....	3,629	43,826
Industria de Diseno Textil SA.....	61,458	2,627,782
Naturgy Energy Group SA.....	8,682	233,787
Telefonica SA.....	671,860	2,733,686
TOTAL SPAIN.....		<u>15,222,927</u>
SWEDEN — (2.7%)		
AddTech AB, Class B.....	33,781	696,892
Alfa Laval AB.....	2,315	84,944
Atlas Copco AB, Class A.....	253,368	4,043,605
Atlas Copco AB, Class B.....	142,793	1,977,390
Avanza Bank Holding AB.....	20,766	417,136
Axfood AB.....	20,586	520,185
Ω Bravida Holding AB.....	3,214	24,371
Elektro AB, Class B.....	24,992	188,582
Epiroc AB, Class A.....	42,925	758,431
Epiroc AB, Class B.....	24,352	379,694
Ω Evolution AB.....	8,329	972,524
Fortnox AB.....	30,182	166,402
# H & M Hennes & Mauritz AB, Class B.....	72,709	1,025,833
Hexpol AB.....	968	11,080

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Inchcape PLC.....	21,358	\$ 183,908
InterContinental Hotels Group PLC, ADR.....	6,985	665,424
Intertek Group PLC.....	27,700	1,572,271
JD Sports Fashion PLC.....	419,701	620,198
Legal & General Group PLC.....	439,408	1,413,330
Man Group PLC.....	41,282	123,423
Next PLC.....	24,843	2,652,152
Reckitt Benckiser Group PLC.....	29,465	2,130,346
# RELX PLC, Sponsored ADR.....	14,317	592,008
RELX PLC.....	129,373	5,337,968
Rentokil Initial PLC.....	120,010	618,021
Rightmove PLC.....	159,472	1,128,611
Rio Tinto PLC.....	60,650	4,198,157
Rio Tinto PLC, Sponsored ADR.....	43,071	2,983,528
Sage Group PLC.....	82,249	1,224,517
Spirax-Sarco Engineering PLC.....	4,857	611,306
Unilever PLC, Sponsored ADR.....	161,292	7,853,308
Unilever PLC.....	712	34,646
# WPP PLC, Sponsored ADR.....	5,232	253,333
TOTAL UNITED KINGDOM.....		<u>82,680,357</u>
UNITED STATES — (0.0%)		
Ferguson PLC.....	1,242	232,157
TOTAL COMMON STOCKS.....		<u>641,195,955</u>
PREFERRED STOCKS — (0.3%)		
GERMANY — (0.3%)		
Ω Dr Ing hc F Porsche AG, 1.276%.....	7,996	678,876
Sartorius AG, 0.422%.....	3,953	1,442,064
TOTAL GERMANY.....		<u>2,120,940</u>
RIGHTS/WARRANTS — (0.0%)		
CANADA — (0.0%)		
* Constellation Software, Inc. Warrants 03/31/2040.....	2,145	<u>0</u>
SPAIN — (0.0%)		
#* ACS Actividades de Construccion y Servicios SA Rights 02/02/2024.....	35,644	<u>16,333</u>
TOTAL RIGHTS/WARRANTS.....		<u>16,333</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$456,481,947).....		<u>643,333,228</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (2.5%)		
@§ The DFA Short Term Investment Fund.....	1,448,832	<u>16,760,085</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$473,241,920)^.....		<u>\$660,093,313</u>

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO

CONTINUED

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$ 7,660,948	\$ 33,698,757	—	\$ 41,359,705
Austria.....	—	642,447	—	642,447
Belgium.....	275,489	3,822,816	—	4,098,305
Canada.....	69,408,528	—	—	69,408,528
Denmark.....	—	28,656,795	—	28,656,795
Finland.....	—	5,914,714	—	5,914,714
France.....	191,746	67,538,101	—	67,729,847
Germany.....	—	41,746,287	—	41,746,287
Hong Kong.....	—	9,951,547	—	9,951,547
Ireland.....	—	2,745,576	—	2,745,576
Israel.....	770,911	2,401,906	—	3,172,817
Italy.....	2,005,298	12,068,132	—	14,073,430
Japan.....	—	139,601,106	—	139,601,106
Netherlands.....	23,992,224	7,897,698	—	31,889,922
New Zealand.....	—	1,866,090	—	1,866,090
Norway.....	47,952	4,357,876	—	4,405,828
Portugal.....	—	520,316	—	520,316
Singapore.....	—	7,024,268	—	7,024,268
Spain.....	—	15,222,927	—	15,222,927
Sweden.....	—	18,035,087	—	18,035,087
Switzerland.....	—	50,217,899	—	50,217,899
United Kingdom.....	26,724,619	55,955,738	—	82,680,357
United States.....	—	232,157	—	232,157
Preferred Stocks				
Germany.....	—	2,120,940	—	2,120,940
Rights/Warrants				
Spain.....	—	16,333	—	16,333
Securities Lending Collateral.....	—	16,760,085	—	16,760,085
TOTAL.....	\$131,077,715	\$529,015,598	—	\$660,093,313

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2024

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (97.7%)		
AUSTRALIA — (7.6%)		
Accent Group Ltd.....	112,583	\$147,912
Acrow Ltd.....	62,109	42,962
Altium Ltd.....	18,141	582,794
ARB Corp. Ltd.....	22,892	500,427
* Aroa Biosurgery Ltd.....	47,699	18,105
AUB Group Ltd.....	20,482	407,594
* Audinate Group Ltd.....	15,447	166,299
#* Aussie Broadband Ltd.....	42,962	107,560
# Australian Clinical Labs Ltd.....	36,962	72,507
Australian Ethical Investment Ltd.....	25,309	89,073
Australian Finance Group Ltd.....	43,070	45,564
#*†† AVZ Minerals Ltd.....	336,495	35,281
Bapcor Ltd.....	18,874	69,088
# Beacon Lighting Group Ltd.....	27,397	42,587
* Boral Ltd.....	45,400	156,468
* Boss Energy Ltd.....	97,175	351,619
Breville Group Ltd.....	30,432	537,820
* Capricorn Metals Ltd.....	99,026	295,232
* Cettire Ltd.....	43,515	88,502
Champion Iron Ltd.....	81,604	447,682
# Clinovel Pharmaceuticals Ltd.....	11,891	121,646
# Clover Corp. Ltd.....	46,760	24,716
Codan Ltd.....	29,274	154,736
#* Cogstate Ltd.....	6,282	5,154
Collins Foods Ltd.....	32,959	258,395
Corporate Travel Management Ltd.....	30,547	404,079
CSR Ltd.....	102,396	461,086
Data#3 Ltd.....	47,477	301,934
* De Grey Mining Ltd.....	293,561	233,611
Deterra Royalties Ltd.....	88,444	318,526
Dicker Data Ltd.....	19,198	141,236
Domino's Pizza Enterprises Ltd.....	14,135	363,573
DUG Technology Ltd.....	10,403	13,792
Eagers Automotive Ltd.....	46,429	428,122
* Emerald Resources NL.....	132,771	288,581
* Energy Resources of Australia Ltd.....	44,404	1,782
EVT Ltd.....	20,183	164,648
# Flight Centre Travel Group Ltd.....	40,832	564,130
Gold Road Resources Ltd.....	239,020	236,163
GR Engineering Services Ltd.....	17,215	27,005
Hansen Technologies Ltd.....	49,856	167,488
HUB24 Ltd.....	21,929	529,931
Infomedia Ltd.....	146,416	136,087
Inghams Group Ltd.....	134,414	376,131
IPH Ltd.....	65,238	290,312
JB Hi-Fi Ltd.....	10,872	404,465
Johns Lyng Group Ltd.....	54,749	241,646
Jumbo Interactive Ltd.....	10,368	106,318
* Karoon Energy Ltd.....	204,220	256,943
Kelsian Group Ltd.....	25,129	116,875
Lifestyle Communities Ltd.....	27,394	318,794
Lindsay Australia Ltd.....	50,220	35,695
# Link Administration Holdings Ltd.....	151,262	214,318
Lovisa Holdings Ltd.....	17,049	253,646
Lycopodium Ltd.....	2,573	20,281

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	22,193	\$ 84,565
#*	30,726	14,112
*	2,713	126,487
#	5,695	24,058
	18,902	212,845
*	30,392	248,187
	228,623	542,331
	26,446	236,999
*	86,878	166,718
	36,287	394,136
	132,496	700,752
	25,865	209,119
	6,021	48,194
*	20,012	19,937
	387,969	705,166
*	665,628	557,683
	20,422	134,716
	34,760	26,625
*	7,132	0
	10,999	200,261
#	9,524	33,294
	59,504	186,969
	21,649	147,766
	25,770	26,767
*	18,559	41,994
*	396,982	81,429
#	33,045	71,112
	82,426	150,616
*	60,700	71,558
	44,344	279,512
	29,619	305,674
	71,224	727,709
#*	28,945	171,461
*	6,141	12,845
*	100,883	71,568
	182,575	391,710
Ω	227,239	517,619
*	88,931	431,467
TOTAL AUSTRALIA		<u>20,560,882</u>
AUSTRIA — (1.2%)		
	22,725	1,399,007
	5,989	144,685
Ω	2,053	105,702
	1,715	239,191
*	8,017	33,674
	8,207	277,754
	2,806	72,619
	32,069	279,138
	18,577	629,537
TOTAL AUSTRIA		<u>3,181,307</u>
BELGIUM — (1.6%)		
	15,531	709,580
	1,407	176,577
#*	27,031	476,863
	1,229	40,410
	20,034	360,740

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BELGIUM — (Continued)		
Kinepolis Group NV.....	2,726	\$ 120,681
Lotus Bakeries NV.....	126	1,073,612
Melexis NV.....	5,881	503,904
Umicore SA.....	30,795	700,477
Van de Velde NV.....	1,744	62,170
TOTAL BELGIUM.....		<u>4,225,014</u>
CANADA — (11.1%)		
* 5N Plus, Inc.....	4,200	11,434
Ag Growth International, Inc.....	5,814	244,158
Alamos Gold, Inc., Class A.....	35,246	426,829
Altus Group Ltd.....	10,273	346,292
Andlauer Healthcare Group, Inc.....	5,198	151,712
* Aritzia, Inc.....	26,722	650,137
* ATS Corp.....	25,328	1,083,427
# Aura Minerals, Inc.....	4,900	31,963
Badger Infrastructure Solution.....	11,038	383,573
Bird Construction, Inc.....	10,965	124,865
Black Diamond Group Ltd.....	1,800	11,608
# Boralex, Inc., Class A.....	28,251	681,453
Boyd Group Services, Inc.....	5,138	1,104,377
Calian Group Ltd.....	3,606	151,943
#* Canada Goose Holdings, Inc.....	10,750	128,892
* Capstone Copper Corp.....	85,032	418,693
* Celestica, Inc.....	25,108	862,711
CI Financial Corp.....	42,885	523,124
# Colliers International Group, Inc.....	6,652	781,130
Computer Modelling Group Ltd.....	30,056	230,486
Corby Spirit & Wine Ltd.....	3,500	33,947
Definity Financial Corp.....	10,457	304,271
Dye & Durham Ltd.....	8,476	82,399
Enerplus Corp.....	63,030	915,196
Enghouse Systems Ltd.....	14,096	392,123
* ERO Copper Corp.....	17,559	274,921
Evertz Technologies Ltd.....	8,600	91,600
Exchange Income Corp.....	5,805	202,848
# Extencicare, Inc.....	25,468	134,117
Fiera Capital Corp.....	22,781	113,697
Finning International, Inc.....	47,121	1,363,738
First National Financial Corp.....	5,637	170,060
* Foraco International SA.....	22,957	46,957
# Freehold Royalties Ltd.....	35,868	371,632
* GDI Integrated Facility Services, Inc.....	3,715	102,239
Gibson Energy, Inc.....	49,372	788,072
goeasy Ltd.....	2,107	239,967
# Hammond Power Solutions, Inc.....	1,500	103,738
Headwater Exploration, Inc.....	63,496	298,010
Information Services Corp.....	4,303	78,094
Innergex Renewable Energy, Inc.....	19,751	134,861
Ω Jamieson Wellness, Inc.....	12,790	293,862
* K92 Mining, Inc.....	61,362	293,928
* Karora Resources, Inc.....	24,244	75,557
K-Bro Linen, Inc.....	3,004	78,516
* Kinaxis, Inc.....	4,350	529,720
Labrador Iron Ore Royalty Corp.....	18,300	449,316
Lundin Gold, Inc.....	23,006	271,394
* Major Drilling Group International, Inc.....	20,687	127,712
Maple Leaf Foods, Inc.....	11,400	217,409
Mattr Corp.....	12,216	147,833

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	5,633	\$ 241,292
	7,405	170,241
	15,170	438,812
*	53,157	177,807
	25,638	373,289
	50,753	1,731,970
	25,831	283,201
	11,900	82,670
#	49,359	49,196
	4,800	122,530
	60,896	1,004,629
	12,536	857,739
	46,417	676,760
	14,400	20,672
	16,472	531,975
	21,462	88,757
#	14,977	179,909
	76,841	589,260
#	22,092	197,841
*	12,006	66,273
Ω	10,749	207,792
	5,900	195,679
	5,368	66,199
Ω	9,240	237,658
	7,085	249,145
	8,057	258,649
	15,153	896,478
	55,356	379,622
	3,400	19,473
#*	27,426	39,983
	9,628	172,444
	2,300	83,142
	24,519	354,531
	25,233	182,687
	52,100	377,444
	70,244	228,844
*	11,593	323,443
	800	9,378
*	8,932	72,528
	2,300	44,804
*	49,200	290,197
	10,814	228,434
	7,147	224,226
TOTAL CANADA		<u>30,104,144</u>
DENMARK — (2.3%)		
*	31,893	514,653
	3,927	142,364
	5,545	299,912
*	35,003	825,459
	41,616	787,457
#*Ω	12,248	488,554
*	2,024	90,840
	7,386	1,190,429
	16,661	1,091,387
	15,188	673,562
TOTAL DENMARK		<u>6,104,617</u>

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
FINLAND — (1.9%)			
#*	Alisa Pankki OYJ.....	1,405	\$ 29,792
	Alma Media OYJ.....	5,579	59,888
	Cargotec OYJ, Class B.....	3,905	222,000
	Digia OYJ.....	2,369	13,999
	Elisa OYJ.....	4,026	183,430
	eQ OYJ.....	1,222	19,424
#	Evli OYJ, Class B.....	1,405	29,596
	F-Secure OYJ.....	2,601	5,431
	Gofore OYJ.....	491	11,883
	Harvia OYJ.....	5,546	163,650
	Kesko OYJ, Class A.....	11,758	230,644
	Kesko OYJ, Class B.....	59,117	1,154,531
	Konecranes OYJ.....	8,306	356,714
	Marimekko OYJ.....	7,105	106,045
	Olvi OYJ, Class A.....	309	10,588
	Orion OYJ, Class A.....	7,832	355,474
	Orion OYJ, Class B.....	27,053	1,245,457
	Puutilo OYJ.....	10,726	103,317
*	QT Group OYJ.....	3,609	254,563
	Revenio Group OYJ.....	1,876	51,506
#	Talenom OYJ.....	8,051	52,245
	Tokmanni Group Corp.....	13,245	227,111
	Vaisala OYJ, Class A.....	5,135	202,992
#*	Verkkokauppa.com OYJ.....	7,353	19,343
	Wartsila OYJ Abp.....	4,718	69,598
TOTAL FINLAND.....			<u>5,179,221</u>
FRANCE — (4.7%)			
	Alten SA.....	9,179	1,419,259
*	Bastide le Confort Medical.....	726	16,382
	Catana Group.....	8,468	52,707
	Equasens.....	1,255	72,218
	Gaztransport Et Technigaz SA.....	9,508	1,332,998
*	ID Logistics Group SACA.....	1,159	412,875
	Infotel SA.....	775	43,525
	Interparfums SA.....	3,577	189,260
	IPSOS SA.....	2,117	138,940
*	JCDecaux SE.....	18,514	384,542
	Kaufman & Broad SA.....	3,850	113,968
#*	La Francaise De L'energie SACA.....	972	46,104
Ω	La Francaise des Jeux SAEM.....	29,328	1,188,769
	Linedata Services.....	183	11,590
	Metropole Television SA.....	6,515	92,399
	Nexans SA.....	7,280	662,613
#*	OVH Groupe SAS.....	2,334	24,931
	Robertet SA.....	112	99,248
	SEB SA.....	5,977	729,853
	Seche Environnement SACA.....	870	108,104
	Societe pour l'Informatique Industrielle.....	2,947	222,151
*	SOITEC.....	5,851	845,639
	Sopra Steria Group.....	5,081	1,191,769
	SPIE SA.....	33,641	1,112,762
	Stef SA.....	198	25,918
	Sword Group.....	2,139	87,436
	Thermador Groupe.....	1,522	141,405
#	Trigano SA.....	2,126	334,888
*	Ubisoft Entertainment SA.....	26,647	587,782
Ω	Verallia SA.....	22,651	798,773
*	VusionGroup.....	193	28,657

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
Wavestone.....	2,899	\$ 192,048
TOTAL FRANCE.....		<u>12,709,513</u>
GERMANY — (5.9%)		
Adesso SE.....	769	77,150
* Adtran Networks SE.....	3,020	65,264
AIXTRON SE.....	10,473	389,786
All for One Group SE.....	628	33,575
# Allgeier SE.....	2,087	45,313
Amadeus Fire AG.....	1,636	197,635
Atoss Software AG.....	1,545	423,332
Bechtle AG.....	22,343	1,158,548
* Ceconomy AG.....	30,879	75,010
CENIT AG.....	2,561	39,198
Cewe Stiftung & Co. KGAA.....	581	63,317
CompuGroup Medical SE & Co. KgaA.....	9,209	394,833
CTS Eventim AG & Co. KGaA.....	16,943	1,146,654
Dermapharm Holding SE.....	5,650	240,326
Eckert & Ziegler Strahlen- und Medizintechnik AG.....	4,652	231,373
EDAG Engineering Group AG.....	1,049	14,947
# Elmos Semiconductor SE.....	2,015	140,735
* Encavis AG.....	31,498	438,525
Energiekontor AG.....	2,482	202,687
Fabasoft AG.....	987	22,008
Fielmann Group AG.....	8,389	436,500
Freenet AG.....	13,993	386,664
FUCHS SE.....	6,923	245,479
GEA Group AG.....	33,419	1,338,399
Gerresheimer AG.....	7,355	749,834
GFT Technologies SE.....	6,257	221,251
Hawesko Holding SE.....	669	22,115
Hensoldt AG.....	12,424	372,980
HOCHTIEF AG.....	7,085	760,113
Hugo Boss AG.....	16,811	1,049,924
IVU Traffic Technologies AG.....	3,749	52,852
Knaus Tabbert AG.....	586	26,002
Krones AG.....	3,266	404,739
* MAX Automation SE.....	399	2,726
#* Nagarro SE.....	2,666	260,569
Nemetschek SE.....	1,480	136,565
Nexus AG.....	4,574	285,037
OHB SE.....	1,950	91,657
Pfeiffer Vacuum Technology AG.....	139	23,323
PSI Software SE.....	1,088	26,888
Puma SE.....	2,290	92,158
* PVA TePla AG.....	5,656	127,999
Rational AG.....	959	736,690
Secunet Security Networks AG.....	437	78,276
Sixt SE.....	3,550	345,969
* SMA Solar Technology AG.....	2,104	107,914
Stabilus SE.....	6,308	442,023
Stemmer Imaging AG.....	250	8,609
Stroeer SE & Co. KGaA.....	9,841	577,786
SUESS MicroTec SE.....	2,440	82,893
*Ω TeamViewer SE.....	40,383	578,957
* TUI AG.....	47,869	329,798
USU Software AG.....	535	10,122

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
Washtec AG.....	3,729	\$ 128,651
TOTAL GERMANY.....		<u>15,941,678</u>
HONG KONG — (1.7%)		
ASMPT Ltd.....	85,400	824,142
Best Mart 360 Holdings Ltd.....	42,000	9,725
Bright Smart Securities & Commodities Group Ltd.....	64,000	11,300
Cafe de Coral Holdings Ltd.....	104,000	104,605
* Cowell e Holdings, Inc.....	88,000	180,415
Fairwood Holdings Ltd.....	25,500	26,723
*Ω Fosun Tourism Group.....	60,400	30,974
#*Ω Frontage Holdings Corp.....	32,000	6,581
FSE Lifestyle Services Ltd.....	41,000	28,796
Giordano International Ltd.....	130,000	34,097
* Gold Fin Holdings.....	214,000	0
International Housewares Retail Co. Ltd.....	145,000	26,315
L'Occitane International SA.....	107,250	342,438
Man Wah Holdings Ltd.....	370,000	230,641
* MECOM Power & Construction Ltd.....	204,997	7,607
*†† MH Development NPV.....	80,000	0
* NagaCorp Ltd.....	324,215	109,183
PCCW Ltd.....	1,096,687	567,263
Perfect Medical Health Management Ltd.....	132,000	50,748
Plover Bay Technologies Ltd.....	128,000	32,766
* Sa Sa International Holdings Ltd.....	134,000	14,049
*Ω Samsonite International SA.....	334,200	932,996
SITC International Holdings Co. Ltd.....	326,000	494,654
SUNeVision Holdings Ltd.....	211,000	72,399
* Theme International Holdings Ltd.....	340,000	18,055
Tradelink Electronic Commerce Ltd.....	178,000	20,380
Tycoon Group Holdings Ltd.....	12,000	9,058
Vitasoy International Holdings Ltd.....	192,000	147,375
VTech Holdings Ltd.....	48,100	278,595
Xinyi Glass Holdings Ltd.....	6,000	4,974
TOTAL HONG KONG.....		<u>4,616,854</u>
IRELAND — (0.4%)		
Glanbia PLC.....	47,771	855,532
Irish Continental Group PLC.....	40,436	200,928
TOTAL IRELAND.....		<u>1,056,460</u>
ISRAEL — (0.9%)		
Arad Ltd.....	1,406	22,765
Danel Adir Yeoshua Ltd.....	1,780	154,081
Danya Cebus Ltd.....	422	10,349
Delta Israel Brands Ltd.....	658	7,891
Electra Consumer Products 1970 Ltd.....	2,581	55,037
FMS Enterprises Migun Ltd.....	369	13,132
Formula Systems 1985 Ltd.....	2,556	171,217
Formula Systems 1985 Ltd., Sponsored ADR.....	300	20,463
Fox Wizel Ltd.....	2,273	161,066
Globrands Ltd.....	90	10,179
Hilan Ltd.....	4,043	224,730
# Hiper Global Ltd.....	2,782	11,365
IDI Insurance Co. Ltd.....	2,449	73,144
Inrom Construction Industries Ltd.....	31,048	94,973
Lapidoth Capital Ltd.....	1,990	29,851
M Yochananof & Sons Ltd.....	700	31,378

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
Magic Software Enterprises Ltd.....	14,400	\$ 143,856
Malam - Team Ltd.....	2,020	26,591
Matrix IT Ltd.....	10,266	193,276
Max Stock Ltd.....	16,993	34,658
Maytronics Ltd.....	8,312	91,196
Meitav Investment House Ltd.....	5,660	24,197
Next Vision Stabilized Systems Ltd.....	7,836	83,794
Novolog Ltd.....	80,470	31,729
One Software Technologies Ltd.....	9,774	122,879
* Partner Communications Co. Ltd.....	18,876	87,278
Rami Levy Chain Stores Hashikma Marketing 2006 Ltd.....	2,647	148,071
Retailors Ltd.....	3,984	79,119
Tadiran Group Ltd.....	920	61,089
Tel Aviv Stock Exchange Ltd.....	13,899	86,113
Telsys Ltd.....	884	57,786
Tiv Taam Holdings 1 Ltd.....	18,868	26,297
* Veridis Environment Ltd.....	3,358	16,354
YH Dimri Construction & Development Ltd.....	1,596	117,628
TOTAL ISRAEL.....		<u>2,523,532</u>
ITALY — (3.9%)		
A2A SpA.....	91,178	180,775
Amplifon SpA.....	35,115	1,146,101
Arnoldo Mondadori Editore SpA.....	50,889	130,427
Azimut Holding SpA.....	38,489	1,073,024
Banca Generali SpA.....	20,762	791,507
BasicNet SpA.....	6,975	33,693
Ω BFF Bank SpA.....	45,285	489,379
Brunello Cucinelli SpA.....	11,735	1,163,371
Ω Carel Industries SpA.....	10,923	264,511
Cembre SpA.....	246	10,640
DiaSorin SpA.....	1,541	141,709
#Ω doValue SpA.....	17,634	46,703
Gruppo MutuiOnline SpA.....	2,794	96,452
Intercos SpA.....	4,414	69,007
Interpump Group SpA.....	18,929	935,687
LU-VE SpA.....	2,501	63,087
* Maire Tecnimont SpA.....	52,339	272,007
Newlat Food SpA.....	3,674	31,753
Pharmanutra SpA.....	1,151	77,010
Piaggio & C SpA.....	45,642	151,726
Ω Piovan SpA.....	1,843	19,880
Ω RAI Way SpA.....	34,041	186,138
Reply SpA.....	7,137	978,557
Salcef Group SpA.....	2,415	61,400
Salvatore Ferragamo SpA.....	20,439	260,692
Sanlorenzo SpA.....	3,013	143,732
Sesa SpA.....	2,243	304,348
SOL SpA.....	12,905	371,413
Ω Technogym SpA.....	40,447	400,537
* Technoprobe SpA.....	53,217	528,991
Wiit SpA.....	1,016	20,257
Zignago Vetro SpA.....	8,655	126,445
TOTAL ITALY.....		<u>10,570,959</u>
JAPAN — (23.5%)		
&Do Holdings Co. Ltd.....	3,700	28,746
A&D HOLON Holdings Co. Ltd.....	5,300	72,969

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
#	Abalance Corp.....	500 \$ 9,164
	Adastria Co. Ltd.....	6,700 156,184
	Ad-sol Nissin Corp.....	1,300 13,932
	Adtec Plasma Technology Co. Ltd.....	2,500 25,446
	Adventure, Inc.....	800 26,340
	Aeon Delight Co. Ltd.....	6,100 156,251
#	Aeon Fantasy Co. Ltd.....	2,900 49,775
	Aeon Hokkaido Corp.....	9,000 58,300
	Aeon Kyushu Co. Ltd.....	1,200 25,220
	Ai Holdings Corp.....	10,100 169,549
#*	AI inside, Inc.....	400 19,822
	Aica Kogyo Co. Ltd.....	13,800 319,759
#*	Aidma Holdings, Inc.....	700 9,928
	Ain Holdings, Inc.....	9,000 293,701
#	Airtrip Corp.....	3,700 45,541
	AIT Corp.....	2,500 32,047
#	Alleanza Holdings Co. Ltd.....	4,600 34,405
	Altech Corp.....	4,470 87,044
	Amano Corp.....	14,300 329,538
	Amvis Holdings, Inc.....	9,000 165,807
	Anest Iwata Corp.....	3,500 30,863
	Anicom Holdings, Inc.....	20,000 79,423
	Aoyama Zaisan Networks Co. Ltd.....	6,400 44,874
	ARCLANDS Corp.....	9,910 113,485
	ARE Holdings, Inc.....	20,100 279,885
	Arealink Co. Ltd.....	2,200 38,202
	Argo Graphics, Inc.....	4,200 123,242
#	Artner Co. Ltd.....	1,000 14,848
	As One Corp.....	9,100 343,540
	Asahi Net, Inc.....	7,000 29,569
	Asahi Yukizai Corp.....	2,400 66,767
	ASKUL Corp.....	13,500 182,475
*	Atrae, Inc.....	4,700 22,318
#	Aucnet, Inc.....	4,600 65,952
	Avant Group Corp.....	7,100 69,325
	Axial Retailing, Inc.....	4,400 121,719
#	Axxzia, Inc.....	2,800 16,694
	AZ-COM MARUWA Holdings, Inc.....	12,100 124,603
#	Baroque Japan Ltd.....	3,100 17,250
	Base Co. Ltd.....	1,600 35,393
	Beauty Garage, Inc.....	2,600 38,797
	Beenos, Inc.....	2,300 23,318
	Belc Co. Ltd.....	3,000 128,175
	Bell System24 Holdings, Inc.....	12,200 148,716
	Benefit One, Inc.....	21,200 302,520
	Benesse Holdings, Inc.....	3,700 65,432
#*	Bengo4.com, Inc.....	2,600 70,196
	Bewith, Inc.....	800 10,125
	Bic Camera, Inc.....	25,500 237,698
	BML, Inc.....	6,100 117,892
#	Bookoff Group Holdings Ltd.....	1,200 10,538
	Br Holdings Corp.....	4,200 10,657
	BrainPad, Inc.....	7,500 58,988
	Broadmedia Corp.....	2,530 21,469
	Bunka Shutter Co. Ltd.....	7,000 69,728
#	Bushiroad, Inc.....	5,200 16,602
	Business Brain Showa-Ota, Inc.....	2,200 33,381
#	Business Engineering Corp.....	1,400 42,467
#	BuySell Technologies Co. Ltd.....	1,000 21,169

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,600	\$197,300
#	2,200	38,983
#	5,100	27,913
#	2,300	13,074
#	2,300	19,356
#	13,300	61,048
	3,300	108,920
	2,600	44,626
#	900	7,051
#	10,500	96,560
	5,300	42,770
	2,800	27,326
	16,000	282,129
	22,300	356,519
	1,000	19,361
#	6,700	74,226
	7,600	93,979
	700	11,583
	2,800	34,354
	5,572	60,256
	38,100	285,949
	8,100	176,267
	3,700	50,207
	4,500	58,350
*	1,300	11,440
	8,600	40,668
	1,300	9,970
	16,500	76,441
*	800	13,359
	9,500	142,620
	26,700	261,584
	5,200	246,400
	15,700	215,088
	3,200	11,518
#	2,300	58,235
	2,100	118,875
	14,360	410,594
	1,900	38,540
	28,500	619,724
#	2,100	22,241
	10,300	70,915
	2,400	48,117
	7,800	291,219
	15,700	452,450
	3,900	133,681
	4,700	32,666
	4,200	49,589
	11,000	187,860
	5,300	15,690
	31,900	638,752
	1,200	13,261
	13,600	334,498
#	1,600	23,151
	3,600	73,850
	8,200	40,097
	2,700	44,939
	10,500	136,854
	1,472	15,658
	2,800	34,899

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	10,000	\$ 71,707
	15,200	176,777
	4,300	52,066
	9,000	42,828
	11,000	203,296
#	1,200	97,500
	4,400	23,136
*	6,900	47,473
	1,900	24,768
	8,800	23,903
	18,200	287,408
*	5,900	26,471
	4,000	26,138
	15,000	172,032
	6,200	45,017
*	19,400	8,159
	5,000	57,220
	1,600	11,494
	29,000	580,302
#	5,800	32,040
#	1,800	17,897
	12,400	240,234
	6,400	60,562
	4,100	41,895
	2,600	22,503
	1,200	18,950
	3,600	43,257
	900	12,239
	6,700	198,043
	49,900	410,203
	12,200	244,486
*	3,700	36,851
*	1,200	54,463
#	14,000	205,130
	5,200	277,271
	3,200	56,482
	3,200	111,453
	7,500	90,547
	10,630	185,085
	1,400	86,865
	4,600	41,699
	5,600	157,696
	15,400	182,777
	8,600	73,315
*	3,600	34,499
	1,800	25,184
	1,800	21,636
	3,200	86,790
	2,200	100,095
	4,100	66,986
	2,400	48,057
*	1,900	20,844
	1,000	68,827
	10,300	52,638
	1,400	26,715
	15,938	287,241
*	9,700	173,857
	3,700	10,184
	2,300	33,144

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,600	\$ 51,581
* gremz, Inc.....		
* GungHo Online Entertainment, Inc.....	16,500	277,404
H.U. Group Holdings, Inc.....	12,600	234,232
# Hakudo Co. Ltd.....	1,800	30,152
# Hakuto Co. Ltd.....	2,500	103,498
Halows Co. Ltd.....	3,400	100,813
Happinet Corp.....	4,200	82,852
Hard Off Corp. Co. Ltd.....	3,700	45,972
Harmonic Drive Systems, Inc.....	5,500	133,285
Hazama Ando Corp.....	44,200	356,945
* Hennge KK.....	5,800	49,338
Hiday Hidaka Corp.....	4,800	96,752
Himacs Ltd.....	720	7,017
Hioki EE Corp.....	3,300	146,440
Hirose Tusyo, Inc.....	400	8,655
Hitachi Zosen Corp.....	42,700	263,472
# Hito Communications Holdings, Inc.....	3,100	25,373
Hokuetsu Industries Co. Ltd.....	2,300	40,977
Honeys Holdings Co. Ltd.....	3,200	35,949
Hoosiers Holdings Co. Ltd.....	1,600	12,713
Hosokawa Micron Corp.....	1,200	37,433
Hotland Co. Ltd.....	3,900	52,233
I K K Holdings, Inc.....	2,500	12,410
# IBJ, Inc.....	7,600	35,652
Ichibanya Co. Ltd.....	3,164	139,456
ID Holdings Corp.....	3,150	35,848
Idec Corp.....	7,900	158,091
IDOM, Inc.....	22,700	135,587
I'll, Inc.....	3,200	71,047
i-mobile Co. Ltd.....	8,400	25,371
Imuraya Group Co. Ltd.....	2,200	36,308
I-NE Co. Ltd.....	1,800	29,981
I-Net Corp.....	3,440	46,733
Infocom Corp.....	7,700	127,847
Insourc Co. Ltd.....	16,000	90,443
Intage Holdings, Inc.....	2,900	34,285
Intelligent Wave, Inc.....	3,700	26,830
Inter Action Corp.....	2,500	18,865
# IPS, Inc.....	2,400	33,484
# IR Japan Holdings Ltd.....	2,900	31,012
Iriso Electronics Co. Ltd.....	5,400	126,280
# I'rom Group Co. Ltd.....	2,300	31,675
ISB Corp.....	3,900	41,512
# Ise Chemicals Corp.....	800	43,911
* Istyle, Inc.....	15,800	44,240
Itfor, Inc.....	9,100	75,024
ITmedia, Inc.....	4,100	29,317
Itochu Enex Co. Ltd.....	11,000	117,811
# Itoki Corp.....	6,200	63,134
Iwaki Co. Ltd.....	900	13,506
JAC Recruitment Co. Ltd.....	23,200	105,996
* Jade Group, Inc.....	3,000	39,403
* Jamco Corp.....	1,200	13,040
Japan Aviation Electronics Industry Ltd.....	9,300	159,891
* Japan Communications, Inc.....	34,900	55,127
Japan Elevator Service Holdings Co. Ltd.....	18,500	279,563
* Japan Hospice Holdings, Inc.....	1,700	27,730
Japan Lifeline Co. Ltd.....	18,600	165,971
Japan Material Co. Ltd.....	22,000	371,751

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,500	\$ 27,655
	2,200	48,965
	1,200	11,101
	5,400	139,501
	12,000	88,419
	7,000	176,655
	12,300	562,281
	800	21,866
#*	1,700	59,503
	4,000	112,778
	2,400	37,896
	2,700	42,951
	3,700	56,194
	20,500	63,630
	10,400	217,297
	900	41,661
	15,500	381,612
	23,800	270,732
	3,000	52,262
#	10,700	45,324
	2,600	73,841
	5,200	14,562
#	1,000	9,886
*	5,100	61,001
	14,800	184,002
	5,200	229,482
	4,400	100,945
	11,700	182,329
	1,400	11,326
	2,000	34,559
#	1,600	37,788
#	2,000	10,388
#	400	13,849
	14,600	279,842
#	2,300	68,828
#	17,000	86,257
	13,241	84,353
	22,500	302,729
#	1,500	16,947
	1,500	40,250
	800	66,805
#	1,100	15,024
	15,900	343,277
	8,800	361,603
	800	26,720
	3,800	18,787
*	48,000	134,267
	5,400	137,131
	1,400	53,932
	1,800	18,376
	13,500	50,645
#	6,400	93,251
*	400	7,948
	4,400	67,765
	6,400	139,518
	3,400	68,811
	22,800	316,743
	4,100	83,714
#	3,200	40,623

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,500	\$500,214
	12,200	61,915
	1,300	10,980
	35,500	199,440
	1,600	64,356
	1,900	42,228
	500	11,025
	23,300	195,380
	4,900	148,257
#*	1,100	9,372
	10,100	44,219
*	4,500	141,093
	2,600	12,307
#	3,100	18,219
	5,600	152,531
	24,000	474,800
	3,200	21,595
	18,200	264,301
*	1,300	10,894
	5,600	81,611
	9,600	285,056
#	2,400	29,901
	3,000	12,773
	8,960	214,123
	4,200	90,520
	6,000	74,293
	7,600	101,578
	2,300	79,025
	8,200	84,928
	2,000	67,039
#	4,700	216,936
	3,300	110,222
	1,100	26,607
#	1,000	23,664
	42,700	222,221
	9,900	349,078
	19,600	374,083
	18,600	380,900
	900	24,588
	11,300	76,446
	4,600	17,062
	3,000	46,039
	1,700	23,854
#	1,900	91,770
	2,600	43,302
	20,400	333,863
#	5,300	50,156
	1,900	18,501
	17,200	277,767
	23,900	388,592
	3,290	46,402
#	13,500	203,400
	14,000	327,242
	1,300	10,736
	74,300	446,608
	6,700	39,384
	3,900	26,419
	1,800	21,343
	38,300	593,292

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,300	\$ 23,211
#	74,700	93,001
	6,900	226,881
	10,900	157,425
	2,700	78,333
	8,200	47,600
	1,500	40,819
	4,800	38,060
	4,800	170,643
	2,200	205,386
	1,700	11,737
	19,600	367,813
	2,200	43,906
	1,200	15,746
	4,100	10,177
	2,300	15,794
	4,000	221,152
#*	7,800	73,779
	1,200	49,667
	3,600	53,954
	8,600	209,561
	400	14,722
	9,000	139,406
	10,620	131,890
*	4,900	31,447
	1,500	28,900
	9,400	108,618
	6,200	256,079
	2,900	57,265
	3,900	77,575
#	3,300	231,662
#	7,700	145,656
	21,200	288,496
*	33,000	385,289
	10,800	172,716
	9,100	164,356
*	33,300	435,124
	4,100	74,768
	2,900	19,973
*	23,300	204,189
#	4,100	27,910
	3,300	34,146
*	1,300	29,801
	35,300	385,783
	8,200	228,992
	1,600	27,886
#	9,500	32,225
#	800	6,160
*	1,000	16,214
	10,200	122,941
	800	18,384
	32,400	133,040
	5,400	88,353
	3,800	33,386
	2,600	25,073
	7,500	66,872
	3,900	40,051
	5,000	60,037
	3,900	69,269

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	5,900	\$ 26,609
	13,600	190,116
#*	9,800	76,049
	1,700	41,876
	29,300	294,105
#	1,700	10,680
*	11,600	99,662
	25,100	436,328
	1,100	11,483
	2,800	19,725
	2,900	143,279
#	5,000	82,659
	32,700	53,962
	800	20,040
	4,300	142,863
	2,500	65,614
	3,901	433,274
	62,600	277,257
	5,400	95,036
	4,000	77,651
	1,200	16,311
	6,800	129,251
#	8,700	211,771
#	900	26,908
	8,500	187,224
	5,800	266,470
	1,500	42,967
	8,100	302,796
	900	21,869
	600	25,942
	4,500	66,164
	800	30,280
	3,600	60,623
	12,700	60,287
	5,900	99,869
	3,100	21,415
	3,000	16,035
#	12,200	204,760
	21,600	168,878
	3,300	83,900
	14,476	265,276
	1,600	23,207
*	2,300	8,335
	2,200	81,698
#	3,600	170,529
	2,600	26,146
#	7,800	90,406
	4,000	47,186
	20,100	305,055
	4,100	182,616
	15,400	205,811
	9,800	91,881
*	3,900	71,083
	1,500	41,430
#*	500	7,913
	19,900	359,396
	3,300	19,919
	5,000	58,835
	800	67,961

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	14,600	\$ 57,045
	3,900	37,522
	7,020	86,451
	25,300	53,074
	3,100	79,683
	6,600	53,389
	7,800	160,008
	4,300	28,878
	1,600	22,170
	800	22,518
	3,100	100,019
#	3,200	45,599
*	1,600	10,470
	1,300	21,293
	5,200	107,060
	800	7,038
	1,000	20,229
	1,700	22,649
	600	22,191
	78,000	157,660
	8,200	57,800
	10,500	231,355
	2,200	42,097
	13,300	113,061
	4,300	99,357
#	3,600	29,008
	11,300	386,321
	5,500	151,820
	5,400	204,617
#	17,700	15,434
#	4,100	91,387
	5,100	78,876
	11,600	123,914
	3,500	80,692
	3,800	16,501
	1,600	35,366
	500	23,939
	5,700	77,136
	8,200	212,403
#*	4,000	45,371
	21,500	228,698
#	1,400	27,016
#	2,400	21,004
#	10,500	139,666
	29,500	198,922
	6,300	13,779
	6,900	273,385
	7,300	22,273
	20,400	465,946
	9,700	628,305
	15,800	190,834
#	5,500	172,254
	25,400	416,728
	26,700	306,747
	13,600	416,366
	1,200	30,693
	2,400	41,087
	5,300	76,534
	7,100	147,294

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,100	\$ 41,401
	600	14,483
	3,713	191,554
#	2,000	117,024
	8,020	31,776
	2,100	99,520
	4,000	66,879
	7,300	152,433
#	2,600	23,267
#	1,600	10,141
	300	13,607
#	9,600	118,277
	6,500	52,492
	1,000	16,189
	700	19,438
#	2,200	19,813
	12,600	616,687
	5,000	65,570
	3,500	22,048
	4,800	139,320
	2,500	34,458
*	8,900	142,595
	6,500	197,652
*	1,500	8,293
	4,800	46,533
	5,000	42,644
	800	5,822
	12,500	100,380
	6,000	72,213
*	9,800	77,792
*	5,600	350,486
	2,000	9,217
	1,300	25,258
	3,700	43,423
	3,300	33,168
	2,600	18,049
	2,100	33,071
	2,000	72,543
	5,700	22,093
#	7,315	168,254
	5,900	48,352
*	4,200	79,900
#	3,000	85,761
	2,400	48,852
	3,100	54,427
	4,700	58,155
#	1,800	39,987
	4,500	64,478
#	12,700	87,249
	900	10,082
	4,900	282,719
	1,300	11,889
#	14,600	118,639
#*	2,000	15,474
	19,900	443,777
	900	18,369
	3,800	37,505
	6,000	39,397
#	1,200	44,656

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
ZERIA Pharmaceutical Co. Ltd.....	5,400	\$ 74,787
ZIGExN Co. Ltd.....	10,500	37,546
TOTAL JAPAN.....		<u>63,608,469</u>
NETHERLANDS — (2.5%)		
Aalberts NV.....	4,906	195,103
#*Ω Alfen NV.....	5,945	359,515
Arcadis NV.....	14,235	781,522
#*Ω Basic-Fit NV.....	5,688	164,694
BE Semiconductor Industries NV.....	19,776	2,971,903
Brunel International NV.....	2,600	28,924
Corbion NV.....	623	12,064
IMCD NV.....	3,763	574,387
* InPost SA.....	32,720	491,449
Nedap NV.....	1,373	94,265
OCI NV.....	23,545	672,539
TKH Group NV.....	11,993	482,931
TOTAL NETHERLANDS.....		<u>6,829,296</u>
NEW ZEALAND — (0.3%)		
AFT Pharmaceuticals Ltd.....	3,631	8,159
Briscoe Group Ltd.....	6,337	17,241
Channel Infrastructure NZ Ltd.....	49,442	44,409
Chorus Ltd.....	16,733	81,338
Freightways Group Ltd.....	33,273	171,830
Hallenstein Glasson Holdings Ltd.....	11,317	38,090
Heartland Group Holdings Ltd.....	82,286	69,755
NZME Ltd.....	11,793	6,983
NZX Ltd.....	68,963	45,124
# PGG Wrightson Ltd.....	5,698	10,813
Rakon Ltd.....	19,585	15,397
# Restaurant Brands New Zealand Ltd.....	7,481	18,420
Skellerup Holdings Ltd.....	60,070	174,724
Warehouse Group Ltd.....	17,853	17,365
TOTAL NEW ZEALAND.....		<u>719,648</u>
NORWAY — (1.1%)		
ABG Sundal Collier Holding ASA.....	119,624	71,707
AF Gruppen ASA.....	4,408	48,826
Atea ASA.....	22,915	305,361
Ω Avance Gas Holding Ltd.....	1,298	15,100
* Bluenord ASA.....	5,887	280,722
Borregaard ASA.....	16,315	277,457
Bouvet ASA.....	23,439	137,621
Ω Elmera Group ASA.....	23,591	72,261
Elopak ASA.....	17,212	49,140
Ω Europris ASA.....	44,317	332,160
* Gaming Innovation Group, Inc.....	13,083	37,743
Gram Car Carriers ASA.....	1,000	21,572
Ω Kid ASA.....	9,010	114,157
Kitron ASA.....	55,251	168,171
Medistim ASA.....	4,290	86,734
Ω Multiconsult ASA.....	5,352	65,392
Odfjell Technology Ltd.....	4,019	21,406
Ω Okeanis Eco Tankers Corp.....	2,126	61,938
* PGS ASA.....	146,746	91,823
Protector Forsikring ASA.....	15,734	281,920
Rana Gruber ASA.....	2,989	22,191

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
*Ω Shelf Drilling Ltd.....	30,846	\$ 87,657
Veidekke ASA.....	30,427	<u>277,600</u>
TOTAL NORWAY.....		<u>2,928,659</u>
PORTUGAL — (0.3%)		
Altri SGPS SA.....	12,786	62,328
CTT-Correios de Portugal SA.....	31,173	123,689
Mota-Engil SGPS SA.....	20,742	118,966
Navigator Co. SA.....	55,123	227,136
NOS SGPS SA.....	76,360	<u>270,369</u>
TOTAL PORTUGAL.....		<u>802,488</u>
SINGAPORE — (0.7%)		
# AEM Holdings Ltd.....	84,000	167,149
Aztech Global Ltd.....	45,500	27,901
*†† Best World International Ltd.....	24,210	30,449
Delfi Ltd.....	68,200	55,696
DFI Retail Group Holdings Ltd.....	65,600	130,794
Dyna-Mac Holdings Ltd.....	157,800	28,590
Food Empire Holdings Ltd.....	48,100	48,283
Frencken Group Ltd.....	61,200	58,563
Grand Venture Technology Ltd.....	19,100	7,103
HRnetgroup Ltd.....	67,400	35,722
iFAST Corp. Ltd.....	31,300	171,636
Micro-Mechanics Holdings Ltd.....	15,800	20,610
Propnex Ltd.....	98,100	68,199
Q&M Dental Group Singapore Ltd.....	87,720	16,306
Raffles Medical Group Ltd.....	223,700	168,102
* RH PetroGas Ltd.....	105,400	13,734
Riverstone Holdings Ltd.....	117,700	61,225
Sheng Siong Group Ltd.....	206,900	240,261
Silverlake Axis Ltd.....	154,600	29,920
StarHub Ltd.....	158,800	125,313
Thomson Medical Group Ltd.....	620,100	23,971
UMS Holdings Ltd.....	197,175	186,917
Venture Corp. Ltd.....	25,800	257,034
Vicom Ltd.....	33,700	<u>36,112</u>
TOTAL SINGAPORE.....		<u>2,009,590</u>
SPAIN — (2.3%)		
Acciona SA.....	1,414	182,907
#* Amper SA.....	215,452	19,054
Applus Services SA.....	30,929	373,825
Cia de Distribucion Integral Logista Holdings SA.....	21,593	610,757
CIE Automotive SA.....	15,735	415,134
Construcciones y Auxiliar de Ferrocarriles SA.....	3,367	121,012
* Distribuidora Internacional de Alimentacion SA.....	1,732,678	22,455
* eDreams ODIGEO SA.....	1,999	15,185
Elecnor SA.....	9,022	184,628
Ence Energia y Celulosa SA.....	10,540	33,326
Faes Farma SA.....	68,688	225,721
Fluidra SA.....	2,827	61,202
Ω Global Dominion Access SA.....	23,540	90,951
Indra Sistemas SA.....	39,692	704,701
Laboratorios Farmaceuticos Rovi SA.....	6,557	452,253
* Melia Hotels International SA.....	33,213	224,721
Ω Prosegur Cash SA.....	118,184	64,237
Renta 4 Banco SA.....	926	9,987

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)		
Sacyr SA	158,924	\$ 523,935
Sacyr SA	3,178	10,496
* Solaria Energia y Medio Ambiente SA	21,705	320,455
* Tecnicas Reunidas SA	7,699	64,671
Tubacex SA	21,234	78,175
Vidrala SA	5,730	574,315
Viscofan SA	12,192	713,812
TOTAL SPAIN		<u>6,097,915</u>
SWEDEN — (2.6%)		
AddLife AB, Class B	14,949	161,127
Addnode Group AB	31,624	283,226
AQ Group AB	2,639	137,915
Beijer Alma AB	8,618	151,848
Betsson AB, Class B	10,959	119,268
#* Better Collective AS	6,572	183,951
Bilia AB, Class A	17,266	208,735
Ω Bravida Holding AB	19,235	145,854
# BTS Group AB, Class B	498	14,541
Bufab AB	8,404	297,640
* Camurus AB	433	21,466
Cellavision AB	3,860	74,698
Clas Ohlson AB, Class B	9,621	136,912
Concentric AB	7,855	129,100
Dedicare AB, Class B	2,013	20,559
Electrolux Professional AB, Class B	55,121	292,882
Engcon AB	1,430	11,443
Ework Group AB	2,192	30,654
Fenix Outdoor International AG	1,047	74,737
G5 Entertainment AB	1,287	20,010
*Ω Green Landscaping Group AB	5,723	39,166
Hanza AB	5,269	40,070
Hemnet Group AB	18,868	509,395
# HMS Networks AB	6,568	288,960
# Instalco AB	46,026	184,044
INVISIO AB	5,673	110,108
Kindred Group PLC, SDR	32,587	383,360
Lime Technologies AB	2,918	95,116
* Medcap AB	1,750	63,770
Medicover AB, Class B	8,865	146,199
Micro Systemation AB, Class B	3,597	21,018
Momentum Group AB	6,791	88,862
NCAB Group AB	37,830	244,668
Nederman Holding AB	4,197	73,739
Nolato AB, Class B	39,060	189,164
Nordic Waterproofing Holding AB	1,935	31,311
* Note AB	4,907	69,357
OEM International AB, Class B	20,968	198,155
* OX2 AB	11,860	56,430
Prevas AB, Class B	2,095	24,208
Proact IT Group AB	6,525	58,380
* RaySearch Laboratories AB	7,143	62,764
Rvrc Holding AB	7,147	43,479
*Ω Scandic Hotels Group AB	42,995	198,085
* Sdiptech AB, Class B	4,046	100,417
SinterCast AB	1,167	11,135
SkiStar AB	9,997	125,564
Softronic AB, Class B	7,712	14,762
Synsam AB	2,360	10,499

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
Systemair AB.....	21,801	\$ 156,610
Trox Group AB.....	11,120	241,577
#* Truecaller AB, Class B.....	46,868	138,576
Vitec Software Group AB, Class B.....	8,760	486,581
Volati AB.....	3,354	36,640
XANO Industri AB, Class B.....	2,920	22,402
TOTAL SWEDEN.....		<u>7,081,137</u>
SWITZERLAND — (8.3%)		
Accelleron Industries AG.....	18,357	587,419
ALSO Holding AG.....	838	245,338
APG SGA SA.....	486	106,519
* Aryzta AG.....	322,082	578,097
Ascom Holding AG.....	10,301	87,842
* Avolta AG.....	23,523	898,692
Barry Callebaut AG.....	403	588,625
* Basilea Pharmaceutica AG.....	1,329	52,103
Belimo Holding AG.....	3,044	1,419,385
Bossard Holding AG, Class A.....	1,813	433,861
Bucher Industries AG.....	599	253,716
Burckhardt Compression Holding AG.....	999	558,908
Burkhalter Holding AG.....	191	19,484
Coltene Holding AG.....	1,298	85,462
Comet Holding AG.....	2,164	713,501
Daetwyler Holding AG.....	1,738	353,390
DKSH Holding AG.....	3,341	233,786
dormakaba Holding AG.....	989	495,430
Emmi AG.....	646	676,765
Forbo Holding AG.....	322	378,598
Georg Fischer AG.....	25,875	1,731,774
Inficon Holding AG.....	583	884,921
Interroll Holding AG.....	219	639,653
Kardex Holding AG.....	2,288	581,112
Komax Holding AG.....	489	94,034
LEM Holding SA.....	156	355,950
Ω Medacta Group SA.....	2,186	327,140
Meier Tobler Group AG.....	224	9,646
Mobilezone Holding AG.....	14,625	224,598
Orior AG.....	2,145	165,624
*Ω Sensirion Holding AG.....	673	56,006
SFS Group AG.....	5,125	615,306
Siegfried Holding AG.....	1,437	1,431,464
SKAN Group AG.....	545	48,087
Softwareone Holding AG.....	21,828	409,113
Stadler Rail AG.....	10,448	333,517
Sulzer AG.....	3,893	376,073
Swissquote Group Holding SA.....	2,538	636,969
Temenos AG.....	20,126	2,048,231
Ω VAT Group AG.....	4,235	1,971,515
VZ Holding AG.....	4,613	543,455
Ypsomed Holding AG.....	697	246,033
TOTAL SWITZERLAND.....		<u>22,497,142</u>
UNITED KINGDOM — (12.9%)		
4imprint Group PLC.....	7,740	530,763
AG Barr PLC.....	30,538	219,416
AJ Bell PLC.....	81,220	324,777
Ω Alfa Financial Software Holdings PLC.....	29,356	63,972

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* AO World PLC.....	44,960	\$ 51,669
Argentex Group PLC.....	9,075	6,321
Ashtead Technology Holdings PLC.....	8,798	73,261
Babcock International Group PLC.....	201,649	1,152,473
Britvic PLC.....	88,023	981,130
Bytes Technology Group PLC.....	64,108	532,200
Clarkson PLC.....	6,119	275,483
Coats Group PLC.....	431,804	392,339
Computacenter PLC.....	24,476	894,187
Cranswick PLC.....	14,099	718,637
CVS Group PLC.....	22,169	473,243
* Darktrace PLC.....	86,480	374,978
Domino's Pizza Group PLC.....	83,777	369,978
dotdigital group PLC.....	60,049	74,273
Dr Martens PLC.....	114,243	128,632
Dunelm Group PLC.....	37,158	511,851
Energiean PLC.....	41,424	497,731
FDM Group Holdings PLC.....	26,704	156,774
Fevertree Drinks PLC.....	833	10,625
Foresight Group Holdings Ltd.....	7,357	42,258
* Frasers Group PLC.....	45,280	463,282
Games Workshop Group PLC.....	8,702	1,090,012
Gamma Communications PLC.....	23,390	353,780
Greggs PLC.....	33,984	1,144,761
Harbour Energy PLC.....	89,330	313,963
Hargreaves Lansdown PLC.....	80,640	778,129
Hays PLC.....	380,958	474,047
Hikma Pharmaceuticals PLC.....	38,301	934,432
Hill & Smith PLC.....	21,853	517,274
Hilton Food Group PLC.....	17,406	172,712
Hollywood Bowl Group PLC.....	42,980	162,735
Howden Joinery Group PLC.....	136,911	1,386,482
IDOX PLC.....	94,139	79,851
IMI PLC.....	56,929	1,207,438
Impax Asset Management Group PLC.....	29,072	199,876
Inchcape PLC.....	100,016	861,213
* Indivior PLC.....	43,264	758,336
IntegraFin Holdings PLC.....	79,159	295,210
* IWG PLC.....	220,696	523,003
* J D Wetherspoon PLC.....	22,518	239,303
James Halstead PLC.....	93,307	232,719
Johnson Service Group PLC.....	54,390	100,840
Kainos Group PLC.....	29,736	431,595
Kitwave Group PLC.....	2,849	9,935
Liontrust Asset Management PLC.....	9,804	77,385
Ω Luceco PLC.....	32,411	56,462
Macfarlane Group PLC.....	22,063	35,312
Man Group PLC.....	302,104	903,219
Me Group International PLC.....	62,186	99,922
Midwich Group PLC.....	13,083	62,657
Mitie Group PLC.....	330,644	430,827
Moneysupermarket.com Group PLC.....	172,663	557,099
Morgan Advanced Materials PLC.....	106,291	364,024
Morgan Sindall Group PLC.....	2,154	61,600
Mortgage Advice Bureau Holdings Ltd.....	6,530	70,389
Next 15 Group PLC.....	23,661	272,415
Ninety One PLC.....	94,720	210,935
Oxford Instruments PLC.....	15,187	424,558
Pagegroup PLC.....	100,653	584,687

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
PayPoint PLC.....	18,892	\$ 130,957
Plus500 Ltd.....	27,850	629,880
Polar Capital Holdings PLC.....	20,109	115,575
Record PLC.....	14,254	12,654
Renew Holdings PLC.....	19,291	215,182
* Renewi PLC.....	5,510	40,916
Renishaw PLC.....	403	17,823
* Renold PLC.....	27,285	14,397
Rightmove PLC.....	89,768	635,304
Robert Walters PLC.....	10,701	59,249
Rotork PLC.....	221,063	871,454
RS Group PLC.....	113,836	1,127,996
Serco Group PLC.....	185,303	404,357
Softcat PLC.....	32,618	595,382
Spirent Communications PLC.....	193,208	288,221
* SSP Group PLC.....	178,241	507,270
SThree PLC.....	44,534	230,442
Strix Group PLC.....	8,187	7,471
*†† Studio Retail Group PLC.....	9,958	0
Tate & Lyle PLC.....	87,137	687,586
Tatton Asset Management PLC.....	9,729	65,428
TClarke PLC.....	14,286	23,330
Team Internet Group PLC.....	11,709	20,430
Telecom Plus PLC.....	19,737	362,692
Topps Tiles PLC.....	24,408	13,930
#* Victoria PLC.....	1,684	5,951
Victrex PLC.....	13,372	230,243
Volex PLC.....	37,634	150,778
Volution Group PLC.....	65,907	360,834
*Ω Watches of Switzerland Group PLC.....	58,952	277,631
WH Smith PLC.....	33,990	519,409
Wickes Group PLC.....	71,296	141,462
Wilmington PLC.....	4,671	19,237
Wincanton PLC.....	36,308	198,515
TOTAL UNITED KINGDOM.....		<u>34,781,376</u>
TOTAL COMMON STOCKS.....		<u>264,129,901</u>
PREFERRED STOCKS — (0.4%)		
GERMANY — (0.4%)		
FUCHS SE, 2.629%.....	16,206	710,366
Sixt SE, 9.669%.....	4,290	293,801
TOTAL GERMANY.....		<u>1,004,167</u>
RIGHTS/WARRANTS — (0.0%)		
AUSTRALIA — (0.0%)		
* European Lithium Ltd. Warrants 03/31/2025.....	31,498	496
SINGAPORE — (0.0%)		
* Dyna-Mac Holdings Ltd. Warrants 10/22/2024.....	31,560	2,188
TOTAL RIGHTS/WARRANTS.....		<u>2,684</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$237,013,574).....		<u>265,136,752</u>

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value†</u>
SECURITIES LENDING COLLATERAL — (1.9%)		
@§ The DFA Short Term Investment Fund.....	453,662	\$ 5,247,959
TOTAL INVESTMENTS — (100.0%)		
(Cost \$242,261,443)^.....		<u>\$270,384,711</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$ 20,525,601	\$ 35,281	\$ 20,560,882
Austria.....	—	3,181,307	—	3,181,307
Belgium.....	\$ 385,141	3,839,873	—	4,225,014
Canada.....	29,931,700	172,444	—	30,104,144
Denmark.....	—	6,104,617	—	6,104,617
Finland.....	—	5,179,221	—	5,179,221
France.....	—	12,709,513	—	12,709,513
Germany.....	—	15,941,678	—	15,941,678
Hong Kong.....	—	4,616,854	—	4,616,854
Ireland.....	—	1,056,460	—	1,056,460
Israel.....	164,319	2,359,213	—	2,523,532
Italy.....	—	10,570,959	—	10,570,959
Japan.....	—	63,608,469	—	63,608,469
Netherlands.....	—	6,829,296	—	6,829,296
New Zealand.....	—	719,648	—	719,648
Norway.....	—	2,928,659	—	2,928,659
Portugal.....	—	802,488	—	802,488
Singapore.....	—	1,979,141	30,449	2,009,590
Spain.....	—	6,097,915	—	6,097,915
Sweden.....	—	7,081,137	—	7,081,137
Switzerland.....	—	22,497,142	—	22,497,142
United Kingdom.....	—	34,781,376	—	34,781,376
Preferred Stocks				
Germany.....	—	1,004,167	—	1,004,167
Rights/Warrants				
Australia.....	—	496	—	496
Singapore.....	—	2,188	—	2,188
Securities Lending Collateral.....	—	5,247,959	—	5,247,959
TOTAL.....	<u>\$30,481,160</u>	<u>\$239,837,821</u>	<u>\$65,730[^]</u>	<u>\$270,384,711</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.

DFA SOCIAL FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
AGENCY OBLIGATIONS — (11.5%)			Allstate Corp.		
Federal Home Loan Banks			4.500%, 06/15/43.....	2,000	\$1,803,849
2.750%, 12/13/24.....	1,700	\$ 1,670,600	Amazon.com, Inc.		
3.125%, 09/12/25.....	1,000	979,461	# 1.500%, 06/03/30.....	4,000	3,380,292
5.750%, 06/12/26.....	200	207,040	2.875%, 05/12/41.....	3,200	2,484,244
3.000%, 09/11/26.....	1,200	1,168,005	Amcor Flexibles North		
3.000%, 03/10/28.....	2,500	2,410,660	America, Inc.		
3.250%, 06/09/28.....	3,190	3,104,097	2.630%, 06/19/30.....	125	108,405
3.250%, 11/16/28.....	7,100	6,912,540	American Express Co.		
2.125%, 09/14/29.....	945	858,167	3.300%, 05/03/27.....	204	195,272
2.125%, 12/14/29.....	1,000	895,078	4.050%, 12/03/42.....	1,000	890,962
5.500%, 07/15/36.....	3,295	3,643,870	American Honda Finance		
Federal Home Loan			Corp.		
Mortgage Corp.			2.900%, 02/16/24.....	3,000	2,996,842
6.750%, 09/15/29.....	2,500	2,852,877	American Tower Corp.		
6.750%, 03/15/31.....	3,815	4,446,859	2.300%, 09/15/31.....	500	413,620
# 6.250%, 07/15/32.....	4,239	4,902,122	4.050%, 03/15/32.....	625	583,955
Federal National Mortgage			Ameriprise Financial, Inc.		
Association			3.700%, 10/15/24.....	400	395,274
2.125%, 04/24/26.....	3,000	2,870,593	4.500%, 05/13/32.....	200	196,592
1.875%, 09/24/26.....	2,400	2,269,400	Analog Devices, Inc.		
0.750%, 10/08/27.....	1,750	1,557,313	3.450%, 06/15/27.....	150	145,448
# 6.250%, 05/15/29.....	4,330	4,807,785	ANZ New Zealand		
7.125%, 01/15/30.....	3,583	4,169,308	International Ltd.		
7.250%, 05/15/30.....	3,316	3,906,997	Ω 3.450%, 07/17/27.....	500	477,564
0.875%, 08/05/30.....	10,650	8,714,398	Aon Corp.		
6.625%, 11/15/30.....	4,400	5,051,426	# 3.750%, 05/02/29.....	1,000	959,129
TOTAL AGENCY			Aon Global Ltd.		
OBLIGATIONS.....		<u>67,398,596</u>	3.500%, 06/14/24.....	275	272,937
BONDS — (49.7%)			APA Infrastructure Ltd.		
7-Eleven, Inc.			Ω 5.000%, 03/23/35.....	1,000	945,887
Ω 1.800%, 02/10/31.....	173	140,153	Apple, Inc.		
Ω 2.500%, 02/10/41.....	1,050	727,700	3.850%, 05/04/43.....	1,900	1,680,852
Aetna, Inc.			Arrow Electronics, Inc.		
3.500%, 11/15/24.....	50	49,283	3.875%, 01/12/28.....	400	380,900
Affiliated Managers Group,			Ashtead Capital, Inc.		
Inc.			Ω 2.450%, 08/12/31.....	1,000	813,983
3.500%, 08/01/25.....	150	146,165	Asian Development Bank		
3.300%, 06/15/30.....	800	717,055	1.100%, 08/15/24..... AUD	500	322,193
African Development Bank			AT&T, Inc.		
4.750%, 03/06/24..... AUD	500	328,053	2.750%, 06/01/31.....	306	266,149
4.000%, 01/10/25..... AUD	1,000	653,043	3.500%, 06/01/41.....	705	560,107
3.350%, 08/08/28..... AUD	3,100	1,947,185	Australia & New Zealand		
Ahold Finance USA LLC			Banking Group Ltd.		
6.875%, 05/01/29.....	40	44,112	1.550%, 08/29/24..... AUD	1,000	644,714
Airbus SE			4.500%, 03/31/28..... AUD	2,500	1,630,549
Ω 3.150%, 04/10/27.....	200	192,325	Autodesk, Inc.		
Alimentation Couche-Tard,			3.500%, 06/15/27.....	315	304,960
Inc.			Avnet, Inc.		
3.056%, 07/26/24..... CAD	2,600	1,913,861	3.000%, 05/15/31.....	1,500	1,262,644
1.875%, 05/06/26..... EUR	420	439,152	5.500%, 06/01/32.....	120	118,291
Ω 3.439%, 05/13/41.....	1,150	867,195	AXIS Specialty Finance PLC		
			4.000%, 12/06/27.....	728	701,458

DFA SOCIAL FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc. 3.337%, 12/15/27.....	30	\$ 28,586	British Telecommunications PLC # 5.125%, 12/04/28.....	500	\$ 507,763
Banco Santander SA 0.500%, 02/04/27..... EUR	600	595,382	Ω 3.250%, 11/08/29.....	1,000	912,365
3.800%, 02/23/28.....	200	189,946	Broadcom, Inc. Ω 3.419%, 04/15/33.....	767	673,561
Bank of America Corp. 4.000%, 04/01/24.....	136	135,624	Ω 3.469%, 04/15/34.....	345	299,666
5.875%, 02/07/42.....	2,075	2,271,896	Ω 3.137%, 11/15/35.....	483	397,035
Bank of Montreal 3.300%, 02/05/24.....	1,500	1,499,714	Ω 3.187%, 11/15/36.....	41	33,306
2.280%, 07/29/24..... CAD	200	146,667	Ω 4.926%, 05/15/37.....	436	420,500
1.850%, 05/01/25.....	2,000	1,925,205	Ω 3.500%, 02/15/41.....	1,400	1,119,119
2.750%, 06/15/27..... EUR	300	319,385	Brown & Brown, Inc. 4.200%, 09/15/24.....	240	237,983
Bank of Nova Scotia 2.490%, 09/23/24..... CAD	1,600	1,170,322	Bunge Ltd. Finance Corp. 3.750%, 09/25/27.....	965	931,126
1.950%, 01/10/25..... CAD	1,600	1,155,970	Campbell Soup Co. 4.150%, 03/15/28.....	71	69,480
2.150%, 08/01/31.....	2,200	1,818,502	Canadian Imperial Bank of Commerce 2.350%, 08/28/24..... CAD	1,850	1,354,369
2.450%, 02/02/32.....	275	228,262	Canadian Pacific Railway Co. 2.900%, 02/01/25.....	50	48,858
Banque Federative du Credit Mutuel SA 1.250%, 05/26/27..... EUR	300	304,305	Capital One Financial Corp. 3.750%, 04/24/24.....	50	49,784
Barclays PLC 4.375%, 01/12/26.....	500	493,518	3.800%, 01/31/28.....	300	286,612
Barrick North America Finance LLC 5.700%, 05/30/41.....	500	520,589	Carrier Global Corp. 3.377%, 04/05/40.....	1,000	802,253
Belfius Bank SA Δ 0.000%, 08/28/26..... EUR	100	99,107	Cassa Depositi e Prestiti SpA 1.500%, 06/21/24..... EUR	200	213,993
Best Buy Co., Inc. 4.450%, 10/01/28.....	200	199,125	Charles Schwab Corp. 3.625%, 04/01/25.....	30	29,464
1.950%, 10/01/30.....	800	665,594	Choice Hotels International, Inc. 3.700%, 12/01/29.....	980	871,732
BlackRock, Inc. # 3.250%, 04/30/29.....	1,400	1,331,240	Chubb Corp. 6.000%, 05/11/37.....	1,000	1,111,811
2.400%, 04/30/30.....	133	117,431	Chubb INA Holdings, Inc. 3.350%, 05/15/24.....	50	49,656
1.900%, 01/28/31.....	160	134,104	Cincinnati Financial Corp. 6.920%, 05/15/28.....	400	434,623
BMW International Investment BV 0.750%, 03/08/24..... GBP	100	126,147	Cisco Systems, Inc. 5.900%, 02/15/39.....	200	220,845
BMW U.S. Capital LLC 1.000%, 04/20/27..... EUR	300	304,298	Citigroup, Inc. 8.125%, 07/15/39.....	1,167	1,513,219
BNG Bank NV 3.300%, 07/17/28..... AUD	1,500	942,793	# 5.875%, 01/30/42.....	400	431,269
Boardwalk Pipelines LP 3.600%, 09/01/32.....	1,050	927,893	Clorox Co. 3.900%, 05/15/28.....	350	339,887
Booking Holdings, Inc. 2.375%, 09/23/24..... EUR	1,100	1,176,928	CNA Financial Corp. 3.950%, 05/15/24.....	300	298,435
4.625%, 04/13/30.....	800	802,190	CNO Financial Group, Inc. 5.250%, 05/30/29.....	700	689,105
BPCE SA 4.000%, 04/15/24.....	500	498,299	Coca-Cola Co. 2.900%, 05/25/27.....	200	191,874
1.000%, 07/15/24..... EUR	800	853,070	Comcast Corp. 7.050%, 03/15/33.....	400	463,080
0.010%, 01/14/27..... EUR	300	294,992	4.600%, 10/15/38.....	425	410,536
0.500%, 02/24/27..... EUR	700	692,547	6.550%, 07/01/39.....	1,000	1,142,608
Brighthouse Financial, Inc. # 5.625%, 05/15/30.....	1,500	1,515,989	3.750%, 04/01/40.....	3,173	2,717,665

DFA SOCIAL FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Commonwealth Bank of Australia			Elevance Health, Inc.		
4.400%, 08/18/27..... AUD	1,000	\$ 651,823	3.500%, 08/15/24.....	150	\$ 148,345
Ω 3.150%, 09/19/27.....	100	94,898	4.101%, 03/01/28.....	218	214,051
4.900%, 08/17/28..... AUD	4,000	2,647,324	6.375%, 06/15/37.....	200	221,008
Conagra Brands, Inc.			4.625%, 05/15/42.....	1,000	929,002
4.850%, 11/01/28.....	1,000	996,459	Enbridge Energy Partners LP		
5.300%, 11/01/38.....	300	292,159	5.500%, 09/15/40.....	650	647,301
Consolidated Edison Co. of New York, Inc.			Enbridge, Inc.		
3.300%, 12/01/24.....	300	295,589	3.500%, 06/10/24.....	300	297,664
5.300%, 03/01/35.....	350	355,334	3.700%, 07/15/27.....	500	483,481
4.200%, 03/15/42.....	600	516,900	Enel Finance International NV		
Constellation Energy Generation LLC			Ω 3.500%, 04/06/28.....	200	188,519
3.250%, 06/01/25.....	200	194,646	Ω 6.000%, 10/07/39.....	1,750	1,795,148
5.750%, 10/01/41.....	500	499,907	Enterprise Products Operating LLC		
Cox Communications, Inc.			3.900%, 02/15/24.....	100	99,915
Ω 4.800%, 02/01/35.....	300	279,458	6.125%, 10/15/39.....	200	219,311
Ω 8.375%, 03/01/39.....	1,500	1,851,705	5.950%, 02/01/41.....	1,800	1,941,175
Credit Agricole SA			Equinix, Inc.		
0.500%, 06/24/24..... EUR	1,000	1,066,096	2.500%, 05/15/31.....	500	424,693
Crown Castle, Inc.			Equinor ASA		
2.900%, 04/01/41.....	1,050	750,990	1.250%, 02/17/27..... EUR	1,600	1,639,811
CVS Health Corp.			ERAC USA Finance LLC		
6.125%, 09/15/39.....	1,500	1,583,859	Ω 3.850%, 11/15/24.....	200	197,468
# 2.700%, 08/21/40.....	400	281,730	European Investment Bank		
Daimler Truck Finance Canada, Inc.			4.750%, 08/07/24..... AUD	2,000	1,313,933
2.140%, 12/13/24..... CAD	1,500	1,085,976	Expedia Group, Inc.		
Deere & Co.			3.250%, 02/15/30.....	1,200	1,090,187
3.900%, 06/09/42.....	1,000	888,301	Extra Space Storage LP		
Deutsche Bank AG			2.350%, 03/15/32.....	900	728,727
2.625%, 02/12/26..... EUR	200	211,655	FedEx Corp.		
Development Bank of Japan, Inc.			4.900%, 01/15/34.....	672	672,448
0.010%, 10/15/24..... EUR	900	947,725	3.250%, 05/15/41.....	250	191,838
Dexia SA			Fidelity National Financial, Inc.		
Δ 0.000%, 05/29/24..... EUR	1,000	1,067,403	3.400%, 06/15/30.....	700	626,972
Dick's Sporting Goods, Inc.			2.450%, 03/15/31.....	500	410,544
3.150%, 01/15/32.....	300	255,078	Fidelity National Information Services, Inc.		
Discovery Communications LLC			3.100%, 03/01/41.....	61	45,263
3.900%, 11/15/24.....	150	148,002	First American Financial Corp.		
6.350%, 06/01/40.....	2,000	2,023,438	2.400%, 08/15/31.....	300	238,807
Dollar General Corp.			Flex Ltd.		
4.150%, 11/01/25.....	500	492,550	4.875%, 06/15/29.....	700	690,207
Dollar Tree, Inc.			Flowserve Corp.		
4.200%, 05/15/28.....	400	390,763	2.800%, 01/15/32.....	900	746,322
Dow Chemical Co.			FMR LLC		
# 6.300%, 03/15/33.....	1,200	1,319,326	Ω 4.950%, 02/01/33.....	250	240,346
5.250%, 11/15/41.....	1,250	1,219,773	Fortune Brands Innovations, Inc.		
E.ON International Finance BV			3.250%, 09/15/29.....	2,000	1,844,453
#Ω 6.650%, 04/30/38.....	1,000	1,101,491	Franklin Resources, Inc.		
Eaton Vance Corp.			1.600%, 10/30/30.....	3,300	2,695,908
3.500%, 04/06/27.....	1,500	1,440,352	GATX Corp.		
			3.500%, 06/01/32.....	850	745,895

DFA SOCIAL FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value†</u>		<u>Face Amount[^] (000)</u>	<u>Value†</u>
General Motors Financial Co., Inc.			2.700%, 01/15/34.....	1,000	\$ 800,974
1.694%, 03/26/25..... EUR	400	\$ 421,536	ITC Holdings Corp.		
Georgia-Pacific LLC			3.650%, 06/15/24.....	200	198,363
7.750%, 11/15/29.....	40	46,027	J M Smucker Co.		
Global Payments, Inc.			4.250%, 03/15/35.....	1,300	1,202,328
4.450%, 06/01/28.....	1,107	1,079,835	Jabil, Inc.		
Goldman Sachs Group, Inc.			3.600%, 01/15/30.....	750	687,492
4.000%, 03/03/24.....	1,800	1,797,317	Jackson Financial, Inc.		
7.250%, 04/10/28..... GBP	150	205,603	3.125%, 11/23/31.....	235	199,239
Halliburton Co.			Janus Henderson		
6.700%, 09/15/38.....	795	926,239	U.S. Holdings, Inc.		
7.450%, 09/15/39.....	800	994,377	4.875%, 08/01/25.....	350	346,925
Harley-Davidson, Inc.			Jefferies Financial Group, Inc.		
# 3.500%, 07/28/25.....	585	569,127	2.625%, 10/15/31.....	350	290,928
Hasbro, Inc.			2.750%, 10/15/32.....	2,120	1,739,790
6.350%, 03/15/40.....	1,900	1,997,679	JPMorgan Chase & Co.		
Health Care Service Corp. A Mutual Legal Reserve Co.			5.500%, 10/15/40.....	1,600	1,684,822
Ω 2.200%, 06/01/30.....	500	427,622	Kemper Corp.		
Home Depot, Inc.			3.800%, 02/23/32.....	750	634,204
3.300%, 04/15/40.....	3,200	2,627,755	Kimco Realty OP LLC		
Hongkong & Shanghai Banking Corp. Ltd.			2.700%, 10/01/30.....	2,200	1,910,255
5.100%, 03/03/28..... AUD	1,500	996,997	Kinder Morgan Energy Partners LP		
HP, Inc.			6.500%, 09/01/39.....	100	105,978
# 6.000%, 09/15/41.....	1,150	1,208,551	5.000%, 08/15/42.....	1,000	896,836
HSBC Holdings PLC			Kraft Heinz Foods Co.		
4.300%, 03/08/26.....	200	196,982	# 6.875%, 01/26/39.....	500	581,088
6.100%, 01/14/42.....	1,500	1,706,493	4.625%, 10/01/39.....	1,700	1,582,110
HSBC USA, Inc.			Kroger Co.		
3.500%, 06/23/24.....	1,000	991,448	7.500%, 04/01/31.....	424	485,292
Illinois Tool Works, Inc.			Landwirtschaftliche Rentenbank		
3.500%, 03/01/24.....	100	99,868	0.400%, 09/23/24..... AUD	1,000	639,365
4.875%, 09/15/41.....	1,000	997,579	LeasePlan Corp. NV		
ING Groep NV			Ω 2.875%, 10/24/24.....	900	882,722
3.550%, 04/09/24.....	500	498,171	Legg Mason, Inc.		
4.050%, 04/09/29.....	700	674,273	4.750%, 03/15/26.....	28	27,973
Intel Corp.			Liberty Mutual Group, Inc.		
4.600%, 03/25/40.....	300	290,422	Ω 4.569%, 02/01/29.....	1,000	980,074
2.800%, 08/12/41.....	2,300	1,707,812	Lincoln National Corp.		
5.625%, 02/10/43.....	2,400	2,544,108	3.350%, 03/09/25.....	75	73,405
Intercontinental Exchange, Inc.			# 3.400%, 01/15/31.....	373	334,256
3.650%, 09/15/40.....	4,750	3,491,915	3.400%, 03/01/32.....	268	231,716
International Business Machines Corp.			7.000%, 06/15/40.....	1,144	1,288,230
1.950%, 05/15/30.....	2,600	2,225,778	Lloyds Banking Group PLC		
4.000%, 06/20/42.....	400	347,985	4.450%, 05/08/25.....	700	692,527
International Flavors & Fragrances, Inc.			4.375%, 03/22/28.....	600	585,751
Ω 3.268%, 11/15/40.....	650	464,963	London Stock Exchange Group PLC		
Interpublic Group of Cos., Inc.			0.875%, 09/19/24..... EUR	480	508,916
4.200%, 04/15/24.....	124	123,519	LSEGA Financing PLC		
Invitation Homes Operating Partnership LP			Ω 2.500%, 04/06/31.....	750	642,433
2.000%, 08/15/31.....	1,000	791,036	Ω 3.200%, 04/06/41.....	2,113	1,628,856
			LYB International Finance III LLC		
			3.375%, 10/01/40.....	340	261,204

DFA SOCIAL FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
LyondellBasell Industries NV 5.750%, 04/15/24.....	100	\$ 100,009	Northern Trust Corp. 1.950%, 05/01/30.....	100	\$ 86,332
Macquarie Bank Ltd. 1.700%, 02/12/25..... AUD	1,280	814,074	NRW Bank 1.600%, 07/31/24..... AUD	500	322,763
Macquarie Group Ltd. 0.625%, 02/03/27..... EUR	500	498,023	NTT Finance Corp. 0.010%, 03/03/25..... EUR	100	103,833
Marathon Petroleum Corp. 6.500%, 03/01/41.....	1,750	1,905,810	Nucor Corp. 3.950%, 05/01/28.....	171	167,717
Marsh & McLennan Cos., Inc. 3.500%, 03/10/25.....	250	246,051	6.400%, 12/01/37.....	1,750	1,976,422
2.375%, 12/15/31.....	574	486,102	Nuveen Finance LLC Ω 4.125%, 11/01/24.....	50	49,351
4.750%, 03/15/39.....	500	489,373	Omnicom Group, Inc./Omnicom Capital, Inc. 3.650%, 11/01/24.....	300	295,802
MetLife, Inc. 3.600%, 04/10/24.....	50	49,814	OP Corporate Bank PLC 0.250%, 03/24/26..... EUR	200	201,814
3.000%, 03/01/25.....	250	244,934	1.375%, 09/04/26..... GBP	350	402,078
5.700%, 06/15/35.....	1,650	1,763,336	Oracle Corp. 2.950%, 05/15/25.....	50	48,675
Micron Technology, Inc. # 4.663%, 02/15/30.....	600	589,561	3.250%, 11/15/27.....	851	808,207
3.366%, 11/01/41.....	2,950	2,237,260	3.650%, 03/25/41.....	1,000	795,774
Mitsubishi UFJ Financial Group, Inc. # 2.048%, 07/17/30.....	3,500	2,952,227	Penske Truck Leasing Co. LP/PTL Finance Corp. Ω 3.900%, 02/01/24.....	500	500,000
Mizuho Financial Group, Inc. 0.118%, 09/06/24..... EUR	1,000	1,056,838	PNC Bank NA 3.250%, 06/01/25.....	250	243,985
Mohawk Industries, Inc. # 3.625%, 05/15/30.....	171	158,909	Primerica, Inc. 2.800%, 11/19/31.....	1,700	1,441,098
Morgan Stanley 3.875%, 04/29/24.....	350	348,521	Principal Financial Group, Inc. 6.050%, 10/15/36.....	1,000	1,073,805
6.375%, 07/24/42.....	2,500	2,862,707	Prologis Euro Finance LLC 0.250%, 09/10/27..... EUR	200	193,556
Motorola Solutions, Inc. 4.600%, 05/23/29.....	900	892,745	Prologis LP 3.000%, 06/02/26..... EUR	400	426,612
MPLX LP 4.500%, 04/15/38.....	300	269,985	5.125%, 01/15/34.....	800	812,511
National Australia Bank Ltd. Ω 3.500%, 01/10/27.....	250	242,093	Province of Quebec 4.200%, 03/10/25..... AUD	2,000	1,308,141
National Rural Utilities Cooperative Finance Corp. 8.000%, 03/01/32.....	121	144,071	7.500%, 09/15/29.....	500	581,597
Nationwide Building Society 0.250%, 07/22/25..... EUR	200	206,000	Prudential Funding Asia PLC 3.625%, 03/24/32.....	2,200	1,992,884
Nederlandse Waterschapsbank NV 2.000%, 12/16/24..... GBP	3,000	3,700,960	PulteGroup, Inc. 6.000%, 02/15/35.....	1,500	1,588,317
3.400%, 07/22/25..... AUD	700	452,817	Quanta Services, Inc. 2.900%, 10/01/30.....	1,147	1,006,088
NetApp, Inc. 3.300%, 09/29/24.....	200	196,997	Quest Diagnostics, Inc. 3.500%, 03/30/25.....	200	196,421
2.700%, 06/22/30.....	300	264,132	Realty Income Corp. 2.850%, 12/15/32.....	366	309,111
New Zealand Government Bonds 0.500%, 05/15/24..... NZD	2,500	1,506,853	Reinsurance Group of America, Inc. 3.900%, 05/15/29.....	500	475,217
NIKE, Inc. 2.850%, 03/27/30.....	7,550	6,914,825	3.150%, 06/15/30.....	1,300	1,163,808
Nomura Holdings, Inc. 2.679%, 07/16/30.....	400	342,564	RELX Capital, Inc. 4.750%, 05/20/32.....	133	133,555
Nordea Bank Abp 1.125%, 02/16/27..... EUR	100	101,253	Rockwell Automation, Inc. 2.875%, 03/01/25.....	300	293,980

DFA SOCIAL FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Rogers Communications, Inc. 7.500%, 08/15/38.....	300	\$ 345,088	T-Mobile USA, Inc. 4.375%, 04/15/40.....	1,000	\$ 902,434
Ross Stores, Inc. 1.875%, 04/15/31.....	1,000	822,680	Toronto-Dominion Bank 2.551%, 08/03/27..... EUR	2,000	2,108,195
Royal Bank of Canada 0.250%, 05/02/24..... EUR	100	107,076	4.456%, 06/08/32.....	750	722,224
2.352%, 07/02/24..... CAD	600	441,009	TransCanada PipeLines Ltd. 4.250%, 05/15/28.....	300	292,854
5.000%, 01/24/28..... GBP	400	507,967	4.625%, 03/01/34.....	800	758,954
Royalty Pharma PLC 2.200%, 09/02/30.....	1,800	1,510,569	# 7.250%, 08/15/38.....	800	919,677
3.300%, 09/02/40.....	1,425	1,073,493	Traton Finance Luxembourg SA 4.125%, 01/18/25..... EUR	100	108,176
Ryder System, Inc. 3.350%, 09/01/25.....	1,000	972,789	0.125%, 03/24/25..... EUR	200	207,073
Santander Holdings USA, Inc. 4.500%, 07/17/25.....	250	246,213	Travelers Cos., Inc. 5.350%, 11/01/40.....	800	837,144
4.400%, 07/13/27.....	200	194,398	Trimble, Inc. 4.750%, 12/01/24.....	468	464,280
Santander U.K. PLC 4.000%, 03/13/24.....	50	49,895	TWDC Enterprises 18 Corp. 4.375%, 08/16/41.....	2,000	1,807,559
Schlumberger Investment SA 2.650%, 06/26/30.....	439	393,430	U.S. Bancorp 0.850%, 06/07/24..... EUR	200	213,520
Sherwin-Williams Co. 3.450%, 08/01/25.....	100	97,699	U.S. Bank NA 2.800%, 01/27/25.....	750	733,360
2.950%, 08/15/29.....	600	548,736	UBS AG 1.200%, 07/30/25..... AUD	2,000	1,241,439
Simon Property Group LP 2.200%, 02/01/31.....	1,000	836,721	5.808%, 11/24/28..... AUD	1,500	1,017,262
2.250%, 01/15/32.....	2,366	1,952,946	UDR, Inc. 2.100%, 06/15/33.....	1,000	770,406
Skandinaviska Enskilda Banken AB 0.050%, 07/01/24..... EUR	1,900	2,019,878	Union Pacific Corp. 3.750%, 03/15/24.....	200	199,538
Societe Generale SA Ω 3.000%, 01/22/30.....	1,900	1,666,084	2.891%, 04/06/36.....	250	208,103
Southwest Gas Corp. 3.700%, 04/01/28.....	100	95,628	3.200%, 05/20/41.....	2,500	1,982,351
2.200%, 06/15/30.....	500	424,735	United Parcel Service, Inc. 4.875%, 11/15/40.....	2,000	1,970,867
Spectra Energy Partners LP 4.750%, 03/15/24.....	400	399,630	Valero Energy Corp. 6.625%, 06/15/37.....	450	495,087
Steel Dynamics, Inc. 3.250%, 01/15/31.....	125	112,743	VeriSign, Inc. 2.700%, 06/15/31.....	1,000	850,943
Stryker Corp. 3.375%, 05/15/24.....	200	198,785	Verizon Communications, Inc. 4.050%, 02/17/25..... AUD	3,800	2,474,561
Sumitomo Mitsui Financial Group, Inc. 0.934%, 10/11/24..... EUR	514	544,243	4.329%, 09/21/28.....	623	614,194
3.784%, 03/09/26.....	600	586,430	4.016%, 12/03/29.....	151	145,197
1.546%, 06/15/26..... EUR	100	103,618	2.355%, 03/15/32.....	238	197,654
3.040%, 07/16/29.....	800	728,281	4.812%, 03/15/39.....	1,000	968,416
2.130%, 07/08/30.....	1,800	1,519,147	3.400%, 03/22/41.....	1,400	1,106,980
2.222%, 09/17/31.....	250	205,604	Visa, Inc. 2.050%, 04/15/30.....	1,000	876,184
Svenska Handelsbanken AB 5.000%, 03/02/28..... AUD	1,500	989,983	Vodafone Group PLC 7.875%, 02/15/30.....	200	230,247
Target Corp. 4.000%, 07/01/42.....	600	537,471	6.250%, 11/30/32.....	533	580,725
Telefonica Emisiones SA 7.045%, 06/20/36.....	700	790,391	Volkswagen Financial Services NV 2.125%, 06/27/24..... GBP	200	249,869
Telefonica Europe BV 8.250%, 09/15/30.....	975	1,133,865	Volkswagen Leasing GmbH Δ 0.000%, 07/19/24..... EUR	2,800	2,971,996
			1.375%, 01/20/25..... EUR	120	126,896

DFA SOCIAL FIXED INCOME PORTFOLIO

CONTINUED

As of January 31, 2024, DFA Social Fixed Income Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	3,153,059	CAD	4,213,048	Citibank, N.A.	02/12/24	\$ 18,956
USD	25,466,749	EUR	23,355,190	HSBC Bank	02/16/24	212,108
USD	21,710,367	AUD	32,851,842	State Street Bank and Trust	02/16/24	148,073
USD	1,509,148	NZD	2,466,280	Citibank, N.A.	02/26/24	1,571
Total Appreciation						\$380,708
USD	5,198,261	GBP	4,109,336	Citibank, N.A.	02/16/24	\$ (10,071)
USD	4,155,134	CAD	5,597,556	BANK OF NEW YORK	02/21/24	(9,400)
Total (Depreciation)						\$ (19,471)
Total Appreciation (Depreciation)						\$361,237

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$ 67,398,596	—	\$ 67,398,596
Bonds.....	—	290,146,798	—	290,146,798
U.S. Treasury Obligations.....	—	189,405,530	—	189,405,530
Commercial Paper.....	—	4,975,609	—	4,975,609
Securities Lending Collateral.....	—	31,804,242	—	31,804,242
Forward Currency Contracts**.....	—	361,237	—	361,237
TOTAL.....	—	\$584,092,012	—	\$584,092,012

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

DFA DIVERSIFIED FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	Face Amount± (000)	Value†
U.S. TREASURY OBLIGATIONS — (19.7%)		
U.S. Treasury Inflation-Indexed Notes		
0.500%, 04/15/24.....	82,363	\$ 81,925,913
0.125%, 07/15/24.....	80,988	80,296,658
0.125%, 10/15/24.....	75,300	74,202,676
0.250%, 01/15/25.....	58,059	56,682,726
0.125%, 04/15/25.....	27,937	27,093,467
0.625%, 01/15/26.....	18,532	17,997,992
TOTAL U.S. TREASURY OBLIGATIONS.....		338,199,432
	Shares	
AFFILIATED INVESTMENT COMPANIES — (79.9%)		
DFA Intermediate Government Fixed Income Portfolio		
DFA Investment Dimensions Group Inc.....	78,056,994	863,310,354
DFA Two-Year Global Fixed Income Portfolio		
DFA Investment Dimensions Group, Inc.....	52,649,669	511,228,282
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		1,374,538,636
Cost (\$1,493,558,010).....		1,374,538,636
TOTAL INVESTMENT SECURITIES		1,712,738,068
(Cost \$1,832,112,899).....		1,712,738,068
TEMPORARY CASH INVESTMENTS — (0.4%)		
State Street Institutional U.S. Government Money Market Fund 5.300%.....	7,205,085	7,205,085
SECURITIES LENDING COLLATERAL — (0.0%)		
@§ The DFA Short Term Investment Fund.....	1	12
TOTAL INVESTMENTS — (100.0%)		\$1,719,943,165
(Cost \$1,839,317,996)^.....		\$1,719,943,165

Summary of the Portfolio's investments as of January 31, 2024, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
U.S. Treasury Obligations.....	—	\$338,199,432	—	\$ 338,199,432
Affiliated Investment Companies.....	\$1,374,538,636	—	—	1,374,538,636
Temporary Cash Investments.....	7,205,085	—	—	7,205,085
Securities Lending Collateral.....	—	12	—	12
TOTAL.....	\$1,381,743,721	\$338,199,444	—	\$1,719,943,165

U.S. HIGH RELATIVE PROFITABILITY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (98.9%)		
COMMUNICATION SERVICES — (1.0%)		
* Charter Communications, Inc., Class A.....	57,649	\$ 21,371,061
* Match Group, Inc.....	2,080	79,830
Omnicom Group, Inc.....	166,633	15,060,291
# Sirius XM Holdings, Inc.....	41,007	208,726
Verizon Communications, Inc.....	286,990	12,154,026
TOTAL COMMUNICATION SERVICES.....		<u>48,873,934</u>
CONSUMER DISCRETIONARY — (9.2%)		
Best Buy Co., Inc.....	267,973	19,425,363
* Booking Holdings, Inc.....	7,213	25,299,381
* Chipotle Mexican Grill, Inc.....	3,525	8,490,914
Darden Restaurants, Inc.....	94,078	15,295,201
* Expedia Group, Inc.....	46,080	6,835,047
Genuine Parts Co.....	26,323	3,691,274
Home Depot, Inc.....	403,134	142,290,177
* Lululemon Athletica, Inc.....	57,671	26,172,253
NIKE, Inc., Class B.....	270,804	27,494,730
* NVR, Inc.....	1,511	10,690,763
# Pool Corp.....	24,604	9,134,235
Ross Stores, Inc.....	295,258	41,418,792
* Royal Caribbean Cruises Ltd.....	1,400	178,500
Service Corp. International.....	76,856	5,158,575
TJX Cos., Inc.....	600,719	57,014,240
Tractor Supply Co.....	101,092	22,705,263
* Ulta Beauty, Inc.....	43,665	21,922,013
# Williams-Sonoma, Inc.....	58,255	11,265,935
TOTAL CONSUMER DISCRETIONARY.....		<u>454,482,656</u>
CONSUMER STAPLES — (9.1%)		
Albertsons Cos., Inc., Class A.....	80,307	1,704,115
Altria Group, Inc.....	622,027	24,955,723
Clorox Co.....	28,137	4,086,899
Coca-Cola Co.....	1,429,132	85,019,063
Colgate-Palmolive Co.....	233,131	19,629,630
Dollar General Corp.....	104,446	13,794,183
Hershey Co.....	76,408	14,788,004
Kellanova.....	264,986	14,510,633
Kimberly-Clark Corp.....	78,863	9,540,057
Kroger Co.....	743,305	34,296,093
Lamb Weston Holdings, Inc.....	71,525	7,327,021
PepsiCo, Inc.....	664,457	111,980,938
Procter & Gamble Co.....	274,144	43,078,988
Sysco Corp.....	338,747	27,414,795
Target Corp.....	269,232	37,444,787
TOTAL CONSUMER STAPLES.....		<u>449,570,929</u>
ENERGY — (5.3%)		
APA Corp.....	23,507	736,474
Cheniere Energy, Inc.....	60,046	9,846,944
# Chesapeake Energy Corp.....	41,672	3,213,328
ConocoPhillips.....	586,457	65,606,945
Coterra Energy, Inc.....	66	1,642

U.S. HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
Devon Energy Corp.....	525,934	\$ 22,099,747
EOG Resources, Inc.....	118,552	13,490,032
Halliburton Co.....	585,988	20,890,472
Hess Corp.....	172,808	24,284,708
Marathon Petroleum Corp.....	146,410	24,245,496
Occidental Petroleum Corp.....	515,971	29,704,451
ONEOK, Inc.....	174,029	11,877,479
Pioneer Natural Resources Co.....	26,703	6,137,151
Targa Resources Corp.....	103,766	8,815,959
Texas Pacific Land Corp.....	1,352	1,975,718
Valero Energy Corp.....	139,266	19,344,047
TOTAL ENERGY.....		<u>262,270,593</u>
FINANCIALS — (11.0%)		
American Express Co.....	276,407	55,485,941
Ameriprise Financial, Inc.....	106,466	41,184,243
Aon PLC, Class A.....	64,043	19,112,352
Discover Financial Services.....	86,670	9,145,418
Equitable Holdings, Inc.....	46,456	1,518,647
# First Citizens BancShares, Inc., Class A.....	3,178	4,798,780
* FleetCor Technologies, Inc.....	43,414	12,587,021
Lazard, Inc.....	325	12,668
LPL Financial Holdings, Inc.....	65,582	15,686,559
Marsh & McLennan Cos., Inc.....	38,877	7,535,918
Mastercard, Inc., Class A.....	338,483	152,056,718
Moody's Corp.....	59,887	23,478,099
Travelers Cos., Inc.....	7,860	1,661,290
Visa, Inc., Class A.....	745,026	203,585,805
TOTAL FINANCIALS.....		<u>547,849,459</u>
HEALTH CARE — (15.0%)		
AbbVie, Inc.....	814,342	133,877,825
Amgen, Inc.....	263,714	82,874,762
Bristol-Myers Squibb Co.....	1,046,076	51,121,734
Cardinal Health, Inc.....	55,591	6,069,981
Cencora, Inc.....	97,860	22,770,065
* DaVita, Inc.....	78,819	8,525,063
Eli Lilly & Co.....	338,336	218,433,105
Gilead Sciences, Inc.....	694,162	54,325,118
HCA Healthcare, Inc.....	67,194	20,487,450
* Hologic, Inc.....	34	2,531
* IDEXX Laboratories, Inc.....	54,742	28,196,509
* IQVIA Holdings, Inc.....	18,303	3,811,234
Johnson & Johnson.....	334,811	53,201,468
* Mettler-Toledo International, Inc.....	14,593	17,470,594
* Waters Corp.....	18,023	5,726,087
Zoetis, Inc.....	201,953	37,928,793
TOTAL HEALTH CARE.....		<u>744,822,319</u>
INDUSTRIALS — (15.9%)		
3M Co.....	228,527	21,561,522
Advanced Drainage Systems, Inc.....	6,401	834,818
Allegion PLC.....	36,527	4,525,330
Automatic Data Processing, Inc.....	186,986	45,957,419
* Boeing Co.....	9,013	1,902,104
Booz Allen Hamilton Holding Corp.....	63,148	8,889,344
Broadridge Financial Solutions, Inc.....	81,226	16,586,349
* Builders FirstSource, Inc.....	56,662	9,843,889

U.S. HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Carrier Global Corp.....	11,300	\$ 618,223
Caterpillar, Inc.....	272,530	81,843,484
CH Robinson Worldwide, Inc.....	51,776	4,353,844
Cintas Corp.....	39,108	23,643,524
CSX Corp.....	651,417	23,255,587
Deere & Co.....	147,838	58,186,080
Delta Air Lines, Inc.....	523,974	20,508,342
Expeditors International of Washington, Inc.....	750	94,747
Fastenal Co.....	1,537	104,869
Ferguson PLC.....	138,567	26,031,197
Honeywell International, Inc.....	142,580	28,838,231
Illinois Tool Works, Inc.....	135,400	35,325,860
Lennox International, Inc.....	4,997	2,139,516
Lincoln Electric Holdings, Inc.....	4,466	992,435
Lockheed Martin Corp.....	112,034	48,108,520
Masco Corp.....	12,069	812,123
Old Dominion Freight Line, Inc.....	25,034	9,788,795
Paychex, Inc.....	170,975	20,812,787
Rockwell Automation, Inc.....	21,352	5,408,035
Rollins, Inc.....	47,126	2,041,027
Union Pacific Corp.....	308,749	75,313,144
* United Airlines Holdings, Inc.....	91,159	3,772,159
United Parcel Service, Inc., Class B.....	392,703	55,724,556
# United Rentals, Inc.....	80,731	50,489,167
Verisk Analytics, Inc.....	57,243	13,825,902
Vertiv Holdings Co., Class A.....	148,850	8,384,720
Waste Management, Inc.....	218,335	40,529,526
WW Grainger, Inc.....	41,499	37,168,164
TOTAL INDUSTRIALS.....		<u>788,215,339</u>
INFORMATION TECHNOLOGY — (31.1%)		
Accenture PLC, Class A.....	145,673	53,007,491
* Adobe, Inc.....	109,821	67,845,217
Apple, Inc.....	1,246,501	229,854,784
Applied Materials, Inc.....	448,100	73,622,830
* Autodesk, Inc.....	88,623	22,493,404
Broadcom, Inc.....	207,359	244,683,620
CDW Corp.....	99,547	22,569,296
Dell Technologies, Inc., Class C.....	54,063	4,480,741
* Dropbox, Inc., Class A.....	50,704	1,606,303
* Enphase Energy, Inc.....	100	10,413
* Fortinet, Inc.....	280,080	18,062,359
* Gartner, Inc.....	53,466	24,457,487
Gen Digital, Inc.....	318,594	7,480,587
* GoDaddy, Inc., Class A.....	27,503	2,933,470
International Business Machines Corp.....	476,470	87,508,480
Jabil, Inc.....	51,532	6,456,444
KLA Corp.....	63,657	37,814,804
Lam Research Corp.....	72,492	59,818,224
* Manhattan Associates, Inc.....	3,983	966,117
Microchip Technology, Inc.....	143,089	12,188,321
Microsoft Corp.....	618,521	245,911,579
Motorola Solutions, Inc.....	13,957	4,459,262
NetApp, Inc.....	120,163	10,478,214
NVIDIA Corp.....	69,955	43,041,213
NXP Semiconductors NV.....	97,252	20,478,354
Oracle Corp.....	717,589	80,154,691
QUALCOMM, Inc.....	546,850	81,212,694
Seagate Technology Holdings PLC.....	76,153	6,524,789

U.S. HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
Texas Instruments, Inc.....	450,160	\$ 72,079,619
TOTAL INFORMATION TECHNOLOGY.....		<u>1,542,200,807</u>
MATERIALS — (1.2%)		
Avery Dennison Corp.....	55,076	10,984,908
CF Industries Holdings, Inc.....	81,077	6,122,124
Crown Holdings, Inc.....	55,561	4,917,149
LyondellBasell Industries NV, Class A.....	1,029	96,850
Sherwin-Williams Co.....	103,032	31,360,880
Southern Copper Corp.....	6,256	513,618
Steel Dynamics, Inc.....	65,718	7,931,505
TOTAL MATERIALS.....		<u>61,927,034</u>
UTILITIES — (0.1%)		
Vistra Corp.....	125,892	5,165,349
TOTAL COMMON STOCKS		
Cost (\$3,196,951,200).....		<u>4,905,378,419</u>
TEMPORARY CASH INVESTMENTS — (0.9%)		
State Street Institutional U.S. Government Money Market Fund 5.300%.....	43,161,262	43,161,262
SECURITIES LENDING COLLATERAL — (0.2%)		
@§ The DFA Short Term Investment Fund.....	933,471	10,798,392
TOTAL INVESTMENTS — (100.0%)		
(Cost \$3,250,910,854)^^.....		<u>\$4,959,338,073</u>

As of January 31, 2024, 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.....	152	03/15/24	\$35,290,213	\$37,015,800	\$1,725,587
Total Futures Contracts.....			<u>\$35,290,213</u>	<u>\$37,015,800</u>	<u>\$1,725,587</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$ 48,873,934	—	—	\$ 48,873,934
Consumer Discretionary.....	454,482,656	—	—	454,482,656
Consumer Staples.....	449,570,929	—	—	449,570,929
Energy.....	262,270,593	—	—	262,270,593
Financials.....	547,849,459	—	—	547,849,459
Health Care.....	744,822,319	—	—	744,822,319
Industrials.....	788,215,339	—	—	788,215,339
Information Technology.....	1,542,200,807	—	—	1,542,200,807
Materials.....	61,927,034	—	—	61,927,034
Utilities.....	5,165,349	—	—	5,165,349
Temporary Cash Investments.....	43,161,262	—	—	43,161,262

U.S. HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Securities Lending Collateral.....	—	\$10,798,392	—	\$ 10,798,392
Futures Contracts**.....	\$ 1,725,587	—	—	1,725,587
TOTAL.....	<u>\$4,950,265,268</u>	<u>\$10,798,392</u>	<u>—</u>	<u>\$4,961,063,660</u>

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

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (96.9%)		
AUSTRALIA — (6.8%)		
	175,861	\$ 1,444,880
	48,772	1,153,579
	48,977	1,412,037
	3,322	8,189
#	439,796	26,924,311
	414,494	12,689,951
	27,544	420,550
	684,584	6,527,348
	33,439	717,979
	1,888	374,672
	339,105	3,519,019
	69,102	1,144,553
	10,929	281,110
	41,099	150,411
	430,147	8,313,343
#	20,461	262,019
*	150,492	5,654,050
	45,491	1,692,377
	328,285	1,077,557
	791,084	1,980,590
	57,868	2,231,900
	112,114	392,134
#	321,301	731,816
	17,321	1,141,090
*	121,631	438,524
	13,113	437,168
	17,975	2,143,818
	99,892	8,595,442
	60,633	619,498
	1,018,886	2,687,142
Ω	75,632	172,279
	227,826	8,624,795
	259,541	1,418,845
	137,466	2,872,547
	262,473	6,164,166
#	53,506	208,731
TOTAL AUSTRALIA.....		<u>114,628,420</u>
AUSTRIA — (0.2%)		
	2,586	159,200
	46,154	2,054,379
	6,062	492,952
TOTAL AUSTRIA.....		<u>2,706,531</u>
BELGIUM — (0.5%)		
	9,250	397,491
	42,007	2,598,452
	37,108	2,420,614
	27,928	763,788
*	27,928	2,489,696
	3,027	68,854
TOTAL BELGIUM.....		<u>8,738,895</u>

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (9.6%)		
Alimentation Couche-Tard, Inc.....	171,094	\$ 10,025,501
ARC Resources Ltd.....	303,606	4,715,157
B2Gold Corp.....	1,076	3,001
# BCE, Inc.....	16,155	651,854
BRP, Inc.....	3,100	195,622
Canadian National Railway Co.....	111,799	13,868,264
Canadian Natural Resources Ltd.....	267,321	17,105,871
# Canadian Tire Corp. Ltd., Class A.....	22,173	2,356,742
CCL Industries, Inc., Class B.....	51,329	2,196,787
Cenovus Energy, Inc.....	224,732	3,636,164
* CGI, Inc.....	79,622	8,911,614
Constellation Software, Inc.....	4,241	11,721,494
Dollarama, Inc.....	54,095	3,970,065
Element Fleet Management Corp.....	67,661	1,141,397
# Empire Co. Ltd., Class A.....	68,713	1,780,625
FirstService Corp.....	10,444	1,748,879
George Weston Ltd.....	30,609	3,899,975
Gildan Activewear, Inc.....	60,328	1,991,427
Great-West Lifeco, Inc.....	50,073	1,671,521
Imperial Oil Ltd.....	39,306	2,267,563
Keyera Corp.....	27,222	658,455
Loblaw Cos. Ltd.....	63,048	6,300,345
Lundin Mining Corp.....	71,571	584,514
# Magna International, Inc.....	96,650	5,493,848
Manulife Financial Corp.....	53,418	1,180,842
* MEG Energy Corp.....	57,500	1,087,173
Metro, Inc.....	40,328	2,117,411
National Bank of Canada.....	55,561	4,249,572
Northland Power, Inc.....	324	5,962
Open Text Corp.....	21,163	922,895
Parkland Corp.....	18,156	619,582
Pembina Pipeline Corp.....	8,884	305,876
Quebecor, Inc., Class B.....	49,134	1,194,682
RB Global, Inc.....	5,031	322,041
Restaurant Brands International, Inc.....	58,537	4,570,214
Rogers Communications, Inc., Class B.....	151,836	7,092,329
Royal Bank of Canada.....	191	18,641
Stantec, Inc.....	1,995	160,303
Suncor Energy, Inc.....	312,102	10,336,814
TC Energy Corp.....	57,640	2,272,745
Teck Resources Ltd., Class B.....	42,728	1,709,547
TFI International, Inc.....	25,500	3,351,352
Toromont Industries Ltd.....	28,093	2,460,658
# Tourmaline Oil Corp.....	101,517	4,389,292
Waste Connections, Inc.....	14,620	2,269,901
West Fraser Timber Co. Ltd.....	6,817	542,085
Whitecap Resources, Inc.....	264,085	1,708,907
WSP Global, Inc.....	1,007	147,936
TOTAL CANADA.....		<u>159,933,445</u>
DENMARK — (4.7%)		
Coloplast AS, Class B.....	4,869	561,258
Novo Nordisk AS, Class B.....	635,624	72,654,610
Pandora AS.....	36,743	5,368,774
TOTAL DENMARK.....		<u>78,584,642</u>
FINLAND — (1.0%)		
Elisa OYJ.....	44,611	2,032,542

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)		
Kesko OYJ, Class A.....	56,342	\$ 1,105,201
Kesko OYJ, Class B.....	76,913	1,502,080
Kone OYJ, Class B.....	84,524	4,184,048
* Mandatum OYJ.....	21,024	94,925
Metso OYJ.....	184,415	1,843,161
Neste OYJ.....	92,985	3,205,613
Nordea Bank Abp.....	57,272	705,728
Orion OYJ, Class A.....	1,898	86,145
Orion OYJ, Class B.....	11,561	532,242
Sampo OYJ, Class A.....	21,024	879,969
TOTAL FINLAND.....		<u>16,171,654</u>
FRANCE — (10.2%)		
Airbus SE.....	131,359	20,923,629
Bouygues SA.....	20,548	752,726
Bureau Veritas SA.....	121,130	3,221,922
Capgemini SE.....	6,919	1,538,242
Carrefour SA.....	11,460	195,649
Eiffage SA.....	39,175	4,098,887
* Forvia SE.....	3,633	63,149
Hermes International SCA.....	6,104	12,877,359
Ipsen SA.....	7,835	903,369
Kering SA.....	19,489	8,005,563
Ω La Francaise des Jeux SAEM.....	8,193	332,092
L'Oreal SA.....	2,001	957,587
LVMH Moet Hennessy Louis Vuitton SE.....	69,704	57,997,808
Orange SA.....	727,420	8,650,422
Sartorius Stedim Biotech.....	961	258,929
STMicroelectronics NV.....	116,439	5,112,546
# STMicroelectronics NV.....	62,419	2,753,926
Teleperformance SE.....	1,603	250,347
TotalEnergies SE.....	636,758	41,310,047
TOTAL FRANCE.....		<u>170,204,199</u>
GERMANY — (5.2%)		
adidas AG.....	1,293	244,103
Bayer AG.....	221,721	6,899,207
Bayerische Motoren Werke AG.....	49,453	5,145,738
Brenntag SE.....	57,188	5,055,991
Deutsche Boerse AG.....	25,882	5,154,132
Deutsche Post AG.....	219,519	10,513,676
Deutsche Telekom AG.....	866,133	21,261,668
E.ON SE.....	32,551	440,391
GEA Group AG.....	24,342	974,874
Hannover Rueck SE.....	957	229,409
#Ω Hapag-Lloyd AG.....	8,999	1,347,542
Hella GmbH & Co. KGaA.....	134	11,865
Infineon Technologies AG.....	213,492	7,783,261
Knorr-Bremse AG.....	24,707	1,526,055
Mercedes-Benz Group AG.....	155,191	10,477,375
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen.....	925	393,790
Nemetschek SE.....	19,407	1,790,754
Puma SE.....	20,345	818,760
Rational AG.....	1,286	987,887
Rheinmetall AG.....	17,613	6,167,558
Volkswagen AG.....	3,713	524,205
TOTAL GERMANY.....		<u>87,748,241</u>

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (1.6%)		
AIA Group Ltd.....	688,800	\$ 5,401,856
* Cathay Pacific Airways Ltd.....	102,000	103,930
Chow Tai Fook Jewellery Group Ltd.....	996,600	1,350,081
HKT Trust & HKT Ltd.....	2,020,000	2,426,545
Hong Kong Exchanges & Clearing Ltd.....	247,037	7,489,865
PRADA SpA.....	215,800	1,338,238
*Ω Samsonite International SA.....	18,000	50,251
Techtronic Industries Co. Ltd.....	571,500	6,069,961
Ω WH Group Ltd.....	2,400,363	1,416,201
Xinyi Glass Holdings Ltd.....	283,922	235,378
TOTAL HONG KONG.....		25,882,306
IRELAND — (0.4%)		
Kingspan Group PLC.....	38,555	3,131,306
Smurfit Kappa Group PLC.....	81,795	3,048,073
TOTAL IRELAND.....		6,179,379
ISRAEL — (0.5%)		
Bank Leumi Le-Israel BM.....	245,361	1,863,557
Bezeq The Israeli Telecommunication Corp. Ltd.....	544,901	720,775
Delek Group Ltd.....	2,421	299,797
Electra Ltd.....	205	78,133
* Fattal Holdings 1998 Ltd.....	1,155	131,121
First International Bank Of Israel Ltd.....	6,412	257,141
* Harel Insurance Investments & Financial Services Ltd.....	38,263	317,390
ICL Group Ltd.....	115,400	524,873
Israel Discount Bank Ltd., Class A.....	28,529	138,391
Mizrahi Tefahot Bank Ltd.....	32,684	1,216,410
* Nova Ltd.....	6,296	896,591
Phoenix Holdings Ltd.....	38,747	394,079
* Strauss Group Ltd.....	203	3,942
* Tower Semiconductor Ltd.....	29,421	844,066
TOTAL ISRAEL.....		7,686,266
ITALY — (2.1%)		
Amplifon SpA.....	33,249	1,085,198
Enel SpA.....	928,610	6,336,255
Eni SpA.....	620,033	9,884,157
Ferrari NV.....	19,434	6,725,964
FinecoBank Banca Fineco SpA.....	68,135	982,395
Moncler SpA.....	4,412	271,412
Recordati Industria Chimica e Farmaceutica SpA.....	4,248	234,465
Stellantis NV.....	471,174	10,378,382
TOTAL ITALY.....		35,898,228
JAPAN — (20.9%)		
Advantest Corp.....	132,000	5,253,312
Aeon Co. Ltd.....	178,400	4,263,256
AGC, Inc.....	11,600	436,256
Air Water, Inc.....	89,500	1,182,225
Ajinomoto Co., Inc.....	82,400	3,383,749
Asahi Intecc Co. Ltd.....	10,200	193,809
Asics Corp.....	25,900	787,000
Bandai Namco Holdings, Inc.....	140,800	3,048,677
BayCurrent Consulting, Inc.....	51,700	1,201,973
BIPROGY, Inc.....	34,900	1,021,818
Bridgestone Corp.....	86,900	3,765,610

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Capcom Co. Ltd.....	68,900	\$ 2,627,761
Chugai Pharmaceutical Co. Ltd.....	154,000	5,539,414
Cosmo Energy Holdings Co. Ltd.....	13,000	539,930
Cosmos Pharmaceutical Corp.....	7,200	773,382
CyberAgent, Inc.....	46,000	296,876
Daicel Corp.....	38,900	381,110
Daikin Industries Ltd.....	27,500	4,406,385
Daito Trust Construction Co. Ltd.....	31,799	3,617,153
Daiwa House Industry Co. Ltd.....	81,200	2,510,862
Dentsu Soken, Inc.....	4,500	168,011
Disco Corp.....	16,400	4,425,359
DMG Mori Co. Ltd.....	5,900	118,139
Ebara Corp.....	30,700	1,922,652
ENEOS Holdings, Inc.....	100,300	405,067
Fast Retailing Co. Ltd.....	32,300	8,623,350
Food & Life Cos. Ltd.....	31,200	624,325
Fuji Electric Co. Ltd.....	27,900	1,397,232
Fuji Kyuko Co. Ltd.....	1,200	35,470
Fujikura Ltd.....	34,900	286,896
Fujitsu Ltd.....	45,500	6,297,848
Fuyo General Lease Co. Ltd.....	4,600	411,361
GMO internet group, Inc.....	14,880	268,173
GMO Payment Gateway, Inc.....	8,660	522,529
Goldwin, Inc.....	9,400	632,331
Hamamatsu Photonics KK.....	15,082	595,813
Hitachi Construction Machinery Co. Ltd.....	6,000	170,234
Hitachi Ltd.....	209,400	16,448,443
Horiba Ltd.....	5,800	465,358
Hoya Corp.....	63,600	8,079,049
Ibiden Co. Ltd.....	55,000	2,767,596
Idemitsu Kosan Co. Ltd.....	72,100	400,370
IHI Corp.....	36,000	688,550
Inpex Corp.....	249,400	3,389,958
Internet Initiative Japan, Inc.....	47,200	915,275
Isuzu Motors Ltd.....	76,800	1,047,932
Ito En Ltd.....	16,800	487,696
Iwatani Corp.....	18,300	817,763
Japan Airlines Co. Ltd.....	2,800	53,804
Japan Exchange Group, Inc.....	223,100	4,937,583
Japan Tobacco, Inc.....	157,900	4,161,831
JFE Holdings, Inc.....	32,200	508,400
Kao Corp.....	10,900	431,286
Kawasaki Heavy Industries Ltd.....	18,200	412,046
KDDI Corp.....	445,500	14,761,658
Kobe Bussan Co. Ltd.....	50,200	1,282,746
Kobe Steel Ltd.....	67,100	926,509
Koei Tecmo Holdings Co. Ltd.....	2,100	26,158
Komatsu Ltd.....	134,600	3,829,363
Konami Group Corp.....	24,500	1,506,706
Kotobuki Spirits Co. Ltd.....	11,600	156,074
Kuraray Co. Ltd.....	42,500	445,900
Kurita Water Industries Ltd.....	15,500	566,075
Lasertec Corp.....	14,300	3,724,135
Lawson, Inc.....	25,400	1,453,848
M3, Inc.....	80,600	1,271,868
Macnica Holdings, Inc.....	12,500	661,448
McDonald's Holdings Co. Japan Ltd.....	28,400	1,264,495
* Mercari, Inc.....	6,102	100,890
Minebea Mitsumi, Inc.....	176,800	3,654,492

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	577,900	\$ 3,484,587
	364,550	2,584,821
	189,600	597,442
	39,600	1,165,438
#	6,300	290,786
	91,700	863,650
	201,800	4,074,770
	35,200	850,174
	28,300	734,406
	220,400	12,313,944
	40,100	2,386,805
	82,800	2,098,094
	17,700	425,944
	53,600	2,137,718
	39,900	1,074,451
	5,300	693,673
	12,100	1,003,790
	69,500	2,125,555
	114,500	1,649,215
	73,100	1,082,148
	67,436	1,215,475
	40,500	1,266,521
	14,200	1,119,090
	39,200	1,455,891
	31,900	1,342,281
	177,700	3,841,249
*	18,800	245,655
	788,000	1,252,692
	27,000	443,775
	267,200	10,554,057
*	279,500	4,585,918
	400	7,977
	39,500	614,191
	7,400	452,633
	92,100	1,407,673
	19,000	1,863,126
	78,100	1,533,463
	65,400	954,671
	150,600	5,947,919
	140,300	1,816,899
*	4,100	739,121
	348,500	13,717,720
	30,300	1,120,256
	110,300	1,799,451
	652,400	8,667,684
	328,700	32,235,053
	126,700	2,527,577
	159,800	2,422,635
#	36,800	1,081,744
	24,600	741,942
	38,600	2,091,050
	14,300	345,427
	121,000	6,020,332
	43,800	1,009,801
	83,600	1,859,418
#	900	120,417
	3,500	92,286
	82,000	911,133
	80,300	14,901,465

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Tokyo Seimitsu Co. Ltd.....	5,800	\$ 375,687
Tokyu Fudosan Holdings Corp.....	8,800	58,851
Toridoll Holdings Corp.....	7,400	226,552
Toyota Boshoku Corp.....	30,900	509,149
Toyota Tsusho Corp.....	29,100	1,906,965
Trend Micro, Inc.....	49,600	2,837,584
Unicharm Corp.....	45,800	1,575,903
USS Co. Ltd.....	88,900	1,681,224
* Visional, Inc.....	2,400	150,208
# Welcia Holdings Co. Ltd.....	33,200	560,045
# Workman Co. Ltd.....	8,100	231,556
Yamaha Motor Co. Ltd.....	499,500	4,721,147
Yaoko Co. Ltd.....	5,100	294,259
Yaskawa Electric Corp.....	60,800	2,291,327
Zenkoku Hoshu Co. Ltd.....	18,700	695,891
Zensho Holdings Co. Ltd.....	36,200	1,772,667
ZOZO, Inc.....	46,300	1,013,808
TOTAL JAPAN.....		<u>350,646,555</u>
NETHERLANDS — (5.2%)		
ASML Holding NV.....	25,123	21,796,410
ASML Holding NV.....	64,482	56,087,733
Koninklijke KPN NV.....	413,812	1,407,681
Universal Music Group NV.....	10,214	301,086
Wolters Kluwer NV.....	52,701	7,769,025
TOTAL NETHERLANDS.....		<u>87,361,935</u>
NEW ZEALAND — (0.3%)		
Air New Zealand Ltd.....	298,148	115,703
# Chorus Ltd.....	314,405	1,528,297
Fisher & Paykel Healthcare Corp. Ltd.....	91,145	1,316,411
# Mainfreight Ltd.....	15,626	683,844
Spark New Zealand Ltd.....	549,180	1,781,801
TOTAL NEW ZEALAND.....		<u>5,426,056</u>
NORWAY — (0.6%)		
Aker BP ASA.....	47,410	1,258,336
Atea ASA.....	6,203	82,660
Equinor ASA.....	260,740	7,461,618
Hafnia Ltd.....	26,224	190,697
Stolt-Nielsen Ltd.....	2,774	103,687
Storebrand ASA.....	10,980	98,723
Telenor ASA.....	70,098	776,638
# Var Energi ASA.....	12,604	36,561
TOTAL NORWAY.....		<u>10,008,920</u>
PORTUGAL — (0.2%)		
Galp Energia SGPS SA.....	113,250	1,782,752
Jeronimo Martins SGPS SA.....	34,407	782,530
TOTAL PORTUGAL.....		<u>2,565,282</u>
SINGAPORE — (1.0%)		
DBS Group Holdings Ltd.....	386,358	9,150,998
DFI Retail Group Holdings Ltd.....	48,900	97,498
Jardine Cycle & Carriage Ltd.....	29,400	567,303
Olam Group Ltd.....	375,100	249,270

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
Sembcorp Industries Ltd.....	350,100	\$ 1,473,392
Singapore Airlines Ltd.....	202,300	1,004,072
Singapore Exchange Ltd.....	295,300	2,061,972
Singapore Technologies Engineering Ltd.....	578,800	1,603,819
United Overseas Bank Ltd.....	19,600	413,139
Wilmar International Ltd.....	162,400	397,667
Yangzijiang Shipbuilding Holdings Ltd.....	107,300	133,955
TOTAL SINGAPORE.....		<u>17,153,085</u>
SPAIN — (2.3%)		
Acciona SA.....	7,364	952,568
# ACS Actividades de Construccion y Servicios SA.....	16,242	640,894
Ω Aena SME SA.....	13,339	2,359,765
Amadeus IT Group SA.....	84,138	5,896,422
Endesa SA.....	100,465	1,990,408
Ferrovial SE.....	44,018	1,678,636
Industria de Diseno Textil SA.....	196,125	8,385,788
Repsol SA.....	533,466	7,878,376
Telefonica SA.....	1,969,495	8,013,546
TOTAL SPAIN.....		<u>37,796,403</u>
SWEDEN — (2.6%)		
AddTech AB, Class B.....	79,454	1,639,113
Atlas Copco AB, Class A.....	569,233	9,084,625
Atlas Copco AB, Class B.....	327,663	4,537,461
# Avanza Bank Holding AB.....	40,384	811,212
Axfood AB.....	37,200	940,002
Beijer Ref AB.....	93	1,266
Epiroc AB, Class A.....	133,951	2,366,747
Epiroc AB, Class B.....	80,900	1,261,384
# H & M Hennes & Mauritz AB, Class B.....	182,043	2,568,398
Indutrade AB.....	90,724	2,204,056
Lagercrantz Group AB, Class B.....	37,204	486,395
Lifco AB, Class B.....	25,965	626,455
* Millicom International Cellular SA, SDR.....	28,905	495,852
Sectra AB, Class B.....	40,431	753,086
SSAB AB, Class B.....	23,620	180,420
Sweco AB, Class B.....	51,451	603,099
Tele2 AB, Class B.....	223,821	1,908,305
Telefonaktiebolaget LM Ericsson, Class B.....	269,709	1,495,125
# Telia Co. AB.....	291,840	752,706
Volvo AB, Class A.....	54,973	1,351,519
Volvo AB, Class B.....	410,093	9,828,010
TOTAL SWEDEN.....		<u>43,895,236</u>
SWITZERLAND — (8.0%)		
Accelleron Industries AG.....	8,256	264,191
EMS-Chemie Holding AG.....	409	308,760
Geberit AG.....	14,079	8,104,266
Kuehne & Nagel International AG.....	24,938	8,450,980
Nestle SA.....	361,051	41,141,952
Partners Group Holding AG.....	7,501	10,120,161
Roche Holding AG.....	7,170	2,171,990
Roche Holding AG.....	167,805	47,776,828
Schindler Holding AG.....	1,147	273,033
SGS SA.....	57,700	5,331,816
Sika AG.....	862	237,962
Sonova Holding AG.....	16,908	5,403,738

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
Straumann Holding AG.....	8,351	\$ 1,268,528
Swisscom AG.....	1,001	598,882
Ω VAT Group AG.....	6,795	3,163,268
TOTAL SWITZERLAND.....		<u>134,616,355</u>
UNITED KINGDOM — (12.6%)		
Admiral Group PLC.....	94,186	2,994,844
Ω Airtel Africa PLC.....	192,965	274,047
Ashtead Group PLC.....	224,550	14,683,749
AstraZeneca PLC, Sponsored ADR.....	68,807	4,585,298
Ω Auto Trader Group PLC.....	383,457	3,527,758
B&M European Value Retail SA.....	461,205	3,022,607
BP PLC, Sponsored ADR.....	725,548	25,466,735
BP PLC.....	165,519	966,700
BT Group PLC.....	2,677,069	3,792,688
Burberry Group PLC.....	192,103	3,164,306
Centrica PLC.....	3,492,389	6,111,852
Compass Group PLC.....	125,938	3,468,805
Diageo PLC, Sponsored ADR.....	100,847	14,555,247
Diageo PLC.....	80,730	2,915,795
*†† Evraz PLC.....	188,057	0
Experian PLC.....	211,338	8,796,393
Glencore PLC.....	1,450,930	7,676,810
GSK PLC.....	1,144,717	22,639,903
Howden Joinery Group PLC.....	331,968	3,361,801
Imperial Brands PLC.....	492,449	11,821,301
Intertek Group PLC.....	77,727	4,411,836
JD Sports Fashion PLC.....	1,189,909	1,758,345
Legal & General Group PLC.....	1,176,670	3,784,691
Man Group PLC.....	82,691	247,226
Next PLC.....	63,730	6,803,593
# RELX PLC, Sponsored ADR.....	334,644	13,837,529
RELX PLC.....	74,172	3,060,664
Rentokil Initial PLC.....	47,084	242,471
Rightmove PLC.....	343,382	2,430,174
Rio Tinto PLC, Sponsored ADR.....	2,921	202,338
SSE PLC.....	43	916
Unilever PLC, Sponsored ADR.....	520,618	25,348,890
Unilever PLC.....	110,930	5,403,310
TOTAL UNITED KINGDOM.....		<u>211,358,622</u>
UNITED STATES — (0.4%)		
CRH PLC.....	84,212	6,043,053
Ferguson PLC.....	3,389	633,734
TOTAL UNITED STATES.....		<u>6,676,787</u>
TOTAL COMMON STOCKS.....		<u>1,621,867,442</u>
PREFERRED STOCKS — (0.5%)		
GERMANY — (0.5%)		
Bayerische Motoren Werke AG, 9.425%.....	9,114	890,533
Ω Dr Ing hc F Porsche AG, 1.276%.....	9,979	847,237
Sartorius AG, 0.422%.....	6,967	2,541,579
Volkswagen AG, 7.324%.....	31,979	4,112,980
TOTAL GERMANY.....		<u>8,392,329</u>

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
RIGHTS/WARRANTS — (0.0%)		
CANADA — (0.0%)		
* Constellation Software, Inc. Warrants 03/31/2040.....	4,241	\$ 0
SPAIN — (0.0%)		
#* ACS Actividades de Construccion y Servicios SA Rights 02/02/2024.....	16,241	7,442
TOTAL RIGHTS/WARRANTS.....		7,442
TOTAL INVESTMENT SECURITIES		
(Cost \$1,271,273,519).....		1,630,267,213
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (2.6%)		
@§ The DFA Short Term Investment Fund.....	3,823,342	44,228,417
TOTAL INVESTMENTS — (100.0%)		
(Cost \$1,315,501,422)^.....		\$1,674,495,630

As of January 31, 2024, 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.....	15	03/15/24	\$3,605,781	\$3,652,875	\$47,094
Total Futures Contracts.....			<u>\$3,605,781</u>	<u>\$3,652,875</u>	<u>\$47,094</u>

Summary of the Portfolio's investments as of January 31, 2024, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Australia.....	\$ 26,924,311	\$ 87,704,109	—	\$ 114,628,420
Austria.....	—	2,706,531	—	2,706,531
Belgium.....	2,489,696	6,249,199	—	8,738,895
Canada.....	159,933,445	—	—	159,933,445
Denmark.....	—	78,584,642	—	78,584,642
Finland.....	—	16,171,654	—	16,171,654
France.....	2,753,926	167,450,273	—	170,204,199
Germany.....	—	87,748,241	—	87,748,241
Hong Kong.....	—	25,882,306	—	25,882,306
Ireland.....	—	6,179,379	—	6,179,379
Israel.....	440,857	7,245,409	—	7,686,266
Italy.....	6,310,618	29,587,610	—	35,898,228
Japan.....	—	350,646,555	—	350,646,555
Netherlands.....	56,087,733	31,274,202	—	87,361,935
New Zealand.....	—	5,426,056	—	5,426,056
Norway.....	—	10,008,920	—	10,008,920
Portugal.....	—	2,565,282	—	2,565,282
Singapore.....	—	17,153,085	—	17,153,085
Spain.....	—	37,796,403	—	37,796,403
Sweden.....	—	43,895,236	—	43,895,236
Switzerland.....	—	134,616,355	—	134,616,355
United Kingdom.....	83,996,037	127,362,585	—	211,358,622

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
United States.	\$ 6,043,053	\$ 633,734	—	\$ 6,676,787
Preferred Stocks				
Germany.	—	8,392,329	—	8,392,329
Rights/Warrants				
Spain.	—	7,442	—	7,442
Securities Lending Collateral.	—	44,228,417	—	44,228,417
Futures Contracts**.	47,094	—	—	47,094
TOTAL.	\$345,026,770	\$1,329,515,954	—	\$1,674,542,724

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

VA EQUITY ALLOCATION PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(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.....	1,045,689	\$ 38,042,159
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.....	947,800	30,471,783
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	1,139,308	17,214,951
Investment in VA Global Bond Portfolio of DFA Investment Dimensions Group, Inc.....	776,165	16,951,450
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	489,216	10,591,527
Investment in VA Short-Term Fixed Portfolio of DFA Investment Dimensions Group, Inc.....	292,236	9,567,815
Investment in VA Global Bond Portfolio of DFA Investment Dimensions Group, Inc.....	455,222	5,289,677
Investment in VA Global Bond Portfolio of DFA Investment Dimensions Group, Inc.....	296,451	3,975,407
Investment in DFA Real Estate Securities Portfolio of DFA Investment Dimensions Group, Inc.....	57,523	2,150,193
Investment in DFA International Real Estate Securities Portfolio of DFA Investment Dimensions Group, Inc.....	212,568	<u>758,867</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$104,812,748)^.....		<u><u>\$135,013,829</u></u>

Summary of the Portfolio's investments as of January 31, 2024, based on their valuation inputs, is located in this report (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>\$135,013,829</u>	<u>—</u>	<u>—</u>	<u>\$135,013,829</u>
TOTAL	<u><u>\$135,013,829</u></u>	<u><u>—</u></u>	<u><u>—</u></u>	<u><u>\$135,013,829</u></u>

**DFA MN MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS**

January 31, 2024

(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%)			County of Hennepin (GO)		
Buffalo-Hanover-Montrose			Series A		
Independent School District			5.000%, 12/01/24.....	670	\$ 681,434
No. 877 (GO) (SD CRED			5.000%, 12/01/31	1,000	1,057,770
PROG)			County of Hennepin (GO)		
3.000%, 02/01/25	365	\$ 364,389	Series B		
City of Albert Lea (GO) Series			5.000%, 12/01/25	525	546,215
A			County of Olmsted (GO)		
4.000%, 02/01/26	270	276,199	Series A		
City of Blaine (GO) Series A			5.000%, 02/01/24	100	100,000
5.000%, 02/01/25	515	526,209	5.000%, 02/01/25	160	163,324
City of Eden Prairie (GO)			County of Polk (GO) Series B		
Series A			5.000%, 02/01/24	200	200,000
4.000%, 02/01/25	345	348,290	Eden Prairie Independent		
City of Lakeville (GO) Series			School District No. 272		
B			(GO) (SD CRED PROG)		
5.000%, 02/01/24	580	580,000	Series A		
City of Lakeville (GO) Series			5.000%, 02/01/25	160	163,308
C			Edina Independent School		
5.000%, 02/01/24	90	90,000	District No. 273 (GO) (SD		
City of Minneapolis (GO)			CRED PROG) Series B		
5.000%, 12/01/24	760	772,970	5.000%, 02/01/24	200	200,000
5.500%, 12/01/24	310	316,552	Fosston Independent School		
4.000%, 12/01/25	290	296,576	District No. 601 (GO) (SD		
3.000%, 12/01/27	1,450	1,448,470	CRED PROG)		
City of Minneapolis/St. Paul			4.000%, 02/01/25	550	555,191
Housing & Redevelopment			Hawley Independent School		
Authority (RB)			District No. 150 (GO) (SD		
5.000%, 11/15/26	230	242,981	CRED PROG) Series A		
City of Red Wing (GO) Series			5.000%, 02/01/25	100	101,988
A			Hermantown Independent		
4.000%, 02/01/26	700	714,294	School District No. 700		
City of Richfield (GO) Series A			(GO) (SD CRED PROG)		
3.000%, 02/01/24	255	255,000	Series A		
City of St. Cloud (GO) Series			4.000%, 02/01/24	250	250,000
A			Housing & Redevelopment		
3.000%, 02/01/24	450	450,000	Authority of The City of St.		
City of St. Cloud (RB) Series			Paul Minnesota (RB) Series		
B			A		
5.000%, 05/01/24	185	185,610	5.000%, 07/01/32	250	254,702
City of St. Paul (GO) Series A			Lakeville Independent School		
5.000%, 09/01/24	690	697,647	District No. 194 (GO) (SD		
City of St. Paul (GO) Series C			CRED PROG) Series B		
5.000%, 02/01/25	400	407,913	4.000%, 02/01/26	365	373,452
City of St. Paul Sales & Use			Lakeville Independent School		
Tax Revenue (RB) Series G			District No. 194 (GO) (SD		
5.000%, 11/01/30	150	151,934	CRED PROG) Series C		
City of Waconia (GO) Series A			5.000%, 02/01/26	500	521,027
3.000%, 02/01/26	820	820,478	Metropolitan Council (GO)		
County of Hennepin (GO)			Series C		
Series C			5.000%, 12/01/26	200	213,180
5.000%, 12/15/25	425	442,590			

DFA MN MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MINNESOTA — (Continued)			MINNESOTA — (Continued)		
Minneapolis Special School			Sartell-St. Stephen		
District No. 1 (GO) (SD			Independent School District		
CRED PROG) Series B			No. 748 (GO) (SD CRED		
5.000%, 02/01/25	165	\$168,395	PROG) Series A		
Minneapolis Special School			5.000%, 02/01/24	40	\$ 40,000
District No. 1 (COP) (SD			Southern Minnesota Municipal		
CRED PROG) Series C			Power Agency (RB) Series		
5.000%, 02/01/25	500	510,189	A		
Minnesota Higher Education			5.000%, 01/01/35	150	155,443
Facilities Authority (RB)			St. Clair Independent School		
Series 8-G			District No. 75 (GO) (SD		
5.000%, 12/01/25	200	207,246	CRED PROG) Series A		
Minnesota Municipal Power			4.000%, 02/01/25	360	363,115
Agency (RB)			St. Louis Park Independent		
5.000%, 10/01/28	145	146,692	School District No. 283		
Minnesota Public Facilities			(GO) (SD CRED PROG)		
Authority State Revolving			Series A		
Fund (RB) Series A			5.000%, 02/01/24	280	280,000
5.000%, 03/01/24	120	120,186	St. Paul Independent School		
Minnesota State Colleges &			District No. 625 (GO) (SD		
Universities Foundation			CRED PROG) Series A		
(RB) Series A			5.000%, 02/01/25	505	514,790
5.000%, 10/01/24	300	303,526	State of Minnesota (GO)		
Morris Area Schools			Series A		
Independent School District			5.000%, 08/01/24	330	333,365
No. 2769 (GO) (SD CRED			5.000%, 09/01/24	570	576,811
PROG) Series A			5.000%, 10/01/24	245	248,366
4.000%, 02/01/24	300	300,000	5.000%, 08/01/25	705	727,789
North Branch Independent			5.000%, 10/01/25	150	155,446
School District No. 138			5.000%, 08/01/26	740	763,086
(GO) (SD CRED PROG)			5.000%, 08/01/27	365	368,336
Series A			5.000%, 08/01/32	175	176,263
5.000%, 02/01/25	200	204,076	State of Minnesota (GO)		
North St.			Series B		
Paul-Maplewood-Oakdale			5.000%, 08/01/24	200	202,039
Independent School District			5.000%, 10/01/26	90	95,536
No. 622 (GO) (SD CRED			State of Minnesota (GO)		
PROG) Series A			Series D		
3.000%, 02/01/24	255	255,000	5.000%, 08/01/24	1,015	1,025,348
Red Rock Central			5.000%, 08/01/25	490	505,839
Independent School District			5.000%, 08/01/26	425	449,320
No. 2884 (GO) (SD CRED			Stillwater Independent School		
PROG) Series A			District No. 834 (GO) (SD		
4.000%, 02/01/26	215	219,390	CRED PROG) Series A		
Rosemount-Apple			5.000%, 02/01/25	125	127,547
Valley-Eagan Independent			University of Minnesota (RB)		
School District No. 196			Series B		
(GO) (SD CRED PROG)			5.000%, 10/01/25	790	817,376
Series A			4.000%, 01/01/30	300	300,142
5.000%, 02/01/25	550	561,262	Western Minnesota Municipal		
			Power Agency (RB) Series		
			A		
			5.000%, 01/01/25	225	229,192
			5.000%, 01/01/26	345	359,468

DFA MN MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>
MINNESOTA — (Continued)		
Westonka Independent School District No. 277 (GO) (SD CRED PROG) Series A 5.000%, 02/01/25	250	\$ 254,822
White Bear Lake Independent School District No. 624 (GO) (SD CRED PROG) Series A 4.000%, 02/01/26	200	204,553
Windom Independent School District No. 177 (GO) (SD CRED PROG) Series A 5.000%, 02/01/25	1,050	<u>1,071,084</u>
TOTAL MUNICIPAL BONDS (Cost \$28,297,910).....		<u>28,110,731</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$28,297,910)^^.....		<u>\$28,110,731</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$28,110,731	—	\$28,110,731
TOTAL.....	—	\$28,110,731	—	\$28,110,731

DFA CALIFORNIA MUNICIPAL REAL RETURN PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (99.6%)			CALIFORNIA — (Continued)		
CALIFORNIA — (99.6%)			California State Public Works		
Alameda County Joint			Board (RB) Series C		
Powers Authority (RB)			5.000%, 08/01/25	730	\$ 753,054
Series A			California State Public Works		
5.000%, 12/01/25	2,000	\$2,082,641	Board (RB) Series D		
5.000%, 12/01/30	1,585	1,585,000	5.000%, 11/01/26	25	26,551
Albany Unified School District			5.000%, 05/01/28	1,000	1,098,923
(GO)			California State University		
5.000%, 08/01/25	255	263,433	(RB) Series A		
Anaheim Public Financing			□ 5.000%, 11/01/39		
Authority (RB) Series A			(Pre-refunded @ \$100,		
□ 5.000%, 05/01/39			11/1/24).....	300	304,795
(Pre-refunded @ \$100,			California State University		
5/1/24).....	2,000	2,009,830	(RB) Series A		
Cajon Valley Union School			□ 5.000%, 11/01/26		
District (GO)			(Pre-refunded @ \$100,		
5.000%, 08/01/24	350	353,534	11/1/24).....	1,095	1,112,503
California Health Facilities			3.375%, 11/01/29	3,500	3,524,270
Financing Authority (RB)			□ 5.000%, 11/01/30		
5.000%, 11/15/29	935	970,683	(Pre-refunded @ \$100,		
5.000%, 02/01/34	1,000	1,058,257	11/1/24).....	3,000	3,047,954
California Health Facilities			□ 5.000%, 11/01/31		
Financing Authority (RB)			(Pre-refunded @ \$100,		
Series A			11/1/24).....	3,760	3,820,102
5.000%, 02/01/28	1,500	1,532,188	California Statewide		
California Infrastructure &			Communities Development		
Economic Development			Authority (RB) Series A		
Bank (RB) (AMBAC)			4.000%, 06/01/25	1,175	1,191,081
Series A			5.000%, 03/01/27	625	647,003
□ 5.000%, 07/01/36			Carlsbad Unified School		
(Pre-refunded @ \$100,			District (GO)		
1/1/28).....	115	126,610	5.000%, 08/01/26	310	328,666
California Municipal Finance			Carlsbad Unified School		
Authority (RB) Series A			District (COP)		
5.000%, 02/01/30	200	217,124	4.000%, 10/01/27	100	104,953
□ 5.000%, 02/01/46			4.000%, 10/01/28	100	106,501
(Pre-refunded @ \$100,			4.000%, 10/01/29	55	59,459
2/1/25).....	600	611,870	Centinela Valley Union High		
California State Public Works			School District (GO) Series		
Board (RB) Series C			C		
5.000%, 11/01/24	1,085	1,101,131	□ 5.000%, 08/01/35		
5.000%, 11/01/25	2,180	2,261,693	(Pre-refunded @ \$100,		
4.000%, 11/01/30	750	775,096	8/1/24).....	1,675	1,692,078
California State Public Works			Chabot-Las Positas		
Board (RB) Series D			Community College District		
5.000%, 11/01/24	1,640	1,664,382	(GO)		
California State Public Works			4.000%, 08/01/34	1,000	1,020,511
Board (RB) Series A			Chabot-Las Positas		
5.000%, 02/01/25	1,500	1,530,417	Community College District		
5.000%, 02/01/28	160	174,854	(GO) Series C		
5.000%, 09/01/28	2,155	2,176,394	5.000%, 08/01/25	690	713,744

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	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Chino Valley Unified School District (GO) Series C 4.000%, 08/01/27	350	\$ 367,064	City of San Francisco Public Utilities Commission Water Revenue (RB) Series D 5.000%, 11/01/25	305	\$ 317,491
Chula Vista Elementary School District (GO) Series B 5.000%, 08/01/24	805	813,208	5.000%, 11/01/26	215	229,816
City & County of San Francisco (COP) 5.000%, 04/01/25	410	420,283	City of San Mateo (ST) (BAM) 5.000%, 09/01/29	400	439,913
City & County of San Francisco (GO) Series A 5.000%, 06/15/24	800	806,295	Contra Costa Transportation Authority Sales Tax Revenue (RB) Series A 5.000%, 03/01/24	2,800	2,804,266
City & County of San Francisco (GO) Series C 4.000%, 06/15/29	1,500	1,505,101	5.000%, 03/01/32	640	657,706
City of Grover Beach (GO) 5.000%, 09/01/26	345	365,922	County of Los Angeles (RN) 5.000%, 06/28/24	5,675	5,718,964
City of Long Beach Airport System Revenue (RB) (AGM) Series A 5.000%, 06/01/29	225	254,395	County of Riverside (RN) 5.000%, 06/28/24	2,155	2,171,695
City of Los Angeles (RN) 5.000%, 06/27/24	9,000	9,069,370	County of Riverside (GO) Series A 3.875%, 10/18/24	2,000	2,009,943
City of Los Angeles Department of Airports (RB) Series I 5.000%, 05/15/25	910	936,491	County of Santa Cruz (RN) 5.000%, 07/05/24	3,500	3,528,420
City of Los Angeles Wastewater System Revenue (RB) Series B 5.000%, 06/01/35	1,305	1,341,182	Davis Joint Unified School District (COP) (AGM) 4.000%, 08/01/27	1,625	1,652,078
City of Pittsburg Water Revenue (RB) Series A 5.000%, 08/01/24	275	277,600	Dublin Unified School District (GO) 5.000%, 08/01/26	1,630	1,646,753
City of Rancho Cordova (ST) 5.000%, 09/01/26	205	215,125	Dublin Unified School District (GO) Series A-2 5.000%, 08/01/24	990	1,000,781
City of Riverside Electric Revenue (RB) Series A 5.000%, 10/01/26	700	746,787	East Bay Municipal Utility District Wastewater System Revenue (RB) Series B 5.000%, 06/01/27	100	108,623
City of San Francisco Public Utilities Commission Water Revenue (RB) Series A 4.000%, 11/01/30	2,625	2,709,307	5.000%, 06/01/28	125	139,197
□ 5.000%, 11/01/45 (Pre-refunded @ \$100, 11/1/24).....	1,400	1,422,378	East Side Union High School District (GO) (BAM) 5.000%, 08/01/25	1,150	1,188,886
City of San Francisco Public Utilities Commission Water Revenue (RB) Series C 5.000%, 11/01/43 (Pre-refunded @ \$100, 11/1/24).....	2,775	2,817,289	East Side Union High School District (GO) 5.000%, 08/01/27	305	332,687
			5.000%, 08/01/28	315	352,237
			East Side Union High School District (GO) Series B 5.000%, 08/01/33	975	1,011,810
			El Dorado Irrigation District (RB) (AGM) Series A □ 5.000%, 03/01/34 (Pre-refunded @ \$100, 3/1/24).....	385	385,618
			El Monte Union High School District (GO) 5.000%, 06/01/24	270	271,793

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	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Elsinore Valley Municipal			Los Angeles Community		
Water District Financing			College District (GO)		
Authority (RB) Series A			Series A		
5.000%, 07/01/24	410	\$ 413,615	□ 4.000%, 08/01/32		
Foothill-De Anza Community			(Pre-refunded @ \$100,		
College District (GO)			8/1/24).....	945	\$ 950,610
□ 5.000%, 08/01/26			Los Angeles County		
(Pre-refunded @ \$100,			Metropolitan Transportation		
8/1/23).....	550	555,744	Authority Sales Tax		
Golden State Tobacco			Revenue (RB) Series A		
Securitization Corp. (RB)			5.000%, 07/01/24	1,100	1,109,972
(ST APPROP) Series A			Los Angeles County		
□ 5.000%, 06/01/45			Metropolitan Transportation		
(Pre-refunded @ \$100,			Authority Sales Tax		
6/1/25).....	4,770	4,908,398	Revenue (RB) Series A		
Goleta Water District (RB)			5.000%, 07/01/24.....	1,060	1,069,609
Series A			4.000%, 07/01/34	1,195	1,197,471
5.000%, 09/01/24	115	116,268	Los Angeles County Public		
Hacienda La Puente Unified			Works Financing Authority		
School District (GO) Series			(RB) Series A		
A			5.000%, 12/01/33	500	506,421
5.000%, 08/01/24	825	834,106	Los Angeles County Public		
Hayward Area Recreation &			Works Financing Authority		
Park District (GO) Series B			(RB) Series B		
5.000%, 08/01/24	315	318,258	5.000%, 12/01/31	1,295	1,346,834
Indio Finance Authority (RB)			Los Angeles County Public		
(BAM) Series A			Works Financing Authority		
5.000%, 11/01/28	265	293,740	(RB) Series F		
Inglewood Unified School			5.000%, 12/01/24	270	275,100
District (GO) (AGM) Series			5.000%, 12/01/25	260	271,361
A			Los Angeles Department of		
4.000%, 08/01/24	555	557,256	Water & Power (RB)		
Kern High School District			Series C		
(GO) Series A			5.000%, 07/01/29	1,000	1,007,699
5.000%, 08/01/25	130	134,590	Los Angeles Department of		
Kern High School District			Water & Power (RB)		
(GO) Series E			Series B		
4.000%, 08/01/24	200	201,207	5.000%, 07/01/24.....	1,820	1,835,668
Livermore-Amador Valley			5.000%, 07/01/26	750	794,913
Water Management			5.000%, 07/01/29	365	391,750
Agency (RB)			Los Angeles Department of		
4.000%, 08/01/24	750	753,676	Water & Power Water		
4.000%, 08/01/25	390	396,811	System Revenue (RB)		
Lodi Unified School District			Series A		
(GO)			5.000%, 07/01/24.....	450	453,893
5.000%, 08/01/28	500	555,485	5.000%, 07/01/25	50	51,601
Long Beach Community			5.000%, 07/01/33	1,465	1,530,313
College District (GO)			Los Angeles Unified School		
Series D			District (GO)		
4.000%, 08/01/24	500	502,475	5.000%, 07/01/25	1,400	1,445,410
			Los Angeles Unified School		
			District (GO) Series A		
			5.000%, 07/01/24	635	640,362
			5.000%, 07/01/25	390	402,650
			5.000%, 07/01/26	890	942,221

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	<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 District (GO) Series B-1 5.000%, 07/01/27	300	\$ 325,726	Municipal Improvement Corp. of Los Angeles (RB) Series B		
Los Angeles Unified School District (GO) Series C 5.000%, 07/01/27	2,615	2,655,775	□ 5.000%, 11/01/29	1,085	\$1,090,197
5.000%, 07/01/29	2,000	2,014,075	Municipal Improvement Corp. of Los Angeles (RB) Series A		
4.000%, 07/01/31	2,500	2,505,877	5.000%, 11/01/24	505	512,771
Los Angeles Unified School District (COP) Series A 5.000%, 10/01/24	200	202,562	Murrieta Valley Unified School District (GO) (AGM)		
Manteca Unified School District (GO) Series B 5.000%, 08/01/24	250	252,735	5.000%, 09/01/24	280	283,314
5.000%, 08/01/25	275	284,792	New Haven Unified School District (GO)		
Marin Community College District (GO)			5.000%, 08/01/26	340	360,642
□ 4.000%, 08/01/27			Norman Y Mineta San Jose International Airport SJC (RB) Series C		
(Pre-refunded @ \$100, 8/1/25).....	1,335	1,362,256	5.000%, 03/01/30	750	751,414
□ 3.500%, 08/01/35			North Lake Tahoe Public Financing Authority (RB)		
(Pre-refunded @ \$100, 8/1/25).....	1,250	1,263,462	5.000%, 12/01/27	150	163,938
□ 3.500%, 08/01/38			5.000%, 12/01/28	175	195,770
(Pre-refunded @ \$100, 8/1/25).....	1,750	1,768,846	Northern California Transmission Agency (RB) Series A		
Millbrae Public Financing Authority (RB)			5.000%, 05/01/24	500	502,270
5.000%, 12/01/25	390	405,760	Northern Humboldt Union High School District (GO)		
5.000%, 12/01/26	265	282,838	4.000%, 08/01/25	120	122,025
5.000%, 12/01/27	385	420,774	Oakland Unified School District/Alameda County (GO) (AGM)		
Modesto Irrigation District (RB) Series B 5.000%, 10/01/24	650	658,284	5.000%, 08/01/25	1,075	1,110,549
Montebello Unified School District (GO) (BAM) Series A			Oakland Unified School District/Alameda County (GO)		
5.000%, 08/01/28	680	749,658	5.000%, 08/01/28	330	349,126
Morongo Unified School District (GO) Series A			Oakland Unified School District/Alameda County (GO) Series A		
5.000%, 08/01/25	20	20,661	5.000%, 08/01/25	200	206,078
5.000%, 08/01/26	280	296,510	5.000%, 08/01/28	1,000	1,033,702
5.000%, 08/01/27	130	140,980	Orange County Sanitation District (RB) Series A		
Mount Diablo Unified School District (GO) Series B 5.000%, 08/01/27	250	272,167	5.000%, 02/01/33	890	931,846
Mount Diablo Unified School District (GO) Series G 3.000%, 08/01/24	130	129,887	5.000%, 02/01/35	1,000	1,009,288
Municipal Improvement Corp. of Los Angeles (RB) Series A			Pacific Grove Unified School District (GO)		
5.000%, 05/01/25	335	343,931	3.000%, 08/01/26	210	210,866
			Palm Springs Financing Authority (RB)		
			5.000%, 11/01/25	275	285,544

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	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Palomar Community College District (GO)			San Diego Unified School District (GO) Series G		
□ 5.000%, 05/01/31 (Pre-refunded @ \$100, 5/1/25).....	595	\$ 611,454	5.000%, 07/01/25	900	\$ 929,192
Peralta Community College District (GO) Series A			San Diego Unified School District (GO) Series R-5	250	264,971
5.000%, 08/01/25	700	708,312	5.000%, 07/01/26		
5.000%, 08/01/29	1,930	1,944,118	San Diego Unified School District (RN) Series A	920	927,163
Pleasanton Unified School District (GO)			5.000%, 06/28/24		
5.000%, 08/01/24	560	565,931	San Diego Unified School District (GO) (AGM) Series F-1		
Pomona Unified School District (GO)			5.250%, 07/01/27.....	475	519,563
5.000%, 08/01/29	350	397,638	San Dieguito Union High School District (GO) Series B-2		
Reed Union School District (GO)			□ 4.000%, 08/01/33 (Pre-refunded @ \$100, 8/1/25).....	1,820	1,855,006
4.000%, 08/01/26	250	258,853	San Francisco City & County Public Utilities Commission Wastewater Revenue (RB) Series A		
Rialto Unified School District (GO)			5.000%, 10/01/31	1,000	1,037,398
5.000%, 08/01/24	260	262,689	San Francisco Community College District (GO)	1,390	1,401,144
Rio Elementary School District Community Facilities District (ST)			5.000%, 06/15/24		
□ 5.000%, 09/01/28 (Pre-refunded @ \$100, 9/1/24).....	1,000	1,011,950	San Francisco Unified School District (GO) Series A	835	860,355
Ross Valley Public Financing Authority (RB)			5.000%, 06/15/25		
5.000%, 01/01/25	410	417,192	San Francisco Unified School District (GO) Series B	1,500	1,590,597
Sacramento City Unified School District (GO) (BAM)			4.000%, 06/15/28		
5.000%, 07/01/28	500	551,962	San Francisco Unified School District (GO) Series C	1,180	1,184,638
Sacramento County Sanitation Districts Financing Authority (RB) Series A			5.000%, 06/15/28	1,160	1,288,921
5.000%, 12/01/35	1,000	1,004,519	San Francisco Unified School District (GO) Series FC		
San Diego Association of Governments (RB) Series A			5.000%, 06/15/28	2,570	2,588,412
□ 5.000%, 11/15/25 (Pre-refunded @ \$100, 11/15/24).....	570	578,689	San Gabriel Unified School District (GO) Series A		
San Diego County Water Authority (RB)			5.000%, 08/01/25	250	258,267
5.000%, 05/01/24	1,655	1,663,755	San Joaquin Hills Transportation Corridor Agency (RB) Series A		
San Diego County Water Authority (RB) Series A			□ 5.000%, 01/15/50 (Pre-refunded @ \$100, 1/15/25).....	4,065	4,145,122
5.000%, 05/01/26	250	264,051	San Jose Evergreen Community College District (GO) Series C		
5.000%, 05/01/27	115	124,845	5.000%, 09/01/24	390	395,044
San Diego Unified School District (GO) Series F2					
5.000%, 07/01/24	1,740	1,754,620			

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	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
San Luis Obispo County			5.000%, 08/01/26	250	\$ 264,741
Financing Authority (RB)			Silicon Valley Clean Water		
Series A			(RB)		
5.000%, 11/15/24	250	\$ 254,023	□ 5.000%, 02/01/39		
5.000%, 11/15/25	560	582,015	(Pre-refunded @ \$100,		
San Mateo County			2/1/24).....	595	595,000
Community College District			Simi Valley Unified School		
(GO) Series B			District (GO) Series C		
5.000%, 09/01/28	150	168,076	5.000%, 08/01/24	1,015	1,025,499
San Mateo County Transit			Southern California Public		
District (RB) Series A			Power Authority (RB)		
5.000%, 06/01/29	1,570	1,618,932	Series 1		
San Mateo Union High			5.000%, 07/01/24	300	302,496
School District (GO) Series			Southern California Public		
B			Power Authority (RB)		
4.000%, 09/01/29	1,105	1,145,116	Series A		
San Mateo Union High			5.000%, 07/01/30	930	937,083
School District (GO) Series			5.000%, 07/01/31	4,020	4,048,954
C			Southwestern Community		
4.000%, 09/01/26	320	332,522	College District (GO)		
San Rafael City High School			Series B		
District (GO) Series B			4.000%, 08/01/25	260	264,387
5.000%, 08/01/27	145	157,603	State Center Community		
San Ramon Valley Unified			College District (GO)		
School District (GO)			Series C		
□ 4.000%, 08/01/33			5.000%, 08/01/24	785	793,665
(Pre-refunded @ \$100,			State of California (GO)		
8/1/25).....	830	846,210	5.000%, 04/01/24	2,900	2,909,439
San Ysidro School District			5.000%, 09/01/24.....	4,165	4,215,253
(GO) (AGM) Series B			5.000%, 10/01/24.....	7,105	7,203,547
5.000%, 08/01/25	575	592,220	4.000%, 11/01/24	3,570	3,600,088
Santa Ana College			5.000%, 11/01/24	875	888,791
Improvement District #1			5.000%, 12/01/24	1,540	1,567,173
Rancho Santiago			5.500%, 02/01/25	1,080	1,108,244
Community College District			5.000%, 05/01/25	2,970	2,984,519
(GO) Series A			5.000%, 09/01/25.....	3,200	3,312,280
□ 5.000%, 08/01/39			5.000%, 10/01/25	2,000	2,025,301
(Pre-refunded @ \$100,			5.000%, 11/01/25	1,245	1,245,564
8/1/24).....	685	691,984	5.000%, 12/01/25	1,000	1,041,321
Santa Clara Valley			5.000%, 08/01/26.....	5,195	5,490,984
Transportation Authority			3.500%, 08/01/27	5,905	6,052,818
(RB) Series A			5.000%, 08/01/27	950	980,798
5.000%, 04/01/24	1,395	1,399,749	5.000%, 11/01/27	245	266,326
5.000%, 06/01/26	420	444,380	5.000%, 04/01/28	1,685	1,852,446
Santa Maria Joint Union High			5.000%, 08/01/28	2,085	2,309,800
School District (GO)			5.000%, 10/01/32	720	727,135
□ 4.000%, 08/01/37			5.000%, 04/01/33	2,530	2,534,998
(Pre-refunded @ \$100,			5.000%, 10/01/33	1,000	1,001,975
8/1/24).....	2,000	2,011,083	5.000%, 10/01/35	2,000	2,079,329
Santee School District (GO)			4.000%, 11/01/35	1,000	1,036,751
5.000%, 08/01/24	290	292,957	State of California (GO)		
Scotts Valley Unified School			Series C		
District (GO) Series B			5.000%, 12/01/27	1,230	1,339,586
4.000%, 08/01/24	150	150,706	State of California (GO)		
4.000%, 08/01/25	365	371,428	(AMBAC)		
			5.000%, 02/01/27	810	866,767

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	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
State of California			University of California (RB)		
Department of Water			Series BS		
Resources (RB) Series AS			5.000%, 05/15/26	2,250	\$ 2,369,813
5.000%, 12/01/24	1,490	\$1,517,278	University of California (RB)		
State of California			Series AM		
Department of Water			5.000%, 05/15/27	495	497,659
Resources (RB) Series BB			University of California (RB)		
5.000%, 12/01/25	125	130,393	Series AR		
Stockton Unified School			5.000%, 05/15/32	1,445	1,520,179
District (GO)			University of California (RB)		
5.000%, 08/01/26	2,880	3,017,464	Series BN		
Stockton Unified School			5.000%, 05/15/24	7,010	7,051,291
District (GO) Series A			Washington Union School		
5.000%, 07/01/24	335	337,634	District/Monterey County		
Stockton Unified School			(GO)		
District (GO) Series B			5.000%, 08/01/27	135	146,403
5.000%, 08/01/26	300	317,167	West Valley-Mission		
Stockton Unified School			Community College District		
District (GO) Series C			(GO) Series B		
5.000%, 08/01/25	735	757,666	5.000%, 08/01/27	220	239,816
Sweetwater Union High			Western Placer Unified		
School District (GO) (BAM)			School District (RN)		
5.000%, 08/01/26	275	277,378	6.250%, 06/28/24	750	<u>759,527</u>
5.000%, 08/01/28	2,000	2,016,996	TOTAL MUNICIPAL BONDS		
Sylvan Union School District			(Cost \$275,707,100).....		<u>275,557,481</u>
(GO) Series C			COMMERCIAL PAPER — (0.4%)		
5.000%, 08/01/25	380	392,566	California Statewide		
Tahoe-Truckee Unified			Communities Development		
School District (GO) Series			Authority		
C			(r) 3.550%, 03/13/24.....	1,000	<u>1,000,096</u>
5.000%, 08/01/26	100	106,021	TOTAL INVESTMENTS — (100.0%)		
Torrance Unified School			(Cost \$276,707,100)^.....		<u>\$276,557,577</u>
District (GO)					
4.000%, 08/01/33	2,030	2,036,029			
Ukiah Public Financing					
Authority (RB)					
4.000%, 04/01/28	425	441,626			

As of January 31, 2024, 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.....	3.204%	Fixed	CPI	Maturity	USD 6,000,000	11/16/27	—	—	\$ 92,444	\$ 92,444
Bank of America Corp.....	3.075%	Fixed	CPI	Maturity	USD 12,000,000	02/23/24	—	—	27,955	27,955
Bank of America Corp.....	3.020%	Fixed	CPI	Maturity	USD 9,000,000	12/30/25	—	—	285,269	285,269
Bank of America Corp.....	2.940%	Fixed	CPI	Maturity	USD 5,000,000	10/19/26	—	—	189,854	189,854
Bank of America Corp.....	2.915%	Fixed	CPI	Maturity	USD 5,000,000	12/09/27	—	—	150,185	150,185
Bank of America Corp.....	2.910%	Fixed	CPI	Maturity	USD 4,000,000	01/05/29	—	—	79,300	79,300

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.....	2.847%	Fixed	CPI	Maturity	USD 5,000,000	12/27/27	—	—	\$ 146,349	\$ 146,349
Bank of America Corp.....	2.827%	Fixed	CPI	Maturity	USD 4,000,000	01/11/28	—	—	108,220	108,220
Bank of America Corp.....	2.737%	Fixed	CPI	Maturity	USD 10,000,000	08/05/26	—	—	598,599	598,599
Bank of America Corp.....	2.581%	Fixed	CPI	Maturity	USD 4,000,000	06/18/28	—	—	293,997	293,997
Bank of America Corp.....	2.578%	Fixed	CPI	Maturity	USD 5,000,000	07/15/29	—	—	340,520	340,520
Bank of America Corp.....	2.497%	Fixed	CPI	Maturity	USD 10,000,000	06/28/29	—	—	776,402	776,402
Bank of America Corp.....	2.419%	Fixed	CPI	Maturity	USD 7,000,000	08/29/24	—	—	10,798	10,798
Bank of America Corp.....	2.367%	Fixed	CPI	Maturity	USD 6,000,000	07/17/25	—	—	511,034	511,034
Bank of America Corp.....	2.339%	Fixed	CPI	Maturity	USD 8,000,000	07/26/24	—	—	18,717	18,717
Bank of America Corp.....	2.317%	Fixed	CPI	Maturity	USD 6,000,000	05/09/25	—	—	538,127	538,127
Bank of America Corp.....	2.265%	Fixed	CPI	Maturity	USD 7,000,000	02/23/24	—	—	701,772	701,772
Bank of America Corp.....	2.169%	Fixed	CPI	Maturity	USD 6,000,000	07/18/24	—	—	26,255	26,255
Bank of America Corp.....	2.065%	Fixed	CPI	Maturity	USD 9,000,000	12/12/26	—	—	980,913	980,913
Bank of America Corp.....	2.030%	Fixed	CPI	Maturity	USD 15,000,000	01/16/25	—	—	3,208	3,208
Bank of America Corp.....	1.961%	Fixed	CPI	Maturity	USD 4,000,000	12/17/24	—	—	478,661	478,661
Citibank, N.A.....	4.233%	Fixed	CPI	Maturity	USD 12,000,000	03/09/24	—	—	151,855	151,855
Citibank, N.A.....	3.244%	Fixed	CPI	Maturity	USD 4,000,000	02/15/25	—	—	96,771	96,771
Citibank, N.A.....	2.924%	Fixed	CPI	Maturity	USD 5,000,000	09/14/24	—	—	287,960	287,960
Citibank, N.A.....	2.320%	Fixed	CPI	Maturity	USD 12,000,000	06/01/24	—	—	80,377	80,377
Citibank, N.A.....	1.986%	Fixed	CPI	Maturity	USD 6,000,000	02/20/26	—	—	698,684	698,684
Citibank, N.A.....	1.808%	Fixed	CPI	Maturity	USD 4,000,000	07/01/25	—	—	494,308	494,308
Citibank, N.A.....	1.635%	Fixed	CPI	Maturity	USD 4,000,000	07/27/24	—	—	582,253	582,253
Morgan Stanley and Co. International.....	2.740%	Fixed	CPI	Maturity	USD 5,000,000	03/31/24	—	—	7,850	7,850
Total Appreciation.....								\$8,758,637	\$8,758,637	
Bank of America Corp.....	2.261%	Fixed	CPI	Maturity	USD 6,000,000	11/13/24	—	—	(11,153)	(11,153)
Bank of America Corp.....	2.244%	Fixed	CPI	Maturity	USD 5,000,000	11/24/24	—	—	(10,851)	(10,851)
Citibank, N.A.....	2.737%	Fixed	CPI	Maturity	USD 10,000,000	09/21/24	—	—	(24,841)	(24,841)
Citibank, N.A.....	2.657%	Fixed	CPI	Maturity	USD 10,000,000	10/18/24	—	—	(37,733)	(37,733)
Citibank, N.A.....	2.198%	Fixed	CPI	Maturity	USD 7,000,000	12/21/24	—	—	(13,682)	(13,682)
Citibank, N.A.....	2.179%	Fixed	CPI	Maturity	USD 19,000,000	12/18/24	—	—	(34,275)	(34,275)
Citibank, N.A.....	2.163%	Fixed	CPI	Maturity	USD 10,000,000	02/01/25	—	—	(5,325)	(5,325)
Morgan Stanley and Co. International.....	3.875%	Fixed	CPI	Maturity	USD 4,000,000	05/09/25	—	—	(39,505)	(39,505)
Morgan Stanley and Co. International.....	2.173%	Fixed	CPI	Maturity	USD 11,000,000	01/24/25	—	—	(9,663)	(9,663)
Total (Depreciation).....								\$ (187,028)	\$ (187,028)	
Total Appreciation (Depreciation).....								\$8,571,609	\$8,571,609	

DFA CALIFORNIA MUNICIPAL REAL RETURN PORTFOLIO**CONTINUED**

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$275,557,481	—	\$275,557,481
Commercial Paper.....	—	1,000,096	—	1,000,096
Swap Agreements**.....	—	8,571,609	—	8,571,609
TOTAL.....	—	\$285,129,186	—	\$285,129,186

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

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
AGENCY OBLIGATIONS — (8.5%)			AUSTRALIA — (Continued)		
Federal Farm Credit Banks			Macquarie Bank Ltd.		
Funding Corp.			1.125%, 12/15/25. GBP	379	\$ 449,811
2.630%, 08/03/26	67	\$ 64,651	Macquarie Group Ltd.		
Government National Mortgage			0.950%, 05/21/31. EUR	1,971	1,783,602
Association, TBA			National Australia Bank Ltd.,		
3.500%, 02/01/54 TBA...	14,681	13,542,019	SOFR + 0.760%, FRN		
3.000%, 02/20/54 TBA...	38,169	34,092,670	(r) 6.120%, 05/13/25.	1,000	1,002,979
Uniform Mortgage-Backed			National Australia Bank Ltd.,		
Security, TBA			Floating Rate Note, SOFR		
1.500%, 02/01/39 TBA...	20,204	17,664,151	+ 0.860%, FRN		
2.000%, 02/01/39 TBA...	66,416	59,602,703	(r) 6.215%, 06/09/25.	5,835	5,861,802
2.500%, 02/01/39 TBA...	41,280	38,013,075	New South Wales Treasury Corp.		
2.000%, 02/01/54 TBA...	6,483	5,226,648	2.000%, 03/20/31. AUD	8,000	4,507,304
2.500%, 02/01/54 TBA...	51,231	43,076,922	1.500%, 02/20/32. AUD	14,820	7,791,649
3.000%, 02/01/54 TBA...	60,127	<u>52,620,520</u>	2.000%, 03/08/33. AUD	8,000	4,249,290
TOTAL AGENCY			1.750%, 03/20/34. AUD	9,200	4,615,541
OBLIGATIONS.....		<u>263,903,359</u>	4.250%, 02/20/36. AUD	18,900	11,734,347
BONDS — (82.4%)			Queensland Treasury Corp.		
AUSTRALIA — (6.0%)			1.750%, 08/21/31. AUD	4,000	2,196,336
ANZ New Zealand International			1.500%, 08/20/32. AUD	9,700	5,046,773
Ltd.			1.750%, 07/20/34. AUD	34,000	16,977,188
Ω 3.400%, 03/19/24.	2,000	1,994,495	Rio Tinto Alcan, Inc.		
0.375%, 09/17/29. EUR	1,745	1,618,375	5.750%, 06/01/35.	1,000	1,050,664
APA Infrastructure Ltd.			Rio Tinto Finance PLC		
3.500%, 03/22/30. GBP	1,400	1,595,372	4.000%, 12/11/29. GBP	3,500	4,303,833
2.000%, 07/15/30. EUR	1,367	1,332,106	Rio Tinto Finance USA Ltd.		
ASB Bank Ltd.			5.200%, 11/02/40.	3,000	3,055,193
0.500%, 09/24/29. EUR	2,000	1,858,636	South Australian Government		
Bank of New Zealand			Financing Authority		
Ω 3.500%, 02/20/24.	1,750	1,748,172	1.750%, 05/24/32. AUD	29,500	15,728,950
BHP Billiton Finance Ltd.			Treasury Corp. of Victoria		
3.250%, 09/25/24. GBP	1,200	1,501,836	1.500%, 09/10/31. AUD	5,000	2,656,603
1.500%, 04/29/30. EUR	1,000	968,523	4.250%, 12/20/32. AUD	10,800	6,907,020
3.125%, 04/29/33. EUR	3,000	3,147,561	2.250%, 09/15/33. AUD	6,000	3,189,794
Buckeye Partners LP			2.250%, 11/20/34. AUD	51,000	26,180,251
3.950%, 12/01/26.	87	82,541	2.000%, 09/17/35. AUD	21,100	10,281,343
Commonwealth Bank of			Western Australian Treasury		
Australia, Floating Rate			Corp.		
Note, SOFR + 0.400%,			2.000%, 10/24/34. AUD	15,500	7,970,780
FRN			Westpac Securities NZ Ltd.		
(r)Ω 5.722%, 07/07/25.	1,000	997,811	0.100%, 07/13/27. EUR	7,200	<u>6,968,701</u>
FMG Resources August 2006 Pty.			TOTAL AUSTRALIA.....		<u>186,250,349</u>
Ltd.			AUSTRIA — (0.0%)		
Ω 4.500%, 09/15/27.	5,800	5,576,137	JAB Holdings BV		
Ω 5.875%, 04/15/30.	2,000	1,975,181	1.000%, 07/14/31	800	<u>735,886</u>
Ω 4.375%, 04/01/31.	2,100	1,889,986	BELGIUM — (0.4%)		
Glencore Funding LLC			Anheuser-Busch InBev		
#Ω 2.500%, 09/01/30.	3,310	2,860,869	Worldwide, Inc.		
#Ω 2.850%, 04/27/31.	3,000	2,592,994	4.350%, 06/01/40.	7,000	6,485,349

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 SA			6.800%, 05/15/38.....	3,734	\$ 4,107,811
0.250%, 12/11/24..... GBP	4,000	\$ 4,865,916	6.500%, 06/15/38.....	152	163,788
TOTAL BELGIUM.....		<u>11,351,265</u>	TC PipeLines LP		
CANADA — (3.9%)			# 3.900%, 05/25/27.....	2,000	1,918,942
Alimentation Couche-Tard, Inc.			Toronto-Dominion Bank		
Ω 3.550%, 07/26/27.....	1,620	1,558,925	1.952%, 04/08/30..... EUR	13,200	13,068,960
Bank of Montreal			3.200%, 03/10/32.....	4,000	3,525,496
2.500%, 06/28/24.....	700	691,557	3.129%, 08/03/32..... EUR	2,000	2,098,058
1.500%, 12/18/24..... GBP	2,000	2,456,352	TransCanada PipeLines Ltd.		
Bank of Nova Scotia			5.600%, 03/31/34.....	1,000	<u>1,019,244</u>
3.400%, 02/11/24.....	1,545	1,543,852	TOTAL CANADA.....		<u>123,207,372</u>
2.150%, 08/01/31.....	1,000	826,592	DENMARK — (0.0%)		
2.450%, 02/02/32.....	14,891	12,360,180	DSV Finance BV		
Canada Government Bonds			1.375%, 03/16/30 EUR	400	<u>388,882</u>
2.750%, 08/01/24..... CAD	26,000	19,129,324	FINLAND — (0.2%)		
Canada Housing Trust No. 1			Nokia OYJ		
Ω 2.900%, 06/15/24..... CAD	19,650	14,495,209	4.375%, 06/12/27.....	4,350	4,185,937
Canadian Imperial Bank of Commerce			Nordea Bank Abp		
3.100%, 04/02/24.....	3,500	3,485,431	0.500%, 11/02/28..... EUR	1,000	946,391
Canadian Natural Resources Ltd.			OP Corporate Bank PLC		
6.250%, 03/15/38.....	7,295	7,664,864	0.625%, 11/12/29..... EUR	2,750	<u>2,528,788</u>
CI Financial Corp.			TOTAL FINLAND.....		<u>7,661,116</u>
3.200%, 12/17/30.....	7,053	5,683,062	FRANCE — (3.6%)		
CPPIB Capital, Inc.			Airbus SE		
0.375%, 06/20/24..... EUR	600	639,984	2.375%, 04/07/32..... EUR	1,000	1,026,283
Enbridge, Inc.			Banque Federative du Credit Mutuel SA		
3.500%, 06/10/24.....	15	14,883	2.625%, 11/06/29..... EUR	4,500	4,613,662
Fairfax Financial Holdings Ltd.			0.750%, 01/17/30..... EUR	1,200	1,095,477
2.750%, 03/29/28..... EUR	461	473,458	1.250%, 06/03/30..... EUR	1,700	1,584,353
4.850%, 04/17/28.....	1,000	990,300	0.625%, 02/21/31..... EUR	9,900	8,714,944
4.625%, 04/29/30.....	200	192,920	1.125%, 01/19/32..... EUR	2,700	2,425,362
ITC Holdings Corp.			Banque Stellantis France		
3.650%, 06/15/24.....	2,070	2,053,061	SACA		
Magna International, Inc.			Δ 0.000%, 01/22/25..... EUR	3,000	3,132,051
4.375%, 03/17/32..... EUR	1,720	1,983,381	BNP Paribas SA		
Methanex Corp.			1.000%, 06/27/24..... EUR	2,000	2,136,168
# 5.250%, 12/15/29.....	7,600	7,259,617	3.375%, 01/23/26..... GBP	2,782	3,407,492
Nutrien Ltd.			2.100%, 04/07/32..... EUR	1,500	1,433,955
3.000%, 04/01/25.....	40	38,978	BPCE SA		
Ontario Teachers' Finance Trust			#Ω 3.500%, 10/23/27.....	5,000	4,699,080
Ω 1.850%, 05/03/32..... EUR	2,500	2,453,589	#Ω 2.700%, 10/01/29.....	6,626	5,850,816
Province of British			0.625%, 01/15/30..... EUR	500	462,437
# 6.500%, 01/15/26.....	93	96,203	0.250%, 01/14/31..... EUR	5,300	4,624,439
Royal Bank of Canada			2.375%, 04/26/32..... EUR	1,400	1,395,824
1.375%, 12/09/24..... GBP	1,100	1,348,822	Caisse des Depots et Consignations		
2.300%, 11/03/31.....	700	585,896	1.125%, 12/16/24..... GBP	1,000	1,225,525
3.875%, 05/04/32.....	8,000	7,429,640	Credit Agricole SA		
Spectra Energy Partners LP			4.000%, 01/18/33..... EUR	7,500	8,477,169
4.750%, 03/15/24.....	22	21,980	Electricite de France SA		
Suncor Energy, Inc.			Ω 3.625%, 10/13/25.....	40	39,220
5.950%, 12/01/34.....	1,700	1,827,013	6.250%, 05/30/28..... GBP	1,000	1,331,271

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
FRANCE — (Continued)			GERMANY — (Continued)		
5.875%, 07/18/31..... GBP	3,200	\$ 4,187,752	1.375%, 12/09/24..... GBP	2,900	\$ 3,565,320
6.125%, 06/02/34..... GBP	1,500	1,978,813	Landescreditbank		
Ile-de-France Mobilites			Baden-Wuerttemberg		
3.700%, 06/14/38..... EUR	6,000	6,739,873	Foerderbank		
La Poste SA			0.375%, 12/09/24..... GBP	5,600	6,821,607
1.375%, 04/21/32..... EUR	8,500	7,943,644	Mercedes-Benz Finance North		
Orange SA			America LLC		
3.250%, 01/15/32..... GBP	600	690,843	Ω 2.625%, 03/10/30.....	170	151,317
SNCF Reseau			8.500%, 01/18/31.....	187	232,190
5.250%, 01/31/35..... GBP	10,050	13,488,297	Mercedes-Benz Group AG		
Societe Generale SA			1.125%, 08/08/34..... EUR	1,900	1,681,101
#Ω 4.750%, 09/14/28.....	1,000	986,702	Mercedes-Benz International		
2.125%, 09/27/28..... EUR	2,000	2,047,637	Finance BV		
Ω 3.000%, 01/22/30.....	1,400	1,227,641	1.625%, 11/11/24..... GBP	2,400	2,958,031
4.250%, 11/16/32..... EUR	1,000	1,151,400	NRW Bank		
Unibail-Rodamco-Westfield			0.375%, 12/16/24..... GBP	1,200	1,461,411
SE			State of North		
1.875%, 01/15/31..... EUR	500	481,151	Rhine-Westphalia		
Vinci SA			0.625%, 12/16/24..... GBP	3,000	3,659,755
3.375%, 10/17/32..... EUR	5,000	5,452,619	T-Mobile USA, Inc.		
WEA Finance LLC			4.375%, 04/15/40.....	6,700	6,046,305
Ω 3.500%, 06/15/29.....	9,550	<u>8,210,948</u>	Volkswagen Financial Services NV		
TOTAL FRANCE.....		<u>112,262,848</u>	1.875%, 12/03/24..... GBP	1,000	1,228,546
GERMANY — (2.9%)			0.875%, 02/20/25..... GBP	3,000	3,619,409
BASF SE			4.250%, 10/09/25..... GBP	600	745,982
1.500%, 03/17/31..... EUR	4,900	4,711,186	Volkswagen International		
3.750%, 06/29/32..... EUR	8,400	9,289,941	Finance NV		
Bayer Capital Corp. BV			1.875%, 03/30/27..... EUR	3,400	3,515,368
2.125%, 12/15/29..... EUR	900	881,388	Volkswagen Leasing GmbH		
Bayer U.S. Finance II LLC			0.625%, 07/19/29..... EUR	5,000	4,631,892
Ω 5.500%, 08/15/25.....	26	25,837	ZF North America Capital, Inc.		
Daimler Truck Finance North			Ω 4.750%, 04/29/25.....	3,010	2,964,500
America LLC			Ω 7.125%, 04/14/30.....	3,908	<u>4,122,838</u>
Ω 5.500%, 09/20/33.....	600	615,162	TOTAL GERMANY.....		<u>89,154,305</u>
Deutsche Bank AG			HONG KONG — (0.6%)		
3.700%, 05/30/24.....	113	112,438	Prudential Funding Asia PLC		
Deutsche Telekom AG			3.125%, 04/14/30.....	100	90,761
3.125%, 02/06/34..... GBP	3,000	3,317,577	3.625%, 03/24/32.....	19,800	<u>17,935,955</u>
E.ON International Finance			TOTAL HONG KONG.....		<u>18,026,716</u>
BV			IRELAND — (0.1%)		
6.375%, 06/07/32..... GBP	2,150	2,949,750	AerCap Ireland Capital		
Fresenius Medical Care AG			DAC/AerCap Global Aviation		
1.500%, 05/29/30..... EUR	3,000	2,833,628	Trust		
Fresenius Medical Care			3.400%, 10/29/33.....	4,000	3,378,835
U.S. Finance III, Inc.			3.850%, 10/29/41.....	1,000	<u>800,536</u>
Ω 3.750%, 06/15/29.....	4,000	3,553,873	TOTAL IRELAND.....		<u>4,179,371</u>
Ω 2.375%, 02/16/31.....	8,100	6,278,570	ITALY — (1.2%)		
Fresenius SE & Co. KGaA			Eni SpA		
2.875%, 05/24/30..... EUR	2,500	2,580,437	0.625%, 01/23/30..... EUR	1,000	926,236
HOWOGE			Intesa Sanpaolo SpA		
Wohnungsbaugesellschaft			Ω 3.875%, 07/14/27.....	1,500	1,413,597
GmbH			1.750%, 07/04/29..... EUR	3,800	3,781,594
1.125%, 11/01/33..... EUR	200	170,048			
Kreditanstalt fuer Wiederaufbau					
5.000%, 09/10/24..... GBP	3,500	4,428,898			

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
ITALY — (Continued)			JAPAN — (Continued)		
Ω 4.000%, 09/23/29.....	2,000	\$ 1,839,162	Sumitomo Mitsui Financial Group, Inc.		
2.500%, 01/15/30..... GBP	3,850	4,129,666	# 3.944%, 07/19/28.....	700	\$ 677,909
1.350%, 02/24/31..... EUR	1,400	1,259,783	3.040%, 07/16/29.....	9,750	8,875,928
5.625%, 03/08/33..... EUR	500	588,548	0.632%, 10/23/29..... EUR	2,000	1,846,463
Italy Buoni Poliennali Del Tesoro			2.750%, 01/15/30.....	790	699,737
5.000%, 08/01/34..... EUR	4,000	4,791,807	2.130%, 07/08/30.....	4,000	3,375,881
4.000%, 02/01/37..... EUR	6,000	6,549,380	2.222%, 09/17/31.....	6,000	4,934,500
Snam SpA			TOTAL JAPAN.....		<u>321,850,928</u>
0.625%, 06/30/31..... EUR	7,000	6,181,281	LUXEMBOURG — (0.3%)		
UniCredit SpA			Prologis International Funding II SA		
1.625%, 01/18/32..... EUR	7,400	<u>6,850,002</u>	2.375%, 11/14/30..... EUR	4,550	4,510,338
TOTAL ITALY.....		<u>38,311,056</u>	3.125%, 06/01/31..... EUR	2,300	2,370,840
JAPAN — (10.3%)			1.625%, 06/17/32..... EUR	1,000	903,083
7-Eleven, Inc.			TOTAL LUXEMBOURG.....		<u>7,784,261</u>
Ω 1.800%, 02/10/31.....	209	169,318	NETHERLANDS — (1.4%)		
Ω 2.500%, 02/10/41.....	5,400	3,742,457	BNG Bank NV		
Aircastle Ltd.			1.600%, 11/27/30..... AUD	3,000	1,604,039
4.250%, 06/15/26.....	3,500	3,397,505	Cooperatieve Rabobank UA		
Ω 2.850%, 01/26/28.....	1,500	1,344,243	Ω 2.625%, 07/22/24.....	5,600	5,524,107
Japan Government Ten Year Bonds			Heineken NV		
0.100%, 06/20/27..... JPY	2,232,000	15,149,939	4.125%, 03/23/35..... EUR	1,500	1,724,363
0.200%, 03/20/32..... JPY	4,000,000	26,417,176	ING Groep NV		
0.200%, 09/20/32..... JPY	4,580,000	30,067,180	3.000%, 02/18/26..... GBP	2,200	2,677,581
0.500%, 12/20/32..... JPY	3,000,000	20,156,951	4.050%, 04/09/29.....	300	288,974
0.400%, 06/20/33..... JPY	4,500,000	29,819,914	Koninklijke KPN NV		
Japan Government Thirty Year Bonds			5.750%, 09/17/29..... GBP	1,500	1,971,327
2.400%, 03/20/34..... JPY	1,440,000	11,352,401	Nederlandse Waterschapsbank NV		
Japan Government Twenty Year Bonds			2.000%, 12/16/24..... GBP	11,700	14,433,745
1.500%, 03/20/34..... JPY	1,500,000	10,933,551	Shell International Finance BV		
1.400%, 09/20/34..... JPY	2,700,000	19,468,875	1.875%, 04/07/32..... EUR	5,000	4,898,101
1.200%, 09/20/35..... JPY	3,550,000	24,952,752	TenneT Holding BV		
0.400%, 03/20/36..... JPY	4,630,000	29,554,236	2.375%, 05/17/33..... EUR	11,650	11,898,203
0.600%, 09/20/37..... JPY	2,200,000	14,073,393	TOTAL NETHERLANDS.....		<u>45,020,440</u>
0.500%, 12/20/41..... JPY	2,268,000	13,227,843	NEW ZEALAND — (0.6%)		
Mitsubishi UFJ Financial Group, Inc.			BNZ International Funding Ltd.		
3.195%, 07/18/29.....	4,053	3,725,131	0.375%, 09/14/24..... EUR	3,290	3,477,353
2.559%, 02/25/30.....	5,000	4,378,995	New Zealand Government Bonds		
3.556%, 06/15/32..... EUR	4,069	4,461,078	0.500%, 05/15/24..... NZD	26,800	16,153,468
3.751%, 07/18/39.....	3,155	2,771,346	TOTAL NEW ZEALAND.....		<u>19,630,821</u>
Mizuho Financial Group, Inc.			NORWAY — (0.6%)		
0.402%, 09/06/29..... EUR	12,784	11,618,924	Aker BP ASA		
0.797%, 04/15/30..... EUR	923	847,401	Ω 6.000%, 06/13/33.....	1,000	1,037,384
0.693%, 10/07/30..... EUR	1,620	1,452,612	Equinor ASA		
2.096%, 04/08/32..... EUR	2,850	2,751,368	6.875%, 03/11/31..... GBP	7,814	11,352,239
Nissan Motor Acceptance Co. LLC					
Ω 2.450%, 09/15/28.....	800	687,438			
Nissan Motor Co. Ltd.					
Ω 4.810%, 09/17/30.....	6,300	5,890,636			
Nomura Holdings, Inc.					
3.103%, 01/16/30.....	10,168	9,027,847			

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
NORWAY — (Continued)			SWITZERLAND — (0.6%)		
Kommunalbanken AS			UBS AG		
1.000%, 12/12/24..... GBP	4,760	\$ 5,829,228	0.500%, 03/31/31..... EUR	4,000	\$ 3,543,010
TOTAL NORWAY.....		<u>18,218,851</u>	UBS Group AG		
			0.875%, 11/03/31..... EUR	17,900	15,676,346
			0.625%, 02/24/33..... EUR	200	<u>165,244</u>
SPAIN — (0.4%)			TOTAL SWITZERLAND.....		
Banco Santander SA					<u>19,384,600</u>
0.250%, 06/19/24..... EUR	2,000	2,130,946	UNITED KINGDOM — (4.4%)		
Merlin Properties Socimi SA			Ashtead Capital, Inc.		
2.375%, 09/18/29..... EUR	300	305,590	Ω 2.450%, 08/12/31.....	300	244,195
Santander Holdings USA, Inc.			Ω 5.500%, 08/11/32.....	1,000	994,681
4.500%, 07/17/25.....	206	202,879	Ω 5.950%, 10/15/33.....	5,000	5,092,378
4.400%, 07/13/27.....	2,000	1,943,983	Barclays PLC		
Santander U.K. PLC			4.375%, 01/12/26.....	2,000	1,974,072
4.000%, 03/13/24.....	103	102,785	3.250%, 02/12/27..... GBP	1,657	1,988,264
3.875%, 10/15/29..... GBP	1,478	1,773,726	3.250%, 01/17/33..... GBP	7,500	8,057,938
Telefonica Emisiones SA			BAT Capital Corp.		
5.445%, 10/08/29..... GBP	650	839,248	2.726%, 03/25/31.....	4,000	3,353,631
7.045%, 06/20/36.....	4,530	5,114,960	BAT International Finance PLC		
Telefonica Europe BV			3.125%, 03/06/29..... EUR	3,200	3,373,472
8.250%, 09/15/30.....	500	<u>581,469</u>	2.250%, 01/16/30..... EUR	6,500	6,312,402
TOTAL SPAIN.....		<u>12,995,586</u>	BP Capital Markets PLC		
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (2.1%)			1.231%, 05/08/31..... EUR	4,750	4,442,278
Asian Development Bank			2.822%, 04/07/32..... EUR	4,000	4,155,707
2.350%, 06/21/27..... JPY	980,000	7,159,607	British Telecommunications PLC		
4.800%, 01/17/33..... AUD	5,000	3,306,725	# 5.125%, 12/04/28.....	1,000	1,015,525
Eurofima Europaeische			5.750%, 12/07/28..... GBP	1,000	1,320,654
Gesellschaft fuer die			Ω 3.250%, 11/08/29.....	4,000	3,649,461
Finanzierung von			3.125%, 11/21/31..... GBP	1,500	1,680,478
Eisenbahnmaterial			Centrica PLC		
3.350%, 05/21/29..... AUD	8,000	4,943,315	4.375%, 03/13/29..... GBP	1,000	1,235,134
European Investment Bank			CK Hutchison Group		
2.150%, 01/18/27..... JPY	1,009,600	7,266,148	Telecom Finance SA		
4.550%, 06/02/33..... AUD	2,170	1,410,350	1.500%, 10/17/31..... EUR	2,000	1,816,597
European Union			Diageo Finance PLC		
3.375%, 10/04/38..... EUR	4,000	4,464,070	2.500%, 03/27/32..... EUR	1,800	1,851,219
Inter-American Development			HSBC Holdings PLC		
Bank			0.875%, 09/06/24..... EUR	343	364,039
1.375%, 12/15/24..... GBP	20,634	25,354,111	2.625%, 08/16/28..... GBP	5,164	5,988,096
International Finance Corp.			4.950%, 03/31/30.....	2,000	1,997,849
2.875%, 12/18/24..... GBP	4,300	5,351,193	Lloyds Bank Corporate		
1.250%, 02/06/31..... AUD	3,000	1,578,264	Markets PLC		
1.500%, 04/15/35..... AUD	10,100	<u>4,682,461</u>	1.750%, 07/11/24..... GBP	3,453	4,305,841
TOTAL SUPRANATIONAL			Lloyds Banking Group PLC		
ORGANIZATION			3.750%, 01/11/27.....	3,500	3,380,688
OBLIGATIONS.....		<u>65,516,244</u>	LSEGA Financing PLC		
			Ω 3.200%, 04/06/41.....	1,736	1,338,237
			National Grid Electricity		
SWEDEN — (0.2%)			Distribution South West		
Investor AB			PLC		
2.750%, 06/10/32..... EUR	3,909	4,060,160	2.375%, 05/16/29..... GBP	1,300	1,450,421
Swedbank AB			National Grid PLC		
0.200%, 01/12/28..... EUR	2,000	<u>1,886,686</u>	0.750%, 09/01/33..... EUR	5,000	4,109,741
TOTAL SWEDEN.....		<u>5,946,846</u>	4.275%, 01/16/35..... EUR	500	554,200
			Nationwide Building Society		
			3.250%, 09/05/29..... EUR	4,800	5,151,931

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED KINGDOM — (Continued)			UNITED STATES — (Continued)		
NatWest Group PLC			American International		
4.800%, 04/05/26.....	2,600	\$ 2,584,999	Group, Inc.		
Rolls-Royce PLC			1.875%, 06/21/27.....	EUR 2,603	\$ 2,676,607
Ω 3.625%, 10/14/25.....	5,720	5,513,050	American Tower Corp.		
3.375%, 06/18/26.....	GBP 800	961,881	0.875%, 05/21/29.....	EUR 1,000	941,975
Smith & Nephew PLC			0.950%, 10/05/30.....	EUR 2,000	1,816,882
2.032%, 10/14/30.....	600	500,303	1.000%, 01/15/32.....	EUR 3,247	2,856,880
Southern Gas Networks PLC			4.050%, 03/15/32.....	2,725	2,546,045
1.250%, 12/02/31.....	GBP 4,200	4,029,574	American Water Capital		
Transport for London			Corp.		
4.000%, 09/12/33.....	GBP 5,900	6,964,563	3.850%, 03/01/24.....	25	24,967
U.K. Gilts			Ameriprise Financial, Inc.		
1.125%, 01/31/39.....	GBP 35,000	29,106,086	4.500%, 05/13/32.....	3,000	2,948,874
Vodafone Group PLC			Amgen, Inc.		
4.200%, 12/13/27.....	AUD 1,800	1,147,676	3.125%, 05/01/25.....	37	36,133
7.875%, 02/15/30.....	77	88,645	3.350%, 02/22/32.....	1,655	1,498,919
6.150%, 02/27/37.....	5,000	<u>5,404,865</u>	3.150%, 02/21/40.....	2,000	1,556,716
TOTAL UNITED KINGDOM...		<u>137,500,771</u>	4.950%, 10/01/41.....	1,500	1,438,680
			Aon Corp.		
UNITED STATES — (42.6%)			3.750%, 05/02/29.....	5,000	4,795,643
Abbott Laboratories			Aon Global Ltd.		
5.300%, 05/27/40.....	3,450	3,657,750	3.500%, 06/14/24.....	107	106,197
AbbVie, Inc.			Apache Corp.		
3.800%, 03/15/25.....	29	28,626	6.000%, 01/15/37.....	500	496,705
4.050%, 11/21/39.....	4,530	4,098,187	Apple, Inc.		
4.400%, 11/06/42.....	500	463,048	2.500%, 02/09/25.....	53	51,790
Advance Auto Parts, Inc.			3.000%, 06/20/27.....	64	61,495
# 3.900%, 04/15/30.....	1,400	1,251,149	Ares Capital Corp.		
3.500%, 03/15/32.....	2,600	2,162,286	4.200%, 06/10/24.....	6,000	5,960,092
AECOM			3.875%, 01/15/26.....	4,000	3,845,829
5.125%, 03/15/27.....	5,660	5,563,491	3.200%, 11/15/31.....	3,700	3,085,103
Aetna, Inc.			Arizona Public Service Co.		
6.750%, 12/15/37.....	700	788,872	2.600%, 08/15/29.....	3,900	3,487,586
Affiliated Managers Group,			2.200%, 12/15/31.....	500	408,138
Inc.			5.050%, 09/01/41.....	700	659,901
3.300%, 06/15/30.....	3,100	2,778,587	Arrow Electronics, Inc.		
Air Products & Chemicals,			3.875%, 01/12/28.....	2,203	2,097,807
Inc.			Ashland, Inc.		
4.000%, 03/03/35.....	EUR 7,250	8,246,794	Ω 3.375%, 09/01/31.....	12,270	10,354,608
Alabama Power Co.			Assurant, Inc.		
2.800%, 04/01/25.....	30	29,245	2.650%, 01/15/32.....	4,450	3,680,221
Allstate Corp.			AT&T, Inc.		
5.950%, 04/01/36.....	600	643,933	4.375%, 09/14/29.....	GBP 500	618,791
Ally Financial, Inc.			2.600%, 12/17/29.....	EUR 1,463	1,524,348
8.000%, 11/01/31.....	7,775	8,602,753	3.550%, 12/17/32.....	EUR 1,500	1,628,037
Altria Group, Inc.			2.550%, 12/01/33.....	931	755,299
2.200%, 06/15/27.....	EUR 4,700	4,878,598	4.850%, 03/01/39.....	1,700	1,618,648
# 4.800%, 02/14/29.....	598	599,162	3.500%, 06/01/41.....	4,355	3,459,949
3.400%, 05/06/30.....	400	364,745	4.300%, 12/15/42.....	3,500	3,047,086
3.125%, 06/15/31.....	EUR 4,118	4,093,870	Autodesk, Inc.		
2.450%, 02/04/32.....	612	500,384	3.500%, 06/15/27.....	1,889	1,828,794
5.800%, 02/14/39.....	1,000	1,022,299	AutoNation, Inc.		
4.500%, 05/02/43.....	1,000	852,246	2.400%, 08/01/31.....	7,300	5,840,175
Amazon.com, Inc.			# 3.850%, 03/01/32.....	8,000	7,070,493
2.875%, 05/12/41.....	7,000	5,434,284	AutoZone, Inc.		
			3.250%, 04/15/25.....	72	70,453

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO
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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Avnet, Inc.			Brown & Brown, Inc.		
4.625%, 04/15/26.....	65	\$ 64,097	4.200%, 09/15/24.....	54	\$ 53,546
3.000%, 05/15/31.....	555	467,178	4.500%, 03/15/29.....	1,800	1,770,090
Ball Corp.			Brunswick Corp.		
2.875%, 08/15/30.....	7,865	6,703,242	2.400%, 08/18/31.....	2,700	2,146,587
Bank of America Corp.			# 4.400%, 09/15/32.....	10,000	9,044,667
4.000%, 04/01/24.....	72	71,801	Campbell Soup Co.		
2.300%, 07/25/25..... GBP	200	243,355	3.300%, 03/19/25.....	47	45,979
7.000%, 07/31/28..... GBP	1,500	2,071,165	Capital One Financial Corp.		
5.875%, 02/07/42.....	13,200	14,452,540	3.750%, 04/24/24.....	54	53,767
Bath & Body Works, Inc.			3.800%, 01/31/28.....	4,400	4,203,649
5.250%, 02/01/28.....	2,000	1,957,535	1.650%, 06/12/29..... EUR	8,515	8,121,865
Baxter International, Inc.			CBRE Services, Inc.		
1.300%, 05/15/29..... EUR	1,300	1,254,641	5.950%, 08/15/34.....	1,713	1,772,273
Belo Corp.			Celanese U.S. Holdings LLC		
7.250%, 09/15/27.....	1,000	1,012,382	0.625%, 09/10/28..... EUR	2,000	1,856,405
Berkshire Hathaway Finance Corp.			Cencora, Inc.		
1.450%, 10/15/30.....	100	83,611	3.400%, 05/15/24.....	433	430,342
2.000%, 03/18/34..... EUR	6,500	6,211,249	Charles Schwab Corp.		
Berkshire Hathaway, Inc.			2.750%, 10/01/29.....	2,000	1,808,501
0.440%, 09/13/29..... JPY	2,020,000	13,076,560	Chemours Co.		
0.437%, 04/15/31..... JPY	2,050,000	12,911,427	5.375%, 05/15/27.....	1,600	1,556,429
0.472%, 01/23/32..... JPY	1,100,000	6,829,187	Choice Hotels International, Inc.		
Black Hills Corp.			3.700%, 12/01/29.....	1,500	1,334,284
4.350%, 05/01/33.....	2,250	2,094,837	Chubb INA Holdings, Inc.		
BlackRock, Inc.			3.350%, 05/15/24.....	60	59,588
4.750%, 05/25/33.....	5,000	5,006,914	0.300%, 12/15/24..... EUR	750	785,649
Block Financial LLC			0.875%, 12/15/29..... EUR	4,000	3,798,445
2.500%, 07/15/28.....	1,500	1,347,187	1.400%, 06/15/31..... EUR	1,500	1,417,673
Block, Inc.			Cigna Group		
3.500%, 06/01/31.....	11,932	10,279,101	4.800%, 08/15/38.....	7,336	7,072,089
Boardwalk Pipelines LP			Citigroup, Inc.		
3.600%, 09/01/32.....	1,700	1,502,303	1.500%, 10/26/28..... EUR	1,900	1,891,557
Boeing Co.			8.125%, 07/15/39.....	3,400	4,408,692
2.500%, 03/01/25.....	75	72,804	5.875%, 01/30/42.....	4,000	4,312,687
2.950%, 02/01/30.....	2,000	1,783,217	CMS Energy Corp.		
Booking Holdings, Inc.			3.600%, 11/15/25.....	37	35,985
4.750%, 11/15/34..... EUR	5,000	6,009,904	3.000%, 05/15/26.....	58	55,540
BorgWarner, Inc.			CNH Industrial Finance Europe SA		
1.000%, 05/19/31..... EUR	1,600	1,430,263	1.625%, 07/03/29..... EUR	2,550	2,515,757
Boston Properties LP			CNO Financial Group, Inc.		
3.400%, 06/21/29.....	200	179,590	5.250%, 05/30/25.....	2,220	2,216,379
2.450%, 10/01/33.....	3,000	2,282,203	5.250%, 05/30/29.....	2,000	1,968,872
Brighthouse Financial, Inc.			Comcast Corp.		
# 5.625%, 05/15/30.....	749	756,984	0.750%, 02/20/32..... EUR	4,700	4,247,748
Bristol-Myers Squibb Co.			4.400%, 08/15/35.....	1,000	959,926
4.125%, 06/15/39.....	8,200	7,383,361	4.600%, 10/15/38.....	4,600	4,443,447
Brixmor Operating Partnership LP			3.250%, 11/01/39.....	3,780	3,048,754
2.500%, 08/16/31.....	2,550	2,127,166	Conagra Brands, Inc.		
Broadcom, Inc.			5.300%, 11/01/38.....	5,000	4,869,318
4.300%, 11/15/32.....	2,700	2,562,800	Consolidated Edison Co. of New York, Inc.		
Ω 3.419%, 04/15/33.....	1,000	878,176	3.300%, 12/01/24.....	15	14,779
Ω 3.137%, 11/15/35.....	205	168,514	5.500%, 12/01/39.....	1,905	1,933,411
Ω 3.500%, 02/15/41.....	14,600	11,670,808			
Broadstone Net Lease LLC					
2.600%, 09/15/31.....	7,685	6,042,079			

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)		
Constellation Energy			DXC Technology Co.		
Generation LLC			1.750%, 01/15/26..... EUR	2,350	\$2,436,130
6.250%, 10/01/39.....	1,500	\$ 1,604,160	Eagle Materials, Inc.		
Continental Resources, Inc.			2.500%, 07/01/31.....	500	422,651
Ω 5.750%, 01/15/31.....	3,000	2,985,904	Eastman Chemical Co.		
Ω 2.875%, 04/01/32.....	3,000	2,447,977	3.800%, 03/15/25.....	51	50,238
Corporate Office Properties LP			1.875%, 11/23/26..... EUR	5,000	5,168,903
2.750%, 04/15/31.....	2,000	1,632,788	Edison International		
2.900%, 12/01/33.....	2,875	2,247,077	4.125%, 03/15/28.....	995	965,126
Cox Communications, Inc.			Elevance Health, Inc.		
Ω 3.850%, 02/01/25.....	79	77,790	3.500%, 08/15/24.....	58	57,360
Ω 3.500%, 08/15/27.....	800	763,017	4.625%, 05/15/42.....	1,000	929,002
Ω 4.800%, 02/01/35.....	8,000	7,452,222	4.650%, 01/15/43.....	2,000	1,849,835
Ω 8.375%, 03/01/39.....	2,225	2,746,695	Emerson Electric Co.		
Crown Castle, Inc.			3.150%, 06/01/25.....	62	60,740
2.900%, 04/01/41.....	1,600	1,144,365	Energy Transfer LP		
CSX Corp.			3.750%, 05/15/30.....	4,050	3,744,779
6.150%, 05/01/37.....	3,000	3,338,088	EnerSys		
CVS Health Corp.			Ω 4.375%, 12/15/27.....	3,700	3,479,592
3.375%, 08/12/24.....	174	171,973	Entergy Corp.		
3.250%, 08/15/29.....	800	740,755	2.800%, 06/15/30.....	2,000	1,756,653
6.125%, 09/15/39.....	800	844,725	Enterprise Products		
4.125%, 04/01/40.....	1,000	849,250	Operating LLC		
Deere & Co.			3.900%, 02/15/24.....	24	23,980
5.375%, 10/16/29.....	5	5,269	EPR Properties		
Dell, Inc.			4.950%, 04/15/28.....	1,500	1,441,294
6.500%, 04/15/38.....	3,500	3,756,942	3.750%, 08/15/29.....	7,600	6,778,430
Dentsply Sirona, Inc.			3.600%, 11/15/31.....	6,000	5,018,195
3.250%, 06/01/30.....	5,000	4,478,701	EQM Midstream Partners LP		
Devon Energy Corp.			Ω 4.750%, 01/15/31.....	6,000	5,593,292
5.600%, 07/15/41.....	197	189,920	Equifax, Inc.		
4.750%, 05/15/42.....	1,000	874,059	3.250%, 06/01/26.....	900	866,766
DH Europe Finance II SARL			3.100%, 05/15/30.....	4,800	4,317,897
0.750%, 09/18/31..... EUR	2,335	2,119,665	Equinix, Inc.		
Dick's Sporting Goods, Inc.			2.500%, 05/15/31.....	1,145	972,547
3.150%, 01/15/32.....	12,700	10,798,324	Equitable Holdings, Inc.		
Digital Dutch Finco BV			4.350%, 04/20/28.....	800	778,328
1.250%, 02/01/31..... EUR	1,050	938,215	Exelon Corp.		
Discovery Communications LLC			3.950%, 06/15/25.....	27	26,608
3.900%, 11/15/24.....	63	62,161	Expedia Group, Inc.		
3.450%, 03/15/25.....	66	64,528	3.250%, 02/15/30.....	2,500	2,271,223
1.900%, 03/19/27..... EUR	5,700	5,837,824	Exxon Mobil Corp.		
3.625%, 05/15/30.....	3,000	2,718,652	0.142%, 06/26/24..... EUR	5,170	5,501,501
Dominion Energy, Inc.			0.835%, 06/26/32..... EUR	3,000	2,663,042
4.900%, 08/01/41.....	1,500	1,377,546	FedEx Corp.		
Dover Corp.			0.950%, 05/04/33..... EUR	3,900	3,326,004
1.250%, 11/09/26..... EUR	2,000	2,054,960	4.900%, 01/15/34.....	1,300	1,300,867
Dow Chemical Co.			Fidelity & Guaranty Life		
1.125%, 03/15/32..... EUR	1,932	1,738,413	Holdings, Inc.		
4.250%, 10/01/34.....	2,405	2,281,418	Ω 5.500%, 05/01/25.....	8,000	7,933,168
DPL, Inc.			Fidelity National Financial, Inc.		
4.125%, 07/01/25.....	940	915,416	3.400%, 06/15/30.....	2,907	2,603,726
4.350%, 04/15/29.....	6,075	5,626,025	2.450%, 03/15/31.....	2,350	1,929,555
Duke Energy Corp.			Fidelity National Information		
3.850%, 06/15/34..... EUR	5,000	5,275,600	Services, Inc.		
3.300%, 06/15/41.....	1,250	955,854	2.000%, 05/21/30..... EUR	3,000	2,992,653
			3.360%, 05/21/31..... GBP	3,143	3,587,999

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)		
3.100%, 03/01/41.....	39	\$ 28,939	0.750%, 03/23/32..... EUR	6,379	\$ 5,517,511
Fiserv, Inc.			# 6.125%, 02/15/33.....	2,484	2,719,104
1.625%, 07/01/30..... EUR	10,300	10,043,136	Goodyear Tire & Rubber Co.		
3.000%, 07/01/31..... GBP	2,000	2,236,734	4.875%, 03/15/27.....	2,739	2,642,153
Five Corners Funding Trust II			Graphic Packaging		
Ω 2.850%, 05/15/30.....	1,500	1,319,613	International LLC		
Flex Ltd.			Ω 4.750%, 07/15/27.....	1,151	1,117,177
4.875%, 06/15/29.....	1,944	1,916,803	Ω 3.500%, 03/15/28.....	2,879	2,657,859
4.875%, 05/12/30.....	10,200	9,985,542	Ω 3.750%, 02/01/30.....	4,540	4,056,330
Flowserve Corp.			Halliburton Co.		
3.500%, 10/01/30.....	300	267,374	2.920%, 03/01/30.....	300	271,811
2.800%, 01/15/32.....	13,730	11,385,553	Hanesbrands, Inc.		
FMC Corp.			#Ω 4.875%, 05/15/26.....	7,800	7,522,499
# 5.650%, 05/18/33.....	1,500	1,492,198	Hasbro, Inc.		
Ford Motor Co.			6.350%, 03/15/40.....	1,350	1,419,404
3.250%, 02/12/32.....	2,000	1,655,645	HAT Holdings I LLC/HAT		
Ford Motor Credit Co. LLC			Holdings II LLC		
4.134%, 08/04/25.....	4,000	3,907,455	Ω 3.750%, 09/15/30.....	5,400	4,461,631
5.113%, 05/03/29.....	2,601	2,527,057	HCA, Inc.		
4.000%, 11/13/30.....	1,113	992,687	3.500%, 09/01/30.....	725	657,837
3.625%, 06/17/31.....	1,000	860,513	7.500%, 11/06/33.....	273	307,812
Fortune Brands Innovations, Inc.			Healthcare Realty		
4.000%, 03/25/32.....	500	462,228	Holdings LP		
Fox Corp.			2.000%, 03/15/31.....	1,600	1,281,439
4.709%, 01/25/29.....	279	276,717	Hess Corp.		
5.476%, 01/25/39.....	1,000	979,216	5.600%, 02/15/41.....	5,500	5,789,865
GATX Corp.			Home Depot, Inc.		
3.250%, 03/30/25.....	60	58,481	5.875%, 12/16/36.....	2,000	2,217,984
3.250%, 09/15/26.....	32	30,713	3.300%, 04/15/40.....	2,000	1,642,347
3.500%, 03/15/28.....	500	472,959	5.400%, 09/15/40.....	2,500	2,621,645
3.500%, 06/01/32.....	3,065	2,689,610	4.200%, 04/01/43.....	600	539,271
General Motors Co.			Howmet Aerospace, Inc.		
6.125%, 10/01/25.....	2,000	2,028,975	6.875%, 05/01/25.....	32	32,525
# 4.200%, 10/01/27.....	1,400	1,368,890	# 6.750%, 01/15/28.....	700	736,741
6.800%, 10/01/27.....	1,035	1,096,113	5.950%, 02/01/37.....	500	514,925
5.150%, 04/01/38.....	1,000	945,832	HP, Inc.		
General Motors Financial Co., Inc.			# 5.500%, 01/15/33.....	2,000	2,042,877
4.350%, 01/17/27.....	1,058	1,041,951	# 6.000%, 09/15/41.....	10,400	10,929,502
3.600%, 06/21/30.....	1,000	905,614	Humana, Inc.		
2.700%, 06/10/31.....	2,500	2,089,409	3.850%, 10/01/24.....	91	89,990
3.100%, 01/12/32.....	1,000	849,770	Huntsman International LLC		
Gilead Sciences, Inc.			4.500%, 05/01/29.....	5,550	5,334,032
2.600%, 10/01/40.....	960	698,646	Hyatt Hotels Corp.		
5.650%, 12/01/41.....	10,700	11,306,843	4.375%, 09/15/28.....	5,300	5,166,151
GlaxoSmithKline Capital PLC			Intel Corp.		
5.250%, 12/19/33..... GBP	1,388	1,862,671	4.600%, 03/25/40.....	2,400	2,323,375
Global Payments, Inc.			2.800%, 08/12/41.....	1,657	1,230,367
2.900%, 05/15/30.....	2,900	2,554,015	5.625%, 02/10/43.....	11,900	12,614,536
GLP Capital LP/GLP Financing II, Inc.			Intercontinental Exchange, Inc.		
5.300%, 01/15/29.....	5,500	5,418,606	2.650%, 09/15/40.....	2,611	1,919,451
3.250%, 01/15/32.....	1,000	841,010	International Business Machines Corp.		
Goldman Sachs Group, Inc.			0.875%, 02/09/30..... EUR	1,900	1,806,035
4.000%, 03/03/24.....	2,500	2,496,273	1.750%, 01/31/31..... EUR	2,123	2,094,307
3.800%, 03/15/30.....	950	894,094	0.650%, 02/11/32..... EUR	13,860	12,324,464
3.000%, 02/12/31..... EUR	500	531,013	2.850%, 05/15/40.....	1,500	1,122,670

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
International Flavors & Fragrances, Inc.			Kinder Morgan Energy Partners LP		
Ω 3.268%, 11/15/40.....	3,500	\$ 2,503,649	4.250%, 09/01/24.....	500	\$ 496,006
Interpublic Group of Cos., Inc.			6.950%, 01/15/38.....	4,500	4,977,456
4.200%, 04/15/24.....	274	272,937	5.000%, 08/15/42.....	1,000	896,836
4.650%, 10/01/28.....	500	495,744	5.000%, 03/01/43.....	6,900	6,209,130
Interstate Power & Light Co.			Kroger Co.		
5.700%, 10/15/33.....	500	523,632	7.500%, 04/01/31.....	90	103,010
Invitation Homes Operating Partnership LP			6.900%, 04/15/38.....	1,500	1,712,839
2.000%, 08/15/31.....	1,000	791,036	Laboratory Corp. of America Holdings		
2.700%, 01/15/34.....	2,100	1,682,046	3.250%, 09/01/24.....	500	493,057
J M Smucker Co.			Las Vegas Sands Corp.		
3.500%, 03/15/25.....	58	56,993	# 3.900%, 08/08/29.....	9,721	8,972,580
Jabil, Inc.			Lazard Group LLC		
3.600%, 01/15/30.....	1,883	1,726,062	4.500%, 09/19/28.....	1,800	1,748,181
Jackson Financial, Inc.			Lear Corp.		
3.125%, 11/23/31.....	1,671	1,416,717	3.800%, 09/15/27.....	2,076	2,004,448
Jacobs Engineering Group, Inc.			4.250%, 05/15/29.....	1,000	965,600
5.900%, 03/01/33.....	750	765,122	Legg Mason, Inc.		
Janus Henderson U.S. Holdings, Inc.			3.950%, 07/15/24.....	55	54,602
4.875%, 08/01/25.....	106	105,069	Liberty Mutual Group, Inc.		
Jefferies Financial Group, Inc.			2.750%, 05/04/26..... EUR	5,200	5,514,160
4.850%, 01/15/27.....	57	57,048	Ω 4.569%, 02/01/29.....	78	76,446
2.625%, 10/15/31.....	1,200	997,467	4.625%, 12/02/30..... EUR	2,000	2,236,604
2.750%, 10/15/32.....	3,200	2,626,098	Lincoln National Corp.		
John Deere Capital Corp., Floating Rate Note, SOFR + 0.790%, FRN			# 3.050%, 01/15/30.....	7,900	7,028,053
(r) 6.148%, 06/08/26.....	5,000	5,030,932	# 3.400%, 01/15/31.....	127	113,808
John Deere Cash Management SARL			6.300%, 10/09/37.....	3,550	3,769,137
2.200%, 04/02/32..... EUR	2,000	2,021,234	7.000%, 06/15/40.....	800	900,860
Johnson & Johnson			Linde Finance BV		
2.450%, 03/01/26.....	38	36,552	0.550%, 05/19/32..... EUR	1,200	1,066,706
2.950%, 03/03/27.....	100	96,573	Loews Corp.		
JPMorgan Chase & Co.			4.125%, 05/15/43.....	3,000	2,611,352
5.500%, 10/15/40.....	2,700	2,843,138	LYB International Finance II BV		
5.600%, 07/15/41.....	11,700	12,422,984	1.625%, 09/17/31..... EUR	6,500	6,083,964
5.400%, 01/06/42.....	3,700	3,841,213	Marathon Petroleum Corp.		
Juniper Networks, Inc.			3.625%, 09/15/24.....	96	94,802
3.750%, 08/15/29.....	4,000	3,778,734	Markel Group, Inc.		
2.000%, 12/10/30.....	750	614,126	3.350%, 09/17/29.....	4,300	3,952,354
KB Home			Marriott International, Inc.		
4.000%, 06/15/31.....	6,540	5,766,725	3.750%, 03/15/25.....	1,500	1,474,605
Kellanova			4.000%, 04/15/28.....	5,901	5,731,467
7.450%, 04/01/31.....	61	69,666	4.650%, 12/01/28.....	650	647,180
Kemper Corp.			2.750%, 10/15/33.....	250	206,035
2.400%, 09/30/30.....	5,200	4,116,347	Mars, Inc.		
3.800%, 02/23/32.....	3,500	2,959,617	Ω 3.600%, 04/01/34.....	595	539,182
Kilroy Realty LP			Marsh & McLennan Cos., Inc.		
2.500%, 11/15/32.....	10,500	8,039,611	3.500%, 06/03/24.....	97	96,275
Kimco Realty OP LLC			2.375%, 12/15/31.....	1,900	1,609,049
1.900%, 03/01/28.....	400	354,222	Masonite International Corp.		
			Ω 3.500%, 02/15/30.....	10,200	8,774,955
			McKesson Corp.		
			3.125%, 02/17/29..... GBP	4,420	5,237,310

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Medtronic Global Holdings			Nordstrom, Inc.		
SCA			# 4.000%, 03/15/27.....	1,500	\$1,404,930
3.125%, 10/15/31..... EUR	5,000	\$ 5,399,870	# 4.375%, 04/01/30.....	2,300	1,995,664
Merck & Co., Inc.			NOV, Inc.		
2.750%, 02/10/25.....	136	133,119	3.600%, 12/01/29.....	5,000	4,652,110
Meta Platforms, Inc.			Nucor Corp.		
# 4.950%, 05/15/33.....	8,770	8,973,084	3.125%, 04/01/32.....	2,300	2,054,950
MetLife, Inc.			NuStar Logistics LP		
3.600%, 04/10/24.....	189	188,295	5.625%, 04/28/27.....	432	428,380
# 6.500%, 12/15/32.....	281	314,569	Nuveen Finance LLC		
5.375%, 07/15/33.....	200	206,737	Ω 4.125%, 11/01/24.....	32	31,585
6.375%, 06/15/34.....	2,600	2,901,907	Omnicom Group, Inc.		
5.700%, 06/15/35.....	1,215	1,298,457	4.200%, 06/01/30.....	300	289,555
MGM Resorts International			OneMain Finance Corp.		
5.750%, 06/15/25.....	2,928	2,929,016	6.875%, 03/15/25.....	3,500	3,513,125
4.625%, 09/01/26.....	2,693	2,616,618	# 7.125%, 03/15/26.....	5,000	5,068,167
Micron Technology, Inc.			ONEOK, Inc.		
5.327%, 02/06/29.....	550	558,878	4.000%, 07/13/27.....	77	74,886
2.703%, 04/15/32.....	500	419,662	4.550%, 07/15/28.....	1,766	1,746,195
3.366%, 11/01/41.....	1,500	1,137,590	4.350%, 03/15/29.....	3,073	2,995,402
Microsoft Corp.			6.350%, 01/15/31.....	2,000	2,127,303
# 5.300%, 02/08/41.....	12,000	13,397,330	Oracle Corp.		
Molina Healthcare, Inc.			4.300%, 07/08/34.....	500	465,412
Ω 3.875%, 11/15/30.....	6,000	5,259,195	3.800%, 11/15/37.....	2,000	1,707,184
#Ω 3.875%, 05/15/32.....	4,850	4,151,369	6.125%, 07/08/39.....	1,400	1,500,043
Molson Coors Beverage Co.			3.600%, 04/01/40.....	2,000	1,599,447
1.250%, 07/15/24..... EUR	1,200	1,280,267	5.375%, 07/15/40.....	1,100	1,086,524
5.000%, 05/01/42.....	4,600	4,433,925	3.650%, 03/25/41.....	9,000	7,161,965
Morgan Stanley			Owens Corning		
1.750%, 01/30/25..... EUR	2,000	2,120,939	4.200%, 12/01/24.....	2,000	1,977,627
7.250%, 04/01/32.....	1,500	1,748,602	3.875%, 06/01/30.....	583	545,854
6.375%, 07/24/42.....	3,527	4,038,708	Paramount Global		
Mosaic Co.			7.875%, 07/30/30.....	2,013	2,195,655
# 4.050%, 11/15/27.....	866	846,112	4.950%, 01/15/31.....	500	472,785
Motorola Solutions, Inc.			4.200%, 05/19/32.....	3,000	2,669,532
4.600%, 02/23/28.....	100	99,531	5.500%, 05/15/33.....	400	377,493
4.600%, 05/23/29.....	260	257,904	Parker-Hannifin Corp.		
MPLX LP			3.300%, 11/21/24.....	71	69,879
4.125%, 03/01/27.....	2,876	2,817,712	Penske Truck Leasing Co.		
# 4.000%, 03/15/28.....	1,500	1,452,590	LP/PTL Finance Corp.		
4.500%, 04/15/38.....	3,500	3,149,823	Ω 3.400%, 11/15/26.....	1,589	1,517,539
Nasdaq, Inc.			Perrigo Finance Unlimited		
1.750%, 03/28/29..... EUR	5,924	5,915,015	Co.		
0.900%, 07/30/33..... EUR	1,000	852,544	4.375%, 03/15/26.....	2,500	2,444,204
National Rural Utilities			Pfizer, Inc.		
Cooperative Finance Corp.			3.900%, 03/15/39.....	400	355,125
8.000%, 03/01/32.....	1,232	1,466,904	Philip Morris International, Inc.		
Netflix, Inc.			2.875%, 05/01/24.....	5,800	5,760,088
Ω 5.375%, 11/15/29.....	1,000	1,029,125	3.250%, 11/10/24.....	68	66,959
NewMarket Corp.			2.875%, 05/14/29..... EUR	2,650	2,789,395
2.700%, 03/18/31.....	3,255	2,758,291	3.375%, 08/15/29.....	1,600	1,497,714
NextEra Energy Capital			0.800%, 08/01/31..... EUR	4,700	4,148,765
Holdings, Inc.			Piedmont Operating		
3.550%, 05/01/27.....	468	450,681	Partnership LP		
NextEra Energy Operating			3.150%, 08/15/30.....	5,300	4,086,984
Partners LP					
#Ω 4.500%, 09/15/27.....	4,700	4,413,472			

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Plains All American			3.200%, 12/01/31.....	3,658	\$2,988,696
Pipeline LP/PAA Finance Corp.			Schlumberger Finance BV		
3.800%, 09/15/30.....	5,000	\$4,618,900	0.500%, 10/15/31..... EUR	5,600	4,970,988
6.700%, 05/15/36.....	800	847,868	2.000%, 05/06/32..... EUR	2,900	2,861,213
6.650%, 01/15/37.....	1,700	1,830,434	Seagate HDD Cayman		
4.300%, 01/31/43.....	534	433,049	4.091%, 06/01/29.....	1,900	1,751,120
PNC Financial Services			4.125%, 01/15/31.....	9,500	8,387,053
Group, Inc.			5.750%, 12/01/34.....	2,800	2,713,564
2.550%, 01/22/30.....	4,600	4,031,710	Sealed Air Corp.		
Primerica, Inc.			Ω 4.000%, 12/01/27.....	1,600	1,493,199
# 2.800%, 11/19/31.....	4,350	3,687,516	Ω 6.875%, 07/15/33.....	3,492	3,643,602
Principal Financial Group, Inc.			Sempra		
3.700%, 05/15/29.....	2,800	2,641,759	3.800%, 02/01/38.....	1,253	1,065,433
6.050%, 10/15/36.....	500	536,902	Sensata Technologies, Inc.		
4.625%, 09/15/42.....	1,000	919,329	Ω 4.375%, 02/15/30.....	5,000	4,607,222
Progress Energy, Inc.			Simon Property Group LP		
7.750%, 03/01/31.....	1,130	1,298,976	2.450%, 09/13/29.....	6,500	5,761,575
7.000%, 10/30/31.....	630	708,160	2.650%, 07/15/30.....	7,264	6,429,762
Prologis Euro Finance LLC			2.250%, 01/15/32.....	500	412,710
0.625%, 09/10/31..... EUR	1,493	1,300,427	Southwest Gas Corp.		
0.500%, 02/16/32..... EUR	11,500	9,683,665	2.200%, 06/15/30.....	900	764,523
Prudential Financial, Inc.			Steel Dynamics, Inc.		
3.000%, 03/10/40.....	400	309,904	3.250%, 01/15/31.....	700	631,360
Public Service Enterprise			Steelcase, Inc.		
Group, Inc.			5.125%, 01/18/29.....	5,542	5,309,402
8.625%, 04/15/31.....	575	673,266	Stellantis Finance U.S., Inc.		
Public Storage Operating Co.			Ω 2.691%, 09/15/31.....	800	670,106
0.875%, 01/24/32..... EUR	9,400	8,317,115	STORE Capital Corp.		
PulteGroup, Inc.			4.625%, 03/15/29.....	1,200	1,125,631
6.000%, 02/15/35.....	800	847,103	Stryker Corp.		
PVH Corp.			3.375%, 05/15/24.....	6	5,964
4.625%, 07/10/25.....	1,400	1,387,569	Sutter Health		
Quanta Services, Inc.			2.294%, 08/15/30.....	2,400	2,061,872
2.900%, 10/01/30.....	301	264,021	Tanger Properties LP		
Quest Diagnostics, Inc.			2.750%, 09/01/31.....	1,000	820,345
3.500%, 03/30/25.....	4	3,928	Tapestry, Inc.		
Radian Group, Inc.			# 3.050%, 03/15/32.....	1,800	1,439,624
4.500%, 10/01/24.....	6,000	5,940,900	Targa Resources Corp.		
Rayonier LP			4.200%, 02/01/33.....	1,500	1,373,120
2.750%, 05/17/31.....	3,185	2,640,705	Taylor Morrison Communities, Inc.		
Realty Income Corp.			Ω 5.875%, 06/15/27.....	100	99,132
4.600%, 02/06/24.....	2,200	2,199,749	Ω 5.750%, 01/15/28.....	5,000	4,963,696
5.875%, 03/15/35.....	156	161,303	Ω 5.125%, 08/01/30.....	2,100	2,000,128
Revvity, Inc.			Teledyne FLIR LLC		
3.300%, 09/15/29.....	1,100	1,002,904	2.500%, 08/01/30.....	2,000	1,723,878
Rockwell Automation, Inc.			Textron, Inc.		
2.875%, 03/01/25.....	67	65,656	2.450%, 03/15/31.....	750	638,458
Royalty Pharma PLC			Thermo Fisher Scientific, Inc.		
2.150%, 09/02/31.....	1,600	1,303,564	0.875%, 10/01/31..... EUR	8,300	7,620,250
3.300%, 09/02/40.....	2,900	2,184,652	2.375%, 04/15/32..... EUR	4,821	4,928,848
RTX Corp.			Timken Co.		
4.450%, 11/16/38.....	1,000	925,084	4.125%, 04/01/32.....	600	553,922
4.500%, 06/01/42.....	3,000	2,745,273	Toll Brothers Finance Corp.		
Ryder System, Inc.			4.875%, 03/15/27.....	1,800	1,785,837
2.500%, 09/01/24.....	700	687,715	4.350%, 02/15/28.....	4,018	3,912,595
Sabra Health Care LP			3.800%, 11/01/29.....	4,000	3,737,454
3.900%, 10/15/29.....	8,230	7,447,339			

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	<u>Face Amount[^] (000)</u>	<u>Value†</u>		<u>Face Amount[^] (000)</u>	<u>Value†</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Travelers Cos., Inc.			WEC Energy Group, Inc.		
6.250%, 06/15/37.....	1,200	\$ 1,362,331	3.550%, 06/15/25.....	12	\$ 11,729
5.350%, 11/01/40.....	500	523,215	Wells Fargo & Co.		
TRI Pointe Group, Inc./TRI			3.000%, 02/19/25.....	190	186,084
Pointe Homes, Inc.			# 4.150%, 01/24/29.....	1,000	969,415
5.875%, 06/15/24.....	3,400	3,398,334	2.500%, 05/02/29.....	750	842,672
Trimble, Inc.			0.625%, 03/25/30.....	1,016	920,205
4.750%, 12/01/24.....	1,300	1,289,665	0.625%, 08/14/30.....	3,461	3,107,407
TWDC Enterprises 18 Corp.			Welltower OP LLC		
4.375%, 08/16/41.....	1,700	1,536,425	3.100%, 01/15/30.....	1,000	905,235
4.125%, 12/01/41.....	7,011	6,196,426	Western Digital Corp.		
U.S. Cellular Corp.			4.750%, 02/15/26.....	5,980	5,816,956
6.700%, 12/15/33.....	800	824,000	2.850%, 02/01/29.....	4,800	4,104,419
Under Armour, Inc.			Westlake Corp.		
3.250%, 06/15/26.....	6,250	5,879,391	1.625%, 07/17/29.....	6,000	5,789,938
United Parcel Service, Inc.			3.375%, 06/15/30.....	1,100	1,005,000
5.200%, 04/01/40.....	1,000	1,028,654	WestRock MWV LLC		
4.875%, 11/15/40.....	255	251,285	8.200%, 01/15/30.....	180	208,021
UnitedHealth Group, Inc.			Weyerhaeuser Co.		
4.625%, 07/15/35.....	1,000	1,000,107	7.375%, 03/15/32.....	254	293,354
3.500%, 08/15/39.....	5,300	4,480,666	Whirlpool Corp.		
# 2.750%, 05/15/40.....	3,000	2,268,927	3.700%, 05/01/25.....	145	142,418
Unum Group			# 4.750%, 02/26/29.....	400	396,759
3.875%, 11/05/25.....	23	22,367	Whirlpool Finance		
4.000%, 06/15/29.....	5,100	4,842,773	Luxembourg SARL		
5.750%, 08/15/42.....	125	124,278	1.100%, 11/09/27.....	500	496,283
Utah Acquisition Sub, Inc.			Willis North America, Inc.		
3.950%, 06/15/26.....	2,173	2,111,508	2.950%, 09/15/29.....	600	539,456
3.125%, 11/22/28.....	EUR 3,400	3,571,329	Wisconsin Electric Power Co.		
Verizon Communications, Inc.			3.100%, 06/01/25.....	37	36,069
4.329%, 09/21/28.....	200	197,173	WP Carey, Inc.		
1.375%, 11/02/28.....	EUR 2,000	1,993,248	2.450%, 02/01/32.....	1,900	1,552,285
4.016%, 12/03/29.....	183	175,968	WRKCo, Inc.		
2.625%, 12/01/31.....	EUR 2,500	2,568,997	4.200%, 06/01/32.....	2,200	2,102,947
2.355%, 03/15/32.....	53	44,015	Xerox Corp.		
4.750%, 02/17/34.....	GBP 1,500	1,850,709	# 3.800%, 05/15/24.....	2,050	2,021,812
3.400%, 03/22/41.....	5,000	3,953,499	Xerox Holdings Corp.		
VF Corp.			Ω 5.000%, 08/15/25.....	5,000	4,883,982
# 2.950%, 04/23/30.....	2,166	1,817,827	Yum! Brands, Inc.		
Viatis, Inc.			Ω 4.750%, 01/15/30.....	3,875	3,720,659
3.850%, 06/22/40.....	12,500	9,461,125	# 3.625%, 03/15/31.....	5,370	4,739,215
VMware LLC			TOTAL UNITED STATES.....		<u>1,328,803,978</u>
3.900%, 08/21/27.....	3,521	3,406,117	TOTAL BONDS.....		<u>2,574,182,492</u>
Vontier Corp.			U.S. TREASURY OBLIGATIONS — (5.6%)		
2.950%, 04/01/31.....	13,875	11,544,884	U.S. Treasury Bills		
Voya Financial, Inc.			∞ 5.082%, 05/02/24.....	13,000	12,842,111
5.700%, 07/15/43.....	500	496,402	∞ 5.548%, 05/02/24.....	10,000	9,888,727
Walgreens Boots Alliance, Inc.			U.S. Treasury Bonds		
2.125%, 11/20/26.....	EUR 2,700	2,729,961	3.875%, 05/15/43.....	16,000	15,055,000
# 3.200%, 04/15/30.....	330	290,851	4.375%, 08/15/43.....	5,000	5,035,937
Walmart, Inc.			U.S. Treasury Notes		
5.250%, 09/28/35.....	GBP 4,886	6,605,917	2.125%, 02/29/24.....	5,500	5,486,193
Walt Disney Co.			# 2.125%, 03/31/24.....	17,500	17,408,398
6.400%, 12/15/35.....	300	340,797	2.250%, 03/31/24.....	14,500	14,425,801
4.625%, 03/23/40.....	1,500	1,445,977	2.250%, 04/30/24.....	3,000	2,977,500
Waste Management, Inc.					
2.950%, 06/01/41.....	1,000	764,251			

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Shares</u>	<u>Value[†]</u>
			SECURITIES LENDING COLLATERAL — (3.4%)		
			@§ The DFA Short Term		
2.500%, 04/30/24	21,500	\$ 21,351,348	Investment Fund.	9,178,606	\$ 106,178,113
2.500%, 05/15/24	4,000	3,967,969			
2.500%, 05/31/24	36,000	35,675,156			
1.750%, 06/30/24	10,800	10,648,547	TOTAL INVESTMENTS — (100.0%)		
# 3.000%, 06/30/24	20,000	19,823,438	(Cost \$3,293,533,870) ^{^^}		<u>\$3,122,604,737</u>
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>174,586,125</u>			
FOREIGN SOVEREIGN OBLIGATIONS — (0.1%)					
UNITED KINGDOM — (0.1%)					
U.K. Treasury Bills					
∞ 5.227%, 04/29/24..... GBP	3,000	<u>3,754,648</u>			
TOTAL INVESTMENT SECURITIES (Cost \$3,187,356,150).....		<u>3,016,426,624</u>			

As of January 31, 2024, DFA Global Core Plus Fixed Income Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD 11,355,302	GBP 8,936,454	Bank of New York Mellon	02/05/24	\$ 29,871
USD 37,186,152	AUD 55,551,674	Societe Generale	02/09/24	733,253
USD 9,299,361	NZD 14,865,159	Citibank, N.A.	02/12/24	212,917
USD 73,454,544	EUR 67,019,242	State Street Bank and Trust	02/12/24	996,793
USD 113,479,808	JPY 16,406,922,022	HSBC Bank	02/13/24	1,814,046
USD 76,231,123	EUR 69,550,499	State Street Bank and Trust	02/13/24	1,033,572
USD 68,667,773	EUR 63,075,499	Bank of New York Mellon	02/15/24	465,260
USD 36,337,481	AUD 55,331,603	Bank of New York Mellon	02/15/24	21,803
USD 1,543,448	AUD 2,334,003	UBS AG	02/15/24	11,577
USD 76,294,833	EUR 69,974,685	HSBC Bank	02/16/24	629,187
USD 37,221,603	AUD 56,321,622	State Street Bank and Trust	02/16/24	254,928
USD 145,632,382	EUR 133,965,883	Societe Generale	02/20/24	747,032
USD 65,844,069	EUR 60,430,577	Bank of New York Mellon	02/21/24	485,110
USD 37,441,585	AUD 56,724,836	Societe Generale	02/21/24	204,117
USD 71,078,155	GBP 56,032,521	State Street Bank and Trust	02/21/24	57,539
USD 46,198,203	JPY 6,642,113,913	Morgan Stanley and Co. International	03/11/24	799,061
USD 72,522,466	EUR 66,132,475	State Street Bank and Trust	04/02/24	870,693
Total Appreciation				\$9,366,759
USD 67,923,874	GBP 53,688,481	Bank of New York Mellon	02/05/24	\$ (117,115)
USD 7,801,777	GBP 6,157,186	UBS AG	02/05/24	(1,406)
EUR 11,189,932	USD 12,132,706	UBS AG	02/12/24	(34,728)
EUR 11,789,005	USD 12,854,099	State Street Bank and Trust	02/13/24	(107,903)
USD 79,140,132	GBP 62,549,502	Bank of New York Mellon	02/16/24	(137,534)
GBP 2,626,683	USD 3,332,013	UBS AG	02/16/24	(2,853)
EUR 8,210,136	USD 8,926,101	UBS AG	02/16/24	(48,244)
EUR 9,927,311	USD 10,740,834	Bank of New York Mellon	02/20/24	(4,355)
USD 7,043,117	NZD 11,546,106	State Street Bank and Trust	02/20/24	(14,650)
USD 13,791,367	GBP 10,899,432	Bank of New York Mellon	02/21/24	(23,545)
USD 137,150,252	JPY 20,164,214,079	Bank of New York Mellon	02/26/24	(368,003)

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO

CONTINUED

<u>Currency Purchased</u>	<u>Currency Sold</u>	<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
USD 33,662,754	CAD 45,353,347	HSBC Bank	02/26/24	\$ (81,960)
Total (Depreciation)				\$ (942,296)
Total Appreciation (Depreciation)				<u><u>\$8,424,463</u></u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$ 263,903,359	—	\$ 263,903,359
Bonds				
Australia.....	—	186,250,349	—	186,250,349
Austria.....	—	735,886	—	735,886
Belgium.....	—	11,351,265	—	11,351,265
Canada.....	—	123,207,372	—	123,207,372
Denmark.....	—	388,882	—	388,882
Finland.....	—	7,661,116	—	7,661,116
France.....	—	112,262,848	—	112,262,848
Germany.....	—	89,154,305	—	89,154,305
Hong Kong.....	—	18,026,716	—	18,026,716
Ireland.....	—	4,179,371	—	4,179,371
Italy.....	—	38,311,056	—	38,311,056
Japan.....	—	321,850,928	—	321,850,928
Luxembourg.....	—	7,784,261	—	7,784,261
Netherlands.....	—	45,020,440	—	45,020,440
New Zealand.....	—	19,630,821	—	19,630,821
Norway.....	—	18,218,851	—	18,218,851
Spain.....	—	12,995,586	—	12,995,586
Supranational Organization Obligations.....	—	65,516,244	—	65,516,244
Sweden.....	—	5,946,846	—	5,946,846
Switzerland.....	—	19,384,600	—	19,384,600
United Kingdom.....	—	137,500,771	—	137,500,771
United States.....	—	1,328,803,978	—	1,328,803,978
U.S. Treasury Obligations.....	—	174,586,125	—	174,586,125
Foreign Sovereign Obligations.....	—	3,754,648	—	3,754,648
Securities Lending Collateral.....	—	106,178,113	—	106,178,113
Forward Currency Contracts**.....	—	8,424,463	—	8,424,463
TOTAL.....	—	<u><u>\$3,131,029,200</u></u>	—	<u><u>\$3,131,029,200</u></u>

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

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

SCHEDULE OF INVESTMENTS

January 31, 2024

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (98.4%)		
BRAZIL — (4.3%)		
* AES Brasil Energia SA.....	96,049	\$ 220,813
Allied Tecnologia SA.....	11,000	15,386
Alupar Investimento SA.....	49,788	296,754
Ambev SA, ADR.....	235,404	616,758
* Anima Holding SA.....	46,900	41,557
Arezzo Industria e Comercio SA.....	8,860	111,930
Atacadao SA.....	144,020	302,609
Auren Energia SA.....	89,204	237,307
B3 SA - Brasil Bolsa Balcao.....	631,253	1,667,831
Banco Bradesco SA.....	184,029	508,138
Banco BTG Pactual SA.....	149,192	1,084,671
Banco do Brasil SA.....	119,386	1,360,274
Banco Santander Brasil SA.....	46,461	268,672
BB Seguridade Participacoes SA.....	95,054	657,113
Bemobi Mobile Tech SA.....	13,617	33,614
* Blau Farmaceutica SA.....	6,879	16,939
Brisanet Participacoes SA.....	21,500	13,322
* C&A Modas SA.....	20,050	29,542
Caixa Seguridade Participacoes SA.....	118,988	339,355
Camil Alimentos SA.....	37,242	66,751
CCR SA.....	236,357	625,909
Centrais Eletricas Brasileiras SA.....	52,646	433,652
Cia Brasileira de Aluminio.....	17,760	14,410
* Cia Brasileira de Distribuicao.....	51,323	40,504
Cia de Saneamento Basico do Estado de Sao Paulo SABESP.....	22,350	355,749
Cia de Saneamento Basico do Estado de Sao Paulo SABESP, ADR.....	2,978	47,440
Cia de Saneamento de Minas Gerais Copasa MG.....	42,300	182,454
Cia De Sanena Do Parana.....	39,700	225,007
Cia De Sanena Do Parana.....	21,300	22,915
Cia Energetica de Minas Gerais, Sponsored ADR.....	9,203	20,983
Cia Energetica de Minas Gerais.....	82,570	249,990
Cielo SA.....	472,418	473,905
* Clear Sale SA.....	8,700	5,584
* Cogna Educacao SA.....	508,576	299,742
Companhia Paranaense de Energia.....	117,192	212,178
Cosan SA.....	124,829	460,323
CPFL Energia SA.....	24,279	177,692
Cury Construtora e Incorporadora SA.....	36,599	136,663
Cyrela Brazil Realty SA Empreendimentos e Participacoes.....	131,377	592,925
Dexco SA.....	98,281	153,539
* Diagnosticos da America SA.....	11,713	19,031
Dimed SA Distribuidora da Medicamentos.....	22,448	56,501
Direcional Engenharia SA.....	35,072	154,251
EcoRodovias Infraestrutura e Logistica SA.....	73,109	133,840
* Embraer SA.....	244,052	1,122,135
Empreendimentos Pague Menos SA.....	19,225	12,262
Energisa SA.....	79,820	815,374
Equatorial Energia SA.....	209,761	1,500,047
Eternit SA.....	10,926	16,584
Even Construtora e Incorporadora SA.....	59,880	90,405
Ez Tec Empreendimentos e Participacoes SA.....	40,196	125,268
Fleury SA.....	68,586	225,234
Fras-Le SA.....	12,182	38,407
* Gafisa SA.....	13,783	39,198
Gerdau SA, Sponsored ADR.....	57,425	242,906

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
BRAZIL — (Continued)			
Ω	GPS Participacoes e Empreendimentos SA.....	61,042	\$ 235,573
	Grendene SA.....	49,721	67,942
	Grupo Casas Bahia SA.....	32,327	51,482
	Grupo De Moda Soma SA.....	122,621	196,019
*	Grupo Mateus SA.....	96,585	134,124
	Grupo SBF SA.....	28,416	75,766
*	Guararapes Confeccoos SA.....	19,565	20,811
*Ω	Hapvida Participacoes e Investimentos SA.....	1,660,697	1,300,562
*	Hidrovias do Brasil SA.....	64,563	48,607
	Hypera SA.....	79,631	509,989
	Intelbras SA Industria de Telecomunicacao Eletronica Brasileira.....	11,000	46,514
	lochpe Maxion SA.....	31,000	77,713
	Irani Papel e Embalagem SA.....	33,400	65,662
*	IRB-Brasil Resseguros SA.....	26,445	217,564
	Itau Unibanco Holding SA.....	36,735	206,794
	JHSF Participacoes SA.....	91,696	87,728
	JSL SA.....	1,648	3,632
	Kepler Weber SA.....	41,740	79,867
	Klabin SA.....	390,614	1,678,543
	Lavvi Empreendimentos Imobiliarios SA.....	12,800	20,023
	Localiza Rent a Car SA.....	92,223	1,007,411
	LOG Commercial Properties e Participacoes SA.....	10,050	41,605
*	Log-in Logistica Intermodal SA.....	6,000	45,111
	Lojas Quero-Quero SA.....	60,200	62,091
	Lojas Quero-Quero SA.....	2,501	2,580
	Lojas Renner SA.....	200,540	649,658
Ω	LWSA SA.....	76,496	84,302
	M Dias Branco SA.....	14,332	110,794
*	Magazine Luiza SA.....	551,822	233,898
	Mahle Metal Leve SA.....	6,866	47,174
	Marcopolo SA.....	38,000	47,554
	Melnick Even Desenvolvimento Imobiliario SA.....	16,200	14,256
	Mills Locacao Servicos e Logistica SA.....	30,900	81,703
*	Moura Dubeux Engenharia SA.....	10,100	24,015
	Movida Participacoes SA.....	69,411	129,872
*	MRV Engenharia e Participacoes SA.....	128,180	203,871
*	Multilaser Industrial SA.....	59,683	23,611
	Multiplan Empreendimentos Imobiliarios SA.....	15,914	89,489
*	Natura & Co. Holding SA.....	294,848	952,198
	Neoenergia SA.....	54,109	222,797
	Odontoprev SA.....	106,697	260,153
	Ouro Fino Saude Animal Participacoes SA.....	1,600	7,379
	Pet Center Comercio e Participacoes SA.....	37,800	25,025
	Plano & Plano Desenvolvimento Imobiliario SA.....	7,800	17,822
	Porto Seguro SA.....	88,518	476,679
	Portobello SA.....	16,400	20,589
	Positivo Tecnologia SA.....	30,352	43,987
	Qualicorp Consultoria e Corretora de Seguros SA.....	76,724	33,760
	Raia Drogasil SA.....	276,998	1,414,510
Ω	Rede D'Or Sao Luiz SA.....	67,912	372,154
	Romi SA.....	10,001	26,646
	Rumo SA.....	50,500	235,050
	Santos Brasil Participacoes SA.....	89,891	182,888
#	Sendas Distribuidora SA, ADR.....	13,551	188,223
	Sendas Distribuidora SA.....	230,650	635,936
	Serena Energia SA.....	90,708	176,678
	Simpar SA.....	101,351	159,767
	Smartfit Escola de Ginastica e Danca SA.....	18,845	92,239
	Suzano SA.....	179,059	1,865,620

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
Tegma Gestao Logistica SA.....	9,500	\$ 50,008
Telefonica Brasil SA.....	23,200	240,504
Telefonica Brasil SA, ADR.....	24,725	255,162
TIM SA.....	264,857	926,978
TOTVS SA.....	66,708	424,398
Transmissora Alianca de Energia Eletrica SA.....	80,252	597,549
Tres Tentos Agroindustrial SA.....	11,300	25,134
Trisul SA.....	40,600	39,335
Tupy SA.....	4,200	22,448
Ultrapar Participacoes SA.....	257,366	1,463,346
Ultrapar Participacoes SA, Sponsored ADR.....	55,886	319,109
Unifique Telecomunicacoes SA.....	10,600	7,980
Unipar Carbocloro SA.....	7,860	106,293
Usinas Siderurgicas de Minas Gerais SA Usiminas.....	19,861	34,876
Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA.....	19,000	78,732
Vamos Locacao de Caminhos Maquinas e Equipamentos SA.....	81,746	134,802
Veste SA Estilo.....	4,700	17,076
Vibra Energia SA.....	316,319	1,516,344
Vivara Participacoes SA.....	15,400	105,062
Vulcabras Azaleia SA.....	21,365	81,158
WEG SA.....	178,078	1,162,410
Wilson Sons SA.....	43,916	149,359
XP, Inc., BDR.....	2,473	60,617
YDUQS Participacoes SA.....	48,164	187,430
* Zamp SA.....	27,041	27,181
TOTAL BRAZIL.....		40,679,644
CHILE — (0.6%)		
Aguas Andinas SA, Class A.....	638,665	193,815
Banco de Chile.....	1,082,723	121,188
Banco de Chile, ADR.....	22,937	509,656
Banco de Credito e Inversiones SA.....	15,031	398,064
Banco Santander Chile, ADR.....	7,781	142,237
Banco Santander Chile.....	4,731,162	218,598
Besalco SA.....	118,298	62,930
Camanchaca SA.....	228,863	10,925
CAP SA.....	15,208	109,709
Cencosud SA.....	251,235	436,871
Cencosud Shopping SA.....	68,069	113,395
Cia Cervecerias Unidas SA.....	29,430	178,230
Embotelladora Andina SA, ADR, Class B.....	3,855	58,172
Empresa Nacional de Telecomunicaciones SA.....	39,535	129,007
Empresas CMPC SA.....	305,254	497,228
Empresas Copec SA.....	50,588	321,489
Empresas Hites SA.....	95,679	8,571
Enel Americas SA.....	1,269,894	128,690
Enel Chile SA.....	2,300,696	138,063
* Falabella SA.....	71,275	169,172
Forus SA.....	22,023	37,439
Grupo Security SA.....	409,448	122,622
Instituto de Diagnostico SA.....	1,346	1,897
Inversiones Aguas Metropolitanas SA.....	133,959	105,153
Inversiones La Construccion SA.....	7,731	60,342
Masisa SA.....	657,534	12,048
Multiexport Foods SA.....	74,232	18,233
Parque Arauco SA.....	133,407	213,450
PAZ Corp. SA.....	19,614	11,025
* Plaza SA.....	43,864	60,635

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHILE — (Continued)		
Ripley Corp. SA.....	224,629	\$ 44,577
Salfacorp SA.....	182,940	91,433
Sigdo Koppers SA.....	84,902	116,931
SMU SA.....	812,541	131,076
Sociedad Matriz SAAM SA.....	1,197,624	131,326
# Sociedad Quimica y Minera de Chile SA, Sponsored ADR.....	9,316	391,924
Socovesa SA.....	15,493	1,380
SONDA SA.....	176,889	69,207
Vina Concha y Toro SA.....	102,802	110,117
TOTAL CHILE.....		<u>5,676,825</u>
CHINA — (23.2%)		
* 360 Security Technology, Inc., Class A.....	41,400	39,267
361 Degrees International Ltd.....	219,000	96,313
37 Interactive Entertainment Network Technology Group Co. Ltd., Class A...	51,600	119,416
Ω 3SBio, Inc.....	419,500	316,114
AAC Technologies Holdings, Inc.....	115,000	258,237
Accelink Technologies Co. Ltd., Class A.....	13,100	39,756
ADAMA Ltd., Class A.....	25,800	22,062
Addsino Co. Ltd., Class A.....	27,000	23,975
Advanced Technology & Materials Co. Ltd., Class A.....	17,320	17,614
AECC Aero-Engine Control Co. Ltd., Class A.....	19,600	41,451
AECC Aviation Power Co. Ltd., Class A.....	11,400	49,886
Aerospace Hi-Tech Holdings Group Ltd., Class A.....	7,900	8,374
#* Agile Group Holdings Ltd.....	376,000	32,805
* Agora, Inc., ADR.....	14,112	39,514
Agricultural Bank of China Ltd., Class H.....	2,533,000	980,755
Aier Eye Hospital Group Co. Ltd., Class A.....	77,158	137,900
Aisino Corp., Class A.....	33,000	39,669
Ajisen China Holdings Ltd.....	95,000	11,634
Ω AK Medical Holdings Ltd.....	72,000	42,099
Alibaba Group Holding Ltd., Sponsored ADR.....	19,169	1,383,427
Alibaba Group Holding Ltd.....	1,195,000	10,717,924
#* Alibaba Health Information Technology Ltd.....	820,000	301,314
* Alibaba Pictures Group Ltd.....	5,700,000	285,313
Ω A-Living Smart City Services Co. Ltd.....	146,750	56,518
*Ω Alliance International Education Leasing Holdings Ltd.....	43,000	6,067
Allmed Medical Products Co. Ltd., Class A.....	14,300	15,182
Amlogic Shanghai Co. Ltd., Class A.....	6,431	39,769
Amoy Diagnostics Co. Ltd., Class A.....	7,380	17,373
Angel Yeast Co. Ltd., Class A.....	16,400	70,563
#Ω Angelalign Technology, Inc.....	3,200	21,780
Anhui Anke Biotechnology Group Co. Ltd., Class A.....	36,800	42,238
Anhui Construction Engineering Group Co. Ltd., Class A.....	54,000	35,135
Anhui Expressway Co. Ltd., Class H.....	88,000	91,265
Anhui Guangxin Agrochemical Co. Ltd., Class A.....	34,468	61,485
Anhui Gujing Distillery Co. Ltd., Class A.....	2,700	74,936
Anhui Honglu Steel Construction Group Co. Ltd., Class A.....	21,540	49,232
Anhui Huilong Agricultural Means of Production Co. Ltd., Class A.....	28,200	19,157
Anhui Jiangnan Chemical Industry Co. Ltd., Class A.....	59,440	33,467
Anhui Jinhe Industrial Co. Ltd., Class A.....	11,200	26,127
Anhui Kouzi Distillery Co. Ltd., Class A.....	16,100	87,314
* Anhui Tatfook Technology Co. Ltd., Class A.....	15,000	15,131
Anhui Truchum Advanced Materials & Technology Co. Ltd., Class A.....	19,800	17,390
Anhui Xinhua Media Co. Ltd., Class A.....	14,100	12,740
Anhui Yingjia Distillery Co. Ltd., Class A.....	8,500	59,616
Anhui Zhongding Sealing Parts Co. Ltd., Class A.....	26,300	36,481
Anji Microelectronics Technology Shanghai Co. Ltd., Class A.....	728	12,305
Anjoy Foods Group Co. Ltd., Class A.....	2,900	30,056

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	2,400	\$ 22,914
	206,200	1,740,422
*	1,062,000	55,756
	7,200	21,692
*	45,000	15,343
	27,100	45,845
	62,000	17,020
*	16,900	48,808
Ω	64,000	63,986
	5,200	62,101
*	5,468	13,325
	8,800	57,655
	30,300	73,875
	100,500	47,554
	789,000	291,013
	8,800	40,374
Ω	511,500	136,034
*	8,149	858,171
*	119,200	1,543,307
Ω	372,000	12,161
	86,800	61,639
	58,200	58,102
	71,800	125,307
	5,519,000	2,071,116
	233,000	121,695
	1,498,000	886,224
	65,936	48,326
	76,900	116,850
	132,480	135,113
	74,622	86,311
	52,758	158,367
	70,000	62,405
	33,130	32,639
#*Ω	47,916	4,844
*	15,900	8,896
	12,100	25,559
*	66,000	35,831
*	13,006	28,743
*	14,300	10,394
	28,200	14,539
	31,000	31,737
#*	1,193	176,838
*	19,400	219,864
*	2,860	10,160
	56,800	21,980
	148,370	56,191
	3,100	8,843
	3,150	8,888
	13,000	15,126
*	3,100	18,480
	7,321	32,423
*	12,000	36,461
	1,748,000	23,492
	43,400	44,714
	144,000	521,183
	1,268,000	308,499
*	42,100	17,207
	3,238	34,555
*	107,200	59,533

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Beijing Jingyuntong Technology Co. Ltd., Class A.....	24,900	\$ 12,585
Beijing Kingsoft Office Software, Inc., Class A.....	1,236	36,746
Beijing Konruns Pharmaceutical Co. Ltd., Class A.....	4,200	16,675
* Beijing Leike Defense Technology Co. Ltd., Class A.....	49,500	28,069
* Beijing North Star Co. Ltd., Class H.....	198,000	16,769
* Beijing Orient Landscape & Environment Co. Ltd., Class A.....	46,300	10,664
* Beijing Orient National Communication Science & Technology Co. Ltd., Class A.....	41,200	39,949
Beijing Roborock Technology Co. Ltd., Class A.....	1,660	66,347
Beijing Sanlian Hope Shin-Gosen Technical Service Co. Ltd., Class A.....	6,800	11,668
Beijing Science Sun Pharmaceutical Co. Ltd., Class A.....	12,800	14,611
* Beijing Shiji Information Technology Co. Ltd., Class A.....	18,870	18,662
* Beijing Sinnet Technology Co. Ltd., Class A.....	49,200	53,205
Beijing SL Pharmaceutical Co. Ltd., Class A.....	19,200	21,659
Beijing SPC Environment Protection Tech Co. Ltd., Class A.....	35,700	22,791
Beijing Strong Biotechnologies, Inc., Class A.....	12,600	30,236
* Beijing Thunisoft Corp. Ltd., Class A.....	16,500	13,048
Beijing Tong Ren Tang Chinese Medicine Co. Ltd.....	140,000	169,877
Beijing Tongrentang Co. Ltd., Class A.....	7,800	47,487
Beijing Ultrapower Software Co. Ltd., Class A.....	36,401	47,257
Beijing United Information Technology Co. Ltd., Class A.....	27,572	67,920
Ω Beijing Urban Construction Design & Development Group Co. Ltd., Class H.....	38,000	9,681
Beijing Wantai Biological Pharmacy Enterprise Co. Ltd., Class A.....	8,973	67,426
* Beijing Watertek Information Technology Co. Ltd., Class A.....	40,200	14,381
Beijing Yanjing Brewery Co. Ltd., Class A.....	31,600	35,959
Beijing Yuanliu Hongyuan Electronic Technology Co. Ltd., Class A.....	4,800	22,360
Beijing Zhong Ke San Huan High-Tech Co. Ltd., Class A.....	20,520	24,009
Beijing-Shanghai High Speed Railway Co. Ltd., Class A.....	120,100	83,111
* Beken Corp., Class A.....	3,600	10,755
Bestore Co. Ltd., Class A.....	4,300	9,393
Bestsun Energy Co. Ltd., Class A.....	28,200	14,585
Bethel Automotive Safety Systems Co. Ltd., Class A.....	4,600	33,091
Betta Pharmaceuticals Co. Ltd., Class A.....	4,300	22,742
BGI Genomics Co. Ltd., Class A.....	5,400	28,202
Biem.L.Fdlkk Garment Co. Ltd., Class A.....	15,376	62,247
* Bilibili, Inc., Class Z.....	52,040	469,889
Binhai Investment Co. Ltd.....	46,000	7,774
Black Peony Group Co. Ltd., Class A.....	20,700	15,157
Bloomage Biotechnology Corp. Ltd., Class A.....	3,409	26,559
Ω Blue Moon Group Holdings Ltd.....	96,500	21,861
Blue Sail Medical Co. Ltd., Class A.....	24,900	18,540
* Bluefocus Intelligent Communications Group Co. Ltd., Class A.....	89,200	74,251
Bluestar Adisseo Co., Class A.....	9,500	9,908
Ω BOC Aviation Ltd.....	60,200	451,341
BOC International China Co. Ltd., Class A.....	18,400	26,536
# BOE Varitronix Ltd.....	97,000	62,883
* Bohai Leasing Co. Ltd., Class A.....	149,500	42,671
Bosideng International Holdings Ltd.....	1,490,000	673,565
Bright Dairy & Food Co. Ltd., Class A.....	29,900	35,357
BrightGene Bio-Medical Technology Co. Ltd., Class A.....	6,773	22,691
†† Brilliance China Automotive Holdings Ltd.....	716,000	381,735
B-Soft Co. Ltd., Class A.....	32,770	19,706
#* Burning Rock Biotech Ltd., ADR.....	5,610	4,825
BYD Co. Ltd., Class H.....	64,000	1,432,970
BYD Electronic International Co. Ltd.....	248,500	851,265
By-health Co. Ltd., Class A.....	27,500	57,634
C C Land Holdings Ltd.....	321,000	51,209
C&D International Investment Group Ltd.....	286,584	473,239

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	110,000	\$ 46,229
	59,000	7,506
	53,950	55,887
	34,000	33,558
	52,600	24,989
	20,670	56,695
	12,500	11,272
	204,000	8,332
	9,600	30,077
	89,900	63,153
*	32,100	9,163
	260,430	102,993
	402,000	52,939
	4,200	9,658
	5,330	12,690
	7,300	15,428
#*	225,000	53,951
	22,300	19,339
Ω	1,287,000	360,649
	11,474	12,590
	6,200	98,681
	39,100	26,877
	2,500	44,098
*	26,100	9,689
	16,500	7,757
	107,000	18,843
	14,200	45,149
*	66,000	14,344
	40,100	42,813
	4,800	8,292
*	8,000	15,923
	9,200	15,595
	7,300	14,310
	25,300	15,859
	9,200	14,202
	7,600	16,053
	1,200	9,379
	9,780	7,104
	31,800	32,065
	54,100	43,984
*	66,800	34,129
	10,000	14,274
	17,800	50,287
	35,500	36,153
*	48,000	80,123
	117,000	50,794
	15,600	39,624
	33,400	50,272
	4,900	16,233
	454,000	125,004
*Ω	225,500	30,629
	19,900	23,841
	1,486,000	736,464
	760,000	312,944
#*	330,500	49,475
	448,000	347,825
	8,901,000	5,285,977
	25,400	108,210
	798,000	172,827

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	16,900	\$ 16,184
Ω	834,000	152,021
	754,000	29,403
Ω	50,000	14,456
	214,000	33,521
	776,000	36,368
	416,000	36,706
	693,000	205,742
	458,000	234,930
Ω	908,000	415,986
*	28,300	46,170
	234,000	86,528
	924,000	452,728
	900,800	821,280
#	58,900	244,478
*	50,600	10,642
	30,800	31,453
	21,800	25,238
	35,400	44,629
	245,500	16,442
	24,300	22,107
*	45,900	13,608
*	109,000	18,811
Ω	283,600	337,099
	215,490	149,619
#	18,600	27,586
	1,797,470	143,418
	122,071	156,108
	209,000	92,591
	628,000	723,984
	145,000	77,730
*Ω	133,800	389,164
	716,000	1,023,187
	41,620	60,842
	90,000	31,656
	787,000	1,743,772
	578,000	2,107,032
	606,000	23,362
	350,846	433,778
	25,547	37,098
Ω	66,540	49,707
	68,000	83,241
	864,000	287,361
	16,590	68,767
	87,700	78,329
	12,300	51,207
	299,600	346,059
	6,591	24,367
*	31,400	18,493
	480,000	338,527
	31,849	74,888
*	326,000	11,850
	580,000	557,441
	757,638	178,628
	612,500	926,584
	943,400	1,735,830
	22,400	24,652
	707,000	323,337

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	27,400	\$ 28,471
Ω China Railway Hi-tech Industry Co. Ltd., Class A.....	464,000	165,311
Ω China Railway Signal & Communication Corp. Ltd., Class H.....	28,100	21,536
* China Railway Tielong Container Logistics Co. Ltd., Class A.....	436,000	15,631
* China Rare Earth Holdings Ltd.....	6,200	20,772
* China Rare Earth Resources & Technology Co. Ltd., Class A.....	1,038,000	55,788
#*†Ω China Reinsurance Group Corp., Class H.....	58,300	10,142
Ω China Renaissance Holdings Ltd.....	252,000	911,318
Ω China Resources Beer Holdings Co. Ltd.....	4,200	15,480
Ω China Resources Boya Bio-pharmaceutical Group Co. Ltd., Class A.....	17,100	41,392
Ω China Resources Double Crane Pharmaceutical Co. Ltd., Class A.....	473,400	1,342,553
Ω China Resources Gas Group Ltd.....	616,000	1,870,210
Ω China Resources Land Ltd.....	96,000	49,412
Ω China Resources Medical Holdings Co. Ltd.....	160,400	463,205
Ω China Resources Mixc Lifestyle Services Ltd.....	543,500	331,384
Ω China Resources Pharmaceutical Group Ltd.....	6,500	47,385
# China Resources Sanjiu Medical & Pharmaceutical Co. Ltd., Class A.....	316,000	124,337
#* China Risun Group Ltd.....	1,924,000	322,777
* China Ruyi Holdings Ltd.....	7,400	24,630
* China Science Publishing & Media Ltd., Class A.....	93,000	94,007
* China Shineway Pharmaceutical Group Ltd.....	142,000	5,489
* China Shuifa Singyes Energy Holdings Ltd.....	618,000	7,869
* China Silver Group Ltd.....	1,382,000	45,248
* China South City Holdings Ltd.....	33,100	51,996
* China South Publishing & Media Group Co. Ltd., Class A.....		
* China Southern Power Grid Energy Efficiency&Clean Energy Co. Ltd., Class A.....	40,400	26,212
* China State Construction Engineering Corp. Ltd., Class A.....	366,183	262,757
* China State Construction International Holdings Ltd.....	544,000	574,628
* China Suntien Green Energy Corp. Ltd., Class H.....	630,000	217,900
* China Taiping Insurance Holdings Co. Ltd.....	527,200	437,641
* China Testing & Certification International Group Co. Ltd., Class A.....	12,381	12,583
* China Tianying, Inc., Class A.....	55,800	30,786
* China Tourism Group Duty Free Corp. Ltd., Class A.....	11,341	126,266
Ω China Tower Corp. Ltd., Class H.....	10,216,000	1,136,441
* China Traditional Chinese Medicine Holdings Co. Ltd.....	436,000	166,702
* China TransInfo Technology Co. Ltd., Class A.....	40,500	49,668
* China Travel International Investment Hong Kong Ltd.....	264,000	43,919
* China Tungsten & Hightech Materials Co. Ltd., Class A.....	23,530	25,360
* China Union Holdings Ltd., Class A.....	17,000	7,605
# China Vanke Co. Ltd., Class H.....	512,804	403,472
# China Water Affairs Group Ltd.....	166,000	84,904
# China West Construction Group Co. Ltd., Class A.....	25,800	22,664
# China World Trade Center Co. Ltd., Class A.....	4,000	9,564
# China Yangtze Power Co. Ltd., Class A.....	207,597	706,034
# China Yongda Automobiles Services Holdings Ltd.....	372,000	95,566
#* China ZhengTong Auto Services Holdings Ltd.....	737,000	22,612
* China Zhenhua Group Science & Technology Co. Ltd., Class A.....	5,000	31,045
* China Zheshang Bank Co. Ltd., Class H.....	568,800	150,851
* China Zhonghua Geotechnical Engineering Group Co. Ltd., Class A.....	23,100	7,516
# China Zhongwang Holdings Ltd.....	437,200	17,616
# Chinasoft International Ltd.....	762,000	434,230
# Chinese Universe Publishing & Media Group Co. Ltd., Class A.....	34,600	71,401
# Chongqing Brewery Co. Ltd., Class A.....	6,466	50,138
# Chongqing Changan Automobile Co. Ltd., Class A.....	51,700	92,209
# Chongqing Department Store Co. Ltd., Class A.....	5,700	22,322
# Chongqing Fuling Electric Power Industrial Co. Ltd., Class A.....	45,475	69,027
# Chongqing Fuling Zhacai Group Co. Ltd., Class A.....	18,850	32,298
# Chongqing Gas Group Corp. Ltd., Class A.....	21,600	17,895
# Chongqing Machinery & Electric Co. Ltd., Class H.....	328,000	34,777

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	720,000	\$280,036
	22,650	141,720
	17,000	12,946
	26,000	16,643
	29,150	65,482
	406,000	61,043
	192,000	158,139
Ω	24,500	21,476
	34,100	16,653
	10,900	21,220
	339,350	662,317
*	440,000	60,938
#*Ω	4,000	44,726
*	562,000	73,935
	900,000	492,978
	59,100	40,297
	7,500	45,484
	69,890	36,967
	70,800	28,879
	34,840	35,178
	64,200	53,418
	17,500	20,598
	530,000	44,231
	2,630,000	218,966
	52,000	35,448
	35,160	743,046
	558,000	55,784
	557,050	585,252
	214,000	93,290
	263,585	161,414
	112,800	28,125
	269,000	231,797
	59,800	37,240
*	1,092,000	12,466
	583,000	270,975
Ω	174,000	132,500
	66,910	50,291
	420,000	80,590
	33,000	32,505
	29,780	30,873
	28,600	15,721
	30,000	15,599
	60,100	62,528
	7,400	16,701
	44,216	140,439
	7,300	16,146
	28,100	38,224
*	7,400	13,710
	56,800	39,557
	26,300	63,790
	11,648	37,113
	301,000	78,682
	17,500	20,874
	32,200	54,450
	7,500	54,893
	102,000	87,337
	28,400	28,422
	430,000	166,054
	2,910	10,937

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	19,700	\$ 25,826
*	26,000	5,469
	50,235	55,554
	203,000	136,441
*	45,019	34,804
	148,000	43,188
#*Ω	60,500	177,753
	33,500	25,416
	63,255	110,078
	11,300	50,313
	12,500	14,527
	15,400	26,031
	64,000	113,571
	6,000	26,224
	87,620	27,968
	285,200	2,122,986
	6,671	39,214
	28,400	18,504
	88,000	28,957
	97,000	50,130
	320,000	27,967
	7,300	35,426
Ω	64,400	40,005
*	44,220	27,242
*	79,310	46,855
*	11,175	65,485
*	30,600	33,462
	49,400	31,675
	14,940	28,674
*	782,000	49,040
	51,600	23,901
	13,000	3,859
	34,559	166,229
	38,800	28,418
	64,000	42,101
	195,000	153,603
	4,300	13,019
	36,277	171,867
	10,500	9,808
*	332,000	14,883
	49,800	47,944
	109,100	201,925
	212,000	31,527
	359,000	215,309
	14,940	28,364
	16,500	24,059
	7,000	14,074
	95,550	8,055
	15,000	4,385
*	6,200	31,633
Ω	122,160	326,327
	30,240	31,273
	6,240	12,767
	2,900	72,996
	44,100	55,929
	1,482,000	1,385,769
	42,600	26,720
	68,000	38,302
	1,966,000	69,309

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			
Ω	Genertec Universal Medical Group Co. Ltd.....	245,000	\$125,339
	Genetron Holdings Ltd., ADR.....	2,842	10,743
*	Genimous Technology Co. Ltd., Class A.....	36,800	35,571
	Getein Biotech, Inc., Class A.....	9,212	11,133
	GF Securities Co. Ltd., Class H.....	260,600	262,270
	Giant Network Group Co. Ltd., Class A.....	48,600	62,233
	GigaDevice Semiconductor, Inc., Class A.....	3,560	30,987
	Ginlong Technologies Co. Ltd., Class A.....	8,250	68,617
	Glarun Technology Co. Ltd., Class A.....	17,900	27,998
*	Glorious Property Holdings Ltd.....	323,000	417
*	Glory Health Industry Ltd.....	222,000	757
	GoerTek, Inc., Class A.....	20,300	43,009
	Goldcard Smart Group Co. Ltd., Class A.....	5,100	7,310
	GoldenHome Living Co. Ltd., Class A.....	3,640	10,251
	Goldenmax International Group Ltd., Class A.....	29,400	26,983
	Goldlion Holdings Ltd.....	56,000	7,444
	Goldpac Group Ltd.....	147,000	26,739
#	Goldwind Science & Technology Co. Ltd., Class H.....	225,556	82,388
*	GOME Retail Holdings Ltd.....	804,000	4,752
	Goneo Group Co. Ltd., Class A.....	1,600	20,723
*	Goodbaby International Holdings Ltd.....	121,000	9,084
	GoodWe Technologies Co. Ltd., Class A.....	2,807	36,470
*	Gotion High-tech Co. Ltd., Class A.....	10,400	27,074
*	Grand Baoxin Auto Group Ltd.....	327,500	9,158
*	Grand Industrial Holding Group Co. Ltd., Class A.....	8,200	6,865
	Grandblue Environment Co. Ltd., Class A.....	10,000	21,394
*	Grandjoy Holdings Group Co. Ltd., Class A.....	70,700	27,031
	Great Wall Motor Co. Ltd., Class H.....	196,000	192,983
*	Greatview Aseptic Packaging Co. Ltd.....	325,000	65,826
	Gree Electric Appliances, Inc. of Zhuhai, Class A.....	27,017	132,873
*	Gree Real Estate Co. Ltd., Class A.....	23,500	19,571
	Greentown China Holdings Ltd.....	476,000	358,595
Ω	Greentown Management Holdings Co. Ltd.....	283,000	172,245
	Greentown Service Group Co. Ltd.....	452,000	139,654
	GRG Banking Equipment Co. Ltd., Class A.....	51,100	67,450
	GRG Metrology & Test Group Co. Ltd., Class A.....	3,900	6,156
	Guangdong Advertising Group Co. Ltd., Class A.....	52,400	34,420
	Guangdong Aofei Data Technology Co. Ltd., Class A.....	16,063	18,478
*	Guangdong Create Century Intelligent Equipment Group Corp. Ltd., Class A.....	25,200	14,944
*	Guangdong Dongfang Precision Science & Technology Co. Ltd., Class A....	30,700	17,798
	Guangdong Dongpeng Holdings Co. Ltd., Class A.....	14,700	15,235
	Guangdong Dowstone Technology Co. Ltd., Class A.....	16,800	20,372
	Guangdong Ellington Electronics Technology Co. Ltd., Class A.....	15,200	13,259
	Guangdong Haid Group Co. Ltd., Class A.....	12,200	64,313
	Guangdong Hongda Holdings Group Co. Ltd., Class A.....	15,000	33,112
	Guangdong Investment Ltd.....	384,000	223,245
	Guangdong Kinlong Hardware Products Co. Ltd., Class A.....	1,900	9,102
	Guangdong Provincial Expressway Development Co. Ltd., Class A.....	48,600	61,839
	Guangdong South New Media Co. Ltd., Class A.....	3,000	13,923
	Guangdong Tapai Group Co. Ltd., Class A.....	20,900	20,198
	Guangdong Xinbao Electrical Appliances Holdings Co. Ltd., Class A.....	18,700	31,856
	Guangdong Zhongsheng Pharmaceutical Co. Ltd., Class A.....	14,700	24,703
*	Guangshen Railway Co. Ltd., Class H.....	236,000	47,478
	Guangxi Liugong Machinery Co. Ltd., Class A.....	58,800	56,367
	Guangxi LiuYao Group Co. Ltd., Class A.....	9,500	22,489
	Guangxi Wuzhou Zhongheng Group Co. Ltd., Class A.....	46,200	14,022
	Guangzhou Automobile Group Co. Ltd., Class H.....	300,800	118,895
*	Guangzhou Baiyun International Airport Co. Ltd., Class A.....	31,500	41,333

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	68,000	\$ 165,288
	10,300	28,922
	38,900	52,216
*	22,900	15,858
	8,400	18,866
	9,500	69,156
	12,136	29,363
	7,000	33,374
	23,580	61,370
	11,115	37,317
	45,642	36,409
	10,900	11,156
	8,900	15,423
*	18,700	18,858
	62,500	32,213
	4,330	8,605
	11,900	10,231
	27,640	30,969
Ω	44,000	48,867
	20,000	17,818
	173,600	544,137
	36,800	114,642
	436,399	1,233,116
	2,500	19,793
	13,115	16,808
*	44,000	33,041
	3,200	7,624
	161,000	358,371
	438,000	201,893
Ω	414,000	48,829
	25,700	21,298
	17,400	45,204
	29,748	95,159
	20,400	67,730
	31,000	12,383
	63,300	60,113
	6,283	20,974
	8,000	20,335
	4,200	19,912
	5,500	15,662
	4,960	12,427
	15,900	52,698
	18,000	54,594
	11,500	29,098
	1,100	6,220
#Ω	23,900	74,752
	18,300	42,077
Ω	180,000	270,350
	13,050	48,384
*Ω	201,000	6,549
	11,300	19,211
	160,000	47,198
*	61,800	24,540
	30,300	65,593
	100,500	131,288
*	5,800	7,591
	21,900	26,568
*	143,000	9,316
	19,000	46,406

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Hefei Meiya Optoelectronic Technology, Inc., Class A.....	19,630	\$ 42,343
Hefei Urban Construction Development Co. Ltd., Class A.....	31,800	25,850
Hello Group, Inc., Sponsored ADR.....	39,936	234,424
Henan Lingrui Pharmaceutical Co., Class A.....	21,600	50,939
Henan Pinggao Electric Co. Ltd., Class A.....	29,800	51,010
Henan Thinker Automatic Equipment Co. Ltd., Class A.....	9,520	17,352
* Henan Yicheng New Energy Co. Ltd., Class A.....	45,700	25,081
Henan Yuguang Gold & Lead Co. Ltd., Class A.....	27,100	20,190
Henan Zhongyuan Expressway Co. Ltd., Class A.....	41,000	20,649
* Hengdeli Holdings Ltd.....	372,000	6,036
* Hengli Petrochemical Co. Ltd., Class A.....	59,100	96,634
Hengtong Optic-electric Co. Ltd., Class A.....	27,000	41,351
* Hengyi Petrochemical Co. Ltd., Class A.....	56,134	48,737
Hesteel Co. Ltd., Class A.....	100,275	29,059
Hexing Electrical Co. Ltd., Class A.....	10,500	42,146
* Hezong Science&Technology Co. Ltd., Class A.....	28,200	11,026
* Hi Sun Technology China Ltd.....	693,000	43,470
Hisense Home Appliances Group Co. Ltd., Class H.....	109,000	261,676
Hithink RoyalFlush Information Network Co. Ltd., Class A.....	4,500	72,137
HLA Group Corp. Ltd., Class A.....	30,700	32,869
Homeland Interactive Technology Ltd.....	104,000	35,867
Hongfa Technology Co. Ltd., Class A.....	14,980	46,801
* Honghua Group Ltd.....	1,048,000	12,908
Hongta Securities Co. Ltd., Class A.....	18,800	19,201
*Ω Hope Education Group Co. Ltd.....	660,000	25,329
* Hopefluent Group Holdings Ltd.....	70,000	9,340
* Hopson Development Holdings Ltd.....	342,846	158,501
Hoyuan Green Energy Co. Ltd., Class A.....	12,378	42,592
#*Ω Hua Hong Semiconductor Ltd.....	85,000	153,990
* Hua Yin International Holdings Ltd.....	190,000	2,106
Huaan Securities Co. Ltd., Class A.....	48,480	30,283
Huadong Medicine Co. Ltd., Class A.....	19,000	76,648
Huafa Property Services Group Co. Ltd.....	380,000	7,147
Huafon Chemical Co. Ltd., Class A.....	111,602	94,960
* Huafon Microfibre Shanghai Technology Co. Ltd., Class A.....	44,308	20,493
* Huafu Fashion Co. Ltd., Class A.....	29,500	12,537
Huagong Tech Co. Ltd., Class A.....	13,600	48,668
Hualan Biological Engineering, Inc., Class A.....	18,900	46,348
Huapont Life Sciences Co. Ltd., Class A.....	52,633	30,928
Ω Huatai Securities Co. Ltd., Class H.....	198,000	233,585
Huaxi Securities Co. Ltd., Class A.....	35,340	36,686
Huaxia Bank Co. Ltd., Class A.....	61,108	51,567
Huayu Automotive Systems Co. Ltd., Class A.....	46,300	104,894
Hubei Biocause Pharmaceutical Co. Ltd., Class A.....	168,300	61,902
Hubei Dinglong Co. Ltd., Class A.....	11,600	27,937
Hubei Feilihua Quartz Glass Co. Ltd., Class A.....	9,050	31,775
Hubei Jumpcan Pharmaceutical Co. Ltd., Class A.....	15,600	65,463
Hubei Xingfa Chemicals Group Co. Ltd., Class A.....	30,500	69,538
Huishang Bank Corp. Ltd., Class H.....	60,000	18,195
Huizhou Desay Sv Automotive Co. Ltd., Class A.....	3,300	39,139
Humanwell Healthcare Group Co. Ltd., Class A.....	27,200	76,357
Hunan Aihua Group Co. Ltd., Class A.....	8,100	18,162
Hunan Er-Kang Pharmaceutical Co. Ltd., Class A.....	41,200	14,973
Hunan Gold Corp. Ltd., Class A.....	17,500	26,389
Hunan TV & Broadcast Intermediary Co. Ltd., Class A.....	40,800	26,656
Hunan Valin Steel Co. Ltd., Class A.....	78,100	59,388
Hunan Zhongke Electric Co. Ltd., Class A.....	6,600	7,413
Hundsun Technologies, Inc., Class A.....	14,957	43,778
* HUYA, Inc., ADR.....	32,142	98,676

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CHINA — (Continued)			
Ω	Hygeia Healthcare Holdings Co. Ltd., Class C.....	65,600	\$ 213,783
*	Hytera Communications Corp. Ltd., Class A.....	32,700	22,358
*	HyUnion Holding Co. Ltd., Class A.....	18,400	13,309
	Hywin Holdings Ltd., ADR.....	1,694	2,050
*	IAT Automobile Technology Co. Ltd., Class A.....	12,200	16,295
#*Ω	iDreamSky Technology Holdings Ltd.....	98,000	18,509
	IEIT Systems Co. Ltd., Class A.....	15,900	62,329
	Iflytek Co. Ltd., Class A.....	11,350	60,388
	IKD Co. Ltd., Class A.....	5,600	14,500
#*	I-Mab, Sponsored ADR.....	9,306	16,472
Ω	IMAX China Holding, Inc.....	28,200	26,007
	Imeik Technology Development Co. Ltd., Class A.....	1,900	71,782
	Industrial & Commercial Bank of China Ltd., Class H.....	3,816,000	1,858,887
	Industrial Bank Co. Ltd., Class A.....	191,400	419,828
	Industrial Securities Co. Ltd., Class A.....	161,057	122,340
	Infocore Environment Technology Group Co. Ltd., Class A.....	78,200	48,383
Ω	Ingdan, Inc.....	144,000	21,364
	Ingenic Semiconductor Co. Ltd., Class A.....	1,600	10,595
*	Inkeverse Group Ltd.....	336,000	32,044
*	Inner Mongolia BaoTou Steel Union Co. Ltd., Class A.....	123,200	24,358
	Inner Mongolia Xingye Silver&Tin Mining Co. Ltd., Class A.....	17,800	21,346
	Inner Mongolia Yili Industrial Group Co. Ltd., Class A.....	48,377	182,708
*Ω	InnoCare Pharma Ltd.....	102,000	69,493
*Ω	Innovent Biologics, Inc.....	105,500	425,050
	Inspur Digital Enterprise Technology Ltd.....	162,000	40,668
	Inspur Software Co. Ltd., Class A.....	8,100	12,552
	Intron Technology Holdings Ltd.....	120,000	29,503
*	iQIYI, Inc., ADR.....	101,816	341,084
	IReader Technology Co. Ltd., Class A.....	11,800	25,407
	IVD Medical Holding Ltd.....	192,000	42,891
	JA Solar Technology Co. Ltd., Class A.....	21,920	52,192
	Jade Bird Fire Co. Ltd., Class A.....	7,280	12,316
	Jafron Biomedical Co. Ltd., Class A.....	19,700	49,074
	Jason Furniture Hangzhou Co. Ltd., Class A.....	9,570	45,241
	JCET Group Co. Ltd., Class A.....	38,800	121,190
*Ω	JD Health International, Inc.....	266,600	879,723
*Ω	JD Logistics, Inc.....	200,800	175,334
#	JD.com, Inc., ADR.....	7,708	173,815
	JD.com, Inc., Class A.....	175,728	1,981,532
	Jiajiayue Group Co. Ltd., Class A.....	9,900	14,470
	Jiangling Motors Corp. Ltd., Class A.....	11,000	32,134
	Jiangsu Azure Corp., Class A.....	25,600	23,645
	Jiangsu Changshu Rural Commercial Bank Co. Ltd., Class A.....	21,200	20,302
	Jiangsu Cnano Technology Co. Ltd., Class A.....	12,180	31,550
	Jiangsu Dingsheng New Energy Materials Co. Ltd., Class A.....	11,400	14,545
	Jiangsu Eastern Shenghong Co. Ltd., Class A.....	34,100	46,995
	Jiangsu Expressway Co. Ltd., Class H.....	336,000	320,805
	Jiangsu Guomao Reducer Co. Ltd., Class A.....	5,600	8,986
	Jiangsu Guotai International Group Co. Ltd., Class A.....	53,000	50,469
	Jiangsu Guoxin Corp. Ltd., Class A.....	21,400	20,910
	Jiangsu Haili Wind Power Equipment Technology Co. Ltd., Class A.....	1,200	7,008
	Jiangsu Hengli Hydraulic Co. Ltd., Class A.....	10,575	71,929
	Jiangsu Hengrui Pharmaceuticals Co. Ltd., Class A.....	17,568	91,873
	Jiangsu Huahong Technology Stock Co. Ltd., Class A.....	13,800	16,869
	Jiangsu Jiangyin Rural Commercial Bank Co. Ltd., Class A.....	36,600	18,615
	Jiangsu Jiejie Microelectronics Co. Ltd., Class A.....	14,744	24,579
	Jiangsu Kanion Pharmaceutical Co. Ltd., Class A.....	8,600	18,683
	Jiangsu King's Luck Brewery JSC Ltd., Class A.....	13,600	83,910
	Jiangsu Linyang Energy Co. Ltd., Class A.....	23,500	18,073

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Jiangsu Nata Opto-electronic Material Co. Ltd., Class A.....	9,100	\$ 25,926
Jiangsu Nhwa Pharmaceutical Co. Ltd., Class A.....	25,900	83,971
Jiangsu Pacific Quartz Co. Ltd., Class A.....	4,700	46,842
Jiangsu Provincial Agricultural Reclamation & Development Corp., Class A..	24,000	30,482
Jiangsu Shagang Co. Ltd., Class A.....	11,400	5,271
Jiangsu Shuangxing Color Plastic New Materials Co. Ltd., Class A.....	34,300	28,035
Jiangsu Sopo Chemical Co., Class A.....	20,200	17,393
Jiangsu Yanghe Brewery Joint-Stock Co. Ltd., Class A.....	5,600	71,366
Jiangsu Yangnong Chemical Co. Ltd., Class A.....	8,190	56,109
Jiangsu Yoke Technology Co. Ltd., Class A.....	2,900	15,650
Jiangsu Yuyue Medical Equipment & Supply Co. Ltd., Class A.....	19,392	86,139
Jiangsu Zhangjiagang Rural Commercial Bank Co. Ltd., Class A.....	30,000	16,380
Jiangsu Zhongtian Technology Co. Ltd., Class A.....	51,900	83,676
Jiangxi Bank Co. Ltd., Class H.....	202,000	15,976
Jiangxi Copper Co. Ltd., Class H.....	332,000	464,312
Jiangxi Wannianqing Cement Co. Ltd., Class A.....	9,700	8,806
Jiangzhong Pharmaceutical Co. Ltd., Class A.....	13,100	38,876
Jiaozuo Wanfang Aluminum Manufacturing Co. Ltd., Class A.....	42,300	28,940
Jiayou International Logistics Co. Ltd., Class A.....	13,504	36,965
Jilin Aodong Pharmaceutical Group Co. Ltd., Class A.....	17,561	34,609
* Jilin Chemical Fibre, Class A.....	21,700	7,706
Jinchuan Group International Resources Co. Ltd.....	1,448,000	105,805
Jinduicheng Molybdenum Co. Ltd., Class A.....	31,100	39,556
Jingjin Equipment, Inc., Class A.....	8,200	20,000
* Jinke Smart Services Group Co. Ltd., Class H.....	22,700	24,002
* Jinneng Holding Shanxi Electric Power Co. Ltd., Class A.....	35,700	13,557
*Ω Jinxin Fertility Group Ltd.....	228,000	63,299
Jinyu Bio-Technology Co. Ltd., Class A.....	7,400	8,402
JiuGui Liquor Co. Ltd., Class A.....	3,900	33,787
Jiuzhitang Co. Ltd., Class A.....	17,600	20,038
JL Mag Rare-Earth Co. Ltd., Class A.....	8,704	17,923
JNBY Design Ltd.....	95,000	121,261
Joinn Laboratories China Co. Ltd., Class A.....	15,064	34,722
Jointown Pharmaceutical Group Co. Ltd., Class A.....	103,979	100,831
* Jonjee Hi-Tech Industrial & Commercial Holding Co. Ltd., Class A.....	8,700	26,652
Joy City Property Ltd.....	552,000	14,791
Joyoung Co. Ltd., Class A.....	9,850	14,485
Ω JS Global Lifestyle Co. Ltd.....	538,500	83,256
JSTI Group, Class A.....	47,100	32,321
* Jutal Offshore Oil Services Ltd.....	236,000	14,824
* JY Grandmark Holdings Ltd.....	59,000	7,534
Kaishan Group Co. Ltd., Class A.....	12,100	21,178
*Ω Kangda International Environmental Co. Ltd.....	68,000	2,272
Kangji Medical Holdings Ltd.....	77,000	57,302
Kanzhun Ltd., ADR.....	6,300	87,633
KBC Corp. Ltd., Class A.....	2,648	16,913
Kehua Data Co. Ltd., Class A.....	7,300	21,398
* Kidswant Children Products Co. Ltd., Class A.....	10,000	9,162
KingClean Electric Co. Ltd., Class A.....	7,480	19,744
Kingfa Sci & Tech Co. Ltd., Class A.....	20,900	17,952
#* Kingsoft Cloud Holdings Ltd.....	138,000	24,043
Kingsoft Corp. Ltd.....	258,400	628,624
* Ko Yo Chemical Group Ltd.....	972,000	10,220
Konfoong Materials International Co. Ltd., Class A.....	2,900	15,884
* Konkong Group Co. Ltd., Class A.....	20,600	9,005
KPC Pharmaceuticals, Inc., Class A.....	15,500	39,680
*Ω Kuaishou Technology.....	52,300	263,610
* Kuang-Chi Technologies Co. Ltd., Class A.....	8,100	13,443
* Kunlun Tech Co. Ltd., Class A.....	25,675	106,646

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Kunming Yunnei Power Co. Ltd., Class A.....	44,500	\$ 14,312
Kunshan Dongwei Technology Co. Ltd., Class A.....	2,271	11,038
Kunshan Kinglai Hygienic Materials Co. Ltd., Class A.....	3,960	11,368
Kweichow Moutai Co. Ltd., Class A.....	10,700	2,394,963
#* KWG Group Holdings Ltd.....	513,000	29,011
* KWG Living Group Holdings Ltd.....	268,500	12,438
* Lakala Payment Co. Ltd., Class A.....	24,200	44,093
Lao Feng Xiang Co. Ltd., Class A.....	11,000	94,978
Laobaixing Pharmacy Chain JSC, Class A.....	20,390	77,066
Launch Tech Co. Ltd., Class H.....	20,500	4,482
LB Group Co. Ltd., Class A.....	39,600	88,870
Lee & Man Paper Manufacturing Ltd.....	168,000	45,201
Lee's Pharmaceutical Holdings Ltd.....	56,000	9,556
Ω Legend Holdings Corp., Class H.....	209,500	166,965
Lenovo Group Ltd.....	2,410,000	2,523,441
Lens Technology Co. Ltd., Class A.....	81,800	118,991
* Leo Group Co. Ltd., Class A.....	195,937	56,180
Lepu Medical Technology Beijing Co. Ltd., Class A.....	32,400	59,181
LexinFintech Holdings Ltd., ADR.....	26,615	48,173
Leyard Optoelectronic Co. Ltd., Class A.....	55,500	34,898
#* Li Auto, Inc., ADR.....	29,401	813,820
Li Ning Co. Ltd.....	1,260,500	2,692,834
LianChuang Electronic Technology Co. Ltd., Class A.....	16,100	14,804
Lianhe Chemical Technology Co. Ltd., Class A.....	21,900	20,539
* Liao Ning Oxiranchem, Inc., Class A.....	11,800	8,411
Liaoning Cheng Da Co. Ltd., Class A.....	19,200	27,655
Liaoning Port Co. Ltd., Class H.....	236,000	18,167
Lier Chemical Co. Ltd., Class A.....	23,400	31,811
* Lifetech Scientific Corp.....	806,000	176,225
* LingNan Eco&Culture-Tourism Co. Ltd., Class A.....	31,200	10,674
Lingyi iTech Guangdong Co., Class A.....	85,000	56,165
Ω Linklogis, Inc., Class B.....	23,000	3,324
# LK Technology Holdings Ltd.....	105,999	41,514
Loncin Motor Co. Ltd., Class A.....	35,900	22,927
* Long Yuan Construction Group Co. Ltd., Class A.....	42,900	19,723
Ω Longfor Group Holdings Ltd.....	613,000	679,698
Longhua Technology Group Luoyang Co. Ltd., Class A.....	21,000	16,104
LONGi Green Energy Technology Co. Ltd., Class A.....	55,000	148,272
Longshine Technology Group Co. Ltd., Class A.....	7,800	11,740
Lonking Holdings Ltd.....	620,000	100,345
Luenmei Quantum Co. Ltd., Class A.....	46,100	36,063
Luolai Lifestyle Technology Co. Ltd., Class A.....	22,700	27,919
* Luoxin Pharmaceuticals Group Stock Co. Ltd., Class A.....	17,700	10,737
Luoyang Xinqianglian Slewing Bearing Co. Ltd., Class A.....	4,200	13,202
* Lushang Freda Pharmaceutical Co. Ltd., Class A.....	15,200	15,947
Luxi Chemical Group Co. Ltd., Class A.....	60,500	77,890
Luxshare Precision Industry Co. Ltd., Class A.....	52,754	187,072
*Ω Luye Pharma Group Ltd.....	353,500	118,722
Luzhou Laojiao Co. Ltd., Class A.....	11,809	241,986
#* LVGEM China Real Estate Investment Co. Ltd.....	90,000	6,962
Maanshan Iron & Steel Co. Ltd., Class H.....	164,000	24,796
Maccura Biotechnology Co. Ltd., Class A.....	19,300	31,563
Mango Excellent Media Co. Ltd., Class A.....	35,705	106,357
*Ω Maoyan Entertainment.....	146,400	159,798
Maxscend Microelectronics Co. Ltd., Class A.....	4,900	62,880
Mayinglong Pharmaceutical Group Co. Ltd., Class A.....	7,100	21,228
Ω Medlive Technology Co. Ltd.....	10,500	8,274
Meilleure Health International Industry Group Ltd.....	594,000	15,210
* Meinian Onehealth Healthcare Holdings Co. Ltd., Class A.....	92,600	63,026

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
#Ω Meitu, Inc.....	772,500	\$ 228,823
*Ω Meituan, Class B.....	277,510	2,232,075
Metallurgical Corp. of China Ltd., Class H.....	768,000	150,295
M-Grass Ecology & Environment Group Co. Ltd., Class A.....	48,300	21,082
#Ω Midea Real Estate Holding Ltd.....	124,600	66,756
Milkyway Chemical Supply Chain Service Co. Ltd., Class A.....	2,100	11,997
Ming Yang Smart Energy Group Ltd., Class A.....	32,200	40,354
#* Ming Yuan Cloud Group Holdings Ltd.....	190,000	50,505
MINISO Group Holding Ltd.....	142,000	600,591
* Minmetals Land Ltd.....	296,000	10,311
MLS Co. Ltd., Class A.....	25,996	25,080
* MMG Ltd.....	1,172,000	297,993
*Ω Mobvista, Inc.....	191,000	69,715
Monalisa Group Co. Ltd., Class A.....	8,100	12,770
Montage Technology Co. Ltd., Class A.....	4,975	31,165
*Ω Mulsanne Group Holding Ltd.....	50,000	6,332
* NanJi E-Commerce Co. Ltd., Class A.....	47,354	20,137
Nanjing Hanrui Cobalt Co. Ltd., Class A.....	10,200	30,631
Nanjing King-Friend Biochemical Pharmaceutical Co. Ltd., Class A.....	37,877	68,717
* Nanjing Sample Technology Co. Ltd., Class H.....	64,000	7,566
Nanjing Xinjiekou Department Store Co. Ltd., Class A.....	13,300	11,232
Nantong Jianghai Capacitor Co. Ltd., Class A.....	11,400	22,249
NARI Technology Co. Ltd., Class A.....	77,524	226,753
NAURA Technology Group Co. Ltd., Class A.....	2,000	63,265
* NavInfo Co. Ltd., Class A.....	36,500	32,978
NetDragon Websoft Holdings Ltd.....	110,000	150,668
NetEase, Inc., ADR.....	30,627	2,990,420
NetEase, Inc.....	170,600	3,316,141
New China Life Insurance Co. Ltd., Class H.....	352,000	628,191
New Hope Dairy Co. Ltd., Class A.....	11,300	14,932
* Newborn Town, Inc.....	158,000	36,373
Newland Digital Technology Co. Ltd., Class A.....	26,800	58,913
Nexteer Automotive Group Ltd.....	159,000	72,046
Ninestar Corp., Class A.....	9,600	25,884
Ningbo Haitian Precision Machinery Co. Ltd., Class A.....	8,400	24,256
Ningbo Huaxiang Electronic Co. Ltd., Class A.....	8,076	12,731
Ningbo Joyson Electronic Corp., Class A.....	23,700	47,736
Ningbo Orient Wires & Cables Co. Ltd., Class A.....	11,400	56,110
Ningbo Ronbay New Energy Technology Co. Ltd., Class A.....	7,745	30,694
Ningbo Sanxing Medical Electric Co. Ltd., Class A.....	26,300	75,684
Ningbo Shanshan Co. Ltd., Class A.....	11,900	16,549
Ningbo Tuopu Group Co. Ltd., Class A.....	3,700	25,137
Ningbo Xusheng Group Co. Ltd., Class A.....	8,624	16,172
Ningbo Yunsheng Co. Ltd., Class A.....	10,200	7,939
Ningbo Zhoushan Port Co. Ltd., Class A.....	57,100	28,485
#* NIO, Inc., ADR.....	34,452	193,620
#* NIO, Inc., Class A.....	93,310	523,737
#* Niu Technologies, Sponsored ADR.....	8,367	14,726
Noah Holdings Ltd., Sponsored ADR.....	6,945	81,951
Ω Nongfu Spring Co. Ltd., Class H.....	33,600	182,352
Norinco International Cooperation Ltd., Class A.....	24,310	36,782
North Huajin Chemical Industries Co. Ltd., Class A.....	46,290	32,367
North Industries Group Red Arrow Co. Ltd., Class A.....	19,400	30,787
Northeast Securities Co. Ltd., Class A.....	48,600	45,257
Northking Information Technology Co. Ltd., Class A.....	8,540	16,255
NSFOCUS Technologies Group Co. Ltd., Class A.....	10,900	9,873
Ocean's King Lighting Science & Technology Co. Ltd., Class A.....	10,000	8,100
* Offcn Education Technology Co. Ltd., Class A.....	51,900	25,503
Offshore Oil Engineering Co. Ltd., Class A.....	113,459	88,447

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	10,400	\$ 19,781
	3,700	31,600
	18,600	40,860
	78,900	41,863
*	53,900	12,916
	25,000	373,205
Ω	150,400	58,592
*	55,000	74,401
	41,900	39,850
*	86,800	53,221
	13,360	32,421
*	2,000	55
	58,000	3,602
*	37,700	16,902
	10,300	34,633
*	68,600	26,963
	218,000	152,354
*	51,800	33,045
*	69,489	8,816,069
*Ω	44,000	25,287
	20,700	62,076
	1,248,000	387,975
	27,900	37,154
#Ω	49,050	63,503
	1,817,000	2,260,102
	139,500	183,977
#*Ω	157,500	226,130
	1,109,500	4,663,829
	4,900	16,169
*	18,600	18,957
	91,700	122,376
#	876,362	160,270
Ω	141,400	317,108
Ω	1,017,000	489,085
	548,000	41,412
	110,299	77,346
	171,000	16,314
	2,459	27,397
*	127,000	44,811
	13,104	25,513
	34,678	497,629
	34,800	31,834
	10,300	15,736
	8,200	20,111
	1,896	7,480
	108,000	52,222
*	91,100	33,117
*	3,900	15,482
	13,000	30,496
*	40,600	81,096
	6,379	30,811
#*	166,000	64,136
	13,600	9,376
	8,200	6,973
	3,725	17,165
*	25,300	9,451
Ω	52,400	12,169
#*††Ω	274,000	17,524
	50,100	39,947

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Renrui Human Resources Technology Holdings Ltd.....	38,600	\$ 25,002
Richinfo Technology Co. Ltd., Class A.....	12,500	26,190
Risen Energy Co. Ltd., Class A.....	17,800	36,507
* RiseSun Real Estate Development Co. Ltd., Class A.....	149,700	32,185
Riyue Heavy Industry Co. Ltd., Class A.....	12,800	17,276
* Road King Infrastructure Ltd.....	52,000	8,805
Rockchip Electronics Co. Ltd., Class A.....	2,100	13,529
* Roshow Technology Co. Ltd., Class A.....	26,494	18,950
Runjian Co. Ltd., Class A.....	4,700	18,983
* Sai Micro Electronics, Inc., Class A.....	4,900	12,213
SAIC Motor Corp. Ltd., Class A.....	46,200	88,066
Sanan Optoelectronics Co. Ltd., Class A.....	14,800	22,671
* SanFeng Intelligent Equipment Group Co. Ltd., Class A.....	30,600	14,367
* Sangfor Technologies, Inc., Class A.....	1,600	12,159
Sanquan Food Co. Ltd., Class A.....	18,800	30,194
Sansure Biotech, Inc., Class A.....	5,033	12,621
Sany Heavy Equipment International Holdings Co. Ltd.....	399,000	259,688
Sany Heavy Industry Co. Ltd., Class A.....	42,650	77,792
* Satellite Chemical Co. Ltd., Class A.....	61,703	117,472
SDIC Capital Co. Ltd., Class A.....	21,700	20,183
Sealand Securities Co. Ltd., Class A.....	99,400	44,746
#* Seazen Group Ltd.....	768,285	105,648
* Seazen Holdings Co. Ltd., Class A.....	34,226	47,171
SF Holding Co. Ltd., Class A.....	38,524	189,674
SG Micro Corp., Class A.....	5,460	47,266
* Shaanxi Construction Machinery Co. Ltd., Class A.....	30,400	12,378
ShaanXi Provincial Natural Gas Co. Ltd., Class A.....	21,800	20,161
Shandong Bohui Paper Industrial Co. Ltd., Class A.....	37,730	27,319
Shandong Buchang Pharmaceuticals Co. Ltd., Class A.....	23,600	49,740
Shandong Dongyue Organosilicon Material Co. Ltd., Class A.....	7,100	6,553
Ω Shandong Gold Mining Co. Ltd., Class H.....	192,500	277,141
Shandong Head Group Co. Ltd., Class A.....	11,200	23,195
Shandong Himile Mechanical Science & Technology Co. Ltd., Class A.....	17,100	63,585
Shandong Hi-speed Co. Ltd., Class A.....	45,600	48,476
Shandong Hi-Speed Road & Bridge Co. Ltd., Class A.....	24,900	18,645
Shandong Hualu Hengsheng Chemical Co. Ltd., Class A.....	27,570	93,592
* Shandong Humon Smelting Co. Ltd., Class A.....	18,500	23,667
Shandong Jincheng Pharmaceutical Group Co. Ltd., Class A.....	5,000	8,955
Shandong New Beiyang Information Technology Co. Ltd., Class A.....	14,800	12,005
Shandong Pharmaceutical Glass Co. Ltd., Class A.....	11,600	38,079
Shandong Publishing & Media Co. Ltd., Class A.....	26,800	36,263
Shandong Sun Paper Industry JSC Ltd., Class A.....	24,500	41,480
Shandong Weifang Rainbow Chemical Co. Ltd., Class A.....	6,800	51,161
Shandong Weigao Group Medical Polymer Co. Ltd., Class H.....	602,000	384,559
Shanghai Aiko Solar Energy Co. Ltd., Class A.....	15,500	29,881
Shanghai AJ Group Co. Ltd., Class A.....	29,600	19,539
Shanghai AtHub Co. Ltd., Class A.....	7,560	16,577
Shanghai Bailian Group Co. Ltd., Class A.....	31,200	37,765
Shanghai Bairun Investment Holding Group Co. Ltd., Class A.....	8,604	23,690
Shanghai Baolong Automotive Corp., Class A.....	3,300	19,248
Shanghai Baosight Software Co. Ltd., Class A.....	16,245	92,741
Shanghai Belling Co. Ltd., Class A.....	9,900	16,621
Shanghai Construction Group Co. Ltd., Class A.....	141,200	45,670
Shanghai Dazhong Public Utilities Group Co. Ltd., Class H.....	73,000	10,745
Shanghai Fosun Pharmaceutical Group Co. Ltd., Class H.....	50,000	84,895
# Shanghai Fudan Microelectronics Group Co. Ltd., Class H.....	84,000	100,157
Shanghai Fudan-Zhangjiang Bio-Pharmaceutical Co. Ltd., Class H.....	54,000	15,202
Shanghai Fullhan Microelectronics Co. Ltd., Class A.....	4,000	16,837
Shanghai Ganglian E-Commerce Holdings Co. Ltd., Class A.....	10,584	30,209

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	7,900	\$ 19,455
Ω	6,300	26,174
	118,000	144,551
	504,600	22,002
	6,400	23,021
*	4,600	21,238
	9,800	24,472
	24,600	44,623
*	17,000	12,132
	11,100	10,797
	21,840	29,901
	19,648	24,816
	14,300	61,032
	21,300	32,639
	2,965	17,536
	788	17,524
	4,100	21,209
	260,800	368,643
	172,000	37,922
	17,300	21,029
	22,700	21,951
	254,500	242,325
	25,776	59,074
	72,100	64,636
	10,000	20,941
	60,700	53,468
	14,400	17,382
	7,600	30,541
	109,100	37,528
	17,300	20,387
	46,400	38,415
	29,509	41,747
	18,100	29,989
	6,900	19,298
	72,600	63,064
	34,300	76,019
	33,900	20,203
	28,340	18,598
	47,230	32,580
	59,400	29,524
	9,440	263,655
*	99,600	23,696
	5,100	58,814
*	21,100	25,356
	41,500	47,653
*Ω	59,000	5,271
	25,500	51,044
	7,100	52,259
Ω	515,200	88,979
	2,100	42,205
	23,800	19,348
*	45,500	39,270
	15,700	17,711
	14,780	76,580
	18,500	17,210
	3,800	6,910
	9,300	12,966
*	13,700	11,079
	35,800	13,523

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Shenzhen Desay Battery Technology Co., Class A.....	16,354	\$ 46,543
Shenzhen Dynanonic Co. Ltd., Class A.....	2,652	15,333
Shenzhen Ellassay Fashion Co. Ltd., Class A.....	10,300	11,162
* Shenzhen Everwin Precision Technology Co. Ltd., Class A.....	16,680	19,527
Shenzhen Expressway Corp. Ltd., Class H.....	158,000	126,814
Shenzhen Fastprint Circuit Tech Co. Ltd., Class A.....	26,000	37,393
Shenzhen Fortune Trend Technology Co. Ltd., Class A.....	1,104	16,107
Shenzhen Gas Corp. Ltd., Class A.....	37,900	33,578
Shenzhen Gongjin Electronics Co. Ltd., Class A.....	11,100	10,137
Shenzhen H&T Intelligent Control Co. Ltd., Class A.....	15,200	21,615
Shenzhen Hepalink Pharmaceutical Group Co. Ltd., Class A.....	11,600	13,245
Shenzhen Huaqiang Industry Co. Ltd., Class A.....	17,300	22,450
Shenzhen Inovance Technology Co. Ltd., Class A.....	18,250	142,334
Shenzhen International Holdings Ltd.....	426,351	350,885
Shenzhen Investment Ltd.....	825,174	116,184
Shenzhen Jieshun Science & Technology Industry Co. Ltd., Class A.....	9,900	10,872
Shenzhen Jufei Optoelectronics Co. Ltd., Class A.....	33,600	20,169
Shenzhen Kaifa Technology Co. Ltd., Class A.....	31,600	52,446
Shenzhen Kangtai Biological Products Co. Ltd., Class A.....	8,669	25,235
Shenzhen Kedali Industry Co. Ltd., Class A.....	6,300	59,325
Shenzhen Kinwong Electronic Co. Ltd., Class A.....	19,200	46,470
Shenzhen Kstar Science & Technology Co. Ltd., Class A.....	13,200	36,740
Shenzhen Laibao Hi-tech Co. Ltd., Class A.....	20,100	22,429
Shenzhen Leaguer Co. Ltd., Class A.....	35,800	32,162
Shenzhen Megmeet Electrical Co. Ltd., Class A.....	4,000	10,871
Shenzhen Microgate Technology Co. Ltd., Class A.....	14,300	14,120
Shenzhen Mindray Bio-Medical Electronics Co. Ltd., Class A.....	14,000	524,123
Shenzhen MTC Co. Ltd., Class A.....	40,800	26,913
* Shenzhen Neptunus Bioengineering Co. Ltd., Class A.....	87,100	30,690
Shenzhen New Industries Biomedical Engineering Co. Ltd., Class A.....	7,100	68,358
Shenzhen New Nanshan Holding Group Co. Ltd., Class A.....	60,900	23,280
* Shenzhen Overseas Chinese Town Co. Ltd., Class A.....	61,900	25,472
Shenzhen Salubris Pharmaceuticals Co. Ltd., Class A.....	8,100	29,268
Shenzhen SC New Energy Technology Corp., Class A.....	5,245	41,325
Shenzhen SED Industry Co. Ltd., Class A.....	17,800	43,556
Shenzhen SEG Co. Ltd., Class A.....	18,200	17,400
Shenzhen Senior Technology Material Co. Ltd., Class A.....	12,693	19,233
Shenzhen Sunlord Electronics Co. Ltd., Class A.....	10,900	33,626
Shenzhen Sunnypol Optoelectronics Co. Ltd., Class A.....	3,800	11,956
Shenzhen Suntak Circuit Technology Co. Ltd., Class A.....	22,200	23,290
Shenzhen Sunway Communication Co. Ltd., Class A.....	19,700	45,852
Shenzhen Tagen Group Co. Ltd., Class A.....	33,700	21,168
Shenzhen Topband Co. Ltd., Class A.....	11,100	11,182
Shenzhen Transsion Holdings Co. Ltd., Class A.....	13,246	252,140
Shenzhen Woer Heat-Shrinkable Material Co. Ltd., Class A.....	28,300	23,198
* Shenzhen World Union Group, Inc., Class A.....	32,800	9,504
Shenzhen Yan Tian Port Holding Co. Ltd., Class A.....	25,000	15,951
Shenzhen Yinghe Technology Co. Ltd., Class A.....	9,100	18,677
Shenzhen Ysstech Info-tech Co. Ltd., Class A.....	13,700	11,300
Shenzhen YUTO Packaging Technology Co. Ltd., Class A.....	21,000	67,717
Shenzhen Zhenye Group Co. Ltd., Class A.....	27,200	15,823
Shenzhen Zhongjin Lingnan Nonfemet Co. Ltd., Class A.....	79,100	43,749
* Shijiazhuang Changshan BeiMing Technology Co. Ltd., Class A.....	22,200	23,503
Shijiazhuang Yiling Pharmaceutical Co. Ltd., Class A.....	20,057	55,011
Shinghua Advanced Material Group Co. Ltd., Class A.....	4,900	23,579
Shinva Medical Instrument Co. Ltd., Class A.....	9,200	25,638
* Shouhang High-Tech Energy Co. Ltd., Class A.....	53,900	14,998
Shui On Land Ltd.....	940,500	84,401
Sichuan Chuantou Energy Co. Ltd., Class A.....	47,100	101,925

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	58,200	\$ 47,491
	234,000	74,818
*	14,200	14,147
	126,600	40,377
	8,320	21,133
*	55,100	29,919
*	30,700	42,809
	146,580	164,137
	5,600	37,276
	7,400	13,600
	24,500	33,077
	11,400	80,386
*	262,000	9,210
Ω	177,000	117,933
	2,866,000	1,034,156
	9,519	22,045
	9,700	32,158
	21,000	11,562
	694,000	76,393
	30,800	35,945
*	604,800	7,233
	67,300	104,545
	43,500	86,193
	45,500	45,434
	12,352	53,696
	534,500	268,087
	274,000	120,550
*	1,106,000	63,589
*	402,000	54,511
	762,000	2,003,666
	10,478	19,001
	3,600	15,887
	10,200	33,524
	43,400	41,035
	879,000	366,695
	195,000	442,883
	36,100	70,306
*	11,656	58,473
	13,300	18,515
	375,694	119,096
	14,900	18,470
	2,600	12,986
	35,340	33,134
	97,700	50,276
	400,000	217,346
	600	10,631
	17,400	35,783
*	19,000	18,442
	21,300	12,370
	211,000	25,941
	2,704	5,343
*	240,000	34,043
	14,494	46,022
	17,600	192,204
	52,000	17,256
	152,800	939,167
	7,875	48,400
*	21,300	19,613
	13,100	21,298

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Suofeiya Home Collection Co. Ltd., Class A.....	12,600	\$ 27,258
SUPCON Technology Co. Ltd., Class A.....	3,434	16,886
Suplet Power Co. Ltd., Class A.....	4,368	6,094
Suzhou Anjie Technology Co. Ltd., Class A.....	15,000	22,949
Suzhou Dongshan Precision Manufacturing Co. Ltd., Class A.....	26,400	45,896
Suzhou Gold Mantis Construction Decoration Co. Ltd., Class A.....	71,600	34,531
Suzhou Good-Ark Electronics Co. Ltd., Class A.....	10,100	11,671
Suzhou Maxwell Technologies Co. Ltd., Class A.....	896	12,811
Suzhou Secote Precision Electronic Co. Ltd., Class A.....	3,500	29,442
Suzhou TFC Optical Communication Co. Ltd., Class A.....	4,464	53,149
SY Holdings Group Ltd.....	86,000	47,958
Symphony Holdings Ltd.....	330,000	35,077
Taiji Computer Corp. Ltd., Class A.....	10,439	32,920
TangShan Port Group Co. Ltd., Class A.....	109,000	61,357
Tangshan Sanyou Chemical Industries Co. Ltd., Class A.....	63,350	44,405
* Tansun Technology Co. Ltd., Class A.....	12,000	18,861
Tasly Pharmaceutical Group Co. Ltd., Class A.....	15,400	30,816
TCL Electronics Holdings Ltd.....	270,000	84,390
Telling Telecommunication Holding Co. Ltd., Class A.....	25,400	26,153
Ten Pao Group Holdings Ltd.....	140,000	16,819
Tencent Holdings Ltd.....	651,000	22,597,056
* Tencent Music Entertainment Group, ADR.....	179,122	1,683,747
# Tenfu Cayman Holdings Co. Ltd.....	46,000	26,090
Three's Co. Media Group Co. Ltd., Class A.....	4,287	30,371
Thunder Software Technology Co. Ltd., Class A.....	2,300	16,061
Tian An China Investment Co. Ltd.....	112,000	48,377
Tian Di Science & Technology Co. Ltd., Class A.....	83,400	66,609
# Tian Lun Gas Holdings Ltd.....	55,500	25,700
Tiande Chemical Holdings Ltd.....	244,000	35,402
Tiangong International Co. Ltd.....	344,000	73,993
Tianjin 712 Communication & Broadcasting Co. Ltd., Class A.....	16,400	56,821
Tianjin Chase Sun Pharmaceutical Co. Ltd., Class A.....	44,000	21,999
Tianjin Development Holdings Ltd.....	60,000	11,149
Tianjin Pharmaceutical Da Re Tang Group Corp. Ltd., Class A.....	8,300	30,443
Tianjin Port Development Holdings Ltd.....	304,000	18,467
Tianjin Ringpu Bio-Technology Co. Ltd., Class A.....	8,200	15,321
Tianjin Teda Co. Ltd., Class A.....	32,700	16,178
* Tianma Microelectronics Co. Ltd., Class A.....	32,300	37,386
# Tianneng Power International Ltd.....	184,000	142,828
Tianqi Lithium Corp., Class H.....	42,000	184,574
Tianshan Aluminum Group Co. Ltd., Class A.....	30,600	22,316
Tianshui Huatian Technology Co. Ltd., Class A.....	36,200	32,836
† Tianyun International Holdings Ltd.....	50,000	20,775
Tibet Rhodiola Pharmaceutical Holding Co., Class A.....	3,600	19,769
* Tibet Water Resources Ltd.....	159,000	4,864
Tingyi Cayman Islands Holding Corp.....	326,000	324,611
* Titan Wind Energy Suzhou Co. Ltd., Class A.....	36,100	44,877
TK Group Holdings Ltd.....	30,000	5,176
Tofflon Science & Technology Group Co. Ltd., Class A.....	16,700	31,835
Toly Bread Co. Ltd., Class A.....	28,929	26,315
# Tomson Group Ltd.....	197,988	37,016
Tong Ren Tang Technologies Co. Ltd., Class H.....	77,000	55,765
* Tongcheng Travel Holdings Ltd.....	277,600	566,263
* Tongdao Liepin Group.....	70,200	34,805
TongFu Microelectronics Co. Ltd., Class A.....	28,600	73,213
Tonghua Dongbao Pharmaceutical Co. Ltd., Class A.....	11,900	15,381
* Tongkun Group Co. Ltd., Class A.....	31,900	52,852
Tongling Jingda Special Magnet Wire Co. Ltd., Class A.....	43,100	20,953
Tongling Nonferrous Metals Group Co. Ltd., Class A.....	253,200	106,618

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	50,700	\$ 15,332
*	5,062	41,965
*	16,700	15,967
Ω	901,000	584,011
	291,551	107,817
*	94,800	29,780
	97,500	57,324
	49,000	49,286
*	272,000	11,652
	26,936	86,843
*	38,258	1,398,712
*	30,400	1,106,542
#*	48,000	24,695
	10,500	11,890
	488,000	36,678
	92,000	525,018
*	11,396	7,690
*	6,719	48,920
	14,600	11,268
	221,000	124,141
*	37,180	80,385
*	12,000	7,428
	22,300	39,570
	29,200	52,164
	4,200	9,234
	13,500	10,398
*Ω	39,500	28,395
	15,300	31,524
*	171,914	2,731,713
*Ω	283,000	23,080
	7,800	17,935
	8,600	16,749
	71,000	76,616
	98,000	54,692
	840,000	462,338
	55,900	33,900
	134,000	72,628
	2,160	10,255
#	24,604	199,292
	760	6,080
	520,000	918,041
	15,600	34,964
	23,520	76,954
*Ω	94,000	20,942
*	154,000	67,733
	31,700	62,827
	66,300	55,105
	6,525	32,198
	153,000	447,018
	5,187	62,407
	7,410	8,656
*	13,800	64,348
	6,800	29,261
	24,400	19,291
	33,300	44,193
	108,100	65,227
	1,536	8,989
	10,000	10,303
	21,106	15,850

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	1,900	\$ 14,092
*	21,500	12,599
	5,900	14,860
	37,700	24,227
	30,812	543,885
	32,890	90,135
	18,700	19,737
#Ω	29,800	206,186
	4,094	40,848
*Ω	334,000	878,933
*	5,900	11,260
	30,900	85,453
*	38,600	29,792
	108,600	85,142
*	13,800	14,836
	12,100	31,362
	41,100	29,059
	69,000	93,141
	2,700	32,366
	11,480	19,167
	16,990	32,982
	57,300	54,511
	4,100	8,303
	13,000	22,729
	45,700	97,189
	74,206	65,806
	5,400	17,133
*Ω	1,645,600	2,592,689
	8,000	16,839
*	83,000	2,781
*	35,700	58,967
	41,000	30,914
	112,500	33,062
	134,000	113,801
	8,200	23,347
	5,700	9,302
	63,700	44,030
#*	120,400	135,764
*	26,500	10,263
	626,615	87,578
	11,200	18,952
*	28,500	35,797
*	129,700	540,155
#	535,059	263,495
	21,100	58,283
*	19,606	29,605
Ω	396,000	542,956
*	50,500	2,810
	9,162	31,033
Ω	6,500	6,264
	10,400	47,544
	3,450	29,764
	6,800	20,278
	5,400	16,755
	10,300	19,902
	11,480	21,763
	26,600	97,466
*	9,300	5,097
	3,450	9,943

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	21,600	\$ 27,644
#*	24,000	37,527
	12,772	43,360
	42,000	15,525
	25,800	16,958
	33,800	20,239
*Ω	102,800	111,706
*	27,900	40,336
	18,368	97,084
	170,000	218,188
	43,100	84,727
	30,000	5,644
*	4,700	20,210
Ω	278,000	17,248
	21,500	55,346
	38,700	55,570
	12,300	19,154
	40,700	14,407
	66,900	62,798
	2,800	15,547
*	21,100	28,491
	51,600	80,243
	418,800	262,255
	334,000	182,773
	61,380	53,338
	38,100	57,027
	9,780	63,406
	74,200	104,413
	9,800	57,983
	41,800	73,347
	7,040	11,650
	28,600	60,404
	27,800	95,932
	5,605	11,664
	5,329	147,949
	209,000	194,824
	5,600	8,709
	145,500	62,620
*	57,920	33,819
	1,100	14,392
	26,500	27,491
	24,300	63,139
	76,580	38,560
	56,400	35,118
	25,900	35,487
	40,802	88,162
	10,100	72,640
	596,160	442,864
	9,000	11,519
	38,300	48,707
	5,521	15,270
	16,190	15,908
	16,500	11,062
	61,800	40,345
	28,600	46,099
	12,620	43,812
	47,700	49,542
	8,900	12,214
	5,100	10,940

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Zhejiang Jingsheng Mechanical & Electrical Co. Ltd., Class A.....	12,400	\$ 56,509
* Zhejiang Jingu Co. Ltd., Class A.....	22,000	17,617
Zhejiang Jingxin Pharmaceutical Co. Ltd., Class A.....	22,860	30,219
* Zhejiang Jinke Tom Culture Industry Co. Ltd., Class A.....	77,600	44,109
Zhejiang Jiuzhou Pharmaceutical Co. Ltd., Class A.....	13,600	33,974
Zhejiang Juhua Co. Ltd., Class A.....	45,814	101,889
Zhejiang Longsheng Group Co. Ltd., Class A.....	59,300	63,584
Zhejiang Medicine Co. Ltd., Class A.....	18,416	23,547
Zhejiang Meida Industrial Co. Ltd., Class A.....	24,300	29,641
* Zhejiang Narada Power Source Co. Ltd., Class A.....	11,200	15,742
Zhejiang NHU Co. Ltd., Class A.....	40,548	90,650
Zhejiang Orient Financial Holdings Group Co. Ltd., Class A.....	60,970	29,444
Zhejiang Orient Gene Biotech Co. Ltd., Class A.....	3,838	14,539
Zhejiang Qianjiang Motorcycle Co. Ltd., Class A.....	8,600	12,068
Zhejiang Runtu Co. Ltd., Class A.....	42,100	32,970
Zhejiang Sanhua Intelligent Controls Co. Ltd., Class A.....	7,400	21,648
Zhejiang Semir Garment Co. Ltd., Class A.....	59,400	43,809
Zhejiang Southeast Space Frame Co. Ltd., Class A.....	17,900	12,061
Zhejiang Supor Co. Ltd., Class A.....	3,700	26,059
* Zhejiang Tianyu Pharmaceutical Co. Ltd., Class A.....	2,880	6,637
Zhejiang Wanfeng Auto Wheel Co. Ltd., Class A.....	25,500	18,625
* Zhejiang Wanliyang Co. Ltd., Class A.....	15,300	11,868
Zhejiang Wanma Co. Ltd., Class A.....	33,300	36,464
Zhejiang Weiming Environment Protection Co. Ltd., Class A.....	15,500	33,469
Zhejiang Weixing New Building Materials Co. Ltd., Class A.....	27,500	52,094
Zhejiang Wolwo Bio-Pharmaceutical Co. Ltd., Class A.....	8,100	24,090
Zhejiang Xianju Pharmaceutical Co. Ltd., Class A.....	15,411	20,959
Zhejiang Xinan Chemical Industrial Group Co. Ltd., Class A.....	25,500	27,164
Zhejiang Yankon Group Co. Ltd., Class A.....	35,700	13,926
Zhejiang Yasha Decoration Co. Ltd., Class A.....	23,500	12,703
Zhejiang Yinlun Machinery Co. Ltd., Class A.....	13,500	27,439
Zhejiang Yongtai Technology Co. Ltd., Class A.....	29,500	36,687
Zhende Medical Co. Ltd., Class A.....	2,900	7,541
Zhengzhou Coal Mining Machinery Group Co. Ltd., Class H.....	61,800	71,457
Zheshang Securities Co. Ltd., Class A.....	20,000	26,897
#* Zhihu, Inc.....	18,400	26,719
* Zhong An Group Ltd.....	859,000	11,778
*Ω ZhongAn Online P&C Insurance Co. Ltd., Class H.....	203,400	317,765
* Zhongfu Straits Pingtan Development Co. Ltd., Class A.....	47,000	15,397
Zhongji Innolight Co. Ltd., Class A.....	8,500	121,229
Zhongjin Gold Corp. Ltd., Class A.....	56,900	74,734
Zhongshan Broad Ocean Motor Co. Ltd., Class A.....	65,800	38,889
Zhongshan Public Utilities Group Co. Ltd., Class A.....	19,200	19,722
Zhongsheng Group Holdings Ltd.....	442,000	746,106
Zhongtai Securities Co. Ltd., Class A.....	11,600	10,560
*†† Zhongtian Financial Group Co. Ltd., Class A.....	191,400	3,999
* Zhongyu Energy Holdings Ltd.....	215,000	143,910
*Ω Zhongyuan Bank Co. Ltd., Class H.....	126,000	5,122
#* Zhuguang Holdings Group Co. Ltd.....	486,000	15,469
Zhuhai Huafa Properties Co. Ltd., Class A.....	41,600	38,683
Zhuzhou CRRC Times Electric Co. Ltd., Class H.....	139,500	342,452
Zhuzhou Hongda Electronics Corp. Ltd., Class A.....	8,700	26,078
Zhuzhou Kibing Group Co. Ltd., Class A.....	61,100	49,929
Zoomlion Heavy Industry Science & Technology Co. Ltd., Class H.....	396,000	210,570
ZTE Corp., Class H.....	139,800	242,940
ZTO Express Cayman, Inc., ADR.....	16,402	268,337
ZTO Express Cayman, Inc.....	16,950	275,437
TOTAL CHINA.....		<u>220,567,831</u>

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
COLOMBIA — (0.1%)		
Almacenes Exito SA, BDR.....	51,323	\$ 161,705
BAC Holding International Corp.....	165,109	10,812
Banco de Bogota SA.....	5,102	41,665
Bancolombia SA, Sponsored ADR.....	9,294	292,389
Bancolombia SA.....	14,376	120,945
Celsia SA ESP.....	71,100	60,529
# Grupo Aval Acciones y Valores SA, ADR.....	4,349	11,395
Grupo Energia Bogota SA ESP.....	289,471	169,119
Interconexion Electrica SA ESP.....	52,464	227,157
Promigas SA ESP.....	33,754	43,688
TOTAL COLOMBIA.....		<u>1,139,404</u>
CZECH REPUBLIC — (0.0%)		
Komerční Banka AS.....	6,954	228,144
Ω Moneta Money Bank AS.....	2,916	12,549
TOTAL CZECH REPUBLIC.....		<u>240,693</u>
GREECE — (0.5%)		
* Alpha Services & Holdings SA.....	159,431	283,926
Athens Water Supply & Sewage Co. SA.....	8,519	52,954
Autohellas Tourist & Trading SA.....	5,765	83,387
Bank of Greece.....	4,212	64,945
* Ellaktor SA.....	4,756	12,702
ElvalHalcor SA.....	22,035	56,780
Entersoft SA Software Development & Related Services Co.....	4,811	32,112
Epsilon Net SA.....	4,305	43,267
* Eurobank Ergasias Services & Holdings SA, Class A.....	187,823	362,022
Fourlis Holdings SA.....	15,072	66,118
Hellenic Exchanges - Athens Stock Exchange SA.....	4,090	24,182
Hellenic Telecommunications Organization SA.....	10,076	139,904
Helleniq Energy Holdings SA.....	19,398	155,581
Ideal Holdings SA.....	3,213	22,615
Intracom Holdings SA.....	12,803	51,760
* Intracom SA Technical & Steel Constructions.....	5,832	31,132
Jumbo SA.....	23,746	668,205
Kri-Kri Milk Industry SA.....	1,715	18,326
* LAMDA Development SA.....	12,074	91,129
Motor Oil Hellas Corinth Refineries SA.....	25,625	702,025
Mytilineos SA.....	2,205	90,536
* National Bank of Greece SA.....	26,199	199,193
OPAP SA.....	33,126	572,886
* Piraeus Financial Holdings SA.....	75,398	305,341
Piraeus Port Authority SA.....	1,629	43,957
Quest Holdings SA.....	8,669	49,683
Sarantis SA.....	5,551	52,649
Terna Energy SA.....	14,724	238,962
Thrace Plastics Holding & Co.....	3,797	17,883
TOTAL GREECE.....		<u>4,534,162</u>
HONG KONG — (0.0%)		
# Gushengtang Holdings Ltd.....	17,900	86,596
*†† Tian Shan Development Holding Ltd.....	76,000	0
†† Untrade.Ch Wood Opti.....	84,000	1,814
TOTAL HONG KONG.....		<u>88,410</u>
HUNGARY — (0.2%)		
* 4iG Nyrt.....	5,746	12,856

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HUNGARY — (Continued)		
Magyar Telekom Telecommunications PLC.....	87,782	\$ 190,245
* MASTERPLAST Nyrt.....	1,147	9,399
* Opus Global Nyrt.....	37,779	44,723
OTP Bank Nyrt.....	22,647	1,049,365
Richter Gedeon Nyrt.....	17,304	466,868
TOTAL HUNGARY.....		<u>1,773,456</u>
INDIA — (19.3%)		
360 ONE WAM Ltd.....	47,676	356,235
* 3i Infotech Ltd.....	27,570	20,388
3M India Ltd.....	303	126,050
Aarti Drugs Ltd.....	11,135	70,337
Aarti Industries Ltd.....	20,172	159,709
* Aarti Pharmed Labs Ltd.....	5,043	32,342
* Aavas Financiers Ltd.....	7,198	127,838
ABB India Ltd.....	5,794	325,512
Abbott India Ltd.....	126	39,144
Action Construction Equipment Ltd.....	15,331	180,511
* Adani Green Energy Ltd.....	17,622	357,504
Adani Total Gas Ltd.....	19,594	240,701
ADF Foods Ltd.....	12,605	32,646
* Aditya Birla Capital Ltd.....	158,154	325,594
Advanced Enzyme Technologies Ltd.....	11,626	53,204
Aegis Logistics Ltd.....	48,229	219,501
* Affle India Ltd.....	3,381	50,574
AGI Greenpac Ltd.....	11,277	108,638
Agro Tech Foods Ltd.....	1,250	12,564
Ahluwalia Contracts India Ltd.....	5,052	52,006
AIA Engineering Ltd.....	6,850	335,676
Ajanta Pharma Ltd.....	10,657	279,918
Akzo Nobel India Ltd.....	3,525	111,210
Alembic Ltd.....	14,547	16,433
Alembic Pharmaceuticals Ltd.....	11,164	130,076
Alkem Laboratories Ltd.....	7,590	456,602
Alkyl Amines Chemicals.....	3,087	88,878
* Allcargo Gati Ltd.....	15,561	23,578
Allcargo Logistics Ltd.....	77,948	76,051
Allcargo Terminals Ltd.....	19,487	16,874
Amara Raja Energy & Mobility Ltd.....	25,834	275,271
* Amber Enterprises India Ltd.....	1,893	98,947
Anant Raj Ltd.....	23,144	88,422
Andhra Paper Ltd.....	1,894	14,161
Andhra Sugars Ltd.....	37,543	50,254
Angel One Ltd.....	11,302	445,236
Apar Industries Ltd.....	5,951	448,929
Apcotex Industries Ltd.....	12,056	70,125
APL Apollo Tubes Ltd.....	46,687	851,007
Apollo Hospitals Enterprise Ltd.....	23,571	1,793,637
Aptech Ltd.....	4,388	14,434
Arvind Fashions Ltd.....	12,622	78,820
Arvind SmartSpaces Ltd.....	4,403	28,183
Asahi India Glass Ltd.....	11,563	73,012
Ashiana Housing Ltd.....	10,235	37,939
Ashok Leyland Ltd.....	409,346	867,078
* Ashoka Buildcon Ltd.....	41,864	91,480
Asian Paints Ltd.....	69,692	2,480,713
Astec Lifesciences Ltd.....	2,077	24,126
*Ω Aster DM Healthcare Ltd.....	44,244	235,270
Astra Microwave Products Ltd.....	13,392	92,083

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Astral Ltd.....	28,717	\$ 634,314
AstraZeneca Pharma India Ltd.....	178	14,130
Atul Ltd.....	1,237	95,634
Ω AU Small Finance Bank Ltd.....	26,338	202,216
Avadh Sugar & Energy Ltd.....	1,668	12,510
Avanti Feeds Ltd.....	10,804	68,018
*Ω Avenue Supermarts Ltd.....	12,277	563,521
Axis Bank Ltd.....	81,808	1,051,584
Bajaj Auto Ltd.....	11,520	1,064,977
Bajaj Consumer Care Ltd.....	28,340	74,762
Bajaj Finance Ltd.....	25,221	2,088,492
Bajaj Finserv Ltd.....	49,526	967,803
* Bajaj Hindusthan Sugar Ltd.....	143,434	53,705
Bajaj Holdings & Investment Ltd.....	5,613	564,277
Balaji Amines Ltd.....	3,279	95,774
Balmer Lawrie & Co. Ltd.....	17,963	61,518
Balrampur Chini Mills Ltd.....	18,911	90,143
Ω Bandhan Bank Ltd.....	123,893	340,718
Bank of Baroda.....	181,126	540,638
Bank of India.....	138,098	230,500
Bank of Maharashtra.....	149,303	99,214
Bannari Amman Sugars Ltd.....	451	13,095
BASF India Ltd.....	5,960	218,079
Bata India Ltd.....	11,128	198,726
Bayer CropScience Ltd.....	3,266	234,686
BEML Ltd.....	5,776	243,385
Berger Paints India Ltd.....	82,416	560,539
* BF Utilities Ltd.....	4,960	35,952
Bhansali Engineering Polymers Ltd.....	24,745	31,756
Bharat Bijlee Ltd.....	943	59,769
Bharat Electronics Ltd.....	967,836	2,171,807
Bharat Forge Ltd.....	19,390	288,154
Bharat Heavy Electricals Ltd.....	224,965	618,144
Bharat Petroleum Corp. Ltd.....	188,300	1,141,069
Bharat Rasayan Ltd.....	482	52,666
Bharti Airtel Ltd.....	144,977	2,046,956
Birlasoft Ltd.....	51,493	526,978
* Black Box Ltd.....	12,809	43,473
Blue Dart Express Ltd.....	1,255	98,880
Blue Star Ltd.....	30,228	418,663
* Bombay Burmah Trading Co.....	886	18,591
Borosil Ltd.....	2,664	11,282
Bosch Ltd.....	591	167,461
Brigade Enterprises Ltd.....	18,936	232,868
* Brightcom Group Ltd.....	116,655	28,581
Britannia Industries Ltd.....	16,319	1,015,721
BSE Ltd.....	6,555	184,214
* Camlin Fine Sciences Ltd.....	29,561	45,984
Can Fin Homes Ltd.....	19,559	182,958
Canara Bank.....	85,487	495,133
* Capacit'e Infraprojects Ltd.....	4,149	13,177
Caplin Point Laboratories Ltd.....	6,971	121,008
Carborundum Universal Ltd.....	30,721	416,914
* Cartrade Tech Ltd.....	1,519	13,349
Castrol India Ltd.....	161,343	381,953
Central Depository Services India Ltd.....	13,535	288,995
Century Enka Ltd.....	1,684	9,064
Century Plyboards India Ltd.....	29,510	278,981
Century Textiles & Industries Ltd.....	12,946	222,948

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	1,370	\$ 136,198
	160,639	902,871
	36,487	161,294
	11,761	120,836
	24,408	346,077
	71,868	1,026,312
	21,072	123,201
	3,948	47,677
	58,733	955,952
	103,344	180,557
Ω	27,260	298,645
	13,487	1,013,867
	40,596	1,260,145
	9,520	331,629
	42,482	452,179
	47,641	603,591
*	12,386	237,958
	4,179	206,415
	35,033	127,932
*	3,033	14,012
	26,531	727,960
	15,057	358,045
*	22,351	67,574
	93,664	609,243
	3,997	19,359
	7,647	12,729
	10,173	126,834
	46,170	38,329
	15,981	119,131
	22,380	620,232
*	3,559	19,474
	19,778	33,352
*	51,088	37,557
	2,046	3,483
	10,271	32,774
*	55,006	25,445
	4,458	64,577
	1,577	1,170
Ω	14,000	67,486
*	417,871	100,354
*	13,491	31,406
	14,904	656,573
	7,993	575,894
	2,411	13,406
Ω	10,906	331,043
	2,168	155,988
	11,808	867,453
	25,361	25,922
	652	50,411
	8,517	279,208
	144,563	121,897
	14,652	678,567
	24,501	185,966
	48,669	102,001
	30,512	225,452
	82,742	497,595
Ω	6,416	162,947
	101,180	287,872
	67,370	163,831

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Ω	Equitas Small Finance Bank Ltd.....	62,762 \$ 78,712
*Ω	Eris Lifesciences Ltd.....	11,571 128,070
	ESAB India Ltd.....	1,334 88,436
	Escorts Kubota Ltd.....	8,042 289,160
	Everest Kanto Cylinder Ltd.....	17,487 29,950
	Excel Industries Ltd.....	1,401 15,321
	Exide Industries Ltd.....	114,115 460,481
*	FDC Ltd.....	13,171 65,997
	Federal Bank Ltd.....	474,197 840,490
	Filatex India Ltd.....	25,742 19,152
	Fine Organic Industries Ltd.....	1,763 100,089
	Finolex Cables Ltd.....	17,633 231,663
	Finolex Industries Ltd.....	65,665 175,659
	Firstsource Solutions Ltd.....	110,374 271,588
	Force Motors Ltd.....	1,571 75,450
	Fortis Healthcare Ltd.....	95,400 496,309
	Galaxy Surfactants Ltd.....	4,918 165,287
	Ganesh Housing Corp. Ltd.....	2,341 20,721
	Garden Reach Shipbuilders & Engineers Ltd.....	6,759 75,595
	Gateway Distriparks Ltd.....	65,576 88,373
	Genus Power Infrastructures Ltd.....	32,285 102,965
	GIC Housing Finance Ltd.....	5,220 16,111
	Gillette India Ltd.....	1,864 147,516
	GlaxoSmithKline Pharmaceuticals Ltd.....	9,849 266,289
	Glenmark Pharmaceuticals Ltd.....	22,170 241,895
	GMM Pfaudler Ltd.....	4,448 83,007
	Godawari Power & Ispat Ltd.....	2,844 26,137
*	Godrej Consumer Products Ltd.....	42,740 598,221
	Godrej Industries Ltd.....	13,801 149,608
*	Godrej Properties Ltd.....	21,424 610,125
	Goodyear India Ltd.....	675 11,311
	Granules India Ltd.....	43,108 214,804
	Grauer & Weil India Ltd.....	22,570 42,405
	Greaves Cotton Ltd.....	10,547 20,815
	Greenlam Industries Ltd.....	5,484 35,647
	Greenply Industries Ltd.....	28,877 85,428
	Grindwell Norton Ltd.....	7,223 207,477
	Gujarat Alkalies & Chemicals Ltd.....	7,446 71,112
	Gujarat Gas Ltd.....	38,652 269,671
	Gujarat Narmada Valley Fertilizers & Chemicals Ltd.....	21,821 197,215
	Gujarat Pipavav Port Ltd.....	75,513 160,775
	Gujarat State Fertilizers & Chemicals Ltd.....	53,885 193,728
	Gujarat State Petronet Ltd.....	79,718 352,204
	Gulf Oil Lubricants India Ltd.....	3,376 32,462
	Happiest Minds Technologies Ltd.....	13,691 144,622
	Hatsun Agro Product Ltd.....	14,046 192,751
	Havells India Ltd.....	32,078 500,584
	HBL Power Systems Ltd.....	31,189 202,673
	HCL Technologies Ltd.....	137,224 2,593,961
Ω	HDFC Asset Management Co. Ltd.....	20,987 905,962
	HDFC Bank Ltd.....	176,075 3,096,642
Ω	HDFC Life Insurance Co. Ltd.....	64,413 446,998
*	HealthCare Global Enterprises Ltd.....	9,655 43,292
	HEG Ltd.....	2,712 57,625
	Heritage Foods Ltd.....	11,224 43,458
	Hero MotoCorp Ltd.....	29,536 1,643,753
	HFCL Ltd.....	194,533 241,092
	HG Infra Engineering Ltd.....	3,130 35,205
	HIL Ltd.....	812 29,131

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	72,384	\$ 324,247
*	8,012	16,110
	5,135	60,620
	24,949	905,727
*	265,796	145,853
	23,574	82,294
*	101,890	569,544
	77,554	2,312,863
	1,785	11,589
	808	23,772
	24	11,200
	5,375	20,902
	156,926	3,828,994
	84,009	1,036,971
Ω	38,131	689,665
Ω	37,964	229,829
Ω	14,730	145,331
*	844,368	854,571
*	2,098	34,021
	42,676	320,379
	3,751	41,071
	105,775	284,703
*	82,027	96,933
Ω	1,988	60,461
	9,426	56,364
Ω	91,048	161,971
	63,619	750,609
Ω	286,818	609,493
	9,177	41,404
	76,056	394,422
*	133,742	358,870
	24,576	454,795
	172,173	72,592
	16,910	1,025,236
#	249,310	4,951,297
	326,432	6,491,540
*	22,754	129,881
	4,425	33,780
	21,110	228,977
	34,702	467,720
	401,090	318,428
Ω	77,768	223,243
	4,973	61,251
	23,769	92,484
*	12,573	51,845
	8,288	64,368
	27,431	39,118
	21,176	427,848
	5,639	42,378
	17,058	106,984
	32,178	222,902
*	183,847	549,466
	23,570	123,494
	148,399	200,279
*	1,005	14,280
	62,917	392,641
	11,041	75,764
	32,517	199,459
	23,234	386,481

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Kalpataru Projects International Ltd.....	24,859	\$ 238,976
Kansai Nerolac Paints Ltd.....	62,903	259,081
Karnataka Bank Ltd.	23,514	72,188
Karur Vysya Bank Ltd.	129,250	308,315
KCP Ltd.	24,082	56,831
KEC International Ltd.....	32,737	258,872
KEI Industries Ltd.....	16,302	625,612
Kennametal India Ltd.....	1,352	41,055
* Kesoram Industries Ltd.....	48,701	100,594
Kirloskar Brothers Ltd.....	5,926	64,689
Kirloskar Oil Engines Ltd.....	21,113	178,979
Kitex Garments Ltd.....	8,666	24,270
Klass Pack Ltd.....	1,998	2,616
KNR Constructions Ltd.....	46,503	154,280
Kolte-Patil Developers Ltd.....	8,425	51,873
Kotak Mahindra Bank Ltd.....	41,932	922,247
Kovai Medical Center & Hospital.....	834	32,467
KPIT Technologies Ltd.....	48,178	898,744
KRBL Ltd.....	2,328	10,070
KSB Ltd.....	2,788	122,387
LA Opala RG Ltd.....	5,178	22,805
Lakshmi Machine Works Ltd.....	497	81,847
LG Balakrishnan & Bros Ltd.....	3,409	52,917
LIC Housing Finance Ltd.....	108,939	821,554
LT Foods Ltd.....	45,711	108,438
Lupin Ltd.....	3,574	64,527
Mahanagar Gas Ltd.....	13,535	241,271
Mahindra & Mahindra Financial Services Ltd.....	102,021	355,990
Mahindra & Mahindra Ltd.....	154,439	3,080,792
* Mahindra Holidays & Resorts India Ltd.....	5,015	24,483
Mahindra Lifespace Developers Ltd.....	18,060	121,713
Ω Mahindra Logistics Ltd.....	10,013	49,646
Man Infraconstruction Ltd.....	15,521	44,469
Manappuram Finance Ltd.....	130,357	290,312
* Mangalore Refinery & Petrochemicals Ltd.....	52,518	112,406
Marico Ltd.....	217,075	1,383,210
Marksans Pharma Ltd.....	60,249	113,183
Maruti Suzuki India Ltd.....	5,932	725,720
Ω MAS Financial Services Ltd.....	3,696	44,620
Mastek Ltd.....	4,526	155,775
* Max Financial Services Ltd.....	3,370	35,875
Max Healthcare Institute Ltd.....	71,940	682,776
Mayur Uniquoters Ltd.....	7,402	50,849
Mazagon Dock Shipbuilders Ltd.....	5,092	140,147
Meghmani Organics Ltd.....	41,024	43,175
Ω Metropolis Healthcare Ltd.....	6,966	137,257
Minda Corp. Ltd.....	6,111	30,441
Monte Carlo Fashions Ltd.....	650	5,423
Motherson Sumi Wiring India Ltd.....	357,935	281,583
Motilal Oswal Financial Services Ltd.....	8,488	183,099
Mphasis Ltd.....	28,724	894,638
Mrs Bectors Food Specialities Ltd.....	4,118	58,917
Multi Commodity Exchange of India Ltd.....	802	32,839
Muthoot Finance Ltd.....	40,299	675,554
Narayana Hrudayalaya Ltd.....	24,437	387,097
National Fertilizers Ltd.....	23,497	35,742
Navin Fluorine International Ltd.....	4,395	180,121
Navneet Education Ltd.....	15,738	29,185
NELCO Ltd.....	2,476	23,657

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
NESCO Ltd.....	3,548	\$ 36,987
Neuland Laboratories Ltd.....	2,288	177,864
Newgen Software Technologies Ltd.....	9,198	93,054
NIIT Learning Systems Ltd.....	22,321	125,150
NIIT Ltd.....	22,321	33,551
Nilkamal Ltd.....	2,078	54,354
Ω Nippon Life India Asset Management Ltd.....	35,957	226,908
NOCIL Ltd.....	29,096	94,317
Novartis India Ltd.....	2,011	23,917
NRB Bearings Ltd.....	9,283	38,412
Nucleus Software Exports Ltd.....	3,927	74,789
Nuvama Wealth Management Ltd.....	1,849	79,279
Oberoi Realty Ltd.....	27,901	445,897
One 97 Communications Ltd.....	12,285	112,295
* OnMobile Global Ltd.....	15,797	21,421
Oracle Financial Services Software Ltd.....	4,436	348,222
Orient Electric Ltd.....	29,254	73,693
Orient Paper & Industries Ltd.....	51,064	35,212
Oriental Carbon & Chemicals Ltd.....	1,909	20,098
Page Industries Ltd.....	1,682	757,198
Paisalo Digital Ltd.....	46,092	73,901
Panama Petrochem Ltd.....	8,339	36,381
* Patel Engineering Ltd.....	91,668	77,488
* PB Fintech Ltd.....	2,252	27,206
* PC Jeweller Ltd.....	86,955	57,920
Persistent Systems Ltd.....	18,148	1,816,375
Petronet LNG Ltd.....	146,671	474,941
Pfizer Ltd.....	2,020	104,588
Phoenix Mills Ltd.....	16,203	471,727
PI Industries Ltd.....	16,054	653,057
Pidilite Industries Ltd.....	19,616	598,101
*Ω PNB Housing Finance Ltd.....	23,109	217,597
PNC Infratech Ltd.....	26,853	147,571
Poly Medicare Ltd.....	7,241	126,601
Polycab India Ltd.....	13,076	682,677
Polyplex Corp. Ltd.....	6,178	75,468
Poonawalla Fincorp Ltd.....	41,691	240,100
Power Finance Corp. Ltd.....	434,070	2,322,470
Power Grid Corp. of India Ltd.....	448,254	1,403,292
Power Mech Projects Ltd.....	944	60,759
Praj Industries Ltd.....	41,695	250,262
Ω Prataap Snacks Ltd.....	989	15,312
Prestige Estates Projects Ltd.....	39,763	602,079
* Pricol Ltd.....	12,224	56,235
* Prime Focus Ltd.....	12,141	20,245
* Prince Pipes & Fittings Ltd.....	8,468	72,581
* Privi Speciality Chemicals Ltd.....	1,728	25,371
Procter & Gamble Health Ltd.....	2,195	135,081
Procter & Gamble Hygiene & Health Care Ltd.....	3,208	664,041
PSP Projects Ltd.....	1,462	13,175
PTC India Financial Services Ltd.....	73,647	55,199
PTC India Ltd.....	119,739	346,670
*Ω Quess Corp. Ltd.....	21,752	132,354
Radico Khaitan Ltd.....	13,362	266,931
Rain Industries Ltd.....	9,615	20,111
Rajesh Exports Ltd.....	19,507	85,824
Rallis India Ltd.....	21,613	68,961
Ramco Industries Ltd.....	3,297	9,767
Ramkrishna Forgings Ltd.....	21,448	197,254

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	2,135	\$ 31,750
	52,545	115,979
	6,026	256,836
Ω	83,136	260,516
	364,331	2,187,715
	198,182	429,192
*	5,222	41,063
	416	4,314
	1,276	11,058
	7,991	71,508
	5,302	17,706
	3,210	78,395
	494,672	676,182
	1,775	10,255
	4,873	45,548
	2,689	279,816
	7,887	33,120
	1,565	27,494
	12,025	60,157
	39,985	345,964
Ω	56,396	956,885
	12,188	458,494
*	23,603	133,824
	422	5,750
	11,390	47,144
Ω	22,091	44,659
	3,183	56,676
	2,509	23,193
	1,459	9,588
	13,530	64,519
	1,040	17,061
*	4,950	69,918
*	7,105	31,265
*	8,764	79,887
*	87,295	50,462
	55,611	1,655,803
	5,787	288,626
*	11,699	69,202
	2,360	15,131
	6,470	367,986
	32,403	27,917
	8,551	149,254
	3,868	32,992
	71,928	664,796
	34,175	14,273
*	6,230	78,468
	45,009	1,256,071
*	30,883	69,283
	17,020	143,780
	810	16,087
*	108,975	49,339
	5,116	32,407
	6,853	34,118
	74,863	1,275,840
	31,011	245,839
	12,314	528,686
	1,384	25,266
	29,717	436,040
	9,265	52,322

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	8,394	\$ 39,383
	19,667	985,601
	22,929	166,022
*	34,610	279,319
*	1,418,845	784,548
	2,717	73,475
	2,159	24,564
Ω	58,933	533,083
	11,188	42,983
	23,240	28,558
	24,810	308,696
	29,082	608,631
	120,986	5,539,617
	79,101	1,066,170
	11,196	1,024,386
	304,897	3,247,173
	32,762	53,635
	2,376	39,608
*Ω	3,409	16,719
	12,280	44,519
*	287	9,837
	103,643	1,655,875
*Ω	13,442	127,303
	119,190	317,745
	3,242	123,921
	19,514	57,018
	16,689	34,719
Ω	5,502	40,403
	1,780	34,904
	26,662	78,483
	62,992	131,881
	5,897	241,601
	19,998	264,847
	53,736	2,391,070
	28,229	853,112
	20,829	45,682
*	19,487	13,095
	6,986	78,905
	19,020	707,578
	9,802	40,360
*	15,203	68,948
	11,130	104,361
	19,773	929,873
*	54,231	41,153
	1,384	133,654
	56,576	1,359,874
	787	41,932
	12,421	69,534
	10,448	227,510
	72,794	951,564
	30,086	249,567
	210,832	1,365,697
	4,554	20,534
	9,427	105,726
*	9,891	80,245
	14,609	87,620
*Ω	9,736	65,244
	76,504	1,176,131
	2,177	92,833

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
V-Guard Industries Ltd.....	50,966	\$ 179,880
Vinati Organics Ltd.....	5,715	119,151
Vindhya Telelinks Ltd.....	2,422	71,644
VIP Industries Ltd.....	15,554	100,164
VL E-Governance & IT Solutions Ltd.....	15,966	13,786
* V-Mart Retail Ltd.....	376	9,880
* Vodafone Idea Ltd.....	1,491,657	256,206
Voltamp Transformers Ltd.....	1,435	139,546
Voltas Ltd.....	45,021	590,181
VRL Logistics Ltd.....	1,237	11,072
VST Tillers Tractors Ltd.....	993	39,852
Welspun Corp. Ltd.....	48,585	343,974
Welspun Enterprises Ltd.....	16,276	69,670
West Coast Paper Mills Ltd.....	10,620	99,842
Whirlpool of India Ltd.....	3,492	56,605
Wipro Ltd.....	243,361	1,388,545
* Wockhardt Ltd.....	12,979	71,307
Wonderla Holidays Ltd.....	6,246	66,347
* Yes Bank Ltd.....	387,583	112,329
* Zee Entertainment Enterprises Ltd.....	298,105	624,505
Zensar Technologies Ltd.....	43,425	301,445
* Zomato Ltd.....	352,991	591,586
Zydus Lifesciences Ltd.....	69,236	633,784
Zydus Wellnes Ltd.....	2,351	45,690
TOTAL INDIA.....		183,272,139
INDONESIA — (0.7%)		
Ace Hardware Indonesia Tbk. PT.....	1,703,300	91,698
* Adhi Karya Persero Tbk. PT.....	910,100	16,247
* Adi Sarana Armada Tbk. PT.....	440,500	20,254
* Agung Semesta Sejahtera Tbk. PT.....	344,900	219
* Alam Sutera Realty Tbk. PT.....	2,532,800	26,023
Arwana Citramulia Tbk. PT.....	996,500	43,253
Astra Otoparts Tbk. PT.....	111,600	15,827
* Bali Bintang Sejahtera Tbk. PT.....	429,200	4,195
Bank BTPN Syariah Tbk. PT.....	785,300	79,052
* Bank Bukopin Tbk. PT.....	1,382,400	6,740
* Bank Jago Tbk. PT.....	306,700	62,153
* Bank MNC Internasional Tbk. PT.....	2,969,200	10,936
* Bank Neo Commerce Tbk. PT.....	756,200	15,650
* Bank Pan Indonesia Tbk. PT.....	868,300	60,455
Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk. PT.....	633,930	46,766
Bank Pembangunan Daerah Jawa Timur Tbk. PT.....	647,800	26,669
Barito Pacific Tbk. PT.....	3,490,447	234,144
* Bekasi Fajar Industrial Estate Tbk. PT.....	2,296,800	19,370
BFI Finance Indonesia Tbk. PT.....	2,332,500	179,538
* Bintang Oto Global Tbk. PT.....	233,500	16,135
BISI International Tbk. PT.....	170,900	16,563
Blue Bird Tbk. PT.....	152,000	16,386
* Bukalapak.com Tbk. PT.....	10,630,400	129,047
* Bumi Serpong Damai Tbk. PT.....	802,800	52,668
* Capital Financial Indonesia Tbk. PT.....	237,300	11,146
Ciputra Development Tbk. PT.....	2,351,400	186,627
Cisarua Mountain Dairy Tbk. PT.....	40,700	10,822
Dayamitra Telekomunikasi PT.....	1,458,600	62,822
Elang Mahkota Teknologi Tbk. PT.....	2,933,400	86,098
Erajaya Swasembada Tbk. PT.....	3,413,900	88,551
Garudafood Putra Putri Jaya Tbk. PT.....	2,231,400	62,226
Hexindo Adiperkasa Tbk. PT.....	63,500	23,130

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
	2,765,800	\$ 68,705
	502,700	44,277
	174,100	105,620
	2,017,323	65,197
*††	550,900	0
*	938,200	11,390
	770,800	243,998
	709,100	31,005
	3,049,200	291,819
	229,100	4,817
*	54,100	13,151
	2,105,200	129,300
	175,600	23,476
	1,188,600	176,809
*	288,500	109,894
	2,337,100	52,956
	1,068,900	88,355
*	1,154,832	197,368
*	3,077,400	31,976
	2,268,400	74,680
	2,599,500	321,970
	1,022,400	174,401
	395,200	25,302
*	275,200	52,156
	288,700	7,681
*	18,800	4,116
	140,600	10,169
	369,600	146,358
*	424,900	33,240
*	3,818,900	62,438
*	332,500	17,913
*††	64,100	38
*	893,600	23,316
	81,100	25,990
	4,085,000	41,638
*	1,622,300	103
*††	3,949,000	0
*	696,400	13,589
	8,171,300	459,633
	464,300	19,688
	178,000	22,803
	724,800	101,896
*††	1,498,800	2,600
	3,337,000	560,063
	2,645,445	93,893
	4,856,600	47,308
	1,766,200	55,086
*	1,772,300	45,942
	900,000	225,744
	9,876	248,480
	253,800	33,280
	771,700	95,417
*††	1,606,700	0
	888,200	95,636
	1,275,300	250,374
*††	2,650,700	8,392
*††	2,437,341	11,739
*	761,600	11,583
TOTAL INDONESIA		<u>6,836,178</u>

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
KUWAIT — (0.6%)		
	138,706	\$ 85,705
*	198,944	375,244
	68,007	63,473
	117,440	96,243
*	100,363	66,256
	35,762	22,795
	17,557	66,916
	96,002	70,558
*	117,236	18,110
	72,940	145,643
	36,579	70,779
	17,895	118,136
	115,071	71,849
	17,825	25,274
	56,507	30,872
	503,530	474,874
	20,292	95,026
	43,302	119,415
	9,528	106,373
	5,513	13,339
	25,530	44,418
	372,016	933,972
	66,525	27,475
	34,849	56,098
	69,885	36,817
	153,392	119,721
	51,876	99,534
	29,897	59,794
	411,211	1,310,526
	61,028	22,925
	211,829	164,641
	116,436	102,615
	63,569	90,754
	53,827	9,890
*	30,168	10,203
	193,627	119,010
TOTAL KUWAIT.....		<u>5,345,273</u>
MALAYSIA — (1.2%)		
	108,000	25,752
	55,600	69,298
#	81,793	45,452
	4,200	14,547
	227,400	164,829
	321,500	287,839
	137,100	31,558
	22,650	13,645
#	288,400	21,913
	142,500	67,397
#*	475,686	31,089
#	108,575	12,372
*	294,800	25,506
#*	317,700	163,889
#	150,700	33,361
	33,900	138,001
	300,405	395,676
*	57,700	20,348
	71,800	21,359
#*	126,900	91,018

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
#	Datasonic Group Bhd.....	106,700 \$ 9,898
	Dayang Enterprise Holdings Bhd.....	169,420 73,089
	Dialog Group Bhd.....	579,300 224,037
	DRB-Hicom Bhd.....	178,400 50,672
	Dufu Technology Corp. Bhd.....	28,700 11,003
#	Duopharma Biotech Bhd.....	106,742 28,420
	Dutch Lady Milk Industries Bhd.....	2,500 12,597
	Eco World Development Group Bhd.....	144,200 40,141
*	Ekovest Bhd.....	499,300 58,269
	Farm Fresh Bhd.....	35,400 10,714
#	Formosa Prosonic Industries Bhd.....	55,100 34,191
	Fraser & Neave Holdings Bhd.....	35,500 207,695
	Frontken Corp. Bhd.....	223,800 163,102
	Gamuda Bhd.....	390,648 416,858
	Gas Malaysia Bhd.....	52,900 36,542
*	Genetec Technology Bhd.....	36,600 14,652
	Genting Malaysia Bhd.....	184,500 105,125
	George Kent Malaysia Bhd.....	106,500 12,006
#	Globetronics Technology Bhd.....	139,600 43,860
*	Greatech Technology Bhd.....	72,400 69,725
	Guan Chong Bhd.....	77,900 27,303
#	Heineken Malaysia Bhd.....	35,100 178,813
#*	Hengyuan Refining Co. Bhd.....	31,700 20,681
#	Hextar Global Bhd.....	292,400 58,253
	Hong Leong Bank Bhd.....	25,200 102,272
	Hong Leong Financial Group Bhd.....	26,600 92,328
	Hong Leong Industries Bhd.....	20,200 39,480
	Hup Seng Industries Bhd.....	52,600 8,898
#	IHH Healthcare Bhd.....	120,700 155,727
	IOI Properties Group Bhd.....	176,500 80,538
*	JAKS Resources Bhd.....	487,500 19,067
	Kelington Group Bhd.....	42,600 19,748
	Kenanga Investment Bank Bhd.....	103,200 23,491
	Kerjaya Prospek Group Bhd.....	130,895 47,607
	KPJ Healthcare Bhd.....	118,900 40,456
#*	KSL Holdings Bhd.....	72,900 23,505
#	LBS Bina Group Bhd.....	93,730 12,541
#*Ω	Lotte Chemical Titan Holding Bhd.....	127,315 32,279
	LPI Capital Bhd.....	58,600 153,479
	Luxchem Corp. Bhd.....	117,200 12,836
#	Magni-Tech Industries Bhd.....	50,166 20,150
#	Magnum Bhd.....	170,645 39,696
	Mah Sing Group Bhd.....	263,100 52,117
	Malayan Banking Bhd.....	290,809 568,822
	Malaysia Airports Holdings Bhd.....	116,053 188,713
#	Malaysia Building Society Bhd.....	469,531 72,747
	Malaysian Pacific Industries Bhd.....	24,400 139,002
	Malaysian Resources Corp. Bhd.....	595,329 81,516
	Matrix Concepts Holdings Bhd.....	151,350 56,277
#	MBM Resources Bhd.....	18,900 17,422
	MNRB Holdings Bhd.....	49,400 14,200
Ω	MR DIY Group M Bhd.....	543,650 158,621
*	Muhibbah Engineering M Bhd.....	139,200 23,494
	My EG Services Bhd.....	2,293,549 377,407
*	Nylex Malaysia Bhd.....	2,285 96
	OSK Holdings Bhd.....	267,600 86,087
	PA Resources Bhd.....	204,500 13,572
	Padini Holdings Bhd.....	96,200 72,195
	Panasonic Manufacturing Malaysia Bhd.....	3,800 14,402

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
MALAYSIA — (Continued)			
#	Paramount Corp. Bhd.....	90,300	\$ 18,907
	Pentamaster Corp. Bhd.....	53,200	45,300
	Perak Transit Bhd.....	39,466	9,838
	Petron Malaysia Refining & Marketing Bhd.....	24,600	23,779
#	Petronas Chemicals Group Bhd.....	108,700	155,366
	Petronas Dagangan Bhd.....	60,800	274,061
#	PIE Industrial Bhd.....	28,700	19,413
	Power Root Bhd.....	33,600	11,862
	Press Metal Aluminium Holdings Bhd.....	172,700	172,845
	Public Bank Bhd.....	1,185,500	1,098,978
	Ranhill Utilities Bhd.....	82,424	19,651
	RCE Capital Bhd.....	27,200	18,264
	RGB International Bhd.....	253,600	16,315
	RHB Bank Bhd.....	336,854	398,497
#	Sam Engineering & Equipment M Bhd.....	34,400	25,717
*	Sapura Energy Bhd.....	2,096,200	20,004
	Scientex Bhd.....	225,000	190,356
	Sime Darby Bhd.....	893,400	458,391
	Sime Darby Property Bhd.....	384,900	62,511
#	SP Setia Bhd. Group.....	451,564	85,631
#	Sports Toto Bhd.....	293,682	92,443
	Sunway Bhd.....	367,600	207,987
#	Sunway Construction Group Bhd.....	78,400	37,298
	Supermax Corp. Bhd.....	277,151	54,724
#	Syarikat Takaful Malaysia Keluarga Bhd.....	125,790	100,755
	Taliworks Corp. Bhd.....	120,500	21,873
#	TASCO Bhd.....	69,700	12,090
#	TIME dotCom Bhd.....	254,500	295,501
#*	Tropicana Corp. Bhd.....	190,196	50,614
#	Uchi Technologies Bhd.....	66,700	54,696
#	UEM Sunrise Bhd.....	434,700	94,171
#	UOA Development Bhd.....	140,900	53,877
*	UWC Bhd.....	48,200	32,188
*	Velesto Energy Bhd.....	1,333,600	73,008
	ViTrox Corp. Bhd.....	89,100	130,497
	VS Industry Bhd.....	536,900	81,689
#	WCT Holdings Bhd.....	326,015	37,409
	Wellcall Holdings Bhd.....	99,500	36,327
	Westports Holdings Bhd.....	115,100	92,458
	Yinson Holdings Bhd.....	348,640	189,425
*	YNH Property Bhd.....	46,800	6,534
#	YTL Power International Bhd.....	236,500	204,704
TOTAL MALAYSIA.....			<u>11,529,237</u>
MEXICO — (2.5%)			
#	Alpek SAB de CV.....	166,494	111,534
*	Alsea SAB de CV.....	78,647	308,575
	America Movil SAB de CV, ADR.....	58,214	1,050,763
	America Movil SAB de CV, Class B.....	451,926	407,774
	Arca Continental SAB de CV.....	50,506	574,210
Ω	Banco del Bajío SA.....	156,876	598,738
#	Becele SAB de CV.....	57,550	107,199
	Bolsa Mexicana de Valores SAB de CV.....	69,572	141,395
	Coca-Cola Femsa SAB de CV, Sponsored ADR.....	1,755	166,620
	Coca-Cola Femsa SAB de CV.....	65,803	625,399
	Consortio ARA SAB de CV.....	302,667	66,472
	Corp. Inmobiliaria Vesta SAB de CV.....	205,406	780,499
	El Puerto de Liverpool SAB de CV, Class C1.....	43,763	306,975
	Fomento Economico Mexicano SAB de CV.....	108,726	1,472,316

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MEXICO — (Continued)		
	1,140	\$ 154,516
	379,861	310,969
#	178,392	242,223
	73,451	671,329
	1,900	296,191
#	72,771	1,133,116
	2,943	860,357
	8,704	253,355
	211,753	962,832
#	15,840	148,336
	110,713	748,936
	2,060	138,107
	281,529	2,862,644
*	257,293	760,600
	47,672	125,249
	135,595	29,110
	56,810	84,630
	243,967	1,257,575
#	27,955	45,088
#	5,685	17,112
	416,039	250,182
*Ω	41,850	76,617
*	11,751	130,335
*	37,595	493,760
*	4,600	11,760
	163,002	381,094
	176,620	451,517
	337,621	672,045
	37,341	75,717
	60,763	598,045
	5,771	38,093
	25,574	283,325
	37,194	344,225
#*	42,127	15,714
	609,430	2,517,176
TOTAL MEXICO.....		<u>24,160,349</u>
PERU — (0.1%)		
	4,787	710,535
	4,167	97,716
TOTAL PERU.....		<u>808,251</u>
PHILIPPINES — (0.3%)		
*	281,700	44,452
	592,300	119,411
	211,000	10,887
	201,000	121,465
*	407,000	12,375
	122,482	240,012
	258,680	12,142
*Ω	147,892	2,406
*	562,300	92,523
	555,300	49,625
	654,900	74,084
*	492,100	21,473
	211,400	29,289
	39,100	3,874
	16,380	47,838

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
PHILIPPINES — (Continued)		
	557,000	\$ 20,061
*	206,100	9,146
	93,490	404,251
	125,753	85,565
	37,930	171,129
	489,000	82,500
	11,520	74,127
	131,100	41,929
Ω	56,400	8,818
	1,166,700	100,323
	1,035,100	62,056
*††	9,969	14,148
*	24,690	34,837
	130	438
	695,000	8,636
	252,600	124,674
	34,700	14,160
	403,700	114,658
	105,680	66,188
	56,360	71,128
*	142,200	27,240
	9,810	156,614
	43,300	5,879
	665,000	20,775
	23,100	963
	270,000	105,122
TOTAL PHILIPPINES		<u>2,707,221</u>
POLAND — (0.9%)		
*	239	35,181
	2,614	47,364
*	2,393	11,609
*	22,413	421,563
*Ω	18,368	138,662
*	1,140	22,087
*	10,607	69,745
	4,975	18,860
	2,194	11,992
	19,306	139,194
	18,884	343,997
#	6,922	92,667
	16,874	108,181
	6,369	164,292
*	12,487	34,579
	550	304,649
*	11,456	10,425
*	2,154	46,678
	26,861	39,361
	4,084	698,708
*	4,983	72,411
#	10,652	278,047
	1,863	6,966
*	29,151	13,081
	1,063	55,726
	135	19,880
	571	12,885
*	52,370	141,763
	68,631	84,650
*Ω	5,346	576,981

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)		
Dom Development SA.....	3,300	\$ 134,452
Echo Investment SA.....	11,206	11,820
# Erbud SA.....	1,787	16,679
* Fabryki Mebli Forte SA.....	5,421	31,128
Ferro SA.....	2,661	20,627
* Grenevia SA.....	72,669	55,013
Grupa Kety SA.....	3,355	570,628
* ING Bank Slaski SA.....	4,782	300,566
Inter Cars SA.....	2,430	331,711
KGHM Polska Miedz SA.....	16,311	454,435
KRUK SA.....	2,451	277,505
LPP SA.....	151	586,890
* mBank SA.....	1,638	217,729
Mirbud SA.....	15,876	32,163
Neuca SA.....	841	184,919
#* Newag SA.....	7,382	36,912
* Pepco Group NV.....	24,207	132,541
PlayWay SA.....	481	37,506
* Polimex-Mostostal SA.....	23,933	24,666
Powszechny Zaklad Ubezpieczen SA.....	47,881	576,495
Santander Bank Polska SA.....	1,542	186,764
* Selvita SA.....	1,054	15,580
Stalexport Autostrady SA.....	24,162	18,233
Synektik SA.....	617	13,264
# TEN Square Games SA.....	1,352	34,558
Text SA.....	3,741	90,492
# Unimot SA.....	1,194	37,917
VRG SA.....	39,196	33,131
Wawel SA.....	162	29,860
# Wirtualna Polska Holding SA.....	4,832	142,822
#Ω XTB SA.....	17,343	195,387
TOTAL POLAND.....		8,854,577
QATAR — (0.8%)		
Aamal Co.....	612,200	145,393
Al Khaleej Takaful Group QSC.....	30,672	23,831
Al Meera Consumer Goods Co. QSC.....	37,943	134,528
* Alijarah Holding Co. QPSC.....	95,410	20,127
Baladna.....	246,853	75,786
Barwa Real Estate Co.....	462,445	365,606
Commercial Bank PSQC.....	464,780	669,520
Doha Bank QPSC.....	593,574	277,504
* Estithmar Holding QPSC.....	144,268	78,221
Gulf International Services QSC.....	354,623	274,063
Gulf Warehousing Co.....	73,653	65,676
* Lesha Bank LLC.....	142,942	49,983
Mannai Corp. QSC.....	95,599	102,852
Masraf Al Rayan QSC.....	657,072	423,796
* Mazaya Real Estate Development QPSC.....	206,803	38,337
Medicare Group.....	34,532	45,850
Mesaieed Petrochemical Holding Co.....	395,989	182,556
Qatar Aluminum Manufacturing Co.....	360,475	126,527
Qatar Fuel QSC.....	102,898	443,176
Qatar Industrial Manufacturing Co. QSC.....	50,886	41,149
* Qatar Insurance Co. SAQ.....	525,496	329,881
Qatar International Islamic Bank QSC.....	163,865	468,995
Qatar Islamic Bank SAQ.....	125,251	669,873
Qatar National Bank QPSC.....	470,072	1,999,438
Qatar Navigation QSC.....	84,782	240,515

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
QATAR — (Continued)		
United Development Co. QSC.....	519,423	\$ 148,043
Vodafone Qatar QSC.....	338,760	176,482
Zad Holding Co.....	5,626	21,226
TOTAL QATAR.....		7,638,934
RUSSIA — (0.0%)		
*†† Lenta International Co. PJSC, GDR.....	7,070	0
*†† Mobile TeleSystems PJSC, ADR.....	31,844	0
*†† PhosAgro PJSC.....	50	0
*†† PhosAgro PJSC, GDR.....	7,767	0
*†† Polyus PJSC, GDR.....	4,999	0
*†† Sberbank of Russia PJSC, Sponsored ADR.....	114,063	0
*†† VTB Bank PJSC, GDR.....	102,771	0
SAUDI ARABIA — (3.7%)		
Abdullah Al Othaim Markets Co.....	133,820	489,318
Advanced Petrochemical Co.....	19,051	193,228
Al Babtain Power & Telecommunication Co.....	6,717	51,458
Al Hammadi Holding.....	14,487	236,313
* Al Hassan Ghazi Ibrahim Shaker Co.....	6,290	49,762
* Al Khaleej Training & Education Co.....	7,718	59,113
Al Masane Al Kobra Mining Co.....	2,243	32,262
Al Moammar Information Systems Co.....	3,391	119,801
Al Rajhi Bank.....	183,940	4,106,076
* Al Rajhi Co. for Co-operative Insurance.....	2,727	45,901
* AlAbdullatif Industrial Investment Co.....	3,860	16,233
Alamar Foods.....	295	7,203
Alandalus Property Co.....	9,665	59,642
Alaseel Co.....	22,170	26,006
Aldrees Petroleum & Transport Services Co.....	16,118	693,674
Alinma Bank.....	87,852	967,625
* AlKhorayef Water & Power Technologies Co.....	1,966	112,818
* Allianz Saudi Fransi Cooperative Insurance Co.....	10,370	51,432
Almunajem Foods Co.....	3,575	81,864
* Alujain Corp.....	10,656	117,363
Amlak International Finance Co.....	4,760	17,087
Arab National Bank.....	125,878	837,008
Arabian Centres Co. Ltd.....	19,599	106,074
Arabian Contracting Services Co.....	4,742	328,414
Arabian Internet & Communications Services Co.....	6,578	573,935
Arriyadh Development Co.....	10,270	59,919
Astra Industrial Group.....	9,290	319,373
Baazeem Trading Co.....	1,074	20,004
Bank AlBilad.....	84,898	1,006,531
* Bank Al-Jazira.....	103,751	557,438
Banque Saudi Fransi.....	76,704	815,764
Basic Chemical Industries Ltd.....	1,702	14,674
* Batic Investments & Logistic Co.....	16,540	8,897
Bawan Co.....	5,287	67,018
BinDawood Holding Co.....	48,024	84,277
Bupa Arabia for Cooperative Insurance Co.....	28,357	1,561,315
Catrion Catering Holding Co.....	10,006	307,290
Co. for Cooperative Insurance.....	19,494	636,908
Dallah Healthcare Co.....	7,081	311,794
* Dar Al Arkan Real Estate Development Co.....	139,858	483,375
Dr Sulaiman Al Habib Medical Services Group Co.....	14,043	1,085,555
Electrical Industries Co.....	68,700	59,497
* Emaar Economic City.....	71,273	150,943
Etihad Etisalat Co.....	82,423	1,145,523

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
* Fawaz Abdulaziz Al Hokair & Co., Class C.....	13,915	\$ 62,614
Fitaihi Holding Group.....	6,180	5,009
Herfy Food Services Co.....	3,218	27,718
Jarir Marketing Co.....	245,050	994,976
* Jazan Development & Investment Co.....	4,892	18,484
L'Azurde Co. for Jewelry.....	7,580	29,119
Leejam Sports Co. JSC.....	4,865	250,478
* Liva Insurance Co.....	4,062	21,839
Maharah Human Resources Co.....	8,488	156,551
* Methanol Chemicals Co.....	10,982	54,286
* Middle East Healthcare Co.....	8,031	213,330
Middle East Paper Co.....	9,588	96,172
* Middle East Specialized Cables Co.....	5,782	31,044
Mouwasat Medical Services Co.....	22,902	723,773
Nahdi Medical Co.....	9,786	366,966
* National Agriculture Development Co.....	32,621	259,374
National Co. for Glass Industries.....	4,087	44,220
National Co. for Learning & Education.....	1,974	78,163
National Gas & Industrialization Co.....	7,958	144,482
National Medical Care Co.....	4,899	247,348
Nayifat Finance Co.....	8,009	30,000
* Rabigh Refining & Petrochemical Co.....	42,048	102,277
* Raydan Food Co.....	1,030	6,878
Retal Urban Development Co.....	4,826	11,450
Riyad Bank.....	173,737	1,311,249
SABIC Agri-Nutrients Co.....	23,186	790,545
Saudi Automotive Services Co.....	6,847	144,438
Saudi Awwal Bank.....	99,562	951,151
Saudi Basic Industries Corp.....	40,310	835,610
Saudi Ceramic Co.....	10,634	74,054
Saudi Chemical Co. Holding.....	77,460	95,470
* Saudi Ground Services Co.....	13,730	152,322
Saudi Industrial Investment Group.....	78,275	422,976
Saudi Marketing Co.....	7,310	48,264
Saudi National Bank.....	252,543	2,727,345
* Saudi Paper Manufacturing Co.....	6,899	91,150
* Saudi Pharmaceutical Industries & Medical Appliances Corp.....	8,376	76,149
* Saudi Printing & Packaging Co., Class C.....	6,278	26,533
* Saudi Public Transport Co.....	14,579	78,319
* Saudi Real Estate Co.....	17,847	86,026
* Saudi Research & Media Group.....	14,165	783,189
Saudi Tadawul Group Holding Co.....	3,345	184,207
Saudi Telecom Co.....	157,866	1,717,835
Saudia Dairy & Foodstuff Co.....	2,906	278,868
Savola Group.....	71,096	851,620
* Seera Group Holding.....	43,694	344,549
SHL Finance Co.....	6,511	29,489
* Sinad Holding Co.....	15,956	53,600
* Takween Advanced Industries Co.....	5,749	29,128
Theeb Rent A Car Co.....	6,477	111,960
United Electronics Co.....	11,267	267,433
United International Transportation Co.....	9,496	209,874
TOTAL SAUDI ARABIA.....		34,825,609
SOUTH AFRICA — (2.3%)		
Adcock Ingram Holdings Ltd.....	6,946	20,821
Advtech Ltd.....	28,124	40,387
AECI Ltd.....	31,856	171,619
Afrimat Ltd.....	22,859	79,327

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
	70,082	\$ 37,284
	5,991	253,637
	77,359	799,631
*	38,394	15,526
	41,669	166,276
	40,511	980,475
	76,667	1,008,249
*	146,716	27,408
*	242,729	23,757
	4,284	456,276
	3,768	33,872
	71,977	1,156,971
	65,377	108,817
	25,364	16,338
	87,355	191,192
Ω	159,029	256,143
	71,845	531,137
	15,834	12,396
	9,394	28,604
	274,923	995,694
	53,404	323,351
	146,531	2,168,659
	85,076	55,403
	9,126	77,426
	156,878	608,945
	35,909	236,959
	5,349	7,636
	118,320	75,850
*	234,749	27,955
	13,148	386,800
	9,835	22,341
	189,378	187,172
	3,696	35,075
	326,607	364,832
	51,098	285,733
	55,728	87,636
	46,057	421,099
	124,692	634,264
*	107,838	431,075
	6,996	1,173,396
	29,829	346,330
	101,022	679,701
	117,849	89,580
	72,198	159,766
	25,718	173,352
	699,671	465,617
	62,300	215,198
	26,021	58,173
Ω	279,134	287,024
	60,972	76,175
	138,634	116,623
	27,796	44,254
	47,356	152,008
	21,034	15,126
	180,580	689,227
	9,362	144,707
	80,693	192,178
	31,732	459,879
	508,841	613,224

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
* Southern Sun Ltd.....	40,847	\$ 11,847
* SPAR Group Ltd.	68,224	409,103
Spur Corp. Ltd.....	15,300	25,029
Stadio Holdings Ltd.....	56,665	14,925
Standard Bank Group Ltd.....	65,692	699,332
Truworths International Ltd.....	71,174	296,427
* Wilson Bayly Holmes-Ovcon Ltd.....	16,745	116,563
Woolworths Holdings Ltd.....	147,247	546,208
* Zeda Ltd.....	44,692	30,358
TOTAL SOUTH AFRICA.....		<u>22,151,378</u>
SOUTH KOREA — (14.4%)		
* 3S Korea Co. Ltd.....	7,967	18,534
* ABco Electronics Co. Ltd.....	2,081	18,362
Actro Co. Ltd.....	1,337	7,526
* ADTechnology Co. Ltd.....	1,279	24,808
* Advanced Nano Products Co. Ltd.....	823	58,303
* Advanced Process Systems Corp.....	5,818	92,549
Aekyung Chemical Co. Ltd.....	3,816	35,915
Aekyung Industrial Co. Ltd.....	2,237	27,253
* AfreecaTV Co. Ltd.....	2,451	190,236
* Agabang&Company.....	12,217	47,624
* Ahnlab, Inc.....	824	44,827
* AJ Networks Co. Ltd.....	2,003	7,230
* Ajin Industrial Co. Ltd.....	8,452	26,218
* Alteogen, Inc.....	3,294	190,178
* ALUKO Co. Ltd.....	17,469	44,202
* Amicogen, Inc.....	3,596	16,368
* Aminologics Co. Ltd.....	7,906	8,425
* Amo Greentech Co. Ltd.....	2,247	17,828
* Amorepacific Corp.....	3,913	345,165
* Amorepacific Group.....	7,089	130,264
* Amotech Co. Ltd.....	2,092	12,018
* Anam Electronics Co. Ltd.....	13,023	21,038
* Ananti, Inc.....	9,179	41,865
* Anterogen Co. Ltd.....	1,450	15,048
* Apact Co. Ltd.....	2,976	7,993
* Aprogen Biologics.....	45,650	6,243
* Aprogen, Inc.....	35,723	24,373
* APTC Co. Ltd.....	3,810	38,911
* Aroot Co. Ltd.....	33,216	12,368
Asia Paper Manufacturing Co. Ltd.....	1,337	42,869
* Atinum Investment Co. Ltd.....	5,620	12,933
* Avaco Co. Ltd.....	2,470	23,122
* Avatec Co. Ltd.....	514	4,873
Baiksan Co. Ltd.....	4,496	33,346
* Beno Tnr, Inc.....	2,978	8,656
* BGF Co. Ltd.....	7,644	21,513
* BGF retail Co. Ltd.....	3,265	345,561
* BGFecomaterials Co. Ltd.....	5,526	19,389
* BH Co. Ltd.....	8,967	122,105
* BHI Co. Ltd.....	4,278	24,533
* Binex Co. Ltd.....	3,695	28,270
* Binggrae Co. Ltd.....	1,377	54,204
* Bio Plus Co. Ltd.....	4,968	26,332
* Bioneer Corp.....	1,671	31,382
BIT Computer Co. Ltd.....	2,278	12,494
* BNC Korea Co. Ltd.....	5,378	15,201
BNK Financial Group, Inc.....	58,811	330,770

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Boditech Med, Inc.....	5,099	\$ 63,457
BoKwang Industry Co. Ltd.....	1,810	6,814
* Bolak Co. Ltd.....	16,769	15,810
* Bookook Securities Co. Ltd.....	462	8,332
* Boryung.....	8,638	78,243
* Bosung Power Technology Co. Ltd.....	7,684	17,571
* Bubang Co. Ltd.....	9,684	17,727
* Bukwang Pharmaceutical Co. Ltd.....	4,615	22,557
* BusinessOn Communication Co. Ltd.....	1,217	11,500
* BYC Co. Ltd.....	80	24,781
* Byucksan Corp.....	8,835	16,367
C&C International Corp.....	406	20,805
* Cafe24 Corp.....	1,154	19,403
* CammSys Corp.....	17,801	21,591
* Cape Industries Ltd.....	6,153	19,423
Caregen Co. Ltd.....	3,329	53,381
#* Celltrion Pharm, Inc.....	1,953	148,778
Celltrion, Inc.....	22,338	2,997,497
* Chabiotech Co. Ltd.....	4,235	57,610
* Changhae Ethanol Co. Ltd.....	2,011	13,817
Cheil Worldwide, Inc.....	36,083	496,624
* Chemtronics Co. Ltd.....	3,577	57,918
* Chemtros Co. Ltd.....	2,178	9,903
Cheryong Electric Co. Ltd.....	2,416	36,713
* ChinHung International, Inc.....	23,967	18,622
Chinyang Holdings Corp.....	7,730	18,107
* Chips&Media, Inc.....	2,006	38,626
* Choil Aluminum Co. Ltd.....	11,512	17,256
* Chong Kun Dang Pharmaceutical Corp.....	1,996	164,400
* Chongkundang Holdings Corp.....	793	35,771
* Choong Ang Vaccine Laboratory.....	1,601	12,573
*†† Chorokbaem Media Co. Ltd.....	4,200	12,744
* Chunbo Co. Ltd.....	750	46,348
CJ CheilJedang Corp.....	1,523	332,578
* CJ Corp.....	4,599	323,027
* CJ ENM Co. Ltd.....	3,346	178,732
* CJ Freshway Corp.....	2,433	44,580
* CJ Logistics Corp.....	3,421	348,149
* CKD Bio Corp.....	912	15,301
* Classys, Inc.....	5,351	123,108
* CLIO Cosmetics Co. Ltd.....	714	15,171
* CMG Pharmaceutical Co. Ltd.....	8,816	14,555
* CoAsia Corp.....	1,572	7,555
* Com2uS Holdings Corp.....	880	25,290
Com2uSCorp.....	2,881	98,201
* Comtec Systems Co. Ltd.....	19,277	10,866
* ContentreeJoongAng Corp.....	544	4,896
* Coreana Cosmetics Co. Ltd.....	5,220	10,577
* Cosmax, Inc.....	4,122	357,656
* Cosmecca Korea Co. Ltd.....	513	14,277
* CosmoAM&T Co. Ltd.....	2,840	280,751
* Cosmochemical Co. Ltd.....	3,839	81,540
* Coway Co. Ltd.....	29,817	1,236,800
Cowintech Co. Ltd.....	1,043	19,520
* CR Holdings Co. Ltd.....	5,692	24,539
* Creas F&C Co. Ltd.....	2,536	14,710
* Creative & Innovative System.....	3,518	25,001
* Creverse, Inc.....	1,427	17,457
* CrystalGenomics Invites Co. Ltd.....	5,676	11,590

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
CS Wind Corp.....	5,723	\$ 243,755
* CTC BIO, Inc.....	2,098	14,002
* Cuckoo Holdings Co. Ltd.....	3,109	36,886
* Cuckoo Homesys Co. Ltd.....	1,747	26,231
* Curexo, Inc.....	2,147	23,427
* Cymechs, Inc.....	1,162	12,032
* D.I Corp.....	2,915	13,024
Dae Hwa Pharmaceutical Co. Ltd.....	1,232	8,195
* Dae Hyun Co. Ltd.....	9,204	13,550
* Dae Won Kang Up Co. Ltd.....	9,092	35,161
* Daea TI Co. Ltd.....	5,700	13,880
* Daebo Magnetic Co. Ltd.....	512	10,284
* Daebongls Co. Ltd.....	2,018	12,953
* Daechang Forging Co. Ltd.....	5,126	22,153
* Daedong Corp.....	5,235	57,783
* Daeduck Co. Ltd.....	1,972	9,368
* Daegu Department Store.....	870	6,435
* Daehan Flour Mill Co. Ltd.....	341	33,538
* Daehan New Pharm Co. Ltd.....	2,297	14,903
* Dae-II Corp.....	5,949	18,644
* Daejoo Electronic Materials Co. Ltd.....	861	44,400
* Daesang Corp.....	4,045	56,300
* Daesang Holdings Co. Ltd.....	2,845	20,849
* Daesung Energy Co. Ltd.....	2,804	18,566
* Daesung Holdings Co. Ltd.....	898	6,070
* Daewon Media Co. Ltd.....	2,643	23,478
* Daewon Pharmaceutical Co. Ltd.....	4,099	44,866
* Daewon San Up Co. Ltd.....	2,161	9,884
* Daewoo Engineering & Construction Co. Ltd.....	96,173	282,823
* Daewoong Co. Ltd.....	5,521	95,995
* Daewoong Pharmaceutical Co. Ltd.....	857	70,844
* Daihan Pharmaceutical Co. Ltd.....	1,066	22,464
* Daishin Securities Co. Ltd.....	10,870	125,552
* Daol Investment & Securities Co. Ltd.....	12,487	33,645
* Daou Data Corp.....	4,343	46,844
* Daou Technology, Inc.....	6,145	91,447
* Dasan Networks, Inc.....	7,361	22,297
#* Dawonsys Co. Ltd.....	4,173	45,896
* DB Financial Investment Co. Ltd.....	6,205	18,273
* DB Insurance Co. Ltd.....	21,505	1,418,595
* DB, Inc.....	36,593	43,697
* Dear U Co. Ltd.....	1,630	36,319
* Dentium Co. Ltd.....	2,450	207,232
* Deutsch Motors, Inc.....	5,379	19,731
* Device ENG Co. Ltd.....	1,253	13,659
* Devsisters Co. Ltd.....	812	24,502
* DGB Financial Group, Inc.....	37,239	251,282
* Digital Daesung Co. Ltd.....	4,602	19,522
* DIO Corp.....	1,645	23,460
* DK Tech Co. Ltd.....	1,394	9,309
* DL Construction Co. Ltd.....	2,489	27,923
* DL E&C Co. Ltd.....	9,891	307,657
* DL Holdings Co. Ltd.....	2,910	122,457
* DMS Co. Ltd.....	7,907	36,964
* DN Automotive Corp.....	682	44,241
* DNF Co. Ltd.....	3,548	55,577
* Dohwa Engineering Co. Ltd.....	4,413	24,952
* Dong A Eltek Co. Ltd.....	1,716	9,168
* Dong-A Hwasung Co. Ltd.....	2,071	11,497

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	536	\$ 42,863
* Dong-A Socio Holdings Co. Ltd.....		
* Dong-A ST Co. Ltd.....	1,612	82,208
* Dongbang Transport Logistics Co. Ltd.....	14,438	24,555
* Dongjin Semichem Co. Ltd.....	13,474	387,911
Dongkoo Bio & Pharma Co. Ltd.....	6,721	28,580
DongKook Pharmaceutical Co. Ltd.....	5,585	74,674
* Dongkuk Holdings Co. Ltd.....	3,600	20,125
* Dongkuk Steel Mill Co. Ltd.....	11,214	95,496
* Dongkuk Structures & Construction Co. Ltd.....	6,207	14,323
Dongsuh Cos., Inc.....	5,441	70,435
Dongsung Chemical Co. Ltd.....	11,196	37,249
* Dongsung Finetec Co. Ltd.....	5,249	44,984
* Dongwha Enterprise Co. Ltd.....	702	32,409
* Dongwha Pharm Co. Ltd.....	3,999	28,887
* Dongwon Development Co. Ltd.....	13,299	30,189
* Dongwon F&B Co. Ltd.....	1,675	41,268
Dongwon Metal Co. Ltd.....	6,801	8,543
* Dongwon Systems Corp.....	1,256	28,869
* Dongwoon Anatech Co. Ltd.....	1,448	22,256
* Dongyang E&P, Inc.....	1,464	20,279
Doosan Bobcat, Inc.....	20,815	792,719
* Doosan Co. Ltd.....	2,716	183,656
* Doosan Enerbility Co. Ltd.....	69,007	797,164
* Doosan Fuel Cell Co. Ltd.....	4,019	62,153
* Doosan Tesna, Inc.....	3,921	131,535
* DoubleUGames Co. Ltd.....	5,109	160,672
* Douzone Bizon Co. Ltd.....	2,931	104,918
* Dream Security Co. Ltd.....	10,040	26,130
* Dreamtech Co. Ltd.....	11,149	97,054
* Drgem Corp.....	1,242	9,932
* DSK Co. Ltd.....	2,111	7,856
* Duck Yang Industry Co. Ltd.....	3,457	12,350
* Duksan Hi-Metal Co. Ltd.....	3,756	19,682
* Duksan Techopia Co. Ltd.....	961	13,350
* Duksung Co. Ltd.....	3,764	19,630
* DY Corp.....	4,932	20,693
* DY POWER Corp.....	3,390	31,922
*†† E Investment&Development Co. Ltd.....	19,186	7,504
E1 Corp.....	1,179	53,986
* Easy Bio, Inc.....	3,302	8,262
Echo Marketing, Inc.....	5,576	40,085
*†† Eco Volt Co. Ltd.....	12,005	9,134
* Eco&Dream Co. Ltd.....	566	12,673
* Ecoplastic Corp.....	11,596	38,658
*# Ecopro BM Co. Ltd.....	5,230	830,167
* Ecopro Co. Ltd.....	2,901	1,082,195
*# Ecopro HN Co. Ltd.....	2,454	105,881
* e-Credible Co. Ltd.....	854	8,409
* EG Corp.....	2,298	17,504
*†† Ehwa Technologies Information Co. Ltd.....	39,858	10,064
* Elentec Co. Ltd.....	4,729	32,935
* E-MART, Inc.....	5,360	311,876
* EMKOREA Co. Ltd.....	4,828	8,408
EMRO, Inc.....	199	9,627
* EM-Tech Co. Ltd.....	2,530	71,387
* Enchem Co. Ltd.....	542	65,732
* ENF Technology Co. Ltd.....	3,799	65,990
* Enzychem Lifesciences Corp.....	19,669	25,491
* Eo Technics Co. Ltd.....	1,424	182,171

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
*†† E-TRON Co. Ltd.....	141,985	\$ 15,958
* Eubiologics Co. Ltd.....	2,493	20,192
* Eugene Corp.....	11,321	29,000
* Eugene Investment & Securities Co. Ltd.....	13,616	39,261
* Eugene Technology Co. Ltd.....	3,358	105,387
* Eutilex Co. Ltd.....	3,553	7,176
* Exem Co. Ltd.....	9,334	16,966
* Exicon Co. Ltd.....	1,987	24,146
* F&F Co. Ltd.....	5,152	273,604
* F&F Holdings Co. Ltd.....	657	7,289
* Fila Holdings Corp.....	17,136	522,031
* Fine M-Tec Co. Ltd.....	3,760	24,720
* Fine Semitech Corp.....	2,256	36,101
* Fine Technix Co. Ltd.....	1	1
* Firstec Co. Ltd.....	4,429	10,570
* Flask Co. Ltd.....	12,050	8,277
* Foosung Co. Ltd.....	4,306	26,593
* Fursys, Inc.....	987	22,645
* Gabia, Inc.....	3,274	42,179
* Galaxia Moneytree Co. Ltd.....	1,980	13,818
* GAMSUNG Corp. Co. Ltd.....	12,046	23,902
* Gaon Cable Co. Ltd.....	1,356	22,684
* GC Cell Corp.....	1,292	38,722
* GemVax & Kael Co. Ltd.....	3,004	28,542
* Gemvaxlink Co. Ltd.....	20,885	22,148
* GeneOne Life Science, Inc.....	6,196	11,707
* Genexine, Inc.....	4,234	26,969
* Geumhwa PSC Co. Ltd.....	1,330	25,476
* Global Standard Technology Co. Ltd.....	1,924	47,457
* GOLFZON Co. Ltd.....	1,788	107,154
* Golfzon Newdin Holdings Co. Ltd.....	4,684	13,035
* Gradient Corp.....	4,366	43,292
* Green Chemical Co. Ltd.....	4,719	24,110
* Green Cross Corp.....	915	73,882
* Green Cross Holdings Corp.....	6,082	67,332
* GS Engineering & Construction Corp.....	20,989	236,626
* GS Retail Co. Ltd.....	15,988	266,822
* Gwangju Shinsegae Co. Ltd.....	735	16,821
* HAESUNG DS Co. Ltd.....	3,254	121,927
* Haesung Industrial Co. Ltd.....	977	5,688
* Han Kuk Carbon Co. Ltd.....	7,732	61,666
* Hana Financial Group, Inc.....	72,441	2,590,304
* Hana Materials, Inc.....	1,780	62,659
* Hana Micron, Inc.....	10,893	207,382
* Hana Pharm Co. Ltd.....	1,053	10,487
* Hana Technology Co. Ltd.....	253	9,937
* Hana Tour Service, Inc.....	1,503	71,751
* Hanall Biopharma Co. Ltd.....	2,608	60,184
* Hancor, Inc.....	2,264	41,290
* Handok, Inc.....	2,093	21,474
* Handsome Co. Ltd.....	4,735	66,079
* Hanjin Transportation Co. Ltd.....	2,334	42,073
* Hankook Shell Oil Co. Ltd.....	185	31,441
* Hanmi Pharm Co. Ltd.....	1,717	416,573
* Hanmi Science Co. Ltd.....	1,225	35,979
* Hanmi Semiconductor Co. Ltd.....	4,544	198,163
* HanmiGlobal Co. Ltd.....	2,006	28,156
* Hannong Chemicals, Inc.....	1,310	14,159
* Hanon Systems.....	58,163	271,463

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Hansae Co. Ltd.....	8,611	\$ 132,180
* Hansae Yes24 Holdings Co. Ltd.....	908	3,145
* Hanshin Machinery Co.....	4,076	15,650
* Hansol Chemical Co. Ltd.....	2,911	435,707
* Hansol Holdings Co. Ltd.....	10,383	22,299
* Hansol IONES Co. Ltd.....	3,098	21,725
* Hansol Logistics Co. Ltd.....	7,255	13,165
* Hansol Paper Co. Ltd.....	4,665	37,403
* Hansol Technics Co. Ltd.....	9,847	49,440
* Hanwha Aerospace Co. Ltd.....	11,376	1,174,837
* Hanwha Galleria Corp.....	15,046	15,199
* Hanwha General Insurance Co. Ltd.....	19,605	63,907
* Hanwha Investment & Securities Co. Ltd.....	28,229	78,340
* Hanwha Life Insurance Co. Ltd.....	125,311	284,475
* Hanwha Ocean Co. Ltd.....	9,007	148,019
* Hanwha Solutions Corp.....	29,382	729,925
* Hanwha Systems Co. Ltd.....	8,504	98,087
* Hanyang Digitech Co. Ltd.....	1,023	12,050
* Hanyang Eng Co. Ltd.....	4,035	49,408
* Hanyang Securities Co. Ltd.....	2,979	21,169
* HB Technology Co. Ltd.....	20,026	31,504
* HD Hyundai Co. Ltd.....	12,659	674,720
* HD Hyundai Construction Equipment Co. Ltd.....	4,937	187,801
* HD Hyundai Electric Co. Ltd.....	5,228	400,376
* HD Hyundai Energy Solutions Co. Ltd.....	1,481	26,260
* HD Hyundai Heavy Industries Co. Ltd.....	876	74,640
* HD Hyundai Infracore Co. Ltd.....	52,436	302,337
* HD Korea Shipbuilding & Offshore Engineering Co. Ltd.....	4,797	407,009
* HDC Holdings Co. Ltd.....	11,304	61,878
* HDC Hyundai Development Co-Engineering & Construction, Class E.....	18,020	241,249
* HDC Hyundai Engineering Plastics Co. Ltd.....	2,052	6,667
* Hecto Financial Co. Ltd.....	710	11,903
* Hecto Innovation Co. Ltd.....	2,056	21,880
* Heerim Architects & Planners.....	5,446	28,048
* Helixmith Co. Ltd.....	4,054	10,034
#* HFR, Inc.....	3,248	41,241
* Hite Jinro Co. Ltd.....	10,080	158,321
* Hitejinro Holdings Co. Ltd.....	2,275	14,588
* HJ Magnolia Yongpyong Hotel & Resort Corp.....	9,275	20,100
* HJ Shipbuilding & Construction Co. Ltd.....	6,945	17,945
* HK inno N Corp.....	1,962	61,410
* HL Holdings Corp.....	1,851	46,131
* HL Mando Co. Ltd.....	5,681	149,131
* HLB Biostep Co. Ltd.....	2,115	5,608
* HLB Global Co. Ltd.....	2,902	12,381
* HLB Life Science Co. Ltd.....	4,396	51,922
* HLB Therapeutics Co. Ltd.....	7,712	37,742
* HLB, Inc.....	10,998	554,723
* HMM Co. Ltd.....	48,543	697,679
* Home Center Holdings Co. Ltd.....	29,955	25,460
* Homecast Co. Ltd.....	6,694	14,111
# Hotel Shilla Co. Ltd.....	11,030	480,444
* HSD Engine Co. Ltd.....	4,700	30,110
* Hugel, Inc.....	1,496	169,943
* Humax Co. Ltd.....	9,576	21,476
* Humedix Co. Ltd.....	1,698	35,161
* Huons Co. Ltd.....	1,603	41,253
* Huons Global Co. Ltd.....	1,464	24,500
* Huvitz Co. Ltd.....	2,931	39,827

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Hwa Shin Co. Ltd.....	5,583	\$ 48,164
* Hwail Pharm Co. Ltd.....	11,956	16,405
* Hwangkum Steel & Technology Co. Ltd.....	2,449	13,400
* HwaSung Industrial Co. Ltd.....	2,547	20,252
* HYBE Co. Ltd.....	1,137	171,429
* Hy-Lok Corp.....	2,158	40,187
* Hyosung Advanced Materials Corp., Class C.....	639	156,131
* Hyosung Corp.....	3,220	151,453
* Hyosung Heavy Industries Corp.....	1,771	226,787
* Hyosung TNC Corp.....	1,046	235,351
* Hyulim ROBOT Co. Ltd.....	14,592	14,460
* Hyundai Autoever Corp.....	2,005	221,695
* Hyundai Bioland Co. Ltd.....	797	5,843
* Hyundai Corp.....	2,484	34,016
* Hyundai Corp. Holdings, Inc.....	1,866	14,898
* Hyundai Department Store Co. Ltd.....	1,955	78,615
* Hyundai Elevator Co. Ltd.....	6,595	200,691
* Hyundai Engineering & Construction Co. Ltd.....	19,589	506,981
* HYUNDAI EVERDIGM Corp.....	2,354	10,321
* Hyundai Ezwel Co. Ltd.....	4,878	20,781
* Hyundai Futurenet Co. Ltd.....	13,368	31,406
* Hyundai GF Holdings.....	31,259	96,193
* Hyundai Green Food.....	5,187	45,614
* Hyundai Home Shopping Network Corp.....	1,928	64,487
* Hyundai Livart Furniture Co. Ltd.....	3,789	21,820
* Hyundai Marine & Fire Insurance Co. Ltd.....	28,733	729,763
* Hyundai Mipo Dockyard Co. Ltd.....	2,434	122,692
* Hyundai Mobis Co. Ltd.....	7,066	1,107,620
* Hyundai Motor Co.....	16,935	2,463,200
* Hyundai Motor Securities Co. Ltd.....	5,127	33,353
* Hyundai Movex Co. Ltd.....	6,879	16,220
* Hyundai Pharmaceutical Co. Ltd.....	3,292	9,348
* Hyundai Rotem Co. Ltd.....	29,853	629,551
* Hyundai Steel Co.....	8,499	212,828
* Hyundai Wia Corp.....	4,160	180,867
* HyVision System, Inc.....	4,257	77,352
* i3system, Inc.....	1,346	28,782
* iA, Inc.....	22,351	7,291
* ICD Co. Ltd.....	4,838	31,065
* Icure Pharm, Inc.....	975	1,870
* IDIS Holdings Co. Ltd.....	952	8,053
* Iljin Diamond Co. Ltd.....	811	8,563
* Iljin Electric Co. Ltd.....	7,256	60,888
* Iljin Holdings Co. Ltd.....	6,856	18,964
* Iljin Power Co. Ltd.....	2,335	19,746
* Ilshin Spinning Co. Ltd.....	3,810	25,680
* Ilsung Pharmaceuticals Co. Ltd.....	950	16,396
* Ilyang Pharmaceutical Co. Ltd.....	2,498	26,796
* iMarketKorea, Inc.....	5,701	35,156
* InBody Co. Ltd.....	3,295	61,122
* Incross Co. Ltd.....	771	6,294
* Industrial Bank of Korea.....	78,233	734,015
* Infinitt Healthcare Co. Ltd.....	2,990	11,654
* Innocean Worldwide, Inc.....	7,966	129,507
* InnoWireless Co. Ltd.....	369	8,086
* Innox Advanced Materials Co. Ltd.....	4,725	96,524
* Innox Corp.....	828	14,071
* Inscobee, Inc.....	5,576	5,776
* Insung Information Co. Ltd.....	8,315	25,033

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Intellian Technologies, Inc.....	761	\$ 31,355
* Intelligent Digital Integrated Security Co. Ltd.....	1,685	25,932
* Interflex Co. Ltd.....	2,044	29,878
* Interojo Co. Ltd.....	1,228	27,013
* iNtRON Biotechnology, Inc.....	3,888	20,571
* Inzi Controls Co. Ltd.....	2,405	13,209
* IS Dongseo Co. Ltd.....	3,763	71,620
* ISC Co. Ltd.....	2,345	134,626
* i-SENS, Inc.....	3,346	60,481
* ISU Abxis Co. Ltd.....	2,469	10,056
* ISU Chemical Co. Ltd.....	3,108	28,114
* IsuPetasys Co. Ltd.....	10,649	217,377
* ITCEN Co. Ltd.....	3,543	28,461
* ITEK, Inc.....	4,474	24,334
* ITM Semiconductor Co. Ltd.....	554	10,280
* Jahwa Electronics Co. Ltd.....	1,279	27,499
* JASTECH Ltd.....	1,874	12,548
* JB Financial Group Co. Ltd.....	31,430	269,685
* JC Chemical Co. Ltd.....	4,150	20,844
* Jeil Pharmaceutical Co. Ltd.....	637	8,037
* Jeisys Medical, Inc.....	12,838	81,812
* Jeju Air Co. Ltd.....	4,063	37,752
* Jeju Semiconductor Corp.....	3,960	76,412
* Jin Air Co. Ltd.....	2,007	19,652
* Jinsung T.E.C.....	3,429	25,003
* JLS Co. Ltd.....	1,866	9,674
* JNK Heaters Co. Ltd.....	5,027	18,535
* JoyCity Corp.....	2,763	6,655
* JS Corp.....	1,238	17,390
* Jusung Engineering Co. Ltd.....	11,541	285,015
* JVM Co. Ltd.....	1,438	30,774
* JW Holdings Corp.....	12,831	29,229
* JW Life Science Corp.....	2,713	24,917
* JW Pharmaceutical Corp.....	2,258	51,744
* JW Shinyak Corp.....	3,755	5,793
* JYP Entertainment Corp.....	7,012	394,631
* K Car Co. Ltd.....	1,385	11,509
* Kakao Corp.....	13,894	543,335
* Kakao Games Corp.....	8,354	152,624
* KakaoBank Corp.....	12,257	249,126
* Kangnam Jevisco Co. Ltd.....	731	10,651
* Kangwon Land, Inc.....	11,157	125,177
* KAON Group Co. Ltd.....	4,947	19,741
* KB Financial Group, Inc.....	77,913	3,306,450
* KC Co. Ltd.....	2,179	34,598
* KC Tech Co. Ltd.....	3,067	65,584
* KCC Corp.....	1,009	185,900
* KCI Ltd.....	1,125	6,062
* KCTC.....	5,926	17,816
* KEC Corp.....	14,835	17,831
* KEPCO Engineering & Construction Co., Inc.....	1,501	73,576
* KEPCO Plant Service & Engineering Co. Ltd.....	9,618	244,342
* Keyang Electric Machinery Co. Ltd.....	4,289	5,719
* KEYEAST Co. Ltd.....	2,966	14,772
* KG Chemical Corp.....	16,370	78,152
* KG Dongbusteel.....	8,845	49,797
* KG Eco Technology Service Co. Ltd.....	7,203	57,270
*†† KG Mobility Co.....	8,509	49,035
* Kginicis Co. Ltd.....	5,479	50,003

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
KG Mobilians Co. Ltd.....	5,530	\$ 21,262
* KH Vatec Co. Ltd.....	4,841	46,422
* Kia Corp.....	39,120	3,004,848
* KidariStudio, Inc.....	3,003	13,025
* KINX, Inc.....	659	53,010
* KISCO Corp.....	4,439	22,482
* KISCO Holdings Co. Ltd.....	1,214	22,843
* KISWIRE Ltd.....	3,178	49,819
* KIWOOM Securities Co. Ltd.....	5,117	369,856
* KMW Co. Ltd.....	1,668	18,743
* KNW Co. Ltd.....	1,699	9,958
* Koh Young Technology, Inc.....	7,378	96,262
* Kolmar BNH Co. Ltd.....	3,724	44,567
* Kolmar Korea Co. Ltd.....	4,512	164,879
* Kolmar Korea Holdings Co. Ltd.....	3,468	19,645
* Kolon Corp.....	1,302	16,489
* Kolon Global Corp.....	1,263	8,923
* Kolon Industries, Inc.....	6,836	207,944
* Kolon Life Science, Inc.....	479	9,658
* Kolon Mobility Group Corp.....	4,190	11,765
* Kolon Plastic, Inc.....	3,630	19,431
* Komelon Corp.....	1,270	8,255
* KoMiCo Ltd.....	1,679	76,725
* KONA I Co. Ltd.....	2,442	28,973
* Korea Alcohol Industrial Co. Ltd.....	5,044	42,707
* Korea Asset In Trust Co. Ltd.....	20,730	50,108
* Korea Cast Iron Pipe Industries Co. Ltd.....	2,924	14,058
* Korea Circuit Co. Ltd.....	4,698	62,819
* Korea Electric Terminal Co. Ltd.....	1,432	74,444
* Korea Electronic Certification Authority, Inc.....	3,177	10,799
* Korea Electronic Power Industrial Development Co. Ltd.....	4,695	25,727
* Korea Export Packaging Industrial Co. Ltd.....	8,020	17,661
* Korea Gas Corp.....	7,365	145,640
* Korea Information & Communications Co. Ltd.....	1,528	10,137
* Korea Information Certificate Authority, Inc.....	2,886	11,073
* Korea Investment Holdings Co. Ltd.....	14,347	658,760
* Korea Movenex Co. Ltd.....	5,239	25,105
* Korea Parts & Fasteners Co. Ltd.....	4,097	14,093
* Korea Petrochemical Ind Co. Ltd.....	456	45,291
* Korea Petroleum Industries Co.....	1,794	16,218
* Korea Ratings Corp.....	163	9,464
* Korea Real Estate Investment & Trust Co. Ltd.....	35,312	28,322
* Korea United Pharm, Inc.....	1,508	27,642
* Korea Zinc Co. Ltd.....	909	322,022
* Korean Reinsurance Co.....	47,117	266,677
* KOSES Co. Ltd.....	2,319	32,441
* KPX Chemical Co. Ltd.....	815	26,400
* Krafton, Inc.....	6,258	1,003,511
* Kt alpha Co. Ltd.....	5,035	22,370
* KT Skylife Co. Ltd.....	6,097	25,725
* KTCS Corp.....	13,494	37,713
* Kukdo Chemical Co. Ltd.....	145	4,275
* Kukdong Oil & Chemicals Co. Ltd.....	4,500	12,889
* Kukje Pharma Co. Ltd.....	5,534	19,804
* Kum Yang Co. Ltd.....	2,603	152,068
* Kumho HT, Inc.....	38,994	18,203
* Kumho Petrochemical Co. Ltd.....	5,838	544,383
* Kumho Tire Co., Inc.....	19,186	84,788
* KUMHOE&C Co. Ltd.....	8,092	31,541

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Kumkang Kind Co. Ltd.....	7,189	\$ 31,872
* Kwang Dong Pharmaceutical Co. Ltd.....	13,256	71,943
* Kwang Myung Electric Co. Ltd.....	8,027	12,938
* Kyeryong Construction Industrial Co. Ltd.....	1,770	19,106
* Kyobo Securities Co. Ltd.....	6,735	24,988
* Kyongbo Pharmaceutical Co. Ltd.....	1,775	9,700
* Kyung Dong Navien Co. Ltd.....	1,367	48,009
* Kyungbang Co. Ltd.....	3,048	19,518
* Kyungchang Industrial Co. Ltd.....	3,490	5,901
* KyungDong Invest Co. Ltd.....	181	8,202
* Kyungdong Pharm Co. Ltd.....	5,683	26,707
* Kyung-In Synthetic Corp.....	12,630	33,008
* L&C Bio Co. Ltd.....	1,830	32,430
* L&F Co. Ltd.....	2,838	302,591
* LabGenomics Co. Ltd.....	21,308	60,117
* Lake Materials Co. Ltd.....	14,801	167,728
* LB Semicon, Inc.....	9,863	57,040
* Lee Ku Industrial Co. Ltd.....	6,450	18,595
* LEENO Industrial, Inc.....	2,877	428,051
* LegoChem Biosciences, Inc.....	671	25,251
* LF Corp.....	5,047	49,442
* LG Chem Ltd.....	5,372	1,742,058
* LG Corp.....	8,916	547,474
* LG Electronics, Inc.....	33,146	2,310,418
* LG H&H Co. Ltd.....	3,880	879,402
* LG HelloVision Co. Ltd.....	11,051	30,920
* LG Innotek Co. Ltd.....	5,080	724,540
* LG Uplus Corp.....	3,165	24,232
* Lion Chemtech Co. Ltd.....	3,122	8,329
* LOT Vacuum Co. Ltd.....	3,505	50,958
* Lotte Chemical Corp.....	3,650	357,027
* Lotte Chilsung Beverage Co. Ltd.....	845	86,778
* Lotte Corp.....	6,719	145,948
* Lotte Data Communication Co.....	1,008	34,895
* LOTTE Fine Chemical Co. Ltd.....	5,522	205,458
* LOTTE Himart Co. Ltd.....	1,317	9,958
* Lotte Non-Life Insurance Co. Ltd.....	23,154	43,818
* Lotte Rental Co. Ltd.....	3,468	69,175
* Lotte Shopping Co. Ltd.....	1,813	111,468
* Lotte Wellfood Co. Ltd.....	488	46,432
* LS Corp.....	7,915	538,445
* LS Eco Energy Ltd.....	1,304	19,593
* LS Electric Co. Ltd.....	5,301	278,699
* LS Marine Solution Co. Ltd.....	2,188	16,660
* LVMC Holdings.....	36,724	65,199
* LX Hausys Ltd.....	1,948	56,520
* LX Semicon Co. Ltd.....	4,078	236,134
* M.I.Tech Co. Ltd.....	1,379	6,409
* Macquarie Korea Infrastructure Fund.....	93,789	874,428
* Macrogen, Inc.....	1,168	18,329
* Maeil Dairies Co. Ltd.....	1,150	34,681
* MAKUS, Inc.....	1,880	18,982
* Mcnex Co. Ltd.....	2,935	56,068
* MDS Tech, Inc.....	21,260	26,492
* ME2ON Co. Ltd.....	4,288	9,806
* Mediana Co. Ltd.....	2,343	10,808
* Medipost Co. Ltd.....	2,524	13,404
* Medytox, Inc.....	767	110,121
* Meerecompany, Inc.....	1,096	21,494

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* MegaStudy Co. Ltd.....	2,286	\$ 18,366
* MegaStudyEdu Co. Ltd.....	1,139	51,202
* Meritz Financial Group, Inc.....	28,050	1,440,089
* Mgame Corp.....	4,951	22,482
* Mi Chang Oil Industrial Co. Ltd.....	177	9,826
* MiCo Ltd.....	8,660	58,192
* Mirae Asset Life Insurance Co. Ltd.....	28,380	122,776
* Mirae Asset Securities Co. Ltd.....	67,347	395,981
* Mirae Asset Venture Investment Co. Ltd.....	8,034	35,332
* Miwon Chemicals Co. Ltd.....	147	7,667
* Miwon Commercial Co. Ltd.....	534	66,938
* Miwon Holdings Co. Ltd.....	286	16,913
* Miwon Specialty Chemical Co. Ltd.....	566	56,695
* MK Electron Co. Ltd.....	3,608	33,369
* MNTech Co. Ltd.....	3,176	31,759
* Mobase Electronics Co. Ltd.....	7,801	11,074
* Motonic Corp.....	2,192	13,528
* Motrex Co. Ltd.....	3,095	35,515
* MS Autotech Co. Ltd.....	8,274	30,574
* Muhak Co. Ltd.....	3,862	14,380
* Multicampus Co. Ltd.....	679	18,135
* Myoung Shin Industrial Co. Ltd.....	3,221	39,686
* Namhae Chemical Corp.....	3,870	21,197
* Namsun Aluminum Co. Ltd.....	27,512	43,261
* Namuga Co. Ltd.....	2,446	34,802
* Namyang Dairy Products Co. Ltd.....	94	41,212
* NanoenTek, Inc.....	3,575	9,077
* Nasmedia Co. Ltd.....	1,024	17,880
* Nature Holdings Co. Ltd.....	1,987	23,323
* NAVER Corp.....	5,364	799,891
* NCSoft Corp.....	2,498	368,679
* NeoPharm Co. Ltd.....	1,577	31,001
* Neowiz.....	2,160	41,032
* Neowiz Holdings Corp.....	920	18,149
* Nepes Ark Corp.....	2,642	48,278
* NEPES Corp.....	4,586	62,796
* Neptune Co.....	3,349	16,722
*Ω Netmarble Corp.....	7,024	306,179
* New Power Plasma Co. Ltd.....	5,541	21,564
* Nexen Corp.....	4,007	12,792
* Nexon Games Co. Ltd.....	5,900	65,823
* Next Entertainment World Co. Ltd.....	2,346	7,309
* NEXTIN, Inc.....	1,876	100,570
* NH Investment & Securities Co. Ltd., Class C.....	62,306	494,355
* NHN Corp.....	5,819	107,900
* NHN KCP Corp.....	8,103	73,756
* Nice Information & Telecommunication, Inc.....	2,046	33,251
* NICE Information Service Co. Ltd.....	15,565	114,707
* NICE Total Cash Management Co. Ltd., Class C.....	5,667	27,647
* NK Co. Ltd.....	11,295	7,769
* Nong Shim Holdings Co. Ltd.....	454	21,952
* Nong Woo Bio Co. Ltd.....	3,393	20,261
* NongShim Co. Ltd.....	877	248,326
* NOROO Paint & Coatings Co. Ltd.....	2,751	18,246
* NOVAREX Co. Ltd.....	2,936	23,239
* NPC.....	6,680	25,062
* Oceanbridge Co. Ltd.....	1,631	14,320
* OCI Co. Ltd.....	955	65,649
* OCI Holdings Co. Ltd.....	4,183	326,299

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Omnisystem Co. Ltd.....	2,041	\$ 1,317
* ONEJOON Co. Ltd.....	1,388	17,315
* OptoElectronics Solutions Co. Ltd.....	742	7,551
* OPTRON-TEC, Inc.....	7,058	21,647
* Orbitech Co. Ltd.....	3,497	8,715
* Orion Corp.....	8,829	610,657
* Orion Holdings Corp.....	7,752	83,383
*†† Osung Advanced Materials Co. Ltd.....	18,332	18,811
* Ottogi Corp.....	500	149,882
*†† Paik Kwang Industrial Co. Ltd.....	9,444	41,345
* Pan Ocean Co. Ltd.....	49,160	133,898
* Park Systems Corp.....	1,126	144,786
* Partron Co. Ltd.....	11,262	67,288
* Paseco Co. Ltd.....	1,912	14,096
* Pearl Abyss Corp.....	4,270	104,273
* People & Technology, Inc.....	4,736	127,644
* PHA Co. Ltd.....	2,660	19,841
* PharmaResearch Co. Ltd.....	1,452	114,434
* PharmGen Science, Inc.....	4,774	20,897
* Pharmicell Co. Ltd.....	3,920	16,700
*†† PHC Co. Ltd.....	23,100	5,642
* Philoptics Co. Ltd.....	1,534	11,503
* PI Advanced Materials Co. Ltd.....	4,049	70,739
*# Posco DX Co. Ltd.....	11,911	507,607
* Posco M-Tech Co. Ltd.....	4,685	80,655
* Power Logics Co. Ltd.....	5,517	47,164
* Protec Co. Ltd.....	1,501	46,784
* PSK, Inc.....	6,562	98,283
* Pulmuone Co. Ltd.....	3,204	24,719
* Rainbow Robotics.....	593	63,605
* Ray Co. Ltd.....	1,975	28,129
* Rayence Co. Ltd.....	1,568	10,576
* Reyon Pharmaceutical Co. Ltd.....	587	6,624
* RFHIC Corp.....	1,978	25,907
* RFTech Co. Ltd.....	9,790	29,467
* Robostar Co. Ltd.....	1,279	28,286
* Rorze Systems Corp.....	1,438	8,522
* Rsupport Co. Ltd.....	3,117	10,622
* S&S Tech Corp.....	1,157	37,062
* S-1 Corp.....	8,607	367,612
* Sajdongaone Co. Ltd.....	23,286	15,954
* Sam Chun Dang Pharm Co. Ltd.....	801	38,381
* Sam Yung Trading Co. Ltd.....	3,832	37,000
* Sambo Motors Co. Ltd.....	3,324	13,582
* Sambu Engineering & Construction Co. Ltd.....	32,771	49,039
* Samchully Co. Ltd.....	452	31,910
* Samho Development Co. Ltd.....	5,403	13,170
* SAMHWA Paints Industrial Co. Ltd.....	4,611	20,943
* Samick THK Co. Ltd.....	1,425	10,974
* Samil Pharmaceutical Co. Ltd.....	2,871	17,661
* Samji Electronics Co. Ltd.....	3,059	18,989
* Samjin Pharmaceutical Co. Ltd.....	1,297	19,785
* Samkee Corp.....	10,510	15,669
* Sammok S-Form Co. Ltd.....	1,045	12,687
*Ω Samsung Biologics Co. Ltd.....	1,334	839,716
* Samsung C&T Corp.....	13,612	1,406,180
* Samsung Card Co. Ltd.....	10,148	250,672
* Samsung Electro-Mechanics Co. Ltd.....	8,195	852,288
* Samsung Electronics Co. Ltd., GDR.....	7,136	9,758,136

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Samsung Electronics Co. Ltd.....	303,843	\$16,509,865
* Samsung Engineering Co. Ltd.....	76,812	1,281,184
* Samsung Fire & Marine Insurance Co. Ltd.....	15,363	3,040,025
* Samsung Heavy Industries Co. Ltd.....	56,148	306,013
Samsung Life Insurance Co. Ltd.....	9,807	509,626
* Samsung Pharmaceutical Co. Ltd.....	6,266	9,387
* Samsung Publishing Co. Ltd.....	769	12,013
Samsung SDI Co. Ltd.....	5,171	1,435,074
Samsung SDS Co. Ltd.....	5,763	655,372
Samsung Securities Co. Ltd.....	28,770	808,670
* SAMT Co. Ltd.....	10,436	20,864
* Samwha Capacitor Co. Ltd.....	2,032	52,189
* Samwha Electric Co. Ltd.....	664	8,170
* Samyang Corp.....	527	18,887
Samyang Foods Co. Ltd.....	998	137,538
* Samyang Holdings Corp.....	702	35,539
* Samyang Packaging Corp.....	1,826	23,238
* Samyang Tongsang Co. Ltd.....	207	7,885
* Samyoung Co. Ltd.....	3,277	9,146
* Sangbo Corp.....	8,316	14,636
* Sangsin Energy Display Precision Co. Ltd.....	2,574	29,378
* Saramin Co. Ltd.....	2,216	29,226
* Satrec Initiative Co. Ltd.....	231	5,564
* S-Connect Co. Ltd.....	13,733	17,712
* SD Biosensor, Inc.....	5,538	43,090
* SeAH Besteel Holdings Corp.....	4,085	66,940
SeAH Steel Corp.....	387	37,167
SeAH Steel Holdings Corp.....	552	89,927
* Sebang Co. Ltd.....	2,671	24,493
* Sebang Global Battery Co. Ltd.....	743	32,093
Seegene, Inc.....	9,733	184,222
Segyung Hitech Co. Ltd.....	7,275	37,777
* Sejin Heavy Industries Co. Ltd.....	3,584	14,180
* Sejong Industrial Co. Ltd.....	4,190	17,396
Sejong Telecom, Inc.....	31,306	15,519
* Sekonix Co. Ltd.....	2,406	13,730
* Selvas AI, Inc.....	3,696	47,350
* Sempio Co.....	203	7,715
Seobu T&D.....	4,251	24,053
* Seohan Co. Ltd.....	28,267	19,239
* Seohee Construction Co. Ltd.....	48,194	45,882
* Seoul Auction Co. Ltd.....	1,312	10,373
* Seoul City Gas Co. Ltd.....	273	12,033
* Seoul Semiconductor Co. Ltd.....	6,036	46,934
* SEOWONINTECH Co. Ltd.....	3,755	16,026
* Seoyon Co. Ltd.....	2,977	18,002
* Seoyon E-Hwa Co. Ltd.....	3,804	47,747
* Sewoon Medical Co. Ltd.....	3,371	6,903
SFA Engineering Corp.....	4,986	100,915
* SFA Semicon Co. Ltd.....	15,076	71,195
* SGC Energy Co. Ltd.....	1,224	21,996
* Shin Heung Energy & Electronics Co. Ltd.....	754	24,203
* Shin Poong Pharmaceutical Co. Ltd.....	2,471	21,190
* Shindaeyang Paper Co. Ltd.....	4,560	19,823
Shinhan Financial Group Co. Ltd.....	70,850	2,170,844
Shinhan Financial Group Co. Ltd., ADR.....	810	24,859
* Shinil Electronics Co. Ltd.....	13,867	19,253
* Shinsegae Food Co. Ltd.....	478	14,047
* Shinsegae Information & Communication Co. Ltd.....	2,950	30,277

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Shinsegae International, Inc.....	3,950	\$ 47,615
* Shinsegae, Inc.....	1,903	245,503
* Shinsung Delta Tech Co. Ltd.....	4,388	241,658
* Shinsung E&G Co. Ltd.....	13,700	19,991
* Shinsung Tongsang Co. Ltd.....	13,006	18,089
* Shinwha Intertek Corp.....	7,617	13,300
* Shinwon Corp.....	24,971	24,314
* Shinyoung Securities Co. Ltd.....	961	44,604
* Showbox Corp.....	4,990	12,873
* Signetics Corp.....	13,083	12,223
* Simmtech Co. Ltd.....	6,997	175,811
* SIMPAC, Inc.....	4,358	12,697
* Sindoh Co. Ltd.....	1,876	51,356
* Sinil Pharm Co. Ltd.....	2,016	10,613
* SK Biopharmaceuticals Co. Ltd.....	3,861	268,178
#* SK Bioscience Co. Ltd.....	2,682	127,461
* SK Chemicals Co. Ltd.....	2,286	110,193
* SK D&D Co. Ltd.....	2,815	53,191
* SK Discovery Co. Ltd.....	4,909	142,712
* SK Gas Ltd.....	1,119	127,811
*Ω SK IE Technology Co. Ltd.....	1,543	85,524
* SK Innovation Co. Ltd.....	13,646	1,189,206
* SK oceanplant Co. Ltd.....	2,702	31,098
* SK Securities Co. Ltd.....	104,448	48,957
* SK Telecom Co. Ltd.....	7,958	299,210
* SKC Co. Ltd.....	2,773	158,984
* SL Corp.....	3,598	86,112
* SM Entertainment Co. Ltd.....	2,436	138,630
* SMEC Co. Ltd.....	6,427	17,665
* SNT Dynamics Co. Ltd.....	2,696	29,575
* SNT Holdings Co. Ltd.....	1,335	19,269
* S-Oil Corp.....	14,063	714,966
* Solid, Inc.....	17,755	80,255
* SOLUM Co. Ltd.....	9,104	186,836
* Songwon Industrial Co. Ltd.....	5,440	61,967
* Sonid, Inc.....	14,915	18,975
* Soosan Heavy Industries Co. Ltd.....	6,285	9,373
* Soulbrain Co. Ltd.....	1,646	331,904
* Soulbrain Holdings Co. Ltd.....	2,168	67,039
* SPC Samlip Co. Ltd.....	1,041	46,406
* SPG Co. Ltd.....	2,484	53,943
* Spigen Korea Co. Ltd.....	1,087	28,244
* ST Pharm Co. Ltd.....	316	14,617
* Straffac Co. Ltd.....	4,180	13,187
* Studio Dragon Corp.....	4,005	137,414
* STX Heavy Industries Co. Ltd.....	3,940	32,559
* Suheung Co. Ltd.....	1,302	26,997
* Sung Kwang Bend Co. Ltd.....	5,622	45,269
* Sungchang Enterprise Holdings Ltd.....	19,478	31,130
* Sungeel Hitech Co. Ltd.....	231	15,205
* Sungwoo Hitech Co. Ltd.....	13,423	83,115
* Sunny Electronics Corp.....	5,903	9,975
* Suprema, Inc.....	1,181	22,792
* SY Co. Ltd.....	6,825	21,103
* Synergy Innovation Co. Ltd.....	5,017	10,258
* Synopex, Inc.....	15,074	90,244
* Systems Technology, Inc.....	2,490	49,443
* T&L Co. Ltd.....	1,035	31,428
* Tae Kyung Industrial Co. Ltd.....	5,533	25,301

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Taekwang Industrial Co. Ltd.....	83	\$ 57,149
* Taekyung BK Co. Ltd.....	5,136	22,443
*†† Taewoong Co. Ltd.....	2,925	32,860
* Taihan Electric Wire Co. Ltd.....	6,414	44,785
* Taihan Fiberoptics Co. Ltd.....	10,005	9,356
* TCC Steel.....	1,682	62,272
* TechWing, Inc.....	9,021	106,978
* Telcon RF Pharmaceutical, Inc.....	13,831	7,879
* Telechips, Inc.....	1,642	32,492
* TES Co. Ltd.....	3,159	44,779
* Theragen Etex Co. Ltd.....	12,996	40,011
* TK Corp.....	4,663	43,876
* TKG Huchems Co. Ltd.....	8,276	128,440
* TLB Co. Ltd.....	759	14,407
* Tokai Carbon Korea Co. Ltd.....	1,319	104,331
* Tongyang Life Insurance Co. Ltd.....	12,025	44,294
* Tongyang, Inc.....	46,058	32,026
* Toptec Co. Ltd.....	5,346	26,219
* Tovis Co. Ltd.....	4,782	52,066
* TS Corp.....	7,330	18,170
* TS Nexgen Co. Ltd.....	5,347	2,395
* TSE Co. Ltd.....	1,175	36,729
* Tuksu Construction Co. Ltd.....	2,777	18,638
* TY Holdings Co. Ltd.....	7,258	22,389
* TYM Corp.....	11,325	47,099
* UBCare Co. Ltd.....	3,061	11,119
* Ubiquoss Holdings, Inc.....	1,137	11,047
* Ubiquoss, Inc.....	1,210	14,191
* Ubivelox, Inc.....	854	10,367
* Uju Electronics Co. Ltd.....	1,295	15,292
* Uni-Chem Co. Ltd.....	21,092	31,491
* Unid Co. Ltd.....	1,058	59,060
* Union Materials Corp.....	5,793	12,748
* Union Semiconductor Equipment & Materials Co. Ltd.....	8,784	53,172
* Uniquest Corp.....	3,582	21,210
* Unison Co. Ltd.....	8,900	7,653
* UniTest, Inc.....	3,147	32,150
* Unitrontech Co. Ltd.....	2,869	15,761
* Value Added Technology Co. Ltd.....	2,937	70,429
* Viatron Technologies, Inc.....	4,010	24,770
* VICTEK Co. Ltd.....	3,541	13,176
*†† Vidente Co. Ltd.....	12,986	12,114
* Vieworks Co. Ltd.....	1,077	22,014
* Vina Tech Co. Ltd.....	498	18,111
* Vitzro Tech Co. Ltd.....	2,270	12,898
* Vitzrocell Co. Ltd.....	2,983	39,132
* VT Co. Ltd.....	6,488	80,363
* Webcash Corp.....	3,333	23,443
* Webzen, Inc.....	5,138	64,751
* Wemade Co. Ltd.....	1,057	40,440
* Whanin Pharmaceutical Co. Ltd.....	2,615	28,153
* Winix, Inc.....	2,581	19,233
* Wins Co. Ltd.....	2,128	20,507
* WiSoL Co. Ltd.....	4,967	27,680
* Won Tech Co. Ltd.....	2,144	12,608
* Wonik Holdings Co. Ltd.....	10,865	27,208
* WONIK IPS Co. Ltd.....	4,635	104,790
* Wonik Materials Co. Ltd.....	1,797	38,255
* Wonik QnC Corp.....	4,248	89,558

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Woojin, Inc.....	2,166	\$ 13,184
* Woongjin Co. Ltd.....	11,317	10,064
* Woongjin Thinkbig Co. Ltd.....	12,192	22,594
* Wooree Bio Co. Ltd.....	4,851	12,403
Woori Financial Group, Inc., Sponsored ADR.....	773	23,971
Woori Financial Group, Inc.....	178,328	1,848,971
* Woori Technology Investment Co. Ltd.....	10,762	48,885
* Woori Technology, Inc.....	22,299	21,032
* Woory Industrial Co. Ltd.....	1,680	16,145
* Worldex Industry & Trading Co. Ltd., Class C.....	3,898	69,329
* Wysiwyg Studios Co. Ltd.....	6,944	15,847
* Y G-1 Co. Ltd.....	3,071	15,089
* Y2 Solution Co. Ltd.....	629	1,321
Yesco Holdings Co. Ltd.....	725	18,526
* YG Entertainment, Inc.....	2,965	98,285
* YG PLUS.....	9,726	30,327
* YIK Corp.....	4,787	19,710
* YMC Co. Ltd.....	1,824	7,058
* YMT Co. Ltd.....	1,245	9,557
* Yoosung Enterprise Co. Ltd.....	4,273	8,842
* Youlchon Chemical Co. Ltd.....	1,214	26,173
* Young Poong Corp.....	119	46,925
Young Poong Precision Corp.....	1,490	13,872
* Youngone Corp.....	8,797	315,813
Youngone Holdings Co. Ltd.....	1,616	97,949
* Yuanta Securities Korea Co. Ltd.....	27,085	50,343
* Yuhan Corp.....	7,904	349,329
* YuHwa Securities Co. Ltd.....	6,972	11,492
* Yungjin Pharmaceutical Co. Ltd.....	3,689	5,599
* Zeus Co. Ltd.....	3,741	47,587
* Zinus, Inc.....	2,715	27,672
TOTAL SOUTH KOREA.....		136,666,048
TAIWAN — (18.4%)		
Aaeon Technology, Inc.....	4,000	20,708
ABC Taiwan Electronics Corp.....	19,210	13,498
Abico Avy Co. Ltd.....	36,021	27,216
Ability Enterprise Co. Ltd.....	47,000	37,266
Ability Opto-Electronics Technology Co. Ltd.....	10,200	66,629
Abnova Corp.....	17,000	18,066
# AcBel Polytech, Inc.....	146,382	190,146
Accton Technology Corp.....	106,000	1,783,191
Acer, Inc.....	1,074,000	1,577,269
ACES Electronic Co. Ltd.....	25,764	31,929
* Acon Holding, Inc.....	48,041	16,243
Acter Group Corp. Ltd.....	35,518	205,646
Action Electronics Co. Ltd.....	52,000	30,044
ADATA Technology Co. Ltd.....	66,027	202,102
Addcn Technology Co. Ltd.....	7,715	49,582
Advanced Ceramic X Corp.....	8,000	55,067
Advanced Energy Solution Holding Co. Ltd.....	4,000	80,640
Advanced International Multitech Co. Ltd.....	22,000	49,681
* Advanced Optoelectronic Technology, Inc.....	36,000	34,743
Advanced Power Electronics Corp.....	13,000	36,782
Advancetek Enterprise Co. Ltd.....	98,000	114,298
Advantech Co. Ltd.....	63,406	683,467
AEON Motor Co. Ltd.....	9,000	9,895
Aerospace Industrial Development Corp.....	102,000	159,879
AGV Products Corp.....	138,000	51,906

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	21,836	\$ 11,171
	14,532	435,520
	8,000	992,319
#	4,000	43,017
#*	49,000	41,266
	5,000	23,710
	15,000	156,561
	54,036	144,816
	27,475	30,902
	12,001	73,506
	59,772	73,503
	72,000	84,131
	18,295	64,648
	18,000	20,791
	9,000	14,134
	16,000	19,296
	22,000	60,419
	185,489	78,776
*	16,883	16,671
	14,278	16,818
	17,000	113,708
	7,000	116,523
	20,000	72,068
	16,000	29,504
	35,000	25,803
	30,600	11,912
	31,805	175,118
	14,013	77,852
	380,000	1,643,034
	68,000	145,791
	90,295	64,034
	21,000	43,907
#	86,158	1,170,144
	7,000	27,933
	2,000	118,263
	5,000	15,097
	11,600	1,139,348
	13,000	96,051
	142,000	2,016,302
	20,000	50,869
	21,000	42,571
	14,000	168,585
	17,000	39,991
	21,000	17,577
	11,000	41,130
	30,400	32,776
	21,986	58,782
*	20,000	36,994
	5,000	26,064
*	159,932	61,071
	14,000	6,783
	38,000	48,376
	52,000	57,746
	385,000	151,030
	29,000	22,442
	5,000	11,282
	10,000	35,648
	29,077	213,986
	6,896	147,514

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	6,000	\$ 26,376
	27,000	16,197
	2,000	11,830
	90,000	97,156
	9,000	26,150
	26,267	70,304
*	12,000	15,369
	32,537	10,259
	17,312	27,632
	359,000	184,054
	105,889	69,163
	21,000	8,064
#	19,458	73,458
	8,000	27,925
	151,000	938,275
	14,000	21,846
	1,014,188	1,426,181
	234,000	142,892
	8,000	14,098
	22,000	29,054
	33,316	29,763
#	96,986	141,247
*	105,642	77,742
	241,470	1,336,663
*	34,700	19,330
*	45,000	15,580
	4,100	9,374
	484,343	270,386
	70,000	80,314
	63,000	66,899
#	43,000	107,982
	5,000	13,322
	21,000	37,729
	29,000	35,226
	15,000	134,042
	234,000	215,421
	141,065	60,382
	258,000	374,085
	93,000	132,659
	34,000	46,345
	92,320	52,623
	179,185	939,507
	37,055	172,830
	9,680	19,591
	24,000	13,221
	8,000	11,293
	222,000	104,282
	76,000	56,576
*	2,432,019	933,694
	63,900	33,929
	110,971	72,814
	40,000	21,995
*	347,588	86,205
	53,000	66,727
	64,200	234,242
	33,000	119,597
	472,000	378,229
	21,000	23,429
	35,875	23,446

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	174,000	\$ 400,276
	17,000	102,337
	47,000	113,914
	63,000	402,651
	17,850	13,212
	81,000	45,838
	131,000	99,465
	8,500	26,918
	63,000	45,318
	182,000	691,251
	4,000	67,617
	14,000	80,035
#	138,000	182,096
*	272,437	93,355
	24,000	14,896
	1,261,000	1,446,186
	19,000	46,534
	26,165	14,320
*	124,674	51,919
	111,000	96,239
	38,000	26,153
	15,265	33,673
	99,000	223,543
#	54,000	101,148
	9,450	7,567
	18,000	9,926
	17,000	15,692
	45,000	54,303
*	67,700	38,846
	2,601,000	2,359,657
	112,000	151,252
	25,000	34,722
	16,875	15,306
	7,000	20,538
	16,800	100,724
*	111,000	73,525
	3,150	7,951
	65,600	99,844
	2,000	2,460
	10,000	16,433
	56,070	61,052
	51,000	82,796
	87,000	42,905
	18,000	61,408
	76,338	31,691
	106,000	948,551
	13,000	62,021
	5,000	10,414
	9,450	40,596
	60,104	167,843
	143,920	88,810
	27,000	21,351
	6,000	28,362
	13,000	12,507
	28,979	30,124
	37,000	98,373
	60,000	397,902
	953,672	752,723
*	39,465	26,322

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Eclat Textile Co. Ltd.....	17,000	\$ 296,706
Edimax Technology Co. Ltd.....	46,000	23,978
Edison Opto Corp.....	12,619	10,186
Edom Technology Co. Ltd.....	44,000	34,441
eGalax_eMPIA Technology, Inc.....	19,032	36,283
Elan Microelectronics Corp.....	53,100	253,990
E-Lead Electronic Co. Ltd.....	13,328	25,053
E-LIFE MALL Corp.....	20,000	54,290
Elite Advanced Laser Corp.....	25,600	50,972
Elite Material Co. Ltd.....	69,000	1,013,652
Elite Semiconductor Microelectronics Technology, Inc.....	57,000	167,290
Elitegroup Computer Systems Co. Ltd.....	88,000	86,752
eMemory Technology, Inc.....	14,000	1,248,653
Emerging Display Technologies Corp.....	44,000	45,241
Ennoconn Corp.....	24,464	210,357
* Ennostar, Inc.....	87,000	116,691
* Epileds Technologies, Inc.....	16,000	10,994
Eris Technology Corp.....	4,520	37,077
Eson Precision Ind Co. Ltd.....	14,000	24,978
Eternal Materials Co. Ltd.....	260,224	238,157
Evergreen Marine Corp. Taiwan Ltd.....	160,800	771,288
Evergreen Steel Corp.....	49,000	176,861
Everlight Chemical Industrial Corp.....	165,000	98,647
Everlight Electronics Co. Ltd.....	117,000	181,196
* Everspring Industry Co. Ltd.....	35,100	16,240
Excel Cell Electronic Co. Ltd.....	15,000	11,292
Excelliance Mos Corp.....	8,000	31,534
Excelsior Medical Co. Ltd.....	16,850	46,620
Far Eastern Department Stores Ltd.....	142,000	112,752
Far Eastern International Bank.....	319,061	124,323
Far Eastern New Century Corp.....	332,000	327,566
Far EasTone Telecommunications Co. Ltd.....	131,000	336,254
Faraday Technology Corp.....	42,000	555,110
Farglory F T Z Investment Holding Co. Ltd.....	14,426	25,683
Farglory Land Development Co. Ltd.....	94,000	172,025
Feedback Technology Corp.....	12,000	36,542
Feng Hsin Steel Co. Ltd.....	68,000	147,412
Feng TAY Enterprise Co. Ltd.....	59,048	304,453
First Financial Holding Co. Ltd.....	1,437,586	1,219,964
First Hi-Tec Enterprise Co. Ltd.....	13,793	48,237
First Hotel.....	33,000	15,888
First Insurance Co. Ltd.....	69,000	40,372
FIT Holding Co. Ltd.....	46,000	63,669
Fitipower Integrated Technology, Inc.....	18,450	138,144
Fittech Co. Ltd.....	15,279	31,405
FLEXium Interconnect, Inc.....	93,000	253,748
Flytech Technology Co. Ltd.....	26,000	56,417
FocalTech Systems Co. Ltd.....	39,000	123,046
Forcecon Tech Co. Ltd.....	18,754	97,313
* Forest Water Environment Engineering Co. Ltd.....	9,630	9,896
Formosa Chemicals & Fibre Corp.....	242,000	436,899
* Formosa International Hotels Corp.....	6,000	40,745
Formosa Laboratories, Inc.....	30,634	109,776
Formosa Oilseed Processing Co. Ltd.....	8,400	14,219
Formosa Optical Technology Co. Ltd.....	7,000	19,568
Formosa Plastics Corp.....	149,000	342,409
Formosan Rubber Group, Inc.....	74,700	56,435
Formosan Union Chemical.....	115,000	75,749
# Fortune Electric Co. Ltd.....	22,000	311,165

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Founding Construction & Development Co. Ltd.....	57,000	\$ 41,599
Foxconn Technology Co. Ltd.....	37,000	59,583
Foxsemicon Integrated Technology, Inc.....	22,150	152,740
FSP Technology, Inc.....	40,000	66,231
Fu Chun Shin Machinery Manufacture Co. Ltd.....	36,771	18,975
Fu Hua Innovation Co. Ltd.....	55,537	49,958
Fubon Financial Holding Co. Ltd.....	877,743	1,804,244
Fulgent Sun International Holding Co. Ltd.....	33,092	133,237
Fusheng Precision Co. Ltd.....	21,000	151,761
G Shank Enterprise Co. Ltd.....	34,000	77,041
Gallant Precision Machining Co. Ltd.....	18,000	19,986
Gamania Digital Entertainment Co. Ltd.....	37,000	91,498
* GCS Holdings, Inc.....	20,000	19,169
GEM Services, Inc.....	12,100	25,472
Gemtek Technology Corp.....	109,000	123,386
General Interface Solution Holding Ltd.....	64,000	127,958
General Plastic Industrial Co. Ltd.....	24,000	25,856
Generalplus Technology, Inc.....	19,000	31,393
Genius Electronic Optical Co. Ltd.....	23,634	300,457
Genmont Biotech, Inc.....	13,000	9,737
Genovate Biotechnology Co. Ltd.....	21,000	16,750
GeoVision, Inc.....	24,000	33,332
Getac Holdings Corp.....	97,000	318,972
GFC Ltd.....	6,000	15,914
Giant Manufacturing Co. Ltd.....	67,393	383,596
Gigabyte Technology Co. Ltd.....	81,000	801,542
* Gigasolar Materials Corp.....	9,265	29,552
* Gigastorage Corp.....	33,000	17,721
Global Lighting Technologies, Inc.....	21,000	33,094
# Global Unichip Corp.....	19,000	932,837
Globaltek Fabrication Co. Ltd.....	9,000	14,726
* Globe Union Industrial Corp.....	61,138	29,843
Gloria Material Technology Corp.....	45,000	68,321
GMI Technology, Inc.....	26,247	20,866
Goldsun Building Materials Co. Ltd., Class C.....	198,000	187,748
Good Will Instrument Co. Ltd.....	13,000	17,372
Gourmet Master Co. Ltd.....	12,208	37,422
* Grand Fortune Securities Co. Ltd.....	29,000	11,999
Grand Pacific Petrochemical.....	191,145	87,878
Grand Process Technology Corp.....	5,000	101,011
GrandTech CG Systems, Inc.....	12,272	26,715
Grape King Bio Ltd.....	31,000	150,996
Great China Metal Industry.....	55,000	41,946
Great Taipei Gas Co. Ltd.....	149,000	154,153
Great Tree Pharmacy Co. Ltd.....	21,236	226,304
Greatek Electronics, Inc.....	66,000	124,769
Group Up Industrial Co. Ltd.....	4,000	19,464
GTM Holdings Corp.....	43,000	41,877
Gudeng Precision Industrial Co. Ltd.....	8,393	107,697
Hannstar Board Corp.....	75,314	136,916
Hanpin Electron Co. Ltd.....	14,000	17,917
Harvatek Corp.....	45,000	36,277
Heran Co. Ltd.....	12,000	43,345
Hey Song Corp.....	74,000	93,984
Hi-Clearance, Inc.....	8,592	36,621
Highlight Tech Corp.....	22,833	37,302
Highwealth Construction Corp.....	236,468	299,077
* HIM International Music, Inc.....	10,000	34,543
Hiroca Holdings Ltd.....	23,000	28,634

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
#	Hitron Technology, Inc.....	25,080 \$ 27,031
	Hiwin Technologies Corp.....	48,350 339,373
	Hiyes International Co. Ltd.....	5,000 15,022
	Ho Tung Chemical Corp.....	324,000 91,864
	Hocheng Corp.....	66,420 36,070
	Holiday Entertainment Co. Ltd.....	8,500 24,380
	Holtek Semiconductor, Inc.....	44,000 86,941
	Holy Stone Enterprise Co. Ltd.....	28,350 85,096
	Hon Hai Precision Industry Co. Ltd.....	1,101,600 3,603,580
	Hon Hai Precision Industry Co. Ltd., GDR.....	10,666 68,625
	Hong Pu Real Estate Development Co. Ltd.....	57,000 53,392
	Hong TAI Electric Industrial.....	70,000 60,514
	Hong YI Fiber Industry Co.....	34,000 18,240
	Hotai Finance Co. Ltd.....	52,800 204,437
	Hotai Motor Co. Ltd.....	28,600 579,380
	Hsin Kuang Steel Co. Ltd.....	22,000 39,139
	Hsin Yung Chien Co. Ltd.....	11,620 38,798
	Hsing TA Cement Co.....	53,000 29,992
*	HTC Corp.....	146,000 228,083
	Hu Lane Associate, Inc.....	12,400 59,484
	HUA ENG Wire & Cable Co. Ltd.....	90,000 58,815
*	Hua Jung Components Co. Ltd.....	38,000 18,127
	Hua Nan Financial Holdings Co. Ltd., Class C.....	1,114,747 767,892
	Huaku Development Co. Ltd.....	75,000 227,878
	Huang Hsiang Construction Corp.....	13,000 17,871
	Huikwang Corp.....	18,000 19,548
	Hung Ching Development & Construction Co. Ltd.....	47,000 44,379
	Hung Sheng Construction Ltd.....	128,592 81,679
	Huxen Corp.....	10,000 16,529
	Hwa Fong Rubber Industrial Co. Ltd.....	24,375 11,151
	Hwacom Systems, Inc.....	17,000 10,278
	Ibase Technology, Inc.....	10,000 27,562
*	IBF Financial Holdings Co. Ltd.....	729,897 278,573
	IC Plus Corp.....	14,000 25,307
	Ichia Technologies, Inc.....	62,000 67,111
	I-Chiun Precision Industry Co. Ltd.....	25,000 39,497
	IEI Integration Corp.....	41,220 102,767
	Infotrend Technology, Inc.....	56,000 36,441
	Info-Tek Corp.....	24,000 37,513
	Innodisk Corp.....	20,466 198,387
	Inpaq Technology Co. Ltd.....	21,424 51,780
	Insyde Software Corp.....	14,000 112,758
	Intai Technology Corp.....	6,000 23,535
	Integrated Service Technology, Inc.....	14,000 48,376
	IntelliEPI, Inc.....	6,000 11,128
	Interactive Digital Technologies, Inc.....	5,000 12,056
	International CSRC Investment Holdings Co.....	218,220 130,849
	International Games System Co. Ltd., Class C.....	44,000 1,164,050
#	Inventec Corp.....	368,000 646,325
	Iron Force Industrial Co. Ltd.....	8,000 22,405
	I-Sheng Electric Wire & Cable Co. Ltd.....	25,000 37,002
	I-Sunny Construction & Development Co. Ltd.....	20,903 59,961
	ITE Technology, Inc.....	26,000 126,254
	ITEQ Corp.....	43,822 116,022
#	Jarlytec Co. Ltd.....	18,000 134,058
	Jean Co. Ltd.....	48,932 40,591
	Jentech Precision Industrial Co. Ltd.....	15,098 361,407
	Jess-Link Products Co. Ltd.....	27,000 68,787
	Jia Wei Lifestyle, Inc.....	7,619 14,686

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	16,000	\$ 33,500
# Jih Lin Technology Co. Ltd.....	9,384	251,785
* Jinan Acetate Chemical Co. Ltd.....	46,391	15,848
Jinli Group Holdings Ltd.....	9,000	16,175
Jourdeness Group Ltd.....	15,120	30,766
Kaimei Electronic Corp.....	21,000	151,906
Kaori Heat Treatment Co. Ltd.....	23,000	9,628
Kaulin Manufacturing Co. Ltd.....	21,631	54,614
Kedge Construction Co. Ltd.....	101,000	49,604
KEE TAI Properties Co. Ltd.....	47,000	55,950
Kerry TJ Logistics Co. Ltd.....	37,425	13,969
Key Ware Electronics Co. Ltd.....	4,000	37,102
Keystone Microtech Corp.....	5,420	14,610
KHGEARS International Ltd.....	117,900	149,023
Kindom Development Co. Ltd.....	9,000	298,879
# King Slide Works Co. Ltd.....	196,000	255,036
* King's Town Bank Co. Ltd.....	27,000	26,817
King's Town Construction Co. Ltd.....	16,000	111,995
Kinik Co.....	35,163	29,359
Kinko Optical Co. Ltd.....	312,000	153,395
Kinpo Electronics.....	66,000	211,261
Kinsus Interconnect Technology Corp.....	16,250	65,644
KMC Kuei Meng International, Inc.....	45,000	38,042
KNH Enterprise Co. Ltd.....	9,606	18,546
Ko Ja Cayman Co. Ltd.....	32,000	69,668
KS Terminals, Inc.....	12,000	49,852
* Kung Long Batteries Industrial Co. Ltd.....	137,500	55,296
Kung Sing Engineering Corp.....	68,248	123,078
* Kuo Toong International Co. Ltd.....	57,549	40,206
* Kuo Yang Construction Co. Ltd.....	24,000	44,444
Kwong Lung Enterprise Co. Ltd.....	43,000	22,373
KYE Systems Corp.....	56,000	305,636
L&K Engineering Co. Ltd.....	6,000	24,953
La Kaffa International Co. Ltd.....	17,000	58,244
* LandMark Optoelectronics Corp.....	9,000	11,511
Lang, Inc.....	25,143	92,307
Lanner Electronics, Inc.....	11,000	872,132
Largan Precision Co. Ltd.....	31,350	34,225
Laser Tek Taiwan Co. Ltd.....	12,579	19,480
Laster Tech Corp. Ltd.....	150,800	48,323
* Lealea Enterprise Co. Ltd.....	63,000	30,229
LEE CHI Enterprises Co. Ltd.....	18,832	41,277
Lelon Electronics Corp.....	4,138	11,310
* Lemtech Holdings Co. Ltd.....	23,000	12,990
* Leofoo Development Co. Ltd.....	34,458	21,583
* Li Cheng Enterprise Co. Ltd.....	171,000	42,085
* Li Peng Enterprise Co. Ltd.....	20,757	57,483
Lian HWA Food Corp.....	10,000	10,274
Lida Holdings Ltd.....	178,503	369,753
Lien Hwa Industrial Holdings Corp.....	82,000	63,861
Lingsen Precision Industries Ltd.....	247,000	855,389
Lite-On Technology Corp.....	12,000	13,363
Liton Technology Corp.....	54,000	54,265
Long Da Construction & Development Corp.....	215,583	95,138
Longchen Paper & Packaging Co. Ltd.....	23,000	47,313
Longwell Co.....	23,097	728,615
Lotes Co. Ltd.....	33,000	293,868
Lotus Pharmaceutical Co. Ltd.....	7,700	7,122
Lu Hai Holding Corp.....	18,000	51,808
Lumax International Corp. Ltd.....		

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* Lung Yen Life Service Corp.....	33,000	\$ 40,748
M31 Technology Corp.....	2,200	123,219
Macauto Industrial Co. Ltd.....	5,000	11,232
Machvision, Inc.....	11,159	98,173
Macroblock, Inc.....	5,000	16,107
Makalot Industrial Co. Ltd.....	50,258	576,520
Marketch International Corp.....	17,000	79,587
Materials Analysis Technology, Inc.....	14,725	118,620
Mechema Chemicals International Corp.....	18,000	45,758
Medeon Biodesign, Inc.....	2,771	4,218
MediaTek, Inc.....	171,000	5,276,653
Mega Financial Holding Co. Ltd.....	412,819	495,886
Meiloon Industrial Co.....	13,600	8,592
* Mercuries & Associates Holding Ltd.....	117,593	46,514
* Mercuries Life Insurance Co. Ltd.....	853,755	131,424
Merida Industry Co. Ltd.....	39,000	213,590
Merry Electronics Co. Ltd.....	42,576	138,573
METAAGE Corp.....	30,000	67,752
Micro-Star International Co. Ltd.....	233,000	1,351,406
Mildef Crete, Inc.....	10,000	26,116
MIN AIK Technology Co. Ltd.....	35,000	22,382
Mirle Automation Corp.....	39,000	44,646
Mitac Holdings Corp.....	247,073	355,118
MJ International Co. Ltd.....	9,000	13,475
# momo.com, Inc.....	32,604	452,576
MOSA Industrial Corp.....	22,723	16,626
Mosel Vitelic, Inc.....	12,000	11,879
MPI Corp.....	22,000	193,684
Nak Sealing Technologies Corp.....	9,000	36,906
Nan Liu Enterprise Co. Ltd.....	5,000	11,529
Nan Pao Resins Chemical Co. Ltd.....	23,000	213,183
Nan Ya Plastics Corp.....	363,000	703,497
Nang Kuang Pharmaceutical Co. Ltd.....	12,000	18,776
Nantex Industry Co. Ltd.....	99,200	114,432
Nanya Technology Corp.....	171,000	375,048
National Aerospace Fasteners Corp.....	6,000	17,407
National Petroleum Co. Ltd.....	22,000	46,886
Netronix, Inc.....	11,000	31,664
New Best Wire Industrial Co. Ltd.....	18,000	19,871
Nexcom International Co. Ltd.....	30,000	44,867
Nichidenbo Corp.....	36,000	64,987
Nidec Chaun-Choung Technology Corp.....	5,000	20,911
Nien Hsing Textile Co. Ltd.....	44,000	26,835
Nien Made Enterprise Co. Ltd.....	25,000	267,259
Niko Semiconductor Co. Ltd.....	17,400	30,439
Nishoku Technology, Inc.....	10,000	33,087
Nova Technology Corp.....	12,000	53,300
Novatek Microelectronics Corp.....	135,000	2,199,109
Nuvoton Technology Corp.....	48,000	196,460
O-Bank Co. Ltd.....	259,507	77,995
* Ocean Plastics Co. Ltd.....	70,000	81,206
OK Biotech Co. Ltd.....	43,928	34,727
Optimax Technology Corp.....	30,830	32,615
* Orient Europharma Co. Ltd.....	7,000	8,487
Orient Semiconductor Electronics Ltd.....	72,000	146,518
Oriental Union Chemical Corp.....	156,000	91,994
O-TA Precision Industry Co. Ltd.....	12,000	33,992
Pacific Construction Co.....	73,000	23,304
Pacific Hospital Supply Co. Ltd.....	13,000	35,093

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

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	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
PADAUK Technology Co. Ltd.....	3,993	\$ 17,340
Paiho Shih Holdings Corp.....	28,178	16,110
Pan Asia Chemical Corp.....	38,135	15,343
Pan Jit International, Inc.....	58,900	116,021
Pan-International Industrial Corp.....	83,000	87,592
Panion & BF Biotech, Inc.....	8,563	28,257
Parade Technologies Ltd.....	9,000	319,294
Paragon Technologies Co. Ltd.....	21,000	22,432
Parpro Corp.....	18,000	19,119
* PChome Online, Inc.....	42,983	61,422
PCL Technologies, Inc.....	8,297	19,242
P-Duke Technology Co. Ltd.....	11,579	35,365
Pegatron Corp.....	452,000	1,191,549
* PharmaEssentia Corp.....	16,703	167,713
Phison Electronics Corp.....	52,000	873,301
Phoenix Silicon International Corp.....	28,427	46,423
Pixart Imaging, Inc.....	31,000	157,355
Planet Technology Corp.....	17,000	77,743
* Plotech Co. Ltd.....	34,200	17,963
Polytronics Technology Corp.....	9,423	15,891
Posiflex Technology, Inc.....	3,000	11,270
Pou Chen Corp.....	278,000	279,859
Powertech Technology, Inc.....	232,000	1,077,103
PowerTip Technology Corp.....	38,000	19,491
Poya International Co. Ltd.....	8,373	137,957
President Chain Store Corp.....	88,000	741,959
President Securities Corp.....	229,604	138,064
Primax Electronics Ltd.....	91,000	190,763
* Prime Electronics & Satellitics, Inc.....	46,000	15,874
Prince Housing & Development Corp.....	286,000	95,820
Pro Hawk Corp.....	5,000	23,790
Promate Electronic Co. Ltd.....	37,000	70,586
Prosperity Dielectrics Co. Ltd.....	27,000	39,216
Qisda Corp.....	394,000	585,296
Qualipoly Chemical Corp.....	32,000	38,291
Quang Viet Enterprise Co. Ltd.....	9,000	31,552
Quanta Computer, Inc.....	200,000	1,581,403
Quanta Storage, Inc.....	66,000	168,298
Radiant Opto-Electronics Corp.....	103,000	455,501
* Radium Life Tech Co. Ltd.....	176,000	52,909
Rafael Microelectronics, Inc.....	1,607	7,424
Raydium Semiconductor Corp.....	9,000	107,995
Realtek Semiconductor Corp.....	63,000	942,820
Rechi Precision Co. Ltd.....	86,000	60,686
* Rexon Industrial Corp. Ltd.....	20,000	28,497
* Rich Development Co. Ltd.....	229,000	68,715
* Ritek Corp.....	176,099	43,820
Rodex Fasteners Corp.....	12,000	16,899
Ruentex Engineering & Construction Co.....	24,440	91,919
Ruentex Industries Ltd.....	159,784	306,166
Run Long Construction Co. Ltd.....	65,000	213,742
Sakura Development Co. Ltd.....	32,457	50,051
Sampo Corp.....	77,800	70,808
San Fang Chemical Industry Co. Ltd.....	65,000	54,523
San Far Property Ltd.....	55,003	38,129
San Shing Fastech Corp.....	22,000	38,644
Sanitar Co. Ltd.....	9,000	10,449
Sanyang Motor Co. Ltd.....	121,000	272,077
Savior Lifetec Corp.....	45,000	28,704

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	11,000	\$ 14,733
	10,000	69,140
	19,000	62,123
	22,100	15,608
	8,000	23,502
	4,000	12,885
	33,000	39,872
#	7,000	53,459
	7,000	100,453
	70,000	289,959
	39,680	40,907
	367,856	519,906
	24,000	22,842
	38,851	40,209
	15,000	13,460
	18,000	38,422
	11,000	31,927
	82,000	317,561
	12,751	22,807
*	3,226,601	863,930
	15,858	29,522
	7,000	9,004
	49,866	237,671
	17,000	10,911
*	102,206	33,594
	76,000	167,406
	339,000	162,109
	29,000	41,878
	27,498	116,201
	7,000	41,938
*	106,000	57,748
	126,438	272,546
	34,000	418,429
	21,000	22,961
	45,000	582,349
	47,000	386,954
	17,000	16,950
	11,000	12,021
	11,000	51,614
	130,000	160,125
	953,490	583,509
	5,500	19,075
	23,000	24,000
	47,965	44,415
	25,200	24,330
	31,000	268,990
	33,000	35,045
	16,000	73,171
	151,711	190,523
	28,000	35,342
	20,264	27,551
	35,000	59,452
	20,000	37,495
	17,000	33,251
	29,402	217,684
	23,000	50,530
	9,000	55,102
	20,000	40,932
	88,000	105,225

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	18,000	\$ 69,186
	7,000	6,967
	58,933	25,936
	3,000	21,069
	3,000	22,054
	64,750	29,669
	6,000	38,611
	40,000	148,906
	6,000	31,286
	118,000	121,533
	28,000	50,375
	27,540	22,143
	199,025	382,357
	26,000	81,328
	44,303	39,282
	6,242	20,571
	22,500	55,112
*	12,000	9,619
	4,000	19,280
	413,000	948,238
	50,000	184,188
	29,000	83,658
	666,801	788,522
	11,330	20,142
	103,630	115,295
	12,870	29,506
	26,750	38,618
*	26,385	20,627
	782,122	392,126
	20,000	102,074
	40,000	61,592
	27,000	35,497
	15,000	13,633
	16,000	13,118
	1,522,572	834,082
	22,000	44,598
	18,000	12,002
	83,945	44,724
	14,000	50,419
	9,000	9,105
	769,475	327,917
	7,000	14,350
	25,461	29,472
	528,273	428,586
	80,000	173,717
	74,000	61,589
	45,000	69,676
*	159,000	91,332
	229,000	216,072
	66,000	294,259
	55,000	67,004
††	134,000	2,151
	35,000	75,444
	232,000	725,195
	67,000	87,963
	29,000	65,019
	25,000	30,473
	65,000	241,796
	48,000	123,368

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Taiwan Semiconductor Manufacturing Co. Ltd., Sponsored ADR.....	84,973	\$ 9,598,550
Taiwan Semiconductor Manufacturing Co. Ltd.....	1,223,000	24,482,616
Taiwan Shin Kong Security Co. Ltd.....	66,500	85,114
Taiwan Styrene Monomer.....	164,000	75,073
Taiwan Surface Mounting Technology Corp.....	67,000	198,385
Taiwan Taxi Co. Ltd.....	6,615	22,919
* Taiwan TEA Corp.....	162,000	105,057
Taiwan Union Technology Corp.....	73,000	315,435
Taiwan-Asia Semiconductor Corp.....	55,500	77,093
* Tatung Co. Ltd.....	351,000	489,735
TCI Co. Ltd.....	25,877	141,894
Te Chang Construction Co. Ltd.....	12,000	26,798
Teco Electric & Machinery Co. Ltd.....	304,000	445,852
Tehmag Foods Corp.....	4,400	41,186
Tera Autotech Corp.....	22,701	18,331
Test Research, Inc.....	36,000	79,966
Test Rite International Co. Ltd.....	34,000	22,160
Thinking Electronic Industrial Co. Ltd.....	17,000	86,189
Thye Ming Industrial Co. Ltd.....	10,000	21,020
Tofu Restaurant Co. Ltd.....	1,120	9,733
Ton Yi Industrial Corp.....	297,000	144,060
Tong Hsing Electronic Industries Ltd.....	51,857	237,745
Tong Ming Enterprise Co. Ltd.....	10,000	10,658
Tong Yang Industry Co. Ltd.....	61,000	166,190
Tong-Tai Machine & Tool Co. Ltd.....	40,000	23,463
Top Union Electronics Corp.....	20,478	21,299
Topco Scientific Co. Ltd.....	37,040	221,900
Topco Technologies Corp.....	18,000	40,027
Topkey Corp.....	17,000	98,937
Topoint Technology Co. Ltd.....	35,000	31,260
Toung Loong Textile Manufacturing.....	23,460	16,702
TPK Holding Co. Ltd.....	89,000	101,279
Trade-Van Information Services Co.....	16,000	34,175
Transart Graphics Co. Ltd.....	6,000	9,729
Transcend Information, Inc.....	59,000	148,190
Transcom, Inc.....	4,400	22,251
Tsann Kuen Enterprise Co. Ltd.....	13,331	16,597
TSC Auto ID Technology Co. Ltd.....	9,128	65,902
TSRC Corp.....	144,000	101,447
TST Group Holding Ltd.....	3,600	14,181
TTFB Co. Ltd.....	3,024	22,760
TTY Biopharm Co. Ltd.....	37,000	91,848
* Tul Corp.....	12,000	33,778
Tung Ho Steel Enterprise Corp.....	114,270	269,349
Tung Ho Textile Co. Ltd.....	29,000	16,166
Tung Thih Electronic Co. Ltd.....	9,000	37,365
TURVO International Co. Ltd.....	13,000	52,488
TXC Corp.....	80,000	242,300
TYC Brother Industrial Co. Ltd.....	22,000	27,587
* Tycoons Group Enterprise.....	72,388	26,100
* Tyntek Corp.....	70,000	41,606
UDE Corp.....	13,000	23,372
Unic Technology Corp.....	41,000	29,596
Unictron Technologies Corp.....	5,000	13,331
Union Bank of Taiwan.....	440,693	199,289
Uni-President Enterprises Corp.....	1,577,000	3,644,262
Unitech Computer Co. Ltd.....	37,000	39,768
Unitech Printed Circuit Board Corp.....	151,170	91,595
United Integrated Services Co. Ltd.....	59,000	521,969

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	71,000	\$ 110,594
	15,000	46,531
	28,000	16,335
	8,487	23,792
	259,571	107,143
*††	140,000	0
	15,000	13,787
	16,257	142,583
	327,169	155,851
	12,862	31,897
	326,320	190,421
	34,000	19,126
	15,000	35,854
	8,000	14,902
	5,383	15,642
	23,000	40,805
	18,000	52,448
	3,000	23,993
*	25,000	8,600
	14,000	23,260
	10,000	89,860
	30,000	129,116
	19,915	851,622
	38,000	49,971
#	18,827	60,712
	13,000	14,380
	43,780	135,215
#	576,139	650,511
	54,000	185,102
	102,000	159,252
	27,000	20,807
	65,000	38,687
#	106,945	104,482
	16,000	26,109
	17,000	14,941
	18,000	9,877
	18,000	45,468
	842,562	732,367
	7,000	30,925
	12,000	46,672
	5,000	126,576
	123,102	202,168
	463,436	1,696,788
	10,659	46,559
	90,372	411,752
	19,000	1,339,515
	17,954	17,476
	13,194	102,018
	610,400	1,699,294
#	182,432	916,420
	30,780	34,239
*	24,000	18,280
	27,500	63,319
	8,000	15,705
	45,161	794,341
	304,000	463,547
	7,607	79,676
	55,000	45,717
	13,000	25,026

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Yea Shin International Development Co. Ltd.....	80,511	\$ 87,799
Yen Sun Technology Corp.....	9,000	12,132
YFC-Boneagle Electric Co. Ltd.....	30,236	24,139
YFY, Inc.....	241,000	230,576
Yi Jinn Industrial Co. Ltd.....	62,000	36,214
Yieh Phui Enterprise Co. Ltd.....	431,843	212,172
Yonyu Plastics Co. Ltd.....	23,000	22,796
Young Fast Optoelectronics Co. Ltd.....	17,000	32,772
Youngtek Electronics Corp.....	28,000	57,892
Yuanta Financial Holding Co. Ltd.....	1,334,635	1,150,581
Yuen Foong Yu Consumer Products Co. Ltd.....	12,000	16,162
Yulon Finance Corp.....	128,471	716,131
Yulon Motor Co. Ltd.....	239,990	530,694
Yung Chi Paint & Varnish Manufacturing Co. Ltd.....	20,000	47,744
Yungshin Construction & Development Co. Ltd.....	47,000	139,142
YungShin Global Holding Corp.....	46,000	68,050
Zeng Hsing Industrial Co. Ltd.....	9,669	31,189
Zenitron Corp.....	45,000	47,905
Zero One Technology Co. Ltd.....	30,633	66,791
# Zhen Ding Technology Holding Ltd.....	117,800	379,238
* Zinwell Corp.....	72,000	48,539
Zippy Technology Corp.....	30,000	45,641
Zyxel Group Corp.....	97,909	148,723
TOTAL TAIWAN.....		175,481,870
THAILAND — (1.5%)		
AAPICO Hitech PCL, NVDR.....	34,100	28,114
Advanced Information Technology PCL, Class F.....	417,000	42,784
AEON Thana Sinsap Thailand PCL.....	29,500	125,974
After You PCL.....	38,600	10,010
* AJ Plast PCL.....	70,300	12,880
Amata Corp. PCL.....	111,300	66,822
AP Thailand PCL.....	1,025,500	309,290
Asia Plus Group Holdings PCL.....	545,200	43,029
Asia Sermkij Leasing PCL, NVDR.....	39,450	22,128
Asian Insulators PCL.....	77,325	9,590
Bangchak Corp. PCL.....	524,800	621,284
Bangchak Sriracha PCL.....	92,100	22,455
Bangkok Bank PCL.....	67,400	267,871
Bangkok Chain Hospital PCL.....	326,000	207,670
Bangkok Commercial Asset Management PCL.....	350,600	78,070
Bangkok Dusit Medical Services PCL, Class F.....	580,600	450,046
Bangkok Expressway & Metro PCL.....	850,800	176,263
* Bangkok Land PCL.....	2,786,800	56,557
Bangkok Life Assurance PCL, NVDR.....	50,800	27,349
BCEPG PCL.....	417,200	97,604
BEC World PCL.....	319,801	41,826
Betagro PCL.....	99,600	61,763
* Bound & Beyond PCL.....	36,000	12,989
BTS Group Holdings PCL.....	607,900	102,809
Bumrungrad Hospital PCL.....	67,600	457,304
Business Online PCL.....	27,800	7,092
Cal-Comp Electronics Thailand PCL, Class F.....	1,357,867	102,574
Carabao Group PCL, Class F.....	34,000	72,116
Central Retail Corp. PCL.....	129,450	121,322
CH Karnchang PCL.....	232,000	140,596
Chularat Hospital PCL, Class F.....	1,803,700	150,488
CIMB Thai Bank PCL.....	636,000	10,756
Com7 PCL, Class F.....	317,200	189,547

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
* Country Group Holdings PCL, Class F.....	314,000	\$ 6,284
CP ALL PCL.....	257,700	379,531
Delta Electronics Thailand PCL.....	314,000	696,991
* Demco PCL.....	210,200	14,457
Dhipaya Group Holdings PCL.....	200,400	168,047
Diamond Building Products PCL.....	101,400	23,580
Eastern Polymer Group PCL, Class F.....	222,600	47,685
Eastern Water Resources Development & Management PCL, Class F.....	200,000	22,888
Ekachai Medical Care PCL.....	171,445	36,244
Energy Absolute PCL.....	220,100	246,606
Exotic Food PCL, Class F.....	52,700	33,423
Forth Corp. PCL.....	77,600	37,403
Fortune Parts Industry PCL, Class F.....	205,700	14,843
Frasers Property Thailand PCL.....	144,800	61,222
* General Engineering PCL.....	1,886,200	10,102
Global Green Chemicals PCL, Class F.....	67,500	16,458
Gunkul Engineering PCL.....	1,718,800	148,250
Haad Thip PCL.....	43,200	19,361
Hana Microelectronics PCL.....	123,700	166,491
Home Product Center PCL.....	807,600	239,019
Ichitan Group PCL.....	152,500	74,794
Index Livingmall PCL.....	55,400	34,666
Indorama Ventures PCL.....	124,100	82,553
Interlink Communication PCL.....	112,600	23,962
IRPC PCL.....	1,366,500	75,109
* IT City PCL.....	44,800	4,167
* Italian-Thai Development PCL.....	963,900	20,105
# Jasmine International PCL.....	1,075,100	62,426
Jaymart Group Holdings PCL.....	21,000	8,524
Jubilee Enterprise PCL.....	41,000	19,646
Kang Yong Electric PCL.....	1,200	9,978
Karmarts PCL.....	224,500	94,919
Kaset Thai International Sugar Corp. PCL, Class F.....	66,700	7,257
Kasikornbank PCL.....	23,300	78,810
KCE Electronics PCL.....	211,400	265,162
KGI Securities Thailand PCL.....	77,500	10,092
Kiatnakin Phatra Bank PCL.....	35,800	49,193
Krung Thai Bank PCL.....	170,100	76,234
# Krungthai Card PCL.....	147,400	181,770
Ladprao General Hospital PCL, Class F.....	40,000	5,547
Lalin Property PCL.....	148,400	33,045
Land & Houses PCL.....	1,151,300	248,254
LH Financial Group PCL.....	579,700	16,340
* Loxley PCL.....	724,500	28,386
LPN Development PCL.....	282,400	29,929
MBK PCL.....	193,335	87,192
MC Group PCL.....	106,000	38,543
* MDX PCL.....	107,900	8,637
Mega Lifesciences PCL.....	127,700	154,777
Minor International PCL.....	263,800	226,789
MK Restaurants Group PCL.....	38,600	39,440
Netbay PCL.....	24,000	16,236
Ngern Tid Lor PCL.....	283,012	173,903
Noble Development PCL.....	258,300	28,249
Northeast Rubber PCL.....	216,700	33,289
* Nusasiri PCL.....	637,300	5,748
# Origin Property PCL, Class F.....	299,400	68,779
Plan B Media Pcl, Class F.....	814,772	202,100
# Polyplex Thailand PCL.....	89,700	26,295

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
	32,600	\$ 16,264
	111,900	23,656
*	118,400	15,352
	3,068,310	24,216
	297,800	101,568
*	1,925,000	33,641
	345,100	83,655
	102,300	96,598
	266,000	135,709
	1,881,900	117,760
	78,200	27,994
*	2,826,600	36,650
*	716,700	8,283
	31,400	23,454
	33,900	31,055
	60,100	11,011
	608,537	43,568
*	1,102,400	17,712
#	111,320	43,301
*	347,400	23,501
	24,600	19,415
	71,900	19,253
	41,400	37,342
*	156,200	22,895
	5,141,200	259,397
	18,300	44,232
	553,900	50,897
	74,300	217,806
	248,200	6,926
	79,700	70,765
*	227,290	16,529
*	360,200	5,686
	228,900	15,098
#	328,570	140,773
	263,500	59,418
	132,000	37,579
	27,800	7,601
	706,700	16,135
#	358,300	86,350
	27,900	6,802
	40,500	20,777
	165,600	56,947
	223,000	108,742
	135,600	27,519
	193,920	215,907
	359,200	12,048
	64,300	14,499
	474,800	112,418
	115,900	10,715
	364,000	202,122
*	6,177,300	73,130
	321,100	41,453
	98,100	18,388
	79,800	23,843
	213,300	10,161
	110,400	33,608
	18,000	18,392
	268,465	414,304
	7,500	47,988

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Thai Stanley Electric PCL, Class F.....	4,600	\$ 26,710
Thai Union Group PCL, Class F.....	272,600	116,793
Thai Vegetable Oil PCL.....	110,310	65,295
Thai Wah PCL, Class F.....	70,400	7,779
Thaicom PCL.....	155,500	51,720
Thaitheparos PCL.....	13,400	14,825
Thanachart Capital PCL.....	61,800	88,404
Thitikorn PCL.....	37,600	5,617
Thonburi Healthcare Group PCL.....	72,100	96,025
Tipco Asphalt PCL.....	156,536	71,037
TIPCO Foods PCL.....	79,100	21,070
Tisco Financial Group PCL.....	43,500	121,387
TKS Technologies PCL.....	86,680	16,614
TMBThanachart Bank PCL.....	1,694,940	85,517
TOA Paint Thailand PCL.....	208,200	123,826
* Triton Holding PCL.....	1,264,900	4,991
TTCL PCL.....	66,100	6,409
TTW PCL.....	352,100	95,772
Union Auction PCL.....	46,200	14,064
* Unique Engineering & Construction PCL.....	257,300	22,338
United Paper PCL.....	55,100	18,171
Univentures PCL.....	150,400	8,903
Vanachai Group PCL.....	99,600	10,051
VGI PCL.....	1,095,480	48,787
WHA Corp. PCL.....	1,695,700	226,555
WHA Utilities & Power PCL.....	263,200	29,082
Workpoint Entertainment PCL.....	54,600	15,852
TOTAL THAILAND.....		14,119,104
TURKEY — (0.9%)		
* Adese Alisveris Merkezleri Ticaret AS.....	322,303	24,852
Agesa Hayat ve Emeklilik AS.....	15,472	29,635
Akbank TAS.....	296,476	385,926
Alarko Holding AS.....	33,803	119,116
Alkim Alkali Kimya AS.....	38,959	48,987
* Anadolu Anonim Turk Sigorta Sirketi.....	40,223	94,404
Anadolu Efes Biracilik Ve Malt Sanayii AS.....	37,902	175,826
Anadolu Hayat Emeklilik AS.....	28,444	39,919
Anadolu Isuzu Otomotiv Sanayi Ve Ticaret AS, Class C.....	12,678	29,593
Arcelik AS.....	21,239	98,993
Aselsan Elektronik Sanayi Ve Ticaret AS.....	81,650	136,083
* Aydem Yenilenebilir Enerji AS, Class A.....	56,344	42,961
Aygaz AS.....	14,997	72,773
Bagfas Bandirma Gubre Fabrikalari AS.....	19,697	17,688
Bera Holding AS.....	81,062	34,822
BIM Birlesik Magazalar AS.....	50,877	637,995
* Borusan Birlesik Boru Fabrikalari Sanayi ve Ticaret AS.....	5,869	118,116
Borusan Yatirim ve Pazarlama AS.....	1,149	98,553
Brisa Bridgestone Sabanci Sanayi ve Ticaret AS.....	5,162	15,288
Bursa Cimento Fabrikasi AS.....	109,372	28,693
Celebi Hava Servisi AS.....	558	18,603
Coca-Cola Icecek AS.....	11,249	198,444
Deva Holding AS.....	8,625	23,852
Dogan Sirketler Grubu Holding AS.....	353,461	153,889
* Doganlar Mobilya Grubu Imalat Sanayi ve Ticaret AS.....	64,493	22,212
Dogus Otomotiv Servis ve Ticaret AS.....	31,184	279,973
EGE Endustri VE Ticaret AS.....	224	80,860
EGE Gubre Sanayii AS.....	16,200	26,163
Ω Enerjisa Enerji AS.....	30,234	55,332

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
* Eregli Demir ve Celik Fabrikalari TAS.....	69,435	\$ 98,453
Escar Turizm Tasimacilik Ticaret AS.....	2,605	13,010
Ford Otomotiv Sanayi AS.....	8,682	252,183
Galata Wind Enerji AS.....	28,735	24,782
Goodyear Lastikleri TAS.....	25,809	18,148
* Gozde Girişim Sermayesi Yatırım Ortaklığı AS.....	66,706	53,772
GSD Holding AS.....	354,746	48,379
* Gubre Fabrikalari TAS.....	2,047	9,824
* Hektas Ticaret TAS.....	55,960	32,793
* Ihlas Holding AS.....	242,643	8,712
İndeks Bilgisayar Sistemleri Mühendislik Sanayi ve Ticaret AS.....	65,655	16,441
İfo Yatırım AS.....	11,426	5,453
İs Yatırım Menkul Değerler AS, Class A.....	180,616	205,565
* Katmerciler Arac Ustu Ekipman Sanayi ve Ticaret AS.....	289,664	21,946
Kontrolmatik Enerji Ve Mühendislik AS.....	7,555	60,320
* Konya Çimento Sanayii AS.....	133	33,621
Koza Altın İşletmeleri AS.....	66,468	45,401
* Koza Anadolu Metal Madencilik İşletmeleri AS.....	28,783	46,590
LDR Turizm AS.....	12,962	26,043
Logo Yazılım Sanayi Ve Ticaret AS.....	13,580	39,919
Ω Mavi Giyim Sanayi Ve Ticaret AS, Class B.....	30,075	141,359
Migros Ticaret AS.....	10,181	136,932
*Ω MLP Sağlık Hizmetleri AS.....	20,015	107,516
* NET Holding AS.....	18,659	16,616
* Otokar Otomotiv Ve Savunma Sanayi AS.....	7,154	114,880
* Oyak Yatırım Menkul Değerler AS.....	14,467	20,929
* Peker Gayrimenkul Yatırım Ortaklığı AS.....	38,602	43,621
* Petkim Petrokimya Holding AS.....	223,129	159,443
Polisan Holding AS.....	30,403	14,086
* Qua Granite Hayal.....	112,077	14,865
* Reysas Tasimacilik ve Lojistik Ticaret AS.....	32,786	33,652
Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret AS.....	74,191	74,470
* Sasa Polyester Sanayi AS.....	54,535	69,146
Sekerbank Turk AS.....	198,514	31,728
Selcuk Ecza Deposu Ticaret ve Sanayi AS.....	40,436	81,180
Sok Marketler Ticaret AS.....	49,406	103,567
* TAV Havalimanlari Holding AS.....	39,053	177,561
* Teknosa İc Ve Dis Ticaret AS.....	25,300	32,939
Tofas Turk Otomobil Fabrikasi AS.....	26,012	211,007
* Tumosan Motor ve Traktor Sanayi AS.....	7,242	22,465
Turk Traktor ve Ziraat Makineleri AS.....	6,206	165,218
Turkcell İletişim Hizmetleri AS.....	166,139	374,609
Türkiye Garanti Bankası AS.....	88,092	184,366
Türkiye İis Bankası AS, Class C.....	271,155	228,637
Türkiye Petrol Rafinerileri AS.....	129,757	639,293
* Türkiye Sinai Kalkınma Bankası AS.....	640,671	172,807
* Türkiye Vakıflar Bankası TAO, Class D.....	186,995	87,056
* Ulker Bisküvi Sanayi AS.....	20,543	63,205
Vakko Tekstil ve Hazır Giyim Sanayi İşletmeleri AS.....	8,371	23,561
Vestel Beyaz Eşya Sanayi ve Ticaret AS.....	92,986	53,259
* Vestel Elektronik Sanayi ve Ticaret AS.....	24,219	48,970
Yapı ve Kredi Bankası AS.....	510,597	366,736
Yatas Yatak ve Yorgan Sanayi ve Ticaret AS.....	23,522	25,491
* Zorlu Enerji Elektrik Üretim AS.....	374,044	57,410
TOTAL TURKEY.....		<u>8,269,486</u>
UNITED ARAB EMIRATES — (1.8%)		
Abu Dhabi Commercial Bank PJSC.....	465,031	1,139,487
Abu Dhabi Islamic Bank PJSC.....	241,640	737,514

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED ARAB EMIRATES — (Continued)		
Abu Dhabi National Hotels.....	241,680	\$ 57,410
Abu Dhabi National Oil Co. for Distribution PJSC.....	652,537	630,414
* Abu Dhabi Ports Co. PJSC.....	70,301	118,865
Abu Dhabi Ship Building Co. PJSC.....	25,197	27,094
ADNOC Drilling Co. PJSC.....	477,741	477,046
Agthia Group PJSC.....	105,481	146,144
* Ajman Bank PJSC.....	223,593	124,800
* AL Seer Marine Supplies & Equipment Co. LLC.....	19,853	35,967
AL Yah Satellite Communications Co-PJSC-Yah Sat.....	175,505	109,765
Aldar Properties PJSC.....	409,537	567,991
* Alpha Dhabi Holding PJSC.....	55,342	267,782
* Amlak Finance PJSC.....	203,220	43,693
Aramex PJSC.....	219,528	125,975
Burjeel Holdings PLC.....	105,474	89,240
* Deyaar Development PJSC.....	434,668	83,650
Dubai Financial Market PJSC.....	275,048	101,863
Dubai Investments PJSC.....	613,041	394,763
Dubai Islamic Bank PJSC.....	1,121,247	1,929,364
Emaar Development PJSC.....	347,471	657,529
Emaar Properties PJSC.....	966,084	1,953,297
Emirates Driving Co.....	73,716	60,955
Emirates Integrated Telecommunications Co. PJSC.....	196,238	301,897
Emirates NBD Bank PJSC.....	467,569	2,251,811
Emirates Telecommunications Group Co. PJSC.....	398,437	2,079,499
* Eshraq Investments PJSC.....	368,462	41,355
First Abu Dhabi Bank PJSC.....	313,204	1,248,647
* Ghitha Holding PJSC.....	6,712	68,551
* Gulf Pharmaceutical Industries PSC.....	97,181	30,884
* International Holding Co. PJSC.....	6,187	673,388
* Manazel PJSC.....	301,353	28,211
* Multiply Group PJSC.....	721,463	566,504
* Palms Sports PrJSC.....	19,157	71,403
* RAK Properties PJSC.....	327,426	116,782
Ras Al Khaimah Ceramics.....	132,162	97,154
* Shuaa Capital PSC.....	265,287	14,078
* Union Properties PJSC.....	564,802	42,226
TOTAL UNITED ARAB EMIRATES.....		<u>17,512,998</u>
UNITED KINGDOM — (0.1%)		
Anglogold Ashanti PLC.....	43,874	<u>777,864</u>
UNITED STATES — (0.0%)		
*Ω HUUUGE, Inc.....	7,502	<u>53,289</u>
TOTAL COMMON STOCKS.....		<u>935,710,230</u>
PREFERRED STOCKS — (1.1%)		
BRAZIL — (1.0%)		
* Alpargatas SA.....	53,841	93,242
Banco ABC Brasil SA, 6.526%.....	39,513	190,212
Banco Bradesco SA, 7.254%.....	635,626	1,969,332
Banco do Estado do Rio Grande do Sul SA Class B, 6.219%.....	59,900	178,331
Banco Pan SA, 2.737%.....	91,800	145,638
Centrais Eletricas Brasileiras SA Class B, 3.258%.....	13,100	121,206
Centrais Eletricas de Santa Catarina SA, 10.177%.....	3,500	47,169
Cia de Ferro Ligas da Bahia FERBASA, 9.009%.....	26,800	55,933
Cia De Sanena Do Parana, 5.473%.....	115,531	131,519
Cia Energetica de Minas Gerais, 11.204%.....	378,707	880,572
Cia Energetica do Ceara Class A, 0.768%.....	2,900	23,472

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
Companhia Paranaense de Energia Class B, 3.301%.....	401,309	\$ 820,535
CTEEP-Cia de Transmissao de Energia Eletrica Paulista, 8.606%.....	34,600	178,852
EMAE-Empresa Metropolitana de Aguas e Energia SA, 5.844%.....	800	9,083
Eucatex SA Industria e Comercio, 5.720%.....	27,000	88,285
Gerdau SA, 7.607%.....	109,725	465,973
Grazziotin SA, 10.699%.....	2,103	10,722
Itau Unibanco Holding SA, 3.834%.....	401,443	2,656,084
Marcopolo SA, 4.150%.....	188,554	304,463
Raizen SA, 6.959%.....	479,488	370,668
Randon SA Implementos e Participacoes, 4.972%.....	56,100	132,482
Schulz SA, 4.483%.....	35,856	47,114
Track & Field Co. SA, 1.321%.....	15,700	42,146
Unipar Carbochloro SA Class B, 4.951%.....	15,710	222,884
Usinas Siderurgicas de Minas Gerais SA Usiminas Class A, 3.577%.....	62,000	115,005
TOTAL BRAZIL.....		<u>9,300,922</u>
CHILE — (0.1%)		
Embotelladora Andina SA Class B, 7.290%.....	41,683	106,209
Sociedad Quimica y Minera de Chile SA Class B, 10.318%.....	6,492	278,767
TOTAL CHILE.....		<u>384,976</u>
COLOMBIA — (0.0%)		
Grupo Aval Acciones y Valores SA, 7.689%.....	542,864	71,797
Grupo de Inversiones Suramericana SA, 7.805%.....	26,195	110,324
TOTAL COLOMBIA.....		<u>182,121</u>
INDIA — (0.0%)		
* Sundaram Clayton Ltd.....	160	21
* TVS Holdings Ltd.....	160,544	20,595
TOTAL INDIA.....		<u>20,616</u>
PHILIPPINES — (0.0%)		
Cebu Air, Inc., 6.000%.....	3,315	2,004
TOTAL PREFERRED STOCKS.....		<u>9,890,639</u>
RIGHTS/WARRANTS — (0.0%)		
BRAZIL — (0.0%)		
* Banco ABC Brasil SA Rights 02/02/2024.....	1,312	1,292
* Diagnosticos da America SA Warrants 04/30/2025.....	200	77
* Empreendimentos Pague Menos SA Rights 02/28/2024.....	1,649	80
* Grupo Casas Bahia SA Warrants 09/19/2024.....	212,892	859
* Localiza Rent a Car SA Rights 02/05/2024.....	330	600
* Veste SA Estilo Rights 02/19/2024.....	31	6
TOTAL BRAZIL.....		<u>2,914</u>
MALAYSIA — (0.0%)		
* Sam Engineering & Equipment M Bhd. Rights 02/09/2024.....	8,600	9
SOUTH KOREA — (0.0%)		
* Samsung Pharmaceutical Co. Ltd. Rights 02/14/2024.....	2,520	689
* Taihan Electric Wire Co. Ltd. Rights 03/12/2024.....	3,215	3,782
TOTAL SOUTH KOREA.....		<u>4,471</u>
TAIWAN — (0.0%)		
* Bank of Kaohsiung Co. Ltd. Rights 02/23/2024.....	50,202	2,005

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* G Shank Enterprise Co. Ltd. Rights.....	2,004	\$ 826
* L&K Engineering Co. Ltd. Rights 03/06/2024.....	1,391	2,488
* Radium Life Tech Co. Ltd. Rights.....	11,249	255
TOTAL TAIWAN.....		<u>5,574</u>
THAILAND — (0.0%)		
* Maco Corp. Warrants 01/02/2025.....	275,600	0
#* RS PCL Warrants 01/16/2026.....	11,132	1,851
TOTAL THAILAND.....		<u>1,851</u>
TOTAL RIGHTS/WARRANTS.....		<u>14,819</u>
TOTAL INVESTMENT SECURITIES (Cost \$881,983,133).....		<u>945,615,688</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (0.5%)		
@§ The DFA Short Term Investment Fund.....	445,179	5,149,831
TOTAL INVESTMENTS — (100.0%) (Cost \$887,132,964)^.....		<u>\$950,765,519</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$ 39,946,340	\$ 733,304	—	\$ 40,679,644
Chile.....	1,101,989	4,574,836	—	5,676,825
China.....	23,518,647	196,615,009	\$ 434,175	220,567,831
Colombia.....	1,128,592	10,812	—	1,139,404
Czech Republic.....	—	240,693	—	240,693
Greece.....	43,267	4,490,895	—	4,534,162
Hong Kong.....	—	86,596	1,814	88,410
Hungary.....	—	1,773,456	—	1,773,456
India.....	9,016,350	174,255,789	—	183,272,139
Indonesia.....	248,480	6,564,929	22,769	6,836,178
Kuwait.....	4,429,367	915,906	—	5,345,273
Malaysia.....	—	11,529,237	—	11,529,237
Mexico.....	24,081,386	78,963	—	24,160,349
Peru.....	808,251	—	—	808,251
Philippines.....	—	2,693,073	14,148	2,707,221
Poland.....	—	8,854,577	—	8,854,577
Qatar.....	—	7,638,934	—	7,638,934
Saudi Arabia.....	48,264	34,777,345	—	34,825,609
South Africa.....	2,203,734	19,947,644	—	22,151,378
South Korea.....	6,074,870	130,375,967	215,211	136,666,048
Taiwan.....	9,636,843	165,842,876	2,151	175,481,870
Thailand.....	12,616,691	1,502,413	—	14,119,104
Turkey.....	—	8,269,486	—	8,269,486
United Arab Emirates.....	—	17,512,998	—	17,512,998
United Kingdom.....	465,326	312,538	—	777,864
United States.....	—	53,289	—	53,289
Preferred Stocks				
Brazil.....	9,300,922	—	—	9,300,922
Chile.....	—	384,976	—	384,976

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Colombia.....	\$ 182,121	—	—	\$ 182,121
India.....	—	\$ 20,616	—	20,616
Philippines.....	—	2,004	—	2,004
Rights/Warrants				
Brazil.....	—	2,914	—	2,914
Malaysia.....	—	9	—	9
South Korea.....	—	4,471	—	4,471
Taiwan.....	—	5,574	—	5,574
Thailand.....	—	1,851	—	1,851
Securities Lending Collateral.....	—	5,149,831	—	5,149,831
TOTAL.....	\$144,851,440	\$805,223,811	\$690,268[^]	\$950,765,519

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

EMERGING MARKETS TARGETED VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2024

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (99.2%)		
BRAZIL — (4.1%)		
Allied Tecnologia SA.....	4,400	\$ 6,155
* Anima Holding SA.....	73,507	65,133
Atacadao SA.....	87,035	182,875
Bemobi Mobile Tech SA.....	10,600	26,166
Boa Safra Sementes SA.....	7,900	23,679
BrasilAgro - Co. Brasileira de Propriedades Agricolas.....	12,858	63,999
* BRF SA.....	158,320	445,778
Brisanet Participacoes SA.....	17,321	10,733
* C&A Modas SA.....	20,700	30,500
Camil Alimentos SA.....	21,849	39,161
Cia Brasileira de Aluminio.....	43,491	35,289
* Cia Brasileira de Distribuicao.....	34,739	27,416
Cia Siderurgica Nacional SA, Sponsored ADR.....	12,486	44,076
Cia Siderurgica Nacional SA.....	96,638	345,832
Cielo SA.....	224,100	224,806
* Clear Sale SA.....	8,600	5,520
* Cogna Educacao SA.....	294,692	173,684
* Construtora Tenda SA.....	25,640	51,545
Cosan SA.....	186,285	686,950
Cruzeiro do Sul Educacional SA.....	17,600	14,139
CSU Digital SA.....	6,673	25,039
Cyrela Brazil Realty SA Empreendimentos e Participacoes.....	49,348	222,715
Ω Desktop SA.....	9,100	22,812
Dexco SA.....	64,466	100,712
* Diagnosticos da America SA.....	22,921	37,243
Dimed SA Distribuidora da Medicamentos.....	27,700	69,720
* Embraer SA.....	91,982	422,927
* Embraer SA, Sponsored ADR.....	6,184	113,847
Empreendimentos Pague Menos SA.....	46,258	29,504
Enauta Participacoes SA.....	22,050	84,205
Eternit SA.....	9,700	14,723
Even Construtora e Incorporadora SA.....	24,000	36,235
Ez Tec Empreendimentos e Participacoes SA.....	19,478	60,702
Fleury SA.....	31,185	102,410
Fras-Le SA.....	3,100	9,774
Gerdau SA, Sponsored ADR.....	76,140	322,072
Grendene SA.....	39,360	53,784
Grupo Casas Bahia SA.....	12,957	20,634
Grupo De Moda Soma SA.....	95,572	152,779
* Grupo Mateus SA.....	63,800	88,597
Grupo SBF SA.....	13,200	35,195
* Guararapes Confeccoes SA.....	16,144	17,172
*Ω Hapvida Participacoes e Investimentos SA.....	842,191	659,555
* Hidrovias do Brasil SA.....	75,680	56,977
Hospital Mater Dei SA.....	10,400	13,896
Hypera SA.....	17,100	109,515
* Infracommerce CXAAS SA.....	29,900	9,475
* International Meal Co. Alimentacao SA, Class A.....	20,700	7,353
Iochpe Maxion SA.....	29,100	72,950
Irani Papel e Embalagem SA.....	23,183	45,576
* IRB-Brasil Resseguros SA.....	11,992	98,663
Jalles Machado SA.....	19,672	29,343
JHSF Participacoes SA.....	78,158	74,776
JSL SA.....	9,600	21,159
Lavvi Empreendimentos Imobiliarios SA.....	16,300	25,498

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
	1,175	\$ 1,212
	112,917	365,800
Ω	72,900	80,340
	12,228	94,529
	24,336	30,454
	14,904	28,308
*Ω	5,610	8,504
Ω	8,700	8,569
*	6,800	16,168
	25,489	47,692
*	69,014	109,767
*	25,317	10,016
*	151,035	487,760
	50,520	33,446
	21,476	99,916
	35,644	191,947
	17,500	25,361
	15,700	6,908
	7,762	20,680
*	4,400	25,435
	31,696	180,347
*Ω	16,100	20,635
	43,400	167,314
	6,400	33,690
	130,529	456,841
	22,097	49,150
	19,000	18,408
	12,000	64,137
	113,288	644,139
	13,000	9,787
	24,300	42,671
	13,000	53,869
	110,964	531,930
	8,275	32,202
*	33,371	33,543
TOTAL BRAZIL.....		<u>9,802,448</u>
CHILE — (0.3%)		
	10,981	79,216
	2,090,715	150,467
	17,504	57,117
	144,812	235,884
	21,959	12,344
	148,996	29,568
	72,948	36,459
	288,075	31,589
	85,422	33,421
TOTAL CHILE.....		<u>666,065</u>
CHINA — (18.1%)		
	154,000	67,727
Ω	301,500	227,195
*	18,200	4,798
	152,000	341,321
	6,300	19,119
	18,500	15,819
	28,900	29,390

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	22,100	\$ 23,426
#*	252,000	21,986
*	9,573	26,804
*	28,000	15,643
	23,900	28,730
	105,000	12,858
*	2,180,000	109,120
#Ω	129,000	49,682
	678,000	330,431
	264,600	43,349
	37,200	24,204
	8,820	15,733
	10,900	16,646
	7,400	16,913
	13,300	9,035
	24,400	13,738
	8,800	20,529
*	7,100	7,162
	14,800	12,998
	22,500	20,329
	21,800	30,239
*	374,000	19,635
	7,300	21,993
*	60,800	20,730
	118,000	32,392
*Ω	32,000	4,925
*	15,000	312
#*Ω	77,000	16,486
*	10,400	30,036
	115,000	31,138
Ω	41,600	41,591
	401,000	147,904
	4,800	22,022
Ω	336,000	89,360
	53,300	53,210
	69,500	36,300
*	180,000	8,276
	38,500	28,218
	36,000	6,149
	44,550	43,890
#*Ω	145,079	14,665
*	50,000	27,145
*	22,700	16,500
	526,000	41,050
	33,500	17,271
	20,900	21,397
	63,400	24,534
	97,760	37,024
*	410,000	118,672
	6,200	27,458
	1,042,000	14,004
	103,500	374,600
	140,000	9,684
	662,000	161,062
	14,852	11,048
*	29,300	11,975
*	31,300	17,382
*	21,500	10,866
*	92,000	7,791

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Beijing Orient National Communication Science & Technology Co. Ltd., Class A.	27,100	\$ 26,277
Beijing Originwater Technology Co. Ltd., Class A.	41,062	27,283
* Beijing Shougang Co. Ltd., Class A.	37,300	16,583
Beijing SL Pharmaceutical Co. Ltd., Class A.	11,100	12,521
Beijing SPC Environment Protection Tech Co. Ltd., Class A.	22,700	14,491
* Beijing Thunisoft Corp. Ltd., Class A.	17,000	13,444
* Beijing Watertek Information Technology Co. Ltd., Class A.	58,000	20,749
Beijing Yanjing Brewery Co. Ltd., Class A.	29,000	33,000
Beijing Zhong Ke San Huan High-Tech Co. Ltd., Class A.	15,870	18,568
* Bengang Steel Plates Co. Ltd., Class A.	61,300	27,417
BGI Genomics Co. Ltd., Class A.	6,900	36,036
Binhai Investment Co. Ltd.	64,000	10,817
Black Peony Group Co. Ltd., Class A.	25,700	18,819
Ω Blue Moon Group Holdings Ltd.	120,500	27,298
Blue Sail Medical Co. Ltd., Class A.	15,700	11,690
* Bluefocus Intelligent Communications Group Co. Ltd., Class A.	20,700	17,231
Bluestar Adisseo Co., Class A.	9,400	9,803
Ω BOC Aviation Ltd.	34,900	261,658
# BOE Varitronix Ltd.	56,000	36,304
* Bohai Leasing Co. Ltd., Class A.	71,897	20,521
Bright Dairy & Food Co. Ltd., Class A.	14,600	17,265
† Brilliance China Automotive Holdings Ltd.	424,000	226,055
B-Soft Co. Ltd., Class A.	22,100	13,290
* BTG Hotels Group Co. Ltd., Class A.	21,000	40,950
BYD Electronic International Co. Ltd.	30,500	104,481
C C Land Holdings Ltd.	243,000	38,765
C&D International Investment Group Ltd.	134,078	221,404
Camel Group Co. Ltd., Class A.	13,000	12,831
Cangzhou Mingzhu Plastic Co. Ltd., Class A.	21,600	10,262
Canmax Technologies Co. Ltd., Class A.	9,400	25,783
Canny Elevator Co. Ltd., Class A.	14,700	13,256
Capital Environment Holdings Ltd.	618,000	8,378
* CCCC Design & Consulting Group Co. Ltd., Class A.	18,300	23,180
CCS Supply Chain Management Co. Ltd., Class A.	14,100	10,424
CECEP Solar Energy Co. Ltd., Class A.	43,300	30,417
CECEP Wind-Power Corp., Class A.	110,510	43,704
Central China New Life Ltd.	46,000	8,347
# Central China Securities Co. Ltd., Class H.	136,000	17,910
CGN New Energy Holdings Co. Ltd.	262,000	61,106
CGN Nuclear Technology Development Co. Ltd., Class A.	24,800	21,507
Changchun Faway Automobile Components Co. Ltd., Class A.	16,200	17,776
Chaoju Eye Care Holdings Ltd.	20,000	9,403
Chaowei Power Holdings Ltd.	99,000	17,434
Chengdu Fusen Noble-House Industrial Co. Ltd., Class A.	9,700	16,443
Chengdu Hongqi Chain Co. Ltd., Class A.	31,400	19,683
Chengdu Kanghong Pharmaceutical Group Co. Ltd., Class A.	9,200	19,433
Chengdu Wintrue Holding Co. Ltd., Class A.	12,100	12,201
* Chengtun Mining Group Co. Ltd., Class A.	30,900	15,787
Chenguang Biotech Group Co. Ltd., Class A.	5,600	7,994
Chengxin Lithium Group Co. Ltd., Class A.	9,100	25,709
Chengzhi Co. Ltd., Class A.	12,800	13,035
China Aerospace International Holdings Ltd.	434,000	17,947
* China Agri-Products Exchange Ltd.	591,408	5,999
China Aircraft Leasing Group Holdings Ltd.	51,500	22,358
China BlueChemical Ltd., Class H.	310,000	85,355
*Ω China Bohai Bank Co. Ltd., Class H.	420,500	57,116
China CAMC Engineering Co. Ltd., Class A.	8,800	10,543
China Cinda Asset Management Co. Ltd., Class H.	1,569,000	150,540

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	54,000	\$ 59,302
	416,000	171,296
*	269,500	40,343
	289,000	224,378
*	7,200	10,350
Ω	320,000	58,329
*††	334,200	5,292
	642,000	25,036
	58,000	28,749
	72,000	11,278
	468,000	21,933
	228,779	67,279
	362,000	31,941
	176,000	90,279
Ω	605,000	277,171
*	14,700	23,982
	180,000	66,560
	694,000	340,036
	522,600	476,466
	122,000	7,443
#	39,600	164,369
*	115,425	24,276
	23,800	30,005
	156,500	10,482
*	97,000	16,740
	443,000	324,770
	199,870	138,774
#	564,298	45,025
	22,000	3,378
	210,000	93,034
	100,000	53,607
*Ω	71,000	206,507
	50,000	71,452
	15,260	22,308
	108,000	37,987
	200,000	443,144
	29,400	26,730
	332,000	12,799
	233,610	288,830
	14,200	20,620
#	764,000	62,581
	5,200	21,555
	762,000	268,791
	9,200	38,301
Ω	80,000	20,770
*		
	23,600	13,899
	204,000	143,874
*	1,080,000	31,776
	330,000	317,165
	252,000	38,342
	353,590	83,366
	28,500	31,366
	32,800	34,082
Ω	286,000	101,895
	25,900	19,850
*	348,000	12,476
	963,000	51,757
#*††Ω	44,400	7,724

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	6,200	\$ 22,852
	544,000	87,137
	15,400	37,277
	147,600	418,591
	161,000	82,868
Ω	309,500	188,709
	220,000	86,563
	294,000	9,364
*	149,000	20,426
*	115,000	7,525
Ω	453,000	13,834
	66,000	66,715
	1,172,000	38,373
	30,700	48,226
	304,000	321,116
*	117,500	29,405
	282,200	234,261
#*	72,000	52,472
*	40,700	22,455
	580,000	221,760
*	21,600	26,490
	486,000	80,851
	16,380	17,654
	12,600	11,069
	113,000	47,285
	176,500	45,343
Ω	64,000	9,663
	501,099	132,896
	360,400	14,521
	436,000	248,457
	20,100	41,479
	2,400	9,399
	12,744	19,344
	8,600	14,735
	9,214	7,633
	126,000	13,359
	411,000	159,854
	28,400	29,704
	17,828	13,577
#	108,000	16,238
	128,000	105,426
Ω	17,000	14,902
	18,100	8,839
	8,300	16,159
	674,000	28,854
	17,280	26,384
*	110,000	15,235
*	302,000	39,730
	27,600	18,819
*	7,137	17,272
	65,400	34,592
	14,040	14,176
	17,700	14,727
*	484,000	94,034
	19,200	22,599
	376,000	31,379
	1,520,000	126,551
	112,000	76,349
	819,000	81,876

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	186,000	\$172,946
	116,000	50,568
	281,188	172,193
	118,000	101,681
	41,800	26,031
	37,592	28,255
	300,000	57,564
	20,600	20,291
	19,600	20,319
	36,900	20,284
	8,900	20,086
	155,000	22,135
*	7,000	12,969
	40,200	27,997
	6,600	16,008
	3,600	11,470
	131,000	34,244
	13,800	16,460
	5,200	8,793
	69,800	59,766
	412,000	159,102
	3,600	13,530
	20,800	27,268
	53,200	58,833
	328,000	220,456
*	20,175	15,597
	46,000	13,423
	19,900	15,098
	260,000	49,329
	53,740	14,950
	11,500	20,407
	55,400	17,684
	28,900	18,830
	59,000	19,414
	31,100	16,073
	196,000	17,130
Ω	65,200	40,502
#*Ω	24,500	49,183
*	54,500	33,575
*	24,000	14,179
	267,000	195,741
	23,200	14,876
	14,100	26,227
*	504,000	31,606
	33,100	15,332
	20,938	100,712
	46,400	33,984
	42,000	27,629
	412,500	216,470
	313,000	169,778
	38,610	44,555
	7,900	11,519
	10,400	20,910
Ω	23,600	63,043
	61,200	25,152
	12,240	12,658
	25,936	32,893
	166,000	19,100
*	192,200	128,728

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	1,008,000	\$955,441
	28,500	17,876
	62,100	34,979
	1,096,000	38,638
Ω	142,000	72,645
	147,000	147,942
	27,100	34,702
*	55,000	24,492
*	294,000	379
	8,100	7,434
	143,478	52,408
*	204,000	51,316
	189,500	81,939
*	44,500	17,014
*	194,000	39,293
	199,500	150,294
	254,000	78,478
	17,800	23,495
	41,100	26,997
*	21,900	12,987
*	15,800	9,160
	14,700	15,235
	10,700	12,975
	9,700	8,462
*	35,300	30,438
	15,750	15,065
	10,100	12,851
	17,100	16,526
	6,100	10,391
	31,900	10,878
*	280,000	56,330
	29,300	28,088
	3,700	8,759
	26,600	8,073
	540,000	213,443
*	27,945	36,668
	30,000	72,921
	16,800	17,194
	20,900	17,433
	22,500	11,597
#*	46,500	18,001
	19,700	16,936
*	24,900	35,598
	56,500	50,337
*	51,000	38,297
	102,000	227,042
	245,600	113,207
Ω	174,000	20,522
	23,000	19,060
	19,800	51,439
	12,000	38,386
	22,600	9,028
	34,100	32,383
	1,900	9,008
	7,700	19,292
	19,100	43,917
*Ω	451,000	14,694
	164,000	48,378

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Harbin Pharmaceutical Group Co. Ltd., Class A.....	28,000	\$ 11,119
HBIS Resources Co. Ltd., Class A.....	11,400	24,679
Health & Happiness H&H International Holdings Ltd.....	45,000	58,786
Hefei Urban Construction Development Co. Ltd., Class A.....	23,700	19,265
Hello Group, Inc., Sponsored ADR.....	26,896	157,880
Henan Liliang Diamond Co. Ltd., Class A.....	2,600	9,498
Henan Mingtai Al Industrial Co. Ltd., Class A.....	19,640	26,760
Henan Pinggao Electric Co. Ltd., Class A.....	18,300	31,325
Henan Shenhua Coal & Power Co. Ltd., Class A.....	12,600	29,268
* Henan Yicheng New Energy Co. Ltd., Class A.....	20,400	11,196
Henan Yuguang Gold & Lead Co. Ltd., Class A.....	24,400	18,179
Hengan International Group Co. Ltd.....	111,500	345,259
* Hengdeli Holdings Ltd.....	392,000	6,360
* Hengyi Petrochemical Co. Ltd., Class A.....	45,200	39,244
Hesteel Co. Ltd., Class A.....	142,500	41,296
Hexing Electrical Co. Ltd., Class A.....	8,300	33,315
* Hi Sun Technology China Ltd.....	390,000	24,464
Hisense Home Appliances Group Co. Ltd., Class H.....	19,000	45,613
Homeland Interactive Technology Ltd.....	66,000	22,762
#*Ω Hope Education Group Co. Ltd.....	96,000	3,684
* Hopson Development Holdings Ltd.....	226,895	104,896
#* Horizon Construction Development Ltd.....	9,888	3,388
Hoyuan Green Energy Co. Ltd., Class A.....	9,749	33,546
#*Ω Hua Hong Semiconductor Ltd.....	101,000	182,976
Huaan Securities Co. Ltd., Class A.....	39,500	24,674
Huabao Flavours & Fragrances Co. Ltd., Class A.....	3,900	9,862
* Huaafon Microfibre Shanghai Technology Co. Ltd., Class A.....	9,700	4,486
* Huafu Fashion Co. Ltd., Class A.....	18,000	7,649
Huapont Life Sciences Co. Ltd., Class A.....	18,200	10,695
Ω Huatai Securities Co. Ltd., Class H.....	28,800	33,976
Huaxi Securities Co. Ltd., Class A.....	43,100	44,741
Huaxin Cement Co. Ltd., Class A.....	17,600	32,269
Huaxin Cement Co. Ltd., Class H.....	35,300	27,935
Hubei Biocause Pharmaceutical Co. Ltd., Class A.....	52,600	19,347
Hubei Jumpcan Pharmaceutical Co. Ltd., Class A.....	9,200	38,607
Hubei Xingfa Chemicals Group Co. Ltd., Class A.....	13,000	29,639
Huishang Bank Corp. Ltd., Class H.....	31,000	9,401
Hunan Er-Kang Pharmaceutical Co. Ltd., Class A.....	63,300	23,005
* Hunan Friendship & Apollo Commercial Co. Ltd., Class A.....	34,900	15,303
Hunan Gold Corp. Ltd., Class A.....	12,392	18,686
Hunan TV & Broadcast Intermediary Co. Ltd., Class A.....	13,300	8,689
Hunan Zhongke Electric Co. Ltd., Class A.....	12,100	13,590
* HUYA, Inc., ADR.....	16,789	51,542
* Hytera Communications Corp. Ltd., Class A.....	29,500	20,170
* HyUnion Holding Co. Ltd., Class A.....	23,200	16,781
IKD Co. Ltd., Class A.....	4,600	11,910
Ω IMAX China Holding, Inc.....	16,100	14,848
Ω Infore Environment Technology Group Co. Ltd., Class A.....	41,500	25,676
Ω Ingdan, Inc.....	64,000	9,495
* Inkeverse Group Ltd.....	144,000	13,733
Inner Mongolia ERDOS Resources Co. Ltd., Class A.....	21,700	30,015
Inner Mongolia Yuan Xing Energy Co. Ltd., Class A.....	39,700	28,937
Inspur Digital Enterprise Technology Ltd.....	94,000	23,598
Intco Medical Technology Co. Ltd., Class A.....	7,680	20,840
Intron Technology Holdings Ltd.....	67,000	16,473
IVD Medical Holding Ltd.....	28,000	6,255
Jade Bird Fire Co. Ltd., Class A.....	8,960	15,158
*Ω JD Logistics, Inc.....	228,500	199,521
JH Educational Technology, Inc.....	44,000	4,229

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Jiangling Motors Corp. Ltd., Class A.....	13,700	\$ 40,021
Jiangsu Azure Corp., Class A.....	10,600	9,790
Jiangsu Changshu Rural Commercial Bank Co. Ltd., Class A.....	51,700	49,509
Jiangsu Dingsheng New Energy Materials Co. Ltd., Class A.....	10,400	13,269
Jiangsu Guotai International Group Co. Ltd., Class A.....	19,600	18,664
Jiangsu Haili Wind Power Equipment Technology Co. Ltd., Class A.....	2,800	16,351
Jiangsu Jiangyin Rural Commercial Bank Co. Ltd., Class A.....	18,560	9,440
Jiangsu Kanion Pharmaceutical Co. Ltd., Class A.....	8,700	18,900
Jiangsu Lihua Animal Husbandry Stock Co. Ltd., Class A.....	9,000	22,150
Jiangsu Linyang Energy Co. Ltd., Class A.....	21,500	16,535
Jiangsu Shagang Co. Ltd., Class A.....	44,600	20,623
Jiangsu Shuangxing Color Plastic New Materials Co. Ltd., Class A.....	13,600	11,116
Jiangsu Zhangjiagang Rural Commercial Bank Co. Ltd., Class A.....	32,520	17,756
Jiangsu Zijin Rural Commercial Bank Co. Ltd., Class A.....	29,600	10,526
Jiangxi Bank Co. Ltd., Class H.....	140,500	11,112
Jiangxi Copper Co. Ltd., Class H.....	212,000	296,488
Jiangxi Wannianqing Cement Co. Ltd., Class A.....	7,700	6,990
Jiangzhong Pharmaceutical Co. Ltd., Class A.....	7,000	20,774
Jiaozuo Wanfang Aluminum Manufacturing Co. Ltd., Class A.....	9,200	6,294
Jilin Aodong Pharmaceutical Group Co. Ltd., Class A.....	13,100	25,818
* Jilin Chemical Fibre, Class A.....	36,700	13,033
* Jilin Jiutai Rural Commercial Bank Corp. Ltd., Class H.....	4,400	1,190
Jinchuan Group International Resources Co. Ltd.....	463,000	33,831
Jinduicheng Molybdenum Co. Ltd., Class A.....	14,300	18,188
# JinkoSolar Holding Co. Ltd., ADR.....	7,553	198,115
Jinmao Property Services Co. Ltd.....	5,740	1,207
Jinneng Holding Shanxi Coal Industry Co. Ltd., Class A.....	25,200	42,852
Jinneng Science&Technology Co. Ltd., Class A.....	7,300	7,107
*Ω Jinxin Fertility Group Ltd.....	206,000	57,191
Jinyu Bio-Technology Co. Ltd., Class A.....	10,600	12,036
Jiuzhitang Co. Ltd., Class A.....	15,800	17,989
Jizhong Energy Resources Co. Ltd., Class A.....	57,400	60,338
JNBY Design Ltd.....	13,000	16,594
Joincare Pharmaceutical Group Industry Co. Ltd., Class A.....	23,124	34,625
Joinn Laboratories China Co. Ltd., Class A.....	5,740	13,230
Joy City Property Ltd.....	498,000	13,344
JSTI Group, Class A.....	29,400	20,175
Ju Teng International Holdings Ltd.....	256,000	40,524
* Juneyao Airlines Co. Ltd., Class A.....	10,400	17,245
*Ω JW Cayman Therapeutics Co. Ltd.....	38,000	8,181
* JY Grandmark Holdings Ltd.....	30,000	3,831
Kaishan Group Co. Ltd., Class A.....	11,200	19,603
* Kasen International Holdings Ltd.....	181,000	7,022
KBC Corp. Ltd., Class A.....	1,888	12,059
Keshun Waterproof Technologies Co. Ltd., Class A.....	18,700	13,185
Kingboard Holdings Ltd.....	131,000	233,168
Kingboard Laminates Holdings Ltd.....	153,500	92,256
Kingfa Sci & Tech Co. Ltd., Class A.....	33,200	28,518
* Kingsoft Cloud Holdings Ltd.....	106,000	18,468
Kingsoft Corp. Ltd.....	146,800	357,128
* Ko Yo Chemical Group Ltd.....	252,000	2,650
* Konka Group Co. Ltd., Class A.....	13,600	5,945
Kunlun Energy Co. Ltd.....	728,000	652,213
* Kunlun Tech Co. Ltd., Class A.....	4,400	18,276
#* KWG Group Holdings Ltd.....	302,000	17,079
* KWG Living Group Holdings Ltd.....	164,500	7,620
Lao Feng Xiang Co. Ltd., Class A.....	6,200	53,533
Laobaixing Pharmacy Chain JSC, Class A.....	5,500	20,788
Lee & Man Chemical Co. Ltd.....	34,000	11,839

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	275,000	\$ 73,990
	36,500	6,228
Ω	111,300	88,703
	24,000	25,130
*	88,700	25,432
	9,500	17,352
	20,341	36,817
	44,200	27,793
	7,700	7,222
*	21,300	15,182
	20,200	29,096
	396,000	30,484
	11,100	15,090
Ω	87,000	12,572
	5,700	12,172
	26,200	16,732
Ω	366,000	405,823
	18,200	13,957
	365,000	59,074
	13,600	10,639
	18,100	12,486
*	16,800	17,625
	27,800	35,791
#*Ω	289,500	97,228
*	164,000	12,686
	314,000	47,476
	6,500	10,630
*Ω	70,400	76,843
Ω	6,500	5,122
	506,000	99,023
	36,600	15,975
Ω	51,200	27,431
	42,000	14,899
*	338,000	11,774
	140,000	226,931
	26,700	25,759
*	532,000	135,266
	4,900	7,725
*	18,000	9,077
	3,500	10,510
	87,500	45,087
*	7,000	828
	15,500	13,090
*	43,500	14,051
	46,000	63,007
	147,900	263,947
	8,500	18,685
	158,000	71,593
#*	303,000	112,258
	12,200	19,233
	9,000	18,128
	3,734	14,798
	13,400	38,561
	17,300	13,465
#*	11,330	19,941
	11,200	16,946
	26,900	18,809
	14,600	23,170
	25,900	16,039

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	31,000	\$ 28,868
	53,041	41,348
	10,173	22,348
	45,300	24,035
*	37,500	8,986
	21,500	320,956
Ω	159,600	62,176
*	28,500	38,553
	42,100	40,040
*	31,400	12,342
	84,000	58,705
*	29,800	19,010
	7,800	12,412
	26,300	42,269
	6,000	19,799
*	37,000	37,711
#	389,560	71,243
	11,400	13,563
	480,000	36,273
	18,000	16,369
	123,000	11,734
	1,721	19,175
*	94,000	33,167
	20,940	300,489
	20,700	18,936
	4,500	6,875
	3,900	9,565
	49,700	24,032
*	58,800	21,375
*	8,600	34,140
	55,000	9,494
*	29,458	60,683
*	119,000	45,977
	8,000	5,515
Ω	104,980	24,379
#*†Ω	160,000	10,233
	38,400	30,618
	3,400	10,288
	13,000	26,662
*	58,200	12,513
	17,000	22,945
*	17,600	12,589
	19,516	10,087
	4,502	11,290
	36,000	23,431
	67,800	30,521
#*	522,190	71,807
*	28,400	39,142
#	43,000	14,241
	22,250	29,985
	12,200	8,834
*	84,000	17,487
	11,000	10,152
	112,800	26,421
	19,100	14,302
*	15,300	19,573
	7,000	12,537
	6,300	17,216
	8,800	28,888

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Shandong Publishing & Media Co. Ltd., Class A.....	31,200	\$ 42,217
Shandong Sun Paper Industry JSC Ltd., Class A.....	14,519	24,581
Shandong Weigao Group Medical Polymer Co. Ltd., Class H.....	422,800	270,086
Shandong Xiantan Co. Ltd., Class A.....	10,050	8,590
Shandong Xinhua Pharmaceutical Co. Ltd., Class H.....	20,000	12,846
Shanghai AJ Group Co. Ltd., Class A.....	15,600	10,297
Shanghai Bailian Group Co. Ltd., Class A.....	25,800	31,229
Shanghai Construction Group Co. Ltd., Class A.....	100,139	32,389
* Shanghai Electric Group Co. Ltd., Class H.....	72,000	13,474
Shanghai Environment Group Co. Ltd., Class A.....	10,900	13,089
Shanghai Fosun Pharmaceutical Group Co. Ltd., Class H.....	81,000	137,530
Shanghai Industrial Holdings Ltd.....	79,000	96,776
Shanghai Industrial Urban Development Group Ltd.....	515,200	22,464
Shanghai Jahwa United Co. Ltd., Class A.....	5,900	14,733
Shanghai Lingang Holdings Corp. Ltd., Class A.....	22,300	30,531
Shanghai Maling Aquarius Co. Ltd., Class A.....	21,900	18,560
Shanghai Mechanical & Electrical Industry Co. Ltd., Class A.....	9,700	14,864
Shanghai Pharmaceuticals Holding Co. Ltd., Class H.....	130,100	183,898
Shanghai Pudong Construction Co. Ltd., Class A.....	14,700	14,215
Shanghai Shyndec Pharmaceutical Co. Ltd., Class A.....	23,400	28,245
Shanghai Stonehill Technology Co. Ltd., Class A.....	83,500	28,722
Shanghai Tunnel Engineering Co. Ltd., Class A.....	49,700	41,147
Shanghai Waigaoqiao Free Trade Zone Group Co. Ltd., Class A.....	14,700	20,797
Shanghai Yuyuan Tourist Mart Group Co. Ltd., Class A.....	56,000	48,644
Shanghai Zhangjiang High-Tech Park Development Co. Ltd., Class A.....	9,500	21,055
Shanghai Zijiang Enterprise Group Co. Ltd., Class A.....	23,300	13,886
Shanxi Blue Flame Holding Co. Ltd., Class A.....	13,300	11,663
Shanxi Coking Co. Ltd., Class A.....	32,110	21,072
Shanxi Lanhua Sci-Tech Venture Co. Ltd., Class A.....	15,800	24,948
Shanxi Securities Co. Ltd., Class A.....	49,010	33,808
Shanxi Taigang Stainless Steel Co. Ltd., Class A.....	83,400	41,453
* Shanying International Holding Co. Ltd., Class A.....	57,700	13,727
Shenghe Resources Holding Co. Ltd., Class A.....	20,600	23,654
*Ω Shengjing Bank Co. Ltd., Class H.....	157,000	14,026
Ω Shenwan Hongyuan Group Co. Ltd., Class H.....	79,200	13,679
Shenzhen Agricultural Products Group Co. Ltd., Class A.....	18,000	14,633
* Shenzhen Airport Co. Ltd., Class A.....	31,600	27,273
Shenzhen Aisidi Co. Ltd., Class A.....	23,200	26,172
Shenzhen Cereals Holdings Co. Ltd., Class A.....	16,000	14,885
Shenzhen Das Intellitech Co. Ltd., Class A.....	48,400	18,283
* Shenzhen Everwin Precision Technology Co. Ltd., Class A.....	15,700	18,380
Shenzhen Gas Corp. Ltd., Class A.....	36,200	32,071
Shenzhen Gongjin Electronics Co. Ltd., Class A.....	11,600	10,593
Shenzhen Huaqiang Industry Co. Ltd., Class A.....	7,000	9,084
Shenzhen International Holdings Ltd.....	232,700	191,511
Shenzhen Investment Ltd.....	548,068	77,168
Shenzhen Jinjia Group Co. Ltd., Class A.....	22,900	14,536
Shenzhen Kaifa Technology Co. Ltd., Class A.....	21,300	35,351
Shenzhen Kingdom Sci-Tech Co. Ltd., Class A.....	10,900	15,659
Shenzhen Kinwong Electronic Co. Ltd., Class A.....	10,500	25,413
Shenzhen Laibao Hi-tech Co. Ltd., Class A.....	24,200	27,004
Shenzhen Leaguer Co. Ltd., Class A.....	24,800	22,280
Shenzhen MTC Co. Ltd., Class A.....	72,200	47,626
Shenzhen New Nanshan Holding Group Co. Ltd., Class A.....	56,000	21,407
Shenzhen Senior Technology Material Co. Ltd., Class A.....	8,900	13,486
Shenzhen Suntak Circuit Technology Co. Ltd., Class A.....	18,900	19,828
Shenzhen Tagen Group Co. Ltd., Class A.....	24,600	15,452
Shenzhen Topband Co. Ltd., Class A.....	14,200	14,305
Shenzhen Woer Heat-Shrinkable Material Co. Ltd., Class A.....	24,900	20,411

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	33,849	\$ 21,597
	7,100	14,572
	68,200	37,720
	4,400	12,068
	6,100	16,999
	412,000	72,112
	332,790	131,491
*	25,700	7,151
	764,000	68,562
	31,600	25,785
*	15,500	15,442
	91,160	29,074
*	13,900	31,248
*	37,800	20,525
	12,700	17,146
	193,000	28,973
*	324,000	5,120
	1,653,000	596,462
	30,600	16,847
	464,000	51,075
	34,800	54,059
	10,000	19,815
	21,400	21,369
	6,700	29,126
	282,500	141,692
	230,000	101,191
	245,200	644,749
	10,660	19,331
	12,000	11,346
	393,000	163,949
	114,000	258,916
	15,860	30,888
	15,900	22,135
	266,434	84,460
Ω	179,000	108,242
	3,300	3,937
*	381,500	31,828
	74,800	38,492
	19,500	10,288
*	22,300	21,645
	19,300	11,209
	456,000	56,063
#*	290,000	41,135
	39,700	13,175
*††Ω	74,000	599
	20,400	33,166
	13,800	21,113
	24,461	11,797
	77,500	43,218
	240,000	25,511
	14,600	11,953
	27,600	22,026
	72,600	40,867
	23,900	16,753
	12,200	24,412
	9,600	14,487
	176,000	55,010
*	39,463	370,952
	123,000	53,129

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	49,300	\$ 39,374
	156,000	22,634
	258,000	55,495
	62,000	20,838
	33,500	16,750
	5,100	18,706
	526,000	31,953
	4,600	8,595
	47,200	23,351
	11,400	9,131
*	30,100	34,839
#	122,000	94,701
	13,800	60,646
	48,400	35,297
	22,700	20,590
#*	477,000	14,593
	6,300	12,009
	84,250	15,751
	112,000	81,113
*	44,000	89,754
*	112,000	5,978
	26,500	12,883
	52,400	22,065
	60,200	18,205
*	14,700	14,055
	38,900	22,871
	128,000	128,747
*	210,000	8,996
	11,700	13,249
	366,000	27,508
*	67,200	15,819
	12,900	9,956
	210,000	117,962
	13,000	23,224
	4,300	9,454
*Ω	47,000	33,786
	11,700	24,107
#	48,000	141,827
*	31,360	498,310
*Ω	200,000	16,311
*	17,862	30,365
	10,100	19,671
	28,600	30,862
	78,000	43,531
	81,300	49,304
	124,000	67,208
	24,500	22,836
#	8,697	70,446
	2,700	21,599
	106,000	187,139
	12,200	27,344
*	68,500	30,128
	18,200	18,262
	394,000	31,235
	168,000	490,844
	10,400	12,149
	4,200	18,073
	12,900	17,120
	81,140	48,959

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Wuhan P&S Information Technology Co. Ltd., Class A.....	28,300	\$ 16,584
Wuhu Token Science Co. Ltd., Class A.....	41,900	26,926
Wuling Motors Holdings Ltd.....	110,000	4,369
Wushang Group Co. Ltd., Class A.....	19,800	20,897
* Wuxi Boton Technology Co. Ltd., Class A.....	4,200	8,016
* Wuxi Taiji Industry Co. Ltd., Class A.....	23,200	17,906
Xiamen Bank Co. Ltd., Class A.....	24,700	17,464
Xiamen C & D, Inc., Class A.....	46,308	62,510
Xiamen ITG Group Corp. Ltd., Class A.....	23,400	22,261
Xiamen Tungsten Co. Ltd., Class A.....	9,700	20,629
Xiamen Xiangyu Co. Ltd., Class A.....	24,200	21,460
Xiandai Investment Co. Ltd., Class A.....	38,000	19,797
Xiangcai Co. Ltd., Class A.....	17,700	18,171
Xianhe Co. Ltd., Class A.....	3,200	5,890
Xilinmen Furniture Co. Ltd., Class A.....	7,500	15,786
* Xinfengming Group Co. Ltd., Class A.....	26,200	43,276
Xingda International Holdings Ltd.....	191,510	37,925
Xingfa Aluminium Holdings Ltd.....	20,000	15,080
Xinhua Winshare Publishing & Media Co. Ltd., Class H.....	62,000	52,654
Xinjiang Xinxin Mining Industry Co. Ltd., Class H.....	152,000	13,868
Xinjiang Zhongtai Chemical Co. Ltd., Class A.....	34,300	23,709
#* Xinte Energy Co. Ltd., Class H.....	64,000	72,167
Xinxing Ductile Iron Pipes Co. Ltd., Class A.....	77,883	39,914
Xinyi Energy Holdings Ltd.....	449,535	62,829
Xinyi Solar Holdings Ltd.....	774,000	355,375
Xinyu Iron & Steel Co. Ltd., Class A.....	40,200	19,783
Xinzhi Group Co. Ltd., Class A.....	7,900	13,368
# Xtep International Holdings Ltd.....	212,500	104,648
Xuji Electric Co. Ltd., Class A.....	11,800	32,594
* Xunlei Ltd., ADR.....	18,989	28,673
* Yanchang Petroleum International Ltd.....	39,000	2,170
Ω Yangtze Optical Fibre & Cable Joint Stock Co. Ltd., Class H.....	20,000	19,274
Yankuang Energy Group Co. Ltd., Class H.....	36,000	73,961
Yantai Changyu Pioneer Wine Co. Ltd., Class A.....	7,800	23,260
Yantai Dongcheng Pharmaceutical Co. Ltd., Class A.....	10,700	20,675
Yeebo International Holdings Ltd.....	46,000	17,004
Yibin Tianyuan Group Co. Ltd., Class A.....	14,900	8,922
*Ω YiChang HEC ChangJiang Pharmaceutical Co. Ltd., Class H.....	59,000	64,111
* Yifan Pharmaceutical Co. Ltd., Class A.....	20,200	29,204
* Yiren Digital Ltd., Sponsored ADR.....	15,061	64,762
Yixintang Pharmaceutical Group Co. Ltd., Class A.....	6,500	16,732
Yonfer Agricultural Technology Co. Ltd., Class A.....	22,900	32,882
YongXing Special Materials Technology Co. Ltd., Class A.....	7,000	43,492
Yuexiu Property Co. Ltd.....	243,600	152,544
Yunda Holding Co. Ltd., Class A.....	44,100	38,322
Yunnan Copper Co. Ltd., Class A.....	22,400	31,521
Yunnan Tin Co. Ltd., Class A.....	17,600	30,883
Yutong Bus Co. Ltd., Class A.....	13,000	27,456
ZBOM Home Collection Co. Ltd., Class A.....	7,700	16,024
Zhaojin Mining Industry Co. Ltd., Class H.....	30,500	28,431
Zhefu Holding Group Co. Ltd., Class A.....	85,000	36,582
Zhejiang China Commodities City Group Co. Ltd., Class A.....	25,800	26,765
Zhejiang Communications Technology Co. Ltd., Class A.....	16,520	8,318
Zhejiang Conba Pharmaceutical Co. Ltd., Class A.....	47,300	29,452
Zhejiang Crystal-Optech Co. Ltd., Class A.....	17,400	23,841
Zhejiang Garden Biopharmaceutical Co. Ltd., Class A.....	14,000	17,918
Zhejiang Hailiang Co. Ltd., Class A.....	21,600	27,469
Zhejiang Hangmin Co. Ltd., Class A.....	13,700	13,461
Zhejiang Hisoar Pharmaceutical Co. Ltd., Class A.....	17,500	11,732

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Zhejiang Huace Film & Television Co. Ltd., Class A.....	54,800	\$ 35,775
Zhejiang Jiahua Energy Chemical Industry Co. Ltd., Class A.....	14,600	15,164
Zhejiang Jiechang Linear Motion Technology Co. Ltd., Class A.....	5,000	10,725
Zhejiang Jingxin Pharmaceutical Co. Ltd., Class A.....	23,280	30,774
Zhejiang Juhua Co. Ltd., Class A.....	7,800	17,347
Zhejiang Longsheng Group Co. Ltd., Class A.....	39,100	41,924
Zhejiang Medicine Co. Ltd., Class A.....	8,405	10,747
* Zhejiang Narada Power Source Co. Ltd., Class A.....	11,100	15,601
Zhejiang Orient Financial Holdings Group Co. Ltd., Class A.....	66,780	32,250
Zhejiang Orient Gene Biotech Co. Ltd., Class A.....	1,437	5,444
Zhejiang Qianjiang Motorcycle Co. Ltd., Class A.....	9,300	13,050
Zhejiang Runtu Co. Ltd., Class A.....	10,300	8,066
Zhejiang Semir Garment Co. Ltd., Class A.....	33,700	24,855
Zhejiang Southeast Space Frame Co. Ltd., Class A.....	35,400	23,853
Zhejiang Tiantie Industry Co. Ltd., Class A.....	23,600	13,437
* Zhejiang Tianyu Pharmaceutical Co. Ltd., Class A.....	4,900	11,292
Zhejiang Wanfeng Auto Wheel Co. Ltd., Class A.....	21,700	15,850
* Zhejiang Wanliyang Co. Ltd., Class A.....	17,900	13,885
Zhejiang Wanma Co. Ltd., Class A.....	25,300	27,704
Zhejiang Xianju Pharmaceutical Co. Ltd., Class A.....	13,900	18,904
Zhejiang Xinan Chemical Industrial Group Co. Ltd., Class A.....	17,300	18,429
Zhende Medical Co. Ltd., Class A.....	3,900	10,142
Zhengzhou Coal Mining Machinery Group Co. Ltd., Class H.....	34,200	39,544
Zhongshan Broad Ocean Motor Co. Ltd., Class A.....	33,000	19,503
Zhongsheng Group Holdings Ltd.....	135,500	228,727
*†† Zhongtian Financial Group Co. Ltd., Class A.....	95,600	1,997
*Ω Zhongyuan Bank Co. Ltd., Class H.....	501,000	20,368
Ω Zhou Hei Ya International Holdings Co. Ltd.....	194,000	43,237
#* Zhuguang Holdings Group Co. Ltd.....	252,000	8,021
Zuhai Huafa Properties Co. Ltd., Class A.....	22,848	21,246
Zhuzhou CRRRC Times Electric Co. Ltd., Class H.....	82,900	203,507
Zhuzhou Kibing Group Co. Ltd., Class A.....	31,600	25,823
Zoomlion Heavy Industry Science & Technology Co. Ltd., Class H.....	250,200	133,042
TOTAL CHINA.....		<u>42,770,356</u>
COLOMBIA — (0.1%)		
Almacenes Exito SA, BDR.....	18,245	57,485
Cementos Argos SA.....	3,816	6,272
Grupo Argos SA.....	21,365	75,277
TOTAL COLOMBIA.....		<u>139,034</u>
GREECE — (0.6%)		
* Alpha Services & Holdings SA.....	252,527	449,717
Autohellas Tourist & Trading SA.....	1,238	17,907
Bank of Greece.....	2,693	41,524
* Ellaktor SA.....	5,435	14,516
ElvalHalcor SA.....	8,527	21,972
Fourlis Holdings SA.....	2,389	10,480
GEK Terna Holding Real Estate Construction SA.....	2,124	31,966
Helleniq Energy Holdings SA.....	8,289	66,482
Intracom Holdings SA.....	5,766	23,311
* LAMDA Development SA.....	9,148	69,044
Motor Oil Hellas Corinth Refineries SA.....	8,499	232,839
* Piraeus Financial Holdings SA.....	61,528	249,171
Piraeus Port Authority SA.....	1,053	28,414
Sarantis SA.....	1,153	10,936
Thrace Plastics Holding & Co.....	2,454	11,558

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GREECE — (Continued)		
Titan Cement International SA.....	5,440	\$ 140,084
TOTAL GREECE.....		<u>1,419,921</u>
HONG KONG — (0.0%)		
* Sinic Holdings Group Co. Ltd.....	28,000	0
*†† Tian Shan Development Holding Ltd.....	52,000	<u>0</u>
INDIA — (24.5%)		
360 ONE WAM Ltd.....	19,720	147,348
63 Moons Technologies Ltd.....	3,396	17,401
Aarti Drugs Ltd.....	7,988	50,458
Aarti Industries Ltd.....	19,377	153,415
* Aarti Pharamlabs Ltd.....	3,849	24,686
* Aavas Financiers Ltd.....	5,153	91,518
ACC Ltd.....	11,413	349,618
Action Construction Equipment Ltd.....	7,079	83,350
ADF Foods Ltd.....	11,510	29,810
* Aditya Birla Capital Ltd.....	73,935	152,211
Advanced Enzyme Technologies Ltd.....	6,682	30,579
Aegis Logistics Ltd.....	20,735	94,370
AGI Greenpac Ltd.....	3,184	30,673
Agro Tech Foods Ltd.....	1,967	19,771
Ahluwalia Contracts India Ltd.....	2,928	30,141
AIA Engineering Ltd.....	5,612	275,010
Ajanta Pharma Ltd.....	4,391	115,334
Alembic Ltd.....	6,876	7,768
Alembic Pharmaceuticals Ltd.....	8,442	98,361
Alkem Laboratories Ltd.....	3,808	229,083
* Allcargo Gati Ltd.....	4,650	7,046
Allcargo Logistics Ltd.....	29,876	29,149
Allcargo Terminals Ltd.....	7,469	6,467
Amara Raja Energy & Mobility Ltd.....	13,772	146,746
* Amber Enterprises India Ltd.....	2,134	111,544
Ambika Cotton Mills Ltd.....	569	11,919
Ambuja Cements Ltd.....	1,803	12,107
Anant Raj Ltd.....	16,935	64,700
Andhra Paper Ltd.....	1,716	12,830
Andhra Sugars Ltd.....	8,815	11,799
Apar Industries Ltd.....	2,879	217,185
APL Apollo Tubes Ltd.....	1,527	27,834
Apollo Pipes Ltd.....	1,969	16,189
Apollo Tyres Ltd.....	58,316	379,301
Arvind Fashions Ltd.....	2,551	15,930
Arvind Ltd.....	22,037	83,308
Asahi India Glass Ltd.....	4,547	28,711
* Ashapura Minechem Ltd.....	2,747	13,935
Ashiana Housing Ltd.....	6,134	22,738
Ashok Leyland Ltd.....	187,863	397,932
* Ashoka Buildcon Ltd.....	22,830	49,887
*Ω Aster DM Healthcare Ltd.....	20,067	106,707
Astra Microwave Products Ltd.....	12,431	85,476
Atul Ltd.....	1,372	106,071
Ω AU Small Finance Bank Ltd.....	22,943	176,150
Aurobindo Pharma Ltd.....	50,095	695,309
Automotive Axles Ltd.....	879	21,740
Avadh Sugar & Energy Ltd.....	1,253	9,397
Avanti Feeds Ltd.....	6,008	37,824
Bajaj Consumer Care Ltd.....	16,837	44,417
* Bajaj Hindusthan Sugar Ltd.....	120,090	44,964

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	4,186	\$420,820
	482	14,078
	10,726	317,992
	10,274	35,185
	24,145	115,092
	1,519	13,001
Ω	90,354	248,482
	87,859	146,646
	86,887	57,737
	715	20,761
	1,446	52,910
	2,896	122,029
	32,989	42,335
	517	32,768
	69,667	156,332
	4,852	72,105
	165,453	454,621
	47	5,136
	5,943	109,424
	27,719	283,675
	3,632	76,209
*	2,132	9,029
	925	262,100
	17,911	220,258
*	196,745	48,203
	9,234	259,502
*	4,534	7,053
	12,656	118,386
	71,759	415,622
*	12,960	41,161
	4,054	70,372
	2,411	32,720
	2,317	28,646
*	2,827	24,844
	7,811	63,260
	5,123	162,786
	2,942	15,835
	2,114	19,985
	8,265	142,335
	209	20,778
	30,634	135,421
	15,121	214,398
	24,272	346,617
	20,010	116,992
	1,547	18,682
	56,480	919,281
	72,177	126,104
	7,754	35,915
Ω	19,212	210,476
*Ω	20,222	14,432
	17,447	17,956
	40,331	429,289
	17,834	225,949
	2,466	18,279
*	8,071	155,059
*	13,783	63,675
	1,959	53,751
	10,301	244,951
*	14,432	43,632

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	13,110	\$357,843
	1,619	7,841
	1,148	9,598
	6,805	26,162
	57,328	95,424
	5,586	69,644
	20,413	16,946
	8,075	60,195
	17,415	29,367
*	17,185	12,633
	5,029	16,047
*	45,884	21,225
	1,649	23,887
Ω	2,926	14,105
*	232,134	55,748
*	4,884	11,369
	9,830	707,269
	3,028	222,446
	25,698	26,267
	483	37,345
	3,173	104,002
	91,879	77,473
	13,557	102,900
	31,373	124,521
	67,971	142,454
Ω	4,098	104,077
	54,368	154,685
	2,451	30,752
	16,493	40,108
Ω	64,024	80,295
*Ω	5,181	57,344
	7,272	261,474
	632	9,731
	67,801	273,593
*	8,552	42,852
	298,315	528,748
	1,275	36,833
*	2,776	11,004
	10,965	144,058
	45,245	121,034
	40,640	99,999
	534	25,646
	67,232	349,767
	14,644	67,825
	419,667	873,744
	901	30,281
	2,074	18,358
	1,665	18,622
	29,945	40,355
	30,175	96,236
	12,047	84,614
*	12,047	11,650
	4,685	14,460
	25,269	275,709
	6,065	55,738
	2,269	67,690
Ω	5,663	37,930
*	12,487	135,364
	958	10,692

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Goodyear India Ltd.....	858	\$ 14,378
Granules India Ltd.....	23,190	115,554
Graphite India Ltd.....	13,925	90,918
Grauer & Weil India Ltd.....	6,586	12,374
Great Eastern Shipping Co. Ltd.	17,366	206,594
Greaves Cotton Ltd.....	10,604	20,928
Greenlam Industries Ltd.....	1,255	8,158
Greenpanel Industries Ltd.....	7,462	35,615
Greenply Industries Ltd.....	3,563	10,541
Gujarat Alkalies & Chemicals Ltd.....	4,036	38,545
Gujarat Ambuja Exports Ltd.....	11,275	52,707
Gujarat Fluorochemicals Ltd.....	2,313	102,108
Gujarat Mineral Development Corp. Ltd.....	17,056	93,826
Gujarat Narmada Valley Fertilizers & Chemicals Ltd.....	11,508	104,008
Gujarat Pipavav Port Ltd.....	41,924	89,261
Gujarat State Fertilizers & Chemicals Ltd.....	32,270	116,017
Gujarat State Petronet Ltd.....	48,339	213,568
Gulf Oil Lubricants India Ltd.....	1,818	17,481
* Hathway Cable & Datacom Ltd.....	78,059	22,515
HBL Power Systems Ltd.....	13,146	85,426
* HealthCare Global Enterprises Ltd.....	7,253	32,522
HEG Ltd.....	2,638	56,053
HeidelbergCement India Ltd.....	9,938	27,738
Heritage Foods Ltd.....	14,892	57,660
Hero MotoCorp Ltd.....	16,291	906,635
* Heubach Colorants India Ltd.....	1,431	9,261
HFCL Ltd.....	136,955	169,734
HG Infra Engineering Ltd.....	2,995	33,687
Hikal Ltd.....	4,944	17,877
HIL Ltd.....	799	28,665
Himadri Speciality Chemical Ltd.....	40,762	182,595
* Himatsingka Seide Ltd.....	4,826	9,704
Hinduja Global Solutions Ltd.....	1,427	16,846
Hindustan Aeronautics Ltd.....	6,429	233,393
Hindustan Copper Ltd.....	7,628	26,629
Honda India Power Products Ltd.....	495	14,563
Huhtamaki India Ltd.....	3,724	14,481
I G Petrochemicals Ltd.....	3,372	20,294
Ω ICICI Lombard General Insurance Co. Ltd.....	11,148	201,631
ICRA Ltd.....	640	42,312
* IDFC First Bank Ltd.....	515,636	521,867
IDFC Ltd.....	201,826	289,283
* IFB Industries Ltd.....	799	12,957
Igarashi Motors India Ltd.....	1,388	9,317
IIFL Finance Ltd.....	30,993	232,672
IIFL Securities Ltd.....	10,171	20,810
* India Cements Ltd.....	29,087	91,768
India Glycols Ltd.....	2,660	29,126
Indiabulls Housing Finance Ltd.....	63,151	169,977
* Indiabulls Real Estate Ltd.....	69,019	81,561
Indian Bank.....	44,284	264,802
Indian Hotels Co. Ltd.....	5,551	32,856
Indian Railway Catering & Tourism Corp. Ltd.....	3,465	40,882
Ω Indian Railway Finance Corp. Ltd.....	266,415	566,136
Indo Count Industries Ltd.....	9,730	32,493
Indoco Remedies Ltd.....	2,313	10,436
* Indus Towers Ltd.....	101,383	272,041
Infibeam Avenues Ltd.....	156,938	66,168
Info Edge India Ltd.....	8,600	521,409

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* Inox Wind Ltd.....	5,553	\$ 31,697
Insecticides India Ltd.....	1,495	11,409
Intellect Design Arena Ltd.....	9,038	98,034
IOL Chemicals & Pharmaceuticals Ltd.....	4,566	24,452
Ipca Laboratories Ltd.....	19,348	260,776
Ω IRCON International Ltd.....	31,058	89,156
ISGEC Heavy Engineering Ltd.....	2,819	34,721
ITD Cementation India Ltd.....	21,907	85,239
* ITI Ltd.....	7,263	29,949
J Kumar Infraprojects Ltd.....	8,134	63,172
* Jagran Prakashan Ltd.....	20,306	24,652
Jai Corp. Ltd.....	16,491	74,205
Jammu & Kashmir Bank Ltd.	45,969	74,066
Jamna Auto Industries Ltd.....	19,947	28,446
JB Chemicals & Pharmaceuticals Ltd.....	1,201	24,265
Jindal Poly Films Ltd.....	3,096	23,267
Jindal Saw Ltd.....	36,624	229,698
Jindal Stainless Ltd.....	54,083	374,635
Jindal Steel & Power Ltd.....	67,480	613,982
JK Cement Ltd.....	4,807	252,937
JK Lakshmi Cement Ltd.....	9,249	104,271
JK Paper Ltd.....	13,452	70,481
JK Tyre & Industries Ltd.....	16,774	106,571
JM Financial Ltd.....	85,680	115,634
JSW Energy Ltd.....	106,314	645,708
JTEKT India Ltd.....	11,048	21,501
Jubilant Ingrevia Ltd.....	16,322	86,007
Jubilant Pharmova Ltd.....	12,752	87,505
* Just Dial Ltd.....	2,955	29,389
Jyothy Labs Ltd.....	29,185	179,020
Kalpataru Projects International Ltd.....	11,248	108,131
Kalyani Steels Ltd.....	5,570	40,636
Kansai Nerolac Paints Ltd.....	15,823	65,168
Karnataka Bank Ltd.	66,443	203,979
Karur Vysya Bank Ltd.	70,147	167,330
Kaveri Seed Co. Ltd.....	2,664	23,186
KCP Ltd.	12,677	29,916
KEC International Ltd.....	15,776	124,751
KEI Industries Ltd.....	1,377	52,844
Kennametal India Ltd.....	656	19,920
* Kesoram Industries Ltd.....	43,543	89,940
Kewal Kiran Clothing Ltd.....	1,817	16,826
Kirloskar Brothers Ltd.....	5,543	60,508
Kirloskar Ferrous Industries Ltd.....	6,216	47,721
Kirloskar Oil Engines Ltd.....	9,660	81,890
Klass Pack Ltd.....	1,599	2,094
KNR Constructions Ltd.....	15,834	52,532
Kolte-Patil Developers Ltd.....	6,966	42,890
Kovai Medical Center & Hospital.....	977	38,033
KPIT Technologies Ltd.....	2,103	39,231
KPR Mill Ltd.....	9,278	88,241
KRBL Ltd.....	9,467	40,951
Krsnaa Diagnostics Ltd.....	1,854	15,578
KSB Ltd.....	1,547	67,910
L&T Finance Holdings Ltd.....	125,185	261,023
LA Opala RG Ltd.....	3,233	14,239
Lakshmi Machine Works Ltd.....	413	68,014
Ω Laurus Labs Ltd.....	50,778	232,779
Laxmi Organic Industries Ltd.....	6,278	20,391

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	4,876	\$ 75,689
	52,307	394,469
	621	41,667
	25,353	60,144
	4,144	19,428
	360	10,661
	28,548	515,418
	482	7,250
	720	65,023
	9,160	116,438
	91,866	320,555
	12,243	82,510
Ω	4,503	22,327
	646	8,461
	4,449	23,448
	20,147	57,725
	86,581	192,820
	51,545	96,832
Ω	2,939	35,481
	2,382	81,983
	2,174	14,935
	2,603	71,642
*	744	6,463
	26,079	27,446
	8,248	41,087
Ω	11,441	71,138
	1,219	13,510
	10,893	45,558
	1,697	14,159
*	76,735	48,942
	33,657	26,478
	5,968	128,739
	9,368	291,776
	327	559,068
	1,694	24,236
	705	28,867
	19,462	326,252
	11,479	119,490
	131,702	237,988
	19,142	109,851
	13,812	25,613
	75,278	194,978
	3,096	32,275
	1,011	78,593
	11,898	66,710
	11,898	17,884
	1,015	26,549
Ω	18,020	113,716
	145,066	384,337
*††	99,766	83,537
	20,106	65,176
	5,264	21,782
	803	15,293
	1,025	43,949
	18,904	302,113
*	7,752	10,512
	2,420	189,968
	21,919	74,762
	1,456	15,329

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	9,781	\$ 14,702
	37,330	59,853
	4,921	21,469
	11,431	218,182
*	53,331	45,081
*	55,461	36,942
	24,419	93,842
	388	38,834
	133,201	431,323
	921	47,686
	13,797	401,679
	277	11,268
	18,976	208,999
*	84,165	146,006
*Ω	16,208	152,617
	9,087	49,938
	2,859	34,925
	32,873	189,317
	221,346	1,184,302
	608	39,133
	6,095	36,584
*	12,834	32,123
Ω	1,973	30,547
	24,901	377,043
*	18,565	85,405
*	1,426	12,223
*	45,272	99,263
*	741	10,879
	1,063	9,579
	31,087	23,300
	49,707	143,912
	305,158	420,863
	7,743	24,244
*Ω	11,307	68,797
	1,536	30,684
	35,316	73,868
	12,110	53,280
	10,770	34,364
	16,711	204,416
	6,510	19,286
*	2,857	11,424
	10,185	93,670
*	1,161	12,898
	1,439	21,399
	22,775	50,270
	1,438	61,294
	6,223	132,994
Ω	76,650	240,192
	223,482	1,341,954
	94,584	204,836
*	3,030	23,826
*	456,424	163,310
	8,101	39,646
	4,608	16,808
	7,490	67,025
	1,951	18,578
	2,466	47,230
	4,312	11,798
	2,488	8,308

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Sagar Cements Ltd.....	4,388	\$ 14,222
Samvardhana Motherson International Ltd.....	372,045	508,559
Sandhar Technologies Ltd.....	1,690	9,764
Sanghvi Movers Ltd.....	2,032	18,993
Sarda Energy & Minerals Ltd.....	14,770	44,605
Saregama India Ltd.....	2,338	9,818
Sasken Technologies Ltd.....	747	13,123
* Satin Creditcare Network Ltd.....	4,026	12,548
Savita Oil Technologies Ltd.....	2,310	11,556
Schaeffler India Ltd.....	1,449	54,509
Seshasayee Paper & Boards Ltd.....	5,576	23,079
Ω SH Kelkar & Co. Ltd.....	5,846	11,818
Shakti Pumps India Ltd.....	935	16,649
Sharda Cropchem Ltd.....	3,090	14,735
Sharda Motor Industries Ltd.....	713	11,696
* Sheela Foam Ltd.....	1,840	25,990
* Shilpa Medicare Ltd.....	6,393	28,132
Shipping Corp. of India Ltd.....	25,479	65,182
†† Shipping Corp. of India Ltd.....	25,479	3,111
Shree Cement Ltd.....	580	198,319
Shriram Finance Ltd.....	42,671	1,270,519
* SIS Ltd.....	3,744	22,147
Siyaram Silk Mills Ltd.....	3,403	21,818
SJS Enterprises Ltd.....	2,570	18,251
Sobha Ltd.....	8,336	145,501
Solar Industries India Ltd.....	756	58,861
* Solara Active Pharma Sciences Ltd.....	2,319	10,762
Somany Ceramics Ltd.....	2,041	17,409
South Indian Bank Ltd.....	422,529	176,470
* Spandana Sphoorty Financial Ltd.....	3,573	45,003
SRF Ltd.....	8,971	250,355
* Star Cement Ltd.....	15,455	34,672
Steel Authority of India Ltd.....	206,149	304,288
Sterlite Technologies Ltd.....	22,270	38,781
Strides Pharma Science Ltd.....	13,715	115,860
Styrenix Performance Materials Ltd.....	507	9,311
Subros Ltd.....	4,472	35,790
Sudarshan Chemical Industries Ltd.....	2,581	16,349
Sun TV Network Ltd.....	15,404	122,115
Sundaram Finance Ltd.....	9,828	421,953
Sundaram-Clayton Ltd.....	898	16,393
* Sunflag Iron & Steel Co. Ltd.....	4,493	12,880
Sunteck Realty Ltd.....	7,768	43,868
Suprajit Engineering Ltd.....	9,703	45,524
Supreme Petrochem Ltd.....	7,201	52,140
Surya Roshni Ltd.....	7,362	69,287
Swan Energy Ltd.....	4,057	31,320
Tamil Nadu Newsprint & Papers Ltd.....	11,562	44,420
Tamilnad Mercantile Bank Ltd.....	4,016	24,440
* TARC Ltd.....	9,361	18,203
Tata Chemicals Ltd.....	25,676	318,802
Tata Consumer Products Ltd.....	79,524	1,071,881
Tata Consumer Products Ltd.....	4,534	61,094
Tata Motors Ltd.....	2,817	30,001
Tata Steel Ltd.....	22,952	37,584
Tata Steel Ltd.....	25,898	42,398
*Ω TCNS Clothing Co. Ltd.....	1,457	7,146
TD Power Systems Ltd.....	6,975	25,287
* TeamLease Services Ltd.....	1,113	38,149

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Techno Electric & Engineering Co. Ltd.....	10,979	\$ 108,137
Texmaco Rail & Engineering Ltd.....	50,683	135,114
Thermax Ltd.....	240	9,174
Thirumalai Chemicals Ltd.....	15,759	46,046
Thomas Cook India Ltd.....	26,493	55,115
Tide Water Oil Co. India Ltd.....	415	8,138
Time Technoplast Ltd.....	25,514	53,416
Titagarh Rail System Ltd.....	11,859	157,057
Tourism Finance Corp. of India Ltd.....	8,527	18,701
* TransIndia Real Estate Ltd.....	7,469	5,019
Transport Corp. of India Ltd.....	4,427	50,002
Trident Ltd.....	147,551	84,420
Triveni Engineering & Industries Ltd.....	10,691	44,021
* Triveni Turbine Ltd.....	3,887	17,628
TTK Prestige Ltd.....	3,824	35,856
TV Today Network Ltd.....	2,698	8,064
* TV18 Broadcast Ltd.....	21,283	16,151
TVS Holdings Ltd.....	898	86,721
TVS Srichakra Ltd.....	777	41,399
Uflex Ltd.....	6,902	38,638
* Ugro Capital Ltd.....	11,318	38,599
Ω Ujjivan Small Finance Bank Ltd.....	84,580	56,541
* Unichem Laboratories Ltd.....	3,734	21,185
Union Bank of India Ltd.....	178,021	299,482
UPL Ltd.....	78,979	511,598
Usha Martin Ltd.....	30,875	139,213
UTI Asset Management Co. Ltd.....	6,565	73,628
* VA Tech Wabag Ltd.....	5,913	47,972
Vaibhav Global Ltd.....	6,445	38,655
Vardhman Textiles Ltd.....	16,925	87,399
*Ω Varroc Engineering Ltd.....	5,366	35,959
Vedanta Ltd.....	70,887	235,197
Venky's India Ltd.....	752	17,842
Vesuvius India Ltd.....	1,292	55,094
Vindhya Telelinks Ltd.....	1,897	56,114
VL E-Governance & IT Solutions Ltd.....	8,458	7,303
* Vodafone Idea Ltd.....	1,094,486	187,988
Voltamp Transformers Ltd.....	664	64,570
Voltas Ltd.....	20,303	266,152
VRL Logistics Ltd.....	2,989	26,753
VST Industries Ltd.....	716	31,859
VST Tillers Tractors Ltd.....	516	20,709
Welspun Corp. Ltd.....	18,515	131,083
Welspun Enterprises Ltd.....	13,957	59,744
Welspun Living Ltd.....	45,522	90,072
West Coast Paper Mills Ltd.....	7,697	72,362
Whirlpool of India Ltd.....	595	9,645
* Wockhardt Ltd.....	8,985	49,364
Wonderla Holidays Ltd.....	2,231	23,698
* Yes Bank Ltd.....	2,017,709	584,769
* Zee Entertainment Enterprises Ltd.....	151,424	317,221
Zensar Technologies Ltd.....	17,247	119,724
* Zomato Ltd.....	56,996	95,521
Zydus Lifesciences Ltd.....	38,491	352,345
Zydus Wellnes Ltd.....	2,934	57,020
TOTAL INDIA.....		<u>58,100,013</u>
INDONESIA — (1.8%)		
Ace Hardware Indonesia Tbk. PT.....	1,061,800	57,162

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
Adaro Energy Indonesia Tbk. PT.....	2,443,600	\$370,516
* Adhi Karya Persero Tbk. PT.....	366,900	6,550
AKR Corporindo Tbk. PT.....	236,300	24,248
* Alam Sutera Realty Tbk. PT.....	2,601,900	26,733
Aneka Tambang Tbk. PT.....	774,700	76,008
Astra Agro Lestari Tbk. PT.....	40,700	17,806
Astra Otoparts Tbk. PT.....	103,700	14,706
Bank BTPN Syariah Tbk. PT.....	369,400	37,185
* Bank China Construction Bank Indonesia Tbk. PT.....	2,218,500	10,551
* Bank Mayapada International Tbk. PT.....	4,738,084	54,687
Bank Maybank Indonesia Tbk. PT.....	2,806,500	43,013
* Bank MNC Internasional Tbk. PT.....	3,182,200	11,720
* Bank Neo Commerce Tbk. PT.....	650,800	13,469
Bank OCBC Nisp Tbk. PT.....	547,400	43,182
* Bank Pan Indonesia Tbk. PT.....	629,400	43,822
Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk. PT.....	533,749	39,375
Bank Pembangunan Daerah Jawa Timur Tbk. PT.....	719,200	29,609
Bank Syariah Indonesia Tbk. PT.....	650,513	95,922
Bank Tabungan Negara Persero Tbk. PT.....	967,965	79,991
BFI Finance Indonesia Tbk. PT.....	280,500	21,591
BISI International Tbk. PT.....	273,900	26,546
Blue Bird Tbk. PT.....	104,800	11,298
Buana Lintas Lautan Tbk. PT.....	988,600	10,029
* Bukalapak.com Tbk. PT.....	9,186,300	111,516
Bukit Asam Tbk. PT.....	564,200	93,372
* Bumi Resources Minerals Tbk. PT.....	4,751,800	46,667
* Bumi Serpong Damai Tbk. PT.....	1,015,200	66,603
Catur Sentosa Adiprana Tbk. PT.....	229,400	8,768
Ciputra Development Tbk. PT.....	1,788,800	141,974
Dayamitra Telekomunikasi PT.....	1,889,400	81,376
Delta Dunia Makmur Tbk. PT.....	1,421,800	34,192
Dharma Satya Nusantara Tbk. PT.....	248,300	8,014
Elang Mahkota Teknologi Tbk. PT.....	2,799,100	82,156
Elnusa Tbk. PT.....	809,300	20,579
Erajaya Swasembada Tbk. PT.....	1,317,000	34,161
* Gajah Tunggal Tbk. PT.....	227,100	15,620
Gudang Garam Tbk. PT.....	80,000	99,781
* Harum Energy Tbk. PT.....	293,100	21,781
Indah Kiat Pulp & Paper Tbk. PT.....	443,300	219,594
Indika Energy Tbk. PT.....	390,600	34,120
Indo Tambangraya Megah Tbk. PT.....	58,000	99,374
Indocement Tunggul Prakarsa Tbk. PT.....	68,200	38,943
Indofood Sukses Makmur Tbk. PT.....	686,600	277,426
Indomobil Sukses Internasional Tbk. PT.....	184,300	16,233
* Intiland Development Tbk. PT.....	737,400	8,953
Japfa Comfeed Indonesia Tbk. PT.....	759,300	51,016
* Kawasan Industri Jababeka Tbk. PT.....	1,823,500	14,214
* Lippo Karawaci Tbk. PT.....	6,806,860	34,497
Medco Energi Internasional Tbk. PT.....	1,673,840	129,072
Media Nusantara Citra Tbk. PT.....	1,341,600	30,399
Mitra Adiperkasa Tbk. PT.....	238,300	29,515
Mitra Pinasthika Mustika Tbk. PT.....	162,600	10,410
* MNC Land Tbk. PT.....	8,068,300	31,656
Mulia Industrindo Tbk. PT.....	331,500	8,820
Pabrik Kertas Tjiwi Kimia Tbk. PT.....	245,200	97,097
Pakuwon Jati Tbk. PT.....	2,387,600	63,538
* Panin Financial Tbk. PT.....	3,173,200	51,881
* Paninvest Tbk. PT.....	273,700	14,745
Perusahaan Perkebunan London Sumatra Indonesia Tbk. PT.....	585,500	31,324

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
* PP Persero Tbk. PT.....	551,300	\$ 14,384
Puradelta Lestari Tbk. PT.....	1,577,400	16,078
Ramayana Lestari Sentosa Tbk. PT.....	191,200	5,908
*†† Rimo International Lestari Tbk. PT.....	3,228,000	0
Salim Ivomas Pratama Tbk. PT.....	780,700	18,110
Sampoerna Agro Tbk. PT.....	77,700	9,855
Samudera Indonesia Tbk. PT.....	1,589,000	34,630
Sawit Sumbermas Sarana Tbk. PT.....	563,100	42,447
Semen Baturaja Tbk. PT.....	296,900	4,477
Semen Indonesia Persero Tbk. PT.....	510,542	200,509
Siloam International Hospitals Tbk. PT.....	134,500	18,909
*†† Sri Rejeki Isman Tbk. PT.....	1,753,600	3,042
Summarecon Agung Tbk. PT.....	2,022,600	71,787
Surya Citra Media Tbk. PT.....	2,994,300	29,167
Surya Esa Perkasa Tbk. PT.....	1,053,800	32,867
* Surya Semesta Internusa Tbk. PT.....	883,000	22,889
Tempo Scan Pacific Tbk. PT.....	82,400	10,805
Timah Tbk. PT.....	493,000	17,956
*†† Trada Alam Minera Tbk. PT.....	2,672,100	0
Trias Sentosa Tbk. PT.....	179,200	5,365
* Trimegah Sekuritas Indonesia Tbk. PT.....	610,300	10,819
Triputra Agro Persada PT.....	966,300	34,281
Tunas Baru Lampung Tbk. PT.....	536,000	22,536
United Tractors Tbk. PT.....	142,600	207,142
Vale Indonesia Tbk. PT.....	394,200	96,668
*†† Waskita Karya Persero Tbk. PT.....	1,125,300	5,420
* Wijaya Karya Persero Tbk. PT.....	568,600	8,648
* Wintermar Offshore Marine Tbk. PT.....	309,700	7,391
XL Axiata Tbk. PT.....	664,613	97,621
TOTAL INDONESIA.....		<u>4,374,817</u>
KUWAIT — (0.7%)		
A'ayan Leasing & Investment Co. KSCP.....	69,132	42,716
* Agility Public Warehousing Co. KSC.....	249,534	470,666
Ahli United Bank KSCP.....	37,299	34,812
Al Ahli Bank of Kuwait KSCP.....	152,553	125,019
* ALAFCO Aviation Lease & Finance Co. KSCP, Class C.....	41,586	27,454
* Alimtiq Investment Group KSC.....	53,942	9,788
Arzan Financial Group for Financing & Investment KPSC.....	55,858	41,053
* Asiya Capital Investments Co. KSCP.....	97,686	15,090
Boubyan Petrochemicals Co. KSCP.....	51,839	100,306
Burgan Bank SAK.....	147,029	91,803
Commercial Facilities Co. SAKP.....	27,850	15,216
Gulf Bank KSCP.....	310,841	293,151
Gulf Cables & Electrical Industries Group Co. KSCP.....	5,110	23,930
Kuwait Cement Co. KSC.....	50,992	23,050
Kuwait Financial Centre SAK.....	8,462	3,495
Kuwait Insurance Co. SAK.....	15,388	24,771
Kuwait International Bank KSCP.....	83,571	44,028
National Industries Group Holding SAK.....	298,554	232,047
National Investments Co. KSCP.....	50,538	44,539
TOTAL KUWAIT.....		<u>1,662,934</u>
MALAYSIA — (1.8%)		
Aeon Co. M Bhd.....	96,000	22,890
AEON Credit Service M Bhd.....	23,400	29,165
# AFFIN Bank Bhd.....	85,520	47,523
Ajinomoto Malaysia Bhd.....	4,200	14,547

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
	147,400	\$106,842
	10,500	42,459
#	255,000	228,302
#	127,300	60,208
	16,200	69,496
#*	493,544	32,256
*	507,900	59,869
	118,100	26,145
	5,500	8,694
#*	152,800	10,912
	106,300	45,859
	388,900	150,402
	151,400	43,003
#	117,952	31,405
	136,900	38,109
*	383,500	44,755
	1,400	1,082
#	21,800	13,528
	278,212	296,878
	304,800	173,670
	34,300	46,218
	51,600	18,085
	68,800	67,871
	27,100	10,477
*	39,500	22,861
*	18,000	11,743
	218,100	17,435
	61,359	34,297
	10,000	19,545
	61,123	30,592
	291,100	137,451
	252,700	115,309
#*	260,520	10,189
	113,300	27,271
	19,600	23,488
	89,400	20,349
	39,200	14,257
#	29,200	12,563
	244,200	105,728
	92,700	31,541
	133,900	17,042
	99,500	13,313
#	128,600	15,077
#*Ω	84,977	21,545
	19,900	7,993
	74,114	17,241
	277,700	55,009
	227,800	30,777
	68,230	110,948
#	368,973	57,167
	17,900	7,724
	291,800	39,955
	98,550	36,644
#	38,200	35,212
	74,000	61,155
	70,500	29,584
	39,000	12,185
#	50,800	14,602
	55,400	12,241

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
* Muhibbah Engineering M Bhd.....	69,100	\$ 11,663
Oriental Holdings Bhd.....	46,900	63,398
# OSK Holdings Bhd.....	194,800	62,667
Panasonic Manufacturing Malaysia Bhd.....	2,000	7,580
Pantech Group Holdings Bhd.....	62,800	12,933
Petron Malaysia Refining & Marketing Bhd.....	16,400	15,853
RCE Capital Bhd.....	49,100	32,970
# Sarawak Oil Palms Bhd.....	41,700	24,308
Scientex Bhd.....	87,100	73,689
Sime Darby Property Bhd.....	436,300	70,859
# SKP Resources Bhd.....	103,400	14,757
SP Setia Bhd. Group.....	311,299	59,032
Sunway Bhd.....	363,223	205,510
Supermax Corp. Bhd.....	185,586	36,644
# Ta Ann Holdings Bhd.....	59,700	46,606
Thong Guan Industries Bhd.....	28,400	11,460
* Top Glove Corp. Bhd.....	490,200	96,240
* Tropicana Corp. Bhd.....	104,013	27,679
# TSH Resources Bhd.....	116,400	25,081
# UEM Sunrise Bhd.....	241,800	52,383
Unisem M Bhd.....	85,800	58,075
United Malacca Bhd.....	28,200	29,671
United Plantations Bhd.....	10,300	43,047
UOA Development Bhd.....	29,700	11,357
* Velesto Energy Bhd.....	320,200	17,529
VS Industry Bhd.....	394,900	60,084
# WCT Holdings Bhd.....	129,750	14,888
Yinson Holdings Bhd.....	188,219	102,264
* YNH Property Bhd.....	32,000	4,468
YTL Corp. Bhd.....	80,626	39,750
TOTAL MALAYSIA.....		<u>4,303,128</u>
MEXICO — (2.7%)		
# Alpek SAB de CV.....	60,630	40,616
* Axtel SAB de CV.....	75,248	2,920
Ω Banco del Bajío SA.....	108,947	415,811
# Becele SAB de CV.....	50,641	94,329
* Cemex SAB de CV.....	549,733	455,782
* Cemex SAB de CV, Sponsored ADR.....	156,566	1,296,366
Cia Minera Autlán SAB de CV, Class B.....	60,626	36,105
Consortio ARA SAB de CV.....	98,355	21,601
Corp. Actinver SAB de CV.....	41,815	36,442
Corporativo Fragua SAB de CV.....	8,077	253,411
Cydsa SAB de CV.....	50,192	54,095
El Puerto de Liverpool SAB de CV, Class C1.....	30,621	214,791
GCC SAB de CV.....	15,006	174,250
Genomma Lab Internacional SAB de CV, Class B.....	98,024	80,246
Gentera SAB de CV.....	144,860	196,693
Grupo Comercial Chedraui SA de CV.....	50,454	341,304
Grupo Herdez SAB de CV.....	11,507	30,232
Grupo Hotelero Santa Fe SAB de CV.....	50,240	10,786
Grupo Industrial Saltillo SAB de CV.....	47,197	70,309
Grupo Rotoplas SAB de CV.....	12,629	20,369
Grupo Televisa SAB.....	323,345	194,441
*Ω Grupo Traxion SAB de CV.....	39,637	72,566
* Hoteles City Express SAB de CV.....	47,518	15,102
* Industrias CH SAB de CV, Class B.....	11,679	129,537
* Industrias Penoles SAB de CV.....	20,115	264,184
* KUO SAB De CV, Class B.....	21,555	55,104

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)		
ASBISc Enterprises PLC.....	7,050	\$ 50,830
Asseco Poland SA.....	8,572	156,150
Bank Handlowy w Warszawie SA.....	5,702	147,086
* Bank Millennium SA.....	62,100	130,016
* Bank Ochrony Srodowiska SA.....	9,478	26,247
#* BNPP Bank Polska SA.....	1,571	34,044
Boryzew SA.....	19,241	28,195
Cognor Holding SA.....	35,478	66,987
ComArch SA.....	717	37,587
* Cyfrowy Polsat SA.....	26,801	72,549
Develia SA.....	59,303	73,145
Echo Investment SA.....	23,480	24,767
* Enea SA.....	37,216	88,492
* Fabryki Mebli Forte SA.....	1,537	8,826
* Grupa Azoty SA.....	7,205	42,992
Inter Cars SA.....	1,305	178,141
* Jastrzebska Spolka Weglowa SA.....	8,691	93,613
KRUK SA.....	1,564	177,078
Lubelski Wegiel Bogdanka SA.....	3,931	33,668
* mBank SA.....	1,933	256,941
Mirbud SA.....	7,385	14,961
* Newag SA.....	2,123	10,616
* PKP Cargo SA.....	7,482	26,152
* Polimex-Mostostal SA.....	16,823	17,338
Stalexport Autostrady SA.....	16,406	12,380
* Tauron Polska Energia SA.....	202,440	185,054
VRG SA.....	42,918	36,278
Warsaw Stock Exchange.....	2,575	28,166
TOTAL POLAND.....		<u>2,503,464</u>
QATAR — (0.8%)		
Aamal Co.....	288,708	68,566
Al Khaleej Takaful Group QSC.....	22,072	17,149
* Baladna.....	111,628	34,270
Barwa Real Estate Co.....	365,206	288,730
Commercial Bank PSQC.....	145,293	209,296
Doha Bank QPSC.....	434,645	203,203
Doha Insurance Co. QSC.....	40,320	28,236
* Estithmar Holding QPSC.....	52,129	28,264
Gulf International Services QSC.....	201,523	155,743
Gulf Warehousing Co.....	37,401	33,350
* Lesha Bank LLC.....	294,373	102,934
* Mazaya Real Estate Development QPSC.....	84,477	15,660
Medicare Group.....	18,697	24,825
Qatar Industrial Manufacturing Co. QSC.....	41,774	33,781
* Qatar Insurance Co. SAQ.....	222,946	139,955
Qatar National Cement Co. QSC.....	68,440	80,076
Qatar Navigation QSC.....	128,731	365,192
* Salam International Investment Ltd. QSC.....	139,423	24,733
United Development Co. QSC.....	355,663	101,369
TOTAL QATAR.....		<u>1,955,332</u>
RUSSIA — (0.0%)		
*†† Lenta International Co. PJSC, GDR.....	4,734	0
*†† Magnitogorsk Iron & Steel Works PJSC, GDR.....	16,505	0
*†† RusHydro PJSC, ADR.....	93,802	0
*†† Tatneft PJSC, Sponsored ADR.....	14,399	0
*†† VTB Bank PJSC, GDR.....	138,363	0

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (4.3%)		
* Abdul Mohsen Al-Hokair Tourism & Development Co.....	33,280	\$ 23,676
Advanced Petrochemical Co.....	11,359	115,210
Al Babbain Power & Telecommunication Co.....	10,425	79,865
* Al Hassan Ghazi Ibrahim Shaker Co.....	5,595	44,263
Al Jouf Agricultural Development Co.....	2,562	32,754
* Al Jouf Cement Co.....	8,531	26,806
* Al Khaleej Training & Education Co.....	6,476	49,600
* AlAbdullatif Industrial Investment Co.....	7,870	33,097
* Al-Etihad Cooperative Insurance Co.....	3,097	15,489
* AlJazira Takaful Ta'awuni Co.....	5,611	25,221
* Allianz Saudi Fransi Cooperative Insurance Co.....	12,649	62,735
* Alujain Corp.....	6,757	74,420
Arab National Bank.....	126,912	843,883
Arabian Cement Co.....	9,734	80,615
Arriyadh Development Co.....	17,211	100,415
Bank AlBilad.....	41,666	493,982
* Bank Al-Jazira.....	81,641	438,644
Basic Chemical Industries Ltd.....	2,738	23,607
Bawan Co.....	3,149	39,917
* Chubb Arabia Cooperative Insurance Co.....	2,171	21,188
City Cement Co.....	12,129	56,834
* Dar Al Arkan Real Estate Development Co.....	107,466	371,422
Eastern Province Cement Co.....	8,366	79,429
Electrical Industries Co.....	87,220	75,536
* Emaar Economic City.....	82,232	174,152
Etihad Etisalat Co.....	69,362	964,000
Fitaihi Holding Group.....	32,900	26,664
Gulf Insurance Group.....	4,659	40,326
Hail Cement Co.....	11,665	35,742
Herfy Food Services Co.....	3,314	28,545
* Jazan Development & Investment Co.....	6,599	24,933
* Mediterranean & Gulf Cooperative Insurance & Reinsurance Co.....	16,398	58,448
* Methanol Chemicals Co.....	5,127	25,344
Middle East Paper Co.....	3,399	34,094
* Middle East Specialized Cables Co.....	4,602	24,708
Mobile Telecommunications Co. Saudi Arabia.....	97,397	346,449
Najran Cement Co.....	16,879	46,515
* Nama Chemicals Co.....	2,180	19,059
* National Agriculture Development Co.....	15,076	119,871
National Co. for Glass Industries.....	3,510	37,977
* National Gypsum.....	5,302	32,506
* National Industrialization Co., Class C.....	62,513	194,642
Nayifat Finance Co.....	5,026	18,826
Northern Region Cement Co.....	18,964	50,661
* Rabigh Refining & Petrochemical Co.....	78,765	191,587
Sahara International Petrochemical Co.....	66,578	557,457
Saudi Ceramic Co.....	9,495	66,123
Saudi Chemical Co. Holding.....	105,700	130,276
* Saudi Ground Services Co.....	16,403	181,976
Saudi Industrial Investment Group.....	65,744	355,262
Saudi Investment Bank.....	98,381	408,515
* Saudi Kayan Petrochemical Co.....	149,886	366,140
Saudi Marketing Co.....	3,087	20,382
* Saudi Pharmaceutical Industries & Medical Appliances Corp.....	9,251	84,104
* Saudi Printing & Packaging Co., Class C.....	5,795	24,492
* Saudi Public Transport Co.....	10,417	55,961
* Saudi Reinsurance Co.....	8,310	50,850
Savola Group.....	44,673	535,113
* Seera Group Holding.....	33,818	266,672

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
SHL Finance Co.....	4,656	\$ 21,088
* Sinad Holding Co.....	15,831	53,180
Southern Province Cement Co.....	11,508	118,668
Sustained Infrastructure Holding Co.....	7,743	63,637
* Tabuk Cement Co.....	8,849	30,659
* Umm Al-Qura Cement Co.....	3,517	14,784
United International Transportation Co.....	6,599	145,846
United Wire Factories Co.....	1,128	8,962
* Walaa Cooperative Insurance Co.....	11,356	60,605
Yamama Cement Co.....	20,244	163,897
Yanbu Cement Co.....	12,614	102,534
Yanbu National Petrochemical Co.....	48,903	500,176
* Zamil Industrial Investment Co.....	8,237	56,349
TOTAL SAUDI ARABIA.....		<u>10,147,365</u>
SOUTH AFRICA — (2.7%)		
Adcock Ingram Holdings Ltd.....	6,100	18,285
Advtech Ltd.....	15,224	21,862
AECI Ltd.....	20,061	108,075
African Rainbow Minerals Ltd.....	18,816	185,864
Altron Ltd., Class A.....	27,408	14,581
Aspen Pharmacare Holdings Ltd.....	55,629	575,016
Astral Foods Ltd.....	1,365	11,511
Barloworld Ltd.....	31,236	124,644
* Blue Label Telecoms Ltd.....	90,389	16,885
* Brait PLC.....	54,087	5,294
Caxton & CTP Publishers & Printers Ltd.....	18,917	10,735
Curro Holdings Ltd.....	20,708	13,339
DataTec Ltd.....	49,815	109,029
Discovery Ltd.....	79,180	585,363
DRDGOLD Ltd.....	15,767	12,344
Exxaro Resources Ltd.....	38,418	382,744
Foschini Group Ltd.....	38,927	235,695
Grindrod Ltd.....	120,704	78,604
Harmony Gold Mining Co. Ltd.....	43,711	273,226
Harmony Gold Mining Co. Ltd., Sponsored ADR.....	47,253	292,496
Impala Platinum Holdings Ltd.....	7,093	27,534
Investec Ltd.....	35,863	236,656
Invicta Holdings Ltd.....	10,262	14,650
* KAP Ltd.....	436,996	52,040
Lewis Group Ltd.....	10,591	24,059
Life Healthcare Group Holdings Ltd.....	172,684	170,673
Merafe Resources Ltd.....	159,565	11,388
* Metair Investments Ltd.....	31,298	24,392
Momentum Metropolitan Holdings.....	224,510	250,786
Motus Holdings Ltd.....	26,855	150,170
Mpact Ltd.....	21,681	34,095
Oceana Group Ltd.....	14,664	56,568
Old Mutual Ltd.....	873,070	581,011
Omnia Holdings Ltd.....	35,074	121,155
Ω Pepkor Holdings Ltd.....	293,260	301,550
* PPC Ltd.....	226,567	43,693
Raubex Group Ltd.....	23,054	36,704
* RCL Foods Ltd.....	30,615	14,451
Reunert Ltd.....	30,131	96,718
RFG Holdings Ltd.....	6,432	4,626
Sanlam Ltd.....	8,664	33,068
Sappi Ltd.....	96,987	230,983
Sibanye Stillwater Ltd.....	340,415	410,247

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
* Southern Sun Ltd.....	109,934	\$ 31,883
Super Group Ltd.....	56,942	85,130
* Telkom SA SOC Ltd.....	54,440	81,903
Thungela Resources Ltd.....	19,801	126,746
* Transaction Capital Ltd.....	66,567	29,125
* Wilson Bayly Holmes-Ovcon Ltd.....	9,671	67,321
* Zeda Ltd.....	33,706	22,895
TOTAL SOUTH AFRICA.....		<u>6,447,812</u>
SOUTH KOREA — (11.7%)		
* ABco Electronics Co. Ltd.....	3,431	30,274
* Advanced Process Systems Corp.....	1,107	17,609
Aekyung Chemical Co. Ltd.....	1,969	18,532
* Aekyung Industrial Co. Ltd.....	897	10,928
* Agabang&Company.....	4,166	16,240
* Ajin Industrial Co. Ltd.....	4,708	14,604
* ALUKO Co. Ltd.....	8,599	21,758
* Amorepacific Corp.....	1,677	147,928
* Amorepacific Group.....	5,174	95,075
* Amotech Co. Ltd.....	897	5,154
* Anam Electronics Co. Ltd.....	8,891	14,363
* Ananti, Inc.....	15,837	72,232
* Arogen Biologics.....	103,818	14,198
Asia Cement Co. Ltd.....	2,690	21,211
ASIA Holdings Co. Ltd.....	91	13,013
Asia Paper Manufacturing Co. Ltd.....	1,081	34,661
* Avaco Co. Ltd.....	2,775	25,978
Baiksan Co. Ltd.....	1,472	10,917
* BGF Co. Ltd.....	4,573	12,870
* BGFecomaterials Co. Ltd.....	3,174	11,136
* BH Co. Ltd.....	4,119	56,089
* Binex Co. Ltd.....	4,641	35,508
* Binggrae Co. Ltd.....	1,100	43,300
* BNC Korea Co. Ltd.....	3,590	10,147
BNK Financial Group, Inc.....	46,213	259,915
* Boditech Med, Inc.....	1,363	16,962
* Boryung.....	6,455	58,469
* Bubang Co. Ltd.....	7,227	13,229
* Byucksan Corp.....	8,914	16,514
* Cafe24 Corp.....	1,595	26,818
* CammSys Corp.....	19,330	23,446
* Chemtronics Co. Ltd.....	1,274	20,628
* ChinHung International, Inc.....	19,986	15,529
* Choil Aluminum Co. Ltd.....	9,133	13,690
* Chongkundang Holdings Corp.....	732	33,020
*†† Chorokbaem Media Co. Ltd.....	5,074	15,397
* CJ CGV Co. Ltd.....	12,126	50,036
CJ CheilJedang Corp.....	1,532	334,543
* CJ Corp.....	2,217	155,719
* CJ ENM Co. Ltd.....	1,819	97,165
* CJ Freshway Corp.....	1,674	30,673
* CJ Logistics Corp.....	1,719	174,939
* CMG Pharmaceutical Co. Ltd.....	6,299	10,399
* Com2uS Holdings Corp.....	678	19,485
Com2uSCorp.....	1,617	55,117
* Coreana Cosmetics Co. Ltd.....	9,288	18,819
* Coway Co. Ltd.....	8,924	370,165
COWELL FASHION Co. Ltd.....	2,853	12,249
* CR Holdings Co. Ltd.....	5,750	24,789

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Cuckoo Holdings Co. Ltd.....	1,775	\$ 21,059
* Cuckoo Homesys Co. Ltd.....	801	12,027
* D.I Corp.....	3,646	16,290
* Dae Won Kang Up Co. Ltd.....	8,318	32,168
* Daechang Forging Co. Ltd.....	2,361	10,204
* Daedong Corp.....	3,607	39,813
* Daeduck Co. Ltd.....	4,415	20,973
* Daeduck Electronics Co. Ltd.....	5,605	100,903
* Daehan Flour Mill Co. Ltd.....	223	21,932
* Daehan New Pharm Co. Ltd.....	1,199	7,779
* Daehan Steel Co. Ltd.....	2,741	26,900
* Dae-II Corp.....	2,910	9,120
* Daesang Corp.....	3,678	51,192
* Daesang Holdings Co. Ltd.....	4,994	36,598
* Daesung Industrial Co. Ltd.....	4,256	12,271
* Daewon Media Co. Ltd.....	983	8,732
* Daewon Pharmaceutical Co. Ltd.....	3,317	36,307
* Daewoo Engineering & Construction Co. Ltd.....	32,220	94,752
* Daewoong Co. Ltd.....	4,595	79,895
* Daewoong Pharmaceutical Co. Ltd.....	566	46,789
* Daihan Pharmaceutical Co. Ltd.....	686	14,456
* Daishin Securities Co. Ltd.....	5,660	65,375
* Danal Co. Ltd.....	5,965	17,757
* Daol Investment & Securities Co. Ltd.....	10,955	29,517
* Daou Data Corp.....	2,532	27,311
* Daou Technology, Inc.....	4,209	62,636
* Dasan Networks, Inc.....	4,714	14,279
* DB Financial Investment Co. Ltd.....	6,337	18,662
* DB HiTek Co. Ltd.....	4,507	167,085
* DB Insurance Co. Ltd.....	8,646	570,340
* DB, Inc.....	20,637	24,643
* Deutsch Motors, Inc.....	4,732	17,358
* DGB Financial Group, Inc.....	27,350	184,553
* DI Dong Il Corp.....	3,079	62,905
* Digital Daesung Co. Ltd.....	3,570	15,144
* DL Construction Co. Ltd.....	2,109	23,659
* DL E&C Co. Ltd.....	4,648	144,576
* DL Holdings Co. Ltd.....	2,393	100,701
* DMS Co. Ltd.....	4,659	21,780
* DN Automotive Corp.....	390	25,299
* DNF Co. Ltd.....	1,629	25,517
* Dohwa Engineering Co. Ltd.....	2,350	13,287
* Dong-A Socio Holdings Co. Ltd.....	566	45,262
* Dong-A ST Co. Ltd.....	759	38,707
* Dongbang Transport Logistics Co. Ltd.....	3,812	6,483
* DongKook Pharmaceutical Co. Ltd.....	4,132	55,247
* Dongkuk CM Co. Ltd.....	419	2,072
* Dongkuk Holdings Co. Ltd.....	2,133	11,924
* Dongkuk Industries Co. Ltd.....	7,902	29,126
* Dongkuk Steel Mill Co. Ltd.....	6,644	56,581
* Dongsuh Cos., Inc.....	2,669	34,551
* Dongsung Chemical Co. Ltd.....	4,993	16,612
* Dongwha Pharm Co. Ltd.....	3,593	25,954
* Dongwon Development Co. Ltd.....	7,989	18,135
* Dongwon F&B Co. Ltd.....	1,585	39,050
* Doosan Bobcat, Inc.....	7,797	296,941
* Doosan Co. Ltd.....	1,294	87,500
* Doosan Tesna, Inc.....	511	17,142
* DoubleUGames Co. Ltd.....	1,873	58,904

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Dreamtech Co. Ltd.....	2,246	\$ 19,551
* Duksan Hi-Metal Co. Ltd.....	3,359	17,602
* Duksan Techopia Co. Ltd.....	1,046	14,531
* DY Corp.....	2,421	10,158
*†† E Investment&Development Co. Ltd.....	13,290	5,198
* Easy Holdings Co. Ltd.....	10,216	21,857
* Echo Marketing, Inc.....	1,407	10,115
* Ecoplastic Corp.....	4,803	16,012
* Ecopro Co. Ltd.....	105	38,979
*†† Ehwa Technologies Information Co. Ltd.....	46,593	11,765
* Elentec Co. Ltd.....	3,055	21,277
* E-MART, Inc.....	3,106	180,725
* EMKOREA Co. Ltd.....	4,152	7,230
* ENF Technology Co. Ltd.....	1,688	29,321
* Enzychem Lifesciences Corp.....	7,121	9,229
* Eugene Corp.....	10,128	25,944
* Eugene Investment & Securities Co. Ltd.....	15,368	44,313
* Eusu Holdings Co. Ltd.....	1,669	7,565
* F&F Holdings Co. Ltd.....	627	6,956
* FarmStory Co. Ltd.....	12,835	15,526
* Fila Holdings Corp.....	7,613	231,922
* Fursys, Inc.....	403	9,246
* Gabia, Inc.....	2,000	25,766
* GAEASOFT.....	1,361	8,630
* GC Cell Corp.....	1,114	33,387
* Geumhwa PSC Co. Ltd.....	840	16,090
* Global Standard Technology Co. Ltd.....	1,033	25,480
* GOLFZON Co. Ltd.....	528	31,643
* Golfzon Newdin Holdings Co. Ltd.....	3,388	9,428
* Gradient Corp.....	2,087	20,696
* Green Cross Corp.....	839	67,745
* Green Cross Holdings Corp.....	3,664	40,563
* GS Engineering & Construction Corp.....	13,169	148,465
* GS Global Corp.....	11,688	22,451
* GS Holdings Corp.....	7,975	276,568
* GS Retail Co. Ltd.....	6,642	110,857
* Gwangju Shinsegae Co. Ltd.....	850	19,452
* Haesung Industrial Co. Ltd.....	2,850	16,590
* Han Kuk Carbon Co. Ltd.....	6,875	54,831
* Hana Pharm Co. Ltd.....	689	6,862
* Hancor, Inc.....	3,287	59,947
* Handok, Inc.....	1,372	14,076
* Handsome Co. Ltd.....	2,572	35,893
* Hanil Cement Co. Ltd.....	2,476	22,308
* Hanil Holdings Co. Ltd.....	1,453	12,246
* Hanil Hyundai Cement Co. Ltd.....	762	8,463
* Hanjin Transportation Co. Ltd.....	2,072	37,350
* Hankook Tire & Technology Co. Ltd.....	12,499	478,388
* HanmiGlobal Co. Ltd.....	1,095	15,369
* Hannong Chemicals, Inc.....	1,268	13,705
* Hanon Systems.....	20,495	95,656
* Hansae Co. Ltd.....	2,823	43,333
* Hansol Holdings Co. Ltd.....	5,410	11,619
* Hansol IONES Co. Ltd.....	1,931	13,541
* Hansol Paper Co. Ltd.....	3,482	27,918
* Hansol Technics Co. Ltd.....	5,142	25,817
* Hanwha Aerospace Co. Ltd.....	541	55,871
* Hanwha Corp.....	7,084	144,146
* Hanwha Galleria Corp.....	10,851	10,961

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Hanwha General Insurance Co. Ltd.....	14,136	\$ 46,080
* Hanwha Investment & Securities Co. Ltd.....	24,210	67,187
* Hanwha Life Insurance Co. Ltd.....	46,158	104,786
* Hanwha Solutions Corp.....	16,997	422,250
* Hanwha Systems Co. Ltd.....	10,603	122,297
* Hanyang Eng Co. Ltd.....	2,207	27,024
* Harim Co. Ltd.....	12,261	32,602
* Harim Holdings Co. Ltd.....	8,483	47,673
* HB Technology Co. Ltd.....	6,321	9,944
* HD Hyundai Co. Ltd.....	9,001	479,750
* HD Hyundai Construction Equipment Co. Ltd.....	2,054	78,133
* HD Hyundai Energy Solutions Co. Ltd.....	558	9,894
* HD Hyundai Infracore Co. Ltd.....	19,220	110,819
* HD Korea Shipbuilding & Offshore Engineering Co. Ltd.....	582	49,381
* HDC Holdings Co. Ltd.....	6,580	36,019
* HDC Hyundai Development Co-Engineering & Construction, Class E.....	6,663	89,203
* Hecto Financial Co. Ltd.....	738	12,373
* Hecto Innovation Co. Ltd.....	1,657	17,634
* HFR, Inc.....	1,000	12,698
* Hite Jinro Co. Ltd.....	4,936	77,527
* HJ Magnolia Yongpyong Hotel & Resort Corp.....	5,843	12,662
* HK inno N Corp.....	1,257	39,344
* HL Holdings Corp.....	1,256	31,302
* HL Mando Co. Ltd.....	5,959	156,428
* Home Center Holdings Co. Ltd.....	9,904	8,418
* HS Industries Co. Ltd.....	8,886	22,306
* Hugel, Inc.....	223	25,332
* Humax Co. Ltd.....	5,444	12,209
* Huons Co. Ltd.....	738	18,992
* Huons Global Co. Ltd.....	962	16,099
* Husteel Co. Ltd.....	7,166	26,964
* Huvitz Co. Ltd.....	1,517	20,613
* Hwa Shin Co. Ltd.....	3,210	27,692
* Hwail Pharm Co. Ltd.....	7,550	10,359
* Hwaseung Enterprise Co. Ltd.....	2,637	15,111
* Hy-Lok Corp.....	1,868	34,786
* Hyosung Corp.....	1,689	79,432
* Hyosung Heavy Industries Corp.....	1,106	141,630
* Hyosung TNC Corp.....	404	90,865
* Hyundai Bioland Co. Ltd.....	1,503	11,019
* Hyundai BNG Steel Co. Ltd.....	1,368	17,715
* Hyundai Corp.....	1,819	24,909
* Hyundai Department Store Co. Ltd.....	2,653	106,683
* Hyundai Elevator Co. Ltd.....	3,989	121,389
* Hyundai Engineering & Construction Co. Ltd.....	13,017	336,892
* Hyundai Futurenet Co. Ltd.....	10,757	25,272
* Hyundai GF Holdings.....	10,066	30,976
* Hyundai Glovis Co. Ltd.....	1,367	178,999
* Hyundai Green Food.....	5,344	46,993
* Hyundai Home Shopping Network Corp.....	852	28,498
* Hyundai Livart Furniture Co. Ltd.....	1,826	10,516
* Hyundai Marine & Fire Insurance Co. Ltd.....	11,261	286,008
* Hyundai Mipo Dockyard Co. Ltd.....	776	39,116
* Hyundai Motor Securities Co. Ltd.....	3,996	25,996
* Hyundai Rotem Co. Ltd.....	1,236	26,065
* Hyundai Steel Co.....	15,107	378,303
* Hyundai Wia Corp.....	3,549	154,302
* HyVision System, Inc.....	3,097	56,274
* Iljin Diamond Co. Ltd.....	676	7,138

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Iljin Electric Co. Ltd.....	2,934	\$ 24,621
* Iljin Holdings Co. Ltd.....	6,068	16,785
* Iljin Power Co. Ltd.....	2,053	17,362
* Ilshin Spinning Co. Ltd.....	3,440	23,186
* Ilsung Pharmaceuticals Co. Ltd.....	690	11,909
* Ilyang Pharmaceutical Co. Ltd.....	1,789	19,191
* iMarketKorea, Inc.....	3,411	21,034
* InBody Co. Ltd.....	2,353	43,648
Innocean Worldwide, Inc.....	2,350	38,205
InnoWireless Co. Ltd.....	626	13,717
Innox Advanced Materials Co. Ltd.....	2,129	43,492
* Insun ENT Co. Ltd.....	3,640	19,588
* Insung Information Co. Ltd.....	5,993	18,043
* Intelligent Digital Integrated Security Co. Ltd.....	596	9,172
* Interflex Co. Ltd.....	1,742	25,464
INTOPS Co. Ltd.....	2,924	62,776
* IS Dongseo Co. Ltd.....	3,178	60,486
* ISU Chemical Co. Ltd.....	1,074	9,717
* ISU Specialty Chemical.....	264	34,317
* ITEK, Inc.....	1,854	10,084
JB Financial Group Co. Ltd.....	21,881	187,749
* JC Chemical Co. Ltd.....	1,397	7,017
* Jeju Semiconductor Corp.....	2,529	48,800
* Jinsung T.E.C.....	2,075	15,130
* JNK Heaters Co. Ltd.....	2,980	10,988
*†† Jokwang ILI Co. Ltd.....	21,669	4,465
Jusung Engineering Co. Ltd.....	1,404	34,673
* JVM Co. Ltd.....	835	17,870
JW Life Science Corp.....	762	6,998
* Kakao Games Corp.....	5,315	97,103
* Kangnam Jevisco Co. Ltd.....	593	8,641
* Kangwon Land, Inc.....	16,682	187,165
* KC Co. Ltd.....	2,037	32,344
* KC Tech Co. Ltd.....	1,176	25,147
KCC Corp.....	676	124,578
* KCC Glass Corp.....	2,091	62,347
* KCTC.....	3,354	10,083
* KEPCO Plant Service & Engineering Co. Ltd.....	4,024	102,228
KG Chemical Corp.....	10,135	48,386
KG Dongbusteel.....	1,268	7,139
KG Eco Technology Service Co. Ltd.....	2,653	21,093
*†† KG Mobility Co.....	2,928	16,873
Kginicis Co. Ltd.....	1,969	17,970
KG Mobilians Co. Ltd.....	3,097	11,907
* KH Vatec Co. Ltd.....	2,324	22,285
* Kib Plug Energy.....	32,770	13,271
* KISCO Corp.....	2,292	11,608
* KISCO Holdings Co. Ltd.....	632	11,892
* KISWIRE Ltd.....	1,692	26,520
* KIWOOM Securities Co. Ltd.....	2,403	173,688
* KNW Co. Ltd.....	1,879	11,013
* Kolmar BNH Co. Ltd.....	1,425	17,054
* Kolmar Korea Holdings Co. Ltd.....	3,450	19,543
* Kolon Corp.....	1,235	15,640
* Kolon Industries, Inc.....	3,157	96,032
* Kolon Mobility Group Corp.....	2,584	7,256
* Kolon Plastic, Inc.....	1,291	6,911
* Korea Alcohol Industrial Co. Ltd.....	1,839	15,571
* Korea Asset In Trust Co. Ltd.....	6,413	15,501

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Korea Circuit Co. Ltd.....	2,410	\$ 32,225
Korea Electric Terminal Co. Ltd.....	1,101	57,236
* Korea Information & Communications Co. Ltd.....	1,247	8,273
* Korea Investment Holdings Co. Ltd.....	7,223	331,653
* Korea Line Corp.....	27,137	41,018
* Korea Movenex Co. Ltd.....	3,518	16,858
* Korea Petrochemical Ind Co. Ltd.....	684	67,936
* Korea Real Estate Investment & Trust Co. Ltd.....	35,976	28,855
* Korea United Pharm, Inc.....	1,827	33,489
* Korean Reinsurance Co.....	24,008	135,879
KPX Chemical Co. Ltd.....	249	8,066
* KSS LINE Ltd.....	3,271	23,146
* Kt alpha Co. Ltd.....	1,749	7,771
KT Skylife Co. Ltd.....	3,494	14,742
* Kumho HT, Inc.....	17,209	8,034
* Kumho Petrochemical Co. Ltd.....	3,240	302,124
* Kumho Tire Co., Inc.....	19,446	85,937
* KUMHOE&C Co. Ltd.....	2,973	11,588
* Kumkang Kind Co. Ltd.....	1,937	8,588
* Kwang Dong Pharmaceutical Co. Ltd.....	6,444	34,973
* Kyeryong Construction Industrial Co. Ltd.....	1,207	13,029
* Kyobo Securities Co. Ltd.....	3,914	14,521
* Kyung Dong Navien Co. Ltd.....	1,037	36,419
* Kyung-In Synthetic Corp.....	5,504	14,384
* LabGenomics Co. Ltd.....	6,118	17,261
* LB Semicon, Inc.....	6,378	36,886
* LF Corp.....	3,721	36,452
* LG Display Co. Ltd.....	41,695	362,334
LG H&H Co. Ltd.....	1,223	277,193
LG HelloVision Co. Ltd.....	11,295	31,603
LG Innotek Co. Ltd.....	1,913	272,843
LG Uplus Corp.....	37,190	284,737
* LIG Nex1 Co. Ltd.....	402	31,542
* LOT Vacuum Co. Ltd.....	3,140	45,651
* Lotte Chemical Corp.....	2,839	277,699
* Lotte Chilsung Beverage Co. Ltd.....	706	72,504
* Lotte Corp.....	5,910	128,375
* Lotte Data Communication Co.....	385	13,328
Lotte Energy Materials Corp.....	3,322	78,076
* LOTTE Fine Chemical Co. Ltd.....	3,279	122,002
* Lotte Non-Life Insurance Co. Ltd.....	18,648	35,291
* Lotte Rental Co. Ltd.....	1,309	26,110
* Lotte Shopping Co. Ltd.....	2,189	134,585
* Lotte Wellfood Co. Ltd.....	520	49,487
* LS Corp.....	3,430	233,337
* LS Electric Co. Ltd.....	3,075	161,668
* LVMC Holdings.....	9,266	16,451
LX Hausys Ltd.....	1,101	31,945
* LX Holdings Corp.....	9,737	51,109
* LX International Corp.....	4,931	103,679
LX Semicon Co. Ltd.....	1,255	72,670
* Macrogen, Inc.....	1,322	20,745
* Maeil Dairies Co. Ltd.....	624	18,818
* MAKUS, Inc.....	1,504	15,186
* Manho Rope & Wire Ltd.....	336	11,870
Mcnex Co. Ltd.....	1,447	27,643
* MDS Tech, Inc.....	14,576	18,163
* Meerecompany, Inc.....	605	11,865
* MegaStudy Co. Ltd.....	1,207	9,697

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* MegaStudyEdu Co. Ltd.....	1,081	\$ 48,595
* Meritz Financial Group, Inc.....	1,279	65,686
* Mgame Corp.....	3,697	16,788
* Mirae Asset Life Insurance Co. Ltd.....	9,166	39,654
* Mirae Asset Securities Co. Ltd.....	44,001	258,713
* Mirae Asset Venture Investment Co. Ltd.....	3,943	17,340
* Mirae Corp.....	3,390	5,817
* MK Electron Co. Ltd.....	2,487	23,001
* Mobase Electronics Co. Ltd.....	5,591	7,937
* MS Autotech Co. Ltd.....	5,557	20,534
* Multicampus Co. Ltd.....	323	8,627
* Namsun Aluminum Co. Ltd.....	10,461	16,449
* Namuga Co. Ltd.....	988	14,058
* Namyang Dairy Products Co. Ltd.....	48	21,045
* Nasmedia Co. Ltd.....	1,763	30,783
* Nature Holdings Co. Ltd.....	1,012	11,879
* NCSOFT Corp.....	1,955	288,538
* NeoPharm Co. Ltd.....	1,577	31,001
* Neowiz.....	1,943	36,910
* Neowiz Holdings Corp.....	697	13,750
* Nepes Ark Corp.....	483	8,826
*Ω Netmarble Corp.....	3,471	151,302
* New Power Plasma Co. Ltd.....	3,767	14,660
* Nexen Corp.....	3,941	12,581
* Nexen Tire Corp.....	6,381	38,627
* NH Investment & Securities Co. Ltd., Class C.....	24,574	194,978
* NHN Corp.....	3,046	56,481
* NI Steel Co. Ltd.....	1,214	4,721
* NICE Holdings Co. Ltd.....	4,498	43,243
* Nice Information & Telecommunication, Inc.....	1,071	17,406
* Nong Shim Holdings Co. Ltd.....	465	22,484
* NongShim Co. Ltd.....	597	169,043
* NOVAREX Co. Ltd.....	566	4,480
* NPC.....	2,647	9,931
* OCI Co. Ltd.....	1,236	84,966
* OCI Holdings Co. Ltd.....	2,324	181,266
* Orion Corp.....	2,853	197,328
* Orion Holdings Corp.....	4,507	48,479
*†† Osung Advanced Materials Co. Ltd.....	10,387	10,658
* Ottogi Corp.....	253	75,840
*†† Paik Kwang Industrial Co. Ltd.....	4,913	21,509
* Pan Ocean Co. Ltd.....	48,477	132,037
* Paradise Co. Ltd.....	7,062	66,792
* Partron Co. Ltd.....	8,571	51,210
* PHA Co. Ltd.....	1,337	9,973
* PharmGen Science, Inc.....	3,682	16,117
* Philoptics Co. Ltd.....	2,458	18,432
* Poongsan Corp.....	3,373	98,422
* Poongsan Holdings Corp.....	918	24,819
* Posco International Corp.....	1,585	62,216
* POSCO Steeleon Co. Ltd.....	765	28,432
* Power Logics Co. Ltd.....	2,942	25,151
* Protec Co. Ltd.....	413	12,873
* PSK, Inc.....	3,246	48,617
* Reyon Pharmaceutical Co. Ltd.....	844	9,524
* RFTech Co. Ltd.....	3,243	9,761
* S-1 Corp.....	2,962	126,509
* Sajo Industries Co. Ltd.....	276	8,653
* Sajodaerim Corp.....	1,147	28,259

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Sam Young Electronics Co. Ltd.....	2,074	\$ 15,385
* Sam Yung Trading Co. Ltd.....	2,591	25,018
* Samick THK Co. Ltd.....	1,192	9,180
* Samjin Pharmaceutical Co. Ltd.....	1,495	22,806
* Samkee Corp.....	8,420	12,553
* Sammok S-Form Co. Ltd.....	2,023	24,561
* SAMPYO Cement Co. Ltd.....	9,240	20,901
* Samsung Card Co. Ltd.....	5,410	133,636
* Samsung Engineering Co. Ltd.....	19,610	327,085
* Samsung Heavy Industries Co. Ltd.....	10,640	57,989
* Samsung Securities Co. Ltd.....	11,744	330,102
* SAMT Co. Ltd.....	12,775	25,541
* Samwha Capacitor Co. Ltd.....	663	17,028
* Samyang Corp.....	593	21,252
* Samyang Holdings Corp.....	724	36,652
* Samyang Packaging Corp.....	1,563	19,891
* Saramin Co. Ltd.....	591	7,795
* SD Biosensor, Inc.....	7,012	54,559
* SeAH Besteel Holdings Corp.....	2,148	35,199
* SeAH Steel Corp.....	218	20,937
* SeAH Steel Holdings Corp.....	380	61,906
* Sebang Co. Ltd.....	2,050	18,798
* Sebang Global Battery Co. Ltd.....	1,376	59,435
* Seegene, Inc.....	3,955	74,858
* Sejong Industrial Co. Ltd.....	2,070	8,594
* Sejong Telecom, Inc.....	22,924	11,364
* Sekonix Co. Ltd.....	2,295	13,097
* Seobu T&D.....	4,296	24,307
* Seohan Co. Ltd.....	19,101	13,000
* Seohee Construction Co. Ltd.....	38,458	36,613
* Seojin System Co. Ltd.....	4,458	62,132
* Seoul Semiconductor Co. Ltd.....	8,308	64,600
* Seoyon Co. Ltd.....	4,738	28,650
* Seoyon E-Hwa Co. Ltd.....	2,518	31,605
* Sewon E&C Co. Ltd.....	7,730	7,355
* SFA Engineering Corp.....	2,968	60,072
* SFA Semicon Co. Ltd.....	13,031	61,538
* SGC Energy Co. Ltd.....	1,829	32,868
* Shin Heung Energy & Electronics Co. Ltd.....	287	9,213
* Shinil Electronics Co. Ltd.....	15,276	21,209
* Shinsegae Information & Communication Co. Ltd.....	990	10,161
* Shinsegae International, Inc.....	2,225	26,821
* Shinsegae, Inc.....	1,172	151,198
* Shinsung E&G Co. Ltd.....	15,588	22,746
* Shinyoung Securities Co. Ltd.....	785	36,435
* Simmtech Co. Ltd.....	807	20,277
* Sindoh Co. Ltd.....	830	22,721
* SK Chemicals Co. Ltd.....	1,856	89,465
* SK D&D Co. Ltd.....	2,069	39,095
* SK Discovery Co. Ltd.....	2,070	60,178
* SK Gas Ltd.....	546	62,364
* SK Networks Co. Ltd.....	24,348	118,803
* SK Securities Co. Ltd.....	69,495	32,573
* SL Corp.....	3,275	78,382
* SNT Holdings Co. Ltd.....	951	13,726
* SNT Motiv Co. Ltd.....	1,479	49,040
* Solid, Inc.....	14,983	67,725
* Songwon Industrial Co. Ltd.....	2,633	29,992
* Soosan Heavy Industries Co. Ltd.....	6,532	9,742

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Soulbrain Holdings Co. Ltd.....	1,012	\$ 31,289
* Spigen Korea Co. Ltd.....	593	15,408
* Ssangyong C&E Co. Ltd.....	12,736	57,495
* STIC Investments, Inc.....	7,866	37,784
* Suheung Co. Ltd.....	793	16,443
* Sung Kwang Bend Co. Ltd.....	2,934	23,625
* Sungchang Enterprise Holdings Ltd.....	12,418	19,846
* Sungshin Cement Co. Ltd.....	4,536	27,109
* Sungwoo Hitech Co. Ltd.....	8,732	54,068
* Sunjin Co. Ltd.....	2,612	12,830
* Sunny Electronics Corp.....	12,423	20,992
* Suprema, Inc.....	1,563	30,164
* SY Co. Ltd.....	5,628	17,401
* Tae Kyung Industrial Co. Ltd.....	3,102	14,185
* Taekwang Industrial Co. Ltd.....	57	39,247
* Taekyung BK Co. Ltd.....	5,002	21,858
*†† Taewoong Co. Ltd.....	957	10,751
* Taihan Electric Wire Co. Ltd.....	8,376	58,486
* Taihan Fiberoptics Co. Ltd.....	6,740	6,303
* TechWing, Inc.....	6,027	71,473
* Telechips, Inc.....	1,102	21,807
* TES Co. Ltd.....	2,427	34,403
* Theragen Etex Co. Ltd.....	5,195	15,994
* TK Corp.....	3,405	32,039
* TKG Huchems Co. Ltd.....	4,631	71,871
* Tongyang Life Insurance Co. Ltd.....	9,098	33,512
* Tongyang, Inc.....	53,338	37,088
* Toptec Co. Ltd.....	1,441	7,067
* Tovis Co. Ltd.....	1,651	17,976
* TS Corp.....	6,440	15,963
* TSE Co. Ltd.....	724	22,631
* Tuksu Construction Co. Ltd.....	2,157	14,477
* TY Holdings Co. Ltd.....	4,623	14,261
* TYM Corp.....	6,262	26,042
* Ubiquoss Holdings, Inc.....	1,989	19,325
* Uju Electronics Co. Ltd.....	1,365	16,119
* Unid Btplus Co. Ltd.....	1,295	5,530
* Unid Co. Ltd.....	825	46,026
* Union Semiconductor Equipment & Materials Co. Ltd.....	4,041	24,461
* Uniquet Corp.....	2,237	13,246
* Value Added Technology Co. Ltd.....	1,095	26,258
*†† Vidente Co. Ltd.....	4,562	4,256
* Vieworks Co. Ltd.....	1,285	26,265
* Vitzro Tech Co. Ltd.....	1,803	10,245
* Webzen, Inc.....	2,959	37,290
* Whanin Pharmaceutical Co. Ltd.....	1,750	18,840
* Wins Co. Ltd.....	1,422	13,704
* WiSoL Co. Ltd.....	5,751	32,049
* Wonik Holdings Co. Ltd.....	8,665	21,698
* WONIK IPS Co. Ltd.....	4,769	107,817
* Wonik Materials Co. Ltd.....	1,147	24,418
* Woojin, Inc.....	3,439	20,932
* Woongjin Thinkbig Co. Ltd.....	8,778	16,267
* Woori Technology Investment Co. Ltd.....	8,023	36,443
* Woosu AMS Co. Ltd.....	4,962	10,263
* Y-entec Co. Ltd.....	2,370	12,593
* YIK Corp.....	3,175	13,073
* Young Poong Corp.....	78	30,758
* Young Poong Precision Corp.....	3,427	31,905

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Youngone Corp.....	4,082	\$ 146,544
Youngone Holdings Co. Ltd.....	1,334	80,856
* Yuanta Securities Korea Co. Ltd.....	17,353	32,254
* Zeus Co. Ltd.....	2,466	31,369
* Zinus, Inc.....	2,163	22,041
TOTAL SOUTH KOREA.....		<u>27,606,186</u>
TAIWAN — (17.8%)		
Abico Avy Co. Ltd.....	33,965	25,663
Ability Enterprise Co. Ltd.....	37,000	29,337
AcBel Polytech, Inc.....	77,989	101,305
Acer, Inc.....	479,000	703,456
ACES Electronic Co. Ltd.....	28,985	35,921
* Acon Holding, Inc.....	28,000	9,467
Action Electronics Co. Ltd.....	24,000	13,866
ADATA Technology Co. Ltd.....	42,818	131,061
Advanced International Multitech Co. Ltd.....	20,000	45,164
* Advanced Optoelectronic Technology, Inc.....	34,000	32,812
Advantech Enterprise Co. Ltd.....	49,000	57,149
Aerospace Industrial Development Corp.....	65,000	101,884
AGV Products Corp.....	144,000	54,163
Alltek Technology Corp.....	24,040	27,039
Alpha Networks, Inc.....	43,773	53,829
Altek Corp.....	59,000	68,940
Ambassador Hotel	49,000	71,746
Ampire Co. Ltd.....	12,000	14,472
AMPOC Far-East Co. Ltd.....	5,000	13,731
AmTRAN Technology Co. Ltd.....	147,813	62,775
Anji Technology Co. Ltd.....	18,000	21,202
Apacer Technology, Inc.....	35,000	64,541
APCB, Inc.....	17,000	12,533
Apex Biotechnology Corp.....	13,000	13,827
Apex International Co. Ltd.....	22,000	33,243
Arcadyan Technology Corp.....	14,000	77,084
Ardentec Corp.....	65,000	153,251
Asia Cement Corp.....	369,000	467,935
Asia Optical Co., Inc.....	30,000	64,319
Asia Polymer Corp.....	83,742	59,387
Asia Tech Image, Inc.....	18,000	37,634
Aten International Co. Ltd.....	9,000	22,891
Audix Corp.....	23,000	46,626
AUO Corp.....	1,106,000	646,346
Avermedia Technologies.....	14,000	15,094
Axiomtek Co. Ltd.....	7,695	20,573
* Bank of Kaohsiung Co. Ltd.....	127,403	48,649
Basso Industry Corp.....	30,000	38,192
BenQ Materials Corp.....	17,000	18,879
BES Engineering Corp.....	253,000	99,248
Billion Electric Co. Ltd.....	8,000	9,780
Bin Chuan Enterprise Co. Ltd.....	11,000	8,513
Bizlink Holding, Inc.....	15,000	110,389
Brighton-Best International Taiwan, Inc.....	77,000	83,122
Capital Futures Corp.....	17,000	27,134
Capital Securities Corp.....	302,000	154,831
Career Technology MFG. Co. Ltd.....	81,636	53,322
Caswell, Inc.....	4,000	13,962
Catcher Technology Co. Ltd.....	93,000	577,878
Cathay Real Estate Development Co. Ltd.....	101,000	61,675
Cayman Engley Industrial Co. Ltd.....	4,000	7,049

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	9,000	\$ 11,886
	10,747	9,601
	77,553	112,945
*	58,674	43,178
	26,000	11,196
	417,009	232,797
	42,000	48,188
	8,000	20,090
	13,000	23,356
	12,000	14,576
	169,000	155,582
	66,283	28,372
	282,000	408,884
	74,000	105,557
	17,000	23,172
	79,560	45,350
	4,000	20,973
#	476,000	309,176
	133,000	62,475
	58,000	43,176
*	66,559	25,553
	47,440	25,189
	64,141	42,086
*	235,912	58,508
	64,000	80,576
	40,200	146,675
*	610,120	183,331
	7,000	11,855
	15,000	16,735
	20,000	28,328
	26,650	17,417
	79,000	112,776
	107,000	246,147
	112,000	152,894
	27,000	65,440
	13,650	10,104
	92,000	52,063
	100,000	71,933
	6,000	9,902
	1,000	16,904
	73,000	96,326
*	196,336	67,278
	784,000	899,135
	168,000	372,612
	7,000	17,144
*	89,510	37,276
	60,000	52,021
	61,000	41,982
	16,731	36,906
	67,000	151,287
	12,000	22,477
	27,000	32,582
	87,000	117,490
	10,000	13,889
	6,000	17,604
*	61,000	40,406
	48,000	73,056
	9,000	14,790
	80,143	87,264

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Darfon Electronics Corp.....	37,000	\$ 60,068
Darwin Precisions Corp.....	59,000	29,097
De Licacy Industrial Co. Ltd.....	83,740	34,764
Depo Auto Parts Ind Co. Ltd.....	17,000	81,105
Dimerco Express Corp.....	20,600	57,526
D-Link Corp.....	103,040	63,584
Dyaco International, Inc.....	10,000	10,395
Dynamic Holding Co. Ltd.....	6,701	17,714
Dynapack International Technology Corp.....	16,000	42,540
E&R Engineering Corp.....	7,000	20,276
* Eastern Media International Corp.....	45,381	30,268
Edimax Technology Co. Ltd.....	45,000	23,457
Edison Opto Corp.....	15,000	12,107
Edom Technology Co. Ltd.....	20,900	16,359
Elite Advanced Laser Corp.....	23,000	45,796
Elitegroup Computer Systems Co. Ltd.....	59,000	58,163
Emerging Display Technologies Corp.....	48,000	49,354
Ennoconn Corp.....	14,000	120,381
* Ennostar, Inc.....	118,975	159,578
EnTie Commercial Bank Co. Ltd.....	127,000	56,454
Eson Precision Ind Co. Ltd.....	20,000	35,682
Eternal Materials Co. Ltd.....	133,000	121,722
Eva Airways Corp.....	392,041	395,170
* Everest Textile Co. Ltd.....	92,326	21,131
Evergreen International Storage & Transport Corp.....	87,000	92,528
Evergreen Steel Corp.....	27,000	97,454
Everlight Chemical Industrial Corp.....	92,000	55,003
Everlight Electronics Co. Ltd.....	70,000	108,408
Excelliance Mos Corp.....	5,000	19,709
Excelsior Medical Co. Ltd.....	27,464	75,987
Far Eastern Department Stores Ltd.....	151,000	119,898
Far Eastern International Bank.....	434,845	169,439
Far Eastern New Century Corp.....	486,000	479,509
Far EasTone Telecommunications Co. Ltd.....	30,606	78,560
Farglory F T Z Investment Holding Co. Ltd.....	24,836	44,217
Farglory Land Development Co. Ltd.....	48,000	87,842
* Federal Corp.....	13,000	7,614
Feedback Technology Corp.....	10,000	30,452
Feng Hsin Steel Co. Ltd.....	75,000	162,586
Firich Enterprises Co. Ltd.....	10,000	9,458
First Copper Technology Co. Ltd.....	12,000	11,825
First Hotel.....	28,000	13,481
First Insurance Co. Ltd.....	27,000	15,798
* First Steamship Co. Ltd.....	184,010	48,699
FIT Holding Co. Ltd.....	18,000	24,914
Fitipower Integrated Technology, Inc.....	14,050	105,199
Fittech Co. Ltd.....	14,000	28,776
FLEXium Interconnect, Inc.....	55,000	150,066
Flytech Technology Co. Ltd.....	10,000	21,699
Formosa Advanced Technologies Co. Ltd.....	29,000	35,032
Formosa Electronic Industries, Inc.....	9,000	10,908
Formosa Laboratories, Inc.....	22,704	81,359
Formosa Optical Technology Co. Ltd.....	6,000	16,773
Formosa Taffeta Co. Ltd.....	132,000	101,562
Formosan Rubber Group, Inc.....	62,100	46,916
Formosan Union Chemical.....	70,400	46,372
Founding Construction & Development Co. Ltd.....	45,000	32,841
Foxconn Technology Co. Ltd.....	154,000	247,995
Foxsemicon Integrated Technology, Inc.....	9,000	62,061

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	19,997	\$ 12,250
	31,000	18,498
	18,000	29,804
	42,528	38,256
	23,000	92,604
	18,000	12,526
#	65,787	30,724
	33,990	20,611
	36,000	81,573
	16,000	17,765
	11,000	27,202
*	10,000	9,584
	74,000	83,767
	38,000	75,975
	14,000	15,082
	17,000	23,610
	10,000	32,884
	46,000	261,829
	35,000	15,030
*	4,000	12,758
*	23,000	12,351
	50,600	103,231
	5,000	7,879
*	48,910	23,874
	64,000	97,168
	18,180	14,453
	109,543	103,871
	24,000	11,471
	14,000	18,708
	23,000	22,598
	13,000	39,850
*	30,000	12,413
	187,627	86,260
	26,000	19,829
	59,000	108,706
	49,000	92,632
	24,000	23,373
	47,132	85,683
*	413,000	155,109
*	75,194	22,131
	14,000	17,917
	31,000	24,991
	53,000	67,313
	188,787	238,772
	6,000	7,470
	13,000	14,011
	2,000	14,038
	176,000	49,901
	45,100	24,492
	19,950	59,883
	35,000	32,785
	58,000	50,140
	19,000	10,193
*	56,180	18,418
	33,000	55,305
	21,000	81,310
	44,000	78,278
	29,000	16,411
	37,000	24,180

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Hua Yu Lien Development Co. Ltd.....	7,000	\$ 18,779
Huaku Development Co. Ltd.....	44,000	133,688
Huang Hsiang Construction Corp.....	8,000	10,997
Hung Ching Development & Construction Co. Ltd.....	31,000	29,271
Hung Sheng Construction Ltd.....	80,680	51,246
Hwa Fong Rubber Industrial Co. Ltd.....	63,880	29,224
Ibase Technology, Inc.....	5,000	13,781
* IBF Financial Holdings Co. Ltd.....	428,212	163,432
Ichia Technologies, Inc.....	47,000	50,874
I-Chiun Precision Industry Co. Ltd.....	11,000	17,379
IEI Integration Corp.....	29,600	73,797
Infotrend Technology, Inc.....	52,000	33,838
Info-Tek Corp.....	14,000	21,882
Innolux Corp.....	1,474,804	767,017
Inpaq Technology Co. Ltd.....	19,954	48,227
Integrated Service Technology, Inc.....	19,000	65,654
International CSRC Investment Holdings Co.....	127,600	76,512
Inventec Corp.....	50,000	87,816
Iron Force Industrial Co. Ltd.....	6,000	16,804
I-Sheng Electric Wire & Cable Co. Ltd.....	18,000	26,641
ITEQ Corp.....	35,000	92,665
# Jarlytec Co. Ltd.....	5,000	37,238
Jean Co. Ltd.....	18,000	14,932
Jia Wei Lifestyle, Inc.....	7,000	13,493
Johnson Health Tech Co. Ltd.....	13,000	26,912
K Laser Technology, Inc.....	27,000	21,216
Kaimei Electronic Corp.....	18,400	37,440
Kedge Construction Co. Ltd.....	9,108	22,996
KEE TAI Properties Co. Ltd.....	49,000	24,065
Kenda Rubber Industrial Co. Ltd.....	106,975	101,922
Kerry TJ Logistics Co. Ltd.....	37,000	44,046
Kindom Development Co. Ltd.....	53,900	68,128
King Chou Marine Technology Co. Ltd.....	8,000	9,945
King Yuan Electronics Co. Ltd.....	14,000	37,397
King's Town Bank Co. Ltd.....	138,000	179,566
Kinko Optical Co. Ltd.....	9,455	7,894
Kinpo Electronics.....	184,000	90,464
Kinsus Interconnect Technology Corp.....	44,000	140,840
KMC Kuei Meng International, Inc.....	6,000	24,238
Ko Ja Cayman Co. Ltd.....	12,000	23,168
KS Terminals, Inc.....	19,000	41,365
* Kung Sing Engineering Corp.....	75,900	30,523
Kuo Toong International Co. Ltd.....	29,399	53,018
* Kuo Yang Construction Co. Ltd.....	28,000	19,562
Kwong Lung Enterprise Co. Ltd.....	23,000	42,592
KYE Systems Corp.....	34,000	17,690
L&K Engineering Co. Ltd.....	5,000	27,289
Laster Tech Corp. Ltd.....	9,000	13,937
* Leader Electronics, Inc.....	17,000	11,196
* Lealea Enterprise Co. Ltd.....	135,200	43,324
LEE CHI Enterprises Co. Ltd.....	19,000	9,117
Lelon Electronics Corp.....	14,000	30,686
Leo Systems, Inc.....	21,000	22,553
* Li Peng Enterprise Co. Ltd.....	119,000	29,287
Lida Holdings Ltd.....	18,000	18,494
Lingsen Precision Industries Ltd.....	77,000	59,967
Lite-On Technology Corp.....	6,000	20,779
* Long Bon International Co. Ltd.....	44,000	21,852
Long Da Construction & Development Corp.....	66,000	66,324

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Longchen Paper & Packaging Co. Ltd.....	140,808	\$ 62,139
Longwell Co.....	23,000	47,313
Lucky Cement Corp.....	40,000	19,419
Lumax International Corp. Ltd.....	19,800	56,989
* Lung Yen Life Service Corp.....	33,000	40,748
Macauto Industrial Co. Ltd.....	6,000	13,478
Machvision, Inc.....	3,000	26,393
Macroblock, Inc.....	4,000	12,885
Macronix International Co. Ltd.....	331,000	308,383
Mayer Steel Pipe Corp.....	30,000	31,510
Meiloon Industrial Co.....	22,400	14,152
* Mercuries & Associates Holding Ltd.....	83,517	33,035
* Mercuries Life Insurance Co. Ltd.....	578,980	89,126
Merry Electronics Co. Ltd.....	27,384	89,128
METAAGE Corp.....	8,000	18,067
Mildef Crete, Inc.....	7,000	18,281
MIN AIK Technology Co. Ltd.....	30,000	19,184
Mirle Automation Corp.....	38,000	43,501
Mitac Holdings Corp.....	147,944	212,640
MOSA Industrial Corp.....	20,559	15,042
MPI Corp.....	2,000	17,608
Namchow Holdings Co. Ltd.....	20,000	33,282
Nan Liu Enterprise Co. Ltd.....	7,000	16,140
Nan Pao Resins Chemical Co. Ltd.....	6,000	55,613
Nang Kuang Pharmaceutical Co. Ltd.....	9,000	14,082
Nantex Industry Co. Ltd.....	38,000	43,835
Nanya Technology Corp.....	8,000	17,546
National Aerospace Fasteners Corp.....	11,000	31,913
New Best Wire Industrial Co. Ltd.....	11,000	12,143
Nexcom International Co. Ltd.....	16,000	23,929
Nichidenbo Corp.....	24,000	43,324
Nien Hsing Textile Co. Ltd.....	23,000	14,027
Niko Semiconductor Co. Ltd.....	9,280	16,234
Nishoku Technology, Inc.....	4,000	13,235
* O-Bank Co. Ltd.....	208,909	62,788
* Ocean Plastics Co. Ltd.....	20,000	23,202
Optimax Technology Corp.....	17,000	17,984
Oriental Union Chemical Corp.....	67,000	39,510
O-TA Precision Industry Co. Ltd.....	8,000	22,661
Pacific Construction Co.....	32,000	10,216
Paiho Shih Holdings Corp.....	10,500	6,003
Pan Jit International, Inc.....	45,000	88,641
Pan-International Industrial Corp.....	76,000	80,205
* PChome Online, Inc.....	38,575	55,123
PCL Technologies, Inc.....	7,000	16,234
Pegatron Corp.....	196,000	516,689
Phison Electronics Corp.....	17,000	285,502
Pixart Imaging, Inc.....	14,000	71,063
Pou Chen Corp.....	356,000	358,381
Powerchip Semiconductor Manufacturing Corp.....	518,000	445,390
Powertech Technology, Inc.....	120,000	557,122
President Securities Corp.....	131,539	79,096
Primax Electronics Ltd.....	68,000	142,548
Prince Housing & Development Corp.....	218,000	73,037
Promate Electronic Co. Ltd.....	25,000	47,693
Prosperity Dielectrics Co. Ltd.....	13,000	18,882
Qisda Corp.....	235,000	349,098
QST International Corp.....	18,143	35,554
Qualipoly Chemical Corp.....	15,000	17,949

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Quang Viet Enterprise Co. Ltd.....	9,000	\$ 31,552
Quanta Storage, Inc.....	33,000	84,149
Quintain Steel Co. Ltd.....	56,139	27,461
Radiant Opto-Electronics Corp.....	69,000	305,141
* Radium Life Tech Co. Ltd.....	141,320	42,483
Rechi Precision Co. Ltd.....	61,000	43,045
* Rich Development Co. Ltd.....	145,000	43,510
* Ritek Corp.....	142,121	35,365
Ruentex Development Co. Ltd.....	262,500	299,020
Ruentex Industries Ltd.....	114,071	218,574
Sampo Corp.....	43,200	39,318
San Fang Chemical Industry Co. Ltd.....	20,000	16,776
San Far Property Ltd.....	27,272	18,905
Sanyang Motor Co. Ltd.....	14,000	31,480
Savior Lifetec Corp.....	32,000	20,412
ScinoPharm Taiwan Ltd.....	26,000	20,868
Senao International Co. Ltd.....	10,000	12,083
Sesoda Corp.....	27,776	28,635
Shan-Loong Transportation Co. Ltd.....	14,000	13,324
Sheng Yu Steel Co. Ltd.....	27,000	24,228
ShenMao Technology, Inc.....	16,000	34,153
Shih Her Technologies, Inc.....	7,000	20,317
Shih Wei Navigation Co. Ltd.....	84,708	52,467
Shihlin Electric & Engineering Corp.....	31,000	120,054
* Shin Kong Financial Holding Co. Ltd.....	2,479,698	663,945
Shin Ruenn Development Co. Ltd.....	15,000	27,925
Shin Zu Shing Co. Ltd.....	23,000	109,622
* Shining Building Business Co. Ltd.....	68,330	22,459
Shinkong Insurance Co. Ltd.....	38,000	83,703
Shinkong Synthetic Fibers Corp.....	201,000	96,118
Shinkong Textile Co. Ltd.....	27,000	38,990
ShunSin Technology Holding Ltd.....	6,000	35,947
* Shuttle, Inc.....	55,000	29,964
Sigurd Microelectronics Corp.....	72,726	156,766
Silicon Integrated Systems Corp.....	74,800	98,488
Simplo Technology Co. Ltd.....	28,000	362,351
Sincere Navigation Corp.....	48,410	35,421
Singatron Enterprise Co. Ltd.....	15,000	14,956
Sinon Corp.....	70,000	86,221
Sinphar Pharmaceutical Co. Ltd.....	11,000	11,479
Sinyi Realty, Inc.....	11,000	10,186
Siward Crystal Technology Co. Ltd.....	28,000	29,735
Soft-World International Corp.....	4,000	18,293
Solar Applied Materials Technology Corp.....	69,000	86,652
Solomon Technology Corp.....	48,000	60,587
Solteam, Inc.....	9,598	13,050
Sonix Technology Co. Ltd.....	8,000	13,589
Sports Gear Co. Ltd.....	17,000	37,348
St Shine Optical Co. Ltd.....	8,000	48,980
Standard Chemical & Pharmaceutical Co. Ltd.....	8,000	16,373
Standard Foods Corp.....	62,000	74,136
S-Tech Corp.....	8,000	8,554
Sunplus Technology Co. Ltd.....	56,000	57,677
Sunrex Technology Corp.....	30,000	53,973
Sunspring Metal Corp.....	11,177	11,399
Supreme Electronics Co. Ltd.....	78,219	150,270
Swancor Holding Co. Ltd.....	10,000	31,280
Sweeten Real Estate Development Co. Ltd.....	34,589	30,669
Symtek Automation Asia Co. Ltd.....	5,000	16,478

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Syncmold Enterprise Corp.....	17,000	\$ 41,640
Synmosa Biopharma Corp.....	16,359	19,630
Synnex Technology International Corp.....	220,000	505,115
System Corp.....	22,000	81,043
T3EX Global Holdings Corp.....	10,000	28,847
TA Chen Stainless Pipe.....	298,654	353,172
Ta Ya Electric Wire & Cable.....	132,534	147,452
Tah Hsin Industrial Corp.....	5,720	13,114
TA-I Technology Co. Ltd.....	20,000	28,873
Taichung Commercial Bank Co. Ltd.....	670,906	336,366
TaiDoc Technology Corp.....	5,000	25,519
Taiflex Scientific Co. Ltd.....	39,000	60,052
Taimide Tech, Inc.....	9,000	11,832
Tainan Spinning Co. Ltd.....	207,000	98,020
Tai-Saw Technology Co. Ltd.....	22,000	18,038
Taishin Financial Holding Co. Ltd.....	155,636	85,259
Taisun Enterprise Co. Ltd.....	22,000	14,669
TAI-TECH Advanced Electronics Co. Ltd.....	8,000	28,811
Taiwan Business Bank.....	1,134,699	483,560
Taiwan Chinsan Electronic Industrial Co. Ltd.....	13,791	15,964
Taiwan Cogeneration Corp.....	74,000	93,425
Taiwan Fertilizer Co. Ltd.....	132,000	286,634
Taiwan Fire & Marine Insurance Co. Ltd.....	54,000	44,943
Taiwan FU Hsing Industrial Co. Ltd.....	39,000	60,386
* Taiwan Glass Industry Corp.....	162,000	93,055
Taiwan Hon Chuan Enterprise Co. Ltd.....	45,000	200,631
Taiwan Hopax Chemicals Manufacturing Co. Ltd.....	24,000	29,238
† Taiwan Land Development Corp.....	217,000	3,484
Taiwan Line Tek Electronic.....	9,000	10,015
Taiwan Navigation Co. Ltd.....	66,000	68,207
Taiwan Paiho Ltd.....	47,000	80,280
Taiwan PCB Techvest Co. Ltd.....	53,000	69,583
Taiwan Sanyo Electric Co. Ltd.....	12,000	14,627
Taiwan Shin Kong Security Co. Ltd.....	51,510	65,928
Taiwan Surface Mounting Technology Corp.....	41,000	121,400
* Taiwan TEA Corp.....	91,000	59,014
Taiwan-Asia Semiconductor Corp.....	49,000	68,064
Taiyen Biotech Co. Ltd.....	15,000	16,265
* Tatung Co. Ltd.....	218,000	304,166
TBI Motion Technology Co. Ltd.....	9,000	9,163
Te Chang Construction Co. Ltd.....	13,000	29,032
Teco Electric & Machinery Co. Ltd.....	296,000	434,119
Test Research, Inc.....	19,000	42,204
Test Rite International Co. Ltd.....	46,000	29,981
Thermaltake Technology Co. Ltd.....	14,000	19,114
Thinking Electronic Industrial Co. Ltd.....	9,000	45,629
Thye Ming Industrial Co. Ltd.....	22,400	47,085
Ton Yi Industrial Corp.....	154,000	74,698
Tong Hsing Electronic Industries Ltd.....	33,280	152,576
Tong Yang Industry Co. Ltd.....	87,000	237,025
Tong-Tai Machine & Tool Co. Ltd.....	18,000	10,558
Top Union Electronics Corp.....	33,334	34,670
Topco Technologies Corp.....	6,000	13,342
Topkey Corp.....	11,000	64,018
Topoint Technology Co. Ltd.....	17,000	15,183
TPK Holding Co. Ltd.....	61,000	69,416
Transcend Information, Inc.....	39,000	97,956
Tripod Technology Corp.....	70,000	417,983
TSC Auto ID Technology Co. Ltd.....	4,000	28,879

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	97,000	\$ 68,336
*	6,000	16,889
	77,850	183,502
	8,000	24,230
	38,000	47,651
*	63,954	23,059
*	52,000	30,907
	8,000	14,383
	69,000	105,393
	340,863	154,144
	19,000	20,422
	107,876	65,363
	11,000	34,123
	165,000	68,107
*††	46,000	0
	70,040	65,089
	149,316	71,128
	120,000	70,025
	4,000	9,561
	24,000	42,579
	10,000	29,138
	10,000	16,614
	74,000	97,312
	33,660	103,959
	481,607	543,776
	52,000	178,247
	49,000	24,681
	120,000	187,355
	66,000	39,282
	69,946	68,335
	9,000	14,686
	48,000	236,516
	567,949	493,670
	6,000	23,336
	70,221	115,322
	18,147	82,681
	295,000	821,251
#	85,721	430,607
	28,350	31,536
	20,900	48,122
	7,000	13,742
	1	18
#	275,000	419,327
	70,973	58,994
	45,561	49,685
	82,065	44,291
*	15,639	25,172
	14,596	11,653
	188,000	179,868
	23,000	13,434
	174,069	85,523
	12,000	11,894
	11,000	21,206
	21,000	43,419
	25,944	50,192
	29,000	39,057
	104,886	231,936
	13,000	31,033
	20,000	29,587

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Zeng Hsing Industrial Co. Ltd.....	7,520	\$ 24,258
Zenitron Corp.....	27,000	28,743
# Zhen Ding Technology Holding Ltd.....	109,000	350,908
Zig Sheng Industrial Co. Ltd.....	68,000	21,939
* Zinwell Corp.....	56,000	37,753
Zippy Technology Corp.....	8,000	12,171
Zyxel Group Corp.....	35,930	54,577
TOTAL TAIWAN.....		<u>42,240,148</u>
THAILAND — (1.7%)		
AAPICO Hitech PCL.....	68,970	56,863
* Absolute Clean Energy PCL.....	428,400	18,596
Advanced Information Technology PCL, Class F.....	161,000	16,519
AEON Thana Sinsap Thailand PCL.....	15,900	67,898
Amata Corp. PCL.....	119,300	71,625
AP Thailand PCL.....	470,400	141,872
Asia Plus Group Holdings PCL.....	195,300	15,414
Asia Sermkij Leasing PCL, NVDR.....	43,200	24,232
Bangchak Corp. PCL.....	189,300	224,103
Bangkok Airways PCL.....	71,400	29,584
Bangkok Commercial Asset Management PCL.....	285,100	63,485
Bangkok Insurance PCL.....	15,820	136,896
* Bangkok Land PCL.....	2,058,700	41,780
Bangkok Life Assurance PCL, NVDR.....	115,600	62,236
Banpu PCL.....	1,205,200	210,619
BEC World PCL.....	134,015	17,527
* Better World Green PCL.....	535,300	7,695
Cal-Comp Electronics Thailand PCL, Class F.....	672,321	50,788
CH Karnchang PCL.....	41,900	25,392
Chayo Group PCL.....	66,900	9,617
CIMB Thai Bank PCL.....	129,100	2,183
Dhipaya Group Holdings PCL.....	85,600	71,781
Don Muang Tollway PCL.....	41,800	15,552
Eastern Water Resources Development & Management PCL, Class F.....	91,200	10,437
Frasers Property Thailand PCL.....	79,285	33,522
GFPT PCL.....	94,100	30,237
Global Green Chemicals PCL, Class F.....	42,800	10,435
Gunkul Engineering PCL.....	386,800	33,362
Hana Microelectronics PCL.....	73,707	99,204
ICC International PCL.....	9,300	11,272
Index Livingmall PCL.....	26,600	16,645
IRPC PCL.....	1,597,800	87,822
* Italian-Thai Development PCL.....	664,700	13,865
# Jaymart Group Holdings PCL.....	46,600	18,915
JMT Network Services PCL.....	72,100	41,662
KGI Securities Thailand PCL.....	258,200	33,624
# Khon Kaen Sugar Industry PCL.....	300,000	21,140
Kiatnakin Phatra Bank PCL.....	35,100	48,231
Lalin Property PCL.....	79,100	17,614
Lanna Resources PCL.....	55,400	23,267
LH Financial Group PCL.....	755,000	21,281
* Loxley PCL.....	304,700	11,938
LPN Development PCL.....	199,200	21,112
Major Cineplex Group PCL.....	61,400	24,229
MBK PCL.....	90,110	40,639
MCS Steel PCL.....	107,500	18,938
Next Capital PCL.....	106,700	7,699
Ngern Tid Lor PCL.....	58,300	35,824
Noble Development PCL.....	116,100	12,697

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
	127,600	\$ 19,602
* Northeast Rubber PCL.....		
* Nusasiri PCL.....	1,194,500	10,774
Origin Property PCL, Class F.....	71,000	16,310
Polyplex Thailand PCL.....	55,700	16,328
# Precious Shipping PCL.....	120,349	25,781
Prima Marine PCL.....	103,800	17,409
Property Perfect PCL.....	1,420,230	11,209
Pruksa Holding PCL.....	104,600	35,675
Quality Houses PCL.....	1,256,450	78,622
* Raimon Land PCL.....	646,700	7,474
Ratchthani Leasing PCL.....	503,500	36,048
Regional Container Lines PCL.....	38,500	27,401
* Roctec Global PCL.....	1,012,300	16,264
Rojana Industrial Park PCL.....	153,500	25,311
* S Hotels & Resorts PCL.....	177,900	12,035
Saha Pathana Inter-Holding PCL.....	22,100	44,072
Saha Pathanapibul PCL.....	16,100	27,682
Saha-Union PCL.....	21,500	19,393
Sansiri PCL.....	1,986,600	100,233
SC Asset Corp. PCL.....	297,500	27,337
Siam City Cement PCL.....	13,000	49,285
Siamgas & Petrochemicals PCL.....	137,400	30,983
# Sino-Thai Engineering & Construction PCL.....	207,400	49,983
Somboon Advance Technology PCL.....	53,100	27,240
SPCG PCL.....	96,900	33,322
Sri Trang Agro-Industry PCL.....	181,451	88,482
Sri Trang Gloves Thailand PCL.....	206,700	41,949
Srisawad Corp. PCL.....	71,900	80,052
Star Petroleum Refining PCL.....	270,900	64,141
Stars Microelectronics Thailand PCL.....	104,200	9,634
* STP & I PCL.....	174,900	15,381
Supalai PCL.....	171,700	95,342
* Super Energy Corp. PCL.....	2,236,200	26,473
Susco PCL.....	78,400	10,121
Tata Steel Thailand PCL.....	258,500	5,829
* Thai Reinsurance PCL.....	381,800	7,856
Thai Stanley Electric PCL, NVDR.....	4,800	27,871
Thai Union Group PCL, Class F.....	384,400	164,693
Thaicom PCL.....	118,200	39,314
Thaifoods Group PCL, Class F.....	73,800	7,530
Thanachart Capital PCL.....	53,000	75,816
Thoresen Thai Agencies PCL.....	239,200	41,802
Tipco Asphalt PCL.....	79,181	35,933
Tisco Financial Group PCL.....	33,500	93,482
TKS Technologies PCL.....	52,250	10,015
TMT Steel PCL.....	57,900	9,547
TPI Polene PCL.....	1,008,400	39,793
TPI Polene Power PCL.....	312,601	29,606
Univanich Palm Oil PCL.....	72,000	19,961
WHA Corp. PCL.....	247,400	33,054
Workpoint Entertainment PCL.....	55,300	16,055
* Xspring Capital PCL.....	484,400	14,610
TOTAL THAILAND.....		3,995,983
TURKEY — (1.4%)		
* Adese Alisveris Merkezleri Ticaret AS.....	299,922	23,126
Afyon Cimento Sanayi TAS.....	36,176	14,801
Akanssa Cimento AS.....	5,360	30,168
Aksa Akrilik Kimya Sanayii AS.....	13,790	42,331

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
Aksa Enerji Uretim AS.....	23,710	\$ 28,133
* Aksigorta AS.....	73,494	15,739
Alarko Holding AS.....	45,997	162,086
* Albaraka Turk Katilim Bankasi AS.....	207,057	28,893
Alkim Alkali Kimya AS.....	16,386	20,604
* Anadolu Anonim Turk Sigorta Sirketi.....	38,526	90,421
Anadolu Hayat Emeklilik AS.....	10,998	15,435
Anadolu Isuzu Otomotiv Sanayi Ve Ticaret AS, Class C.....	7,797	18,200
Aygaz AS.....	14,660	71,138
* Banvit Bandirma Vitaminli Yem Sanayii AS.....	2,675	10,409
Bera Holding AS.....	105,274	45,223
* Borusan Birlesik Boru Fabrikalari Sanayi ve Ticaret AS.....	8,144	163,901
Bursa Cimento Fabrikasi AS.....	89,116	23,379
* Cemtas Dokum Sanayi AS.....	111,660	17,952
Cemtas Celik Makina Sanayi Ve Ticaret AS.....	69,911	26,605
Cimsa Cimento Sanayi VE Ticaret AS.....	69,895	75,912
Deva Holding AS.....	5,945	16,441
Dogan Sirketler Grubu Holding AS.....	238,931	104,025
Dogus Otomotiv Servis ve Ticaret AS.....	9,190	82,509
EGE Gubre Sanayii AS.....	8,635	13,946
EIS Eczacibasi Ilac ve Sinai ve Finansal Yatirimlar Sanayi ve Ticaret AS.....	46,993	72,825
Erbosan Erciyas Boru Sanayii ve Ticaret AS.....	1,687	12,126
Escar Turizm Tasimacilik Ticaret AS.....	2,118	10,578
* Europap Tezol Kagit Sanayi VE Ticaret AS.....	16,887	10,824
* Europen Endustri Insaat Sanayi VE Ticaret AS.....	43,817	24,348
Global Yatirim Holding AS.....	66,232	24,809
Goltas Goller Bolgesi Cimento Sanayi ve Ticaret AS.....	2,552	23,328
* Gozde Girisim Sermayesi Yatirim Ortakligi AS.....	50,861	40,999
GSD Holding AS.....	257,244	35,082
Indeks Bilgisayar Sistemleri Muhendislik Sanayi ve Ticaret AS.....	63,950	16,015
Inveo Yatirim Holding AS.....	10,391	16,126
#* Ipek Dogal Enerji Kaynaklari Arastirma Ve Uretim AS.....	18,922	22,613
* Is Finansal Kiralama AS.....	66,301	27,525
Is Yatirim Menkul Degerler AS, Class A.....	69,165	78,719
Isiklar Enerji ve Yapı Holding AS.....	59,047	11,116
* Izmir Demir Celik Sanayi AS.....	108,924	22,394
Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class A.....	74,160	53,816
Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class B.....	26,778	19,120
Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class D.....	144,418	127,228
* Karsan Otomotiv Sanayii Ve Ticaret AS.....	34,615	10,947
* Katmerciler Arac Ustu Ekipman Sanayi ve Ticaret AS.....	215,417	16,321
Kervan Gida Sanayi Ve Ticaret AS.....	14,039	11,177
Kocaer Celik Sanayi Ve Ticaret AS.....	13,238	17,349
Kordsa Teknik Tekstil AS.....	15,454	42,279
Koza Altin Isletmeleri AS.....	57,597	39,342
* Koza Anadolu Metal Madencilik Isletmeleri AS.....	26,709	43,233
Naturel Yenilenebilir Enerji Ticaret AS.....	12,485	20,092
* NET Holding AS.....	83,578	74,427
* ODAS Elektrik Uretim ve Sanayi Ticaret AS.....	191,537	58,339
* Parsan Makina Parcalari Sanayii AS.....	4,668	16,172
* Pegasus Hava Tasimaciligi AS.....	6,120	151,284
* Peker Gayrimenkul Yatirim Ortakligi AS.....	85,830	96,990
* Petkim Petrokimya Holding AS.....	169,572	121,172
Polisan Holding AS.....	34,532	15,999
* Qua Granite Hayal.....	52,128	6,914
Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret AS.....	22,505	22,590
Sekerbank Turk AS.....	259,133	41,417
Selcuk Ecza Deposu Ticaret ve Sanayi AS.....	26,314	52,828
* TAV Havalimanlari Holding AS.....	36,389	165,449

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
Tekfen Holding AS.....	30,662	\$ 42,149
* Tukas Gida Sanayi ve Ticaret AS.....	79,141	21,837
* Tumosan Motor ve Traktor Sanayi AS.....	7,301	22,648
* Türkiye Sinai Kalkınma Bankası AS.....	279,313	75,338
* Ulker Bisküvi Sanayi AS.....	28,413	87,418
Vakif Finansal Kiralama AS.....	111,331	20,067
Vestel Beyaz Eşya Sanayi ve Ticaret AS.....	51,990	29,778
* Vestel Elektronik Sanayi ve Ticaret AS.....	27,153	54,903
Yatas Yatak ve Yorgan Sanayi ve Ticaret AS.....	18,533	20,084
* Zorlu Enerji Elektrik Üretim AS.....	371,428	57,009
TOTAL TURKEY.....		<u>3,246,520</u>
UNITED ARAB EMIRATES — (2.4%)		
Abu Dhabi Commercial Bank PJSC.....	239,958	587,980
Abu Dhabi National Hotels.....	757,030	179,827
Abu Dhabi National Insurance Co. PSC.....	28,687	48,019
Agthia Group PJSC.....	50,465	69,919
* AL Seer Marine Supplies & Equipment Co. LLC.....	7,781	14,097
Aldar Properties PJSC.....	383,104	531,330
Amanat Holdings PJSC.....	183,087	58,804
* Amlak Finance PJSC.....	113,599	24,424
Aramex PJSC.....	18,278	10,489
*†† Bank of Sharjah.....	63,601	10,469
Dana Gas PJSC.....	959,569	192,829
* Deyaar Development PJSC.....	265,756	51,144
Dubai Investments PJSC.....	384,377	247,517
Dubai Islamic Bank PJSC.....	441,639	759,942
Emaar Development PJSC.....	174,367	329,960
Emaar Properties PJSC.....	1,027,142	2,076,749
* EMSTEEL Building Materials PJSC.....	170,002	64,249
* Eshraq Investments PJSC.....	292,261	32,803
* Manazel PJSC.....	286,170	26,790
* Multiply Group PJSC.....	82,643	64,893
National Bank of Ras Al-Khaimah PSC.....	106,807	160,288
Orascom Construction PLC.....	3,812	11,343
* RAK Properties PJSC.....	262,778	93,724
Ras Al Khaimah Ceramics.....	86,789	63,800
* Shuaa Capital PSC.....	275,704	14,631
* Union Properties PJSC.....	680,886	50,904
TOTAL UNITED ARAB EMIRATES.....		<u>5,776,924</u>
UNITED STATES — (0.0%)		
*Ω HUUUGE, Inc.....	1,524	10,825
TOTAL COMMON STOCKS.....		<u>234,999,771</u>
PREFERRED STOCKS — (0.5%)		
BRAZIL — (0.5%)		
* Alpargatas SA.....	12,034	20,840
Banco ABC Brasil SA, 6.526%.....	26,129	125,783
Ω Banco BMG SA, 11.212%.....	24,962	16,878
Banco do Estado do Rio Grande do Sul SA Class B, 6.219%.....	45,500	135,460
Banco Pan SA, 2.737%.....	58,481	92,778
Banco Pine SA, 7.457%.....	13,900	11,615
Cia de Ferro Ligas da Bahia FERBASA, 9.009%.....	39,200	81,812
Eucatex SA Industria e Comercio, 5.720%.....	6,900	22,562
Gerdau SA, 7.607%.....	70,929	301,216
Marcopolo SA, 4.150%.....	102,594	165,661

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
Raizen SA, 6.959%.....	20,770	\$ 16,056
Randon SA Implementos e Participacoes, 4.972%.....	40,000	94,462
Schulz SA, 4.483%.....	15,200	19,973
Taurus Armas SA, 9.746%.....	19,900	57,518
Usinas Siderurgicas de Minas Gerais SA Usiminas Class A, 3.577%.....	84,003	155,819
TOTAL BRAZIL.....		<u>1,318,433</u>
COLOMBIA — (0.0%)		
Grupo de Inversiones Suramericana SA, 7.805%.....	2,705	11,392
INDIA — (0.0%)		
* Sundaram Clayton Ltd.....	104	14
* TVS Holdings Ltd.....	104,168	13,363
TOTAL INDIA.....		<u>13,377</u>
TOTAL PREFERRED STOCKS.....		<u>1,343,202</u>
RIGHTS/WARRANTS — (0.0%)		
BRAZIL — (0.0%)		
* Banco ABC Brasil SA Rights 02/02/2024.....	868	854
* Diagnosticos da America SA Warrants 04/30/2025.....	583	224
* Empreendimentos Pague Menos SA Rights 02/28/2024.....	3,969	192
* Grupo Casas Bahia SA Warrants 09/19/2024.....	85,327	344
TOTAL BRAZIL.....		<u>1,614</u>
SOUTH KOREA — (0.0%)		
* LG Display Co. Ltd. Rights 03/07/2024.....	13,254	15,691
* Taihan Electric Wire Co. Ltd. Rights 03/12/2024.....	4,198	4,938
TOTAL SOUTH KOREA.....		<u>20,629</u>
TAIWAN — (0.0%)		
* Bank of Kaohsiung Co. Ltd. Rights 02/23/2024.....	39,992	1,597
* G Shank Enterprise Co. Ltd. Rights.....	2,122	875
* L&K Engineering Co. Ltd. Rights 03/06/2024.....	124	222
* Radium Life Tech Co. Ltd. Rights.....	9,032	205
TOTAL TAIWAN.....		<u>2,899</u>
THAILAND — (0.0%)		
* Better World Green PCL Warrants.....	89,216	0
* Maco Corp. Warrants 01/02/2025.....	253,075	0
TOTAL RIGHTS/WARRANTS.....		<u>25,142</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$215,675,427).....		<u>236,368,115</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (0.3%)		
@§ The DFA Short Term Investment Fund.....	51,217	592,475
TOTAL INVESTMENTS — (100.0%)		
(Cost \$216,267,902)^.....		<u>\$236,960,590</u>

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

As of January 31, 2024, 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	03/15/24	\$1,634,679	\$1,704,675	\$69,996
Total Futures Contracts.....			<u>\$1,634,679</u>	<u>\$1,704,675</u>	<u>\$69,996</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$ 9,498,117	\$ 304,331	—	\$ 9,802,448
Chile.....	—	666,065	—	666,065
China.....	2,049,360	40,469,096	\$ 251,900	42,770,356
Colombia.....	139,034	—	—	139,034
Greece.....	—	1,419,921	—	1,419,921
India.....	766,060	57,247,305	86,648	58,100,013
Indonesia.....	—	4,366,355	8,462	4,374,817
Kuwait.....	1,330,763	332,171	—	1,662,934
Malaysia.....	—	4,303,128	—	4,303,128
Mexico.....	6,025,684	386,324	—	6,412,008
Philippines.....	—	1,405,624	12,864	1,418,488
Poland.....	—	2,503,464	—	2,503,464
Qatar.....	—	1,955,332	—	1,955,332
Saudi Arabia.....	20,382	10,126,983	—	10,147,365
South Africa.....	292,496	6,155,316	—	6,447,812
South Korea.....	—	27,505,314	100,872	27,606,186
Taiwan.....	—	42,236,664	3,484	42,240,148
Thailand.....	3,846,690	149,293	—	3,995,983
Turkey.....	—	3,246,520	—	3,246,520
United Arab Emirates.....	—	5,766,455	10,469	5,776,924
United States.....	—	10,825	—	10,825
Preferred Stocks				
Brazil.....	1,301,555	16,878	—	1,318,433
Colombia.....	11,392	—	—	11,392
India.....	—	13,377	—	13,377
Rights/Warrants				
Brazil.....	—	1,614	—	1,614
South Korea.....	—	20,629	—	20,629
Taiwan.....	—	2,899	—	2,899
Securities Lending Collateral.....	—	592,475	—	592,475
Futures Contracts**.....	69,996	—	—	69,996
TOTAL.....	<u>\$25,351,529</u>	<u>\$211,204,358</u>	<u>\$474,699[^]</u>	<u>\$237,030,586</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
January 31, 2024
(Unaudited)

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
AGENCY OBLIGATIONS — (0.8%)			CANADA — (Continued)		
Federal National Mortgage Association			(r) SOFR + 1.330%, FRN, 6.688%, 06/05/26.....	4,000	\$ 4,042,954
6.210%, 08/06/38.....	5,000	\$ 6,042,951	Bank of Nova Scotia		
			2.490%, 09/23/24..... CAD	4,250	3,108,669
BONDS — (87.6%)			2.150%, 08/01/31.....	3,600	2,975,731
AUSTRALIA — (4.7%)			Bank of Nova Scotia,		
National Australia Bank Ltd.			Floating Rate Note, SOFR		
1.375%, 08/30/28..... EUR	1,800	1,793,779	+ 1.090%, FRN		
New South Wales Treasury Corp.			(r) 6.444%, 06/12/25.....	1,000	1,005,485
1.500%, 02/20/32..... AUD	7,900	4,153,443	Canada Housing Trust No. 1		
2.250%, 05/07/41..... AUD	5,000	2,212,644	Ω 2.900%, 06/15/24..... CAD	13,250	9,774,123
Queensland Treasury Corp.			Canadian Imperial Bank of		
1.750%, 08/21/31..... AUD	3,500	1,921,794	Commerce		
1.750%, 07/20/34..... AUD	10,000	4,993,290	2.350%, 08/28/24..... CAD	10,000	7,320,912
South Australian Government			CDP Financial, Inc.		
Financing Authority			3.150%, 07/24/24.....	3,000	2,968,391
1.750%, 05/24/32..... AUD	2,500	1,332,962	CDP Financial, Inc., Floating		
Treasury Corp. of Victoria			Rate Note, SOFR +		
1.500%, 09/10/31..... AUD	4,500	2,390,943	0.400%, FRN		
2.250%, 09/15/33..... AUD	2,000	1,063,265	(r) 5.756%, 05/19/25.....	324	324,331
2.250%, 11/20/34..... AUD	19,900	10,215,431	CPPIB Capital, Inc.		
2.000%, 09/17/35..... AUD	4,800	2,338,884	0.375%, 06/20/24..... EUR	2,000	2,133,281
2.000%, 11/20/37..... AUD	7,500	3,418,003	Fairfax Financial Holdings Ltd.....		
Western Australian Treasury			Ω.....2.750%, 03/29/28..... EUR	884	907,889
Corp.			Ontario Teachers' Finance Trust		
2.000%, 10/24/34..... AUD	2,500	1,285,610	0.100%, 05/19/28..... EUR	9,000	8,637,637
TOTAL AUSTRALIA.....		<u>37,120,048</u>	0.050%, 11/25/30..... EUR	6,000	5,296,944
			1.850%, 05/03/32..... EUR	10,600	10,403,219
BELGIUM — (2.6%)			Province of Ontario		
Anheuser-Busch InBev			0.250%, 06/09/31..... EUR	4,400	3,927,507
Worldwide, Inc.			Royal Bank of Canada		
4.950%, 01/15/42.....	1,400	1,392,112	2.609%, 11/01/24..... CAD	2,000	1,459,437
Dexia SA			Royal Bank of Canada,		
Δ 0.000%, 05/29/24..... EUR	1,000	1,067,403	Floating Rate Note, SOFR		
1.000%, 10/18/27..... EUR	1,250	1,271,217	+ 0.340%, FRN		
Δ 0.000%, 01/21/28..... EUR	7,000	6,804,629	(r) 5.686%, 10/07/24.....	1,500	1,499,457
Kingdom of Belgium Government			Toronto-Dominion Bank		
Bonds			3.226%, 07/24/24..... CAD	6,500	4,792,145
1.450%, 06/22/37..... EUR	3,750	3,381,706	TOTAL CANADA.....		<u>73,107,236</u>
1.900%, 06/22/38..... EUR	6,500	6,116,979	DENMARK — (0.1%)		
TOTAL BELGIUM.....		<u>20,034,046</u>	Danske Bank AS		
			Ω 4.375%, 06/12/28	1,000	970,461
CANADA — (9.3%)			FINLAND — (0.9%)		
Bank of Montreal			Kuntarahoitus OYJ		
2.700%, 09/11/24..... CAD	3,000	2,199,933	0.050%, 09/10/35..... EUR	2,300	1,801,849
Bank of Montreal, Floating Rate			Nordea Bank Abp		
Note,			0.500%, 11/02/28..... EUR	5,500	5,205,149
(r) SOFR + 0.710%, FRN,			TOTAL FINLAND.....		<u>7,006,998</u>
6.064%, 12/12/24.....	328	329,191			

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
FRANCE — (7.0%)			GERMANY — (Continued)		
Action Logement Services			State of North		
0.500%, 10/30/34..... EUR	4,100	\$ 3,372,983	Rhine-Westphalia		
Agence Francaise de			0.625%, 12/16/24..... GBP	500	\$ 609,959
Developpement EPIC			T-Mobile USA, Inc.		
0.500%, 05/31/35..... EUR	4,600	3,762,369	4.375%, 04/15/40.....	1,500	1,353,650
0.375%, 05/25/36..... EUR	500	385,426	TOTAL GERMANY.....		<u>22,112,454</u>
1.125%, 03/02/37..... EUR	2,500	2,100,071			
BNP Paribas SA			HONG KONG — (0.5%)		
5.750%, 06/13/32..... GBP	2,800	3,659,912	Prudential Funding Asia PLC		
BPCE SA			3.125%, 04/14/30.....	993	901,256
2.375%, 04/26/32..... EUR	7,000	6,979,121	3.625%, 03/24/32.....	3,500	3,170,497
Caisse d'Amortissement de			TOTAL HONG KONG.....		<u>4,071,753</u>
la Dette Sociale					
0.375%, 05/27/24.....	7,000	6,887,567	ITALY — (0.3%)		
Credit Agricole SA			Intesa Sanpaolo SpA		
0.875%, 01/14/32..... EUR	2,200	1,945,665	Ω 3.875%, 07/14/27.....	1,500	1,413,597
Ile-de-France Mobilites			1.750%, 07/04/29..... EUR	800	796,125
0.400%, 05/28/31..... EUR	3,100	2,817,721	TOTAL ITALY.....		<u>2,209,722</u>
0.200%, 11/16/35..... EUR	4,000	3,086,255			
SNCF Reseau			JAPAN — (10.4%)		
5.250%, 01/31/35..... GBP	5,870	7,878,239	Japan Government Five Year		
0.750%, 05/25/36..... EUR	1,500	1,215,768	Bonds		
Societe Generale SA			0.200%, 12/20/27..... JPY	540,000	3,670,701
0.875%, 09/24/29..... EUR	1,500	1,389,921	Japan Government Ten Year		
Ω 3.000%, 01/22/30.....	1,600	1,403,018	Bonds		
Societe Nationale SNCF			0.100%, 03/20/26..... JPY	900,000	6,119,792
SACA			0.100%, 06/20/29..... JPY	500,000	3,359,152
0.625%, 04/17/30..... EUR	3,000	2,822,735	0.200%, 03/20/32..... JPY	600,000	3,962,576
Unedic Asseo			0.200%, 09/20/32..... JPY	600,000	3,938,932
0.250%, 07/16/35..... EUR	1,700	1,372,602	0.400%, 06/20/33..... JPY	700,000	4,638,653
Vinci SA			Japan Government Thirty Year		
2.750%, 09/15/34..... GBP	3,800	4,049,723	Bonds		
TOTAL FRANCE.....		<u>55,129,096</u>	2.400%, 03/20/34..... JPY	1,000,000	7,883,612
			2.400%, 09/20/38..... JPY	450,000	3,570,067
GERMANY — (2.8%)			2.200%, 03/20/41..... JPY	220,000	1,688,416
Daimler Truck Finance North			Japan Government Twenty Year		
America LLC			Bonds		
Ω 5.500%, 09/20/33.....	1,000	1,025,270	1.500%, 03/20/34..... JPY	1,000,000	7,289,034
Deutsche Bahn Finance GmbH			1.400%, 09/20/34..... JPY	500,000	3,605,347
1.125%, 12/18/28..... EUR	1,000	1,002,405	1.200%, 09/20/35..... JPY	600,000	4,217,367
0.875%, 07/11/31..... EUR	4,000	3,749,424	0.400%, 03/20/36..... JPY	715,000	4,563,991
0.350%, 09/29/31..... EUR	1,841	1,661,573	0.400%, 06/20/40..... JPY	1,000,000	5,898,560
0.750%, 07/16/35..... EUR	500	417,902	0.500%, 12/20/41..... JPY	700,000	4,082,667
0.625%, 04/15/36..... EUR	6,600	5,312,147	1.500%, 09/20/43..... JPY	540,000	3,672,316
JAB Holdings BV			Mitsubishi UFJ Financial Group,		
2.250%, 12/19/39..... EUR	5,300	4,371,297	Inc.		
Kreditanstalt fuer			4.153%, 03/07/39.....	2,000	1,857,863
Wiederaufbau, GBP			3.751%, 07/18/39.....	2,300	2,020,316
SONIA + 1.000%, FRN			Nomura Holdings, Inc.		
(r) 6.221%, 06/14/24..... GBP	1,900	2,415,431	3.103%, 01/16/30.....	1,629	1,446,338
Siemens			2.679%, 07/16/30.....	1,000	856,410
Financieringsmaatschappij			Sumitomo Mitsui Financial Group,		
NV			Inc.		
Ω 2.875%, 03/11/41.....	250	193,396	2.750%, 01/15/30.....	2,000	1,771,485

DFA GLOBAL SUSTAINABILITY 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 —		
2.296%, 01/12/41.....	2,507	\$ 1,745,810	(Continued)		
TOTAL JAPAN.....		<u>81,859,405</u>	2.350%, 06/21/27..... JPY	800,000	\$ 5,844,577
NETHERLANDS — (3.2%)			Asian Infrastructure		
BNG Bank NV			Investment Bank, Floating		
2.625%, 02/27/24.....	5,000	4,989,100	Rate Note, SOFR +		
2.000%, 04/12/24..... GBP	3,300	4,155,601	0.620%, FRN		
3.300%, 04/26/29..... AUD	3,000	1,856,348	(r) 5.981%, 08/16/27.....	1,500	1,504,668
Cooperatieve Rabobank UA			European Bank for		
5.250%, 05/24/41.....	2,000	2,108,818	Reconstruction &		
JAB Holdings BV			Development, Floating		
3.375%, 04/17/35..... EUR	1,200	1,228,767	Rate Note, SOFR +		
Nederlandse Waterschapsbank NV			0.190%, FRN		
1.125%, 03/15/24.....	200	198,988	(r) 5.536%, 04/14/26.....	486	485,169
2.000%, 12/16/24..... GBP	8,800	10,856,150	European Investment Bank		
TOTAL NETHERLANDS.....		<u>25,393,772</u>	2.150%, 01/18/27..... JPY	590,000	4,246,263
NEW ZEALAND — (0.6%)			0.010%, 11/15/35..... EUR	5,000	3,886,706
New Zealand Government			European Union		
Bonds			0.200%, 06/04/36..... EUR	4,100	3,201,304
2.750%, 04/15/37..... NZD	6,800	3,344,901	3.375%, 10/04/38..... EUR	5,000	5,580,087
New Zealand Local			Inter-American Development		
Government Funding			Bank		
Agency Bonds			1.375%, 12/15/24..... GBP	1,000	1,228,754
3.500%, 04/14/33..... NZD	2,500	1,334,481	Inter-American Development Bank,		
TOTAL NEW ZEALAND.....		<u>4,679,382</u>	Floating Rate Note,		
NORWAY — (0.9%)			(r) SOFR + 0.350%, FRN,		
Kommunalbanken AS			5.703%, 10/04/27.....	3,200	3,194,688
1.000%, 10/18/24..... CAD	3,450	2,495,075	(r) SOFR + 0.270%, FRN,		
1.000%, 12/12/24..... GBP	1,750	2,143,099	5.624%, 03/20/28.....	300	298,378
(r) SOFR + 1.000%, FRN,			(r) SOFR + 0.350%, FRN,		
6.354%, 06/17/26.....	2,000	2,027,676	5.702%, 10/05/28.....	3,000	3,000,156
TOTAL NORWAY.....		<u>6,665,850</u>	International Bank for		
SINGAPORE — (0.2%)			Reconstruction & Development,		
Optus Finance Pty. Ltd.			Floating Rate Note,		
1.000%, 06/20/29 EUR	1,429	1,350,524	(r) SOFR + 0.370%, FRN,		
SPAIN — (0.4%)			5.716%, 01/12/27.....	2,800	2,807,028
Banco Santander SA			(r) SOFR + 0.430%, FRN,		
3.490%, 05/28/30.....	400	362,167	5.790%, 08/19/27.....	1,200	1,204,452
Santander U.K. Group			International Development		
Holdings PLC			Association		
3.625%, 01/14/26..... GBP	400	489,977	0.350%, 04/22/36..... EUR	2,280	1,832,770
Telefonica Emisiones SA			International Finance Corp.		
7.045%, 06/20/36.....	2,300	2,596,999	1.250%, 02/06/31..... AUD	1,053	553,971
TOTAL SPAIN.....		<u>3,449,143</u>	1.500%, 04/15/35..... AUD	5,300	2,457,133
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (5.5%)			Nordic Investment Bank,		
African Development Bank			Floating Rate Note, SOFR		
3.350%, 08/08/28..... AUD	2,200	1,381,873	+ 1.000%, FRN		
Asian Development Bank			(r) 6.361%, 05/12/26.....	500	507,804
1.625%, 03/15/24.....	278	276,739	TOTAL SUPRANATIONAL		
			ORGANIZATION		
			OBLIGATIONS.....		<u>43,492,520</u>
			SWEDEN — (0.9%)		
			Kommuninvest I Sverige AB		
			1.375%, 05/08/24.....	200	197,817

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
SWEDEN — (Continued)			UNITED STATES — (Continued)		
Svensk Exportkredit AB, Floating Rate Note, SOFR + 1.000%, FRN			Amgen, Inc. 3.150%, 02/21/40.....	3,375	\$2,626,959
(r) 6.362%, 08/03/26.....	300	\$ 304,305	2.800%, 08/15/41.....	3,500	2,534,277
Svenska Handelsbanken AB 0.500%, 02/18/30.....	EUR 5,500	5,008,408	Apple, Inc. 2.513%, 08/19/24.....	CAD 10,000	7,335,267
Svenska Handelsbanken AB, Floating Rate Note, SOFR + 1.250%, FRN			3.850%, 05/04/43.....	1,000	884,659
(r)Ω 6.604%, 06/15/26.....	1,000	1,009,872	Arrow Electronics, Inc. 3.875%, 01/12/28.....	1,000	952,250
Swedbank AB 0.200%, 01/12/28.....	EUR 800	<u>754,674</u>	Assurant, Inc. 2.650%, 01/15/32.....	4,000	3,308,064
TOTAL SWEDEN.....		<u>7,275,076</u>	AT&T, Inc. 5.200%, 11/18/33.....	GBP 500	635,304
SWITZERLAND — (0.2%)			3.500%, 06/01/41.....	2,500	1,986,194
UBS Group AG 0.875%, 11/03/31	EUR 2,000	<u>1,751,547</u>	4.300%, 12/15/42.....	1,500	1,305,894
UNITED KINGDOM — (3.1%)			Athene Holding Ltd. 5.875%, 01/15/34.....	3,165	3,179,660
Barclays PLC 3.250%, 01/17/33.....	GBP 1,800	1,933,905	Avnet, Inc. 3.000%, 05/15/31.....	4,350	3,661,668
British Telecommunications PLC 3.125%, 11/21/31.....	GBP 1,200	1,344,382	Bank of America Corp. 5.875%, 02/07/42.....	4,600	5,036,491
HSBC Holdings PLC 4.950%, 03/31/30.....	1,500	1,498,387	Baxter International, Inc. 1.300%, 05/15/29.....	EUR 500	482,554
# 6.100%, 01/14/42.....	3,000	3,412,987	Biogen, Inc. 2.250%, 05/01/30.....	2,400	2,045,802
LSEGA Financing PLC Ω 3.200%, 04/06/41.....	750	578,155	BorgWarner, Inc. 1.000%, 05/19/31.....	EUR 2,900	2,592,351
Motability Operations Group PLC 3.625%, 03/10/36.....	GBP 2,000	2,229,353	Bristol-Myers Squibb Co. 4.125%, 06/15/39.....	3,000	2,701,229
U.K. Gilts 1.125%, 01/31/39.....	GBP 16,000	<u>13,305,639</u>	Broadcom, Inc. Ω 3.469%, 04/15/34.....	4,000	3,474,384
TOTAL UNITED KINGDOM...		<u>24,302,808</u>	Ω 3.137%, 11/15/35.....	1,000	822,019
UNITED STATES — (34.0%)			Brown & Brown, Inc. 4.500%, 03/15/29.....	1,000	983,383
Abbott Laboratories 4.750%, 04/15/43.....	4,500	4,487,331	2.375%, 03/15/31.....	3,100	2,570,485
AbbVie, Inc. 2.125%, 06/01/29.....	EUR 800	824,313	Capital One Financial Corp. 3.800%, 01/31/28.....	700	668,762
Allstate Corp. # 5.550%, 05/09/35.....	1,200	1,246,595	1.650%, 06/12/29.....	EUR 2,800	2,670,725
4.500%, 06/15/43.....	1,000	901,925	Carrier Global Corp. 3.377%, 04/05/40.....	4,500	3,610,138
Amazon.com, Inc. 2.875%, 05/12/41.....	3,500	2,717,142	Choice Hotels International, Inc. 3.700%, 12/01/29.....	480	426,971
American Express Co. 3.000%, 10/30/24.....	1,000	983,102	Chubb INA Holdings, Inc. 1.550%, 03/15/28.....	EUR 800	810,368
American International Group, Inc. 1.875%, 06/21/27.....	EUR 511	525,450	0.875%, 12/15/29.....	EUR 1,833	1,740,637
American Tower Corp. 0.950%, 10/05/30.....	EUR 700	635,909	Cigna Group 4.800%, 08/15/38.....	1,436	1,384,340
1.000%, 01/15/32.....	EUR 1,400	1,231,793	Cisco Systems, Inc. 5.500%, 01/15/40.....	434	463,083
4.050%, 03/15/32.....	1,875	1,751,866	Citigroup, Inc. 8.125%, 07/15/39.....	3,600	4,668,026
			5.875%, 01/30/42.....	750	808,629
			CME Group, Inc. 5.300%, 09/15/43.....	3,000	3,113,496
			CNH Industrial Finance Europe SA 1.625%, 07/03/29.....	EUR 1,700	1,677,171

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)		
CNO Financial Group, Inc. 5.250%, 05/30/29.....	3,000	\$2,953,307	# 4.000%, 06/20/42.....	800	\$ 695,969
Coca-Cola Co. 0.950%, 05/06/36..... EUR	1,500	1,250,002	J M Smucker Co. 4.250%, 03/15/35.....	1,400	1,294,815
Comcast Corp. 3.250%, 11/01/39.....	5,000	4,032,744	Jabil, Inc. 3.000%, 01/15/31.....	2,800	2,425,364
Cox Communications, Inc. Ω 4.800%, 02/01/35.....	460	428,503	Johnson & Johnson # 2.100%, 09/01/40.....	6,500	4,586,276
Elevance Health, Inc. 4.625%, 05/15/42.....	4,000	3,716,009	JPMorgan Chase & Co. 3.875%, 02/01/24.....	440	440,000
Equinix, Inc. 4.650%, 01/15/43.....	2,000	1,849,835	5.500%, 10/15/40.....	3,300	3,474,946
3.200%, 11/18/29.....	2,700	2,468,680	Juniper Networks, Inc. 3.750%, 08/15/29.....	2,000	1,889,367
2.150%, 07/15/30.....	1,500	1,266,981	Kemper Corp. 3.800%, 02/23/32.....	950	803,325
Experian Finance PLC Ω 2.750%, 03/08/30.....	3,500	3,085,086	Kroger Co. 7.500%, 04/01/31.....	600	686,734
Fidelity National Financial, Inc. 3.400%, 06/15/30.....	1,300	1,164,377	5.150%, 08/01/43.....	800	763,206
Fiserv, Inc. 1.625%, 07/01/30..... EUR	2,200	2,145,136	Lazard Group LLC 4.375%, 03/11/29.....	2,600	2,494,802
Flex Ltd. 4.875%, 06/15/29.....	1,000	986,010	Lear Corp. 4.250%, 05/15/29.....	500	482,800
4.875%, 05/12/30.....	1,500	1,468,462	Legg Mason, Inc. 4.750%, 03/15/26.....	900	899,124
FMR LLC Ω 4.950%, 02/01/33.....	1,250	1,201,733	Liberty Mutual Group, Inc. 2.750%, 05/04/26..... EUR	1,100	1,166,457
General Dynamics Corp. 4.250%, 04/01/40.....	1,000	926,221	Ω 6.500%, 03/15/35.....	900	897,578
General Motors Financial Co., Inc. 0.650%, 09/07/28..... EUR	2,000	1,890,910	Lincoln National Corp. # 3.050%, 01/15/30.....	749	666,331
3.100%, 01/12/32.....	2,000	1,699,539	# 3.400%, 01/15/31.....	1,589	1,423,947
Gilead Sciences, Inc. 4.000%, 09/01/36.....	1,750	1,604,313	7.000%, 06/15/40.....	1,373	1,546,102
2.600%, 10/01/40.....	600	436,653	Loews Corp. 4.125%, 05/15/43.....	5,500	4,787,479
5.650%, 12/01/41.....	3,250	3,434,321	MetLife, Inc. 5.700%, 06/15/35.....	2,550	2,725,156
GlaxoSmithKline Capital PLC 1.000%, 09/12/26..... EUR	800	823,663	5.875%, 02/06/41.....	2,000	2,170,331
Goldman Sachs Group, Inc. 0.750%, 03/23/32..... EUR	2,271	1,964,300	Mohawk Industries, Inc. # 3.625%, 05/15/30.....	3,000	2,787,876
6.250%, 02/01/41.....	1,000	1,113,695	Morgan Stanley 6.375%, 07/24/42.....	2,600	2,977,216
Harley-Davidson, Inc. 3.500%, 07/28/25.....	1,000	972,867	Motorola Solutions, Inc. 2.300%, 11/15/30.....	1,000	843,143
Healthcare Realty Holdings LP 2.000%, 03/15/31.....	1,000	800,899	NIKE, Inc. # 3.250%, 03/27/40.....	12,950	10,647,721
Home Depot, Inc. 3.300%, 04/15/40.....	217	178,195	Oracle Corp. 3.400%, 07/08/24.....	2,000	1,980,276
5.400%, 09/15/40.....	1,000	1,048,658	3.600%, 04/01/40.....	750	599,793
5.950%, 04/01/41.....	1,000	1,111,693	Prologis Euro Finance LLC 1.000%, 02/08/29..... EUR	3,000	2,877,812
HP, Inc. # 6.000%, 09/15/41.....	2,500	2,627,284	0.500%, 02/16/32..... EUR	3,200	2,694,585
Intel Corp. 5.625%, 02/10/43.....	6,000	6,360,270	Prudential Financial, Inc. 5.700%, 12/14/36.....	2,000	2,146,401
International Business Machines Corp. 4.150%, 05/15/39.....	2,000	1,817,651	PulteGroup, Inc. 6.375%, 05/15/33.....	850	918,935
2.850%, 05/15/40.....	2,900	2,170,495	6.000%, 02/15/35.....	1,000	1,058,878
			Reinsurance Group of America, Inc. 3.150%, 06/15/30.....	1,400	1,253,332

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)			U.S. TREASURY OBLIGATIONS — (10.2%)		
Royalty Pharma PLC			U.S. Treasury Notes		
# 3.300%, 09/02/40.....	8,000	\$ 6,026,626	2.500%, 05/15/24	1,000	\$ 991,992
RTX Corp.			# 0.250%, 06/15/24	1,500	1,473,047
4.500%, 06/01/42.....	2,000	1,830,182	3.250%, 08/31/24	2,400	2,374,031
Ryder System, Inc.			U.S. Treasury Notes, Floating Rate		
3.350%, 09/01/25.....	2,000	1,945,577	Note		
Stanley Black & Decker, Inc.			(r) 3M USTMMR + 0.200%,		
5.200%, 09/01/40.....	1,305	1,249,470	FRN, 5.495%,		
Teledyne FLIR LLC			01/31/25	15,000	15,004,137
2.500%, 08/01/30.....	2,000	1,723,878	(r) 3M USTMMR + 0.169%,		
Thermo Fisher Scientific, Inc.			FRN, 5.464%,		
# 5.404%, 08/10/43.....	3,800	3,976,052	04/30/25	16,000	15,996,300
Travelers Cos., Inc.			(r) 3M USTMMR + 0.125%,		
6.250%, 06/15/37.....	1,000	1,135,276	FRN, 5.420%,		
5.350%, 11/01/40.....	4,500	4,708,936	07/31/25	18,000	17,980,438
TWDC Enterprises 18 Corp.			(r) 3M USTMMR + 0.170%,		
2.758%, 10/07/24..... CAD	1,000	731,377	FRN, 5.465%,		
UnitedHealth Group, Inc.			10/31/25	19,000	18,989,386
5.950%, 02/15/41.....	2,500	2,727,983	(r) 3M USTMMR + 0.245%,		
3.050%, 05/15/41.....	1,800	1,399,867	FRN, 5.540%,		
Utah Acquisition Sub, Inc.			01/31/26	7,000	<u>7,003,802</u>
2.250%, 11/22/24..... EUR	800	851,083	TOTAL U.S. TREASURY		
3.125%, 11/22/28..... EUR	2,000	2,100,782	OBLIGATIONS.....		<u>79,813,133</u>
Ventas Realty LP			COMMERCIAL PAPER — (0.1%)		
4.125%, 01/15/26.....	2,000	1,958,172	AUSTRALIA — (0.1%)		
Verizon Communications, Inc.			Australia & New Zealand		
4.500%, 08/17/27..... AUD	2,000	1,297,884	Banking Group Ltd.		
3.375%, 10/27/36..... GBP	1,300	1,369,918	Ω 5.590%, 02/22/24.....	1,000	<u>996,741</u>
VF Corp.			TOTAL INVESTMENT		
# 2.950%, 04/23/30.....	2,530	2,123,316	SECURITIES		
VMware LLC			(Cost \$830,260,524).....		<u>776,368,492</u>
3.900%, 08/21/27.....	1,400	1,354,321			
Walgreens Boots Alliance, Inc.			Shares		
3.600%, 11/20/25..... GBP	700	848,264	SECURITIES LENDING COLLATERAL — (1.3%)		
# 3.200%, 04/15/30.....	306	269,698	@§ The DFA Short Term		
Walmart, Inc.			Investment Fund.....	900,333	<u>10,415,047</u>
5.625%, 03/27/34..... GBP	3,100	4,296,021	TOTAL INVESTMENTS — (100.0%)		
5.250%, 09/28/35..... GBP	684	924,774	(Cost \$840,675,088) ^{^^}		<u>\$786,783,539</u>
5.625%, 04/01/40.....	3,000	3,300,436			
5.625%, 04/15/41.....	500	550,428			
2.500%, 09/22/41.....	4,300	3,154,002			
Walt Disney Co.					
3.500%, 05/13/40.....	2,000	1,659,892			
Welltower OP LLC					
3.100%, 01/15/30.....	1,600	<u>1,448,376</u>			
TOTAL UNITED STATES.....		<u>267,533,826</u>			
TOTAL BONDS.....		<u>689,515,667</u>			

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO

CONTINUED

As of January 31, 2024, DFA Global Sustainability Fixed Income Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	24,304,142	CAD	32,484,595	Morgan Stanley and Co. International	02/06/24	\$ 140,606
USD	29,824,629	GBP	23,441,875	Bank of New York Mellon	02/09/24	115,141
USD	42,619,146	AUD	64,898,840	Citibank, N.A.	02/15/24	24,223
USD	57,064,766	EUR	52,424,197	HSBC Bank	02/15/24	379,333
NZD	85,979	USD	52,544	Citibank, N.A.	02/20/24	12
USD	46,923	NZD	76,526	Citibank, N.A.	02/20/24	145
USD	55,032,347	EUR	50,505,508	State Street Bank and Trust	02/21/24	407,891
USD	7,432,996	JPY	1,086,998,627	State Street Bank and Trust	02/26/24	19,757
USD	67,289,981	EUR	61,360,076	Morgan Stanley and Co. International	04/02/24	808,903
Total Appreciation						\$1,896,011
EUR	1,663,031	USD	1,803,364	Citibank, N.A.	02/15/24	\$ (5,156)
GBP	3,321,412	USD	4,228,371	Citibank, N.A.	02/16/24	(18,685)
USD	15,280,268	CAD	20,599,496	State Street Bank and Trust	02/16/24	(44,580)
USD	38,734,014	GBP	30,616,158	State Street Bank and Trust	02/16/24	(70,093)
USD	4,707,416	NZD	7,716,169	Australia and New Zealand Bank	02/20/24	(9,232)
USD	35,372,075	JPY	5,216,474,121	Citibank, N.A.	02/20/24	(170,337)
USD	24,339,099	JPY	3,585,818,551	Bank of New York Mellon	02/26/24	(115,884)
USD	15,230,313	JPY	2,245,059,375	Citibank, N.A.	02/26/24	(80,804)
EUR	9,370,212	USD	10,264,541	Bank of New York Mellon	04/02/24	(112,308)
EUR	3,540,575	USD	3,860,440	State Street Bank and Trust	04/02/24	(24,374)
Total (Depreciation)						\$ (651,453)
Total Appreciation (Depreciation)						\$1,244,558

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$ 6,042,951	—	\$ 6,042,951
Bonds				
Australia.....	—	37,120,048	—	37,120,048
Belgium.....	—	20,034,046	—	20,034,046
Canada.....	—	73,107,236	—	73,107,236
Denmark.....	—	970,461	—	970,461
Finland.....	—	7,006,998	—	7,006,998
France.....	—	55,129,096	—	55,129,096
Germany.....	—	22,112,454	—	22,112,454
Hong Kong.....	—	4,071,753	—	4,071,753
Italy.....	—	2,209,722	—	2,209,722
Japan.....	—	81,859,405	—	81,859,405
Netherlands.....	—	25,393,772	—	25,393,772
New Zealand.....	—	4,679,382	—	4,679,382
Norway.....	—	6,665,850	—	6,665,850
Singapore.....	—	1,350,524	—	1,350,524
Spain.....	—	3,449,143	—	3,449,143
Supranational Organization Obligations.....	—	43,492,520	—	43,492,520
Sweden.....	—	7,275,076	—	7,275,076
Switzerland.....	—	1,751,547	—	1,751,547
United Kingdom.....	—	24,302,808	—	24,302,808

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
United States.	—	\$267,533,826	—	\$267,533,826
U.S. Treasury Obligations.	—	79,813,133	—	79,813,133
Commercial Paper.	—	996,741	—	996,741
Securities Lending Collateral.	—	10,415,047	—	10,415,047
Forward Currency Contracts**.	—	1,244,558	—	1,244,558
TOTAL.	—	\$788,028,097	—	\$788,028,097

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

DFA OREGON MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2024
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (100.0%)			OREGON — (Continued)		
OREGON — (100.0%)			City of Portland (GO) Series		
Benton & Linn Counties			B		
Consolidated School			5.000%, 06/01/25	620	\$637,578
District No. 509J & 509A			5.000%, 06/01/26	850	894,988
Corvallis (GO) (SCH BD			5.000%, 06/15/26	485	511,156
GTY) Series J			5.000%, 06/15/30	290	316,445
5.000%, 06/15/24	200	\$ 201,396	City of Portland (GO) Series		
5.000%, 06/15/29	610	685,405	C		
Central Oregon Community			5.000%, 06/15/25	100	102,928
College (GO) (SCH BD			City of Portland (GO) Series		
GTY)			D		
4.000%, 06/15/28	250	263,826	5.000%, 04/01/28	250	274,324
City of Beaverton Water			City of Portland Sewer		
Revenue (RB)			System Revenue (RB)		
5.000%, 04/01/29	100	111,859	Series A		
5.000%, 04/01/34	365	414,517	5.000%, 06/15/24	200	201,411
City of Bend (GO)			5.000%, 06/15/27	700	736,226
5.000%, 06/01/41	1,015	1,157,521	City of Portland Water		
City of Bend Water Revenue			System Revenue (RB)		
(RB)			Series A		
5.000%, 12/01/26	200	210,255	5.000%, 04/01/24	140	140,425
5.000%, 12/01/30	350	367,137	5.000%, 05/01/24	415	416,926
City of Cottage Grove (GO)			5.000%, 04/01/25	445	455,594
5.000%, 09/01/26	515	543,587	5.000%, 04/01/27	365	391,595
4.000%, 06/01/29	100	106,127	City of Redmond (GO) Series		
City of Eugene (GO) Series			B-1		
A			5.000%, 06/01/30	80	89,138
5.000%, 06/01/36	250	296,748	City of Salem (GO)		
City of Eugene Electric Utility			5.000%, 06/01/25	445	457,263
System Revenue (RB)			5.000%, 06/01/26	235	247,056
Series A			City of Salem Water & Sewer		
5.000%, 08/01/24	310	313,007	Revenue (RB)		
City of Hillsboro Water			5.000%, 06/01/25	795	816,909
Revenue (RB)			City of Springfield Sewer		
5.000%, 06/01/28	235	258,628	System Revenue (RB)		
City of Lake Oswego (GO)			4.000%, 04/01/24	165	165,224
5.000%, 12/01/26	250	266,123	4.000%, 04/01/26	280	286,846
4.000%, 06/01/41	500	509,660	4.000%, 04/01/27	280	290,480
City of Medford (GO) Series			Clackamas & Washington		
A			Counties School District		
5.000%, 06/01/24	555	558,520	No. 3 (GO) (SCH BD GTY)		
City of Newberg (GO)			Series B		
4.000%, 12/01/25	100	101,890	5.000%, 06/15/26	250	262,893
City of Portland (GO) Series			Clackamas Community		
A			College District (GO)		
5.000%, 06/15/25	270	277,904	Series B		
5.000%, 03/01/26	115	120,034	4.000%, 06/15/25	110	111,605
5.000%, 06/01/26	700	737,049			
5.000%, 04/01/27	925	993,273			
5.000%, 06/01/27	540	582,059			
3.000%, 06/15/28	150	150,135			
4.000%, 04/01/32	225	232,530			

DFA OREGON MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
OREGON — (Continued)			OREGON — (Continued)		
Clackamas County School			Jefferson County School		
District No. 12 North			District No. 509J (GO)		
Clackamas (GO) (SCH BD			(SCH BD GTY) Series F		
GTY)			4.000%, 06/15/27	60	\$ 62,549
5.000%, 06/15/32	350	\$ 385,297	Lane & Douglas Counties		
Clackamas County School			School District No. 28J		
District No. 12 North			Fern Ridge (GO) (SCH BD		
Clackamas (GO) (SCH BD			GTY) Series A		
GTY) Series B			5.000%, 06/15/33		
5.000%, 06/15/25	530	544,939	(Pre-refunded @ \$100,		
Clackamas County School			6/15/26).....	1,000	1,052,610
District No. 7J Lake			Lane Community College		
Oswego (GO) (AGM)			(GO) (SCH BD GTY)		
5.250%, 06/01/25	310	319,588	4.000%, 06/15/24	565	566,846
Clackamas County Service			Linn & Benton Counties		
District No. 1 (RB)			School District No. 8J		
5.000%, 12/01/26	270	287,641	Greater Albany (GO) (SCH		
Clatsop County School			BD GTY)		
District No. 30			5.000%, 06/15/26	595	625,686
Warrenton-Hammond (GO)			Marion County School		
(SCH BD GTY) Series B			District No. 103 Woodburn		
5.000%, 06/15/27	285	306,708	(GO) (SCH BD GTY)		
5.000%, 06/15/29	500	561,007	5.000%, 06/15/34		
Columbia Gorge Community			(Pre-refunded @ \$100,		
College District (GO)			6/15/25).....	630	647,949
4.000%, 04/01/26	75	76,533	Medford Hospital Facilities		
County of Clackamas (GO)			Authority (RB) Series A		
5.000%, 06/01/24	100	100,641	5.000%, 08/15/33	345	382,561
County of Multnomah (GO)			Metro (GO)		
5.000%, 06/01/29	290	311,875	5.000%, 06/01/26	1,140	1,199,279
County of Multnomah (GO)			5.000%, 06/01/28	200	220,282
Series A			Metro (GO) Series A		
5.000%, 06/15/28	515	567,727	4.000%, 06/01/33	1,100	1,176,178
5.000%, 06/15/29	1,085	1,223,190	Multnomah & Clackamas		
County of Washington (GO)			Counties School District		
4.000%, 03/01/30	1,020	1,045,484	No. 10JT Gresham-Barlow		
Deschutes County			(GO) (SCH BD GTY)		
Administrative School			Series B		
District No. 1 Bend-La			5.000%, 06/15/27	840	903,982
Pine (GO) (SCH BD GTY)			Multnomah County School		
Series C			District No. 1 Portland		
5.000%, 06/15/26	1,130	1,189,609	(GO) (SCH BD GTY)		
Deschutes County Hospital			5.000%, 06/15/26	415	436,892
Facilities Authority (RB)			5.000%, 06/15/27	250	269,294
Series A			5.000%, 06/15/29	795	894,124
5.000%, 01/01/28	250	263,804	Multnomah County School		
5.000%, 01/01/32	340	373,163	District No. 7 Reynolds		
Hillsboro School District No.			(GO) (SCH BD GTY)		
1J (GO) (SCH BD GTY)			4.000%, 06/01/24	250	250,780
4.000%, 06/15/34	200	212,935	Multnomah County School		
4.000%, 06/15/40	400	408,132	District No. 7 Reynolds		
Hillsboro School District No.			(GO) (SCH BD GTY)		
1J (GO) (SCH BD GTY)			Series A		
Series A			5.000%, 06/15/25	630	648,186
5.000%, 06/15/28	1,290	1,385,744	5.000%, 06/15/27	1,000	1,028,126

DFA OREGON MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
OREGON — (Continued)			OREGON — (Continued)		
Oregon Health & Science			State of Oregon (GO) Series		
University (RB) Series A			H		
5.000%, 07/01/37	140	\$ 158,477	5.000%, 06/01/25	265	\$ 272,478
Oregon State Facilities			5.000%, 06/01/27	380	399,397
Authority (RB) Series A			5.000%, 06/01/29	365	382,956
5.000%, 06/01/24	345	346,628	State of Oregon (GO) Series		
Port of Portland Airport			N		
Revenue (RB) Series 23			5.000%, 05/01/27	380	408,328
5.000%, 07/01/35	435	444,646	State of Oregon Department		
Port of Portland Airport			of Transportation (RB)		
Revenue (RB) Series A			Series A		
5.000%, 07/01/28	150	164,274	5.000%, 11/15/25	1,030	1,070,492
Portland Community College			5.000%, 11/15/26	450	478,505
District (GO)			5.000%, 11/15/27	600	644,827
5.000%, 06/15/26	895	941,579	Tri-County Metropolitan		
5.000%, 06/15/31	440	461,943	Transportation District of		
5.000%, 06/15/33	1,155	1,212,329	Oregon (RB) Series A		
Salem Hospital Facility			5.000%, 09/01/25	150	155,051
Authority (RB) Series A			5.000%, 09/01/26	790	836,892
5.000%, 05/15/31	350	364,080	□ 5.000%, 09/01/29		
Salem-Keizer School District			(Pre-refunded @ \$100,		
No. 24J (GO) (SCH BD			9/1/26).....	425	449,681
GTY)			5.000%, 09/01/34	280	314,972
5.000%, 06/15/33	485	530,820	3.250%, 10/01/34	420	415,207
Salem-Keizer School District			5.000%, 09/01/38	540	594,287
No. 24J (GO) (SCH BD			Tri-County Metropolitan		
GTY) Series B			Transportation District of		
5.000%, 06/15/27	1,320	1,421,428	Oregon (RB) Series B		
State of Oregon (GO) Series			□ 5.000%, 09/01/26		
A			(Pre-refunded @ \$100,		
5.000%, 05/01/27	710	762,928	9/1/25).....	385	397,903
5.000%, 05/01/29	260	292,312	Tualatin Hills Park &		
State of Oregon (GO) Series			Recreation District (GO)		
B			4.000%, 06/01/26	110	112,600
5.000%, 08/01/33	950	977,101	Tualatin Valley Water District		
State of Oregon (GO) Series			(RB)		
C			5.000%, 06/01/43	400	451,688
5.000%, 06/01/26	420	442,229	Washington & Clackamas		
5.000%, 06/01/31	845	904,737	Counties School District		
5.000%, 06/01/35	1,365	1,453,430	No. 23J Tigard-Tualatin		
State of Oregon (GO) Series			(GO) (SCH BD GTY)		
D			Series J		
5.000%, 06/01/28	205	225,789	5.000%, 06/15/28	275	295,778
5.000%, 05/01/29	535	560,052	Washington & Multnomah		
State of Oregon (GO) Series			Counties School District		
F			No. 48J Beaverton (GO)		
5.000%, 05/01/24	175	175,834	(SCH BD GTY) Series B		
5.000%, 05/01/25	310	318,149	5.000%, 06/15/26	265	278,979
5.000%, 08/01/25	240	247,722	5.000%, 06/15/30	350	400,712
5.000%, 08/01/27	1,495	1,616,057	Washington & Multnomah		
5.000%, 05/01/31	520	543,656	Counties School District		
5.000%, 05/01/32	1,110	1,160,249	No. 48J Beaverton (GO)		
State of Oregon (GO) Series			(SCH BD GTY) Series C		
G			5.000%, 06/15/27	605	651,690
5.000%, 12/01/33	1,000	1,055,349			
5.000%, 08/01/41	350	403,311			

DFA OREGON MUNICIPAL BOND PORTFOLIO
CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
OREGON — (Continued)			OREGON — (Continued)		
Washington & Multnomah Counties School District No. 48J Beaverton (GO) (SCH BD GTY) Series D 5.000%, 06/15/24	200	\$201,455	5.000%, 10/01/25	480	\$ 497,427
Washington Clackamas & Yamhill Counties School District No. 88J (GO) (SCH BD GTY) 5.000%, 06/15/25	660	678,423	5.000%, 10/01/27	535	580,675
Washington County Clean Water Services (RB) 5.000%, 10/01/24	235	238,135	5.000%, 10/01/28	300	332,906
			Water Environment Services Sewer Revenue (RB) 5.000%, 06/01/24	95	95,609
			5.000%, 06/01/29	400	449,911
			TOTAL MUNICIPAL BONDS (Cost \$67,659,606).....		<u>66,467,614</u>
			TOTAL INVESTMENTS — (100.0%) (Cost \$67,659,606)^.....		<u>\$66,467,614</u>

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$66,467,614	—	\$66,467,614
TOTAL.....	—	\$66,467,614	—	\$66,467,614

DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2024

(Unaudited)

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	<u>(000)</u>			<u>(000)</u>	
AGENCY OBLIGATIONS — (8.8%)			BELGIUM — (0.3%)		
Government National Mortgage Association, TBA			Anheuser-Busch InBev Worldwide, Inc.		
3.500%, 02/01/54 TBA....	1,361	\$ 1,255,411	4.350%, 06/01/40	1,000	<u>926,478</u>
3.000%, 02/20/54 TBA....	3,545	3,166,405			
Uniform Mortgage-Backed Security, TBA			CANADA — (4.3%)		
1.500%, 02/01/39 TBA....	1,910	1,669,894	Bank of Montreal		
2.000%, 02/01/39 TBA....	6,158	5,526,280	2.500%, 06/28/24.....	69	\$ 68,168
2.500%, 02/01/39 TBA....	3,827	3,524,129	Bank of Nova Scotia		
2.000%, 02/01/54 TBA....	608	490,175	3.400%, 02/11/24.....	310	309,770
2.500%, 02/01/54 TBA....	4,769	4,009,952	2.450%, 02/02/32.....	195	161,858
3.000%, 02/01/54 TBA....	5,584	<u>4,886,872</u>	Brookfield Finance, Inc.		
			4.850%, 03/29/29.....	600	598,045
TOTAL AGENCY OBLIGATIONS.....		<u>24,529,118</u>	Canada Government Bonds		
			2.750%, 08/01/24..... CAD	2,100	1,545,061
BONDS — (81.6%)			Canada Housing Trust No. 1		
AUSTRALIA — (6.0%)			Ω 2.900%, 06/15/24..... CAD	2,000	1,475,339
ANZ New Zealand International Ltd.			Canadian Natural Resources Ltd.		
Ω 3.400%, 03/19/24.....	200	199,449	2.950%, 07/15/30.....	500	440,616
APA Infrastructure Ltd.			CI Financial Corp.		
0.750%, 03/15/29..... EUR	1,500	1,415,209	# 3.200%, 12/17/30.....	1,500	1,208,648
Bank of New Zealand			Fairfax Financial Holdings Ltd.		
Ω 3.500%, 02/20/24.....	250	249,739	4.625%, 04/29/30.....	500	482,300
FMG Resources August 2006 Pty. Ltd.			Ontario Teachers' Finance Trust		
Ω 4.500%, 09/15/27.....	1,150	1,105,613	1.850%, 05/03/32..... EUR	1,800	1,766,584
Ω 4.375%, 04/01/31.....	200	179,999	Royal Bank of Canada		
Glencore Funding LLC			1.375%, 12/09/24..... GBP	400	490,481
Ω 2.850%, 04/27/31.....	500	432,166	2.125%, 04/26/29..... EUR	500	507,832
New South Wales Treasury Corp.			Toronto-Dominion Bank		
2.000%, 03/20/31..... AUD	900	507,072	3.250%, 03/11/24.....	350	349,219
1.500%, 02/20/32..... AUD	5,860	3,080,909	1.952%, 04/08/30..... EUR	880	871,264
4.250%, 02/20/36..... AUD	1,600	993,384	3.129%, 08/03/32..... EUR	500	524,515
3.500%, 11/20/37..... AUD	2,000	1,126,768	TransCanada PipeLines Ltd.		
Queensland Treasury Corp.			4.625%, 03/01/34.....	1,200	<u>1,138,431</u>
1.500%, 08/20/32..... AUD	1,700	884,486	TOTAL CANADA.....		<u>11,938,131</u>
Rio Tinto Alcan, Inc.			DENMARK — (0.3%)		
5.750%, 06/01/35.....	1,000	1,050,664	DSV Finance BV		
South Australian Government Financing Authority			1.375%, 03/16/30	EUR 700	<u>680,543</u>
1.750%, 05/24/32..... AUD	1,200	639,822	FINLAND — (0.3%)		
Treasury Corp. of Victoria			Nokia OYJ		
4.250%, 12/20/32..... AUD	900	575,585	4.375%, 06/12/27	900	<u>866,056</u>
2.250%, 09/15/33..... AUD	2,100	1,116,428	FRANCE — (4.0%)		
2.250%, 11/20/34..... AUD	3,690	1,894,218	Banque Federative du Credit Mutuel SA		
2.000%, 09/17/35..... AUD	2,100	1,023,262	1.250%, 06/03/30..... EUR	1,300	1,211,564
Westpac Securities NZ Ltd.			0.625%, 02/21/31..... EUR	600	528,178
0.100%, 07/13/27..... EUR	400	<u>387,150</u>	1.125%, 01/19/32..... EUR	400	359,313
TOTAL AUSTRALIA.....		<u>16,861,923</u>			

DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
FRANCE — (Continued)			ITALY — (1.2%)		
BNP Paribas SA			Eni SpA		
1.375%, 05/28/29..... EUR	500	\$ 485,018	0.625%, 01/23/30..... EUR	1,000	\$ 926,236
1.250%, 07/13/31..... GBP	400	386,358	Holding d'Infrastructures de		
BPCE SA			Transport SASU		
Ω 2.700%, 10/01/29.....	1,500	1,324,513	1.625%, 09/18/29..... EUR	1,100	1,070,611
0.250%, 01/14/31..... EUR	1,200	1,047,043	Intesa Sanpaolo SpA		
Electricite de France SA			2.500%, 01/15/30..... GBP	400	429,056
6.125%, 06/02/34..... GBP	300	395,763	UniCredit SpA		
JCDecaux SE			1.625%, 01/18/32..... EUR	1,000	925,676
1.625%, 02/07/30..... EUR	1,200	1,140,247	TOTAL ITALY.....		<u>3,351,579</u>
La Poste SA			JAPAN — (11.5%)		
1.375%, 04/21/32..... EUR	1,100	1,028,001	7-Eleven, Inc.		
Societe Generale SA			Ω 1.800%, 02/10/31.....	300	243,040
0.750%, 01/25/27..... EUR	500	497,811	Aircastle Ltd.		
0.875%, 09/24/29..... EUR	1,000	926,614	Ω 2.850%, 01/26/28.....	400	358,465
Vinci SA			Japan Government Ten Year		
2.750%, 09/15/34..... GBP	700	746,002	Bonds		
WEA Finance LLC			0.100%, 06/20/27..... JPY	201,000	1,364,309
Ω 3.500%, 06/15/29.....	1,400	<u>1,203,699</u>	0.200%, 03/20/32..... JPY	300,000	1,981,288
TOTAL FRANCE.....		<u>11,280,124</u>	0.200%, 09/20/32..... JPY	420,000	2,757,252
GERMANY — (2.7%)			0.500%, 12/20/32..... JPY	330,000	2,217,265
BASF SE			0.400%, 06/20/33..... JPY	350,000	2,319,327
3.750%, 06/29/32..... EUR	500	552,973	Japan Government Thirty		
Deutsche Bank AG			Year Bonds		
1.750%, 01/17/28..... EUR	400	403,110	2.400%, 03/20/34..... JPY	120,000	946,033
Deutsche Telekom AG			Japan Government Twenty Year		
3.125%, 02/06/34..... GBP	320	353,875	Bonds		
E.ON International Finance			1.500%, 03/20/34..... JPY	261,000	1,902,438
BV			1.400%, 09/20/34..... JPY	350,000	2,523,743
6.375%, 06/07/32..... GBP	250	342,994	1.200%, 09/20/35..... JPY	394,000	2,769,404
Fresenius Medical Care			0.400%, 03/20/36..... JPY	370,000	2,361,786
U.S. Finance III, Inc.			0.600%, 09/20/37..... JPY	20,000	127,940
Ω 2.375%, 02/16/31.....	750	581,349	0.500%, 12/20/41..... JPY	207,600	1,210,802
Kreditanstalt fuer			Mitsubishi UFJ Financial Group,		
Wiederaufbau			Inc.		
1.375%, 12/09/24..... GBP	1,500	1,844,131	3.195%, 07/18/29.....	1,000	919,105
Landeskreditbank			3.556%, 06/15/32..... EUR	1,480	1,622,609
Baden-Wuerttemberg			Mizuho Financial Group, Inc.		
Foerderbank			0.402%, 09/06/29..... EUR	1,700	1,545,070
0.375%, 12/09/24..... GBP	522	635,871	0.693%, 10/07/30..... EUR	600	538,004
Volkswagen Financial			2.096%, 04/08/32..... EUR	400	386,157
Services AG			Nissan Motor Co. Ltd.		
0.375%, 02/12/30..... EUR	900	805,066	Ω 4.810%, 09/17/30.....	1,250	1,168,777
Volkswagen Financial			Nomura Holdings, Inc.		
Services NV			2.172%, 07/14/28.....	300	264,005
4.250%, 10/09/25..... GBP	100	124,330	2.608%, 07/14/31.....	1,000	830,066
Wintershall Dea Finance BV			Sumitomo Mitsui Financial Group,		
1.332%, 09/25/28..... EUR	1,000	964,518	Inc.		
1.823%, 09/25/31..... EUR	1,000	919,676	2.724%, 09/27/29.....	1,000	887,548
TOTAL GERMANY.....		<u>7,527,893</u>	2.222%, 09/17/31.....	1,000	822,417
HONG KONG — (0.3%)			TOTAL JAPAN.....		<u>32,066,850</u>
Prudential Funding Asia PLC			LUXEMBOURG — (0.3%)		
3.625%, 03/24/32	1,000	<u>905,856</u>	ArcelorMittal SA		
			# 4.250%, 07/16/29	940	<u>905,115</u>

DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
NETHERLANDS — (0.9%)			SWITZERLAND — (Continued)		
Cooperatieve Rabobank UA			0.625%, 02/24/33..... EUR	200	\$ 165,244
Ω 2.625%, 07/22/24.....	600	\$ 591,868	TOTAL SWITZERLAND.....		<u>2,153,250</u>
ING Groep NV			UNITED KINGDOM — (4.5%)		
3.000%, 02/18/26..... GBP	300	365,125	Ashtead Capital, Inc.		
Nederlandse			Ω 2.450%, 08/12/31.....	200	162,797
Waterschapsbank NV			Ω 5.500%, 08/11/32.....	1,000	994,680
4.500%, 06/18/25..... GBP	400	504,751	Barclays PLC		
TenneT Holding BV			3.250%, 01/17/33..... GBP	600	644,635
2.375%, 05/17/33..... EUR	1,000	<u>1,021,305</u>	BAT International Finance PLC		
TOTAL NETHERLANDS.....		<u>2,483,049</u>	2.250%, 06/26/28..... GBP	400	445,619
NEW ZEALAND — (0.1%)			2.250%, 01/16/30..... EUR	500	485,569
BNZ International Funding Ltd.			BP Capital Markets PLC		
0.375%, 09/14/24 EUR	196	<u>207,162</u>	1.231%, 05/08/31..... EUR	2,300	2,150,998
NORWAY — (0.5%)			2.822%, 04/07/32..... EUR	300	311,678
Aker BP ASA			British Telecommunications		
Ω 4.000%, 01/15/31.....	300	274,674	PLC		
Kommunalbanken AS			3.125%, 11/21/31..... GBP	560	627,379
1.000%, 12/12/24..... GBP	900	<u>1,102,165</u>	Centrica PLC		
TOTAL NORWAY.....		<u>1,376,839</u>	4.375%, 03/13/29..... GBP	400	494,053
SPAIN — (0.3%)			Lloyds Bank Corporate		
Merlin Properties Socimi SA			Markets PLC		
2.375%, 09/18/29 EUR	900	<u>916,770</u>	0.375%, 01/28/25..... EUR	500	523,004
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (1.4%)			Lloyds Banking Group PLC		
Asian Development Bank			4.550%, 08/16/28.....	300	294,884
2.350%, 06/21/27..... JPY	130,000	949,744	London Stock Exchange		
Inter-American Development			Group PLC		
Bank			1.750%, 09/19/29..... EUR	1,200	1,204,129
1.375%, 12/15/24..... GBP	1,050	1,290,192	National Gas Transmission		
International Bank for			PLC		
Reconstruction &			1.125%, 01/14/33..... GBP	656	592,078
Development			National Grid Electricity		
1.100%, 11/18/30..... AUD	1,000	525,811	Distribution West Midlands		
International Finance Corp.			PLC		
1.500%, 04/15/35..... AUD	2,500	<u>1,159,025</u>	5.750%, 04/16/32..... GBP	300	395,124
TOTAL SUPRANATIONAL			Southern Gas Networks PLC		
ORGANIZATION			1.250%, 12/02/31..... GBP	1,250	1,199,278
OBLIGATIONS.....		<u>3,924,772</u>	U.K. Gilts		
SWEDEN — (0.1%)			1.125%, 01/31/39..... GBP	2,100	1,746,365
Skandinaviska Enskilda			Vodafone Group PLC		
Banken AB			6.150%, 02/27/37.....	200	<u>216,195</u>
0.625%, 11/12/29..... EUR	200	183,870	TOTAL UNITED KINGDOM...		<u>12,488,465</u>
Svenska Handelsbanken AB			UNITED STATES — (41.8%)		
1.375%, 02/23/29..... EUR	140	<u>137,611</u>	Abbott Laboratories		
TOTAL SWEDEN.....		<u>321,481</u>	5.300%, 05/27/40.....	850	901,185
SWITZERLAND — (0.8%)			AbbVie, Inc.		
UBS Group AG			4.050%, 11/21/39.....	1,000	904,677
0.875%, 11/03/31..... EUR	2,270	1,988,006	Advance Auto Parts, Inc.		
			3.900%, 04/15/30.....	150	134,052
			3.500%, 03/15/32.....	270	224,545
			AECOM		
			5.125%, 03/15/27.....	750	737,212
			Allstate Corp.		
			5.950%, 04/01/36.....	1,400	1,502,510

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)		
Ally Financial, Inc.			1.400%, 06/15/31..... EUR	700	\$ 661,581
8.000%, 11/01/31.....	300	\$ 331,939	Cigna Group		
Altria Group, Inc.			4.800%, 08/15/38.....	800	771,220
3.400%, 05/06/30.....	200	182,372	Cincinnati Financial Corp.		
Amazon.com, Inc.			6.125%, 11/01/34.....	721	762,091
2.875%, 05/12/41.....	1,200	931,591	Conagra Brands, Inc.		
American Assets Trust LP			5.300%, 11/01/38.....	200	194,773
3.375%, 02/01/31.....	1,000	828,989	ConocoPhillips		
American Tower Corp.			6.500%, 02/01/39.....	300	348,651
1.000%, 01/15/32..... EUR	500	439,926	Consolidated Edison Co. of New York, Inc.		
Ares Capital Corp.			5.700%, 06/15/40.....	475	487,739
3.200%, 11/15/31.....	800	667,049	Continental Resources, Inc.		
Arrow Electronics, Inc.			4.375%, 01/15/28.....	1,000	970,358
3.875%, 01/12/28.....	1,000	952,250	Cox Communications, Inc.		
Ashland, Inc.			Ω 3.500%, 08/15/27.....	650	619,952
Ω 3.375%, 09/01/31.....	400	337,559	Crown Castle, Inc.		
Assurant, Inc.			3.800%, 02/15/28.....	600	570,536
2.650%, 01/15/32.....	1,000	827,016	Dentsply Sirona, Inc.		
Assured Guaranty			3.250%, 06/01/30.....	650	582,231
U.S. Holdings, Inc.			Dick's Sporting Goods, Inc.		
3.150%, 06/15/31.....	1,000	890,133	3.150%, 01/15/32.....	500	425,131
AT&T, Inc.			Digital Dutch Finco BV		
3.500%, 06/01/41.....	1,400	1,112,268	1.000%, 01/15/32..... EUR	1,000	855,366
AutoNation, Inc.			Discover Bank		
2.400%, 08/01/31.....	1,500	1,200,036	4.650%, 09/13/28.....	200	191,611
3.850%, 03/01/32.....	500	441,906	Discovery		
Bank of America Corp.			Communications LLC		
5.875%, 02/07/42.....	1,350	1,478,101	1.900%, 03/19/27..... EUR	900	921,762
Bath & Body Works, Inc.			Dow Chemical Co.		
5.250%, 02/01/28.....	600	587,260	1.125%, 03/15/32..... EUR	267	240,247
Berkshire Hathaway, Inc.			DPL, Inc.		
0.437%, 04/15/31..... JPY	410,000	2,582,285	4.350%, 04/15/29.....	1,500	1,389,142
0.472%, 01/23/32..... JPY	200,000	1,241,670	Duquesne Light Holdings, Inc.		
Black Hills Corp.			Ω 2.775%, 01/07/32.....	1,000	804,597
2.500%, 06/15/30.....	800	675,637	DXC Technology Co.		
Block, Inc.			2.375%, 09/15/28.....	400	349,343
3.500%, 06/01/31.....	1,500	1,292,210	Edison International		
Boardwalk Pipelines LP			4.125%, 03/15/28.....	650	630,484
3.600%, 09/01/32.....	100	88,371	Elevance Health, Inc.		
Boeing Co.			4.625%, 05/15/42.....	500	464,501
3.200%, 03/01/29.....	200	183,835	Energy Transfer LP		
Brixmor Operating			3.750%, 05/15/30.....	350	323,623
Partnership LP			EnerSys		
4.050%, 07/01/30.....	300	280,559	Ω 4.375%, 12/15/27.....	1,000	940,430
Broadcom, Inc.			EPR Properties		
Ω 2.600%, 02/15/33.....	1,000	821,444	4.950%, 04/15/28.....	500	480,431
Ω 3.187%, 11/15/36.....	150	121,851	3.750%, 08/15/29.....	1,200	1,070,278
Broadstone Net Lease LLC			Equinix, Inc.		
2.600%, 09/15/31.....	1,504	1,182,471	2.150%, 07/15/30.....	300	253,396
Brown & Brown, Inc.			Expedia Group, Inc.		
2.375%, 03/15/31.....	1,000	829,189	3.250%, 02/15/30.....	650	590,518
Capital One Financial Corp.			Experian Finance PLC		
1.650%, 06/12/29..... EUR	373	355,779	Ω 2.750%, 03/08/30.....	602	530,635
Celanese U.S. Holdings LLC			Exxon Mobil Corp.		
0.625%, 09/10/28..... EUR	1,000	928,203	0.142%, 06/26/24..... EUR	500	532,060
Chubb INA Holdings, Inc.					
0.875%, 12/15/29..... EUR	1,000	949,611			

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)		
First American Financial Corp.			Intel Corp.		
2.400%, 08/15/31.....	300	\$ 238,807	4.600%, 03/25/40.....	800	\$ 774,458
Five Corners Funding Trust II			5.625%, 02/10/43.....	700	742,032
Ω 2.850%, 05/15/30.....	500	439,871	International Business Machines Corp.		
Flowserve Corp.			1.250%, 02/09/34.....	EUR 1,000	897,954
2.800%, 01/15/32.....	2,000	1,658,493	Interstate Power & Light Co.		
Fluor Corp.			5.700%, 10/15/33.....	1,595	1,670,387
4.250%, 09/15/28.....	600	577,935	Invitation Homes Operating Partnership LP		
Ford Motor Credit Co. LLC			2.700%, 01/15/34.....	900	720,877
4.134%, 08/04/25.....	350	341,902	Jackson Financial, Inc.		
2.900%, 02/16/28.....	250	224,905	3.125%, 11/23/31.....	1,000	847,826
Fox Corp.			Jacobs Engineering Group, Inc.		
4.709%, 01/25/29.....	300	297,545	5.900%, 03/01/33.....	750	765,122
GATX Corp.			Jefferies Financial Group, Inc.		
4.700%, 04/01/29.....	200	198,703	2.625%, 10/15/31.....	300	249,367
3.500%, 06/01/32.....	500	438,762	JPMorgan Chase & Co.		
General Motors Financial Co., Inc.			6.400%, 05/15/38.....	500	574,134
5.650%, 01/17/29.....	600	612,717	5.500%, 10/15/40.....	500	526,507
Gilead Sciences, Inc.			5.400%, 01/06/42.....	500	519,083
5.650%, 12/01/41.....	1,000	1,056,714	Juniper Networks, Inc.		
Global Payments, Inc.			2.000%, 12/10/30.....	1,200	982,602
3.200%, 08/15/29.....	250	226,274	KB Home		
GLP Capital LP/GLP Financing II, Inc.			4.000%, 06/15/31.....	1,500	1,322,643
5.750%, 06/01/28.....	200	201,360	Kemper Corp.		
4.000%, 01/15/30.....	200	182,239	3.800%, 02/23/32.....	1,000	845,605
Goldman Sachs Group, Inc.			Kilroy Realty LP		
4.000%, 03/03/24.....	250	249,627	2.500%, 11/15/32.....	1,600	1,225,084
3.125%, 07/25/29.....	GBP 400	464,348	Kimco Realty OP LLC		
6.250%, 02/01/41.....	200	222,739	1.900%, 03/01/28.....	700	619,888
Graphic Packaging International LLC			Kinder Morgan Energy Partners LP		
Ω 4.750%, 07/15/27.....	500	485,307	6.950%, 01/15/38.....	100	110,610
HAT Holdings I LLC/HAT Holdings II LLC			Las Vegas Sands Corp.		
Ω 3.750%, 09/15/30.....	600	495,737	# 3.900%, 08/08/29.....	1,000	923,010
HCA, Inc.			Lazard Group LLC		
7.500%, 11/06/33.....	117	131,919	4.500%, 09/19/28.....	500	485,606
Hess Corp.			Lennar Corp.		
5.600%, 02/15/41.....	500	526,351	4.750%, 05/30/25.....	500	496,992
Home Depot, Inc.			Lincoln National Corp.		
5.400%, 09/15/40.....	1,000	1,048,658	# 3.400%, 01/15/31.....	700	627,289
Howmet Aerospace, Inc.			Loews Corp.		
6.875%, 05/01/25.....	10	10,164	4.125%, 05/15/43.....	495	430,873
3.000%, 01/15/29.....	500	452,580	LYB International Finance III LLC		
HP, Inc.			3.375%, 10/01/40.....	500	384,123
2.650%, 06/17/31.....	200	169,587	Marriott International, Inc.		
Humana, Inc.			2.750%, 10/15/33.....	100	82,414
3.125%, 08/15/29.....	150	137,826	Marsh & McLennan Cos., Inc.		
Huntsman International LLC			1.979%, 03/21/30.....	EUR 300	301,629
2.950%, 06/15/31.....	1,000	839,795	Masonite International Corp.		
Hyatt Hotels Corp.			Ω 3.500%, 02/15/30.....	1,500	1,290,435
4.375%, 09/15/28.....	1,000	974,745			
Indiana Michigan Power Co.					
6.050%, 03/15/37.....	500	534,382			

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)		
MetLife, Inc.			Prologis Euro Finance LLC		
5.700%, 06/15/35.....	750	\$ 801,516	0.500%, 02/16/32..... EUR	2,100	\$1,768,321
MGM Resorts International			Public Storage Operating Co.		
4.625%, 09/01/26.....	350	340,073	0.500%, 09/09/30..... EUR	1,000	884,186
Micron Technology, Inc.			0.875%, 01/24/32..... EUR	200	176,960
3.366%, 11/01/41.....	500	379,197	Realty Income Corp.		
Molina Healthcare, Inc.			4.600%, 02/06/24.....	400	399,954
Ω 3.875%, 11/15/30.....	1,000	876,533	2.100%, 03/15/28.....	800	718,302
Ω 3.875%, 05/15/32.....	250	213,988	4.000%, 07/15/29.....	203	194,657
Morgan Stanley			Reinsurance Group of		
6.375%, 07/24/42.....	900	1,030,575	America, Inc.		
Motorola Solutions, Inc.			3.150%, 06/15/30.....	258	230,971
2.300%, 11/15/30.....	200	168,629	Ross Stores, Inc.		
Nasdaq, Inc.			1.875%, 04/15/31.....	99	81,445
1.750%, 03/28/29..... EUR	500	499,242	Royalty Pharma PLC		
National Fuel Gas Co.			2.200%, 09/02/30.....	150	125,881
2.950%, 03/01/31.....	1,000	843,100	RTX Corp.		
NewMarket Corp.			4.500%, 06/01/42.....	500	457,546
2.700%, 03/18/31.....	1,000	847,401	Sabra Health Care LP		
NextEra Energy Operating			3.900%, 10/15/29.....	500	452,451
Partners LP			3.200%, 12/01/31.....	900	735,327
Ω 4.500%, 09/15/27.....	300	281,711	Seagate HDD Cayman		
Nordstrom, Inc.			4.091%, 06/01/29.....	400	368,657
4.000%, 03/15/27.....	885	828,909	4.125%, 01/15/31.....	500	441,424
NOV, Inc.			Sensata Technologies BV		
3.600%, 12/01/29.....	400	372,169	Ω 5.000%, 10/01/25.....	150	149,321
OneMain Finance Corp.			Sensata Technologies, Inc.		
7.125%, 03/15/26.....	450	456,135	Ω 4.375%, 02/15/30.....	850	783,228
ONEOK, Inc.			Simon Property Group LP		
6.350%, 01/15/31.....	300	319,095	2.450%, 09/13/29.....	500	443,198
Oracle Corp.			Steelcase, Inc.		
6.125%, 07/08/39.....	600	642,876	# 5.125%, 01/18/29.....	700	670,621
3.600%, 04/01/40.....	875	699,758	STORE Capital Corp.		
Ovintiv, Inc.			4.625%, 03/15/29.....	900	844,223
8.125%, 09/15/30.....	400	453,554	Tapestry, Inc.		
Paramount Global			3.050%, 03/15/32.....	300	239,937
4.950%, 01/15/31.....	200	189,114	Taylor Morrison		
Philip Morris International, Inc.			Communities, Inc.		
2.875%, 05/01/24.....	600	595,871	Ω 5.750%, 01/15/28.....	1,000	992,739
0.800%, 08/01/31..... EUR	800	706,173	Thermo Fisher Scientific, Inc.		
4.375%, 11/15/41.....	100	89,167	5.404%, 08/10/43.....	200	209,266
Piedmont Operating			Toll Brothers Finance Corp.		
Partnership LP			4.350%, 02/15/28.....	900	876,390
3.150%, 08/15/30.....	1,000	771,129	@ 3.800%, 11/01/29.....	350	327,027
Plains All American			Truist Financial Corp.		
Pipeline LP/PAA Finance Corp.			1.950%, 06/05/30.....	200	166,940
3.550%, 12/15/29.....	200	184,051	U.S. Cellular Corp.		
3.800%, 09/15/30.....	50	46,189	6.700%, 12/15/33.....	200	206,000
6.700%, 05/15/36.....	200	211,967	UnitedHealth Group, Inc.		
6.650%, 01/15/37.....	500	538,363	3.500%, 08/15/39.....	600	507,245
Primerica, Inc.			Utah Acquisition Sub, Inc.		
2.800%, 11/19/31.....	1,000	847,705	3.125%, 11/22/28..... EUR	550	577,715
Principal Financial Group, Inc.			Vontier Corp.		
3.700%, 05/15/29.....	177	166,997	2.400%, 04/01/28.....	400	352,020
6.050%, 10/15/36.....	147	157,849	2.950%, 04/01/31.....	665	553,322
Progress Energy, Inc.			Walmart, Inc.		
7.000%, 10/30/31.....	290	325,978	5.625%, 03/27/34..... GBP	850	1,177,941

DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
AUD	232,320	USD	153,172	Societe Generale	02/05/24	\$ (744)
GBP	160,310	USD	203,395	Citibank, N.A.	02/09/24	(223)
EUR	1,187,121	USD	1,290,597	Citibank, N.A.	02/16/24	(6,929)
EUR	2,439,569	USD	2,660,570	Citibank, N.A.	02/20/24	(22,154)
USD	7,744,617	JPY	1,141,126,952	Citibank, N.A.	02/26/24	(37,773)
USD	3,024,484	CAD	4,074,929	Citibank, N.A.	02/26/24	(7,427)
EUR	2,521,247	USD	2,739,032	State Street Bank and Trust	04/02/24	(7,366)
Total (Depreciation)						\$ (112,844)
Total Appreciation (Depreciation)						\$1,080,788

As of January 31, 2024, 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	—	\$ 361,497	\$ 361,497
Bank of America Corp.....	2.657%	Fixed	CPI	Maturity	USD 11,000,000	01/20/32	—	337,602	337,602
Bank of America Corp.....	2.620%	Fixed	CPI	Maturity	USD 6,000,000	08/20/27	—	353,757	353,757
Bank of America Corp.....	2.546%	Fixed	CPI	Maturity	USD 40,000,000	04/29/31	—	3,206,066	3,206,066
Bank of America Corp.....	2.533%	Fixed	CPI	Maturity	USD 3,000,000	05/03/36	—	235,389	235,389
Bank of America Corp.....	2.355%	Fixed	CPI	Maturity	USD 8,000,000	01/18/28	—	33,915	33,915
Citibank, N.A.....	2.498%	Fixed	CPI	Maturity	USD 12,000,000	07/10/24	—	18,526	18,526
Deutsche Bank AG.....	3.120%	Fixed	CPI	Maturity	USD 7,000,000	11/22/28	—	101,374	101,374
Deutsche Bank AG.....	3.089%	Fixed	CPI	Maturity	USD 4,000,000	11/03/26	—	120,264	120,264
Deutsche Bank AG.....	2.816%	Fixed	CPI	Maturity	USD 6,000,000	12/30/28	—	166,568	166,568
Deutsche Bank AG.....	2.678%	Fixed	CPI	Maturity	USD 7,000,000	08/03/28	—	404,955	404,955
Deutsche Bank AG.....	2.596%	Fixed	CPI	Maturity	USD 4,000,000	06/09/28	—	295,321	295,321
Deutsche Bank AG.....	2.550%	Fixed	CPI	Maturity	USD 7,000,000	08/23/28	—	432,156	432,156
Deutsche Bank AG.....	2.529%	Fixed	CPI	Maturity	USD 4,000,000	07/02/29	—	297,433	297,433
Deutsche Bank AG.....	2.515%	Fixed	CPI	Maturity	USD 4,000,000	06/09/36	—	306,089	306,089
Deutsche Bank AG.....	2.468%	Fixed	CPI	Maturity	USD 5,000,000	06/21/29	—	405,993	405,993
Morgan Stanley and Co. International.....	2.385%	Fixed	CPI	Maturity	USD 10,000,000	03/21/30	—	66,352	66,352
Total Appreciation.....								\$7,143,257	\$7,143,257
Bank of America Corp.....	3.090%	Fixed	CPI	Maturity	USD 10,000,000	03/22/32	—	(199,436)	(199,436)
Bank of America Corp.....	2.643%	Fixed	CPI	Maturity	USD 13,000,000	12/02/32	—	(123,668)	(123,668)
Bank of America Corp.....	2.536%	Fixed	CPI	Maturity	USD 8,000,000	11/20/33	—	(69,728)	(69,728)
Bank of America Corp.....	2.388%	Fixed	CPI	Maturity	USD 8,000,000	01/02/31	—	(2,428)	(2,428)

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.....	2.833%	Fixed	CPI	Maturity	USD 15,000,000	07/12/28	—	—	\$ (64,409) \$ (64,409)
Morgan Stanley and Co. International.....	2.815%	Fixed	CPI	Maturity	USD 10,000,000	08/01/29	—	—	(108,134) (108,134)
Morgan Stanley and Co. International.....	2.672%	Fixed	CPI	Maturity	USD 11,000,000	10/26/35	—	—	(239,355) (239,355)
Morgan Stanley and Co. International.....	2.665%	Fixed	CPI	Maturity	USD 8,000,000	11/08/35	—	—	(173,140) (173,140)
Morgan Stanley and Co. International.....	2.605%	Fixed	CPI	Maturity	USD 9,000,000	10/17/30	—	—	(117,437) (117,437)
Morgan Stanley and Co. International.....	2.540%	Fixed	CPI	Maturity	USD 7,000,000	12/16/26	—	—	(13,202) (13,202)
Morgan Stanley and Co. International.....	2.504%	Fixed	CPI	Maturity	USD 7,000,000	07/18/30	—	—	(26,804) (26,804)
Morgan Stanley and Co. International.....	2.474%	Fixed	CPI	Maturity	USD 8,000,000	12/18/33	—	—	(24,663) (24,663)
Total (Depreciation).....								\$(1,162,404)	\$(1,162,404)
Total Appreciation (Depreciation).....								\$ 5,980,853	\$ 5,980,853

Summary of the Portfolio's investments as of January 31, 2024, 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.....	—	\$ 24,529,118	—	\$ 24,529,118
Bonds				
Australia.....	—	16,861,923	—	16,861,923
Belgium.....	—	926,478	—	926,478
Canada.....	—	11,938,131	—	11,938,131
Denmark.....	—	680,543	—	680,543
Finland.....	—	866,056	—	866,056
France.....	—	11,280,124	—	11,280,124
Germany.....	—	7,527,893	—	7,527,893
Hong Kong.....	—	905,856	—	905,856
Italy.....	—	3,351,579	—	3,351,579
Japan.....	—	32,066,850	—	32,066,850
Luxembourg.....	—	905,115	—	905,115
Netherlands.....	—	2,483,049	—	2,483,049
New Zealand.....	—	207,162	—	207,162
Norway.....	—	1,376,839	—	1,376,839
Spain.....	—	916,770	—	916,770
Supranational Organization Obligations.....	—	3,924,772	—	3,924,772
Sweden.....	—	321,481	—	321,481
Switzerland.....	—	2,153,250	—	2,153,250
United Kingdom.....	—	12,488,465	—	12,488,465
United States.....	—	116,711,284	—	116,711,284
U.S. Treasury Obligations.....	—	21,638,043	—	21,638,043
Foreign Sovereign Obligations.....	—	2,377,943	—	2,377,943
Securities Lending Collateral.....	—	2,760,979	—	2,760,979

DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Forward Currency Contracts**.....	—	\$ 1,080,788	—	\$ 1,080,788
Swap Agreements**.....	—	5,980,853	—	5,980,853
TOTAL.....	—	\$286,261,344	—	\$286,261,344

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

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2024

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (97.9%)		
BRAZIL — (5.7%)		
* AES Brasil Energia SA.....	35,406	\$ 81,397
* Allianca Saude e Participacoes SA.....	5,000	8,528
Allied Tecnologia SA.....	8,800	12,309
Allos SA.....	64,484	319,531
Alupar Investimento SA.....	25,939	154,606
Ambev SA, ADR.....	169,470	444,011
* Anima Holding SA.....	75,700	67,076
Arezzo Industria e Comercio SA.....	11,427	144,360
Atacadao SA.....	82,000	172,295
Auren Energia SA.....	49,386	131,382
B3 SA - Brasil Bolsa Balcao.....	222,000	586,545
Banco Bradesco SA.....	74,530	205,791
Banco BTG Pactual SA.....	41,969	305,127
Banco do Brasil SA.....	112,187	1,278,249
Banco Santander Brasil SA.....	19,400	112,185
BB Seguridade Participacoes SA.....	67,673	467,827
Bemobi Mobile Tech SA.....	17,969	44,357
* Blau Farmaceutica SA.....	12,000	29,550
Boa Safra Sementes SA.....	13,300	39,865
BrasilAgro - Co. Brasileira de Propriedades Agricolas.....	9,800	48,778
* BRF SA.....	111,609	314,255
Brisanet Participacoes SA.....	24,408	15,124
* C&A Modas SA.....	36,200	53,338
Caixa Seguridade Participacoes SA.....	25,231	71,959
Camil Alimentos SA.....	25,900	46,422
CCR SA.....	125,280	331,760
Centrais Eletricas Brasileiras SA.....	81,289	669,587
Cia Brasileira de Aluminio.....	46,442	37,683
* Cia Brasileira de Distribuicao.....	40,679	32,104
Cia de Saneamento Basico do Estado de Sao Paulo SABESP.....	31,000	493,432
Cia de Saneamento de Minas Gerais Copasa MG.....	30,000	129,400
Cia De Sanena Do Parana.....	53,600	303,788
Cia De Sanena Do Parana.....	37,900	40,773
Cia Energetica de Minas Gerais.....	30,549	92,491
Cia Siderurgica Nacional SA, Sponsored ADR.....	28,507	100,630
Cia Siderurgica Nacional SA.....	108,272	387,466
Cielo SA.....	338,564	339,630
* Clear Sale SA.....	8,825	5,664
* CM Hospitalar SA.....	20,100	40,976
* Cogna Educacao SA.....	459,258	270,675
Companhia Paranaense de Energia.....	91,029	164,809
* Construtora Tenda SA.....	29,560	59,425
Cosan SA.....	67,687	249,605
CPFL Energia SA.....	13,200	96,607
Cruzeiro do Sul Educacional SA.....	40,000	32,133
CSU Digital SA.....	7,400	27,766
Cury Construtora e Incorporadora SA.....	27,700	103,433
Cyrela Brazil Realty SA Empreendimentos e Participacoes.....	65,400	295,161
Ω Desktop SA.....	13,700	34,344
Dexco SA.....	116,431	181,894
* Diagnosticos da America SA.....	39,079	63,496
Dimed SA Distribuidora da Medicamentos.....	20,800	52,353
Direcional Engenharia SA.....	20,592	90,566
EcoRodovias Infraestrutura e Logistica SA.....	47,900	87,690
* Eletromidia SA.....	3,500	12,575

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
* Embraer SA.....	160,300	\$737,049
Empreendimentos Pague Menos SA.....	79,446	50,672
Enauta Participacoes SA.....	40,750	155,617
Energisa SA.....	26,300	268,659
* Eneva SA.....	82,944	213,621
Engie Brasil Energia SA.....	19,100	156,442
Equatorial Energia SA.....	90,822	649,488
Eternit SA.....	16,800	25,500
Even Construtora e Incorporadora SA.....	35,200	53,144
Ez Tec Empreendimentos e Participacoes SA.....	32,600	101,595
Fleury SA.....	40,161	131,886
Fras-Le SA.....	14,100	44,454
Gerdau SA, Sponsored ADR.....	158,592	670,843
Ω GPS Participacoes e Empreendimentos SA.....	50,952	196,634
Grendene SA.....	53,500	73,106
Grupo Casas Bahia SA.....	17,290	27,535
Grupo De Moda Soma SA.....	110,879	177,249
* Grupo Mateus SA.....	87,394	121,361
Grupo SBF SA.....	27,400	73,057
* Guararapes Confeccoes SA.....	24,500	26,061
*Ω Hapvida Participacoes e Investimentos SA.....	542,814	425,100
Helbor Empreendimentos SA.....	13,200	7,060
* Hidrovias do Brasil SA.....	97,853	73,670
Hypera SA.....	34,000	217,750
* Infracommerce CXAAS SA.....	101,625	32,204
Intelbras SA Industria de Telecomunicacao Eletronica Brasileira.....	4,300	18,183
* International Meal Co. Alimentacao SA, Class A.....	38,000	13,499
lochpe Maxion SA.....	40,900	102,531
Irani Papel e Embalagem SA.....	24,000	47,182
* IRB-Brasil Resseguros SA.....	22,672	186,521
Itau Unibanco Holding SA.....	24,400	137,356
Jalles Machado SA.....	50,249	74,952
JBS SA.....	79,794	377,356
JHSF Participacoes SA.....	92,900	88,880
JSL SA.....	19,800	43,641
Kepler Weber SA.....	25,500	48,793
Klabin SA.....	187,718	806,660
Lavvi Empreendimentos Imobiliarios SA.....	16,222	25,376
Localiza Rent a Car SA.....	27,092	295,943
LOG Commercial Properties e Participacoes SA.....	11,400	47,193
* Log-in Logistica Intermodal SA.....	5,900	44,360
Lojas Quero-Quero SA.....	52,000	53,633
Lojas Quero-Quero SA.....	2,160	2,228
Lojas Renner SA.....	198,779	643,953
Ω LWSA SA.....	113,927	125,553
M Dias Branco SA.....	11,021	85,198
* Magazine Luiza SA.....	414,770	175,807
Mahle Metal Leve SA.....	7,834	53,825
Marcopolo SA.....	32,400	40,546
Marfrig Global Foods SA.....	83,365	158,337
*Ω Meliuz SA.....	9,750	14,779
Melnick Even Desenvolvimento Imobiliario SA.....	10,200	8,976
Mills Locacao Servicos e Logistica SA.....	23,645	62,520
Minerva SA.....	53,700	74,246
Ω Mitre Realty Empreendimentos E Participacoes LTDA.....	10,900	10,736
* Moura Dubeux Engenharia SA.....	16,900	40,183
Movida Participacoes SA.....	45,243	84,653
* MPM Corporeos SA.....	44,400	9,589
* MRV Engenharia e Participacoes SA.....	100,876	160,444

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
* Multilaser Industrial SA.....	45,900	\$ 18,158
Multiplan Empreendimentos Imobiliarios SA.....	38,575	216,918
* Natura & Co. Holding SA.....	101,882	329,023
Neoenergia SA.....	23,607	97,203
* Oceanpact Servicos Maritimos SA.....	19,500	23,615
Odontoprev SA.....	51,220	124,887
* Oncoclinicas do Brasil Servicos Medicos SA.....	18,129	42,410
* Orizon Valorizacao de Residuos SA.....	4,856	34,501
Pet Center Comercio e Participacoes SA.....	58,396	38,660
# Petroleo Brasileiro SA, Sponsored ADR.....	104,989	1,721,820
Petroleo Brasileiro SA, Sponsored ADR.....	74,958	1,279,533
Petroleo Brasileiro SA.....	395,002	3,361,312
Petrorreconcavo SA.....	42,239	196,514
Plano & Plano Desenvolvimento Imobiliario SA.....	13,800	31,531
Porto Seguro SA.....	51,500	277,333
Portobello SA.....	12,500	15,693
Positivo Tecnologia SA.....	23,400	33,912
PRIO SA.....	82,115	728,103
Qualicorp Consultoria e Corretora de Seguros SA.....	38,100	16,765
Raia Drogasil SA.....	128,561	656,506
Ω Rede D'Or Sao Luiz SA.....	14,317	78,456
Romi SA.....	12,670	33,757
Rumo SA.....	39,589	184,265
Santos Brasil Participacoes SA.....	76,649	155,947
Sao Martinho SA.....	52,200	297,012
# Sendas Distribuidora SA, ADR.....	34,781	483,108
Sendas Distribuidora SA.....	74,628	205,760
*Ω Ser Educacional SA.....	16,900	21,661
Serena Energia SA.....	63,602	123,883
Simpar SA.....	87,300	137,618
SLC Agricola SA.....	57,282	220,831
Smartfit Escola de Ginastica e Danca SA.....	44,334	216,999
Suzano SA.....	121,992	1,271,037
Tegma Gestao Logistica SA.....	9,000	47,376
Telefonica Brasil SA.....	13,463	139,565
Telefonica Brasil SA, ADR.....	14,442	149,041
TIM SA.....	149,448	523,056
TOTVS SA.....	26,715	169,961
Transmissora Alianca de Energia Eletrica SA.....	50,800	378,252
Tres Tentos Agroindustrial SA.....	23,030	51,225
Trisul SA.....	19,800	19,183
Tupy SA.....	19,900	106,360
Ultrapar Participacoes SA.....	110,926	630,709
Unifique Telecomunicacoes SA.....	26,600	20,026
Unipar Carbocloro SA.....	5,250	70,998
Usinas Siderurgicas de Minas Gerais SA Usiminas.....	25,300	44,427
Vale SA, Sponsored ADR, Class B.....	338,252	4,630,670
Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA.....	19,000	78,732
Vamos Locacao de Caminhoes Maquinas e Equipamentos SA.....	66,629	109,874
Veste SA Estilo.....	8,110	29,465
Vibra Energia SA.....	109,292	523,915
Vittia Fertilizantes E Biologicos SA.....	6,896	11,330
Vivara Participacoes SA.....	13,400	91,418
Vulcabras Azaleia SA.....	23,200	88,129
WEG SA.....	62,100	405,360
Wilson Sons SA.....	40,000	136,041
Wiz Co.....	25,600	34,413
YDUQS Participacoes SA.....	60,484	235,373

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
* Zamp SA.....	77,000	\$ 77,398
TOTAL BRAZIL.....		<u>40,333,200</u>
CHILE — (0.6%)		
Aguas Andinas SA, Class A.....	420,500	127,609
Banco de Chile, ADR.....	13,493	299,814
Banco de Credito e Inversiones SA.....	7,193	190,491
Banco Santander Chile, ADR.....	2,056	37,584
Banco Santander Chile.....	2,896,172	133,814
Besalco SA.....	1,195	636
CAP SA.....	15,126	109,118
Cencosud SA.....	206,682	359,398
Cencosud Shopping SA.....	46,296	77,124
Cia Cervecerias Unidas SA.....	17,761	107,622
Cia Cervecerias Unidas SA, Sponsored ADR.....	4,749	56,561
Cia Sud Americana de Vapores SA.....	1,317,088	94,790
Clinica Las Condes SA.....	383	7,555
Colbun SA.....	1,028,127	145,772
Embotelladora Andina SA, ADR, Class B.....	10,073	152,002
Empresa Nacional de Telecomunicaciones SA.....	51,030	166,516
Empresas CMPC SA.....	182,772	297,717
Empresas Copec SA.....	22,694	144,221
Enel Americas SA.....	1,403,761	142,257
Enel Chile SA.....	2,862,518	171,777
* Engie Energia Chile SA.....	82,959	78,479
* Falabella SA.....	51,618	122,516
Forus SA.....	8,390	14,263
Grupo Security SA.....	419,258	125,560
Instituto de Diagnostico SA.....	5,352	7,542
Inversiones Aguas Metropolitanas SA.....	126,936	99,640
Inversiones La Construccion SA.....	9,209	71,878
Multiexport Foods SA.....	50,860	12,493
Parque Arauco SA.....	80,705	129,127
* Plaza SA.....	32,420	44,815
Ripley Corp. SA.....	271,846	53,947
Salfacorp SA.....	113,001	56,477
Sigdo Koppers SA.....	25,113	34,587
SMU SA.....	769,573	124,144
Sociedad Matriz SAAM SA.....	1,011,061	110,868
# Sociedad Quimica y Minera de Chile SA, Sponsored ADR.....	7,526	316,619
SONDA SA.....	128,534	50,289
Vina Concha y Toro SA.....	91,424	97,929
TOTAL CHILE.....		<u>4,373,551</u>
COLOMBIA — (0.2%)		
Almacenes Exito SA, BDR.....	33,508	105,575
BAC Holding International Corp.....	65,347	4,279
Banco de Bogota SA.....	6,410	52,347
Bancolombia SA, Sponsored ADR.....	5,371	168,972
Bancolombia SA.....	15,147	127,432
Celsia SA ESP.....	42,996	36,603
Cementos Argos SA.....	60,623	99,638
Corp. Financiera Colombiana SA.....	36,650	155,298
Ecopetrol SA.....	144,324	86,543
Grupo Argos SA.....	23,358	82,299
Grupo Energia Bogota SA ESP.....	93,757	54,776
Interconexion Electrica SA ESP.....	21,395	92,635

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
COLOMBIA — (Continued)		
Mineros SA.....	59,641	\$ 29,407
TOTAL COLOMBIA.....		<u>1,095,804</u>
CZECH REPUBLIC — (0.1%)		
CEZ AS.....	11,698	443,144
Komerčni Banka AS.....	7,643	250,749
Ω Moneta Money Bank AS.....	45,673	196,553
Philip Morris CR AS.....	55	<u>38,277</u>
TOTAL CZECH REPUBLIC.....		<u>928,723</u>
EGYPT — (0.0%)		
Commercial International Bank - Egypt (CIB), GDR.....	215,402	<u>254,033</u>
GREECE — (0.6%)		
* Aegean Airlines SA.....	8,651	114,679
* Alpha Services & Holdings SA.....	217,856	387,973
Athens Water Supply & Sewage Co. SA.....	5,637	35,039
Autohellas Tourist & Trading SA.....	5,291	76,530
Bank of Greece.....	4,230	65,223
* Ellaktor SA.....	12,998	34,715
ElvalHalcor SA.....	14,320	36,900
Entersoft SA Software Development & Related Services Co.....	2,134	14,244
Epsilon Net SA.....	4,106	41,267
* Eurobank Ergasias Services & Holdings SA, Class A.....	231,409	446,033
Fourlis Holdings SA.....	9,989	43,819
GEK Terna Holding Real Estate Construction SA.....	11,484	172,831
Hellenic Exchanges - Athens Stock Exchange SA.....	5,987	35,398
Hellenic Telecommunications Organization SA.....	12,909	179,240
Helleniq Energy Holdings SA.....	14,522	116,473
Holding Co. ADMIE IPTO SA.....	13,658	32,053
Ideal Holdings SA.....	3,197	22,502
Intracom Holdings SA.....	14,733	59,563
* Intracom SA Technical & Steel Constructions.....	4,919	26,258
Jumbo SA.....	11,389	320,483
Kri-Kri Milk Industry SA.....	1,320	14,105
* LAMDA Development SA.....	14,135	106,684
Motor Oil Hellas Corinth Refineries SA.....	13,144	360,094
Mytilineos SA.....	7,421	304,702
* National Bank of Greece SA.....	52,711	400,766
OPAP SA.....	12,588	217,699
* Piraeus Financial Holdings SA.....	56,799	230,020
Piraeus Port Authority SA.....	1,874	50,567
* Public Power Corp. SA.....	14,548	192,505
Quest Holdings SA.....	6,828	39,132
Sarantis SA.....	3,315	31,441
Terna Energy SA.....	4,100	66,541
Thrace Plastics Holding & Co.....	6,640	31,274
Titan Cement International SA.....	10,504	<u>268,557</u>
TOTAL GREECE.....		<u>4,575,310</u>
HUNGARY — (0.3%)		
* 4iG Nyrt.....	8,332	18,642
Magyar Telekom Telecommunications PLC.....	62,017	134,406
MOL Hungarian Oil & Gas PLC.....	79,390	649,913
* Opus Global Nyrt.....	44,295	52,437
OTP Bank Nyrt.....	23,163	1,073,274

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HUNGARY — (Continued)		
Richter Gedeon Nyrt.	6,548	\$ 176,667
TOTAL HUNGARY.....		<u>2,105,339</u>
INDIA — (26.4%)		
360 ONE WAM Ltd.....	27,224	203,418
* 3i Infotech Ltd.....	54,738	40,477
3M India Ltd.....	337	140,194
63 Moons Technologies Ltd.....	5,294	27,126
Aarti Drugs Ltd.....	10,788	68,145
Aarti Industries Ltd.....	32,506	257,362
* Aarti Pharmed Labs Ltd.....	5,214	33,437
* Aavas Financiers Ltd.....	11,659	207,066
ABB India Ltd.....	2,323	130,508
ACC Ltd.....	7,505	229,903
Action Construction Equipment Ltd.....	6,419	75,579
* Adani Energy Solutions Ltd.....	4,159	53,898
Adani Enterprises Ltd.....	1,184	44,753
* Adani Green Energy Ltd.....	18,423	373,754
Adani Ports & Special Economic Zone Ltd.....	39,043	566,817
* Adani Power Ltd.....	59,432	404,965
Adani Total Gas Ltd.....	11,323	139,097
* Adani Wilmar Ltd.....	5,388	23,076
ADF Foods Ltd.....	6,180	16,006
* Aditya Birla Capital Ltd.....	100,767	207,450
Advanced Enzyme Technologies Ltd.....	10,985	50,270
Aegis Logistics Ltd.....	27,862	126,806
Aether Industries Ltd.....	2,265	24,120
* Affle India Ltd.....	1,032	15,437
AGI Greenpac Ltd.....	6,740	64,930
Ahluwalia Contracts India Ltd.....	5,662	58,286
AIA Engineering Ltd.....	7,328	359,100
Ajanta Pharma Ltd.....	10,051	264,000
Akzo Nobel India Ltd.....	1,600	50,478
Alembic Ltd.....	7,426	8,389
Alembic Pharmaceuticals Ltd.....	12,635	147,216
Alkem Laboratories Ltd.....	3,178	191,183
Alkyl Amines Chemicals.....	1,783	51,343
* Allcargo Gati Ltd.....	4,856	7,358
Allcargo Logistics Ltd.....	68,004	66,349
Allcargo Terminals Ltd.....	17,001	14,721
Amara Raja Energy & Mobility Ltd.....	34,765	370,434
* Amber Enterprises India Ltd.....	3,703	193,555
Ambika Cotton Mills Ltd.....	566	11,856
Ambuja Cements Ltd.....	27,088	181,888
Amrutanjan Health Care Ltd.....	1,487	10,398
Anant Raj Ltd.....	32,411	123,826
Andhra Paper Ltd.....	3,141	23,484
Andhra Sugars Ltd.....	11,068	14,815
Angel One Ltd.....	9,025	355,535
Anup Engineering Limited.....	1,301	45,660
Apar Industries Ltd.....	3,756	283,344
Apcotex Industries Ltd.....	3,776	21,964
APL Apollo Tubes Ltd.....	20,172	367,694
Apollo Hospitals Enterprise Ltd.....	9,196	699,770
Apollo Pipes Ltd.....	1,408	11,577
Apollo Tyres Ltd.....	112,569	732,176
Aptech Ltd.....	3,213	10,570
Arman Financial Services Ltd.....	970	27,683
Arvind Fashions Ltd.....	14,411	89,992

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	43,513	\$ 164,496
	13,849	87,447
*	4,659	23,634
	5,563	20,621
	272,435	577,073
*	46,132	100,806
*	16,678	14,246
	24,781	882,089
	994	11,546
*Ω	32,764	174,224
	11,415	78,490
	10,503	231,996
	592	46,995
	1,683	11,531
	2,202	170,239
Ω	17,200	132,057
	1,161	30,871
	44,239	614,029
	895	22,136
	3,168	23,760
	11,816	74,390
*Ω	5,190	238,224
	279,672	3,594,987
	1,290	12,441
	5,952	550,238
	20,761	54,768
	17,862	1,479,110
	18,781	367,005
*	244,013	91,364
	2,572	258,564
	2,625	76,672
	9,367	277,702
	14,152	48,468
	31,404	149,693
	7,024	60,120
Ω	82,487	226,847
	146,774	438,103
	74,780	124,815
	216,966	144,176
	618	17,945
	2,382	87,158
	11,790	210,548
	2,810	201,919
	3,175	133,786
	31,325	213,051
*	3,743	27,131
	32,238	41,371
	729	46,205
	6,923	142,787
	372,598	836,103
	30,951	459,961
	172,550	474,122
	71,799	435,091
	202	22,072
*	8,821	37,777
	253,741	3,582,614
	5,614	103,366
	40,721	416,737
*	4,492	15,246

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Bliss Gvs Pharma Ltd.....	7,243	\$ 9,882
BLS International Services Ltd.....	19,358	98,043
Blue Dart Express Ltd.....	1,168	92,026
Blue Star Ltd.....	19,755	273,610
Bombay Burmah Trading Co.....	8,145	170,904
* Bombay Dyeing & Manufacturing Co. Ltd.....	21,410	47,900
* Borosil Ltd.....	2,575	10,905
* Borosil Renewables Ltd.....	3,713	28,444
Bosch Ltd.....	394	111,641
Brigade Enterprises Ltd.....	21,280	261,687
* Brightcom Group Ltd.....	479,160	117,396
Britannia Industries Ltd.....	9,095	566,087
BSE Ltd.....	9,344	262,593
* Camlin Fine Sciences Ltd.....	20,902	32,514
Can Fin Homes Ltd.....	22,540	210,842
Canara Bank.....	61,627	356,939
* Capacit'e Infraprojects Ltd.....	14,881	47,262
Caplin Point Laboratories Ltd.....	4,987	86,568
Carborundum Universal Ltd.....	17,678	239,908
Care Ratings Ltd.....	6,032	74,577
* Cartrade Tech Ltd.....	7,398	65,015
Carysil Ltd.....	3,072	31,779
Castrol India Ltd.....	84,770	200,679
CCL Products India Ltd.....	14,247	115,384
CE Info Systems Ltd.....	2,269	53,766
Ceat Ltd.....	6,855	217,821
* Central Bank of India Ltd.....	149,492	103,456
Central Depository Services India Ltd.....	10,039	214,349
Century Enka Ltd.....	2,562	13,789
Century Plyboards India Ltd.....	11,244	106,298
Century Textiles & Industries Ltd.....	10,720	184,613
Cera Sanitaryware Ltd.....	1,007	100,111
CESC Ltd.....	82,348	141,814
CG Power & Industrial Solutions Ltd.....	73,855	415,102
* Chalet Hotels Ltd.....	6,527	61,380
Chambal Fertilisers & Chemicals Ltd.....	46,650	206,221
Chennai Petroleum Corp. Ltd.....	10,451	107,377
Choice International Ltd.....	1,944	12,639
Cholamandalam Financial Holdings Ltd.....	29,675	420,757
Cholamandalam Investment & Finance Co. Ltd.....	39,258	560,625
CIE Automotive India Ltd.....	33,533	196,056
Cigniti Technologies Ltd.....	4,386	52,967
Cipla Ltd.....	42,148	686,010
City Union Bank Ltd.....	97,825	170,915
CMS Info Systems Ltd.....	15,563	72,085
Coal India Ltd.....	103,328	505,744
Ω Cochin Shipyard Ltd.....	15,298	167,596
*Ω Coffee Day Enterprises Ltd.....	64,838	46,274
Coforge Ltd.....	11,492	863,895
Colgate-Palmolive India Ltd.....	17,172	533,038
Computer Age Management Services Ltd.....	7,592	264,467
Confidence Petroleum India Ltd.....	21,653	22,285
Container Corp. of India Ltd.....	28,378	302,058
Coromandel International Ltd.....	36,000	456,105
Cosmo First Ltd.....	3,474	25,752
* CreditAccess Grameen Ltd.....	19,013	365,276
CRISIL Ltd.....	3,877	191,498
Crompton Greaves Consumer Electricals Ltd.....	104,937	383,203
* CSB Bank Ltd.....	20,769	95,949

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	11,614	\$318,666
	11,385	270,728
*	38,436	116,203
	33,722	219,347
	8,158	222,676
	2,751	13,324
	3,731	31,193
	15,891	61,094
	65,892	109,679
	5,521	12,293
	9,594	119,615
	52,366	43,472
	20,879	155,643
	13,440	372,472
*	16,544	90,523
	30,113	50,780
*	40,999	30,140
	7,837	25,007
*	66,583	30,800
	50,426	33,505
	2,606	37,750
	287	213
Ω	9,032	43,538
*	358,515	86,099
*	13,208	30,747
	8,051	354,675
	6,660	479,852
	37,038	355,050
	2,778	15,447
Ω	6,230	189,107
	13,350	960,532
	7,288	535,399
	45,532	46,540
	811	62,705
	6,173	202,366
	154,583	130,346
	11,895	550,884
	24,681	187,332
	1,285	10,206
	35,396	140,488
	2,250	29,752
	97,469	204,276
	29,550	218,344
	34,018	204,578
	2,040	11,177
Ω	6,723	170,744
	70,927	201,797
	1,888	23,684
	42,195	102,610
Ω	67,604	84,784
*Ω	7,581	83,908
	817	54,162
	6,003	215,845
	693	20,900
	960	10,498
	102,260	412,643
	798	13,326
*	11,277	56,506
	495,510	878,267

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* Federal-Mogul Goetze India Ltd.....	2,297	\$ 10,259
FIEM Industries Ltd.....	1,410	40,734
Filatex India Ltd.....	31,384	23,350
Fine Organic Industries Ltd.....	1,323	75,110
Finolex Cables Ltd.....	14,853	195,139
Finolex Industries Ltd.....	47,193	126,245
Firstsource Solutions Ltd.....	87,519	215,350
Force Motors Ltd.....	844	40,535
Fortis Healthcare Ltd.....	83,734	435,617
* FSN E-Commerce Ventures Ltd.....	29,058	57,367
Fusion Micro Finance Ltd.....	2,403	18,712
Gabriel India Ltd.....	18,367	85,069
GAIL India Ltd.....	403,400	839,877
Galaxy Surfactants Ltd.....	2,621	88,088
Ganesh Benzoplast Ltd.....	5,431	13,066
Ganesh Housing Corp. Ltd.....	2,924	25,881
Garden Reach Shipbuilders & Engineers Ltd.....	7,102	79,431
Garware Technical Fibres Ltd.....	1,795	17,164
Gateway Distriparks Ltd.....	90,219	121,583
* GE T&D India Ltd.....	6,995	57,352
Genus Power Infrastructures Ltd.....	24,860	79,285
Geojit Financial Services Ltd.....	27,101	27,859
GHCL Ltd.....	18,994	133,408
* GHCL Textiles Ltd.....	15,673	15,157
GIC Housing Finance Ltd.....	8,238	25,426
Gillette India Ltd.....	1,396	110,479
GlaxoSmithKline Pharmaceuticals Ltd.....	6,838	184,880
Glenmark Pharmaceuticals Ltd.....	44,003	480,114
Globus Spirits Ltd.....	1,020	9,978
GMM Pfaudler Ltd.....	6,099	113,817
* GMR Airports Infrastructure Ltd.....	296,263	277,692
GNA Axles Ltd.....	4,936	29,028
* Go Fashion India Ltd.....	611	8,143
Godawari Power & Ispat Ltd.....	16,696	153,437
Godfrey Phillips India Ltd.....	4,149	123,775
Ω Godrej Agrovet Ltd.....	7,519	50,362
Godrej Consumer Products Ltd.....	21,552	301,654
* Godrej Industries Ltd.....	15,411	167,061
* Godrej Properties Ltd.....	9,866	280,970
Gokaldas Exports Ltd.....	2,812	31,384
Goodyear India Ltd.....	1,541	25,823
Granules India Ltd.....	38,800	193,338
Graphite India Ltd.....	17,386	113,515
Grasim Industries Ltd.....	18,696	486,322
Grauer & Weil India Ltd.....	9,458	17,770
Gravita India Ltd.....	3,679	41,116
Great Eastern Shipping Co. Ltd.....	33,050	393,177
Greaves Cotton Ltd.....	25,792	50,902
Greenlam Industries Ltd.....	8,159	53,036
Greenpanel Industries Ltd.....	18,363	87,644
Greenply Industries Ltd.....	18,464	54,623
Grindwell Norton Ltd.....	7,272	208,884
Gufic Biosciences Ltd.....	3,909	16,700
Gujarat Alkalies & Chemicals Ltd.....	4,897	46,768
Gujarat Ambuja Exports Ltd.....	18,801	87,889
Gujarat Fluorochemicals Ltd.....	5,074	223,993
Gujarat Gas Ltd.....	19,551	136,405
Gujarat Industries Power Co. Ltd.....	12,026	32,476
Gujarat Mineral Development Corp. Ltd.....	24,183	133,033

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	21,493	\$ 194,251
	64,083	136,440
	54,101	194,504
	95,249	420,822
	4,594	44,174
	12,386	130,837
*	165,081	47,616
	10,762	147,682
	17,926	279,739
	30,843	200,425
	107,173	2,025,903
Ω	11,094	478,903
	259,802	4,569,154
Ω	15,914	110,436
*	5,575	24,998
	4,456	94,682
	16,155	45,091
	14,554	56,352
	21,109	1,174,769
	165,229	204,775
	3,594	40,424
	7,828	28,305
	1,452	52,092
	46,780	209,553
*	7,918	15,921
	166,488	1,159,717
	1,622	19,148
	29,025	1,053,699
*	202,019	110,856
	48,386	168,910
*	8,756	19,705
*	55,807	311,950
	26,030	776,286
	6,860	40,001
	933	66,819
	660	4,285
	994	29,244
	31	14,467
	3,847	14,960
	1,965	11,826
	166,469	4,061,844
	72,404	893,724
Ω	18,181	328,835
Ω	19,506	118,087
Ω	13,101	129,259
	321	21,222
*	484,662	490,518
	299,828	429,752
*	1,544	25,037
	1,653	11,096
	63,405	475,996
	41,254	84,408
*	29,459	92,941
	3,592	39,330
	97,695	262,955
*	102,694	121,355
	37,174	222,285
Ω	89,064	158,441
	77,748	460,189

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	5,110	\$ 40,505
	184,317	327,067
	28,467	335,868
Ω	304,916	647,951
	20,325	67,875
	11,727	52,909
	38,407	199,177
*	160,971	431,934
	39,002	721,758
	303,903	128,132
	5,682	344,494
#	47,286	939,100
	324,997	6,463,003
	1,214	47,682
*	16,746	95,587
	3,433	26,204
	16,137	175,036
*Ω	9,052	323,211
	8,289	44,390
	4,505	27,514
	28,393	382,686
	181,040	143,729
Ω	51,183	146,928
	6,385	78,642
*	10,715	13,590
	323,100	1,718,404
	29,338	114,152
*	15,882	65,489
	11,772	91,427
*	13,332	16,185
	16,511	74,295
*	178,734	47,723
*	596,972	132,962
	90,794	146,288
	59,905	85,428
	15,167	306,440
	4,666	107,588
	1,939	17,501
	39,507	247,779
	77,437	536,410
	73,130	665,389
*	204,902	612,394
	2,052	12,743
	7,742	407,372
	14,617	164,789
	23,603	123,667
	36,885	234,342
	105,543	142,441
*	701	9,961
	80,655	489,866
	86,862	852,503
	15,736	30,624
	87,619	546,796
	16,105	84,863
	17,092	117,286
*	5,521	54,910
	27,742	170,169
	17,105	284,530
	26,382	253,620

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Kalyani Steels Ltd.....	7,935	\$ 57,890
Kansai Nerolac Paints Ltd.....	21,527	88,663
Karnataka Bank Ltd.	73,287	224,991
Karur Vysya Bank Ltd.	109,534	261,285
Kaveri Seed Co. Ltd.....	5,031	43,788
KCP Ltd.	20,756	48,982
KDDL Ltd.....	1,077	35,819
KEC International Ltd.....	23,190	183,378
KEI Industries Ltd.....	11,388	437,030
Kennametal India Ltd.....	1,194	36,257
* Kesoram Industries Ltd.....	54,788	113,167
Kewal Kiran Clothing Ltd.....	3,939	36,476
Kirloskar Brothers Ltd.....	6,645	72,538
Kirloskar Ferrous Industries Ltd.....	13,536	103,918
Kirloskar Oil Engines Ltd.....	22,489	190,643
Klass Pack Ltd.	1,931	2,529
KNR Constructions Ltd.....	44,029	146,072
Kolte-Patil Developers Ltd.....	5,002	30,798
Kopran Ltd.....	4,253	13,634
Kotak Mahindra Bank Ltd.....	72,441	1,593,257
Kovai Medical Center & Hospital.....	1,289	50,179
Ω KPI Green Energy Ltd.....	3,828	83,997
KPIT Technologies Ltd.....	32,893	613,607
KPR Mill Ltd.....	21,338	202,941
KRBL Ltd.....	14,165	61,272
*Ω Krishna Institute of Medical Sciences Ltd.....	2,298	59,630
Krsnaa Diagnostics Ltd.....	935	7,856
KSB Ltd.....	2,359	103,555
L&T Finance Holdings Ltd.....	179,519	374,315
Ω L&T Technology Services Ltd.....	3,114	208,307
LA Opala RG Ltd.....	7,381	32,507
Lakshmi Machine Works Ltd.....	613	100,950
Larsen & Toubro Ltd.....	51,192	2,143,319
Ω Laurus Labs Ltd.	69,632	319,210
Laxmi Organic Industries Ltd.....	6,294	20,443
*Ω Lemon Tree Hotels Ltd.....	51,887	87,472
LG Balakrishnan & Bros Ltd.....	6,564	101,892
LIC Housing Finance Ltd.....	85,900	647,807
Linde India Ltd.....	1,228	82,395
LT Foods Ltd.	41,631	98,759
Ω LTIMindtree Ltd.....	10,586	689,738
Lumax Auto Technologies Ltd.....	10,473	49,099
Lumax Industries Ltd.....	289	8,559
Lupin Ltd.....	22,271	402,090
LUX Industries Ltd.....	2,047	30,790
Mahanagar Gas Ltd.....	7,975	142,160
Maharashtra Scooters Ltd.....	629	56,804
Maharashtra Seamless Ltd.....	14,201	180,517
Mahindra & Mahindra Financial Services Ltd.....	128,421	448,110
Mahindra & Mahindra Ltd.....	122,888	2,451,404
* Mahindra Holidays & Resorts India Ltd.....	13,830	67,519
Mahindra Lifespace Developers Ltd.....	15,637	105,384
Ω Mahindra Logistics Ltd.....	11,392	56,483
Maithan Alloys Ltd.....	1,893	24,794
Man Industries India Ltd.....	7,228	38,094
Man Infraconstruction Ltd.....	27,307	78,239
Manappuram Finance Ltd.....	187,456	417,474
Mangalam Cement Ltd.....	1,642	13,104
* Mangalore Refinery & Petrochemicals Ltd.....	34,582	74,017

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	60,020	\$ 382,450
	55,759	104,748
	6,480	792,762
Ω	4,838	58,407
	4,849	166,892
*	1,512	16,096
	41,912	397,782
	4,990	34,280
	2,480	68,257
*	2,198	19,093
	23,249	24,468
Ω	6,588	129,809
	18,363	91,474
Ω	10,136	63,024
	2,922	32,384
	22,059	92,258
	2,815	23,487
*	100,720	64,240
	362,448	285,133
	12,248	264,208
	9,812	305,605
	370	6,537
	231	394,938
	5,766	82,495
	6,543	83,642
	1,421	58,185
	22,659	379,845
	14,638	231,875
	27,800	289,382
	264,480	477,921
	25,107	38,191
	26,158	150,113
	4,418	181,063
	25,996	48,208
	112,474	176,415
	106,483	275,803
	4,952	14,656
	2,016	19,262
	5,696	59,379
	30,840	930,646
	2,015	156,641
	10,306	104,264
	223,798	245,317
	15,882	89,048
	15,882	23,873
	1,454	38,032
Ω	27,968	176,493
	31,103	97,428
	169,630	449,417
*††	42,663	35,723
	23,167	75,098
	1,627	19,350
	10,866	44,962
	273,751	1,048,922
	2,604	49,592
	1,267	54,325
	10,471	167,341
	204,601	623,737
	45,152	232,413

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
One 97 Communications Ltd.....	36,497	\$ 333,613
* OnMobile Global Ltd.....	11,261	15,270
Oracle Financial Services Software Ltd.....	5,105	400,738
Orchid Pharma Ltd.....	2,170	22,188
Orient Cement Ltd.....	37,931	129,376
Orient Electric Ltd.....	20,033	50,465
Orient Green Power Co. Ltd.....	56,185	17,576
Orient Paper & Industries Ltd.....	20,996	14,478
Oriental Carbon & Chemicals Ltd.....	869	9,149
Oriental Hotels Ltd.....	10,009	15,045
* Orissa Minerals Development Co. Ltd.....	311	27,842
Page Industries Ltd.....	706	317,825
Paisalo Digital Ltd.....	93,585	150,049
Panama Petrochem Ltd.....	10,422	45,469
*Ω Parag Milk Foods Ltd.....	10,789	26,536
Patanjali Foods Ltd.....	4,251	81,138
* Patel Engineering Ltd.....	95,981	81,133
* PC Jeweller Ltd.....	40,835	27,200
PCBL Ltd.....	49,255	189,287
PDS Ltd.....	3,181	22,974
* Pennar Industries Ltd.....	18,734	34,717
Persistent Systems Ltd.....	6,386	639,154
Petronet LNG Ltd.....	234,591	759,638
Pfizer Ltd.....	2,170	112,355
* PG Electroplast Ltd.....	941	21,797
Phoenix Mills Ltd.....	18,788	546,985
PI Industries Ltd.....	6,660	270,920
Pidilite Industries Ltd.....	8,272	252,217
Piramal Enterprises Ltd.....	24,222	266,778
* Piramal Pharma Ltd.....	108,186	187,676
Pitti Engineering Ltd.....	3,104	24,669
*Ω PNB Housing Finance Ltd.....	3,342	31,469
PNC Infratech Ltd.....	34,128	187,550
Pokarna Ltd.....	4,005	22,852
Poly Medicure Ltd.....	3,421	59,812
Polycab India Ltd.....	5,990	312,728
Polyplex Corp. Ltd.....	4,164	50,866
Poonawalla Fincorp Ltd.....	44,487	256,202
Power Finance Corp. Ltd.....	320,263	1,713,549
Power Grid Corp. of India Ltd.....	291,759	913,374
Power Mech Projects Ltd.....	1,533	98,669
Praj Industries Ltd.....	25,040	150,296
* Prakash Industries Ltd.....	26,258	65,722
Ω Prataap Snacks Ltd.....	811	12,556
Precision Wires India Ltd.....	22,432	39,825
Prestige Estates Projects Ltd.....	35,404	536,076
* Pricol Ltd.....	18,906	86,974
* Prince Pipes & Fittings Ltd.....	9,023	77,338
* Prism Johnson Ltd.....	23,821	52,230
* Privi Speciality Chemicals Ltd.....	700	10,277
Procter & Gamble Health Ltd.....	1,276	78,526
Procter & Gamble Hygiene & Health Care Ltd.....	994	205,753
PSP Projects Ltd.....	3,427	30,882
PTC India Financial Services Ltd.....	56,427	42,292
PTC India Ltd.....	64,716	187,366
Punjab National Bank.....	163,804	225,913
Puravankara Ltd.....	12,185	38,153
* PVR Inox Ltd.....	2,090	36,702
*Ω Qess Corp. Ltd.....	15,707	95,573

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	9,280	\$ 185,385
	64,898	135,743
	12,610	55,480
	1,115	9,096
	24,132	76,999
	21,115	258,287
	2,424	7,181
*	3,049	12,192
	18,657	171,585
*	4,762	52,901
	1,643	24,433
	50,898	112,344
	6,139	261,652
*	441,521	58,403
	9,178	196,146
Ω	112,081	351,219
	218,950	1,314,740
	158,331	342,889
*	8,586	67,516
	5,149	53,394
	2,313	39,180
Ω	64,287	4,456,772
	107,831	3,700,477
*	42,098	116,887
*	628,577	224,907
*	13,686	39,279
	13,730	67,195
	10,978	95,140
	29,305	36,088
	12,737	113,978
	3,696	35,195
	4,038	77,338
	323	6,256
*	2,983	27,225
	7,090	19,399
	6,647	22,197
	3,662	89,434
	11,379	36,882
	489,153	668,637
	3,947	22,805
	2,725	15,595
*	12,254	18,989
	6,753	63,120
	1,783	185,538
Ω	872	10,707
*	706	12,443
	32,660	98,633
	3,870	16,251
	1,618	28,425
*	23,883	74,440
	5,610	28,065
	31,422	271,874
Ω	28,425	482,294
	3,708	139,489
*	14,360	81,418
	737	10,042
*	159,735	51,320
*	21,047	34,845
	12,371	51,204

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Ω	SH Kelkar & Co. Ltd.....	11,033
	Shaily Engineering Plastics Ltd.....	2,617
	Shakti Pumps India Ltd.....	1,210
	Shankara Building Products Ltd.....	2,930
	Shanthy Gears Ltd.....	2,894
	Sharda Cropchem Ltd.....	5,564
	Sharda Motor Industries Ltd.....	2,364
*	Sheela Foam Ltd.....	3,874
*	Shilpa Medicare Ltd.....	8,771
	Shipping Corp. of India Ltd.....	42,982
††	Shipping Corp. of India Ltd.....	31,983
*	Shoppers Stop Ltd.....	7,998
	Shree Cement Ltd.....	726
*	Shree Renuka Sugars Ltd.....	94,954
	Shriram Finance Ltd.....	34,482
	Siemens Ltd.....	2,953
*	SIS Ltd.....	8,675
	Siyaram Silk Mills Ltd.....	4,904
	SJS Enterprises Ltd.....	5,902
	SKF India Ltd.....	4,114
	Skipper Ltd.....	4,348
	Snowman Logistics Ltd.....	20,043
	Sobha Ltd.....	10,650
	Solar Industries India Ltd.....	3,455
*	Solara Active Pharma Sciences Ltd.....	3,971
	Somany Ceramics Ltd.....	5,293
	Sonata Software Ltd.....	38,924
	South Indian Bank Ltd.....	435,547
	SP Apparels Ltd.....	1,832
*	Spandana Sphoorty Financial Ltd.....	5,962
	SRF Ltd.....	24,788
*	Star Cement Ltd.....	37,078
	State Bank of India.....	66,650
	State Bank of India, GDR.....	14,665
	Steel Authority of India Ltd.....	219,489
	Sterlite Technologies Ltd.....	54,968
	Strides Pharma Science Ltd.....	16,085
	Stylam Industries Ltd.....	1,126
	Styrenix Performance Materials Ltd.....	1,875
*	Subex Ltd.....	113,271
	Subros Ltd.....	3,200
	Sudarshan Chemical Industries Ltd.....	6,416
	Sumitomo Chemical India Ltd.....	18,481
	Sun Pharmaceutical Industries Ltd.....	53,059
	Sun TV Network Ltd.....	25,696
	Sundaram Finance Ltd.....	10,342
	Sundaram-Clayton Ltd.....	1,504
	Sundram Fasteners Ltd.....	21,416
*	Sunflag Iron & Steel Co. Ltd.....	10,905
	Sunteck Realty Ltd.....	12,551
	Suprajit Engineering Ltd.....	18,151
	Supreme Industries Ltd.....	8,849
	Supreme Petrochem Ltd.....	16,374
	Supriya Lifescience Ltd.....	4,789
	Surya Roshni Ltd.....	12,112
*	Suven Pharmaceuticals Ltd.....	19,904
*	Suzlon Energy Ltd.....	1,095,182
	Swan Energy Ltd.....	3,878
	Swaraj Engines Ltd.....	677
		22,304
		12,385
		21,545
		27,085
		19,019
		26,532
		38,780
		54,719
		38,596
		109,960
		3,905
		72,905
		248,241
		54,889
		1,026,689
		147,280
		51,315
		31,442
		41,914
		233,986
		14,251
		17,268
		185,891
		269,002
		18,429
		45,146
		359,759
		181,907
		13,801
		75,093
		691,762
		83,181
		515,673
		1,134,995
		323,979
		95,722
		135,881
		22,363
		34,436
		51,284
		25,610
		40,642
		92,010
		904,129
		203,705
		444,021
		27,456
		314,238
		31,261
		70,878
		85,160
		443,463
		118,559
		17,717
		113,992
		160,635
		605,579
		29,938
		18,308

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Symphony Ltd.....	1,691	\$ 19,239
Ω Syngene International Ltd.....	37,682	340,856
Tamil Nadu Newsprint & Papers Ltd.....	12,411	47,681
Tamilnad Mercantile Bank Ltd.....	6,770	41,200
Tanla Platforms Ltd.....	13,920	173,198
* TARC Ltd.....	23,244	45,199
Tata Chemicals Ltd.....	32,101	398,577
Tata Communications Ltd.....	15,021	314,361
Tata Consultancy Services Ltd.....	58,989	2,700,944
Tata Consumer Products Ltd.....	30,424	410,075
Tata Consumer Products Ltd.....	3,725	50,195
Tata Elxsi Ltd.....	4,520	413,561
Tata Motors Ltd.....	221,563	2,359,660
Tata Power Co. Ltd.....	129,891	609,094
Tata Steel Ltd.....	924,935	1,514,582
Tata Steel Ltd.....	17,602	28,816
* Tata Teleservices Maharashtra Ltd.....	43,502	48,564
TCI Express Ltd.....	2,190	36,507
TD Power Systems Ltd.....	18,505	67,087
Tech Mahindra Ltd.....	49,926	797,654
Techno Electric & Engineering Co. Ltd.....	12,817	126,241
Tega Industries Ltd.....	3,397	47,281
*Ω Tejas Networks Ltd.....	10,814	102,414
Texmaco Rail & Engineering Ltd.....	58,399	155,684
Thermax Ltd.....	2,055	78,549
Thirumalai Chemicals Ltd.....	17,168	50,163
Thomas Cook India Ltd.....	23,094	48,044
Ω Thyrocare Technologies Ltd.....	1,222	8,974
Tide Water Oil Co. India Ltd.....	2,129	41,747
Tilaknagar Industries Ltd.....	19,866	58,478
Time Technoplast Ltd.....	38,252	80,085
Timken India Ltd.....	4,757	194,895
Titagarh Rail System Ltd.....	10,409	137,854
Titan Co. Ltd.....	26,418	1,175,511
Torrent Pharmaceuticals Ltd.....	13,643	412,307
Torrent Power Ltd.....	20,839	261,532
Tourism Finance Corp. of India Ltd.....	11,644	25,538
Transformers & Rectifiers India Ltd.....	9,683	40,691
* TransIndia Real Estate Ltd.....	17,001	11,425
Transport Corp. of India Ltd.....	6,236	70,434
Trent Ltd.....	14,566	541,882
Trident Ltd.....	323,526	185,102
Triveni Engineering & Industries Ltd.....	18,708	77,031
* Triveni Turbine Ltd.....	21,018	95,321
TTK Prestige Ltd.....	5,286	49,564
Tube Investments of India Ltd.....	13,344	627,534
TV Today Network Ltd.....	4,752	14,203
* TV18 Broadcast Ltd.....	22,382	16,985
TVS Holdings Ltd.....	1,504	145,243
TVS Motor Co. Ltd.....	23,396	562,352
TVS Srichakra Ltd.....	949	50,563
Uflex Ltd.....	9,118	51,044
* Ugro Capital Ltd.....	8,205	27,982
Ujjivan Financial Services Ltd.....	5,099	35,034
Ω Ujjivan Small Finance Bank Ltd.....	188,236	125,833
UltraTech Cement Ltd.....	6,671	813,883
* Unichem Laboratories Ltd.....	8,574	48,645
Union Bank of India Ltd.....	236,492	397,847
United Breweries Ltd.....	3,747	81,593

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
United Spirits Ltd.....	27,290	\$ 356,735
UNO Minda Ltd.....	40,608	336,848
UPL Ltd.....	82,407	533,803
Usha Martin Ltd.....	31,694	142,906
UTI Asset Management Co. Ltd.....	11,111	124,613
V2 Retail Ltd.....	4,800	20,066
* VA Tech Wabag Ltd.....	13,161	106,775
Vaibhav Global Ltd.....	8,067	48,383
Vardhman Textiles Ltd.....	29,055	150,037
*Ω Varroc Engineering Ltd.....	10,620	71,168
Varun Beverages Ltd.....	47,314	727,380
Vedanta Ltd.....	115,393	382,864
Venky's India Ltd.....	1,664	39,479
Vesuvius India Ltd.....	1,583	67,503
V-Guard Industries Ltd.....	32,201	113,651
Vimta Labs Ltd.....	2,204	12,131
Vinati Organics Ltd.....	3,323	69,281
Vindhya Telelinks Ltd.....	1,703	50,375
VIP Industries Ltd.....	9,802	63,123
VL E-Governance & IT Solutions Ltd.....	12,405	10,711
* V-Mart Retail Ltd.....	2,185	57,413
* Vodafone Idea Ltd.....	1,081,836	185,815
Voltamp Transformers Ltd.....	1,139	110,761
Voltas Ltd.....	17,335	227,245
VRL Logistics Ltd.....	6,612	59,181
VST Industries Ltd.....	919	40,892
VST Tillers Tractors Ltd.....	669	26,849
Welspun Corp. Ltd.....	22,864	161,874
Welspun Enterprises Ltd.....	14,801	63,357
Welspun Living Ltd.....	68,794	136,119
West Coast Paper Mills Ltd.....	14,157	133,095
Westlife Foodworld Ltd.....	11,676	117,948
Whirlpool of India Ltd.....	3,231	52,374
Wipro Ltd.....	106,232	606,127
* Wockhardt Ltd.....	14,037	77,120
Wonderla Holidays Ltd.....	3,882	41,236
* Yes Bank Ltd.....	1,263,455	366,172
* Zee Entertainment Enterprises Ltd.....	208,780	437,377
* Zee Media Corp. Ltd.....	82,632	14,689
Zensar Technologies Ltd.....	34,156	237,102
ZF Commercial Vehicle Control Systems India Ltd.....	56	10,795
* Zomato Ltd.....	234,045	392,241
Zydus Lifesciences Ltd.....	26,779	245,134
Zydus Wellnes Ltd.....	3,658	71,091
TOTAL INDIA.....		187,675,487
INDONESIA — (2.4%)		
ABM Investama Tbk. PT.....	47,100	10,170
Ace Hardware Indonesia Tbk. PT.....	1,481,400	79,752
Adaro Energy Indonesia Tbk. PT.....	2,751,700	417,232
* Adaro Minerals Indonesia Tbk. PT.....	1,079,300	100,747
* Adi Sarana Armada Tbk. PT.....	594,400	27,330
* AKR Corporindo Tbk. PT.....	2,502,800	256,825
* Alam Sutera Realty Tbk. PT.....	3,039,900	31,233
Aneka Tambang Tbk. PT.....	1,615,300	158,482
Arwana Citramulia Tbk. PT.....	1,282,000	55,645
Ashmore Asset Management Indonesia Tbk. PT.....	149,400	9,480
Astra Agro Lestari Tbk. PT.....	69,900	30,581
Astra International Tbk. PT.....	2,500,000	810,101

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
Astra Otoparts Tbk. PT.....	250,300	\$ 35,497
Avia Avian Tbk. PT.....	800,700	29,426
* Bank Amar Indonesia Tbk. PT.....	830,585	14,726
Bank BTPN Syariah Tbk. PT.....	595,700	59,966
* Bank Bukopin Tbk. PT.....	6,045,077	29,472
Bank Central Asia Tbk. PT.....	3,191,500	1,930,942
* Bank Jago Tbk. PT.....	507,800	102,907
Bank Mandiri Persero Tbk. PT.....	3,999,500	1,683,851
* Bank Mayapada International Tbk. PT.....	1,834,728	21,177
Bank Maybank Indonesia Tbk. PT.....	1,456,300	22,319
* Bank MNC Internasional Tbk. PT.....	2,771,900	10,209
Bank Negara Indonesia Persero Tbk. PT.....	874,000	317,975
* Bank Neo Commerce Tbk. PT.....	1,495,300	30,946
Bank OCBC Nisp Tbk. PT.....	817,200	64,466
* Bank Pan Indonesia Tbk. PT.....	834,500	58,102
Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk. PT.....	1,053,790	77,739
Bank Pembangunan Daerah Jawa Timur Tbk. PT.....	1,107,200	45,583
Bank Rakyat Indonesia Persero Tbk. PT.....	4,429,700	1,595,734
Bank Syariah Indonesia Tbk. PT.....	1,994,449	294,092
Bank Tabungan Negara Persero Tbk. PT.....	1,203,812	99,481
Barito Pacific Tbk. PT.....	965,892	64,793
BFI Finance Indonesia Tbk. PT.....	2,228,900	171,564
BISI International Tbk. PT.....	429,800	41,655
Blue Bird Tbk. PT.....	206,500	22,262
* Buana Lintas Lautan Tbk. PT.....	2,303,800	23,371
* Bukalapak.com Tbk. PT.....	9,584,600	116,352
Bukit Asam Tbk. PT.....	1,309,000	216,632
* Bumi Resources Minerals Tbk. PT.....	11,595,600	113,880
* Bumi Resources Tbk. PT.....	12,131,300	69,776
* Bumi Serpong Damai Tbk. PT.....	1,851,600	121,475
* Capital Financial Indonesia Tbk. PT.....	800,300	37,591
* Cemindo Gemilang PT.....	358,600	25,452
Charoen Pokphand Indonesia Tbk. PT.....	575,800	163,424
Ω Cikarang Listrindo Tbk. PT.....	286,600	12,813
Ciputra Development Tbk. PT.....	2,124,100	168,587
Cisarua Mountain Dairy Tbk. PT.....	96,600	25,685
Clipan Finance Indonesia Tbk. PT.....	328,000	10,024
Dayamitra Telekomunikasi PT.....	1,211,600	52,184
Delta Dunia Makmur Tbk. PT.....	1,889,200	45,432
Dharma Satya Nusantara Tbk. PT.....	824,300	26,603
Elang Mahkota Teknologi Tbk. PT.....	1,999,100	58,675
Elnusa Tbk. PT.....	655,800	16,676
Erajaya Swasembada Tbk. PT.....	2,821,100	73,174
* Gajah Tunggul Tbk. PT.....	340,200	23,399
Garudafood Putra Putri Jaya Tbk. PT.....	2,126,100	59,290
* GoTo Gojek Tokopedia Tbk. PT.....	4,636,900	25,722
Gudang Garam Tbk. PT.....	68,100	84,939
* Harum Energy Tbk. PT.....	864,800	64,264
Hexindo Adiperkasa Tbk. PT.....	58,700	21,382
Impack Pratama Industri Tbk. PT.....	2,577,700	64,032
Indah Kiat Pulp & Paper Tbk. PT.....	441,200	218,554
Indika Energy Tbk. PT.....	786,100	68,668
Indo Tambangraya Megah Tbk. PT.....	139,200	238,497
Indocement Tunggul Prakarsa Tbk. PT.....	121,800	69,549
Indofood CBP Sukses Makmur Tbk. PT.....	150,000	111,767
Indofood Sukses Makmur Tbk. PT.....	738,700	298,478
Indomobil Sukses Internasional Tbk. PT.....	326,900	28,793
Indosat Tbk. PT.....	156,800	95,124
Industri Jamu Dan Farmasi Sido Muncul Tbk. PT.....	1,569,700	50,730

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
* Intiland Development Tbk. PT.....	1,804,100	\$ 21,903
Japfa Comfeed Indonesia Tbk. PT.....	1,351,000	90,772
Jasa Marga Persero Tbk. PT.....	362,600	114,782
Kalbe Farma Tbk. PT.....	1,635,400	156,513
Kapuas Prima Coal Tbk. PT.....	2,482,800	7,867
* Kawasan Industri Jababeka Tbk. PT.....	1,924,500	15,001
* Krakatau Steel Persero Tbk. PT.....	764,300	6,834
* Lippo Karawaci Tbk. PT.....	5,253,300	26,624
* M Cash Integrasi PT.....	13,600	3,306
Map Aktif Adiperkasa PT.....	1,938,000	119,031
Matahari Department Store Tbk. PT.....	220,800	29,518
Mayora Indah Tbk. PT.....	650,700	96,794
* MD Pictures Tbk. PT.....	300,000	114,275
Medco Energi Internasional Tbk. PT.....	2,050,500	158,117
Media Nusantara Citra Tbk. PT.....	2,088,700	47,328
Medikaloka Hermina Tbk. PT.....	1,067,900	88,272
* Mega Manunggal Property Tbk. PT.....	134,200	2,688
* Merdeka Copper Gold Tbk. PT.....	610,742	104,380
* Metro Healthcare Indonesia Tbk. PT.....	1,802,700	18,731
Metrodata Electronics Tbk. PT.....	1,584,300	52,158
Metropolitan Kentjana Tbk. PT.....	9,800	17,236
Mitra Adiperkasa Tbk. PT.....	1,537,600	190,445
Mitra Keluarga Karyasehat Tbk. PT.....	557,400	95,081
Mitra Pinasthika Mustika Tbk. PT.....	391,100	25,039
* MNC Digital Entertainment Tbk. PT.....	197,200	37,373
* MNC Land Tbk. PT.....	7,912,200	31,044
Mulia Industrindo Tbk. PT.....	437,000	11,627
Pabrik Kertas Tjiwi Kimia Tbk. PT.....	295,900	117,174
* Pacific Strategic Financial Tbk. PT.....	512,800	40,116
Pakuwon Jati Tbk. PT.....	4,626,700	123,124
* Panin Financial Tbk. PT.....	3,083,600	50,416
* Paninvest Tbk. PT.....	361,900	19,497
Pantai Indah Kapuk Dua Tbk. PT.....	83,300	25,568
Perusahaan Gas Negara Tbk. PT.....	1,734,400	127,863
Perusahaan Perkebunan London Sumatra Indonesia Tbk. PT.....	736,200	39,386
* PP Persero Tbk. PT.....	545,000	14,220
Prodia Widyahusada Tbk. PT.....	92,100	29,515
Puradelta Lestari Tbk. PT.....	1,689,800	17,224
Ramayana Lestari Sentosa Tbk. PT.....	393,000	12,144
Resource Alam Indonesia Tbk. PT.....	364,879	8,417
Salim Ivomas Pratama Tbk. PT.....	483,600	11,218
Samator Indo Gas Tbk. PT.....	65,000	6,325
Samudera Indonesia Tbk. PT.....	2,328,000	50,735
* Sarana Meditama Metropolitan Tbk. PT.....	494,600	9,651
Sarana Menara Nusantara Tbk. PT.....	3,618,100	203,517
Sariguna Primatirta Tbk. PT.....	407,000	17,258
Sawit Sumbermas Sarana Tbk. PT.....	860,100	64,835
Selamat Sempurna Tbk. PT.....	577,600	73,995
Semen Indonesia Persero Tbk. PT.....	367,754	144,431
Siloam International Hospitals Tbk. PT.....	599,400	84,267
Sumber Alfaria Trijaya Tbk. PT.....	1,661,200	278,806
Summarecon Agung Tbk. PT.....	2,898,800	102,886
Surya Citra Media Tbk. PT.....	4,845,200	47,197
Surya Esa Perkasa Tbk. PT.....	1,736,700	54,166
* Surya Semesta Internusa Tbk. PT.....	786,800	20,396
Telkom Indonesia Persero Tbk. PT.....	2,937,900	736,904
Temas Tbk. PT.....	2,160,000	22,620
Tempo Scan Pacific Tbk. PT.....	134,700	17,663
Tower Bersama Infrastructure Tbk. PT.....	282,500	34,930

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
Transcoal Pacific Tbk. PT.....	132,800	\$ 61,859
Triputra Agro Persada PT.....	2,304,600	81,760
Tunas Baru Lampung Tbk. PT.....	875,957	36,829
Ultrajaya Milk Industry & Trading Co. Tbk. PT.....	505,300	54,408
Unilever Indonesia Tbk. PT.....	730,400	143,396
United Tractors Tbk. PT.....	308,100	447,548
Vale Indonesia Tbk. PT.....	230,700	56,573
*†† Waskita Beton Precast Tbk. PT.....	1,218,000	3,856
*†† Waskita Karya Persero Tbk. PT.....	2,217,700	10,681
* Wijaya Karya Persero Tbk. PT.....	411,800	6,263
* Wintermar Offshore Marine Tbk. PT.....	317,900	7,587
XL Axiata Tbk. PT.....	2,153,904	316,374
TOTAL INDONESIA.....		<u>17,229,793</u>
KUWAIT — (0.8%)		
A'ayan Leasing & Investment Co. KSCP.....	198,010	122,348
* Agility Public Warehousing Co. KSC.....	75,006	141,475
Ahli United Bank KSCP.....	7,172	6,694
Al Ahli Bank of Kuwait KSCP.....	104,585	85,709
* ALAFCO Aviation Lease & Finance Co. KSCP, Class C.....	54,843	36,205
Al-Eid Food KSC.....	10,842	6,911
Ali Alghanim Sons Automotive Co. KSCC.....	19,957	76,064
* Alimtiq Investment Group KSC.....	251,943	45,718
* Arabi Group Holding KSC.....	26,587	50,234
Arzan Financial Group for Financing & Investment KPSC.....	153,386	112,732
* Asiya Capital Investments Co. KSCP.....	132,737	20,504
Boubyan Bank KSCP.....	21,377	42,684
Boubyan Petrochemicals Co. KSCP.....	44,478	86,063
Boursa Kuwait Securities Co. KPSC.....	17,930	118,367
Burgan Bank SAK.....	60,995	38,085
Combined Group Contracting Co. SAK.....	30,659	43,471
Commercial Facilities Co. SAKP.....	100,111	54,695
Commercial Real Estate Co. KSC.....	188,801	65,083
Gulf Bank KSCP.....	229,445	216,387
Gulf Cables & Electrical Industries Group Co. KSCP.....	23,161	108,461
Heavy Engineering & Ship Building Co. KSCP, Class B.....	35,728	98,528
Humansoft Holding Co. KSC.....	18,333	204,674
Integrated Holding Co. KCSC.....	56,031	97,485
Jazeera Airways Co. KSCP.....	15,818	58,591
Kuwait Finance House KSCP.....	399,624	1,003,284
Kuwait Insurance Co. SAK.....	11,843	19,064
Kuwait International Bank KSCP.....	167,026	87,994
Kuwait Real Estate Co. KSC.....	128,676	100,430
Kuwait Telecommunications Co.....	50,309	96,528
Mabaneer Co. KPSC.....	54,991	137,701
Mezzan Holding Co. KSCC.....	34,163	68,326
Mobile Telecommunications Co. KSCP.....	339,581	580,877
National Bank of Kuwait SAKP.....	308,860	984,334
National Consumer Holding Co. SAK.....	21,000	7,889
National Industries Group Holding SAK.....	196,790	152,952
National Investments Co. KSCP.....	153,329	135,129
Salhia Real Estate Co. KSCP.....	58,247	83,156
Shamal Az-Zour Al-Oula for the First Phase of Az-Zour Power Plant KSC....	53,336	29,487
* Sultan Center Food Products Co. KSC.....	27,711	9,372
Warba Bank KSCP.....	257,897	158,512
TOTAL KUWAIT.....		<u>5,592,203</u>

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (2.0%)		
	53,300	\$ 16,631
	147,200	35,099
	62,400	77,774
#	177,806	98,807
	4,900	16,972
	246,000	178,312
	13,900	56,208
	43,000	16,294
	290,800	260,354
	98,400	22,650
	19,500	11,748
#	154,300	11,724
	367,800	211,913
#	164,000	77,566
	17,800	76,360
*	706,702	46,187
	96,253	10,968
#*	197,300	101,779
#	27,500	52,761
#*	815,800	96,163
	114,900	182,081
*	62,400	9,603
	170,800	37,811
	24,700	100,549
	201,900	180,875
	532,412	701,263
*	48,000	16,927
	82,600	24,572
*	111,000	79,614
#*	563,800	40,263
#	240,800	22,338
	142,800	61,605
#	171,100	66,171
#	256,800	72,940
#	97,044	25,838
	184,900	51,471
*	448,600	52,352
	141,300	42,766
#	92,800	28,062
	33,000	20,477
	17,700	103,555
	214,800	156,543
	154,284	164,635
	45,200	31,223
*	83,600	33,466
	138,000	137,477
	211,500	120,509
	66,000	88,933
#	52,400	16,463
*	49,700	47,864
	59,400	20,819
	41,500	40,940
	78,500	30,348
#*	173,400	100,359
	19,600	99,850
#*	37,400	24,400
	236,600	47,136
	329,500	26,341
	188,300	105,250

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
	17,300	\$ 70,210
	16,300	56,577
	10,000	19,545
	132,900	171,467
	381,900	180,324
	254,500	170,371
#	204,200	172,171
#	211,600	96,554
*	248,000	9,700
	80,700	19,424
	69,200	32,079
	111,800	25,448
	76,800	27,932
	27,400	11,789
	306,600	132,744
	381,500	129,806
	49,100	230,258
	49,100	15,139
	84,900	11,359
	158,500	18,583
	47,900	9,620
*Ω	122,400	31,033
	41,600	108,954
#	186,600	43,407
#	278,300	55,128
#	245,900	34,244
	262,900	514,232
	89,300	12,065
	99,010	160,999
	612,400	94,882
	63,100	27,228
	18,300	104,251
	536,400	73,447
	216,150	80,372
#	148,400	119,119
#	29,000	26,732
	122,900	101,567
	31,700	13,303
	63,900	99,187
	32,700	10,217
	87,000	25,008
Ω	348,500	101,682
*	69,150	11,671
	844,363	138,941
	5,900	148,983
*	1,640	69
	45,800	61,911
	140,700	45,263
#	77,600	58,236
	133,700	27,534
	76,400	65,054
	128,600	32,056
	9,400	9,086
#	198,300	283,432
	28,000	126,212
	29,300	109,826
	23,800	16,098
	42,500	129,757
	216,500	216,682

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
	870,800	\$ 807,246
	120,700	148,745
	113,600	27,084
*	300	79
	48,600	32,634
	203,539	240,786
	16,000	11,961
	85,000	49,549
	145,600	123,181
	55,100	10,255
	354,200	181,735
#	259,400	241,900
	603,500	98,014
#	215,200	30,713
*	59,800	18,053
	442,500	83,912
#	160,262	50,446
#	223,200	126,286
	48,800	23,216
	329,800	65,120
	80,500	64,479
#	52,100	40,673
	101,500	18,424
	70,246	87,792
#	99,400	225,210
	57,200	23,081
#	123,000	142,816
#*	992,700	194,895
#*	139,700	37,176
#	183,900	39,625
	45,800	37,558
#	233,700	50,628
	114,600	77,569
#	23,000	96,124
#	32,600	12,466
*	39,900	26,645
*	797,000	43,632
	40,200	58,877
	552,600	84,078
*	97,700	25,796
#	117,700	13,506
	44,800	16,356
	50,900	40,887
*	578,400	16,522
	217,140	117,978
*	30,300	4,230
	479,300	236,302
#	166,500	144,115
TOTAL MALAYSIA		<u>13,967,282</u>
MEXICO — (3.1%)		
#	103,368	69,246
*	100,513	394,367
#	79,769	1,439,830
	1,099,652	992,220
	28,469	323,668
*	59,792	2,321
Ω	231,260	882,635
#	33,851	63,055

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MEXICO — (Continued)		
	86,941	\$ 176,696
*	48,500	40,211
*	87,921	727,986
	74,569	44,408
#	39,965	379,832
	105,588	23,189
#*	140,995	112,311
	118,492	450,244
	27,734	194,540
	79,731	1,079,680
#	40,866	474,536
	196,930	161,215
#	283,148	384,462
	25,633	479,553
	51,797	473,415
	4,561	711,014
	1,441	22,438
	1,368	399,921
	3,811	110,930
	110,567	502,744
#	43,282	405,322
	40,434	273,522
	1,861	124,766
	236,960	2,409,457
*	129,809	383,737
	28,850	75,798
	47,090	70,150
	323,500	1,667,543
#	44,215	71,313
#	25,711	77,390
	262,795	158,030
*Ω	66,398	121,558
*	68,246	21,689
*	19,152	251,536
	164,011	372,399
#	104,619	244,596
	218,174	557,747
*Ω	609,638	149,120
	49,950	54,270
	293,771	584,760
	41,894	412,331
	19,995	221,517
	53,894	498,781
#*	151,905	56,662
*	14,088	461,523
	225,622	931,904
TOTAL MEXICO.....		<u>21,774,088</u>
PERU — (0.0%)		
	1,995	10,234
	2,121	314,820
	2,212	51,872
TOTAL PERU.....		<u>376,926</u>
PHILIPPINES — (0.8%)		
*	186,300	29,398
	97,600	84,015
	103,200	69,645

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
PHILIPPINES — (Continued)		
ACEN Corp.....	984,987	\$ 74,247
Alliance Global Group, Inc.....	458,700	92,477
Apex Mining Co., Inc.....	586,000	30,237
* Atlas Consolidated Mining & Development Corp.....	193,200	11,488
Ayala Corp.....	14,660	176,641
Ayala Land, Inc.....	123,400	74,571
* AyalaLand Logistics Holdings Corp.....	199,500	6,066
Bank of the Philippine Islands.....	163,211	319,824
BDO Unibank, Inc.....	185,876	478,498
* Bloomberry Resorts Corp.....	800,800	159,224
* Cebu Air, Inc.....	26,100	15,163
Century Pacific Food, Inc.....	205,100	119,897
China Banking Corp.....	59,500	33,412
* Converge Information & Communications Technology Solutions, Inc.....	593,900	97,722
Cosco Capital, Inc.....	304,100	27,176
D&L Industries, Inc.....	414,100	46,844
* DITO CME Holdings Corp.....	1,062,000	46,342
DMCI Holdings, Inc.....	555,800	106,107
DoubleDragon Corp.....	74,100	10,266
East West Banking Corp.....	63,100	9,823
Emperador, Inc.....	70,100	25,586
Filinvest Land, Inc.....	820,000	10,048
First Gen Corp.....	64,400	20,845
First Philippine Holdings Corp.....	7,400	8,503
Ginebra San Miguel, Inc.....	10,750	31,396
Global Ferronickel Holdings, Inc.....	454,000	16,351
Globe Telecom, Inc.....	4,679	144,460
GT Capital Holdings, Inc.....	17,030	201,444
* Integrated Micro-Electronics, Inc.....	101,500	4,504
International Container Terminal Services, Inc.....	65,650	283,871
JG Summit Holdings, Inc.....	156,720	106,636
Jollibee Foods Corp.....	46,940	211,780
Keepers Holdings, Inc.....	406,000	10,468
LT Group, Inc.....	446,600	75,346
MacroAsia Corp.....	129,600	9,082
Manila Electric Co.....	14,500	93,302
Megaworld Corp.....	2,427,000	84,381
Metropolitan Bank & Trust Co.....	286,660	290,370
Ω Monde Nissin Corp.....	139,400	21,794
Nickel Asia Corp.....	895,200	76,977
Petron Corp.....	604,000	36,211
Philex Mining Corp.....	244,200	13,474
* Philippine National Bank.....	25,400	8,421
PLDT, Inc., Sponsored ADR.....	6,960	155,556
PLDT, Inc.....	1,370	30,981
Puregold Price Club, Inc.....	273,300	134,890
Robinsons Land Corp.....	507,800	144,224
Robinsons Retail Holdings, Inc.....	67,790	42,458
San Miguel Corp.....	78,500	150,624
San Miguel Food & Beverage, Inc.....	99,140	86,963
Security Bank Corp.....	88,370	111,525
Semirara Mining & Power Corp.....	233,300	128,299
* Shell Pilipinas Corp.....	73,700	14,118
SM Investments Corp.....	6,560	104,728
SM Prime Holdings, Inc.....	267,400	162,659
Synergy Grid & Development Phils, Inc.....	172,000	23,351
Union Bank of the Philippines.....	81,193	64,463
Universal Robina Corp.....	72,600	143,985
Vista Land & Lifescapes, Inc.....	439,000	13,714

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
PHILIPPINES — (Continued)		
Wilcon Depot, Inc.....	238,500	\$ 92,858
TOTAL PHILIPPINES.....		<u>5,509,729</u>
POLAND — (1.4%)		
* 11 bit studios SA.....	100	14,720
AB SA.....	2,183	39,554
* Action SA.....	2,386	11,575
* Agora SA.....	3,744	10,556
* Alior Bank SA.....	27,038	508,553
*Ω Allegro.eu SA.....	12,488	94,273
* Amica SA.....	943	18,270
* AmRest Holdings SE.....	14,814	97,407
Arctic Paper SA.....	6,617	36,168
ASBISc Enterprises PLC.....	10,011	72,178
Asseco Poland SA.....	14,199	258,654
Asseco South Eastern Europe SA.....	1,022	13,682
Auto Partner SA.....	13,593	87,146
Bank Handlowy w Warszawie SA.....	5,621	144,997
* Bank Millennium SA.....	99,346	207,996
* Bank Ochrony Srodowiska SA.....	4,752	13,159
Bank Polska Kasa Opieki SA.....	15,075	579,876
Benefit Systems SA.....	419	232,087
* BNPP Bank Polska SA.....	242	5,244
Boryszew SA.....	16,052	23,522
Budimex SA.....	1,891	323,520
Bumech SA.....	1,796	7,650
* CCC SA.....	4,923	71,539
CD Projekt SA.....	3,994	104,255
Celon Pharma SA.....	1,503	5,620
* CI Games SA.....	24,604	11,041
Cognor Holding SA.....	53,555	101,118
ComArch SA.....	700	36,696
Creepy Jar SA.....	50	7,363
Cyber Folks SA.....	1,075	24,257
* Cytrowy Polsat SA.....	36,111	97,751
Develia SA.....	62,393	76,956
*Ω Dino Polska SA.....	2,957	319,142
Dom Development SA.....	1,654	67,389
Echo Investment SA.....	14,488	15,282
* Enea SA.....	60,996	145,036
Eurocash SA.....	14,818	56,105
* Grenevia SA.....	89,097	67,449
* Grupa Azoty SA.....	13,363	79,737
Grupa Kety SA.....	2,138	363,637
* ING Bank Slaski SA.....	2,839	178,442
Inter Cars SA.....	1,591	217,182
* Jastrzebska Spolka Weglowa SA.....	16,853	181,528
KGHM Polska Miedz SA.....	12,398	345,416
KRUK SA.....	2,048	231,877
LPP SA.....	103	400,329
Lubelski Wegiel Bogdanka SA.....	3,626	31,055
* mBank SA.....	1,725	229,293
Mirbud SA.....	16,852	34,140
Mo-BRUK SA.....	463	36,069
Neuca SA.....	374	82,235
Orange Polska SA.....	60,301	128,800
ORLEN SA.....	71,228	1,110,618
PCC Rokita SA.....	522	12,335
* Pepco Group NV.....	22,564	123,545

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)		
* PGE Polska Grupa Energetyczna SA.....	82,249	\$ 173,196
* PKP Cargo SA.....	10,488	36,659
PlayWay SA.....	109	8,499
* Polimex-Mostostal SA.....	22,675	23,370
Powszechna Kasa Oszczednosci Bank Polski SA.....	37,180	471,741
Powszechny Zaklad Ubezpieczen SA.....	31,231	376,026
Santander Bank Polska SA.....	2,119	256,650
* Selvita SA.....	2,243	33,155
Stalexport Autostrady SA.....	14,168	10,692
Synektik SA.....	972	20,896
* Tauron Polska Energia SA.....	307,085	280,712
TEN Square Games SA.....	581	14,851
Text SA.....	2,478	59,941
* Torpol SA.....	2,839	19,078
Unimot SA.....	419	13,306
Votum SA.....	1,901	22,417
Warsaw Stock Exchange.....	4,922	53,838
Wirtualna Polska Holding SA.....	3,330	98,427
Ω XTB SA.....	9,517	107,219
* Zespol Elektrowni Patnow Adamow Konin SA.....	2,547	12,712
TOTAL POLAND.....		9,887,409
QATAR — (1.0%)		
Aamal Co.....	374,730	88,995
Al Khaleej Takaful Group QSC.....	35,655	27,702
Al Meera Consumer Goods Co. QSC.....	21,215	75,218
* Baladna.....	169,124	51,922
Barwa Real Estate Co.....	498,268	393,928
Commercial Bank PSQC.....	299,683	431,696
Doha Bank QPSC.....	538,333	251,678
Doha Insurance Co. QSC.....	19,125	13,393
* Estithmar Holding QPSC.....	222,767	120,783
Gulf International Services QSC.....	287,763	222,392
Gulf Warehousing Co.....	86,700	77,310
Industries Qatar QSC.....	40,052	131,706
* Lesha Bank LLC.....	280,499	98,082
Mannai Corp. QSC.....	43,427	46,722
Masraf Al Rayan QSC.....	366,634	236,470
* Mazaya Real Estate Development QPSC.....	148,137	27,462
Medicare Group.....	43,087	57,209
Mesaieed Petrochemical Holding Co.....	229,117	105,626
Ooredoo QPSC.....	129,998	381,610
Qatar Aluminum Manufacturing Co.....	644,355	226,169
Qatar Electricity & Water Co. QSC.....	41,893	199,230
Qatar Fuel QSC.....	48,275	207,918
Qatar Gas Transport Co. Ltd.....	431,061	410,652
Qatar Industrial Manufacturing Co. QSC.....	43,663	35,309
* Qatar Insurance Co. SAQ.....	358,455	225,021
Qatar International Islamic Bank QSC.....	87,419	250,200
Qatar Islamic Bank SAQ.....	49,599	265,268
Qatar Islamic Insurance Group.....	6,853	16,700
Qatar National Bank QPSC.....	410,110	1,744,391
Qatar National Cement Co. QSC.....	88,014	102,978
Qatar Navigation QSC.....	132,401	375,603
* Salam International Investment Ltd. QSC.....	267,318	47,421
United Development Co. QSC.....	450,616	128,432
Vodafone Qatar QSC.....	540,026	281,335

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
QATAR — (Continued)		
Zad Holding Co.....	9,043	\$ 34,118
TOTAL QATAR.....		<u>7,390,649</u>
RUSSIA — (0.0%)		
*†† Gazprom PJSC, Sponsored ADR.....	146,620	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
*†† 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
*†† 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
*†† VTB Bank PJSC, GDR.....	49,902	0
SAUDI ARABIA — (5.0%)		
* Abdul Mohsen Al-Hokair Tourism & Development Co.....	69,336	49,327
Abdullah Al Othaim Markets Co.....	92,088	336,723
Abdullah Saad Mohammed Abo Moati Stationaries Co.....	1,404	11,193
ACWA Power Co.....	4,459	284,731
Advanced Petrochemical Co.....	14,763	149,736
Al Babbain Power & Telecommunication Co.....	10,593	81,152
* Al Gassim Investment Holding Co.....	2,452	11,462
Al Hammadi Holding.....	14,113	230,212
* Al Hassan Ghazi Ibrahim Shaker Co.....	7,417	58,678
Al Jouf Agricultural Development Co.....	3,911	50,000
* Al Jouf Cement Co.....	10,046	31,567
* Al Khaleej Training & Education Co.....	7,024	53,798
Al Masane Al Kobra Mining Co.....	5,816	83,653
Al Moammar Information Systems Co.....	3,156	111,498
Al Rajhi Bank.....	122,103	2,725,694
* Al Rajhi Co. for Co-operative Insurance.....	1,790	30,130
* Al Yamamah Steel Industries Co.....	6,531	53,214
* AlAbdullatif Industrial Investment Co.....	6,507	27,365
Alamar Foods.....	2,177	53,157
Alandalus Property Co.....	6,804	41,987
Alaseel Co.....	33,900	39,766
Aldrees Petroleum & Transport Services Co.....	7,328	315,377
* Al-Etihad Cooperative Insurance Co.....	8,968	44,853
Alinma Bank.....	77,667	855,445
* AlJazira Takaful Ta'awuni Co.....	11,900	53,489
* AlKhorayef Water & Power Technologies Co.....	1,843	105,760
* Allianz Saudi Fransi Cooperative Insurance Co.....	12,984	64,397
* Allied Cooperative Insurance Group.....	4,285	15,541
Almarai Co. JSC.....	34,247	521,313
Almunajem Foods Co.....	3,009	68,903
* Alujain Corp.....	9,442	103,992
* Amana Cooperative Insurance Co.....	2,475	7,714
Amlak International Finance Co.....	4,412	15,837
Arab National Bank.....	68,142	453,101
* Arabia Insurance Cooperative Co.....	9,492	37,340
Arabian Cement Co.....	11,248	93,154
Arabian Centres Co. Ltd.....	25,007	135,343

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
Arabian Contracting Services Co.....	3,232	\$ 223,837
Arabian Internet & Communications Services Co.....	3,223	281,209
* Arabian Pipes Co.....	1,162	39,004
* Arabian Shield Cooperative Insurance Co.....	11,435	56,656
Arriyadh Development Co.....	18,711	109,166
Astra Industrial Group.....	7,542	259,280
Ataa Educational Co.....	3,499	69,811
Baazeem Trading Co.....	1,263	23,525
Bank AlBilad.....	47,473	562,829
* Bank Al-Jazira.....	119,520	642,162
Banque Saudi Fransi.....	42,633	453,412
Basic Chemical Industries Ltd.....	4,011	34,582
* Batic Investments & Logistic Co.....	68,308	36,745
Bawan Co.....	6,695	84,866
BinDawood Holding Co.....	44,004	77,222
Bupa Arabia for Cooperative Insurance Co.....	9,227	508,032
* Buruj Cooperative Insurance Co.....	1,991	11,317
Catrion Catering Holding Co.....	8,221	252,471
City Cement Co.....	15,595	73,075
Co. for Cooperative Insurance.....	12,300	401,866
Dallah Healthcare Co.....	3,658	161,071
* Dar Al Arkan Real Estate Development Co.....	93,558	323,353
Dr Sulaiman Al Habib Medical Services Group Co.....	8,618	666,190
East Pipes Integrated Co. for Industry.....	2,488	57,388
Eastern Province Cement Co.....	9,821	93,243
Electrical Industries Co.....	100,300	86,864
* Emaar Economic City.....	109,650	232,218
Etihad Etisalat Co.....	79,144	1,099,951
* Fawaz Abdulaziz Al Hokair & Co., Class C.....	10,826	48,714
Fitaihi Holding Group.....	28,150	22,814
Gulf Insurance Group.....	7,712	66,752
* Gulf Union Cooperative Insurance Co.....	10,968	44,046
Hail Cement Co.....	12,394	37,976
Herfy Food Services Co.....	6,415	55,255
Jarir Marketing Co.....	74,566	302,760
* Jazan Development & Investment Co.....	9,044	34,171
L'Azurde Co. for Jewelry.....	12,476	47,928
Leejam Sports Co. JSC.....	5,484	282,347
* Liva Insurance Co.....	3,797	20,415
Maharah Human Resources Co.....	3,895	71,839
* Malath Cooperative Insurance Co.....	4,401	20,630
* Mediterranean & Gulf Cooperative Insurance & Reinsurance Co.....	11,110	39,599
* Methanol Chemicals Co.....	10,354	51,182
* Middle East Healthcare Co.....	6,795	180,498
Middle East Paper Co.....	7,554	75,770
* Middle East Specialized Cables Co.....	8,490	45,583
Mobile Telecommunications Co. Saudi Arabia.....	163,312	580,914
Mouwasat Medical Services Co.....	13,228	418,045
Nahdi Medical Co.....	4,823	180,858
Najran Cement Co.....	23,442	64,601
* Nama Chemicals Co.....	4,507	39,403
* National Agriculture Development Co.....	37,980	301,985
National Co. for Glass Industries.....	4,519	48,894
National Co. for Learning & Education.....	2,017	79,866
National Gas & Industrialization Co.....	6,123	111,166
* National Gypsum.....	2,758	16,909
* National Industrialization Co., Class C.....	80,771	251,490
National Medical Care Co.....	4,027	203,321
* National Metal Manufacturing & Casting Co.....	2,983	14,746

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
Nayifat Finance Co.....	9,836	\$ 36,843
Northern Region Cement Co.....	19,518	52,140
Qassim Cement Co.....	5,090	80,120
* Rabigh Refining & Petrochemical Co.....	99,214	241,326
Retal Urban Development Co.....	34,112	80,936
Riyad Bank.....	119,574	902,463
SABIC Agri-Nutrients Co.....	31,779	1,083,530
Sahara International Petrochemical Co.....	70,173	587,558
* Saudi Arabian Amiantit Co.....	1,589	29,481
* Saudi Arabian Cooperative Insurance Co.....	2,836	11,915
* Saudi Arabian Mining Co.....	80,892	998,250
Ω Saudi Arabian Oil Co.....	177,994	1,449,955
Saudi Automotive Services Co.....	5,675	119,715
Saudi Awwal Bank.....	69,143	660,548
Saudi Basic Industries Corp.....	42,806	887,351
Saudi Cement Co.....	14,999	192,652
Saudi Ceramic Co.....	9,878	68,790
Saudi Chemical Co. Holding.....	105,570	130,115
Saudi Electricity Co.....	55,502	280,059
* Saudi Ground Services Co.....	14,258	158,180
Saudi Industrial Investment Group.....	43,285	233,900
Saudi Investment Bank.....	59,216	245,887
* Saudi Kayan Petrochemical Co.....	108,054	263,953
Saudi Marketing Co.....	7,790	51,433
Saudi National Bank.....	211,043	2,279,165
* Saudi Paper Manufacturing Co.....	2,732	36,095
* Saudi Pharmaceutical Industries & Medical Appliances Corp.....	10,857	98,704
* Saudi Printing & Packaging Co., Class C.....	3,811	16,107
* Saudi Public Transport Co.....	16,421	88,214
* Saudi Real Estate Co.....	26,791	129,137
* Saudi Reinsurance Co.....	11,247	68,822
* Saudi Research & Media Group.....	7,003	387,199
* Saudi Steel Pipe Co.....	3,936	35,371
Saudi Tadawul Group Holding Co.....	1,024	56,391
Saudi Telecom Co.....	213,096	2,318,826
* Saudi Vitriified Clay Pipe Co. Ltd.....	1,786	23,985
Saudia Dairy & Foodstuff Co.....	2,604	249,888
Savola Group.....	51,431	616,064
* Scientific & Medical Equipment House Co.....	1,764	22,134
* Seera Group Holding.....	36,459	287,498
* SHL Finance Co.....	4,300	19,475
* Sinad Holding Co.....	19,735	66,294
Southern Province Cement Co.....	13,130	135,394
Sumou Real Estate Co.....	2,625	33,544
Sustained Infrastructure Holding Co.....	11,797	96,955
* Tabuk Cement Co.....	11,658	40,391
Taiba Investments Co.....	12,590	95,798
* Takween Advanced Industries Co.....	1,580	8,005
Tanmiah Food Co.....	1,617	42,409
Theeb Rent A Car Co.....	4,982	86,118
* Umm Al-Qura Cement Co.....	6,178	25,971
United Electronics Co.....	8,187	194,326
United International Transportation Co.....	8,624	190,601
United Wire Factories Co.....	2,541	20,188
* Walaa Cooperative Insurance Co.....	13,717	73,205
* Wataniya Insurance Co.....	5,132	27,046
Yamama Cement Co.....	24,392	197,480
Yanbu Cement Co.....	15,487	125,887
Yanbu National Petrochemical Co.....	21,893	223,920

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
Zahrat Al Waha For Trading Co., Class C.....	3,607	\$ 36,105
* Zamil Industrial Investment Co.....	6,599	45,144
TOTAL SAUDI ARABIA.....		<u>35,433,380</u>
SOUTH AFRICA — (3.5%)		
Absa Group Ltd.....	96,954	846,556
Adcock Ingram Holdings Ltd.....	18,446	55,294
Advtech Ltd.....	124,530	178,829
AECI Ltd.....	36,479	196,525
African Rainbow Minerals Ltd.....	28,980	286,264
Afrimat Ltd.....	22,835	79,244
Alexander Forbes Group Holdings Ltd.....	90,998	30,936
Altron Ltd., Class A.....	16,149	8,591
Anglo American Platinum Ltd.....	5,458	231,072
Aspen Pharmacare Holdings Ltd.....	40,956	423,347
Astral Foods Ltd.....	11,903	100,375
* Aveng Ltd.....	15,616	6,315
AVI Ltd.....	73,466	326,081
Barloworld Ltd.....	48,863	194,983
Bid Corp. Ltd.....	21,231	513,847
Bidvest Group Ltd.....	36,360	478,171
* Blue Label Telecoms Ltd.....	144,432	26,981
Capitec Bank Holdings Ltd.....	4,309	458,939
Cashbuild Ltd.....	3,765	33,845
Caxton & CTP Publishers & Printers Ltd.....	20,139	11,428
City Lodge Hotels Ltd.....	120,852	30,723
Clicks Group Ltd.....	30,862	496,081
Coronation Fund Managers Ltd.....	45,339	75,465
Curro Holdings Ltd.....	25,363	16,337
DataTec Ltd.....	48,467	106,079
Ω Dis-Chem Pharmacies Ltd.....	85,374	137,509
Discovery Ltd.....	44,956	332,351
DRDGOLD Ltd.....	50,000	39,144
Exxaro Resources Ltd.....	45,333	451,636
Famous Brands Ltd.....	13,697	41,706
FirstRand Ltd.....	428,942	1,553,508
Foschini Group Ltd.....	87,407	529,232
Gold Fields Ltd., Sponsored ADR.....	92,937	1,375,468
Grindrod Ltd.....	136,747	89,051
Harmony Gold Mining Co. Ltd.....	1	6
Harmony Gold Mining Co. Ltd., Sponsored ADR.....	123,974	767,399
Hudaco Industries Ltd.....	5,877	49,861
Impala Platinum Holdings Ltd.....	112,743	437,630
Investec Ltd.....	27,897	184,089
Invicta Holdings Ltd.....	5,930	8,466
Italtile Ltd.....	91,479	58,643
JSE Ltd.....	18,562	85,879
* KAP Ltd.....	794,852	94,655
Kumba Iron Ore Ltd.....	7,550	222,113
Lewis Group Ltd.....	6,515	14,800
Life Healthcare Group Holdings Ltd.....	329,754	325,913
Merafe Resources Ltd.....	305,519	21,805
* Metair Investments Ltd.....	44,283	34,512
Momentum Metropolitan Holdings.....	592,674	662,038
Motus Holdings Ltd.....	53,940	301,625
Mpact Ltd.....	18,342	28,844
Mr Price Group Ltd.....	42,321	386,940
* MTN Group Ltd.....	207,329	1,054,608
* MultiChoice Group.....	52,937	211,612

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
Naspers Ltd., Class N.....	2,148	\$ 360,271
Nedbank Group Ltd.....	47,692	553,728
NEPI Rockcastle NV.....	46,225	311,013
Netcare Ltd.....	300,229	228,212
Ninety One Ltd.....	45,986	101,763
Oceana Group Ltd.....	25,876	99,819
Old Mutual Ltd.....	1,140,650	759,081
Omnia Holdings Ltd.....	51,641	178,379
OUTsurance Group Ltd.....	16,389	36,639
Ω Pepkor Holdings Ltd.....	231,680	238,229
Pick n Pay Stores Ltd.....	63,042	78,761
* PPC Ltd.....	369,059	71,173
PSG Financial Services Ltd.....	195,240	164,242
Raubex Group Ltd.....	35,561	56,616
Reunert Ltd.....	46,910	150,577
Sanlam Ltd.....	99,799	380,907
Santam Ltd.....	10,857	167,815
Sappi Ltd.....	195,294	465,111
Sasol Ltd.....	64,243	557,996
Shoprite Holdings Ltd.....	46,265	670,499
Sibanye Stillwater Ltd.....	298,002	359,134
Sibanye Stillwater Ltd., ADR.....	52,104	252,183
* Southern Sun Ltd.....	157,268	45,611
* SPAR Group Ltd.....	33,391	200,228
Stadio Holdings Ltd.....	45,933	12,098
Standard Bank Group Ltd.....	100,205	1,066,744
Sun International Ltd.....	42,558	96,070
Super Group Ltd.....	114,752	171,559
* Telkom SA SOC Ltd.....	74,567	112,183
Thungela Resources Ltd.....	42,177	269,976
Tiger Brands Ltd.....	34,675	389,411
* Transaction Capital Ltd.....	153,674	67,238
Truworths International Ltd.....	75,214	313,253
Tsogo Sun Limited.....	79,163	48,798
Vodacom Group Ltd.....	68,179	339,441
* Wilson Bayly Holmes-Ovcon Ltd.....	11,382	79,231
Woolworths Holdings Ltd.....	157,291	583,466
* Zeda Ltd.....	59,300	40,281
TOTAL SOUTH AFRICA.....		24,791,087
SOUTH KOREA — (15.6%)		
* ABco Electronics Co. Ltd.....	1,653	14,585
* ADTechnology Co. Ltd.....	1,694	32,857
* Advanced Nano Products Co. Ltd.....	189	13,389
* Advanced Process Systems Corp.....	3,818	60,734
Aekyung Chemical Co. Ltd.....	4,972	46,795
* Aekyung Industrial Co. Ltd.....	3,379	41,166
* AfreecaTV Co. Ltd.....	1,517	117,743
* Agabang&Company.....	5,953	23,206
* Ahnlab, Inc.....	884	48,091
* AJ Networks Co. Ltd.....	5,698	20,567
* Ajin Industrial Co. Ltd.....	6,722	20,851
* AK Holdings, Inc.....	670	8,056
* Alteogen, Inc.....	1,275	73,612
* ALUKO Co. Ltd.....	23,633	59,799
* Amicogen, Inc.....	2,312	10,524
* Aminologics Co. Ltd.....	6,820	7,268
* Amo Greentech Co. Ltd.....	1,794	14,233
* Amorepacific Corp.....	1,241	109,468

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Amorepacific Group.....	3,225	\$ 59,261
* Amotech Co. Ltd.....	1,617	9,294
* Anam Electronics Co. Ltd.....	13,271	21,439
* Ananti, Inc.....	18,867	86,051
* Anapass, Inc.....	1,198	23,096
* Anterogen Co. Ltd.....	1,345	13,959
* Aprogen Biologics.....	96,635	13,216
* Aprogen, Inc.....	14,898	10,165
* APTC Co. Ltd.....	2,186	22,325
Asia Cement Co. Ltd.....	4,821	38,015
ASIA Holdings Co. Ltd.....	283	40,469
* Asia Pacific Satellite, Inc.....	1,665	17,851
Asia Paper Manufacturing Co. Ltd.....	1,383	44,344
* Atinum Investment Co. Ltd.....	13,565	31,215
* AUK Corp.....	4,205	7,472
* Avaco Co. Ltd.....	1,340	12,544
Baiksan Co. Ltd.....	3,564	26,433
* BGF Co. Ltd.....	7,049	19,839
* BGF retail Co. Ltd.....	1,078	114,093
* BGFecomaterials Co. Ltd.....	3,014	10,575
* BH Co. Ltd.....	7,082	96,436
* BHI Co. Ltd.....	4,074	23,363
* Binex Co. Ltd.....	4,432	33,909
* Binggrae Co. Ltd.....	1,536	60,463
* Bio Plus Co. Ltd.....	9,528	50,502
* Biodyne Co. Ltd.....	677	24,804
* Bioneer Corp.....	1,227	23,043
* BNC Korea Co. Ltd.....	13,665	38,625
BNK Financial Group, Inc.....	48,465	272,581
* Boditech Med, Inc.....	3,922	48,809
BoKwang Industry Co. Ltd.....	3,237	12,187
* Boryung.....	8,452	76,558
Brand X Co. Ltd.....	2,076	8,853
* Bubang Co. Ltd.....	6,185	11,322
* Bukwang Pharmaceutical Co. Ltd.....	4,963	24,258
* BusinessOn Communication Co. Ltd.....	1,866	17,633
* BYC Co. Ltd.....	61	18,896
* Byucksan Corp.....	7,190	13,320
C&C International Corp.....	416	21,317
* Cafe24 Corp.....	703	11,820
* CammSys Corp.....	13,155	15,956
* Cape Industries Ltd.....	2,818	8,896
Caregen Co. Ltd.....	3,632	58,239
* Celltrion Pharm, Inc.....	1,398	106,499
Celltrion, Inc.....	10,066	1,350,704
* Chabiotech Co. Ltd.....	3,774	51,339
Cheil Worldwide, Inc.....	12,606	173,501
* Chemtronics Co. Ltd.....	2,042	33,064
Cheryong Electric Co. Ltd.....	2,618	39,783
* ChinHung International, Inc.....	25,556	19,857
* Chips&Media, Inc.....	3,062	58,959
* Choil Aluminum Co. Ltd.....	12,480	18,707
* Chong Kun Dang Pharmaceutical Corp.....	1,465	120,653
* Chongkundang Holdings Corp.....	712	32,117
*†† Chorokbaem Media Co. Ltd.....	3,355	10,180
Chosun Refractories Co. Ltd.....	74	1,037
* Chunbo Co. Ltd.....	228	14,090
* CJ CGV Co. Ltd.....	24,789	102,285
CJ CheilJedang Corp.....	1,841	402,020

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* CJ Corp.....	2,747	\$192,945
* CJ ENM Co. Ltd.....	3,698	197,535
* CJ Freshway Corp.....	2,553	46,778
* CJ Logistics Corp.....	1,842	187,457
* CJ Seafood Corp.....	3,549	7,637
* CKD Bio Corp.....	750	12,583
* Classys, Inc.....	2,663	61,266
* CMG Pharmaceutical Co. Ltd.....	16,036	26,475
* CoAsia Corp.....	1,334	6,411
* Com2uS Holdings Corp.....	1,273	36,585
* Com2uSCorp.....	2,002	68,240
* ContentreeJoongAng Corp.....	386	3,474
* Corentec Co. Ltd.....	1,315	11,280
* Cosmax, Inc.....	1,405	121,908
* Cosmecca Korea Co. Ltd.....	1,005	27,969
* CosmoAM&T Co. Ltd.....	1,731	171,120
* Cosmochemical Co. Ltd.....	2,431	51,652
* Coway Co. Ltd.....	10,284	426,577
# COWELL FASHION Co. Ltd.....	5,701	24,476
* Cowintech Co. Ltd.....	1,863	34,867
* CR Holdings Co. Ltd.....	1,168	5,036
* Creative & Innovative System.....	4,673	33,209
* Creverse, Inc.....	731	8,943
* CrystalGenomics Invites Co. Ltd.....	8,327	17,003
* CS Wind Corp.....	2,613	111,293
* CTC BIO, Inc.....	2,105	14,049
* Cuckoo Holdings Co. Ltd.....	2,494	29,589
* Cuckoo Homesys Co. Ltd.....	3,103	46,591
* Curexo, Inc.....	1,919	20,939
* Cymechs, Inc.....	857	8,874
* D.I Corp.....	1,543	6,894
* Dae Won Kang Up Co. Ltd.....	9,260	35,811
* Daea TI Co. Ltd.....	4,923	11,988
* Daebo Magnetic Co. Ltd.....	791	15,889
* Daechang Forging Co. Ltd.....	5,890	25,455
* Daedong Corp.....	6,323	69,792
* Daeduck Co. Ltd.....	7,633	36,260
* Daeduck Electronics Co. Ltd.....	7,260	130,687
* Daehan Flour Mill Co. Ltd.....	235	23,113
* Daehan New Pharm Co. Ltd.....	3,261	21,157
* Daehan Steel Co. Ltd.....	4,106	40,296
* Dae-II Corp.....	7,717	24,185
* Daejoo Electronic Materials Co. Ltd.....	371	19,132
* Daejung Chemicals & Metals Co. Ltd., Class C.....	664	8,285
* Daesang Corp.....	7,232	100,657
* Daesang Holdings Co. Ltd.....	3,102	22,733
* Daesung Energy Co. Ltd.....	2,796	18,513
* Daesung Industrial Co. Ltd.....	3,351	9,662
* Daewon Media Co. Ltd.....	1,970	17,500
* Daewon Pharmaceutical Co. Ltd.....	5,307	58,089
* Daewoo Engineering & Construction Co. Ltd.....	56,908	167,353
* Daewoong Co. Ltd.....	6,923	120,373
* Daewoong Pharmaceutical Co. Ltd.....	1,051	86,881
* Daihan Pharmaceutical Co. Ltd.....	1,266	26,678
* Daishin Securities Co. Ltd.....	5,855	67,627
* Danal Co. Ltd.....	17,708	52,714
* Daol Investment & Securities Co. Ltd.....	13,713	36,949
* Daou Data Corp.....	4,396	47,416
* Daou Technology, Inc.....	8,116	120,778

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Dasan Networks, Inc.....	6,308	\$ 19,108
* Dawonsys Co. Ltd.....	2,202	24,219
* DB Financial Investment Co. Ltd.....	5,036	14,830
* DB HiTek Co. Ltd.....	6,566	243,417
* DB Insurance Co. Ltd.....	9,752	643,298
* DB, Inc.....	36,889	44,050
* Dear U Co. Ltd.....	1,697	37,812
* Dentium Co. Ltd.....	1,418	119,941
* Deutsch Motors, Inc.....	5,727	21,007
* Development Advance Solution Co. Ltd.....	3,212	9,392
* Devsisters Co. Ltd.....	803	24,230
* Dexter Studios Co. Ltd.....	1,331	8,537
* DGB Financial Group, Inc.....	42,536	287,025
* DI Dong II Corp.....	3,106	63,456
* Digital Daesung Co. Ltd.....	3,688	15,644
* DIO Corp.....	1,064	15,174
* Display Tech Co. Ltd.....	1,563	6,027
* DK Tech Co. Ltd.....	1,922	12,834
* DL Construction Co. Ltd.....	2,405	26,981
* DL E&C Co. Ltd.....	5,596	174,057
* DL Holdings Co. Ltd.....	2,985	125,613
* DMS Co. Ltd.....	7,061	33,009
* DN Automotive Corp.....	1,461	94,774
* DNF Co. Ltd.....	1,988	31,141
* Dohwa Engineering Co. Ltd.....	3,144	17,777
* Dong-A Hwasung Co. Ltd.....	2,008	11,147
* Dong-A Socio Holdings Co. Ltd.....	876	70,052
* Dong-A ST Co. Ltd.....	1,295	66,042
* Dongbang Transport Logistics Co. Ltd.....	11,025	18,750
* Dongjin Semichem Co. Ltd.....	5,066	145,848
* Dongkoo Bio & Pharma Co. Ltd.....	2,187	9,300
* Dongkook Pharmaceutical Co. Ltd.....	5,995	80,156
* Dongkuk Holdings Co. Ltd.....	4,946	27,650
* Dongkuk Industries Co. Ltd.....	9,973	36,759
* Dongkuk Steel Mill Co. Ltd.....	5,731	48,806
* Dongkuk Structures & Construction Co. Ltd.....	2,952	6,812
* Dongsuh Cos., Inc.....	2,954	38,240
* Dongsung Chemical Co. Ltd.....	11,003	36,607
* Dongsung Finetec Co. Ltd.....	3,745	32,095
* Dongsung Pharmaceutical Co. Ltd.....	2,125	8,721
* Dongwha Enterprise Co. Ltd.....	876	40,442
* Dongwha Pharm Co. Ltd.....	5,228	37,765
* Dongwon Development Co. Ltd.....	10,063	22,843
* Dongwon F&B Co. Ltd.....	2,160	53,217
* Dongwon Industries Co. Ltd.....	745	20,771
* Dongwon Metal Co. Ltd.....	8,130	10,213
* Dongwon Systems Corp.....	444	10,205
* Dongwoon Anatech Co. Ltd.....	2,709	41,638
* Dongyang E&P, Inc.....	2,102	29,116
* Doosan Bobcat, Inc.....	11,533	439,223
* Doosan Co. Ltd.....	2,376	160,666
* Doosan Enerbility Co. Ltd.....	37,293	430,807
* Doosan Fuel Cell Co. Ltd.....	2,917	45,112
* Doosan Tesna, Inc.....	2,183	73,231
* DoubleUGames Co. Ltd.....	4,136	130,072
* Douzone Bizon Co. Ltd.....	2,595	92,890
* Dream Security Co. Ltd.....	3,419	8,898
* Dreamtech Co. Ltd.....	8,046	70,036
* DSK Co. Ltd.....	1,675	6,233

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Duck Yang Industry Co. Ltd.....	3,747	\$ 13,386
* Duckshin Housing Co. Ltd.....	12,812	18,040
* Duk San Neolux Co. Ltd.....	1,056	30,445
* Duksan Hi-Metal Co. Ltd.....	5,257	27,548
* DY Corp.....	4,514	18,939
* DY POWER Corp.....	1,713	16,131
*†† E Investment&Development Co. Ltd.....	12,639	4,943
E1 Corp.....	759	34,754
* Easy Holdings Co. Ltd.....	8,326	17,813
Echo Marketing, Inc.....	3,697	26,577
*†† Eco Volt Co. Ltd.....	3,420	2,602
* Eco&Dream Co. Ltd.....	660	14,777
* Ecoplastic Corp.....	9,019	30,067
# Ecopro BM Co. Ltd.....	3,510	557,149
# Ecopro Co. Ltd.....	1,810	675,329
* Ecopro HN Co. Ltd.....	2,161	93,239
* Elentec Co. Ltd.....	4,594	31,995
* E-MART, Inc.....	3,755	218,488
EMRO, Inc.....	860	41,604
* EM-Tech Co. Ltd.....	1,387	39,136
* Enchem Co. Ltd.....	468	56,758
* ENF Technology Co. Ltd.....	3,819	66,337
* Enzychem Lifesciences Corp.....	11,358	14,720
* Eo Technics Co. Ltd.....	706	90,318
* Eubiologics Co. Ltd.....	1,567	12,692
* Eugene Corp.....	11,560	29,612
* Eugene Investment & Securities Co. Ltd.....	11,264	32,479
Eugene Technology Co. Ltd.....	1,704	53,478
Eusu Holdings Co. Ltd.....	1,834	8,313
* EV Advanced Material Co. Ltd.....	3,770	8,932
* Exem Co. Ltd.....	12,799	23,264
* Exicon Co. Ltd.....	875	10,633
* F&F Co. Ltd.....	2,144	113,860
* F&F Holdings Co. Ltd.....	2,675	29,677
* FarmStory Co. Ltd.....	9,682	11,712
Fila Holdings Corp.....	6,983	212,730
* Fine M-Tec Co. Ltd.....	2,190	14,398
* Fine Semitech Corp.....	1,154	18,466
* Fine Technix Co. Ltd.....	1	1
* Flask Co. Ltd.....	16,391	11,259
* Foonsung Co. Ltd.....	5,347	33,022
* Fursys, Inc.....	253	5,805
* Gabia, Inc.....	1,031	13,283
* GAEASOFT.....	3,256	20,647
* GAMSUNG Corp. Co. Ltd.....	11,618	23,052
* Gaon Cable Co. Ltd.....	1,182	19,773
* GC Cell Corp.....	2,134	63,958
* GemVax & Kael Co. Ltd.....	1,307	12,418
* Gemvaxlink Co. Ltd.....	13,357	14,165
* GeneOne Life Science, Inc.....	10,305	19,470
* Genexine, Inc.....	6,181	39,379
* Genie Music Corp.....	8,572	21,096
* GENOLUTION, Inc.....	2,468	7,301
* Genomictree, Inc.....	1,776	23,651
* Geumhwa PSC Co. Ltd.....	926	17,738
* Global Standard Technology Co. Ltd.....	2,576	63,539
* Global Tax Free Co. Ltd.....	5,460	17,842
* GOLFZON Co. Ltd.....	1,251	74,972
* Golfzon Newdin Holdings Co. Ltd.....	3,368	9,373

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Gradiant Corp.....	2,575	\$ 25,535
* Grand Korea Leisure Co. Ltd.....	8,227	78,257
* Green Cross Corp.....	1,155	93,261
* Green Cross Holdings Corp.....	6,092	67,442
* GS Engineering & Construction Corp.....	15,264	172,084
* GS Global Corp.....	13,382	25,704
* GS Holdings Corp.....	9,789	339,476
* GS Retail Co. Ltd.....	9,921	165,575
* Gwangju Shinsegae Co. Ltd.....	821	18,789
* HAESUNG DS Co. Ltd.....	2,562	95,998
* Haesung Industrial Co. Ltd.....	3,320	19,326
* Han Kuk Carbon Co. Ltd.....	5,370	42,828
* Hana Financial Group, Inc.....	41,217	1,473,814
* Hana Materials, Inc.....	1,848	65,053
* Hana Micron, Inc.....	7,375	140,406
* Hana Pharm Co. Ltd.....	2,116	21,074
* Hana Tour Service, Inc.....	2,283	108,987
* Hanall Biopharma Co. Ltd.....	1,468	33,876
* Hancorn, Inc.....	3,601	65,673
* Handok, Inc.....	1,224	12,558
* Handsome Co. Ltd.....	4,762	66,455
* Hanil Cement Co. Ltd.....	4,833	43,544
* Hanil Holdings Co. Ltd.....	3,383	28,513
* Hanil Hyundai Cement Co. Ltd.....	1,730	19,213
* Hanjin Kal Corp.....	2,099	115,037
* Hanjin Transportation Co. Ltd.....	2,444	44,056
* Hankook Shell Oil Co. Ltd.....	110	18,694
* Hankook Tire & Technology Co. Ltd.....	13,151	503,343
* Hanmi Pharm Co. Ltd.....	843	204,405
* Hanmi Science Co. Ltd.....	412	12,091
* Hanmi Semiconductor Co. Ltd.....	4,048	176,532
* HanmiGlobal Co. Ltd.....	4,150	58,248
* Hannong Chemicals, Inc.....	1,442	15,586
* Hanon Systems.....	34,041	158,879
* Hansae Co. Ltd.....	5,378	82,553
* Hanshin Machinery Co.....	5,550	21,309
* Hansol Chemical Co. Ltd.....	1,109	165,991
* Hansol Holdings Co. Ltd.....	4,690	10,072
* Hansol IONES Co. Ltd.....	2,896	20,309
* Hansol Paper Co. Ltd.....	5,114	41,003
* Hansol Technics Co. Ltd.....	7,244	36,371
* Hanssem Co. Ltd.....	686	24,531
* Hanwha Aerospace Co. Ltd.....	3,525	364,038
* Hanwha Corp.....	5,555	113,034
* Hanwha Galleria Corp.....	32,339	32,667
* Hanwha General Insurance Co. Ltd.....	16,474	53,701
* Hanwha Investment & Securities Co. Ltd.....	32,306	89,654
* Hanwha Life Insurance Co. Ltd.....	68,734	156,037
* Hanwha Ocean Co. Ltd.....	2,736	44,963
* Hanwha Solutions Corp.....	19,541	485,449
* Hanwha Systems Co. Ltd.....	4,716	54,395
* Hanyang Digitech Co. Ltd.....	1,331	15,678
* Hanyang Eng Co. Ltd.....	3,418	41,853
* Harim Co. Ltd.....	22,149	58,894
* Harim Holdings Co. Ltd.....	14,949	84,011
* HB SOLUTION Co. Ltd.....	5,281	16,893
* HB Technology Co. Ltd.....	17,460	27,467
* HD Hyundai Co. Ltd.....	7,726	411,793
* HD Hyundai Construction Equipment Co. Ltd.....	4,185	159,195

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* HD Hyundai Electric Co. Ltd.....	2,087	\$159,829
* HD Hyundai Energy Solutions Co. Ltd.....	1,525	27,040
* HD Hyundai Heavy Industries Co. Ltd.....	578	49,249
* HD Hyundai Infracore Co. Ltd.....	43,403	250,254
* HD Korea Shipbuilding & Offshore Engineering Co. Ltd.....	3,218	273,036
* HDC Holdings Co. Ltd.....	7,163	39,211
* HDC Hyundai Development Co-Engineering & Construction, Class E.....	8,691	116,354
* Hecto Financial Co. Ltd.....	805	13,496
* Hecto Innovation Co. Ltd.....	2,910	30,969
* Heerim Architects & Planners.....	2,930	15,090
* Helixmith Co. Ltd.....	7,814	19,340
* HFR, Inc.....	2,822	35,832
* Hite Jinro Co. Ltd.....	6,294	98,856
* HJ Magnolia Yongpyong Hotel & Resort Corp.....	4,568	9,899
* HJ Shipbuilding & Construction Co. Ltd.....	4,472	11,556
* HK inno N Corp.....	2,828	88,515
* HL Holdings Corp.....	1,423	35,464
* HL Mando Co. Ltd.....	8,692	228,172
* HLB Biostep Co. Ltd.....	2,130	5,648
* HLB Life Science Co. Ltd.....	4,658	55,017
* HLB Therapeutics Co. Ltd.....	4,624	22,629
* HLB, Inc.....	3,497	176,384
* HMM Co. Ltd.....	40,709	585,086
* Home Center Holdings Co. Ltd.....	25,407	21,595
* Homecast Co. Ltd.....	5,233	11,031
* Hotel Shilla Co. Ltd.....	4,000	174,232
* HS Industries Co. Ltd.....	6,323	15,872
* HSD Engine Co. Ltd.....	3,339	21,391
* Hugel, Inc.....	870	98,830
* Humasis Co. Ltd.....	12,853	16,818
* Humax Co. Ltd.....	5,784	12,972
* Humedix Co. Ltd.....	1,452	30,067
* Huons Co. Ltd.....	1,485	38,217
* Huons Global Co. Ltd.....	2,333	39,042
* Husteel Co. Ltd.....	11,607	43,675
* Huvitz Co. Ltd.....	1,378	18,725
* Hwa Shin Co. Ltd.....	6,216	53,625
* Hwail Pharm Co. Ltd.....	4,900	6,723
* Hwangkum Steel & Technology Co. Ltd.....	3,346	18,308
* Hwaseung Enterprise Co. Ltd.....	3,556	20,377
* HYBE Co. Ltd.....	578	87,147
* Hy-Lok Corp.....	2,085	38,828
* Hyosung Advanced Materials Corp., Class C.....	506	123,632
* Hyosung Corp.....	1,764	82,959
* Hyosung Heavy Industries Corp.....	1,073	137,404
* Hyosung TNC Corp.....	795	178,806
* Hyundai Autoever Corp.....	841	92,990
* Hyundai Bioland Co. Ltd.....	2,173	15,932
* Hyundai BNG Steel Co. Ltd.....	2,374	30,742
* Hyundai Corp.....	2,016	27,607
* Hyundai Corp. Holdings, Inc.....	1,349	10,771
* Hyundai Department Store Co. Ltd.....	4,237	170,379
* Hyundai Elevator Co. Ltd.....	3,928	119,532
* Hyundai Engineering & Construction Co. Ltd.....	8,334	215,691
* Hyundai Ezwel Co. Ltd.....	2,078	8,853
* Hyundai Futurenet Co. Ltd.....	3,560	8,364
* Hyundai GF Holdings.....	17,649	54,311
* Hyundai Glovis Co. Ltd.....	3,592	470,346
* Hyundai Green Food.....	4,599	40,445

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

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	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Hyundai Home Shopping Network Corp.....	1,355	\$ 45,322
* Hyundai Livart Furniture Co. Ltd.....	1,211	6,974
* Hyundai Marine & Fire Insurance Co. Ltd.....	12,035	305,666
* Hyundai Mipo Dockyard Co. Ltd.....	1,303	65,681
Hyundai Mobis Co. Ltd.....	4,106	643,630
Hyundai Motor Co.....	19,536	2,841,516
* Hyundai Motor Securities Co. Ltd.....	4,693	30,530
* Hyundai Pharmaceutical Co. Ltd.....	2,220	6,304
* Hyundai Rotem Co. Ltd.....	9,935	209,513
* Hyundai Steel Co.....	14,566	364,756
* Hyundai Wia Corp.....	4,726	205,476
* HyVision System, Inc.....	3,513	63,833
* i3system, Inc.....	980	20,956
* iA, Inc.....	22,285	7,269
* ICD Co. Ltd.....	1,365	8,765
* Il Dong Pharmaceutical Co. Ltd.....	725	8,341
* Iljin Diamond Co. Ltd.....	1,775	18,741
* Iljin Electric Co. Ltd.....	6,672	55,988
* Iljin Holdings Co. Ltd.....	4,268	11,806
* Iljin Hysolus Co. Ltd.....	1,135	19,392
* Iljin Power Co. Ltd.....	2,512	21,243
* Ilshin Spinning Co. Ltd.....	4,566	30,775
* Ilsung Pharmaceuticals Co. Ltd.....	1,470	25,371
* Ilyang Pharmaceutical Co. Ltd.....	2,281	24,468
* iMarketKorea, Inc.....	6,912	42,624
* InBody Co. Ltd.....	2,313	42,906
* Incross Co. Ltd.....	2,882	23,530
* Industrial Bank of Korea.....	47,526	445,909
* Infinitt Healthcare Co. Ltd.....	1,736	6,767
* Innocean Worldwide, Inc.....	5,288	85,969
* InnoWireless Co. Ltd.....	1,143	25,046
* Innox Advanced Materials Co. Ltd.....	2,999	61,264
* Insun ENT Co. Ltd.....	4,769	25,663
* Insung Information Co. Ltd.....	8,932	26,891
* Intellian Technologies, Inc.....	1,218	50,185
* Intelligent Digital Integrated Security Co. Ltd.....	1,117	17,191
* Interflex Co. Ltd.....	3,188	46,601
* Interojo Co. Ltd.....	1,357	29,851
* INTOPS Co. Ltd.....	4,045	86,843
* iNtRON Biotechnology, Inc.....	2,094	11,079
* Inzi Controls Co. Ltd.....	4,570	25,101
* IS Dongseo Co. Ltd.....	5,464	103,995
* ISC Co. Ltd.....	1,367	78,479
* i-SENS, Inc.....	1,230	22,233
* ISU Chemical Co. Ltd.....	2,477	22,405
* ISU Specialty Chemical.....	608	79,125
* IsuPetasys Co. Ltd.....	8,553	174,592
* ITEK, Inc.....	4,340	23,605
* ITM Semiconductor Co. Ltd.....	834	15,475
* Jahwa Electronics Co. Ltd.....	1,347	28,961
* JASTECH Ltd.....	4,431	29,668
* JB Financial Group Co. Ltd.....	25,698	220,501
* JC Chemical Co. Ltd.....	5,916	29,714
* Jeisys Medical, Inc.....	9,831	62,650
* Jeju Air Co. Ltd.....	7,917	73,562
* Jeju Semiconductor Corp.....	8,553	165,039
* Jin Air Co. Ltd.....	4,207	41,193
* Jinsung T.E.C.....	4,760	34,708
* JNK Heaters Co. Ltd.....	2,133	7,865

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* JNTC Co. Ltd.....	4,923	\$ 39,536
* JoyCity Corp.....	3,436	8,276
JS Corp.....	1,365	19,174
Jusung Engineering Co. Ltd.....	8,449	208,655
* JVM Co. Ltd.....	868	18,576
JW Holdings Corp.....	8,366	19,057
JW Life Science Corp.....	1,063	9,763
JW Pharmaceutical Corp.....	2,809	64,371
* JYP Entertainment Corp.....	3,436	193,376
K Car Co. Ltd.....	3,260	27,091
* Kakao Corp.....	2,950	115,362
* Kakao Games Corp.....	2,849	52,050
* KakaoBank Corp.....	5,186	105,406
* Kangstem Biotech Co. Ltd.....	2,186	3,223
* Kangwon Land, Inc.....	9,793	109,873
* KAON Group Co. Ltd.....	1,821	7,267
KB Financial Group, Inc.....	52,058	2,209,223
* KC Co. Ltd.....	1,613	25,611
* KC Tech Co. Ltd.....	2,107	45,056
KCC Corp.....	734	135,190
KCC Glass Corp.....	2,670	79,598
* KCTC.....	5,481	16,478
* KEC Corp.....	29,068	34,938
* KEPCO Engineering & Construction Co., Inc.....	442	21,666
* KEPCO Plant Service & Engineering Co. Ltd.....	6,758	171,685
KG Chemical Corp.....	16,990	81,112
KG Dongbusteel.....	11,494	64,711
KG Eco Technology Service Co. Ltd.....	8,491	67,510
*†† KG Mobility Co.....	9,195	52,988
Kginicis Co. Ltd.....	4,372	39,900
KGMobilians Co. Ltd.....	4,218	16,217
*# KH Vatec Co. Ltd.....	3,994	38,300
* Kia Corp.....	37,129	2,851,918
* Kib Plug Energy.....	23,309	9,440
* KidariStudio, Inc.....	1,825	7,916
* KINX, Inc.....	512	41,185
* KISCO Corp.....	3,904	19,773
* KISCO Holdings Co. Ltd.....	1,500	28,224
* KISWIRE Ltd.....	3,062	48,016
* KIWOOM Securities Co. Ltd.....	3,259	235,560
* KMW Co. Ltd.....	3,610	40,565
* KNJ Co. Ltd.....	870	11,458
* KNW Co. Ltd.....	3,609	21,153
* Koentec Co. Ltd.....	4,885	23,743
* Koh Young Technology, Inc.....	7,795	101,703
* Kolmar BNH Co. Ltd.....	3,770	45,118
* Kolmar Korea Co. Ltd.....	2,546	93,037
* Kolmar Korea Holdings Co. Ltd.....	4,264	24,155
* Kolon Corp.....	2,058	26,063
Kolon Global Corp.....	1,245	8,796
* Kolon Industries, Inc.....	5,230	159,091
* Kolon Life Science, Inc.....	569	11,472
* Kolon Mobility Group Corp.....	4,131	11,597
* Kolon Plastic, Inc.....	5,452	29,184
* KoMiCo Ltd.....	973	44,463
* KONA I Co. Ltd.....	1,584	18,794
* Korea Aerospace Industries Ltd.....	8,503	320,366
* Korea Alcohol Industrial Co. Ltd.....	4,444	37,627
* Korea Asset In Trust Co. Ltd.....	18,872	45,617

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

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	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Korea Circuit Co. Ltd.....	2,773	\$ 37,079
#* Korea Electric Power Corp., Sponsored ADR.....	22,118	163,452
* Korea Electric Power Corp.....	4,526	67,116
* Korea Electric Terminal Co. Ltd.....	1,597	83,021
* Korea Electronic Power Industrial Development Co. Ltd.....	1,696	9,294
* Korea Export Packaging Industrial Co. Ltd.....	7,092	15,618
* Korea Gas Corp.....	2,838	56,120
* Korea Information & Communications Co. Ltd.....	3,114	20,660
* Korea Information Certificate Authority, Inc.....	5,485	21,046
* Korea Investment Holdings Co. Ltd.....	7,367	338,265
* Korea Line Corp.....	56,996	86,151
* Korea Movenex Co. Ltd.....	7,558	36,218
* Korea Parts & Fasteners Co. Ltd.....	2,318	7,973
* Korea Petrochemical Ind Co. Ltd.....	859	85,317
* Korea Petroleum Industries Co.....	2,564	23,178
* Korea Real Estate Investment & Trust Co. Ltd.....	38,569	30,934
* Korea United Pharm, Inc.....	3,407	62,450
* Korea Zinc Co. Ltd.....	523	185,278
* Korean Air Lines Co. Ltd.....	25,444	427,788
* Korean Reinsurance Co.....	37,160	210,320
* Kortek Corp.....	1,475	7,162
* KOSSES Co. Ltd.....	1,922	26,888
* KPX Chemical Co. Ltd.....	267	8,649
* Krafon, Inc.....	3,685	590,914
* KSS LINE Ltd.....	7,511	53,149
* Kt alpha Co. Ltd.....	1,760	7,819
* KT Skylife Co. Ltd.....	5,625	23,733
* KT&G Corp.....	9,290	630,923
* KTCS Corp.....	13,776	38,501
* Ktis Corp.....	3,971	8,686
* Kukdong Oil & Chemicals Co. Ltd.....	7,190	20,593
* Kum Yang Co. Ltd.....	654	38,207
* Kumho HT, Inc.....	28,694	13,395
* Kumho Petrochemical Co. Ltd.....	2,886	269,114
* Kumho Tire Co., Inc.....	35,691	157,729
* KUMHOE&C Co. Ltd.....	4,642	18,094
* Kumkang Kind Co. Ltd.....	2,884	12,786
* Kwang Dong Pharmaceutical Co. Ltd.....	7,860	42,658
* Kyeryong Construction Industrial Co. Ltd.....	2,344	25,302
* Kyobo Securities Co. Ltd.....	4,853	18,005
* Kyongbo Pharmaceutical Co. Ltd.....	1,496	8,175
* Kyung Dong Navien Co. Ltd.....	1,886	66,236
* Kyungdong Pharm Co. Ltd.....	2,400	11,279
* Kyung-In Synthetic Corp.....	5,621	14,690
* L&C Bio Co. Ltd.....	1,035	18,341
* L&F Co. Ltd.....	1,489	158,759
* LabGenomics Co. Ltd.....	10,535	29,723
* Lake Materials Co. Ltd.....	8,272	93,740
* LB Semicon, Inc.....	8,752	50,615
* LEADCORP, Inc.....	2,772	11,979
* Lee Ku Industrial Co. Ltd.....	6,694	19,299
* LEENO Industrial, Inc.....	1,349	200,709
* LF Corp.....	4,409	43,192
* LG Chem Ltd.....	2,562	830,818
* LG Corp.....	6,277	385,430
* LG Display Co. Ltd.....	27,466	238,682
* LG Electronics, Inc.....	18,742	1,306,398
* LG H&H Co. Ltd.....	1,618	366,720
* LG HelloVision Co. Ltd.....	10,052	28,125

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
LG Innotek Co. Ltd.....	2,446	\$348,863
LG Uplus Corp.....	48,948	374,759
* LIG Nex1 Co. Ltd.....	1,889	148,215
Lion Chemtech Co. Ltd.....	3,258	8,691
* LOT Vacuum Co. Ltd.....	1,947	28,307
* Lotte Chemical Corp.....	2,089	204,337
* Lotte Chilsung Beverage Co. Ltd.....	1,297	133,197
* Lotte Corp.....	5,505	119,578
* Lotte Data Communication Co.....	1,344	46,527
Lotte Energy Materials Corp.....	2,607	61,271
* LOTTE Fine Chemical Co. Ltd.....	4,976	185,143
* Lotte Non-Life Insurance Co. Ltd.....	14,588	27,607
* Lotte Rental Co. Ltd.....	4,359	86,947
* Lotte Shopping Co. Ltd.....	1,987	122,166
* Lotte Wellfood Co. Ltd.....	874	83,159
* LS Corp.....	3,467	235,854
* LS Eco Energy Ltd.....	2,162	32,484
* LS Electric Co. Ltd.....	2,952	155,201
* LVMC Holdings.....	30,546	54,231
LX Hausys Ltd.....	2,108	61,162
* LX Holdings Corp.....	11,895	62,437
* LX International Corp.....	9,278	195,079
* LX Semicon Co. Ltd.....	2,075	120,152
* M.I.Tech Co. Ltd.....	2,143	9,960
Macquarie Korea Infrastructure Fund.....	38,204	356,189
* Macrogen, Inc.....	1,286	20,180
* Maeil Dairies Co. Ltd.....	1,049	31,635
* MAKUS, Inc.....	3,327	33,592
* Manho Rope & Wire Ltd.....	286	10,104
Mcnex Co. Ltd.....	2,443	46,670
* ME2ON Co. Ltd.....	10,493	23,996
* Mediana Co. Ltd.....	1,458	6,726
* Medipost Co. Ltd.....	6,446	34,232
* Medytox, Inc.....	594	85,283
* Meerecompany, Inc.....	533	10,453
* MegaStudy Co. Ltd.....	1,099	8,830
* MegaStudyEdu Co. Ltd.....	1,663	74,758
* Meritz Financial Group, Inc.....	15,258	783,332
* Mgame Corp.....	4,880	22,160
* MiCo Ltd.....	4,582	30,789
* Mirae Asset Life Insurance Co. Ltd.....	18,304	79,186
* Mirae Asset Securities Co. Ltd.....	27,922	164,173
* Mirae Asset Venture Investment Co. Ltd.....	5,885	25,881
Miwon Commercial Co. Ltd.....	251	31,463
Miwon Specialty Chemical Co. Ltd.....	221	22,137
* MK Electron Co. Ltd.....	5,111	47,269
* MNTech Co. Ltd.....	1,556	15,560
* Mobase Electronics Co. Ltd.....	12,447	17,669
Modetour Network, Inc.....	1,099	14,071
* Moorim P&P Co. Ltd.....	2,932	6,852
Motonic Corp.....	1,465	9,041
* Motrex Co. Ltd.....	3,195	36,660
* mPlus Corp.....	1,128	8,827
* MS Autotech Co. Ltd.....	9,190	33,959
Multicampus Co. Ltd.....	345	9,214
* Myoung Shin Industrial Co. Ltd.....	5,857	72,164
* N2tech Co. Ltd.....	19,675	8,861
* Namhae Chemical Corp.....	3,990	21,855
* Namsun Aluminum Co. Ltd.....	24,969	39,262

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Namuga Co. Ltd.....	1,877	\$ 26,706
* Namyang Dairy Products Co. Ltd.....	86	37,705
* Nasmedia Co. Ltd.....	595	10,389
* Nature & Environment Co. Ltd.....	15,071	11,726
* Nature Holdings Co. Ltd.....	2,830	33,218
* NAVER Corp.....	1,920	286,314
* NCSoft Corp.....	1,307	192,900
* NeoPharm Co. Ltd.....	876	17,221
* Neowiz.....	1,673	31,781
* Neowiz Holdings Corp.....	558	11,008
* Nepes Ark Corp.....	2,429	44,386
* NEPES Corp.....	1,990	27,249
* Neptune Co.....	1,679	8,383
*Ω Netmarble Corp.....	2,558	111,504
* New Power Plasma Co. Ltd.....	7,038	27,390
* Nexen Corp.....	3,235	10,328
* Nexen Tire Corp.....	8,985	54,390
* Nexon Games Co. Ltd.....	3,680	41,056
* Next Entertainment World Co. Ltd.....	1,627	5,069
* NEXTIN, Inc.....	1,287	68,994
* NH Investment & Securities Co. Ltd., Class C.....	28,956	229,746
* NHN Corp.....	4,774	88,523
* NHN KCP Corp.....	5,041	45,884
* NI Steel Co. Ltd.....	4,723	18,369
* NICE Holdings Co. Ltd.....	5,885	56,578
* Nice Information & Telecommunication, Inc.....	1,579	25,661
* NICE Information Service Co. Ltd.....	7,223	53,230
* NICE Total Cash Management Co. Ltd., Class C.....	2,475	12,074
* Nong Shim Holdings Co. Ltd.....	533	25,772
* NongShim Co. Ltd.....	587	166,211
* NOROO Paint & Coatings Co. Ltd.....	2,120	14,061
* NOVAREX Co. Ltd.....	2,787	22,059
* Oceanbridge Co. Ltd.....	1,989	17,464
* OCI Co. Ltd.....	1,324	91,015
* OCI Holdings Co. Ltd.....	2,483	193,668
* OptoElectronics Solutions Co. Ltd.....	883	8,985
* Orion Corp.....	4,386	303,357
* Orion Holdings Corp.....	5,958	64,086
*†† Osung Advanced Materials Co. Ltd.....	9,664	9,916
* Ottogi Corp.....	492	147,484
*†† Paik Kwang Industrial Co. Ltd.....	4,701	20,581
* Pan Ocean Co. Ltd.....	65,615	178,716
* Pang Rim Co. Ltd.....	5,498	8,905
* Pan-Pacific Co. Ltd.....	13,551	18,984
* Paradise Co. Ltd.....	11,737	111,008
* Park Systems Corp.....	862	110,840
* Partron Co. Ltd.....	13,406	80,098
* Paseco Co. Ltd.....	1,000	7,372
* Pearl Abyss Corp.....	692	16,899
* People & Technology, Inc.....	2,687	72,419
* PHA Co. Ltd.....	2,750	20,512
* PharmaResearch Co. Ltd.....	1,310	103,243
* PharmGen Science, Inc.....	1,673	7,323
* Pharmicell Co. Ltd.....	4,555	19,406
*†† PHC Co. Ltd.....	24,311	5,938
* Philoptics Co. Ltd.....	2,005	15,035
* PI Advanced Materials Co. Ltd.....	1,884	32,915
* Poongsan Corp.....	5,503	160,575
* Poongsan Holdings Corp.....	1,388	37,527

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Posco DX Co. Ltd.....	5,440	\$ 231,834
* POSCO Future M Co. Ltd.....	217	40,875
POSCO Holdings, Inc.....	6,204	1,968,406
* Posco International Corp.....	7,346	288,351
* Posco M-Tech Co. Ltd.....	1,400	24,102
* POSCO Steeleon Co. Ltd.....	421	15,647
* Power Logics Co. Ltd.....	3,293	28,151
* Protec Co. Ltd.....	1,282	39,958
* PSK, Inc.....	4,409	66,036
* Pulmuone Co. Ltd.....	2,957	22,813
* Rainbow Robotics.....	329	35,288
* Ray Co. Ltd.....	2,122	30,223
* Rayence Co. Ltd.....	1,013	6,833
Refine Co. Ltd.....	2,898	21,260
* Reyon Pharmaceutical Co. Ltd.....	945	10,664
* RFHIC Corp.....	2,728	35,731
* RFTech Co. Ltd.....	6,418	19,318
S&S Tech Corp.....	2,489	79,730
S-1 Corp.....	2,992	127,791
* Sajo Industries Co. Ltd.....	304	9,531
* Sajodaerim Corp.....	737	18,158
* Sajodongaone Co. Ltd.....	12,597	8,631
* Sam Chun Dang Pharm Co. Ltd.....	431	20,652
* Sam Young Electronics Co. Ltd.....	2,072	15,370
* Sam Yung Trading Co. Ltd.....	3,091	29,845
* Sambo Motors Co. Ltd.....	4,739	19,364
* Sambu Engineering & Construction Co. Ltd.....	15,885	23,771
* Samchully Co. Ltd.....	401	28,309
* SAMHWA Paints Industrial Co. Ltd.....	1,542	7,004
* Samick THK Co. Ltd.....	1,032	7,948
* Samil Pharmaceutical Co. Ltd.....	2,221	13,662
* Samji Electronics Co. Ltd.....	1,801	11,180
* Samjin Pharmaceutical Co. Ltd.....	1,982	30,235
* Samkee Corp.....	7,045	10,503
* Sammok S-Form Co. Ltd.....	925	11,230
* SAMPYO Cement Co. Ltd.....	3,599	8,141
*Ω Samsung Biologics Co. Ltd.....	609	383,349
Samsung C&T Corp.....	7,207	744,515
* Samsung Card Co. Ltd.....	5,831	144,035
Samsung Electro-Mechanics Co. Ltd.....	7,247	753,695
Samsung Electronics Co. Ltd.....	304,870	16,565,669
Samsung Electronics Co. Ltd., GDR.....	4,189	5,730,552
* Samsung Engineering Co. Ltd.....	27,858	464,657
* Samsung Fire & Marine Insurance Co. Ltd.....	5,211	1,031,151
* Samsung Heavy Industries Co. Ltd.....	25,538	139,185
Samsung Life Insurance Co. Ltd.....	5,737	298,127
* Samsung Pharmaceutical Co. Ltd.....	6,144	9,204
* Samsung Publishing Co. Ltd.....	1,438	22,463
Samsung SDI Co. Ltd.....	5,763	1,599,368
Samsung SDS Co. Ltd.....	3,296	374,823
Samsung Securities Co. Ltd.....	13,208	371,252
* SAMT Co. Ltd.....	16,817	33,622
* Samwha Capacitor Co. Ltd.....	1,512	38,833
* Samyang Corp.....	891	31,932
Samyang Foods Co. Ltd.....	812	111,905
* Samyang Holdings Corp.....	830	42,019
* Samyang Packaging Corp.....	1,489	18,949
* Samyang Tongsang Co. Ltd.....	397	15,122
* Sang-A Frontec Co. Ltd.....	2,092	30,852

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Sangbo Corp.....	5,925	\$ 10,428
* Sangsin Energy Display Precision Co. Ltd.....	2,849	32,516
* Saramin Co. Ltd.....	2,002	26,404
* Satrec Initiative Co. Ltd.....	279	6,721
* S-Connect Co. Ltd.....	14,978	19,318
* SD Biosensor, Inc.....	11,459	89,161
* SeAH Besteel Holdings Corp.....	4,073	66,743
SeAH Steel Corp.....	468	44,947
SeAH Steel Holdings Corp.....	609	99,212
* Sebang Co. Ltd.....	1,898	17,404
* Sebang Global Battery Co. Ltd.....	1,270	54,856
Seegene, Inc.....	6,254	118,373
* Sejin Heavy Industries Co. Ltd.....	2,142	8,475
* Sejong Industrial Co. Ltd.....	5,980	24,828
* Sekonix Co. Ltd.....	6,204	35,404
* Selvas AI, Inc.....	1,395	17,872
Seobu T&D.....	8,529	48,258
* Seohan Co. Ltd.....	16,327	11,112
* Seohee Construction Co. Ltd.....	27,909	26,570
* Seojin System Co. Ltd.....	6,575	91,637
* Seoul Auction Co. Ltd.....	840	6,641
* Seoul City Gas Co. Ltd.....	119	5,245
* Seoul Semiconductor Co. Ltd.....	9,459	73,550
* Seoyon Co. Ltd.....	3,783	22,875
* Seoyon E-Hwa Co. Ltd.....	4,918	61,730
* Sewon E&C Co. Ltd.....	4,592	4,370
SFA Engineering Corp.....	3,554	71,932
* SFA Semicon Co. Ltd.....	12,986	61,325
* SGC Energy Co. Ltd.....	2,154	38,709
* SH Energy & Chemical Co. Ltd.....	13,146	6,500
* Shin Heung Energy & Electronics Co. Ltd.....	925	29,693
* Shindaeyang Paper Co. Ltd.....	4,097	17,810
Shinhan Financial Group Co. Ltd.....	50,964	1,561,540
* Shinsegae Information & Communication Co. Ltd.....	1,797	18,443
* Shinsegae International, Inc.....	4,605	55,511
Shinsegae, Inc.....	2,268	292,591
* Shinsung Delta Tech Co. Ltd.....	3,591	197,765
* Shinsung E&G Co. Ltd.....	20,702	30,208
Shinsung Tongsang Co. Ltd.....	11,918	16,575
* Shinwon Corp.....	6,571	6,398
Shinyoung Securities Co. Ltd.....	1,094	50,777
* Showbox Corp.....	3,873	9,992
* Simmtech Co. Ltd.....	4,262	107,090
* Simmtech Holdings Co. Ltd.....	7,337	15,596
* Sindoh Co. Ltd.....	945	25,870
* Sinil Pharm Co. Ltd.....	1,809	9,524
* SK Biopharmaceuticals Co. Ltd.....	627	43,550
* SK Bioscience Co. Ltd.....	771	36,641
SK Chemicals Co. Ltd.....	1,501	72,353
SK D&D Co. Ltd.....	3,491	65,964
SK Discovery Co. Ltd.....	2,784	80,935
SK Gas Ltd.....	725	82,809
SK Hynix, Inc.....	58,019	5,810,060
*Ω SK IE Technology Co. Ltd.....	900	49,884
* SK Innovation Co. Ltd.....	8,859	772,006
* SK Networks Co. Ltd.....	31,572	154,051
* SK oceanplant Co. Ltd.....	5,681	65,383
* SK Securities Co. Ltd.....	75,436	35,358
SK Telecom Co. Ltd.....	8,774	329,890

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
SK, Inc.....	4,234	\$580,391
* SKC Co. Ltd.....	1,135	65,073
* SL Corp.....	4,856	116,220
* SM Entertainment Co. Ltd.....	1,440	81,949
* SMCORE, Inc.....	1,819	6,986
SMEC Co. Ltd.....	5,939	16,324
SNT Dynamics Co. Ltd.....	2,938	32,229
SNT Holdings Co. Ltd.....	838	12,095
SNT Motiv Co. Ltd.....	2,270	75,268
* SNU Precision Co. Ltd.....	3,552	8,350
SOCAR, Inc.....	1,795	22,099
S-Oil Corp.....	6,829	347,188
* Solborn, Inc.....	2,404	8,215
* Solid, Inc.....	11,862	53,618
* SOLUM Co. Ltd.....	6,920	142,015
* Solus Advanced Materials Co. Ltd.....	2,582	21,707
* Songwon Industrial Co. Ltd.....	4,658	53,059
* Soosan Heavy Industries Co. Ltd.....	15,166	22,618
Soosan Industries Co. Ltd.....	713	10,224
* Soulbrain Co. Ltd.....	515	103,844
* Soulbrain Holdings Co. Ltd.....	1,690	52,259
* SPC Samlip Co. Ltd.....	416	18,545
SPG Co. Ltd.....	1,223	26,559
* Spigen Korea Co. Ltd.....	851	22,112
Ssangyong C&E Co. Ltd.....	23,914	107,957
* ST Pharm Co. Ltd.....	941	43,527
* STIC Investments, Inc.....	6,924	33,259
* Straffco Co. Ltd.....	6,177	19,488
* Studio Dragon Corp.....	2,170	74,454
* STX Heavy Industries Co. Ltd.....	3,750	30,989
* Sugentech, Inc.....	6,240	30,897
* Suheung Co. Ltd.....	1,349	27,971
* Sun Kwang Co. Ltd.....	934	12,947
* Sung Kwang Bend Co. Ltd.....	5,171	41,637
* Sungchang Enterprise Holdings Ltd.....	5,726	9,151
* Sungeel Hitech Co. Ltd.....	542	35,676
* Sungshin Cement Co. Ltd.....	4,045	24,175
* Sungwoo Hitech Co. Ltd.....	14,216	88,025
* Sunjin Co. Ltd.....	3,521	17,295
* Sunny Electronics Corp.....	7,540	12,741
* Suprema, Inc.....	928	17,909
* SY Co. Ltd.....	10,076	31,154
* Synergy Innovation Co. Ltd.....	6,561	13,415
* Synopex, Inc.....	19,757	118,278
* Systems Technology, Inc.....	2,209	43,864
* T Scientific Co. Ltd.....	15,673	16,608
T&L Co. Ltd.....	1,291	39,201
Tae Kyung Industrial Co. Ltd.....	2,222	10,161
* Taekwang Industrial Co. Ltd.....	88	60,592
* Taekyung BK Co. Ltd.....	4,661	20,368
*†† Taewoong Co. Ltd.....	1,796	20,177
Taeyang Metal Industrial Co. Ltd.....	2,443	4,531
* Taihan Electric Wire Co. Ltd.....	8,364	58,403
* Taihan Fiberoptics Co. Ltd.....	5,487	5,131
* TCC Steel.....	1,417	52,461
* TechWing, Inc.....	9,961	118,125
* Telcon RF Pharmaceutical, Inc.....	15,110	8,607
* Telechips, Inc.....	1,750	34,629
TES Co. Ltd.....	1,257	17,818

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Theragen Etex Co. Ltd.....	3,017	\$ 9,289
* TK Corp.....	4,524	42,568
* TKG Huchems Co. Ltd.....	5,815	90,247
* TLB Co. Ltd.....	1,294	24,561
* Tokai Carbon Korea Co. Ltd.....	924	73,087
* Tongyang Life Insurance Co. Ltd.....	15,134	55,745
* Tongyang, Inc.....	32,625	22,685
* Top Engineering Co. Ltd.....	4,182	17,905
* Toptec Co. Ltd.....	6,270	30,751
* Tovis Co. Ltd.....	2,381	25,924
* TS Corp.....	5,517	13,676
* TSE Co. Ltd.....	504	15,754
* Tucksu Construction Co. Ltd.....	1,248	8,376
* TY Holdings Co. Ltd.....	5,448	16,806
* TYM Corp.....	8,599	35,761
* UBCare Co. Ltd.....	1,821	6,615
* Ubiquoss Holdings, Inc.....	774	7,520
* Ubiquoss, Inc.....	2,069	24,265
* Ubivelox, Inc.....	872	10,586
* Uju Electronics Co. Ltd.....	1,489	17,583
* Uni-Chem Co. Ltd.....	8,568	12,792
* Unick Corp.....	2,433	8,758
* Unid Btplus Co. Ltd.....	1	4
* Unid Co. Ltd.....	1,268	70,755
* Union Semiconductor Equipment & Materials Co. Ltd.....	4,859	29,413
* Uniquest Corp.....	1,908	11,298
* UniTest, Inc.....	2,780	28,401
* Value Added Technology Co. Ltd.....	1,943	46,593
* Viatron Technologies, Inc.....	2,136	13,194
*†† Vidente Co. Ltd.....	14,607	13,626
* Vieworks Co. Ltd.....	1,460	29,842
* Vina Tech Co. Ltd.....	336	12,220
* Vitzro Tech Co. Ltd.....	1,284	7,296
* Vitzrocell Co. Ltd.....	3,150	41,323
* VT Co. Ltd.....	4,643	57,510
* Webcash Corp.....	2,174	15,291
* Webzen, Inc.....	4,151	52,312
* Wemade Max Co. Ltd.....	2,097	18,217
* Wemade Play Co. Ltd.....	1,487	11,456
* Whanin Pharmaceutical Co. Ltd.....	3,526	37,960
* Wins Co. Ltd.....	3,156	30,414
* WiSoL Co. Ltd.....	7,448	41,506
* Won Tech Co. Ltd.....	9,527	56,023
* Wonik Holdings Co. Ltd.....	7,724	19,342
* WONIK IPS Co. Ltd.....	2,803	63,370
* Wonik Materials Co. Ltd.....	2,408	51,262
* Wonik QnC Corp.....	3,416	72,018
* Woojin, Inc.....	3,968	24,152
* Woongjin Co. Ltd.....	9,328	8,295
* Woongjin Thinkbig Co. Ltd.....	16,826	31,182
* Wooree Bio Co. Ltd.....	10,286	26,300
* Woori Financial Group, Inc.....	101,765	1,055,134
* Woori Technology Investment Co. Ltd.....	17,795	80,831
* Woori Technology, Inc.....	17,393	16,405
* Woorison F&G Co. Ltd.....	5,749	6,354
* Wooshin Systems Co. Ltd.....	2,478	14,561
* Worldex Industry & Trading Co. Ltd., Class C.....	2,799	49,782
* Wysiwyg Studios Co. Ltd.....	6,324	14,432
* Y G-1 Co. Ltd.....	2,378	11,684

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Y-entec Co. Ltd.....	2,199	\$ 11,684
* YG Entertainment, Inc.....	2,613	86,616
* YG PLUS.....	3,007	9,376
* YIK Corp.....	4,133	17,017
* YMC Co. Ltd.....	4,025	15,575
* Youlchon Chemical Co. Ltd.....	1,117	24,082
* Young Poong Corp.....	94	37,067
* Young Poong Precision Corp.....	3,606	33,571
* Youngone Corp.....	5,325	191,168
* Youngone Holdings Co. Ltd.....	1,754	106,313
* Yuanta Securities Korea Co. Ltd.....	19,822	36,844
* Yuhan Corp.....	1,350	59,647
* Zeus Co. Ltd.....	3,897	49,572
* Zinus, Inc.....	3,333	33,971
TOTAL SOUTH KOREA.....		<u>110,680,032</u>
TAIWAN — (22.4%)		
91APP, Inc.....	13,000	40,041
Aaeon Technology, Inc.....	8,000	41,415
ABC Taiwan Electronics Corp.....	19,210	13,498
Abico Avy Co. Ltd.....	18,000	13,600
Ability Enterprise Co. Ltd.....	59,000	46,781
Ability Opto-Electronics Technology Co. Ltd.....	13,000	84,919
AcBel Polytech, Inc.....	94,890	123,259
Accton Technology Corp.....	47,000	790,660
Acer E-Enabling Service Business, Inc.....	1,000	9,170
Acer, Inc.....	353,000	518,413
ACES Electronic Co. Ltd.....	27,882	34,554
* Acon Holding, Inc.....	60,000	20,286
Acter Group Corp. Ltd.....	30,000	173,697
Action Electronics Co. Ltd.....	70,000	40,443
Actron Technology Corp.....	11,902	63,854
ADATA Technology Co. Ltd.....	62,953	192,693
Addcn Technology Co. Ltd.....	3,903	25,084
Adlink Technology, Inc.....	27,000	52,534
Advanced Ceramic X Corp.....	9,000	61,950
Advanced Energy Solution Holding Co. Ltd.....	3,000	60,480
Advanced International Multitech Co. Ltd.....	39,000	88,070
* Advanced Optoelectronic Technology, Inc.....	18,000	17,371
Advanced Power Electronics Corp.....	11,000	31,124
Advantech Enterprise Co. Ltd.....	72,000	83,974
Advantech Co. Ltd.....	28,498	307,186
AEON Motor Co. Ltd.....	9,000	9,895
Aerospace Industrial Development Corp.....	79,000	123,828
AGV Products Corp.....	104,000	39,118
Airtac International Group.....	9,000	269,728
Alchip Technologies Ltd.....	6,000	744,240
Alexander Marine Co. Ltd.....	5,000	53,771
* ALI Corp.....	44,000	37,055
Allied Circuit Co. Ltd.....	6,000	28,451
Allied Supreme Corp.....	12,000	125,249
Allis Electric Co. Ltd.....	43,260	115,937
Alltek Technology Corp.....	49,480	55,652
Alltop Technology Co. Ltd.....	8,000	49,000
Alpha Networks, Inc.....	50,000	61,486
Altek Corp.....	70,000	81,794
Amazing Microelectronic Corp.....	17,564	62,065
Ambassador Hotel.....	53,000	77,602
AMPACS Corp.....	27,000	42,403

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Ampak Technology, Inc.....	8,000	\$ 33,872
Ampire Co. Ltd.....	18,000	21,708
AMPOC Far-East Co. Ltd.....	18,000	49,433
AmTRAN Technology Co. Ltd.....	157,935	67,074
Anji Technology Co. Ltd.....	27,299	32,155
Anpec Electronics Corp.....	14,000	93,642
Aopen, Inc.....	11,000	22,985
AP Memory Technology Corp.....	3,000	49,938
Apac Opto Electronics, Inc.....	17,000	61,258
Apacer Technology, Inc.....	26,000	47,945
APAQ Technology Co. Ltd.....	5,000	10,945
APCB, Inc.....	19,000	14,007
Apex Biotechnology Corp.....	25,000	26,591
Apex Dynamics, Inc.....	3,000	19,375
Apex International Co. Ltd.....	37,000	55,909
Apogee Optocom Co. Ltd.....	7,000	15,524
Arcadyan Technology Corp.....	39,000	214,733
Ardentec Corp.....	145,000	341,868
Ares International Corp.....	6,000	11,128
Argosy Research, Inc.....	13,000	72,224
ASE Technology Holding Co. Ltd.....	343,000	1,483,055
Asia Cement Corp.....	276,000	350,000
Asia Electronic Material Co. Ltd.....	22,000	15,669
Asia Optical Co., Inc.....	52,000	111,487
Asia Polymer Corp.....	102,000	72,335
Asia Tech Image, Inc.....	16,000	33,453
# Asia Vital Components Co. Ltd.....	43,331	588,485
ASIX Electronics Corp.....	10,000	39,904
ASMedia Technology, Inc.....	2,000	118,263
ASolid Technology Co. Ltd.....	9,000	27,175
ASPEED Technology, Inc.....	4,200	412,523
ASROCK, Inc.....	7,000	51,720
Asustek Computer, Inc.....	45,000	638,969
ATE Energy International Co. Ltd.....	23,000	25,474
Aten International Co. Ltd.....	19,000	48,326
Auden Techno Corp.....	6,358	29,390
Audix Corp.....	14,000	28,381
AUO Corp.....	765,200	447,183
AURAS Technology Co. Ltd.....	7,000	84,293
Aurora Corp.....	9,000	21,172
Avalue Technology, Inc.....	18,000	67,303
AVer Information, Inc.....	11,000	16,012
Avermedia Technologies.....	22,000	23,719
Axiomtek Co. Ltd.....	18,893	50,512
* Azurewave Technologies, Inc.....	19,000	35,144
Bafang Yunji International Co. Ltd., Class C.....	9,000	46,916
* Bank of Kaohsiung Co. Ltd.....	102,485	39,134
Basso Industry Corp.....	38,000	48,376
BenQ Materials Corp.....	55,000	61,078
BES Engineering Corp.....	352,000	138,084
Billion Electric Co. Ltd.....	13,000	15,892
Bin Chuan Enterprise Co. Ltd.....	17,000	13,156
Bionime Corp.....	5,000	11,282
* Biostar Microtech International Corp.....	31,000	22,727
Bioteque Corp.....	12,000	42,778
Bizlink Holding, Inc.....	37,183	273,640
Bon Fame Co. Ltd.....	9,000	25,697
Bonny Worldwide Ltd.....	5,000	27,023
Bora Pharmaceuticals Co. Ltd.....	8,494	181,697

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Brave C&H Supply Co. Ltd.....	8,000	\$ 35,168
Brightek Optoelectronic Co. Ltd.....	19,000	31,585
Brighton-Best International Taiwan, Inc.....	115,000	124,143
Brilliant Network & Automation Integrated System Co. Ltd.....	3,000	12,400
Browave Corp.....	20,000	58,111
C Sun Manufacturing Ltd.....	27,600	73,872
* Calin Technology Co. Ltd.....	21,000	26,896
Calitech Co. Ltd.....	10,000	19,214
Cameo Communications, Inc.....	36,000	11,351
Capital Futures Corp.....	25,000	39,903
Capital Securities Corp.....	365,000	187,130
Career Technology MFG. Co. Ltd.....	107,889	70,470
Carnival Industrial Corp.....	28,000	10,752
Castles Technology Co. Ltd.....	16,024	60,494
Caswell, Inc.....	12,000	41,887
Catcher Technology Co. Ltd.....	64,000	397,679
Cathay Financial Holding Co. Ltd.....	533,358	750,024
Cathay Real Estate Development Co. Ltd.....	161,000	98,314
Cayman Engley Industrial Co. Ltd.....	13,000	22,909
CCP Contact Probes Co. Ltd.....	28,834	38,080
Celxpert Energy Corp.....	11,821	10,560
Center Laboratories, Inc.....	110,773	161,325
* Central Reinsurance Co. Ltd.....	80,105	58,949
Chailease Holding Co. Ltd.....	184,885	1,023,435
Chain Chon Industrial Co. Ltd.....	23,032	9,918
Chaintech Technology Corp.....	13,000	18,197
* Champion Building Materials Co. Ltd.....	34,200	11,841
Champion Microelectronic Corp.....	10,000	22,862
Chang Hwa Commercial Bank Ltd.....	446,869	249,466
Chang Wah Electromaterials, Inc.....	87,000	99,819
Chang Wah Technology Co. Ltd.....	89,000	94,508
Channel Well Technology Co. Ltd.....	43,000	107,982
Chant Sincere Co. Ltd.....	19,000	50,622
Charoen Pokphand Enterprise.....	45,800	140,945
Chateau International Development Co. Ltd.....	11,000	19,564
CHC Healthcare Group.....	29,000	52,103
CHC Resources Corp.....	7,000	12,421
Chen Full International Co. Ltd.....	25,000	30,368
Chenbro Micom Co. Ltd.....	8,000	71,489
Cheng Loong Corp.....	211,000	194,247
Cheng Mei Materials Technology Corp.....	152,962	65,474
Cheng Shin Rubber Industry Co. Ltd.....	344,000	498,781
Cheng Uei Precision Industry Co. Ltd.....	96,000	136,939
Chenming Electronic Technology Corp.....	25,000	33,205
Chia Chang Co. Ltd.....	34,000	46,345
Chia Hsin Cement Corp.....	113,220	64,536
Chicony Electronics Co. Ltd.....	107,000	561,025
Chicony Power Technology Co. Ltd.....	38,000	177,238
Chief Telecom, Inc.....	3,300	33,681
Chieftek Precision Co. Ltd.....	12,100	24,489
Chien Kuo Construction Co. Ltd.....	21,000	11,568
Chien Shing Harbour Service Co. Ltd.....	6,000	8,470
China Airlines Ltd.....	658,000	427,391
China Bills Finance Corp.....	173,000	81,265
China Chemical & Pharmaceutical Co. Ltd.....	50,000	37,221
* China Development Financial Holding Corp.....	1,282,000	492,182
China Electric Manufacturing Corp.....	60,000	31,858
China General Plastics Corp.....	119,000	78,082
* China Man-Made Fiber Corp.....	276,000	68,450

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
China Metal Products.....	59,000	\$ 74,281
China Motor Corp.....	35,000	127,702
* China Petrochemical Development Corp.....	888,490	266,976
China Steel Chemical Corp.....	38,000	137,718
China Steel Corp.....	1,197,000	959,195
China Steel Structure Co. Ltd.....	15,000	25,403
China Wire & Cable Co. Ltd.....	12,000	13,388
Chinese Maritime Transport Ltd.....	18,000	25,495
Ching Feng Home Fashions Co. Ltd.....	20,500	13,398
Chin-Poon Industrial Co. Ltd.....	91,000	129,906
Chipbond Technology Corp.....	166,000	381,872
ChipMOS Technologies, Inc.....	169,000	230,706
Chlitina Holding Ltd.....	10,000	60,198
Chong Hong Construction Co. Ltd.....	47,000	113,914
Chroma ATE, Inc.....	45,000	287,608
Chun YU Works & Co. Ltd.....	23,750	17,579
Chun Yuan Steel Industry Co. Ltd.....	109,000	61,684
Chung Hung Steel Corp.....	207,000	157,170
Chung Hwa Food Industrial Co. Ltd.....	7,000	22,168
Chung Hwa Pulp Corp.....	88,000	63,301
Chung-Hsin Electric & Machinery Manufacturing Corp.....	95,000	360,818
Chunghwa Chemical Synthesis & Biotech Co. Ltd.....	15,000	24,756
Chunghwa Precision Test Tech Co. Ltd.....	5,000	84,521
Chunghwa Telecom Co. Ltd., Sponsored ADR.....	13,618	511,764
Chunghwa Telecom Co. Ltd.....	41,000	155,427
Cleanaway Co. Ltd.....	18,000	102,902
Clevo Co.....	90,000	118,759
* CMC Magnetics Corp.....	231,800	79,430
C-Media Electronics, Inc.....	13,000	28,896
Collins Co. Ltd.....	38,000	23,586
Compal Electronics, Inc.....	411,000	471,358
Compeq Manufacturing Co. Ltd.....	236,000	523,431
Compucase Enterprise.....	22,000	53,881
Concord International Securities Co. Ltd.....	24,684	13,509
* Concord Securities Co. Ltd.....	98,000	40,811
Continental Holdings Corp.....	111,000	96,239
Contrel Technology Co. Ltd.....	22,000	15,141
Coremax Corp.....	23,555	51,959
Coretronic Corp.....	76,000	171,609
# Co-Tech Development Corp.....	58,000	108,640
Coxon Precise Industrial Co. Ltd.....	38,000	20,955
Crowell Development Corp.....	28,000	33,788
* CSBC Corp. Taiwan.....	57,403	32,938
CTBC Financial Holding Co. Ltd.....	2,116,000	1,919,659
CTCI Corp.....	151,000	203,920
Cub Elecparts, Inc.....	18,000	74,331
CviLux Corp.....	10,000	13,889
Cyberlink Corp.....	9,000	26,406
CyberPower Systems, Inc.....	9,600	57,556
* CyberTAN Technology, Inc.....	67,000	44,380
DA CIN Construction Co. Ltd.....	67,200	102,279
Dadi Early-Childhood Education Group Ltd.....	3,000	3,690
Dah San Electric Wire & Cable Co. Ltd.....	10,000	15,568
Da-Li Development Co. Ltd.....	77,700	84,604
Darfon Electronics Corp.....	64,000	103,901
Darwin Precisions Corp.....	111,000	54,741
Daxin Materials Corp.....	17,000	57,996
De Licacy Industrial Co. Ltd.....	57,240	23,763
Delpha Construction Co. Ltd.....	99,000	119,756

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	89,000	\$796,425
	30,000	143,126
	10,000	20,828
	12,600	54,129
	43,052	120,225
	112,000	69,113
	26,000	20,560
	16,000	15,393
	8,357	39,973
	40,273	41,864
#	71,000	187,693
	4,000	12,674
	32,000	85,079
	53,000	351,480
	1,189,778	939,079
	12,000	27,788
*	54,680	36,470
	15,000	261,799
	7,000	66,468
	40,000	20,851
	22,084	17,825
	42,000	32,875
	14,560	27,758
	30,000	143,497
	8,202	15,418
	17,000	46,146
	36,000	71,680
#	28,000	411,337
#	47,000	137,941
	68,000	67,036
	8,000	713,516
	47,000	48,325
	24,272	208,706
*	154,000	206,556
*	30,000	20,614
	31,000	62,317
	25,086	45,047
	3,390	27,807
	33,000	58,876
	240,950	220,518
	8,000	44,168
*	578,000	582,614
	98,000	22,429
	28,000	90,737
	123,000	130,815
	121,400	582,303
	46,000	166,033
	103,000	61,579
	102,000	157,966
*	28,000	12,955
	36,000	15,505
	19,000	14,303
	6,000	23,651
	23,940	66,236
	11,000	32,155
	212,000	168,334
	558,648	217,680
	564,000	556,468
	242,797	623,216

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Faraday Technology Corp.....	28,000	\$ 370,073
Farglory F T Z Investment Holding Co. Ltd.....	31,257	55,648
Farglory Land Development Co. Ltd.....	65,000	118,953
FDC International Hotels Corp.....	2,000	5,223
Feedback Technology Corp.....	13,000	39,587
Feng Hsin Steel Co. Ltd.....	85,000	184,265
Feng TAY Enterprise Co. Ltd.....	54,880	282,962
FIC Global, Inc.....	12,000	21,592
FineTek Co. Ltd.....	4,000	12,039
Firich Enterprises Co. Ltd.....	18,000	17,025
First Copper Technology Co. Ltd.....	26,000	25,620
First Financial Holding Co. Ltd.....	1,242,920	1,054,767
First Hi-Tec Enterprise Co. Ltd.....	18,000	62,950
First Hotel.....	65,000	31,295
First Insurance Co. Ltd.....	46,000	26,915
* First Steamship Co. Ltd.....	207,000	54,784
FIT Holding Co. Ltd.....	41,000	56,748
Fitipower Integrated Technology, Inc.....	23,150	173,335
Fittech Co. Ltd.....	11,000	22,610
FLEXium Interconnect, Inc.....	84,000	229,191
Flytech Technology Co. Ltd.....	23,000	49,907
FocalTech Systems Co. Ltd.....	26,000	82,031
Forcecon Tech Co. Ltd.....	16,000	83,023
Formosa Advanced Technologies Co. Ltd.....	47,000	56,776
Formosa Chemicals & Fibre Corp.....	247,000	445,926
Formosa Electronic Industries, Inc.....	10,000	12,119
* Formosa International Hotels Corp.....	17,000	115,444
Formosa Laboratories, Inc.....	29,000	103,921
Formosa Oilseed Processing Co. Ltd.....	10,500	17,774
Formosa Optical Technology Co. Ltd.....	8,000	22,364
Formosa Petrochemical Corp.....	31,000	73,624
Formosa Plastics Corp.....	292,000	671,029
Formosa Sumco Technology Corp.....	13,000	67,184
Formosa Taffeta Co. Ltd.....	221,000	170,040
Formosan Rubber Group, Inc.....	47,700	36,037
Formosan Union Chemical.....	75,000	49,401
Fortune Electric Co. Ltd.....	13,000	183,870
Founding Construction & Development Co. Ltd.....	34,000	24,813
Foxconn Technology Co. Ltd.....	96,000	154,594
Foxsemicon Integrated Technology, Inc.....	17,000	117,227
Franbo Lines Corp.....	59,663	36,549
Froch Enterprise Co. Ltd.....	56,000	33,416
FSP Technology, Inc.....	39,000	64,575
Fu Chun Shin Machinery Manufacture Co. Ltd.....	27,315	14,095
Fu Hua Innovation Co. Ltd.....	87,890	79,060
Fubon Financial Holding Co. Ltd.....	425,407	874,445
Fulgent Sun International Holding Co. Ltd.....	36,000	144,946
Fulltech Fiber Glass Corp.....	112,117	52,361
Fusheng Precision Co. Ltd.....	27,000	195,121
Fwusow Industry Co. Ltd.....	51,500	31,229
G Shank Enterprise Co. Ltd.....	41,000	92,902
* G Tech Optoelectronics Corp.....	15,441	14,365
Gallant Precision Machining Co. Ltd.....	33,000	36,641
Gamania Digital Entertainment Co. Ltd.....	32,000	79,133
* GCS Holdings, Inc.....	9,000	8,626
GEM Services, Inc.....	16,000	33,683
Gemtek Technology Corp.....	96,000	108,671
General Interface Solution Holding Ltd.....	69,000	137,954
General Plastic Industrial Co. Ltd.....	21,000	22,624

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Generalplus Technology, Inc.....	17,000	\$ 28,088
Genius Electronic Optical Co. Ltd.....	23,000	292,397
GeoVision, Inc.....	14,000	19,444
Getac Holdings Corp.....	101,000	332,126
GFC Ltd.....	13,000	34,481
Giant Manufacturing Co. Ltd.....	40,015	227,762
Giantplus Technology Co. Ltd.....	83,000	35,643
Gigabyte Technology Co. Ltd.....	28,000	277,076
* Gigasolar Materials Corp.....	11,474	36,597
* Gigastorage Corp.....	71,000	38,127
Global Brands Manufacture Ltd.....	86,000	175,452
Global Lighting Technologies, Inc.....	18,000	28,366
Global Mixed Mode Technology, Inc.....	17,000	133,366
Global PMX Co. Ltd.....	7,000	23,550
Global Unichip Corp.....	10,000	490,967
Globaltek Fabrication Co. Ltd.....	12,000	19,635
Globalwafers Co. Ltd.....	24,000	443,391
* Globe Union Industrial Corp.....	58,566	28,587
# Gloria Material Technology Corp.....	118,000	179,154
GMI Technology, Inc.....	20,452	16,259
Gold Circuit Electronics Ltd.....	42,800	313,178
Goldsun Building Materials Co. Ltd., Class C.....	252,000	238,952
Good Will Instrument Co. Ltd.....	15,000	20,044
Gordon Auto Body Parts.....	26,000	25,545
Gourmet Master Co. Ltd.....	34,000	104,223
* Grand Fortune Securities Co. Ltd.....	64,990	26,891
Grand Pacific Petrochemical.....	283,433	130,307
Grand Process Technology Corp.....	3,000	60,607
GrandTech CG Systems, Inc.....	7,437	16,190
Grape King Bio Ltd.....	38,000	185,091
Great China Metal Industry.....	13,000	9,915
Great Taipei Gas Co. Ltd.....	46,000	47,591
# Great Tree Pharmacy Co. Ltd.....	12,946	137,961
Great Wall Enterprise Co. Ltd.....	154,100	283,925
Greatek Electronics, Inc.....	71,000	134,222
Group Up Industrial Co. Ltd.....	12,000	58,393
GTM Holdings Corp.....	25,000	24,347
Gudeng Precision Industrial Co. Ltd.....	7,246	92,974
* Hai Kwang Enterprise Corp.....	22,050	14,194
Hannstar Board Corp.....	76,000	138,163
* HannStar Display Corp.....	504,000	189,285
* HannsTouch Holdings Co.....	161,000	47,384
Hanpin Electron Co. Ltd.....	10,000	12,798
Harvatek Corp.....	44,000	35,471
Heran Co. Ltd.....	7,000	25,285
Hey Song Corp.....	61,000	77,473
Hi-Clearance, Inc.....	7,518	32,043
Highlight Tech Corp.....	19,000	31,040
Highwealth Construction Corp.....	203,942	257,939
Hi-Lai Foods Co. Ltd.....	3,000	14,541
* HIM International Music, Inc.....	7,000	24,180
Hiroca Holdings Ltd.....	9,000	11,205
Hitron Technology, Inc.....	19,000	20,478
Hiwin Mikrosystem Corp.....	7,000	14,690
Hiwin Technologies Corp.....	36,701	257,608
Hiyes International Co. Ltd.....	16,000	48,070
Ho Tung Chemical Corp.....	220,000	62,377
Hocheng Corp.....	58,960	32,018
Holdings-Key Electric Wire & Cable Co. Ltd.....	28,000	26,868

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	12,950	\$ 37,143
	13,000	25,687
	32,550	97,703
#	995,000	3,254,867
	42,000	39,342
	52,000	44,953
	13,000	6,974
*	57,240	18,766
	54,000	90,499
	28,800	111,511
	11,100	224,864
	18,919	20,545
	56,000	99,627
	6,000	20,033
	41,000	23,201
*	156,000	243,705
	16,000	76,753
	78,000	50,973
*	30,000	14,310
	1,072,384	738,710
	12,000	32,193
	68,000	206,609
	34,000	46,739
	14,000	15,204
	21,000	19,829
	97,000	61,613
	7,000	11,570
	40,000	18,299
	32,000	19,348
	24,000	66,149
*	609,032	232,443
	79,000	85,512
	31,000	48,977
*	29,000	9,047
	37,000	92,246
	51,000	33,187
	21,000	32,824
	5,000	28,729
	20,620	199,880
	1,005,122	522,744
	25,205	60,919
	5,000	40,271
	11,000	43,147
	11,000	38,010
	6,000	11,128
	7,000	16,879
	202,000	121,124
	15,000	396,835
#	207,000	363,558
	15,000	42,010
	27,000	39,962
	13,000	37,291
	38,000	184,525
	49,000	129,731
	12,000	43,582
#	9,000	67,029
	46,277	38,388
	8,299	198,656
	18,000	45,858

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	17,000	\$ 22,437
	9,000	27,367
	8,000	15,420
	9,000	18,844
	12,000	19,358
#	5,820	156,158
	22,000	45,543
	47,000	36,931
	24,400	49,648
	14,000	101,271
	12,523	31,618
	6,000	22,024
	93,000	45,675
	153,051	145,821
	12,000	9,030
	56,000	66,664
	7,000	64,929
	5,000	13,478
	108,000	136,510
	10,000	12,432
#	5,000	166,044
	235,000	627,736
	198,000	257,638
*	9,000	8,939
	19,000	132,994
	31,000	25,883
	269,000	132,254
	87,000	278,480
	14,000	56,555
	40,000	33,815
	6,000	11,584
	36,000	78,376
	13,000	54,006
*	94,000	37,802
	64,000	115,417
*	61,000	42,617
	28,000	51,851
	74,000	38,502
	47,000	256,516
	5,000	20,794
	19,000	65,097
	24,380	89,506
	8,000	634,278
	13,300	14,520
	21,000	32,521
*	171,600	54,989
*	18,000	15,891
	39,000	18,713
	31,000	67,947
	10,000	27,332
	20,000	21,479
*	34,000	19,203
*	15,000	9,396
*	138,000	33,963
	23,931	66,273
	20,000	20,549
	87,538	181,327
	86,000	66,976
*	10,000	41,139

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	183,000	\$ 633,749
	8,000	8,909
*	23,000	11,423
	55,000	55,270
	184,515	81,428
	27,000	55,542
	15,207	479,718
	20,000	178,102
	65,000	31,556
	21,600	62,170
*	42,000	51,861
	11,000	28,866
	21,000	22,084
#	12,617	58,011
#	6,000	33,935
	3,200	179,228
	13,000	29,202
	7,000	61,583
	10,000	32,213
	378,000	352,171
	24,000	275,309
	22,000	102,995
	12,622	101,679
	13,650	19,944
	42,000	44,114
	11,339	17,260
	115,000	3,548,626
	557,190	669,308
	16,800	10,614
*	106,396	42,085
*	777,981	119,759
	52,000	284,786
	53,000	172,501
	20,000	45,168
	94,000	545,202
	16,000	41,786
	17,000	10,871
	35,000	40,067
	208,000	298,959
*	11,000	18,515
#	13,000	180,453
	25,969	19,000
	18,000	17,818
	72,000	59,785
	21,000	184,881
	13,000	58,155
*	13,000	24,445
	17,000	69,712
	41,000	68,228
	10,000	23,057
	13,000	120,495
*	36,333	14,096
	269,000	521,324
	45,000	324,875
	12,000	18,776
	57,000	65,752
	122,000	267,578
	7,000	20,308
	21,000	44,755

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Netronix, Inc.....	18,000	\$ 51,814
New Best Wire Industrial Co. Ltd.....	8,000	8,831
#* New Era Electronics Co. Ltd.....	20,000	29,192
* Newmax Technology Co. Ltd.....	24,000	25,091
Nexcom International Co. Ltd.....	25,000	37,389
Nichidenbo Corp.....	37,000	66,792
Nidec Chaun-Choung Technology Corp.....	4,000	16,729
Nien Hsing Textile Co. Ltd.....	35,000	21,346
Nien Made Enterprise Co. Ltd.....	27,000	288,640
Niko Semiconductor Co. Ltd.....	15,080	26,381
Nishoku Technology, Inc.....	12,000	39,704
Nova Technology Corp.....	11,000	48,859
Novatek Microelectronics Corp.....	53,000	863,354
Nuvoton Technology Corp.....	37,000	151,438
Nyquest Technology Co. Ltd.....	5,000	12,991
O-Bank Co. Ltd.....	351,000	105,494
* Ocean Plastics Co. Ltd.....	45,000	52,204
OFCO Industrial Corp.....	23,000	17,738
OK Biotech Co. Ltd.....	23,571	18,634
Oneness Biotech Co. Ltd.....	9,102	50,138
Optimax Technology Corp.....	21,946	23,217
Orient Semiconductor Electronics Ltd.....	98,000	199,427
Oriental Union Chemical Corp.....	131,000	77,251
O-TA Precision Industry Co. Ltd.....	22,000	62,319
Pacific Construction Co.....	43,000	13,727
Pacific Hospital Supply Co. Ltd.....	16,000	43,192
Paiho Shih Holdings Corp.....	30,628	17,511
Pan Asia Chemical Corp.....	48,375	19,462
Pan German Universal Motors Ltd.....	4,000	37,552
Pan Jit International, Inc.....	65,000	128,036
Pan Ram International Corp.....	18,000	24,644
Pan-International Industrial Corp.....	102,000	107,643
Panion & BF Biotech, Inc.....	8,000	26,399
Parade Technologies Ltd.....	7,000	248,340
Parpro Corp.....	14,000	14,870
* PChome Online, Inc.....	35,268	50,397
PCL Technologies, Inc.....	20,281	47,034
P-Duke Technology Co. Ltd.....	10,000	30,542
Pegatron Corp.....	272,000	717,038
Pegavision Corp.....	6,514	80,791
* PharmaEssentia Corp.....	16,219	162,854
Phison Electronics Corp.....	18,000	302,296
Phoenix Silicon International Corp.....	40,272	65,767
* Phytohealth Corp.....	20,000	14,061
Pixart Imaging, Inc.....	28,000	142,127
Planet Technology Corp.....	8,000	36,585
Plastron Precision Co. Ltd.....	27,000	15,330
Polytronics Technology Corp.....	14,000	23,610
Posiflex Technology, Inc.....	11,000	41,322
Pou Chen Corp.....	264,000	265,765
Power Wind Health Industry, Inc.....	5,000	17,967
Powerchip Semiconductor Manufacturing Corp.....	358,000	307,818
Powertech Technology, Inc.....	122,000	566,408
Poya International Co. Ltd.....	11,161	183,893
President Chain Store Corp.....	58,000	489,018
President Securities Corp.....	171,000	102,824
Primax Electronics Ltd.....	103,000	215,919
Prince Housing & Development Corp.....	202,000	67,677
Princeton Technology Corp.....	40,000	36,752

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Pro Hawk Corp.....	2,000	\$ 9,516
Progate Group Corp.....	3,000	39,624
Promate Electronic Co. Ltd.....	48,000	91,571
Prosperity Dielectrics Co. Ltd.....	23,000	33,407
Qisda Corp.....	185,000	274,822
QST International Corp.....	13,195	25,858
Qualipoly Chemical Corp.....	16,000	19,146
Quang Viet Enterprise Co. Ltd.....	12,000	42,069
Quanta Computer, Inc.....	98,000	774,887
Quanta Storage, Inc.....	51,000	130,049
Quintain Steel Co. Ltd.....	67,514	33,026
Radiant Opto-Electronics Corp.....	73,000	322,831
* Radium Life Tech Co. Ltd.....	163,000	49,001
Rafael Microelectronics, Inc.....	2,000	9,240
Raydium Semiconductor Corp.....	16,000	191,991
Realtek Semiconductor Corp.....	28,000	419,031
Rechi Precision Co. Ltd.....	99,000	69,859
* Rexon Industrial Corp. Ltd.....	22,000	31,347
* Rich Development Co. Ltd.....	109,000	32,707
Right WAY Industrial Co. Ltd.....	19,000	9,817
* Ritek Corp.....	177,000	44,044
Rodex Fasteners Corp.....	12,000	16,899
Ruby Tech Corp.....	9,000	18,791
Ruentex Development Co. Ltd.....	185,400	211,193
Ruentex Engineering & Construction Co.....	14,000	52,654
Ruentex Industries Ltd.....	89,619	171,721
Run Long Construction Co. Ltd.....	64,000	210,454
Sakura Development Co. Ltd.....	48,685	75,076
Sampo Corp.....	83,000	75,541
San Fang Chemical Industry Co. Ltd.....	40,000	33,552
San Far Property Ltd.....	22,000	15,251
San Fu Chemical Co. Ltd.....	11,000	44,744
San Shing Fastech Corp.....	22,000	38,644
Sanitar Co. Ltd.....	8,000	9,288
Sanyang Motor Co. Ltd.....	100,000	224,857
Savior Lifetec Corp.....	80,000	51,029
SCI Pharmtech, Inc.....	14,714	44,624
ScinoPharm Taiwan Ltd.....	49,000	39,329
SciVision Biotech, Inc.....	9,000	21,523
SDI Corp.....	32,000	104,628
Sea Sonic Electronics Co. Ltd.....	10,000	29,377
Securitag Assembly Group Co.....	4,000	12,885
Senao International Co. Ltd.....	18,000	21,749
# Senao Networks, Inc.....	5,000	38,185
Sensortek Technology Corp.....	4,000	57,402
Sercomm Corp.....	67,000	277,532
Sesoda Corp.....	54,000	55,670
Shanghai Commercial & Savings Bank Ltd.....	260,881	368,714
Shan-Loong Transportation Co. Ltd.....	20,000	19,035
Sharehope Medicine Co. Ltd.....	22,048	22,819
Sheng Yu Steel Co. Ltd.....	37,000	33,201
ShenMao Technology, Inc.....	30,000	64,036
Shieh Yih Machinery Industry Co. Ltd.....	23,000	17,581
Shih Her Technologies, Inc.....	15,000	43,537
Shih Wei Navigation Co. Ltd.....	97,201	60,205
Shihlin Electric & Engineering Corp.....	55,000	212,998
Shin Foong Specialty & Applied Materials Co. Ltd.....	9,000	15,163
Shin Hsiung Natural Gas Co. Ltd.....	6,000	10,732
* Shin Kong Financial Holding Co. Ltd.....	1,608,000	430,546

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Shin Ruenn Development Co. Ltd.....	17,260	\$ 32,132
Shin Zu Shing Co. Ltd.....	34,000	162,050
Shinfox Energy Co. Ltd.....	19,000	66,488
* Shining Building Business Co. Ltd.....	85,000	27,938
Shinkong Insurance Co. Ltd.....	53,000	116,744
Shinkong Synthetic Fibers Corp.....	307,000	146,807
Shinkong Textile Co. Ltd.....	36,000	51,987
Shiny Chemical Industrial Co. Ltd.....	29,500	124,661
ShunSin Technology Holding Ltd.....	11,000	65,903
* Shuttle, Inc.....	88,000	47,942
Sigurd Microelectronics Corp.....	121,000	260,824
Silergy Corp.....	25,000	307,668
# Silicon Integrated Systems Corp.....	135,900	178,937
Silicon Power Computer & Communications, Inc.....	19,000	20,774
Simple Technology Co. Ltd.....	28,000	362,351
Sinbon Electronics Co. Ltd.....	22,000	181,127
Sincere Navigation Corp.....	75,000	54,876
Singatron Enterprise Co. Ltd.....	16,000	15,953
Sinher Technology, Inc.....	9,000	9,836
Sinmag Equipment Corp.....	12,000	56,306
Sino-American Silicon Products, Inc.....	84,000	513,611
Sinon Corp.....	82,000	101,002
SinoPac Financial Holdings Co. Ltd.....	1,286,162	787,095
Sinphar Pharmaceutical Co. Ltd.....	32,000	33,392
Sinyi Realty, Inc.....	54,000	50,003
Sirtec International Co. Ltd.....	24,000	23,171
Sitronix Technology Corp.....	26,000	225,604
Siward Crystal Technology Co. Ltd.....	34,000	36,107
Soft-World International Corp.....	17,000	77,744
Solar Applied Materials Technology Corp.....	94,000	118,048
Solomon Technology Corp.....	21,000	26,507
Solteam, Inc.....	16,465	22,386
Solytech Enterprise Corp.....	46,000	22,806
Sonix Technology Co. Ltd.....	17,000	28,877
Southeast Cement Co. Ltd.....	21,000	12,169
Speed Tech Corp.....	33,000	61,866
Spirox Corp.....	27,000	52,811
Sporton International, Inc.....	16,650	123,272
Sports Gear Co. Ltd.....	32,000	70,302
St Shine Optical Co. Ltd.....	12,000	73,470
Standard Chemical & Pharmaceutical Co. Ltd.....	18,000	36,839
Standard Foods Corp.....	77,000	92,072
Stark Technology, Inc.....	21,000	80,717
S-Tech Corp.....	20,000	21,384
STL Technology Co. Ltd.....	13,000	12,502
Sun Yad Construction Co. Ltd.....	26,686	11,744
Sunjuice Holdings Co. Ltd.....	1,000	7,351
Sunko INK Co. Ltd.....	30,000	13,746
SunMax Biotechnology Co. Ltd.....	8,000	51,481
Sunny Friend Environmental Technology Co. Ltd.....	20,119	69,864
Sunonwealth Electric Machine Industry Co. Ltd.....	50,000	186,132
Sunplus Innovation Technology, Inc.....	4,000	20,858
Sunplus Technology Co. Ltd.....	93,000	95,784
Sunrex Technology Corp.....	40,000	71,964
Sunspring Metal Corp.....	43,000	34,573
Superior Plating Technology Co. Ltd.....	7,000	13,777
Supreme Electronics Co. Ltd.....	97,693	187,683
Swancor Holding Co. Ltd.....	22,000	68,816
Sweeten Real Estate Development Co. Ltd.....	26,500	23,497

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	14,444	\$ 47,601
	28,000	68,583
	52,879	63,451
	137,000	314,549
#	14,000	25,796
*	31,000	34,279
	37,000	136,299
	34,000	98,081
	324,116	383,281
	5,150	9,156
	116,044	129,106
	5,720	13,114
	30,000	43,310
*	42,192	32,985
	384,146	192,596
	15,000	76,556
	39,000	60,052
	26,000	34,182
	8,000	7,271
	259,000	122,643
	16,000	13,118
	1,357,766	743,800
	13,000	26,353
	60,000	40,006
	34,000	18,114
	18,000	64,824
	1,172,842	499,814
	497,076	505,891
	13,000	15,048
	105,301	132,942
	643,507	522,075
	11,000	18,925
	9,000	54,162
	108,000	234,519
	59,000	49,105
	33,000	51,096
*	239,000	137,285
	200,000	188,709
	78,000	347,761
	36,000	43,857
	14,420	16,046
	43,000	92,689
	162,000	506,386
	62,000	64,073
	74,000	126,399
	72,000	94,528
	40,000	89,682
	28,000	34,130
	56,000	208,317
#	60,000	154,211
	1,747,000	34,972,305
	61,000	78,074
	120,000	54,932
	77,000	227,994
	10,000	34,647
*	119,000	77,172
#	65,000	280,867
	68,000	94,456
	27,000	29,276

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* Tang Eng Iron Works Co. Ltd.....	20,000	\$ 21,386
* Tatung Co. Ltd.....	170,000	237,194
TBI Motion Technology Co. Ltd.....	30,000	30,543
TCI Co. Ltd.....	24,000	131,602
Te Chang Construction Co. Ltd.....	13,000	29,032
Teco Electric & Machinery Co. Ltd.....	163,000	239,059
Tehmag Foods Corp.....	5,000	46,803
Test Research, Inc.....	36,000	79,966
Test Rite International Co. Ltd.....	31,000	20,204
* Tex-Ray Industrial Co. Ltd.....	32,000	11,196
Thermaltake Technology Co. Ltd.....	12,000	16,383
Thinking Electronic Industrial Co. Ltd.....	16,000	81,119
Thye Ming Industrial Co. Ltd.....	24,000	50,449
Tofu Restaurant Co. Ltd.....	2,000	17,380
Ton Yi Industrial Corp.....	205,000	99,435
Tong Hsing Electronic Industries Ltd.....	47,970	219,923
Tong Ming Enterprise Co. Ltd.....	9,000	9,592
Tong Yang Industry Co. Ltd.....	92,000	250,647
Tong-Tai Machine & Tool Co. Ltd.....	52,000	30,502
Top Union Electronics Corp.....	29,815	31,010
Topco Scientific Co. Ltd.....	35,780	214,351
Topco Technologies Corp.....	10,000	22,237
Topkey Corp.....	18,000	104,757
Topoint Technology Co. Ltd.....	35,000	31,260
TPK Holding Co. Ltd.....	96,000	109,245
Trade-Van Information Services Co.....	6,000	12,816
Transcend Information, Inc.....	42,000	105,491
Transcom, Inc.....	5,500	27,813
Tripod Technology Corp.....	87,000	519,493
Trusval Technology Co. Ltd.....	13,000	53,419
Tsann Kuen Enterprise Co. Ltd.....	8,419	10,482
TSC Auto ID Technology Co. Ltd.....	8,498	61,353
TSEC Corp.....	85,000	77,041
TSRC Corp.....	142,000	100,038
Ttet Union Corp.....	7,000	31,511
TTFB Co. Ltd.....	6,536	49,193
TTY Biopharm Co. Ltd.....	47,000	116,671
* Tul Corp.....	9,000	25,334
Tung Ho Steel Enterprise Corp.....	132,000	311,140
Tung Thih Electronic Co. Ltd.....	15,000	62,275
TURVO International Co. Ltd.....	11,000	44,413
TXC Corp.....	81,000	245,329
TYC Brother Industrial Co. Ltd.....	42,000	52,667
* Tycoons Group Enterprise.....	54,115	19,512
* Tyntek Corp.....	79,000	46,956
UDE Corp.....	19,000	34,160
Ultra Chip, Inc.....	9,000	26,177
U-Ming Marine Transport Corp.....	116,000	177,183
Unic Technology Corp.....	21,000	15,159
Unictron Technologies Corp.....	8,000	21,330
Uniform Industrial Corp.....	15,000	16,414
# Unimicron Technology Corp.....	183,000	1,026,681
Union Bank of Taiwan.....	280,007	126,624
* Union Insurance Co. Ltd.....	22,000	22,985
Uni-President Enterprises Corp.....	658,000	1,520,561
Unitech Computer Co. Ltd.....	13,000	13,973
Unitech Printed Circuit Board Corp.....	174,841	105,937
United Integrated Services Co. Ltd.....	35,000	309,642
# United Microelectronics Corp., Sponsored ADR.....	33,330	256,974

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
#	United Microelectronics Corp.....	882,000 \$1,373,854
	United Orthopedic Corp.....	23,000 71,348
	United Radiant Technology.....	17,000 9,918
	United Recommend International Co. Ltd.....	11,070 31,033
	United Renewable Energy Co. Ltd.....	356,000 146,945
	Univacco Technology, Inc.....	17,000 15,626
	Universal Cement Corp.....	101,640 94,456
	Universal Microwave Technology, Inc.....	5,000 24,963
	Universal Vision Biotechnology Co. Ltd.....	8,798 77,164
	Universal, Inc.....	9,000 11,401
	UPC Technology Corp.....	180,000 85,745
*	UPI Semiconductor Corp.....	9,000 73,616
	Userjoy Technology Co. Ltd.....	6,300 15,624
	USI Corp.....	173,000 100,953
	U-Tech Media Corp.....	25,000 14,063
	Utechzone Co. Ltd.....	12,000 28,683
	UVAT Technology Co. Ltd.....	9,000 16,765
	Value Valves Co. Ltd.....	8,000 23,247
	Vanguard International Semiconductor Corp.....	175,000 410,615
	Ventec International Group Co. Ltd., Class C.....	13,000 37,879
	VIA Labs, Inc.....	4,000 31,991
	Via Technologies, Inc.....	10,000 44,275
	Viking Tech Corp.....	26,000 43,197
	Visco Vision, Inc.....	9,000 68,899
	VisEra Technologies Co. Ltd.....	10,000 89,860
	Visual Photonics Epitaxy Co. Ltd.....	18,000 77,470
	Voltronic Power Technology Corp.....	9,000 384,865
#	Wafer Works Corp.....	137,000 180,159
#	Waffer Technology Corp.....	20,907 67,417
	Wah Hong Industrial Corp.....	21,000 23,230
	Wah Lee Industrial Corp.....	42,000 129,717
	Walsin Lihwa Corp.....	320,442 361,807
	Walsin Technology Corp.....	74,000 253,659
	Walton Advanced Engineering, Inc.....	69,000 34,755
	Wan Hai Lines Ltd.....	85,400 133,335
	WEI Chih Steel Industrial Co. Ltd.....	14,000 10,789
	Wei Chuan Foods Corp.....	99,000 58,923
	Weikeng Industrial Co. Ltd.....	102,000 99,651
	Well Shin Technology Co. Ltd.....	25,000 40,796
	Welldone Co.....	10,000 17,043
	Wholetch System Hitech Ltd.....	11,000 27,786
	Win Semiconductors Corp.....	34,000 167,532
	Winbond Electronics Corp.....	509,698 443,037
	Winmate, Inc.....	6,000 26,507
	Winstek Semiconductor Co. Ltd.....	14,000 54,450
	WinWay Technology Co. Ltd.....	4,000 101,261
	Wisdom Marine Lines Co. Ltd.....	127,000 208,569
	Wiselink Co. Ltd.....	7,000 22,797
#	Wistron Corp.....	255,000 933,637
	Wistron Information Technology & Services Corp.....	15,659 68,399
	Wistron NeWeb Corp.....	54,647 248,982
	Wiwynn Corp.....	7,000 493,506
	Wonderful Hi-Tech Co. Ltd.....	36,000 35,041
	Wowprime Corp.....	17,293 133,712
	WPG Holdings Ltd.....	252,000 701,544
	WT Microelectronics Co. Ltd.....	62,641 314,668
	WUS Printed Circuit Co. Ltd.....	33,000 36,708
	XinTec, Inc.....	35,000 140,266
	Xxentria Technology Materials Corp.....	38,500 88,646

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Ya Horng Electronic Co. Ltd.....	7,000	\$ 13,742
Yageo Corp.....	24,836	436,843
Yang Ming Marine Transport Corp.....	315,000	480,320
Yankey Engineering Co. Ltd.....	10,431	109,255
Yao Sheng Electronic Co. Ltd.....	5,000	13,667
YC INOX Co. Ltd.....	86,000	71,485
YCC Parts Manufacturing Co. Ltd.....	11,000	21,176
Yea Shin International Development Co. Ltd.....	36,702	40,024
Yem Chio Co. Ltd.....	102,000	55,051
Yen Sun Technology Corp.....	14,000	18,873
* Yeong Guan Energy Technology Group Co. Ltd.....	27,000	43,457
YFC-Boneagle Electric Co. Ltd.....	23,000	18,362
YFY, Inc.....	262,000	250,667
Yi Jinn Industrial Co. Ltd.....	31,000	18,107
Yieh Phui Enterprise Co. Ltd.....	206,600	101,506
Yonyu Plastics Co. Ltd.....	12,000	11,894
Young Fast Optoelectronics Co. Ltd.....	15,000	28,917
Youngtek Electronics Corp.....	32,000	66,162
Yuan High-Tech Development Co. Ltd.....	3,000	11,851
Yuanta Financial Holding Co. Ltd.....	1,210,302	1,043,394
Yuanta Futures Co. Ltd.....	14,000	27,085
Yuen Foong Yu Consumer Products Co. Ltd.....	33,000	44,444
Yulon Finance Corp.....	56,308	313,876
# Yulon Motor Co. Ltd.....	114,864	254,001
Yung Chi Paint & Varnish Manufacturing Co. Ltd.....	6,000	14,323
Yungshin Construction & Development Co. Ltd.....	24,000	71,051
YungShin Global Holding Corp.....	53,000	78,405
Yusin Holding Corp.....	7,000	25,321
Zeng Hsing Industrial Co. Ltd.....	14,669	47,317
Zenitron Corp.....	47,000	50,035
Zero One Technology Co. Ltd.....	35,579	77,577
# Zhen Ding Technology Holding Ltd.....	117,000	376,663
Zig Sheng Industrial Co. Ltd.....	75,000	24,197
* Zinwell Corp.....	73,000	49,213
Zippy Technology Corp.....	20,000	30,427
Zyxel Group Corp.....	61,895	94,018
TOTAL TAIWAN.....		159,307,275
THAILAND — (2.3%)		
AAPICO Hitech PCL.....	46,400	38,255
* Absolute Clean Energy PCL.....	547,400	23,761
Advanced Info Service PCL.....	71,800	443,216
Advanced Information Technology PCL, Class F.....	185,950	19,079
AEON Thana Sinsap Thailand PCL.....	17,500	74,730
After You PCL.....	40,100	10,399
Airports of Thailand PCL.....	183,000	308,202
Allianz Ayudhya Capital PCL.....	9,200	8,687
Amata Corp. PCL.....	204,000	122,478
AP Thailand PCL.....	484,500	146,125
Asia Plus Group Holdings PCL.....	335,500	26,479
Asia Sermkij Leasing PCL, NVDR.....	30,000	16,828
Asian Alliance International PCL.....	102,000	11,213
Asian Insulators PCL.....	64,800	8,037
Asian Sea Corp. PCL, Class F.....	67,100	12,388
Asset World Corp. PCL.....	609,300	68,354
Assetwise PCL.....	38,500	9,007
B Grimm Power PCL.....	88,000	68,832
Bangchak Corp. PCL.....	210,900	249,674
Bangchak Sriracha PCL.....	114,300	27,868

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Bangkok Airways PCL.....	219,200	\$ 90,825
Bangkok Bank PCL.....	76,900	305,628
Bangkok Chain Hospital PCL.....	152,700	97,273
Bangkok Commercial Asset Management PCL.....	459,900	102,409
Bangkok Dusit Medical Services PCL, Class F.....	617,800	478,881
Bangkok Expressway & Metro PCL.....	575,500	119,228
Bangkok Insurance PCL.....	19,100	165,279
* Bangkok Land PCL.....	2,949,300	59,855
Bangkok Life Assurance PCL, NVDR.....	48,900	26,326
# Banpu PCL.....	1,553,500	271,488
Banpu Power PCL.....	65,300	26,689
BCPG PCL.....	149,800	35,046
BEC World PCL.....	300,000	39,236
# Berli Jucker PCL.....	83,700	55,914
Betagro PCL.....	75,000	46,508
* Better World Green PCL.....	857,700	12,330
BG Container Glass PCL.....	65,500	13,939
* Bound & Beyond PCL.....	54,600	19,699
BTS Group Holdings PCL.....	391,700	66,245
Bumrungrad Hospital PCL.....	50,900	344,331
Cal-Comp Electronics Thailand PCL, Class F.....	1,020,887	77,119
Carabao Group PCL, Class F.....	39,600	83,994
Central Pattana PCL.....	85,000	155,134
* Central Plaza Hotel PCL.....	38,100	46,716
Central Retail Corp. PCL.....	185,200	173,572
CH Karnchang PCL.....	82,300	49,875
Charoen Pokphand Foods PCL.....	425,200	222,922
Chayo Group PCL.....	201,160	28,917
Chularat Hospital PCL, Class F.....	1,074,700	89,666
CK Power PCL.....	278,900	30,030
Com7 PCL, Class F.....	122,600	73,261
* Country Group Development PCL.....	1,753,500	17,299
* Country Group Holdings PCL, Class F.....	655,000	13,108
CP ALL PCL.....	183,000	269,516
Delta Electronics Thailand PCL.....	166,500	369,583
* Demco PCL.....	163,000	11,211
Diamond Building Products PCL.....	45,400	10,557
Don Muang Tollway PCL.....	118,100	43,941
Dynasty Ceramic PCL.....	928,200	42,384
Eastern Polymer Group PCL, Class F.....	202,900	43,465
Eastern Water Resources Development & Management PCL, Class F.....	110,200	12,611
Ekachai Medical Care PCL.....	84,000	17,758
Electricity Generating PCL.....	21,800	80,803
Energy Absolute PCL.....	151,200	169,409
* Erawan Group PCL.....	464,200	66,730
Forth Corp. PCL.....	31,800	15,327
Forth Smart Service PCL.....	23,400	4,518
Fortune Parts Industry PCL, Class F.....	107,900	7,786
Frasers Property Thailand PCL.....	68,900	29,131
GFPT PCL.....	128,100	41,162
Global Green Chemicals PCL, Class F.....	58,600	14,288
Global Power Synergy PCL, Class F.....	43,600	60,526
* Green Tech Ventures PCL, Class F.....	3,513,400	17,826
Gulf Energy Development PCL.....	125,900	154,370
Gunkul Engineering PCL.....	932,100	80,395
Haad Thip PCL.....	61,200	27,428
Hana Microelectronics PCL.....	90,400	121,671
Heng Leasing & Capital PCL.....	223,300	11,267
Home Product Center PCL.....	518,300	153,397

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
	151,200	\$ 74,156
	33,900	21,213
	118,600	78,894
	14,800	30,766
	1,292,800	71,058
*	1,362,900	28,428
#	725,300	42,115
*	12,300	26,782
#	112,400	45,622
	105,300	60,846
	116,500	49,257
	24,900	84,222
	101,100	126,811
	357,500	46,555
#	448,000	31,569
	33,500	46,033
	298,600	133,824
#	90,500	111,602
	77,200	17,191
	578,300	124,699
	46,300	19,445
	520,700	14,677
*	153,300	6,006
	269,000	28,509
	106,400	41,987
	35,500	8,706
	181,608	81,903
	82,900	30,143
	99,900	17,599
*	62,800	5,027
	58,100	70,419
	410,900	353,251
	37,400	38,214
	72,600	86,971
	111,900	13,184
	28,600	19,347
	169,362	104,069
	212,600	23,251
	443,100	68,068
	40,500	21,576
*	759,400	6,850
	243,000	55,823
	90,500	53,059
	338,888	84,059
*	364,500	30,617
	61,000	17,882
	70,900	35,373
#	228,000	48,842
	413,100	69,282
	1,293,915	10,212
	141,600	48,294
*	1,912,300	33,419
	347,000	84,115
	169,100	714,960
	158,900	150,043
	191,900	97,904
	1,064,900	1,013,047
	1,397,300	87,436
	41,000	14,677

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
* Rabbit Holdings PCL, Class F.....	726,300	\$ 9,417
* Raimon Land PCL.....	720,500	8,327
Rajthanee Hospital PCL.....	21,200	15,835
Ramkhamhaeng Hospital PCL, Class F.....	19,700	18,047
# Ratch Group PCL.....	100,500	85,692
Ratchaphruek Hospital PCL, Class F.....	55,300	10,132
Ratchthani Leasing PCL.....	458,900	32,855
Regional Container Lines PCL.....	116,700	83,058
Rojana Industrial Park PCL.....	195,800	32,286
# RS PCL.....	109,230	42,488
* S Hotels & Resorts PCL.....	330,833	22,380
Sabina PCL.....	36,200	28,570
Sabuy Technology PCL.....	148,900	20,565
Saha-Union PCL.....	31,400	28,322
Saksiam Leasing PCL.....	153,800	17,514
* Samart Corp. PCL.....	111,900	16,401
Sansiri PCL.....	3,856,600	194,583
Sappe PCL.....	24,700	59,701
SC Asset Corp. PCL.....	436,400	40,100
SCB X PCL.....	36,100	105,825
SCG Ceramics PCL.....	288,200	8,042
SCG Packaging PCL.....	109,600	97,312
Sena Development PCL.....	185,900	12,261
Sernsang Power Corp. Co. Ltd.....	66,066	15,642
Siam Cement PCL.....	16,000	121,767
Siam City Cement PCL.....	10,300	39,049
# Siam Global House PCL.....	127,866	54,783
* Siam Wellness Group Pcl, Class F.....	43,100	15,429
Siangas & Petrochemicals PCL.....	162,300	36,598
Sikarin PCL, Class F.....	105,200	29,949
Singer Thailand PCL.....	83,900	22,939
Singha Estate PCL.....	408,100	9,317
# Sino-Thai Engineering & Construction PCL.....	235,500	56,755
SISB PCL.....	34,700	36,923
SNC Former PCL.....	42,900	10,460
Somboon Advance Technology PCL.....	43,500	22,316
SPCG PCL.....	143,200	49,244
Sri Trang Agro-Industry PCL.....	199,700	97,380
Sri Trang Gloves Thailand PCL.....	214,600	43,552
Srinanaporn Marketing PCL.....	67,600	35,441
Srisawad Capital 1969 PCL.....	246,400	23,197
Srisawad Corp. PCL.....	145,500	161,997
Srivichai Vejvivat PCL.....	49,900	11,252
Star Petroleum Refining PCL.....	305,900	72,428
Stars Microelectronics Thailand PCL.....	112,600	10,410
* STP & I PCL.....	268,500	23,613
Supalai PCL.....	218,500	121,329
* Super Energy Corp. PCL.....	5,441,500	64,419
Susco PCL.....	78,800	10,173
SVI PCL.....	87,400	16,383
Synnex Thailand PCL.....	32,400	9,681
Syntec Construction PCL.....	243,200	11,585
Taokaenoi Food & Marketing PCL, Class F.....	103,800	31,599
Tata Steel Thailand PCL.....	439,200	9,904
Thai Oil PCL.....	147,679	227,903
Thai Stanley Electric PCL, Class F.....	5,900	34,258
Thai Union Group PCL, Class F.....	312,600	133,931
Thai Vegetable Oil PCL.....	84,120	49,793
Thaicom PCL.....	111,000	36,919

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Thaifoods Group PCL, Class F.....	489,500	\$ 49,947
Thanachart Capital PCL.....	31,700	45,346
Thonburi Healthcare Group PCL.....	37,400	49,810
Thoresen Thai Agencies PCL.....	426,200	74,482
Tipco Asphalt PCL.....	155,800	70,703
Tisco Financial Group PCL.....	42,500	118,596
TKS Technologies PCL.....	84,500	16,196
TMBThanachart Bank PCL.....	2,322,274	117,169
TMT Steel PCL.....	57,900	9,547
TOA Paint Thailand PCL.....	92,100	54,776
TPI Polene PCL.....	1,522,200	60,069
TPI Polene Power PCL.....	847,300	80,246
TQM Alpha PCL.....	40,000	32,697
* True Corp. PCL.....	1,443,890	246,227
TTCL PCL.....	108,200	10,491
TTW PCL.....	169,300	46,050
Union Auction PCL.....	36,100	10,990
United Paper PCL.....	43,200	14,247
Univanich Palm Oil PCL.....	208,100	51,911
Vanachai Group PCL.....	101,000	10,192
VGI PCL.....	1,393,410	62,056
WHA Corp. PCL.....	993,300	132,711
WHA Utilities & Power PCL.....	109,700	12,121
Workpoint Entertainment PCL.....	39,100	11,352
* Xspring Capital PCL.....	1,167,000	35,197
* YGGDRAZIL Group PCL.....	41,400	8,052
TOTAL THAILAND.....		<u>16,148,515</u>
TURKEY — (1.5%)		
Adel Kalemcilik Ticaret ve Sanayi AS.....	1,636	24,426
* Adese Alisveris Merkezleri Ticaret AS.....	296,202	22,840
Afyon Cimento Sanayi TAS.....	50,779	20,776
Agesa Hayat ve Emeklilik AS.....	6,160	11,799
Akbank TAS.....	395,154	514,376
Akcansa Cimento AS.....	6,144	34,580
Aksa Akrilik Kimya Sanayii AS.....	23,808	73,083
Aksa Enerji Uretim AS.....	31,229	37,055
* Aksigorta AS.....	108,727	23,285
Alarko Holding AS.....	13,593	47,899
* Albaraka Turk Katilim Bankasi AS.....	562,031	78,427
Alkim Alkali Kimya AS.....	12,658	15,916
* Anadolu Anonim Turk Sigorta Sirketi.....	38,146	89,529
Anadolu Efes Biracilik Ve Malt Sanayii AS.....	26,171	121,406
Anadolu Hayat Emeklilik AS.....	32,074	45,014
Anadolu Isuzu Otomotiv Sanayi Ve Ticaret AS, Class C.....	12,537	29,264
Arcelik AS.....	8,540	39,804
ARD Grup Bilisim Teknolojileri AS.....	36,284	48,637
Aselsan Elektronik Sanayi Ve Ticaret AS.....	64,442	107,403
* Aydem Yenilenebilir Enerji AS, Class A.....	30,439	23,209
Aygaz AS.....	13,679	66,377
Aztek Teknoloji Urunleri Ticaret AS.....	4,145	22,030
Bagfas Bandirma Gubre Fabrikalari AS.....	16,111	14,468
* Banvit Bandirma Vitaminli Yem Sanayii AS.....	2,129	8,285
* Baticim Bati Anadolu Cimento Sanayii AS.....	16,938	62,726
Bera Holding AS.....	169,338	72,743
BIM Birlesik Magazalar AS.....	32,567	408,388
* Biotrend Cevre VE Enerji Yatirimlari AS.....	57,833	37,564
Bogazici Beton Sanayi Ve Ticaret AS.....	24,607	30,409
* Borusan Birlesik Boru Fabrikalari Sanayi ve Ticaret AS.....	4,766	95,918

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
Borusan Yatirim ve Pazarlama AS.....	766	\$ 65,702
Brisa Bridgestone Sabanci Sanayi ve Ticaret AS.....	10,783	31,936
Bursa Cimento Fabrikasi AS.....	160,095	42,000
* Can2 Termik AS.....	55,728	33,222
Celebi Hava Servisi AS.....	735	24,503
* Cemas Dokum Sanayi AS.....	191,078	30,720
Cemtas Celik Makina Sanayi Ve Ticaret AS.....	33,666	12,812
Cimsa Cimento Sanayi VE Ticaret AS.....	65,940	71,617
Coca-Cola Icecek AS.....	11,914	210,175
Deva Holding AS.....	9,169	25,357
Dogan Sirketler Grubu Holding AS.....	225,304	98,092
* Doganlar Mobilya Grubu Imalat Sanayi ve Ticaret AS.....	45,532	15,682
Dogus Otomotiv Servis ve Ticaret AS.....	10,802	96,981
Eczacibasi Yatirim Holding Ortakligi AS.....	4,420	41,068
EGE Endustri VE Ticaret AS.....	185	66,781
EGE Gubre Sanayii AS.....	12,670	20,462
EIS Eczacibasi Ilac ve Sinai ve Finansal Yatirimlar Sanayi ve Ticaret AS.....	19,929	30,884
Ω Enerjisa Enerji AS.....	25,463	46,601
Enka Insaat ve Sanayi AS.....	80,553	98,646
Erbosan Erciyas Boru Sanayii ve Ticaret AS.....	1,770	12,723
* Eregli Demir ve Celik Fabrikalari TAS.....	75,682	107,311
Esenboga Elektrik Uretim AS.....	12,069	7,443
* Europap Tezol Kagit Sanayi VE Ticaret AS.....	33,041	21,178
* Europen Endustri Insaat Sanayi VE Ticaret AS.....	31,829	17,686
Ford Otomotiv Sanayi AS.....	4,299	124,871
Galata Wind Enerji AS.....	25,085	21,634
Global Yatirim Holding AS.....	160,296	60,043
Goltas Goller Bolgesi Cimento Sanayi ve Ticaret AS.....	3,664	33,492
Goodyear Lastikleri TAS.....	24,063	16,920
* Gozde Girişim Sermayesi Yatirim Ortakligi AS.....	71,531	57,661
GSD Holding AS.....	193,884	26,441
* Gubre Fabrikalari TAS.....	2,007	9,632
* Hektas Ticaret TAS.....	18,512	10,848
Indeks Bilgisayar Sistemleri Muhendislik Sanayi ve Ticaret AS.....	160,496	40,192
Info Yatirim AS.....	31,910	15,230
Inveo Yatirim Holding AS.....	19,945	30,954
* Ipek Dogal Enerji Kaynaklari Arastirma Ve Uretim AS.....	29,791	35,603
* Is Finansal Kiralama AS.....	120,382	49,977
Is Yatirim Menkul Degerler AS, Class A.....	92,488	105,264
Isiklar Enerji ve Yapı Holding AS.....	129,249	24,332
* Izmir Demir Celik Sanayi AS.....	242,619	49,880
Jantsa Jant Sanayi Ve Ticaret AS.....	3,039	14,307
Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class A.....	56,247	40,817
Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class B.....	19,438	13,879
Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class D.....	179,451	158,091
* Karel Elektronik Sanayi ve Ticaret AS.....	34,699	15,680
* Karsan Otomotiv Sanayii Ve Ticaret AS.....	60,736	19,208
* Katmerciler Arac Ustu Ekipman Sanayi ve Ticaret AS.....	253,656	19,218
* Kerevitas Gida Sanayi ve Ticaret AS.....	26,993	10,752
Kervan Gida Sanayi Ve Ticaret AS.....	23,372	18,607
KOC Holding AS.....	75,858	400,640
Kocaer Celik Sanayi Ve Ticaret AS.....	29,279	38,372
Kontrolmatik Enerji Ve Muhendislik AS.....	4,739	37,837
* Konya Cimento Sanayii AS.....	208	52,581
Kordsa Teknik Tekstil AS.....	9,607	26,283
Koza Altin Isletmeleri AS.....	62,876	42,947
* Koza Anadolu Metal Madencilik Isletmeleri AS.....	40,893	66,192
LDR Turizm AS.....	12,127	24,366
Logo Yazilim Sanayi Ve Ticaret AS.....	16,104	47,338

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
Ω Mavi Giyim Sanayi Ve Ticaret AS, Class B.....	33,990	\$ 159,761
* Menderes Tekstil Sanayi ve Ticaret AS.....	26,505	8,814
MIA Teknoloji AS.....	53,754	77,431
Migros Ticaret AS.....	14,486	194,833
*Ω MLP Saglik Hizmetleri AS.....	16,011	86,007
* NET Holding AS.....	44,398	39,537
Nuh Cimento Sanayi AS.....	6,838	71,507
* ODAS Elektrik Uretim ve Sanayi Ticaret AS.....	271,311	82,637
Orge Enerji Elektrik Taahhut AS.....	12,440	28,702
Osmanli Yatirim Menkul Degerler AS.....	3,001	21,084
* Otokar Otomotiv Ve Savunma Sanayi AS.....	1,736	27,877
* Oyak Cimento Fabrikalari AS.....	36,631	76,178
* Oyak Yatirim Menkul Degerler AS.....	31,633	45,762
* Parsan Makina Parcalari Sanayii AS.....	4,929	17,077
* Pegasus Hava Tasimaciligi AS.....	8,513	210,438
* Peker Gayrimenkul Yatirim Ortakligi AS.....	59,810	67,586
Penta Teknoloji Urunleri Dagitim Ticaret AS.....	31,157	20,031
* Petkim Petrokimya Holding AS.....	100,092	71,523
Pinar SUT Mamulleri Sanayii AS.....	6,392	17,131
Polisan Holding AS.....	50,835	23,553
Politeknik Metal Sanayi ve Ticaret AS.....	34	22,534
* Qua Granite Hayal.....	184,107	24,419
* Reysas Tasimacilik ve Lojistik Ticaret AS.....	63,648	65,329
Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret AS.....	75,349	75,633
* Sasa Polyester Sanayi AS.....	15,140	19,196
Say Yenilenebilir Enerji Ekipmanlari Sanayi ve Ticaret AS.....	7,528	23,373
Sekerbank Turk AS.....	380,691	60,845
Selcuk Ecza Deposu Ticaret ve Sanayi AS.....	20,821	41,801
Sok Marketler Ticaret AS.....	63,456	133,019
Suwen Tekstil Sanayi Pazarlama AS.....	29,924	19,600
* TAV Havalimanlari Holding AS.....	21,951	99,804
Tekfen Holding AS.....	78,011	107,237
* Teknosa Ic Ve Dis Ticaret AS.....	34,354	44,727
Tofas Turk Otomobil Fabrikasi AS.....	14,963	121,379
* Tukas Gida Sanayi ve Ticaret AS.....	53,456	14,750
* Tumosan Motor ve Traktor Sanayi AS.....	6,241	19,360
* Turk Hava Yollari AO.....	52,187	467,798
* Turk Telekomunikasyon AS.....	86,749	93,323
Turk Traktor ve Ziraat Makineleri AS.....	2,167	57,690
Turkcell Iletisim Hizmetleri AS.....	188,637	425,337
Turkiye Garanti Bankasi AS.....	77,409	162,008
Turkiye Is Bankasi AS, Class C.....	323,613	272,870
Turkiye Petrol Rafinerileri AS.....	121,038	596,336
Turkiye Sigorta AS.....	45,055	71,212
* Turkiye Sinai Kalkinma Bankasi AS.....	576,633	155,534
Turkiye Sise ve Cam Fabrikalari AS.....	48,007	77,867
* Turkiye Vakiflar Bankasi TAO, Class D.....	138,472	64,466
* Ulker Biskuvi Sanayi AS.....	45,406	139,701
Ulusoy Un Sanayi ve Ticaret AS.....	17,772	17,962
Vakif Finansal Kiralama AS.....	122,418	22,065
Vakko Tekstil ve Hazir Giyim Sanayi Isletmeleri AS.....	7,305	20,561
Vestel Beyaz Esva Sanayi ve Ticaret AS.....	119,734	68,580
* Vestel Elektronik Sanayi ve Ticaret AS.....	33,317	67,366
Yapi ve Kredi Bankasi AS.....	482,875	346,825
Yatas Yatak ve Yorgan Sanayi ve Ticaret AS.....	37,367	40,495
Yayla Agro Gida Sanayi VE Nakliyat AS.....	84,751	45,191
* Zorlu Enerji Elektrik Uretim AS.....	435,648	66,865
TOTAL TURKEY.....		<u>10,737,834</u>

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED ARAB EMIRATES — (2.1%)		
Abu Dhabi Commercial Bank PJSC.....	343,630	\$ 842,013
Abu Dhabi Islamic Bank PJSC.....	283,673	865,804
Abu Dhabi National Hotels.....	873,696	207,541
Abu Dhabi National Insurance Co. PSC.....	30,691	51,373
Abu Dhabi National Oil Co. for Distribution PJSC.....	312,537	301,941
* Abu Dhabi Ports Co. PJSC.....	152,328	257,556
Abu Dhabi Ship Building Co. PJSC.....	17,840	19,183
ADNOC Drilling Co. PJSC.....	226,012	225,683
Agthia Group PJSC.....	88,167	122,155
Air Arabia PJSC.....	539,670	437,324
* Ajman Bank PJSC.....	236,936	132,248
* AL Seer Marine Supplies & Equipment Co. LLC.....	50,858	92,138
AL Yah Satellite Communications Co-PJSC-Yah Sat.....	229,686	143,651
Aldar Properties PJSC.....	310,524	430,669
* Alpha Dhabi Holding PJSC.....	14,620	70,741
Amanat Holdings PJSC.....	326,145	104,752
* Amlak Finance PJSC.....	236,419	50,831
* Apex Investment Co. PSC.....	151,138	80,881
Aramex PJSC.....	186,954	107,282
Burjeel Holdings PLC.....	190,958	161,567
Dana Gas PJSC.....	1,553,154	312,113
* Deyaar Development PJSC.....	297,806	57,312
Dubai Electricity & Water Authority PJSC.....	562,732	384,651
Dubai Financial Market PJSC.....	295,352	109,382
Dubai Investments PJSC.....	590,087	379,982
Dubai Islamic Bank PJSC.....	518,723	892,583
Emaar Development PJSC.....	339,783	642,981
Emaar Properties PJSC.....	849,753	1,718,091
Emirates Driving Co.....	63,900	52,838
Emirates Integrated Telecommunications Co. PJSC.....	178,939	275,283
Emirates NBD Bank PJSC.....	259,060	1,247,632
Emirates Telecommunications Group Co. PJSC.....	241,731	1,261,628
* EMSTEEL Building Materials PJSC.....	457,829	173,028
* Eshraq Investments PJSC.....	442,876	49,708
Fertiglobe PLC.....	232,139	176,112
First Abu Dhabi Bank PJSC.....	266,023	1,060,551
* Ghitha Holding PJSC.....	7,704	78,683
* Gulf Navigation Holding PJSC.....	43,065	82,000
* Gulf Pharmaceutical Industries PSC.....	35,344	11,232
* Islamic Arab Insurance Co.....	69,707	9,881
* Manazel PJSC.....	388,957	36,412
* Multiply Group PJSC.....	721,764	566,740
National Bank of Ras Al-Khaimah PSC.....	18,443	27,678
National Central Cooling Co. PJSC.....	54,216	47,355
* National Corp. for Tourism & Hotels.....	32,251	28,273
* Palms Sports PrJSC.....	4,850	18,077
* RAK Properties PJSC.....	303,401	108,213
Ras Al Khaimah Ceramics.....	133,809	98,365
Salik Co. PJSC.....	109,096	102,942
* Shuaa Capital PSC.....	362,137	19,218
Taaleem Holdings PJSC.....	23,372	24,531
TECOM Group PJSC.....	93,868	68,773
* Union Properties PJSC.....	571,455	42,723
TOTAL UNITED ARAB EMIRATES.....		<u>14,870,304</u>
UNITED KINGDOM — (0.1%)		
Anglogold Ashanti PLC.....	36,006	<u>634,426</u>

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED STATES — (0.0%)		
*Ω HUUUGE, Inc.....	3,326	\$ 23,626
TOTAL COMMON STOCKS.....		<u>695,696,005</u>
PREFERRED STOCKS — (1.4%)		
BRAZIL — (1.4%)		
* Alpargatas SA.....	54,927	95,122
Banco ABC Brasil SA, 6.526%.....	25,226	121,435
Ω Banco BMG SA, 11.212%.....	38,100	25,762
Banco Bradesco SA, 7.254%.....	354,890	1,099,540
Banco do Estado do Rio Grande do Sul SA Class B, 6.219%.....	45,300	134,865
Banco Pan SA, 2.737%.....	83,918	133,133
Centrais Eletricas Brasileiras SA Class B, 3.258%.....	17,400	160,991
Centrais Eletricas de Santa Catarina SA, 10.177%.....	1,300	17,520
Cia de Ferro Ligas da Bahia FERBASA, 9.009%.....	32,000	66,785
Cia De Sanena Do Parana, 5.473%.....	163,948	186,635
Cia Energetica de Minas Gerais, 11.204%.....	135,699	315,528
Cia Energetica do Ceara Class A, 0.768%.....	1,701	13,768
Companhia Paranaense de Energia Class B, 3.301%.....	158,600	324,281
CTEEP-Cia de Transmissao de Energia Eletrica Paulista, 8.606%.....	28,400	146,804
Eucatex SA Industria e Comercio, 5.720%.....	11,500	37,603
Gerdau SA, 7.607%.....	69,282	294,222
Itau Unibanco Holding SA, 3.834%.....	269,200	1,781,119
Marcopolo SA, 4.150%.....	121,100	195,543
Petroleo Brasileiro SA, 7.820%.....	505,314	4,125,616
Raizen SA, 6.959%.....	240,530	185,942
Randon SA Implementos e Participacoes, 4.972%.....	45,900	108,395
Schulz SA, 4.483%.....	40,500	53,216
Taurus Armas SA, 9.746%.....	22,377	64,678
Track & Field Co. SA, 1.321%.....	11,667	31,320
Unipar Carbocloro SA Class B, 4.951%.....	9,710	137,760
Usinas Siderurgicas de Minas Gerais SA Usiminas Class A, 3.577%.....	110,300	204,597
TOTAL BRAZIL.....		<u>10,062,180</u>
CHILE — (0.0%)		
Embotelladora Andina SA Class B, 7.290%.....	11,586	29,522
Sociedad Quimica y Minera de Chile SA Class B, 10.318%.....	696	29,886
TOTAL CHILE.....		<u>59,408</u>
COLOMBIA — (0.0%)		
Grupo Aval Acciones y Valores SA, 7.689%.....	400,618	52,984
Grupo de Inversiones Suramericana SA, 7.805%.....	11,637	49,011
TOTAL COLOMBIA.....		<u>101,995</u>
INDIA — (0.0%)		
* Sundaram Clayton Ltd.....	174	22
* TVS Holdings Ltd.....	174,464	22,381
TOTAL INDIA.....		<u>22,403</u>
TOTAL PREFERRED STOCKS.....		<u>10,245,986</u>
RIGHTS/WARRANTS — (0.0%)		
BRAZIL — (0.0%)		
* Banco ABC Brasil SA Rights 02/02/2024.....	837	825
* Diagnosticos da America SA Warrants 04/30/2025.....	357	137
* Empreendimentos Pague Menos SA Rights 02/28/2024.....	6,816	330
* Grupo Casas Bahia SA Warrants 09/19/2024.....	113,865	459

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
* Infracommerce CXAAS SA Warrants 12/18/2024.....	13,287	\$ 617
* Localiza Rent a Car SA Rights 02/05/2024.....	97	176
* Veste SA Estilo Rights 02/19/2024.....	54	11
TOTAL BRAZIL.....		<u>2,555</u>
INDIA — (0.0%)		
* Skipper Ltd. Rights 02/08/2024.....	434	305
MALAYSIA — (0.0%)		
* CAB Cakaran Corp. Bhd. Warrants 05/31/2028.....	20,800	1,166
* Sam Engineering & Equipment M Bhd. Rights 02/09/2024.....	4,000	4
TOTAL MALAYSIA.....		<u>1,170</u>
SOUTH KOREA — (0.0%)		
* LG Display Co. Ltd. Rights 03/07/2024.....	8,731	10,336
* Samsung Pharmaceutical Co. Ltd. Rights 02/14/2024.....	2,471	676
* Taihan Electric Wire Co. Ltd. Rights 03/12/2024.....	4,192	4,931
TOTAL SOUTH KOREA.....		<u>15,943</u>
TAIWAN — (0.0%)		
* Bank of Kaohsiung Co. Ltd. Rights 02/23/2024.....	32,170	1,285
* G Shank Enterprise Co. Ltd. Rights.....	2,417	996
* L&K Engineering Co. Ltd. Rights 03/06/2024.....	1,167	2,088
* Radium Life Tech Co. Ltd. Rights.....	10,418	236
TOTAL TAIWAN.....		<u>4,605</u>
THAILAND — (0.0%)		
* Chayo Group PCL Warrants 12/07/2025.....	9,486	144
#* RS PCL Warrants 01/16/2026.....	10,923	1,817
TOTAL THAILAND.....		<u>1,961</u>
TOTAL RIGHTS/WARRANTS.....		<u>26,539</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$643,851,088).....		<u>705,968,530</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (0.7%)		
@§ The DFA Short Term Investment Fund.....	420,845	4,868,334
TOTAL INVESTMENTS — (100.0%)		
(Cost \$648,719,422)^.....		<u>\$710,836,864</u>

As of January 31, 2024, 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.....	80	03/15/24	\$19,478,911	\$19,482,000	\$3,089
Total Futures Contracts.....			<u>\$19,478,911</u>	<u>\$19,482,000</u>	<u>\$3,089</u>

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

Summary of the Portfolio's investments as of January 31, 2024, 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.....	\$ 39,536,595	\$ 796,605	—	\$ 40,333,200
Chile.....	900,927	3,472,624	—	4,373,551
Colombia.....	1,091,525	4,279	—	1,095,804
Czech Republic.....	—	928,723	—	928,723
Egypt.....	155,566	98,467	—	254,033
Greece.....	41,267	4,534,043	—	4,575,310
Hungary.....	—	2,105,339	—	2,105,339
India.....	10,881,460	176,754,399	\$ 39,628	187,675,487
Indonesia.....	—	17,215,256	14,537	17,229,793
Kuwait.....	5,031,424	560,779	—	5,592,203
Malaysia.....	—	13,967,282	—	13,967,282
Mexico.....	21,774,088	—	—	21,774,088
Peru.....	376,926	—	—	376,926
Philippines.....	155,556	5,354,173	—	5,509,729
Poland.....	—	9,887,409	—	9,887,409
Qatar.....	—	7,390,649	—	7,390,649
Saudi Arabia.....	51,433	35,381,947	—	35,433,380
South Africa.....	2,395,050	22,396,037	—	24,791,087
South Korea.....	5,894,004	104,645,077	140,951	110,680,032
Taiwan.....	768,738	158,538,537	—	159,307,275
Thailand.....	14,707,174	1,441,341	—	16,148,515
Turkey.....	—	10,737,834	—	10,737,834
United Arab Emirates.....	—	14,870,304	—	14,870,304
United Kingdom.....	634,426	—	—	634,426
United States.....	—	23,626	—	23,626
Preferred Stocks				
Brazil.....	10,036,418	25,762	—	10,062,180
Chile.....	—	59,408	—	59,408
Colombia.....	101,995	—	—	101,995
India.....	—	22,403	—	22,403
Rights/Warrants				
Brazil.....	—	2,555	—	2,555
India.....	—	305	—	305
Malaysia.....	—	1,170	—	1,170
South Korea.....	—	15,943	—	15,943
Taiwan.....	—	4,605	—	4,605
Thailand.....	—	1,961	—	1,961
Securities Lending Collateral.....	—	4,868,334	—	4,868,334
Futures Contracts**.....	3,089	—	—	3,089
TOTAL.....	\$114,537,661	\$596,107,176	\$195,116[^]	\$710,839,953

** 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 (the “1940 Act”), whose shares are generally offered to institutional investors, retirement plans and clients of registered investment advisors. At January 31, 2024, 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 Rule 2a-5 under the 1940 Act pursuant to procedures approved 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 Advisor 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. 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. A Portfolio entering into stock index futures is subject to equity price risk from those futures contracts. Counterparty credit risk related to exchange-traded futures is minimal because the exchange's clearinghouse, as counterparty to all exchange-traded futures, guarantees the futures against default. Risks may also arise upon entering into commodity-linked derivative instruments. The value of commodity-linked derivative instruments may be affected by changes in overall market movements, commodity index volatility, changes in interest rates or factors affecting an industry or commodity.

5. **OPTIONS ON FUTURES CONTRACTS:** The DFA Commodity Strategy Portfolio may purchase and write put and call options on foreign currency, interest rate and stock and commodity index futures contracts and may enter into closing transactions with respect to such options to terminate existing positions. There is no guarantee that such closing transactions can be effected; the ability to establish and close out positions on such options will be subject to the existence of a liquid market.

An option on a currency, interest rate or commodity or securities index futures contract, as contrasted with the direct investment in such a contract, gives the purchaser the right, in return for the premium paid, to assume a position in a futures contract at a specified exercise price at any time prior to the expiration date of the option. The writer of the option is required upon exercise to assume an offsetting futures position (a short position if the option is a call and a long position if the option is a put). Upon exercise of an option, the delivery of the futures position by the writer of the option to the holder of the option will be accompanied by delivery of the accumulated balance in the writer's futures margin account, which represents the amount by which the market price of the futures contract exceeds, in the case of a call, or is less than, in the case of a put, the exercise price of the option on the futures contract. The potential loss related to the purchase of an option on a futures contract is limited to the premium paid for the option (plus transaction costs). The value of the option changes daily and that change is reflected in the net asset value of the Portfolio.

The DFA Commodity Strategy Portfolio may enter into options and futures transactions for several purposes, including generating current income to offset expenses or increase return and as hedges to reduce investment risk, generally by making an investment expected to move in the opposite direction of a portfolio position. A hedge is designed to offset a loss in a portfolio position with a gain in the hedged position; at the same time, however, a properly correlated hedge will result in a gain in the portfolio position being offset by a loss in the hedged position.

6. **COMMODITY-LINKED DERIVATIVES:** DFA Commodity Strategy Portfolio may gain exposure to commodity markets by investing up to 25% of the Portfolio's total assets in the Subsidiary. The Subsidiary may invest without limitation in swap agreements, commodity options, futures, options on futures and structured notes. The prices of commodity-linked derivative instruments may move in different directions than investments in traditional equity securities, fixed income securities and commodity spot prices. The accompanying consolidated schedule of investments includes investments of DFA Commodity Strategy Portfolio and its wholly-owned Subsidiary. The accompanying consolidated schedule of investments includes investments of DFA Commodity Strategy Portfolio and its wholly-owned Subsidiary. As of January 31, 2024, the DFA Commodity Strategy Portfolio held \$238,522,257 in the Subsidiary, representing 20.74% of DFA Commodity Strategy Portfolio's total assets.

7. **SWAP AGREEMENTS:** The DFA Short-Duration Real Return Portfolio and DFA Municipal Real Return Portfolio may enter into credit default swap agreements. Swap agreements are two-party contracts entered into primarily by institutional investors for periods ranging from a few weeks to more than one year. Some types of swap agreements are negotiated bilaterally and traded over-the-counter between the two parties (uncleared swaps), while other swaps are transacted through a futures commission merchant ("FCM") and cleared through a clearinghouse that serves as a central counterparty (cleared swaps), and may be traded on swap execution facilities (exchanges). The most common types of credit default swaps and interest rate swaps are subject to mandatory central clearing and exchange trading.

The Portfolios may enter into a credit default swap on a single security or instrument (sometimes referred to as a "CDS" transaction) or on a basket or index of securities (sometimes referred to as a "CDX" transaction). The "buyer" in a credit default contract typically is obligated to pay the "seller" a periodic stream of payments over the term of the contract, provided that no credit event with respect to any underlying reference obligation has occurred. If a credit event occurs, the seller typically must pay the buyer the "par value" (full notional value) of the reference obligation in exchange for the reference obligation. The Portfolios may be either the buyer or the seller in the transaction. If a Portfolio is a buyer and no credit event occurs, the Portfolio may lose its investment and recover nothing. However, if a credit event occurs, the buyer typically receives full notional value for a reference obligation that may have little or no value. As a seller, a Portfolio typically receives a fixed rate of income throughout the term of the contract, which typically is between six months and three years, provided a credit event does not occur. If a credit event occurs, the seller typically must pay the buyer the full notional amount of the reference obligation. The most common types of CDX are subject to mandatory central clearing and exchange-trading.

Credit default swaps involve greater risks than if the Portfolios had invested in the reference obligation directly, since, in addition to general market risks, credit default swaps are subject to illiquidity risk, counterparty risk and credit risk. A buyer also will lose its investment and recover nothing should no credit event occur and the swap is held to its

termination date. If a credit event were to occur, the value of any deliverable obligation received by the seller, coupled with the up-front or periodic payments previously received, may be less than the full notional value the seller pays to the buyer, resulting in a loss of value to the Portfolio. When a Portfolio acts as a seller of a credit default swap, the Portfolio is exposed to many of the same risks of leverage since, if a credit event occurs, the seller may be required to pay the buyer the full notional value of the contract net of any amounts owed by the buyer related to its delivery of deliverable obligations.

The DFA Short-Duration Real Return Portfolio and DFA Municipal Real Return Portfolio may also enter into inflation swap agreements to seek inflation protection. Inflation swap agreements are contracts in which one party agrees to pay the cumulative percentage increase in a price index (the Consumer Price Index with respect to CPI swaps) over the term of the swap (with some lag on the inflation index), and the other pays a compounded fixed rate. Inflation swap agreements may be used by the DFA Short-Duration Real Return Portfolio and DFA Municipal Real Return Portfolio to hedge the inflation risk in nominal bonds (i.e., non-inflation-indexed bonds) thereby creating "synthetic" inflation-indexed bonds.

Among other reasons, one factor that may lead to changes in the values of inflation swap agreements are changes in real interest rates. Real interest rates are tied to the relationship between nominal interest rates and the rate of inflation. If nominal interest rates increase at a faster rate than inflation, real interest rates may rise, which may lead to a change in the value of an inflation swap agreement. Additionally, payments received by the DFA Short-Duration Real Return Portfolio and DFA Municipal Real Return Portfolio from inflation swap agreements will result in taxable income, either as ordinary income or capital gains, which will increase the amount of taxable distributions received by shareholders. Inflation swap agreements are not currently subject to mandatory central clearing and exchange-trading.

The DFA Municipal Real Return Portfolio may also enter into interest rate swaps to hedge against changes in interest rates. Interest rate swaps involve the exchange by the Portfolio with another party of their respective commitments to receive or pay interest (e.g., an exchange of fixed rate payments for floating rate payments) with respect to a notional amount of principal.

Uncleared swaps are typically executed bilaterally with a swap dealer rather than traded on exchanges. Parties to uncleared swaps face greater counterparty credit risk than those engaging in cleared swaps since performance of uncleared swap obligations is the responsibility only of the swap counterparty rather than a clearing house, as is the case with cleared swaps. As a result, a Portfolio bears the risk of loss of the amount expected to be received under a swap agreement in the event of the default, insolvency or bankruptcy of a swap agreement counterparty beyond any collateral received. In such an event, the Portfolio will have contractual remedies pursuant to the swap agreements, but bankruptcy and insolvency laws could affect the Portfolio's rights as a creditor.

The Dodd-Frank Wall Street Reform and Consumer Protection Act of 2010 (the "Dodd-Frank Act") and implementing rules adopted by the CFTC currently require the clearing and exchange-trading of the most common types of credit default index swaps and interest rate swaps, and it is expected that additional categories of swaps will in the future be designated as subject to mandatory clearing and trade execution requirements. Central clearing is intended to reduce counterparty credit risk and increase liquidity, but central clearing does not eliminate these risks completely. There is also a risk of loss by a Portfolio of the initial and variation margin deposits in the event of bankruptcy of the FCM with which the Portfolio has an open position, or the central counterparty in a swap contract. The assets of a Portfolio may not be fully protected in the event of the bankruptcy of the FCM or central counterparty because the Portfolio might be limited to recovering only a pro rata share of all available funds and margin segregated on behalf of an FCM's customers.

The Advisor and the Fund do not believe that a Portfolio's obligations under swap contracts are senior securities and, accordingly, the Portfolio will not treat them as being subject to the Portfolio's borrowing or senior securities restrictions. However, with respect to swap contracts that provide for the netting of payments, the net amount of the excess, if any, of the Portfolio's obligations over its entitlements with respect to each swap contract will be accrued on a daily basis and an amount of segregated assets having an aggregate market value at least equal to the accrued excess will be maintained to cover the transactions in accordance with SEC positions. With respect to swap contracts that do not provide for the netting of payments by the counterparties, the full notional amount for which the Portfolio is obligated under the swap contract with respect to each swap contract will be accrued on a daily basis and assets having an aggregate market value at least equal to the accrued full notional value will be segregated and maintained to cover the transactions in accordance with SEC positions. To the extent that a Portfolio cannot dispose of a swap

in the ordinary course of business within seven days at approximately the value at which the Portfolio has valued the swap, the Portfolio will treat the swap as illiquid and subject to its overall limit on illiquid investments of 15% of the Portfolio's net assets.

The Dodd-Frank Act and related regulatory developments have imposed comprehensive new regulatory requirements on swaps and swap market participants. The regulation of cleared and uncleared swaps, as well as other derivatives, is a rapidly changing area of law and is subject to modification by government and judicial action. In addition, the SEC, CFTC and the exchanges are authorized to take extraordinary actions in the event of a market emergency, including, for example, the implementation or reduction of speculative position limits, the implementation of higher margin requirements, the establishment of daily price limits and the suspension of trading. It is not possible to predict fully the effects of current or future regulation. New requirements, even if not directly applicable to a Portfolio, may increase the cost of the Portfolio's investments and cost of doing business. It is possible that developments in the swaps market, including potential government regulation, could adversely affect a Portfolio's ability to terminate existing swap agreements or to realize amounts to be received under such agreements.

FEDERAL TAX COST

At January 31, 2024, the total cost of securities for federal income tax purposes was:

	<u>Federal Tax Cost</u>
Enhanced U.S. Large Company Portfolio.....	\$ 220,075
U.S. Large Cap Value Portfolio.....	14,332,376
U.S. Targeted Value Portfolio.....	9,343,120
U.S. Small Cap Value Portfolio.....	10,792,207
U.S. Core Equity 1 Portfolio.....	12,375,409
U.S. Core Equity 2 Portfolio.....	13,149,759
U.S. Vector Equity Portfolio.....	2,475,935
U.S. Small Cap Portfolio.....	9,361,136
U.S. Micro Cap Portfolio.....	4,444,136
DFA Real Estate Securities Portfolio.....	4,699,012
Large Cap International Portfolio.....	3,958,679
International Core Equity Portfolio.....	24,692,322
International Small Company Portfolio.....	10,058,628
Global Small Company Portfolio.....	72,853
Japanese Small Company Portfolio.....	190,214
Asia Pacific Small Company Portfolio.....	185,153
United Kingdom Small Company Portfolio.....	18,475
Continental Small Company Portfolio.....	621,763
DFA International Real Estate Securities Portfolio.....	3,337,655
DFA Global Real Estate Securities Portfolio.....	7,464,263
DFA International Small Cap Value Portfolio.....	9,383,419
International Vector Equity Portfolio.....	2,650,384
World ex U.S. Value Portfolio.....	213,205
World ex U.S. Targeted Value Portfolio.....	648,119
World ex U.S. Core Equity Portfolio.....	3,130,040
Selectively Hedged Global Equity Portfolio.....	157,930
Emerging Markets Portfolio.....	3,046,957
Emerging Markets Small Cap Portfolio.....	3,472,702
Emerging Markets Value Portfolio.....	9,310,824
Emerging Markets Core Equity Portfolio.....	20,012,180
U.S. Large Cap Equity Portfolio.....	729,052
DFA Commodity Strategy Portfolio.....	2,792,746
DFA One-Year Fixed Income Portfolio.....	4,899,857

	Federal Tax Cost
DFA Two-Year Global Fixed Income Portfolio.....	\$ 4,463,866
DFA Selectively Hedged Global Fixed Income Portfolio.....	993,943
DFA Short-Term Government Portfolio.....	1,508,329
DFA Five-Year Global Fixed Income Portfolio.....	9,246,839
DFA World ex U.S. Government Fixed Income Portfolio.....	1,175,497
DFA Intermediate Government Fixed Income Portfolio.....	5,962,676
DFA Short-Term Extended Quality Portfolio.....	5,815,441
DFA Intermediate-Term Extended Quality Portfolio.....	1,487,370
DFA Targeted Credit Portfolio.....	921,117
DFA Investment Grade Portfolio.....	12,017,377
DFA Inflation-Protected Securities Portfolio.....	5,764,157
DFA Short-Term Municipal Bond Portfolio.....	1,633,984
DFA Intermediate-Term Municipal Bond Portfolio.....	1,449,169
DFA Selective State Municipal Bond Portfolio.....	386,779
DFA Short-Term Selective State Municipal Bond Portfolio.....	172,140
DFA California Short-Term Municipal Bond Portfolio.....	703,213
DFA California Intermediate-Term Municipal Bond Portfolio.....	434,479
DFA NY Municipal Bond Portfolio.....	142,359
Dimensional Retirement Income Fund.....	73,534
Dimensional 2045 Target Date Retirement Income Fund.....	128,151
Dimensional 2050 Target Date Retirement Income Fund.....	98,241
Dimensional 2055 Target Date Retirement Income Fund.....	67,088
Dimensional 2060 Target Date Retirement Income Fund.....	52,164
Dimensional 2065 Target Date Retirement Income Fund.....	12,807
Dimensional 2010 Target Date Retirement Income Fund.....	15,969
Dimensional 2015 Target Date Retirement Income Fund.....	28,244
Dimensional 2020 Target Date Retirement Income Fund.....	86,590
Dimensional 2025 Target Date Retirement Income Fund.....	159,080
Dimensional 2030 Target Date Retirement Income Fund.....	189,701
Dimensional 2035 Target Date Retirement Income Fund.....	167,033
Dimensional 2040 Target Date Retirement Income Fund.....	142,692
DFA Short-Duration Real Return Portfolio.....	1,905,204
DFA Municipal Real Return Portfolio.....	1,587,687
DFA Municipal Bond Portfolio.....	608,913
World Core Equity Portfolio.....	726,830
DFA LTIP Portfolio.....	505,632
U.S. Social Core Equity 2 Portfolio.....	871,231
U.S. Sustainability Core 1 Portfolio.....	3,692,633
U.S. Sustainability Targeted Value Portfolio.....	339,122
International Sustainability Core 1 Portfolio.....	2,743,076
International Social Core Equity Portfolio.....	1,190,313
Global Social Core Equity Portfolio.....	54,520
Emerging Markets Social Core Equity Portfolio.....	1,200,493
VA U.S. Targeted Value Portfolio.....	546,349
VA U.S. Large Value Portfolio.....	460,959
VA International Value Portfolio.....	434,812
VA International Small Portfolio.....	290,518
VA Short-Term Fixed Portfolio.....	358,210

	Federal Tax Cost
VA Global Bond Portfolio.....	\$ 327,637
VIT Inflation-Protected Securities Portfolio.....	208,002
VA Global Moderate Allocation Portfolio.....	149,804
U.S. Large Cap Growth Portfolio.....	1,630,057
U.S. Small Cap Growth Portfolio.....	766,005
International Large Cap Growth Portfolio.....	473,373
International Small Cap Growth Portfolio.....	243,225
DFA Social Fixed Income Portfolio.....	607,182
DFA Diversified Fixed Income Portfolio.....	1,861,745
U.S. High Relative Profitability Portfolio.....	3,251,176
International High Relative Profitability Portfolio.....	1,316,208
VA Equity Allocation Portfolio.....	108,280
DFA MN Municipal Bond Portfolio.....	28,298
DFA California Municipal Real Return Portfolio.....	276,734
DFA Global Core Plus Fixed Income Portfolio.....	2,958,657
Emerging Markets Sustainability Core 1 Portfolio.....	897,429
Emerging Markets Targeted Value Portfolio.....	221,383
DFA Global Sustainability Fixed Income Portfolio.....	817,301
DFA Oregon Municipal Bond Portfolio.....	67,658
DFA Global Core Plus Real Return Portfolio.....	265,924
Emerging Markets ex China Core Equity Portfolio.....	668,310

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 were effective for certain reference rate-related contract modifications that occurred during the period March 12, 2020 through December 31, 2022. Management has reviewed the requirements and determined the adoption of these ASUs will not have a material impact on the Portfolios’ financial statements.

In October 2022, the SEC adopted rule and form amendments requiring open-end management investment companies, including mutual funds and exchange-traded funds, to transmit concise and visually engaging semi-annual and annual reports that highlight key information, including fund expenses, performance, and holdings to shareholders. Other information, including financial statements, will no longer appear in the Portfolios’ shareholder reports but will be available online, delivered free of charge upon request, and filed on a semi-annual basis on Form N-CSR. The rule and form amendments have a compliance date of July 24, 2024. Accordingly, the rule and form amendments will not impact the Portfolios’ until the 2024 annual shareholder reports, and will have no effect on the Portfolios’ accounting policies or financial statements.

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.